# UNITED STATES SECURITIES AND EXCHANGE COMMISSION Washington, DC 20549

# FORM N-Q

# QUARTERLY SCHEDULE OF PORTFOLIO HOLDINGS OF REGISTERED MANAGEMENT INVESTMENT COMPANY

Guggenheim Enhanced Equity Income Fund (Exact name of registrant as specified in charter)

227 West Monroe Street, Chicago, IL 60606 (Address of principal executive offices) (Zip code)

Amy J. Lee 227 West Monroe Street, Chicago, IL 60606 (Name and address of agent for service)

Registrant's telephone number, including area code: (312) 827-0100

Date of fiscal year end: <u>December 31</u>
Date of reporting period: <u>July 1, 2017 – September 30, 2017</u>

# Guggenheim Enhanced Equity Income Fund SCHEDULE OF INVESTMENTS (Unaudited)

COMMON STOCKS† - 98.8%  Consumer, Non-cyclical - 20.1%  Robert Half International, Inc.¹		
Consumer, Non-cyclical - 20.1% Robert Half International, Inc. <sup>1</sup>	Shares	Value
	17,686 \$	890,314
Jnited Rentals, Inc. <sup>1,1</sup> Centene Corp. <sup>1,1</sup>	6,350 8,985	880,999 869,479
Jenterie Colp. " Cintas Corp. 1	6,016	867,988
Tyson Foods, Inc. — Class A <sup>1</sup>	12,304	866,816
Nielsen Holdings plc¹	20,908	866,637
Avery Dennison Corp. <sup>1</sup>	8,633	848,969
McCormick & Company, Inc. <sup>1</sup>	8,243	846,061
PayPal Holdings, Inc. <sup>11</sup> Pfizer, Inc. <sup>1</sup>	13,162 23,594	842,763 842,305
nize-j, nic. AbbVie, Inc.!	9,427	837,682
Celgene Corp. <sup>-1</sup>	5,726	834,966
Quanta Services, Inc. 1	22,268	832,155
HCA Healthcare, Inc. 11	10,442	831,079
Amgen, Inc.1	4,454	830,448
Eli Lilly & Co. <sup>1</sup> S&P Global, Inc. <sup>1</sup>	9,703 5,295	829,995 827,661
Moody's Corp. <sup>1</sup>	5,944	827,464
Western Union Co. <sup>1</sup>	43,047	826,502
Align Technology, Inc.	4,434	825,920
Abbott Laboratories'	15,466	825,265
Dentsply Sirona, Inc. <sup>1</sup>	13,768	823,463
Perrigo Company plc¹ Sysco Corp.¹	9,718 15,203	822,629 820,202
systed coup.  Altria Group, Inc.¹	12,929	819,957
DaVita, Inc. 11	13,798	819,463
Bristol-Myers Squibb Co. <sup>1</sup>	12,848	818,932
Hormel Foods Corp. <sup>1</sup>	25,461	818,317
H&R Block, Inc. <sup>1</sup>	30,849	816,882
Colgate-Palmolive Co. <sup>1</sup> Boston Scientific Corp. <sup>1</sup>	11,202 27,945	816,065 815,156
Boston Scientific Corp. " Cigna Corp.	4,359	814,871
ongria corp. Zimmer Biomet Holdings, Inc.¹	6,954	814,244
Hershey Co. <sup>1</sup>	7,439	812,116
Verisk Analytics, Inc. — Class A <sup>∵1</sup>	9,755	811,518
Automatic Data Processing, Inc.1	7,422	811,373
Express Scripts Holding Co. 14	12,791	809,926
Universal Health Services, Inc. — Class B¹ Coty, Inc. — Class A¹	7,281 48,849	807,754 807,474
Intuitive Surgical, Inc. 11	772	807,419
Archer-Daniels-Midland Co. <sup>1</sup>	18,989	807,222
AmerisourceBergen Corp. — Class A <sup>1</sup>	9,752	806,978
Mondelez International, Inc. — Class A <sup>1</sup>	19,802	805,149
Gartner, Inc.	6,469	804,808
Brown-Forman Corp. — Class B <sup>1</sup> Global Payments, Inc. <sup>1</sup>	14,808 8,460	804,075 803,954
Global Payments, inc. Stryker Corp. <sup>1</sup>	5,646	801,845
Merck & Company, Inc.1	12,518	801,528
Kimberly-Clark Corp. <sup>1</sup>	6,811	801,518
Alexion Pharmaceuticals, Inc. 1	5,698	799,372
Johnson & Johnson <sup>1</sup>	6,142	798,521
Baxter International, Inc.¹ Estee Lauder Companies, Inc. — Class A¹	12,714 7,394	797,804 797,369
Estee Ladder Companies, Inc Class A UnitedHealth Group, Inc. 1	4,069	796,914
CR Bard, Inc. <sup>1</sup>	2,483	795,802
Danaher Corp. <sup>1</sup>	9,273	795,438
	Shares	Value
COMMON STOCKS† - 98.8% (continued)	Shares	Value
Consumer, Non-cyclical - 20.1% (continued)		
Consumer, Non-cyclical - 20.1% (continued) Thermo Fisher Scientific, Inc.¹	4,199 \$	794,451
Consumer, Non-cyclical - 20.1% (continued) Thermo Fisher Scientific, Inc. <sup>1</sup> IDEXX Laboratories, Inc. <sup>11</sup>	4,199 \$ 5,108	794,451 794,243
Consumer, Non-cyclical - 20.1% (continued) Thermo Fisher Scientific, Inc. <sup>1</sup> IDEXX Laboratories, Inc. <sup>1</sup> Church & Owight Company, Inc. <sup>1</sup>	4,199 \$ 5,108 16,379	794,451 794,243 793,563
Consumer, Non-cyclical - 20.1% (continued) Thermo Fisher Scientific, Inc.¹ IDEXX Laboratories, Inc.¹¹ Church & Dwight Company, Inc.¹ Zoetis, Inc.¹	4,199 \$ 5,108 16,379 12,435	794,451 794,243 793,563 792,856
Consumer, Non-cyclical - 20.1% (continued) Thermo Fisher Scientific, Inc.¹  IDEXX Laboratories, Inc.¹¹  Church & Dwight Company, Inc.¹  Zoetis, Inc.¹  Constellation Brands, Inc. — Class A¹	4,199 \$ 5,108 16,379	794,451 794,243 793,563
Consumer, Non-cyclical - 20.1% (continued) Thermo Fisher Scientific, Inc. <sup>1</sup> IDEXX Laboratories, Inc. <sup>1</sup> Church & Dwight Company, Inc. <sup>1</sup> Zoetis, Inc. <sup>1</sup> Constellation Brands, Inc. — Class A <sup>1</sup> Clorox Co. <sup>1</sup>	4,199 \$ 5,108 16,379 12,435 3,975	794,451 794,243 793,563 792,856 792,814 791,724
Consumer, Non-cyclical - 20.1% (continued) Thermo Fisher Scientific, Inc.¹  IDEXX Laboratories, Inc.¹  Church & Dwight Company, Inc.¹  Zoetis, Inc.¹  Constellation Brands, Inc. — Class A¹  Clorox Co.¹  Patterson Companies, Inc.¹  Monster Beverage Corp.¹¹	4,199 \$ 5,108 16,379 12,435 3,975 6,002 20,435 14,285	794,451 794,243 793,563 792,856 792,814 791,724 789,813 789,246
Consumer, Non-cyclical - 20.1% (continued) Thermo Fisher Scientific, Inc.¹  IDEXX Laboratories, Inc.¹  Church & Dwight Company, Inc.¹  Zoetis, Inc.¹  Constellation Brands, Inc. — Class A¹  Clorox Co.¹  Patterson Companies, Inc.¹  Monster Beverage Corp.¹¹  Ecolab, Inc.¹	4,199 \$ 5,108 16,379 12,435 3,975 6,002 20,435 14,285 6,136	794,451 794,243 793,563 792,856 792,814 791,724 789,813 789,246 789,151
Consumer, Non-cyclical - 20.1% (continued) Thermo Fisher Scientific, Inc.¹  IDEXX Laboratories, Inc.¹¹  Church & Dwight Company, Inc.¹  Zoetis, Inc.¹  Constellation Brands, Inc. — Class A¹  Clorox Co.¹  Patterson Companies, Inc.¹  Monster Beverage Corp.⁻¹  Ecolab, Inc.¹  Quintiles IMS Holdings, Inc.⁻	4,199 \$ 5,108 16,379 12,435 3,975 6,002 20,435 14,285 6,136 8,294	794,451 794,243 793,563 792,856 792,814 791,724 789,813 789,246 789,151
Consumer, Non-cyclical - 20.1% (continued) Themo Fisher Scientific, Inc.¹  IDEXX Laboratories, Inc.¹  Church & Dwight Company, Inc.¹  Zoetis, Inc.¹  Constellation Brands, Inc. — Class A¹  Clorox Co.¹  Patterson Companies, Inc.¹  Monster Beverage Corp.¹¹  Ecolab, Inc.¹  Quintiles IMS Holdings, Inc.¹  Procter & Gamble Co.¹	4,199 \$ 5,108 16,379 12,435 3,975 6,002 20,435 14,285 6,136 8,294 8,666	794,451 794,243 793,563 792,856 792,814 791,724 789,813 789,246 789,151 788,511
Consumer, Non-cyclical - 20.1% (continued) Thermo Fisher Scientific, Inc.¹  IDEXX Laboratories, Inc.¹  Church & Dwight Company, Inc.¹  Zoetis, Inc.¹  Constellation Brands, Inc. — Class A¹  Clorox Co.¹  Patterson Companies, Inc.¹  Monster Beverage Corp.¹¹  Ecolab, Inc.¹  Quintiles IMS Holdings, Inc.  Procter & Gamble Co.¹  Anthem, Inc.¹	4,199 \$ 5,108 16,379 12,435 3,975 6,002 20,435 14,285 6,136 8,294	794,451 794,243 793,563 792,856 792,814 791,724 789,813 789,246 789,151
Consumer, Non-cyclical - 20.1% (continued) Thermo Fisher Scientific, Inc.¹  IDEXX Laboratories, Inc.¹  Church & Dwight Company, Inc.¹  Zoetis, Inc.¹  Constellation Brands, Inc. — Class A¹  Clorox Co.¹  Patterson Companies, Inc.¹  Monster Beverage Corp.¹¹  Ecolab, Inc.¹  Quintiles IMS Holdings, Inc.¹  Putterson Companies, Inc.¹  Authem, Inc.¹  When the Monster & Gamble Co.¹  Anthem, Inc.¹  JM Smucker Co.¹	4,199 \$ 5,108 16,379 12,435 3,975 6,002 20,435 14,285 6,136 8,294 8,666 4,151	794,451 794,243 793,563 792,856 792,814 791,724 789,813 789,246 789,151 788,511 788,433 788,192
Consumer, Non-cyclical - 20.1% (continued) Thermo Fisher Scientific, Inc.¹  IDEXX Laboratories, Inc.¹  Church & Dwight Company, Inc.¹  Zoetis, Inc.¹  Constellation Brands, Inc. — Class A¹  Clorox Co.¹  Patterson Companies, Inc.¹  Monster Beverage Corp.¹¹  Ecolab, Inc.¹  Quintiles IMS Holdings, Inc.¹  Procter & Gamble Co.¹  Anthem, Inc.¹  JM Smucker Co.¹  Cardinal Health, Inc.¹  McKesson Corp.¹  McKesson Corp.¹	4,199 \$ 5,108 16,379 12,435 3,975 6,002 20,435 14,285 6,136 8,294 8,666 4,151 7,510 11,769 5,126	794,451 794,243 793,563 792,856 792,814 791,724 789,813 789,246 789,151 788,433 788,192 788,024 787,581
Consumer, Non-cyclical - 20.1% (continued) Thermo Fisher Scientific, Inc.¹  IDEXX Laboratories, Inc.¹  Church & Dwight Company, Inc.¹  Zoetis, Inc.¹  Constellation Brands, Inc. — Class A¹  Clorox Co.¹  Patterson Companies, Inc.¹  Monster Beverage Corp.¹¹  Ecolab, Inc.¹  Quintiles IMS Holdings, Inc.¹  Procter & Gamble Co.¹  Anthem, Inc.¹  JM Smucker Co.¹  Cardinal Health, Inc.¹  McKesson Corp.¹  Conagra Brands, Inc.¹	4,199 \$ 5,108 16,379 12,435 3,975 6,002 20,435 14,285 6,136 8,294 8,666 4,151 7,510 11,769 5,126 23,321	794,451 794,243 793,563 792,856 792,814 791,724 789,813 789,246 789,151 788,433 788,192 788,024 787,581 787,581
Consumer, Non-cyclical - 20.1% (continued) Themo Fisher Scientific, Inc.¹  IDEXX Laboratories, Inc.¹  Church & Dwight Company, Inc.¹  Zoetis, Inc.¹  Constellation Brands, Inc. — Class A¹  Clorox Co.¹  Patterson Companies, Inc.¹  Monster Beverage Corp.¹¹  Ecolab, Inc.¹  Quintiles IMS Holdings, Inc.¹  Procter & Gamble Co.¹  Anthem, Inc.¹  JM Smucker Co.¹  Cardinal Health, Inc.¹  McKesson Corp.¹  Conagra Brands, Inc.¹  Mylan N.V.¹¹	4,199 \$ 5,108 16,379 12,435 3,975 6,002 20,435 14,285 6,136 8,294 8,666 4,151 7,510 11,769 5,126 23,321 25,064	794,451 794,243 793,563 792,856 792,814 791,724 789,813 789,246 789,151 788,433 788,192 788,024 787,561 787,405
