

MONTHLY REBALANCE NASDAQ-100<sup>®</sup> 2x STRATEGY FUND

	SHARES	VALUE		SHARES	VALUE
<b>COMMON STOCKS<sup>†</sup> - 58.3%</b>					
<b>TECHNOLOGY - 23.7%</b>					
Apple, Inc.	10,832	\$ 1,817,393			
Microsoft Corp.	16,437	1,500,205			
Intel Corp.	9,965	518,977			
NVIDIA Corp.	1,292	299,214			
Adobe Systems, Inc.*	1,050	226,884			
Texas Instruments, Inc.	2,101	218,273			
Broadcom Ltd.	876	206,429			
QUALCOMM, Inc.	3,160	175,096			
Micron Technology, Inc.*	2,468	128,682			
Applied Materials, Inc.	2,243	124,733			
Activision Blizzard, Inc.	1,619	109,218			
Cognizant Technology Solutions Corp. — Class A	1,255	101,028			
Intuit, Inc.	547	94,822			
Electronic Arts, Inc.*	655	79,412			
Analog Devices, Inc.	789	71,902			
Lam Research Corp.	348	70,700			
Fiserv, Inc.*	882	62,895			
Autodesk, Inc.*	470	59,023			
Western Digital Corp.	635	58,591			
Paychex, Inc.	767	47,240			
Microchip Technology, Inc.	500	45,680			
NetEase, Inc. ADR	161	45,143			
Cerner Corp.*	710	41,180			
Xilinx, Inc.	544	39,299			
Skyworks Solutions, Inc.	390	39,101			
Workday, Inc. — Class A*	292	37,116			
KLA-Tencor Corp.	334	36,409			
Maxim Integrated Products, Inc.	600	36,132			
Seagate Technology plc	608	35,580			
Check Point Software Technologies Ltd.*	349	34,670			
ASML Holding N.V. — Class G	158	31,372			
CA, Inc.	890	30,171			
Citrix Systems, Inc.*	291	27,005			
Synopsys, Inc.*	317	26,387			
Take-Two Interactive Software, Inc.*	244	23,858			
Cadence Design Systems, Inc.*	604	22,209			
<b>Total Technology</b>		<b>6,522,029</b>			
<b>COMMUNICATIONS - 22.0%</b>					
Amazon.com, Inc.*	1,033	1,495,102			
Facebook, Inc. — Class A*	5,115	817,326			
Alphabet, Inc. — Class C*	747	770,747			
Alphabet, Inc. — Class A*	638	661,695			
Cisco Systems, Inc.	10,285	441,124			
Comcast Corp. — Class A	9,896	338,146			
Netflix, Inc.*	927	273,790			
Booking Holdings, Inc.*	103	214,280			
Charter Communications, Inc. — Class A*	509	158,411			
Baidu, Inc. ADR*	599	133,691			
T-Mobile US, Inc.*	1,824	111,337			
eBay, Inc.*	2,160	86,918			
Twenty-First Century Fox, Inc. — Class A	2,250	82,553			
JD.com, Inc. ADR*	1,969	79,725			
Twenty-First Century Fox, Inc. — Class B	1,705	\$ 62,011			
Sirius XM Holdings, Inc. <sup>1</sup>	9,591	59,848			
Ctrip.com International Ltd. ADR*	987	46,014			
Liberty Global plc — Class C*	1,235	37,581			
Symantec Corp.	1,327	34,303			
MercadoLibre, Inc.	94	33,501			
Expedia Group, Inc.	298	32,902			
Vodafone Group plc ADR	1,014	28,209			
DISH Network Corp. — Class A*	487	18,452			
Liberty Global plc — Class A*	469	14,684			
<b>Total Communications</b>		<b>6,032,350</b>			
<b>CONSUMER, NON-CYCLICAL - 8.1%</b>					
Amgen, Inc.	1,538	262,198			
Gilead Sciences, Inc.	2,796	210,791			
PayPal Holdings, Inc.*	2,562	194,379			
Kraft Heinz Co.	2,602	162,078			
Celgene Corp.*	1,606	143,271			
Mondelez International, Inc. — Class A	3,175	132,493			
Biogen, Inc.*	452	123,767			
Automatic Data Processing, Inc.	946	107,352			
Intuitive Surgical, Inc.*	240	99,079			
Vertex Pharmaceuticals, Inc.*	542	88,335			
Express Scripts Holding Co.*	1,205	83,241			
Regeneron Pharmaceuticals, Inc.*	226	77,825			
Illumina, Inc.*	314	74,236			
Monster Beverage Corp.*	1,204	68,881			
Alexion Pharmaceuticals, Inc.*	473	52,721			
Mylan N.V.*	1,145	47,140			
Align Technology, Inc.*	171	42,943			
Cintas Corp.	227	38,722			
Incyte Corp.*	452	37,665			
Verisk Analytics, Inc. — Class A*	352	36,608			
IDEXX Laboratories, Inc.*	186	35,599			
BioMarin Pharmaceutical, Inc.*	376	30,482			
Dentsply Sirona, Inc.	490	24,652			
Shire plc ADR	150	22,409			
Henry Schein, Inc.*	328	22,045			
Hologic, Inc.*	590	22,042			
<b>Total Consumer, Non-cyclical</b>		<b>2,240,954</b>			
<b>CONSUMER, CYCLICAL - 4.0%</b>					
Costco Wholesale Corp.	938	176,747			
Starbucks Corp.	3,001	173,728			
Walgreens Boots Alliance, Inc.	2,115	138,469			
Marriott International, Inc. — Class A	763	103,753			
Tesla, Inc.* <sup>1</sup>	361	96,073			
Ross Stores, Inc.	816	63,632			
American Airlines Group, Inc.	1,010	52,480			
PACCAR, Inc.	752	49,760			
Dollar Tree, Inc.*	506	48,020			
O'Reilly Automotive, Inc.*	179	44,281			
Wynn Resorts Ltd.	220	40,119			
Fastenal Co.	614	33,518			
Ulta Beauty, Inc.*	131	26,759			
Liberty Interactive Corporation					
QVC Group — Class A*	960	24,163			

