

Managed Futures Strategy Fund
CONSOLIDATED SCHEDULE OF INVESTMENTS (Unaudited)

September 30, 2023

	Shares	Value
MUTUAL FUNDS[†] - 13.7%		
Guggenheim Strategy Fund III ¹	235,195	\$ 5,712,892
Guggenheim Strategy Fund II ¹	166,856	4,049,592
Guggenheim Ultra Short Duration Fund — Institutional Class ¹	257,497	2,510,593
Total Mutual Funds (Cost \$12,548,781)		<u>12,273,077</u>
	Face Amount	
U.S. TREASURY BILLS^{††} - 13.7%		
U.S. Treasury Bills 4.66% due 10/05/23 ^{2,3}	\$ 12,260,000	12,254,616
Total U.S. Treasury Bills (Cost \$12,252,815)		<u>12,254,616</u>
REPURCHASE AGREEMENTS^{††,4} - 69.7%		
J.P. Morgan Securities LLC issued 09/29/23 at 5.30% due 10/02/23	35,096,857	35,096,857
Barclays Capital, Inc. issued 09/29/23 at 5.29% due 10/02/23	13,633,435	13,633,435
BofA Securities, Inc. issued 09/29/23 at 5.30% due 10/02/23	13,498,791	13,498,791
Total Repurchase Agreements (Cost \$62,229,083)		<u>62,229,083</u>
Total Investments - 97.1% (Cost \$87,030,679)		<u>\$ 86,756,776</u>
Other Assets & Liabilities, net - 2.9%		<u>2,549,553</u>
Total Net Assets - 100.0%		<u>\$ 89,306,329</u>

Futures Contracts

Description	Number of Contracts	Expiration Date	Notional Amount	Value and Unrealized Appreciation (Depreciation) ^{**}
Interest Rate Futures Contracts Purchased[†]				
Euro - BTP Italian Government Bond Futures Contracts ^{††}	15	Dec 2023	\$ 1,737,919	\$ 8,006
U.S. Treasury Long Bond Futures Contracts	9	Dec 2023	1,024,875	3,170
U.S. Treasury 10 Year Note Futures Contracts	23	Dec 2023	2,484,359	563
Australian Government 10 Year Bond Futures Contracts	12	Dec 2023	864,858	(2,349)
			<u>\$ 6,112,011</u>	<u>\$ 9,390</u>
Currency Futures Contracts Purchased[†]				
New Zealand Dollar Futures Contracts	41	Dec 2023	\$ 2,456,925	\$ 31,443
Canadian Dollar Futures Contracts	8	Dec 2023	589,640	(4,499)
Mexican Peso Futures Contracts	98	Dec 2023	2,774,870	(9,662)
British Pound Futures Contracts	34	Dec 2023	2,593,350	(59,213)
Japanese Yen Futures Contracts	40	Dec 2023	3,387,750	(73,445)
			<u>\$ 11,802,535</u>	<u>\$ (115,376)</u>
Equity Futures Contracts Purchased[†]				
CBOE Volatility Index Futures Contracts	106	Oct 2023	\$ 1,881,500	\$ 83,192
IBEX 35 Index Futures Contracts ^{††}	10	Oct 2023	996,150	6,436
FTSE MIB Index Futures Contracts	2	Dec 2023	298,033	201
OMX Stockholm 30 Index Futures Contracts ^{††}	3	Oct 2023	58,918	(572)
Euro STOXX 50 Index Futures Contracts	9	Dec 2023	398,562	(4,942)
Nikkei 225 (OSE) Index Futures Contracts	3	Dec 2023	638,789	(6,560)
SPI 200 Index Futures Contracts	5	Dec 2023	566,494	(10,588)
FTSE 100 Index Futures Contracts	30	Dec 2023	2,793,971	(11,118)
FTSE Taiwan Index Futures Contracts	19	Oct 2023	1,075,400	(15,127)
Russell 2000 Index Mini Futures Contracts	10	Dec 2023	899,050	(19,072)
Dow Jones Industrial Average Index Mini Futures Contracts	25	Dec 2023	4,216,500	(29,019)

