

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

June 30, 2024

	Face Amount	Value
U.S. TREASURY BILLS^{††} - 20.3%		
U.S. Treasury Bills		
5.23% due 09/12/24 ^{1,2}	\$ 2,350,000	\$ 2,325,040
5.18% due 07/09/24 ^{2,3}	624,000	623,276
Total U.S. Treasury Bills (Cost \$2,948,349)		2,948,316
FEDERAL AGENCY DISCOUNT NOTES^{††} - 13.7%		
Federal Home Loan Bank		
5.27% due 07/12/24 ²	2,000,000	1,996,779
Total Federal Agency Discount Notes (Cost \$1,996,779)		1,996,779
REPURCHASE AGREEMENTS^{††,4} - 69.2%		
J.P. Morgan Securities LLC issued 06/28/24 at 5.32% due 07/01/24 ¹	5,630,455	5,630,455
BofA Securities, Inc. issued 06/28/24 at 5.30% due 07/01/24 ¹	4,438,952	4,438,952
Total Repurchase Agreements (Cost \$10,069,407)		10,069,407
Total Investments - 103.2% (Cost \$15,014,535)		\$ 15,014,502
Other Assets & Liabilities, net - (3.2)%		(471,964)
Total Net Assets - 100.0%		\$ 14,542,538

Futures Contracts

Description	Number of Contracts	Expiration Date	Notional Amount	Value and Unrealized Appreciation ^{**}
Equity Futures Contracts Sold Short[†]				
NASDAQ-100 Index Mini Futures Contracts	21	Sep 2024	\$ 8,371,650	\$ 110,356

Total Return Swap Agreements

Counterparty	Index	Type	Financing Rate	Payment Frequency	Maturity Date	Units	Notional Amount	Value and Unrealized Appreciation (Depreciation)
OTC Equity Index Swap Agreements Sold Short^{††}								
BNP Paribas	NASDAQ-100 Index	Receive	5.58% (Federal Funds Rate + 0.25%)	At Maturity	09/26/24	188	\$ 3,691,804	\$ 3,440
Goldman Sachs International	NASDAQ-100 Index	Receive	5.63% (Federal Funds Rate + 0.30%)	At Maturity	09/26/24	275	5,416,352	(49,603)
Barclays Bank plc	NASDAQ-100 Index	Receive	5.69% (SOFR + 0.35%)	At Maturity	09/25/24	587	11,544,952	(97,349)
							\$ 20,653,108	\$ (143,512)

^{**} 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 pledged as equity index swap collateral at June 30, 2024.

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 June 30, 2024.

⁴ Repurchase Agreements.

plc — Public Limited Company

SOFR — Secured Overnight Financing Rate