MUTUAL FUNDS* - 2.44% Gugenheim Strategy Fund II* Fetal Mutual Funds (Cost \$2,033,556) FEDERAL AGENCY DISCOUNT NOTES** - 53.9% Federal Home Losu Bank A09% due 0.1006.023 4.01% due 0.172.73 4.01% due 0.172.73 4.2% due 0.172.73 4.2% due 0.172.73 4.2% due 0.172.73 4.2% due 0.172.73 5.3.8% due 0.100.23 5.3.8% due 0.100.23 5.3.8% due 0.100.23 5.3.8% due 0.101.23 7.01% due 0.111.23 FEDERAL AGENCY NOTES** - 23.2% Federal Intent Loss Bank 4.3.5% (SOFR + 0.00%, Rate Floor 0.00%) due 0.106.23 4.3.5% (SOFR + 0.00%, Rate Floor 0.00%) due 0.006.23 5.3.5% due 0.00% due 0.00% due 0.006.23 5.5% due 0.00% due 0.006.23 5.5% due 0.00% due 0.006.23 5.5% due 0.008 due 0.008 due 0.008.23 5.5% due 0.008 due		
Guggenheim Strategy Fund III Guggenheim Strategy Fund III Guggenheim Utts Short Duration Fund — Institutional Class I Folal Mutual Funds (Cost \$2,033,556) FEDERAL AGENCY DISCOUNT NOTES ^{††} - 53,9% Federal Home Loan Bank 4,00% dae 010623 ² \$ 4,04% dae 011723 ² 4,04% dae 011723 ² 4,04% dae 011723 ² 3,88% dae 011023 ² 3,88% dae 011023 ² 3,88% dae 011023 ² 3,84% dae 0117323 ² 4,00% dae 0117123 ² Total Federal Agency Discount Notes (Cost \$44,821,445) (Cost \$44,821,445) FEDERAL AGENCY NOTES ^{††} - 23,2% Federal Home Loan Bank 4,35% (SOFR + 0.05%, Rate Floor: 0.00%) due 03/14/25 ⁹ 4,35% (SOFR + 0.05%, Rate Floor: 0.00%) due 02/14/25 ⁹ 4,35% (SOFR + 0.05%, Rate Floor: 0.00%) due 02/23/23 Total Federal Agency Notes (Cost \$19,299,981) U.S. TREASURY BILLS ^{††} - 11,2% U.S. Treasury Bills 3,30% due 01/12723 ²³ 3,61% due 01/12723 ²³ 3,61	Shares	Value
Guggenheim Ultra Short Duration Fund — Institutional Class Textial Mutual Pauls (Cost \$2,033,556) FEDERAL ACENCY DISCOUNT NOTES†+ - 53.9% Federal Home Loan Bank 4,00% due 01/0273 ² \$ \$ 4,00% due 01/0273 ² 4,20% due 02/1023 ² 3,85% due 01/0023 ² 3,85% due 01/0023 ² 3,85% due 01/0023 ² 4,20% due 02/1023 ² 4,00% due 01/1323 ² 4,00% due 01/1323 ² 4,00% due 01/1323 ² 4,00% due 01/1323 ² 51oal Federal Agency Discount Notes (Cost \$44,821,445) FEDERAL AGENCY NOTES†+ - 23.2% Federal Home Loan Bank 4,36% (SOFR + 0.00%, Rate Floor: 0.00%) due 03/14/23 ⁶ 4,32% (SOFR + 0.00%, Rate Floor: 0.00%) due 01/04/23 ⁶ 4,32% (SOFR + 0.00%, Rate Floor: 0.00%) due 01/06/23 ⁶ 4,32% (SOFR + 0.00%, Rate Floor: 0.00%) due 02/23/23 ⁶ Total Federal Agency Notes (Cost \$19,299,981) U.S. TREASURY BILLS†+ - 11,2% U.S. TREASURY BILLS†- 1,12% U.S.	49,399 \$	1,187,560
FEDERAL AGENCY DISCOUNT NOTES ^{††} - 53.9%	87,169	
FEDERAL AGENCY DISCOUNT NOTES ^{††} - 53.9%	87,109	840,306
FEDERAL AGENCY DISCOUNT NOTES ^{††} - 53.9% Federal Home Loan Bank 4.00% due 0/10/23 ² \$ 4.00% due 0/10/23 ² 4.04% due 0/10/23 ² 3.85% due 0/10/23 ² 3.85% due 0/10/23 ² 3.85% due 0/10/23 ² 3.85% due 0/10/23 ² 4.00% due 0/11/23 ² 4.00% due 0/11/23 ² 4.00% due 0/11/23 ² 5.00 facts federal Agency Discount Notes (Cost 544.821.445) FEDERAL AGENCY NOTES ^{††} - 23.2% Federal Home Loan Bank 4.36% (SOFR - 0.05%, Rate Floor: 0.00%) due 0/14/23 ⁰ 4.32% (SOFR - 0.05%, Rate Floor: 0.00%) due 0/14/23 ⁰ 4.32% (SOFR - 0.05%, Rate Floor: 0.00%) due 0/14/23 ⁰ 5.00 facteral Agency Notes (Cost 519/29981) U.S. TREASURY BILLS ^{††} - 11.2% U.		2,027,866
