

NASDAQ-100® FUND

	SHARES	VALUE		SHARES	VALUE
COMMON STOCKS† - 96.4%					
TECHNOLOGY - 42.8%					
Apple, Inc.	1,328,499	\$ 187,982,608			
Microsoft Corp.	603,958	170,267,839			
NVIDIA Corp.	305,744	63,337,927			
Adobe, Inc.*	58,263	33,543,174			
Intel Corp.	496,163	26,435,565			
Broadcom, Inc.	50,174	24,330,878			
Texas Instruments, Inc.	112,906	21,701,662			
Intuit, Inc.	33,419	18,029,885			
QUALCOMM, Inc.	137,952	17,793,049			
Advanced Micro Devices, Inc.*	148,343	15,264,495			
Applied Materials, Inc.	110,426	14,215,139			
Analog Devices, Inc.	65,724	11,007,456			
Lam Research Corp.	17,361	9,881,013			
Micron Technology, Inc.	137,677	9,772,313			
Fiserv, Inc.*	80,986	8,786,981			
Zoom Video Communications, Inc. — Class A*	29,442	7,699,083			
Autodesk, Inc.*	26,907	7,673,069			
ASML Holding N.V. — Class G	9,960	7,421,296			
Activision Blizzard, Inc.	95,112	7,360,718			
Atlassian Corporation plc — Class A*	16,792	6,572,725			
NXP Semiconductor N.V.	32,425	6,351,085			
KLA Corp.	18,679	6,248,312			
DocuSign, Inc.*	23,828	6,134,042			
Marvell Technology, Inc.	100,724	6,074,664			
CrowdStrike Holdings, Inc. — Class A*	24,367	5,988,921			
Workday, Inc. — Class A*	23,359	5,837,180			
Synopsys, Inc.*	18,651	5,584,296			
Microchip Technology, Inc.	33,514	\$ 5,144,064			
Cadence Design Systems, Inc.*	33,849	5,126,093			
Electronic Arts, Inc.	34,804	4,950,869			
Paychex, Inc.	44,006	4,948,475			
Cognizant Technology Solutions Corp. — Class A	64,279	4,770,145			
Xilinx, Inc.*	30,265	4,569,712			
ANSYS, Inc.*	10,671	3,632,942			
Skyworks Solutions, Inc.	20,197	3,328,062			
NetEase, Inc. ADR	36,790	3,141,866			
Splunk, Inc.*	20,047	2,901,001			
Cerner Corp.	36,149	2,549,227			
Check Point Software Technologies Ltd.*	16,241	1,835,883			
Total Technology				758,193,714	
COMMUNICATIONS - 29.8%					
Amazon.com, Inc.*	40,702	133,707,698			
Alphabet, Inc. — Class C*	25,731	68,581,092			
Facebook, Inc. — Class A*	191,582	65,021,015			
Alphabet, Inc. — Class A*	24,198	64,693,837			
Netflix, Inc.*	54,128	33,036,484			
Comcast Corp. — Class A	560,159	31,329,693			
Cisco Systems, Inc.	515,388	28,052,569			
T-Mobile US, Inc.*	152,623	19,499,114			
Charter Communications, Inc. — Class A*	22,481	16,356,276			
Booking Holdings, Inc.*	5,021	11,919,201			
MercadoLibre, Inc.*	6,080	10,210,752			
JD.com, Inc. ADR*	96,541	6,974,122			
eBay, Inc.	79,500	5,538,765			
Match Group, Inc.*	33,853	5,314,582			

