	Shares	VALUE
XCHANGE-TRADED FUNDS† - 10.2%		
Guggenheim Ultra Short Duration ETF ¹	108,400 \$	5,452,520
otal Exchange-Traded Funds (Cost \$5,429,550)		5,452,520
IUTUAL FUNDS† - 62.6%		
Guggenheim Strategy Fund III1	609,446	15,242,254
Guggenheim Strategy Fund II1	377,765	9,447,897
Guggenheim Strategy Fund I ¹	354,389	8,884,521
otal Mutual Funds		22 574 672
(Cost \$33,519,441)	-	33,574,672
	FACE AMOUNT	
.S. TREASURY BILLS ^{††} - 10.4%		
S. Treasury Bill		
0.91% due 08/03/17 ^{2,3}	\$ 5,600,000	5,595,890
otal U.S. Treasury Bills (Cost \$5,595,252)		5,595,890
EPURCHASE AGREEMENTS ^{++,4} - 13.0%		, ,
SBC Securities, Inc.		
issued 06/30/17 at 0.99%	2 550 252	2 550 25
due 07/03/17 BC Capital Markets LLC	2,650,272	2,650,27
issued 06/30/17 at 1.01% due 07/03/17	2,429,773	2 420 77
ank of America Merrill Lynch	2,429,773	2,429,773
issued 06/30/17 at 1.08% due 07/03/17	1,881,175	1,881,175
otal Repurchase Agreements		
(Cost \$6,961,220)	_	6,961,220
tal Investments - 96.2% (Cost \$51,505,463)	\$	51,584,30
ther Assets & Liabilities, net - 3.8%	<u>\$</u>	2,042,32
otal Net Assets - 100.0%	\$	53,626,629
	_	
HIDDENGV EUTHDES CONTDACTS DIDCHASED?	Contracts	UNREALIZEI GAIN (LOSS
URRENCY FUTURES CONTRACTS PURCHASED† eptember 2017 New Zealand Dollar Futures Contracts	CONTRACTS	
ptember 2017 New Zealand Dollar Futures Contracts (Aggregate Value of		GAIN (LOSS
ptember 2017 New Zealand Dollar Futures Contracts (Aggregate Value of Contracts \$5,855,200) ptember 2017 Euro FX	CONTRACTS 80 \$	GAIN (LOSS
ptember 2017 New Zealand Dollar Futures Contracts (Aggregate Value of Contracts \$5,855,200) ptember 2017 Euro FX Futures Contracts		GAIN (LOSS
reptember 2017 New Zealand Dollar Futures Contracts (Aggregate Value of Contracts \$5,855,200) reptember 2017 Euro FX Futures Contracts (Aggregate Value of	80 S	GAIN (LOSS 89,98
ptember 2017 New Zealand Dollar Futures Contracts (Aggregate Value of Contracts \$5,855,200) Eptember 2017 Euro FX Futures Contracts (Aggregate Value of Contracts \$8,742,825) Eptember 2017 Australian Dollar		GAIN (LOS:
ptember 2017 New Zealand Dollar Futures Contracts (Aggregate Value of Contracts \$5,855,200) ptember 2017 Euro FX Futures Contracts (Aggregate Value of Contracts \$8,742,825) ptember 2017 Australian Dollar Futures Contracts	80 S	GAIN (LOS:
eptember 2017 New Zealand Dollar Futures Contracts (Aggregate Value of Contracts \$5,855,200) Eptember 2017 Euro FX Futures Contracts (Aggregate Value of Contracts \$8,742,825) Eptember 2017 Australian Dollar Futures Contracts (Aggregate Value of Contracts \$8,742,825) Eptember 2017 Australian Dollar Futures Contracts (Aggregate Value of Contracts \$4,299,680)	80 S	GAIN (LOS: 89,98
ptember 2017 New Zealand Dollar Futures Contracts (Aggregate Value of Contracts \$5,855,200) Petember 2017 Euro FX Futures Contracts (Aggregate Value of Contracts \$8,742,825) Petember 2017 Australian Dollar Futures Contracts (Aggregate Value of Contracts \$8,742,825) Petember 2017 Burstralian Dollar Futures Contracts (Aggregate Value of Contracts \$4,299,680) Petember 2017 British Pound	80 \$ 61	GAIN (LOS: 89,98
