COMMON STOCKS [†] - 79.1%					Shares		Val
ndustrial - 18.3%							
Boeing Co.					24,868	\$	7,333,822
SM Co.					24,868		5,853,181
Caterpillar, Inc. Jnited Technologies Corp.					24,868 24,868		3,918,699 3,172,411
General Electric Co.					24,868		433,947
Total Industrial					24,000		20,712,060
inancial - 15.7%						_	20,712,000
Goldman Sachs Group, Inc.					24,868		6,335,372
Travelers Companies, Inc.					24,868		3,373,096
/isa, Inc. — Class A					24,868		2,835,449
PMorgan Chase & Co.					24,868		2,659,384
american Express Co.					24,868		2,469,641
otal Financial					,	•	17,672,942
Consumer, Non-cyclical - 13.0%							
InitedHealth Group, Inc.					24,868		5,482,399
ohnson & Johnson					24,868		3,474,55
rocter & Gamble Co.					24,868		2,284,87
ferck & Company, Inc.					24,868		1,399,32
oca-Cola Co.					24,868		1,140,94
fizer, Inc.					24,868		900,71
otal Consumer, Non-cyclical							14,682,813
onsumer, Cyclical - 11.5%							
ome Depot, Inc.					24,868		4,713,23
IcDonald's Corp.					24,868		4,280,28
al-Mart Stores, Inc.					24,868		2,455,71
ike, Inc. — Class B					24,868		1,555,49
otal Consumer, Cyclical							13,004,72
echnology - 10.0%							
pple, Inc.					24,868		4,208,41
ternational Business Machines Corp.					24,868		3,815,24
licrosoft Corp.					24,868		2,127,20
tel Corp.					24,868		1,147,90
otal Technology							11,298,77
nergy - 4.6%							
hevron Corp.					24,868		3,113,22
xxon Mobil Corp.					24,868		2,079,95
otal Energy							5,193,18
ommunications - 4.4%							
'alt Disney Co.					24,868		2,673,55
erizon Communications, Inc.					24,868		1,316,26
sco Systems, Inc.					24,868		952,44
otal Communications							4,942,26
asic Materials - 1.6%							
owDuPont, Inc.					24,868		1,771,09
otal Common Stocks						•	
(Cost \$75,454,119)							89,277,86
HITHAL FUNDS [†] - 10.0%							
					229.595		5.753.66
luggenheim Strategy Fund I ¹					229,595		
Guggenheim Strategy Fund I ¹ Guggenheim Strategy Fund II ¹					229,595 222,337		5,753,662 5,560,66
AUTUAL FUNDS [†] - 10.0% Guggenheim Strategy Fund II Guggenheim Strategy Fund III Otal Mutual Funds (Care St.I. 27.1081)						_	5,560,66
Guggenheim Strategy Fund I ¹ Guggenheim Strategy Fund II ¹							5,560,66
Suggenheim Strategy Fund I ¹ Suggenheim Strategy Fund II ¹ Otal Mutual Funds					222,337 - Face		5,560,66
suggenheim Strategy Fund I ¹ suggenheim Strategy Fund II ¹ sotal Mutual Funds (Cost \$11,271,081)					222,337		5,560,66
uggenheim Strategy Fund I ¹ uggenheim Strategy Fund II ¹ otal Mutual Funds (Cost \$11,271,081) S. TREASURY BILLS ^{††} - 6.2%					222,337 - Face		5,560,66