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	SHARES	VALUE		SHARES	VALUE
Baidu, Inc. ADR*	30,902	\$ 4,751,182	Cintas Corp.	12,593	\$ 4,793,651
Pinduoduo, Inc. ADR*	46,718	4,235,921	Verisk Analytics, Inc. — Class A	19,733	3,951,928
Okta, Inc.*	17,544	4,163,893	Seagen, Inc.*	22,250	3,778,050
CDW Corp.	16,815	3,060,666	Incyte Corp.*	27,008	1,857,610
Sirius XM Holdings, Inc. ¹	495,359	3,021,690	Total Consumer, Non-cyclical		<u>219,435,036</u>
VeriSign, Inc.*	13,682	2,804,947	CONSUMER, CYCLICAL - 9.1%		
Trip.com Group Ltd. ADR*	64,582	1,985,897	Tesla, Inc.*	99,634	77,264,174
Fox Corp. — Class A	39,552	1,586,431	Costco Wholesale Corp.	54,064	24,293,659
Fox Corp. — Class B	30,743	1,141,180	Starbucks Corp.	144,201	15,906,812
Total Communications		<u>526,987,007</u>	Lululemon Athletica, Inc.*	15,281	6,184,221
CONSUMER, NON-CYCLICAL - 12.4%			Marriott International, Inc. — Class A*	39,827	5,897,980
PayPal Holdings, Inc.*	143,704	37,393,218	O'Reilly Automotive, Inc.*	8,433	5,153,069
PepsiCo, Inc.	169,029	25,423,652	Walgreens Boots Alliance, Inc.	105,786	4,977,231
Moderna, Inc.*	49,365	18,998,614	Ross Stores, Inc.	43,675	4,754,024
Amgen, Inc.	69,447	14,767,905	Copart, Inc.*	28,933	4,013,586
Intuitive Surgical, Inc.*	14,552	14,466,871	Fastenal Co.	70,289	3,627,615
Gilead Sciences, Inc.	153,338	10,710,659	PACCAR, Inc.	42,458	3,350,786
Automatic Data Processing, Inc.	51,742	10,344,261	Peloton Interactive, Inc. — Class A*	33,205	2,890,495
Mondelez International, Inc. — Class A	170,950	9,945,871	Dollar Tree, Inc.*	27,506	2,632,874
Regeneron Pharmaceuticals, Inc.*	12,854	7,778,984	Total Consumer, Cyclical		<u>160,946,526</u>
Illumina, Inc.*	19,140	7,763,375	INDUSTRIAL - 1.5%		
IDEXX Laboratories, Inc.*	10,405	6,470,869	Honeywell International, Inc.	84,434	17,923,649
Dexcom, Inc.*	11,832	6,470,448	CSX Corp.	275,720	8,199,913
Align Technology, Inc.*	9,663	6,430,050	Total Industrial		<u>26,123,562</u>
Keurig Dr Pepper, Inc.	173,354	5,921,773	UTILITIES - 0.8%		
Vertex Pharmaceuticals, Inc.*	31,727	5,754,960	Exelon Corp.	119,587	5,780,836
Monster Beverage Corp.*	64,681	5,745,613	American Electric Power Company, Inc.	61,180	4,966,592
Kraft Heinz Co.	149,617	5,508,898	Xcel Energy, Inc.	65,850	4,115,625
Biogen, Inc.*	18,226	5,157,776	Total Utilities		<u>14,863,053</u>
			Total Common Stocks		
			(Cost \$487,337,455)		<u>1,706,548,898</u>

