

Guggenheim Enhanced Equity Income Fund

SCHEDULE OF INVESTMENTS (Unaudited)

September 30, 2021

| | Shares | Value |
|---|--------|------------|
| COMMON STOCKS[†] - 98.5% | | |
| Consumer, Non-cyclical - 21.0% | | |
| Tyson Foods, Inc. — Class A | 11,305 | \$ 892,417 |
| Centene Corp. ^{*,1} | 14,157 | 882,123 |
| Anthem, Inc. ¹ | 2,365 | 881,672 |
| Zimmer Biomet Holdings, Inc. ¹ | 6,021 | 881,234 |
| United Rentals, Inc. ¹ | 2,478 | 869,605 |
| Sysco Corp. | 11,045 | 867,032 |
| General Mills, Inc. ¹ | 14,472 | 865,715 |
| Conagra Brands, Inc. ¹ | 25,555 | 865,548 |
| Merck & Company, Inc. | 11,513 | 864,741 |
| Kellogg Co. ¹ | 13,478 | 861,514 |
| Molson Coors Beverage Co. — Class B | 18,556 | 860,627 |
| Lamb Weston Holdings, Inc. | 13,979 | 857,891 |
| Kraft Heinz Co. ¹ | 23,276 | 857,022 |
| CVS Health Corp. ¹ | 10,092 | 856,407 |
| Teleflex, Inc. | 2,271 | 855,145 |
| AbbVie, Inc. ¹ | 7,926 | 854,978 |
| FleetCor Technologies, Inc. ^{*,1} | 3,243 | 847,299 |
| Archer-Daniels-Midland Co. ¹ | 14,119 | 847,281 |
| Thermo Fisher Scientific, Inc. | 1,478 | 844,426 |
| Church & Dwight Company, Inc. ¹ | 10,224 | 844,196 |
| Automatic Data Processing, Inc. ¹ | 4,210 | 841,663 |
| Dexcom, Inc. [*] | 1,539 | 841,618 |
| Amgen, Inc. ¹ | 3,956 | 841,243 |
| Baxter International, Inc. ¹ | 10,450 | 840,493 |
| Henry Schein, Inc. [*] | 11,016 | 838,979 |
| J M Smucker Co. | 6,985 | 838,410 |
| Constellation Brands, Inc. — Class A ¹ | 3,953 | 832,858 |
| Gilead Sciences, Inc. ¹ | 11,911 | 831,983 |
| McKesson Corp. | 4,171 | 831,614 |
| Quanta Services, Inc. | 7,302 | 831,114 |
| Viatis, Inc. ¹ | 61,277 | 830,303 |
| Colgate-Palmolive Co. ¹ | 10,976 | 829,566 |
| Cigna Corp. ¹ | 4,131 | 826,861 |
| Robert Half International, Inc. | 8,238 | 826,519 |
| Boston Scientific Corp. ^{*,1} | 19,020 | 825,278 |
| Clorox Co. ¹ | 4,983 | 825,235 |
| Verisk Analytics, Inc. — Class A ¹ | 4,114 | 823,911 |
| STERIS plc | 4,032 | 823,657 |
| AmerisourceBergen Corp. — Class A ¹ | 6,886 | 822,533 |
| Intuitive Surgical, Inc. ^{*,1} | 826 | 821,168 |
| Procter & Gamble Co. ¹ | 5,867 | 820,206 |
| Corteva, Inc. ¹ | 19,475 | 819,508 |
| Hormel Foods Corp. ¹ | 19,986 | 819,426 |
| Campbell Soup Co. ¹ | 19,597 | 819,351 |
| Gartner, Inc. ^{*,1} | 2,696 | 819,260 |
| Organon & Co. | 24,959 | 818,406 |
| Humana, Inc. ¹ | 2,103 | 818,382 |
| PepsiCo, Inc. | 5,439 | 818,080 |
| Johnson & Johnson ¹ | 5,064 | 817,836 |
| UnitedHealth Group, Inc. | 2,093 | 817,819 |
| Incyte Corp. ^{*,1} | 11,890 | 817,794 |
| Hershey Co. ¹ | 4,830 | 817,477 |
| Catalent, Inc. [*] | 6,143 | 817,449 |
| Kimberly-Clark Corp. ¹ | 6,170 | 817,155 |

Guggenheim Enhanced Equity Income Fund

SCHEDULE OF INVESTMENTS (Unaudited)

September 30, 2021

| | Shares | Value |
|--|--------|------------|
| COMMON STOCKS[†] - 98.5% (continued) | | |
| Consumer, Non-cyclical - 21.0% (continued) | | |
| Mondelez International, Inc. — Class A | 14,040 | \$ 816,847 |
| IHS Markit Ltd. | 6,999 | 816,223 |
| Nielsen Holdings plc ¹ | 42,515 | 815,863 |
| Eli Lilly & Co. ¹ | 3,530 | 815,606 |
| Stryker Corp. | 3,088 | 814,367 |
| Vertex Pharmaceuticals, Inc.* | 4,484 | 813,353 |
| MarketAxess Holdings, Inc. ¹ | 1,928 | 811,090 |
| Medtronic plc ¹ | 6,448 | 808,257 |
| Dentsply Sirona, Inc. ¹ | 13,888 | 806,198 |
| Becton Dickinson and Co. ¹ | 3,273 | 804,569 |
| Kroger Co. ¹ | 19,818 | 801,242 |
| McCormick & Company, Inc. ¹ | 9,885 | 800,981 |
| Global Payments, Inc. ¹ | 5,083 | 800,979 |
| HCA Healthcare, Inc. ¹ | 3,294 | 799,520 |
| DaVita, Inc.* ¹ | 6,872 | 798,939 |
| Biogen, Inc.* ¹ | 2,820 | 798,032 |
| S&P Global, Inc. | 1,878 | 797,943 |
| Coca-Cola Co. ¹ | 15,206 | 797,859 |
| Pfizer, Inc. ¹ | 18,548 | 797,749 |
| Cintas Corp. ¹ | 2,095 | 797,483 |
| Universal Health Services, Inc. — Class B | 5,735 | 793,552 |
| Quest Diagnostics, Inc. | 5,458 | 793,102 |
| Zoetis, Inc. | 4,085 | 793,062 |
| Bio-Techne Corp. | 1,636 | 792,757 |
| Bristol-Myers Squibb Co. ¹ | 13,395 | 792,582 |
| Brown-Forman Corp. — Class B ¹ | 11,818 | 791,924 |
| Edwards Lifesciences Corp.* | 6,995 | 791,904 |
| Cardinal Health, Inc. ¹ | 16,009 | 791,805 |
| Charles River Laboratories International, Inc.* | 1,917 | 791,088 |
| Laboratory Corporation of America Holdings ^{*1} | 2,810 | 790,846 |
| Regeneron Pharmaceuticals, Inc.* | 1,300 | 786,734 |
| Equifax, Inc. ¹ | 3,099 | 785,349 |
| Moody's Corp. ¹ | 2,210 | 784,793 |
| PerkinElmer, Inc. | 4,521 | 783,444 |
| Monster Beverage Corp.* | 8,816 | 783,125 |
| West Pharmaceutical Services, Inc. | 1,842 | 782,003 |
| Avery Dennison Corp. ¹ | 3,769 | 780,974 |
| Align Technology, Inc.* ¹ | 1,173 | 780,549 |
| Hologic, Inc.* ¹ | 10,572 | 780,319 |
| Danaher Corp. ¹ | 2,562 | 779,975 |
| IQVIA Holdings, Inc.* | 3,246 | 777,547 |
| Abbott Laboratories ¹ | 6,565 | 775,523 |
| Cooper Companies, Inc. ¹ | 1,873 | 774,130 |
| Philip Morris International, Inc. | 8,165 | 773,961 |
| PayPal Holdings, Inc.* ¹ | 2,974 | 773,864 |
| IDEXX Laboratories, Inc.* ¹ | 1,241 | 771,778 |
| Bio-Rad Laboratories, Inc. — Class A* | 1,031 | 769,075 |
| Rollins, Inc. | 21,710 | 767,014 |
| ABIOMED, Inc.* ¹ | 2,341 | 762,042 |
| Altria Group, Inc. ¹ | 16,712 | 760,730 |
| Estee Lauder Companies, Inc. — Class A ¹ | 2,519 | 755,524 |
| ResMed, Inc. | 2,861 | 754,017 |
| Illumina, Inc.* ¹ | 1,845 | 748,350 |

