

S&P 500® 2x Strategy Fund
SCHEDULE OF INVESTMENTS (Unaudited)

December 31, 2017

| | Shares | Value |
|---|--------|-------------------|
| COMMON STOCKS[†] - 89.0% | | |
| Consumer, Non-cyclical - 19.4% | | |
| Johnson & Johnson | 18,602 | \$ 2,599,071 |
| Procter & Gamble Co. | 17,644 | 1,621,131 |
| Pfizer, Inc. | 41,274 | 1,494,944 |
| UnitedHealth Group, Inc. | 6,710 | 1,479,287 |
| Coca-Cola Co. | 26,552 | 1,218,206 |
| PepsiCo, Inc. | 9,847 | 1,180,852 |
| Philip Morris International, Inc. | 10,754 | 1,136,160 |
| AbbVie, Inc. | 11,037 | 1,067,388 |
| Merck & Company, Inc. | 18,939 | 1,065,698 |
| Altria Group, Inc. | 13,213 | 943,540 |
| Amgen, Inc. | 5,026 | 874,021 |
| Medtronic plc | 9,373 | 756,870 |
| Bristol-Myers Squibb Co. | 11,333 | 694,486 |
| Abbott Laboratories | 12,053 | 687,865 |
| Gilead Sciences, Inc. | 9,045 | 647,984 |
| PayPal Holdings, Inc.* | 7,823 | 575,929 |
| Celgene Corp.* | 5,452 | 568,971 |
| Eli Lilly & Co. | 6,709 | 566,642 |
| Thermo Fisher Scientific, Inc. | 2,776 | 527,107 |
| Biogen, Inc.* | 1,464 | 466,386 |
| Colgate-Palmolive Co. | 6,079 | 458,661 |
| Mondelez International, Inc. — Class A | 10,347 | 442,852 |
| Aetna, Inc. | 2,258 | 407,321 |
| Anthem, Inc. | 1,777 | 399,843 |
| Danaher Corp. | 4,238 | 393,371 |
| Becton Dickinson and Co. | 1,835 | 392,738 |
| Allergan plc | 2,303 | 376,725 |
| Automatic Data Processing, Inc. | 3,071 | 359,891 |
| Cigna Corp. | 1,707 | 346,675 |
| Stryker Corp. | 2,229 | 345,138 |
| Kraft Heinz Co. | 4,134 | 321,460 |
| S&P Global, Inc. | 1,766 | 299,160 |
| Kimberly-Clark Corp. | 2,436 | 293,928 |
| Express Scripts Holding Co.* | 3,921 | 292,664 |
| Intuitive Surgical, Inc.* | 776 | 283,193 |
| Constellation Brands, Inc. — Class A | 1,193 | 272,684 |
| Vertex Pharmaceuticals, Inc.* | 1,751 | 262,405 |
| Humana, Inc. | 989 | 245,341 |
| Zoetis, Inc. | 3,374 | 243,063 |
| Ecolab, Inc. | 1,800 | 241,524 |
| Boston Scientific Corp.* | 9,508 | 235,703 |
| General Mills, Inc. | 3,935 | 233,306 |
| McKesson Corp. | 1,444 | 225,192 |
| Baxter International, Inc. | 3,471 | 224,365 |
| Ilumina, Inc.* | 1,010 | 220,675 |
| Sysco Corp. | 3,319 | 201,563 |
| Regeneron Pharmaceuticals, Inc.* | 533 | 200,387 |
| Estee Lauder Companies, Inc. — Class A | 1,550 | 197,222 |
| Alexion Pharmaceuticals, Inc.* | 1,547 | 185,006 |
| Monster Beverage Corp.* | 2,851 | 180,440 |
| HCA Healthcare, Inc.* | 1,961 | 172,254 |
| Moody's Corp. | 1,151 | 169,899 |
| Zimmer Biomet Holdings, Inc. | 1,402 | 169,179 |
| Kroger Co. | 6,159 | 169,065 |
