

CONSOLIDATED SCHEDULE OF INVESTMENTS

December 31, 2023

MANAGED FUTURES STRATEGY FUND

	SHARES	VALUE	FACE AMOUNT	VALUE
MUTUAL FUNDS[†] - 17.8%				
Guggenheim Strategy Fund III ¹	235,195	\$ 5,774,042		
Guggenheim Strategy Fund II ¹	166,856	4,087,969		
Guggenheim Ultra Short Duration Fund — Institutional Class ¹	257,497	<u>2,536,343</u>		
Total Mutual Funds (Cost \$12,548,781)		<u>12,398,354</u>		
			FACE AMOUNT	
U.S. TREASURY BILLS^{††} - 15.1%				
U.S. Treasury Bills 5.17% due 01/09/24 ^{2,3}	\$ 10,545,000	<u>10,534,247</u>		
Total U.S. Treasury Bills (Cost \$10,532,662)		<u>10,534,247</u>		
Futures Contracts				
Description	Number of Contracts	Expiration Date	Notional Amount	Value and Unrealized Appreciation (Depreciation) ^{***}
Currency Futures Contracts Purchased[†]				
Swiss Franc Futures Contracts	30	Mar 2024	\$ 4,493,813	\$ 148,116
Canadian Dollar Futures Contracts	136	Mar 2024	10,276,160	142,246
Mexican Peso Futures Contracts	168	Mar 2024	4,887,960	136,928
New Zealand Dollar Futures Contracts	75	Mar 2024	4,743,000	103,442
Euro FX Futures Contracts	97	Mar 2024	13,428,438	91,877
Japanese Yen Futures Contracts	46	Mar 2024	4,127,350	75,288
Australian Dollar Futures Contracts	124	Mar 2024	8,471,060	64,378
British Pound Futures Contracts	126	Mar 2024	<u>10,042,200</u>	<u>62,572</u>
			<u>\$ 60,469,981</u>	<u>\$ 824,847</u>
Equity Futures Contracts Purchased[†]				
S&P/TSX 60 IX Index Futures Contracts	26	Mar 2024	\$ 4,989,695	\$ 158,672
NASDAQ-100 Index Mini Futures Contracts	18	Mar 2024	6,126,930	120,418
S&P 500 Index Mini Futures Contracts	19	Mar 2024	4,578,050	65,030
FTSE Taiwan Index Futures Contracts	67	Jan 2024	4,150,650	61,871
REPURCHASE AGREEMENTS^{†††,4} - 63.2%				
J.P. Morgan Securities LLC issued 12/29/23 at 5.33% due 01/02/24			\$ 24,326,184	\$ 24,326,184
BofA Securities, Inc. issued 12/29/23 at 5.35% due 01/02/24			19,604,137	<u>19,604,137</u>
Total Repurchase Agreements (Cost \$43,930,321)				<u>43,930,321</u>
Total Investments - 96.1% (Cost \$67,011,764)				<u>\$ 66,862,922</u>
Other Assets & Liabilities, net - 3.9%				<u>2,686,532</u>
Total Net Assets - 100.0%				<u>\$ 69,549,454</u>

MANAGED FUTURES STRATEGY FUND

Futures Contracts (continued)

