

RUSSELL 2000® 2x STRATEGY FUND

	SHARES	VALUE		FACE AMOUNT	VALUE
RIGHTS^{†††} - 0.0%					
CONSUMER, NON-CYCLICAL - 0.0%					
Elanco Animal Health, Inc.*	232	\$ —			
Omthera Pharmaceuticals, Inc.*	110	—			
Tobira Therapeutics, Inc.*	80	—			
Oncternal Therapeutics, Inc.*	2	—			
Total Consumer, Non-cyclical		—			
COMMUNICATIONS - 0.0%					
Nexstar Media Group, Inc.*	852	—			
Total Rights		—			
(Cost \$4)		—			
			FACE AMOUNT		
FEDERAL AGENCY NOTES^{††} - 41.7%					
Federal Home Loan Bank					
0.13% (3 Month USD LIBOR - 0.17%, Rate Floor: 0.00%) due 01/06/21 ¹	\$ 2,500,000	2,499,915			
Federal Farm Credit Bank					
0.45% (U.S. Prime Rate - 2.80%, Rate Floor: 0.00%) due 03/14/22 ¹	2,000,000	2,008,101			
0.40% (U.S. Prime Rate - 2.85%, Rate Floor: 0.00%) due 08/30/22 ¹	2,000,000	2,007,770			
Freddie Mac					
0.20% (U.S. Secured Overnight Financing Rate + 0.13%, Rate Floor: 0.00%) due 08/05/22 ¹	2,000,000	2,001,887			
0.75% due 04/27/23	1,500,000	1,500,486			
Total Federal Agency Notes					
(Cost \$10,000,326)		10,018,159			
U.S. TREASURY BILLS^{††} - 19.3%					
U.S. Treasury Bills					
0.08% due 10/29/20 ^{2,3}			\$ 3,540,000	\$ 3,539,745	
0.09% due 10/29/20 ^{2,3}			575,000	574,959	
0.07% due 10/29/20 ^{2,3}			400,000	399,971	
0.08% due 10/15/20 ^{3,4}			129,000	128,996	
Total U.S. Treasury Bills					4,643,671
(Cost \$4,643,709)					
FEDERAL AGENCY DISCOUNT NOTES^{††} - 8.7%					
Federal Home Loan Bank					
due 10/07/20 ⁶			2,100,000	2,099,979	
Total Federal Agency Discount Notes					2,099,979
(Cost \$2,099,979)					
REPURCHASE AGREEMENTS^{††,5} - 25.9%					
J.P. Morgan Securities LLC					
issued 09/30/20 at 0.06% due 10/01/20 ²			3,461,700	3,461,700	
BofA Securities, Inc.					
issued 09/30/20 at 0.06% due 10/01/20 ²			1,440,856	1,440,856	
Barclays Capital, Inc.					
issued 09/30/20 at 0.06% due 10/01/20 ²			1,311,179	1,311,179	
Total Repurchase Agreements					6,213,735
(Cost \$6,213,735)					
Total Investments - 95.6%					\$ 22,975,544
(Cost \$22,957,753)					
Other Assets & Liabilities, net - 4.4%					1,045,044
Total Net Assets - 100.0%					\$ 24,020,588

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Futures Contracts

Description	Number of Contracts	Expiration Date	Notional Amount	Value and Unrealized Appreciation**
Equity Futures Contracts Purchased[†]				
Russell 2000 Index Mini Futures Contracts	4	Dec 2020	\$ 301,060	\$ 11,864

Total Return Swap Agreements

Counterparty	Index	Financing Rate Pay	Payment Frequency	Maturity Date	Units	Notional Amount	Value and Unrealized Appreciation (Depreciation)
OTC Equity Index Swap Agreements^{††}							
BNP Paribas	Russell 2000 Index	0.24% (1 Month USD LIBOR + 0.10%)	At Maturity	11/18/20	5,593	\$ 8,432,166	\$ 299,662
Barclays Bank plc	Russell 2000 Index	0.10% (1 Week USD LIBOR)	At Maturity	11/17/20	9,308	14,033,971	(24,669)
Goldman Sachs International	Russell 2000 Index	0.35% (1 Week USD LIBOR + 0.25%)	At Maturity	11/19/20	16,787	<u>25,309,123</u>	<u>(74,309)</u>
						<u>\$ 47,775,260</u>	<u>\$ 200,684</u>

* Non-income producing security.

** Includes cumulative appreciation (depreciation).

[†] Value determined based on Level 1 inputs.

^{††} Value determined based on Level 2 inputs.

^{†††} Value determined based on Level 3 inputs.

¹ Variable rate security. Rate indicated is the rate effective at September 30, 2020. In some instances, the effective rate is limited by a minimum rate floor or a maximum rate cap established by the issuer. The settlement status of a position may also impact the effective rate indicated. In some cases, a position may be unsettled at period end and may not have a stated effective rate. In instances where multiple underlying reference rates and spread amounts are shown, the effective rate is based on a weighted average.

² All or a portion of this security is pledged as equity index swap collateral at September 30, 2020.

³ Rate indicated is the effective yield at the time of purchase.

⁴ All or a portion of this security is pledged as futures collateral at September 30, 2020.

⁵ Repurchase Agreements.

⁶ Zero coupon rate security.

LIBOR — London Interbank Offered Rate

plc — Public Limited Company