

**Managed Futures Strategy Fund**  
**CONSOLIDATED SCHEDULE OF INVESTMENTS (Unaudited)**

March 31, 2021

	Shares	Value
<b>MUTUAL FUNDS<sup>†</sup> - 50.5%</b>		
Guggenheim Strategy Fund III <sup>1</sup>	224,496	\$ 5,643,838
Guggenheim Strategy Fund II <sup>1</sup>	141,083	3,524,256
Guggenheim Ultra Short Duration Fund — Institutional Class <sup>1</sup>	260,581	2,595,390
<b>Total Mutual Funds</b> (Cost \$11,643,396)		<b>11,763,484</b>
	<b>Face Amount</b>	
<b>U.S. TREASURY BILLS<sup>††</sup> - 6.8%</b>		
U.S. Treasury Bills		
0.01% due 04/22/21 <sup>2,3</sup>	\$ 1,585,000	1,584,989
<b>Total U.S. Treasury Bills</b> (Cost \$1,584,986)		<b>1,584,989</b>
<b>REPURCHASE AGREEMENTS<sup>††,4</sup> - 39.8%</b>		
J.P. Morgan Securities LLC issued 03/31/21 at 0.01% due 04/01/21		
	4,954,918	4,954,918
Barclays Capital, Inc. issued 03/31/21 at 0.01% due 04/01/21		
	2,252,746	2,252,746
BofA Securities, Inc. issued 03/31/21 at 0.01% due 04/01/21		
	2,055,983	2,055,983
<b>Total Repurchase Agreements</b> (Cost \$9,263,647)		<b>9,263,647</b>
<b>Total Investments - 97.1%</b> (Cost \$22,492,029)		<b>\$ 22,612,120</b>
<b>Other Assets &amp; Liabilities, net - 2.9%</b>		<b>682,888</b>
<b>Total Net Assets - 100.0%</b>		<b>\$ 23,295,008</b>

**Futures Contracts**

Description	Number of Contracts	Expiration Date	Notional Amount	Value and Unrealized Appreciation (Depreciation) <sup>**</sup>
<b>Commodity Futures Contracts Purchased<sup>†</sup></b>				
Soybean Futures Contracts	27	Nov 2021	\$ 1,695,938	\$ 87,916
Soybean Meal Futures Contracts	30	Dec 2021	1,192,500	46,386
Corn Futures Contracts	59	Sep 2021	1,463,200	31,772
Copper Futures Contracts	6	May 2021	597,675	31,519
Lean Hogs Futures Contracts	10	Jun 2021	421,000	28,294
Soybean Futures Contracts	7	May 2021	502,862	26,867
Soybean Oil Futures Contracts	9	May 2021	285,876	17,374
Corn Futures Contracts	6	May 2021	169,275	7,085
LME Zinc Futures Contracts	2	May 2021	140,613	2,619
LME Primary Aluminum Futures Contracts	5	May 2021	275,031	2,531
LME Lead Futures Contracts	2	May 2021	98,288	1,169
Live Cattle Futures Contracts	2	Jun 2021	98,080	454
Natural Gas Futures Contracts	1	Apr 2021	26,030	347
Soybean Meal Futures Contracts	1	May 2021	42,320	(803)
Wheat Futures Contracts	1	May 2021	30,938	(1,116)
Hard Red Winter Wheat Futures Contracts	2	May 2021	57,675	(4,331)
Low Sulphur Gas Oil Futures Contracts	1	May 2021	49,800	(4,418)
Cotton #2 Futures Contracts	3	May 2021	121,125	(6,284)
Silver Futures Contracts	1	May 2021	122,350	(13,253)
Brent Crude Futures Contracts	4	Apr 2021	251,640	(14,842)
Gasoline RBOB Futures Contracts	7	Apr 2021	576,681	(19,628)
Sugar #11 Futures Contracts	18	Apr 2021	297,158	(24,469)
WTI Crude Futures Contracts	6	Apr 2021	355,920	(27,142)
			<b>\$ 8,871,975</b>	<b>\$ 168,047</b>
<b>Equity Futures Contracts Purchased<sup>†</sup></b>				
Amsterdam Index Futures Contracts	3	Apr 2021	\$ 493,304	\$ 18,053
FTSE Taiwan Index Futures Contracts	11	Apr 2021	641,080	17,892