Consumer, Non-cyclical - 20.1% (continued)  Thermo Fisher Scientific, Inc.¹  Church & Dwight Company, Inc.¹  Contis, Inc.¹  Contis, Inc.¹  Constellation Brands, Inc. — Class A¹  Clorox Co.¹  Patterson Companies, Inc.¹  Contis Beverage Corp.¹¹  Ecolab, Inc.¹  Quintiles IMS Holdings, Inc.  Procter & Gamble Co.¹  Anthem, Inc.¹  IM Smucker Co.¹  Cardinal Health, Inc.¹  McKesson Corp.¹  Conagra Brands, Inc.¹  Mylan N.V.¹¹  Campbell Soup Co.¹  Campbell Soup Co.¹	4,199 \$ 5,108 16,379 12,435 3,975 6,002 20,435 14,285 6,136 8,294 8,666 4,151 7,510 11,769 5,126 23,321 25,064 16,790	794,451 794,243 793,563 792,856 792,814 791,724 789,813 789,246 789,151 788,433 788,192 788,024 787,581 787,405 786,851 786,851
Consumer, Non-cyclical - 20.1% (continued) Thermo Fisher Scientific, Inc.¹  IDEXX Laboratories, Inc.¹  Church & Dwight Company, Inc.¹  Zoetis, Inc.¹  Constellation Brands, Inc. — Class A¹  Clorox Co.¹  Patterson Companies, Inc.¹  Monster Beverage Corp.¹¹  Ecolab, Inc.¹  Quintiles IMS Holdings, Inc.¹  Procter & Gamble Co.¹  Anthem, Inc.¹  MS Smucker Co.¹  Cardinal Health, Inc.¹  McKesson Corp.¹  Canagra Brands, Inc.¹  Mylan N.V.¹¹  Campbell Soup Co.¹  Aetha, Inc.¹	4,199 \$ 5,108 16,379 12,435 3,975 6,002 20,435 14,285 6,136 8,294 8,666 4,151 7,510 11,769 5,126 23,321 25,064	794,451 794,243 793,563 792,856 792,814 791,724 789,813 789,246 789,151 788,433 788,192 788,024 787,581 787,405 786,851 786,851
Consumer, Non-cyclical - 20.1% (continued) Thermo Fisher Scientific, Inc.¹  DEXX Laboratories, Inc.¹  Church & Dwight Company, Inc.¹  Zoetis, Inc.¹  Constellation Brands, Inc. — Class A¹  Clorox Co.¹  Patterson Companies, Inc.¹  Monster Beverage Corp.¹¹  Ecolab, Inc.¹  Quintiles IMS Holdings, Inc.  Procter & Gamble Co.¹  Anthem, Inc.¹  JM Smucker Co.¹  Cardinal Health, Inc.¹  McKesson Corp.¹  Conagra Brands, Inc.¹  Mylan N.V.¹¹  Campbell Soup Co.¹  Aetna, Inc.¹  Coca-Cola Co.¹  PepsiCo, Inc.¹  PepsiCo, Inc.¹  PepsiCo, Inc.¹	4,199 \$ 5,108 16,379 12,435 3,975 6,002 20,435 14,285 6,136 8,294 8,666 4,151 7,510 11,769 5,126 23,321 25,064 16,790 4,940 17,376 6,994	794,451 794,243 793,563 792,856 792,814 791,724 789,813 788,9151 788,433 788,192 788,024 787,561 786,655 786,651 786,258 786,108
Consumer, Non-cyclical - 20.1% (continued) Thermo Fisher Scientific, Inc.¹  DEXX Laboratories, Inc.¹  Church & Dwight Company, Inc.¹  Zoetis, Inc.¹  Constellation Brands, Inc. — Class A¹  Clorox Co.¹  Patterson Companies, Inc.¹  Monster Beverage Corp.¹¹  Ecolab, Inc.¹  Quintiles IMS Holdings, Inc.¹  Procter & Gamble Co.¹  Anthem, Inc.¹  MS Smucker Co.¹  Cardinal Health, Inc.¹  McKesson Corp.¹  Canagna Brands, Inc.¹  Mylan N.V.¹¹  Campbell Soup Co.¹  Adenta, Inc.¹  Coea-Cola Co.¹  PepsiCo, Inc.¹  DespeciCo, Inc.¹  PepsiCo, Inc.¹  Propeper Snapple Group, Inc.¹  Proper Snapple Group, Inc.¹	4,199 \$ 5,108 16,379 12,435 3,975 6,002 20,435 14,285 6,136 8,294 8,666 4,151 7,510 11,769 5,126 23,321 25,064 16,790 4,940 17,376 6,994 8,791	794,451 794,243 793,563 792,856 792,814 791,724 789,813 789,246 789,511 788,453 788,192 788,024 787,581 787,405 786,258 786,058 786,509 782,094 779,341
Consumer, Non-cyclical - 20.1% (continued)  Thermo Fisher Scientific, Inc.¹  DEXX Laboratories, Inc.¹  Church & Dwight Company, Inc.¹  Zoetis, Inc.¹  Constellation Brands, Inc. — Class A¹  Clorox Co.¹  Patterson Companies, Inc.¹  Wonster Beverage Corp.¹¹  Ecolab, Inc.¹  Quintiles IMS Holdings, Inc.¹  Procter & Gamble Co.¹  Anthem, Inc.¹  MS Smucker Co.¹  Cardinal Health, Inc.¹  McKesson Corp.¹  Conagra Brands, Inc.¹  Wylan N.V.¹¹  Campbell Soup Co.¹  Aetna, Inc.¹  Caca-Cola Co.¹  Caca-Cola Co.¹  Caca-Cola Co.¹  Core PepsiCo, Inc.¹  Dr Pepper Snapple Group, Inc.¹  Edwards Lifesciences Corp.³¹  Core Por Pepper Snapple Group, Inc.¹  Edwards Lifesciences Corp.³¹  Core Por Pepper Snapple Group, Inc.¹  Edwards Lifesciences Corp.³¹	4,199 \$ 5,108 16,379 12,435 3,975 6,002 20,435 14,285 6,136 8,294 8,666 4,151 7,510 11,769 5,126 23,321 25,064 16,790 4,940 17,376 6,994 8,791 7,108	794,451 794,243 793,563 792,856 792,814 791,724 789,813 789,246 789,151 788,511 788,433 788,192 788,024 787,581 787,405 786,851 786,258 786,108 785,509 782,094 779,341 777,40
Consumer, Non-cyclical - 20.1% (continued) Thermo Fisher Scientific, Inc.¹  DEXX Laboratories, Inc.¹  Church & Dwight Company, Inc.¹  Zoetis, Inc.¹  Constellation Brands, Inc. — Class A¹  Clorox Co.¹  Patterson Companies, Inc.¹  Monster Beverage Corp.¹¹  Ecolab, Inc.¹  Quintiles IMS Holdings, Inc.¹  Protete & Gamble Co.¹  Anthem, Inc.¹  JM Smucker Co.¹  Cardinal Health, Inc.¹  McKesson Corp.¹  Cangar Brands, Inc.¹  Mylan N.V.¹¹  Campbell Soup Co.¹  Aetha, Inc.¹  Coca-Cola Co.¹  PepsiCo, Inc.¹  PepsiCo, Inc.¹  Prepper Snapple Group, Inc.³  ResMed, Inc.  ResMed, Inc.  ResMed, Inc.	4,199 \$ 5,108 16,379 12,435 3,975 6,002 20,435 14,285 6,136 8,294 8,666 4,151 7,510 11,769 5,126 23,321 25,064 16,790 4,940 17,376 6,994 8,791 7,108	794,451 794,243 793,563 792,856 792,814 791,724 789,813 788,9151 788,433 788,192 788,024 787,551 786,258 786,108 785,509 782,094 777,740 776,975
Consumer, Non-cyclical - 20.1% (continued) Thermo Fisher Scientific, Inc.¹  DEXX Laboratories, Inc.¹  Church & Dwight Company, Inc.¹  Zoetis, Inc.¹  Constellation Brands, Inc. — Class A¹  Clorox Co.¹  Patterson Companies, Inc.¹  Wonster Beverage Corp.¹¹  Ecolab, Inc.¹  Quintiles IMS Holdings, Inc.¹  Procter & Gamble Co.¹  Anthem, Inc.¹  MS Smucker Co.¹  Cardinal Health, Inc.¹  McKesson Corp.¹  Canagna Brands, Inc.¹  Mylan N.V.¹¹  Campbell Soup Co.¹  Aetha, Inc.¹  Coea-Cola Co.¹  Peepsi Co, Inc.¹  Drepeper Snapple Group, Inc.¹  Preper Snapple Group, Inc.¹  Edwards Lifesciences Corp.¹¹	4,199 \$ 5,108 16,379 12,435 3,975 6,002 20,435 14,285 6,136 8,294 8,666 4,151 7,510 11,769 5,126 23,321 25,064 16,790 4,940 17,376 6,994 8,791 7,108 10,077 3,950	794,451 794,243 793,563 792,856 792,814 791,724 789,813 789,246 789,511 788,453 788,192 788,024 787,581 787,405 786,258 786,059 782,094 779,341 777,470 776,975 775,526
Consumer, Non-cyclical - 20.1% (continued)  Thermo Fisher Scientific, Inc.¹  DEXX Laboratories, Inc.¹  Church & Dwight Company, Inc.¹  Zoetis, Inc.¹  Constellation Brands, Inc. — Class A¹  Clorox Co.¹  Patterson Companies, Inc.¹  Wonster Beverage Corp.¹¹  Ecolab, Inc.¹  William Miller MS Holdings, Inc.¹  Procter & Gamble Co.¹  Anthem, Inc.¹  Will Smucker Co.¹  Cardinal Health, Inc.¹  Wickesson Corp.¹  Conagra Brands, Inc.¹  William Miller MS Houldings, Inc.¹  Procter & Co.¹  Cardinal Health, Inc.¹  William Miller MS Corp.¹  Conagra Brands, Inc.¹  William No.¹  Campbell Soup Co.¹  Aetna, Inc.¹  Campbell Soup Co.¹  Aetna, Inc.¹  Cardonal Co.¹  PepsiCo, Inc.¹  To Pepper Snapple Group, Inc.¹  Edwards Lifesciences Corp.³¹  ResMed, Inc.  Becton Dickinson and Co.¹  Biogen, Inc.³¹  Biogen, Inc.³¹  Biogen, Inc.³¹	4,199 \$ 5,108 16,379 12,435 3,975 6,002 20,435 14,285 6,136 8,294 8,666 4,151 7,510 11,769 5,126 23,321 25,064 16,790 4,940 17,376 6,994 8,791 7,108 10,077 3,950 2,465	794,451 794,243 793,563 792,856 792,814 791,724 789,813 789,246 789,151 788,433 788,192 788,024 787,581 787,405 786,851 786,258 786,108 785,509 782,094 777,341 777,740 776,975 775,526 774,003 771,841
Consumer, Non-cyclical - 20.1% (continued)  Thermo Fisher Scientific, Inc.¹  Church & Dwight Company, Inc.¹  Coetis, Inc.¹  Contis, Inc.¹  Cortis, Inc.¹  Clorox Co.¹  Clorox Co.¹  Clorox Co.¹  Catterson Companies, Inc.¹  Contis, Inc.¹  Colorox Co.¹  Contis, Inc.¹  Contis, Inc.¹  Colorox Co.¹  Contis, Inc.¹  Colorox Co.¹  Colorox Co.¹  Contis, Inc.¹  Contis, Inc.¹  Colorox Co.¹  Contis, Inc.¹  Colorox Co.¹  Colorox	4,199 \$ 5,108 16,379 12,435 3,975 6,002 20,435 14,285 6,136 8,294 8,666 4,151 7,510 11,769 5,126 23,321 25,064 16,790 4,940 17,376 6,994 8,791 7,108 10,077 3,950	794,451 794,243 793,563 792,856 792,814 791,724 789,813 789,246 789,151 788,433 788,192 788,024 787,581 787,405 786,851 786,258 786,108 785,509 782,094 777,341 777,740 776,975 775,526 774,003 771,841
Consumer, Non-cyclical - 20.1% (continued)  Thermo Fisher Scientific, Inc.¹  DEXX Laboratories, Inc.¹  Church & Dwight Company, Inc.¹  Coetis, Inc.¹  Constellation Brands, Inc. — Class A¹  Clorox Co.¹  Canstellation Brands, Inc. — Class A¹  Clorox Co.¹  Catterson Companies, Inc.¹  Wonster Beverage Corp.¹¹  Colab, Inc.¹  Quintiles IMS Holdings, Inc.¹  Corter & Gamble Co.¹  Anthem, Inc.¹  MS mucker Co.¹  Cardinal Health, Inc.¹  McKesson Corp.¹  Conagra Brands, Inc.¹  Mylan N.V.¹¹  Campbell Soup Co.¹  Actena, Inc.¹  Coca-Cola Co.¹  Coca-Co	4,199 \$ 5,108 16,379 12,435 3,975 6,002 20,435 14,285 6,136 8,294 8,666 4,151 7,510 11,769 5,126 23,321 25,064 16,790 4,940 17,376 6,994 8,791 7,108 10,077 3,950 2,465 5,106 5,065 38,203	794,451 794,243 793,563 792,856 792,814 791,724 789,813 789,246 789,151 788,433 788,192 788,024 787,581 787,405 786,851 786,258 786,108 785,509 782,094 777,341 777,740 776,975 775,526 774,003 771,841 770,833 766,352
Consumer, Non-cyclical - 20.1% (continued)  Thermo Fisher Scientific, Inc.¹  Thermo Fisher Scientific, Inc.¹  Church & Dwight Company, Inc.¹  Zonstellation Brands, Inc. — Class A¹  Clorox Co.¹  Patterson Companies, Inc.¹  Whonster Beverage Corp.¹¹  Ecolab, Inc.¹  Unitiles IMS Holdings, Inc.¹  Procter & Gamble Co.¹  Anthem, Inc.¹  McKesson Corp.¹  Cardinal Health, Inc.¹  McKesson Corp.¹  Campbell Soup Co.¹  Aletha, Inc.¹  Mylan N.V.¹¹  Campbell Soup Co.¹  Aetha, Inc.¹  Procter & Gamble Co.¹  Aetha, Inc.¹  Mylan N.V.¹¹  Caca-Cola Co.¹  PepspiCo, Inc.¹  Dr Pepper Snapple Group, Inc.¹  Edwards Lifesciences Corp.¹¹  ResMed, Inc.  Becton Dickinson and Co.¹  Biogen, Inc.¹  Vertex Pharmaceuticals, Inc.¹  Vertex Pharmaceuticals, Inc.¹  Silead Sciences, Inc.¹	4,199 \$ 5,108 16,379 12,435 3,975 6,002 20,435 14,285 6,136 8,294 8,666 4,151 7,510 11,769 5,126 23,321 25,064 16,790 4,940 17,376 6,994 8,791 7,108 10,077 3,950 2,465 5,106 5,065 38,203 9,454	794,451 794,243 793,563 792,856 792,814 789,151 788,413 788,453 788,192 788,024 787,581 786,258 786,108 786,509 782,094 777,341 777,740 776,572 774,003 771,841 770,853 770,853 770,853 770,853 770,853
