

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

December 31, 2019

	Shares	Value
<b>COMMON STOCKS<sup>†</sup> - 83.4%</b>		
<b>Technology - 36.6%</b>		
Apple, Inc.	158,529	\$ 46,552,041
Microsoft Corp.	272,184	42,923,417
Intel Corp.	197,977	11,848,923
Adobe, Inc.*	22,031	7,266,044
NVIDIA Corp.	27,853	6,553,811
Broadcom, Inc.	18,053	5,705,109
Texas Instruments, Inc.	42,543	5,457,841
QUALCOMM, Inc.	51,967	4,585,048
Fiserv, Inc.*	30,943	3,577,939
Intuit, Inc.	11,847	3,103,085
Micron Technology, Inc.*	50,384	2,709,652
Applied Materials, Inc.	42,042	2,566,244
Advanced Micro Devices, Inc.*	50,683	2,324,322
Activision Blizzard, Inc.	34,965	2,077,620
Analog Devices, Inc.	16,762	1,991,996
Lam Research Corp.	6,603	1,930,717
Autodesk, Inc.*	9,994	1,833,499
NXP Semiconductor N.V.	12,722	1,619,002
Cognizant Technology Solutions Corp. — Class A	24,921	1,545,600
Electronic Arts, Inc.*	13,288	1,428,593
Paychex, Inc.	16,291	1,385,713
KLA Corp.	7,181	1,279,439
Workday, Inc. — Class A*	7,464	1,227,455
Microchip Technology, Inc. <sup>1</sup>	10,877	1,139,039
Xilinx, Inc.	11,445	1,118,978
Cerner Corp.	14,295	1,049,110
Splunk, Inc.*	6,888	1,031,616
NetEase, Inc. ADR	3,320	1,018,045
ASML Holding N.V. — Class G	3,371	997,614
ANSYS, Inc.*	3,832	986,395
Synopsys, Inc.*	6,840	952,128
Skyworks Solutions, Inc.	7,754	937,304
Cadence Design Systems, Inc.*	12,770	885,727
Western Digital Corp.	13,536	859,130
Check Point Software Technologies Ltd.*	6,929	768,842
Maxim Integrated Products, Inc.	12,316	757,557
Citrix Systems, Inc.	5,927	657,304
NetApp, Inc.	10,387	646,591
Take-Two Interactive Software, Inc.*	5,159	631,616
<b>Total Technology</b>		<b>175,930,106</b>
<b>Communications - 27.5%</b>		
Amazon.com, Inc.*	17,689	32,686,442
Facebook, Inc. — Class A*	85,859	17,622,560
Alphabet, Inc. — Class A*	12,265	16,427,618
Alphabet, Inc. — Class C*	12,257	16,387,854
Comcast Corp. — Class A	206,615	9,291,477
Cisco Systems, Inc.	193,073	9,259,781
Netflix, Inc.*	19,946	6,453,927
Charter Communications, Inc. — Class A*	9,775	4,741,657
Booking Holdings, Inc.*	1,905	3,912,356
T-Mobile US, Inc.*	38,939	3,053,596
Baidu, Inc. ADR*	12,584	1,590,617
JD.com, Inc. ADR*	42,186	1,486,213
Sirius XM Holdings, Inc. <sup>1</sup>	201,332	1,439,524
eBay, Inc.	37,025	1,336,973
MercadoLibre, Inc.*	2,262	1,293,728
VeriSign, Inc.*	5,343	1,029,489
CDW Corp.	6,539	934,031
Trip.com Group Ltd. ADR*	23,802	798,319
Expedia Group, Inc.	6,343	685,932
Fox Corp. — Class A	16,134	598,087
Fox Corp. — Class B	12,114	440,950
Liberty Global plc — Class C*	19,970	435,246
Liberty Global plc — Class A*	8,261	187,855
<b>Total Communications</b>		<b>132,094,232</b>
<b>Consumer, Non-cyclical - 11.7%</b>		
PepsiCo, Inc.	63,463	8,673,488
Amgen, Inc.	27,042	6,519,015
PayPal Holdings, Inc.*	53,439	5,780,497
Gilead Sciences, Inc.	57,579	3,741,483
Mondelez International, Inc. — Class A	65,529	3,609,337
Automatic Data Processing, Inc.	19,693	3,357,656
Intuitive Surgical, Inc.*	5,260	3,109,449
Vertex Pharmaceuticals, Inc.*	11,703	2,562,372
Biogen, Inc.*	8,212	2,436,747
Illumina, Inc.*	6,690	2,219,341
Regeneron Pharmaceuticals, Inc.*	4,913	1,844,733
Kraft Heinz Co.	55,577	1,785,689
Monster Beverage Corp.*	24,471	1,555,132
Cintas Corp.	4,710	1,267,367
Verisk Analytics, Inc. — Class A	7,458	1,113,778
Alexion Pharmaceuticals, Inc.*	10,071	1,089,179
IDEXX Laboratories, Inc.*	3,904	1,019,452
Align Technology, Inc.*	3,587	1,000,916
CoStar Group, Inc.*	1,667	997,366