Guggenheim Enhanced Equity Income Fund

SCHEDULE OF INVESTMENTS (Unaudited)

September 30, 2021

| | Shares | Value |
|---|--------|-------------------|
| COMMON STOCKS[†] - 98.5% (continued) | | |
| Consumer, Non-cyclical - 21.0% (continued) | | |
| Moderna, Inc.* | 1,882 | \$ 724,307 |
| Total Consumer, Non-cyclical Financial - 18.7% | | 87,890,877 |
| Ameriprise Financial, Inc. ¹ | 3,579 | 945,286 |
| Comerica, Inc. ¹ | 11,616 | 935,088 |
| M&T Bank Corp. ¹ | 6,228 | 930,089 |
| Fifth Third Bancorp ¹ | 21,873 | 928,290 |
| Citizens Financial Group, Inc. | 19,734 | 927,103 |
| SVB Financial Group* | 1,429 | 924,392 |
| Regions Financial Corp. | 43,365 | 924,108 |
| People's United Financial, Inc. | 52,885 | 923,901 |
| KeyCorp ¹ | 42,558 | 920,104 |
| Zions Bancorp North America ¹ | 14,737 | 912,073 |
| U.S. Bancorp | 15,250 | 906,460 |
| Truist Financial Corp. | 15,319 | 898,459 |
| American Express Co. ¹ | 5,327 | 892,432 |
| Bank of America Corp. ¹ | 20,999 | 891,408 |
| Lincoln National Corp. ¹ | 12,922 | 888,387 |
| Wells Fargo & Co. | 19,076 | 885,317 |
| Vornado Realty Trust REIT | 20,999 | 882,168 |
| Capital One Financial Corp. ¹ | 5,436 | 880,469 |
| JPMorgan Chase & Co. ¹ | 5,374 | 879,670 |
| Synchrony Financial | 17,870 | 873,486 |
| Arthur J Gallagher & Co. ¹ | 5,869 | 872,427 |
| Weyerhaeuser Co. REIT | 24,363 | 866,592 |
| CME Group, Inc. — Class A ¹ | 4,469 | 864,215 |
| Host Hotels & Resorts, Inc. REIT ^{*,1} | 52,885 | 863,612 |
| PNC Financial Services Group, Inc. | 4,412 | 863,164 |
| W R Berkley Corp. | 11,789 | 862,719 |
| Raymond James Financial, Inc. | 9,345 | 862,357 |
| Charles Schwab Corp. | 11,837 | 862,207 |
| Discover Financial Services ¹ | 7,018 | 862,161 |
| Hartford Financial Services Group, Inc. ¹ | 12,266 | 861,686 |
| Regency Centers Corp. REIT | 12,766 | 859,535 |
| Simon Property Group, Inc. REIT | 6,612 | 859,362 |
| MetLife, Inc. | 13,915 | 858,973 |
| Prudential Financial, Inc. | 8,151 | 857,485 |
| Citigroup, Inc. ¹ | 12,155 | 853,038 |
| American International Group, Inc. ¹ | 15,533 | 852,606 |
| Loews Corp. ¹ | 15,809 | 852,579 |
| Huntington Bancshares, Inc. ¹ | 55,090 | 851,691 |
| CBRE Group, Inc. — Class A ^{*,1} | 8,726 | 849,563 |
| UDR, Inc. REIT | 16,031 | 849,322 |
| Boston Properties, Inc. REIT ¹ | 7,822 | 847,514 |
| Federal Realty Investment Trust REIT ¹ | 7,181 | 847,286 |
| Mastercard, Inc. — Class A | 2,434 | 846,253 |
| Bank of New York Mellon Corp. ¹ | 16,290 | 844,474 |
| Equity Residential REIT ¹ | 10,387 | 840,516 |
| Essex Property Trust, Inc. REIT ¹ | 2,627 | 839,957 |
| Principal Financial Group, Inc. | 13,035 | 839,454 |
| AvalonBay Communities, Inc. REIT ¹ | 3,782 | 838,242 |
| Visa, Inc. — Class A | 3,760 | 837,540 |
| Mid-America Apartment Communities, Inc. REIT | 4,462 | 833,279 |
| Nasdaq, Inc. | 4,313 | 832,495 |

