

MANAGED FUTURES STRATEGY FUND

	SHARES	VALUE	FACE AMOUNT	VALUE
MUTUAL FUNDS[†] - 50.8%			REPURCHASE AGREEMENTS^{††,4} - 37.0%	
Guggenheim Strategy Fund III ¹	225,435	\$ 5,671,942	J.P. Morgan Securities LLC issued 06/30/21 at 0.05% due 07/01/21	\$ 4,930,365 \$ 4,930,365
Guggenheim Strategy Fund II ¹	141,585	3,538,203	Barclays Capital, Inc. issued 06/30/21 at 0.03% due 07/01/21	1,941,080 1,941,080
Guggenheim Ultra Short Duration Fund — Institutional Class ¹	286,255	<u>2,853,961</u>	BofA Securities, Inc. issued 06/30/21 at 0.04% due 07/01/21	1,903,020 <u>1,903,020</u>
Total Mutual Funds (Cost \$11,958,957)		<u>12,064,106</u>	Total Repurchase Agreements (Cost \$8,774,465)	<u>8,774,465</u>
			Total Investments - 99.6% (Cost \$23,546,389)	<u>\$ 23,651,451</u>
	FACE AMOUNT		Other Assets & Liabilities, net - 0.4%	<u>89,280</u>
			Total Net Assets - 100.0%	<u>\$ 23,740,731</u>
U.S. TREASURY BILLS^{††} - 11.8%				
U.S. Treasury Bills 0.01% due 08/03/21 ^{2,3}	\$ 2,494,000	2,493,894		
0.03% due 08/03/21 ^{2,3}	319,000	<u>318,986</u>		
Total U.S. Treasury Bills (Cost \$2,812,967)		<u>2,812,880</u>		

Futures Contracts

Description	Number of Contracts	Expiration Date	Notional Amount	Value and Unrealized Appreciation ^{**}
Commodity Futures Contracts Purchased[†]				
Sugar #11 Futures Contracts	192	Apr 2022	\$ 3,696,538	\$ 113,374
Gasoline RBOB Futures Contracts	31	Sep 2021	2,730,945	65,500
Live Cattle Futures Contracts	58	Aug 2021	2,851,860	53,839
Natural Gas Futures Contracts	7	Aug 2021	260,120	31,972
Natural Gas Futures Contracts	5	Jul 2021	187,300	27,671
WTI Crude Futures Contracts	4	Jul 2021	294,120	12,040
Corn Futures Contracts	5	Sep 2021	149,812	11,555
Brent Crude Futures Contracts	5	Jul 2021	373,200	10,162
Sugar #11 Futures Contracts	12	Sep 2021	240,576	8,765
LME Primary Aluminum Futures Contracts	5	Aug 2021	315,294	8,267
LME Lead Futures Contracts	4	Aug 2021	226,900	7,213
Low Sulphur Gas Oil Futures Contracts	7	Aug 2021	420,350	4,213
Coffee 'C' Futures Contracts	3	Sep 2021	180,112	3,469

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Futures Contracts (continued)

Description	Number of Contracts	Expiration Date	Notional Amount	Value and Unrealized Appreciation (Depreciation) ^{†‡}
Gasoline RBOB Futures Contracts	1	Jul 2021	\$ 94,126	\$ 2,631
Soybean Futures Contracts	1	Nov 2021	69,662	1,906
NY Harbor ULSD Futures Contracts	4	Jul 2021	357,521	1,775
Soybean Oil Futures Contracts	5	Dec 2021	186,960	1,173
Hard Red Winter Wheat Futures Contracts	2	Sep 2021	65,950	831
LME Nickel Futures Contracts	1	Aug 2021	109,248	464
Wheat Futures Contracts	1	Sep 2021	34,013	22
LME Zinc Futures Contracts	2	Aug 2021	148,663	(531)
Cotton #2 Futures Contracts	3	Dec 2021	127,500	(2,154)
Silver Futures Contracts	1	Sep 2021	131,225	(8,038)
Copper Futures Contracts	2	Sep 2021	214,375	(12,506)
Lean Hogs Futures Contracts	5	Aug 2021	207,200	(23,875)
Corn Futures Contracts	96	Dec 2021	2,824,800	(41,876)
			<u>\$ 16,498,370</u>	<u>\$ 277,862</u>
Interest Rate Futures Contracts Purchased[†]				
Euro - OATS Futures Contracts	35	Sep 2021	\$ 6,598,102	\$ 25,043
Euro - BTP Italian Government Bond Futures Contracts ^{††}	11	Sep 2021	1,975,824	15,218
U.S. Treasury 10 Year Note Futures Contracts	8	Sep 2021	1,059,375	3,572
Australian Government 10 Year Bond Futures Contracts	4	Sep 2021	423,729	2,648
			<u>\$ 10,057,030</u>	<u>\$ 46,481</u>
Equity Futures Contracts Purchased[†]				
S&P/TSX 60 IX Index Futures Contracts	6	Sep 2021	\$ 1,164,514	\$ 14,490
FTSE Taiwan Index Futures Contracts	5	Jul 2021	304,900	10,883
Dow Jones Industrial Average Index Mini Futures Contracts	4	Sep 2021	687,640	2,764
S&P 500 Index Mini Futures Contracts	4	Sep 2021	857,300	2,672
Amsterdam Index Futures Contracts	4	Jul 2021	694,615	2,621
DAX Index Futures Contracts	1	Sep 2021	461,210	729
Tokyo Stock Price Index Futures Contracts	2	Sep 2021	349,648	282
SPI 200 Index Futures Contracts	6	Sep 2021	811,984	269
NASDAQ-100 Index Mini Futures Contracts	2	Sep 2021	581,740	(162)
Russell 2000 Index Mini Futures Contracts	3	Sep 2021	345,870	(195)
Nikkei 225 (OSE) Index Futures Contracts	1	Sep 2021	258,906	(524)
FTSE 100 Index Futures Contracts	6	Sep 2021	580,197	(1,388)
Euro STOXX 50 Index Futures Contracts	13	Sep 2021	626,174	(2,249)
FTSE/JSE TOP 40 Index Futures Contracts ^{††}	4	Sep 2021	167,340	(4,128)
S&P MidCap 400 Index Mini Futures Contracts	2	Sep 2021	538,140	(5,574)
CAC 40 10 Euro Index Futures Contracts	11	Jul 2021	851,684	(6,432)
MSCI EAFE Index Futures Contracts	5	Sep 2021	576,100	(14,914)
IBEX 35 Index Futures Contracts ^{††}	5	Jul 2021	522,320	(15,969)
CBOE Volatility Index Futures Contracts	61	Jul 2021	1,091,900	(67,568)
			<u>\$ 11,472,182</u>	<u>\$ (84,393)</u>