Seattle Genetics, Inc.*	7,800	891,228
Incyte Corp.*	9,803	855,998
BioMarin Pharmaceutical, Inc.*	8,175	691,196
<b>Total Consumer, Non-cyclical</b>		<b>56,121,419</b>
<b>Consumer, Cyclical - 6.2%</b>		
Costco Wholesale Corp.	20,106	5,909,555
Starbucks Corp.	53,749	4,725,612
Tesla, Inc.*	8,203	3,431,561
Walgreens Boots Alliance, Inc.	40,621	2,395,014
Marriott International, Inc. — Class A	14,879	2,253,127
Ross Stores, Inc.	16,463	1,916,622
O'Reilly Automotive, Inc.*	3,443	1,508,929
Lululemon Athletica, Inc.*	5,604	1,298,279
PACCAR, Inc.	15,741	1,245,113
United Airlines Holdings, Inc.*	11,516	1,014,445
Dollar Tree, Inc.*	10,771	1,013,013
Fastenal Co.	26,103	964,506
Copart, Inc.*	10,579	962,054
Ulta Beauty, Inc.*	2,678	677,909
American Airlines Group, Inc.	19,937	571,793
<b>Total Consumer, Cyclical</b>		<b>29,887,532</b>
<b>Utilities - 0.7%</b>		
Exelon Corp.	44,243	2,017,038
Xcel Energy, Inc.	24,405	1,549,474
<b>Total Utilities</b>		<b>3,566,512</b>
<b>Industrial - 0.5%</b>		
CSX Corp.	35,605	2,576,378

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December 31, 2019

	Shares	Value
<b>COMMON STOCKS<sup>†</sup> - 83.4% (continued)</b>		
<b>Financial - 0.2%</b>		
Willis Towers Watson plc	5,852	\$ 1,181,753
<b>Total Common Stocks</b> (Cost \$269,499,247)		<u>401,357,932</u>
	<b>Face Amount</b>	
<b>U.S. TREASURY BILLS<sup>††</sup> - 7.7%</b>		
U.S. Treasury Bills		
1.50% due 01/14/20 <sup>2,3</sup>	\$ 15,129,000	15,121,599
1.54% due 01/14/20 <sup>2,3</sup>	7,600,000	7,596,282
1.47% due 02/04/20 <sup>2,4</sup>	6,753,000	6,743,312
1.49% due 01/14/20 <sup>2,3</sup>	5,425,000	5,422,346
1.53% due 01/14/20 <sup>2,3</sup>	1,850,000	1,849,095
<b>Total U.S. Treasury Bills</b> (Cost \$36,730,935)		<u>36,732,634</u>
<b>REPURCHASE AGREEMENTS<sup>††,5</sup> - 8.0%</b>		
J.P. Morgan Securities LLC issued 12/31/19 at 1.53% due 01/02/20 <sup>3</sup>	23,413,133	23,413,133
Barclays Capital, Inc. issued 12/31/19 at 1.40% due 01/02/20 <sup>3</sup>	7,549,472	7,549,472
BofA Securities, Inc. issued 12/31/19 at 1.50% due 01/02/20 <sup>3</sup>	7,549,472	7,549,472
<b>Total Repurchase Agreements</b> (Cost \$38,512,077)		<u>38,512,077</u>
	<b>Shares</b>	
<b>SECURITIES LENDING COLLATERAL<sup>†,6</sup> - 0.3%</b>		
<b>Money Market Fund</b>		
First American Government Obligations Fund — Class Z, 1.47% <sup>7</sup>	1,668,851	1,668,851
<b>Total Securities Lending Collateral</b> (Cost \$1,668,851)		<u>1,668,851</u>
<b>Total Investments - 99.4%</b> (Cost \$346,411,110)		<u>\$ 478,271,494</u>
<b>Other Assets &amp; Liabilities, net - 0.6%</b>		<u>2,849,034</u>
<b>Total Net Assets - 100.0%</b>		<u>\$ 481,120,528</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	552	Mar 2020	\$ 96,575,160	\$ 2,955,874

**Total Return Swap Agreements**

Counterparty	Index	Financing Rate Pay	Payment Frequency	Maturity Date	Units	Notional Amount	Value and Unrealized Appreciation (Depreciation)
<b>OTC Equity Index Swap Agreements<sup>††</sup></b>							
Barclays Bank plc	NASDAQ-100 Index	2.10% (1 Week USD LIBOR + 0.50%)	At Maturity	01/31/20	32,698	\$ 285,556,625	\$ 763,379
BNP Paribas	NASDAQ-100 Index	2.45% (1 Month USD LIBOR + 0.65%)	At Maturity	01/28/20	2,785	24,321,796	(125,991)
Goldman Sachs International	NASDAQ-100 Index	2.15% (1 Week USD LIBOR + 0.55%)	At Maturity	01/28/20	17,686	154,450,060	(756,308)
						<u>\$ 464,328,481</u>	<u>\$ (118,920)</u>

\* Non-income producing security.

\*\* Includes cumulative appreciation (depreciation).

<sup>†</sup> Value determined based on Level 1 inputs

<sup>††</sup> Value determined based on Level 2 inputs

<sup>1</sup> All or a portion of this security is on loan at December 31, 2019

<sup>2</sup> Rate indicated is the effective yield at the time of purchase.

<sup>3</sup> All or a portion of this security is pledged as equity index swap collateral at December 31, 2019.

<sup>4</sup> All or a portion of this security is pledged as futures collateral at December 31, 2019.

<sup>5</sup> Repurchase Agreements

<sup>6</sup> Securities lending collateral

<sup>7</sup> Rate indicated is the 7-day yield as of December 31, 2019.

ADR — American Depositary Receipt

LIBOR — London Interbank Offered Rate

plc — Public Limited Company