

**MANAGED FUTURES STRATEGY FUND**

	SHARES	VALUE
<b>MUTUAL FUNDS<sup>†</sup> - 24.6%</b>		
Guggenheim Strategy Fund III <sup>1</sup>	235,195	\$ 5,694,076
Guggenheim Strategy Fund II <sup>1</sup>	166,856	4,027,901
Guggenheim Ultra Short Duration Fund — Institutional Class <sup>1</sup>	257,497	<u>2,484,843</u>
<b>Total Mutual Funds</b> (Cost \$12,548,781)		<u>12,206,820</u>
	<b>FACE AMOUNT</b>	

<b>U.S. TREASURY BILLS<sup>††</sup> - 18.5%</b>		
U.S. Treasury Bills 1.02% due 07/19/22 <sup>2,3</sup>	\$ 9,137,000	<u>9,132,329</u>
<b>Total U.S. Treasury Bills</b> (Cost \$9,132,112)		<u>9,132,329</u>

**Futures Contracts**

Description	Number of Contracts	Expiration Date	Notional Amount	Value and Unrealized Appreciation (Depreciation) <sup>**</sup>
<b>Interest Rate Futures Contracts Purchased<sup>†</sup></b>				
Euro - BTP Italian Government Bond Futures Contracts <sup>††</sup>	60	Sep 2022	\$ 7,742,219	\$ 182,588
Euro - OATS Futures Contracts	27	Sep 2022	3,922,540	45,587
Euro - Bund Futures Contracts	3	Sep 2022	<u>467,809</u>	<u>15,371</u>
			\$ 12,132,568	\$ 243,546
<b>Equity Futures Contracts Purchased<sup>†</sup></b>				
Russell 2000 Index Mini Futures Contracts	14	Sep 2022	\$ 1,195,950	\$ 10,690
S&P 500 Index Mini Futures Contracts	9	Sep 2022	1,705,275	9,777
CBOE Volatility Index Futures Contracts	54	Jul 2022	1,541,700	9,296
FTSE 100 Index Futures Contracts	1	Sep 2022	87,086	763
NASDAQ-100 Index Mini Futures Contracts	5	Sep 2022	1,153,800	(3,773)
CBOE Volatility Index Futures Contracts	9	Dec 2022	259,200	(10,481)
Dow Jones Industrial Average Index Mini Futures Contracts	14	Sep 2022	<u>2,154,460</u>	<u>(35,345)</u>
			\$ 8,097,471	\$ (19,073)

	FACE AMOUNT	VALUE
<b>REPURCHASE AGREEMENTS<sup>†††,4</sup> - 58.8%</b>		
J.P. Morgan Securities LLC issued 06/30/22 at 1.48% due 07/01/22	\$ 16,440,681	\$ 16,440,681
Barclays Capital, Inc. issued 06/30/22 at 1.42% due 07/01/22	6,402,606	6,402,606
BofA Securities, Inc. issued 06/30/22 at 1.44% due 07/01/22	6,339,214	<u>6,339,214</u>
<b>Total Repurchase Agreements</b> (Cost \$29,182,501)		<u>29,182,501</u>
<b>Total Investments - 101.9%</b> (Cost \$50,863,394)		<u>\$ 50,521,650</u>
<b>Other Assets &amp; Liabilities, net - (1.9)%</b>		<u>(919,080)</u>
<b>Total Net Assets - 100.0%</b>		<u>\$ 49,602,570</u>

