

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

June 30, 2018

	Shares	Value
COMMON STOCKS[†] - 82.6%		
Technology - 33.1%		
Apple, Inc.	228,900	\$ 42,371,679
Microsoft Corp.	357,810	35,283,644
Intel Corp.	217,018	10,787,965
NVIDIA Corp.	28,268	6,696,689
Adobe Systems, Inc.*	22,935	5,591,782
Texas Instruments, Inc.	45,589	5,026,187
Broadcom, Inc.	19,129	4,641,461
QUALCOMM, Inc.	69,046	3,874,862
Micron Technology, Inc.*	54,011	2,832,337
Activision Blizzard, Inc.	35,450	2,705,544
Intuit, Inc.	11,949	2,441,241
Applied Materials, Inc.	46,945	2,168,390
Cognizant Technology Solutions Corp. — Class A	27,286	2,155,321
Electronic Arts, Inc.*	14,289	2,015,035
Analog Devices, Inc.	17,273	1,656,826
Fiserv, Inc.*	19,068	1,412,748
Autodesk, Inc.*	10,204	1,337,642
Lam Research Corp.	7,640	1,320,574
Paychex, Inc.	16,732	1,143,632
Western Digital Corp.	13,936	1,078,786
Microchip Technology, Inc.	10,946	995,539
Cerner Corp.*	15,453	923,935
NetEase, Inc. ADR	3,555	898,242
Workday, Inc. — Class A*	6,808	824,585
Skyworks Solutions, Inc.	8,479	819,495
Xilinx, Inc.	11,801	770,133
Maxim Integrated Products, Inc.	13,025	764,046
Seagate Technology plc	13,369	754,947
KLA-Tencor Corp.	7,259	744,265
Check Point Software Technologies Ltd.*	7,406	723,418
CA, Inc.	19,402	691,681
ASML Holding N.V. — Class G	3,481	689,134
Citrix Systems, Inc.*	6,311	661,645
Take-Two Interactive Software, Inc.*	5,327	630,504
Synopsys, Inc.*	6,939	593,770
Cadence Design Systems, Inc.*	13,128	568,574
Total Technology		148,596,258
Communications - 32.4%		
Amazon.com, Inc.*	22,597	38,410,381
Facebook, Inc. — Class A*	111,704	21,706,321
Alphabet, Inc. — Class C*	16,251	18,130,428
Alphabet, Inc. — Class A*	13,909	15,705,904
Cisco Systems, Inc.	219,015	9,424,215
Netflix, Inc.*	20,244	7,924,109
Comcast Corp. — Class A	213,861	7,016,779
Booking Holdings, Inc.*	2,243	4,546,763
Charter Communications, Inc. — Class A*	11,059	3,242,609
Baidu, Inc. ADR*	13,074	3,176,982
Twenty-First Century Fox, Inc. — Class A	49,087	2,439,133
T-Mobile US, Inc.*	39,438	2,356,421
Twenty-First Century Fox, Inc. — Class B	37,187	1,832,204
eBay, Inc.*	46,290	1,678,475
JD.com, Inc. ADR*	42,968	1,673,604
Sirius XM Holdings, Inc. ¹	208,577	1,412,066
Ctrip.com International Ltd. ADR*	21,697	1,033,428
Expedia Group, Inc.	6,396	768,735
Liberty Global plc — Class C*	26,552	706,549
MercedoLibre, Inc.	2,056	614,600
Symantec Corp.	28,945	597,714
Vodafone Group plc ADR	22,109	537,470
DISH Network Corp. — Class A*	10,662	358,350
Liberty Global plc — Class A*	10,105	278,292
Total Communications		145,571,532
Consumer, Non-cyclical - 11.2%		
Amgen, Inc.	30,816	5,688,325
PayPal Holdings, Inc.*	55,297	4,604,581
Gilead Sciences, Inc.	60,554	4,289,645
Kraft Heinz Co.	56,777	3,566,731
Biogen, Inc.*	9,827	2,852,189
Mondelez International, Inc. — Class A	68,695	2,816,495
Automatic Data Processing, Inc.	20,515	2,751,882
Celgene Corp.*	33,756	2,680,902
Intuitive Surgical, Inc.*	5,276	2,524,460
Express Scripts Holding Co.*	26,160	2,019,813
Vertex Pharmaceuticals, Inc.*	11,868	2,017,085
Illumina, Inc.*	6,846	1,912,019
Regeneron Pharmaceuticals, Inc.*	4,934	1,702,181
Monster Beverage Corp.*	26,204	1,501,489
Alexion Pharmaceuticals, Inc.*	10,362	1,286,442
Align Technology, Inc.*	3,733	1,277,209
Cintas Corp.	4,970	919,798
IDEXX Laboratories, Inc.*	4,045	881,567
Mylan N.V.*	24,006	867,577
Verisk Analytics, Inc. — Class A*	7,696	828,398
BioMarin Pharmaceutical, Inc.*	8,230	775,266
Incyte Corp.*	9,871	661,357
Shire plc ADR	3,180	536,784
Henry Schein, Inc.*	7,173	521,047
Hologic, Inc.*	12,714	505,382
Dentsply Sirona, Inc.	10,592	463,612
Total Consumer, Non-cyclical		50,452,236
Consumer, Cyclical - 5.2%		
Costco Wholesale Corp.	20,436	4,270,715
Starbucks Corp.	64,267	3,139,443
Walgreens Boots Alliance, Inc.	46,182	2,771,613
Tesla, Inc.* ¹	7,907	2,711,706
Marriott International, Inc. — Class A	16,456	2,083,330
Ross Stores, Inc.	17,633	1,494,397
O'Reilly Automotive, Inc.*	3,815	1,043,669
PACCAR, Inc.	16,384	1,015,152
Dollar Tree, Inc.*	11,073	941,205
Wynn Resorts Ltd.	5,057	846,238
American Airlines Group, Inc.	21,802	827,604
Ulta Beauty, Inc.*	2,818	657,890
Fastenal Co.	13,398	644,846
Hasbro, Inc.	5,818	537,060
Qurate Retail, Inc. — Class A*	20,508	435,180
Total Consumer, Cyclical		23,420,048
Industrial - 0.7%		
CSX Corp.	40,766	2,600,056