ptember 2017 New Zealand Dollar Futures Contracts (Aggregate Value of Contracts \$5,855,200) ptember 2017 Euro FX Futures Contracts (Aggregate Value of Contracts \$8,742,825) ptember 2017 Australian Dollar Futures Contracts (Aggregate Value of Contracts \$4,299,680) ptember 2017 Australian Dollar Futures Contracts (Aggregate Value of Contracts \$4,299,680) ptember 2017 British Pound Futures Contracts (Aggregate Value of	80 \$ 61	68,55 33,62
ptember 2017 New Zealand Dollar Futures Contracts (Aggregate Value of Contracts \$5,855,200) ptember 2017 Euro FX Futures Contracts (Aggregate Value of Contracts \$8,742,825) ptember 2017 Australian Dollar Futures Contracts (Aggregate Value of Contracts \$4,299,680) ptember 2017 British Pound Futures Contracts (Aggregate Value of Contracts \$4,299,680) ptember 2017 British Pound Futures Contracts (Aggregate Value of Contracts \$3,508,264)	80 \$ 61	GAIN (LOSS 89,98 68,55
ptember 2017 New Zealand Dollar Futures Contracts (Aggregate Value of Contracts \$5,855,200) ptember 2017 Euro FX Futures Contracts (Aggregate Value of Contracts \$8,742,825) ptember 2017 Australian Dollar Futures Contracts (Aggregate Value of Contracts \$4,29,680) ptember 2017 British Pound Futures Contracts \$4,29,680) ptember 2017 British Pound Futures Contracts (Aggregate Value of Contracts \$4,29,680) ptember 2017 British Pound Futures Contracts	80 \$ 61	68,55 33,62
ptember 2017 New Zealand Dollar Futures Contracts (Aggregate Value of Contracts \$5,855,200) ptember 2017 Euro FX Futures Contracts (Aggregate Value of Contracts \$8,742,825) ptember 2017 Australian Dollar Futures Contracts (Aggregate Value of Contracts \$8,742,825) ptember 2017 British Pound Futures Contracts (Aggregate Value of Contracts \$4,299,680) ptember 2017 British Pound Futures Contracts	80 \$ 61	GAIN (LOSS 89,98 68,55 33,62
ptember 2017 New Zealand Dollar Futures Contracts (Aggregate Value of Contracts \$5,855,200) ptember 2017 Euro FX Futures Contracts (Aggregate Value of Contracts \$8,742,825) ptember 2017 Australian Dollar Futures Contracts (Aggregate Value of Contracts \$4,299,680) ptember 2017 British Pound Futures Contracts (Aggregate Value of Contracts \$4,299,680) ptember 2017 British Pound Futures Contracts (Aggregate Value of Contracts \$3,308,264) ptember 2017 Canadian Dollar Futures Contracts (Aggregate Value of Contracts \$1,853,280) ptember 2017 Mexican Peso	80 \$ 61 56	68,55 33,62
prember 2017 New Zealand Dollar Futures Contracts (Aggregate Value of Contracts \$5,855,200) prember 2017 Euro FX Futures Contracts (Aggregate Value of Contracts \$8,742,825) prember 2017 Australian Dollar Futures Contracts (Aggregate Value of Contracts \$4,299,680) prember 2017 British Pound Futures Contracts (Aggregate Value of Contracts \$3,508,264) prember 2017 Canadian Dollar Futures Contracts (Aggregate Value of Contracts \$3,508,264) prember 2017 Canadian Dollar Futures Contracts (Aggregate Value of Contracts \$1,553,280) prember 2017 Mexican Peso Futures Contracts	80 \$ 61 56	68,55 33,62
prember 2017 New Zealand Dollar Futures Contracts (Aggregate Value of Contracts \$5,855,200) prember 2017 Euro FX Futures Contracts (Aggregate Value of Contracts \$8,742,825) prember 2017 Australian Dollar Futures Contracts (Aggregate Value of Contracts \$4,299,680) prember 2017 British Pound Futures Contracts (Aggregate Value of Contracts \$3,508,264) prember 2017 Canadian Dollar Futures Contracts (Aggregate Value of Contracts \$3,508,264) prember 2017 Canadian Dollar Futures Contracts (Aggregate Value of Contracts \$1,853,280) prember 2017 Mexican Peso Futures Contracts (Aggregate Value of Contracts \$1,853,280) prember 2017 Mexican Peso Futures Contracts (Aggregate Value of Contracts \$1,853,280)	80 \$ 61 56	68,55 33,62 7,29
