

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

June 30, 2020

	Shares	Value
MUTUAL FUNDS[†] - 36.5%		
Guggenheim Ultra Short Duration Fund — Institutional Class ¹	83,266	\$ 826,000
Guggenheim Strategy Fund II ¹	33,326	824,162
Total Mutual Funds (Cost \$1,654,603)		<u>1,650,162</u>
	Face	
	Amount	
FEDERAL AGENCY NOTES^{††} - 26.1%		
Federal Farm Credit Bank		
0.45% (U.S. Prime Rate - 2.80%, Rate Floor: 0.00%) due 03/14/22 ²	\$ 500,000	500,513
0.44% (U.S. Prime Rate - 2.81%, Rate Floor: 0.00%) due 05/20/22 ²	180,000	180,447
Fannie Mae		
0.30% (U.S. Secured Overnight Financing Rate + 0.22%, Rate Floor: 0.00%) due 03/16/22 ²	500,000	500,449
Total Federal Agency Notes (Cost \$1,180,000)		<u>1,181,409</u>
U.S. TREASURY BILLS^{††} - 2.9%		
U.S. Treasury Bills		
0.15% due 07/23/20 ^{3,4}	130,000	129,990
Total U.S. Treasury Bills (Cost \$129,988)		<u>129,990</u>
REPURCHASE AGREEMENTS^{††,5} - 30.2%		
J.P. Morgan Securities LLC issued 06/30/20 at 0.07% due 07/01/20 ⁶		
	757,114	757,114
BoFA Securities, Inc. issued 06/30/20 at 0.07% due 07/01/20 ⁶		
	313,555	313,555
Barclays Capital, Inc. issued 06/30/20 at 0.07% due 07/01/20 ⁶		
	294,742	294,742
Total Repurchase Agreements (Cost \$1,365,411)		<u>1,365,411</u>
Total Investments - 95.7% (Cost \$4,330,002)		<u>\$ 4,326,972</u>
Other Assets & Liabilities, net - 4.3%		<u>193,326</u>
Total Net Assets - 100.0%		<u>\$ 4,520,298</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	73	Sep 2020	\$ 7,107,645	\$ 42,280

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	09/18/20	19,492	\$ 1,897,357	\$ 19,941

^{**} 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 June 30, 2020. 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 June 30, 2020.

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 June 30, 2020.