

CONSOLIDATED SCHEDULE OF INVESTMENTS

December 31, 2024

MANAGED FUTURES STRATEGY FUND

	SHARES	VALUE		FACE AMOUNT	VALUE
MUTUAL FUNDS[†] - 31.2%			REPURCHASE AGREEMENTS^{††,4} - 51.7%		
Guggenheim Strategy Fund III ¹	193,266	\$ 4,820,043	J.P. Morgan Securities LLC		
Guggenheim Strategy Fund II ¹	126,104	3,133,686	issued 12/31/24 at 4.45%		
Guggenheim Ultra Short Duration Fund — Institutional Class ¹	253,625	2,538,790	due 01/02/25	\$ 9,714,907	\$ 9,714,907
Total Mutual Funds			BofA Securities, Inc.		
(Cost \$10,451,739)		10,492,519	issued 12/31/24 at 4.43%		
			due 01/02/25	7,636,310	7,636,310
			Total Repurchase Agreements		
			(Cost \$17,351,217)		17,351,217
			Total Investments - 92.8%		
			(Cost \$31,120,966)		\$ 31,162,261
U.S. TREASURY BILLS^{††} - 9.9%			Other Assets & Liabilities, net - 7.2%		2,412,368
U.S. Treasury Bills			Total Net Assets - 100.0%		\$ 33,574,629
4.21% due 01/16/25 ^{2,3}	\$ 3,324,000	3,318,525			
Total U.S. Treasury Bills		3,318,525			
(Cost \$3,318,010)					

Futures Contracts

Description	Number of Contracts	Expiration Date	Notional Amount	Value and Unrealized Appreciation (Depreciation) ^{**}
Commodity Futures Contracts Purchased[†]				
Cocoa Futures Contracts	9	Mar 2025	\$ 1,039,050	\$ 151,422
Corn Futures Contracts	43	Mar 2025	986,312	33,877
Brent Crude Futures Contracts	15	Jan 2025	1,122,450	17,855
Gold 100 oz. Futures Contracts	10	Feb 2025	2,637,900	15,192
Low Sulphur Gas Oil Futures Contracts	9	Feb 2025	624,375	12,410
Cattle Feeder Futures Contracts	9	Mar 2025	1,184,400	9,178
LME Primary Aluminum Futures Contracts	8	Feb 2025	509,364	9,131
Coffee 'C' Futures Contracts	18	Mar 2025	2,165,738	8,373
Soybean Meal Futures Contracts	18	Mar 2025	571,140	8,313
Gasoline RBOB Futures Contracts	6	Jan 2025	506,772	6,986
WTI Crude Futures Contracts	2	Jan 2025	143,560	5,415
Live Cattle Futures Contracts	2	Feb 2025	153,280	3,334
Cotton #2 Futures Contracts	6	Mar 2025	205,140	(239)
Lean Hogs Futures Contracts	41	Feb 2025	1,336,190	(1,677)
Sugar #11 Futures Contracts	45	Feb 2025	972,216	(8,230)
LME Lead Futures Contracts	29	Feb 2025	1,406,884	(10,711)
LME Zinc Futures Contracts	12	Feb 2025	892,338	(22,147)
Silver Futures Contracts	9	Mar 2025	1,317,825	(67,890)
			\$ 17,774,934	\$ 170,592
Interest Rate Futures Contracts Purchased^{††}				
Canadian Government 10 Year Bond Futures Contracts	37	Mar 2025	\$ 3,158,138	\$ 6,940
Euro - Bobl Futures Contracts	9	Mar 2025	1,096,301	(888)
Euro - Schatz Futures Contracts	200	Mar 2025	22,167,651	(26,390)
			\$ 26,422,090	\$ (20,338)

MANAGED FUTURES STRATEGY FUND

Futures Contracts (continued)

