

Managed Futures Strategy Fund
CONSOLIDATED SCHEDULE OF INVESTMENTS (Unaudited)

March 31, 2023

	Shares	Value
MUTUAL FUNDS[†] - 37.0%		
Guggenheim Strategy Fund III ¹	235,195	\$ 5,703,484
Guggenheim Strategy Fund II ¹	166,856	4,039,581
Guggenheim Ultra Short Duration Fund — Institutional Class ¹	257,497	2,500,293
Total Mutual Funds (Cost \$12,548,782)		12,243,358
U.S. TREASURY BILLS^{††} - 17.2%		
U.S. Treasury Bills		
3.36% due 04/11/23 ^{2,3}	\$ 5,716,000	5,710,182
Total U.S. Treasury Bills (Cost \$5,710,284)		5,710,182
REPURCHASE AGREEMENTS^{††,4} - 45.4%		
J.P. Morgan Securities LLC issued 03/31/23 at 4.80% due 04/03/23	8,392,852	8,392,852
BofA Securities, Inc. issued 03/31/23 at 4.78% due 04/03/23	3,315,874	3,315,874
Barclays Capital, Inc. issued 03/31/23 at 4.80% due 04/03/23	3,315,874	3,315,874
Total Repurchase Agreements (Cost \$15,024,600)		15,024,600
Total Investments - 99.6% (Cost \$33,283,666)		\$ 32,978,140
Other Assets & Liabilities, net - 0.4%		138,617
Total Net Assets - 100.0%		\$ 33,116,757

Futures Contracts

Description	Number of Contracts	Expiration Date	Notional Amount	Value and Unrealized Appreciation (Depreciation) ^{**}
Equity Futures Contracts Purchased[†]				
FTSE 100 Index Futures Contracts	22	Jun 2023	\$ 2,075,095	\$ 78,582
S&P 500 Index Mini Futures Contracts	14	Jun 2023	2,896,425	61,744
NASDAQ-100 Index Mini Futures Contracts	10	Jun 2023	2,660,150	61,344
Tokyo Stock Price Index Futures Contracts	14	Jun 2023	2,126,916	59,522
Nikkei 225 (OSE) Index Futures Contracts	7	Jun 2023	1,487,365	47,320
Euro STOXX 50 Index Futures Contracts	20	Jun 2023	925,681	45,583
Dow Jones Industrial Average Index Mini Futures Contracts	22	Jun 2023	3,680,380	38,079
MSCI EAFE Index Futures Contracts	8	Jun 2023	838,520	35,431
DAX Index Futures Contracts	3	Jun 2023	1,286,400	30,197
Russell 2000 Index Mini Futures Contracts	18	Jun 2023	1,632,060	27,928
CAC 40 10 Euro Index Futures Contracts	12	Apr 2023	956,927	20,095
Amsterdam Index Futures Contracts	4	Apr 2023	657,654	18,792
S&P MidCap 400 Index Mini Futures Contracts	2	Jun 2023	506,000	13,716
FTSE Taiwan Index Futures Contracts	7	Apr 2023	389,620	2,699
OMX Stockholm 30 Index Futures Contracts ^{††}	3	Apr 2023	64,331	1,389
FTSE/JSE TOP 40 Index Futures Contracts ^{††}	1	Jun 2023	40,012	(6)
FTSE MIB Index Futures Contracts	1	Jun 2023	144,787	(580)
IBEX 35 Index Futures Contracts ^{††}	11	Apr 2023	1,097,401	(1,035)
SPI 200 Index Futures Contracts	2	Jun 2023	241,909	(3,695)
CBOE Volatility Index Futures Contracts	26	Aug 2023	616,200	(10,664)
CBOE Volatility Index Futures Contracts	37	Sep 2023	888,000	(11,871)
			\$ 25,211,833	\$ 514,570
Commodity Futures Contracts Purchased[†]				
Cocoa Futures Contracts	73	May 2023	\$ 2,139,630	\$ 153,072
Sugar #11 Futures Contracts	11	Apr 2023	274,736	27,676
Cattle Feeder Futures Contracts	11	May 2023	1,128,600	24,395

