

**Managed Futures Strategy Fund**  
**CONSOLIDATED SCHEDULE OF INVESTMENTS (Unaudited)**

March 29, 2018

	Shares	Value
<b>MUTUAL FUNDS<sup>†</sup> - 76.2%</b>		
Guggenheim Strategy Fund III <sup>1</sup>	620,995	\$ 15,543,498
Guggenheim Strategy Fund II <sup>1</sup>	505,523	12,643,135
Guggenheim Strategy Fund I <sup>1</sup>	360,806	9,038,202
<b>Total Mutual Funds</b>		<b>37,224,835</b>
(Cost \$37,167,278)		
	<b>Face Amount</b>	
<b>U.S. TREASURY BILLS<sup>††</sup> - 9.8%</b>		
U.S. Treasury Bills		
1.31% due 04/19/18 <sup>2,3,4</sup>	\$ 4,775,000	4,771,316
<b>Total U.S. Treasury Bills</b>		<b>4,771,316</b>
(Cost \$4,771,836)		
<b>REPURCHASE AGREEMENTS<sup>††,5</sup> - 10.8%</b>		
JPMorgan Chase & Co. issued 03/29/18 at 1.80% due 04/02/18	3,963,951	3,963,951
Bank of America Merrill Lynch issued 03/29/18 at 1.78% due 04/02/18	1,297,111	1,297,111
<b>Total Repurchase Agreements</b>		<b>5,261,062</b>
(Cost \$5,261,062)		
<b>Total Investments - 96.8%</b>		<b>\$ 47,257,213</b>
(Cost \$47,200,176)		
<b>Other Assets &amp; Liabilities, net - 3.2%</b>		<b>1,553,905</b>
<b>Total Net Assets - 100.0%</b>		<b>\$ 48,811,118</b>

**Futures Contracts**

Description	Number of Contracts	Expiration Date	Notional Amount	Value and Unrealized Gain (Loss)
<b>Interest Rate Futures Contracts Purchased<sup>†</sup></b>				
Euro - Bund Futures Contracts	82	Jun 2018	\$ 16,080,153	\$ 195,193
Euro - BTP Italian Government Bond Futures Contracts <sup>††</sup>	32	Jun 2018	5,459,333	123,752
Australian Government 10 Year Bond Futures Contracts <sup>††</sup>	38	Jun 2018	3,788,911	55,991
Euro - Schatz Futures Contracts	357	Jun 2018	49,181,395	48,164
Euro - OATS Futures Contracts <sup>††</sup>	10	Jun 2018	1,901,686	34,205
U.S. Treasury Ultra Long Bond Futures Contracts	6	Jun 2018	960,938	29,834
Euro - Bobl Futures Contracts	1	Jun 2018	161,449	(39)
			<b>\$ 77,533,865</b>	<b>\$ 487,100</b>
<b>Commodity Futures Contracts Purchased<sup>†</sup></b>				
Low Sulphur Gas Oil Futures Contracts	28	May 2018	1,729,700	121,128
Brent Crude Futures Contracts	22	Jun 2018	1,526,580	109,376
WTI Crude Futures Contracts	24	May 2018	1,559,040	88,785
Soybean Meal Futures Contracts	32	May 2018	1,228,800	63,522
Gasoline RBOB Futures Contracts	12	May 2018	1,019,441	37,951
Cocoa Futures Contracts	21	May 2018	537,600	37,011
NY Harbor ULSLD Futures Contracts	10	May 2018	850,710	16,596
Cotton #2 Futures Contracts	22	May 2018	897,600	11,537
LME Zinc Futures Contracts	13	May 2018	1,065,350	5,902
Corn Futures Contracts	12	May 2018	232,650	3,551
LME Lead Futures Contracts	1	May 2018	59,912	592
Live Cattle Futures Contracts	1	Jun 2018	41,030	(59)
Hard Red Winter Wheat Futures Contracts	2	May 2018	46,750	(2,569)
Copper Futures Contracts	2	May 2018	151,425	(2,578)
Gold 100 oz. Futures Contracts	19	Jun 2018	2,528,140	(2,849)
Platinum Futures Contracts	3	Jul 2018	140,445	(4,084)
LME Primary Aluminum Futures Contracts	3	May 2018	149,719	(6,494)
Soybean Futures Contracts	18	May 2018	940,050	(6,827)

