

## MONTHLY REBALANCE NASDAQ-100® 2x STRATEGY FUND

|  | SHARES | VALUE            |
|--|--------|------------------|
| <b>COMMON STOCKS† - 61.7%</b>                  |        |                  |
| <b>TECHNOLOGY - 23.5%</b>                      |        |                  |
| Apple, Inc.                                    | 15,318 | \$ 2,360,810     |
| Microsoft Corp.                                | 22,842 | 1,701,501        |
| Intel Corp.                                    | 13,935 | 530,644          |
| NVIDIA Corp.                                   | 1,779  | 318,032          |
| Broadcom Ltd.                                  | 1,206  | 292,503          |
| Texas Instruments, Inc.                        | 2,936  | 263,183          |
| QUALCOMM, Inc.                                 | 4,377  | 226,904          |
| Adobe Systems, Inc.*                           | 1,463  | 218,250          |
| Applied Materials, Inc.                        | 3,163  | 164,761          |
| Activision Blizzard, Inc.                      | 2,239  | 144,438          |
| Micron Technology, Inc.*                       | 3,304  | 129,946          |
| Cognizant Technology Solutions Corp. — Class A | 1,752  | 127,090          |
| Electronic Arts, Inc.*                         | 916    | 108,143          |
| Intuit, Inc.                                   | 760    | 108,026          |
| Analog Devices, Inc.                           | 1,090  | 93,925           |
| Lam Research Corp.                             | 482    | 89,189           |
| Fiserv, Inc.*                                  | 624    | 80,471           |
| Western Digital Corp.                          | 874    | 75,514           |
| Autodesk, Inc.*                                | 650    | 72,969           |
| Cerner Corp.*                                  | 983    | 70,108           |
| Paychex, Inc.                                  | 1,066  | 63,917           |
| Microchip Technology, Inc.                     | 690    | 61,948           |
| NetEase, Inc. ADR                              | 225    | 59,357           |
| Skyworks Solutions, Inc.                       | 545    | 55,536           |
| Check Point Software Technologies Ltd.*        | 485    | 55,300           |
| Xilinx, Inc.                                   | 737    | 52,202           |
| KLA-Tencor Corp.                               | 465    | 49,290           |
| CA, Inc.                                       | 1,249  | 41,692           |
| Maxim Integrated Products, Inc.                | 836    | 39,886           |
| Citrix Systems, Inc.*                          | 449    | 34,492           |
| Seagate Technology plc                         | 854    | 28,327           |
| Akamai Technologies, Inc.*                     | 508    | 24,750           |
| <b>Total Technology</b>                        |        | <b>7,743,104</b> |
| <b>COMMUNICATIONS - 22.8%</b>                  |        |                  |
| Amazon.com, Inc.*                              | 1,425  | 1,369,925        |
| Facebook, Inc. — Class A*                      | 7,030  | 1,201,216        |
| Alphabet, Inc. — Class C*                      | 1,031  | 988,842          |
| Alphabet, Inc. — Class A*                      | 884    | 860,768          |
| Comcast Corp. — Class A                        | 13,950 | 536,796          |
| Cisco Systems, Inc.                            | 14,828 | 498,665          |
| Charter Communications, Inc. — Class A*        | 765    | 278,016          |
| Priceline Group, Inc.*                         | 145    | 265,469          |
| Netflix, Inc.*                                 | 1,280  | 232,128          |
| Baidu, Inc. ADR*                               | 817    | 202,363          |
| T-Mobile US, Inc.*                             | 2,465  | 151,992          |
| eBay, Inc.*                                    | 3,174  | 122,072          |
| JD.com, Inc. ADR*                              | 2,722  | 103,980          |
| Twenty-First Century Fox, Inc. — Class A       | 3,121  | 82,332           |
| Sirius XM Holdings, Inc. <sup>1</sup>          | 13,680 | 75,514           |
| Ctrip.com International Ltd. ADR*              | 1,358  | 71,621           |
| Twenty-First Century Fox, Inc. — Class B       | 2,368  | 61,071           |
| Symantec Corp.                                 | 1,822  | 59,780           |
| Expedia, Inc.                                  | 412    | 59,303           |
| Liberty Global plc — Class C*                  | 1,766  | 57,748           |
| Vodafone Group plc ADR                         | 1,378  | 39,218           |
| DISH Network Corp. — Class A*                  | 675    | 36,605           |
| MercadoLibre, Inc.                             | 131    | 33,920           |
| Viacom, Inc. — Class B                         | 1,046  | 29,121           |
| Liberty Global plc — Class A*                  | 669    | 22,686           |
| Liberty Ventures*                              | 241    | 13,870           |
| Discovery Communications, Inc. — Class C*      | 648    | 13,128           |
| Discovery Communications, Inc. — Class A*      | 457    | 9,730            |
| Liberty Global plc LiLAC — Class C*            | 358    | 8,341            |
| Liberty Global plc LiLAC — Class A*            | 144    | 3,421            |
| <b>Total Communications</b>                    |        | <b>7,489,641</b> |
| <b>CONSUMER, NON-CYCLICAL - 10.0%</b>          |        |                  |
| Amgen, Inc.                                    | 2,164  | 403,479          |
| Celgene Corp.*                                 | 2,320  | 338,302          |
| Gilead Sciences, Inc.                          | 3,873  | 313,790          |
| Kraft Heinz Co.                                | 3,613  | 280,188          |
| PayPal Holdings, Inc.*                         | 3,566  | 228,330          |
| Biogen, Inc.*                                  | 627    | 196,326          |
| Mondelez International, Inc. — Class A         | 4,471  | 181,791          |
| Automatic Data Processing, Inc.                | 1,318  | 144,084          |
| Regeneron Pharmaceuticals, Inc.*               | 312    | 139,501          |
| Intuitive Surgical, Inc.*                      | 111    | 116,093          |
| Vertex Pharmaceuticals, Inc.*                  | 748    | 113,726          |
| Express Scripts Holding Co.*                   | 1,713  | 108,468          |
| Monster Beverage Corp.*                        | 1,685  | 93,096           |
| Alexion Pharmaceuticals, Inc.*                 | 662    | 92,872           |
| Illumina, Inc.*                                | 433    | 86,254           |
| Incyte Corp.*                                  | 610    | 71,211           |
| Mylan N.V.*                                    | 1,590  | 49,878           |
| BioMarin Pharmaceutical, Inc.*                 | 520    | 48,396           |
| Cintas Corp.                                   | 313    | 45,160           |
| Dentsply Sirona, Inc.                          | 681    | 40,731           |
| Verisk Analytics, Inc. — Class A*              | 488    | 40,597           |
| IDEXX Laboratories, Inc.*                      | 259    | 40,272           |
| Henry Schein, Inc.*                            | 469    | 38,453           |
| Shire plc ADR                                  | 216    | 33,078           |
| Hologic, Inc.*                                 | 832    | 30,526           |
| <b>Total Consumer, Non-cyclical</b>            |        | <b>3,274,602</b> |
| <b>CONSUMER, CYCLICAL - 4.8%</b>               |        |                  |
| Walgreens Boots Alliance, Inc.                 | 3,174  | 245,095          |
| Starbucks Corp.                                | 4,282  | 229,986          |
| Costco Wholesale Corp.                         | 1,301  | 213,741          |
| Tesla, Inc.* <sup>1</sup>                      | 495    | 168,845          |
| Marriott International, Inc. — Class A         | 1,104  | 121,727          |
| PACCAR, Inc.                                   | 1,042  | 75,378           |
| Ross Stores, Inc.                              | 1,154  | 74,514           |
| American Airlines Group, Inc.                  | 1,444  | 68,576           |
| Dollar Tree, Inc.*                             | 702    | 60,948           |
| O'Reilly Automotive, Inc.*                     | 261    | 56,212           |
| Wynn Resorts Ltd.                              | 304    | 45,272           |
| Ulta Beauty, Inc.*                             | 182    | 41,143           |