Federal Home Loan Bank 4,00% due 01/0/23 ² \$ 4,01% due 01/27/23 ² 4,04% due 01/27/23 ² 4,04% due 01/27/23 ² 3,88% due 01/10/23 ² 3,88% due 01/10/23 ² 3,88% due 01/10/23 ² 3,88% due 01/10/23 ² 4,00% due 01/11/23 ² 7,004 federal Agency Discount Notes (Cost \$44,821,445) FEDERAL AGENCY NOTES ^{†+} - 23,2% Federal Home Loan Bank 4,36% (SOFR + 0,06%, Rate Floor: 0,00%) due 03/14/23 ⁶ 4,35% (SOFR + 0,05%, Rate Floor: 0,00%) due 01/06/23 ⁶ 4,35% (SOFR + 0,05%, Rate Floor: 0,00%) due 02/23/23 ⁶ Total Federal Agency Notes (Cost 519,299,981) U.S. TREASURY BILLS ^{†+} 11,2% U.S. TREASURY BILLS ^{†+} 11,2% U.S. TREASURY BILLS ^{†+} 11,2% U.S. TREASURY BILLS (Treasury Bills 3,30% due 01/05/23 ² 3,89% due 01/05/23 ² 3,89% due 01/05/23 ² Total U.S. Treasury Bills (Cost 529,295,563) REPURCHASE AGREEMENTS ^{†+,4} - 1,8% J.P. Morgan Securities LLC issued 12/30/22 at 4,26% due 01/03/23 ³ BofA Securities, Inc. issued 12/30/22 at 4,25% due 01/03/23 ³ Total Repurchase Agreements (Cost \$89,53,497) Total Investments 101.5% (Cost \$84,404,042) Other Assets & Liabilities, net - (1,5)%	_	2,027,000
Federal Home Loan Bank 4,00% due 01/06/23 ² \$ 4,01% due 01/12/23 ² 4,04% due 01/27/23 ² 4,27% due 02/10/23 ² 3,85% due 01/10/23 ² 3,85% due 01/10/23 ² 3,85% due 01/10/23 ² 3,85% due 01/10/23 ² 3,85% due 01/13/23 ² 4,00% due 01/11/23 ² 7 total Federal Agency Discount Notes (Cost \$44,821,445) FEDERAL AGENCY NOTES ^{†+} - 23,2% Federal Home Loan Bank 4,35% (SOFR + 0,00%, Rate Floor: 0,00%) due 03/14/23 ⁶ 4,35% (SOFR + 0,00%, Rate Floor: 0,00%) due 01/06/23 ⁶ 4,35% (SOFR + 0,00%, Rate Floor: 0,00%) due 02/23/23 ⁶ Total Federal Agency Notes (Cost \$19,299,981) U.S. TREASURY BILLS ^{†+} 11,2% U.S. TREASURY BILLS ^{†+} 11,2% U.S. TREASURY BILLS ^{†+} 11,2% U.S. Treasury Bills 3,30% due 01/12/23 ^{2,3} 3,8% due 01/12/23 ^{2,3} 3,8% due 01/12/23 ^{2,3} Total U.S. Treasury Bills (Cost \$59,25,65) REPURCHASE AGREEMENTS ^{†+,4} - 10,8% J.P. Morgan Securities LLC issued 12/30/22 at 4,26% due 01/03/23 ³ BofA Securities, Inc. issued 12/30/22 at 4,26% due 01/03/23 ³ Total Repurchase Agreements (Cost \$8,404,042) Other Assets & Liabilities, net - (1,5)%	Face	
Federal Home Loan Bank 4,00% due 01/06/23 ² \$ 4,01% due 01/12/23 ² 4,04% due 01/27/23 ² 4,27% due 02/10/23 ² 3,85% due 01/10/23 ² 3,85% due 01/10/23 ² 3,85% due 01/10/23 ² 3,85% due 01/10/23 ² 3,85% due 01/13/23 ² 4,00% due 01/11/23 ² 7 total Federal Agency Discount Notes (Cost \$44,821,445) FEDERAL AGENCY NOTES ^{†+} - 23,2% Federal Home Loan Bank 4,35% (SOFR + 0,00%, Rate Floor: 0,00%) due 03/14/23 ⁶ 4,35% (SOFR + 0,00%, Rate Floor: 0,00%) due 01/06/23 ⁶ 4,35% (SOFR + 0,00%, Rate Floor: 0,00%) due 02/23/23 ⁶ Total Federal Agency Notes (Cost \$19,299,981) U.S. TREASURY BILLS ^{†+} 11,2% U.S. TREASURY BILLS ^{†+} 11,2% U.S. TREASURY BILLS ^{†+} 11,2% U.S. Treasury Bills 3,30% due 01/12/23 ^{2,3} 3,8% due 01/12/23 ^{2,3} 3,8% due 01/12/23 ^{2,3} Total U.S. Treasury Bills (Cost \$59,25,65) REPURCHASE AGREEMENTS ^{†+,4} - 10,8% J.P. Morgan Securities LLC issued 12/30/22 at 4,26% due 01/03/23 ³ BofA Securities, Inc. issued 12/30/22 at 4,26% due 01/03/23 ³ Total Repurchase Agreements (Cost \$8,404,042) Other Assets & Liabilities, net - (1,5)%	Amount	
