

Commodities Strategy Fund
CONSOLIDATED SCHEDULE OF INVESTMENTS (Unaudited)

September 30, 2021

	Shares	Value
MUTUAL FUNDS[†] - 11.4%		
Guggenheim Ultra Short Duration Fund — Institutional Class ¹	126,629	\$ 1,262,487
Guggenheim Strategy Fund II ¹	42,502	1,062,112
Total Mutual Funds (Cost \$2,322,291)		<u>2,324,599</u>
	Face Amount	
FEDERAL AGENCY NOTES^{††} - 29.4%		
Federal Home Loan Bank		
1.00% due 04/15/26	\$ 2,000,000	2,000,704
0.09% (1 Month USD LIBOR, Rate Floor: 0.00%) due 10/20/21 ²	1,900,000	1,900,080
Federal Farm Credit Bank		
0.24% (1 Month USD LIBOR + 0.16%, Rate Floor: 0.00%) due 10/04/21 ²	2,000,000	2,000,038
Fannie Mae		
1.38% due 10/07/21	130,000	130,029
Total Federal Agency Notes (Cost \$6,032,358)		<u>6,030,851</u>
FEDERAL AGENCY DISCOUNT NOTES^{††} - 19.5%		
Federal Farm Credit Bank		
0.00% due 10/01/21 ³	4,000,000	4,000,000
Total Federal Agency Discount Notes (Cost \$4,000,000)		<u>4,000,000</u>
U.S. TREASURY BILLS^{††} - 15.5%		
U.S. Treasury Bills		
0.03% due 12/02/21 ³	2,000,000	1,999,896
0.04% due 10/07/21 ^{3,4}	1,184,000	1,183,994
Total U.S. Treasury Bills (Cost \$3,183,887)		<u>3,183,890</u>
REPURCHASE AGREEMENTS^{††,5} - 23.2%		
J.P. Morgan Securities LLC issued 09/30/21 at 0.05% due 10/01/21		
	2,673,349	2,673,349
BoFA Securities, Inc. issued 09/30/21 at 0.02% due 10/01/21		
	1,038,733	1,038,733
Barclays Capital, Inc. issued 09/30/21 at 0.03% due 10/01/21		
	1,038,733	1,038,733
Total Repurchase Agreements (Cost \$4,750,815)		<u>4,750,815</u>
Total Investments - 99.0% (Cost \$20,289,351)		<u>\$ 20,290,155</u>
Other Assets & Liabilities, net - 1.0%		<u>204,992</u>
Total Net Assets - 100.0%		<u>\$ 20,495,147</u>

Futures Contracts

Description	Number of Contracts	Expiration Date	Notional Amount	Value and Unrealized Appreciation ^{**}
Commodity Futures Contracts Purchased[†]				
Goldman Sachs Commodity Index Futures Contracts	148	Oct 2021	\$ 20,627,500	\$ 1,093,008

^{**} Includes cumulative appreciation (depreciation).

[†] Value determined based on Level 1 inputs.

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

¹ Affiliated issuer.

² Variable rate security. Rate indicated is the rate effective at September 30, 2021. 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.

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

⁴ All or a portion of this security is pledged as futures collateral at September 30, 2021.

⁵ Repurchase Agreements.

LIBOR — London Interbank Offered Rate