

Strengthening Dollar 2x Strategy Fund
SCHEDULE OF INVESTMENTS (Unaudited)

December 31, 2019

	Shares	Value
MUTUAL FUNDS[†] - 64.5%		
Guggenheim Ultra Short Duration Fund — Institutional Class ¹	129,747	\$ 1,290,984
Guggenheim Strategy Fund II ¹	52,018	1,286,929
Total Mutual Funds (Cost \$2,584,320)		2,577,913
	Face Amount	
FEDERAL AGENCY NOTES^{††} - 29.5%		
Federal Farm Credit Bank		
1.95% (U.S. Prime Rate - 2.80%, Rate Floor: 0.00%) due 03/14/22 ²	\$ 500,000	500,983
1.90% (U.S. Prime Rate - 2.85%, Rate Floor: 0.00%) due 08/30/22 ²	500,000	499,740
1.94% (U.S. Prime Rate - 2.81%, Rate Floor: 0.00%) due 05/20/22 ²	180,000	180,427
Total Federal Agency Notes (Cost \$1,180,000)		1,181,150
U.S. TREASURY BILLS^{††} - 3.9%		
U.S. Treasury Bills		
1.47% due 02/04/20 ^{3,4}	157,000	156,775
Total U.S. Treasury Bills (Cost \$156,778)		156,775
REPURCHASE AGREEMENTS^{††,5} - 4.5%		
J.P. Morgan Securities LLC issued 12/31/19 at 1.53% due 01/02/20 ⁶		
	109,904	109,904
Barclays Capital, Inc. issued 12/31/19 at 1.40% due 01/02/20 ⁶		
	35,438	35,438
BofA Securities, Inc. issued 12/31/19 at 1.50% due 01/02/20 ⁶		
	35,438	35,438
Total Repurchase Agreements (Cost \$180,780)		180,780
Total Investments - 102.4% (Cost \$4,101,878)		\$ 4,096,618
Other Assets & Liabilities, net - (2.4)%		(94,754)
Total Net Assets - 100.0%		\$ 4,001,864

Futures Contracts

Description	Number of Contracts	Expiration Date	Notional Amount	Value and Unrealized Depreciation ^{**}
Currency Futures Contracts Purchased[†]				
U.S. Dollar Index Futures Contracts	67	Mar 2020	\$ 6,441,715	\$ (36,627)

Total Return Swap Agreements

Counterparty	Index	Financing Rate Pay (Receive)	Payment Frequency	Maturity Date	Units	Notional Amount	Value and Unrealized Depreciation
OTC Currency Index Swap Agreements^{††}							
Goldman Sachs International	U.S. Dollar Index	N/A	At Maturity	03/18/20	16,064	\$ 1,545,173	\$ (8,292)

^{**} 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 December 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.

³ All or a portion of this security is pledged as futures collateral at December 31, 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 December 31, 2019.