

WEAKENING DOLLAR 2x STRATEGY FUND

	SHARES	VALUE		FACE AMOUNT	VALUE
MUTUAL FUNDS[†] - 22.8%			U.S. TREASURY BILLS^{††} - 2.6%		
Guggenheim Strategy Fund II ¹	15,033	\$ 373,275	U.S. Treasury Bills		
Guggenheim Ultra Short Duration Fund — Institutional Class ¹	22,531	224,409	1.93% due 10/29/19 ^{3,4}	\$ 67,000	\$ 66,903
Total Mutual Funds		<u>597,684</u>	Total U.S. Treasury Bills		<u>66,903</u>
(Cost \$597,718)			(Cost \$66,897)		
			REPURCHASE AGREEMENTS^{††,5} - 39.5%		
			JPMorgan Chase & Co.		
			issued 09/30/19 at 2.35%		
			due 10/01/19 ⁶	641,380	641,380
			Bank of America Merrill Lynch		
			issued 09/30/19 at 2.28%		
			due 10/01/19 ⁶	206,247	206,247
			Barclays Capital		
			issued 09/30/19 at 2.00%		
			due 10/01/19 ⁶	185,622	185,622
			Total Repurchase Agreements		<u>1,033,249</u>
			(Cost \$1,033,249)		
			Total Investments - 99.6%		<u>\$ 2,607,453</u>
			(Cost \$2,607,736)		
			Other Assets & Liabilities, net - 0.4%		<u>9,706</u>
			Total Net Assets - 100.0%		<u>\$ 2,617,159</u>

Futures Contracts

Description	Number of Contracts	Expiration Date	Notional Amount	Value and Unrealized Depreciation ^{**}
Currency Futures Contracts Sold Short[†]				
U.S. Dollar Index Futures Contracts	42	Dec 2019	\$ 4,160,100	\$ (36,482)

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 Sold Short^{††}							
Goldman Sachs International	U.S. Dollar Index	N/A	At Maturity	12/18/19	10,232	\$ 1,012,689	\$ (11,689)

** 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.