

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

September 30, 2023

	Shares	Value
<b>MUTUAL FUNDS<sup>†</sup> - 36.4%</b>		
Guggenheim Variable Insurance Strategy Fund III <sup>1</sup>	134,486	\$ 3,266,655
Guggenheim Strategy Fund III <sup>1</sup>	89,107	2,164,407
Guggenheim Strategy Fund II <sup>1</sup>	4,552	110,482
Guggenheim Ultra Short Duration Fund — Institutional Class <sup>1</sup>	7,274	70,918
<b>Total Mutual Funds</b> (Cost \$5,738,109)		<u>5,612,462</u>
	<b>Face Amount</b>	<b>Value</b>
<b>U.S. TREASURY BILLS<sup>††</sup> - 14.1%</b>		
U.S. Treasury Bills		
4.65% due 10/05/23 <sup>2,3</sup>	\$ 2,180,000	\$ 2,179,043
<b>Total U.S. Treasury Bills</b> (Cost \$2,178,723)		<u>2,179,043</u>
<b>REPURCHASE AGREEMENTS<sup>††,4</sup> - 48.4%</b>		
J.P. Morgan Securities LLC issued 09/29/23 at 5.30% due 10/02/23	4,206,999	4,206,999
Barclays Capital, Inc. issued 09/29/23 at 5.29% due 10/02/23	1,634,216	1,634,216
BofA Securities, Inc. issued 09/29/23 at 5.30% due 10/02/23	1,618,076	1,618,076
<b>Total Repurchase Agreements</b> (Cost \$7,459,291)		<u>7,459,291</u>
<b>Total Investments - 98.9%</b> (Cost \$15,376,123)		<u>\$ 15,250,796</u>
<b>Other Assets &amp; Liabilities, net - 1.1%</b>		<u>167,767</u>
<b>Total Net Assets - 100.0%</b>		<u>\$ 15,418,563</u>

**Futures Contracts**

Description	Number of Contracts	Expiration Date	Notional Amount	Value and Unrealized Appreciation (Depreciation)**
<b>Currency Futures Contracts Purchased<sup>†</sup></b>				
New Zealand Dollar Futures Contracts	7	Dec 2023	\$ 419,475	\$ 6,319
Mexican Peso Futures Contracts	17	Dec 2023	481,355	(2,687)
			<u>\$ 900,830</u>	<u>\$ 3,632</u>
<b>Interest Rate Futures Contracts Purchased<sup>†</sup></b>				
Euro - BTP Italian Government Bond Futures Contracts <sup>††</sup>	3	Dec 2023	\$ 347,584	\$ 590
U.S. Treasury 10 Year Note Futures Contracts	2	Dec 2023	216,031	(189)
			<u>\$ 563,615</u>	<u>\$ 401</u>
<b>Commodity Futures Contracts Purchased<sup>†</sup></b>				
LME Primary Aluminum Futures Contracts	14	Nov 2023	\$ 821,275	\$ 30,400
Brent Crude Futures Contracts	6	Oct 2023	553,500	4,811
SGX Iron Ore 62% Futures Contracts	11	Nov 2023	129,415	4,120
Copper Futures Contracts	2	Dec 2023	186,500	2,865
NY Harbor ULSD Futures Contracts	3	Nov 2023	398,538	1,639
LME Zinc Futures Contracts	6	Nov 2023	397,388	724
Sugar #11 Futures Contracts	20	Jun 2024	544,992	516
Cattle Feeder Futures Contracts	2	Jan 2024	258,025	192
Cotton #2 Futures Contracts	2	Dec 2023	87,190	(116)
Silver Futures Contracts	3	Dec 2023	335,775	(984)
Low Sulphur Gas Oil Futures Contracts	6	Jan 2024	537,300	(1,657)
Soybean Meal Futures Contracts	3	Dec 2023	114,540	(3,694)
Cocoa Futures Contracts	8	Dec 2023	273,760	(3,891)
WTI Crude Futures Contracts	4	Dec 2023	348,320	(5,020)
Coffee 'C' Futures Contracts	4	Dec 2023	217,800	(5,614)
ECX Emission Futures Contracts	1	Dec 2023	86,359	(6,525)
Gasoline RBOB Futures Contracts	5	Nov 2023	493,815	(19,672)

