

**GOVERNMENT LONG BOND 1.2x STRATEGY FUND**

	SHARES	VALUE		FACE AMOUNT	VALUE
<b>MUTUAL FUNDS† - 9.5%</b>					
Guggenheim Ultra Short Duration Fund — Institutional Class <sup>1</sup>	253,606	\$ 2,432,083			
Guggenheim Strategy Fund II <sup>1</sup>	81,235	<u>1,947,203</u>			
<b>Total Mutual Funds</b> (Cost \$4,535,377)		<u>4,379,286</u>			
			<b>FACE AMOUNT</b>		
<b>U.S. GOVERNMENT SECURITIES†† - 86.4%</b>					
U.S. Treasury Bonds 3.00% due 08/15/52	\$ 46,300,000	<u>39,955,453</u>			
<b>Total U.S. Government Securities</b> (Cost \$41,789,982)		<u>39,955,453</u>			
<b>U.S. TREASURY BILLS†† - 1.4%</b>					
U.S. Treasury Bills 2.70% due 11/08/22 <sup>2,3</sup>	676,000	<u>674,169</u>			
<b>Total U.S. Treasury Bills</b> (Cost \$674,038)		<u>674,169</u>			
<b>REPURCHASE AGREEMENTS††,4 - 2.9%</b>					
J.P. Morgan Securities LLC issued 09/30/22 at 2.97% due 10/03/22			\$ 753,996	\$ 753,996	
BofA Securities, Inc. issued 09/30/22 at 2.91% due 10/03/22			289,998	289,998	
Barclays Capital, Inc. issued 09/30/22 at 2.92% due 10/03/22			281,415	<u>281,415</u>	
<b>Total Repurchase Agreements</b> (Cost \$1,325,409)				<u>1,325,409</u>	
<b>Total Investments - 100.2%</b> (Cost \$48,324,806)					<u>\$ 46,334,317</u>
<b>Other Assets &amp; Liabilities, net - (0.2)%</b>					<u>(107,726)</u>
<b>Total Net Assets - 100.0%</b>					<u>\$ 46,226,591</u>

**Futures Contracts**

Description	Number of Contracts	Expiration Date	Notional Amount	Value and Unrealized Depreciation***
<b>Interest Rate Futures Contracts Purchased†</b>				
U.S. Treasury Ultra Long Bond Futures Contracts	125	Dec 2022	\$ 17,082,031	\$ (462,854)

\*\*\* Includes cumulative appreciation (depreciation).

† Value determined based on Level 1 inputs.

†† 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, 2022.

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

<sup>4</sup> Repurchase Agreements.