MANAGED FUTURES STRATEGY FUND

	Shares	Value
MUTUAL FUNDS† - 77.3%		
Guggenheim Strategy Fund III[1]	471,674	$ 11,692,808
Guggenheim Strategy Fund II[1]	381,615	9,471,696
Guggenheim Ultra Short Duration Fund — Institutional Class[1]	318,338	3,170,642
Total Mutual Funds (Cost $24,475,572)		24,335,146

	Face Amount	Value
U.S. TREASURY BILLS†† - 12.0%		
U.S. Treasury Bills 2.11% due 07/16/19[2,3]	$ 3,765,000	3,761,786
Total U.S. Treasury Bills (Cost $3,761,565)		3,761,786
REPURCHASE AGREEMENTS††,4 - 10.9%		
JPMorgan Chase & Co. issued 06/28/19 at 2.53% due 07/01/19	2,287,649	2,287,649
Bank of America Merrill Lynch issued 06/28/19 at 2.48% due 07/01/19	$ 568,291	$ 568,291
Barclays Capital issued 06/28/19 at 2.40% due 07/01/19	568,291	568,291
Total Repurchase Agreements (Cost $3,424,231)		3,424,231
Total Investments - 100.2% (Cost $31,661,368)		$ 31,521,163
Other Assets & Liabilities, net - (0.2)%		(48,323)
Total Net Assets - 100.0%		$ 31,472,840

Futures Contracts

Description	Number of Contracts	Expiration Date	Notional Amount	Value and Unrealized Appreciation (Depreciation)**
Interest Rate Futures Contracts Purchased†				
U.S. Treasury 10 Year Note Futures Contracts	65	Sep 2019	$ 8,314,922	$ 96,168
U.S. Treasury Long Bond Futures Contracts	18	Sep 2019	2,799,000	64,865
Euro - Bund Futures Contracts	30	Sep 2019	5,893,540	55,506
U.S. Treasury 2 Year Note Futures Contracts	50	Sep 2019	10,757,031	53,395
U.S. Treasury Ultra Long Bond Futures Contracts	11	Sep 2019	1,951,469	48,223
Euro - Bobl Futures Contracts	68	Sep 2019	10,397,998	41,355
Australian Government 10 Year Bond Futures Contracts	71	Sep 2019	7,146,861	34,854
U.S. Treasury 5 Year Note Futures Contracts	21	Sep 2019	2,480,625	28,181
Canadian Government 10 Year Bond Futures Contracts	33	Sep 2019	3,603,038	26,292
Euro - Schatz Futures Contracts	98	Sep 2019	12,515,844	21,947
Euro - BTP Italian Government Bond Futures Contracts††	3	Sep 2019	457,200	19,031

MANAGED FUTURES STRATEGY FUND

Futures Contracts (continued)

