

Managed Futures Strategy Fund
CONSOLIDATED SCHEDULE OF INVESTMENTS (Unaudited)

March 31, 2022

	Shares	Value
MUTUAL FUNDS[†] - 27.9%		
Guggenheim Strategy Fund III ¹	235,195	\$ 5,795,209
Guggenheim Strategy Fund II ¹	166,856	4,096,312
Guggenheim Ultra Short Duration Fund — Institutional Class ¹	257,497	2,520,893
Total Mutual Funds (Cost \$12,548,782)		12,412,414
U.S. TREASURY BILLS^{††} - 12.9%		
U.S. Treasury Bills		
0.12% due 05/05/22 ^{2,3}	\$ 5,753,000	5,752,199
Total U.S. Treasury Bills (Cost \$5,752,348)		5,752,199
REPURCHASE AGREEMENTS^{††,4} - 58.6%		
J.P. Morgan Securities LLC issued 03/31/22 at 0.28% due 04/01/22	17,578,906	17,578,906
BofA Securities, Inc. issued 03/31/22 at 0.25% due 04/01/22	6,770,610	6,770,610
Barclays Capital, Inc. issued 03/31/22 at 0.24% due 04/01/22	1,760,358	1,760,358
Total Repurchase Agreements (Cost \$26,109,874)		26,109,874
Total Investments - 99.4% (Cost \$44,411,004)		\$ 44,274,487
Other Assets & Liabilities, net - 0.6%		279,651
Total Net Assets - 100.0%		\$ 44,554,138

Futures Contracts

Description	Number of Contracts	Expiration Date	Notional Amount	Value and Unrealized Appreciation (Depreciation) ^{**}
Commodity Futures Contracts Purchased[†]				
Cotton #2 Futures Contracts	48	Dec 2022	\$ 2,668,320	\$ 204,669
Natural Gas Futures Contracts	18	Apr 2022	1,017,360	188,184
Corn Futures Contracts	37	Sep 2022	1,284,825	94,243
Lean Hogs Futures Contracts	55	Jun 2022	2,660,900	61,907
Gold 100 oz. Futures Contracts	23	Jun 2022	4,465,910	47,716
Euro - Rapeseed Futures Contracts	7	Apr 2022	364,446	46,569
Brent Crude Futures Contracts	6	Apr 2022	629,820	44,040
LME Zinc Futures Contracts	5	May 2022	525,312	41,160
Corn Futures Contracts	9	May 2022	336,375	30,894
Cotton #2 Futures Contracts	7	May 2022	474,390	29,667
LME Primary Aluminum Futures Contracts	7	May 2022	610,244	27,442
Low Sulphur Gas Oil Futures Contracts	3	May 2022	300,150	25,970
NY Harbor ULSD Futures Contracts	4	Apr 2022	564,547	25,778
Red Spring Wheat Futures Contracts	4	May 2022	218,800	24,109
Canadian Canola (WCE) Futures Contracts	30	May 2022	542,675	23,847
Sugar #11 Futures Contracts	27	Apr 2022	590,285	21,700
Euro - Mill Wheat Futures Contracts	11	May 2022	224,577	21,129
Soybean Oil Futures Contracts	12	May 2022	502,848	16,635
Live Cattle Futures Contracts	26	Jun 2022	1,425,060	15,270
Cocoa Futures Contracts	17	May 2022	450,160	13,890
Gasoline RBOB Futures Contracts	3	Apr 2022	395,942	10,320
Coffee 'C' Futures Contracts	19	May 2022	1,608,469	9,761
Oat Futures Contracts	15	Jul 2022	515,438	8,279
LME Lead Futures Contracts	9	May 2022	544,950	7,248
Soybean Meal Futures Contracts	15	May 2022	701,850	4,835
Platinum Futures Contracts	1	Jul 2022	49,405	(1,098)
Copper Futures Contracts	3	May 2022	353,775	(1,422)
Silver Futures Contracts	5	May 2022	624,000	(1,953)