ptember 2017 New Zealand Dollar Futures Contracts Aggregate Value of Contracts \$5,855,200) ptember 2017 Euro FX Futures Contracts Aggregate Value of Contracts \$8,742,825) ptember 2017 Australian Dollar Futures Contracts Aggregate Value of Contracts \$4,299,680) ptember 2017 British Pound Futures Contracts Aggregate Value of Contracts \$4,299,680) ptember 2017 British Pound Futures Contracts Aggregate Value of Contracts \$3,508,264) ptember 2017 Canadian Dollar Futures Contracts Aggregate Value of Contracts \$1,853,280) ptember 2017 Mexican Peso Futures Contracts Aggregate Value of Contracts \$1,853,280) ptember 2017 Mexican Peso Futures Contracts Aggregate Value of Contracts \$4,083,000) total Aggregate Value of	80 \$ 61 56 43	
prember 2017 New Zealand Dollar Futures Contracts (Aggregate Value of Contracts \$5,855,200) prember 2017 Euro FX Futures Contracts (Aggregate Value of Contracts \$8,742,825) prember 2017 Australian Dollar Futures Contracts (Aggregate Value of Contracts \$4,299,680) prember 2017 British Pound Futures Contracts (Aggregate Value of Contracts \$3,508,264) prember 2017 Canadian Dollar Futures Contracts (Aggregate Value of Contracts \$1,853,280) prember 2017 Canadian Peso Futures Contracts (Aggregate Value of Contracts \$1,853,280) prember 2017 Mexican Peso Futures Contracts (Aggregate Value of Contracts \$4,083,000) fotal Aggregate Value of Contracts \$4,083,000) fotal Aggregate Value of Contracts \$28,342,249)	80 \$ 61 56 43 24	GAIN (LOSS 89,98 68,55 33,62 7,29 2,68
ptember 2017 New Zealand Dollar Futures Contracts (Aggregate Value of Contracts \$5,855,200) ptember 2017 Euro FX Futures Contracts (Aggregate Value of Contracts \$8,742,825) ptember 2017 Australian Dollar Futures Contracts (Aggregate Value of Contracts \$4,299,680) ptember 2017 British Pound Futures Contracts (Aggregate Value of Contracts \$3,508,264) ptember 2017 Canadian Dollar Futures Contracts (Aggregate Value of Contracts \$1,853,280) ptember 2017 Canadian Dollar Futures Contracts (Aggregate Value of Contracts \$1,853,280) ptember 2017 Mexican Peso Futures Contracts (Aggregate Value of Contracts \$4,083,000) otal Aggregate Value of Contracts \$4,083,000) otal Aggregate Value of Contracts \$4,083,000) otal Aggregate Value of Contracts \$28,342,249) DOMMODITY FUTURES CONTRACTS PURCHASED†	80 \$ 61 56 43 24	GAIN (LOS: 89,98 68,55 33,62 7,29 2,68
ptember 2017 New Zealand Dollar Futures Contracts Aggregate Value of Contracts \$5,855,200) ptember 2017 Euro FX Futures Contracts Aggregate Value of Contracts \$8,742,825) ptember 2017 Australian Dollar Futures Contracts Aggregate Value of Contracts \$4,299,680) ptember 2017 British Pound Futures Contracts Aggregate Value of Contracts \$3,508,264) ptember 2017 Canadian Dollar Futures Contracts Aggregate Value of Contracts \$3,508,264) ptember 2017 Canadian Dollar Futures Contracts Aggregate Value of Contracts \$1,853,280) ptember 2017 Mexican Peso Futures Contracts Aggregate Value of Contracts \$1,853,280) ptember 2017 Mexican Peso Futures Contracts Aggregate Value of Contracts \$4,083,000) otal Aggregate Value of Contracts \$28,342,249) DOMMODITY FUTURES CONTRACTS PURCHASED† Injust 2017 LME Lead Futures Contracts	80 \$ 61 56 43 24	GAIN (LOSS 89,98 68,55 33,62 7,29 2,68
