

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

December 31, 2021

	Shares	Value
COMMON STOCKS[†] - 85.2%		
Technology - 40.1%		
Apple, Inc.	562,098	\$ 99,811,742
Microsoft Corp.	257,230	86,511,594
NVIDIA Corp.	120,540	35,452,019
Broadcom, Inc.	23,397	15,568,598
Adobe, Inc.*	27,045	15,336,138
Intel Corp.	231,173	11,905,409
QUALCOMM, Inc.	63,662	11,641,870
Intuit, Inc.	16,096	10,353,269
Texas Instruments, Inc.	52,495	9,893,733
Advanced Micro Devices, Inc.*	68,642	9,877,584
Applied Materials, Inc.	51,324	8,076,345
Micron Technology, Inc.	63,584	5,922,850
Lam Research Corp.	8,003	5,755,357
Analog Devices, Inc.	30,548	5,369,422
Marvell Technology, Inc.	46,816	4,095,932
Fiserv, Inc.*	37,528	3,895,031
KLA Corp.	8,618	3,706,688
ASML Holding N.V. — Class G	4,608	3,668,613
Autodesk, Inc.*	12,497	3,514,031
NXP Semiconductor N.V.	15,116	3,443,122
Fortinet, Inc.*	9,293	3,339,904
Synopsys, Inc.*	8,669	3,194,526
Atlassian Corporation plc — Class A*	7,982	3,043,457
Workday, Inc. — Class A*	10,970	2,996,785
Xilinx, Inc.	14,091	2,987,715
Activision Blizzard, Inc.	44,273	2,945,483
Cadence Design Systems, Inc.*	15,753	2,935,572
Paychex, Inc.	20,496	2,797,704
Microchip Technology, Inc.	31,540	2,745,872
Cognizant Technology Solutions Corp. — Class A	29,856	2,648,825
Datadog, Inc. — Class A*	14,620	2,603,968
Zscaler, Inc.*	7,961	2,558,108
Zoom Video Communications, Inc. — Class A*	13,770	2,532,441
CrowdStrike Holdings, Inc. — Class A*	11,700	2,395,575
Electronic Arts, Inc.	16,075	2,120,292
ANSYS, Inc.*	4,960	1,989,555
DocuSign, Inc.*	11,182	1,703,130
NetEase, Inc. ADR	16,106	1,639,269
Skyworks Solutions, Inc.	9,401	1,458,471
Splunk, Inc.*	9,183	1,062,657
Total Technology		403,498,656
Communications - 24.9%		
Amazon.com, Inc.*	17,375	57,934,158
Meta Platforms, Inc. — Class A*	121,395	40,831,208
Alphabet, Inc. — Class C*	10,886	31,499,621
Alphabet, Inc. — Class A*	10,306	29,856,894
Cisco Systems, Inc.	239,734	15,191,943
Netflix, Inc.*	25,178	15,168,234
Comcast Corp. — Class A	259,166	13,043,825
T-Mobile US, Inc.*	70,998	8,234,348
Charter Communications, Inc. — Class A*	10,192	6,644,878
Booking Holdings, Inc.*	2,334	5,599,803
MercadoLibre, Inc.*	2,868	3,867,211
Airbnb, Inc. — Class A*	19,714	3,282,184
Palo Alto Networks, Inc.*	5,609	3,122,867
JD.com, Inc. ADR*	42,152	2,953,591
eBay, Inc.	35,583	2,366,269
Match Group, Inc.*	16,091	2,128,035
Baidu, Inc. ADR*	13,797	2,052,856
Okta, Inc.*	8,391	1,881,010
VeriSign, Inc.*	6,314	1,602,619
Sirius XM Holdings, Inc. ¹	227,336	1,443,584
Pinduoduo, Inc. ADR*	23,632	1,377,746
Total Communications		250,082,884
Consumer, Non-cyclical - 9.8%		
PepsiCo, Inc.	78,592	13,652,216
PayPal Holdings, Inc.*	66,784	12,594,127
Intuitive Surgical, Inc.*	20,306	7,295,946
Amgen, Inc.	32,018	7,203,089
Automatic Data Processing, Inc.	23,952	5,906,084
Moderna, Inc.*	23,047	5,853,477
Mondelez International, Inc. — Class A	79,292	5,257,853
Gilead Sciences, Inc.	71,301	5,177,166
Regeneron Pharmaceuticals, Inc.*	6,009	3,794,804
Illumina, Inc.*	8,884	3,379,829
IDEXX Laboratories, Inc.*	4,820	3,173,777
Vertex Pharmaceuticals, Inc.*	14,452	3,173,659
Keurig Dr Pepper, Inc.	80,599	2,970,879
Dexcom, Inc.*	5,509	2,958,058
Align Technology, Inc.*	4,482	2,945,481
Monster Beverage Corp.*	30,077	2,888,595
Cintas Corp.	5,878	2,604,953
Kraft Heinz Co.	69,576	2,497,778
Verisk Analytics, Inc. — Class A	9,161	2,095,396
Biogen, Inc.*	8,351	2,003,572
Seagen, Inc.*	10,394	1,606,912
Total Consumer, Non-cyclical		99,033,651
Consumer, Cyclical - 8.3%		
Tesla, Inc.*	34,408	36,361,686
Costco Wholesale Corp.	25,114	14,257,218
Starbucks Corp.	66,686	7,800,261
Lucid Group, Inc.* ¹	93,581	3,560,757
Marriott International, Inc. — Class A*	18,512	3,058,923
Lululemon Athletica, Inc.*	7,083	2,772,640
O'Reilly Automotive, Inc.*	3,830	2,704,861
Walgreens Boots Alliance, Inc.	49,203	2,566,429
Ross Stores, Inc.	20,200	2,308,456
Fastenal Co.	32,693	2,094,313
Copart, Inc.*	13,482	2,044,141
Dollar Tree, Inc.*	12,787	1,796,829
PACCAR, Inc.	19,734	1,741,723
Peloton Interactive, Inc. — Class A*	17,118	612,140
Total Consumer, Cyclical		83,680,377
Industrial - 1.3%		
Honeywell International, Inc.	39,131	8,159,205
CSX Corp.	126,073	4,740,345
Total Industrial		12,899,550
Utilities - 0.8%		
Exelon Corp.	55,609	3,211,976

