

Managed Futures Strategy Fund

CONSOLIDATED SCHEDULE OF INVESTMENTS (Unaudited)

September 30, 2022

	Shares	Value
MUTUAL FUNDS [†] - 32.3%		
Guggenheim Strategy Fund III ¹	235,195	\$ 5,649,389
Guggenheim Strategy Fund II ¹	166,856	3,999,535
Guggenheim Ultra Short Duration Fund — Institutional Class ¹	257,497	2,469,394
Total Mutual Funds		
(Cost \$12,548,781)		12,118,318
	Face Amount	
U.S. TREASURY BILLS ^{††} - 9.2%		
U.S. Treasury Bills		
2.70% due 11/08/22 ^{2,3}	\$ 3,480,000	3,470,573
Total U.S. Treasury Bills		
(Cost \$3,469,898)		3,470,573
REPURCHASE AGREEMENTS ^{††,4} - 57.5%		
J.P. Morgan Securities LLC issued 09/30/22 at 2.97% due 10/03/22	12,303,559	12,303,559
BofA Securities, Inc. issued 09/30/22 at 2.91% due 10/03/22	4,732,138	4,732,138
Barclays Capital, Inc. issued 09/30/22 at 2.92% due 10/03/22	4,592,071	4,592,071
Total Repurchase Agreements		
(Cost \$21,627,768)		21,627,768
Total Investments - 99.0%		
(Cost \$37,646,447)	\$	37,216,659
Other Assets & Liabilities, net - 1.0%		377,607
Total Net Assets - 100.0%	\$	37,594,266

Futures Contracts

Description	Number of Contracts	Expiration Date	Notional Amount	Value and Unrealized Appreciation (Depreciation) ^{**}
Equity Futures Contracts Purchased [†]				
CBOE Volatility Index Futures Contracts	23	Dec 2022	\$ 690,230	\$ 62,196
CBOE Volatility Index Futures Contracts	1	Nov 2022	31,020	3,522
Dow Jones Industrial Average Index Mini Futures Contracts	5	Dec 2022	719,650	(1,059)
FTSE 100 Index Futures Contracts	2	Dec 2022	152,791	(6,947)
Russell 2000 Index Mini Futures Contracts	5	Dec 2022	417,300	(12,915)
S&P 500 Index Mini Futures Contracts	4	Dec 2022	719,450	(14,863)
NASDAQ-100 Index Mini Futures Contracts	3	Dec 2022	661,830	(18,291)
			\$ 3,392,271	\$ 11,643
Interest Rate Futures Contracts Purchased [†]				
Long Gilt Futures Contracts ^{††}	4	Dec 2022	\$ 429,495	\$ 5,572
Euro - OATS Futures Contracts	6	Dec 2022	776,242	4,017
Australian Government 10 Year Bond Futures Contracts	2	Dec 2022	149,888	2,427
Euro - BTP Italian Government Bond Futures Contracts ^{††}	10	Dec 2022	1,097,912	(2,523)
			\$ 2,453,537	\$ 9,493
Currency Futures Contracts Purchased [†]				
British Pound Futures Contracts	15	Dec 2022	\$ 1,047,750	\$ 10,031
Mexican Peso Futures Contracts	53	Dec 2022	1,297,705	(8,586)
Euro FX Futures Contracts	2	Dec 2022	246,363	(8,917)
Japanese Yen Futures Contracts	13	Dec 2022	1,131,975	(14,587)
Canadian Dollar Futures Contracts	5	Dec 2022	362,050	(16,945)
New Zealand Dollar Futures Contracts	16	Dec 2022	895,680	(62,921)
			\$ 4,981,523	\$ (101,925)

