

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

June 30, 2022

	Shares	Value
COMMON STOCKS[†] - 94.2%		
Technology - 44.2%		
Apple, Inc.	1,026,448	\$ 140,335,971
Microsoft Corp.	474,312	121,817,551
NVIDIA Corp.	223,127	33,823,822
Broadcom, Inc.	42,958	20,869,426
Adobe, Inc.*	49,715	18,198,673
Intel Corp.	430,231	16,094,942
QUALCOMM, Inc.	117,843	15,053,265
Texas Instruments, Inc.	97,024	14,907,738
Advanced Micro Devices, Inc.*	170,504	13,038,441
Intuit, Inc.	29,679	11,439,474
Applied Materials, Inc.	91,533	8,327,672
Analog Devices, Inc.	54,692	7,989,954
Micron Technology, Inc.	117,492	6,494,958
Activision Blizzard, Inc.	82,267	6,405,309
Lam Research Corp.	14,595	6,219,659
Fiserv, Inc.*	68,010	6,050,850
KLA Corp.	15,702	5,010,194
Synopsys, Inc.*	16,094	4,887,748
Fortinet, Inc.*	84,449	4,778,124
Cadence Design Systems, Inc.*	29,014	4,352,970
Paychex, Inc.	37,985	4,325,352
ASML Holding N.V. — Class G	9,013	4,289,106
NXP Semiconductor N.V.	27,626	4,089,477
Autodesk, Inc.*	22,887	3,935,648
Marvell Technology, Inc.	89,423	3,892,583
CrowdStrike Holdings, Inc. — Class A*	22,448	3,783,835
Cognizant Technology Solutions Corp. — Class A	54,835	3,700,814
Electronic Arts, Inc.	29,450	3,582,592
Microchip Technology, Inc.	58,343	3,388,561
Workday, Inc. — Class A*	20,938	2,922,526
Zoom Video Communications, Inc. — Class A*	26,483	2,859,369
Datadog, Inc. — Class A*	29,787	2,836,914
Atlassian Corporation plc — Class A*	15,044	2,819,246
Zscaler, Inc.*	14,844	2,219,326
ANSYS, Inc.*	9,153	2,190,221
NetEase, Inc. ADR	19,113	1,784,390
Skyworks Solutions, Inc.	16,932	1,568,581
Splunk, Inc.*	16,929	1,497,539
DocuSign, Inc.*	21,033	1,206,874
Total Technology		522,989,695
Communications - 25.3%		
Amazon.com, Inc.*	645,250	68,532,003
Alphabet, Inc. — Class C*	19,874	43,473,381
Alphabet, Inc. — Class A*	19,074	41,567,205
Meta Platforms, Inc. — Class A*	217,800	35,120,250
Cisco Systems, Inc.	435,698	18,578,162
Comcast Corp. — Class A	470,378	18,457,633
T-Mobile US, Inc.*	131,898	17,745,557
Charter Communications, Inc. — Class A*	17,661	8,274,708
Netflix, Inc.*	46,745	8,174,298
Booking Holdings, Inc.*	4,274	7,475,183
Palo Alto Networks, Inc.*	10,483	5,177,973
Airbnb, Inc. — Class A*	40,220	3,582,798
JD.com, Inc. ADR	53,320	3,424,210
Baidu, Inc. ADR*	22,739	3,381,972
MercadoLibre, Inc.*	5,300	3,375,411
Pinduoduo, Inc. ADR*	46,634	2,881,981
Sirius XM Holdings, Inc. ¹	414,144	2,538,703
eBay, Inc.	58,905	2,454,571
Match Group, Inc.*	30,049	2,094,115
VeriSign, Inc.*	11,526	1,928,646
Okta, Inc.*	15,860	1,433,744
Total Communications		299,672,504
Consumer, Non-cyclical - 12.2%		
PepsiCo, Inc.	145,481	24,245,864
Amgen, Inc.	56,207	13,675,163
Automatic Data Processing, Inc.	43,954	9,232,098
Mondelez International, Inc. — Class A	145,612	9,041,049
PayPal Holdings, Inc.*	121,845	8,509,655
Gilead Sciences, Inc.	131,974	8,157,313
Vertex Pharmaceuticals, Inc.*	26,909	7,582,687
Intuitive Surgical, Inc.*	37,768	7,580,415
Regeneron Pharmaceuticals, Inc.*	11,366	6,718,784
Moderna, Inc.*	41,851	5,978,415
Keurig Dr Pepper, Inc.	149,255	5,282,134
Monster Beverage Corp.*	55,730	5,166,171
Kraft Heinz Co.	128,790	4,912,051
Cintas Corp.	10,766	4,021,424
AstraZeneca plc ADR	60,802	4,017,188
Seagen, Inc.*	19,366	3,426,620
Biogen, Inc.*	15,409	3,142,512
IDEXX Laboratories, Inc.*	8,837	3,099,401
Dexcom, Inc.*	41,298	3,077,940
Illumina, Inc.*	16,528	3,047,102
Verisk Analytics, Inc. — Class A	16,614	2,875,717
Align Technology, Inc.*	8,291	1,962,231
Total Consumer, Non-cyclical		144,751,934
Consumer, Cyclical - 9.3%		
Tesla, Inc.*	65,703	44,245,714
Costco Wholesale Corp.	46,635	22,351,223
Starbucks Corp.	120,673	9,218,210
Marriott International, Inc. — Class A	34,437	4,683,776
O'Reilly Automotive, Inc.*	6,914	4,367,989
Dollar Tree, Inc.*	23,627	3,682,268
Lululemon Athletica, Inc.*	12,922	3,522,666
Walgreens Boots Alliance, Inc.	90,883	3,444,466
Fastenal Co.	60,563	3,023,305
PACCAR, Inc.	36,582	3,012,162
Lucid Group, Inc.* ¹	175,484	3,011,306
Copart, Inc.*	25,007	2,717,261
Ross Stores, Inc.	36,972	2,596,543
Total Consumer, Cyclical		109,876,889
Industrial - 1.9%		
Honeywell International, Inc.	71,625	12,449,141
CSX Corp.	228,768	6,647,998
Old Dominion Freight Line, Inc.	11,927	3,056,652
Total Industrial		22,153,791
Utilities - 1.3%		
American Electric Power Company, Inc.	54,033	5,183,926
Exelon Corp.	103,134	4,674,033

