

Monthly Rebalance Nasdaq-100 2x Strategy Fund
SCHEDULE OF INVESTMENTS (Unaudited)

June 30, 2020

	Shares	Value
COMMON STOCKS[†] - 76.6%		
Technology - 34.5%		
Apple, Inc.	59,384	\$ 21,663,283
Microsoft Corp.	103,899	21,144,486
Intel Corp.	73,997	4,427,240
NVIDIA Corp.	10,749	4,083,653
Adobe, Inc.*	8,421	3,665,746
Broadcom, Inc.	6,987	2,205,167
Texas Instruments, Inc.	16,040	2,036,599
QUALCOMM, Inc.	19,661	1,793,280
Intuit, Inc.	4,558	1,350,034
Fiserv, Inc.*	11,701	1,142,252
Advanced Micro Devices, Inc.*	20,469	1,076,874
Activision Blizzard, Inc.	13,466	1,022,069
Micron Technology, Inc.*	19,438	1,001,446
Applied Materials, Inc.	16,018	968,288
Autodesk, Inc.*	3,831	916,337
Lam Research Corp.	2,537	820,618
Analog Devices, Inc.	6,439	789,679
Zoom Video Communications, Inc. — Class A*	2,928	742,365
Electronic Arts, Inc.*	5,045	666,192
Workday, Inc. — Class A*	3,041	569,762
NXP Semiconductor N.V.	4,877	556,173
NetEase, Inc. ADR	1,295	556,047
Splunk, Inc.*	2,776	551,591
DocuSign, Inc.*	3,201	551,244
Cognizant Technology Solutions Corp. — Class A	9,448	536,835
KLA Corp.	2,710	527,041
Synopsys, Inc.*	2,635	513,825
ASML Holding N.V. — Class G	1,343	494,264
Psychex, Inc.	6,269	474,877
Cadence Design Systems, Inc.*	4,879	468,189
Microchip Technology, Inc.	4,288	451,569
ANSYS, Inc.*	1,496	436,428
Xilinx, Inc.	4,250	418,157
Skyworks Solutions, Inc.	2,916	372,840
Cerner Corp.	5,319	364,617
Citrix Systems, Inc.	2,158	319,190
Maxim Integrated Products, Inc.	4,660	282,443
Take-Two Interactive Software, Inc.*	1,991	277,884
Check Point Software Technologies Ltd.*	2,499	268,468
Western Digital Corp.	5,238	231,258
NetApp, Inc.	3,866	171,534
Total Technology		80,909,844
Communications - 25.6%		
Amazon.com, Inc.*	6,834	18,853,776
Facebook, Inc. — Class A*	32,944	7,480,594
Alphabet, Inc. — Class A*	4,717	6,688,942
Alphabet, Inc. — Class C*	4,606	6,511,088
Netflix, Inc.*	7,687	3,497,893
Cisco Systems, Inc.	73,793	3,441,705
Comcast Corp. — Class A	79,602	3,102,886
T-Mobile US, Inc.*	21,597	2,249,328
Charter Communications, Inc. — Class A*	3,608	1,840,224
Booking Holdings, Inc.*	715	1,138,523
JD.com, Inc. ADR*	16,224	976,360
MercadoLibre, Inc.*	869	856,634
eBay, Inc.	12,281	644,138
Baidu, Inc. ADR*	4,807	576,311
Sirius XM Holdings, Inc.	76,533	449,249
VeriSign, Inc.*	2,019	417,590
CDW Corp.	2,487	288,940
Trip.com Group Ltd. ADR*	9,140	236,909
Expedia Group, Inc.	2,367	194,567
Fox Corp. — Class A	5,988	160,598
Liberty Global plc — Class C*	7,193	154,721
Fox Corp. — Class B	4,563	122,471
Liberty Global plc — Class A*	3,185	69,624
Total Communications		59,953,071
Consumer, Non-cyclical - 10.5%		
PayPal Holdings, Inc.*	20,521	3,575,374
PepsiCo, Inc.	24,249	3,207,173
Amgen, Inc.	10,281	2,424,877
Gilead Sciences, Inc.	21,922	1,686,679
Vertex Pharmaceuticals, Inc.*	4,531	1,315,394
Mondelez International, Inc. — Class A	24,947	1,275,540
Intuitive Surgical, Inc.*	2,038	1,161,314
Automatic Data Processing, Inc.	7,511	1,118,313
Regeneron Pharmaceuticals, Inc.*	1,763	1,099,495
Illumina, Inc.*	2,569	951,429
Biogen, Inc.*	2,852	763,052
Kraft Heinz Co.	21,353	680,947
DexCom, Inc.*	1,614	654,316
Monster Beverage Corp.*	9,203	637,952
Seattle Genetics, Inc.*	3,025	514,008
IDEXX Laboratories, Inc.*	1,484	489,957
CoStar Group, Inc.*	682	484,677
Cintas Corp.	1,819	484,509
Verisk Analytics, Inc. — Class A	2,836	482,687
Alexion Pharmaceuticals, Inc.*	3,859	433,134
Incyte Corp.*	3,799	394,982
BioMarin Pharmaceutical, Inc.*	3,161	389,878
Align Technology, Inc.*	1,377	377,904
Total Consumer, Non-cyclical		24,603,591
Consumer, Cyclical - 5.1%		
Tesla, Inc.*	3,240	3,498,584
Costco Wholesale Corp.	7,718	2,340,175
Starbucks Corp.	20,419	1,502,634
Lululemon Athletica, Inc.*	2,173	677,998
Walgreens Boots Alliance, Inc.	15,331	649,881
O'Reilly Automotive, Inc.*	1,297	546,906
Ross Stores, Inc.	6,211	529,426
Marriott International, Inc. — Class A	5,667	485,832
PACCAR, Inc.	6,042	452,244
Fastenal Co.	10,011	428,871
Dollar Tree, Inc.*	4,146	384,251
Copart, Inc.*	4,103	341,657
Ulta Beauty, Inc.*	984	200,165
Total Consumer, Cyclical		12,038,624
Utilities - 0.5%		
Exelon Corp.	17,030	618,019
Xcel Energy, Inc.	9,179	573,687
Total Utilities		1,191,706