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Commodity Futures Contracts Purchased [†]					
Red Spring Wheat Futures Contracts	8	Dec 2022	\$	393,500	\$ 26,107
Corn Futures Contracts	14	Dec 2022		474,600	22,405
Wheat Futures Contracts	2	Dec 2022		92,325	8,593
Hard Red Winter Wheat Futures Contracts	2	Dec 2022		99,225	7,031
Euro - Mill Wheat Futures Contracts	11	Dec 2022		192,309	6,986
Gasoline RBOB Futures Contracts	7	Nov 2022		670,085	200
Sugar #11 Futures Contracts	16	Feb 2023		316,288	(590)
Sugar #11 Futures Contracts	23	Jun 2023		425,298	(2,738)
Soybean Meal Futures Contracts	3	Dec 2022		120,900	(2,789)
Lean Hogs Futures Contracts	1	Dec 2022		30,560	(2,883)
Soybean Futures Contracts	6	Nov 2022		409,800	(5,890)
Sugar #11 Futures Contracts	26	Apr 2023		492,419	(6,036)
Coffee 'C' Futures Contracts	1	Dec 2022		82,856	(6,946)
WTI Crude Futures Contracts	4	Oct 2022		318,800	(7,370)
Natural Gas Futures Contracts	8	Dec 2022		580,640	(7,750)
Low Sulphur Gas Oil Futures Contracts	1	Nov 2022		94,125	(8,302)
Soybean Oil Futures Contracts	8	Dec 2022		294,384	(11,358)
NY Harbor ULSD Futures Contracts	5	Oct 2022		680,232	(12,919)
ECX Emission Futures Contracts	2	Dec 2022		130,805	(15,405)
Low Sulphur Gas Oil Futures Contracts	7	Dec 2022		630,525	(20,442)
Brent Crude Futures Contracts	3	Oct 2022		256,050	(23,334)
Live Cattle Futures Contracts	18	Dec 2022		1,058,400	(26,757)
LME Nickel Futures Contracts	2	Nov 2022		252,660	(40,278)
Cotton #2 Futures Contracts	6	Dec 2022		256,020	(42,314)
Natural Gas Futures Contracts	5	Oct 2022		339,750	(54,859)
			\$	8,692,556	\$ (227,638)
Interest Rate Futures Contracts Sold Short [†]					
U.S. Treasury 2 Year Note Futures Contracts	64	Dec 2022	\$	13,140,000	\$ 155,959
U.S. Treasury 5 Year Note Futures Contracts	32	Dec 2022		3,438,250	98,836
Long Gilt Futures Contracts ^{††}	11	Dec 2022		1,181,112	80,792
Euro - Bund Futures Contracts	21	Dec 2022		2,847,339	77,283
Canadian Government 10 Year Bond Futures Contracts	47	Dec 2022		4,194,654	50,622
Euro - Bobl Futures Contracts	17	Dec 2022		1,991,914	38,089
U.S. Treasury 10 Year Note Futures Contracts	31	Dec 2022		3,473,937	36,920
U.S. Treasury Long Bond Futures Contracts	14	Dec 2022		1,771,437	29,218
Euro - Schatz Futures Contracts	45	Dec 2022		4,722,508	26,664
U.S. Treasury Ultra Long Bond Futures Contracts	10	Dec 2022		1,366,562	21,658
Australian Government 3 Year Bond Futures Contracts	29	Dec 2022		1,978,597	17,755
Australian Government 10 Year Bond Futures Contracts	8	Dec 2022		599,552	5,167
Euro - 30 year Bond Futures Contracts	1	Dec 2022		143,507	206
			\$	40,849,369	\$ 639,169
Currency Futures Contracts Sold Short [†]					
Australian Dollar Futures Contracts	38	Dec 2022	\$	2,433,520	\$ 152,132
Swiss Franc Futures Contracts	40	Dec 2022		5,105,750	142,718
Euro FX Futures Contracts	55	Dec 2022		6,774,969	128,773
Canadian Dollar Futures Contracts	31	Dec 2022		2,244,710	97,179
Japanese Yen Futures Contracts	56	Dec 2022		4,876,200	26,723
New Zealand Dollar Futures Contracts	15	Dec 2022		839,700	15,370
British Pound Futures Contracts	18	Dec 2022		1,257,300	(33,759)
			\$	23,532,149	\$ 529,136
Commodity Futures Contracts Sold Short [†]					
Gold 100 oz. Futures Contracts	11	Dec 2022	\$	1,836,780	\$ 82,385
Lean Hogs Futures Contracts	25	Dec 2022		764,000	61,042
Live Cattle Futures Contracts	36	Apr 2023		2,223,000	39,517
Silver Futures Contracts	7	Dec 2022		665,350	32,759