uggenheim Strategy Fund I ¹ uggenheim Strategy Fund II ¹ otal Mutual Funds (Cost \$11,271,081) S. TREASURY BILLS ^{††} - 6.2% S. Treasury Bills					222,337 Face Amount		5,560,66 11,314,32
uggenheim Strategy Fund I ¹ uggenheim Strategy Fund II ¹ otal Mutual Funds (Cost \$11,271,081) S. TREASURY BILLS ^{††} - 6.2% S. Treasury Bills 0.80% due 01/02/18 ^{2,3,4}					222,337 - Face		5,560,66 11,314,32
uggenheim Strategy Fund I ¹ uggenheim Strategy Fund II ¹ otal Mutual Funds (Cost \$11,271,081) S. TREASURY BILLS ^{††} - 6.2% S. Treasury Bills 0.80% due 01/02/18 ^{2,3,4}					222,337 Face Amount		5,560,66 11,314,32 6,500,00
uggenheim Strategy Fund I ¹ uggenheim Strategy Fund II ¹ otal Mutual Funds (Cost \$11,271,081) S. TREASURY BILLS ^{††} - 6.2% S. Treasury Bills 0.80% due 01/02/18 ^{2,3,4} 1.26% due 03/01/18 ^{3,4,5}					222,337 Face Amount \$ 6,500,000		5,560,66 11,314,32 6,500,00
uggenheim Strategy Fund I ¹ uggenheim Strategy Fund II ¹ otal Mutual Funds (Cost \$11,271,081) S. TREASURY BILLS ^{††} - 6.2% S. Treasury Bills 0.80% due 01/02/18 ^{2,3,4} 1,26% due 03/01/18 ^{3,4,5} otal U.S. Treasury Bills					222,337 Face Amount \$ 6,500,000		5,560,66 11,314,32 6,500,00 498,97
uggenheim Strategy Fund I ¹ uggenheim Strategy Fund II ¹ otal Mutual Funds (Cost \$11,271,081) S. TREASURY BILLS ^{††} - 6.2% S. Treasury Bills 0.80% due 01/02/18 ^{2,3,4} 1.26% due 03/01/18 ^{3,4,5} otal U.S. Treasury Bills (Cost \$6,998,770)	ΣΩΤΕ Υ ^{††} . 6.9%				222,337 Face Amount \$ 6,500,000		5,560,66 11,314,32 6,500,00 498,97
uggenheim Strategy Fund I ¹ uggenheim Strategy Fund II ¹ otal Mutual Funds (Cost \$11,271,081) S. TREASURY BILLS ^{††} - 6.2% S. Treasury Bills 0.80% due 01/02/18 ^{2,3,4} 1.26% due 03/01/18 ^{3,4,5} otal U.S. Treasury Bills (Cost \$6,998,770) EDERAL AGENCY DISCOUNT N	OTES ^{††} - 0.9%				222,337 Face Amount \$ 6,500,000		5,560,66 11,314,32 6,500,00 498,97
uggenheim Strategy Fund I ¹ uggenheim Strategy Fund II ¹ otal Mutual Funds (Cost \$11,271,081) S. TREASURY BILLS ^{††} - 6.2% S. Treasury Bills (O.80% due 01/02/18 ^{2,3,4} 1.26% due 03/01/18 ^{3,4,5} otal U.S. Treasury Bills (Cost \$6,998,770) EDERAL AGENCY DISCOUNT Nederal Home Loan Bank ⁶	ЮТЕЅ ^{††} - 0.9%				\$ 6,500,000 500,000		5,560,66 11,314,32 6,500,00 498,97 6,998,97
uggenheim Strategy Fund I ¹ uggenheim Strategy Fund II ¹ otal Mutual Funds (Cost \$11,271,081) S. TREASURY BILLS ^{††} - 6.2% S. Treasury Bills 0.80% due 01/02/18 ^{2.3,4} 1.26% due 03/01/18 ^{3.4,5} otal U.S. Treasury Bills (Cost \$6,998,770) EDERAL AGENCY DISCOUNT Nederal Home Loan Bank ⁶ 1.05% due 01/02/18 ^{3,4}					222,337 Face Amount \$ 6,500,000		5,560,66 11,314,32 6,500,00 498,97 6,998,97