Description	Number of Contracts	Expiration Date	Notional Amount	Value and Unrealized Appreciation (Depreciation)**
Interest Rate Futures Contracts Purchased† (continued)				
Euro - 30 year Bond Futures Contracts	1	Sep 2019	$ 230,664	$ 9,356
Long Gilt Futures Contracts††	9	Sep 2019	1,489,390	8,612
Euro - OATS Futures Contracts††	18	Sep 2019	3,375,205	4,597
Australian Government 3 Year Bond Futures Contracts	194	Sep 2019	15,655,400	3,335
			$ 87,068,187	$ 515,717
Commodity Futures Contracts Purchased†				
Gasoline RBOB Futures Contracts	28	Sep 2019	$ 1,983,441	$ 225,133
Gold 100 oz. Futures Contracts	14	Aug 2019	1,980,160	61,233
Sugar #11 Futures Contracts	117	Sep 2019	1,649,794	31,294
Brent Crude Futures Contracts	9	Jul 2019	577,800	30,255
Sugar #11 Futures Contracts	28	Feb 2020	423,360	8,065
Cattle Feeder Futures Contracts	2	Aug 2019	136,700	869
LME Zinc Futures Contracts	2	Aug 2019	125,357	(574)
WTI Crude Futures Contracts	2	Jul 2019	116,000	(2,791)
Wheat Futures Contracts	5	Sep 2019	131,500	(3,590)
Cocoa Futures Contracts	14	Sep 2019	340,900	(14,887)
Lean Hogs Futures Contracts	8	Aug 2019	244,320	(16,985)
Corn Futures Contracts	35	Sep 2019	746,375	(28,136)
Natural Gas Futures Contracts	48	Aug 2019	1,098,240	(33,482)
Live Cattle Futures Contracts	97	Oct 2019	4,099,220	(80,219)
			$ 13,653,167	$ 176,185
Equity Futures Contracts Purchased†				
S&P 500 Index Mini Futures Contracts	13	Sep 2019	$ 1,913,113	$ 22,953
Dow Jones Industrial Average Index Mini Futures Contracts	9	Sep 2019	1,196,460	18,591
SPI 200 Index Futures Contracts	19	Sep 2019	2,191,564	11,439
CAC 40 10 Euro Index Futures Contracts	35	Jul 2019	2,200,637	8,899
FTSE MIB Index Futures Contracts††	2	Sep 2019	240,673	7,837
Nikkei 225 (OSE) Index Futures Contracts	4	Sep 2019	789,166	6,878
NASDAQ-100 Index Mini Futures Contracts	3	Sep 2019	461,625	5,930
MSCI EAFE Index Mini Futures Contracts	2	Sep 2019	192,330	4,687
OMX Stockholm 30 Index Futures Contracts	13	Jul 2019	227,245	3,867
Euro STOXX 50 Index Futures Contracts	20	Sep 2019	787,079	1,927
FTSE 100 Index Futures Contracts	4	Sep 2019	374,408	1,036
Hang Seng Index Futures Contracts††	1	Jul 2019	182,349	758
S&P/TSX 60 IX Index Futures Contracts	9	Sep 2019	1,342,229	611
Amsterdam Index Futures Contracts	14	Jul 2019	1,785,032	161
FTSE/JSE TOP 40 Index Futures Contracts††	6	Sep 2019	223,579	(1,948)
MSCI Taiwan Stock Index Futures Contracts	29	Jul 2019	1,119,980	(3,470)
CBOE Volatility Index Futures Contracts	90	Jul 2019	1,437,300	(35,948)
			$ 16,664,769	$ 54,208

MANAGED FUTURES STRATEGY FUND

Futures Contracts (continued)

