

NASDAQ-100® 2x STRATEGY FUND

	SHARES	VALUE		SHARES	VALUE
COMMON STOCKS† - 85.8%					
TECHNOLOGY - 36.1%					
Microsoft Corp.	333,201	\$ 46,324,935			
Apple, Inc.	197,221	44,171,587			
Intel Corp.	214,546	11,055,555			
Adobe, Inc.*	23,510	6,494,638			
Texas Instruments, Inc.	45,216	5,843,716			
Broadcom, Inc.	19,279	5,322,354			
NVIDIA Corp.	29,493	5,133,847			
QUALCOMM, Inc.	58,876	4,491,061			
Fiserv, Inc.*	32,917	3,409,872			
Intuit, Inc.	12,595	3,349,514			
Micron Technology, Inc.*	53,458	2,290,675			
Applied Materials, Inc.	44,737	2,232,376			
Analog Devices, Inc.	17,891	1,998,961			
Activision Blizzard, Inc.	37,148	1,965,872			
NXP Semiconductor N.V.	15,918	1,736,972			
Lam Research Corp.	6,999	1,617,539			
Cognizant Technology Solutions Corp. — Class A	26,747	1,611,908			
Autodesk, Inc.*	10,636	1,570,937			
Advanced Micro Devices, Inc.*	52,574	1,524,120			
Paychex, Inc.	17,403	1,440,446			
Electronic Arts, Inc.*	14,273	1,396,185			
Workday, Inc. — Class A*	7,942	1,349,822			
KLA Corp.	7,713	1,229,838			
Xilinx, Inc.	12,234	1,173,241			
Microchip Technology, Inc.	11,529	1,071,159			
Cerner Corp.	15,419	1,051,113			
Synopsys, Inc.*	7,279	999,043			
NetEase, Inc. ADR	3,533	940,414			
Cadence Design Systems, Inc.*	13,568	896,574			
ASML Holding N.V. — Class G	3,518	873,942			
Western Digital Corp.	14,335	854,939			
Check Point Software Technologies Ltd.*	7,373	807,344			
Maxim Integrated Products, Inc.	13,138	760,822			
Take-Two Interactive Software, Inc.*	5,481	686,989			
Skyworks Solutions, Inc.	8,315	658,964			
Citrix Systems, Inc.	6,339	611,840			
NetApp, Inc.	11,522	605,020			
Total Technology		<u>169,554,134</u>			
COMMUNICATIONS - 30.0%					
Amazon.com, Inc.*	21,591	37,480,033			
Facebook, Inc. — Class A*	105,975	18,872,028			
Alphabet, Inc. — Class C*	15,273	18,617,787			
Alphabet, Inc. — Class A*	13,436	16,407,237			
Cisco Systems, Inc.	207,316	10,243,484			
Comcast Corp. — Class A	219,657	9,902,138			
Netflix, Inc.*	21,205	5,674,882			
Charter Communications, Inc. — Class A*	10,726	4,420,399			
Booking Holdings, Inc.*	2,058	4,039,051			
T-Mobile US, Inc.*	41,381	3,259,581			
eBay, Inc.	40,622	1,583,446			
Baidu, Inc. ADR*	13,641	1,401,749			
Sirius XM Holdings, Inc. ¹	215,505	1,347,984			
MercadoLibre, Inc.*	2,408	\$ 1,327,362			
JD.com, Inc. ADR*	44,810	1,264,090			
VeriSign, Inc.*	5,733	1,081,416			
Expedia Group, Inc.	6,627	890,735			
Symantec Corp.	29,931	707,269			
Ctrip.com International Ltd. ADR*	23,585	690,805			
Liberty Global plc — Class C*	24,855	591,300			
Fox Corp. — Class A	16,715	527,107			
Fox Corp. — Class B	12,714	401,000			
Liberty Global plc — Class A*	9,929	245,743			
Total Communications		<u>140,976,626</u>			
CONSUMER, NON-CYCLICAL - 12.2%					
PepsiCo, Inc.	67,715	9,283,727			
PayPal Holdings, Inc.*	56,986	5,903,180			
Amgen, Inc.	29,044	5,620,304			
Gilead Sciences, Inc.	61,335	3,887,412			
Mondelez International, Inc. — Class A	69,844	3,863,770			
Celgene Corp.*	34,325	3,408,473			
Automatic Data Processing, Inc.	21,016	3,392,403			
Intuitive Surgical, Inc.*	5,582	3,013,889			
Illumina, Inc.*	7,119	2,165,742			
Vertex Pharmaceuticals, Inc.*	12,448	2,108,940			
Biogen, Inc.*	8,933	2,079,781			
Kraft Heinz Co.	59,085	1,650,540			
Monster Beverage Corp.*	26,389	1,532,145			
Regeneron Pharmaceuticals, Inc.*	5,230	1,450,802			
Cintas Corp.	4,964	1,330,848			
Verisk Analytics, Inc. — Class A	7,919	1,252,310			
IDEXX Laboratories, Inc.*	4,169	1,133,676			
Alexion Pharmaceuticals, Inc.*	10,859	1,063,531			
Incyte Corp.*	10,416	773,180			
Align Technology, Inc.*	3,868	699,799			
BioMarin Pharmaceutical, Inc.*	8,692	585,841			
Mylan N.V.*	24,984	494,183			
Henry Schein, Inc.*	7,180	455,930			
Total Consumer, Non-cyclical		<u>57,150,406</u>			
CONSUMER, CYCLICAL - 6.2%					
Costco Wholesale Corp.	21,299	6,136,455			
Starbucks Corp.	57,972	5,125,884			
Walgreens Boots Alliance, Inc.	43,740	2,419,259			
Tesla, Inc.* ¹	8,675	2,089,547			
Marriott International, Inc. — Class A	15,951	1,983,826			
Ross Stores, Inc.	17,662	1,940,171			
O'Reilly Automotive, Inc.*	3,706	1,476,878			
Dollar Tree, Inc.*	11,460	1,308,274			
PACCAR, Inc.	16,775	1,174,418			
Lululemon Athletica, Inc.*	5,952	1,145,939			
United Airlines Holdings, Inc.*	12,442	1,099,998			
Fastenal Co.	27,772	907,311			
Hasbro, Inc.	6,112	725,433			
Ulta Beauty, Inc.*	2,850	714,352			
American Airlines Group, Inc.	21,564	581,581			
Wynn Resorts Ltd.	5,211	566,540			
Total Consumer, Cyclical		<u>29,395,866</u>			

