

**COMMODITIES STRATEGIES FUND**

	SHARES	VALUE
<b>MUTUAL FUNDS<sup>†</sup> - 8.9%</b>		
Guggenheim Ultra Short Duration Fund — Institutional Class <sup>1</sup>	141,704	\$ 1,367,443
Guggenheim Strategy Fund II <sup>1</sup>	56,518	<u>1,364,353</u>
<b>Total Mutual Funds</b> (Cost \$2,822,291)		<u>2,731,796</u>
	FACE AMOUNT	

<b>FEDERAL AGENCY NOTES<sup>††</sup> - 52.3%</b>		
Federal Home Loan Bank 1.52% (SOFR + 0.01%, Rate Floor: 0.00%) due 09/15/22 <sup>°</sup>	\$ 15,000,000	14,999,610
Federal Farm Credit Bank 1.57% (1 Year U.S. Prime Rate - 3.18%, Rate Floor: 0.00%) due 10/25/22 <sup>°</sup>	1,000,000	<u>1,000,102</u>
<b>Total Federal Agency Notes</b> (Cost \$15,999,984)		<u>15,999,712</u>

<b>FEDERAL AGENCY DISCOUNT NOTES<sup>††</sup> - 22.8%</b>		
Federal Home Loan Bank 1.03% due 07/29/22 <sup>2</sup>	5,000,000	4,995,994
0.83% due 10/03/22 <sup>2</sup>	2,000,000	<u>1,990,295</u>
<b>Total Federal Agency Discount Notes</b> (Cost \$6,991,660)		<u>6,986,289</u>

**Futures Contracts**

Description	Number of Contracts	Expiration Date	Notional Amount	Value and Unrealized Depreciation <sup>**</sup>
<b>Commodity Futures Contracts Purchased<sup>†</sup></b>				
Goldman Sachs Commodity Index Futures Contracts	173	Jul 2022	\$ 30,729,125	\$ (2,585,913)

	FACE AMOUNT	VALUE
<b>U.S. TREASURY BILLS<sup>††</sup> - 10.4%</b>		
U.S. Treasury Bills 1.02% due 07/19/22 <sup>2,3</sup>	\$ 3,168,000	<u>\$ 3,166,380</u>
<b>Total U.S. Treasury Bills</b> (Cost \$3,166,305)		<u>3,166,380</u>
<b>REPURCHASE AGREEMENTS<sup>††4</sup> - 11.2%</b>		
J.P. Morgan Securities LLC issued 06/30/22 at 1.48% due 07/01/22	1,933,983	1,933,983
Barclays Capital, Inc. issued 06/30/22 at 1.42% due 07/01/22	753,164	753,164
BofA Securities, Inc. issued 06/30/22 at 1.44% due 07/01/22	745,707	<u>745,707</u>
<b>Total Repurchase Agreements</b> (Cost \$3,432,854)		<u>3,432,854</u>
<b>Total Investments - 105.6%</b> (Cost \$32,413,094)		<u>\$ 32,317,031</u>
<b>Other Assets &amp; Liabilities, net - (5.6)%</b>		<u>(1,700,470)</u>
<b>Total Net Assets - 100.0%</b>		<u>\$ 30,616,561</u>

## COMMODITIES STRATEGIES FUND

\*\* 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 June 30, 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.

<sup>1</sup> Affiliated issuer.

<sup>2</sup> Rate indicated is the effective yield at the time of purchase.

<sup>3</sup> All or a portion of this security is pledged as futures collateral at June 30, 2022.

<sup>4</sup> Repurchase Agreements.

SOFR — Secured Overnight Financing Rate