prember 2017 New Zealand Dollar Futures Contracts (Aggregate Value of Contracts \$5,855,200) prember 2017 Euro FX Futures Contracts (Aggregate Value of Contracts \$8,742,825) prember 2017 Australian Dollar Futures Contracts (Aggregate Value of Contracts \$4,299,680) prember 2017 British Pound Futures Contracts (Aggregate Value of Contracts \$4,299,680) prember 2017 British Pound Futures Contracts (Aggregate Value of Contracts \$3,508,264) prember 2017 Canadian Dollar Futures Contracts (Aggregate Value of Contracts \$1,853,280) prember 2017 Mexican Peso Futures Contracts (Aggregate Value of Contracts \$4,083,000) total Aggregate Value of Contracts \$4,083,000) total Aggregate Value of Contracts \$4,083,000) total Aggregate Value of Contracts \$28,342,249) OMMODITY FUTURES CONTRACTS PURCHASED† figust 2017 LME Lead Futures Contracts (Aggregate Value of Contracts \$28,342,249)	80 \$ 61 56 43 24	GAIN (LOSS 89,98 68,55 33,62 7,29 2,68 (42,99) 159,14
prember 2017 New Zealand Dollar Futures Contracts (Aggregate Value of Contracts \$5,855,200) Prember 2017 Euro FX Futures Contracts (Aggregate Value of Contracts \$8,742,825) Prember 2017 Australian Dollar Futures Contracts (Aggregate Value of Contracts \$4,299,680) Prember 2017 British Pound Futures Contracts (Aggregate Value of Contracts \$4,299,680) Prember 2017 British Pound Futures Contracts (Aggregate Value of Contracts \$3,508,264) Prember 2017 Canadian Dollar Futures Contracts (Aggregate Value of Contracts \$3,508,264) Prember 2017 Canadian Dollar Futures Contracts (Aggregate Value of Contracts \$1,853,280) Prember 2017 Mexican Peso	80 \$ 61 56 43 24 150	GAIN (LOSS 89,98 68,55 33,62 7,29 2,68
ptember 2017 New Zealand Dollar Futures Contracts (Aggregate Value of Contracts \$5,855,200) ptember 2017 Euro FX Futures Contracts (Aggregate Value of Contracts \$8,742,825) ptember 2017 Australian Dollar Futures Contracts (Aggregate Value of Contracts \$4,299,680) ptember 2017 Ritish Pound Futures Contracts (Aggregate Value of Contracts \$3,508,264) ptember 2017 Canadian Dollar Futures Contracts (Aggregate Value of Contracts \$3,508,264) ptember 2017 Canadian Dollar Futures Contracts (Aggregate Value of Contracts \$1,853,280) ptember 2017 Mexican Peso Futures Contracts (Aggregate Value of Contracts \$4,083,000) otal Aggregate Value of Contracts \$4,083,000) OMMODITY FUTURES CONTRACTS PURCHASED* Ingust 2017 LME Lead Futures Contracts (Aggregate Value of Contracts \$686,926) ptember 2017 Copper Futures Contracts (Aggregate Value of	80 \$ 61 56 43 24 150 \$	GAIN (LOSS 89,98 68,55 33,62 7,29 2,68 (42,99 159,14
