RUSSELL 2000® 2x STRATEGY FUND

	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[†] - 6.9%		
Vanguard Russell 2000 ETF[1]	19,995	1,767,758
iShares Russell 2000 Index ETF[1]	8,072	1,765,750
Total Exchange-Traded Funds (Cost $3,561,206)		3,533,508

	Face Amount	Value
FEDERAL AGENCY DISCOUNT NOTES[††] - 35.0%		
Federal Farm Credit Bank		
0.00% due 10/01/21[2]	$ 18,000,000	18,000,000
Total Federal Agency Discount Notes (Cost $18,000,000)		18,000,000
FEDERAL AGENCY NOTES[††] - 27.4%		
Federal Home Loan Bank		
0.09% (1 Month USD LIBOR, Rate Floor: 0.00%) due 10/20/21[3]	4,100,000	4,100,172
1.70% due 01/24/24	2,500,000	2,512,768
4.00% due 12/24/30	1,000,000	1,008,553
4.00% due 11/30/29	500,000	502,963
Farmer Mac		
0.04% (3 Month USD LIBOR - 0.10%, Rate Floor: 0.00%) due 11/22/21[3]	4,000,000	3,999,788
Freddie Mac		
0.18% (U.S. Secured Overnight Financing Rate + 0.13%, Rate Floor: 0.00%) due 08/05/22[3]	2,000,000	2,002,062
Total Federal Agency Notes (Cost $14,124,278)		14,126,306
U.S. TREASURY BILLS[††] - 15.4%		
U.S. Treasury Bills		
0.04% due 12/09/21[2,4]	$ 6,000,000	$ 5,999,710
0.05% due 12/09/21[2,4]	1,850,000	1,849,910
0.04% due 10/07/21[2,5]	72,000	72,000
Total U.S. Treasury Bills (Cost $7,921,385)		7,921,620
REPURCHASE AGREEMENTS[††,6] - 15.0%		
J.P. Morgan Securities LLC issued 09/30/21 at 0.05% due 10/01/21[4]	4,331,792	4,331,792
BofA Securities, Inc. issued 09/30/21 at 0.02% due 10/01/21[4]	1,683,122	1,683,122
Barclays Capital, Inc. issued 09/30/21 at 0.03% due 10/01/21[4]	1,683,122	1,683,122
Total Repurchase Agreements (Cost $7,698,036)		7,698,036

	Shares	Value
SECURITIES LENDING COLLATERAL[†,7] - 3.7%		
Money Market Fund		
First American Government Obligations Fund — Class Z, 0.02%[8]	1,925,474	1,925,474
Total Securities Lending Collateral (Cost $1,925,474)		1,925,474
Total Investments - 103.4% (Cost $53,230,383)		$ 53,204,944
Other Assets & Liabilities, net - (3.4)%		(1,754,449)
Total Net Assets - 100.0%		$ 51,450,495

Futures Contracts

Description	Number of Contracts	Expiration Date	Notional Amount	Value and Unrealized Appreciation**
Equity Futures Contracts Purchased[†]				
Russell 2000 Index Mini Futures Contracts	10	Dec 2021	$ 1,100,200	$ 11,711

Total Return Swap Agreements

Counterparty	Index	Type	Financing Rate	Payment Frequency	Maturity Date	Units	Notional Amount	Value and Unrealized Depreciation
OTC Equity Index Swap Agreements††								
Barclays Bank plc	Russell 2000 Index	Pay	0.05% (U.S. Secured Overnight Financing Rate)	At Maturity	11/03/21	28,437	$ 62,684,949	$ (149,775)
Goldman Sachs International	Russell 2000 Index	Pay	0.33% (Federal Funds Rate + 0.25%)	At Maturity	11/04/21	10,455	23,046,255	(162,864)
BNP Paribas	Russell 2000 Index	Pay	0.19% (1 Month USD LIBOR + 0.10%)	At Maturity	11/04/21	5,639	12,429,452	(202,744)
							$ 98,160,656	$ (515,383)

* 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 September 30, 2021.
2 Rate indicated is the effective yield at the time of purchase.
3 Variable rate security. Rate indicated is the rate effective at September 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.
4 All or a portion of this security is pledged as equity index swap collateral at September 30, 2021.
5 All or a portion of this security is pledged as futures collateral at September 30, 2021.
6 Repurchase Agreements.
7 Securities lending collateral.
8 Rate indicated is the 7-day yield as of September 30, 2021.
LIBOR — London Interbank Offered Rate
plc — Public Limited Company