| Tyson Foods, Inc. — Class A | 2,061 | 167,085 |
| Edwards Lifesciences Corp.* | 1,465 | 165,120 |
| Mylan N.V.* | 3,713 | 157,097 |
| Archer-Daniels-Midland Co. | 3,872 | 155,190 |
| Cardinal Health, Inc. | 2,178 | 133,446 |
| Clorox Co. | 893 | 132,825 |
| Dr Pepper Snapple Group, Inc. | 1,250 | 121,325 |
| Centene Corp.* | 1,194 | 120,451 |
| Kellogg Co. | 1,722 | 117,062 |
| Incyte Corp.* | 1,213 | 114,883 |
| IHS Markit Ltd.* | 2,515 | 113,552 |
| Laboratory Corporation of America Holdings* | 705 | 112,454 |
| Align Technology, Inc.* | 500 | 111,095 |
| Hershey Co. | 977 | 110,899 |
| Global Payments, Inc. | 1,102 | 110,464 |
| Conagra Brands, Inc. | 2,829 | 106,568 |
| Molson Coors Brewing Co. — Class B | 1,279 | 104,968 |
| Dentsply Sirona, Inc. | 1,590 | 104,670 |
| Verisk Analytics, Inc. — Class A* | 1,076 | 103,296 |
| AmerisourceBergen Corp. — Class A | 1,117 | 102,563 |
| United Rentals, Inc.* | 585 | 100,567 |
| IQVIA Holdings, Inc.* | 1,008 | 98,683 |
| Equifax, Inc. | 831 | 97,992 |
| JM Smucker Co. | 787 | 97,777 |
| IDEXX Laboratories, Inc.* | 604 | 94,454 |
| Brown-Forman Corp. — Class B | 1,356 | 93,116 |
| Quest Diagnostics, Inc. | 944 | 92,975 |
| Cintas Corp. | 596 | 92,875 |
| Total System Services, Inc. | 1,158 | 91,586 |
| Church & Dwight Company, Inc. | 1,731 | 86,844 |
| McCormick & Company, Inc. | 829 | 84,483 |
| Nielsen Holdings plc | 2,318 | 84,375 |
| ResMed, Inc. | 982 | 83,166 |
| Hologic, Inc.* | 1,909 | 81,610 |
| Perrigo Company plc | 907 | 79,054 |
| Gartner, Inc.* | 628 | 77,338 |
| Henry Schein, Inc.* | 1,087 | 75,960 |
| DaVita, Inc.* | 1,048 | 75,718 |
| Cooper Companies, Inc. | 339 | 73,861 |
| Varian Medical Systems, Inc.* | 634 | 70,469 |
| Avery Dennison Corp. | 612 | 70,294 |
| Universal Health Services, Inc. — Class B | 607 | 68,803 |
| Hormel Foods Corp. | 1,864 | 67,831 |
| Coty, Inc. — Class A | 3,269 | 65,020 |
| Campbell Soup Co. | 1,332 | 64,082 |
| Western Union Co. | 3,180 | 60,452 |
| Robert Half International, Inc. | 868 | 48,209 |
| Quanta Services, Inc.* | 1,071 | 41,887 |
| H&R Block, Inc. | 1,448 | 37,967 |
| Envision Healthcare Corp.* | 838 | 28,961 |
| Patterson Companies, Inc. | 570 | 20,594 |
| Total Consumer, Non-cyclical | | 34,407,447 |
| Financial - 16.9% | | |
| Berkshire Hathaway, Inc. — Class B* | 13,324 | 2,641,083 |
| JPMorgan Chase & Co. | 24,024 | 2,569,127 |
| Bank of America Corp. | 67,169 | 1,982,829 |
| Wells Fargo & Co. | 30,687 | 1,861,780 |
| Visa, Inc. — Class A | 12,557 | 1,431,749 |

