

**SCHEDULE OF INVESTMENTS**

March 31, 2019

**STRENGTHENING DOLLAR 2x STRATEGY FUND**

|   | SHARES       | VALUE            |             | FACE AMOUNT  | VALUE               |
|---|--------------|------------------|-------------|--------------|---------------------|
| <b>MUTUAL FUNDS<sup>†</sup> - 39.3%</b>   |              |                  |             |              |                     |
| Guggenheim Ultra Short Duration Fund — Institutional Class <sup>1,2</sup>                                   | 149,807      | \$ 1,493,579     |             |              |                     |
| Guggenheim Strategy Fund II <sup>1</sup>  | 60,102       | 1,491,136        |             |              |                     |
| <b>Total Mutual Funds</b><br>(Cost \$2,986,828)   |              | <u>2,984,715</u> |             |              |                     |
|   |              |                  | FACE AMOUNT |              |                     |
| <b>FEDERAL AGENCY NOTES<sup>††</sup> - 19.8%</b>  |              |                  |             |              |                     |
| Federal Home Loan Bank<br>2.92% (3 Month USD LIBOR + 0.13%,<br>Rate Floor: 0.00%) due 07/01/20 <sup>3</sup> | \$ 1,000,000 | 1,002,667        |             |              |                     |
| Federal Farm Credit Bank<br>2.70% (U.S. Prime Rate - 2.80%,<br>Rate Floor: 0.00%) due 03/14/22 <sup>3</sup> | 500,000      | 499,573          |             |              |                     |
| <b>Total Federal Agency Notes</b><br>(Cost \$1,502,905)   |              | <u>1,502,240</u> |             |              |                     |
| <b>U.S. TREASURY BILLS<sup>††</sup> - 3.5%</b>  |              |                  |             |              |                     |
| U.S. Treasury Bills<br>2.31% due 04/02/19 <sup>4,5</sup>  | 263,000      | 262,983          |             |              |                     |
| <b>Total U.S. Treasury Bills</b><br>(Cost \$262,983)  |              | <u>262,983</u>   |             |              |                     |
| <b>REPURCHASE AGREEMENTS<sup>††,6</sup> - 44.3%</b>   |              |                  |             |              |                     |
| JPMorgan Chase & Co.<br>issued 03/29/19 at 2.55%<br>due 04/01/19 <sup>7</sup>                               |              |                  |             | \$ 2,282,978 | \$ 2,282,978        |
| Bank of America Merrill Lynch<br>issued 03/29/19 at 2.55%<br>due 04/01/19 <sup>7</sup>                      |              |                  |             | 570,745      | 570,745             |
| Barclays Capital<br>issued 03/29/19 at 2.40%<br>due 04/01/19 <sup>7</sup>                                   |              |                  |             | 511,203      | 511,203             |
| <b>Total Repurchase Agreements</b><br>(Cost \$3,364,926)  |              |                  |             |              | <u>3,364,926</u>    |
| <b>Total Investments - 106.9%</b><br>(Cost \$8,117,642)   |              |                  |             |              | <u>\$ 8,114,864</u> |
| <b>Other Assets &amp; Liabilities, net - (6.9)%</b>   |              |                  |             |              | <u>(525,022)</u>    |
| <b>Total Net Assets - 100.0%</b>  |              |                  |             |              | <u>\$ 7,589,842</u> |

**Futures Contracts**

| Description   | Number of Contracts | Expiration Date | Notional Amount | Value and Unrealized Appreciation** |
|---|---------------------|-----------------|-----------------|-------------------------------------|
| <b>Currency Futures Contracts Purchased<sup>†</sup></b> |                     |                 |                 |                                     |
| U.S. Dollar Index Futures Contracts                     | 131                 | Jun 2019        | \$ 12,684,075   | \$ 110,855                          |

**Total Return Swap Agreements**

| Counterparty   | Index             | Financing Rate Pay (Receive) | Payment Frequency | Maturity Date | Units  | Notional Amount | Value and Unrealized Appreciation |
|--|-------------------|------------------------------|-------------------|---------------|--------|-----------------|-----------------------------------|
| <b>OTC Currency Index Swap Agreements<sup>††</sup></b> |                   |                              |                   |               |        |                 |                                   |
| Goldman Sachs International                            | U.S. Dollar Index | N/A                          | At Maturity       | 06/20/19      | 25,106 | \$ 2,429,983    | \$ 8,779                          |

\*\* Includes cumulative appreciation (depreciation).

<sup>†</sup> Value determined based on Level 1 inputs.

<sup>††</sup> Value determined based on Level 2 inputs.

<sup>1</sup> Affiliated issuer.

<sup>2</sup> Effective November 30, 2018, Guggenheim Strategy Fund I was reorganized with and into the Guggenheim Ultra Short Duration Fund.

<sup>3</sup> Variable rate security. Rate indicated is the rate effective at March 31, 2019. 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.

<sup>4</sup> All or a portion of this security is pledged as futures collateral at March 31, 2019.

<sup>5</sup> Rate indicated is the effective yield at the time of purchase.

<sup>6</sup> Repurchase Agreements.

<sup>7</sup> All or a portion of this security is pledged as currency index swap collateral at March 31, 2019.