

COMMODITIES STRATEGY FUND

	SHARES	VALUE
MUTUAL FUNDS† - 72.4%		
Guggenheim Strategy Fund I ¹	42,150	\$ 1,056,696
Guggenheim Strategy Fund II ¹	42,234	1,056,266
Total Mutual Funds		<u>2,112,962</u>
(Cost \$2,097,592)		
	FACE	
	AMOUNT	
U.S. TREASURY BILLS†† - 6.8%		
U.S. Treasury Bill		
0.91% due 08/03/17 ^{2,3}	\$ 200,000	199,853
Total U.S. Treasury Bills		<u>199,853</u>
(Cost \$199,830)		
REPURCHASE AGREEMENTS††,4 - 17.9%		
RBC Capital Markets LLC		
issued 06/30/17 at 1.01%		
due 07/03/17	216,846	216,846
HSBC Securities, Inc.		
issued 06/30/17 at 0.99%		
due 07/03/17	163,807	163,807
Bank of America Merrill Lynch		
issued 06/30/17 at 1.08%		
due 07/03/17	140,959	140,959
Total Repurchase Agreements		<u>521,612</u>
(Cost \$521,612)		
Total Investments - 97.1%		<u>\$ 2,834,427</u>
(Cost \$2,819,034)		
Other Assets & Liabilities, net - 2.9%		85,655
Total Net Assets - 100.0%		<u>\$ 2,920,082</u>

	CONTRACTS	UNREALIZED GAIN
COMMODITY FUTURES CONTRACTS PURCHASED†		
July 2017 Goldman Sachs Commodity Index		
Futures Contracts		
(Aggregate Value of		
Contracts \$2,893,850)	31	\$ 148,704

† Value determined based on Level 1 inputs.

†† Value determined based on Level 2 inputs.

¹ Affiliated issuer.

² All or a portion of this security is pledged as futures collateral at June 30, 2017.

³ Zero coupon rate security. Rate indicated is the effective yield at the time of purchase.

⁴ Repurchase Agreements.