ptember 2017 New Zealand Dollar 'utures Contracts Aggregate Value of Contracts \$5,855,200) ptember 2017 Euro FX "utures Contracts Aggregate Value of Contracts \$8,742,825) ptember 2017 Australian Dollar "utures Contracts Aggregate Value of Contracts \$4,299,680) ptember 2017 British Pound "utures Contracts Aggregate Value of Contracts \$3,508,264) ptember 2017 Australian Dollar "utures Contracts Aggregate Value of Contracts \$3,508,264) ptember 2017 Canadian Dollar "utures Contracts Aggregate Value of Contracts \$1,853,280) ptember 2017 Mexican Peso "utures Contracts Aggregate Value of Contracts \$4,083,000) ptember 2017 Mexican Peso "utures Contracts Aggregate Value of Contracts \$4,83,42,249) DMMODITY FUTURES CONTRACTS PURCHASED† gust 2017 LME Lead Futures Contracts Aggregate Value of Contracts \$6,926,0 ptember 2017 Copper "utures Contracts Aggregate Value of Contracts Solos,926,0 ptember 2017 Copper "utures Contracts Aggregate Value of Contracts Solos,926,0 ptember 2017 Copper "utures Contracts Aggregate Value of Contracts Solos,926,0 ptember 2017 Copper "utures Contracts Aggregate Value of Contracts Solos,926,0 ptember 2017 Copper "utures Contracts Aggregate Value of Contracts Solos,926,0 ptember 2017 Copper "utures Contracts Aggregate Value of Contracts Solos,926,0 ptember 2017 Copper "utures Contracts Aggregate Value of Contracts Solos,926,0 ptember 2017 Copper "utures Contracts Aggregate Value of Contracts Solos,926,0 ptember 2017 Copper "utures Contracts Aggregate Value of Contracts Solos,926,0 ptember 2017 Copper "utures Contracts Aggregate Value of Contracts Solos,926,0 ptember 2017 Copper "utures Contracts Aggregate Value of Contracts Solos,926,0 ptember 2017 Copper "utures Contracts Aggregate Value of Contracts Solos,926,0 ptember 2017 Copper "utures Contracts Aggregate Value of Contracts Solos,926,0 ptember 2017 Copper "utures Contracts Aggregate Value of Contracts Solos,926,0 ptember 2017 Copper "utures Contracts Aggregate Value of Contracts Solos,926,0 pt	80 \$ 61 56 43 24 150	GAIN (LOS: 89,98 68,55 33,62 7,29 2,68 (42,99) 159,14
ptember 2017 New Zealand Dollar Futures Contracts Aggregate Value of Contracts \$5,855,200) ptember 2017 Euro FX Futures Contracts Aggregate Value of Contracts \$8,742,825) ptember 2017 Australian Dollar Futures Contracts Aggregate Value of Contracts \$4,299,680) ptember 2017 British Pound Futures Contracts Aggregate Value of Contracts \$3,508,264) ptember 2017 Canadian Dollar Futures Contracts Aggregate Value of Contracts \$1,853,280) ptember 2017 Mexican Peso Futures Contracts Aggregate Value of Contracts \$1,853,280) ptember 2017 Mexican Peso Futures Contracts Aggregate Value of Contracts \$4,083,000) otal Aggregate Value of Contracts \$4,083,000) otal Aggregate Value of Contracts \$2,342,249) OMMODITY FUTURES CONTRACTS PURCHASED* Igust 2017 LME Lead Futures Contracts Aggregate Value of Contracts \$68,926) ptember 2017 Copper Futures Contracts	80 \$ 61 56 43 24 150 \$	GAIN (LOSS 89,98 68,55 33,62 7,29 2,68 (42,99 159,14

	Contracts	Unrealized Gain (Loss)
August 2017 Cattle Feeder		
Futures Contracts		
(Aggregate Value of		10.004
Contracts \$815,100) August 2017 Gold 100 oz.	11 5	18,694
Futures Contracts		
(Aggregate Value of	5	9.265
Contracts \$620,700) September 2017 Wheat	3	8,265
Futures Contracts		
(Aggregate Value of	2	6,008
Contracts \$52,575) September 2017 Hard Red Winter Wheat	2	0,008
Futures Contracts		
(Aggregate Value of Contracts \$52,825)	2	5,231
August 2017 Gasoline RBOB	<u> </u>	3,231
Futures Contracts		
(Aggregate Value of Contracts \$63,617)	1	4,646
August 2017 NY Harbor ULSD	1	4,040
Futures Contracts		
(Aggregate Value of Contracts \$62,378)	1	1,244