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Equity Futures Contracts Purchased† (continued)				
Tokyo Stock Price Index Futures Contracts	22	Dec 2023	\$ 3,416,177	\$ (29,814)
NASDAQ-100 Index Mini Futures Contracts	11	Dec 2023	3,270,795	(32,347)
DAX Index Futures Contracts	6	Dec 2023	2,455,165	(48,515)
S&P 500 Index Mini Futures Contracts	13	Dec 2023	2,812,063	(56,469)
			\$ 25,777,567	\$ (174,314)
Commodity Futures Contracts Purchased†				
LME Primary Aluminum Futures Contracts	81	Nov 2023	\$ 4,751,662	\$ 181,314
Low Sulphur Gas Oil Futures Contracts	15	Nov 2023	1,439,625	35,271
WTI Crude Futures Contracts	8	Oct 2023	726,960	30,705
LME Zinc Futures Contracts	35	Nov 2023	2,318,094	29,375
SGX Iron Ore 62% Futures Contracts	65	Nov 2023	764,725	24,348
Brent Crude Futures Contracts	35	Oct 2023	3,228,750	22,283
Copper Futures Contracts	15	Dec 2023	1,398,750	21,657
NY Harbor ULSD Futures Contracts	21	Nov 2023	2,789,766	10,396
Cotton #2 Futures Contracts	15	Dec 2023	653,925	983
Cattle Feeder Futures Contracts	10	Jan 2024	1,290,125	961
CME Nonfat Dry Milk Futures Contracts	1	Oct 2023	50,622	(421)
NY Harbor ULSD Futures Contracts	3	Oct 2023	416,165	(642)
LME Lead Futures Contracts	1	Nov 2023	54,200	(1,522)
Sugar #11 Futures Contracts	118	Jun 2024	3,215,453	(2,465)
Soybean Oil Futures Contracts	3	Dec 2023	100,530	(4,340)
Sugar #11 Futures Contracts	16	Feb 2024	475,059	(5,426)
Live Cattle Futures Contracts	4	Dec 2023	300,720	(5,733)
UK Natural Gas Futures Contracts	5	Nov 2023	223,809	(7,173)
Low Sulphur Gas Oil Futures Contracts	32	Jan 2024	2,865,600	(12,431)
Silver Futures Contracts	22	Dec 2023	2,462,350	(13,104)
ECX Emission Futures Contracts	5	Dec 2023	431,797	(15,408)
Soybean Meal Futures Contracts	16	Dec 2023	610,880	(21,015)
Soybean Futures Contracts	4	Nov 2023	255,000	(25,338)
Cocoa Futures Contracts	44	Dec 2023	1,505,680	(25,552)
Natural Gas Futures Contracts	19	Oct 2023	558,410	(29,393)
WTI Crude Futures Contracts	22	Dec 2023	1,915,760	(29,536)
Coffee 'C' Futures Contracts	34	Dec 2023	1,851,300	(48,549)
Gasoline RBOB Futures Contracts	5	Oct 2023	504,399	(51,004)
Gasoline RBOB Futures Contracts	28	Nov 2023	2,765,364	(104,043)
Lean Hogs Futures Contracts	234	Dec 2023	6,718,140	(169,469)
			\$ 46,643,620	\$ (215,271)
Interest Rate Futures Contracts Sold Short†				
Euro - Bund Futures Contracts	58	Dec 2023	\$ 7,874,189	\$ 171,988
U.S. Treasury Long Bond Futures Contracts	87	Dec 2023	9,907,125	156,126
U.S. Treasury Ultra Long Bond Futures Contracts	56	Dec 2023	6,660,500	127,117
U.S. Treasury 2 Year Note Futures Contracts	266	Dec 2023	53,916,953	107,656
Euro - Schatz Futures Contracts	456	Dec 2023	50,619,520	66,811
Euro - Bobl Futures Contracts	61	Dec 2023	7,459,712	65,947
Australian Government 10 Year Bond Futures Contracts	32	Dec 2023	2,306,288	64,364
Long Gilt Futures Contracts††	44	Dec 2023	5,032,697	49,240
U.S. Treasury 5 Year Note Futures Contracts	86	Dec 2023	9,057,547	19,778
U.S. Treasury 10 Year Note Futures Contracts	10	Dec 2023	1,080,156	19,434
Canadian Government 10 Year Bond Futures Contracts	16	Dec 2023	1,356,979	15,939
Australian Government 3 Year Bond Futures Contracts	24	Dec 2023	1,626,334	9,875
Euro - 30 year Bond Futures Contracts	2	Dec 2023	257,460	1,340
			\$ 157,155,460	\$ 875,615
Commodity Futures Contracts Sold Short†				
Red Spring Wheat Futures Contracts	57	Dec 2023	\$ 2,018,513	\$ 205,651
LME Nickel Futures Contracts	18	Nov 2023	2,006,640	161,209