| | Shares | Value |
|---|--------|-------------------|
| COMMON STOCKS[†] - 98.5% (continued) | | |
| Financial - 18.7% (continued) | | |
| Berkshire Hathaway, Inc. — Class B ^{*1} | 3,046 | \$ 831,375 |
| Ventas, Inc. REIT | 15,049 | 830,855 |
| Willis Towers Watson plc ¹ | 3,574 | 830,812 |
| Kimco Realty Corp. REIT ¹ | 40,039 | 830,809 |
| Cboe Global Markets, Inc. ¹ | 6,704 | 830,358 |
| Everest Re Group Ltd. | 3,311 | 830,333 |
| Invesco Ltd. ¹ | 34,375 | 828,781 |
| Aon plc — Class A ¹ | 2,893 | 826,733 |
| First Republic Bank | 4,281 | 825,719 |
| Cincinnati Financial Corp. ¹ | 7,204 | 822,841 |
| Travelers Companies, Inc. | 5,408 | 822,070 |
| Progressive Corp. | 9,081 | 820,832 |
| Allstate Corp. ¹ | 6,428 | 818,349 |
| State Street Corp. | 9,657 | 818,141 |
| Globe Life, Inc. | 9,189 | 818,097 |
| Intercontinental Exchange, Inc. ¹ | 7,116 | 817,059 |
| Chubb Ltd. ¹ | 4,692 | 813,968 |
| Brown & Brown, Inc. | 14,638 | 811,677 |
| Western Union Co. | 40,096 | 810,741 |
| Northern Trust Corp. | 7,513 | 809,977 |
| Alexandria Real Estate Equities, Inc. REIT ¹ | 4,234 | 808,990 |
| Realty Income Corp. REIT ¹ | 12,450 | 807,507 |
| Aflac, Inc. ¹ | 15,470 | 806,451 |
| Welltower, Inc. REIT ¹ | 9,756 | 803,894 |
| Franklin Resources, Inc. ¹ | 26,999 | 802,410 |
| Healthpeak Properties, Inc. REIT ¹ | 23,922 | 800,909 |
| Marsh & McLennan Companies, Inc. ¹ | 5,269 | 797,885 |
| Duke Realty Corp. REIT ¹ | 16,662 | 797,610 |
| Assurant, Inc. ¹ | 5,035 | 794,271 |
| Morgan Stanley | 8,161 | 794,147 |
| Prologis, Inc. REIT | 6,328 | 793,721 |
| SBA Communications Corp. REIT | 2,397 | 792,376 |
| Goldman Sachs Group, Inc. ¹ | 2,095 | 791,973 |
| Equinix, Inc. REIT ¹ | 1,002 | 791,710 |
| Digital Realty Trust, Inc. REIT ¹ | 5,442 | 786,097 |
| Iron Mountain, Inc. REIT ¹ | 17,984 | 781,405 |
| Crown Castle International Corp. REIT ¹ | 4,489 | 778,033 |
| Public Storage REIT | 2,616 | 777,214 |
| BlackRock, Inc. — Class A ¹ | 922 | 773,245 |
| T. Rowe Price Group, Inc. | 3,904 | 767,917 |
| American Tower Corp. — Class A REIT ¹ | 2,877 | 763,585 |
| Extra Space Storage, Inc. REIT ¹ | 4,521 | 759,483 |
| Total Financial | | 78,401,354 |
| Consumer, Cyclical - 13.8% | | |
| Ford Motor Co. ^{*1} | 66,690 | 944,330 |
| Carnival Corp. ^{*1} | 37,170 | 929,622 |
| AutoZone, Inc. ^{*1} | 545 | 925,404 |
| Marriott International, Inc. — Class A ^{*1} | 6,234 | 923,193 |
| Royal Caribbean Cruises Ltd. [*] | 10,368 | 922,234 |
| American Airlines Group, Inc. ^{*1} | 44,624 | 915,685 |
| Delta Air Lines, Inc. ^{*1} | 21,484 | 915,433 |
| Caesars Entertainment, Inc. [*] | 8,116 | 911,264 |
| Southwest Airlines Co. [*] | 17,654 | 907,945 |

Guggenheim Enhanced Equity Income Fund

SCHEDULE OF INVESTMENTS (Unaudited)

September 30, 2021

| | Shares | Value |
|--|--------|------------|
| COMMON STOCKS[†] - 98.5% (continued) | | |
| Consumer, Cyclical - 13.8% (continued) | | |
| United Airlines Holdings, Inc.* | 19,071 | \$ 907,207 |
| General Motors Co.* ¹ | 17,087 | 900,656 |
| Dollar Tree, Inc.* ¹ | 9,374 | 897,279 |
| Live Nation Entertainment, Inc.* | 9,824 | 895,261 |
| Tesla, Inc.* | 1,148 | 890,251 |
| Alaska Air Group, Inc.* ¹ | 15,076 | 883,454 |
| Advance Auto Parts, Inc. ¹ | 4,227 | 882,978 |
| Hilton Worldwide Holdings, Inc.* | 6,637 | 876,814 |
| O'Reilly Automotive, Inc. | 1,427 | 871,983 |
| Genuine Parts Co. ¹ | 7,143 | 865,946 |
| MGM Resorts International | 19,996 | 862,827 |
| Darden Restaurants, Inc. ¹ | 5,688 | 861,561 |
| Aptiv plc ¹ | 5,774 | 860,153 |
| BorgWarner, Inc. ¹ | 19,730 | 852,533 |
| McDonald's Corp. ¹ | 3,535 | 852,324 |
| LKQ Corp.* ¹ | 16,682 | 839,438 |
| Lowe's Companies, Inc. ¹ | 4,138 | 839,435 |
| Bath & Body Works, Inc. | 13,287 | 837,480 |
| Tractor Supply Co. | 4,128 | 836,374 |
| Home Depot, Inc. ¹ | 2,547 | 836,078 |
| Ralph Lauren Corp. — Class A | 7,508 | 833,688 |
| Dollar General Corp. ¹ | 3,878 | 822,679 |
| Copart, Inc.* | 5,904 | 819,003 |
| Costco Wholesale Corp. ¹ | 1,818 | 816,918 |
| Ross Stores, Inc. | 7,496 | 815,940 |
| Fastenal Co. ¹ | 15,782 | 814,509 |
| Ulta Beauty, Inc.* | 2,256 | 814,235 |
| Cummins, Inc. ¹ | 3,624 | 813,806 |
| Leggett & Platt, Inc. ¹ | 18,115 | 812,277 |
| PulteGroup, Inc. | 17,643 | 810,167 |
| TJX Companies, Inc. | 12,278 | 810,102 |
| Chipotle Mexican Grill, Inc. — Class A* ¹ | 445 | 808,796 |
| Walmart, Inc. | 5,796 | 807,846 |
| Walgreens Boots Alliance, Inc. | 17,100 | 804,555 |
| Gap, Inc. ¹ | 35,441 | 804,511 |
| CarMax, Inc.* ¹ | 6,286 | 804,357 |
| Best Buy Company, Inc. ¹ | 7,594 | 802,762 |
| WW Grainger, Inc. ¹ | 2,036 | 800,270 |
| Mohawk Industries, Inc.* | 4,507 | 799,542 |
| Whirlpool Corp. | 3,919 | 798,927 |
| VF Corp. | 11,918 | 798,387 |
| PACCAR, Inc. | 10,114 | 798,197 |
| PVH Corp.* | 7,748 | 796,417 |
| Yum! Brands, Inc. ¹ | 6,510 | 796,238 |
| Lennar Corp. — Class A ¹ | 8,478 | 794,219 |
| DR Horton, Inc. ¹ | 9,438 | 792,509 |
| Target Corp. | 3,458 | 791,087 |
| Domino's Pizza, Inc. | 1,655 | 789,369 |
| NVR, Inc.* | 164 | 786,229 |
| Starbucks Corp. ¹ | 7,086 | 781,657 |
| Hanesbrands, Inc. ¹ | 45,172 | 775,152 |
| Tapestry, Inc. | 20,895 | 773,533 |
| Hasbro, Inc. ¹ | 8,627 | 769,701 |
| Penn National Gaming, Inc.* | 10,595 | 767,714 |
| Newell Brands, Inc. | 33,974 | 752,184 |
| NIKE, Inc. — Class B | 5,169 | 750,694 |