**MANAGED FUTURES STRATEGY FUND**

**Futures Contracts (continued)**

Description	Number of Contracts	Expiration Date	Notional Amount	Value and Unrealized Appreciation (Depreciation) <sup>†*</sup>
<b>Currency Futures Contracts Purchased<sup>†</sup></b>				
British Pound Futures Contracts	23	Sep 2022	\$ 1,752,312	\$ 6,730
Euro FX Futures Contracts	6	Sep 2022	790,275	(590)
Canadian Dollar Futures Contracts	6	Sep 2022	466,140	(2,957)
Mexican Peso Futures Contracts	75	Sep 2022	1,838,250	(18,859)
Japanese Yen Futures Contracts	27	Sep 2022	2,500,538	(26,480)
New Zealand Dollar Futures Contracts	31	Sep 2022	1,934,555	(32,514)
			<u>\$ 9,282,070</u>	<u>\$ (74,670)</u>
<b>Commodity Futures Contracts Purchased<sup>†</sup></b>				
ICE Endex Dutch TTF Natural Gas Futures Contracts	5	Jul 2022	\$ 563,337	\$ 52,983
Live Cattle Futures Contracts	76	Aug 2022	4,037,120	22,817
Coffee 'C' Futures Contracts	7	Sep 2022	605,062	15,359
ECX Emission Futures Contracts	3	Dec 2022	283,433	12,594
Soybean Meal Futures Contracts	12	Dec 2022	487,320	8,552
Cattle Feeder Futures Contracts	7	Aug 2022	608,475	5,591
Gold 100 oz. Futures Contracts	1	Aug 2022	180,770	97
LME Zinc Futures Contracts	2	Aug 2022	158,538	(19)
Lean Hogs Futures Contracts	7	Aug 2022	285,880	(962)
Copper Futures Contracts	2	Sep 2022	184,250	(2,710)
Sugar #11 Futures Contracts	52	Sep 2022	1,075,693	(4,480)
Cocoa Futures Contracts	15	Sep 2022	349,950	(6,277)
NY Harbor ULSO Futures Contracts	1	Jul 2022	161,864	(22,972)
WTI Crude Futures Contracts	17	Sep 2022	1,707,990	(23,163)
Gasoline RBOB Futures Contracts	3	Jul 2022	446,229	(28,862)
Low Sulphur Gas Oil Futures Contracts	3	Aug 2022	342,300	(37,230)
WTI Crude Futures Contracts	4	Jul 2022	423,640	(45,448)
Soybean Futures Contracts	24	Nov 2022	1,752,600	(63,722)
Wheat Futures Contracts	11	Sep 2022	489,500	(63,860)
Brent Crude Futures Contracts	11	Jul 2022	1,201,750	(68,374)
LME Nickel Futures Contracts	3	Aug 2022	408,168	(82,006)
Hard Red Winter Wheat Futures Contracts	15	Sep 2022	717,562	(93,078)
Gasoline RBOB Futures Contracts	21	Sep 2022	2,742,491	(131,295)
Corn Futures Contracts	30	Sep 2022	949,500	(140,202)
Soybean Oil Futures Contracts	37	Dec 2022	1,430,568	(164,567)
Natural Gas Futures Contracts	6	Jul 2022	335,100	(185,655)
Cotton #2 Futures Contracts	53	May 2023	2,447,010	(188,016)
Low Sulphur Gas Oil Futures Contracts	21	Oct 2022	2,292,150	(191,960)
NY Harbor ULSO Futures Contracts	14	Sep 2022	2,187,772	(213,228)
Red Spring Wheat Futures Contracts	33	Sep 2022	1,638,450	(252,754)
			<u>\$ 30,494,472</u>	<u>\$ (1,892,847)</u>

**MANAGED FUTURES STRATEGY FUND**

**Futures Contracts (continued)**

Description	Number of Contracts	Expiration Date	Notional Amount	Value and Unrealized Appreciation (Depreciation) <sup>†‡</sup>
<b>Commodity Futures Contracts Sold Short<sup>†</sup></b>				
LME Tin Futures Contracts	3	Aug 2022	\$ 399,291	\$ 135,833
NY Harbor ULSD Futures Contracts	6	Jul 2022	971,183	107,758
Low Sulphur Gas Oil Futures Contracts	11	Aug 2022	1,255,100	101,140
LME Primary Aluminum Futures Contracts	17	Aug 2022	1,029,775	85,968
Gasoline RBOB Futures Contracts	10	Jul 2022	1,487,430	83,420
Cotton #2 Futures Contracts	24	Dec 2022	1,187,520	71,537
Silver Futures Contracts	13	Sep 2022	1,313,650	68,964
Canadian Canola (WCE) Futures Contracts	46	Nov 2022	628,046	45,822
LME Lead Futures Contracts	11	Aug 2022	526,213	40,355
Copper Futures Contracts	4	Sep 2022	368,500	29,469
Cocoa Futures Contracts	12	Sep 2022	279,960	14,017
Euro - Rapeseed Futures Contracts	9	Jul 2022	327,256	11,156
Live Cattle Futures Contracts	93	Dec 2022	5,394,000	9,991
LME Zinc Futures Contracts	1	Aug 2022	79,269	5,092
Wheat Futures Contracts	1	Sep 2022	44,500	4,935
Hard Red Winter Wheat Futures Contracts	1	Sep 2022	47,838	4,547
Platinum Futures Contracts	3	Oct 2022	132,990	4,105
Lean Hogs Futures Contracts	2	Aug 2022	81,680	3,884
WTI Crude Futures Contracts	8	Jul 2022	847,280	2,220
SGX Iron Ore 62% Futures Contracts	35	Aug 2022	430,850	1,474
Oat Futures Contracts	18	Sep 2022	465,975	1,302
Euro - Mill Wheat Futures Contracts	6	Dec 2022	108,456	(585)
Cattle Feeder Futures Contracts	7	Aug 2022	608,475	(828)
Soybean Futures Contracts	1	Nov 2022	73,025	(1,391)
CME Nonfat Dry Milk Futures Contracts	3	Aug 2022	236,280	(5,882)
Palladium Futures Contracts	1	Sep 2022	191,750	(11,203)
CME Random Length Lumber Futures Contracts	4	Sep 2022	281,116	(20,695)
			<u>\$ 18,797,408</u>	<u>\$ 792,405</u>
<b>Interest Rate Futures Contracts Sold Short<sup>†</sup></b>				
Canadian Government 10 Year Bond Futures Contracts	80	Sep 2022	\$ 7,707,323	\$ 170,681
Long Gilt Futures Contracts <sup>††</sup>	49	Sep 2022	6,817,734	130,547
Euro - Bund Futures Contracts	44	Sep 2022	6,861,197	115,265
Euro - Bobl Futures Contracts	71	Sep 2022	9,240,490	73,272
U.S. Treasury 10 Year Note Futures Contracts	93	Sep 2022	11,005,969	61,643
U.S. Treasury Ultra Long Bond Futures Contracts	15	Sep 2022	2,297,812	59,153
U.S. Treasury 5 Year Note Futures Contracts	36	Sep 2022	4,036,500	28,382
U.S. Treasury Long Bond Futures Contracts	15	Sep 2022	2,071,875	25,005
Euro - 30 year Bond Futures Contracts	1	Sep 2022	170,932	432
U.S. Treasury 2 Year Note Futures Contracts	11	Sep 2022	2,308,109	(3,728)
Australian Government 3 Year Bond Futures Contracts	21	Sep 2022	1,563,617	(10,712)
Australian Government 10 Year Bond Futures Contracts	92	Sep 2022	7,591,493	(11,973)