S&P 500® 2x Strategy Fund
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December 31, 2017

| | Shares | Value |
|--|--------|-------------------|
| COMMON STOCKS[†] - 89.0% (continued) | | |
| Financial - 16.9% (continued) | | |
| Citigroup, Inc. | 18,308 | \$ 1,362,298 |
| Mastercard, Inc. — Class A | 6,431 | 973,396 |
| Goldman Sachs Group, Inc. | 2,429 | 618,812 |
| U.S. Bancorp | 10,916 | 584,879 |
| Morgan Stanley | 9,639 | 505,758 |
| American Express Co. | 4,988 | 495,358 |
| PNC Financial Services Group, Inc. | 3,295 | 475,436 |
| Chubb Ltd. | 3,214 | 469,662 |
| BlackRock, Inc. — Class A | 855 | 439,222 |
| Charles Schwab Corp. | 8,261 | 424,368 |
| American Tower Corp. — Class A REIT | 2,969 | 423,587 |
| Bank of New York Mellon Corp. | 7,090 | 381,867 |
| American International Group, Inc. | 6,224 | 370,826 |
| Simon Property Group, Inc. REIT | 2,152 | 369,584 |
| MetLife, Inc. | 7,285 | 368,330 |
| CME Group, Inc. — Class A | 2,356 | 344,094 |
| Prudential Financial, Inc. | 2,935 | 337,466 |
| Capital One Financial Corp. | 3,357 | 334,290 |
| Crown Castle International Corp. REIT | 2,813 | 312,271 |
| Marsh & McLennan Companies, Inc. | 3,534 | 287,632 |
| Intercontinental Exchange, Inc. | 4,051 | 285,839 |
| BB&T Corp. | 5,462 | 271,571 |
| Allstate Corp. | 2,485 | 260,204 |
| Travelers Companies, Inc. | 1,895 | 257,038 |
| State Street Corp. | 2,568 | 250,662 |
| Equinix, Inc. REIT | 542 | 245,645 |
| Aflac, Inc. | 2,722 | 238,937 |
| Prologis, Inc. REIT | 3,684 | 237,655 |
| Aon plc | 1,730 | 231,820 |
| Progressive Corp. | 4,027 | 226,801 |
| Public Storage REIT | 1,036 | 216,524 |
| SunTrust Banks, Inc. | 3,296 | 212,889 |
| Synchrony Financial | 5,094 | 196,679 |
| Discover Financial Services | 2,516 | 193,531 |
| Weyerhaeuser Co. REIT | 5,227 | 184,304 |
| M&T Bank Corp. | 1,042 | 178,172 |
| T. Rowe Price Group, Inc. | 1,678 | 176,072 |
| Ameriprise Financial, Inc. | 1,024 | 173,537 |
| AvalonBay Communities, Inc. REIT | 956 | 170,560 |
| Welltower, Inc. REIT | 2,564 | 163,506 |
| Equity Residential REIT | 2,545 | 162,295 |
| Digital Realty Trust, Inc. REIT | 1,423 | 162,080 |
| KeyCorp | 7,446 | 150,186 |
| Northern Trust Corp. | 1,486 | 148,436 |
| Fifth Third Bancorp | 4,886 | 148,241 |
| Ventas, Inc. REIT | 2,466 | 147,985 |
| Citizens Financial Group, Inc. | 3,407 | 143,026 |
| Hartford Financial Services Group, Inc. | 2,470 | 139,012 |
| Boston Properties, Inc. REIT | 1,068 | 138,872 |
| Regions Financial Corp. | 8,032 | 138,793 |
| Willis Towers Watson plc | 914 | 137,731 |
| SBA Communications Corp. REIT* | 814 | 132,975 |
| Principal Financial Group, Inc. | 1,859 | 131,171 |
| Lincoln National Corp. | 1,515 | 116,458 |
| Realty Income Corp. REIT | 1,951 | 111,246 |
| Essex Property Trust, Inc. REIT | 457 | 110,306 |
| Huntington Bancshares, Inc. | 7,485 | 108,982 |
| Comerica, Inc. | 1,204 | 104,519 |
| Invesco Ltd. | 2,819 | 103,006 |
| Host Hotels & Resorts, Inc. REIT | 5,124 | 101,711 |
| GGP, Inc. REIT | 4,323 | 101,115 |
| Franklin Resources, Inc. | 2,263 | 98,056 |
| Cboe Global Markets, Inc. | 786 | 97,928 |
| Loews Corp. | 1,911 | 95,607 |
| Vornado Realty Trust REIT | 1,194 | 93,347 |
| E*TRADE Financial Corp.* | 1,874 | 92,894 |
| CBRE Group, Inc. — Class A* | 2,091 | 90,561 |
| Alexandria Real Estate Equities, Inc. REIT | 662 | 86,451 |
| Unum Group | 1,554 | 85,299 |
| HCP, Inc. REIT | 3,248 | 84,708 |
| Alliance Data Systems Corp. | 333 | 84,409 |
| Raymond James Financial, Inc. | 890 | 79,477 |
| Arthur J Gallagher & Co. | 1,252 | 79,227 |
| Mid-America Apartment Communities, Inc. REIT | 786 | 79,040 |
| Affiliated Managers Group, Inc. | 385 | 79,021 |
| Cincinnati Financial Corp. | 1,034 | 77,519 |
| Extra Space Storage, Inc. REIT | 871 | 76,169 |
| Iron Mountain, Inc. REIT | 1,949 | 73,536 |
| UDR, Inc. REIT | 1,852 | 71,339 |
| Regency Centers Corp. REIT | 1,025 | 70,909 |
| Zions Bancorporation | 1,383 | 70,298 |
| SL Green Realty Corp. REIT | 680 | 68,632 |
| Torchmark Corp. | 743 | 67,398 |
| Duke Realty Corp. REIT | 2,466 | 67,100 |
| Federal Realty Investment Trust REIT | 502 | 66,671 |
| Everest Re Group Ltd. | 284 | 62,838 |
| XL Group Ltd. | 1,772 | 62,303 |
| Nasdaq, Inc. | 805 | 61,848 |
| Kimco Realty Corp. REIT | 2,947 | 53,488 |
| Macerich Co. REIT | 750 | 49,260 |
| Apartment Investment & Management Co. — Class A REIT | 1,087 | 47,513 |
| People's United Financial, Inc. | 2,398 | 44,843 |
| Brighthouse Financial, Inc.* | 663 | 38,878 |
| Assurant, Inc. | 373 | 37,613 |
| Navient Corp. | 1,821 | 24,256 |
| Total Financial | | 29,894,232 |
| Technology - 13.5% | | |
| Apple, Inc. | 35,553 | 6,016,500 |
| Microsoft Corp. | 53,418 | 4,569,376 |
| Intel Corp. | 32,405 | 1,495,815 |
| Oracle Corp. | 21,095 | 997,372 |
| International Business Machines Corp. | 5,962 | 914,690 |
| NVIDIA Corp. | 4,196 | 811,926 |
| Broadcom Ltd. | 2,815 | 723,173 |
| Texas Instruments, Inc. | 6,824 | 712,699 |
| Accenture plc — Class A | 4,279 | 655,072 |
| QUALCOMM, Inc. | 10,207 | 653,452 |
| Adobe Systems, Inc.* | 3,413 | 598,094 |

