

Managed Futures Strategy Fund
CONSOLIDATED SCHEDULE OF INVESTMENTS (Unaudited)

September 30, 2021

	Shares	Value
MUTUAL FUNDS[†] - 57.1%		
Guggenheim Strategy Fund III ¹	234,180	\$ 5,887,290
Guggenheim Strategy Fund II ¹	198,223	4,953,599
Guggenheim Ultra Short Duration Fund — Institutional Class ¹	176,365	1,758,355
Total Mutual Funds (Cost \$12,502,944)		12,599,244
	Face Amount	
U.S. TREASURY BILLS^{††} - 12.5%		
U.S. Treasury Bills		
0.04% due 10/07/21 ^{2,3}	\$ 2,772,000	2,771,985
Total U.S. Treasury Bills (Cost \$2,771,982)		2,771,985
REPURCHASE AGREEMENTS^{††,4} - 26.5%		
J.P. Morgan Securities LLC issued 09/30/21 at 0.05% due 10/01/21	3,288,952	3,288,952
BofA Securities, Inc. issued 09/30/21 at 0.02% due 10/01/21	1,277,925	1,277,925
Barclays Capital, Inc. issued 09/30/21 at 0.03% due 10/01/21	1,277,925	1,277,925
Total Repurchase Agreements (Cost \$5,844,802)		5,844,802
Total Investments - 96.1% (Cost \$21,119,728)		\$ 21,216,031
Other Assets & Liabilities, net - 3.9%		860,753
Total Net Assets - 100.0%		\$ 22,076,784

Futures Contracts

Description	Number of Contracts	Expiration Date	Notional Amount	Value and Unrealized Appreciation (Depreciation) ^{**}
Commodity Futures Contracts Purchased[†]				
Natural Gas Futures Contracts	8	Oct 2021	\$ 466,080	\$ 120,990
Natural Gas Futures Contracts	31	Dec 2021	1,871,780	118,626
Cotton #2 Futures Contracts	49	May 2022	2,519,825	71,374
Low Sulphur Gas Oil Futures Contracts	8	Nov 2021	537,600	53,962
Gasoline RBOB Futures Contracts	26	Nov 2021	2,349,547	52,287
Gasoline RBOB Futures Contracts	5	Oct 2021	459,648	41,983
NY Harbor ULSD Futures Contracts	5	Oct 2021	490,812	28,064
Cotton #2 Futures Contracts	4	Dec 2021	211,380	26,920
Brent Crude Futures Contracts	6	Oct 2021	469,740	20,370
LME Primary Aluminum Futures Contracts	8	Nov 2021	571,350	12,956
WTI Crude Futures Contracts	6	Oct 2021	449,640	6,425
Coffee 'C' Futures Contracts	2	Dec 2021	145,763	5,844
Hard Red Winter Wheat Futures Contracts	5	Dec 2021	182,875	5,210
Oat Futures Contracts	1	Dec 2021	29,100	4,311
Black Sea Wheat Financially Settled (Platts) Futures Contracts	6	Oct 2021	92,925	2,310
CME Nonfat Dry Milk Futures Contracts	2	Nov 2021	117,920	1,810
Dry Whey Futures Contracts	1	Nov 2021	23,980	951
Cocoa Futures Contracts	4	Dec 2021	105,560	937
Lean Hogs Futures Contracts	2	Dec 2021	68,180	574
Wheat Futures Contracts	3	Dec 2021	108,863	424
Sugar #11 Futures Contracts	6	Feb 2022	136,080	261
Black Sea Wheat Financially Settled (Platts) Futures Contracts	2	Nov 2021	31,525	220
NYMEX Chicago Ethanol Platts Swap Futures Contracts	1	Oct 2021	88,620	210
CME Cash-Settled Butter Futures Contracts	2	Nov 2021	71,200	155
LME Tin Futures Contracts	1	Nov 2021	173,100	138
CME Class III Milk Futures Contracts	1	Nov 2021	36,120	(3)