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Commodity Futures Contracts Purchased[†] (continued)				
Corn Futures Contracts	26	May 2023	\$ 856,050	\$ 22,391
Gasoline RBOB Futures Contracts	6	Apr 2023	676,116	17,681
Soybean Oil Futures Contracts	30	Dec 2023	978,120	16,142
ECX Emission Futures Contracts	2	Dec 2023	199,479	13,542
Live Cattle Futures Contracts	9	Jun 2023	583,380	7,451
Gold 100 oz. Futures Contracts	3	Jun 2023	596,520	5,756
Natural Gas Futures Contracts	8	Apr 2023	175,520	5,400
Soybean Futures Contracts	2	May 2023	150,500	5,069
NY Harbor ULSD Futures Contracts	1	Apr 2023	109,721	4,445
Soybean Meal Futures Contracts	25	Dec 2023	1,043,000	2,831
Copper Futures Contracts	12	May 2023	1,224,750	2,188
Silver Futures Contracts	2	May 2023	242,100	594
LME Lead Futures Contracts	1	May 2023	52,636	377
SGX Iron Ore 62% Futures Contracts	9	May 2023	112,788	360
Coffee 'C' Futures Contracts	3	May 2023	191,813	166
WTI Crude Futures Contracts	1	May 2023	75,570	(93)
LME Tin Futures Contracts	3	May 2023	388,140	(115)
Brent Crude Futures Contracts	3	Jun 2023	239,370	(285)
Oat Futures Contracts	21	Jul 2023	381,413	(1,314)
Soybean Futures Contracts	24	Nov 2023	1,582,800	(4,427)
Soybean Meal Futures Contracts	36	May 2023	1,673,280	(4,633)
Corn Futures Contracts	44	Sep 2023	1,269,950	(6,609)
Low Sulphur Gas Oil Futures Contracts	13	May 2023	984,425	(8,871)
			\$ 17,330,407	\$ 283,189
Currency Futures Contracts Purchased[†]				
Mexican Peso Futures Contracts	149	Jun 2023	\$ 4,073,660	\$ 34,722
Japanese Yen Futures Contracts	12	Jun 2023	1,142,775	20,682
British Pound Futures Contracts	9	Jun 2023	695,081	17,962
New Zealand Dollar Futures Contracts	27	Jun 2023	1,688,580	12,679
Euro FX Futures Contracts	3	Jun 2023	408,544	3,952
Canadian Dollar Futures Contracts	4	Jun 2023	296,300	1,056
Swiss Franc Futures Contracts	2	Jun 2023	275,588	370
			\$ 8,580,528	\$ 91,423
Interest Rate Futures Contracts Purchased[†]				
Australian Government 10 Year Bond Futures Contracts	19	Jun 2023	\$ 1,568,427	\$ 24,730
Euro - OATS Futures Contracts	3	Jun 2023	424,856	14,530
U.S. Treasury Ultra Long Bond Futures Contracts	5	Jun 2023	708,125	6,707
Euro - BTP Italian Government Bond Futures Contracts ^{††}	3	Jun 2023	376,750	3,149
U.S. Treasury Long Bond Futures Contracts	3	Jun 2023	394,031	2,741
Euro - Bund Futures Contracts	1	Jun 2023	147,673	957
Canadian Government 10 Year Bond Futures Contracts	1	Jun 2023	93,271	220
			\$ 3,713,133	\$ 53,034
Commodity Futures Contracts Sold Short[†]				
Euro - Rapeseed Futures Contracts	28	Apr 2023	\$ 722,632	\$ 115,541
Euro - Mill Wheat Futures Contracts	62	May 2023	876,994	90,688
Lean Hogs Futures Contracts	27	Jun 2023	987,660	86,632
Canadian Canola (WCE) Futures Contracts	110	May 2023	1,250,355	86,340
Wheat Futures Contracts	20	May 2023	692,000	77,634
Soybean Futures Contracts	18	Jul 2023	1,327,950	26,013
CME Random Length Lumber Futures Contracts	18	May 2023	733,986	23,751
Corn Futures Contracts	28	Jul 2023	889,000	22,466
Natural Gas Futures Contracts	20	Apr 2023	438,800	17,469
Soybean Meal Futures Contracts	16	Jul 2023	735,520	9,072
LME Zinc Futures Contracts	23	May 2023	1,675,838	8,700
Natural Gas Futures Contracts	22	Jun 2023	595,540	4,360