**MONTHLY REBALANCE NASDAQ-100<sup>®</sup> 2x STRATEGY FUND**

	SHARES	VALUE		SHARES	VALUE
Hasbro, Inc.	265	\$ 22,339			
<b>Total Consumer, Cyclical</b>		<u>1,093,841</u>			
<b>INDUSTRIAL - 0.5%</b>					
CSX Corp.	1,894	105,515			
J.B. Hunt Transport Services, Inc.	234	<u>27,413</u>			
<b>Total Industrial</b>		<u>132,928</u>			
<b>Total Common Stocks</b> (Cost \$12,504,674)		<u>16,022,102</u>			
<b>MUTUAL FUNDS<sup>†</sup> - 18.0%</b>					
Guggenheim Strategy Fund II <sup>2</sup>	124,739	3,119,724			
Guggenheim Strategy Fund I <sup>2</sup>	72,635	<u>1,819,498</u>			
<b>Total Mutual Funds</b> (Cost \$4,926,764)		<u>4,939,222</u>			

<b>SECURITIES LENDING COLLATERAL<sup>†7</sup> - 0.5%</b>		
<b>Money Market Fund</b>		
First American Government Obligations Fund — Class Z, 1.49% <sup>8</sup>	124,532	\$ 124,532
<b>Total Securities Lending Collateral</b> (Cost \$124,532)		<u>124,532</u>
<b>Total Investments - 91.0%</b> (Cost \$21,467,628)		<u>\$ 24,997,466</u>
<b>Other Assets &amp; Liabilities, net - 9.0%</b>		<u>2,466,250</u>
<b>Total Net Assets - 100.0%</b>		<u>\$ 27,463,716</u>

	FACE AMOUNT	
<b>U.S. TREASURY BILLS<sup>††</sup> - 10.9%</b>		
U.S. Treasury Bills 1.61% due 05/31/18 <sup>3,4,5</sup>	\$ 3,000,000	<u>2,991,797</u>
<b>Total U.S. Treasury Bills</b> (Cost \$2,991,845)		<u>2,991,797</u>
<b>REPURCHASE AGREEMENTS<sup>††6</sup> - 3.3%</b>		
JPMorgan Chase & Co. issued 03/29/18 at 1.80% due 04/02/18 <sup>3</sup>	693,034	693,034
Bank of America Merrill Lynch issued 03/29/18 at 1.78% due 04/02/18 <sup>3</sup>	226,779	<u>226,779</u>
<b>Total Repurchase Agreements</b> (Cost \$919,813)		<u>919,813</u>

**Futures Contracts**

Description	Number of Contracts	Expiration Date	Notional Amount	Value and Unrealized Loss
<b>Equity Futures Contracts Purchased<sup>†</sup></b>				
NASDAQ-100 Index Mini Futures Contracts	9	Jun 2018	\$ 1,185,435	\$ (94,023)

**Total Return Swap Agreements**

Counterparty	Index	Financing Rate Pay (Receive)	Payment Frequency	Maturity Date	Units	Notional Amount	Value and Unrealized Gain
<b>OTC Equity Index Swap Agreements<sup>††</sup></b>							
Barclays Bank plc	NASDAQ-100 Index	2.24%	At Maturity	04/30/18	4,699	\$ 30,925,807	\$ 565,385
BNP Paribas	NASDAQ-100 Index	2.39%	At Maturity	04/30/18	998	6,568,738	45,734
Goldman Sachs International	NASDAQ-100 Index	2.34%	At Maturity	04/27/18	40	<u>265,239</u>	<u>2,060</u>
						<u>\$ 37,759,784</u>	<u>\$ 613,179</u>

MONTHLY REBALANCE NASDAQ-100<sup>®</sup> 2x STRATEGY FUND

\* 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 March 29, 2018.

<sup>2</sup> Affiliated issuer.

<sup>3</sup> All or a portion of this security is pledged as equity index swap collateral at March 29, 2018.

<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 March 29, 2018.

ADR — American Depositary Receipt

plc — Public Limited Company