

STRENGTHENING DOLLAR 2x STRATEGY FUND

| | SHARES | VALUE | | FACE AMOUNT | VALUE |
|---|--------|------------------|---|-------------|---------------------|
| MUTUAL FUNDS[†] - 39.2% | | | U.S. TREASURY BILLS^{††} - 3.2% | | |
| Guggenheim Strategy Fund II ¹ | 27,327 | \$ 682,907 | U.S. Treasury Bills | | |
| Guggenheim Ultra Short Duration Fund — Institutional Class ¹ | 58,216 | 580,414 | 0.04% due 10/07/21 ^{3,4} | \$ 104,000 | \$ 104,000 |
| Total Mutual Funds | | <u>1,263,321</u> | Total U.S. Treasury Bills | | <u>104,000</u> |
| (Cost \$1,255,062) | | | (Cost \$103,999) | | |
| | | | REPURCHASE AGREEMENTS^{††,5} - 24.6% | | |
| | | | J.P. Morgan Securities LLC | | |
| | | | issued 09/30/21 at 0.05% | | |
| | | | due 10/01/21 ⁶ | 447,109 | 447,109 |
| | | | BofA Securities, Inc. | | |
| | | | issued 09/30/21 at 0.02% | | |
| | | | due 10/01/21 ⁶ | 173,725 | 173,725 |
| | | | Barclays Capital, Inc. | | |
| | | | issued 09/30/21 at 0.03% | | |
| | | | due 10/01/21 ⁶ | 173,725 | 173,725 |
| | | | Total Repurchase Agreements | | <u>794,559</u> |
| | | | (Cost \$794,559) | | |
| | | | Total Investments - 103.6% | | <u>\$ 3,343,622</u> |
| | | | (Cost \$3,333,620) | | |
| | | | Other Assets & Liabilities, net - (3.6)% | | <u>(115,614)</u> |
| | | | Total Net Assets - 100.0% | | <u>\$ 3,228,008</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 | 54 | Dec 2021 | \$ 5,089,230 | \$ 77,846 |

Total Return Swap Agreements

| Counterparty | Index | Type | Financing Rate | 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 | N/A | At Maturity | 12/17/21 | 15,041 | \$ 1,417,120 | \$ 26,262 |

** 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, 2021. 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, 2021.

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, 2021.