

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

June 30, 2021

	Shares	Value
COMMON STOCKS[†] - 86.9%		
Technology - 38.9%		
Apple, Inc.	588,283	\$ 80,571,240
Microsoft Corp.	265,508	71,926,117
NVIDIA Corp.	33,421	26,740,142
Adobe, Inc.*	25,642	15,016,981
Intel Corp.	216,617	12,160,878
Broadcom, Inc.	21,903	10,444,227
Texas Instruments, Inc.	49,542	9,526,927
QUALCOMM, Inc.	60,511	8,648,837
Intuit, Inc.	14,659	7,185,402
Applied Materials, Inc.	49,030	6,981,872
Advanced Micro Devices, Inc.*	65,179	6,122,263
Micron Technology, Inc.*	60,158	5,112,227
Lam Research Corp.	7,651	4,978,506
Zoom Video Communications, Inc. — Class A*	12,675	4,905,605
Activision Blizzard, Inc.	41,683	3,978,226
Fiserv, Inc.*	35,769	3,823,349
Autodesk, Inc.*	11,805	3,445,880
Analog Devices, Inc.	19,786	3,406,358
NXP Semiconductor N.V.	14,793	3,043,216
ASML Holding N.V. — Class G	4,262	2,944,360
DocuSign, Inc.*	10,437	2,917,872
KLA Corp.	8,223	2,665,979
Marvell Technology, Inc.	43,950	2,563,603
Workday, Inc. — Class A*	10,139	2,420,585
Synopsys, Inc.*	8,185	2,257,341
Electronic Arts, Inc.	15,353	2,208,222
Microchip Technology, Inc.	14,673	2,197,135
Paychex, Inc.	19,331	2,074,216
Cadence Design Systems, Inc.*	14,927	2,042,312
Cognizant Technology Solutions Corp. — Class A	28,293	1,959,573
Xilinx, Inc.	13,188	1,907,512
Atlassian Corporation plc — Class A*	7,257	1,864,033
NetEase, Inc. ADR	16,164	1,862,901
Skyworks Solutions, Inc.	8,856	1,698,138
ANSYS, Inc.*	4,675	1,622,506
Maxim Integrated Products, Inc.	14,396	1,516,763
Splunk, Inc.*	8,792	1,271,147
Cerner Corp.	16,164	1,263,378
Check Point Software Technologies Ltd.*	7,258	842,871
Total Technology		328,118,700
Communications - 27.4%		
Amazon.com, Inc.*	17,779	61,162,605
Facebook, Inc. — Class A*	84,467	29,370,021
Alphabet, Inc. — Class C*	11,407	28,589,592
Alphabet, Inc. — Class A*	10,602	25,887,858
Comcast Corp. — Class A	245,952	14,024,183
Netflix, Inc.*	23,786	12,564,003
Cisco Systems, Inc.	226,069	11,981,657
T-Mobile US, Inc.*	66,887	9,687,244
Charter Communications, Inc. — Class A*	10,121	7,301,796
Booking Holdings, Inc.*	2,202	4,818,174
MercadoLibre, Inc.	2,674	4,165,530
JD.com, Inc. ADR*	43,229	3,450,106
Baidu, Inc. ADR*	13,899	2,834,006
Pinduoduo, Inc. ADR*	20,296	2,577,998
eBay, Inc.	36,546	2,565,895
Match Group, Inc.*	14,499	2,337,964
Okta, Inc.*	6,709	1,641,558
Sirius XM Holdings, Inc. ¹	219,448	1,435,190
VeriSign, Inc.*	6,041	1,375,475
CDW Corp.	7,521	1,313,543
Trip.com Group Ltd. ADR*	28,262	1,002,170
Fox Corp. — Class A	17,538	651,186
Fox Corp. — Class B	13,587	478,262
Total Communications		231,216,016
Consumer, Non-cyclical - 11.6%		
PayPal Holdings, Inc.*	63,018	18,368,487
PepsiCo, Inc.	74,117	10,981,916
Amgen, Inc.	30,822	7,512,862
Intuitive Surgical, Inc.*	6,352	5,841,554
Moderna, Inc.*	21,540	5,061,469
Mondelez International, Inc. — Class A	75,355	4,705,166
Gilead Sciences, Inc.	67,280	4,632,901
Automatic Data Processing, Inc.	22,827	4,533,899
illumina, Inc.*	7,832	3,706,181
Regeneron Pharmaceuticals, Inc.*	5,616	3,136,760
IDEXX Laboratories, Inc.*	4,575	2,889,341
Vertex Pharmaceuticals, Inc.*	13,887	2,800,036
Biogen, Inc.*	8,076	2,796,476
Keurig Dr Pepper, Inc.	76,035	2,679,473
Kraft Heinz Co.	65,615	2,675,780
Align Technology, Inc.*	4,245	2,593,695
Monster Beverage Corp.*	28,354	2,590,138
DexCom, Inc.*	5,188	2,215,276
Alexion Pharmaceuticals, Inc.*	11,856	2,178,066
Cintas Corp.	5,636	2,152,952
Seagen, Inc.*	9,735	1,536,962
Verisk Analytics, Inc. — Class A	8,695	1,519,190
Incyte Corp.*	11,798	992,566
Total Consumer, Non-cyclical		98,101,146
Consumer, Cyclical - 7.7%		
Tesla, Inc.*	42,026	28,565,072
Costco Wholesale Corp.	23,740	9,393,206
Starbucks Corp.	63,209	7,067,398
Lululemon Athletica, Inc.*	6,712	2,449,679
Walgreens Boots Alliance, Inc.	46,370	2,439,526
Marriott International, Inc. — Class A*	17,469	2,384,868
Ross Stores, Inc.	19,130	2,372,120
O'Reilly Automotive, Inc.*	3,742	2,118,758
Peloton Interactive, Inc. — Class A*	14,417	1,787,996
Copart, Inc.*	12,691	1,673,054
PACCAR, Inc.	18,623	1,662,103
Fastenal Co.	30,817	1,602,484
Dollar Tree, Inc.*	12,443	1,238,078
Total Consumer, Cyclical		64,754,342
Utilities - 0.8%		
Exelon Corp.	52,420	2,322,730
American Electric Power Company, Inc.	26,809	2,267,773
Xcel Energy, Inc.	28,872	1,902,088
Total Utilities		6,492,591