uggenheim Strategy Fund I ¹ uggenheim Strategy Fund II ¹ otal Mutual Funds (Cost \$11,271,081) S. TREASURY BILLS ^{††} - 6.2% S. Treasury Bills 0.80% due 01/02/18 ^{2,3,4} 1.26% due 03/01/18 ^{3,4,5} otal U.S. Treasury Bills (Cost \$6,998,770) EDERAL AGENCY DISCOUNT N ederal Home Loan Bank ⁶ 1.05% due 01/02/18 ^{3,4} otal Federal Agency Discount Notes					\$ 6,500,000 500,000		5,560,66 11,314,32 6,500,00 498,97 6,998,97
suggenheim Strategy Fund I ¹ suggenheim Strategy Fund II ¹ otal Mutual Funds (Cost \$11,271,081) S. TREASURY BILLS ^{††} - 6.2% S. Treasury Bills 0.80% due 01/02/18 ^{2,3,4} 1.26% due 03/01/18 ^{3,4,5} otal U.S. Treasury Bills (Cost \$6,998,770) EDERAL AGENCY DISCOUNT N ederal Home Loan Bank ⁶ 1.05% due 01/02/18 ^{3,4} otal Federal Agency Discount Notes					\$ 6,500,000 500,000		5,560,66 11,314,32 6,500,00 498,97 6,998,97
iuggenheim Strategy Fund I ¹ iuggenheim Strategy Fund II ¹ otal Mutual Funds (Cost \$11,271,081) S. TREASURY BILLS ^{††} - 6.2% (S. Treasury Bills 0.80% due 01/02/18 ^{2.3,4} 1.26% due 03/01/18 ^{3,4,5} otal U.S. Treasury Bills (Cost \$6,998,770) EDERAL AGENCY DISCOUNT Nederal Home Loan Bank ⁶ 1.05% due 01/02/18 ^{3,4} otal Federal Agency Discount Notes (Cost \$999,971)	S				\$ 6,500,000 500,000		5,560,66 11,314,32 6,500,00 498,97 6,998,97
uggenheim Strategy Fund I ¹ uggenheim Strategy Fund II ¹ otal Mutual Funds (Cost \$11,271,081) S. TREASURY BILLS ^{††} - 6.2% S. Treasury Bills 0.80% due 01/02/18 ^{2,3,4} 1.26% due 03/01/18 ^{3,4,5} otal U.S. Treasury Bills (Cost \$6,998,770) EDERAL AGENCY DISCOUNT Nederal Home Loan Bank ⁶ 1.05% due 01/02/18 ^{3,4} otal Federal Agency Discount Notes (Cost \$999,971) EPURCHASE AGREEMENTS ^{††,7}	S				\$ 6,500,000 500,000		5,560,66 11,314,32 6,500,00 498,97 6,998,97
suggenheim Strategy Fund I ¹ suggenheim Strategy Fund II ¹ otal Mutual Funds (Cost \$11,271,081) S. TREASURY BILLS ^{††} - 6.2% S. Treasury Bills 0.80% due 01/02/18 ^{2,3,4} 1.26% due 03/01/18 ^{3,4,5} otal U.S. Treasury Bills (Cost \$6,998,770) EDERAL AGENCY DISCOUNT Nederal Home Loan Bank ⁶ 1.05% due 01/02/18 ^{3,4} otal Federal Agency Discount Notes (Cost \$999,971) EPURCHASE AGREEMENTS ^{††,7} JPMorgan Chase & Co.	S				\$ 6,500,000 500,000		5,560,66 11,314,32 6,500,00 498,97 6,998,97
uggenheim Strategy Fund I ¹ uggenheim Strategy Fund II ¹ otal Mutual Funds (Cost \$11,271,081) S. TREASURY BILLS ^{††} - 6.2% S. Treasury Bills (S. Treasury Bills (Cost \$6,998,770) EDERAL AGENCY DISCOUNT Nederal Home Loan Bank ⁶ 1.05% due 01/02/18 ^{3,4} otal Federal Agency Discount Notes (Cost \$6,998,770) EPURCHASE AGREEMENTS ^{††,7} JPMorgan Chase & Co. issued 12/29/17 at 1.41%	S				\$ 6,500,000 500,000		5,560,66 11,314,32 6,500,00 498,97 6,998,97 999,97