Consumer, Non-cyclical - 20.1% (continued) Thermo Fisher Scientific, Inc.¹ Constellation Brands, Inc. — Class A¹ Clorox Co.¹ Patterson Companies, Inc.¹ Monster Beverage Corp.¹¹ Ecolab, Inc.¹ Quintiles IMS Holdings, Inc.¹ Procter & Gamble Co.¹ Anthem, Inc.¹ JM Smucker Co.¹ Cardinal Health, Inc.¹ McKesson Corp.¹ Conagra Brands, Inc.¹ Mylan N.V.¹¹ Campbell Soup Co.¹ Aetina, Inc.¹ Coca-Cola Co.¹ PepsiCo, Inc.¹ Dr Pepper Snapple Group, Inc.¹ Edwards Lifesciences Corp.¹¹ ResMed, Inc. Becton Dickinson and Co.¹ Biogen, Inc.¹ Laboratory Corporation of America Holdings.¹¹ Vertex Pharmaceuticals, Inc.¹¹ Kroger Co.¹ Silead Sciences, Inc.¹ Illumina, Inc.¹  Illumina, Inc.¹  Illumina, Inc.¹  Illumina, Inc.¹  Illumina, Inc.¹  Illumina, Inc.¹  Illumina, Inc.¹  Illumina, Inc.¹  Illumina, Inc.¹  Illumina, Inc.¹  Illumina, Inc.¹  Illumina, Inc.¹  Illumina, Inc.¹  Illumina, Inc.¹  Illumina, Inc.¹  Illumina, Inc.¹  Illumina, Inc.¹  Illumina, Inc.¹	4,199 \$ 5,108 16,379 12,435 3,975 6,002 20,435 14,285 6,136 8,294 8,666 4,151 7,510 11,769 5,126 23,321 25,064 16,790 4,940 17,376 6,994 8,791 7,108 10,077 3,950 2,465 5,106 5,065 38,203 9,454 3,837	794,451 794,243 793,563 792,856 792,814 791,724 789,813 788,9151 788,511 788,511 788,624 787,581 787,585 786,258 786,158 786,258 786,158 785,509 782,094 779,341 777,740 776,975 775,526 774,003 771,841 770,853 770,853 770,853 770,853
Consumer, Non-cyclical - 20.1% (continued) Thermo Fisher Scientific, Inc.¹ Thermo Fisher Scien	4,199 \$ 5,108 16,379 12,435 3,975 6,002 20,435 14,285 6,136 8,294 8,666 4,151 7,510 11,769 5,126 23,321 25,064 16,790 4,940 17,376 6,994 8,791 7,108 10,077 3,950 2,465 5,106 5,065 38,203 9,454 3,837 3,136	794,451 794,243 793,563 792,856 792,814 791,724 789,813 789,246 789,151 788,511 788,433 788,192 788,024 787,581 787,405 786,851 786,258 786,108 785,509 782,094 777,341 777,740 776,975 775,526 774,003 771,841 770,833 766,352 765,963 764,330 764,024
Consumer, Non-cyclical - 20.1% (continued)  Thermo Fisher Scientific, Inc.¹  Thermo Fisher Scientific, Inc.¹  Thurch & Dwight Company, Inc.¹  Control & Dwight Company, Inc.¹  Constellation Brands, Inc. — Class A¹  Clorox Co.¹  Patterson Companies, Inc.¹  Monster Beverage Corp.¹¹  Colab, Inc.¹  Quintiles IMS Holdings, Inc.¹  Procter & Gamble Co.¹  Anthem, Inc.¹  IM Smucker Co.¹  Cardinal Health, Inc.¹  McKesson Corp.¹  Company Brands, Inc.¹  Mylyan N.V.¹¹  Campbell Soup Co.¹  Aetina, Inc.¹  Core-Cola Co.¹  PepsiCo, Inc.¹  PepsiCo, Inc.¹  PepsiCo, Inc.¹  Colaborator Inc.¹  Consort State Corp.¹  Consort State Corp.¹  Consort State Corp.¹  Consort State Corp.¹  Company Brands, Inc.¹  Mylan N.V.¹¹  Compbell Soup Co.¹  Aetina, Inc.¹  Consort State Corp.¹  Consort State Corp.²  Consort St	4,199 \$ 5,108 16,379 12,435 3,975 6,002 20,435 14,285 6,136 8,294 8,666 4,151 7,510 11,769 5,126 23,321 25,064 16,790 4,940 17,376 6,994 8,791 7,108 10,077 3,950 2,465 5,106 5,065 38,203 9,454 3,837 3,136 9,845	794,451 794,243 793,563 792,856 792,814 791,724 789,813 789,246 789,151 788,433 788,192 788,024 787,581 786,258 786,108 785,509 782,094 777,740 776,975 777,575 777,033 771,841 770,853 770,853 770,853 770,853 770,853 770,853 770,853 770,853
Consumer, Non-cyclical - 20.1% (continued) Thermo Fisher Scientific, Inc.¹  Thermo Fisher Scientific, Inc.¹  Thurch & Dwight Company, Inc.¹  Constellation Brands, Inc. — Class A¹  Clorax Co.¹  Patterson Companies, Inc.¹  Patterson Corp.¹  Conagra Brands, Inc.¹  Patterson Corp.¹  Conagra Brands Inc.¹  Patterson Corp.¹  Patterson Corp	4,199 \$ 5,108 16,379 12,435 3,975 6,002 20,435 14,285 6,136 8,294 8,666 4,151 7,510 11,769 5,126 23,321 25,064 16,790 4,940 17,376 6,994 8,791 7,108 10,077 3,950 2,465 5,106 5,065 38,203 9,454 3,837 3,136 9,845 6,873	794,451 794,243 793,563 792,856 792,814 791,724 789,813 789,246 789,151 788,433 788,192 788,024 787,581 787,681 786,258 786,158 786,258 786,158 786,258 776,975 775,526 774,003 771,841 770,853 770,853 770,833 766,352 765,963 764,030 764,024 763,480 762,972
Consumer, Non-cyclical - 20.1% (continued)  Ihermo Fisher Scientific, Inc.¹  DEXX Laboratories, Inc.¹  Church & Dwight Company, Inc.¹  Constellation Brands, Inc. — Class A¹  Jorox Co.¹  Atterson Companies, Inc.¹  Wonster Beverage Corp.¹  Coals, Inc.¹  Quintiles IMS Holdings, Inc.¹  Quintiles IMS Holdings, Inc.¹  Procter & Gambie Co.¹  Anthem, Inc.¹  IM Smucker Co.¹  Zardinal Health, Inc.¹  McKesson Corp.¹  Zonaga Brands, Inc.¹  Walyan N.V.¹  Zampbell Soup Co.¹  Atena, Inc.¹  Jorose Col. Co.¹  PepsiCo, Inc.¹  Despecto, Inc.¹  Jorose Col. Co.¹  PepsiCo, Inc.¹  Jorose Shapping Group, Inc.¹  Cested Dickinson and Co.¹  Section Dickinson and Co.¹  Section Dickinson and Co.¹  Siliged Sciences, Inc.¹  Jore To. Section Co.¹  Jorose Colar Colar Co.¹  Jor	4,199 \$ 5,108 16,379 12,435 3,975 6,002 20,435 14,285 6,136 8,294 8,666 4,151 7,510 11,769 5,126 23,321 25,064 16,790 4,940 17,376 6,994 8,791 7,108 10,077 3,950 2,465 5,106 5,065 38,203 9,454 3,837 3,136 9,845 6,873 1,706	794,451 794,243 793,563 792,856 792,814 791,724 789,813 789,246 789,151 788,511 788,433 788,192 788,024 787,581 787,405 786,851 786,258 786,108 785,509 782,094 777,341 777,740 776,975 775,526 774,003 771,841 770,853 770,083 766,352 765,963 764,024 763,480 762,972 762,787
Consumer, Non-cyclical - 20.1% (continued) Thermo Fisher Scientific, Inc.¹  DEXX Laboratories, Inc.¹¹  Church & Dwight Company, Inc.¹  Constellation Brands, Inc. — Class A¹  Clorex Co.¹  Patterson Companies, Inc.¹  Wonster Beverage Corp.¹¹  Cotal, Inc.¹  Quintiles IMS Holdings, Inc.¹  Protet & Gamble Co.¹  Anthem, Inc.¹  M Smucker Co.¹  Anthem, Inc.¹  Mylan N.V.¹  Campbell Soup Co.¹  August N.V.¹  Coa-Cola Co.¹  PagsiCo, Inc.¹  Dr Pepper Snapple Group, Inc.¹  Edwards Lifesciences Corp.¹¹  Reswhed, Inc.  Becton Dickinson and Co.¹  Siogen, Inc.¹  Verex Pharmaceuticals, Inc.¹  Verex Pharmaceuticals, Inc.¹  Verex Pharmaceuticals, Inc.¹  Verex Pharmaceuticals, Inc.¹  Fageneron Pharmaceuticals, Inc.¹  Pagestron of Pharmaceuticals, Inc.¹  Pagestron	4,199 \$ 5,108 16,379 12,435 3,975 6,002 20,435 14,225 6,136 8,294 8,666 4,151 7,510 11,769 5,126 23,321 25,064 16,790 4,940 17,376 6,994 8,791 7,108 10,077 3,950 2,465 5,106 5,065 38,203 9,454 3,837 3,136 9,845 6,873 1,706	794,451 794,243 793,563 792,856 792,814 791,724 789,813 789,246 789,151 788,433 788,192 788,024 787,581 786,285 786,108 785,509 782,094 777,341 777,740 776,975 775,526 774,003 771,841 770,853 770,853 770,853 770,853 770,853 770,853 770,853 770,853 770,853 764,330 764,303 764,303
Consumer, Non-cyclical - 20.1% (continued) Thermo Fisher Scientific, Inc.  DEXX Laboratories, Inc.  DEXX Laboratories, Inc.  Cotests, Inc.  Cotests, Inc.  Constellation Brands, Inc. — Class A¹  Clorox Co.¹  Patterson Companies, Inc.  Monster Beverage Corp.¹¹  Ecolab, Inc.¹  Cotolab, In	4,199 \$ 5,108 16,379 12,435 3,975 6,002 20,435 14,285 6,136 8,294 8,666 4,151 7,510 11,769 5,126 23,321 25,064 16,790 4,940 17,376 6,994 8,791 7,108 10,077 3,950 2,465 5,106 5,065 38,203 9,454 3,837 3,136 9,845 6,873 1,706 9,808 20,735 3,199	794,451 794,243 793,563 792,856 792,814 791,724 789,813 789,246 789,151 788,433 788,192 788,024 787,581 787,405 786,258 786,108 785,509 782,094 779,341 777,740 776,975 775,565 774,003 771,841 770,853 770,853 770,853 770,853 776,352 765,963 764,224 763,340 762,972 762,787
Consumer, Non-cyclical - 20.1% (continued) Thermor Fisher Scientific, Inc.  DEXX Laboratories, Inc. <sup>11</sup> Church & Dwight Company, Inc. <sup>12</sup> Constellation Brands, Inc. — Class A <sup>12</sup> Clorax Co. <sup>13</sup> Patterson Companies, Inc. <sup>14</sup> Monster Beverage Corp. <sup>13</sup> Ecolab, Inc. <sup>14</sup> Cloration of Monster Beverage Corp. <sup>14</sup> Ecolab, Inc. <sup>15</sup> Cloration of Monster Beverage Corp. <sup>15</sup> Ecolab, Inc. <sup>16</sup> Culnitiles IMS Holdings, Inc. <sup>16</sup> Protecte & Gamble Co. <sup>17</sup> Anthem, Inc. <sup>17</sup> McKeasson Corp. <sup>17</sup> Cardinal Health, Inc. <sup>18</sup> McKeasson Corp. <sup>18</sup> Coragra Brands, Inc. <sup></sup>	4,199 \$ 5,108 16,379 12,435 3,975 6,002 20,435 14,225 6,136 8,294 8,666 4,151 7,510 11,769 5,126 23,321 25,064 16,790 4,940 17,376 6,994 8,791 7,108 10,077 3,950 2,465 5,106 5,065 38,203 9,454 3,837 3,136 9,845 6,873 1,706 9,808 20,735 3,199 11,579	794,451 794,243 793,563 792,856 792,814 791,724 789,813 789,246 789,151 788,433 788,192 788,024 787,581 787,405 786,285 786,108 785,509 782,094 777,341 777,40 776,975 775,526 774,003 771,841 770,853 770,083 766,352 765,963 764,024 763,480 762,972 762,787 762,788
COMMON STOCKS* - 98.8% (continued) Consumer, Non-cyclical - 20.1% (continued) Thermo Fisher Scientific, Inc.*  IDEXX Laboratories, Inc.*  Church & Dwight Company, Inc.*  Constellation Brands, Inc. — Class A¹  Clorox Co.¹  Patterson Companies, Inc.*  Monster Beverage Corp.*¹  Ecolab, Inc.¹  Quintiles IMS Holdings, Inc.  Procter & Gamble Co.¹  Anthem, Inc.¹  MS Smucker Co.¹  Cardinal Health, Inc.¹  MS Smucker Co.¹  Cardinal Health, Inc.¹  Myan N.V.³¹  Campbell Soup Co.¹  Aetha, Inc.¹  Dr Pepper Snapple Group, Inc.¹  Edwards Lifesciences Corp.¹¹  ResNed, Inc.  Becton Dickinson and Co.¹  Biogen, Inc.³  Ilaboratory Corporation of America Holdings¹¹  Vertex Pharmaceuticals, Inc.³  Kroger Co.¹  Gliead Sciences, Inc.³  Illiumina, Inc.³  Humana, Inc.³  Kraft Heinz Co.²  Philip Morris International, Inc.¹  Katt Heinz Co.²  Philip Morris International, Inc.¹  Katt Heinz Co.²  Coop Companies, Inc.¹  Inc. Inc. Inc. Inc. Inc. Inc. Inc. Inc.	4,199 \$ 5,108 16,379 12,435 3,975 6,002 20,435 14,285 6,136 8,294 8,666 4,151 7,510 11,769 5,126 23,321 25,064 16,790 4,940 17,376 6,994 8,791 7,108 10,077 3,950 2,465 5,106 5,065 38,203 9,454 3,837 3,136 9,845 6,873 1,706 9,808 20,735 3,199	794,451 794,243 793,563 792,856 792,814 791,724 789,813 789,246 789,151 788,433 788,192 788,024 787,581 786,258 786,088 785,509 782,094 777,341 777,740 776,975 775,526 774,003 771,841 770,083 760,352 765,963 764,330 764,024 763,480 762,972 762,787

