

Commodities Strategy Fund
CONSOLIDATED SCHEDULE OF INVESTMENTS (Unaudited)

March 31, 2022

	Shares	Value
MUTUAL FUNDS¹ - 6.7%		
Guggenheim Strategy Fund II ¹	56,518	\$ 1,387,525
Guggenheim Ultra Short Duration Fund — Institutional Class ¹	141,704	1,387,282
Total Mutual Funds (Cost \$2,822,291)		<u>2,774,807</u>
	Face Amount	
FEDERAL AGENCY DISCOUNT NOTES^{††} - 59.3%		
Federal Home Loan Bank		
0.13% due 04/04/22 ²	\$ 6,963,000	6,962,913
0.15% due 04/05/22 ²	5,000,000	4,999,917
0.17% due 04/27/22 ²	5,000,000	4,999,350
0.24% due 04/27/22 ²	4,800,000	4,799,168
0.83% due 10/03/22 ²	2,000,000	1,991,348
0.81% due 09/14/22 ²	1,000,000	996,442
Total Federal Agency Discount Notes (Cost \$24,749,082)		<u>24,749,138</u>
FEDERAL AGENCY NOTES^{††} - 16.8%		
Federal Home Loan Bank		
0.27% (SOFR, Rate Floor: 0.00%) due 04/25/22 ⁰	6,000,000	6,000,036
Federal Farm Credit Bank		
0.32% (U.S. Prime Rate - 3.18%, Rate Floor: 0.00%) due 10/25/22 ⁰	1,000,000	999,913
Total Federal Agency Notes (Cost \$7,000,011)		<u>6,999,949</u>
U.S. TREASURY BILLS^{††} - 11.4%		
U.S. Treasury Bills		
0.12% due 05/05/22 ^{2,3}	4,771,000	4,770,335
Total U.S. Treasury Bills (Cost \$4,770,459)		<u>4,770,335</u>
REPURCHASE AGREEMENTS^{††,4} - 9.4%		
J.P. Morgan Securities LLC issued 03/31/22 at 0.28% due 04/01/22	2,641,897	2,641,897
BofA Securities, Inc. issued 03/31/22 at 0.25% due 04/01/22	1,017,541	1,017,541
Barclays Capital, Inc. issued 03/31/22 at 0.24% due 04/01/22	264,561	264,561
Total Repurchase Agreements (Cost \$3,923,999)		<u>3,923,999</u>
Total Investments - 103.6% (Cost \$43,265,842)		<u>\$ 43,218,228</u>
Other Assets & Liabilities, net - (3.6)%		<u>(1,497,467)</u>
Total Net Assets - 100.0%		<u>\$ 41,720,761</u>

Futures Contracts

Description	Number of Contracts	Expiration Date	Notional Amount	Value and Unrealized Depreciation ^{**}
Commodity Futures Contracts Purchased[†]				
Goldman Sachs Commodity Index Futures Contracts	230	Apr 2022	\$ 41,690,375	\$ (334,777)

** Includes cumulative appreciation (depreciation).

[†] Value determined based on Level 1 inputs.

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

⁰ Variable rate security. Rate indicated is the rate effective at March 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.

¹ Affiliated issuer.

² Rate indicated is the effective yield at the time of purchase.

³ All or a portion of this security is pledged as futures collateral at March 31, 2022.

⁴ Repurchase Agreements.

SOFR — Secured Overnight Financing Rate