

**Managed Futures Strategy Fund**  
**CONSOLIDATED SCHEDULE OF INVESTMENTS (Unaudited)**

September 30, 2024

	Shares	Value
<b>MUTUAL FUNDS<sup>†</sup> - 35.2%</b>		
Guggenheim Strategy Fund III <sup>1</sup>	235,195	\$ 5,854,008
Guggenheim Strategy Fund II <sup>1</sup>	166,856	4,138,026
Guggenheim Ultra Short Duration Fund — Institutional Class <sup>1</sup>	257,497	2,580,117
<b>Total Mutual Funds</b> (Cost \$12,548,781)		<b>12,572,151</b>
	Face Amount	Value
<b>U.S. TREASURY BILLS<sup>††</sup> - 29.5%</b>		
U.S. Treasury Bills 4.63% due 10/10/24 <sup>2,3</sup>	\$ 10,545,000	10,532,755
<b>Total U.S. Treasury Bills</b> (Cost \$10,531,490)		<b>10,532,755</b>
<b>REPURCHASE AGREEMENTS<sup>††,4</sup> - 36.1%</b>		
J.P. Morgan Securities LLC issued 09/30/24 at 4.86% due 10/01/24	7,046,846	7,046,846
BofA Securities, Inc. issued 09/30/24 at 4.85% due 10/01/24	5,820,368	5,820,368
<b>Total Repurchase Agreements</b> (Cost \$12,867,214)		<b>12,867,214</b>
<b>Total Investments - 100.8%</b> (Cost \$35,947,485)		<b>\$ 35,972,120</b>
<b>Other Assets &amp; Liabilities, net - (0.8)%</b>		<b>(283,309)</b>
<b>Total Net Assets - 100.0%</b>		<b>\$ 35,688,811</b>

**Futures Contracts**

Description	Number of Contracts	Expiration Date	Notional Amount	Value and Unrealized Appreciation (Depreciation) <sup>**</sup>
<b>Commodity Futures Contracts Purchased<sup>†</sup></b>				
Copper Futures Contracts	8	Dec 2024	\$ 909,700	\$ 93,054
Natural Gas Futures Contracts	28	Oct 2024	813,680	57,977
Sugar #11 Futures Contracts	20	Jun 2025	452,480	53,386
Coffee 'C' Futures Contracts	3	Dec 2024	306,112	42,122
Cotton #2 Futures Contracts	13	Dec 2024	478,010	28,979
Cocoa Futures Contracts	6	Dec 2024	464,160	22,101
Gold 100 oz. Futures Contracts	16	Dec 2024	4,244,640	19,512
LME Zinc Futures Contracts	3	Nov 2024	231,237	8,996
LME Primary Aluminum Futures Contracts	4	Nov 2024	260,141	6,036
Cattle Feeder Futures Contracts	1	Nov 2024	122,513	5,493
Hard Red Winter Wheat Futures Contracts	22	Dec 2024	642,400	4,548
Red Spring Wheat Futures Contracts	15	Dec 2024	464,438	4,513
Coffee 'C' Futures Contracts	2	May 2025	200,025	1,906
WTI Crude Futures Contracts	1	Oct 2024	68,230	1,617
Palladium Futures Contracts	2	Dec 2024	199,200	1,095
Live Cattle Futures Contracts	1	Dec 2024	73,960	422
Brent Crude Futures Contracts	1	Dec 2024	71,770	168
Low Sulphur Gas Oil Futures Contracts	7	Dec 2024	456,225	(1,412)
Silver Futures Contracts	5	Dec 2024	785,750	(7,202)
Gasoline RBOB Futures Contracts	6	Nov 2024	480,060	(12,313)
			<b>\$ 11,724,731</b>	<b>\$ 330,998</b>
<b>Equity Futures Contracts Purchased<sup>†</sup></b>				
S&P/TSX 60 IX Index Futures Contracts	26	Dec 2024	\$ 5,551,523	\$ 133,888
S&P 500 Index Mini Futures Contracts	19	Dec 2024	5,525,200	91,760
Tokyo Stock Price Index Futures Contracts	5	Dec 2024	924,348	30,841
Russell 2000 Index Mini Futures Contracts	9	Dec 2024	1,012,410	14,376
S&P MidCap 400 Index Mini Futures Contracts	2	Dec 2024	629,880	14,017
Dow Jones Industrial Average Index Mini Futures Contracts	7	Dec 2024	1,492,820	7,026
SPI 200 Index Futures Contracts	6	Dec 2024	858,654	4,324