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	Shares	Value
COMMON STOCKS[†] - 76.6% (continued)		
Industrial - 0.4%		
CSX Corp.	13,378	\$ 932,982
Total Common Stocks (Cost \$154,478,377)		179,629,818
RIGHTS[†] - 0.0%		
Communications - 0.0%		
T-Mobile US, Inc. Expires 07/27/20*	20,018	3,363
Total Rights (Cost \$-)		3,363
MUTUAL FUNDS[†] - 9.1%		
Guggenheim Ultra Short Duration Fund — Institutional Class ¹	1,130,498	11,214,540
Guggenheim Strategy Fund II ¹	403,950	9,989,688
Total Mutual Funds (Cost \$21,043,996)		21,204,228
	Face Amount	
U.S. TREASURY BILLS^{††} - 8.4%		
U.S. Treasury Bills		
0.14% due 09/17/20 ^{2,3}	\$ 8,000,000	7,997,486
0.15% due 07/23/20 ^{3,4}	6,469,000	6,468,516
0.12% due 09/17/20 ^{2,3}	4,700,000	4,698,524
0.17% due 09/17/20 ^{2,3}	500,000	499,843
Total U.S. Treasury Bills (Cost \$19,664,518)		19,664,369
REPURCHASE AGREEMENTS^{††,5} - 6.6%		
J.P. Morgan Securities LLC issued 06/30/20 at 0.07% due 07/01/20 ²	8,633,283	8,633,283
BofA Securities, Inc. issued 06/30/20 at 0.07% due 07/01/20 ²	3,575,434	3,575,434
Barclays Capital, Inc. issued 06/30/20 at 0.07% due 07/01/20 ²	3,360,907	3,360,907
Total Repurchase Agreements (Cost \$15,569,624)		15,569,624
Total Investments - 100.7% (Cost \$210,756,515)		\$ 236,071,402
Other Assets & Liabilities, net - (0.7)%		(1,576,221)
Total Net Assets - 100.0%		\$ 234,495,181

Futures Contracts

Description	Number of Contracts	Expiration Date	Notional Amount	Value and Unrealized Appreciation ^{**}
Equity Futures Contracts Purchased[†]				
NASDAQ-100 Index Mini Futures Contracts	307	Sep 2020	\$ 62,221,225	\$ 2,796,943

Total Return Swap Agreements

Counterparty	Index	Financing Rate Pay	Payment Frequency	Maturity Date	Units	Notional Amount	Value and Unrealized Appreciation
OTC Equity Index Swap Agreements^{††}							
Goldman Sachs International	NASDAQ-100 Index	0.66% (1 Week USD LIBOR + 0.55%)	At Maturity	07/28/20	9,195	\$ 93,396,561	\$ 2,283,985
Barclays Bank plc	NASDAQ-100 Index	0.61% (1 Week USD LIBOR + 0.50%)	At Maturity	07/30/20	11,352	115,297,611	624,548
BNP Paribas	NASDAQ-100 Index	0.83% (1 Month USD LIBOR + 0.65%)	At Maturity	07/29/20	1,842	18,713,373	284,020
						\$ 227,407,545	\$ 3,192,553

* Non-income producing security.
** Includes cumulative appreciation (depreciation).
† Value determined based on Level 1 inputs.
†† Value determined based on Level 2 inputs.

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- ¹ *Affiliated issuer.*
 - ² *All or a portion of this security is pledged as equity index swap collateral at June 30, 2020.*
 - 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 June 30, 2020.*
 - ⁵ *Repurchase Agreements.*

ADR — American Depositary Receipt
LIBOR — London Interbank Offered Rate
plc — Public Limited Company