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	Shares	Value
COMMON STOCKS[†] - 94.2% (continued)		
Utilities - 1.3% (continued)		
Xcel Energy, Inc.	57,306	\$ 4,054,973
Constellation Energy Corp.	34,351	1,966,938
Total Utilities		15,879,870
Total Common Stocks (Cost \$373,163,805)		1,115,324,683
MUTUAL FUNDS[†] - 4.4%		
Guggenheim Ultra Short Duration Fund — Institutional Class ²	3,064,684	29,574,201
Guggenheim Strategy Fund II ²	575,584	13,894,609
Guggenheim Strategy Fund III ²	370,504	8,969,897
Total Mutual Funds (Cost \$54,178,710)		52,438,707
Face Amount		
FEDERAL AGENCY DISCOUNT NOTES^{††} - 0.9%		
Federal Farm Credit Bank		
1.01% due 07/01/22 ³	\$ 9,550,000	9,550,000
Federal Home Loan Bank		
1.45% due 08/08/22 ³	1,000,000	998,469
Total Federal Agency Discount Notes (Cost \$10,548,469)		10,548,469
U.S. TREASURY BILLS^{††} - 0.6%		
U.S. Cash Management Bill		
1.34% due 10/04/22 ^{3,4}	3,872,000	3,853,557
1.78% due 10/04/22 ³	1,500,000	1,492,855
U.S. Treasury Bills		
1.02% due 07/19/22 ^{3,5}	1,962,000	1,960,997
Total U.S. Treasury Bills (Cost \$7,311,679)		7,307,409
FEDERAL AGENCY NOTES^{††} - 0.3%		
Federal Farm Credit Bank		
1.90% (U.S. Prime Rate - 2.85%, Rate Floor: 0.00%) due 08/30/22 ⁰	3,000,000	3,001,689
Total Federal Agency Notes (Cost \$2,999,755)		3,001,689
REPURCHASE AGREEMENTS^{††,6} - 1.0%		
J.P. Morgan Securities LLC issued 06/30/22 at 1.48% due 07/01/22 ⁴		
	6,761,886	6,761,886
Barclays Capital, Inc. issued 06/30/22 at 1.42% due 07/01/22 ⁴		
	2,633,327	2,633,327
BoFA Securities, Inc. issued 06/30/22 at 1.44% due 07/01/22 ⁴		
	2,607,255	2,607,255
Total Repurchase Agreements (Cost \$12,002,468)		12,002,468
Shares		
SECURITIES LENDING COLLATERAL^{†,7} - 0.4%		
Money Market Fund		
First American Government Obligations Fund — Class X, 1.29% ⁸	4,187,562	4,187,562
Total Securities Lending Collateral (Cost \$4,187,562)		4,187,562
Total Investments - 101.8% (Cost \$464,392,448)		\$ 1,204,810,987
Other Assets & Liabilities, net - (1.8)%		(21,263,503)
Total Net Assets - 100.0%		\$ 1,183,547,484

Futures Contracts

Description	Number of Contracts	Expiration Date	Notional Amount	Value and Unrealized Depreciation ^{**}
Equity Futures Contracts Purchased[†]				
NASDAQ-100 Index Mini Futures Contracts	130	Sep 2022	\$ 29,998,800	\$ (676,508)

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^{††}								
Goldman Sachs International	NASDAQ-100 Index		2.13% (Federal Funds Rate + 0.55%)	At Maturity	11/17/22	610	\$ 7,017,564	\$ 113,433
BNP Paribas	NASDAQ-100 Index	Pay	2.23% (Federal Funds Rate + 0.65%)	At Maturity	11/17/22	599	6,891,624	(360,384)
Barclays Bank plc	NASDAQ-100 Index	Pay	2.01% (SOFR + 0.50%)	At Maturity	11/16/22	2,151	24,744,711	(2,284,726)
							\$38,653,899	\$ (2,531,677)

- * Non-income producing security.
** Includes cumulative appreciation (depreciation).
† Value determined based on Level 1 inputs.
†† Value determined based on Level 2 inputs.
0 Variable rate security. Rate indicated is the rate effective at June 30, 2022. 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.
1 All or a portion of this security is on loan at June 30, 2022.
2 Affiliated issuer.
3 Rate indicated is the effective yield at the time of purchase.
4 All or a portion of this security is pledged as equity index swap collateral at June 30, 2022.
5 All or a portion of this security is pledged as futures collateral at June 30, 2022.
6 Repurchase Agreements.
7 Securities lending collateral.
8 Rate indicated is the 7-day yield as of June 30, 2022.

ADR — American Depositary Receipt
plc — Public Limited Company
SOFR — Secured Overnight Financing Rate