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<b>Equity Futures Contracts Purchased† (continued)</b>				
Euro STOXX 50 Index Futures Contracts	8	Jun 2021	\$ 362,946	\$ 6,146
Tokyo Stock Price Index Futures Contracts	1	Jun 2021	177,463	5,993
CAC 40 10 Euro Index Futures Contracts	8	Apr 2021	568,715	3,673
SPI 200 Index Futures Contracts	1	Jun 2021	128,865	2,149
S&P 500 Index Mini Futures Contracts	1	Jun 2021	198,425	2,057
IBEX 35 Index Futures Contracts††	2	Apr 2021	200,693	1,615
S&P/TSX 60 IX Index Futures Contracts	2	Jun 2021	353,990	1,572
OMX Stockholm 30 Index Futures Contracts	3	Apr 2021	75,037	1,510
NASDAQ-100 Index Mini Futures Contracts	1	Jun 2021	261,695	910
MSCI EAFE Index Futures Contracts	2	Jun 2021	219,200	270
FTSE 100 Index Futures Contracts	2	Jun 2021	184,089	(295)
FTSE/JSE TOP 40 Index Futures Contracts††	5	Jun 2021	206,838	(8,007)
Russell 2000 Index Mini Futures Contracts	2	Jun 2021	222,330	(10,900)
CBOE Volatility Index Futures Contracts	27	Apr 2021	561,330	(61,502)
			\$ 4,856,000	\$ (18,864)
<b>Currency Futures Contracts Purchased†</b>				
Canadian Dollar Futures Contracts	47	Jun 2021	\$ 3,740,025	\$ 12,451
Mexican Peso Futures Contracts	14	Jun 2021	339,920	9,050
Japanese Yen Futures Contracts	4	Jun 2021	451,850	(4,126)
Australian Dollar Futures Contracts	11	Jun 2021	835,780	(11,084)
New Zealand Dollar Futures Contracts	9	Jun 2021	628,470	(12,816)
British Pound Futures Contracts	29	Jun 2021	2,498,894	(14,793)
Euro FX Futures Contracts	8	Jun 2021	1,174,300	(15,935)
			\$ 9,669,239	\$ (37,253)
<b>Interest Rate Futures Contracts Purchased†</b>				
Euro - Bund Futures Contracts	1	Jun 2021	\$ 200,715	\$ 366
U.S. Treasury 2 Year Note Futures Contracts	3	Jun 2021	662,227	(135)
Australian Government 3 Year Bond Futures Contracts	27	Jun 2021	2,400,524	(675)
Euro - Bobl Futures Contracts	13	Jun 2021	2,058,384	(1,153)
Australian Government 10 Year Bond Futures Contracts	22	Jun 2021	2,304,627	(10,962)
U.S. Treasury 10 Year Note Futures Contracts	18	Jun 2021	2,358,844	(16,074)
Canadian Government 10 Year Bond Futures Contracts	22	Jun 2021	2,433,724	(21,306)
			\$ 12,419,045	\$ (49,939)
<b>Currency Futures Contracts Sold Short†</b>				
Swiss Franc Futures Contracts	35	Jun 2021	\$ 4,637,937	\$ 84,127
Japanese Yen Futures Contracts	23	Jun 2021	2,598,138	44,612
Australian Dollar Futures Contracts	10	Jun 2021	759,800	8,284
Euro FX Futures Contracts	3	Jun 2021	440,363	5,972
			\$ 8,436,238	\$ 142,995
<b>Equity Futures Contracts Sold Short†</b>				
CBOE Volatility Index Futures Contracts	28	Jun 2021	\$ 663,040	\$ 106,642
CBOE Volatility Index Futures Contracts	4	Jul 2021	97,320	12,569
CBOE Volatility Index Futures Contracts	14	May 2021	318,500	11,530
IBEX 35 Index Futures Contracts††	1	Apr 2021	100,346	1,085
FTSE 100 Index Futures Contracts	3	Jun 2021	276,134	1,028
			\$ 1,455,340	\$ 132,854
<b>Interest Rate Futures Contracts Sold Short†</b>				
U.S. Treasury Long Bond Futures Contracts	10	Jun 2021	\$ 1,549,375	\$ 36,796
U.S. Treasury 10 Year Note Futures Contracts	11	Jun 2021	1,441,516	21,463
Long Gilt Futures Contracts††	18	Jun 2021	3,158,517	19,240
U.S. Treasury Ultra Long Bond Futures Contracts	3	Jun 2021	546,094	15,207
Canadian Government 10 Year Bond Futures Contracts	10	Jun 2021	1,106,238	14,938