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SCHEDULE OF INVESTMENTS (Unaudited)

December 31, 2017

| | Shares | Value |
|--|--------|-------------------|
| COMMON STOCKS[†] - 89.0% (continued) | | |
| Technology - 13.5% (continued) | | |
| salesforce.com, Inc.* | 4,751 | \$ 485,695 |
| Applied Materials, Inc. | 7,384 | 377,470 |
| Activision Blizzard, Inc. | 5,235 | 331,480 |
| Micron Technology, Inc.* | 7,984 | 328,302 |
| Cognizant Technology Solutions Corp. — Class A | 4,082 | 289,904 |
| Intuit, Inc. | 1,681 | 265,228 |
| HP, Inc. | 11,565 | 242,981 |
| Analog Devices, Inc. | 2,552 | 227,205 |
| Electronic Arts, Inc.* | 2,132 | 223,988 |
| Fidelity National Information Services, Inc. | 2,312 | 217,536 |
| Lam Research Corp. | 1,121 | 206,342 |
| Fiserv, Inc.* | 1,443 | 189,220 |
| DXC Technology Co. | 1,975 | 187,427 |
| Western Digital Corp. | 2,048 | 162,877 |
| Autodesk, Inc.* | 1,518 | 159,132 |
| Hewlett Packard Enterprise Co. | 11,044 | 158,592 |
| Paychex, Inc. | 2,214 | 150,729 |
| Cerner Corp.* | 2,186 | 147,314 |
| Red Hat, Inc.* | 1,225 | 147,122 |
| Microchip Technology, Inc. | 1,619 | 142,278 |
| Skyworks Solutions, Inc. | 1,272 | 120,776 |
| Xilinx, Inc. | 1,738 | 117,176 |
| KLAR-Tencor Corp. | 1,085 | 114,001 |
| NetApp, Inc. | 1,868 | 103,338 |
| Synopsys, Inc.* | 1,040 | 88,650 |
| Citrix Systems, Inc.* | 991 | 87,208 |
| ANSYS, Inc.* | 588 | 86,783 |
| Seagate Technology plc | 2,003 | 83,806 |
| Cadence Design Systems, Inc.* | 1,955 | 81,758 |
| Akamai Technologies, Inc.* | 1,170 | 76,097 |
| CA, Inc. | 2,174 | 72,351 |
| Qorvo, Inc.* | 881 | 58,675 |
| Advanced Micro Devices, Inc.* ¹ | 5,679 | 58,380 |
| Xerox Corp. | 1,478 | 43,084 |
| CSRA, Inc. | 1,134 | 33,929 |
| Total Technology | | 24,015,003 |
| Communications - 12.1% | | |
| Amazon.com, Inc.* | 2,769 | 3,238,263 |
| Facebook, Inc. — Class A* | 16,513 | 2,913,884 |
| Alphabet, Inc. — Class C* | 2,090 | 2,186,976 |
| Alphabet, Inc. — Class A* | 2,064 | 2,174,218 |
| AT&T, Inc. | 42,516 | 1,653,022 |
| Verizon Communications, Inc. | 28,245 | 1,495,008 |
| Cisco Systems, Inc. | 34,230 | 1,311,009 |
| Comcast Corp. — Class A | 32,296 | 1,293,455 |
| Walt Disney Co. | 10,458 | 1,124,339 |
| Priceline Group, Inc.* | 338 | 587,356 |
| Netflix, Inc.* | 2,996 | 575,112 |
| Time Warner, Inc. | 5,391 | 493,115 |
| Charter Communications, Inc. — Class A* | 1,343 | 451,194 |
| eBay, Inc.* | 6,726 | 253,839 |
| Twenty-First Century Fox, Inc. — Class A | 7,298 | 252,000 |
