

NASDAQ-100® 2x Strategy Fund  
SCHEDULE OF INVESTMENTS (Unaudited)

June 30, 2019

	Shares	Value
<b>COMMON STOCKS† - 81.7%</b>		
<b>Technology - 32.8%</b>		
Microsoft Corp.	327,842	\$ 43,917,714
Apple, Inc.	196,855	38,961,541
Intel Corp.	212,570	10,175,726
Adobe, Inc.*	23,168	6,826,451
Broadcom, Inc.	18,795	5,410,329
Texas Instruments, Inc.	44,547	5,112,214
NVIDIA Corp.	28,916	4,748,874
QUALCOMM, Inc.	57,722	4,390,912
Intuit, Inc.	12,309	3,216,711
Micron Technology, Inc.*	52,546	2,027,750
Applied Materials, Inc.	44,447	1,996,115
Analog Devices, Inc.	17,556	1,981,546
Activision Blizzard, Inc.	36,371	1,716,711
Cognizant Technology Solutions Corp. — Class A	27,030	1,713,432
Autodesk, Inc.*	10,454	1,702,957
Fiserv, Inc.*	18,633	1,698,584
Workday, Inc. — Class A*	7,692	1,581,322
Advanced Micro Devices, Inc.*	51,355	1,559,651
NXP Semiconductor N.V.	15,607	1,523,399
Electronic Arts, Inc.*	14,114	1,429,184
Xilinx, Inc.	12,056	1,421,643
Paychex, Inc.	17,064	1,404,197
Lam Research Corp.	7,119	1,337,233
Cerner Corp.	15,451	1,132,558
Microchip Technology, Inc.†	11,297	979,450
Cadence Design Systems, Inc.*	13,343	944,818
Synopsys, Inc.*	7,117	915,887
KLA-Tencor Corp.	7,674	907,067
NetEase, Inc. ADR	3,464	885,987
Check Point Software Technologies Ltd.*	7,228	835,629
Maxim Integrated Products, Inc.	12,935	773,772
NetApp, Inc.	11,727	723,556
ASML Holding N.V. — Class G	3,475	722,557
Western Digital Corp.	13,912	661,516
Skyworks Solutions, Inc.	8,200	633,614
Citrix Systems, Inc.	6,251	613,473
Take-Two Interactive Software, Inc.*	5,344	606,704
<b>Total Technology</b>		<b>157,190,784</b>
<b>Communications - 29.6%</b>		
Amazon.com, Inc.*	21,068	39,894,997
Facebook, Inc. — Class A*	103,761	20,025,873
Alphabet, Inc. — Class C*	15,013	16,227,702
Alphabet, Inc. — Class A*	13,168	14,258,310
Cisco Systems, Inc.	203,251	11,123,927
Comcast Corp. — Class A	215,056	9,092,568
Netflix, Inc.*	20,760	7,625,563
Charter Communications, Inc. — Class A*	10,608	4,192,069
Booking Holdings, Inc.*	2,055	3,852,529
T-Mobile US, Inc.*	40,563	3,007,341
eBay, Inc.	41,381	1,634,550
Baidu, Inc. ADR*	13,231	1,552,790
MercadoLibre, Inc.*	2,342	1,432,765
JD.com, Inc. ADR†	43,931	1,330,670
Sirius XM Holdings, Inc.†	218,756	1,220,658
VeriSign, Inc.*	5,659	1,183,636
Expedia Group, Inc.	6,458	859,108
Ctrip.com International Ltd. ADR*	23,122	853,433
Liberty Global plc — Class C*	24,734	656,193
Symantec Corp.	29,352	638,700
Fox Corp. — Class A	16,384	600,310
Fox Corp. — Class B	12,464	455,310
Liberty Global plc — Class A*	9,744	262,991
<b>Total Communications</b>		<b>141,981,993</b>
<b>Consumer, Non-cyclical - 12.1%</b>		
PepsiCo, Inc.	66,560	8,728,013
PayPal Holdings, Inc.*	55,787	6,385,380
Amgen, Inc.	28,960	5,336,749
Gilead Sciences, Inc.	60,374	4,078,868
Mondelez International, Inc. — Class A	68,393	3,686,383
Automatic Data Processing, Inc.	20,665	3,416,544
Celgene Corp.*	33,486	3,095,446
Intuitive Surgical, Inc.*	5,482	2,875,583
Illumina, Inc.*	6,980	2,569,687
Vertex Pharmaceuticals, Inc.*	12,161	2,230,084
Biogen, Inc.*	9,206	2,153,007
Kraft Heinz Co.	57,900	1,797,216
Monster Beverage Corp.*	25,809	1,647,388
Regeneron Pharmaceuticals, Inc.*	5,115	1,600,995
Alexion Pharmaceuticals, Inc.*	10,647	1,394,544
Cintas Corp.	4,965	1,178,145
Verisk Analytics, Inc. — Class A	7,771	1,138,141
IDEXX Laboratories, Inc.*	4,084	1,124,448
Align Technology, Inc.*	3,799	1,039,786
Incyte Corp.*	10,182	865,063
BioMarin Pharmaceutical, Inc.*	8,502	728,196
Henry Schein, Inc.*	7,078	494,752
Mylan N.V.*	24,474	465,985
<b>Total Consumer, Non-cyclical</b>		<b>58,030,403</b>
<b>Consumer, Cyclical - 5.9%</b>		
Costco Wholesale Corp.	20,886	5,519,334
Starbucks Corp.	57,509	4,820,980
Walgreens Boots Alliance, Inc.	43,412	2,373,334
Marriott International, Inc. — Class A	15,811	2,218,125
Tesla, Inc.*,†	8,417	1,880,863
Ross Stores, Inc.	17,446	1,729,248
O'Reilly Automotive, Inc.*	3,717	1,372,762
Dollar Tree, Inc.*	11,280	1,211,359
PACCAR, Inc.	16,449	1,178,735
United Continental Holdings, Inc.*	12,494	1,093,850
Lululemon Athletica, Inc.*	5,835	1,051,525
Ulta Beauty, Inc.*	2,776	962,967
Fastenal Co.	27,189	886,089
American Airlines Group, Inc.	21,121	688,756
Wynn Resorts Ltd.	5,112	633,837
Hasbro, Inc.	5,976	631,544
<b>Total Consumer, Cyclical</b>		<b>28,253,308</b>
<b>Industrial - 0.7%</b>		
CSX Corp.	38,420	2,972,555
J.B. Hunt Transport Services, Inc.	5,163	471,950
<b>Total Industrial</b>		<b>3,444,505</b>