August 2017 LME Primary Aluminum		-,
Futures Contracts (A correcte Value of		
(Aggregate Value of Contracts \$191,410)	4	951
August 2017 LME Zinc		
Futures Contracts (Aggregate Value of		
Contracts \$68,934)	1	182
August 2017 Live Cattle		
Futures Contracts (Aggregate Value of		
Contracts \$1,395,300)	30	(28,767)
(Total Aggregate Value of Contracts \$5,020,804)	-	104,048
INTEREST RATE FUTURES CONTRACTS PURCHASED† September 2017 Euro - BTP Italian Government Bond		
Futures Contracts††		
(Aggregate Value of		
Contracts \$16,353,420) September 2017 Euro - OATS	106	119,569
Futures Contracts††		
(Aggregate Value of		(0.45 =)
Contracts \$3,728,567) September 2017 Canadian Government 10 Year Bond	22	(8,467)
Futures Contracts††		
(Aggregate Value of	,	(0.010)
Contracts \$432,870) September 2017 Australian Government 3 Year Bond	4	(9,012)
Futures Contracts††		
(Aggregate Value of	22	(0.170)
Contracts \$1,886,850) September 2017 U.S. Treasury 5 Year Note	22	(9,170)
Futures Contracts		
(Aggregate Value of	29	(11.470)
Contracts \$4,477,469) September 2017 Euro - Schatz	38	(11,470)
Futures Contracts ^{††}		
(Aggregate Value of Contracts \$5,621,245)	44	(14,050)
September 2017 U.S. Treasury 10 Year Note		(14,030)
Futures Contracts		
(Aggregate Value of Contracts \$3,388,922)	27	(17,557)
September 2017 U.S. Treasury Long Bond		(17,557)
Futures Contracts (Aggregate Value of		
Contracts \$3,076,251)	20	(30,925)

	Contracts	UNREALIZED GAIN (LOSS)
September 2017 U.S. Treasury Ultra Long Bond		
Futures Contracts (Aggregate Value of		
Contracts \$2,158,406)	13	\$ (31,327)
September 2017 Euro - Bund		
Futures Contracts††		
(Aggregate Value of Contracts \$12,379,885)	67	(52,388)
September 2017 U.S. Treasury 5 Year Note	<u> </u>	(52,500)
Futures Contracts††		
(Aggregate Value of Contracts \$4,727,879)	20	(101.401)
September 2017 Australian Government 10 Year Bond	29	(101,401)
Futures Contracts ^{††}		
(Aggregate Value of		
Contracts \$5,446,737)	55	(101,490)
(Total Aggregate Value of Contracts \$63,678,501)		\$ (267,688)
EQUITY FUTURES CONTRACTS PURCHASED [†]		
September 2017 Tokyo Stock Price Index Futures Contracts ^{††}		
(Aggregate Value of		
Contracts \$2,298,924)	16	\$ 22,447
September 2017 Dow Jones Industrial Average Index		
Mini Futures Contracts (Aggregate Value of		
Contracts \$3,514,004)	33	20,614
July 2017 Hang Seng Index		
Futures Contracts††		
(Aggregate Value of Contracts \$4,099,861)	25	11,392
September 2017 Russell 2000 Index	2.0	11,372
Mini Futures Contracts		
(Aggregate Value of	12	£ 700
Contracts \$919,165) September 2017 S&P MidCap 400 Index	13	5,788
Mini Futures Contracts		
(Aggregate Value of		
Contracts \$872,900)	5	4,731
July 2017 MSCI Taiwan Stock Index Futures Contracts		
(Aggregate Value of		
Contracts \$2,157,680)	56	4,097
September 2017 Nikkei 225 (OSE) Index		
Futures Contracts ^{††} (Aggregate Value of		
Contracts \$1,428,293)	8	1,608
July 2017 H-Shares Index		
Futures Contracts††		
(Aggregate Value of Contracts \$326,901)	5	(1,178)
September 2017 S&P/TSX 60 IX Index	3	(1,170)
Futures Contracts††		
(Aggregate Value of	2	(2.266)
Contracts \$273,886) September 2017 MSCI Emerging Markets Index	2	(3,266)
Mini Futures Contracts		
(Aggregate Value of		
Contracts \$1,109,790)	22	(3,318)