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	SHARES	VALUE		FACE AMOUNT	VALUE
INDUSTRIAL - 0.7%					
CSX Corp.	38,656	\$ 2,677,701			
J.B. Hunt Transport Services, Inc.	5,171	572,171			
Total Industrial		<u>3,249,872</u>			
UTILITIES - 0.3%					
Xcel Energy, Inc.	24,942	1,618,486			
FINANCIAL - 0.3%					
Willis Towers Watson plc	6,247	1,205,483			
Total Common Stocks (Cost \$310,223,583)		<u>403,150,873</u>			
				FACE AMOUNT	SHARES
REPURCHASE AGREEMENTS^{††,5} - 8.0%					
JPMorgan Chase & Co.					
issued 09/30/19 at 2.35%					
due 10/01/19 ³			\$ 23,440,971		\$ 23,440,971
Bank of America Merrill Lynch					
issued 09/30/19 at 2.28%					
due 10/01/19 ³			7,537,835		7,537,835
Barclays Capital					
issued 09/30/19 at 2.00%					
due 10/01/19 ³			6,784,051		6,784,051
Total Repurchase Agreements (Cost \$37,762,857)					<u>37,762,857</u>
SECURITIES LENDING COLLATERAL^{†,6} - 0.5%					
Money Market Fund					
First American Government					
Obligations Fund — Class Z, 1.83% ⁷			2,277,087		2,277,087
Total Securities Lending Collateral (Cost \$2,277,087)					<u>2,277,087</u>
Total Investments - 100.4% (Cost \$378,908,960)					<u>\$ 471,838,082</u>
Other Assets & Liabilities, net - (0.4)%					<u>(1,919,045)</u>
Total Net Assets - 100.0%					<u>\$ 469,919,037</u>

Futures Contracts

Description	Number of Contracts	Expiration Date	Notional Amount	Value and Unrealized Appreciation**
Equity Futures Contracts Purchased[†]				
NASDAQ-100 Index Mini Futures Contracts	338	Dec 2019	\$ 52,509,990	\$ 263,086

Total Return Swap Agreements

Counterparty	Index	Financing Rate Pay	Payment Frequency	Maturity Date	Units	Notional Amount	Value and Unrealized Depreciation
OTC Equity Index Swap Agreements^{††}							
BNP Paribas	NASDAQ-100 Index	2.69%	At Maturity	10/29/19	3,251	\$ 25,191,094	\$ (175,837)
Goldman Sachs International	NASDAQ-100 Index	2.46%	At Maturity	10/28/19	28,858	223,634,726	(548,900)
Barclays Bank plc	NASDAQ-100 Index	2.41%	At Maturity	10/31/19	30,483	236,229,623	(687,184)
						<u>\$ 485,055,443</u>	<u>\$ (1,411,921)</u>

NASDAQ-100[®] 2x STRATEGY FUND

* Non-income producing security.

** 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 on loan at September 30, 2019.

² Rate indicated is the effective yield at the time of purchase.

³ All or a portion of this security is pledged as equity index swap collateral at September 30, 2019.

⁴ All or a portion of this security is pledged as futures collateral at September 30, 2019.

⁵ Repurchase Agreements.

⁶ Securities lending collateral.

⁷ Rate indicated is the 7-day yield as of September 30, 2019.

ADR — American Depositary Receipt

plc — Public Limited Company