| CBS Corp. — Class B | 2,511 | 148,149 |
| Symantec Corp. | 4,293 | 120,462 |
| Omnicom Group, Inc. | 1,596 | 116,237 |
| CenturyLink, Inc. | 6,735 | 112,340 |
| Twenty-First Century Fox, Inc. — Class B | 3,041 | 103,759 |
| Expedia, Inc. | 851 | 101,924 |
| Motorola Solutions, Inc. | 1,122 | 101,361 |
| DISH Network Corp. — Class A* | 1,578 | 75,349 |
| Viacom, Inc. — Class B | 2,443 | 75,269 |
| Juniper Networks, Inc. | 2,596 | 73,986 |
| VeriSign, Inc.* | 587 | 67,176 |
| F5 Networks, Inc.* | 433 | 56,818 |
| Scripps Networks Interactive, Inc. — Class A | 665 | 56,778 |
| Interpublic Group of Companies, Inc. | 2,691 | 54,250 |
| News Corp. — Class A | 2,652 | 42,989 |
| Discovery Communications, Inc. — Class C* | 1,407 | 29,786 |
| TripAdvisor, Inc.* | 751 | 25,880 |
| Discovery Communications, Inc. — Class A* ¹ | 1,066 | 23,857 |
| News Corp. — Class B | 843 | 13,994 |
| Total Communications | | 21,403,154 |
| Industrial - 9.0% | | |
| Boeing Co. | 3,876 | 1,143,071 |
| General Electric Co. | 60,047 | 1,047,820 |
| 3M Co. | 4,132 | 972,549 |
| Honeywell International, Inc. | 5,275 | 808,974 |
| Union Pacific Corp. | 5,451 | 730,979 |
| United Technologies Corp. | 5,142 | 655,965 |
| Caterpillar, Inc. | 4,119 | 649,072 |
| United Parcel Service, Inc. — Class B | 4,757 | 566,796 |
| Lockheed Martin Corp. | 1,727 | 554,453 |
| FedEx Corp. | 1,708 | 426,214 |
| General Dynamics Corp. | 1,923 | 391,234 |
| Raytheon Co. | 2,002 | 376,076 |
| Northrop Grumman Corp. | 1,205 | 369,827 |
| Illinois Tool Works, Inc. | 2,135 | 356,225 |
| Deere & Co. | 2,215 | 346,669 |
| CSX Corp. | 6,188 | 340,402 |
| Emerson Electric Co. | 4,444 | 309,702 |
| Norfolk Southern Corp. | 1,981 | 287,047 |
| Johnson Controls International plc | 6,408 | 244,209 |
| Eaton Corporation plc | 3,051 | 241,059 |
| Waste Management, Inc. | 2,766 | 238,706 |
| TE Connectivity Ltd. | 2,435 | 231,422 |
| Corning, Inc. | 6,018 | 192,516 |
| Cummins, Inc. | 1,080 | 190,771 |
| Amphenol Corp. — Class A | 2,114 | 185,609 |
| Parker-Hannifin Corp. | 923 | 184,212 |
| Roper Technologies, Inc. | 708 | 183,372 |
| Stanley Black & Decker, Inc. | 1,062 | 180,211 |
| Rockwell Automation, Inc. | 889 | 174,555 |
| Ingersoll-Rand plc | 1,730 | 154,299 |
| Fortive Corp. | 2,118 | 153,237 |
| Rockwell Collins, Inc. | 1,127 | 152,844 |
| Agilent Technologies, Inc. | 2,228 | 149,209 |
| Vulcan Materials Co. | 915 | 117,459 |
| Harris Corp. | 825 | 116,861 |
| AMETEK, Inc. | 1,600 | 115,952 |
| WestRock Co. | 1,763 | 111,439 |