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Commodity Futures Contracts Purchased[†] (continued)				
Corn Futures Contracts	1	Dec 2021	\$ 26,875	\$ (65)
Canadian Canola (WCE) Futures Contracts	5	Nov 2021	70,554	(485)
FCOJ-A Futures Contracts	1	Nov 2021	19,875	(716)
CBOT Rough Rice Futures Contracts	5	Nov 2021	137,150	(971)
Soybean Oil Futures Contracts	7	Dec 2021	246,540	(2,349)
Soybean Futures Contracts	3	Nov 2021	188,550	(2,797)
LME Lead Futures Contracts	2	Nov 2021	105,025	(4,546)
Copper Futures Contracts	1	Dec 2021	102,625	(6,078)
Sugar #11 Futures Contracts	121	Jun 2022	2,573,525	(6,273)
LME Zinc Futures Contracts	5	Nov 2021	373,969	(8,490)
LME Nickel Futures Contracts	2	Nov 2021	215,286	(20,807)
Live Cattle Futures Contracts	26	Dec 2021	1,309,100	(26,697)
			<u>\$ 17,178,287</u>	<u>\$ 497,035</u>
Currency Futures Contracts Purchased[†]				
Canadian Dollar Futures Contracts	10	Dec 2021	\$ 789,300	\$ 2,225
Japanese Yen Futures Contracts	5	Dec 2021	561,844	(6,046)
New Zealand Dollar Futures Contracts	5	Dec 2021	344,900	(7,688)
British Pound Futures Contracts	9	Dec 2021	757,800	(14,665)
Mexican Peso Futures Contracts	76	Dec 2021	1,821,340	(58,305)
			<u>\$ 4,275,184</u>	<u>\$ (84,479)</u>
Interest Rate Futures Contracts Purchased[†]				
Euro - BTP Italian Government Bond Futures Contracts ^{††}	2	Dec 2021	\$ 352,224	\$ 107
Euro - Bund Futures Contracts	10	Dec 2021	1,969,300	(2,435)
U.S. Treasury Ultra Long Bond Futures Contracts	2	Dec 2021	383,188	(4,558)
U.S. Treasury 10 Year Note Futures Contracts	15	Dec 2021	1,976,016	(4,607)
U.S. Treasury Long Bond Futures Contracts	3	Dec 2021	478,594	(7,425)
Australian Government 10 Year Bond Futures Contracts	18	Dec 2021	1,841,240	(12,749)
Australian Government 3 Year Bond Futures Contracts	150	Dec 2021	12,621,422	(18,457)
Euro - OATS Futures Contracts	32	Dec 2021	6,153,846	(42,099)
			<u>\$ 25,775,830</u>	<u>\$ (92,223)</u>
Equity Futures Contracts Purchased[†]				
CBOE Volatility Index Futures Contracts	36	Oct 2021	\$ 826,200	\$ 86,713
FTSE 100 Index Futures Contracts	7	Dec 2021	664,174	8,106
Tokyo Stock Price Index Futures Contracts	6	Dec 2021	1,087,679	7,671
DAX Index Futures Contracts	1	Dec 2021	440,338	2,878
IBEX 35 Index Futures Contracts ^{††}	4	Oct 2021	405,928	1,449
OMX Stockholm 30 Index Futures Contracts ^{††}	1	Oct 2021	25,438	(806)
Russell 2000 Index Mini Futures Contracts	2	Dec 2021	220,040	(1,023)
S&P MidCap 400 Index Mini Futures Contracts	1	Dec 2021	263,340	(7,213)
Euro STOXX 50 Index Futures Contracts	15	Dec 2021	698,477	(9,658)
FTSE Taiwan Index Futures Contracts	12	Oct 2021	704,160	(12,669)
Nikkei 225 (OSE) Index Futures Contracts	3	Dec 2021	790,623	(14,011)
Dow Jones Industrial Average Index Mini Futures Contracts	4	Dec 2021	674,180	(16,271)
CAC 40 10 Euro Index Futures Contracts	10	Oct 2021	753,417	(18,851)
MSCI EAFE Index Futures Contracts	4	Dec 2021	453,260	(19,664)
SPI 200 Index Futures Contracts	9	Dec 2021	1,166,305	(30,263)
S&P 500 Index Mini Futures Contracts	6	Dec 2021	1,289,100	(33,695)
Amsterdam Index Futures Contracts	7	Oct 2021	1,244,949	(36,605)
S&P/TSX 60 IX Index Futures Contracts	9	Dec 2021	1,699,937	(49,012)
NASDAQ-100 Index Mini Futures Contracts	5	Dec 2021	1,467,675	(55,673)
			<u>\$ 14,875,220</u>	<u>\$ (198,597)</u>