uggenheim Strategy Fund I ¹ uggenheim Strategy Fund II ¹ otal Mutual Funds (Cost \$11,271,081) S. TREASURY BILLS ^{††} - 6.2% S. Treasury Bills 0.80% due 01/02/18 ^{2,3,4} 1.26% due 03/01/18 ^{3,4,5} otal U.S. Treasury Bills (Cost \$6,998,770) EDERAL AGENCY DISCOUNT Nederal Home Loan Bank ⁶ 1.05% due 01/02/18 ^{3,4} otal Federal Agency Discount Notes (Cost \$999,971) EPURCHASE AGREEMENTS ^{††,7} JPMorgan Chase & Co. issued 12/29/17 at 1.41% due 01/02/18	S				\$ 6,500,000 500,000		5,560,66 11,314,32 6,500,00 498,97 6,998,97 999,97
uggenheim Strategy Fund I ¹ uggenheim Strategy Fund II ¹ otal Mutual Funds (Cost \$11,271,081) S. TREASURY BILLS ^{††} - 6.2% S. Treasury Bills 0.80% due 01/02/18 ^{2,3,4} 1.26% due 03/01/18 ^{3,4,5} otal U.S. Treasury Bills (Cost \$6,998,770) EDERAL AGENCY DISCOUNT Nederal Home Loan Bank ⁶ 1.05% due 01/02/18 ^{3,4} otal Federal Agency Discount Notes (Cost \$999,971) EPURCHASE AGREEMENTS ^{††,7} JPMorgan Chase & Co. issued 12/29/17 at 1.41% due 01/02/18 Bank of America Merrill Lynch	S				\$ 6,500,000 500,000		5,560,66 11,314,32 6,500,00 498,97 6,998,97 999,97
iuggenheim Strategy Fund I ¹ iuggenheim Strategy Fund II ¹ otal Mutual Funds (Cost \$11,271,081) S. TREASURY BILLS ^{††} - 6.2% I.S. Treasury Bills 0.80% due 01/02/18 ^{2.3,4} 1.26% due 03/01/18 ^{3,4,5} otal U.S. Treasury Bills (Cost \$6,998,770) EDERAL AGENCY DISCOUNT Nederal Home Loan Bank ⁶ 1.05% due 01/02/18 ^{3,4} otal Federal Agency Discount Notes (Cost \$999,971) EPURCHASE AGREEMENTS ^{††,7} JPMorgan Chase & Co. issued 12/29/17 at 1.41% due 01/02/18 Bank of America Merrill Lynch issued 12/29/17 at 1.40%	S				\$ 6,500,000 500,000		5,560,66 11,314,32 6,500,00 498,97 6,998,97 999,97
iuggenheim Strategy Fund I ¹ iuggenheim Strategy Fund II ¹ otal Mutual Funds (Cost \$11,271,081) S. TREASURY BILLS ^{††} - 6.2% I.S. Treasury Bills 0.80% due 01/02/18 ^{2.3,4} 1.26% due 03/01/18 ^{3.4,5} otal U.S. Treasury Bills (Cost \$6,998,770) EDERAL AGENCY DISCOUNT Nederal Home Loan Bank ⁶ 1.05% due 01/02/18 ^{3,4} otal Federal Agency Discount Notes (Cost \$999,971) EPURCHASE AGREEMENTS ^{††,7} JPMorgan Chase & Co. issued 12/29/17 at 1.41% due 01/02/18 Bank of America Merrill Lynch issued 12/29/17 at 1.40% due 01/02/18	S				\$ 6,500,000 500,000		5,560,66 11,314,32 6,500,00 498,97 6,998,97 999,97
iuggenheim Strategy Fund I ¹ iuggenheim Strategy Fund II ¹ i.S. Treasury Bills (Cost S6.908.70) EDERAL AGENCY DISCOUNT Nederal Home Loan Bank ⁶ 1.05% due 01/02/18 ^{3,4} otal V.S. Treasury Bills (Cost \$6,998.770) EDERAL AGENCY DISCOUNT Nederal Home Loan Bank ⁶ 1.05% due 01/02/18 ^{3,4} otal Federal Agency Discount Notes (Cost \$999,971) EPPURCHASE AGREEMENTS ^{††,7} JPMorgan Chase & Co. issued 12/29/17 at 1.41% due 01/02/18 Bank of America Merrill Lynch issued 12/29/17 at 1.40% due 01/02/18 otal Repurchase Agreements	S				\$ 6,500,000 500,000		5,560,66 11,314,32 6,500,00 498,97 6,998,97 999,97 482,38 257,45