4.00% due 01/06/23 ² 4.01% due 01/12/23 ² 4.01% due 01/12/23 ² 4.27% due 02/10/23 ² 3.88% due 01/06/23 ² 3.88% due 01/06/23 ² 3.89% due 01/06/23 ² 3.89% due 01/07/23 ² 4.00% due 01/11/23 ² 4.00% due 01/11/23 ² 4.10% (SOFR + 0.00%, Rate Floor: 0.00%) due 03/14/23 ⁰ 4.10% (SOFR + 0.00%, Rate Floor: 0.00%) due 03/14/23 ⁰ 4.10% (SOFR + 0.00%, Rate Floor: 0.00%) due 02/23/23 ⁰ 70tal Federal Agency Notes (Cost 51/2,99/981) U.S. TREASURY BILLS†† - 11.2% U.S. TREASURY BILLS†† - 11.2% U.S. Treasury Bills 3.30% due 01/05/23 ³ 3.61% due 01/05/23 ³ 3.61% due 01/12/23 ^{2,3} 70tal L.S. Treasury Bills 6.05 \$2.95,563) REPURCHASE AGREEMENTS††4 - 10.8% J.P. Morgan Securities LLC issued 12/30/22 at 4.26% due 01/03/23 ³ 80f A Securities, Inc. issued 12/30/22 at 4.25% due 01/03/23 ³ 70tal Repurchase Agreements (Cost \$3,93,87) Total Investments - 10.5% (Cost \$3,40,40,42) Older Asste & Liabilities, net - (1.5)%		
4.01% due 01/12/23² 4.27% due 02/10/23² 3.85% due 10/10/23² 3.85% due 10/10/23² 3.86% due 01/10/23² 3.86% due 01/12/23² 4.00% due 01/11/23² Total Féderal Agency Discount Notes (Cost \$44,821,445) FEDERAL AGENCY NOTES†† - 23.2% Federal Home Loan Bank 4.30% (SOFR + 0.00%, Rate Floor: 0.00%) due 03/14/23° 4.32% (SOFR + 0.00%, Rate Floor: 0.00%) due 01/06/23° 4.32% (SOFR + 0.05%, Rate Floor: 0.00%) due 02/23/23° Total Féderal Agency Notes (Cost \$19,299,981) U.S. TREASURY BILLS†† - 11.2% U.S. TREASURY BILLS †† -	7,000,000	6,996,111
4.0% due 01/27/23² 4.27% due 02/10/23² 3.85% due 01/06/23³ 3.85% due 01/06/23³ 3.85% due 01/11/23² 4.0% due 01/11/23² Total Federal Agency Discount Notes (Cost \$44,821,445) FEDERAL AGENCY NOTES†† - 23.2% Federal Home Loan Bank 4.36% (SOFR + 0.06%, Rate Floor: 0.00%) due 03/14/23° 4.32% (SOFR + 0.06%, Rate Floor: 0.00%) due 01/06/23° 4.32% (SOFR + 0.02%, Rate Floor: 0.00%) due 02/23/23° Total Federal Agency Notes (Cost \$19,29,981) U.S. TREASURY BILLS†† - 11.2% U.S. TREASURY BILLS†† - 11.2% U.S. Treasury Bills 3.30% due 01/05/23² 3.89% due 01/12/23²-3 Total U.S. Treasury Bills (Cost \$9,29,565) REPURCHASE AGREEMENTS††,4-10.8% J.P. Morgan Securities LLC issued 12/30/22 at 4,26% due 01/03/23³ BofA Securities, Inc. issued 12/30/22 at 4,26% due 01/03/23³ Total Repurchase Agreements (Cost \$8,404,042) Total Investments - 101.5% (Cost \$8,4404,042)	7,000,000	6,993,126
4.27% due 02/10/23 ² 3.88% due 01/10/23 ² 3.84% due 01/3/23 ² 4.00% due 01/11/23 ² Total Federal Agency Discount Notes (Cost \$44,821,445) FEDERAL AGENCY NOTES ^{††} - 23.2% Federal Home Loan Bank 4.36% (SOFR + 0.06%, Rate Floor: 0.00%) due 03/14/23 ⁶ 4.32% (SOFR + 0.05%, Rate Floor: 0.00%) due 01/06/23 ⁶ 4.32% (SOFR + 0.05%, Rate Floor: 0.00%) due 02/23/23 ⁶ Total Federal Agency Notes (Cost \$19,299,981) U.S. TREASURY BILLS ^{††} - 11.2% U.S. Treasury Bills 3.30% due 01/05/23 ² 3.89% due 01/12/23 ^{2,3} 3.61% due 01/12/23 ^{2,3} 3.61% due 01/12/23 ^{2,3} 3.61% due 01/12/23 ^{2,3} Total U.S. Treasury Bills (Cost \$9,295,563) REPURCHASE AGREEMENTS ^{††,4} - 10.8% J.P. Morgan Securities LLC issued 12/30/22 at 4.26% due 01/03/23 ³ Barclays Capital, Inc. issued 12/30/22 at 4.25% due 01/03/23 ³ Total Repurchase Agreements (Cost \$8,404,042) (Cost \$84,404,042) (Diter Assets & Liabilities, net - (1.5)%	7,000,000	6,980,764
3.85% due 01/023 ² 3.85% due 01/06/23 ² 3.85% due 01/06/23 ² 4.00% due 01/11/23 ² Total Federal Agency Discount Notes (Cost \$44,821,445) FEDERAL AGENCY NOTES ^{††} - 23.2% Federal Home Loan Bank 4.36% (SOFR + 0.06%, Rate Floor: 0.00%) due 03/14/23 ⁰ 4.32% (SOFR + 0.06%, Rate Floor: 0.00%) due 01/06/23 ⁰ 4.35% (SOFR + 0.05%, Rate Floor: 0.00%) due 01/06/23 ⁰ 4.35% (SOFR + 0.05%, Rate Floor: 0.00%) due 02/23/23 ⁰ Total Federal Agency Notes (Cost \$19,299,981) U.S. TREASURY BILLS ^{††} - 11.2% U.S. TREASURY BILLS ^{††} - 11.2% U.S. TREASURY BILLS ^{††} - 11.2% U.S. TREASURY BILLS (SOFR + 0.05%) due 01/12/23 ²³ 3.30% due 01/12/23 ²³ 3.61% due 01/12/23 ²³ 3.61% due 01/12/23 ²³ Total U.S. Treasury Bills (Cost \$9,295,563) REPURCHASE AGREEMENTS ^{††,4} - 10.8% I.P. Morgan Securities L.C. issued 12/30/22 at 4.26% due 01/03/23 ³ BofA Securities, Inc. issued 12/30/22 at 4.25% due 01/03/23 ³ Total Repurchase Agreements (Cost \$8,34,94,042) Total Investments - 101.5% (Cost \$8,34,94,042) Total Investments - 101.5% (Cost \$8,34,94,042)		5,980,764