Description	Number of Contracts	Expiration Date	Notional Amount	Value and Unrealized Appreciation (Depreciation)**
Currency Futures Contracts Purchased[†]				
British Pound Futures Contracts	46	Mar 2025	\$ 3,597,488	\$ 2,653
New Zealand Dollar Futures Contracts	7	Mar 2025	391,930	44
Mexican Peso Futures Contracts	56	Mar 2025	1,325,800	(25,456)
			<u>\$ 5,315,218</u>	<u>\$ (22,759)</u>
Equity Futures Contracts Purchased[†]				
FTSE Taiwan Index Futures Contracts	25	Jan 2025	\$ 1,908,250	\$ 12,735
Nikkei 225 (OSE) Index Futures Contracts ^{††}	11	Mar 2025	2,761,016	10,387
Tokyo Stock Price Index Futures Contracts ^{††}	6	Mar 2025	1,051,309	7,642
Nikkei 225 (CME) Index Futures Contracts	3	Mar 2025	592,200	1,289
IBEX 35 Index Futures Contracts ^{††}	4	Jan 2025	477,427	565
Russell 2000 Index Mini Futures Contracts	4	Mar 2025	449,900	(1,878)
S&P MidCap 400 Index Mini Futures Contracts	1	Mar 2025	314,670	(4,052)
FTSE/JSE TOP 40 Index Futures Contracts ^{††}	14	Mar 2025	566,820	(4,279)
S&P/TSX 60 IX Index Futures Contracts	18	Mar 2025	3,721,754	(10,466)
FTSE 100 Index Futures Contracts ^{††}	9	Mar 2025	913,598	(28,177)
NASDAQ-100 Index Mini Futures Contracts	3	Mar 2025	1,273,260	(34,459)
Dow Jones Industrial Average Index Mini Futures Contracts	12	Mar 2025	2,572,200	(38,509)
S&P 500 Index Mini Futures Contracts	16	Mar 2025	4,748,200	(61,697)
DAX Index Futures Contracts ^{††}	5	Mar 2025	2,579,814	(94,436)
			<u>\$ 23,930,418</u>	<u>\$ (245,335)</u>
Currency Futures Contracts Sold Short[†]				
Canadian Dollar Futures Contracts	182	Mar 2025	\$ 12,694,500	\$ 162,939
Australian Dollar Futures Contracts	88	Mar 2025	5,447,640	145,261
Japanese Yen Futures Contracts	51	Mar 2025	4,085,419	84,970
Euro FX Futures Contracts	22	Mar 2025	2,857,938	60,848
Swiss Franc Futures Contracts	13	Mar 2025	1,805,212	30,632
Mexican Peso Futures Contracts	11	Mar 2025	260,425	7,203
			<u>\$ 27,151,134</u>	<u>\$ 491,853</u>
Interest Rate Futures Contracts Sold Short[†]				
Long Gilt Futures Contracts ^{††}	24	Mar 2025	\$ 2,760,517	\$ 48,771
U.S. Treasury 10 Year Note Futures Contracts	52	Mar 2025	5,654,188	19,441
Australian Government 10 Year Bond Futures Contracts ^{††}	35	Mar 2025	2,430,176	18,765
U.S. Treasury Ultra Long Bond Futures Contracts	11	Mar 2025	1,304,531	9,402
Euro - Bund Futures Contracts ^{††}	30	Mar 2025	4,134,287	5,610
Australian Government 3 Year Bond Futures Contracts ^{††}	21	Mar 2025	1,378,162	468
U.S. Treasury Long Bond Futures Contracts	2	Mar 2025	227,437	(316)
U.S. Treasury 5 Year Note Futures Contracts	7	Mar 2025	744,242	(1,567)
U.S. Treasury 2 Year Note Futures Contracts	182	Mar 2025	37,423,750	(6,494)
			<u>\$ 56,057,290</u>	<u>\$ 94,080</u>
Equity Futures Contracts Sold Short[†]				
S&P MidCap 400 Index Mini Futures Contracts	1	Mar 2025	\$ 314,670	\$ 18,535
CAC 40 10 Euro Index Futures Contracts ^{††}	19	Jan 2025	1,436,044	13,642
			<u>\$ 1,750,714</u>	<u>\$ 32,177</u>
Commodity Futures Contracts Sold Short[†]				
LME Nickel Futures Contracts	8	Feb 2025	\$ 731,098	\$ 40,732
Natural Gas Futures Contracts	10	Jan 2025	362,700	30,874
Soybean Oil Futures Contracts	18	Mar 2025	436,644	9,415
Cotton #2 Futures Contracts	14	Mar 2025	478,660	7,106
Copper Futures Contracts	4	Mar 2025	402,350	5,988
Sugar #11 Futures Contracts	9	Feb 2025	194,443	559
Corn Futures Contracts	3	Mar 2025	68,813	(47)
Hard Red Winter Wheat Futures Contracts	20	Mar 2025	559,750	(563)

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Futures Contracts (continued)

Description	Number of Contracts	Expiration Date	Notional Amount	Value and Unrealized Appreciation (Depreciation)**
WTI Crude Futures Contracts	2	Jan 2025	\$ 143,560	\$ (2,175)
Brent Crude Futures Contracts	1	Jan 2025	74,830	(2,272)
Live Cattle Futures Contracts	8	Feb 2025	613,120	(4,185)
Soybean Futures Contracts	21	Mar 2025	1,060,500	(4,191)
Soybean Meal Futures Contracts	5	Mar 2025	158,650	(15,616)
Wheat Futures Contracts	63	Mar 2025	1,735,650	(29,930)
NY Harbor ULSD Futures Contracts	16	Jan 2025	<u>1,555,814</u>	<u>(48,729)</u>
			<u>\$ 8,576,582</u>	<u>\$ (13,034)</u>

** 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 December 31, 2024.

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

⁴ Repurchase Agreements.

CME — Chicago Mercantile Exchange