

MANAGED FUTURES STRATEGY FUND

	SHARES	VALUE		FACE AMOUNT	VALUE
MUTUAL FUNDS† - 17.8%					
Guggenheim Strategy Fund III ¹	235,195	\$ 5,816,377			
Guggenheim Strategy Fund II ¹	166,856	4,112,998			
Guggenheim Ultra Short Duration Fund — Institutional Class ¹	257,497	<u>2,559,517</u>			
Total Mutual Funds (Cost \$12,548,781)		<u>12,488,892</u>			
			FACE AMOUNT		
U.S. TREASURY BILLS†† - 18.0%					
U.S. Treasury Bills 5.18% due 07/09/24 ^{2,3}	\$ 12,621,000	<u>12,606,353</u>			
Total U.S. Treasury Bills (Cost \$12,606,219)		<u>12,606,353</u>			
REPURCHASE AGREEMENTS††,4 - 63.1%					
J.P. Morgan Securities LLC issued 06/28/24 at 5.32% due 07/01/24			\$ 24,756,760	\$ 24,756,760	
BofA Securities, Inc. issued 06/28/24 at 5.30% due 07/01/24			19,517,795	<u>19,517,795</u>	
Total Repurchase Agreements (Cost \$44,274,555)				<u>44,274,555</u>	
Total Investments - 98.9% (Cost \$69,429,555)					\$ 69,369,800
Other Assets & Liabilities, net - 1.1%					<u>767,645</u>
Total Net Assets - 100.0%					\$ 70,137,445

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	24	Sep 2024	\$ 4,226,676	\$ 131,176
Nikkei 225 (OSE) Index Futures Contracts	10	Sep 2024	2,473,518	56,073
DAX Index Futures Contracts	12	Sep 2024	5,921,247	44,325
Russell 2000 Index Mini Futures Contracts	32	Sep 2024	3,306,240	25,150
S&P 500 Index Mini Futures Contracts	72	Sep 2024	19,884,600	19,786
FTSE/JSE TOP 40 Index Futures Contracts††	14	Sep 2024	563,537	11,944
SPI 200 Index Futures Contracts	24	Sep 2024	3,096,464	4,045
NASDAQ-100 Index Mini Futures Contracts	19	Sep 2024	7,574,350	3,464
FTSE MIB Index Futures Contracts	1	Sep 2024	179,069	2,839
Euro STOXX 50 Index Futures Contracts	24	Sep 2024	1,270,074	2,181
CBOE Volatility Index Futures Contracts	17	Sep 2024	268,940	1,694
Dow Jones Industrial Average Index Mini Futures Contracts	53	Sep 2024	10,463,525	809
MSCI EAFE Index Futures Contracts	1	Sep 2024	117,220	18
IBEX 35 Index Futures Contracts††	1	Jul 2024	116,824	12
S&P/TSX 60 IX Index Futures Contracts	1	Sep 2024	191,518	(525)
CAC 40 10 Euro Index Futures Contracts	1	Jul 2024	80,499	(776)
S&P MidCap 400 Index Mini Futures Contracts	29	Sep 2024	8,581,390	(2,638)
OMX Stockholm 30 Index Futures Contracts††	7	Jul 2024	169,226	(4,478)
FTSE 100 Index Futures Contracts	24	Sep 2024	2,491,625	(8,260)
CBOE Volatility Index Futures Contracts	146	Aug 2024	<u>2,179,780</u>	<u>(32,460)</u>
			\$ 73,156,322	\$ 254,379
Commodity Futures Contracts Purchased†				
Sugar #11 Futures Contracts	225	Apr 2025	\$ 4,946,760	\$ 123,330
Live Cattle Futures Contracts	97	Aug 2024	7,188,670	116,433
Gasoline RBOB Futures Contracts	52	Sep 2024	4,993,279	91,267
LME Zinc Futures Contracts	40	Aug 2024	2,915,510	74,370
LME Lead Futures Contracts	55	Aug 2024	3,042,531	16,781
WTI Crude Futures Contracts	18	Jul 2024	1,467,180	16,603
Brent Crude Futures Contracts	4	Jul 2024	339,760	8,143