3.85% due 01/05/23 ² 3.84% due 01/13/23 ² 4.0% due 01/11/23 ² Total Federal Agency Discount Notes (Cost \$44,821,445) FEDERAL AGENCY NOTES†† - 23.2% Federal Home Loan Bank 4.36% (SOFR + 0.06%, Rate Floor: 0.00%) due 03/14/23 ⁶ 4.35% (SOFR + 0.06%, Rate Floor: 0.00%) due 01/06/23 ⁶ 4.35% (SOFR + 0.05%, Rate Floor: 0.00%) due 01/06/23 ⁶ 4.35% (SOFR + 0.05%, Rate Floor: 0.00%) due 02/23/23 ⁰ Total Federal Agency Notes (Cost \$19,299,981) U.S. TREASURY BILLS†† - 11,2% U.S. TREASURY BILLS†† - 11,2% U.S. Treasury Bills 3.30% due 01/12/23 ²³ 3.89% due 01/12/23 ²³ Total U.S. Treasury Bills (Cost \$9,295,563) REPURCHASE AGREEMENTS††,4 - 10.8% J.P. Morgan Securities LLC issued 12/30/22 at 4.26% due 01/03/23 ³ Barclays Capital, Inc. issued 12/30/22 at 4.25% due 01/03/23 ³ Barclays Capital, Inc. issued 12/30/22 at 4.25% due 01/03/23 ³ Total Repurchase Agreements (Cost \$8,93,497) Total Investments - 101.5% (Cost \$8,93,497) Total Investments - 101.5% (Cost \$8,4404,042) (Cher Asset & Liabilities, net - (1.5)%	6,000,000	- / /
3.84% due 01/13/23 ² 4.00% due 01/11/23 ² Total Federal Agency Discount Notes (Cost \$44,821,445) FEDERAL AGENCY NOTES ^{††} - 23.2% Federal Home Loan Bank 4.30% (SOFR + 0.06%, Rate Floor: 0.00%) due 03/14/23° 4.32% (SOFR + 0.05%, Rate Floor: 0.00%) due 01/06/23° 4.32% (SOFR + 0.05%, Rate Floor: 0.00%) due 02/23/23° Total Federal Agency Notes (Cost \$19,299,981) U.S. TREASURY BILLS ^{††} - 11.2% U.S. TREASURY BILLS ^{††} - 11.2% U.S. TREASURY BILLS ^{††} - 11.2% U.S. TREASURY BILLS Treasury Bills 3.30% due 01/05/23 ² 3.89% due 01/05/23 ² 3.89% due 01/05/23 ³ 5.61% due 01/12/23 ²⁻³ Total U.S. Treasury Bills (Cost \$9,295,563) REPURCHASE AGREEMENTS ^{††,4} - 10.8% J.P. Morgan Securities LLC issued 12/30/22 at 4.26% due 01/03/23 ³ BofA Securities, Inc. issued 12/30/22 at 4.25% due 01/03/23 ³ Barclays Capital, Inc. issued 12/30/22 at 4.21% due 01/03/23 ³ Total U.S. Agreements (Cost \$8,93,497) Total Investments - 101,5% (Cost \$8,93,497) Total Investments - 101,5% (Cost \$8,34,404,042) Other Assets & Liabilities, net - (1.5)%	5,900,000	5,894,321
4.00% due 01/11/23 ² Total Federal Agency Discount Notes (Cost \$44,821,445) FEDERAL AGENCY NOTES†† - 23.2% Federal Home Loan Bank 4.36% (SOFR + 0.06%, Rate Floor: 0.00%) due 03/14/23 ⁶ 4.32% (SOFR + 0.06%, Rate Floor: 0.00%) due 01/06/23 ⁶ 4.35% (SOFR + 0.05%, Rate Floor: 0.00%) due 02/23/23 ⁸ Total Federal Agency Notes (Cost \$19,299,981) U.S. TREASURY BILLS†† - 11.2% U.S. TREASURY BILLS†† - 11.2% U.S. Treasury Bills 3.30% due 01/05/23 ² 3.89% due 01/12/23 ^{2,3} 3.61% due 01/12/23 ^{2,3} Total U.S. Treasury Bills (Cost \$9,295,563) REPURCHASE AGREEMENTS††,4 - 10.8% J.P. Morgan Securities LLC issued 12/30/22 at 4.26% due 01/03/23 ³ Barclays Capital, Inc. issued 12/30/22 at 4.21% due 01/03/23 ³ Barclays Capital, Inc. issued 12/30/22 at 4.21% due 01/03/23 ³ Total Repurchase Agreements (Cost \$8,33,497) Total Investments - 101.5% (Cost \$8,404,042) Other Asset & Liabilities, net - (1.5)%	5,000,000	4,997,326