Description	Number of Contracts	Expiration Date	Notional Amount	Value and Unrealized Appreciation (Depreciation)**
Currency Futures Contracts Purchased†				
Canadian Dollar Futures Contracts	58	Sep 2019	$ 4,434,970	$ 52,398
New Zealand Dollar Futures Contracts	6	Sep 2019	403,620	5,072
Mexican Peso Futures Contracts	52	Sep 2019	1,337,960	1,180
British Pound Futures Contracts	10	Sep 2019	796,375	(2,083)
Japanese Yen Futures Contracts	9	Sep 2019	1,049,400	(3,378)
			$ 8,022,325	$ 53,189
Equity Futures Contracts Sold Short†				
CBOE Volatility Index Futures Contracts	95	Aug 2019	$ 1,597,900	$ 21,146
CBOE Volatility Index Futures Contracts	52	Sep 2019	892,320	20,367
Tokyo Stock Price Index Futures Contracts	12	Sep 2019	1,726,927	10,818
HSCEI Index Futures Contracts††	4	Jul 2019	277,553	(421)
IBEX 35 Index Futures Contracts††	1	Jul 2019	104,120	(438)
Nikkei 225 (OSE) Index Futures Contracts	2	Sep 2019	394,583	(2,210)
FTSE 100 Index Futures Contracts	7	Sep 2019	655,214	(3,256)
S&P MidCap 400 Index Mini Futures Contracts	2	Sep 2019	390,560	(6,763)
Russell 2000 Index Mini Futures Contracts	8	Sep 2019	627,040	(13,127)
			$ 6,666,217	$ 26,116
Interest Rate Futures Contracts Sold Short†				
Euro - Bund Futures Contracts	6	Sep 2019	$ 1,178,708	$ 73
Long Gilt Futures Contracts††	12	Sep 2019	1,985,853	(164)
Canadian Government 10 Year Bond Futures Contracts	13	Sep 2019	1,419,379	(549)
Euro - Schatz Futures Contracts	118	Sep 2019	15,070,098	(15,005)
			$ 19,654,038	$ (15,645)
Currency Futures Contracts Sold Short†				
British Pound Futures Contracts	44	Sep 2019	$ 3,504,050	$ 8,130
Canadian Dollar Futures Contracts	2	Sep 2019	152,930	(2,185)
Euro FX Futures Contracts	19	Sep 2019	2,717,356	(11,128)
Australian Dollar Futures Contracts	57	Sep 2019	4,011,660	(43,207)
Swiss Franc Futures Contracts	68	Sep 2019	8,768,600	(147,977)
			$ 19,154,596	$ (196,367)
Commodity Futures Contracts Sold Short†				
Live Cattle Futures Contracts	111	Dec 2019	$ 4,903,980	$ 77,543
Natural Gas Futures Contracts	48	Sep 2019	1,112,640	38,458
Natural Gas Futures Contracts	32	Jul 2019	740,160	19,406
Cattle Feeder Futures Contracts	4	Aug 2019	273,400	17,592
Hard Red Winter Wheat Futures Contracts	15	Sep 2019	346,875	10,117
Live Cattle Futures Contracts	21	Aug 2019	875,490	9,262
Soybean Meal Futures Contracts	18	Dec 2019	579,960	7,176
Lean Hogs Futures Contracts	2	Aug 2019	61,080	1,524
Cotton #2 Futures Contracts	7	May 2020	236,145	1,246

MANAGED FUTURES STRATEGY FUND

Futures Contracts (concluded)

Description	Number of Contracts	Expiration Date	Notional Amount	Value and Unrealized Appreciation (Depreciation)**
Commodity Futures Contracts Sold Short† (continued)				
Wheat Futures Contracts	1	Sep 2019	$ 26,300	$ 247
Sugar #11 Futures Contracts	9	Sep 2019	126,907	(656)
Platinum Futures Contracts	1	Oct 2019	41,960	(950)
Copper Futures Contracts	2	Sep 2019	135,700	(1,006)
Cotton #2 Futures Contracts	18	Dec 2019	594,360	(1,405)
LME Primary Aluminum Futures Contracts	31	Aug 2019	1,389,265	(8,533)
LME Lead Futures Contracts	13	Aug 2019	627,526	(9,234)
Silver Futures Contracts	8	Sep 2019	614,200	(15,399)
Soybean Futures Contracts	25	Nov 2019	1,154,063	(15,900)
Soybean Oil Futures Contracts	50	Dec 2019	864,900	(16,350)
Low Sulphur Gas Oil Futures Contracts	9	Aug 2019	529,875	(20,777)
Coffee 'C' Futures Contracts	8	Sep 2019	328,800	(24,325)
NY Harbor ULSD Futures Contracts	6	Jul 2019	486,284	(33,935)
LME Nickel Futures Contracts	8	Aug 2019	608,448	(37,402)
Sugar #11 Futures Contracts	171	Apr 2020	2,604,672	(51,297)
Gasoline RBOB Futures Contracts	20	Jul 2019	1,583,568	(187,153)
			$ 20,846,558	$ (241,751)

** Includes cumulative appreciation (depreciation).

† Value determined based on Level 1 inputs, unless otherwise noted.

†† Value determined based on Level 2 inputs.

1 Affiliated issuer.

2 All or a portion of this security is pledged as futures collateral at June 30, 2019.

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

4 Repurchase Agreements.