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Commodity Futures Contracts Purchased[†] (continued)				
CME Nonfat Dry Milk Futures Contracts	4	May 2022	\$ 320,320	\$ (3,970)
SGX Iron Ore 62% Futures Contracts	23	May 2022	367,172	(5,355)
Wheat Futures Contracts	7	May 2022	352,800	(20,083)
ECX Emission Futures Contracts	2	Dec 2022	169,260	(22,259)
Hard Red Winter Wheat Futures Contracts	6	May 2022	309,600	(22,460)
WTI Crude Futures Contracts	10	Apr 2022	1,006,800	(23,339)
Soybean Futures Contracts	12	May 2022	970,350	(34,497)
Soybean Meal Futures Contracts	48	Dec 2022	1,978,080	(57,311)
LME Nickel Futures Contracts	3	May 2022	577,710	(61,276)
Soybean Futures Contracts	44	Nov 2022	3,121,250	(88,461)
Low Sulphur Gas Oil Futures Contracts	15	Jul 2022	1,383,375	(102,000)
			<u>\$ 35,207,550</u>	<u>\$ 599,778</u>
Equity Futures Contracts Purchased[†]				
S&P/TSX 60 IX Index Futures Contracts	7	Jun 2022	\$ 1,478,849	\$ 38,298
SPI 200 Index Futures Contracts	5	Jun 2022	695,775	34,438
CBOE Volatility Index Futures Contracts	43	Jul 2022	1,122,300	14,470
S&P 500 Index Mini Futures Contracts	1	Jun 2022	226,387	13,999
NASDAQ-100 Index Mini Futures Contracts	2	Jun 2022	594,840	7,650
CBOE Volatility Index Futures Contracts	35	Sep 2022	932,050	7,622
Dow Jones Industrial Average Index Mini Futures Contracts	1	Jun 2022	172,965	3,133
FTSE 100 Index Futures Contracts	1	Jun 2022	97,847	687
FTSE Taiwan Index Futures Contracts	1	Apr 2022	61,190	(643)
CAC 40 10 Euro Index Futures Contracts	2	Apr 2022	146,664	(681)
S&P MidCap 400 Index Mini Futures Contracts	1	Jun 2022	268,770	(2,062)
Tokyo Stock Price Index Futures Contracts	1	Jun 2022	158,310	(2,540)
FTSE/JSE TOP 40 Index Futures Contracts ^{††}	18	Jun 2022	835,359	(18,319)
			<u>\$ 6,791,306</u>	<u>\$ 96,052</u>
Currency Futures Contracts Purchased[†]				
Mexican Peso Futures Contracts	108	Jun 2022	\$ 2,681,640	\$ 73,644
Canadian Dollar Futures Contracts	44	Jun 2022	3,518,240	22,776
New Zealand Dollar Futures Contracts	11	Jun 2022	761,365	18,110
British Pound Futures Contracts	33	Jun 2022	2,708,681	5,591
Euro FX Futures Contracts	6	Jun 2022	832,013	3,848
Australian Dollar Futures Contracts	4	Jun 2022	299,660	(795)
Japanese Yen Futures Contracts	17	Jun 2022	1,748,875	(34,569)
			<u>\$ 12,550,474</u>	<u>\$ 88,605</u>
Interest Rate Futures Contracts Purchased[†]				
Australian Government 10 Year Bond Futures Contracts	15	Jun 2022	\$ 1,426,802	\$ 10,278
Euro - BTP Italian Government Bond Futures Contracts ^{††}	26	Jun 2022	3,984,154	3,917
Euro - OATS Futures Contracts	24	Jun 2022	4,021,069	(40,702)
			<u>\$ 9,432,025</u>	<u>\$ (26,507)</u>
Interest Rate Futures Contracts Sold Short[†]				
Euro - Bund Futures Contracts	58	Jun 2022	\$ 10,182,892	\$ 282,261
Canadian Government 10 Year Bond Futures Contracts	67	Jun 2022	6,989,966	192,414
U.S. Treasury 10 Year Note Futures Contracts	56	Jun 2022	6,874,875	144,114
Euro - Bobl Futures Contracts	57	Jun 2022	8,132,135	122,299
Australian Government 10 Year Bond Futures Contracts	22	Jun 2022	2,092,643	79,769
Long Gilt Futures Contracts ^{††}	56	Jun 2022	8,923,336	73,933
Australian Government 3 Year Bond Futures Contracts	39	Jun 2022	3,205,875	43,839
U.S. Treasury 5 Year Note Futures Contracts	39	Jun 2022	4,467,633	43,396
U.S. Treasury 2 Year Note Futures Contracts	17	Jun 2022	3,600,547	23,261
U.S. Treasury Ultra Long Bond Futures Contracts	5	Jun 2022	885,469	19,186