uggenheim Strategy Fund I ¹ uggenheim Strategy Fund II ¹ otal Mutual Funds (Cost \$11,271,081) S. TREASURY BILLS ^{††} - 6.2% S. Treasury Bills (Cost \$0.20 / 18.23.4 1.26% due 01/02/18 ^{2.3,4} 1.26% due 03/01/18 ^{3,4,5} otal U.S. Treasury Bills (Cost \$6,998,770) EDERAL AGENCY DISCOUNT Nederal Home Loan Bank ⁶ 1.05% due 01/02/18 ^{3,4} otal Federal Agency Discount Notes (Cost \$999,971) EPURCHASE AGREEMENTS ^{††,7} JPMorgan Chase & Co. issued 12/29/17 at 1.41% due 01/02/18 Bank of America Mertill Lynch issued 12/29/17 at 1.40% due 01/02/18 brial Repurchase Agreements (Cost \$739,842)	S				\$ 6,500,000 500,000		6,500,00 498,97 6,998,97 999,97 482,38 257,43
uggenheim Strategy Fund I ¹ uggenheim Strategy Fund II ¹ otal Mutual Funds (Cost \$11,271,081) S. TREASURY BILLS ^{††} - 6.2% S. Treasury Bills 0.80% due 01/02/18 ^{2.3,4} 1.26% due 03/01/18 ^{3,4,5} otal U.S. Treasury Bills (Cost \$6,998,770) EDERAL AGENCY DISCOUNT Nederal Home Loan Bank ⁶ 1.05% due 01/02/18 ^{3,4} otal Federal Agency Discount Notes (Cost \$999,971) EPURCHASE AGREEMENTS ^{††,7} JPMorgan Chase & Co. issued 12/29/17 at 1.41% due 01/02/18 Bank of America Merrill Lynch issued 12/29/17 at 1.40% due 01/02/18 tal Repurchase Agreements (Cost \$739,842) otal Investments - 96.9%	S				\$ 6,500,000 500,000		5,560,60 11,314,32 6,500,00 498,97 6,998,97 999,97 482,38 257,42 739,84
uggenheim Strategy Fund I ¹ uggenheim Strategy Fund II ¹ otal Mutual Funds (Cost \$11,271,081) S. TREASURY BILLS ^{††} - 6.2% S. Treasury Bills 0.80% due 01/02/18 ^{2,3,4} 1.26% due 03/01/18 ^{3,4,5} otal U.S. Treasury Bills (Cost \$6,998,770) EDERAL AGENCY DISCOUNT Nederal Home Loan Bank ⁶ 1.05% due 01/02/18 ^{3,4} otal Federal Agency Discount Notes (Cost \$999,971) EPURCHASE AGREEMENTS ^{††,7} JPMorgan Chase & Co. issued 12/29/17 at 1.41% due 01/02/18 Bank of America Merrill Lynch issued 12/29/17 at 1.40% due 01/02/18 otal Repurchase Agreements (Cost \$5739,842) otal Investments - 96.9% (Cost \$95,463,783)	· - 0.7%				\$ 6,500,000 500,000	\$	5,560,60 11,314,32 6,500,00 498,97 6,998,97 999,97 482,38 257,42 739,8-