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|  | SHARES             | VALUE                |
|--|--------------------|----------------------|
| Fastenal Co.   | 854                | \$ 38,925            |
| Norwegian Cruise Line Holdings Ltd.*   | 677                | 36,592               |
| Hasbro, Inc.   | 371                | 36,235               |
| Liberty Interactive Corporation QVC Group — Class A*                                   | 1,251              | 29,486               |
| Tractor Supply Co.   | 376                | 23,797               |
| Mattel, Inc.   | 1,016              | 15,728               |
| <b>Total Consumer, Cyclical</b>  |                    | <b>1,582,200</b>     |
| <b>INDUSTRIAL - 0.6%</b>   |                    |                      |
| CSX Corp.  | 2,709              | 146,990              |
| J.B. Hunt Transport Services, Inc.   | 325                | 36,101               |
| <b>Total Industrial</b>  |                    | <b>183,091</b>       |
| <b>Total Common Stocks</b><br>(Cost \$18,260,837)                                      |                    | <b>20,272,638</b>    |
| <b>MUTUAL FUNDS† - 13.5%</b>   |                    |                      |
| Guggenheim Strategy Fund II <sup>2</sup>   | 88,784             | 2,224,922            |
| Guggenheim Strategy Fund I <sup>2</sup>  | 88,606             | 2,224,893            |
| <b>Total Mutual Funds</b><br>(Cost \$4,427,002)  |                    | <b>4,449,815</b>     |
|  | <b>FACE AMOUNT</b> |                      |
| <b>U.S. TREASURY BILLS†† - 3.0%</b>  |                    |                      |
| U.S. Treasury Bill   |                    |                      |
| 1.01% due 12/28/17 <sup>3,4,5</sup>  | \$ 1,000,000       | 997,469              |
| <b>Total U.S. Treasury Bills</b><br>(Cost \$997,439)                                   |                    | <b>997,469</b>       |
| <b>REPURCHASE AGREEMENTS<sup>6</sup> - 14.5%</b>                                       |                    |                      |
| BNP Paribas<br>issued 09/29/17 at 1.00%<br>due 10/02/17 <sup>3</sup>                   | 2,380,873          | 2,380,873            |
| Bank of America Merrill Lynch<br>issued 09/29/17 at 1.05%<br>due 10/02/17 <sup>3</sup> | 1,190,436          | 1,190,436            |
| RBC Capital Markets LLC<br>issued 09/29/17 at 0.98%<br>due 10/02/17 <sup>3</sup>       | 846,705            | 846,704              |
| HSBC Securities, Inc.<br>issued 09/29/17 at 0.91%<br>due 10/02/17                      | 310,277            | 310,277              |
| UMB Financial Corp.<br>issued 09/29/17 at 0.91%<br>due 10/02/17                        | 32,541             | 32,541               |
| <b>Total Repurchase Agreements</b><br>(Cost \$4,760,831)                               |                    | <b>4,760,831</b>     |
|  | <b>SHARES</b>      |                      |
| <b>SECURITIES LENDING COLLATERAL<sup>7</sup> - 0.4%</b>                                |                    |                      |
| First American Government Obligations Fund — Class Z, 0.89% <sup>8</sup>               | 147,573            | 147,573              |
| <b>Total Securities Lending Collateral</b><br>(Cost \$147,573)                         |                    | <b>147,573</b>       |
| <b>Total Investments - 93.1%</b><br>(Cost \$28,593,682)                                |                    | <b>\$ 30,628,326</b> |
| <b>Other Assets &amp; Liabilities, net - 6.9%</b>                                      |                    | <b>2,260,922</b>     |
| <b>Total Net Assets - 100.0%</b>   |                    | <b>\$ 32,889,248</b> |