Total Federal Agency Discount Notes (Cost \$44,821,445) FEDERAL AGENCY NOTES ^{††} - 23.2% Federal Home Loan Bank 4.36% (SOFR + 0.05%, Rate Floor: 0.00%) due 03/14/23° 4.32% (SOFR + 0.05%, Rate Floor: 0.00%) due 01/06/23° 4.35% (SOFR + 0.05%, Rate Floor: 0.00%) due 02/23/23° Total Federal Agency Notes (Cost \$19,299,981) U.S. TREASURY BILLS ^{††} - 11.2% U.S. TREASURY BILLS ^{††} - 11.2% U.S. Treasury Bills 3.30% due 01/05/23² 3.61% due 01/12/23²-3 3.61% due 01/12/23²-3 Total U.S. Treasury Bills (Cost \$9,295,563) REPURCHASE AGREEMENTS ^{††,4} - 10.8% J.P. Morgan Securities LLC issued 12/30/22 at 4.26% due 01/03/23³ Borla Securities, Inc. issued 12/30/22 at 4.25% due 01/03/23³ Borla Securities, Inc. issued 12/30/22 at 4.25% due 01/03/23³ Borla Repurchase Agreements (Cost \$8,35,497) Total Investments - 101.5% (Cost \$8,35,497) Total Investments - 101.5% (Cost \$8,34,404,20) Other Asset & Liabilities, net - (1.5)%	5,000,000	4,994,530
FEDERAL AGENCY NOTES ^{††} - 23.2% Federal Home Loan Bank 4.36% (SOFR + 0.06%, Rate Floor: 0.00%) due 03/14/23° 4.32% (SOFR + 0.05%, Rate Floor: 0.00%) due 01/06/23° 4.35% (SOFR + 0.05%, Rate Floor: 0.00%) due 02/23/23° Total Federal Agency Notes (Cost \$19,299,981) U.S. TREASURY BILLS ^{††} - 11.2% U.S. Treasury Bills 3.30% due 01/05/23² 3.89% due 01/12/23²-3 3.89% due 01/12/23²-3 3.61% due 01/12/23²-3 Total U.S. Treasury Bills (Cost \$2,295,563) REPURCHASE AGREEMENTS ^{††,4} - 10.8% J.P. Morgan Securities LLC issued 12/30/22 at 4.25% due 01/03/23³ BofA Securities, Inc. issued 12/30/22 at 4.25% due 01/03/23³ Barclays Capital, Inc. issued 12/30/22 at 4.21% due 01/03/23³ Total Repurchase Agreements (Cost \$8,953,497) Total Investments - 101.5% (Cost \$8,953,497) Total Investments - 101.5% (Cost \$8,404,042) Other Assets & Liabilities, net - (1.5)%	2,000,000	1,998,259
FEDERAL AGENCY NOTES ^{††} - 23.2% Federal Home Loan Bank 4.36% (SOFR + 0.06%, Rate Floor: 0.00%) due 03/14/23° 4.32% (SOFR + 0.02%, Rate Floor: 0.00%) due 01/06/23° 4.35% (SOFR + 0.05%, Rate Floor: 0.00%) due 02/23/23° Total Federal Agency Notes (Cost \$19,299,981) U.S. TREASURY BILLS ^{††} - 11.2% U.S. Treasury Bills 3.30% due 01/05/23² 3.89% due 01/12/23²-3 3.61% due 01/12/23²-3 Total U.S. Treasury Bills (Cost \$9,295,563) REPURCHASE AGREEMENTS ^{††,4} - 10.8% J.P. Morgan Securities LLC issued 12/30/22 at 4.26% due 01/03/23³ BorfA Securities, Inc. issued 12/30/22 at 4.25% due 01/03/23³ BorfA Securities, Inc. issued 12/30/22 at 4.21% due 01/03/23³ Total Repurchase Agreements (Cost \$8,53,497) Total Investments - 101.5% (Cost \$84,404,042) (Cost \$84,404,042)		44,825,970
Federal Home Loan Bank 4.36% (SOFR + 0.06%, Rate Floor: 0.00%) due 03/14/23° 4.32% (SOFR + 0.02%, Rate Floor: 0.00%) due 01/06/23° 4.35% (SOFR + 0.05%, Rate Floor: 0.00%) due 02/23/23° Total Federal Agency Notes (Cost \$19,299,981) U.S. TREASURY BILLS†† - 11.2% U.S. Treasury Bills 3.30% due 01/05/23² 3.89% due 01/12/23² 3.61% due 01/12/23² 3.61% due 01/12/23² Total U.S. Treasury Bills (Cost \$9,295,563) REPURCHASE AGREEMENTS††,4 - 10.8% J.P. Morgan Securities LLC issued 12/30/22 at 4.26% due 01/03/23³ BofA Securities, Inc. issued 12/30/22 at 4.25% due 01/03/23³ Borlays Capital, Inc. issued 12/30/22 at 4.25% due 01/03/23³ Total Repurchase Agreements (Cost \$8,953,497) Total Investments - 101.5% (Cost \$8,953,497) Total Investments - 101.5% (Cost \$8,4,040,4042) Other Assets & Liabilities, net - (1.5)%	_	44,623,970