Description	Number of Contracts	Expiration Date	Notional Amount	Value and Unrealized Appreciation	
				(Depreciation) ^{†‡}	
Russell 2000 Index Mini Futures Contracts	36	Mar 2024	\$ 3,684,600	\$	52,516
MSCI EAFE Index Futures Contracts	16	Mar 2024	1,801,920		41,050
Dow Jones Industrial Average Index Mini Futures Contracts	12	Mar 2024	2,280,180		33,396
FTSE 100 Index Futures Contracts ^{††}	66	Mar 2024	6,494,851		15,069
CAC 40 10 Euro Index Futures Contracts	32	Jan 2024	2,676,325		14,215
SPI 200 Index Futures Contracts ^{††}	7	Mar 2024	900,899		12,687
DAX Index Futures Contracts	2	Mar 2024	934,629		2,686
OMX Stockholm 30 Index Futures Contracts ^{††}	5	Jan 2024	119,501		1,224
FTSE MIB Index Futures Contracts	1	Mar 2024	168,893		943
CBOE Volatility Index Futures Contracts	81	May 2024	1,409,400		(160)
Euro STOXX 50 Index Futures Contracts	17	Mar 2024	856,382		(1,317)
Nikkei 225 (OSE) Index Futures Contracts	2	Mar 2024	472,114		(2,048)
CBOE Volatility Index Futures Contracts	112	Jun 2024	1,988,000		(4,181)
IBEX 35 Index Futures Contracts ^{††}	23	Jan 2024	2,565,320		(6,924)
Tokyo Stock Price Index Futures Contracts	21	Mar 2024	3,511,594		(17,377)
S&P MidCap 400 Index Mini Futures Contracts	15	Mar 2024	4,212,150		(27,061)
			<u>\$ 53,922,083</u>	<u>\$</u>	<u>520,709</u>
Interest Rate Futures Contracts Purchased[†]					
Euro - Schatz Futures Contracts	174	Mar 2024	\$ 20,470,362	\$	79,152
Euro - BTP Italian Government Bond Futures Contracts ^{††}	17	Mar 2024	2,238,383		71,944
U.S. Treasury Ultra Long Bond Futures Contracts	7	Mar 2024	931,438		30,436
Euro - OATS Futures Contracts	15	Mar 2024	2,176,789		18,282
Euro - Bund Futures Contracts	20	Mar 2024	3,029,373		7,234
Australian Government 10 Year Bond Futures Contracts	17	Mar 2024	1,350,266		2,375
U.S. Treasury 2 Year Note Futures Contracts	16	Mar 2024	3,294,125		1,593
U.S. Treasury 10 Year Note Futures Contracts	8	Mar 2024	901,875		432
U.S. Treasury 5 Year Note Futures Contracts	1	Mar 2024	108,688		(2)
Euro - 30 year Bond Futures Contracts	2	Mar 2024	311,617		(604)
Euro - Bobl Futures Contracts	6	Mar 2024	790,216		(1,507)
			<u>\$ 35,603,132</u>	<u>\$</u>	<u>209,335</u>
Commodity Futures Contracts Purchased[†]					
Gold 100 oz. Futures Contracts	20	Feb 2024	\$ 4,145,800	\$	145,811
Cocoa Futures Contracts	71	Mar 2024	2,982,000		94,181
Natural Gas Futures Contracts	32	Feb 2024	743,360		38,958
LME Primary Aluminum Futures Contracts	8	Feb 2024	473,800		17,437
NY Harbor ULSD Futures Contracts	13	Mar 2024	1,349,057		10,865
Platinum Futures Contracts	10	Apr 2024	502,950		9,673
LME Zinc Futures Contracts	4	Feb 2024	265,930		7,498
Cotton #2 Futures Contracts	17	Mar 2024	688,075		7,026
Lean Hogs Futures Contracts	19	Feb 2024	518,890		2,650
Sugar #11 Futures Contracts	3	Feb 2024	68,846		(1,456)

MANAGED FUTURES STRATEGY FUND

Futures Contracts (continued)

Description	Number of Contracts	Expiration Date	Notional Amount	Value and Unrealized Appreciation	
				(Depreciation) ^{†*}	
Brent Crude Futures Contracts	2	Jan 2024	\$ 154,160	\$	(5,163)
WTI Crude Futures Contracts	2	Jan 2024	142,760		(5,363)
Low Sulphur Gas Oil Futures Contracts	15	Feb 2024	1,112,250		(7,634)
NY Harbor ULSO Futures Contracts	9	Jan 2024	963,673		(8,505)
Silver Futures Contracts	1	Mar 2024	120,175		(8,841)
Soybean Meal Futures Contracts	20	Mar 2024	772,200		(9,283)
Soybean Futures Contracts	21	Mar 2024	1,362,375		(14,180)
Coffee 'C' Futures Contracts	15	Mar 2024	1,058,625		(14,657)
Gasoline RBOB Futures Contracts	22	Jan 2024	1,948,901		(34,819)
Coffee 'C' Futures Contracts	11	May 2024	768,488		(37,366)
Corn Futures Contracts	204	Mar 2024	4,801,650		(45,375)
Live Cattle Futures Contracts	37	Jun 2024	2,515,260		(47,515)
			<u>\$ 27,459,225</u>	<u>\$</u>	<u>93,942</u>

Commodity Futures Contracts Sold Short[†]