IHS Markit Ltd.	16,927	746,142
Molson Coors Brewing Co. — Class B <sup>1</sup>	9,116	744,230
Envision Healthcare Corp. <sup>1,1</sup>	16,336	734,303
Kellogg Co. <sup>1</sup>	11,754	733,097
Incyte Corp. ¹¹	6,214	725,422
Allergan plc1	3,445	706,053
Quest Diagnostics, Inc. <sup>1</sup>	7,482	700,614
Equifax, Inc. <sup>1</sup>	6,529	692,009
Total Consumer, Non-cyclical		84,470,176
Financial - 20.1%		
Comerica, Inc. <sup>1</sup>	12,431	947,989
Citizens Financial Group, Inc.	24,522	928,648
Regions Financial Corp. <sup>1</sup>	60,676	924,095
SunTrust Banks, Inc. <sup>1</sup>	15,363	918,247
Huntington Bancshares, Inc.1	65,305	911,658

COMMON STOCKS† - 98.8% (continued)	Shares	Value
Financial - 20.1% (continued)		
Zions Bancorporation <sup>1</sup> KeyCorp <sup>1</sup>	19,322 \$ 48,409	911,612 911,057
Charles Schwab Corp. <sup>1</sup>	20,800	909,791
Hartford Financial Services Group, Inc.1	16,407	909,439
Raymond James Financial, Inc. Ameriprise Financial, Inc. <sup>1</sup>	10,682 6,059	900,813 899,822
Discover Financial Services <sup>1</sup>	13,954	899,754
M&T Bank Corp. <sup>1</sup>	5,584	899,247
Lincoln National Corp. 1	12,227	898,440
People's United Financial, Inc. <sup>1</sup> Fifth Third Bancorp <sup>1</sup>	49,511 32,054	898,130 896,871
Brighthouse Financial, Inc. 1	14,751	896,861
Wells Fargo & Co. <sup>1</sup>	16,227	894,919
Navient Corp. <sup>1</sup> PNC Financial Services Group, Inc. <sup>1</sup>	59,553 6,621	894,486 892,312
Bank of America Corp. <sup>1</sup>	35,149	890,676
Invesco Ltd.1	25,388	889,596
T. Rowe Price Group, Inc. <sup>1</sup> MetLife, Inc. <sup>1</sup>	9,796 17,068	888,007 886,683
E*TRADE Financial Corp. 1	20,286	884,672
Citigroup, Inc. <sup>1</sup>	12,159	884,446
Affiliated Managers Group, Inc.1	4,643	881,381
Morgan Stanley¹ Goldman Sachs Group, Inc.¹	18,281 3,704	880,596 878,552
Synchrony Financial <sup>1</sup>	28,180	874,989
Unum Group¹	17,078	873,198
Franklin Resources, Inc.1	19,604	872,574
Capital One Financial Corp. <sup>1</sup> JPMorgan Chase & Co. <sup>1</sup>	10,287 9,099	870,897 869,045
Prworgan Chase & Co.*  Prudential Financial, Inc. <sup>1</sup>	9,099 8,134	864,807
BlackRock, Inc. — Class A¹	1,934	864,672
American Express Co. <sup>1</sup>	9,549	863,803
U.S. Bancorp¹ BB&T Corp.¹	16,098 18,297	862,692 858,861
Progressive Corp.1	17,717	857,857
SL Green Realty Corp. REIT <sup>1</sup>	8,429	854,025
Principal Financial Group, Inc. <sup>1</sup>	13,261	853,213
CME Group, Inc. — Class A <sup>1</sup> Torchmark Corp. <sup>1</sup>	6,284 10,577	852,613 847,112
Assurant, Inc. <sup>1</sup>	8,863	846,594
Intercontinental Exchange, Inc.1	12,313	845,903
Bank of New York Mellon Corp.1	15,954	845,881
CBRE Group, Inc. — Class A <sup>5,1</sup> Berkshire Hathaway, Inc. — Class B <sup>5,1</sup>	22,201 4,585	840,974 840,522
Nasdaq, Inc. <sup>1</sup>	10,821	839,385
Loews Corp. <sup>1</sup>	17,501	837,598
Vornado Realty Trust REIT <sup>1</sup>	10,887	836,993
Northern Trust Corp. <sup>1</sup> Alliance Data Systems Corp. <sup>1</sup>	9,095 3,754	836,103 831,699
State Street Corp.¹	8,697	830,911
Arthur J Gallagher & Co.1	13,479	829,632
Mastercard, Inc. — Class A <sup>1</sup>	5,863	827,856
CBOE Holdings, Inc. <sup>1</sup> American International Group, Inc. <sup>1</sup>	7,681 13,459	826,706 826,248
Everest Re Group Ltd.	3,616	825,858
Allstate Corp. <sup>1</sup>	8,978	825,168
Aon plc <sup>1</sup>	5,640	824,004
		Value
COMMON STOCKES OF SIX (constituted)	Shares	
	Shares	
COMMON STOCKS† - 98.8% (continued) Financial - 20.1% (continued) Travelers Companies, Inc.†	Shares 6,718 \$	823,089
Financial - 20.1% (continued) Travelers Companies, Inc.¹ Marsh & McLennan Companies, Inc.¹	6,718 <b>\$</b> 9,818	822,847
Financial - 20.1% (continued) Travelers Companies, Inc.¹ Marsh & McLennan Companies, Inc.¹ Boston Properties, Inc. REIT¹	6,718 \$ 9,818 6,695	822,847 822,682
Financial - 20.1% (continued) Travelers Companies, Inc.¹ Marsh & McLennan Companies, Inc.¹ Boston Properties, Inc. REIT¹ XL Group Ltd.¹	6,718 \$ 9,818 6,695 20,838	822,847 822,682 822,059
Financial - 20.1% (continued) Travelers Companies, Inc.¹ Marsh & McLennan Companies, Inc.¹ Boston Properties, Inc. REIT¹ XL Group Ltd.¹ Host Hotels & Resorts, Inc. REIT¹	6,718 \$ 9,818 6,695	822,847 822,682
Financial - 20.1% (continued) Travelers Companies, Inc.¹ Marsh & McLennan Companies, Inc.¹ Boston Properties, Inc. REIT¹ XL Group Ltd.¹ Host Hotels & Resorts, Inc. REIT¹ Willis Towers Watson plc¹ Macerich Co. REIT¹	6,718 \$ 9,818 6,695 20,838 44,328 5,298 14,835	822,847 822,682 822,059 819,625 817,111 815,480
Financial - 20.1% (continued) Travelers Companies, Inc.¹ Marsh & McLennan Companies, Inc.¹ Boston Properties, Inc. REIT¹ XL Group Ltd.¹ Host Hotels & Resorts, Inc. REIT¹ Willis Towers Watson plc¹ Macerich Co. REIT¹ Weyerhaeuser Co. REIT¹	6,718 \$ 9,818 6,695 20,838 44,328 5,298 14,835 23,959	822,847 822,682 822,059 819,625 817,111 815,480 815,325
Financial - 20.1% (continued) Travelers Companies, Inc.¹ Marsh & McLennan Companies, Inc.¹ Boston Properties, Inc. REIT¹ XL Group Ltd.¹ Host Hotels & Resorts, Inc. REIT¹ Willis Towers Watson plc¹ Macerich Co. REIT¹	6,718 \$ 9,818 6,695 20,838 44,328 5,298 14,835	822,847 822,682 822,059 819,625 817,111 815,480
Financial - 20.1% (continued) Travelers Companies, Inc.¹ Marsh & McLennan Companies, Inc.¹ Boston Properties, Inc. REIT¹ KL Group Ltd.¹ Host Hotels & Resorts, Inc. REIT¹ Willis Towers Watson plc¹ Macerich Co. REIT¹ Weyerhaeuser Co. REIT¹ Chubb Ltd.¹ Cincinnati Financial Corp.¹ Simon Property Group, Inc. REIT¹	6,718 \$ 9,818 6,695 20,838 44,328 5,298 14,835 23,959 5,712 10,619 5,042	822,847 822,682 822,059 819,625 817,111 815,480 815,325 814,246 813,097 811,812
Financial - 20.1% (continued)  Travelers Companies, Inc.¹  Boston Properties, Inc. REIT¹  KL Group Ltd.¹  Host Hotels & Resorts, Inc. REIT¹  Willis Towers Watson plc¹  Macerich Co. REIT¹  Weyerhaeuser Co. REIT¹  Chubb Ltd.¹  Clincinnati Financial Corp.¹  Simon Property Group, Inc. REIT¹  Visa, Inc. — Class A¹	6,718 \$ 9,818 6,695 20,838 44,328 5,298 14,835 22,959 5,712 10,619 5,042 7,704	822,847 822,682 822,059 819,625 817,111 815,480 815,325 814,246 813,097 811,812 810,769
Financial - 20.1% (continued)  Travelers Companies, Inc.¹  Boston Properties, Inc. REIT¹  KL Group Ltd.¹  Host Hotels & Resorts, Inc. REIT¹  Willis Towers Watson plc¹  Macerich Co. REIT¹  Weyerhaeuser Co. REIT¹  Cincinnati Financial Corp.¹  Simon Property Group, Inc. REIT¹  Wisa, Inc. — Class A¹  Atlac, Inc.¹	6,718 \$ 9,818 6,695 20,838 44,328 5,298 14,835 23,959 5,712 10,619 5,042 7,704 9,911	822,847 822,682 822,059 819,625 817,111 815,480 815,325 814,246 813,097 811,812 810,769 806,656
Financial - 20.1% (continued)  Travelers Companies, Inc.¹  Boston Properties, Inc. REIT¹  KL Group Ltd.¹  Host Hotels & Resorts, Inc. REIT¹  Willis Towers Watson plc¹  Macerich Co. REIT¹  Weyerhaeuser Co. REIT¹  Chubb Ltd.¹  Cincinnati Financial Corp.¹  Simon Property Group, Inc. REIT¹  Wisa, Inc. — Class A¹  Milac, Inc.¹  Alexandria Real Estate Equities, Inc. REIT¹	6,718 \$ 9,818 6,695 20,838 44,328 5,298 14,835 22,959 5,712 10,619 5,042 7,704	822,847 822,682 822,059 819,625 817,111 815,480 815,325 814,246 813,097 811,812
Financial - 20.1% (continued)  Travelers Companies, Inc.¹  Boston Properties, Inc. REIT¹  KL Group Ltd.¹  Host Hotels & Resorts, Inc. REIT¹  Millis Towers Watson plc¹  Macerich Co. REIT¹  Weyerhaeuser Co. REIT¹  Chubb Ltd.¹  Cincinnati Financial Corp.¹  Simon Property Group, Inc. REIT¹  Affac, Inc.¹  Alexandria Real Estate Equities, Inc. REIT¹  Mid-America Apartment Communities, Inc. REIT¹  Mid-America Apartment Communities, Inc. REIT¹	6,718 \$ 9,818 6,695 20,838 44,328 5,298 14,835 23,959 5,712 10,619 5,042 7,704 9,911 6,741 12,577 7,454	822,847 822,682 822,059 819,625 817,111 815,480 815,325 814,246 813,097 811,812 810,769 806,656 801,977 798,136
Financial - 20.1% (continued)  Travelers Companies, Inc.¹  Boston Properties, Inc. REIT¹  KL Group Ltd.¹  Host Hotels & Resorts, Inc. REIT¹  Willis Towers Watson plc¹  Macerich Co. REIT¹  Chubb Ltd.¹  Chubb Ltd.¹  Chinonnati Financial Corp.¹  Simon Property Group, Inc. REIT¹  Wisa, Inc. — Class A¹  Aflac, Inc.¹  Alexandria Real Estate Equities, Inc. REIT¹  Wid-America Apartment Communities, Inc. REIT¹  Duke Realty Corp. REIT¹	6,718 \$ 9,818 6,695 20,838 44,328 5,298 14,835 23,959 5,712 10,619 5,042 7,704 9,911 6,741 12,577 7,454 27,431	822,847 822,682 822,059 819,625 817,111 815,480 815,325 814,246 813,097 811,812 810,769 806,656 801,977 798,136 796,684
Financial - 20.1% (continued)  Travelers Companies, Inc.¹  Boston Properties, Inc. REIT¹  KL Group Ltd.¹  Host Hotels & Resorts, Inc. REIT¹  Willis Towers Watson plc¹  Wacerich Co. REIT¹  Whyerhaeuser Co. REIT¹  Chubb Ltd.¹  Cincinnati Financial Corp.¹  Simon Property Group, Inc. REIT¹  Visa, Inc. — Class A¹  Alfac, Inc.¹  Alexandria Real Estate Equities, Inc. REIT¹  Prologis, Inc. REIT¹  Wid-America Apartment Communities, Inc. REIT¹  Duke Realty Corp. REIT  Digital Realty Trust, Inc. REIT¹	6,718 \$ 9,818 6,695 20,838 44,328 5,298 14,835 23,959 5,712 10,619 5,042 7,704 9,911 6,741 12,577 7,454 27,431 6,670	822,847 822,682 822,059 819,625 817,111 815,480 815,325 814,246 813,097 811,812 810,769 806,656 801,977 798,136 796,684 790,561 789,261
Financial - 20.1% (continued)  Travelers Companies, Inc.¹  Boston Properties, Inc. REIT¹  KL Group Ltd.¹  Host Hotels & Resorts, Inc. REIT¹  Willis Towers Watson plc¹  Macerich Co. REIT¹  Whyerhaeuser Co. REIT¹  Chubb Ltd.¹  Chubb Ltd.¹  Chubb Ltd.¹  Chichnati Financial Corp.¹  Simon Property Group, Inc. REIT¹  Wisa, Inc. — Class A¹  Affac, Inc.¹  Alexandria Real Estate Equities, Inc. REIT¹  Duke Realty Corp. REIT¹  Duke Realty Corp. REIT¹  Digital Realty Trust, Inc. REIT¹  Public Storage REIT¹	6,718 \$ 9,818 6,695 20,838 44,328 5,298 14,835 23,959 5,712 10,619 5,042 7,704 9,911 6,741 12,577 7,454 27,431 6,670 3,685 37,808	822,847 822,682 822,059 819,625 817,111 815,480 815,325 814,246 813,097 811,812 810,769 806,656 801,977 798,136 796,684 790,561 789,261 788,553 785,272
Financial - 20.1% (continued)  Travelers Companies, Inc.¹  Boston Properties, Inc. REIT¹  KL Group Ltd.¹  Nots Hotels & Resorts, Inc. REIT¹  Willis Towers Watson plc¹  Wacerich Co. REIT¹  Chubb Ltd.¹  Chubb Ltd.¹  Chroinnati Financial Corp.¹  Simon Property Group, Inc. REIT¹  Visa, Inc. — Class A¹  Alfac, Inc.¹  Alexandria Real Estate Equities, Inc. REIT¹  Prologis, Inc. REIT¹  Vidid-America Apartment Communities, Inc. REIT¹  Digital Realty Trust, Inc. REIT¹  Public Storage REIT¹  Sigh, Inc. REIT¹  Extra Space Storage, Inc. REIT¹	6,718 \$ 9,818 6,695 20,838 44,328 5,298 14,835 23,959 5,712 10,619 5,042 7,704 9,911 6,741 12,577 7,454 27,431 6,670 3,685 37,808 9,782	822,847 822,682 822,059 819,625 817,111 815,480 815,325 814,246 813,097 811,812 810,769 806,656 801,977 798,136 796,684 790,561 788,553 785,272 781,777
Financial - 20.1% (continued) Travelers Companies, Inc.¹  Marsh & McLennan Companies, Inc.¹  Soston Properties, Inc. REIT¹  KLG Group Ltd.¹  Host Hotels & Resorts, Inc. REIT¹  Willis Towers Watson plc¹  Macerich Co. REIT¹  Weyerhaeuser Co. REIT¹  Neyerhaeuser Co. REIT¹  Chubb Ltd.¹  Cincinnati Financial Corp.¹  Simon Property Group, Inc. REIT¹  Alexandria Real Estate Equities, Inc. REIT¹  Alexandria Real Estate Equities, Inc. REIT¹  Duke Realty Corp. REIT   Duke Realty Corp. Reity   Duke Realty   Duke Realty   Duke Realty   Duke Realty   Duke Realty   Duke	6,718 \$ 9,818 6,695 20,838 44,328 5,298 14,835 23,959 5,712 10,619 5,042 7,704 9,911 6,741 12,577 7,454 27,431 6,670 3,685 37,808 9,782 20,094	822,847 822,682 822,059 819,625 817,111 815,480 815,325 814,246 813,097 811,812 810,769 806,656 801,977 798,136 790,561 789,261 789,261 788,553 785,272 781,777
Financial - 20.1% (continued) Travelers Companies, Inc.¹  Marsh & McLennan Companies, Inc.¹  Boston Properties, Inc. REIT¹  KL Group Ltd.¹  Boston Properties, Inc. REIT¹  Willis Towers Watson plc¹  Macerich Co. REIT¹  Weyerhaeuser Co. REIT¹  Shubb Ltd.¹  Simon Property Group, Inc. REIT¹  Simon Property Group, Inc. REIT¹  Wisa, Inc. — Class A¹  Mac, Inc.¹  Mexandria Real Estate Equities, Inc. REIT¹  Prologis, Inc. REIT¹  Jidd-America Apartment Communities, Inc. REIT¹  Digital Realty Trust, Inc. REIT¹  Signal Realty Corp. REIT¹	6,718 \$ 9,818 6,695 20,838 44,328 5,298 14,835 23,959 5,712 10,619 5,042 7,704 9,911 6,741 12,577 7,454 27,431 6,670 3,685 37,808 9,782 20,094 39,888	822,847 822,682 822,059 819,625 817,111 815,480 815,325 814,246 813,097 811,812 810,769 806,656 801,977 798,136 796,684 790,561 789,261 788,553 785,272 781,777 781,657
Financial - 20.1% (continued) Travelers Companies, Inc.¹  Marsh & McLennan Companies, Inc.¹  Moston Properties, Inc. REIT¹  McLeroup Ltd.¹  Most Hotels & Resorts, Inc. REIT¹  Millis Towers Watson plc¹  Macerich Co. REIT¹  Weyerhaeuser Co. REIT¹  Neyerhaeuser Co. REIT¹  Neyerhaeuser Co. REIT¹  Simon Property Group, Inc. REIT¹  Misa, Inc. — Class A¹  Milac, Inc.¹  Mexandria Real Estate Equities, Inc. REIT¹  Mexandria Real Estate Equities, Inc. REIT¹  Muchamerica Apartment Communities, Inc. REIT¹  Duke Realty Corp. REIT¹  Duke Realty Corp. REIT¹  Siplial Realty Trust, Inc. REIT¹  Toma Corp. REIT¹  Moston Realty Corp. REIT¹  Moston Reserved Resident Reside	6,718 \$ 9,818 6,695 20,838 44,328 5,298 14,835 23,959 5,712 10,619 5,042 7,704 9,911 6,741 12,577 7,454 27,431 6,670 3,685 37,808 9,782 20,094 39,888 11,816 12,536	822,847 822,682 822,659 819,625 817,111 815,480 815,325 814,246 813,097 811,812 810,769 806,656 801,977 798,136 790,561 789,261 789,261 788,553 785,272 781,777 781,657 779,810
Financial - 20.1% (continued) Travelers Companies, Inc.¹  Marsh & McLennan Companies, Inc.¹  Boston Properties, Inc. REIT¹  KL Group Ltd.¹  Boston Properties, Inc. REIT¹  Willis Towers Watson plc¹  Macerich Co. REIT¹  Weyerhaeuser Co. REIT¹  Chubb Ltd.¹  Cincinnati Financial Corp.¹  Simon Property Group, Inc. REIT¹  Mac, Inc. — Class A¹  Milac, Inc. 1  Mexandria Real Estate Equities, Inc. REIT¹  Prologis, Inc. REIT¹  Mid-America Apartment Communities, Inc. REIT¹  Digital Realty Trust, Inc. REIT¹  Sign, Inc. REIT¹  Sign, Inc. REIT¹  Sign, Inc. REIT¹  Sign, Inc. REIT¹  Forties, Inc. REIT¹  Sign, Inc. REIT²	6,718 \$ 9,818 6,695 20,838 44,328 5,298 14,835 23,959 5,712 10,619 5,042 7,704 9,911 6,741 12,577 7,454 27,431 6,670 3,685 37,808 9,782 20,094 39,888 11,816 12,536 1,741	822,847 822,682 822,059 819,625 817,111 815,480 815,325 814,246 813,097 811,812 810,769 806,656 801,977 798,136 796,684 790,561 789,261 788,553 785,272 781,777 781,657 779,810 779,029