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<b>Interest Rate Futures Contracts Sold Short<sup>†</sup> (continued)</b>				
U.S. Treasury 5 Year Note Futures Contracts	10	Jun 2021	\$ 1,234,609	\$ 7,833
Euro - OATS Futures Contracts <sup>††</sup>	12	Jun 2021	2,276,454	2,931
Euro - Bund Futures Contracts	16	Jun 2021	3,211,445	2,923
Australian Government 10 Year Bond Futures Contracts	3	Jun 2021	314,267	1,222
Euro - BTP Italian Government Bond Futures Contracts <sup>††</sup>	9	Jun 2021	1,574,683	1,054
Euro - 30 year Bond Futures Contracts	1	Jun 2021	241,370	247
Euro - Schatz Futures Contracts	77	Jun 2021	10,121,148	46
			<u>\$ 26,775,716</u>	<u>\$ 123,900</u>
<b>Commodity Futures Contracts Sold Short<sup>†</sup></b>				
Low Sulphur Gas Oil Futures Contracts	7	May 2021	\$ 348,600	\$ 23,488
Wheat Futures Contracts	10	May 2021	309,375	11,743
Coffee 'C' Futures Contracts	5	May 2021	232,406	6,809
Natural Gas Futures Contracts	3	Apr 2021	78,090	2,782
Gold 100 oz. Futures Contracts	1	Jun 2021	170,880	2,287
NY Harbor ULSD Futures Contracts	1	Apr 2021	74,470	2,240
Hard Red Winter Wheat Futures Contracts	5	May 2021	144,188	223
Red Spring Wheat Futures Contracts	1	May 2021	30,525	12
Cocoa Futures Contracts	1	May 2021	23,510	(33)
Live Cattle Futures Contracts	1	Jun 2021	49,040	(233)
Soybean Meal Futures Contracts	2	May 2021	84,640	(5,006)
Corn Futures Contracts	10	May 2021	282,125	(5,780)
Corn Futures Contracts	29	Jul 2021	793,875	(6,587)
Cattle Feeder Futures Contracts	5	May 2021	374,375	(6,828)
Soybean Futures Contracts	10	May 2021	718,375	(9,242)
Soybean Futures Contracts	9	Jul 2021	642,488	(24,890)
Soybean Meal Futures Contracts	17	Jul 2021	721,990	(35,561)
			<u>\$ 5,078,952</u>	<u>\$ (44,576)</u>

\*\* Includes cumulative appreciation (depreciation).

<sup>†</sup> Value determined based on Level 1 inputs, unless otherwise noted.

<sup>††</sup> Value determined based on Level 2 inputs.

<sup>1</sup> Affiliated issuer.

<sup>2</sup> All or a portion of this security is pledged as futures collateral at March 31, 2021.

<sup>3</sup> Rate indicated is the effective yield at the time of purchase.

<sup>4</sup> Repurchase Agreements.