**MANAGED FUTURES STRATEGY FUND**
**Futures Contracts (continued)**

Description	Number of Contracts	Expiration Date	Notional Amount	Value and Unrealized Appreciation (Depreciation) <sup>†*</sup>
Euro - Schatz Futures Contracts	44	Sep 2022	\$ 5,032,820	\$ (24,731)
			<u>\$ 66,705,871</u>	<u>\$ 613,236</u>
<b>Currency Futures Contracts Sold Short<sup>†</sup></b>				
Japanese Yen Futures Contracts	74	Sep 2022	\$ 6,853,325	\$ 220,835
Euro FX Futures Contracts	56	Sep 2022	7,375,900	155,966
Australian Dollar Futures Contracts	48	Sep 2022	3,316,080	131,233
British Pound Futures Contracts	10	Sep 2022	761,875	19,784
Canadian Dollar Futures Contracts	26	Sep 2022	2,019,940	(10,016)
Swiss Franc Futures Contracts	113	Sep 2022	14,879,275	(269,923)
			<u>\$ 35,206,395</u>	<u>\$ 247,879</u>
<b>Equity Futures Contracts Sold Short<sup>†</sup></b>				
MSCI EAFE Index Futures Contracts	10	Sep 2022	\$ 929,500	\$ 17,945
Russell 2000 Index Mini Futures Contracts	4	Sep 2022	341,700	7,098
FTSE MIB Index Futures Contracts	1	Sep 2022	111,548	6,900
OMX Stockholm 30 Index Futures Contracts	5	Jul 2022	91,453	6,725
FTSE/JSE TOP 40 Index Futures Contracts <sup>††</sup>	18	Sep 2022	665,230	6,035
S&P/TSX 60 IX Index Futures Contracts	4	Sep 2022	709,375	5,167
FTSE Taiwan Index Futures Contracts	4	Jul 2022	203,680	4,823
DAX Index Futures Contracts	4	Sep 2022	1,343,707	3,684
Tokyo Stock Price Index Futures Contracts	3	Sep 2022	413,117	1,877
Dow Jones Industrial Average Index Mini Futures Contracts	1	Sep 2022	153,890	1,583
CAC 40 10 Euro Index Futures Contracts	8	Jul 2022	498,040	1,401
SPI 200 Index Futures Contracts	2	Sep 2022	224,002	226
Amsterdam Index Futures Contracts	2	Jul 2022	277,481	(269)
IBEX 35 Index Futures Contracts <sup>††</sup>	3	Jul 2022	253,538	(351)
Euro STOXX 50 Index Futures Contracts	10	Sep 2022	362,360	(1,800)
FTSE 100 Index Futures Contracts	7	Sep 2022	609,600	(2,161)
NASDAQ-100 Index Mini Futures Contracts	1	Sep 2022	230,760	(3,752)
Nikkei 225 (OSE) Index Futures Contracts	3	Sep 2022	583,029	(4,544)
S&P 500 Index Mini Futures Contracts	1	Sep 2022	189,475	(5,716)
CBOE Volatility Index Futures Contracts	45	Sep 2022	1,327,500	(14,935)
CBOE Volatility Index Futures Contracts	73	Oct 2022	2,171,750	(17,389)
			<u>\$ 11,690,735</u>	<u>\$ 12,547</u>

MANAGED FUTURES STRATEGY FUND

\*\* Includes cumulative appreciation (depreciation).

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

†† 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 June 30, 2022.

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

<sup>4</sup> Repurchase Agreements.