September 2017 S&P 500 Index Mini Futures Contracts		
(Aggregate Value of		
Contracts \$2,057,850)	17	(3,760)
September 2017 FTSE MIB Index		
Futures Contracts ^{††} (Aggregate Value of		
Contracts \$234,472)	2	(4,412)

	Contracts	UNREALIZED GAIN (LOSS)
September 2017 SPI 200 Index		
Futures Contracts ^{††}		
(Aggregate Value of		
Contracts \$653,217)	6 \$	(7,191)
September 2017 MSCI EAFE Index Mini Futures Contracts		
(Aggregate Value of		
Contracts \$1,700,010)	18	(8,448)
July 2017 OMX Stockholm 30 Index		
Futures Contracts††		
(Aggregate Value of Contracts \$380,622)	20	(10,324
July 2017 CAC 40 10 Euro Index	20	(10,324
Futures Contracts ^{††}		
(Aggregate Value of		
Contracts \$940,354)	16	(22,197
September 2017 NASDAQ-100 Index		
Mini Futures Contracts (Aggregate Value of		
Contracts \$3,052,890)	27	(37,937
July 2017 Amsterdam Index		(31,731)
Futures Contracts ^{††}		
(Aggregate Value of		
Contracts \$1,745,004)	15	(48,453)
September 2017 Euro STOXX 50 Index Futures Contracts ^{††}		
(Aggregate Value of		
Contracts \$1,692,986)	43	(51,826
September 2017 FTSE 100 Index		
Futures Contracts ^{††}		
(Aggregate Value of	27	(55,620)
Contracts \$2,553,308) (uly 2017 IBEX 35 Index	27	(55,628
Futures Contracts††		
(Aggregate Value of		
Contracts \$2,272,771)	19	(58,599)
September 2017 DAX Index		
Futures Contracts ^{††}		
(Aggregate Value of Contracts \$2,471,987)	7	(64,923
Total Aggregate Value of	<u> </u>	(04,723
Contracts \$36,756,875)	\$	(310,783)
NTEREST RATE FUTURES CONTRACTS SOLD SHORT [†]		
September 2017 Australian Government 3 Year Bond		
Futures Contracts ^{††}		
(Aggregate Value of	99 \$	40,932
Contracts \$8,490,823) September 2017 Australian Government 10 Year Bond	99 \$	40,932
Futures Contracts ^{††}		
(Aggregate Value of		
Contracts \$1,782,569)	18	31,894
September 2017 Canadian Government 10 Year Bond		
Futures Contracts ^{††}		
(Aggregate Value of Contracts \$12,228,581)	113	19,358
September 2017 U.S. Treasury 2 Year Note	113	17,336
Futures Contracts		
(Aggregate Value of		
Contracts \$4,322,500)	20	4,188
September 2017 Euro - Bobl		
Futures Contracts ^{††} (Aggregate Value of		
Contracts \$3,609,731)	24	2,041
September 2017 U.S. Treasury 10 Year Note		2,041
Futures Contracts		
(Aggregate Value of		
Contracts \$8,409,547)	67	1,229

	CONTRACTS	UNREALIZED GAIN (LOSS)
	CONTRACTS	GAILY (E000)
eptember 2017 U.S. Treasury 5 Year Note Futures Contracts††		
(Aggregate Value of		
Contracts \$163,030)	1 \$	526
eptember 2017 Euro - Schatz		
Futures Contracts ^{††}		
(Aggregate Value of Contracts \$4,215,934)	33	(16)
Total Aggregate Value of	33	(163
Contracts \$43,222,715)	\$	100,005
CURRENCY FUTURES CONTRACTS SOLD SHORT†		
eptember 2017 Japanese Yen		
Futures Contracts		
(Aggregate Value of		
Contracts \$6,689,626)	60 \$	115,773
eptember 2017 Canadian Dollar		
Futures Contracts (Aggregate Value of		
Contracts \$3,320,460)	43	(52,885
Total Aggregate Value of		62.00
Contracts \$10,010,086)	\$	62,888
QUITY FUTURES CONTRACTS SOLD SHORT††		
ıly 2017 H-Shares Index Futures Contracts		
Tutines Collades (Aggregate Value of		
Contracts \$326,901)	5 \$	(13)
eptember 2017 FTSE/JSE TOP 40 Index		,
Futures Contracts		
(Aggregate Value of	14	(25
Contracts \$487,968) Total Aggregate Value of		(25)
Contracts \$814,869)	\$	(389