| | Shares | Value |
|---|--------|-------------------|
| COMMON STOCKS[†] - 98.5% (continued) | | |
| Consumer, Cyclical - 13.8% (continued) | | |
| Pool Corp. | 1,714 | \$ 744,579 |
| Las Vegas Sands Corp.* | 20,211 | 739,723 |
| Wynn Resorts Ltd.* ¹ | 8,328 | 705,798 |
| Norwegian Cruise Line Holdings Ltd.* | 25,392 | 678,220 |
| Under Armour, Inc. — Class A* | 19,530 | 394,115 |
| Under Armour, Inc. — Class C* | 20,345 | 356,444 |
| Total Consumer, Cyclical | | 57,992,198 |
| Industrial - 13.0% | | |
| Boeing Co.* ¹ | 4,021 | 884,379 |
| TransDigm Group, Inc.* | 1,410 | 880,644 |
| Raytheon Technologies Corp. | 10,188 | 875,760 |
| Northrop Grumman Corp. | 2,388 | 860,038 |
| General Electric Co. | 8,290 | 854,119 |
| Howmet Aerospace, Inc. ¹ | 27,086 | 845,083 |
| Lockheed Martin Corp. ¹ | 2,445 | 843,770 |
| Jacobs Engineering Group, Inc. ¹ | 6,343 | 840,638 |
| Teledyne Technologies, Inc.* | 1,953 | 838,970 |
| Textron, Inc. | 11,986 | 836,743 |
| Parker-Hannifin Corp. | 2,977 | 832,429 |
| CH Robinson Worldwide, Inc. ¹ | 9,566 | 832,242 |
| Old Dominion Freight Line, Inc. | 2,901 | 829,628 |
| Huntington Ingalls Industries, Inc. ¹ | 4,267 | 823,787 |
| General Dynamics Corp. ¹ | 4,194 | 822,150 |
| Amphenol Corp. — Class A | 11,221 | 821,714 |
| Norfolk Southern Corp. | 3,421 | 818,474 |
| Waste Management, Inc. | 5,475 | 817,746 |
| Kansas City Southern ¹ | 3,020 | 817,333 |
| Republic Services, Inc. — Class A | 6,806 | 817,128 |
| Westinghouse Air Brake Technologies Corp. ¹ | 9,460 | 815,546 |
| J.B. Hunt Transport Services, Inc. ¹ | 4,866 | 813,693 |
| CSX Corp. ¹ | 27,322 | 812,556 |
| Westrock Co. | 16,302 | 812,329 |
| Snap-on, Inc. | 3,867 | 808,010 |
| Honeywell International, Inc. | 3,803 | 807,301 |
| IDEX Corp. | 3,894 | 805,863 |
| Vulcan Materials Co. | 4,759 | 805,032 |
| L3Harris Technologies, Inc. | 3,651 | 804,096 |
| AMETEK, Inc. ¹ | 6,483 | 803,957 |
| 3M Co. | 4,582 | 803,774 |
| Pentair plc ¹ | 11,049 | 802,489 |
| Ball Corp. ¹ | 8,917 | 802,262 |
| Expeditors International of Washington, Inc. ¹ | 6,724 | 801,030 |
| Illinois Tool Works, Inc. ¹ | 3,865 | 798,625 |
| TE Connectivity Ltd. ¹ | 5,816 | 798,071 |
| Union Pacific Corp. | 4,070 | 797,761 |
| Sealed Air Corp. | 14,560 | 797,742 |
| Amcor plc | 68,750 | 796,813 |
| United Parcel Service, Inc. — Class B | 4,375 | 796,687 |
| Emerson Electric Co. ¹ | 8,449 | 795,896 |
| Stanley Black & Decker, Inc. | 4,536 | 795,206 |
| Fortive Corp. | 11,228 | 792,360 |
| Caterpillar, Inc. ¹ | 4,125 | 791,876 |
| Rockwell Automation, Inc. | 2,692 | 791,556 |
| Fortune Brands Home & Security, Inc. ¹ | 8,836 | 790,115 |
| Masco Corp. ¹ | 14,202 | 788,921 |
| Eaton Corporation plc ¹ | 5,272 | 787,162 |

Guggenheim Enhanced Equity Income Fund

SCHEDULE OF INVESTMENTS (Unaudited)

September 30, 2021

| | Shares | Value |
|---|--------|-------------------|
| COMMON STOCKS[†] - 98.5% (continued) | | |
| Industrial - 13.0% (continued) | | |
| Martin Marietta Materials, Inc. ¹ | 2,288 | \$ 781,764 |
| Deere & Co. ¹ | 2,329 | 780,378 |
| Ingersoll Rand, Inc. ^{*1} | 15,451 | 778,885 |
| Xylem, Inc. ¹ | 6,294 | 778,442 |
| Carrier Global Corp. | 14,985 | 775,624 |
| Allegion plc ¹ | 5,850 | 773,253 |
| Keysight Technologies, Inc. [*] | 4,694 | 771,177 |
| Otis Worldwide Corp. | 9,339 | 768,413 |
| Trane Technologies plc ¹ | 4,449 | 768,120 |
| Johnson Controls International plc ¹ | 11,264 | 766,853 |
| Packaging Corporation of America | 5,570 | 765,541 |
| Generac Holdings, Inc. [*] | 1,873 | 765,439 |
| Garmin Ltd. ¹ | 4,900 | 761,754 |
| Dover Corp. ¹ | 4,872 | 757,596 |
| Agilent Technologies, Inc. ¹ | 4,771 | 751,576 |
| Trimble, Inc. [*] | 9,007 | 740,826 |
| A O Smith Corp. | 12,061 | 736,565 |
| Mettler-Toledo International, Inc. [*] | 530 | 730,001 |
| FedEx Corp. ¹ | 3,283 | 719,929 |
| Waters Corp. [*] | 2,012 | 718,887 |
| Total Industrial | | 54,400,527 |
| Technology - 11.5% | | |
| salesforce.com, Inc. ^{*1} | 3,288 | 891,771 |
| Paycom Software, Inc. [*] | 1,778 | 881,444 |
| Ceridian HCM Holding, Inc. [*] | 7,698 | 866,949 |
| Paychex, Inc. | 7,666 | 862,042 |
| International Business Machines Corp. ¹ | 6,171 | 857,337 |
| Texas Instruments, Inc. | 4,435 | 852,451 |
| Autodesk, Inc. ^{*1} | 2,973 | 847,810 |
| Take-Two Interactive Software, Inc. ^{*1} | 5,493 | 846,307 |
| Citrix Systems, Inc. ¹ | 7,861 | 844,036 |
| Hewlett Packard Enterprise Co. ¹ | 59,093 | 842,075 |
| Intel Corp. ¹ | 15,706 | 836,816 |
| Leidos Holdings, Inc. ¹ | 8,696 | 835,947 |
| Analog Devices, Inc. ¹ | 4,976 | 833,381 |
| Seagate Technology Holdings plc ¹ | 10,076 | 831,472 |
| Fidelity National Information Services, Inc. ¹ | 6,831 | 831,196 |
| Monolithic Power Systems, Inc. | 1,712 | 829,772 |
| Broadridge Financial Solutions, Inc. | 4,975 | 829,034 |
| Fiserv, Inc. ^{*1} | 7,640 | 828,940 |
| Electronic Arts, Inc. ¹ | 5,826 | 828,749 |
| Advanced Micro Devices, Inc. [*] | 8,038 | 827,110 |
| DXC Technology Co. ^{*1} | 24,604 | 826,940 |
| HP, Inc. ¹ | 30,201 | 826,299 |
| Microchip Technology, Inc. | 5,370 | 824,241 |
| Xilinx, Inc. ¹ | 5,453 | 823,349 |
| Western Digital Corp. [*] | 14,587 | 823,290 |
| Broadcom, Inc. ¹ | 1,697 | 822,926 |
| Cognizant Technology Solutions Corp. — Class A ¹ | 11,089 | 822,915 |
| Tyler Technologies, Inc. [*] | 1,793 | 822,359 |
| NetApp, Inc. | 9,159 | 822,112 |
| Activision Blizzard, Inc. ¹ | 10,618 | 821,727 |