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Description	Number of Contracts	Expiration Date	Value and Unrealized Appreciation (Depreciation)**	
<b>Commodity Futures Contracts Purchased† (continued)</b>				
Lean Hogs Futures Contracts	40	Dec 2023	\$ 1,148,400	\$ (26,809)
			\$ 6,932,892	\$ (28,715)
<b>Equity Futures Contracts Purchased†</b>				
CBOE Volatility Index Futures Contracts	18	Oct 2023	\$ 319,500	\$ 14,275
IBEX 35 Index Futures Contracts††	2	Oct 2023	199,230	1,645
FTSE 100 Index Futures Contracts	5	Dec 2023	465,662	369
OMX Stockholm 30 Index Futures Contracts††	1	Oct 2023	19,640	(332)
Euro STOXX 50 Index Futures Contracts	2	Dec 2023	88,569	(1,317)
FTSE Taiwan Index Futures Contracts	3	Oct 2023	169,800	(2,389)
Tokyo Stock Price Index Futures Contracts	4	Dec 2023	621,123	(3,107)
SPI 200 Index Futures Contracts	1	Dec 2023	113,299	(3,123)
Dow Jones Industrial Average Index Mini Futures Contracts	4	Dec 2023	674,640	(5,979)
NASDAQ-100 Index Mini Futures Contracts	2	Dec 2023	594,690	(7,686)
DAX Index Futures Contracts	1	Dec 2023	409,194	(9,909)
S&P 500 Index Mini Futures Contracts	2	Dec 2023	432,625	(16,411)
			\$ 4,107,972	\$ (33,964)
<b>Interest Rate Futures Contracts Sold Short†</b>				
U.S. Treasury Long Bond Futures Contracts	15	Dec 2023	\$ 1,708,125	\$ 30,531
Euro - Bund Futures Contracts	10	Dec 2023	1,357,619	28,006
U.S. Treasury 2 Year Note Futures Contracts	46	Dec 2023	9,323,984	20,515
U.S. Treasury Ultra Long Bond Futures Contracts	10	Dec 2023	1,189,375	19,117
Long Gilt Futures Contracts††	8	Dec 2023	915,036	14,536
Euro - Schatz Futures Contracts	79	Dec 2023	8,769,610	14,457
Euro - Bobl Futures Contracts	11	Dec 2023	1,345,194	12,918
Australian Government 3 Year Bond Futures Contracts	4	Dec 2023	271,056	1,632
U.S. Treasury 5 Year Note Futures Contracts	15	Dec 2023	1,579,805	612
Canadian Government 10 Year Bond Futures Contracts	3	Dec 2023	254,433	(70)
Australian Government 10 Year Bond Futures Contracts	7	Dec 2023	504,500	(971)
			\$ 27,218,737	\$ 141,283
<b>Commodity Futures Contracts Sold Short†</b>				
Red Spring Wheat Futures Contracts	10	Dec 2023	\$ 354,125	\$ 36,749
LME Nickel Futures Contracts	3	Nov 2023	334,440	28,226
Wheat Futures Contracts	5	Dec 2023	135,125	16,965
Gold 100 oz. Futures Contracts	3	Dec 2023	559,290	10,851
Corn Futures Contracts	55	Dec 2023	1,309,000	5,601
Hard Red Winter Wheat Futures Contracts	2	Dec 2023	66,200	3,244
Canadian Canola (WCE) Futures Contracts	16	Nov 2023	166,618	2,636
Sugar #11 Futures Contracts	5	Feb 2024	148,456	1,428
Natural Gas Futures Contracts	5	Oct 2023	146,950	1,421
Platinum Futures Contracts	3	Jan 2024	137,130	1,259
Euro - Mill Wheat Futures Contracts	3	Dec 2023	37,353	1,068
Natural Gas Futures Contracts	9	Nov 2023	298,530	768
Soybean Futures Contracts	1	Nov 2023	63,750	95
Soybean Oil Futures Contracts	7	Dec 2023	234,570	60
Euro - Rapeseed Futures Contracts	3	Oct 2023	70,186	58
LME Tin Futures Contracts	1	Nov 2023	119,062	(5)
Gasoline RBOB Futures Contracts	1	Nov 2023	100,880	(105)
NY Harbor ULSD Futures Contracts	2	Oct 2023	277,444	(1,451)
Palladium Futures Contracts	1	Dec 2023	125,400	(2,940)
			\$ 4,684,509	\$ 105,928

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**Currency Futures Contracts Sold Short<sup>†</sup>**

Swiss Franc Futures Contracts	16	Dec 2023	\$	2,203,000	\$	44,907
Japanese Yen Futures Contracts	26	Dec 2023		2,202,038		39,103
Euro FX Futures Contracts	8	Dec 2023		1,060,750		9,745
Australian Dollar Futures Contracts	30	Dec 2023		1,933,650		3,467
Canadian Dollar Futures Contracts	7	Dec 2023		515,935		883
British Pound Futures Contracts	9	Dec 2023		686,475		619
			\$	8,601,848	\$	98,724

**Equity Futures Contracts Sold Short<sup>†</sup>**

FTSE/JSE TOP 40 Index Futures Contracts <sup>††</sup>	7	Dec 2023	\$	248,081	\$	6,654
S&P MidCap 400 Index Mini Futures Contracts	3	Dec 2023		756,000		2,296
Russell 2000 Index Mini Futures Contracts	2	Dec 2023		179,810		1,085
S&P/TSX 60 IX Index Futures Contracts	3	Dec 2023		520,047		491
MSCI EAFE Index Futures Contracts	1	Dec 2023		102,090		343
CAC40 10 Euro Index Futures Contracts	1	Oct 2023		75,431		189
CBOE Volatility Index Futures Contracts	17	Feb 2024		328,100		(2,979)
CBOE Volatility Index Futures Contracts	23	Jan 2024		439,300		(9,912)
			\$	2,648,859	\$	(1,833)

\*\* Includes cumulative appreciation (depreciation).

<sup>†</sup> Value determined based on Level 1 inputs, unless otherwise noted.

<sup>††</sup> 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, 2023.

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

<sup>4</sup> Repurchase Agreements.