

STRENGTHENING DOLLAR 2x STRATEGY FUND

	FACE AMOUNT	VALUE
FEDERAL AGENCY DISCOUNT NOTES^{††} - 56.7%		
Freddie Mac		
2.28% due 10/03/22 ¹	\$ 18,000,000	\$ 17,997,720
Total Federal Agency Discount Notes		<u>17,997,720</u>
(Cost \$17,997,720)		
U.S. TREASURY BILLS^{††} - 0.8%		
U.S. Treasury Bills		
2.70% due 11/08/22 ^{1,2}	\$ 248,000	\$ 247,328
Total U.S. Treasury Bills		<u>247,328</u>
(Cost \$247,280)		
REPURCHASE AGREEMENTS^{††,3} - 40.7%		
J.P. Morgan Securities LLC		
issued 09/30/22 at 2.97%		
due 10/03/22 ⁴	7,350,069	7,350,069
BofA Securities, Inc.		
issued 09/30/22 at 2.91%		
due 10/03/22 ⁴	2,826,949	2,826,949
Barclays Capital, Inc.		
issued 09/30/22 at 2.92%		
due 10/03/22 ⁴	2,743,274	<u>2,743,274</u>
Total Repurchase Agreements		<u>12,920,292</u>
(Cost \$12,920,292)		
Total Investments - 98.2%		<u>\$ 31,165,340</u>
(Cost \$31,165,292)		
Other Assets & Liabilities, net - 1.8%		<u>555,479</u>
Total Net Assets - 100.0%		<u>\$ 31,720,819</u>

Futures Contracts

Description	Number of Contracts	Expiration Date	Notional Amount	Value and Unrealized Appreciation ^{**}
Currency Futures Contracts Purchased[†]				
U.S. Dollar Index Futures Contracts	451	Dec 2022	\$ 50,581,905	\$ 667,006

Total Return Swap Agreements

Counterparty	Index	Type	Financing Rate	Payment Frequency	Maturity Date	Units	Notional Amount	Value and Unrealized Appreciation
OTC Currency Index Swap Agreements^{††}								
Goldman Sachs International	ICE U.S. Dollar Index	Receive	Federal Funds Rate + 0.10%	At Maturity	12/23/22	114,333	\$ 12,814,384	\$ 131,749

** Includes cumulative appreciation (depreciation).

[†] Value determined based on Level 1 inputs.

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

¹ Rate indicated is the effective yield at the time of purchase.

² All or a portion of this security is pledged as futures collateral at September 30, 2022.

³ Repurchase Agreements.

⁴ All or a portion of this security is pledged as currency index swap collateral at September 30, 2022.