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December 31, 2017

| | Shares | Value |
|--|--------|-------------------|
| COMMON STOCKS[†] - 89.0% (continued) | | |
| Industrial - 9.0% (continued) | | |
| Mettler-Toledo International, Inc.* | 177 | \$ 109,655 |
| Dover Corp. | 1,079 | 108,968 |
| L3 Technologies, Inc. | 541 | 107,037 |
| Waters Corp.* | 551 | 106,448 |
| Republic Services, Inc. — Class A | 1,574 | 106,418 |
| Textron, Inc. | 1,823 | 103,164 |
| Martin Marietta Materials, Inc. | 435 | 96,152 |
| Masco Corp. | 2,178 | 95,701 |
| TransDigm Group, Inc. | 335 | 91,998 |
| Ball Corp. | 2,424 | 91,749 |
| CH Robinson Worldwide, Inc. | 965 | 85,972 |
| Xylem, Inc. | 1,244 | 84,841 |
| Pentair plc | 1,143 | 80,719 |
| Arconic, Inc. | 2,932 | 79,897 |
| Expeditors International of Washington, Inc. | 1,230 | 79,569 |
| Packaging Corporation of America | 653 | 78,719 |
| Kansas City Southern | 717 | 75,443 |
| Fortune Brands Home & Security, Inc. | 1,066 | 72,957 |
| Snap-on, Inc. | 394 | 68,674 |
| J.B. Hunt Transport Services, Inc. | 593 | 68,183 |
| AO Smith Corp. | 1,009 | 61,831 |
| Sealed Air Corp. | 1,249 | 61,576 |
| PerkinElmer, Inc. | 763 | 55,791 |
| Jacobs Engineering Group, Inc. | 834 | 55,011 |
| Allegion plc | 658 | 52,351 |
| Acuity Brands, Inc. | 292 | 51,392 |
| Fluor Corp. | 969 | 50,049 |
| Garmin Ltd. | 768 | 45,750 |
| FLIR Systems, Inc. | 960 | 44,755 |
| Stericycle, Inc.* | 591 | 40,182 |
| Flowserve Corp. | 905 | 38,128 |
| Total Industrial | | 16,000,097 |
| Consumer, Cyclical - 7.9% | | |
| Home Depot, Inc. | 8,086 | 1,532,540 |
| Wal-Mart Stores, Inc. | 10,135 | 1,000,831 |
| McDonald's Corp. | 5,520 | 950,102 |
| Nike, Inc. — Class B | 9,098 | 569,080 |
| Starbucks Corp. | 9,852 | 565,800 |
| Costco Wholesale Corp. | 3,026 | 563,199 |
| Lowe's Companies, Inc. | 5,767 | 535,985 |
| CVS Health Corp. | 7,014 | 508,515 |
| Walgreens Boots Alliance, Inc. | 6,012 | 436,591 |
| General Motors Co. | 8,851 | 362,803 |
| Ford Motor Co. | 27,015 | 337,417 |
| TJX Companies, Inc. | 4,406 | 336,883 |
| Marriott International, Inc. — Class A | 2,121 | 287,883 |
| Delta Air Lines, Inc. | 4,541 | 254,296 |
| Southwest Airlines Co. | 3,780 | 247,401 |
| Target Corp. | 3,764 | 245,601 |
| Ross Stores, Inc. | 2,670 | 214,268 |
| Yum! Brands, Inc. | 2,333 | 190,396 |
| Carnival Corp. | 2,823 | 187,363 |
| Dollar Tree, Inc.* | 1,642 | 176,203 |
| PACCAR, Inc. | 2,435 | 173,080 |
| VF Corp. | 2,271 | 168,054 |
| Dollar General Corp. | 1,803 | 167,697 |
| Aptiv plc | 1,840 | 156,087 |
| American Airlines Group, Inc. | 2,948 | 153,384 |
| O'Reilly Automotive, Inc.* | 589 | 141,678 |
| Royal Caribbean Cruises Ltd. | 1,186 | 141,466 |
| AutoZone, Inc.* ¹ | 190 | 135,160 |
| DR Horton, Inc. | 2,363 | 120,678 |
| Best Buy Company, Inc. | 1,761 | 120,576 |
| Mohawk Industries, Inc.* | 437 | 120,568 |
| MGM Resorts International | 3,528 | 117,800 |
| United Continental Holdings, Inc.* | 1,744 | 117,546 |
| Hilton Worldwide Holdings, Inc. | 1,400 | 111,804 |
| Fastenal Co. | 1,990 | 108,833 |
| Newell Brands, Inc. | 3,393 | 104,844 |
| L Brands, Inc. | 1,710 | 102,976 |
| Genuine Parts Co. | 1,015 | 96,435 |
| Wynn Resorts Ltd. | 555 | 93,567 |
| Ulta Beauty, Inc.* | 404 | 90,359 |
| Lennar Corp. — Class A | 1,416 | 89,548 |
| Tapestry, Inc. | 1,969 | 87,089 |
| LKQ Corp.* | 2,139 | 86,993 |
| WW Grainger, Inc. | 358 | 84,578 |
| Whirlpool Corp. | 498 | 83,983 |
| Darden Restaurants, Inc. | 856 | 82,193 |
| Wyndham Worldwide Corp. | 702 | 81,341 |
| CarMax, Inc.* | 1,263 | 80,996 |
| Tiffany & Co. | 707 | 73,493 |
| PVH Corp. | 535 | 73,407 |
| Hasbro, Inc. | 785 | 71,349 |
| BorgWarner, Inc. | 1,372 | 70,096 |
| Michael Kors Holdings Ltd.* | 1,053 | 66,286 |
| Norwegian Cruise Line Holdings Ltd.* | 1,233 | 65,657 |
| Tractor Supply Co. | 869 | 64,958 |
| Kohl's Corp. ¹ | 1,167 | 63,286 |
| Alaska Air Group, Inc. | 851 | 62,557 |
| PulteGroup, Inc. | 1,873 | 62,277 |
| Harley-Davidson, Inc. ¹ | 1,165 | 59,275 |
| Goodyear Tire & Rubber Co. | 1,706 | 55,121 |
| Macy's, Inc. | 2,109 | 53,126 |
| Hanesbrands, Inc. | 2,524 | 52,777 |
| Gap, Inc. | 1,508 | 51,363 |
| Advance Auto Parts, Inc. | 512 | 51,041 |
| Chipotle Mexican Grill, Inc. — Class A* | 171 | 49,424 |
| Leggett & Platt, Inc. | 913 | 43,577 |
| Foot Locker, Inc. ¹ | 859 | 40,270 |
| Ralph Lauren Corp. — Class A | 384 | 39,817 |
| Nordstrom, Inc. | 807 | 38,236 |
| Mattel, Inc. ¹ | 2,380 | 36,604 |
| Signet Jewelers Ltd. ¹ | 419 | 23,695 |
| Under Armour, Inc. — Class A*, ¹ | 1,281 | 18,485 |
| Under Armour, Inc. — Class C*, ¹ | 1,276 | 16,996 |
| Total Consumer, Cyclical | | 14,025,643 |
| Energy - 5.4% | | |
| Exxon Mobil Corp. | 29,340 | 2,453,998 |
| Chevron Corp. | 13,151 | 1,646,374 |
| Schlumberger Ltd. | 9,592 | 646,405 |
| ConocoPhillips | 8,278 | 454,380 |