Financial - 20.1% (continued)  Fravelers Companies, Inc.¹  Boston Properties, Inc. REIT¹  KL Group Ltd.¹  Boston Properties, Inc. REIT¹  KUSTOWN Watson plc¹  Macerich Co. REIT¹  Chubb Ltd.¹  Chubb Ltd.²  Chubb Ltd.²  Chubb Ltd	6,718 \$ 9,818 6,695 20,838 44,328 5,298 14,835 23,959 5,712 10,619 5,042 7,704 9,911 6,741 12,577 7,454 27,431 6,670 3,685 37,808 9,782 20,094 39,888 11,816 12,536 1,741 13,561	822,847 822,682 822,059 819,625 817,111 815,480 8115,325 814,246 813,097 811,812 810,769 806,656 801,977 798,136 796,684 790,561 788,553 785,272 781,677 779,810 779,029 777,733 777,008
Financial - 20.1% (continued)  Travelers Companies, Inc.¹  Marsh & McLennan Companies, Inc.¹  Moston Properties, Inc. REIT¹  KL Group Ltd.¹  Otost Hotels & Resorts, Inc. REIT¹  Willis Towers Watson plc¹  Macerich Co. REIT¹  Neyerhaeuser Co. REIT¹  Dukandria Real Estate Equities, Inc. REIT¹  Dukandria Real Estate Equities, Inc. REIT¹  Dukandria Real Estate Equities, Inc. REIT¹  Dukandria Realty Corp. REIT¹  Dukandria Realty Trust, Inc. REIT¹  Sepac Storage, Inc. REIT¹  Kimoo Realty Corp. REIT¹  Regency Centers Corp. REIT¹  Regency Centers Corp. REIT¹  Realty Income Corp. REIT²	6,718 \$ 9,818 6,695 20,838 44,328 5,298 14,835 23,959 5,712 10,619 5,042 7,704 9,911 6,741 12,577 7,454 27,431 6,670 3,685 37,808 9,782 20,094 39,888 11,816 12,536 1,741 13,561 5,383	822,847 822,682 822,659 819,625 817,111 815,480 815,325 814,246 813,097 811,812 810,769 806,656 801,977 798,136 790,561 789,261 788,553 785,272 781,777 781,657 779,810 779,029 777,733 777,008 775,554
Financial - 20.1% (continued)  Firavelers Companies, Inc.¹  Boston Properties, Inc. REIT¹  KL Group Ltd.¹  Boston Properties, Inc. REIT¹  KL Group Ltd.¹  Willis Towers Watson plc¹  Macerich Co. REIT¹  Chubb Ltd.¹  Chubb Ltd.¹  Chubb Ltd.¹  Chromati Financial Corp.¹  Simon Property Group, Inc. REIT¹  Alfac, Inc. — Class A¹  Macarida Real Estate Equities, Inc. REIT¹  Prologis, Inc. REIT¹  Mid-America Apartment Communities, Inc. REIT¹  Digital Realty Crop. REIT¹  Digital Realty Trust, Inc. REIT¹  Sop. Inc. REIT¹  Sop. Inc. REIT¹  Extra Space Storage, Inc. REIT¹  Fixer Space Storage, Inc. REIT¹  Ciquity Residential REIT¹  Regency Centers Corp. REIT¹  Equity Residential REIT¹  Regency Centers Corp. REIT¹  Equity, Inc. REIT¹  Regency Centers Corp. REIT¹  Realty Inc. REIT¹  Realty Inc. REIT¹  Realty Inc. REIT¹  Regency Centers Corp. REIT¹  Equity, Inc. REIT¹  Realty Investment Trust REIT¹  Realty Investment Trust REIT¹	6,718 \$ 9,818 6,695 20,838 44,328 5,298 14,835 23,959 5,712 10,619 5,042 7,704 9,911 6,741 12,577 7,454 27,431 6,670 3,685 37,808 9,782 20,094 39,888 11,816 12,536 1,741 13,561 5,383 20,342 6,218	822,847 822,682 822,059 819,625 817,111 815,480 8115,325 814,246 813,097 811,812 810,769 806,656 801,977 798,136 796,684 790,561 788,553 785,272 781,677 779,810 779,029 777,733 777,008
Financial - 20.1% (continued) Travelers Companies, Inc.¹  Marsh & McLennan Companies, Inc.¹  Moston Properties, Inc. REIT¹  KL Group Ltd.¹  Nots Hotels & Resorts, Inc. REIT¹  Willis Towers Watson plc¹  Macerich Co. REIT¹  Neyerhaeuser Co. REIT¹  Dukandria Real Estate Equities, Inc. REIT¹  Dukandria Real Estate Equities, Inc. REIT¹  Dukandria Real Estate Equities, Inc. REIT¹  Dukandria Realty Trust, Inc. REIT¹  Dukandria Realty Trust, Inc. REIT¹  SGP, Inc. REIT¹  Stra Space Storage, Inc. REIT¹  Kimco Realty Corp. REIT¹  Guity Residential REIT¹  Reagency Centers Corp. REIT¹  Equity, Inc. REIT¹  Realty Income Corp. REIT¹  SBA Communications Corp. REIT¹  SBA Communications Corp. REIT¹  Neyeons Realty Investment Trust REIT¹  Neyeons Realty Realty Investment Trust REIT²  Neyeons Realty Realty Investment Trust REIT²  Neyeons Realty Realty Investment Trust Reit Realty Investment Realty Inv	6,718 \$ 9,818 6,695 20,838 44,328 5,298 14,835 23,959 5,712 10,619 5,042 7,704 9,911 6,741 12,577 7,454 27,431 6,670 3,685 37,808 9,782 20,094 39,888 11,816 12,536 1,741 13,561 5,383 20,342 6,218 4,308	822,847 822,682 822,659 819,625 817,111 815,480 815,325 814,246 813,097 811,812 810,769 806,656 801,977 798,136 796,684 790,561 789,261 779,810 779,029 777,733 777,008 775,554 775,421 773,606 772,338 768,633
Financial - 20.1% (continued)  Travelers Companies, Inc.¹  Marsh & McLennan Companies, Inc.¹  Boston Properties, Inc. REIT¹  KL Group Ltd.¹  Host Hotels & Resorts, Inc. REIT¹  Willis Towers Watson plc¹  Macerich Co. REIT¹  Neube Ltd.¹  Chubb Ltd.¹  Chubb Ltd.¹  Cincinnati Financial Corp.¹  Simon Property Group, Inc. REIT¹  Na, Inc. — Class A¹  Milac, Inc.¹  Alexandria Real Estate Equities, Inc. REIT¹  Prologis, Inc. REIT¹  Wid-America Apartment Communities, Inc. REIT¹  Digital Realty Trust, Inc. REIT¹  Sop, Inc. REIT¹  Gop, Inc. REIT¹  Gorp, Inc. REIT¹  Stras Space Storage, Inc. REIT¹  Fixtra Space Storage, Inc. REIT¹  Fixtra Space Storage, Inc. REIT¹  Guity Residential REIT¹  Regency Centers Corp. REIT¹  Geglanic, Inc. REIT¹  Regency Centers Corp. REIT¹  Sealty Income Corp. REIT¹  Sealty Inc. REIT¹  Sealty Income Corp.	6,718 \$ 9,818 6,695 20,838 44,328 5,298 14,835 23,959 5,712 10,619 5,042 7,704 9,911 6,741 12,577 7,454 27,431 6,670 3,685 37,808 9,782 20,094 39,888 11,816 12,536 1,741 13,561 5,383 20,342 6,218 4,308 3,018	822,847 822,682 822,059 819,625 817,111 815,480 815,325 814,246 813,097 811,812 810,769 806,656 801,977 798,136 796,684 790,561 789,261 789,261 789,267 771,733 777,008 775,554 775,421 773,436 772,338 768,633 766,663
Financial - 20.1% (continued)  Travelers Companies, Inc.¹  Boston Properties, Inc. REIT¹  KL Group Ltd.¹  Host Hotels & Resorts, Inc. REIT¹  Willis Towers Watson plc¹  Wacerich Co. REIT¹  Chubb Ltd.¹  Chubb Ltd.¹  Chroinati Financial Corp.¹  Simon Property Group, Inc. REIT¹  Wisa, Inc. — Class A¹  Alfac, Inc.¹  Alfac, Inc.¹  Prologis, Inc. REIT¹  Digital Realty Trust, Inc. REIT¹  Duble Realty Corp. REIT¹  Soph, Inc. REIT¹  Extra Space Storage, Inc. REIT¹  Equity Residential REIT¹  Regency Centers Corp. REIT¹  Equity, Inc. ReiT¹  Realty, Inc. REIT¹  Regency Centers Corp. REIT¹  Septing, Inc. REIT¹  Realty, Inc. REIT¹  Realty, Inc. REIT¹  Realty, Inc. REIT¹  Regency Centers Corp. REIT¹  Equity, Inc. REIT¹  Realty, Inc. REIT²  Realty, Inc. Realty, Inc. REIT²  Realty, Inc. Realty, Inc. Realty, Inc. R	6,718 \$ 9,818 6,695 20,838 44,328 5,298 14,835 23,959 5,712 10,619 5,042 7,704 9,911 6,741 12,577 7,454 27,431 6,670 3,685 37,808 9,782 20,094 39,888 11,816 12,536 1,741 13,561 5,383 20,342 6,218 4,308 3,018 17,321	82,847 82,862 822,059 819,625 817,111 815,480 815,325 814,246 813,097 811,812 810,686 790,561 798,136 790,561 789,261 788,553 785,272 779,810 779,029 777,733 777,082 775,554 775,421 775,683 775,554 775,421 775,683 768,683 768,683 768,683
Financial - 20.1% (continued) Travelers Companies, Inc.¹  Marsh & McLennan Companies, Inc.¹  Marsh & McLennan Companies, Inc.¹  Most Properties, Inc. REIT¹  Most Hotels & Resorts, Inc. REIT¹  Willis Towers Watson plc¹  Macerich Co. REIT¹  Neyerhaeuser Co. REIT¹  Nexerhaeuser Co. Class A REIT¹	6,718 \$ 9,818 6,695 20,838 44,328 5,298 14,835 23,959 5,712 10,619 5,042 7,704 9,911 6,741 12,577 7,454 27,431 6,670 3,685 37,808 9,782 20,094 39,888 11,816 12,536 1,741 13,561 5,383 20,342 6,218 4,308 3,018 17,321 5,549 10,775	822,847 822,682 822,059 819,625 817,111 815,480 815,325 814,246 813,097 811,812 810,769 806,656 801,977 798,136 796,684 790,561 789,261 788,553 785,272 781,777 781,657 779,810 779,029 777,733 777,008 775,554 775,421 773,606 772,338 768,633 766,663 759,699 758,437
Financial - 20.1% (continued) Travelers Companies, Inc.¹  Marsh & McLennan Companies, Inc.¹  Marsh & McLennan Companies, Inc.¹  Most Hotels & Resorts, Inc. REIT¹  Most Hotels & Resorts, Inc. REIT¹  Millis Towers Watson plc¹  Macerich Co. REIT¹  Meyerhaeuser Co. REIT¹  Meyerhaeuser Co. REIT¹  Chubb Ltd.¹  Cincinnati Financial Corp.¹  Simon Property Group, Inc. REIT¹  Maca, Inc.¹  Alexandria Real Estate Equities, Inc. REIT¹  Mid-America Apartment Communities, Inc. REIT¹  Digital Realty Corp. REIT¹  Digital Realty Trust, Inc. REIT¹  Digital Realty Trust, Inc. REIT¹  Digital Realty Trust, Inc. REIT¹  Tom Mountain, Inc. REIT¹  Extra Space Storage, Inc. REIT¹  Timco Realty Corp. REIT¹  Gunta, Inc. REIT¹  Realty Income Corp. REIT¹  Gunta, Inc. REIT¹  Realty Income Corp. REIT¹  Seathy Inc. REIT¹  Realty Income Corp. REIT¹  Seathy Inc. REIT¹  Realty Inc. REIT¹  AvalonBay Communities, Inc. REIT¹  AvalonBay Communities, Inc. REIT¹  AvalonBay Communities, Inc. REIT¹  AvalonBay Communities, Inc. REIT¹  American Tower Corp. — Class A REIT¹  Town Castle International Corp. REIT¹  Crown Castle International Corp. REIT¹	6,718 \$ 9,818 6,695 20,838 44,328 5,298 14,835 23,959 5,712 10,619 5,042 7,704 9,911 6,741 12,577 7,454 27,431 6,670 3,685 37,808 9,782 20,094 39,888 11,816 12,536 1,741 13,561 5,383 20,342 6,218 4,308 3,018 17,321 5,549 10,775 7,556	822,847 822,682 822,659 819,625 817,111 815,480 815,325 814,246 813,097 811,812 810,769 806,656 801,977 798,136 790,561 789,261 788,553 785,272 779,810 779,810 779,029 777,733 777,008 775,554 775,421 773,606 772,338 768,633 766,637 759,699 758,437
Financial - 20.1% (continued) Travelers Companies, Inc.¹  Marsh & McLennan Companies, Inc.¹  Marsh & McLennan Companies, Inc.¹  Most Properties, Inc. REIT¹  LG Group Ltd.¹  Host Hotels & Resorts, Inc. REIT¹  Millis Towers Watson plc¹  Macerich Co. REIT¹  Meyerhaeuser Co. REIT¹  Meyerhaeuser Co. REIT¹  Meyerhaeuser Co. REIT¹  Chubb Ltd.¹  Cincinnatt Financial Corp.¹  Simon Property Group, Inc. REIT¹  Misa, Inc. — Class A¹  Alfac, Inc.¹  Alexandria Real Estate Equities, Inc. REIT¹  Prologis, Inc. REIT¹  Mid-America Apartment Communities, Inc. REIT¹  Duke Realty Corp. REIT Digital Realty Trust, Inc. REIT¹  Public Storage REIT¹  Extra Space Storage, Inc. REIT¹  Extra Space Storage, Inc. REIT¹  Equity Residential REIT¹  Regency Centers Corp. REIT¹  Equity Residential REIT¹  Regency Communities, Inc. REIT¹  DJR, Inc. REIT¹  Sealty Income Corp. Calss A REIT¹  Moltower, Inc. REIT¹  Weltower, Inc. REIT¹  Crown Castle International Corp. REIT¹	6,718 \$ 9,818 6,695 20,838 44,328 5,298 14,835 23,959 5,712 10,619 5,042 7,704 9,911 6,741 12,577 7,454 27,431 6,670 3,685 37,808 9,782 20,094 39,888 11,816 12,536 1,741 13,561 5,383 20,342 6,218 4,308 3,018 17,321 5,549 10,775 7,556	822,847 822,682 822,689 819,625 817,111 815,480 815,325 814,246 813,097 811,812 810,769 806,656 801,977 798,136 796,684 790,561 788,251 781,657 779,810 779,029 777,733 777,008 775,5421 773,606 772,338 766,663 759,699 758,437 757,267
Financial - 20.1% (continued) Travelers Companies, Inc.¹  Marsh & McLennan Companies, Inc.¹  Marsh & McLennan Companies, Inc.¹  Most Properties, Inc. REIT¹  KL Group Ltd.¹  Host Hotels & Resorts, Inc. REIT¹  Millis Towers Watson plc¹  Macerich Co. REIT¹  Meyerhaeuser Co. REIT¹  Cincinnati Financial Corp.¹  Cincinnati Financial Corp. REIT¹  Prologis, Inc. REIT¹  Prologis, Inc. REIT¹  Cincinnati Financial Rei Financial	6,718 \$ 9,818 6,695 20,838 44,328 5,298 14,835 23,959 5,712 10,619 5,042 7,704 9,911 6,741 12,577 7,454 27,431 6,670 3,685 37,808 9,782 20,094 39,888 11,816 12,536 1,741 13,561 5,383 20,342 6,218 4,308 3,018 17,321 5,549 10,775 7,556	822,847 822,682 822,059 819,625 817,111 815,480 815,325 814,246 813,097 811,812 810,769 806,656 801,977 798,136 796,684 790,561 789,261 789,261 789,261 779,102 777,781,657 779,810 779,029 777,733 777,008 775,554 775,421 773,606 772,338 768,633 766,663 759,699 758,437 755,449 755,449 755,441
Financial - 20.1% (continued) Travelers Companies, Inc.¹ Marsh & McLennan Companies, Inc.¹ Boston Properties, Inc. REIT¹ KL Group Ltd.¹ Host Hotels & Resorts, Inc. REIT¹ Willis Towers Watson plc¹ Macerich Co. REIT¹ Weyerhaeuser Co. REIT¹ Chubb Ltd.¹ Cincinnati Financial Corp.¹ Simon Property Group, Inc. REIT¹	6,718 \$ 9,818 6,695 20,838 44,328 5,298 14,835 23,959 5,712 10,619 5,042 7,704 9,911 6,741 12,577 7,454 27,431 6,670 3,685 37,808 9,782 20,094 39,888 11,816 12,536 1,741 13,561 5,383 20,342 6,218 4,308 3,018 17,321 5,549 10,775 7,556	822,847 822,682 822,659 819,625 817,111 815,480 815,325 814,246 813,097 811,812 810,769 806,656 801,977 798,136 796,684 790,561 789,261 779,810 779,029 777,733 777,008 775,5421 773,606 772,338 766,663 759,699 758,437 757,267
Financial - 20.1% (continued) Travelers Companies, Inc.¹  Marsh & McLennan Companies, Inc.¹  Marsh & McLennan Companies, Inc.¹  Most Properties, Inc. REIT¹  K. Group Ltd.¹  Host Hotels & Resorts, Inc. REIT¹  Millis Towers Watson pic¹  Macerich Co. REIT¹  Moyerhaeuser Co. REIT¹  Moyerhaeuser Co. REIT¹  Moyerhaeuser Co. REIT¹  Simon Property Group, Inc. REIT¹  Jincinnati Financial Corp.¹  Simon Property Group, Inc. REIT¹  Milac, Inc.¹  Milac, Inc.¹  Milac, Inc.¹  Milac, Inc.²  Milac, Inc.  Milac	6,718 \$ 9,818 6,695 20,838 44,328 5,298 14,835 23,959 5,712 10,619 5,042 7,704 9,911 6,741 12,577 7,454 27,431 6,670 3,685 37,808 9,782 20,094 39,888 11,816 12,536 1,741 13,561 5,383 20,342 6,218 4,308 3,018 17,321 5,549 10,775 7,556 11,581 26,632	822,847 822,682 822,059 819,625 817,111 815,480 815,325 814,246 813,097 811,812 810,769 806,656 801,977 798,136 796,684 790,561 789,261 789,261 789,261 779,333 777,008 775,554 775,421 773,606 772,338 768,633 766,663 759,699 758,437 757,267 755,441 741,169 84,067,956
Financial - 20.1% (continued) Travelers Companies, Inc.¹ Marsh & McLennan Companies, Inc.¹ Boston Properties, Inc. REIT¹ Kt. Group Ltd.¹ Host Hotels & Resorts, Inc. REIT¹ Willis Towers Watson plc¹ Macerich Co. REIT¹ Weyerhaeuser Co. REIT¹ Chubb Ltd.¹ Cincinnat Financial Corp.¹ Simon Property Group, Inc. REIT¹ Visa, Inc. — Class A¹ Affac, Inc.¹ Alfac, Inc.² Alexandria Real Estate Equities, Inc. REIT¹ Prologis, Inc. REIT¹ Duke Realty Corp. REIT  Duke Realty Corp. REIT  Duke Realty Corp. REIT¹ Sop. Inc. REIT¹ For Realty Inc. REIT¹ For Realty Corp. REIT¹ Sop. Inc. REIT¹ Sop. Inc. REIT¹ For Realty Corp. REIT¹ For Mountain, Inc. REIT¹ For Realty Corp. REIT¹ For Realty Corp. REIT¹ For Realty Corp. REIT¹ For Realty Income Corp. REIT¹ For Realty Inc. REIT¹ For Realty Income Corp. REIT¹ For Realty Inc. REIT¹ For Realty Income Corp. REIT¹	6,718 \$ 9,818 6,695 20,838 44,328 5,298 14,835 23,959 5,712 10,619 5,042 7,704 9,911 6,741 12,577 7,454 27,431 6,670 3,685 37,808 9,782 20,094 39,888 11,816 12,536 1,741 13,561 5,383 20,342 6,218 4,308 3,018 17,321 5,549 10,775 7,556 11,581 26,632	822,847 822,682 822,659 819,625 817,111 815,480 815,325 814,246 813,097 811,812 810,769 806,656 801,977 798,136 796,684 790,561 789,261 788,553 785,272 781,777 781,657 779,810 779,029 777,733 777,008 775,554 773,606 772,338 766,663 759,699 758,437 757,267 755,449 754,271 741,169