| | Shares | Value |
|---|--------|-------------------|
| COMMON STOCKS[†] - 98.5% (continued) | | |
| Technology - 11.5% (continued) | | |
| Oracle Corp. | 9,429 | \$ 821,549 |
| Jack Henry & Associates, Inc. ¹ | 5,002 | 820,628 |
| Micron Technology, Inc. | 11,505 | 816,625 |
| ServiceNow, Inc. [*] | 1,305 | 812,062 |
| KLA Corp. ¹ | 2,412 | 806,838 |
| PTC, Inc. [*] | 6,732 | 806,426 |
| Microsoft Corp. | 2,859 | 806,009 |
| Lam Research Corp. ¹ | 1,413 | 804,209 |
| Intuit, Inc. ¹ | 1,490 | 803,870 |
| Apple, Inc. ¹ | 5,676 | 803,154 |
| Cerner Corp. ¹ | 11,358 | 800,966 |
| Roper Technologies, Inc. | 1,784 | 795,896 |
| Applied Materials, Inc. ¹ | 6,179 | 795,423 |
| Fortinet, Inc. ^{*,1} | 2,723 | 795,225 |
| Accenture plc — Class A ¹ | 2,473 | 791,162 |
| MSCI, Inc. — Class A | 1,299 | 790,234 |
| Akamai Technologies, Inc. ^{*,1} | 7,555 | 790,177 |
| Qorvo, Inc. [*] | 4,716 | 788,468 |
| Skyworks Solutions, Inc. | 4,768 | 785,671 |
| NXP Semiconductor N.V. | 3,986 | 780,738 |
| NVIDIA Corp. | 3,762 | 779,336 |
| IPG Photonics Corp. ^{*,1} | 4,902 | 776,477 |
| ANSYS, Inc. ^{*,1} | 2,263 | 770,438 |
| Cadence Design Systems, Inc. [*] | 5,067 | 767,346 |
| QUALCOMM, Inc. | 5,927 | 764,464 |
| Teradyne, Inc. | 6,990 | 763,098 |
| Synopsys, Inc. [*] | 2,543 | 761,400 |
| Zebra Technologies Corp. — Class A [*] | 1,456 | 750,451 |
| Adobe, Inc. [*] | 1,283 | 738,649 |
| Total Technology | | 48,027,786 |
| Communications - 6.5% | | |
| Expedia Group, Inc. ^{*,1} | 5,816 | 953,242 |
| Lumen Technologies, Inc. ¹ | 70,645 | 875,292 |
| Booking Holdings, Inc. ^{*,1} | 367 | 871,210 |
| Netflix, Inc. [*] | 1,412 | 861,800 |
| DISH Network Corp. — Class A ^{*,1} | 19,780 | 859,639 |
| Interpublic Group of Companies, Inc. ¹ | 23,385 | 857,528 |
| Omnicom Group, Inc. | 11,799 | 854,956 |
| ViacomCBS, Inc. — Class B | 21,327 | 842,630 |
| Verizon Communications, Inc. | 15,593 | 842,178 |
| AT&T, Inc. ¹ | 31,112 | 840,335 |
| Juniper Networks, Inc. ¹ | 30,385 | 836,195 |
| Twitter, Inc. ^{*,1} | 13,736 | 829,517 |
| Arista Networks, Inc. ^{*,1} | 2,410 | 828,172 |
| F5 Networks, Inc. ^{*,1} | 4,166 | 828,118 |
| T-Mobile US, Inc. [*] | 6,464 | 825,841 |
| eBay, Inc. ¹ | 11,654 | 811,934 |
| Etsy, Inc. [*] | 3,896 | 810,212 |
| Motorola Solutions, Inc. | 3,484 | 809,403 |
| Match Group, Inc. [*] | 5,144 | 807,557 |
| Walt Disney Co. ^{*,1} | 4,745 | 802,711 |
| Amazon.com, Inc. ^{*,1} | 244 | 801,550 |
| Comcast Corp. — Class A ¹ | 14,260 | 797,562 |
| Cisco Systems, Inc. ¹ | 14,607 | 795,059 |
| Corning, Inc. ¹ | 21,777 | 794,643 |
| NortonLifeLock, Inc. | 31,021 | 784,831 |
| VeriSign, Inc. [*] | 3,823 | 783,753 |
| Charter Communications, Inc. — Class A ^{*,1} | 1,074 | 781,399 |

Guggenheim Enhanced Equity Income Fund

SCHEDULE OF INVESTMENTS (Unaudited)