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<b>Commodity Futures Contracts Purchased<sup>†</sup> (continued)</b>					
LME Nickel Futures Contracts	6	May 2018	\$	477,900	\$ (10,929)
			\$	15,182,842	\$ 459,562
<b>Currency Futures Contracts Purchased<sup>†</sup></b>					
Mexican Peso Futures Contracts	169	Jun 2018		4,592,575	83,927
British Pound Futures Contracts	130	Jun 2018		11,434,312	32,458
Canadian Dollar Futures Contracts	33	Jun 2018		2,565,090	11,162
New Zealand Dollar Futures Contracts	1	Jun 2018		72,260	(683)
Japanese Yen Futures Contracts	94	Jun 2018		11,097,288	(14,336)
Euro FX Futures Contracts	69	Jun 2018		10,670,850	(58,759)
			\$	40,432,375	\$ 53,769
<b>Equity Futures Contracts Purchased<sup>†</sup></b>					
MSCI Taiwan Stock Index Futures Contracts	26	Apr 2018		1,062,620	14,427
Tokyo Stock Price Index Futures Contracts	9	Jun 2018		1,460,317	9,122
CAC 40 10 Euro Index Futures Contracts	1	Apr 2018		63,566	(660)
MSCI EAFE Index Mini Futures Contracts	3	Jun 2018		299,925	(1,270)
MSCI EAFE Index Mini Futures Contracts	10	Jun 2018		593,850	(1,716)
S&P 500 Index Mini Futures Contracts	10	Jun 2018		1,320,625	(1,811)
H-Shares Index Futures Contracts <sup>††</sup>	5	Apr 2018		388,834	(3,342)
FTSE MIB Index Futures Contracts <sup>††</sup>	4	Jun 2018		541,282	(5,059)
Amsterdam Index Futures Contracts	8	Apr 2018		1,041,959	(5,830)
S&P MidCap 400 Index Mini Futures Contracts	2	Jun 2018		376,220	(8,024)
S&P/TSX 60 IX Index Futures Contracts	4	Jun 2018		562,739	(9,346)
Russell 2000 Index Mini Futures Contracts	13	Jun 2018		994,435	(14,052)
Hang Seng Index Futures Contracts <sup>††</sup>	15	Apr 2018		2,903,701	(19,097)
SPI 200 Index Futures Contracts <sup>††</sup>	14	Jun 2018		1,571,202	(30,104)
Dow Jones Industrial Average Index Mini Futures Contracts	17	Jun 2018		2,050,880	(49,672)
NASDAQ-100 Index Mini Futures Contracts	23	Jun 2018		3,029,445	(114,755)
			\$	18,261,600	\$ (241,189)
<b>Commodity Futures Contracts Sold Short<sup>†</sup></b>					
Sugar #11 Futures Contracts	64	May 2018		883,815	94,531
Coffee 'C' Futures Contracts	33	May 2018		1,462,725	73,254
Cattle Feeder Futures Contracts	17	May 2018		1,139,000	59,527
Live Cattle Futures Contracts	21	Jun 2018		861,630	46,332
Hard Red Winter Wheat Futures Contracts	16	May 2018		374,000	43,996
Silver Futures Contracts	19	May 2018		1,551,350	31,742
Wheat Futures Contracts	14	May 2018		316,225	30,953
Soybean Oil Futures Contracts	70	May 2018		1,342,320	25,060
Lean Hogs Futures Contracts	30	Jun 2018		914,400	15,736
LME Primary Aluminum Futures Contracts	9	May 2018		449,156	13,073
Natural Gas Futures Contracts	35	May 2018		957,600	8,782
Cotton #2 Futures Contracts	1	May 2018		40,800	1,787
Cocoa Futures Contracts	2	May 2018		51,200	(87)
Corn Futures Contracts	24	May 2018		465,300	(708)
LME Lead Futures Contracts	10	May 2018		599,125	(5,991)
Soybean Futures Contracts	9	May 2018		470,025	(11,897)
			\$	11,878,671	\$ 426,090
<b>Equity Futures Contracts Sold Short<sup>†</sup></b>					
IBEX 35 Index Futures Contracts <sup>††</sup>	36	Apr 2018		4,240,159	18,362
DAX Index Futures Contracts	5	Jun 2018		1,865,387	14,659
S&P MidCap 400 Index Mini Futures Contracts	2	Jun 2018		376,220	8,016
H-Shares Index Futures Contracts <sup>††</sup>	12	Apr 2018		933,203	5,888
FTSE/JSE TOP 40 Index Futures Contracts <sup>††</sup>	19	Jun 2018		792,689	5,237
FTSE 100 Index Futures Contracts	20	Jun 2018		1,961,695	1,997

