

**GOVERNMENT LONG BOND 1.2x STRATEGY FUND**

	SHARES	VALUE		FACE AMOUNT	VALUE
<b>MUTUAL FUNDS<sup>†</sup> - 14.8%</b>					
Guggenheim Strategy Fund II <sup>1</sup>	216,861	\$ 5,415,016			
Guggenheim Ultra Short Duration Fund — Institutional Class <sup>1</sup>	487,742	<u>4,867,661</u>			
<b>Total Mutual Funds</b> (Cost \$10,229,012)		<u>10,282,677</u>			
				<b>FACE AMOUNT</b>	
<b>U.S. GOVERNMENT SECURITIES<sup>††</sup> - 81.8%</b>					
U.S. Treasury Bonds					
1.38% due 08/15/50	\$ 57,900,000	<u>56,660,578</u>			
<b>Total U.S. Government Securities</b> (Cost \$57,016,844)		<u>56,660,578</u>			
<b>U.S. TREASURY BILLS<sup>††</sup> - 1.8%</b>					
U.S. Treasury Bills					
0.08% due 10/15/20 <sup>2,3</sup>	1,237,000	<u>1,236,963</u>			
<b>Total U.S. Treasury Bills</b> (Cost \$1,236,959)		<u>1,236,963</u>			
<b>REPURCHASE AGREEMENTS<sup>††,4</sup> - 5.0%</b>					
J.P. Morgan Securities LLC					
issued 09/30/20 at 0.06%					
due 10/01/20			\$ 1,931,148		\$ 1,931,148
BofA Securities, Inc.					
issued 09/30/20 at 0.06%					
due 10/01/20			803,798		803,798
Barclays Capital, Inc.					
issued 09/30/20 at 0.06%					
due 10/01/20			731,456		<u>731,456</u>
<b>Total Repurchase Agreements</b> (Cost \$3,466,402)					<u>3,466,402</u>
<b>Total Investments - 103.4%</b> (Cost \$71,949,217)					<u>\$ 71,646,620</u>
<b>Other Assets &amp; Liabilities, net - (3.4)%</b>					<u>(2,380,410)</u>
<b>Total Net Assets - 100.0%</b>					<u>\$ 69,266,210</u>

**Futures Contracts**

Description	Number of Contracts	Expiration Date	Notional Amount	Value and Unrealized Depreciation**
<b>Interest Rate Futures Contracts Purchased<sup>†</sup></b>				
U.S. Treasury Ultra Long Bond Futures Contracts	149	Dec 2020	\$32,994,188	\$ (25,933)

\*\* Includes cumulative appreciation (depreciation).

<sup>†</sup> Value determined based on Level 1 inputs.

<sup>††</sup> Value determined based on Level 2 inputs.

<sup>1</sup> Affiliated issuer.

<sup>2</sup> All or a portion of this security is pledged as futures collateral at September 30, 2020.

<sup>3</sup> Rate indicated is the effective yield at the time of purchase.

<sup>4</sup> Repurchase Agreements.