

Managed Futures Strategy Fund
CONSOLIDATED SCHEDULE OF INVESTMENTS (Unaudited)

March 31, 2024

	Shares	Value
MUTUAL FUNDS[†] - 16.8%		
Guggenheim Strategy Fund III ¹	235,195	\$ 5,802,265
Guggenheim Strategy Fund II ¹	166,856	4,104,655
Guggenheim Ultra Short Duration Fund — Institutional Class ¹	257,497	2,551,793
Total Mutual Funds		12,458,713
(Cost \$12,548,781)		
	Face Amount	
U.S. TREASURY BILLS^{††} - 17.8%		
U.S. Treasury Bills		
5.17% due 04/16/24 ^{2,3}	\$ 13,212,000	13,182,991
Total U.S. Treasury Bills		13,182,991
(Cost \$13,183,016)		
REPURCHASE AGREEMENTS^{††,4} - 64.5%		
J.P. Morgan Securities LLC issued 03/28/24 at 5.31% due 04/01/24	27,651,516	27,651,516
BofA Securities, Inc. issued 03/28/24 at 5.31% due 04/01/24	10,635,198	10,635,198
Barclays Capital, Inc. issued 03/28/24 at 5.30% due 04/01/24	9,639,887	9,639,887
Total Repurchase Agreements		47,926,601
(Cost \$47,926,601)		
Total Investments - 99.1%		\$ 73,568,305
(Cost \$73,658,398)		
Other Assets & Liabilities, net - 0.9%		693,695
Total Net Assets - 100.0%		\$ 74,262,000

Futures Contracts

Description	Number of Contracts	Expiration Date	Notional Amount	Value and Unrealized Appreciation (Depreciation)**
Equity Futures Contracts Purchased[†]				
Tokyo Stock Price Index Futures Contracts	25	Jun 2024	\$ 4,561,984	\$ 191,458
Dow Jones Industrial Average Index Mini Futures Contracts	94	Jun 2024	18,873,320	186,989
DAX Index Futures Contracts	14	Jun 2024	7,093,278	170,886
Euro STOXX 50 Index Futures Contracts	106	Jun 2024	5,774,644	110,620
S&P 500 Index Mini Futures Contracts	69	Jun 2024	18,303,975	103,799
S&P/TSX 60 IX Index Futures Contracts	19	Jun 2024	3,764,582	80,563
Russell 2000 Index Mini Futures Contracts	71	Jun 2024	7,615,105	54,386
FTSE 100 Index Futures Contracts	22	Jun 2024	2,220,659	43,991
S&P MidCap 400 Index Mini Futures Contracts	19	Jun 2024	5,844,020	30,585
CAC 40 10 Euro Index Futures Contracts	19	Apr 2024	1,688,638	21,690
IBEX 35 Index Futures Contracts ^{††}	2	Apr 2024	238,952	17,135
Nikkei 225 (OSE) Index Futures Contracts	1	Jun 2024	266,668	10,143
FTSE MIB Index Futures Contracts	1	Jun 2024	184,668	7,252
OMX Stockholm 30 Index Futures Contracts ^{††}	8	Apr 2024	190,770	6,397
NASDAQ-100 Index Mini Futures Contracts	26	Jun 2024	9,600,500	5,786
SPI 200 Index Futures Contracts	2	Jun 2024	258,358	5,249
MSCI EAFE Index Futures Contracts	41	Jun 2024	4,830,210	2,493
CBOE Volatility Index Futures Contracts	26	Jun 2024	420,420	2,309
FTSE Taiwan Index Futures Contracts	2	Apr 2024	138,140	73
CBOE Volatility Index Futures Contracts	20	Sep 2024	360,183	(54)
CBOE Volatility Index Futures Contracts	143	May 2024	2,209,350	(12,836)
			\$ 94,438,424	\$ 1,038,914
Commodity Futures Contracts Purchased[†]				
Cocoa Futures Contracts	8	May 2024	\$ 779,360	\$ 335,045
Gold 100 oz. Futures Contracts	8	Jun 2024	1,793,920	41,195
Hard Red Winter Wheat Futures Contracts	77	Jul 2024	2,238,775	40,557

