

**SCHEDULE OF INVESTMENTS**

March 31, 2021

**GOVERNMENT LONG BOND 1.2x STRATEGY FUND**

|   | SHARES         | VALUE              |                        | FACE<br>AMOUNT | VALUE                 |
|---|----------------|--------------------|------------------------|----------------|-----------------------|
| <b>MUTUAL FUNDS<sup>†</sup> - 7.2%</b>                                  |                |                    |                        |                |                       |
| Guggenheim Ultra Short Duration Fund — Institutional Class <sup>1</sup> | 563,138        | \$ 5,608,852       |                        |                |                       |
| Guggenheim Strategy Fund II <sup>1</sup>                                | 222,800        | 5,565,542          |                        |                |                       |
| <b>Total Mutual Funds</b><br>(Cost \$11,153,238)                        |                | <u>11,174,394</u>  |                        |                |                       |
|   |                |                    | <b>FACE<br/>AMOUNT</b> |                |                       |
| <b>U.S. GOVERNMENT SECURITIES<sup>††</sup> - 78.9%</b>                  |                |                    |                        |                |                       |
| U.S. Treasury Bonds   |                |                    |                        |                |                       |
| 1.88% due 02/15/51  | \$ 138,850,000 | 123,251,070        |                        |                |                       |
| <b>Total U.S. Government Securities</b><br>(Cost \$124,485,184)         |                | <u>123,251,070</u> |                        |                |                       |
| <b>U.S. TREASURY BILLS<sup>††</sup> - 9.2%</b>                          |                |                    |                        |                |                       |
| U.S. Treasury Bills   |                |                    |                        |                |                       |
| 0.01% due 04/20/21 <sup>2</sup>   | 12,400,000     | 12,399,869         |                        |                |                       |
| 0.01% due 04/22/21 <sup>2,3</sup>                                       | 2,049,000      | 2,048,985          |                        |                |                       |
| <b>Total U.S. Treasury Bills</b><br>(Cost \$14,448,933)                 |                | <u>14,448,854</u>  |                        |                |                       |
| <b>REPURCHASE AGREEMENTS<sup>††,4</sup> - 7.8%</b>                      |                |                    |                        |                |                       |
| J.P. Morgan Securities LLC<br>issued 03/31/21 at 0.01%<br>due 04/01/21  |                |                    |                        | \$ 6,502,400   | \$ 6,502,400          |
| Barclays Capital, Inc.<br>issued 03/31/21 at 0.01%<br>due 04/01/21      |                |                    |                        | 2,956,307      | 2,956,307             |
| BofA Securities, Inc.<br>issued 03/31/21 at 0.01%<br>due 04/01/21       |                |                    |                        | 2,698,092      | 2,698,092             |
| <b>Total Repurchase Agreements</b><br>(Cost \$12,156,799)               |                |                    |                        |                | <u>12,156,799</u>     |
| <b>Total Investments - 103.1%</b><br>(Cost \$162,244,154)               |                |                    |                        |                | <u>\$ 161,031,117</u> |
| <b>Other Assets &amp; Liabilities, net - (3.1)%</b>                     |                |                    |                        |                | <u>(4,805,494)</u>    |
| <b>Total Net Assets - 100.0%</b>  |                |                    |                        |                | <u>\$ 156,225,623</u> |

**Futures Contracts**

| Description  | Number of<br>Contracts | Expiration<br>Date | Notional<br>Amount | Value and<br>Unrealized<br>Appreciation <sup>**</sup> |
|--|------------------------|--------------------|--------------------|---|
| <b>Interest Rate Futures Contracts Purchased<sup>†</sup></b> |                        |                    |                    |   |
| U.S. Treasury Ultra Long Bond Futures Contracts              | 421                    | Jun 2021           | \$ 76,635,156      | \$ 352,265  |

\*\* 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> Rate indicated is the effective yield at the time of purchase.

<sup>3</sup> All or a portion of this security is pledged as futures collateral at March 31, 2021.

<sup>4</sup> Repurchase Agreements.