

**Commodities Strategy Fund**  
**CONSOLIDATED SCHEDULE OF INVESTMENTS (Unaudited)**

September 30, 2017

	Shares	Value
<b>MUTUAL FUNDS<sup>†</sup> - 36.8%</b>		
Guggenheim Strategy Fund I <sup>1</sup>	42,150	\$ 1,058,381
Guggenheim Strategy Fund II <sup>1</sup>	42,234	1,058,378
<b>Total Mutual Funds</b> (Cost \$2,097,592)		<u>2,116,759</u>
	<b>Face</b>	
	<b>Amount</b>	
<b>U.S. TREASURY BILLS<sup>††</sup> - 4.3%</b>		
U.S. Treasury Bill		
1.03% due 12/14/17 <sup>2,3,4</sup>	\$ 250,000	249,515
<b>Total U.S. Treasury Bills</b> (Cost \$249,468)		<u>249,515</u>
<b>REPURCHASE AGREEMENTS<sup>††,5</sup> - 26.7%</b>		
BNP Paribas issued 09/29/17 at 1.00% due 10/02/17		
	769,871	769,871
Bank of America Merrill Lynch issued 09/29/17 at 1.05% due 10/02/17		
	384,936	384,936
HSBC Securities, Inc. issued 09/29/17 at 0.91% due 10/02/17		
	329,158	329,158
RBC Capital Markets LLC issued 09/29/17 at 0.98% due 10/02/17		
	50,630	50,630
UMB Financial Corp. issued 09/29/17 at 0.91% due 10/02/17		
	4,852	4,852
<b>Total Repurchase Agreements</b> (Cost \$1,539,447)		<u>1,539,447</u>
<b>Total Investments - 67.8%</b> (Cost \$3,886,507)		<u>\$ 3,905,721</u>
<b>Other Assets &amp; Liabilities, net - 32.2%</b>		<u>1,858,064</u>
<b>Total Net Assets - 100.0%</b>		<u>\$ 5,763,785</u>

**Futures Contracts**

Description	Contracts	Expiration date	Notional Amount	Unrealized Gain
<b>Commodity Futures Contracts Purchased<sup>†</sup></b>				
Goldman Sachs Commodity Index Futures Contracts	58	Oct 2017	\$ 5,781,150	\$ 100,195

<sup>†</sup> Value determined based on Level 1 inputs.

<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 September 30, 2017.

<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.