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	Shares	Value
COMMON STOCKS[†] - 82.6% (continued)		
Industrial - 0.7% (continued)		
J.B. Hunt Transport Services, Inc.	5,111	\$ 621,242
Total Industrial		3,221,298
Total Common Stocks (Cost \$263,888,545)		371,261,372
	Face Amount	
FEDERAL AGENCY DISCOUNT NOTES^{††} - 7.8%		
Fannie Mae ²		
1.32% due 07/02/18 ^{3,4}	\$ 35,000,000	34,998,289
Total Federal Agency Discount Notes (Cost \$34,998,289)		34,998,289
U.S. TREASURY BILLS^{††} - 7.4%		
U.S. Treasury Bills		
1.87% due 09/20/18 ^{3,4}	27,300,000	27,186,250
1.72% due 07/12/18 ^{3,4,5}	6,019,000	6,016,197
Total U.S. Treasury Bills (Cost \$33,199,563)		33,202,447
FEDERAL AGENCY NOTES^{††} - 2.2%		
Federal Home Loan Bank ⁶		
1.75% due 10/26/22 ⁷	10,000,000	9,975,830
Total Federal Agency Notes (Cost \$9,995,605)		9,975,830
REPURCHASE AGREEMENTS^{††,8} - 1.1%		
JPMorgan Chase & Co. issued 06/29/18 at 2.10% due 07/02/18 ⁹		
	2,758,279	2,758,279
Barclays Capital issued 06/29/18 at 2.07% due 07/02/18 ⁹		
	1,354,446	1,354,446
Bank of America Merrill Lynch issued 06/29/18 at 2.08% due 07/02/18 ⁹		
	902,964	902,964
Total Repurchase Agreements (Cost \$5,015,689)		5,015,689
	Shares	
SECURITIES LENDING COLLATERAL^{†,10} - 0.4%		
Money Market Fund		
First American Government Obligations Fund — Class Z, 1.77% ¹¹	1,982,960	1,982,960
Total Securities Lending Collateral (Cost \$1,982,960)		1,982,960
Total Investments - 101.5% (Cost \$349,080,651)		\$ 456,436,587
Other Assets & Liabilities, net - (1.5)%		(6,722,286)
Total Net Assets - 100.0%		\$ 449,714,301

Futures Contracts

Description	Number of Contracts	Expiration Date	Notional Amount	Value and Unrealized Loss
Equity Futures Contracts Purchased[†]				
NASDAQ-100 Index Mini Futures Contracts	1,397	Sep 2018	\$ 197,319,265	\$ (2,509,858)

Total Return Swap Agreements

Counterparty	Index	Financing Rate Pay	Payment Frequency	Maturity Date	Units	Notional Amount	Value and Unrealized Gain
OTC Equity Index Swap Agreements^{††}							
Barclays Bank plc	NASDAQ-100 Index	2.48%	At Maturity	07/31/18	44,360	\$ 312,328,906	\$ 3,155,227
BNP Paribas	NASDAQ-100 Index	2.59%	At Maturity	07/30/18	2,390	16,824,542	120,157
Goldman Sachs International	NASDAQ-100 Index	2.58%	At Maturity	07/27/18	194	1,366,322	13,804
						\$ 330,519,770	\$ 3,289,188

* Non-income producing security.

† 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, 2018.

2 On September 7, 2008, the issuer was placed in conservatorship by the Federal Housing Finance Agency (FHFA). As conservator, the FHFA has full powers to control the assets and operations of the firm.

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

4 Zero coupon rate security.

5 All or a portion of this security is pledged as futures collateral at June 30, 2018.

6 The issuer operates under a Congressional charter; its securities are neither issued nor guaranteed by the U.S. Government.

7 Security is a step up/step down bond. The coupon increases or decreases at regular intervals until the bond reaches full maturity.

8 Repurchase Agreements.

9 All or a portion of this security is pledged as equity index swap collateral at June 30, 2018.

10 Securities lending collateral.

11 Rate indicated is the 7 day yield as of June 30, 2018.

ADR – American Depositary Receipt
plc – Public Limited Company