NASDAQ-100[®] FUND

	SHARES	VALUE	FACE AMOUNT	VALUE
MUTUAL FUNDS[†] - 3.1%				
Guggenheim Ultra Short Duration Fund — Institutional Class ²	3,064,684	\$ 30,554,900		
Guggenheim Strategy Fund II ²	575,584	14,383,856		
Guggenheim Strategy Fund III ²	370,504	<u>9,314,465</u>		
Total Mutual Funds (Cost \$54,178,710)		<u>54,253,221</u>		
	<u>FACE AMOUNT</u>			
FEDERAL AGENCY NOTES^{††} - 0.4%				
Federal Farm Credit Bank 0.40% (U.S. Prime Rate - 2.85%, Rate Floor: 0.00%) due 08/30/22 ³	\$	3,000,000	3,008,319	
0.45% (U.S. Prime Rate - 2.80%, Rate Floor: 0.00%) due 11/23/21 ³	1,400,000	1,400,763		
Fannie Mae 0.27% (U.S. Secured Overnight Financing Rate + 0.22%, Rate Floor: 0.00%) due 03/16/22 ³	2,000,000	<u>2,001,982</u>		
Total Federal Agency Notes (Cost \$6,398,934)		<u>6,411,064</u>		
U.S. TREASURY BILLS^{††} - 0.2%				
U.S. Treasury Bills 0.04% due 10/07/21 ^{4,5}	2,704,000	2,703,986		
0.04% due 12/09/21 ^{5,6}	200,000	<u>199,990</u>		
Total U.S. Treasury Bills (Cost \$2,903,967)		<u>2,903,976</u>		
REPURCHASE AGREEMENTS^{††,7} - 0.2%				
J.P. Morgan Securities LLC issued 09/30/21 at 0.05% due 10/01/21 ⁶		\$ 2,378,501	\$ 2,378,501	
BofA Securities, Inc. issued 09/30/21 at 0.02% due 10/01/21 ⁶		924,169	924,169	
Barclays Capital, Inc. issued 09/30/21 at 0.03% due 10/01/21 ⁶		924,169	<u>924,169</u>	
Total Repurchase Agreements (Cost \$4,226,839)			<u>4,226,839</u>	
	<u>SHARES</u>			
SECURITIES LENDING COLLATERAL^{†,8} - 0.1%				
Money Market Fund				
First American Government Obligations Fund — Class Z, 0.02% ⁹		2,292,413	<u>2,292,413</u>	
Total Securities Lending Collateral (Cost \$2,292,413)			<u>2,292,413</u>	
Total Investments - 100.4% (Cost \$557,338,318)				
				<u>\$1,776,636,411</u>
Other Assets & Liabilities, net - (0.4)%				<u>(6,553,370)</u>
Total Net Assets - 100.0%				<u>\$1,770,083,041</u>

NASDAQ-100® FUND

Futures Contracts

Description	Number of Contracts	Expiration Date	Notional Amount	Value and Unrealized Depreciation**
Equity Futures Contracts Purchased†				
NASDAQ-100 Index Mini Futures Contracts	165	Dec 2021	\$ 48,433,275	\$ (2,498,977)

Total Return Swap Agreements

Counterparty	Index	Type	Financing Rate	Payment Frequency	Maturity Date	Units	Notional Amount	Value and Unrealized Depreciation
OTC Equity Index Swap Agreements††								
BNP Paribas	NASDAQ-100 Index	Pay	0.74% (1 Month USD LIBOR + 0.65%)	At Maturity	11/04/21	133	\$ 1,952,815	\$ (102,575)
Barclays Bank plc	NASDAQ-100 Index	Pay	0.55% (U.S. Secured Overnight Financing Rate + 0.50%)	At Maturity	11/03/21	150	2,198,398	(103,747)
Goldman Sachs International	NASDAQ-100 Index	Pay	0.63% (Federal Funds Rate + 0.55%)	At Maturity	11/04/21	738	<u>10,844,238</u>	<u>(137,328)</u>
							<u>\$14,995,451</u>	<u>\$ (343,650)</u>

* Non-income producing security.

** Includes cumulative appreciation (depreciation). ~~Variation margin is reported within the Statement of Assets and Liabilities.~~

† 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 September 30, 2021.

² Affiliated issuer.

³ Variable rate security. Rate indicated is the rate effective at September 30, 2021. In some instances, the effective rate is limited by a minimum rate floor or a maximum rate cap established by the issuer. The settlement status of a position may also impact the effective rate indicated. In some cases, a position may be unsettled at period end and may not have a stated effective rate. In instances where multiple underlying reference rates and spread amounts are shown, the effective rate is based on a weighted average.

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

⁵ Rate indicated is the effective yield at the time of purchase.

⁶ All or a portion of this security is pledged as equity index swap collateral at September 30, 2021.

⁷ Repurchase Agreements.

⁸ Securities lending collateral.

⁹ Rate indicated is the 7-day yield as of September 30, 2021.

ADR — American Depositary Receipt

LIBOR — London Interbank Offered Rate

plc — Public Limited Company