MANAGED FUTURES STRATEGY FUND

Description	Number of Contracts	Expiration Date	Notional Amount	Value and Unrealized Appreciation (Depreciation)**
Low Sulphur Gas Oil Futures Contracts	26	Aug 2024	\$ 2,036,450	\$ 6,573
Lean Hogs Futures Contracts	7	Aug 2024	250,740	4,018
Soybean Meal Futures Contracts	1	Dec 2024	33,600	(673)
NY Harbor ULSO Futures Contracts	1	Jul 2024	106,646	(1,031)
Cotton #2 Futures Contracts	12	Dec 2024	436,260	(1,086)
Coffee 'C' Futures Contracts	41	Sep 2024	3,500,119	(3,853)
UK Natural Gas Futures Contracts	10	Aug 2024	325,542	(4,676)
Live Cattle Futures Contracts	19	Oct 2024	1,403,150	(6,468)
Gold 100 oz. Futures Contracts	3	Aug 2024	700,620	(9,689)
Silver Futures Contracts	15	Sep 2024	2,206,125	(18,319)
Natural Gas Futures Contracts	6	Jul 2024	156,360	(20,995)
LME Primary Aluminum Futures Contracts	19	Aug 2024	1,191,789	(26,076)
Copper Futures Contracts	34	Sep 2024	3,720,025	(95,246)
Natural Gas Futures Contracts	68	Aug 2024	1,769,360	(127,154)
Cocoa Futures Contracts	13	Sep 2024	977,600	(142,358)
			<u>\$ 43,708,076</u>	<u>\$ (106)</u>
Currency Futures Contracts Purchased†				
Canadian Dollar Futures Contracts	47	Sep 2024	\$ 3,441,575	\$ 9,678
Australian Dollar Futures Contracts	11	Sep 2024	735,405	457
New Zealand Dollar Futures Contracts	29	Sep 2024	1,766,535	(6,819)
British Pound Futures Contracts	36	Sep 2024	2,845,800	(15,636)
Japanese Yen Futures Contracts	26	Sep 2024	2,044,413	(50,741)
			<u>\$ 10,833,728</u>	<u>\$ (63,061)</u>
Interest Rate Futures Contracts Purchased†				
Euro - Bund Futures Contracts	38	Sep 2024	\$ 5,355,341	\$ 20,133
Long Gilt Futures Contracts	9	Sep 2024	1,109,968	(704)
U.S. Treasury 5 Year Note Futures Contracts	11	Sep 2024	1,171,758	(782)
Australian Government 10 Year Bond Futures Contracts	9	Sep 2024	677,432	(8,897)
Euro - Bobl Futures Contracts	103	Sep 2024	12,848,237	(12,038)
Euro - OATS Futures Contracts	37	Sep 2024	4,879,417	(26,312)
Euro - BTP Italian Government Bond Futures Contracts††	55	Sep 2024	6,792,939	(28,259)
U.S. Treasury Long Bond Futures Contracts	24	Sep 2024	2,828,250	(46,542)
U.S. Treasury Ultra Long Bond Futures Contracts	20	Sep 2024	2,491,250	(55,400)
			<u>\$ 38,154,592</u>	<u>\$ (158,801)</u>
Currency Futures Contracts Sold Short†				
Japanese Yen Futures Contracts	226	Sep 2024	\$ 17,770,663	\$ 451,433
Euro FX Futures Contracts	114	Sep 2024	15,319,462	43,778
Swiss Franc Futures Contracts	64	Sep 2024	8,989,200	36,183
New Zealand Dollar Futures Contracts	9	Sep 2024	548,235	1,483
British Pound Futures Contracts	5	Sep 2024	395,250	(9)
Mexican Peso Futures Contracts	35	Sep 2024	945,350	(4,446)
Canadian Dollar Futures Contracts	21	Sep 2024	1,537,725	(8,917)
Australian Dollar Futures Contracts	22	Sep 2024	1,470,810	(12,736)
			<u>\$ 46,976,695</u>	<u>\$ 506,769</u>
Commodity Futures Contracts Sold Short†				
Natural Gas Futures Contracts	70	Sep 2024	\$ 1,886,500	\$ 131,931
Corn Futures Contracts	96	Sep 2024	1,960,800	121,293
Wheat Futures Contracts	154	Sep 2024	4,429,425	84,640
Canadian Canola (WCE) Futures Contracts	187	Nov 2024	1,714,678	42,781
Live Cattle Futures Contracts	100	Dec 2024	7,428,000	31,678
LME Nickel Futures Contracts	7	Aug 2024	721,990	25,423
Soybean Futures Contracts	45	Nov 2024	2,487,375	14,741
Soybean Oil Futures Contracts	126	Dec 2024	3,312,792	14,167

