

STRENGTHENING DOLLAR 2x STRATEGY FUND

	SHARES	VALUE		FACE AMOUNT	VALUE
MUTUAL FUNDS[†] - 26.1%					
Guggenheim Strategy Fund II ¹	33,326	\$ 832,161			
Guggenheim Ultra Short Duration Fund — Institutional Class ¹	83,266	830,995			
Total Mutual Funds (Cost \$1,654,604)		<u>1,663,156</u>			
				FACE AMOUNT	
FEDERAL AGENCY NOTES^{††} - 18.6%					
Federal Farm Credit Bank 0.45% (U.S. Prime Rate - 2.80%, Rate Floor: 0.00%) due 03/14/22 ²	\$ 500,000	502,025			
0.44% (U.S. Prime Rate - 2.81%, Rate Floor: 0.00%) due 05/20/22 ²	180,000	180,755			
Fannie Mae 0.29% (U.S. Secured Overnight Financing Rate + 0.22%, Rate Floor: 0.00%) due 03/16/22 ²	500,000	501,115			
Total Federal Agency Notes (Cost \$1,180,000)		<u>1,183,895</u>			
U.S. TREASURY BILLS^{††} - 3.2%					
U.S. Treasury Bills 0.08% due 10/15/20 ^{3,4}			\$ 207,000		\$ 206,994
Total U.S. Treasury Bills (Cost \$206,993)					<u>206,994</u>
REPURCHASE AGREEMENTS^{††,5} - 52.4%					
J.P. Morgan Securities LLC issued 09/30/20 at 0.06% due 10/01/20 ⁶			1,864,700		1,864,700
BofA Securities, Inc. issued 09/30/20 at 0.06% due 10/01/20 ⁶			776,140		776,140
Barclays Capital, Inc. issued 09/30/20 at 0.06% due 10/01/20 ⁶			706,288		<u>706,288</u>
Total Repurchase Agreements (Cost \$3,347,128)					<u>3,347,128</u>
Total Investments - 100.3% (Cost \$6,388,725)					<u>\$ 6,401,173</u>
Other Assets & Liabilities, net - (0.3)%					<u>(16,486)</u>
Total Net Assets - 100.0%					<u>\$ 6,384,687</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	106	Dec 2020	\$ 9,954,460	\$ 36,692

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	12/18/20	30,167	\$ 2,831,403	\$ 24,067

** 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, 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 September 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 September 30, 2020.