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Commodity Futures Contracts Purchased[†] (continued)				
Soybean Futures Contracts	67	Nov 2024	\$ 3,976,450	\$ 39,228
Live Cattle Futures Contracts	41	Aug 2024	2,926,990	20,186
Brent Crude Futures Contracts	5	Apr 2024	434,200	16,185
Coffee 'C' Futures Contracts	3	May 2024	212,006	13,997
WTI Crude Futures Contracts	3	Apr 2024	248,970	11,396
LME Primary Aluminum Futures Contracts	9	May 2024	522,230	10,253
Gasoline RBOB Futures Contracts	4	Apr 2024	456,590	10,229
Cotton #2 Futures Contracts	41	Dec 2024	1,720,975	7,025
Silver Futures Contracts	4	May 2024	499,900	6,291
Lean Hogs Futures Contracts	98	Jun 2024	3,974,880	5,006
Wheat Futures Contracts	72	May 2024	2,021,400	3,767
Low Sulphur Gas Oil Futures Contracts	31	May 2024	2,509,450	2,807
Soybean Oil Futures Contracts	6	May 2024	173,376	1,043
Sugar #11 Futures Contracts	3	Apr 2024	75,600	730
Soybean Futures Contracts	4	May 2024	238,400	581
Copper Futures Contracts	1	May 2024	100,213	(3,133)
Canadian Canola (WCE) Futures Contracts	39	May 2024	360,845	(4,626)
Cotton #2 Futures Contracts	12	May 2024	548,580	(11,773)
NY Harbor ULSD Futures Contracts	8	Apr 2024	878,506	(14,607)
Live Cattle Futures Contracts	13	Jun 2024	938,860	(22,011)
Natural Gas Futures Contracts	61	May 2024	1,210,240	(28,178)
LME Zinc Futures Contracts	35	May 2024	2,118,104	(33,189)
			\$ 30,958,820	\$ 448,004
Interest Rate Futures Contracts Purchased[†]				
Euro - Bund Futures Contracts	24	Jun 2024	\$ 3,450,583	\$ 39,622
Long Gilt Futures Contracts ^{††}	17	Jun 2024	2,140,261	39,389
Euro - OATS Futures Contracts	25	Jun 2024	3,453,550	28,022
Euro - BTP Italian Government Bond Futures Contracts ^{††}	15	Jun 2024	1,922,745	16,440
Euro - 30 year Bond Futures Contracts	2	Jun 2024	292,404	7,881
U.S. Treasury 10 Year Note Futures Contracts	119	Jun 2024	13,175,531	2,649
U.S. Treasury 5 Year Note Futures Contracts	64	Jun 2024	6,845,500	(7,328)
			\$ 31,280,574	\$ 126,675
Currency Futures Contracts Purchased[†]				
Mexican Peso Futures Contracts	181	Jun 2024	\$ 5,377,510	\$ 59,237
New Zealand Dollar Futures Contracts	18	Jun 2024	1,075,320	(21,840)
Japanese Yen Futures Contracts	35	Jun 2024	2,924,906	(56,193)
British Pound Futures Contracts	54	Jun 2024	4,260,937	(65,849)
			\$ 13,638,673	\$ (84,645)
Currency Futures Contracts Sold Short[†]				
Japanese Yen Futures Contracts	199	Jun 2024	\$ 16,630,181	\$ 255,505
Swiss Franc Futures Contracts	76	Jun 2024	10,624,800	220,180
Australian Dollar Futures Contracts	63	Jun 2024	4,114,215	43,171
Euro FX Futures Contracts	28	Jun 2024	3,787,700	30,131
New Zealand Dollar Futures Contracts	16	Jun 2024	955,840	12,072
British Pound Futures Contracts	16	Jun 2024	1,262,500	1,788
Canadian Dollar Futures Contracts	57	Jun 2024	4,213,155	1,686
			\$ 41,588,391	\$ 564,533
Interest Rate Futures Contracts Sold Short[†]				
U.S. Treasury 2 Year Note Futures Contracts	197	Jun 2024	\$ 40,275,726	\$ 76,916
Canadian Government 10 Year Bond Futures Contracts	19	Jun 2024	1,686,120	5,370
Australian Government 10 Year Bond Futures Contracts	54	Jun 2024	4,090,120	4,904
Australian Government 3 Year Bond Futures Contracts	19	Jun 2024	1,320,862	1,849
Euro - Bund Futures Contracts	6	Jun 2024	862,646	551