COMMODITY FUTURES CONTRACTS SOLD SHORT [†]		
September 2017 Silver		
Futures Contracts		
(Aggregate Value of		
Contracts \$830,750)	10 \$	24,823
October 2017 Sugar #11		
Futures Contracts (Aggregate Value of		
Contracts \$1,005,368)	65	20,493
eptember 2017 Coffee 'C'		20,000
Futures Contracts		
(Aggregate Value of		
Contracts \$708,469)	15	11,51
eptember 2017 Cocoa		
Futures Contracts (Aggregate Value of		
Contracts \$559,990)	29	11,22
December 2017 Cotton #2		,
Futures Contracts		
(Aggregate Value of		
Contracts \$583,865) October 2017 Platinum	17	5,90
Futures Contracts		
Aggregate Value of		
Contracts \$277,860)	6	3,83
eptember 2017 Corn		
Futures Contracts		
(Aggregate Value of	22	70
Contracts \$437,000) ugust 2017 LME Primary Aluminum	23	78
Futures Contracts (Aggregate Value of		(89
Futures Contracts (Aggregate Value of Contracts \$47,853)	1	(6)
Futures Contracts (Aggregate Value of Contracts \$47,853) ugust 2017 Lean Hogs	1	(6)
Futures Contracts (Aggregate Value of Contracts \$47,853) ugust 2017 Lean Hogs Futures Contracts	1	(0)
Futures Contracts (Aggregate Value of Contracts \$47,853) ugust 2017 Lean Hogs Futures Contracts (Aggregate Value of		
Futures Contracts (Aggregate Value of Contracts \$47,853) ugust 2017 Lean Hogs Futures Contracts (Aggregate Value of Contracts \$67,000)	2	(3,38
Futures Contracts (Aggregate Value of Contracts \$47,853) ugust 2017 Lean Hogs Futures Contracts (Aggregate Value of Contracts \$67,000) ugust 2017 Natural Gas		
Futures Contracts (Aggregate Value of Contracts \$47,853) ugust 2017 Lean Hogs Futures Contracts (Aggregate Value of Contracts \$67,000)		

	Course	UNREALIZED
	CONTRACTS	Loss
August 2017 Gasoline RBOB		
Futures Contracts		
(Aggregate Value of		
Contracts \$445,322)	7 \$	(15,814)
August 2017 WTI Crude		
Futures Contracts		
(Aggregate Value of		
Contracts \$784,890)	17	(18,606)
September 2017 Brent Crude		
Futures Contracts		
(Aggregate Value of		
Contracts \$977,600)	20	(18,921)
September 2017 Wheat		
Futures Contracts		
(Aggregate Value of		(22.015)
Contracts \$184,013)	7	(22,815)
December 2017 Soybean Meal Futures Contracts		
(Aggregate Value of		
Contracts \$1,644,590)	53	(23,234)
August 2017 LME Nickel	33	(23,234)
Futures Contracts		
(Aggregate Value of		
Contracts \$506,061)	9	(24,197)
September 2017 Hard Red Winter Wheat	· · · · · · · · · · · · · · · · · · ·	(24,177)
Futures Contracts		
(Aggregate Value of		
Contracts \$237,713)	9	(28,247)
December 2017 Soybean		
Futures Contracts		
(Aggregate Value of		
Contracts \$800,400)	40	(32,307)
August 2017 NY Harbor ULSD		
Futures Contracts		
(Aggregate Value of		
Contracts \$686,162)	11	(36,305)
August 2017 Low Sulphur Gas Oil		
Futures Contracts		
(Aggregate Value of		
Contracts \$1,102,500)	25	(41,442)
November 2017 Soybean		
Futures Contracts		
(Aggregate Value of Contracts \$2,524,125)	53	(48,463)
	53	(48,463)
(Total Aggregate Value of	\$	(220.720)
Contracts \$14,987,231)	\$	(239,730)

- Value determined based on Level 1 inputs, unless otherwise noted.
 Value determined based on Level 2 inputs.
 Affiliated issuer.
 All or a portion of this security is pledged as futures collateral at June 30, 2017.
 Zero coupon rate security. Rate indicated is the effective yield at the time of purchase.
 Repurchase Agreements.