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	Shares	Value
COMMON STOCKS[†] - 86.9% (continued)		
Industrial - 0.5%		
CSX Corp.	121,891	\$ 3,910,263
Total Common Stocks (Cost \$379,471,877)		732,593,058
	Face Amount	
U.S. TREASURY BILLS^{††} - 6.0%		
U.S. Treasury Bills		
0.04% due 12/09/21 ^{2,3}	\$ 35,900,000	35,891,571
0.01% due 08/03/21 ^{3,4}	13,942,000	13,941,407
0.03% due 08/03/21 ^{3,4}	467,000	466,980
Total U.S. Treasury Bills (Cost \$50,302,756)		50,299,958
REPURCHASE AGREEMENTS^{††,5} - 1.6%		
J.P. Morgan Securities LLC issued 06/30/21 at 0.05% due 07/01/21 ²	7,429,274	7,429,274
Barclays Capital, Inc. issued 06/30/21 at 0.03% due 07/01/21 ²	2,924,899	2,924,899
BofA Securities, Inc. issued 06/30/21 at 0.04% due 07/01/21 ²	2,867,548	2,867,548
Total Repurchase Agreements (Cost \$13,221,721)		13,221,721
	Shares	
SECURITIES LENDING COLLATERAL^{†,6} - 0.1%		
Money Market Fund		
First American Government Obligations Fund — Class Z, 0.02% ⁷	1,095,775	1,095,775
Total Securities Lending Collateral (Cost \$1,095,775)		1,095,775
Total Investments - 94.6% (Cost \$444,092,129)		\$ 797,210,512
Other Assets & Liabilities, net - 5.4%		45,891,209
Total Net Assets - 100.0%		\$ 843,101,721

Futures Contracts

Description	Number of Contracts	Expiration Date	Notional Amount	Value and Unrealized Appreciation ^{**}
Equity Futures Contracts Purchased[†]				
NASDAQ-100 Index Mini Futures Contracts	920	Sep 2021	\$ 267,600,400	\$ 9,209,070

Total Return Swap Agreements

Counterparty	Index	Financing Rate Pay (Receive)	Payment Frequency	Maturity Date	Units	Notional Amount	Value and Unrealized Appreciation
OTC Equity Index Swap Agreements^{††}							
Barclays Bank plc	NASDAQ-100 Index	0.59% (1 Week USD LIBOR + 0.50%)	At Maturity	07/14/21	37,329	\$ 543,322,702	\$ 33,405,730
Goldman Sachs International	NASDAQ-100 Index	0.64% (1 Week USD LIBOR + 0.55%)	At Maturity	07/15/21	8,659	126,031,729	5,050,448
BNP Paribas	NASDAQ-100 Index	0.74% (1 Month USD LIBOR + 0.65%)	At Maturity	07/15/21	1,186	17,261,737	778,604
						\$ 686,616,168	\$ 39,234,782

* 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, 2021.

² All or a portion of this security is pledged as equity index swap collateral at June 30, 2021.

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

⁴ All or a portion of this security is pledged as futures collateral at June 30, 2021.

⁵ Repurchase Agreements.

⁶ Securities lending collateral.

⁷ Rate indicated is the 7-day yield as of June 30, 2021.

ADR — American Depositary Receipt

LIBOR — London Interbank Offered Rate

plc — Public Limited Company