

NASDAQ-100® 2x STRATEGY FUND

	SHARES	VALUE		SHARES	VALUE
COMMON STOCKS† - 86.0%					
TECHNOLOGY - 38.2%					
Apple, Inc.	581,277	\$ 82,250,696			
Microsoft Corp.	264,258	74,499,615			
NVIDIA Corp.	133,777	27,713,243			
Adobe, Inc.*	25,492	14,676,254			
Intel Corp.	217,093	11,566,715			
Broadcom, Inc.	21,954	10,646,153			
Texas Instruments, Inc.	49,402	9,495,559			
Intuit, Inc.	14,623	7,889,255			
QUALCOMM, Inc.	60,360	7,785,233			
Advanced Micro Devices, Inc.*	64,906	6,678,827			
Applied Materials, Inc.	48,317	6,219,848			
Analog Devices, Inc.	28,757	4,816,222			
Lam Research Corp.	7,596	4,323,263			
Micron Technology, Inc.	60,240	4,275,835			
Fiserv, Inc.*	35,436	3,844,806			
Zoom Video Communications, Inc. — Class A*	12,883	3,368,904			
Autodesk, Inc.*	11,774	3,357,592			
ASML Holding N.V. — Class G	4,358	3,247,189			
Activision Blizzard, Inc.	41,616	3,220,662			
Atlassian Corporation plc — Class A*	7,348	2,876,154			
NXP Semiconductor N.V.	14,188	2,779,004			
KLA Corp.	8,173	2,733,950			
DocuSign, Inc.*	10,426	2,683,965			
Marvell Technology, Inc.	44,072	2,657,982			
CrowdStrike Holdings, Inc. — Class A*	10,662	2,620,506			
Workday, Inc. — Class A*	10,220	2,553,876			
Synopsys, Inc.*	8,160	2,443,186			
Microchip Technology, Inc.	14,665	2,250,931			
Cadence Design Systems, Inc.*	14,811	2,242,978			
Electronic Arts, Inc.	15,228	2,166,183			
Paychex, Inc.	19,256	2,165,337			
Cognizant Technology Solutions Corp. — Class A	28,126	2,087,231			
Xilinx, Inc.*	13,242	1,999,410			
ANSYS, Inc.*	4,669	1,589,561			
Skyworks Solutions, Inc.	8,837	1,456,161			
NetEase, Inc. ADR	16,097	1,374,684			
Splunk, Inc.*	8,771	1,269,251			
Cerner Corp.	15,817	1,115,415			
Check Point Software Technologies Ltd.*	7,106	803,262			
Total Technology		331,744,898			
COMMUNICATIONS - 26.6%					
Amazon.com, Inc.*	17,809	58,503,277			
Alphabet, Inc. — Class C*	11,259	30,008,725			
Facebook, Inc. — Class A*	83,825	28,449,367			
Alphabet, Inc. — Class A*	10,587	28,304,556			
Netflix, Inc.*	23,684	14,455,293			
Comcast Corp. — Class A	245,094	13,708,107			
Cisco Systems, Inc.	225,505	12,274,237			
T-Mobile US, Inc.*	66,780	8,531,813			
Charter Communications, Inc. — Class A*	9,837	7,157,008			
Booking Holdings, Inc.*	2,197	5,215,392			
MercadoLibre, Inc.*	2,660	\$ 4,467,204			
JD.com, Inc. ADR*	42,240	3,051,418			
eBay, Inc.	34,785	2,423,471			
Match Group, Inc.*	14,812	2,325,336			
Baidu, Inc. ADR*	13,521	2,078,854			
Pinduoduo, Inc. ADR*	20,441	1,853,385			
Okta, Inc.*	7,676	1,821,822			
CDW Corp.	7,358	1,339,303			
Sirius XM Holdings, Inc. ¹	216,742	1,322,126			
VeriSign, Inc.*	5,987	1,227,395			
Trip.com Group Ltd. ADR*	28,257	868,903			
Fox Corp. — Class A	17,305	694,104			
Fox Corp. — Class B	13,451	499,301			
Total Communications		230,580,397			
CONSUMER, NON-CYCLICAL - 11.1%					
PayPal Holdings, Inc.*	62,876	16,360,964			
PepsiCo, Inc.	73,957	11,123,872			
Moderna, Inc.*	21,600	8,312,976			
Amgen, Inc.	30,386	6,461,583			
Intuitive Surgical, Inc.*	6,368	6,330,747			
Gilead Sciences, Inc.	67,093	4,686,446			
Automatic Data Processing, Inc.	22,639	4,525,989			
Mondelez International, Inc. — Class A	74,798	4,351,748			
Regeneron Pharmaceuticals, Inc.*	5,624	3,403,532			
Illumina, Inc.*	8,374	3,396,578			
IDEXX Laboratories, Inc.*	4,553	2,831,511			
Dexcom, Inc.*	5,177	2,831,094			
Align Technology, Inc.*	4,228	2,813,438			
Keurig Dr Pepper, Inc.	75,851	2,591,070			
Vertex Pharmaceuticals, Inc.*	13,883	2,518,238			
Monster Beverage Corp.*	28,301	2,513,978			
Kraft Heinz Co.	65,464	2,410,384			
Biogen, Inc.*	7,975	2,256,845			
Cintas Corp.	5,510	2,097,437			
Verisk Analytics, Inc. — Class A	8,634	1,729,131			
Seagen, Inc.*	9,736	1,653,173			
Incyte Corp.*	11,817	812,773			
Total Consumer, Non-cyclical		96,013,507			
CONSUMER, CYCLICAL - 8.1%					
Tesla, Inc.*	43,595	33,807,050			
Costco Wholesale Corp.	23,655	10,629,374			
Starbucks Corp.	63,095	6,960,009			
Lululemon Athletica, Inc.*	6,687	2,706,229			
Marriott International, Inc. — Class A*	17,426	2,580,616			
O'Reilly Automotive, Inc.*	3,691	2,255,423			
Walgreens Boots Alliance, Inc.	46,286	2,177,756			
Ross Stores, Inc.	19,110	2,080,124			
Copart, Inc.*	12,660	1,756,195			
Fastenal Co.	30,755	1,587,266			
PACCAR, Inc.	18,579	1,466,255			
Peloton Interactive, Inc. — Class A*	14,529	1,264,750			
Dollar Tree, Inc.*	12,035	1,151,990			
Total Consumer, Cyclical		70,423,037			