## Total Return Swap Agreements

| COUNTERPARTY   | INDEX            | FINANCING RATE PAY (RECEIVE) | PAYMENT FREQUENCY | MATURITY DATE | UNITS | NOTIONAL VALUE       | UNREALIZED GAIN   |
|--|------------------|------------------------------|-------------------|---------------|-------|----------------------|-------------------|
| <b>OTC Equity Index Swap Agreements<sup>††</sup></b> |                  |                              |                   |               |       |                      |                   |
| Barclays Bank<br>plc                                 | NASDAQ-100 Index | 1.70%                        | At Maturity       | 10/31/17      | 5,118 | \$ 30,599,813        | \$ 232,293        |
| Goldman Sachs<br>International                       | NASDAQ-100 Index | 1.80%                        | At Maturity       | 10/27/17      | 2,115 | 12,645,812           | 206,284           |
| BNP Paribas  | NASDAQ-100 Index | 1.74%                        | At Maturity       | 10/30/17      | 383   | 2,287,366            | 15,613            |
|  |                  |                              |                   |               |       | <b>\$ 45,532,991</b> | <b>\$ 454,190</b> |

\* Non-income producing security.

† Value determined based on Level 1 inputs.

†† Value determined based on Level 2 inputs.

<sup>1</sup> All or portion of this security is on loan at September 30, 2017.<sup>2</sup> Affiliated issuer.<sup>3</sup> All or a portion of this security is pledged as equity index swap collateral at September 30, 2017.<sup>4</sup> Rate indicated is the effective yield at the time of purchase.<sup>5</sup> Zero coupon rate security.<sup>6</sup> Repurchase Agreements.<sup>7</sup> Securities lending collateral.<sup>8</sup> Rate indicated is the 7 day yield as of September 30, 2017.

ADR — American Depositary Receipt

plc — Public Limited Company