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

December 31, 2021

	Shares	Value
COMMON STOCKS[†] - 85.2% (continued)		
Utilities - 0.8% (continued)		
American Electric Power Company, Inc.	28,628	\$ 2,547,033
Xcel Energy, Inc.	30,619	2,072,906
Total Utilities		7,831,915
Total Common Stocks (Cost \$420,516,381)		857,027,033

	Face Amount	Value
U.S. TREASURY BILLS^{††} - 7.1%		
U.S. Treasury Bills		
0.09% due 06/02/22 ²	\$ 60,500,000	60,473,216
0.04% due 01/06/22 ^{2,3}	11,341,000	11,340,996
Total U.S. Treasury Bills (Cost \$71,817,951)		71,814,212

REPURCHASE AGREEMENTS^{††,4} - 5.7%		
J.P. Morgan Securities LLC issued 12/31/21 at 0.05% due 01/03/22 ⁵	32,336,989	32,336,989
Barclays Capital, Inc. issued 12/31/21 at 0.01% due 01/03/22 ⁵	13,373,616	13,373,616
BofA Securities, Inc. issued 12/31/21 at 0.02% due 01/03/22 ⁵	12,157,833	12,157,833
Total Repurchase Agreements (Cost \$57,868,438)		57,868,438

	Shares	Value
SECURITIES LENDING COLLATERAL^{†,7} - 0.4%		
Money Market Fund		
First American Government Obligations Fund — Class Z, 0.02% ⁷	3,987,580	3,987,580
Total Securities Lending Collateral (Cost \$3,987,580)		3,987,580
Total Investments - 98.4% (Cost \$554,190,350)		\$ 990,697,263
Other Assets & Liabilities, net - 1.6%		15,917,020
Total Net Assets - 100.0%		\$ 1,006,614,283

Futures Contracts

Description	Number of Contracts	Expiration Date	Notional Amount	Value and Unrealized Appreciation ^{**}
Equity Futures Contracts Purchased[†]				
NASDAQ-100 Index Mini Futures Contracts	394	Mar 2022	\$ 128,642,970	\$ 1,501,367

Total Return Swap Agreements

Counterparty	Index	Type	Financing Rate	Payment Frequency	Maturity Date	Units	Notional Amount	Value and Unrealized Appreciation
OTC Equity Index Swap Agreements^{††}								
Barclays Bank plc	NASDAQ-100 Index	Pay	0.55% (U.S. Secured Overnight Financing Rate + 0.50%)	At Maturity	01/26/22	39,078	\$ 637,762,560	\$ 15,778,827
Goldman Sachs International	NASDAQ-100 Index	Pay	0.63% (Federal Funds Rate + 0.55%)	At Maturity	01/27/22	23,400	381,886,203	1,009,232
BNP Paribas	NASDAQ-100 Index	Pay	0.73% (Federal Funds Rate + 0.65%)	At Maturity	01/27/22	612	9,988,653	204,072
							\$ 1,029,637,416	\$ 16,992,131

* 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 December 31, 2021.

² Rate indicated is the effective yield at the time of purchase.

³ All or a portion of this security is pledged as futures collateral at December 31, 2021.

⁴ Repurchase Agreements.

⁵ All or a portion of this security is pledged as equity index swap collateral at December 31, 2021.

⁶ Securities lending collateral.

⁷ Rate indicated is the 7-day yield as of December 31, 2021.

ADR — American Depositary Receipt
plc — Public Limited Company