4.36% (SOFR + 0.06%, Rate Floor: 0.00%) due 03/14/23° 4.32% (SOFR + 0.02%, Rate Floor: 0.00%) due 01/06/23° 4.35% (SOFR + 0.05%, Rate Floor: 0.00%) due 02/23/23° Total Federal Agency Notes (Cost \$19,299,981) U.S. TREASURY BILLS†† - 11.2% U.S. Treasury Bills 3.30% due 01/05/23² 3.89% due 01/12/23².3 3.61% due 01/12/23².3 3.61% due 01/12/23².3 Total U.S. Treasury Bills (Cost \$9,295,563) REPURCHASE AGREEMENTS††,4 - 10.8% J.P. Morgan Securities LLC issued 12/30/22 at 4.26% due 01/03/23³ Barclays Capital, Inc. issued 12/30/22 at 4.25% due 01/03/23³ Barclays Capital, Inc. issued 12/30/22 at 4.25% due 01/03/23³ Total Repurchase Agreements (Cost \$8,953,497) Total Investments - 101.5% (Cost \$8,953,497) Total Investments - 101.5% (Cost \$8,404,042) Other Assets & Liabilities, net - (1.5)%		
4.32% (SOFR + 0.02%, Rate Floor: 0.00%) due 01/06/23 ⁰ 4.35% (SOFR + 0.05%, Rate Floor: 0.00%) due 02/23/23 ⁰ Total Federal Agency Notes (Cost \$19,299,981) U.S. TREASURY BILLS ^{††} - 11.2% U.S. Treasury Bills 3.30% due 01/05/23 ² 3.89% due 01/12/23 ^{2,3} 3.61% due 01/12/23 ^{2,3} 3.61% due 01/12/23 ^{2,3} Total U.S. Treasury Bills (Cost \$9,295,563) REPURCHASE AGREEMENTS ^{††,4} - 10.8% J.P. Morgan Securities LLC issued 12/30/22 at 4.26% due 01/03/23 ³ BofA Securities, Inc. issued 12/30/22 at 4.25% due 01/03/23 ³ Barclays Capital, Inc. issued 12/30/22 at 4.21% due 01/03/23 ³ Total Repurchase Agreements (Cost \$8,953,497) Total Investments - 101.5% (Cost \$8,940,042) Other Assets & Liabilities, net - (1.5)%		
4.35% (SOFR + 0.05%, Rate Floor: 0.00%) due 02/23/23° Total Federal Agency Notes (Cost \$19,299,981) U.S. TREASURY BILLS ^{††} - 11.2% U.S. Treasury Bills 3.30% due 01/05/23² 3.89% due 01/12/23²-3 3.61% due 01/12/23²-3 Total U.S. Treasury Bills (Cost \$9,295,563) REPURCHASE AGREEMENTS ^{††,4} - 10.8% J.P. Morgan Securities LLC issued 12/30/22 at 4.26% due 01/03/23³ BofA Securities, Inc. issued 12/30/22 at 4.25% due 01/03/23³ Total Repurchase Agreements (Cost \$8,953,497) Total Investments - 101.5% (Cost \$8,940,042) Other Assets & Liabilities, net - (1.5)%	10,000,000	10,000,770
Total Federal Agency Notes (Cost \$19,299,981) U.S. TREASURY BILLS ^{††} - 11,2% U.S. Treasury Bills 3.30% due 01/05/23² 3.89% due 01/12/23²-3 3.61% due 01/12/23²-3 Total U.S. Treasury Bills (Cost \$9,295,563) REPURCHASE AGREEMENTS ^{††,4} - 10.8% J.P. Morgan Securities LLC issued 12/30/22 at 4.26% due 01/03/23³ BofA Securities, Inc. issued 12/30/22 at 4.25% due 01/03/23³ Barclays Capital, Inc. issued 12/30/22 at 4.21% due 01/03/23³ Total Repurchase Agreements (Cost \$8,953,497) Total Investments - 101.5% (Cost \$84,404,042) Other Assets & Liabilities, net - (1.5)%	6,800,000	6,800,041
U.S. TREASURY BILLS ^{††} - 11.2% U.S. Treasury Bills 3.30% due 01/05/23 ² 3.89% due 01/12/23 ^{2,3} 3.61% due 01/12/23 ^{2,3} Total U.S. Treasury Bills (Cost \$9,295,563) REPURCHASE AGREEMENTS ^{††,4} - 10.8% J.P. Morgan Securities LLC issued 12/30/22 at 4.26% due 01/03/23 ³ BofA Securities, Inc. issued 12/30/22 at 4.25% due 01/03/23 ³ Barclays Capital, Inc. issued 12/30/22 at 4.21% due 01/03/23 ³ Total Repurchase Agreements (Cost \$8,953,497) Total Investments - 101.5% (Cost \$8,940,042) Other Assets & Liabilities, net - (1.5)%	2,500,000	2,500,140