BorgWarner, Inc. <sup>1</sup>	17,414	892,119
CarMax, Inc.⁻¹	11,750	890,768
Ross Stores, Inc. <sup>1</sup>	13,749	887,773
DR Horton, Inc. <sup>1</sup>	22,195	886,246
AutoZone, Inc. <sup>51</sup>	1,489	886,119
Goodyear Tire & Rubber Co.1	26,544	882,588
General Motors Co.1	21,745	878,064

# Guggenheim Enhanced Equity Income Fund SCHEDULE OF INVESTMENTS (Unaudited)

	Shares	Valu
COMMON STOCKS <sup>†</sup> - 98.8% (continued) Consumer, Cyclical - 14.1% (continued)		
VW Grainger, Inc. <sup>1</sup>	4,876 \$	876,46
merican Airlines Group, Inc.¹	18,453	876,33
ohl's Corp.¹ ∪'Reilly Automotive, Inc.∵¹	19,156 4,041	874,47 870,31
Iollar General Corp. <sup>1</sup>	10,648	863,02
Vhirlpool Corp. <sup>1</sup>	4,670	861,33
Vyndham Worldwide Corp. <sup>1</sup>	8,170	861,20
ACCAR, Inc. <sup>1</sup>	11,901	860,91
fastenal Co.1 filton Worldwide Holdings, Inc.	18,846 12,351	859,00 857,77
Arriott International, Inc. — Class A <sup>1</sup>	7,778	857,60
PulteGroup, Inc. <sup>1</sup>	31,232	853,57
Southwest Airlines Co.1	15,217	851,84
dvance Auto Parts, Inc.1	8,556	848,75
ford Motor Co.1	70,823	847,75
eggett & Platt, Inc. <sup>1</sup> iractor Supply Co. <sup>1</sup>	17,760 13,340	847,68 844,28
lactor Supply Co.	9,713	843,28
ennar Corp. — Class A <sup>1</sup>	15,919	840,52
costco Wholesale Corp. <sup>1</sup>	5,114	840,17
Inited Continental Holdings, Inc. 11	13,782	839,04
asbro, Inc. <sup>1</sup>	8,551	835,17
KQ Corp. <sup>11</sup>	23,113	831,83
Vynn Resorts Ltd. <sup>1</sup> arget Corp. <sup>1</sup>	5,570 14,049	829,48 829,03
laska Air Group, Inc. <sup>1</sup>	10,829	825,92
est Buy Company, Inc. <sup>1</sup>	14,496	825,69
hipotle Mexican Grill, Inc. — Class A <sup>*,1</sup>	2,681	825,29
lome Depot, Inc. <sup>1</sup>	5,039	824,17
lacy's, Inc. <sup>1</sup>	37,737	823,42
lordstrom, Inc. <sup>1</sup>	17,452	822,86
VS Health Corp. <sup>1</sup> JX Companies, Inc. <sup>1</sup>	10,092 11,114	820,68 819,43
elphi Automotive plc¹	8,323	818,98
owe's Companies, Inc. <sup>1</sup>	10,241	818,66
arley-Davidson, Inc. <sup>1</sup>	16,981	818,65
F Corp. <sup>1</sup>	12,877	818,59
elta Air Lines, Inc.¹	16,956	817,61
ignet Jewelers Ltd. <sup>1</sup>	12,285	817,56
attel, Inc.¹ oyal Caribbean Cruises Ltd.¹	52,654 6,850	815,08 811,99
tarbucks Corp. <sup>1</sup>	15,041	807,85
arden Restaurants, Inc.¹	10,243	806,94
pach, Inc. <sup>1</sup>	19,900	801,57
Ita Beauty, Inc. <sup>∵1</sup>	3,545	801,38
IKE, Inc. — Class B <sup>1</sup>	15,413	799,16
al-Mart Stores, Inc.1	10,200	797,02
VH Corp. <sup>1</sup> pot Locker, Inc. <sup>1</sup>	6,297	793,80 793,08
ffany & Co.1	22,518 8,636	793,00
arnival Corp.1	12,270	792,27
lcDonald's Corp. <sup>1</sup>	5,037	789,19
lanesbrands, Inc. <sup>1</sup>	32,016	788,87
IGM Resorts International	24,197	788,58
alph Lauren Corp. — Class A¹	8,861	782,33
lewell Brands, Inc. <sup>1</sup> um! Brands, Inc. <sup>1</sup>	18,269 10,520	779,53 774,37
lohawk Industries, Inc.*1	3,119	771,98
	Shares	Valu
OMMON STOCKS† - 98.8% (continued)		
onsumer, Cyclical - 14.1% (continued)	0.005	700.00
algreens Boots Alliance, Inc. <sup>1</sup> nder Armour, Inc. — Class A <sup>1,1</sup>	9,885 \$	763,32 395,65
nder Armour, Inc. — Class A **  nder Armour, Inc. — Class C**	24,008 23,965	359,95
otal Consumer, Cyclical		59,250,52
idustrial - 13.6%		
	12,972	
entair plo <sup>1</sup> extron, Inc. <sup>1</sup>	16,340	881,57 880,39
entair plc <sup>1</sup> extron, Inc. <sup>1</sup> B. Hunt Transport Services, Inc. <sup>1</sup>	16,340 7,900	881,57 880,39 877,53
entair plc¹ extron, Inc.¹ B. Hunt Transport Services, Inc.¹ pckwell Automation, Inc.¹	16,340 7,900 4,905	881,57 880,39 877,53 874,12
entair plc <sup>1</sup> extron, Inc. <sup>1</sup> 3. Hunt Transport Services, Inc. <sup>1</sup> sckwell Automation, Inc. <sup>1</sup> arker-Hannifin Corp. <sup>1</sup>	16,340 7,900 4,905 4,986	881,5 880,3 877,5 874,1 872,6
entair plc <sup>1</sup> extron, Inc. <sup>1</sup> 3. Hunt Transport Services, Inc. <sup>1</sup> bockwell Automation, Inc. <sup>1</sup> extrer-Hannifin Corp. <sup>1</sup> nion Pacific Corp. <sup>1</sup>	16,340 7,900 4,905	881,57 880,39 877,50 874,12 872,69 870,39
entair plc¹ extron, Inc.¹ B. Hunt Transport Services, Inc.¹ pckwell Automation, Inc.¹ arker-Hannifin Corp.¹ nion Pacific Corp.¹ owserve Corp.¹	16,340 7,900 4,905 4,986 7,505	881,57 880,39 877,50 874,12 872,69 870,39 867,89
antair plc¹  axtron, Inc.¹  3. Hunt Transport Services, Inc.¹  bekwell Automation, Inc.¹  lion Pacific Corp.¹  bwserve Corp.¹  bur Corp.¹  bur Corp.¹  bur Corp.¹	16,340 7,900 4,905 4,986 7,505 20,378 20,576 3,008	881,5 880,3 877,5 874,1 872,6 870,3 867,8 866,2
entair plc¹ extron, Inc.¹ 3. Hunt Transport Services, Inc.¹ bekwell Automation, Inc.¹ extree-Hannifin Corp.¹ hion Pacific Corp.¹ bowserve Corp.¹ uor Corp.¹ error Grumman Corp.¹ error Grumman Corp.¹ error Grumman Corp.¹	16,340 7,900 4,905 4,986 7,505 20,378 20,576 3,008 6,567	881,57 880,33 877,55 874,11 872,65 870,35 867,85 866,24 865,44
entair plc¹ extron, Inc.¹ 3. Hunt Transport Services, Inc.¹ ckwell Automation, Inc.¹ erker-Hannifin Corp.¹ nion Pacific Corp.¹ owserve Corp.¹ uor Corp.¹ vorthrop Grumman Corp.¹ extronger Grumman Corp.² extronger Grumman C	16,340 7,900 4,905 4,986 7,505 20,378 20,576 3,008 6,567 3,823	881,51 880,38 877,55 874,12 872,66 870,38 867,88 866,28 865,44 864,78
antair plc¹  axtron, Inc.¹  B. Hunt Transport Services, Inc.¹  arker-Hannifin Cop.¹  nion Pacific Corp.¹  owserve Corp.¹  uor Corp.¹  artis Corp.¹  debx Corp.¹  betex Corp.¹  betex Corp.¹  betex Corp.¹	16,340 7,900 4,905 4,986 7,505 20,378 20,576 3,008 6,567 3,823 6,859	881,5' 880,3' 877,5' 874,1' 872,6' 870,3' 867,8' 866,2' 865,4' 864,7' 862,3'
entair plc¹ extron, Inc.¹ 3. Hunt Transport Services, Inc.¹ bekwell Automation, Inc.¹ erker-Hannifin Corp.¹ ion Pacific Corp.¹ bowserve Corp.¹ bowserve Corp.¹ erric Corp.¹	16,340 7,900 4,905 4,986 7,505 20,378 20,576 3,008 6,567 3,823 6,859 9,956	881,5 880,3 877,5; 874,1; 872,6; 870,3; 867,8; 866,2; 865,4; 864,7; 862,3; 861,4;
entair plc¹ extron, Inc.¹ 3. Hunt Transport Services, Inc.¹ bekwell Automation, Inc.¹ extren-Hannifin Corp.¹ extren-Hannifin Corp.² extre	16,340 7,900 4,905 4,986 7,505 20,378 20,576 3,008 6,567 3,823 6,859 9,956 6,492	881,5 880,3 877,5 874,1; 872,6 870,3 866,2 865,4 864,7 862,3 861,4 860,8 863,8
entair plc¹  extron, Inc.¹  3. Hunt Transport Services, Inc.¹  bockwell Automation, Inc.¹  arker-Hannifin Corp.¹  ion Pacific Corp.¹  bowserve Corp.¹  uor Corp.¹  detx Corp.²  detx Corp.²	16,340 7,900 4,905 4,986 7,505 20,378 20,576 3,008 6,567 3,823 6,859 9,956 6,492 14,727	881,5 880,3 877,5 874,1; 872,6 870,3 867,8 866,2 865,4 864,7 862,3 861,4 860,8 858,5 858,5
entair plc¹ extron, Inc.¹ 3. Hunt Transport Services, Inc.¹ bekwell Automation, Inc.¹ erker-Hannifin Corp.¹ einen Pacific Corp.¹ ewserve Corp.¹ ever Corp.² ever C	16,340 7,900 4,905 4,986 7,505 20,378 20,576 3,008 6,567 3,823 6,859 9,956 6,492 14,727 12,102 3,369	881,5 880,3 877,5 874,1; 872,6 870,3 867,8 866,2 865,4 864,7 862,3 861,4 860,8 858,5 858,1 856,7 856,4
Intair plc¹  xtron, Inc.¹  3. Hunt Transport Services, Inc.¹  sckwell Automation, Inc.¹  rker-Hannifin Corp.¹  sion Pacific Corp.¹  sweserve Corp.¹  surc Corp.¹  trits Corp.¹  dex Corp.¹  dex Corp.¹  dex Corp.¹  dex Corp.¹  dex Corp.¹  egion plc¹  rifolk Southern Corp.¹  cobs Engineering Group, Inc.¹  ritive Corp.¹  deta Corp.¹  egion plc¹  ritive Corp.¹  des Corp	16,340 7,900 4,905 4,986 7,505 20,378 20,576 3,008 6,567 3,823 6,859 9,956 6,492 14,727 12,102 3,369 11,152	881,5 880,3 877,5 874,1; 872,6 870,3 866,2 865,4 864,7 862,3 861,4 800,8 858,5 858,1 856,7 856,4
ntair plc¹  xtron, Inc.¹ 3. Hunt Transport Services, Inc.¹  ckwell Automation, Inc.¹  riker-Hannfin Corp.¹  ion Pacific Corp.¹  puserve Corp.¹  rist Corp.¹  rist Corp.¹  dEx Corp.¹  egion plc¹  rfolk Southern Corp.¹  tribus Southern Corp.¹  tribus Engineering Group, Inc.¹  tribus Corp.¹  ctor Corp.¹  ctor Corp.¹  ctor Corp.¹  dex Corp.¹  egion plc¹  rfolk Southern Corp.¹  ctor Co	16,340 7,900 4,905 4,986 7,505 20,378 20,576 3,008 6,567 3,823 6,859 9,956 6,492 14,727 12,102 3,369 11,152	881,5 880,3 877,5 874,1 872,6 870,3 867,8 866,2 865,4 864,7 862,3 881,5 885,5 885,1 856,7 856,4
ntair plc¹  xtron, Inc.¹  3. Hunt Transport Services, Inc.¹  rker-Hannifin Corp.¹  ion Pacific Corp.¹  wserve Corp.¹  vitrop Grumman Corp.¹  rris Corp.¹  dEx Corp.¹  dex Corp.¹  ere & Co.¹  egion plc¹  rfolk Southern Corp.¹  cobs Engineering Group, Inc.¹  tive Corp.¹  eing Co.¹	16,340 7,900 4,905 4,986 7,505 20,378 20,576 3,008 6,567 3,823 6,859 9,956 6,492 14,727 12,102 3,369 11,152 15,732 7,344	881,5 880,3 877,5 874,1 872,6 870,3 866,2 866,4 864,7 862,3 881,4 860,8 858,5 858,5 856,3
ntair plc¹  xtron, Inc.¹  3. Hunt Transport Services, Inc.¹  ckwell Automation, Inc.¹  rker-Hannifin Corp.¹  cion Pacific Corp.¹  vior Corp.¹  der Corp.¹  dex Corp.²  dex Cor	16,340 7,900 4,905 4,986 7,505 20,378 20,576 3,008 6,567 3,823 6,859 9,956 6,492 14,727 12,102 3,369 11,152 15,732 7,344 6,829	881,5 880,3 877,5 874,1 872,6 870,3 867,8 866,2 865,4 864,7 862,3 851,5 858,5 858,5 858,5 856,7 856,4 856,3
Intair plc¹  xtron, Inc.¹  3. Hunt Transport Services, Inc.¹  sckwell Automation, Inc.¹  riker-Hannifin Corp.¹  ion Pacific Corp.¹  byserve Corp.¹  byserve Corp.¹  tor Corp.¹  dEx Corp.¹  egion plc¹  rifolk Southern Corp.¹  cobs Engineering Group, Inc.¹  ritive Corp.¹  titive	16,340 7,900 4,905 4,986 7,505 20,378 20,576 3,008 6,567 3,823 6,859 9,956 6,492 14,727 12,102 3,369 11,152 15,732 7,344 6,829 5,745	881,5 880,3 877,5 874,1 872,6 870,3 867,8 866,2 865,4 864,7 862,3 861,4 860,8 858,5 858,1 856,7 856,4 856,6 852,4 851,6