Description	Number of Contracts	Expiration Date	Notional Amount	Value and Unrealized Appreciation (Depreciation)**
Commodity Futures Contracts Sold Short[†] (continued)				
Wheat Futures Contracts	31	Dec 2023	\$ 837,775	\$ 118,887
Gasoline RBOB Futures Contracts	12	Oct 2023	1,210,558	96,855
Gold 100 oz. Futures Contracts	18	Dec 2023	3,355,740	65,464
Corn Futures Contracts	321	Dec 2023	7,639,800	45,006
Coffee 'C' Futures Contracts	9	Dec 2023	490,050	32,000
WTI Crude Futures Contracts	8	Oct 2023	726,960	22,460
Phelix DE Base Q Futures Contracts	1	Dec 2023	280,487	15,260
Canadian Canola (WCE) Futures Contracts	93	Nov 2023	968,465	15,067
Sugar #11 Futures Contracts	47	Feb 2024	1,395,486	13,302
Hard Red Winter Wheat Futures Contracts	11	Dec 2023	364,100	13,128
Silver Futures Contracts	3	Dec 2023	335,775	11,856
NY Harbor ULSD Futures Contracts	13	Oct 2023	1,803,383	10,344
Natural Gas Futures Contracts	50	Oct 2023	1,469,500	8,781
Platinum Futures Contracts	14	Jan 2024	639,940	6,520
Soybean Futures Contracts	10	Nov 2023	637,500	4,842
Natural Gas Futures Contracts	54	Nov 2023	1,791,180	4,717
Euro - Mill Wheat Futures Contracts	15	Dec 2023	186,766	4,667
Soybean Oil Futures Contracts	44	Dec 2023	1,474,440	4,183
Copper Futures Contracts	5	Dec 2023	466,250	3,175
Live Cattle Futures Contracts	3	Dec 2023	225,540	961
LME Tin Futures Contracts	7	Nov 2023	833,438	(31)
Euro - Rapeseed Futures Contracts	19	Oct 2023	444,512	(1,836)
LME Zinc Futures Contracts	1	Nov 2023	66,231	(4,672)
Low Sulphur Gas Oil Futures Contracts	12	Nov 2023	1,151,700	(6,795)
LME Primary Aluminum Futures Contracts	2	Nov 2023	117,325	(7,576)
Palladium Futures Contracts	7	Dec 2023	877,800	(16,729)
			\$ 33,815,854	\$ 826,696
Currency Futures Contracts Sold Short[†]				
Japanese Yen Futures Contracts	193	Dec 2023	\$ 16,345,894	\$ 282,543
Swiss Franc Futures Contracts	90	Dec 2023	12,391,875	223,358
Euro FX Futures Contracts	49	Dec 2023	6,497,093	48,893
Australian Dollar Futures Contracts	175	Dec 2023	11,279,625	17,776
British Pound Futures Contracts	86	Dec 2023	6,559,650	17,557
Canadian Dollar Futures Contracts	47	Dec 2023	3,464,135	8,459
			\$ 56,538,272	\$ 598,586
Equity Futures Contracts Sold Short[†]				
FTSE/JSE TOP 40 Index Futures Contracts ^{††}	42	Dec 2023	\$ 1,488,489	\$ 35,566
S&P MidCap 400 Index Mini Futures Contracts	20	Dec 2023	5,040,000	13,860
Russell 2000 Index Mini Futures Contracts	23	Dec 2023	2,067,815	12,478
S&P/TSX 60 IX Index Futures Contracts	16	Dec 2023	2,773,582	10,762
FTSE 100 Index Futures Contracts	3	Dec 2023	279,397	2,740
MSCI EAFE Index Futures Contracts	6	Dec 2023	612,540	1,360
CAC 40 10 Euro Index Futures Contracts	6	Oct 2023	452,585	414
CBOE Volatility Index Futures Contracts	97	Feb 2024	1,872,100	(15,845)
CBOE Volatility Index Futures Contracts	134	Jan 2024	2,559,400	(61,459)
			\$ 17,145,908	\$ (124)

** 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, 2023.

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

⁴ Repurchase Agreements.

CME — Chicago Mercantile Exchange