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Interest Rate Futures Contracts Sold Short[†] (continued)				
U.S. Treasury Long Bond Futures Contracts	5	Jun 2022	\$ 751,250	\$ 2,240
Euro - Schatz Futures Contracts	8	Jun 2022	980,635	575
Euro - 30 year Bond Futures Contracts	1	Jun 2022	205,511	539
			<u>\$ 57,292,767</u>	<u>\$ 1,027,826</u>
Currency Futures Contracts Sold Short[†]				
Japanese Yen Futures Contracts	75	Jun 2022	\$ 7,715,625	\$ 354,725
New Zealand Dollar Futures Contracts	10	Jun 2022	692,150	(4,826)
Australian Dollar Futures Contracts	34	Jun 2022	2,547,110	(50,648)
Swiss Franc Futures Contracts	92	Jun 2022	12,480,950	(59,278)
Euro FX Futures Contracts	53	Jun 2022	7,349,444	(69,612)
			<u>\$ 30,785,279</u>	<u>\$ 170,361</u>
Commodity Futures Contracts Sold Short[†]				
Low Sulphur Gas Oil Futures Contracts	6	May 2022	\$ 600,300	\$ 82,640
Soybean Futures Contracts	32	Jul 2022	2,556,400	61,564
Palladium Futures Contracts	1	Jun 2022	224,900	29,097
Soybean Meal Futures Contracts	40	May 2022	1,871,600	26,220
Cattle Feeder Futures Contracts	26	May 2022	2,164,175	14,832
Platinum Futures Contracts	6	Jul 2022	296,430	5,685
Soybean Oil Futures Contracts	1	May 2022	41,904	45
Live Cattle Futures Contracts	3	Jun 2022	164,430	(1,236)
Corn Futures Contracts	39	May 2022	1,457,625	(3,979)
Cotton #2 Futures Contracts	3	May 2022	203,310	(23,619)
Cotton #2 Futures Contracts	27	Jul 2022	1,778,760	(147,940)
			<u>\$ 11,359,834</u>	<u>\$ 43,309</u>
Equity Futures Contracts Sold Short[†]				
Euro STOXX 50 Index Futures Contracts	4	Jun 2022	\$ 168,153	\$ 1,146
OMX Stockholm 30 Index Futures Contracts ^{††}	4	Apr 2022	87,512	49
Russell 2000 Index Mini Futures Contracts	1	Jun 2022	103,250	(95)
CAC 40 10 Euro Index Futures Contracts	1	Apr 2022	73,332	(3,089)
Amsterdam Index Futures Contracts	1	Apr 2022	159,666	(4,224)
IBEX 35 Index Futures Contracts ^{††}	3	Apr 2022	276,654	(4,493)
MSCI EAFE Index Futures Contracts	1	Jun 2022	107,230	(5,217)
SPI 200 Index Futures Contracts	1	Jun 2022	139,155	(6,289)
FTSE MIB Index Futures Contracts	1	Jun 2022	134,226	(7,222)
FTSE 100 Index Futures Contracts	4	Jun 2022	391,388	(7,437)
Tokyo Stock Price Index Futures Contracts	1	Jun 2022	158,310	(15,117)
Nikkei 225 (OSE) Index Futures Contracts	1	Jun 2022	226,251	(15,486)
CBOE Volatility Index Futures Contracts	31	Apr 2022	726,950	(36,727)
			<u>\$ 2,752,077</u>	<u>\$ (104,201)</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 March 31, 2022.

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

4 Repurchase Agreements.