U.S. TREASURY BILL S ^{††} - 11.2% U.S. Treasury Bills 3.30% due 01/05/23 ² 3.89% due 01/12/23 ^{2.3} 3.61% due 01/12/23 ^{2.3} 3.61% due 01/12/23 ^{2.3} Total U.S. Treasury Bills (Cost \$9,295,563) REPURCHASE AGREEMENTS ^{††,4} - 10.8% J.P. Morgan Securities LLC issued 12/30/22 at 4.26% due 01/03/23 ³ BofA Securities, Inc. issued 12/30/22 at 4.25% due 01/03/23 ³ Barclays Capital, Inc. issued 12/30/22 at 4.21% due 01/03/23 ³ Total Repurchase Agreements (Cost \$8,953,497) Total Investments - 101.5% (Cost \$84,404,042) Other Assets & Liabilities, net - (1.5)%		19,300,951
U.S. Treasury Bills 3.30% due 01/05/23 ² 3.89% due 01/12/23 ^{2,3} 3.61% due 01/12/23 ^{2,3} Total U.S. Treasury Bills (Cost \$9,295,563) REPURCHASE AGREEMENTS ^{††,4} - 10.8% J.P. Morgan Securities LLC issued 12/30/22 at 4.26% due 01/03/23 ³ BofA Securities, Inc. issued 12/30/22 at 4.25% due 01/03/23 ³ Barclays Capital, Inc. issued 12/30/22 at 4.21% due 01/03/23 ³ Total Repurchase Agreements (Cost \$8,953,497) Total Investments - 101.5% (Cost \$8,404,042) Other Assets & Liabilities, net - (1.5)%	_	17,500,751
3.30% due 01/05/23 ² 3.89% due 01/12/23 ^{2,3} 3.61% due 01/12/23 ^{2,3} Total U.S. Treasury Bills (Cost \$9,295,563) REPURCHASE AGREEMENTS ^{††,4} - 10.8% J.P. Morgan Securities LLC issued 12/30/22 at 4.26% due 01/03/23 ³ BofA Securities, Inc. issued 12/30/22 at 4.25% due 01/03/23 ³ Barelays Capital, Inc. issued 12/30/22 at 4.21% due 01/03/23 ³ Total Repurchase Agreements (Cost \$8,953,497) Total Investments - 101.5% (Cost \$84,404,042) Other Assets & Liabilities, net - (1.5)%		
3.89% due 01/12/23 ^{2.3} 3.61% due 01/12/23 ^{2.3} Total U.S. Treasury Bills (Cost \$9,295,563) REPURCHASE AGREEMENTS ^{††,4} - 10.8% J.P. Morgan Securities LLC issued 12/30/22 at 4.26% due 01/03/23 ³ BofA Securities, Inc. issued 12/30/22 at 4.25% due 01/03/23 ³ Barclays Capital, Inc. issued 12/30/22 at 4.21% due 01/03/23 ³ Total Repurchase Agreements (Cost \$8,953,497) Total Investments - 101.5% (Cost \$84,404,042) Other Assets & Liabilities, net - (1.5)%		
3.61% due 01/12/23 ^{2,3} Total U.S. Treasury Bills (Cost \$9,295,563) REPURCHASE AGREEMENTS ^{††,4} - 10.8% J.P. Morgan Securities LLC issued 12/30/22 at 4.26% due 01/03/23 ³ Bofa Securities, Inc. issued 12/30/22 at 4.25% due 01/03/23 ³ Barclays Capital, Inc. issued 12/30/22 at 4.21% due 01/03/23 ³ Total Repurchase Agreements (Cost \$8,953,497) Total Investments - 101.5% (Cost \$84,404,042) Other Assets & Liabilities, net - (1.5)%	8,000,000	7,998,384
Total U.S. Treasury Bills (Cost \$9,295,563) REPURCHASE AGREEMENTS ^{††,4} - 10.8% J.P. Morgan Securities LLC issued 12/30/22 at 4.26% due 01/03/23 ³ BofA Securities, Inc. issued 12/30/22 at 4.25% due 01/03/23 ³ Barclays Capital, Inc. issued 12/30/22 at 4.21% due 01/03/23 ³ Total Repurchase Agreements (Cost \$8,953,497) Total Investments - 101.5% (Cost \$84,404,042) Other Assets & Liabilities, net - (1.5)%	800,000	799,306
(Cost \$9,295,563) REPURCHASE AGREEMENTS ^{††,4} - 10.8% J.P. Morgan Securities LLC issued 12/30/22 at 4.26% due 01/03/23 ³ BofA Securities, Inc. issued 12/30/22 at 4.25% due 01/03/23 ³ Barclays Capital, Inc. issued 12/30/22 at 4.21% due 01/03/23 ³ Total Repurchase Agreements (Cost \$8,953,497) Total Investments - 101.5% (Cost \$84,404,042) Other Assets & Liabilities, net - (1.5)%	500,000	499,566