S&P 500® 2x Strategy Fund
SCHEDULE OF INVESTMENTS (Unaudited)

December 31, 2017

| | Shares | Value |
|--|--------------------|-----------------------|
| COMMON STOCKS[†] - 89.0% (continued) | | |
| Energy - 5.4% (continued) | | |
| EOG Resources, Inc. | 4,004 | \$ 432,072 |
| Occidental Petroleum Corp. | 5,299 | 390,324 |
| Phillips 66 | 2,975 | 300,921 |
| Halliburton Co. | 6,042 | 295,272 |
| Valero Energy Corp. | 3,030 | 278,487 |
| Kinder Morgan, Inc. | 13,298 | 240,295 |
| Marathon Petroleum Corp. | 3,381 | 223,078 |
| Pioneer Natural Resources Co. | 1,178 | 203,617 |
| Anadarko Petroleum Corp. | 3,789 | 203,242 |
| Williams Companies, Inc. | 5,725 | 174,555 |
| Concho Resources, Inc.* | 1,029 | 154,576 |
| Devon Energy Corp. | 3,639 | 150,655 |
| ONEOK, Inc. | 2,655 | 141,910 |
| Andeavor | 993 | 113,540 |
| Apache Corp. | 2,638 | 111,376 |
| Marathon Oil Corp. | 5,883 | 99,599 |
| Noble Energy, Inc. | 3,369 | 98,173 |
| Equities Corp. | 1,695 | 96,479 |
| TechnipFMC plc | 3,036 | 95,057 |
| National Oilwell Varco, Inc. | 2,631 | 94,769 |
| Baker Hughes a GE Co. | 2,965 | 93,813 |
| Cabot Oil & Gas Corp. — Class A | 3,202 | 91,577 |
| Hess Corp. | 1,870 | 88,769 |
| Cimarex Energy Co. | 659 | 80,405 |
| Helmerich & Payne, Inc. ¹ | 752 | 48,609 |
| Newfield Exploration Co.* | 1,379 | 43,480 |
| Range Resources Corp. | 1,563 | 26,665 |
| Chesapeake Energy Corp.* ¹ | 6,292 | 24,916 |
| Total Energy | | 9,597,388 |
| Utilities - 2.6% | | |
| NextEra Energy, Inc. | 3,257 | 508,711 |
| Duke Energy Corp. | 4,846 | 407,597 |
| Dominion Energy, Inc. | 4,456 | 361,203 |
| Southern Co. | 6,949 | 334,177 |
| Exelon Corp. | 6,648 | 261,998 |
| American Electric Power Company, Inc. | 3,406 | 250,579 |
| Sempra Energy | 1,739 | 185,934 |
| Consolidated Edison, Inc. | 2,147 | 182,388 |
| Public Service Enterprise Group, Inc. | 3,504 | 180,456 |
| Xcel Energy, Inc. | 3,516 | 169,155 |
| PG&E Corp. | 3,551 | 159,191 |
| PPL Corp. | 4,730 | 146,393 |
| WEC Energy Group, Inc. | 2,185 | 145,149 |
| Edison International | 2,256 | 142,669 |
| Eversource Energy | 2,194 | 138,617 |
| DTE Energy Co. | 1,242 | 135,949 |
| American Water Works Company, Inc. | 1,235 | 112,990 |
| Entergy Corp. | 1,248 | 101,575 |
| Ameren Corp. | 1,680 | 99,103 |
| FirstEnergy Corp. | 3,080 | 94,310 |
| CMS Energy Corp. | 1,952 | 92,330 |
| CenterPoint Energy, Inc. | 2,985 | 84,655 |
| Alliant Energy Corp. | 1,600 | 68,176 |
| Pinnacle West Capital Corp. | 773 | 65,844 |
| NiSource, Inc. | 2,332 | 59,862 |
| NRG Energy, Inc. | 2,083 | 59,324 |
| AES Corp. | 4,573 | 49,526 |
| SCANA Corp. | 988 | 39,303 |
| Total Utilities | | 4,637,164 |
| Basic Materials - 2.2% | | |
| DowDuPont, Inc. | 16,202 | 1,153,906 |
| Monsanto Co. | 3,042 | 355,245 |
| Praxair, Inc. | 1,982 | 306,576 |
| Air Products & Chemicals, Inc. | 1,509 | 247,596 |
| LyondellBasell Industries N.V. — Class A | 2,240 | 247,117 |
| Sherwin-Williams Co. | 570 | 233,723 |
| PPG Industries, Inc. | 1,762 | 205,837 |
| Freeport-McMoRan, Inc.* | 9,322 | 176,745 |
| International Paper Co. | 2,859 | 165,650 |
| Nucor Corp. | 2,201 | 139,940 |
| Newmont Mining Corp. | 3,693 | 138,562 |
| Albemarle Corp. | 765 | 97,836 |
| Eastman Chemical Co. | 995 | 92,177 |
| FMC Corp. | 930 | 88,034 |
| International Flavors & Fragrances, Inc. | 547 | 83,477 |
| CF Industries Holdings, Inc. | 1,615 | 68,702 |
| Mosaic Co. | 2,430 | 62,354 |
| Total Basic Materials | | 3,863,477 |
| Diversified - 0.0% | | |
| Leucadia National Corp. | 2,171 | 57,510 |
| Total Common Stocks (Cost \$137,543,884) | | 157,901,115 |
| | Face Amount | |
| U.S. TREASURY BILLS^{††} - 4.1% | | |
| U.S. Treasury Bills | | |
| 1.26% due 03/01/18 ^{2,3,4} | \$ 6,000,000 | 5,987,700 |
| 1.31% due 04/19/18 ^{3,4,5} | 1,250,000 | 1,244,817 |
| Total U.S. Treasury Bills (Cost \$7,232,435) | | 7,232,517 |
| REPURCHASE AGREEMENTS^{††,6} - 5.9% | | |
| JPMorgan Chase & Co. issued 12/29/17 at 1.41% due 01/02/18 ² | 6,863,550 | 6,863,550 |
| Bank of America Merrill Lynch issued 12/29/17 at 1.40% due 01/02/18 ² | 3,663,097 | 3,663,097 |
| Total Repurchase Agreements (Cost \$10,526,647) | | 10,526,647 |
| | Shares | |
| SECURITIES LENDING COLLATERAL^{†,7} - 0.2% | | |
| Money Market Fund | | |
| First American Government Obligations Fund — Class Z, 1.15% ⁸ | 367,130 | 367,130 |
| Total Securities Lending Collateral (Cost \$367,130) | | 367,130 |
| Total Investments - 99.2% (Cost \$155,670,096) | | \$ 176,027,409 |
| Other Assets & Liabilities, net - 0.8% | | 1,426,927 |
| Total Net Assets - 100.0% | | \$ 177,454,336 |