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Commodity Futures Contracts Sold Short† (continued)				
Gold 100 oz. Futures Contracts	3	Jun 2023	\$ 596,520	\$ 2,284
CME Nonfat Dry Milk Futures Contracts	2	May 2023	103,400	1,249
LME Nickel Futures Contracts	1	May 2023	142,500	1,071
Live Cattle Futures Contracts	1	Jun 2023	64,820	23
WTI Crude Futures Contracts	1	Apr 2023	75,570	(699)
Hard Red Winter Wheat Futures Contracts	12	May 2023	526,350	(8,683)
Palladium Futures Contracts	3	Jun 2023	439,200	(12,808)
Red Spring Wheat Futures Contracts	24	May 2023	1,075,200	(15,675)
ICE Endex Dutch TTF Natural Gas Futures Contracts	5	Apr 2023	187,473	(15,957)
LME Primary Aluminum Futures Contracts	20	May 2023	1,196,875	(16,357)
Soybean Oil Futures Contracts	25	May 2023	838,500	(17,729)
Phelix DE Base Q Futures Contracts	1	Jun 2023	320,408	(18,212)
Cotton #2 Futures Contracts	10	May 2023	414,150	(18,600)
Soybean Futures Contracts	17	May 2023	1,279,250	(20,021)
Live Cattle Futures Contracts	19	Oct 2023	1,257,040	(25,432)
Sugar #11 Futures Contracts	47	Apr 2023	1,173,872	(30,917)
UK Natural Gas Futures Contracts	5	Apr 2023	225,701	(34,716)
			\$ 20,843,104	\$ 337,487
Equity Futures Contracts Sold Short†				
CBOE Volatility Index Futures Contracts	33	Apr 2023	\$ 686,400	\$ 52,328
SPI 200 Index Futures Contracts	3	Jun 2023	362,864	(11,348)
S&P/TSX 60 IX Index Futures Contracts	5	Jun 2023	894,369	(22,483)
			\$ 1,943,633	\$ 18,497
Currency Futures Contracts Sold Short†				
Japanese Yen Futures Contracts	43	Jun 2023	\$ 4,094,944	\$ 11,850
Australian Dollar Futures Contracts	18	Jun 2023	1,206,720	8,725
Euro FX Futures Contracts	4	Jun 2023	544,725	(9,006)
Canadian Dollar Futures Contracts	14	Jun 2023	1,037,050	(10,020)
British Pound Futures Contracts	24	Jun 2023	1,853,550	(15,879)
Swiss Franc Futures Contracts	23	Jun 2023	3,169,256	(57,842)
			\$ 11,906,245	\$ (72,172)
Interest Rate Futures Contracts Sold Short†				
Australian Government 3 Year Bond Futures Contracts	35	Jun 2023	\$ 2,550,816	\$ 2,875
Euro – 30 year Bond Futures Contracts	1	Jun 2023	153,651	(836)
Long Gilt Futures Contracts††	21	Jun 2023	2,696,732	(2,736)
U.S. Treasury Long Bond Futures Contracts	1	Jun 2023	131,344	(6,153)
U.S. Treasury 10 Year Note Futures Contracts	9	Jun 2023	1,035,422	(13,612)
U.S. Treasury 5 Year Note Futures Contracts	23	Jun 2023	2,521,914	(14,423)
Euro – Bobl Futures Contracts	12	Jun 2023	1,536,812	(33,078)
Canadian Government 10 Year Bond Futures Contracts	17	Jun 2023	1,585,603	(35,199)
Euro – Schatz Futures Contracts	41	Jun 2023	4,703,412	(38,512)
U.S. Treasury 2 Year Note Futures Contracts	58	Jun 2023	11,982,891	(47,687)
Euro – Bund Futures Contracts	13	Jun 2023	1,919,746	(54,752)
			\$ 30,818,343	\$ (244,113)

** Includes cumulative appreciation (depreciation).

† Value determined based on Level 1 inputs, unless otherwise noted.

†† Value determined based on Level 2 inputs.

1 Affiliated issuer.

2 All or a portion of this security is pledged as futures collateral at March 31, 2023.

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

4 Repurchase Agreements.

CME — Chicago Mercantile Exchange

ICE — Intercontinental Exchange