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	SHARES	VALUE	FACE AMOUNT	VALUE
INDUSTRIAL - 1.3%				
Honeywell International, Inc.	36,943	\$ 7,842,260		
CSX Corp.	120,639	3,587,804		
Total Industrial		<u>11,430,064</u>		
UTILITIES - 0.7%				
Exelon Corp.	52,325	2,529,391		
American Electric Power Company, Inc.	26,769	2,173,107		
Xcel Energy, Inc.	28,812	1,800,750		
Total Utilities		<u>6,503,248</u>		
Total Common Stocks (Cost \$385,661,342)		<u>746,695,151</u>		
			FACE AMOUNT	SHARES
REPURCHASE AGREEMENTS^{††,5} - 6.3%				
J.P. Morgan Securities LLC issued 09/30/21 at 0.05% due 10/01/21 ²			\$ 30,806,415	\$ 30,806,415
BofA Securities, Inc. issued 09/30/21 at 0.02% due 10/01/21 ²			11,969,863	11,969,863
Barclays Capital, Inc. issued 09/30/21 at 0.03% due 10/01/21 ²			11,969,863	11,969,863
Total Repurchase Agreements (Cost \$54,746,141)				<u>54,746,141</u>
SECURITIES LENDING COLLATERAL^{†,6} - 0.1%				
Money Market Fund				
First American Government Obligations Fund — Class Z, 0.02% ⁷			927,919	927,919
Total Securities Lending Collateral (Cost \$927,919)				<u>927,919</u>
Total Investments - 100.5% (Cost \$511,459,168)				<u>\$ 872,494,575</u>
Other Assets & Liabilities, net - (0.5)%				<u>(4,410,630)</u>
Total Net Assets - 100.0%				<u>\$ 868,083,945</u>

Futures Contracts

Description	Number of Contracts	Expiration Date	Notional Amount	Value and Unrealized Depreciation ^{**}
Equity Futures Contracts Purchased[†]				
NASDAQ-100 Index Mini Futures Contracts	764	Dec 2021	\$ 224,260,740	\$ (10,498,342)

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	4,422	\$ 64,955,627	\$ (3,323,627)
Goldman Sachs International	NASDAQ-100 Index	Pay	0.63% (Federal Funds Rate + 0.55%)	At Maturity	11/04/21	9,142	134,296,678	(6,354,438)
Barclays Bank plc	NASDAQ-100 Index	Pay	0.55% (U.S. Secured Overnight Financing Rate + 0.50%)	At Maturity	11/03/21	38,517	<u>565,803,407</u> <u>\$765,055,712</u>	<u>(26,115,984)</u> <u>\$(35,794,049)</u>

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* 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, 2021.

² All or a portion of this security is pledged as equity index swap collateral at September 30, 2021.

³ Rate indicated is the effective yield at the time of purchase.

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

⁵ Repurchase Agreements.

⁶ Securities lending collateral.

⁷ 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