ICE Endex Dutch TTF Natural Gas Futures Contracts	70	Feb 2024	\$ 1,846,137	\$	215,339
Red Spring Wheat Futures Contracts	60	Mar 2024	2,169,750		73,837
Gasoline RBOB Futures Contracts	14	Mar 2024	1,362,102		50,121
Coffee 'C' Futures Contracts	11	Jul 2024	769,106		36,816
Live Cattle Futures Contracts	10	Feb 2024	674,100		36,479
Silver Futures Contracts	16	Mar 2024	1,922,800		34,581
Corn Futures Contracts	42	Mar 2024	988,575		31,050
Live Cattle Futures Contracts	33	Apr 2024	2,272,380		21,576
Sugar #11 Futures Contracts	9	Feb 2024	206,539		16,138
Soybean Oil Futures Contracts	59	Mar 2024	1,704,510		15,715
Hard Red Winter Wheat Futures Contracts	38	Mar 2024	1,223,125		15,320
Natural Gas Futures Contracts	108	Jan 2024	2,708,640		8,954
WTI Crude Futures Contracts	6	Jan 2024	428,280		8,195
Lean Hogs Futures Contracts	4	Feb 2024	109,240		7,802
Brent Crude Futures Contracts	7	Jan 2024	539,560		6,125
Soybean Futures Contracts	2	Mar 2024	129,750		1,425
Copper Futures Contracts	23	Mar 2024	2,238,188		1,335
Cotton #2 Futures Contracts	5	Mar 2024	202,375		134
LME Lead Futures Contracts	9	Feb 2024	464,029		(4,194)
NY Harbor ULSO Futures Contracts	10	Jan 2024	1,070,748		(16,066)
LME Primary Aluminum Futures Contracts	19	Feb 2024	1,125,275		(16,364)
Wheat Futures Contracts	128	Mar 2024	4,024,000		(17,955)
Cattle Feeder Futures Contracts	9	Mar 2024	1,004,062		(23,680)
Palladium Futures Contracts	5	Mar 2024	552,250		(24,526)
Natural Gas Futures Contracts	35	Mar 2024	806,050		(29,199)
LME Nickel Futures Contracts	22	Feb 2024	2,180,706		(43,852)
LME Zinc Futures Contracts	58	Feb 2024	3,855,985		(266,786)
			<u>\$ 36,578,262</u>	<u>\$</u>	<u>138,320</u>

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Futures Contracts (continued)

Description	Number of Contracts	Expiration Date	Notional Amount	Value and Unrealized Appreciation (Depreciation) ^{†‡}
Equity Futures Contracts Sold Short[†]				
CBOE Volatility Index Futures Contracts	105	Jan 2024	\$ 1,480,500	\$ 79,304
FTSE 100 Index Futures Contracts ^{††}	14	Mar 2024	1,377,696	(5,976)
FTSE/JSE TOP 40 Index Futures Contracts ^{††}	52	Mar 2024	<u>2,010,216</u>	<u>(17,892)</u>
			<u>\$ 4,868,412</u>	<u>\$ 55,436</u>
Currency Futures Contracts Sold Short[†]				
Canadian Dollar Futures Contracts	7	Mar 2024	\$ 528,920	\$ (12,318)
Australian Dollar Futures Contracts	17	Mar 2024	1,161,355	(43,028)
Japanese Yen Futures Contracts	15	Mar 2024	1,345,875	(43,974)
Swiss Franc Futures Contracts	30	Mar 2024	<u>4,493,813</u>	<u>(182,800)</u>
			<u>\$ 7,529,963</u>	<u>\$ (282,120)</u>
Interest Rate Futures Contracts Sold Short[†]				
U.S. Treasury Ultra Long Bond Futures Contracts	5	Mar 2024	\$ 665,313	\$ 4,621
U.S. Treasury 10 Year Note Futures Contracts	10	Mar 2024	1,127,344	(77)
U.S. Treasury 5 Year Note Futures Contracts	26	Mar 2024	2,825,875	(3,734)
U.S. Treasury Long Bond Futures Contracts	2	Mar 2024	249,000	(4,563)
U.S. Treasury 2 Year Note Futures Contracts	111	Mar 2024	22,852,992	(14,627)
Australian Government 3 Year Bond Futures Contracts	130	Mar 2024	9,474,847	(67,644)
Long Gilt Futures Contracts ^{††}	31	Mar 2024	4,066,623	(163,436)
Canadian Government 10 Year Bond Futures Contracts	63	Mar 2024	<u>5,904,422</u>	<u>(186,576)</u>
			<u>\$ 47,166,416</u>	<u>\$ (436,036)</u>

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** 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 December 31, 2023.

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

⁴ Repurchase Agreements.

ICE — Intercontinental Exchange