MANAGED FUTURES STRATEGY FUND

Description	Number of Contracts	Expiration Date	Notional Amount	Value and Unrealized Appreciation (Depreciation)**
Red Spring Wheat Futures Contracts	80	Sep 2024	\$ 2,452,000	\$ 8,928
Hard Red Winter Wheat Futures Contracts	8	Sep 2024	234,900	6,157
Gold 100 oz. Futures Contracts	14	Aug 2024	3,269,560	5,076
Soybean Meal Futures Contracts	6	Dec 2024	201,600	4,531
Natural Gas Futures Contracts	3	Jul 2024	78,180	3,542
Cotton #2 Futures Contracts	30	Dec 2024	1,090,650	1,306
Platinum Futures Contracts	6	Oct 2024	302,910	900
SGX Iron Ore 62% Futures Contracts	89	Aug 2024	947,405	627
Euro - Mill Wheat Futures Contracts	51	Sep 2024	612,022	437
Cotton #2 Futures Contracts	62	May 2025	2,345,460	(74)
LME Primary Aluminum Futures Contracts	2	Aug 2024	125,451	(270)
NY Harbor ULSD Futures Contracts	2	Jul 2024	213,293	(1,089)
Cattle Feeder Futures Contracts	5	Aug 2024	647,562	(7,213)
Palladium Futures Contracts	4	Sep 2024	388,000	(7,710)
Lean Hogs Futures Contracts	22	Aug 2024	788,040	(14,074)
Brent Crude Futures Contracts	14	Jul 2024	1,189,160	(35,000)
Sugar #11 Futures Contracts	94	Sep 2024	2,138,237	(79,339)
Gasoline RBOB Futures Contracts	53	Jul 2024	5,585,257	(110,515)
Sugar #11 Futures Contracts	195	Feb 2025	4,501,224	(139,973)
			<u>\$ 51,052,471</u>	<u>\$ 102,901</u>
Interest Rate Futures Contracts Sold Short[†]				
Canadian Government 10 Year Bond Futures Contracts ^{††}	214	Sep 2024	\$ 18,772,973	\$ 141,775
Australian Government 3 Year Bond Futures Contracts	56	Sep 2024	3,933,075	23,695
Australian Government 10 Year Bond Futures Contracts	53	Sep 2024	3,989,320	22,302
U.S. Treasury 2 Year Note Futures Contracts	131	Sep 2024	26,752,656	18,801
Long Gilt Futures Contracts ^{††}	12	Sep 2024	1,479,957	15,782
U.S. Treasury Long Bond Futures Contracts	5	Sep 2024	589,219	3,179
U.S. Treasury 5 Year Note Futures Contracts	5	Sep 2024	532,617	1,671
U.S. Treasury Ultra Long Bond Futures Contracts	1	Sep 2024	124,562	751
Euro - 30 year Bond Futures Contracts	1	Sep 2024	139,205	360
U.S. Treasury 10 Year Note Futures Contracts	53	Sep 2024	5,822,547	(448)
Euro - Schatz Futures Contracts	580	Sep 2024	65,696,668	(164,513)
			<u>\$ 127,832,799</u>	<u>\$ 63,355</u>
Equity Futures Contracts Sold Short[†]				
CAC 40 10 Euro Index Futures Contracts	21	Jul 2024	\$ 1,690,485	\$ 29,522
FTSE Taiwan Index Futures Contracts	44	Jul 2024	3,389,320	20,583
IBEX 35 Index Futures Contracts ^{††}	13	Jul 2024	1,518,718	9,196
CBOE Volatility Index Futures Contracts	120	Oct 2024	2,180,400	(6,897)
CBOE Volatility Index Futures Contracts	52	Jul 2024	730,600	(12,257)
S&P/TSX 60 IX Index Futures Contracts	27	Sep 2024	5,170,982	(31,533)
			<u>\$ 14,680,505</u>	<u>\$ 8,614</u>

MANAGED FUTURES STRATEGY FUND

** 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 June 30, 2024.

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

⁴ Repurchase Agreements.