entair plc¹  xtron, Inc.¹  3. Hunt Transport Services, Inc.¹  ckwell Automation, Inc.¹  corp.¹  corp.²  corp.¹  corp.²  corp.¹  corp.²  corp.²	16,340 7,900 4,905 4,986 7,505 20,378 20,576 3,008 6,567 3,823 6,859 9,956 6,492 14,727 12,102 3,369 11,152 15,732 7,344 6,829 5,745 10,193	881,5 880,3 877,5 874,1 872,6 870,3 867,8 866,2 865,4 861,4 860,8 858,5 858,5 856,3 851,6 856,3 851,6 850,0 846,6
Intair plc¹  xtron, Inc.¹  3. Hunt Transport Services, Inc.¹  iokwell Automation, Inc.¹  rker-Hannifin Corp.¹  ioin Pacific Corp.¹  bwserve Corp.¹  vor Corp.¹  trist Corp.¹  dEx Corp.¹  dex Corp.¹  eyien glc¹  trist Corp.¹  corb Southern Corp.¹  corb Southern Corp.¹  corb Sergineering Group, Inc.¹  rive Corp.¹  einig Co.¹  tother Corp.¹  corb Corp.¹  titlet Technologies Corp.¹  titlet Technologies Corp.¹  tetrpillar, Inc.¹  nois Tool Works, Inc.¹  c Connectivity Ltd.¹  5 Smith Corp.	16,340 7,900 4,905 4,986 7,505 20,378 20,576 3,008 6,567 3,823 6,859 9,956 6,492 14,727 12,102 3,369 11,152 15,732 7,344 6,829 5,745	881,5 880,3 877,5 874,1 872,6 870,3 867,8 866,2 865,4 864,7 862,3 861,4 858,5 858,1 856,7 856,4 858,5 858,1 856,3 858,6
Intair plc¹  xtron, Inc.¹  3. Hunt Transport Services, Inc.¹  sokwell Automation, Inc.¹  sokwell Automation, Inc.¹  sokwell Corp.¹  son Pacific Corp.¹  soverve Corp.¹  sor Corp.¹  thrip Grumman Corp.¹  tris Corp.¹  dEx Corp.¹  serie & Co.¹  segion plc¹  rfolk Southern Corp.¹  cobs Engineering Group, Inc.¹  trive Corp.¹  seling Co.¹  ton Corporation plc¹  SX Corp.¹  sited Technologies Corp.¹  tited Tochnologies Corp.¹  tited Technologies Corp.²  tited Technologies Corp.²  tited Technologies Corp.²	16.340 7,900 4,905 4,986 7,505 20,378 20,576 3,008 6,567 3,823 6,859 9,956 6,492 14,727 12,102 3,369 11,152 15,732 7,344 6,829 5,745 10,193 14,235	881,5 880,3 877,5 874,1 872,6 870,3 867,8 866,2 865,4 864,7 862,3 861,4 860,8 858,5 858,1 856,7 856,4 856,3 852,4 851,6 850,0 846,6
ntair plc¹  xtron, Inc.¹  3. Hunt Transport Services, Inc.¹  ickwell Automation, Inc.¹  ickwell Automation, Inc.¹  ickwell Corp.¹  ion Pacific Corp.¹  ions Corp.¹  idex Corp.¹  dex Corp.¹  dex Corp.¹  ere & Co.¹  egion plc¹  rfolk Southern Corp.¹  toto Corp.¹  tive Corp.¹  itive Corp.¹  itive Corp.¹  iting Corp.  iting Corp.  iting Corp.  iting Corp.  iting Inc.¹	16.340 7,900 4,905 4,986 7,505 20,378 20,576 3,008 6,567 3,823 6,859 9,956 6,492 14,727 12,102 3,369 11,152 15,732 7,344 6,829 5,745 10,193 14,235 9,992 14,123 28,190	881,5 880,3 877,5 874,1 872,6 870,3 867,8 866,2 865,4 864,7 862,3 851,5 858,1 856,7 856,4 858,5 858,1 856,7 856,4 854,5 854,4 856,3 854,4 856,3 854,4 856,3 854,4 856,3 854,4 856,3 856,4 866,4 866,4 866,4 866,4 866,4 866,4 866,4 866,4 866,4 866,4 866,4
Intair plc¹  xtron, Inc.¹  3. Hunt Transport Services, Inc.¹  sokwell Automation, Inc.¹  sokwell Automation, Inc.¹  sokwell Automation, Inc.¹  some read corp.¹  some read corp.¹  some read corp.¹  dEx Corp.¹  dex Corp.¹  dex Corp.¹  dex Corp.¹  serie & Co.¹  egion plc¹  rfolk Southern Corp.¹  cobs Engineering Group, Inc.¹  trive Corp.¹  sited Technologies Corp.¹  sited Technologies Corp.¹  sited Technologies Corp.¹  sited Technologies Corp.¹  site of Some read corp.¹  some read corp. corp.¹  some read corp. cor	16,340 7,900 4,905 4,986 7,505 20,378 20,576 3,008 6,567 3,823 6,859 9,956 6,492 14,727 12,102 3,369 11,152 15,732 7,344 6,829 5,745 10,193 14,235 9,992 14,123 28,190 9,216	881,5 880,3 877,5 874,1 872,6 870,3 866,2 865,4 864,7 862,3 861,4 860,8 858,5 858,1 856,4 856,3 851,6 852,4 851,6 852,4 851,6 852,4 851,6 852,4 851,6 852,4 851,6 852,4 851,6 852,4 851,6 852,4 851,6 852,4 851,6 852,4 851,6 852,4 851,6 852,4 851,6 852,4 851,6 852,4 852,4 853,6 852,4 853,6 854,6 854,6 855,6
entair plc¹ xtron, Inc.¹ 3. Hunt Transport Services, Inc.¹ sckwell Automation, Inc.¹ sich Pacific Corp.¹ sich Pacific Corp.¹ sweerve Corp.¹ uor Corp.¹ stris Corp.¹ stris Corp.¹ stere & Co.¹ segion plc¹ stroß Southern Corp.¹ stok Sengineering Group, Inc.¹ stris Corp.¹ stok Southern Corp.¹ stok Corp. Class A¹ speditors International of Washington, Inc.¹ speditors International of Washington, Inc.¹ specific Pacific Southern Corp.¹ specific Southern C	16,340 7,900 4,905 4,986 7,505 20,378 20,576 3,008 6,567 3,823 6,859 9,956 6,492 14,727 12,102 3,369 11,152 15,732 7,344 6,829 5,745 10,193 14,235 9,992 14,123 28,190 9,216 6,993	881,5 880,3 877,5 874,1 872,6 870,3 867,8 866,2 865,4 861,4 860,8 858,5 858,5 856,4 856,3 851,6 850,0 845,9 845,7 845,4 845,9
entair plc¹ extron, Inc.¹ 3. Hunt Transport Services, Inc.¹ bockwell Automation, Inc.¹ inch Pacific Corp.¹ inch Pacific Pa	16.340 7,900 4,905 4,986 7,505 20,378 20,576 3,008 6,567 3,823 6,859 9,956 6,492 14,727 12,102 3,369 11,152 15,732 7,344 6,829 5,745 10,193 14,235 9,992 14,123 28,190 9,216 6,993 12,487	881,5 880,3 877,5 874,1; 872,6 870,3 867,8 866,2 865,4 864,7 862,3 861,4 860,8 858,5 858,1 856,7 856,4 851,6 852,4 851,6 852,4 851,6 852,4 851,6 852,4 851,6 852,4 851,6 852,4 851,6 852,4 851,6 852,4 851,6 852,4 851,6 852,4 851,6 852,4 851,6 852,4 851,6 852,4 851,6 851,6 852,4 851,6 852,4 851,6 851,6 852,4 851,6 851,6 852,4 851,6
entair plc¹ extron, Inc.¹ 3. Hunt Transport Services, Inc.¹ bockwell Automation, Inc.¹ arker-Hannifin Corp.¹ ion Pacific Corp.¹ bowserve Corp.¹ bowserve Corp.¹ bowserve Corp.¹ dor Corp.¹ dor Corp.¹ description of Corp. of Corp	16,340 7,900 4,905 4,986 7,505 20,378 20,576 3,008 6,567 3,823 6,859 9,956 6,492 14,727 12,102 3,369 11,152 15,732 7,344 6,829 5,745 10,193 14,235 9,992 14,123 28,190 9,216 6,993 12,487 7,704	881,5 880,3 877,5; 874,1; 872,6; 867,8; 866,2; 865,4; 860,4; 860,8; 858,1; 858,1; 856,4; 856,4; 851,6; 852,4; 851,6; 854,851,6; 852,4; 851,6; 853,851,851,851,851,851,851,851,851,851,851
entair plc¹ extron, Inc.¹ 3. Hunt Transport Services, Inc.¹ sckwell Automation, Inc.¹ since Pacific Corp.¹ sion Pacific Corp.¹ sweeve Corp.¹ uor Corp.¹ strict Corp.¹ strict Corp.¹ stere & Co.¹ legion plc¹ strolk Southern Corp.¹ storick Southern Corp.¹ storick Corp.¹ storick Corp.¹ storick Corp.¹ storick Corp.¹ storick Southern Corp.¹ storick Corp. Class A¹ speeditors International of Washington, Inc.¹ storick Corp.¹ storick Corp.² storick Corp	16,340 7,900 4,905 4,986 7,505 20,378 20,576 3,008 6,567 3,823 6,859 9,956 6,492 14,727 12,102 3,369 11,152 15,732 7,344 6,829 5,745 10,193 14,235 9,992 14,123 28,190 9,216 6,993 12,487 7,704 13,321	881,5' 880,3' 877,5' 874,1' 872,6' 870,3' 867,8' 866,2' 865,4' 864,7' 862,3' 861,4' 860,8' 858,5' 858,1' 856,4' 866,8' 858,1' 856,4' 845,9' 845,7' 845,9' 846,6' 847,9' 84
entair plc¹ extron, Inc.¹ 3. Hunt Transport Services, Inc.¹ bockwell Automation, Inc.¹ inchardin Corp.¹ inchardin Corp. Inc.¹ inchardin Corp. Inchardin Inc.¹ inchardin Corp. Inchardin Inch	16.340 7,900 4,905 4,986 7,505 20,378 20,576 3,008 6,567 3,823 6,859 9,956 6,492 14,727 12,102 3,369 11,152 15,732 7,344 6,829 5,745 10,193 14,235 9,992 14,123 28,190 9,216 6,993 12,487 7,704 13,321 4,066	881,5 880,3 877,5 874,1; 872,6 870,3 867,8 866,2 865,4 864,7 862,3 861,4 860,8 858,5 858,1 856,7 856,4 851,6 852,4 851,6 852,4 851,6 852,4 851,6 852,4 851,6 852,4 851,6 852,4 851,6 852,4 851,6 852,4 851,6 852,4 851,6 852,4 851,6 852,4 851,6 852,4 851,6 852,4 851,6 852,4 851,6 851,6 852,4 851,6 852,4 851,6 852,4 851,6 852,4 851,6 851,6 852,4 851,6 852,4 851,6
entair plc¹ extron, Inc.¹ 3. Hunt Transport Services, Inc.¹ cokwell Automation, Inc.¹ arker-Hannifin Corp.¹ ione Pacific Corp.¹ cover Corp.¹ cover Corp.¹ cover Corp.¹ description of Corp. description of Corp.¹ description of Corp. description of Corp.¹	16,340 7,900 4,905 4,986 7,505 20,378 20,576 3,008 6,567 3,823 6,859 9,956 6,492 14,727 12,102 3,369 11,152 15,732 7,344 6,829 5,745 10,193 14,235 9,992 14,123 28,190 9,216 6,993 12,487 7,704 13,321 4,066 3,433	881,5 880,3 877,5 874,1; 872,6 870,3 866,2 865,4 864,7, 862,3 861,4 860,8 858,1 856,7 856,4 856,4 851,6 852,4 851,6 852,4 851,6 852,4 851,6 852,4 851,6 852,4 851,6 852,4 851,6 852,4 851,6 852,4 851,6 852,4 851,6 852,4 851,6 852,4 851,6 852,4 851,6 852,4 851,6 852,4 853,6 853,
entair plc¹ extron, Inc.¹ B. Hunt Transport Services, Inc.¹ bockwell Automation, Inc.¹  S. Hunt Transport Services, Inc.¹ bockwell Automation, Inc.¹  arker-Hannifin Corp.¹ bone Pacific Corp.¹  owserve Corp.¹  owserve Corp.¹  othrop Grumman Corp.¹  aris Corp.¹  detx Corp. detx detx detx detx detx detx detx detx	16.340 7,900 4,905 4,986 7,505 20,378 20,576 3,008 6,567 3,823 6,859 9,956 6,492 14,727 12,102 3,369 11,152 15,732 7,344 6,829 5,745 10,193 14,235 9,992 14,123 28,190 9,216 6,993 12,487 7,704 13,321 4,066	881,5' 880,3' 877,5' 874,1' 872,6' 870,3' 867,8' 866,2' 865,4' 864,7' 862,3' 861,4' 860,8' 858,1' 856,4' 856,4' 866,8' 858,1' 856,4' 856,4' 845,9' 845,7' 845,4' 843,4' 842,2' 839,7' 839,5' 837,2' 837,0' 835,8' 835,5' 835,8'
extron, Inc.¹ B. Hunt Transport Services, Inc.¹ tockwell Automation, Inc.¹ arker-Hannifin Cop.¹ Inion Pacific Corp.¹ lowserve Corp.¹ lowserve Corp.¹ lothrop Grumman Corp.¹ series & Co.¹ legion pic¹ torfolk Southern Corp.¹ leere & Co.¹ lelegion pic¹ torfolk Southern Corp.¹ acobs Engineering Group, Inc.¹ ortive Corp.¹ oeing Co.¹ aton Corporation pic¹ SX Corp.¹ linited Technologies Corp.¹ linited Technologies Corp.¹ atorpic Inc.¹ o Smith Corp. mphenol Corp. — Class A¹ xpeditors International of Washington, Inc.¹ torring, Inc.¹ lover Corp.¹ lortune Brands Home & Security, Inc.¹ anasa City Southern¹ imerson Electric Corp.¹ loper Technologies, Inc.¹ larson Corp.¹ lineral Dynamics Corp.¹ loper Technologies, Inc.¹ larson Corp.¹ loper Technologies, Inc.¹ larson Corp.¹ loper Technologies, Inc.¹ larson Corp.¹ larson Ltd.¹ larson Corp.¹ larson Corp.² larson Corp.² larso	16,340 7,900 4,905 4,986 7,505 20,378 20,576 3,008 6,567 3,823 6,859 9,956 6,492 14,727 12,102 3,369 11,152 15,732 7,344 6,829 5,745 10,193 14,235 9,992 14,123 28,190 9,216 6,993 12,487 7,704 13,321 4,066 3,433 21,414	881,57 880,38 877,52 874,12 872,66 870,35 866,25 865,44 864,27 862,33 861,42 860,85 858,54 85

