

STRENGTHENING DOLLAR 2x STRATEGY FUND

| | SHARES | VALUE | | FACE AMOUNT | VALUE |
|---|--------------|------------------|--|-------------|----------------------|
| MUTUAL FUNDS[†] - 28.4% | | | REPURCHASE AGREEMENTS^{††,4} - 9.8% | | |
| Guggenheim Strategy Fund II ¹ | 60,102 | \$ 1,501,353 | JPMorgan Chase & Co. | | |
| Guggenheim Strategy Fund I ¹ | 59,885 | <u>1,500,109</u> | issued 09/28/18 at 2.24% | | |
| Total Mutual Funds | | <u>3,001,462</u> | due 10/01/18 ⁵ | \$ 569,660 | \$ 569,660 |
| (Cost \$2,986,829) | | | Barclays Capital | | |
| | | | issued 09/28/18 at 2.23% | 281,464 | 281,464 |
| | | | due 10/01/18 ⁵ | | |
| | | | Bank of America Merrill Lynch | | |
| | | | issued 09/28/18 at 2.25% | 187,643 | 187,643 |
| | | | due 10/01/18 ⁵ | | |
| | | | Total Repurchase Agreements | | |
| | | | (Cost \$1,038,767) | | <u>1,038,767</u> |
| | | | Total Investments - 86.2% | | |
| | | | (Cost \$9,097,765) | | <u>\$ 9,111,795</u> |
| | | | Other Assets & Liabilities, net - 13.8% | | <u>1,457,173</u> |
| | | | Total Net Assets - 100.0% | | <u>\$ 10,568,968</u> |
| FEDERAL AGENCY DISCOUNT NOTES^{††} - 45.4% | | | | | |
| Farmer Mac | | | | | |
| 1.96% due 10/01/18 ² | \$ 4,000,000 | 4,000,000 | | | |
| Federal Home Loan Bank | | | | | |
| 1.75% due 12/03/18 ² | 800,000 | <u>796,948</u> | | | |
| Total Federal Agency Discount Notes | | <u>4,796,948</u> | | | |
| (Cost \$4,797,550) | | | | | |
| U.S. TREASURY BILLS^{††} - 2.6% | | | | | |
| U.S. Treasury Bills | | | | | |
| 2.00% due 10/25/18 ^{2,3} | 275,000 | <u>274,618</u> | | | |
| Total U.S. Treasury Bills | | <u>274,618</u> | | | |
| (Cost \$274,619) | | | | | |

Futures Contracts

| Description | Number of Contracts | Expiration Date | Notional Amount | Value and Unrealized Appreciation ^{**} |
|---|---------------------|-----------------|-----------------|---|
| Currency Futures Contracts Purchased[†] | | | | |
| U.S. Dollar Index Futures Contracts | 192 | Dec 2018 | \$ 18,194,880 | \$ 68,092 |

Total Return Swap Agreements

| Counterparty | Index | Financing Rate Pay (Receive) | Payment Frequency | Maturity Date | Units | Notional Amount | Value and Unrealized Appreciation |
|--|-------------------|------------------------------|-------------------|---------------|--------|-----------------|-----------------------------------|
| OTC Currency Index Swap Agreements^{††} | | | | | | | |
| Goldman Sachs International | U.S. Dollar Index | N/A | At Maturity | 12/17/18 | 30,993 | \$ 2,936,560 | \$ 13,120 |

** Includes cumulative appreciation (depreciation).

[†] Value determined based on Level 1 inputs.

^{††} Value determined based on Level 2 inputs.

¹ Affiliated issuer.

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

³ All or a portion of this security is pledged as futures collateral at September 30, 2018.

⁴ Repurchase Agreements.

⁵ All or a portion of this security is pledged as currency index swap collateral at September 30, 2018.