NASDAQ-100<sup>®</sup> 2x Strategy Fund  
SCHEDULE OF INVESTMENTS (Unaudited)

June 30, 2019

	Shares	Value
<b>COMMON STOCKS<sup>†</sup> - 81.7% (continued)</b>		
<b>Utilities - 0.3%</b>		
Xcel Energy, Inc.	24,437	\$ 1,453,757
<b>Financial - 0.3%</b>		
Willis Towers Watson plc	6,136	1,175,289
<b>Total Common Stocks</b> (Cost \$304,547,955)		<u>391,530,039</u>
	<b>Face Amount</b>	
<b>U.S. TREASURY BILLS<sup>††</sup> - 4.9%</b>		
U.S. Treasury Bills		
2.12% due 08/01/19 <sup>2,3</sup>	\$ 17,255,000	17,225,135
1.90% due 08/01/19 <sup>2,3</sup>	5,150,000	5,141,086
2.11% due 07/16/19 <sup>3,4</sup>	1,209,000	1,207,968
<b>Total U.S. Treasury Bills</b> (Cost \$23,571,188)		<u>23,574,189</u>
<b>FEDERAL AGENCY DISCOUNT NOTES<sup>††</sup> - 1.0%</b>		
Fannie Mae		
1.66% due 07/01/19 <sup>3</sup>	5,000,000	5,000,000
<b>Total Federal Agency Discount Notes</b> (Cost \$5,000,000)		<u>5,000,000</u>
<b>REPURCHASE AGREEMENTS<sup>††,5</sup> - 11.5%</b>		
JPMorgan Chase & Co. issued 06/28/19 at 2.53% due 07/01/19 <sup>2</sup>		
	36,951,687	36,951,687
Bank of America Merrill Lynch issued 06/28/19 at 2.48% due 07/01/19 <sup>2</sup>		
	9,179,431	9,179,431
Barclays Capital issued 06/28/19 at 2.40% due 07/01/19 <sup>2</sup>		
	9,179,431	9,179,431
<b>Total Repurchase Agreements</b> (Cost \$55,310,549)		<u>55,310,549</u>
	<b>Shares</b>	
<b>SECURITIES LENDING COLLATERAL<sup>†,6</sup> - 0.6%</b>		
<b>Money Market Fund</b>		
First American Government Obligations Fund — Class Z, 2.26% <sup>7</sup>	2,886,823	2,886,823
<b>Total Securities Lending Collateral</b> (Cost \$2,886,823)		<u>2,886,823</u>
<b>Total Investments - 99.7%</b> (Cost \$391,316,515)		<u>\$ 478,301,600</u>
<b>Other Assets &amp; Liabilities, net - 0.3%</b>		<u>1,307,393</u>
<b>Total Net Assets - 100.0%</b>		<u>\$ 479,608,993</u>

Futures Contracts

Description	Number of Contracts	Expiration Date	Notional Amount	Value and Unrealized Appreciation <sup>†*</sup>
<b>Equity Futures Contracts Purchased<sup>†</sup></b>				
NASDAQ-100 Index Mini Futures Contracts	185	Sep 2019	\$ 28,466,875	\$ 461,782

Total Return Swap Agreements

Counterparty	Index	Financing Rate Pay	Payment Frequency	Maturity Date	Units	Notional Amount	Value and Unrealized Appreciation <sup>†*</sup>
<b>OTC Equity Index Swap Agreements<sup>††</sup></b>							
Barclays Bank plc	NASDAQ-100 Index	2.87%	At Maturity	07/31/19	30,483	\$ 233,840,516	\$ 1,342,005
Goldman Sachs International	NASDAQ-100 Index	2.92%	At Maturity	07/29/19	25,943	199,010,352	1,043,035
BNP Paribas	NASDAQ-100 Index	2.90%	At Maturity	07/29/19	13,890	106,548,359	611,479
						<u>\$ 539,399,227</u>	<u>\$ 2,996,519</u>

\* Non-income producing security.

\*\* Includes cumulative appreciation (depreciation).

† Value determined based on Level 1 inputs.

†† Value determined based on Level 2 inputs.

<sup>1</sup> All or a portion of this security is on loan at June 30, 2019.

<sup>2</sup> All or a portion of this security is pledged as equity index swap collateral at June 30, 2019.

<sup>3</sup> Rate indicated is the effective yield at the time of purchase.

<sup>4</sup> All or a portion of this security is pledged as futures collateral at June 30, 2019.

<sup>5</sup> Repurchase Agreements.

<sup>6</sup> Securities lending collateral.

<sup>7</sup> Rate indicated is the 7-day yield as of June 30, 2019.

ADR — American Depositary Receipt

plc — Public Limited Company