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<b>Equity Futures Contracts Sold Short<sup>†</sup> (continued)</b>					
OMX Stockholm 30 Index Futures Contracts <sup>††</sup>	41	Apr 2018	\$	747,382	\$ 642
CAC 40 10 Euro Index Futures Contracts	4	Apr 2018		254,263	(1,877)
Nikkei 225 (OSE) Index Futures Contracts	5	Jun 2018		1,009,821	(2,981)
Euro STOXX 50 Index Futures Contracts	39	Jun 2018		1,575,452	(3,220)
S&P/TSX 60 IX Index Futures Contracts	6	Jun 2018		844,109	(5,986)
			\$	14,600,380	\$ 40,737
<b>Currency Futures Contracts Sold Short<sup>†</sup></b>					
Australian Dollar Futures Contracts	36	Jun 2018		2,765,520	43,820
Canadian Dollar Futures Contracts	64	Jun 2018		4,974,720	(19,604)
			\$	7,740,240	\$ 24,216
<b>Interest Rate Futures Contracts Sold Short<sup>†</sup></b>					
Euro - 30 year Bond Futures Contracts	2	Jun 2018		406,743	214
Euro - Bobl Futures Contracts	9	Jun 2018		1,453,045	(11,135)
U.S. Treasury 2 Year Note Futures Contracts	341	Jun 2018		72,494,469	(11,853)
U.S. Treasury Ultra Long Bond Futures Contracts	10	Jun 2018		1,601,562	(16,989)
Australian Government 3 Year Bond Futures Contracts <sup>††</sup>	140	Jun 2018		11,954,078	(25,043)
U.S. Treasury Long Bond Futures Contracts	31	Jun 2018		4,538,594	(57,619)
Australian Government 10 Year Bond Futures Contracts <sup>††</sup>	126	Jun 2018		12,563,231	(66,232)
U.S. Treasury 5 Year Note Futures Contracts	241	Jun 2018		27,577,555	(74,768)
Canadian Government 10 Year Bond Futures Contracts <sup>††</sup>	75	Jun 2018		7,755,168	(78,397)
U.S. Treasury 10 Year Note Futures Contracts	110	Jun 2018		13,318,594	(81,821)
Long Gilt Futures Contracts <sup>††</sup>	70	Jun 2018		12,064,122	(126,361)
			\$	165,727,161	\$ (550,004)

<sup>†</sup> Value determined based on Level 1 inputs, unless otherwise noted.

<sup>††</sup> 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 March 29, 2018.

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

<sup>4</sup> Zero coupon rate security.

<sup>5</sup> Repurchase Agreements.