

Global Managed Futures Strategy Fund
CONSOLIDATED SCHEDULE OF INVESTMENTS (Unaudited)

March 31, 2023

	Shares	Value
MUTUAL FUNDS[†] - 30.2%		
Guggenheim Variable Insurance Strategy Fund III ¹	134,486	\$ 3,261,276
Guggenheim Strategy Fund III ¹	89,107	2,160,843
Guggenheim Strategy Fund II ¹	4,552	110,208
Guggenheim Ultra Short Duration Fund — Institutional Class ¹	7,274	70,627
Total Mutual Funds (Cost \$5,738,109)		<u>5,602,954</u>
	Face	
	Amount	
U.S. TREASURY BILLS^{††} - 15.0%		
U.S. Treasury Bills		
3.36% due 04/11/23 ^{2,3}	\$ 2,798,000	2,795,152
Total U.S. Treasury Bills (Cost \$2,795,202)		<u>2,795,152</u>
REPURCHASE AGREEMENTS^{††,4} - 54.3%		
J.P. Morgan Securities LLC issued 03/31/23 at 4.80% due 04/03/23	5,627,188	5,627,188
BofA Securities, Inc. issued 03/31/23 at 4.78% due 04/03/23	2,223,207	2,223,207
Barclays Capital, Inc. issued 03/31/23 at 4.80% due 04/03/23	2,223,207	2,223,207
Total Repurchase Agreements (Cost \$10,073,602)		<u>10,073,602</u>
Total Investments - 99.5% (Cost \$18,606,913)		<u>\$ 18,471,708</u>
Other Assets & Liabilities, net - 0.5%		91,553
Total Net Assets - 100.0%		<u>\$ 18,563,261</u>

Futures Contracts

Description	Number of Contracts	Expiration Date	Notional Amount	Value and Unrealized Appreciation (Depreciation)**
Equity Futures Contracts Purchased[†]				
FTSE 100 Index Futures Contracts	12	Jun 2023	\$ 1,131,870	\$ 42,033
S&P 500 Index Mini Futures Contracts	8	Jun 2023	1,655,100	34,991
Tokyo Stock Price Index Futures Contracts	8	Jun 2023	1,215,381	33,844
Nikkei 225 (OSE) Index Futures Contracts	4	Jun 2023	849,923	30,282
NASDAQ-100 Index Mini Futures Contracts	5	Jun 2023	1,330,075	30,214
Euro STOXX 50 Index Futures Contracts	11	Jun 2023	509,124	29,434
DAX Index Futures Contracts	2	Jun 2023	857,600	29,315
Dow Jones Industrial Average Index Mini Futures Contracts	12	Jun 2023	2,007,480	20,762
MSCI EAFE Index Futures Contracts	5	Jun 2023	524,075	19,106
Russell 2000 Index Mini Futures Contracts	10	Jun 2023	906,700	15,622
CAC 40 10 Euro Index Futures Contracts	7	Apr 2023	558,208	13,724
Amsterdam Index Futures Contracts	2	Apr 2023	328,827	12,037
S&P MidCap 400 Index Mini Futures Contracts	1	Jun 2023	253,000	8,068
FTSE Taiwan Index Futures Contracts	4	Apr 2023	222,640	1,418
OMX Stockholm 30 Index Futures Contracts ^{††}	2	Apr 2023	42,887	926
IBEX 35 Index Futures Contracts ^{††}	6	Apr 2023	598,582	(2,273)
CBOE Volatility Index Futures Contracts	15	Aug 2023	355,500	(6,232)
CBOE Volatility Index Futures Contracts	21	Sep 2023	504,000	(6,505)
			<u>\$ 13,850,972</u>	<u>\$ 306,766</u>
Commodity Futures Contracts Purchased[†]				
Cocoa Futures Contracts	40	May 2023	\$ 1,172,400	\$ 82,283
ECX Emission Futures Contracts	1	Dec 2023	99,740	13,001
Cattle Feeder Futures Contracts	6	May 2023	615,600	12,887
Live Cattle Futures Contracts	5	Jun 2023	324,100	12,800
Corn Futures Contracts	15	May 2023	493,875	12,388
Soybean Futures Contracts	13	Nov 2023	857,350	12,121