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Commodity Futures Contracts Sold Short [†] (continued)					
Gasoline RBOB Futures Contracts	8	Dec 2022	\$	750,926	\$ 23,911
Cocoa Futures Contracts	27	Dec 2022		632,340	22,980
Copper Futures Contracts	3	Dec 2022		254,850	19,668
LME Primary Aluminum Futures Contracts	9	Nov 2022		484,481	18,723
Low Sulphur Gas Oil Futures Contracts	6	Nov 2022		564,750	13,390
CME Random Length Lumber Futures Contracts	3	Nov 2022		140,151	12,637
Euro - Rapeseed Futures Contracts	6	Jan 2023		187,224	11,301
Canadian Canola (WCE) Futures Contracts	3	Nov 2022		36,931	8,705
Natural Gas Futures Contracts	8	Nov 2022		566,640	7,990
Sugar #11 Futures Contracts	22	Feb 2023		434,896	7,710
LME Zinc Futures Contracts	3	Nov 2022		225,075	7,260
Soybean Meal Futures Contracts	3	Dec 2022		120,900	5,251
Cattle Feeder Futures Contracts	6	Jan 2023		526,425	2,145
LME Lead Futures Contracts	4	Nov 2022		191,285	1,653
LME Tin Futures Contracts	1	Nov 2022		103,425	1,093
Live Cattle Futures Contracts	8	Dec 2022		470,400	1,050
Platinum Futures Contracts	2	Jan 2023		85,740	365
Oat Futures Contracts	6	Dec 2022		116,475	182
SGX Iron Ore 62% Futures Contracts	15	Nov 2022		141,225	(660)
Gasoline RBOB Futures Contracts	1	Oct 2022		99,624	(2,686)
Corn Futures Contracts	1	Dec 2022		33,900	(2,978)
Wheat Futures Contracts	1	Dec 2022		46,163	(5,353)
Hard Red Winter Wheat Futures Contracts	1	Dec 2022		49,613	(5,778)
			\$	11,752,569	\$ 364,262
Equity Futures Contracts Sold Short [†]					
DAX Index Futures Contracts	2	Dec 2022	\$	587,670	\$ 54,643
MSCI EAFE Index Futures Contracts	7	Dec 2022		581,560	54,448
NASDAQ-100 Index Mini Futures Contracts	1	Dec 2022		220,610	27,331
S&P MidCap 400 Index Mini Futures Contracts	1	Dec 2022		220,780	21,298
S&P 500 Index Mini Futures Contracts	1	Dec 2022		179,863	21,264
FTSE Taiwan Index Futures Contracts	9	Oct 2022		418,590	20,526
FTSE/JSE TOP 40 Index Futures Contracts ^{††}	17	Dec 2022		531,786	18,803
SPI 200 Index Futures Contracts	5	Dec 2022		518,695	18,124
Dow Jones Industrial Average Index Mini Futures Contracts	2	Dec 2022		287,860	15,413
CAC 40 10 Euro Index Futures Contracts	9	Oct 2022		501,955	14,865
Euro STOXX 50 Index Futures Contracts	3	Dec 2022		96,266	9,476
Russell 2000 Index Mini Futures Contracts	1	Dec 2022		83,460	9,123
IBEX 35 Index Futures Contracts ^{††}	2	Oct 2022		142,526	7,544
OMX Stockholm 30 Index Futures Contracts ^{††}	4	Oct 2022		64,470	4,856
Amsterdam Index Futures Contracts	2	Oct 2022		248,241	2,077
S&P/TSX 60 IX Index Futures Contracts	2	Dec 2022		323,271	1,523
Nikkei 225 Index Futures Contracts	1	Dec 2022		181,167	(6)
CBOE Volatility Index Futures Contracts	2	Mar 2023		60,300	(130)
CBOE Volatility Index Futures Contracts	7	Feb 2023		211,820	(874)
CBOE Volatility Index Futures Contracts	23	Jan 2023		705,410	(14,679)
			\$	6,166,300	\$ 285,625

** 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, 2022.

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

⁴ Repurchase Agreements.