

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

June 30, 2020

	Shares	Value
COMMON STOCKS[†] - 84.5%		
Technology - 38.0%		
Apple, Inc.	156,625	\$ 57,136,800
Microsoft Corp.	274,034	55,768,659
Intel Corp.	195,168	11,676,901
NVIDIA Corp.	28,348	10,769,689
Adobe, Inc.*	22,208	9,667,364
Broadcom, Inc.	18,428	5,816,061
Texas Instruments, Inc.	42,305	5,371,466
QUALCOMM, Inc.	51,854	4,729,603
Intuit, Inc.	12,021	3,560,500
Fiserv, Inc.*	30,860	3,012,553
Advanced Micro Devices, Inc.*	53,987	2,840,256
Activision Blizzard, Inc.	35,516	2,695,664
Micron Technology, Inc.*	51,267	2,641,276
Applied Materials, Inc.	42,246	2,553,771
Autodesk, Inc.*	10,104	2,416,776
Lam Research Corp.	6,691	2,164,271
Analog Devices, Inc.	16,983	2,082,795
Zoom Video Communications, Inc. — Class A* ¹	7,724	1,958,343
Electronic Arts, Inc.*	13,308	1,757,321
Workday, Inc. — Class A*	8,021	1,502,815
NXP Semiconductor N.V.	12,863	1,466,897
NetEase, Inc. ADR	3,415	1,466,333
Splunk, Inc.*	7,322	1,454,881
DocuSign, Inc.*	8,442	1,453,797
Cognizant Technology Solutions Corp. — Class A	24,918	1,415,841
KLA Corp.	7,147	1,389,949
Synopsys, Inc.*	6,951	1,355,445
ASML Holding N.V. — Class G ¹	3,543	1,303,930
Paychex, Inc.	16,536	1,252,602
Cadence Design Systems, Inc.*	12,870	1,235,005
Microchip Technology, Inc.	11,309	1,190,951
ANSYS, Inc.*	3,946	1,151,167
Xilinx, Inc.	11,209	1,102,853
Skyworks Solutions, Inc.	7,691	983,371
Cerner Corp.	14,029	961,688
Citrix Systems, Inc.	5,691	841,756
Maxim Integrated Products, Inc.	12,291	744,958
Take-Two Interactive Software, Inc.*	5,252	733,022
Check Point Software Technologies Ltd.*	6,591	708,071
Western Digital Corp.	13,815	609,932
NetApp, Inc.	10,195	452,352
Total Technology		213,397,685
Communications - 28.2%		
Amazon.com, Inc.*	18,024	49,724,972
Facebook, Inc. — Class A*	86,891	19,730,339
Alphabet, Inc. — Class A*	12,441	17,641,960
Alphabet, Inc. — Class C*	12,148	17,172,534
Netflix, Inc.*	20,272	9,224,571
Cisco Systems, Inc.	194,629	9,077,497
Comcast Corp. — Class A	209,951	8,183,890
T-Mobile US, Inc.*	56,963	5,932,696
Charter Communications, Inc. — Class A*	9,517	4,854,051
Booking Holdings, Inc.*	1,887	3,004,746
JD.com, Inc. ADR*	42,791	2,575,162
MercadoLibre, Inc.*	2,291	2,258,399
eBay, Inc.	32,390	1,698,855
Baidu, Inc. ADR*	12,677	1,519,846
Sirius XM Holdings, Inc.	201,857	1,184,900
VeriSign, Inc.*	5,326	1,101,577
CDW Corp.	6,560	762,141
Trip.com Group Ltd. ADR*	24,106	624,827
Expedia Group, Inc.	6,244	513,257
Fox Corp. — Class A	15,795	423,622
Liberty Global plc — Class C*	18,970	408,045
Fox Corp. — Class B	12,035	323,019
Liberty Global plc — Class A*	8,401	183,646
Total Communications		158,124,552
Consumer, Non-cyclical - 11.6%		
PayPal Holdings, Inc.*	54,124	9,430,024
PepsiCo, Inc.	63,957	8,458,953
Amgen, Inc.	27,115	6,395,344
Gilead Sciences, Inc.	57,820	4,448,671
Vertex Pharmaceuticals, Inc.*	11,952	3,469,785
Mondelez International, Inc. — Class A	65,799	3,364,303
Intuitive Surgical, Inc.*	5,376	3,063,406
Automatic Data Processing, Inc.	19,810	2,949,511
Regeneron Pharmaceuticals, Inc.*	4,650	2,899,972
Illumina, Inc.*	6,776	2,509,492
Biogen, Inc.*	7,522	2,012,511
Kraft Heinz Co.	56,320	1,796,045
DexCom, Inc.*	4,257	1,725,788
Monster Beverage Corp.*	24,272	1,682,535
Seattle Genetics, Inc.*	7,979	1,355,792
IDEXX Laboratories, Inc.*	3,915	1,292,576
CoStar Group, Inc.*	1,799	1,278,495
Cintas Corp.	4,796	1,277,463
Verisk Analytics, Inc. — Class A	7,480	1,273,096
Alexion Pharmaceuticals, Inc.*	10,179	1,142,491
Incyte Corp.*	10,020	1,041,779
BioMarin Pharmaceutical, Inc.*	8,336	1,028,162
Align Technology, Inc.*	3,631	996,492
Total Consumer, Non-cyclical		64,892,686
Consumer, Cyclical - 5.7%		
Tesla, Inc.*	8,545	9,226,976
Costco Wholesale Corp.	20,354	6,171,536
Starbucks Corp.	53,854	3,963,116
Lululemon Athletica, Inc.*	5,730	1,787,817
Walgreens Boots Alliance, Inc.	40,436	1,714,082
O'Reilly Automotive, Inc.*	3,422	1,442,955
Ross Stores, Inc.	16,382	1,396,402
Marriott International, Inc. — Class A	14,947	1,281,406
PACCAR, Inc.	15,937	1,192,885
Fastenal Co.	26,404	1,131,147
Dollar Tree, Inc.*	10,936	1,013,549
Copart, Inc.*	10,822	901,148
Ulta Beauty, Inc.*	2,596	528,078
Total Consumer, Cyclical		31,751,097
Utilities - 0.6%		
Exelon Corp.	44,916	1,630,002
Xcel Energy, Inc.	24,208	1,513,000
Total Utilities		3,143,002