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Commodity Futures Contracts Purchased[†] (continued)				
Corn Futures Contracts	24	Sep 2023	\$ 692,700	\$ 10,755
Soybean Oil Futures Contracts	17	Dec 2023	554,268	9,235
Soybean Meal Futures Contracts	14	Dec 2023	584,080	5,506
NY Harbor ULSD Futures Contracts	1	Apr 2023	109,721	4,445
Gasoline RBOB Futures Contracts	3	Apr 2023	338,058	3,506
Soybean Meal Futures Contracts	20	May 2023	929,600	3,321
LME Lead Futures Contracts	1	May 2023	52,636	377
Silver Futures Contracts	1	May 2023	121,050	297
SGX Iron Ore 62% Futures Contracts	5	May 2023	62,660	200
Coffee 'C' Futures Contracts	2	May 2023	127,875	110
Brent Crude Futures Contracts	2	Jun 2023	159,580	(203)
Copper Futures Contracts	6	May 2023	612,375	(403)
LME Tin Futures Contracts	1	May 2023	129,380	(462)
Oat Futures Contracts	12	Jul 2023	217,950	(523)
Low Sulphur Gas Oil Futures Contracts	7	May 2023	530,075	(3,087)
			\$ 8,785,073	\$ 178,554
Currency Futures Contracts Purchased[†]				
Mexican Peso Futures Contracts	83	Jun 2023	\$ 2,269,220	\$ 17,640
New Zealand Dollar Futures Contracts	15	Jun 2023	938,100	10,916
			\$ 3,207,320	\$ 28,556
Interest Rate Futures Contracts Purchased[†]				
Australian Government 10 Year Bond Futures Contracts	9	Jun 2023	\$ 742,939	\$ 10,495
U.S. Treasury Ultra Long Bond Futures Contracts	3	Jun 2023	424,875	5,999
Euro - OATS Futures Contracts	1	Jun 2023	141,619	4,843
U.S. Treasury Long Bond Futures Contracts	1	Jun 2023	131,344	914
Euro - BTP Italian Government Bond Futures Contracts ^{††}	1	Jun 2023	125,583	663
			\$ 1,566,360	\$ 22,914
Commodity Futures Contracts Sold Short[†]				
Euro - Rapeseed Futures Contracts	16	Apr 2023	\$ 412,933	\$ 64,593
Euro - Mill Wheat Futures Contracts	34	May 2023	480,932	50,152
Lean Hogs Futures Contracts	15	Jun 2023	548,700	49,633
Canadian Canola (WCE) Futures Contracts	61	May 2023	693,379	46,719
Wheat Futures Contracts	11	May 2023	380,600	43,312
Soybean Futures Contracts	10	Jul 2023	737,750	14,762
CME Random Length Lumber Futures Contracts	10	May 2023	407,770	13,394
Corn Futures Contracts	16	Jul 2023	508,000	11,560
Soybean Meal Futures Contracts	9	Jul 2023	413,730	5,211
LME Zinc Futures Contracts	13	May 2023	947,213	5,011
Natural Gas Futures Contracts	12	Jun 2023	324,840	2,344
LME Nickel Futures Contracts	1	May 2023	142,500	1,071
CME Nonfat Dry Milk Futures Contracts	1	May 2023	51,700	624
Natural Gas Futures Contracts	7	Apr 2023	153,580	(1,775)
Palladium Futures Contracts	1	Jun 2023	146,400	(5,403)
LME Primary Aluminum Futures Contracts	11	May 2023	658,281	(7,877)
Sugar #11 Futures Contracts	20	Apr 2023	499,520	(8,575)
Hard Red Winter Wheat Futures Contracts	7	May 2023	307,037	(8,699)
Soybean Futures Contracts	9	May 2023	677,250	(10,228)
Soybean Oil Futures Contracts	14	May 2023	469,560	(11,666)
Cotton #2 Futures Contracts	6	May 2023	248,490	(11,863)
Live Cattle Futures Contracts	10	Oct 2023	661,600	(13,217)
Red Spring Wheat Futures Contracts	13	May 2023	582,400	(15,334)
			\$ 10,454,165	\$ 213,749

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Equity Futures Contracts Sold Short[†]				
CBOE Volatility Index Futures Contracts	18	Apr 2023	\$ 374,400	\$ 28,437
S&P/TSX 60 IX Index Futures Contracts	3	Jun 2023	536,621	(15,809)
			<u>\$ 911,021</u>	<u>\$ 12,628</u>
Currency Futures Contracts Sold Short[†]				
Japanese Yen Futures Contracts	17	Jun 2023	\$ 1,618,931	\$ 16,728
Australian Dollar Futures Contracts	10	Jun 2023	670,400	5,547
Euro FX Futures Contracts	1	Jun 2023	136,181	7
Canadian Dollar Futures Contracts	6	Jun 2023	444,450	(274)
British Pound Futures Contracts	8	Jun 2023	617,850	(1,384)
Swiss Franc Futures Contracts	12	Jun 2023	1,653,525	(11,037)
			<u>\$ 5,141,337</u>	<u>\$ 9,587</u>
Interest Rate Futures Contracts Sold Short[†]				
Long Gilt Futures Contracts ^{††}	12	Jun 2023	\$ 1,540,990	\$ 2,793
Australian Government 3 Year Bond Futures Contracts	19	Jun 2023	1,384,729	1,563
U.S. Treasury 10 Year Note Futures Contracts	5	Jun 2023	575,234	(2,016)
U.S. Treasury 5 Year Note Futures Contracts	13	Jun 2023	1,425,430	(3,356)
Canadian Government 10 Year Bond Futures Contracts	9	Jun 2023	839,437	(6,829)
Euro - Schatz Futures Contracts	23	Jun 2023	2,638,499	(16,765)
Euro - Bobl Futures Contracts	7	Jun 2023	896,474	(18,114)
Euro - Bund Futures Contracts	7	Jun 2023	1,033,709	(26,185)
U.S. Treasury 2 Year Note Futures Contracts	33	Jun 2023	6,817,852	(30,883)
			<u>\$ 17,152,354</u>	<u>\$ (99,792)</u>

** Includes cumulative appreciation (depreciation).

[†] Value determined based on Level 1 inputs, unless otherwise noted.

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

¹ Affiliated issuer.

² All or a portion of this security is pledged as futures collateral at March 31, 2023.

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

⁴ Repurchase Agreements.

CME — Chicago Mercantile Exchange