uggenheim Strategy Fund I ¹ uggenheim Strategy Fund II ¹ otal Mutual Funds (Cost \$11,271,081) S. TREASURY BILLS ^{††} - 6.2% S. Treasury Bills 0.80% due 01/02/18 ^{2,3,4} 1.26% due 03/01/18 ^{3,4,5} otal U.S. Treasury Bills (Cost \$6,998,770) EDERAL AGENCY DISCOUNT Nederal Home Loan Bank ⁶ 1.05% due 01/02/18 ^{3,4} otal Federal Agency Discount Notes (Cost \$999,971) EPURCHASE AGREEMENTS ^{††,7} JPMorgan Chase & Co. issued 12/29/17 at 1.41% due 01/02/18 Bank of America Merrill Lynch issued 12/29/17 at 1.40% due 01/02/18 otal Repurchase Agreements (Cost \$739,842) otal Investments - 96.9% (Cost \$95,463,783) ther Assets & Liabilities, net - 3.1%	· - 0.7%				\$ 6,500,000 500,000		5,560,60 11,314,32 6,500,00 498,97 6,998,97 999,97 482,38 257,42 739,84 109,330,97 3,450,17
uggenheim Strategy Fund I ¹ uggenheim Strategy Fund II ¹ otal Mutual Funds (Cost \$11,271,081) S. TREASURY BILLS ^{††} - 6.2% S. Treasury Bills 0.80% due 01/02/18 ^{2,3,4} 1.26% due 03/01/18 ^{3,4,5} otal U.S. Treasury Bills (Cost \$6,998,770) EDERAL AGENCY DISCOUNT Nederal Home Loan Bank ⁶ 1.05% due 01/02/18 ^{3,4} otal Federal Agency Discount Notes (Cost \$999,971) EPURCHASE AGREEMENTS ^{††,7} JPMorgan Chase & Co. issued 12/29/17 at 1.41% due 01/02/18 Bank of America Merrill Lynch issued 12/29/17 at 1.40% due 01/02/18 otal Repurchase Agreements (Cost \$739,842) otal Investments - 96.9% (Cost \$95,463,783) ther Assets & Liabilities, net - 3.1%	· - 0.7%				\$ 6,500,000 500,000	\$ \$	5,560,66 11,314,32 6,500,00 498,97 6,998,97 999,97 482,38 257,45 739,84 109,330,97 3,450,17
uggenheim Strategy Fund I ¹ uggenheim Strategy Fund II ¹ stal Mutual Funds (Cost \$11,271,081) S. TREASURY BILLS ^{††} - 6.2% S. Treasury Bills 0.80% due 01/02/18 ^{2,3,4} 1.26% due 03/01/18 ^{3,4,5} stal U.S. Treasury Bills (Cost \$6,998,770) EDERAL AGENCY DISCOUNT Nederal Home Loan Bank ⁶ 1.05% due 01/02/18 ^{3,4} stal Federal Agency Discount Notes (Cost \$999,971) EPURCHASE AGREEMENTS ^{††,7} IPMorgan Chase & Co. issued 12/29/17 at 1.41% due 01/02/18 Bank of America Merrill Lynch issued 12/29/17 at 1.40% due 01/02/18 stal Repurchase Agreements (Cost \$739,842) stal Investments - 96.9% (Cost \$95,463,783) ther Assets & Liabilities, net - 3.1% stal Net Assets - 100.0%	· - 0.7%				\$ 6,500,000 500,000		5,560,66 11,314,32 6,500,00 498,97 6,998,97 999,97 482,38 257,45 739,84 109,330,97 3,450,17
uggenheim Strategy Fund I ¹ uggenheim Strategy Fund II ¹ otal Mutual Funds (Cost \$11,271,081) S. TREASURY BILLS ^{††} - 6.2% S. Treasury Bills 0.80% due 01/02/18 ^{2.3,4} 1.26% due 03/01/18 ^{3.4,5} otal U.S. Treasury Bills (Cost \$6,998,770) EDERAL AGENCY DISCOUNT Nederal Home Loan Bank ⁶ 1.05% due 01/02/18 ^{3,4} otal Federal Agency Discount Notes (Cost \$999,971) EPURCHASE AGREEMENTS ^{††,7} JPMorgan Chase & Co. issued 12/29/17 at 1.41% due 01/02/18 Bank of America Merrill Lynch issued 12/29/17 at 1.40% due 01/02/18 otal Repurchase Agreements (Cost \$739,842) otal Investments - 96.9% (Cost \$95,463,783) other Assets & Liabilities, net - 3.1% otal Net Assets - 100.0%	· - 0.7%				\$ 6,500,000 500,000		5,560,66 11,314,32 6,500,00 498,97 6,998,97 999,97 482,38 257,45 739,84 109,330,97 3,450,17 112,781,14
