

STRENGTHENING DOLLAR 2x STRATEGY FUND

	SHARES	VALUE		FACE AMOUNT	VALUE
MUTUAL FUNDS[†] - 32.7%					
Guggenheim Strategy Fund II ¹	60,102	\$ 1,492,338			
Guggenheim Ultra Short Duration Fund — Institutional Class ¹	129,747	<u>1,292,282</u>			
Total Mutual Funds (Cost \$2,785,875)		<u>2,784,620</u>			
				FACE AMOUNT	
FEDERAL AGENCY NOTES^{††} - 13.8%					
Federal Farm Credit Bank					
2.20% (U.S. Prime Rate - 2.80%, Rate Floor: 0.00%) due 03/14/22 ²	\$ 500,000	501,475			
2.15% (U.S. Prime Rate - 2.85%, Rate Floor: 0.00%) due 08/30/22 ²	500,000	499,716			
2.19% (U.S. Prime Rate - 2.81%, Rate Floor: 0.00%) due 05/20/22 ²	180,000	<u>180,185</u>			
Total Federal Agency Notes (Cost \$1,180,000)		<u>1,181,376</u>			
U.S. TREASURY BILLS^{††} - 3.1%					
U.S. Treasury Bills					
1.93% due 10/29/19 ^{3,4}			\$ 263,000		\$ 262,618
Total U.S. Treasury Bills (Cost \$262,598)					<u>262,618</u>
REPURCHASE AGREEMENTS^{††,5} - 41.7%					
JPMorgan Chase & Co.					
issued 09/30/19 at 2.35% due 10/01/19 ⁶			2,206,554		2,206,554
Bank of America Merrill Lynch					
issued 09/30/19 at 2.28% due 10/01/19 ⁶			709,554		709,554
Barclays Capital					
issued 09/30/19 at 2.00% due 10/01/19 ⁶			638,598		<u>638,598</u>
Total Repurchase Agreements (Cost \$3,554,706)					<u>3,554,706</u>
Total Investments - 91.3% (Cost \$7,783,179)					<u>\$ 7,783,320</u>
Other Assets & Liabilities, net - 8.7%					<u>742,102</u>
Total Net Assets - 100.0%					<u>\$ 8,525,422</u>

Futures Contracts

Description	Number of Contracts	Expiration Date	Notional Amount	Value and Unrealized Appreciation**
Currency Futures Contracts Purchased[†]				
U.S. Dollar Index Futures Contracts	160	Dec 2019	\$ 15,848,000	\$ 127,733

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	12/18/19	11,784	\$ 1,166,298	\$ 14,132

** Includes cumulative appreciation (depreciation).

[†] Value determined based on Level 1 inputs.

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

¹ Affiliated issuer.

² Variable rate security. Rate indicated is the rate effective at September 30, 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.

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

⁴ Rate indicated is the effective yield at the time of purchase.

⁵ Repurchase Agreements.

⁶ All or a portion of this security is pledged as currency index swap collateral at September 30, 2019.