

GOVERNMENT LONG BOND 1.2x STRATEGY FUND

	SHARES	VALUE		FACE AMOUNT	VALUE
MUTUAL FUNDS[†] - 9.8%					
Guggenheim Strategy Fund II ¹	142,784	\$ 3,568,171			
Guggenheim Ultra Short Duration Fund — Institutional Class ¹	312,486	<u>3,115,487</u>			
Total Mutual Funds (Cost \$6,656,597)		<u>6,683,658</u>			
				FACE AMOUNT	
U.S. GOVERNMENT SECURITIES^{††} - 87.4%					
U.S. Treasury Bonds 2.00% due 08/15/51	\$ 60,600,000	<u>59,558,438</u>			
Total U.S. Government Securities (Cost \$60,071,147)		<u>59,558,438</u>			
U.S. TREASURY BILLS^{††} - 1.0%					
U.S. Treasury Bills 0.04% due 10/07/21 ^{2,3}	719,000	<u>718,996</u>			
Total U.S. Treasury Bills (Cost \$718,995)		<u>718,996</u>			
REPURCHASE AGREEMENTS^{††,4} - 0.5%					
J.P. Morgan Securities LLC issued 09/30/21 at 0.05% due 10/01/21			\$ 176,063	\$ 176,063	
BofA Securities, Inc. issued 09/30/21 at 0.02% due 10/01/21			68,409	68,409	
Barclays Capital, Inc. issued 09/30/21 at 0.03% due 10/01/21			68,409	<u>68,409</u>	
Total Repurchase Agreements (Cost \$312,881)					<u>312,881</u>
Total Investments - 98.7% (Cost \$67,759,620)					<u>\$ 67,273,973</u>
Other Assets & Liabilities, net - 1.3%					<u>867,517</u>
Total Net Assets - 100.0%					<u>\$ 68,141,490</u>

Futures Contracts

Description	Number of Contracts	Expiration Date	Notional Amount	Value and Unrealized Depreciation ^{**}
Interest Rate Futures Contracts Purchased[†]				
U.S. Treasury Ultra Long Bond Futures Contracts	140	Dec 2021	\$ 26,823,125	\$ (360,215)

** Includes cumulative appreciation (depreciation).

[†] Value determined based on Level 1 inputs.

^{††} Value determined based on Level 2 inputs.

¹ Affiliated issuer.

² All or a portion of this security is pledged as futures collateral at September 30, 2021.

³ Rate indicated is the effective yield at the time of purchase.

⁴ Repurchase Agreements.