uggenheim Strategy Fund I ¹ uggenheim Strategy Fund II ¹ otal Mutual Funds (Cost \$11,271,081) S. TREASURY BILLS ^{††} - 6.2% S. Treasury Bills 0.80% due 01/02/18 ^{2.3,4} 1.26% due 03/01/18 ^{3.4,5} otal U.S. Treasury Bills (Cost \$6,998,770) EDERAL AGENCY DISCOUNT Nederal Home Loan Bank ⁶ 1.05% due 01/02/18 ^{3,4} otal Federal Agency Discount Notes (Cost \$999,971) EPURCHASE AGREEMENTS ^{††,7} JPMorgan Chase & Co. issued 12/29/17 at 1.41% due 01/02/18 Bank of America Merrill Lynch issued 12/29/17 at 1.40% due 01/02/18 otal Repurchase Agreements (Cost \$739,842) otal Investments - 96.9% (Cost \$95,463,783) ther Assets & Liabilities, net - 3.1% otal Net Assets - 100.0% utures Contracts	· - 0.7%		Number of		\$ 6,500,000 \$ 1,000,000 482,389 257,453		5,560,66 11,314,32 6,500,000 498,97 6,998,97 999,97 482,38 257,45 739,84 109,330,97 3,450,17 112,781,14 Value Unreali
uggenheim Strategy Fund I ¹ uggenheim Strategy Fund II ¹ otal Mutual Funds (Cost \$11,271,081) S. TREASURY BILLS ^{††} - 6.2% S. Treasury Bills (Cost \$01,271,081) S. Treasury Bills (Cost \$01,02/18 ^{2,3,4} 1.26% due 01/02/18 ^{2,3,4} 1.26% due 03/01/18 ^{3,4,5} otal U.S. Treasury Bills (Cost \$6,998,770) EDERAL AGENCY DISCOUNT Nederal Home Loan Bank ⁶ 1.05% due 01/02/18 ^{3,4} otal Federal Agency Discount Notes (Cost \$999,971) EPURCHASE AGREEMENTS ^{††,7} JPMorgan Chase & Co. issued 12/29/17 at 1.41% due 01/02/18 Bank of America Merrill Lynch issued 12/29/17 at 1.40% due 01/02/18 botal Repurchase Agreements (Cost \$95,463,783) otal Investments - 96.9% (Cost \$95,463,783) ther Assets & Liabilities, net - 3.1% otal Net Assets - 100.0% utures Contracts	6		Number of Contracts	Expiration Date	\$ 6,500,000 500,000		5,560,66 11,314,32 6,500,00 498,97 6,998,97 999,97 482,38 257,45 739,84 109,330,97 3,450,17 112,781,14 Value Unreali
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- Value determined based on Level 1 inputs.

 Value determined based on Level 2 inputs.

 Affiliated issuer.

 All or a portion of this security is pledged as futures collateral at December 31, 2017.

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

 Zero coupon rate security.

 All or a portion of this security is pledged as equity index swap collateral at December 31, 2017.

 The issuer operates under a Congressional charter; its securities are neither issued nor guaranteed by the U.S. Government.

 Repurchase Agreements.

 plc Public Limited Company