

Russell 2000[®] 2x Strategy Fund
SCHEDULE OF INVESTMENTS (Unaudited)

June 30, 2021

	Shares	Value
RIGHTS^{†††} - 0.0%		
Communications - 0.0%		
Nexstar Media Group, Inc.*	852	\$ —
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		—
Total Rights		—
(Cost \$4)		—
EXCHANGE-TRADED FUNDS[†] - 2.0%		
iShares Russell 2000 Index ETF ¹	3,562	817,016
Vanguard Russell 2000 ETF ¹	8,822	816,652
Total Exchange-Traded Funds		1,633,668
(Cost \$1,601,146)		1,633,668
	Face Amount	
FEDERAL AGENCY NOTES^{††} - 26.7%		
Federal Home Loan Bank		
0.02% due 09/03/21	\$ 7,000,000	6,999,320
4.00% due 12/24/30	1,000,000	1,019,045
3.98% due 09/21/33	1,000,000	1,008,161
4.00% due 11/30/29	500,000	508,172
Farmer Mac		
0.06% (3 Month USD LIBOR - 0.10%, Rate Floor: 0.00%) due 11/22/21 ²	4,000,000	4,000,044
0.08% (3 Month USD LIBOR - 0.10%, Rate Floor: 0.00%) due 08/03/21 ²	2,000,000	2,000,040
Federal Farm Credit Bank		
0.40% (U.S. Prime Rate - 2.85%, Rate Floor: 0.00%) due 08/30/22 ²	2,000,000	2,007,465
0.45% (U.S. Prime Rate - 2.80%, Rate Floor: 0.00%) due 03/14/22 ²	2,000,000	2,005,496
Freddie Mac		
0.18% (U.S. Secured Overnight Financing Rate + 0.13%, Rate Floor: 0.00%) due 08/05/22 ²	2,000,000	2,002,327
Total Federal Agency Notes		21,550,070
(Cost \$21,552,860)		21,550,070
U.S. GOVERNMENT SECURITIES^{††} - 14.6%		
U.S. Treasury Notes		
2.00% due 07/31/22	8,000,000	8,163,750
1.75% due 05/15/22	2,500,000	2,536,133
1.88% due 05/31/22	1,000,000	1,016,289
Total U.S. Government Securities		11,716,172
(Cost \$11,715,637)		11,716,172
U.S. TREASURY BILLS^{††} - 8.9%		
U.S. Treasury Bills		
0.04% due 12/09/21 ^{3,4}	4,200,000	4,199,014
0.05% due 12/09/21 ^{3,4}	1,850,000	1,849,565
0.03% due 08/03/21 ^{4,5}	948,000	947,960
0.01% due 08/03/21 ^{4,5}	183,000	182,992
Total U.S. Treasury Bills		7,179,531
(Cost \$7,179,872)		7,179,531
REPURCHASE AGREEMENTS^{††,6} - 44.8%		
J.P. Morgan Securities LLC		
issued 06/30/21 at 0.05%		
due 07/01/21 ³	20,288,812	20,288,812
Barclays Capital, Inc.		
issued 06/30/21 at 0.03%		
due 07/01/21 ³	7,987,687	7,987,687
BoFA Securities, Inc.		
issued 06/30/21 at 0.04%		
due 07/01/21 ³	7,831,066	7,831,066
Total Repurchase Agreements		36,107,565
(Cost \$36,107,565)		36,107,565
	Shares	
SECURITIES LENDING COLLATERAL^{†,7} - 0.8%		
Money Market Fund		
First American Government Obligations Fund — Class Z, 0.02% ⁸	639,855	639,855
Total Securities Lending Collateral		639,855
(Cost \$639,855)		639,855
Total Investments - 97.8%		78,826,861
(Cost \$78,796,939)		78,826,861
Other Assets & Liabilities, net - 2.2%		1,781,262
Total Net Assets - 100.0%		80,608,123

Futures Contracts

Description	Number of Contracts	Expiration Date	Notional Amount	Value and Unrealized Appreciation ^{9,10}
Equity Futures Contracts Purchased¹				
Russell 2000 Index Mini Futures Contracts	293	Sep 2021	\$ 33,779,970	\$ 145,699

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Total Return Swap Agreements

Counterparty	Index	Financing Rate Pay (Receive)	Payment Frequency	Maturity Date	Units	Notional Amount	Value and Unrealized Appreciation (Depreciation)
OTC Equity Index Swap Agreements^{††}							
Barclays Bank plc	Russell 2000 Index	0.09% (1 Week USD LIBOR)	At Maturity	07/14/21	32,379	\$ 74,813,137	\$ 2,291,958
BNP Paribas	Russell 2000 Index	0.19% (1 Month USD LIBOR + 0.10%)	At Maturity	07/15/21	10,942	25,281,136	(19,001)
Goldman Sachs International	Russell 2000 Index	0.34% (1 Week USD LIBOR + 0.25%)	At Maturity	07/15/21	11,078	25,596,979	(93,198)
						\$ 125,691,252	\$ 2,179,759

* 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 All or a portion of this security is on loan at June 30, 2021.

² Variable rate security. Rate indicated is the rate effective at June 30, 2021. 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.

³ All or a portion of this security is pledged as equity index swap collateral at June 30, 2021.

⁴ Rate indicated is the effective yield at the time of purchase.

⁵ All or a portion of this security is pledged as futures collateral at June 30, 2021.

⁶ Repurchase Agreements.

⁷ Securities lending collateral.

⁸ Rate indicated is the 7-day yield as of June 30, 2021.

LIBOR — London Interbank Offered Rate

plc — Public Limited Company