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Description	Number of Contracts	Expiration Date	Notional Amount	Value and Unrealized Appreciation (Depreciation)**
Currency Futures Contracts Sold Short†				
Swiss Franc Futures Contracts	76	Dec 2021	\$ 10,212,500	\$ 212,923
Australian Dollar Futures Contracts	63	Dec 2021	4,554,270	126,466
Euro FX Futures Contracts	41	Dec 2021	5,944,487	106,651
Japanese Yen Futures Contracts	18	Dec 2021	2,022,638	17,498
British Pound Futures Contracts	9	Dec 2021	757,800	9,658
Canadian Dollar Futures Contracts	7	Dec 2021	552,510	424
New Zealand Dollar Futures Contracts	2	Dec 2021	137,960	(675)
			\$ 24,182,165	\$ 472,945
Interest Rate Futures Contracts Sold Short†				
Canadian Government 10 Year Bond Futures Contracts	47	Dec 2021	\$ 5,323,128	\$ 54,741
Long Gilt Futures Contracts††	28	Dec 2021	4,732,697	40,881
Australian Government 10 Year Bond Futures Contracts	5	Dec 2021	511,456	316
Euro - BTP Italian Government Bond Futures Contracts	2	Dec 2021	352,224	(170)
Euro - Schatz Futures Contracts	65	Dec 2021	8,449,172	(307)
U.S. Treasury 10 Year Note Futures Contracts	16	Dec 2021	2,107,750	(512)
Euro - Bund Futures Contracts	4	Dec 2021	787,720	(840)
U.S. Treasury 5 Year Note Futures Contracts	42	Dec 2021	5,157,469	(1,072)
Euro - Bobl Futures Contracts	22	Dec 2021	3,440,686	(1,338)
U.S. Treasury 2 Year Note Futures Contracts	145	Dec 2021	31,910,195	(10,713)
			\$ 62,772,497	\$ 80,986
Equity Futures Contracts Sold Short†				
CBOE Volatility Index Futures Contracts	26	Mar 2022	\$ 668,200	\$ 2,215
FTSE/JSE TOP 40 Index Futures Contracts††	4	Dec 2021	154,248	1,419
CBOE Volatility Index Futures Contracts	44	Feb 2022	1,111,000	(13,046)
CBOE Volatility Index Futures Contracts	27	Jan 2022	670,950	(19,681)
			\$ 2,604,398	\$ (29,093)
Commodity Futures Contracts Sold Short†				
Live Cattle Futures Contracts	50	Apr 2022	\$ 2,681,000	\$ 43,686
Soybean Meal Futures Contracts	15	Dec 2021	493,200	20,685
Silver Futures Contracts	3	Dec 2021	332,175	8,191
Cattle Feeder Futures Contracts	5	Jan 2022	387,125	5,531
Live Cattle Futures Contracts	3	Dec 2021	151,050	3,821
Gold 100 oz. Futures Contracts	3	Dec 2021	526,950	3,601
Sugar #11 Futures Contracts	5	Apr 2022	110,208	294
Cocoa Futures Contracts	1	Dec 2021	26,390	(393)
Wheat Futures Contracts	1	Dec 2021	36,288	(641)
Hard Red Winter Wheat Futures Contracts	1	Dec 2021	36,575	(778)
Corn Futures Contracts	4	Dec 2021	107,500	(2,775)
Platinum Futures Contracts	4	Jan 2022	192,640	(4,615)
Sugar #11 Futures Contracts	68	Feb 2022	1,542,240	(27,845)
Cotton #2 Futures Contracts	28	Dec 2021	1,479,660	(52,588)
Gasoline RBOB Futures Contracts	26	Dec 2021	2,331,202	(53,415)
Natural Gas Futures Contracts	31	Nov 2021	1,847,600	(105,462)
			\$ 12,281,803	\$ (162,703)

** 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 September 30, 2021.

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

4 Repurchase Agreements.