September 30, 2021

| | Shares | Value |
|--|--------|-------------------|
| COMMON STOCKS[†] - 98.5% (continued) | | |
| Communications - 6.5% (continued) | | |
| CDW Corp. | 4,271 | \$ 777,407 |
| Facebook, Inc. — Class A ^{*,1} | 2,233 | 757,858 |
| News Corp. — Class A | 29,604 | 696,582 |
| Fox Corp. — Class A | 16,446 | 659,649 |
| Discovery, Inc. — Class C ^{*,1} | 21,226 | 515,155 |
| Alphabet, Inc. — Class A ^{*,1} | 153 | 409,049 |
| Alphabet, Inc. — Class C ^{*,1} | 145 | 386,470 |
| Discovery, Inc. — Class A ^{*,1} | 11,915 | 302,403 |
| Fox Corp. — Class B | 7,644 | 283,745 |
| News Corp. — Class B | 9,216 | 214,088 |
| Total Communications | | 27,389,673 |
| Utilities - 5.3% | | |
| NiSource, Inc. | 34,361 | 832,567 |
| Public Service Enterprise Group, Inc. | 13,608 | 828,727 |
| Consolidated Edison, Inc. ¹ | 11,322 | 821,864 |
| Pinnacle West Capital Corp. ¹ | 11,343 | 820,780 |
| Exelon Corp. ¹ | 16,943 | 819,025 |
| AES Corp. ¹ | 35,575 | 812,177 |
| Sempra Energy | 6,382 | 807,323 |
| Edison International ¹ | 14,547 | 806,922 |
| Atmos Energy Corp. | 9,081 | 800,944 |
| Duke Energy Corp. ¹ | 8,194 | 799,652 |
| FirstEnergy Corp. ¹ | 22,436 | 799,170 |
| Dominion Energy, Inc. | 10,939 | 798,766 |
| PPL Corp. | 28,559 | 796,225 |
| DTE Energy Co. ¹ | 7,120 | 795,375 |
| NRG Energy, Inc. ¹ | 19,453 | 794,266 |
| CMS Energy Corp. ¹ | 13,294 | 794,051 |
| CenterPoint Energy, Inc. ¹ | 32,251 | 793,375 |
| Alliant Energy Corp. ¹ | 14,148 | 792,005 |
| Southern Co. | 12,772 | 791,481 |
| Evergy, Inc. | 12,680 | 788,696 |
| Ameren Corp. ¹ | 9,718 | 787,158 |
| WEC Energy Group, Inc. | 8,912 | 786,038 |
| Eversource Energy ¹ | 9,573 | 782,688 |
| NextEra Energy, Inc. | 9,956 | 781,745 |
| Xcel Energy, Inc. ¹ | 12,479 | 779,938 |
| American Water Works Company, Inc. ¹ | 4,576 | 773,527 |
| American Electric Power Company, Inc. ¹ | 9,519 | 772,752 |
| Entergy Corp. ¹ | 7,561 | 750,883 |
| Total Utilities | | 22,308,120 |
| Energy - 5.0% | | |
| Devon Energy Corp. ¹ | 30,125 | 1,069,739 |
| Diamondback Energy, Inc. | 11,269 | 1,066,836 |
| ConocoPhillips ¹ | 15,174 | 1,028,342 |
| Marathon Oil Corp. ¹ | 75,033 | 1,025,701 |
| EOG Resources, Inc. ¹ | 12,595 | 1,011,001 |
| Cabot Oil & Gas Corp. — Class A ¹ | 46,159 | 1,004,420 |
| Occidental Petroleum Corp. | 33,852 | 1,001,342 |
| Hess Corp. ¹ | 12,478 | 974,657 |
| APA Corp. ¹ | 45,245 | 969,600 |
| Valero Energy Corp. | 13,336 | 941,122 |
| Halliburton Co. ¹ | 43,299 | 936,125 |
| Schlumberger N.V. | 31,577 | 935,942 |
| ONEOK, Inc. | 16,110 | 934,219 |
| Pioneer Natural Resources Co. | 5,597 | 931,956 |
| Exxon Mobil Corp. ¹ | 15,665 | 921,415 |

| | Shares | Value |
|---|------------|-----------------------|
| COMMON STOCKS[†] - 98.5% (continued) | | |
| Energy - 5.0% (continued) | | |
| Marathon Petroleum Corp. ¹ | 14,869 | \$ 919,053 |
| Williams Companies, Inc. | 34,828 | 903,438 |
| Chevron Corp. ¹ | 8,802 | 892,963 |
| Phillips 66 | 12,739 | 892,112 |
| Kinder Morgan, Inc. ¹ | 52,951 | 885,870 |
| Baker Hughes Co. ¹ | 35,441 | 876,456 |
| Enphase Energy, Inc. [*] | 5,344 | 801,440 |
| Total Energy | | 20,923,749 |
| Basic Materials - 3.7% | | |
| CF Industries Holdings, Inc. ¹ | 18,528 | 1,034,233 |
| Mosaic Co. ¹ | 26,608 | 950,438 |
| LyondellBasell Industries N.V. — Class A ¹ | 9,105 | 854,504 |
| Celanese Corp. — Class A ¹ | 5,519 | 831,382 |
| DuPont de Nemours, Inc. | 11,996 | 815,608 |
| International Paper Co. ¹ | 14,492 | 810,393 |
| Air Products and Chemicals, Inc. ¹ | 3,155 | 808,027 |
| Dow, Inc. | 13,998 | 805,725 |
| Newmont Corp. ¹ | 14,838 | 805,703 |
| Linde plc | 2,724 | 799,167 |
| PPG Industries, Inc. | 5,526 | 790,273 |
| FMC Corp. ¹ | 8,618 | 789,064 |
| Sherwin-Williams Co. | 2,813 | 786,881 |
| Ecolab, Inc. ¹ | 3,744 | 781,073 |
| Eastman Chemical Co. ¹ | 7,724 | 778,116 |
| Freeport-McMoRan, Inc. | 23,834 | 775,320 |
| Albemarle Corp. ¹ | 3,506 | 767,709 |
| International Flavors & Fragrances, Inc. ¹ | 5,730 | 766,216 |
| Nucor Corp. | 7,533 | 741,925 |
| Total Basic Materials | | 15,491,757 |
| Total Common Stocks | | |
| (Cost \$352,844,605) | | 412,826,041 |
| EXCHANGE-TRADED FUNDS[†] - 45.6% | | |
| Invesco QQQ Trust Series ^{1,2} | 178,798 | 64,002,532 |
| iShares Russell 2000 Index ETF ^{1,2} | 291,581 | 63,783,344 |
| SPDR S&P 500 ETF Trust ^{1,2} | 148,107 | 63,558,638 |
| Total Exchange-Traded Funds | | 191,344,514 |
| (Cost \$141,123,396) | | |
| MONEY MARKET FUND[†] - 2.7% | | |
| Dreyfus Treasury Securities Cash Management Fund — Institutional Shares, 0.01% ³ | 11,329,122 | 11,329,122 |
| Total Money Market Fund | | 11,329,122 |
| (Cost \$11,329,122) | | |
| Total Investments - 146.8% | | \$ 615,499,677 |
| (Cost \$505,297,123) | | |

Guggenheim Enhanced Equity Income Fund

SCHEDULE OF INVESTMENTS (Unaudited)

September 30, 2021

| | Contracts | Value |
|---|-----------|----------------|
| LISTED OPTIONS WRITTEN[†] - (1.1)% | | |
| Call Options on: | | |
| BNP Paribas S&P 500 Index Expiring October 2021 with strike price of \$4,380 (Notional Value \$127,072,430) [*] | 295 | \$ (911,550) |
| BNP Paribas NASDAQ-100 Index Expiring October 2021 with strike price of \$14,840 (Notional Value \$127,799,694) [*] | 87 | (1,765,665) |
| BNP Paribas Russell 2000 Index Expiring October 2021 with strike price of \$2,230 (Notional Value \$127,633,139) [*] | 579 | (1,904,910) |
| Total Listed Options Written | | (4,582,125) |
| (Premiums received \$7,580,447) | | \$ (4,582,125) |
| Other Assets & Liabilities, net - (45.7)% | | (191,598,016) |
| Total Net Assets - 100.0% | | \$ 419,319,536 |

* Non-income producing security.