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	Shares	Value
COMMON STOCKS[†] - 84.5% (continued)		
Industrial - 0.4%		
CSX Corp.	35,284	\$ 2,460,706
Total Common Stocks (Cost \$301,658,809)		473,769,728
RIGHTS[†] - 0.0%		
Communications - 0.0%		
T-Mobile US, Inc. Expires 07/27/20*	56,341	9,465
Total Rights (Cost \$-)		9,465
	Face Amount	
U.S. TREASURY BILLS^{††} - 6.6%		
U.S. Treasury Bills		
0.15% due 07/23/20 ^{2,3}	\$ 15,229,000	15,227,860
0.13% due 09/17/20 ^{3,4}	9,000,000	8,997,172
0.14% due 09/17/20 ^{3,4}	7,600,000	7,597,612
0.12% due 09/17/20 ^{3,4}	3,000,000	2,999,058
0.15% due 09/17/20 ^{3,4}	2,000,000	1,999,372
Total U.S. Treasury Bills (Cost \$36,821,239)		36,821,074
FEDERAL AGENCY NOTES^{††} - 1.8%		
Freddie Mac		
1.13% due 10/07/22	10,000,000	10,001,621
Total Federal Agency Notes (Cost \$10,001,600)		10,001,621
REPURCHASE AGREEMENTS^{††,5} - 7.9%		
J.P. Morgan Securities LLC issued 06/30/20 at 0.07% due 07/01/20 ⁴		
	24,562,134	24,562,134
BoFA Securities, Inc. issued 06/30/20 at 0.07% due 07/01/20 ⁴		
	10,172,291	10,172,291
Barclays Capital, Inc. issued 06/30/20 at 0.07% due 07/01/20 ⁴		
	9,561,954	9,561,954
Total Repurchase Agreements (Cost \$44,296,379)		44,296,379
	Shares	
SECURITIES LENDING COLLATERAL^{†,6} - 0.3%		
Money Market Fund		
First American Government Obligations Fund — Class Z, 0.06% ⁷	1,844,757	1,844,757
Total Securities Lending Collateral (Cost \$1,844,757)		1,844,757
Total Investments - 101.1% (Cost \$394,622,784)		\$ 566,743,024
Other Assets & Liabilities, net - (1.1)%		(6,012,051)
Total Net Assets - 100.0%		\$ 560,730,973

Futures Contracts

Description	Number of Contracts	Expiration Date	Notional Amount	Value and Unrealized Appreciation**
Equity Futures Contracts Purchased[†]				
NASDAQ-100 Index Mini Futures Contracts	1,040	Sep 2020	\$ 210,782,000	\$ 9,903,804

Total Return Swap Agreements

Counterparty	Index	Financing Rate Pay	Payment Frequency	Maturity Date	Units	Notional Amount	Value and Unrealized Appreciation
OTC Equity Index Swap Agreements^{††}							
Goldman Sachs International	NASDAQ-100 Index	0.66% (1 Week USD LIBOR + 0.55%)	At Maturity	07/28/20	22,124	\$ 224,708,880	\$ 6,382,038
Barclays Bank plc	NASDAQ-100 Index	0.61% (1 Week USD LIBOR + 0.50%)	At Maturity	07/30/20	19,043	193,415,782	1,178,686
BNP Paribas	NASDAQ-100 Index	0.83% (1 Month USD LIBOR + 0.65%)	At Maturity	07/29/20	1,907	19,372,651	294,033
						\$ 437,497,313	\$ 7,854,757

* Non-income producing security.

** Includes cumulative appreciation (depreciation).

† Value determined based on Level 1 inputs.

†† Value determined based on Level 2 inputs.

¹ All or a portion of this security is on loan at June 30, 2020.

² All or a portion of this security is pledged as futures collateral at June 30, 2020.

³ Rate indicated is the effective yield at the time of purchase.

⁴ All or a portion of this security is pledged as equity index swap collateral at June 30, 2020.

⁵ Repurchase Agreements.

⁶ Securities lending collateral.

⁷ Rate indicated is the 7-day yield as of June 30, 2020.

ADR — American Depositary Receipt

LIBOR — London Interbank Offered Rate

plc — Public Limited Company