S&P 500[®] 2x Strategy Fund
SCHEDULE OF INVESTMENTS (Unaudited)

December 31, 2017

Futures Contracts

| Description | Number of Contracts | Expiration Date | Notional Amount | Value and Unrealized Gain |
|---|---------------------|-----------------|-----------------|---------------------------|
| Equity Futures Contracts Purchased[†] | | | | |
| S&P 500 Index Mini Futures Contracts | 216 | March 2018 | \$ 28,919,700 | \$ 358,639 |

Total Return Swap Agreements

| Counterparty | Index | Financing Rate Pay (Receive) | Payment Frequency | Maturity Date | Units | Notional Amount | Value and Unrealized Loss |
|--|---------------|------------------------------|-------------------|---------------|--------|-----------------|---------------------------|
| OTC Equity Index Swap Agreements^{††} | | | | | | | |
| BNP Paribas | S&P 500 Index | 2.02% | At Maturity | 01/29/18 | 12,558 | \$ 33,576,277 | \$ (113,151) |
| Goldman Sachs International | S&P 500 Index | 1.98% | At Maturity | 01/29/18 | 26,210 | 70,076,646 | (163,289) |
| Barclays Bank plc | S&P 500 Index | 1.93% | At Maturity | 01/30/18 | 24,256 | 64,850,719 | (337,884) |
| | | | | | | \$ 168,503,642 | \$ (614,324) |

* Non-income producing security.

[†] Value determined based on Level 1 inputs.

^{††} Value determined based on Level 2 inputs.

¹ All or portion of this security is on loan at December 31, 2017.

² All or a portion of this security is pledged as equity index swap collateral at December 31, 2017.

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 December 31, 2017.

⁶ Repurchase Agreements.

⁷ Securities lending collateral.

⁸ Rate indicated is the 7 day yield as of December 31, 2017.

plc — Public Limited Company

REIT — Real Estate Investment Trust