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Futures Contracts (continued)

Description	Number of Contracts	Expiration Date	Notional Amount	Value and Unrealized Appreciation (Depreciation) ^{†‡}
Currency Futures Contracts Purchased[†]				
Australian Dollar Futures Contracts	1	Sep 2021	\$ 75,010	\$ (673)
Japanese Yen Futures Contracts	7	Sep 2021	788,156	(4,919)
Mexican Peso Futures Contracts	61	Sep 2021	1,515,850	(4,929)
Euro FX Futures Contracts	12	Sep 2021	1,781,475	(31,813)
New Zealand Dollar Futures Contracts	26	Sep 2021	1,816,620	(38,831)
British Pound Futures Contracts	45	Sep 2021	3,891,094	(71,167)
Canadian Dollar Futures Contracts	78	Sep 2021	<u>6,291,090</u>	<u>(129,184)</u>
			<u>\$ 16,159,295</u>	<u>\$ (281,516)</u>
Currency Futures Contracts Sold Short[†]				
Swiss Franc Futures Contracts	81	Sep 2021	\$ 10,963,350	\$ 333,889
Australian Dollar Futures Contracts	24	Sep 2021	1,800,240	40,007
Japanese Yen Futures Contracts	16	Sep 2021	1,801,500	21,692
Euro FX Futures Contracts	1	Sep 2021	<u>148,456</u>	<u>979</u>
			<u>\$ 14,713,546</u>	<u>\$ 396,567</u>
Equity Futures Contracts Sold Short[†]				
CBOE Volatility Index Futures Contracts	67	Sep 2021	\$ 1,407,000	\$ 73,929
CBOE Volatility Index Futures Contracts	38	Oct 2021	831,060	42,961
CBOE Volatility Index Futures Contracts	6	Aug 2021	<u>118,800</u>	<u>(2)</u>
			<u>\$ 2,356,860</u>	<u>\$ 116,888</u>
Interest Rate Futures Contracts Sold Short[†]				
U.S. Treasury 5 Year Note Futures Contracts	26	Sep 2021	\$ 3,208,359	\$ 1,299
Euro - 30 year Bond Futures Contracts	1	Sep 2021	240,759	313
U.S. Treasury 10 Year Note Futures Contracts	24	Sep 2021	3,178,125	(162)
Australian Government 3 Year Bond Futures Contracts	25	Sep 2021	2,183,141	(405)
Australian Government 10 Year Bond Futures Contracts	10	Sep 2021	1,059,322	(1,107)
Canadian Government 10 Year Bond Futures Contracts ^{††}	42	Sep 2021	4,928,438	(1,510)
Euro - Bobl Futures Contracts	22	Sep 2021	3,500,166	(1,977)
Euro - Schatz Futures Contracts	270	Sep 2021	35,919,929	(1,995)
U.S. Treasury Long Bond Futures Contracts	4	Sep 2021	642,250	(4,667)
Euro - Bund Futures Contracts	18	Sep 2021	3,684,128	(6,257)
U.S. Treasury 2 Year Note Futures Contracts	119	Sep 2021	26,219,047	(7,628)
U.S. Treasury Ultra Long Bond Futures Contracts	2	Sep 2021	385,063	(9,488)
Long Gilt Futures Contracts ^{††}	43	Sep 2021	<u>7,614,267</u>	<u>(24,908)</u>
			<u>\$ 92,762,994</u>	<u>\$ (58,492)</u>
Commodity Futures Contracts Sold Short[†]				
Corn Futures Contracts	101	Mar 2022	\$ 3,007,275	\$ 94,634
Cattle Feeder Futures Contracts	2	Aug 2021	154,650	2,756
Gold 100 oz. Futures Contracts	1	Aug 2021	177,050	1,287
Cocoa Futures Contracts	6	Sep 2021	143,340	(384)
Hard Red Winter Wheat Futures Contracts	1	Sep 2021	32,975	(2,553)

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Futures Contracts (continued)

Description	Number of Contracts	Expiration Date	Notional Amount	Value and Unrealized Depreciation**
Live Cattle Futures Contracts	45	Oct 2021	\$ 2,310,300	\$ (3,739)
Soybean Meal Futures Contracts	4	Dec 2021	152,000	(4,952)
Natural Gas Futures Contracts	8	Sep 2021	296,800	(34,660)
Live Cattle Futures Contracts	31	Dec 2021	1,637,110	(47,012)
Gasoline RBOB Futures Contracts	24	Jul 2021	2,259,029	(62,994)
Sugar #11 Futures Contracts	155	Feb 2022	3,140,424	(121,000)
			<u>\$ 13,310,953</u>	<u>\$ (178,617)</u>

** 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, 2021.

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

⁴ Repurchase Agreements.