† Value determined based on Level 1 inputs — See Note 3.

1 All or a portion of these securities have been physically segregated in connection with borrowings. As of September 30, 2021, the total market value of segregated securities was \$292,988,995.

2 Security represents cover for outstanding options written.

3 Rate indicated is the 7-day yield as of September 30, 2021.

plc — Public Limited Company

REIT — Real Estate Investment Trust

See Sector Classification in Other Information section.

The following table summarizes the inputs used to value the Fund's investments at September 30, 2021 (See Note 3 in the Notes to Schedule of Investments):

| Investments in Securities (Assets) | Level 1 Quoted Prices | Level 2 Significant Observable Inputs | Level 3 Significant Unobservable Inputs | Total |
|------------------------------------|-----------------------|---------------------------------------|---|-----------------------|
| Common Stocks | \$ 412,826,041 | \$ — | \$ — | \$ 412,826,041 |
| Exchange-Traded Funds | 191,344,514 | — | — | 191,344,514 |
| Money Market Fund | 11,329,122 | — | — | 11,329,122 |
| Total Assets | \$ 615,499,677 | \$ — | \$ — | \$ 615,499,677 |

| Investments in Securities (Liabilities) | Level 1 Quoted Prices | Level 2 Significant Observable Inputs | Level 3 Significant Unobservable Inputs | Total |
|---|-----------------------|---------------------------------------|---|--------------|
| Options Written | \$ 4,582,125 | \$ — | \$ — | \$ 4,582,125 |

NOTES TO SCHEDULE OF INVESTMENTS (Unaudited)

Note 1 – Organization and Significant Accounting Policies

Organization

Guggenheim Enhanced Equity Income Fund (the “Fund” or “GPM”) a Delaware statutory trust, is registered as a diversified, closed-end management investment company under the Investment Company Act of 1940, as amended (the “1940 Act”).

The Fund’s primary investment objective is to seek to provide a high level of current income and current gains, with a secondary objective of long-term capital appreciation. The Fund seeks to achieve its investment objective by obtaining broadly diversified exposure to the equity markets and utilizing a covered call strategy which will follow a proprietary dynamic rules-based methodology. The Fund seeks to earn income and gains both from dividends paid by the securities owned by the Fund and cash premiums received from selling options.

For information on the Fund’s policy regarding valuation of investments and other significant accounting policies, please refer to the Fund’s most recent semi-annual or annual shareholder report.

Significant Accounting Policies

The Fund operates as an investment company and, accordingly, follows the investment company accounting and reporting guidance of the Financial Accounting Standards Board (“FASB”) Accounting Standards Codification Topic 946 Financial Services – Investment Companies.

The following significant accounting policies are in conformity with U.S. generally accepted accounting principles (“U.S. GAAP”) and are consistently followed by the Fund. This requires management to make estimates and assumptions that affect the reported amount of assets and liabilities, contingent assets and liabilities at the date of the financial statements, and the reported amounts of revenues and expenses during the reporting period. Actual results could differ from these estimates. All time references are based on Eastern Time.

(a) Valuation of Investments

The Board of Trustees of the Fund (the “Board”) has adopted policies and procedures for the valuation of the Fund’s investments (the “Valuation Procedures”). Pursuant to the Valuation Procedures, the Board has delegated to a valuation committee, consisting of representatives from Guggenheim’s investment management, fund administration, legal and compliance departments (the “Valuation Committee”), the day-to-day responsibility for implementing the Valuation Procedures, including, under most circumstances, the responsibility for determining the fair value of the Fund’s securities and/or other assets.

Valuations of the Fund’s securities and other assets are supplied primarily by pricing services appointed pursuant to the processes set forth in the Valuation Procedures. The Valuation Committee convenes monthly, or more frequently as needed, to review the valuation of all assets which have been fair valued for reasonableness. The Fund’s officers, through the Valuation Committee and consistent with the monitoring and review responsibilities set forth in the Valuation Procedures, regularly review procedures used and valuations provided by the pricing services.

If the pricing service cannot or does not provide a valuation for a particular investment or such valuation is deemed unreliable, such investment is fair valued by the Valuation Committee.

Equity securities listed or traded on a recognized U.S. securities exchange or the National Association of Securities Dealers Automated Quotations (“NASDAQ”) National Market System shall generally be valued on the basis of the last sale price on the primary U.S. exchange or market on which the security is listed or traded; provided, however, that securities listed on NASDAQ will be valued at the NASDAQ Official Closing Price, which may not necessarily represent the last sale price. If there is no sale on the valuation date, exchange-traded U.S. equity securities will be valued on the basis of the last bid price.

Open-end investment companies are valued at their net asset value as of the close of business, on the valuation date. Exchange-traded funds are valued at the last quoted sale price.

Exchange-traded options are valued at the mean of the bid and ask prices on the principal exchange on which they are traded. Over-the-counter (“OTC”) options are valued using a price provided by a pricing service.

Investments for which market quotations are not readily available are fair-valued as determined in good faith by Guggenheim Funds Investment Advisors, LLC ("GFIA" or the "Adviser"), subject to review and approval by the Valuation Committee, pursuant to methods established or ratified by the Board. Valuations in accordance with these methods are intended to reflect each security's (or asset's or liability's) "fair value". Each such determination is based on a consideration of all relevant factors, which are likely to vary from one pricing context to another. Examples of such factors may include, but are not limited to market prices; sale prices; broker quotes; and models which derive prices based on inputs such as prices of securities with comparable maturities and characteristics, or based on inputs such as anticipated cash flows or collateral, spread over U.S. Treasury securities, and other information analysis.

NOTES TO SCHEDULE OF INVESTMENTS (Unaudited)

Note 2 – Derivatives

As part of its investment strategy, the Fund utilizes short sales and a variety of derivative instruments. These investments involve, to varying degrees, elements of market risk. Valuation and accounting treatment of these instruments can be found under Significant Accounting Policies in Note 1 of these Notes to Schedule of Investments.