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Interest Rate Futures Contracts Sold Short[†] (continued)				
U.S. Treasury 5 Year Note Futures Contracts	21	Jun 2024	\$ 2,246,180	\$ (1,816)
U.S. Treasury 10 Year Note Futures Contracts	51	Jun 2024	5,646,656	(6,116)
U.S. Treasury Ultra Long Bond Futures Contracts	21	Jun 2024	2,702,437	(6,864)
Euro - Bobl Futures Contracts	24	Jun 2024	3,060,337	(10,255)
Long Gilt Futures Contracts ^{††}	7	Jun 2024	881,284	(12,364)
U.S. Treasury Long Bond Futures Contracts	32	Jun 2024	3,849,000	(16,627)
Euro - Schatz Futures Contracts	268	Jun 2024	30,557,725	(27,762)
			\$ 97,179,093	\$ 7,786
Commodity Futures Contracts Sold Short[†]				
Natural Gas Futures Contracts	68	Apr 2024	\$ 1,185,240	\$ 108,060
Natural Gas Futures Contracts	70	Jun 2024	1,631,000	59,804
Red Spring Wheat Futures Contracts	62	May 2024	2,004,150	49,704
Copper Futures Contracts	31	May 2024	3,106,588	22,102
Wheat Futures Contracts	43	May 2024	1,207,225	19,704
Cattle Feeder Futures Contracts	4	May 2024	497,850	14,235
Euro - Mill Wheat Futures Contracts	37	May 2024	406,709	9,863
Coffee 'C' Futures Contracts	61	May 2024	4,310,794	9,741
Gasoline RBOB Futures Contracts	6	Apr 2024	684,886	5,356
Cotton #2 Futures Contracts	2	Jul 2024	92,080	4,154
Cotton #2 Futures Contracts	6	May 2024	274,290	3,899
LME Zinc Futures Contracts	3	May 2024	181,552	3,462
Soybean Futures Contracts	24	May 2024	1,430,400	2,279
SGX Iron Ore 62% Futures Contracts	119	May 2024	1,195,355	609
Platinum Futures Contracts	3	Jul 2024	138,300	(948)
ICE Endex Dutch TTF Natural Gas Futures Contracts	5	May 2024	107,013	(1,501)
LME Nickel Futures Contracts	8	May 2024	797,838	(1,609)
Silver Futures Contracts	7	May 2024	874,825	(4,473)
Phelix DE Base Q Futures Contracts	1	Jun 2024	159,501	(4,899)
Sugar #11 Futures Contracts	18	Apr 2024	453,600	(5,623)
Brent Crude Futures Contracts	8	Apr 2024	694,720	(7,937)
Soybean Meal Futures Contracts	13	May 2024	438,750	(8,628)
Palladium Futures Contracts	3	Jun 2024	306,750	(9,958)
Hard Red Winter Wheat Futures Contracts	9	May 2024	264,150	(10,578)
Soybean Futures Contracts	52	Jul 2024	3,134,950	(12,507)
Soybean Oil Futures Contracts	9	May 2024	260,064	(16,066)
LME Lead Futures Contracts	25	May 2024	1,278,400	(16,884)
Live Cattle Futures Contracts	47	Oct 2024	3,414,080	(23,094)
WTI Crude Futures Contracts	12	Apr 2024	995,880	(23,137)
Corn Futures Contracts	219	May 2024	4,842,637	(32,183)
Gold 100 oz. Futures Contracts	7	Jun 2024	1,569,680	(32,772)
LME Primary Aluminum Futures Contracts	46	May 2024	2,669,173	(34,083)
Hard Red Winter Wheat Futures Contracts	80	Sep 2024	2,371,000	(73,792)
			\$ 42,979,430	\$ (7,700)
Equity Futures Contracts Sold Short[†]				
CBOE Volatility Index Futures Contracts	127	Apr 2024	\$ 1,828,800	\$ 490
CBOE Volatility Index Futures Contracts	35	Jul 2024	591,500	(1,421)
SPI 200 Index Futures Contracts	2	Jun 2024	258,358	(2,076)
FTSE/JSE TOP 40 Index Futures Contracts ^{††}	15	Jun 2024	545,167	(6,999)
IBEX 35 Index Futures Contracts ^{††}	2	Apr 2024	238,953	(16,889)
			\$ 3,462,778	\$ (26,895)

** 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, 2024.

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

4 Repurchase Agreements.

ICE — Intercontinental Exchange