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<b>Equity Futures Contracts Purchased<sup>†</sup> (continued)</b>					
CAC 40 10 Euro Index Futures Contracts	1	Oct 2024	\$	85,360	\$ 2,272
IBEX 35 Index Futures Contracts <sup>††</sup>	1	Oct 2024		132,104	1,751
FTSE/JSE Top 40 Index Futures Contracts <sup>††</sup>	4	Dec 2024		185,491	1,100
OMX Stockholm 30 Index Futures Contracts <sup>††</sup>	1	Oct 2024		25,984	574
Euro STOXX 50 Index Futures Contracts	2	Dec 2024		112,284	197
NASDAQ-100 Index Mini Futures Contracts	1	Dec 2024		405,415	155
FTSE 100 Index Futures Contracts	17	Dec 2024		1,888,813	(1,999)
			\$	18,830,286	\$ 300,282
<b>Currency Futures Contracts Purchased<sup>†</sup></b>					
Australian Dollar Futures Contracts	73	Dec 2024	\$	5,051,965	\$ 55,569
British Pound Futures Contracts	59	Dec 2024		4,930,188	45,303
New Zealand Dollar Futures Contracts	30	Dec 2024		1,906,350	25,224
Euro FX Futures Contracts	74	Dec 2024		10,329,475	15,459
Canadian Dollar Futures Contracts	145	Dec 2024		10,743,775	5,996
Japanese Yen Futures Contracts	11	Dec 2024		966,350	(8,609)
Mexican Peso Futures Contracts	37	Dec 2024		928,885	(12,958)
			\$	34,856,988	\$ 125,984
<b>Interest Rate Futures Contracts Purchased<sup>†</sup></b>					
Euro - Schatz Futures Contracts	160	Dec 2024	\$	19,091,658	\$ 41,140
U.S. Treasury 2 Year Note Futures Contracts	175	Dec 2024		36,447,852	36,969
Euro - Bund Futures Contracts	41	Dec 2024		6,159,817	32,702
Euro - BTP Italian Government Bond Futures Contracts <sup>††</sup>	4	Dec 2024		540,728	11,203
Euro - OATS Futures Contracts	6	Dec 2024		848,179	5,056
Euro - Bobl Futures Contracts	14	Dec 2024		1,871,500	3,876
U.S. Treasury Long Bond Futures Contracts	1	Dec 2024		124,375	40
Australian Government 10 Year Bond Futures Contracts	1	Dec 2024		80,430	(256)
Long Gilt Futures Contracts <sup>††</sup>	10	Dec 2024		1,316,032	(4,117)
U.S. Treasury 5 Year Note Futures Contracts	111	Dec 2024		12,204,797	(7,958)
U.S. Treasury Ultra Long Bond Futures Contracts	16	Dec 2024		2,132,500	(13,338)
Australian Government 3 Year Bond Futures Contracts	113	Dec 2024		8,370,486	(13,756)
U.S. Treasury 10 Year Note Futures Contracts	89	Dec 2024		10,179,375	(16,155)
			\$	99,367,729	\$ 75,406
<b>Interest Rate Futures Contracts Sold Short<sup>†</sup></b>					
Long Gilt Futures Contracts <sup>††</sup>	4	Dec 2024	\$	526,413	\$ 8,586
Canadian Government 10 Year Bond Futures Contracts <sup>††</sup>	24	Dec 2024		2,211,981	7,299
U.S. Treasury Long Bond Futures Contracts	5	Dec 2024		621,875	3,332
Australian Government 10 Year Bond Futures Contracts	11	Dec 2024		884,731	292
			\$	4,245,000	\$ 19,509
<b>Currency Futures Contracts Sold Short<sup>†</sup></b>					
Swiss Franc Futures Contracts	20	Dec 2024	\$	2,979,000	\$ 1,597
Japanese Yen Futures Contracts	19	Dec 2024		1,669,150	(1,555)
			\$	4,648,150	\$ 42
<b>Equity Futures Contracts Sold Short<sup>†</sup></b>					
FTSE Taiwan Index Futures Contracts	18	Oct 2024	\$	1,332,540	\$ (819)
IBEX 35 Index Futures Contracts <sup>††</sup>	2	Oct 2024		264,207	(2,094)
DAX Index Futures Contracts	1	Dec 2024		544,186	(4,415)
NASDAQ-100 Index Mini Futures Contracts	2	Dec 2024		810,830	(12,242)
MSCI EAFE Index Futures Contracts	13	Dec 2024		1,618,370	(31,061)
			\$	4,570,133	\$ (50,631)