Derivatives are instruments whose values depend on, or are derived from, in whole or in part, the value of one or more other assets, such as securities, currencies, commodities or indices. Derivative instruments may be used to increase investment flexibility (including to maintain cash reserves while maintaining exposure to certain other assets), for risk management (hedging) purposes, to facilitate trading, to reduce transaction costs and to pursue higher investment returns. Derivative instruments may also be used to mitigate certain investment risks, such as foreign currency exchange rate risk, interest rate risk and credit risk. U.S. GAAP requires disclosures to enable investors to better understand how and why a Fund uses derivative instruments, how these derivative instruments are accounted for and their effects on the Fund's financial position and results of operations.

The Fund utilized derivatives for the following purposes:

Hedge: an investment made in order to reduce the risk of adverse price movements in a security, by taking an offsetting position to protect against broad market moves.

Speculation: the use of an instrument to express macro-economic and other investment views.

Options Purchased and Written

A call option on a security gives the purchaser of the option the right to buy, and the writer of a call option the obligation to sell, the underlying security. The purchaser of a put option has the right to sell, and the writer of the put option the obligation to buy, the underlying security at any time during the option period. The risk associated with purchasing options is limited to the premium originally paid. As of September 30, 2021, there were no options purchased outstanding.

The risk in writing a call option is that a Fund may incur a loss if the market price of the underlying security increases and the option is exercised. The risk in writing a put option is that a Fund may incur a loss if the market price of the underlying security decreases and the option is exercised. In addition, there may be an imperfect correlation between the movement in prices of options and the underlying securities where a Fund may not be able to enter into a closing transaction because of an illiquid secondary market; or, for OTC options, a Fund may be at risk because of the counterparty's inability to perform.

In conjunction with the use of derivative instruments, the Fund is required to maintain collateral in various forms. Depending on the financial instrument utilized and the broker involved, the Fund uses margin deposits at the broker, cash and/or securities segregated at the custodian bank, discount notes or repurchase agreements allocated to the Fund as collateral.

The Fund has established counterparty credit guidelines and enters into transactions only with financial institutions of investment grade or better. The Fund monitors the counterparty credit risk.

Note 3 – Fair Value Measurement

In accordance with U.S. GAAP, fair value is defined as the price that the Fund would receive to sell an investment or pay to transfer a liability in an orderly transaction with an independent buyer in the principal market, or in the absence of a principal market, the most advantageous market for the investment or liability. U.S. GAAP establishes a three-tier fair value hierarchy based on the types of inputs used to value assets and liabilities and requires corresponding disclosure. The hierarchy and the corresponding inputs are summarized below:

Level 1 — quoted prices in active markets for identical assets or liabilities.

Level 2 — significant other observable inputs (for example quoted prices for securities that are similar based on characteristics such as interest rates, prepayment speeds, credit risk, etc.).

Level 3 — significant unobservable inputs based on the best information available under the circumstances, to the extent observable inputs are not available, which may include assumptions.

The types of inputs available depend on a variety of factors, such as the type of security and the characteristics of the markets in which it trades, if any. Fair valuation determinations that rely on fewer or no observable inputs require greater judgment. Accordingly, fair value determinations for Level 3 securities require the greatest amount of judgment.

NOTES TO SCHEDULE OF INVESTMENTS (Unaudited)

Independent pricing services are used to value a majority of the Fund's investments. When values are not available from a pricing service, they will be determined under the valuation policies that have been reviewed and approved by the Board. In any event, values are determined using a variety of sources and techniques, including: market prices; broker quotes; and models which derive prices based on inputs such as prices of securities with comparable maturities and characteristics or based on inputs such as anticipated cash flows or collateral, spread over U.S. Treasury securities, and other information and analysis.

The inputs or methodologies used for valuing securities are not necessarily an indication of the risk associated with investing in those securities. The suitability of the techniques and sources employed to determine fair valuation are regularly monitored and subject to change.

Note 4 – Federal Income Tax Information

The Fund intends to comply with the provisions of Subchapter M of the Internal Revenue Code applicable to regulated investment companies and will distribute substantially all taxable net investment income and capital gains sufficient to relieve the Fund from all, or substantially all, federal income, excise and state income taxes. Therefore, no provision for federal or state income tax or federal excise tax is required.

Tax positions taken or expected to be taken in the course of preparing the Fund's tax returns are evaluated to determine whether the tax positions are "more-likely-than-not" of being sustained by the applicable tax authority. Tax positions not deemed to meet the more-likely-than-not threshold would be recorded as a tax benefit or expense in the current year. Management has analyzed the Fund's tax positions taken, or to be taken, on U.S. federal income tax returns for all open tax years, and has concluded that no provision for income tax is required in the Fund's financial statements. The Fund's U.S. federal income tax returns are subject to examination by the Internal Revenue Service for a period of three years after they are filed.

At September 30, 2021, the cost of investments for U.S. federal income tax purposes, the aggregate gross unrealized appreciation for all investments for which there was an excess of value over tax cost, and the aggregate gross unrealized depreciation for all investments for which there was an excess of tax cost over value, were as follows:

| Tax Cost | Tax Unrealized Appreciation | Tax Unrealized Depreciation | Net Tax Unrealized Appreciation (Depreciation) |
|----------------|--------------------------------|--------------------------------|--|
| \$ 498,473,817 | \$ 133,206,755 | \$ (20,763,020) | \$ 112,443,735 |

Note 5 – COVID-19

The outbreak of COVID-19 and the current recovery underway has caused disruption to consumer demand, economic output, and supply chains. There are still travel restrictions, quarantines, and disparate global vaccine distributions. As with other serious economic disruptions, governmental authorities and regulators are responding to this crisis with significant fiscal and monetary policy changes. These include providing direct capital infusions into companies, introducing new monetary programs, and considerably lowering interest rates. In some cases, these responses resulted in negative interest rates and higher inflation. These actions, including their possible unexpected or sudden reversal or potential ineffectiveness, could further increase volatility in securities and other financial markets, reduce market liquidity, continue to cause higher inflation, heighten investor uncertainty, and adversely affect the value of the Fund's investments and the performance of the Fund. The duration and extent of COVID-19 over the long term cannot be reasonably estimated at this time. The ultimate impact of COVID-19 and the extent to which COVID-19 impacts the Fund will depend on future developments, which are highly uncertain and difficult to predict. Management continues to monitor and evaluate this situation.

OTHER INFORMATION (Unaudited)

Sector Classification

Information in the "Schedule of Investments" is categorized by sectors using sector-level classifications used by Bloomberg Industry Classification System, a widely recognized industry classification system provider. In the Fund's registration statement, the Fund has investment policies relating to concentration in specific industries. For purposes of these investment policies, the Fund usually classifies industries based on industry-level classifications used by widely recognized industry classification system providers such as Bloomberg Industry Classification System, Global Industry Classification Standards and Barclays Global Classification Scheme.