REPURCHASE AGREEMENTS ^{††,4} - 10.8% J.P. Morgan Securities, LLC issued 12/30/22 at 4.26% due 01/03/23 ³ BofA Securities, Inc. issued 12/30/22 at 4.25% due 01/03/23 ³ Barclays Capital, Inc. issued 12/30/22 at 4.21% due 01/03/23 ³ Total Repurchase Agreements (Cost \$8,953,497) Total Investments - 101.5% (Cost \$8,4404,042) Other Assets & Liabilities, net - (1.5)%		9,297,256
J.P. Morgan Securities LLC issued 12/30/22 at 4.26% due 01/03/23 ³ BofA Securities, Inc. issued 12/30/22 at 4.25% due 01/03/23 ³ Barclays Capital, Inc. issued 12/30/22 at 4.21% due 01/03/23 ³ Total Repurchase Agreements (Cost \$8,953,497) Total Investments - 101.5% (Cost \$84,404,042) Other Assets & Liabilities, net - (1.5)%	_	9,291,230
BofA Securities, Inc. issued 12/30/22 at 4.25% due 01/03/23 ³ Barclays Capital, Inc. issued 12/30/22 at 4.21% due 01/03/23 ³ Total Repurchase Agreements (Cost \$8,953,497) Total Investments - 101.5% (Cost \$84,404,042) Other Assets & Liabilities, net - (1.5)%		,
Barclays Capital, Inc. issued 12/30/22 at 4.21% due 01/03/23 ³ Total Repurchase Agreements (Cost \$8,953,497) Total Investments - 101.5% (Cost \$84,404,042) Other Assets & Liabilities, net - (1.5)%	5,064,082	5,064,082
Total Repurchase Agreements (Cost \$8,953,497) Total Investments - 101.5% (Cost \$84,404,042) Other Assets & Liabilities, net - (1.5)%	1,947,724	1,947,724
(Cost \$8,953,497) Total Investments - 101.5% (Cost \$84,404,042) Other Assets & Liabilities, net - (1.5)%	1,941,691	1,941,691
Total Investments - 101.5% (Cost \$84,404,042) Other Assets & Liabilities, net - (1.5)%		
(Cost \$84,404,042) Other Assets & Liabilities, net - (1.5)%		8,953,497
Other Assets & Liabilities, net - (1.5)%		
	<u>\$</u>	84,405,540
Total Net Assets - 100.0%	_	(1,252,260)
	\$	83,153,280
Futures Contracts	***	Value and Unrealized
Description Number of Contracts Expiration Date	Notional Amount	Value and Unrealized Appreciation**
Equity Futures Contracts Sold Short		
NASDAQ-100 Index Mini Futures Contracts 10 Mar 2023 \$	2,204,600	\$ 161,176

Total Return Swap Agreements

Counterparty	Index	Туре	Financing Rate	Payment Frequency	Maturity Date	Units	Notional Amount	Unrealized Appreciation
OTC Equity Index Swa	np Agreements Sold Short††	•						
	NASDAQ-100		4.65% (SOFR +					
Barclays Bank plc	Index	Receive	0.35%)	At Maturity	01/25/23	1,380 \$	15,098,785	\$ 1,248,167
-	NASDAQ-100		4.58% (Federal Funds					
BNP Paribas	Index	Receive	Rate + 0.25%)	At Maturity	01/26/23	5,449	59,609,142	668,965
Goldman Sachs	NASDAQ-100		4.63% (Federal Funds					
International	Index	Receive	Rate + 0.30%)	At Maturity	01/26/23	563	6,160,032	427,567
						\$	80 867 959	\$ 2 344 699

- Includes cumulative appreciation (depreciation).

 Value determined based on Level 1 inputs.

 Value determined based on Level 2 inputs.

 Variable rate security. Rate indicated is the rate effective at December 31, 2022. In some instances, the effective rate is limited by a minimum rate floor or a maximum rate cap established by the issuer. The settlement status of a position may also impact the effective rate indicated. In some cases, a position may be unsettled at period end and may not have a stated effective rate. In instances where multiple underlying reference rates and spread amounts are shown, the effective rate is based on a weighted average.

 Affiliated issuer:

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

 All or a portion of this security is pledged as equity index swap collateral at December 31, 2022.

 Repurchase Agreements.

plc — Public Limited Company SOFR — Secured Overnight Financing Rate