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<b>Commodity Futures Contracts Sold Short<sup>†</sup></b>					
Soybean Oil Futures Contracts	40	Dec 2024	\$	1,039,440	\$ 31,035
Soybean Futures Contracts	35	Nov 2024		1,849,313	16,709
Lean Hogs Futures Contracts	37	Dec 2024		1,084,840	16,213
Gasoline RBOB Futures Contracts	6	Dec 2024		477,943	10,972
Brent Crude Futures Contracts	3	Oct 2024		215,310	2,332
Low Sulphur Gas Oil Futures Contracts	8	Jan 2025		521,600	1,987
Gasoline RBOB Futures Contracts	3	Oct 2024		243,558	322
LME Primary Aluminum Futures Contracts	3	Nov 2024		195,106	(13)
Cotton #2 Futures Contracts	14	Dec 2024		514,780	(514)
Platinum Futures Contracts	8	Jan 2025		396,280	(1,172)
LME Zinc Futures Contracts	3	Nov 2024		231,237	(1,865)
Coffee 'C' Futures Contracts	2	Dec 2024		204,075	(2,256)
Wheat Futures Contracts	25	Dec 2024		729,375	(2,842)
Soybean Meal Futures Contracts	3	Dec 2024		102,360	(3,587)
LME Lead Futures Contracts	4	Nov 2024		207,927	(3,997)
Hard Red Winter Wheat Futures Contracts	3	Dec 2024		87,600	(4,130)
WTI Crude Futures Contracts	8	Oct 2024		545,840	(4,476)
Natural Gas Futures Contracts	3	Dec 2024		107,580	(6,968)
LME Nickel Futures Contracts	1	Nov 2024		104,493	(7,461)
Natural Gas Futures Contracts	8	Nov 2024		266,160	(9,140)
Low Sulphur Gas Oil Futures Contracts	17	Nov 2024		1,114,350	(12,878)
ICE Endex Dutch TTF Natural Gas Futures Contracts	10	Nov 2024		323,983	(14,853)
Live Cattle Futures Contracts	12	Dec 2024		887,520	(19,953)
NY Harbor ULSO Futures Contracts	13	Oct 2024		1,177,558	(20,802)
Cotton #2 Futures Contracts	16	May 2025		611,760	(30,219)
Corn Futures Contracts	196	Dec 2024		4,155,200	(66,590)
Sugar #11 Futures Contracts	39	Feb 2025		984,110	(108,344)
			\$	18,379,298	\$ (242,490)

\*\* Includes cumulative appreciation (depreciation).

<sup>†</sup> Value determined based on Level 1 inputs, unless otherwise noted.

<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, 2024.

<sup>3</sup> Rate indicated is the effective yield at the time of purchase.

<sup>4</sup> Repurchase Agreements.

ICE — Intercontinental Exchange