Cummins, Inc. <sup>1</sup>	4,941	830,236
AMETEK, Inc. <sup>1</sup>	12,561	829,528
Honeywell International, Inc. <sup>1</sup>	5,848	828,896
Johnson Controls International plc <sup>1</sup>	20,545	827,758
Raytheon Co. <sup>1</sup>	4,428	826,176
Stanley Black & Decker, Inc.1	5,471	825,957
Ball Corp. <sup>1</sup>	19,974	824,927
Lockheed Martin Corp. <sup>1</sup>	2,656	824,130
FLIR Systems, Inc. <sup>1</sup>	21,139	822,518
Mettler-Toledo International, Inc. <sup>51</sup>	1,313	822,148
3M Co. <sup>1</sup>	3,912	821,129
Ingersoll-Rand plc1	9,199	820,275

Table   Tabl		Ohana	Value
Page	COMMON STOCKS† - 98.8% (continued)	Shares	Value
Search   1.00		44 902	¢ 920.404
Konstin Same         1924         1925			
Nobe Management (medical processor)         10,500         m.	Arconic, Inc. <sup>1</sup>	32,947	
\$1.00   \$1.0			
\$2.00   \$2.0			
TRANSPART CROSS 1972			
Washingtoned         14.34         88.25           Washingtoned         12.35         8.00           Washingtoned         12.35         7.00           Washingtoned         12.35         7.77           Washingtoned         12.35         7.00           Washingtoned         12.35			
Richard Arthur   Rich			
Salam meril         15.00         moorable           Lyan Meril         15.00         moorable           Lyan Meril         15.00         moorable           Lyan Meril         15.00         moorable           Lyan Meril         15.00         moorable           Manager         4.00         moorable           Tool Indicated         15.00         moorable           Tool Indicated         15.00         moorable           Lyan Meril         15.00         moorable           Ly			
		12,815	802,603
Water Moments Form         59.21         7.9.25           March Stands         4.25         7.7.25           March Stands         4.25         7.7.25           March Stands         4.25         7.8.26           March Stands         4.25         7.8.26           March Standson, Inc.         4.24         8.7.26           March Standson, Inc.         4.24         8.7.26           Hower Standson, Inc.         4.24         8.2.2           Hower Standson, Inc.         4.24         8.2.2           Hower Standson, Inc.         4.22         8.2.2           Hower Standson, Inc.         4.2.2         8.2.2           Howe			
Main March Membra March Stands         3,00         20,00 <t< td=""><td></td><td></td><td></td></t<>			
Assign Temperature Street         400         700 DESCRIPTION           Temperature Street         250 DESCRIPTION			
Tem Instantional Part Part Community 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1	Waters Corp. 1		
Technology 1-25		4,4/6	
Misses   M			56,790,592
Stackgon	Micron Technology, Inc.:1	24,794	975,147
Multi- Programmer   Mult	Applied Materials, Inc.1	18,141	944,965
### ### ### ### ### ### ### ### ### ##			
tam Basen-Coroning         4,84         88,54			
Tooks Instruments, Inc.    SEE   SEC.    SEE   SEC.    SEE   SEC.    SEE   S			
MONITO Com.			
Image   Control   Contro			
Antaing Dorkes, Inc.			
Abornal Proteografs   17.00   12.51	Analog Devices, Inc. <sup>1</sup>	10,002	861,872
Payment   1	Akamai Technologies, Inc. 1	17,490	852,114
Prince   P			
DUAL COMAN Inc.   16.000   50.000   5			
Abenced Rivor Devices, Inc.  Abenced Rivor Devices, Inc.  BASS SASSA  Rivor Sassa  Rechts In Ent.  Rechts In E	QUALCOMM, Inc. <sup>1</sup>	16,208	840,223
Miscandia Federatoria, Inc.**         84,58         84,32           Caberne Despit Systems, Inc.**         83,20         83,20           Caberne Copin**         11,90         83,00           Content Copin**         19,50         82,00           DNC Testinology Col.**         95,50         82,00           Col.**         94,50         81,00           According to Col.**         8,00         81,00           According to Col.**         8,00         81,00           According to Col.**         8,00         80,00           Marcial Selection According to Col.**         19,00         80,00      <			
Segapat Pechnocop per         35.10         0.43.25           Contract Pechnical Per         27.21         0.50.20           Centre Congil         11.20         0.72.20           Centre Congil         11.20         0.72.20           Centre Congil         11.20         0.72.20           Contract Team Congil         11.20         0.72.20           Contract Team Congil         11.15         0.07.70           Contract Team Congil         11.15         0.07.70           Contract Team Congil         11.15         0.07.70           Symposy, and         11.15         0.07.70           Hander Congil         11.15         0.07.70           Hander Congil         11.15         0.07.70           Hander Congil         10.07         0.07.70           Hander Congil         10.07         0.07.70           Hander Congil         10.07         0.07.70           CSPA, Inc.         26.94         0.05.20           Encomice Am, Inc.         10.07         0.07.70           Hander Congil         10.07         0.07.70           Hander Congil         10.07         0.07.70           Hander Congil         10.07         0.07.70           Hander Congil			
Resident Incidents (Control Design Systems, Inc.)         7,511         83,266           Control Design Systems, Inc.)         21,093         83,400           Colors Design Systems, Inc.)         10,007         822,512           Colors Systems, Inc.)         1,555         80,007           Colors Systems, Inc.)         1,555         80,007           Colors Systems, Inc.)         1,555         80,007           Colors Systems, Inc.)         1,515         81,358           Fields Maticual Information Services, Inc.)         87,46         813,357           Fields Systems of Marcell Colors         1,015         813,357           Fields Systems of Marcell Colors         1,015         813,357           Fields Systems of Marcell Colors         1,026         813,357           Colors of Marcell Colors         1,026         813,357           Colors of Marcell Colors         1,026         813,357           Colors of Marcell Colors         1,026         813,357			
(Semen Com <sup>2</sup> できた Systems (m. 15.001 また Systems (m. 15.001 また Systems (m. 15.001 また Systems (m. 15.001 また Systems (m. 15.001 もの 15.0	Red Hat, Inc. 1		
Call Systems Inc.			
DECEMBRATIONS OF CLISSES A' 1.115 BOOD DECEMBRATIONS OF			
Cognizant Tethnology Statiunes Com, — Class A'   13.05   823.70     International Business Richines Com, — Class A'   81.35     Feldite Nitational Hornation Services, Inc.'   6.01   812.35     Feldite Nitational Hornation Services, Inc.'   6.01   812.35     Konceast Clory!   10.87   81.35     Konceast Clory!   10.87   81.05     Konceast Clory!   10.8			
Symposis, Inc.	Cognizant Technology Solutions Corp. — Class A <sup>1</sup>	11,315	820,790
Fisher   Manison Information Services, Inc.   8.716   813597   812587   8			
Accenture pic — Class A¹         6.016         812.58           Minnsont Corp¹*         10.78         810.58         810.58         810.58         810.58         810.58         810.58         810.58         810.58         810.78         810.58         810.78         810.58         810.78         810.58         810.78         800.655 <th< td=""><td></td><td></td><td></td></th<>			
Microsoft Cool   10,476   10			
Initial Init	Microsoft Corp. <sup>1</sup>		810,153
CSRA, Inc.¹         24,94         806,558         Electronic Ms. Inc.¹         3,260         737,472 <td></td> <td></td> <td></td>			
Bittoring Aris, Inc.			
COMMON STOCKS* 98.8% (continued)         Technology 9.2% (continued)         1.2.381         \$ 789.345           Western Digis Corp.         9.2.48         789.027           Western Digis Corp.         9.2.48         789.027           Onco., Inc.*1         1.1.235         7.98.08         789.188           Skyowinks Stollors, Inc.*1         5.7.70         7.91.188         789.188	Electronic Arts, Inc. 1		
COMMON STOCKS - 38.8% (continued)         S.789, 34.2%           Exchanology - 2.2% (continued)         1.2.98         7.89, 34.2%           Activision Bilizzard, Inc.¹         1.2.98         7.89, 32.2%           Austenn Egylard (Lorg.¹)         1.7.030         7.89, 38.2%           Autodisk, Inc.¹         7.030         7.89, 38.3%           Apple, Inc.¹         5.071         7.81, 59.3%           Apple, Inc.¹         5.77         7.72, 20.3           Abche Systems, Inc.¹         5.77         7.72, 20.3           Abche Systems, Inc.¹         5.77         7.72, 20.3           Abche Systems, Inc.¹         5.77         7.72, 20.3           Total Technology         1.72         7.72, 20.3         7.72, 20.3           Total Technology         7.11, 36         96, 40.3         7.72, 20.3         7.81, 43.2         96, 20.3           Marathon Oll Corp.¹         7.1, 36         96, 40.3         7.72, 20.3         96, 40.3         7.72, 20.3         96, 20.2         96, 20.2         96, 20.2         96, 20.2         96, 20.2         96, 20.2         96, 20.2         96, 20.2         96, 20.2         96, 20.2         96, 20.2         96, 20.2         96, 20.2         96, 20.2         96, 20.2         96, 20.2         96, 20.2         96, 20.2	Broadcom Ltd. <sup>1</sup>	3,296	799,412
Technology - 9.2% (continued)         1.2.98         789,343           Western Digital Corp.¹         9.248         789,027           Check (misc)         1.2.28         789,027           Concy, Inc.¹         1.2.28         789,027           Skywrisk Solutions, Inc.¹         7.889         783,028           Skywrisk Solutions, Inc.¹         8.343         779,433           Skywrisk Solutions, Inc.¹         8.343         779,433           AsbEYS, Inc.¹         6.284         788,787           Abbot Systems, Inc.¹         6.284         788,787           Oracle Corp.¹         1.58         788,333           Total Technology         1.15         98,4803           Nowfield Exploration Co.¹         3.2442         98,583           Alas Systems         1.98         98,4803           Obes James Solution Co.¹         3.2442         98,583           Alas Systems         1.98         98,583           Obes James Solution Co.¹         3.2442         98,583           Alas Systems         1.98         98,683           Cheat Systems         1.98         98,684           Cheat Systems         1.99         98,815           Cheat Systems         1.99         98,815	COMMON CTOCKET OR ON Assertions A	Shares	Value
Admission Bilzzard, Inc. 1 Western Digital Corp. 1 Coron, Inc. 1 Coron,			
Convo., Inc.   11.25	Activision Blizzard, Inc. <sup>1</sup>	12,391	\$ 799,343
Aludosk, Inc.	Western Digital Corp. <sup>1</sup>		
Skymorks Solutions, Inc.¹         7,889         78,580           popple, Inc.¹         5,071         7815,43           salesforce com, Inc.¹         8,343         779,403           ANSYS, Inc.¹         6,264         768,781           ANSYS, Inc.¹         6,264         768,781           Oracle Corp.¹         15,598         754,153           Total Technology         71,136         896,003           Berrey - 6.8*         19,680         896,403           Marathon Oll Corp.¹         19,680         896,403           Anadskof Petroleum Corp.¹         19,680         896,403           Anadskof Petroleum Corp.¹         19,680         896,403           Anadskof Petroleum Corp.¹         19,680         896,403           Corcho Resources Corp.¹         20,411         93,572           Corcho Resources, Inc.²         25,566         938,528           Apache Corp.¹         20,471         94,561           Devoit Energy Corp.¹         20,471         93,571           Noble Energy, Inc.²         19,979         93,573           Noble Energy, Inc.²         19,999         93,573           Helmerich & Payne, Inc.²         19,800         91,115,50           Valeo Energy (Co.¹         19			
Apple, Inc.¹         5,071         75,154           Actobe Systems, Inc.¹¹         5,071         778,033         779,403           Actobe Systems, Inc.¹¹         6,264         768,678         777,003         777,003         778,003         778,103         778,103         778,103         778,103         778,103         783,331,371         778,103         783,331,371         789,103 <th< td=""><td></td><td></td><td></td></th<>			
Adobe Systems, Inc. 19         5,179         772,203           ANSYS, Inc. 1         6,264         783,781           Oracle Cop. 1         15,598         754,163           Total Technology         8,38,313,71           Berry - 8,8%         71,136         96,603           Newfield Exploration Co. 1         32,442         96,25,53           Andardino Petroleum Corp. 1         19,662         90,498           Chesspaske Energy Cop. 1         21,033         950,442           Range Resources Corp. 2         48,566         948,656           Corch Resources, Inc. 3         20,471         93,515           Devoi Energy Corp. 3         25,067         935,525           Apache Corp. 1         20,471         93,515           Devoi Energy Corp. 3         20,471         93,515           Apache Corp. 1         32,474         93,515           Pinneer Natural Resources Co. 3         6,261         93,274           Pinneer Natural Resources Co. 4         6,261         93,274           Pinneer Natural Resources Co. 4         8,087         919,274           Pinneer Natural Resources (p.c. 4         9,271         98,877           Concophilips'         18,092         93,555           Concophilips'			
ANSYS, Inc.*         6,24         76,78           Oracle Corp.*         15,589         75,418           Energy - 6,87         38,381,371           Energy - 6,87         71,136         98,603           Marathon Oil Corp.*         71,136         98,603           Anadaric Petroleum Corp.*         19,662         980,498           Anadaric Petroleum Corp.*         48,526         96,489           Range Resources Corp.*         48,526         948,654           Corch Resources, Inc.**         22,103         950,448           Bown Energy Corp.*         25,666         938,528           Apache Corp.*         25,666         938,528           Devor Intergy, Inc.*         19,979         936,815           Noble Energy, Inc.*         9,277         945,718           Heiser Corp.*         6,261         923,748           Ploneer Natural Resources Oc.*         6,261         923,749           Ploneer Natural Resources Oc.*         8,087         919,127           Cornease Energy Co.*         8,087         919,218           Cimate Energy Co.*         8,087         93,538           Cornect Energy Co.*         9,271         898,677           Cornect Energy Co.*         9,271         8			
Oracle Corg.¹         15,98         75,163           Energy - 6,8%         38,381,371           Marsthon Of Corg.¹         71,138         98,603           Newfield Exploration Corg.¹         32,442         982,853           Newfield Exploration Corg.¹         22,1033         95,442           Chesapseke Energy Corg.¹         22,1033         95,442           Range Resources Corg.¹         22,1033         95,442           Concho Resources, Inc.¹         7,179         946,618           Devon Energy Corg.¹         25,566         383,525           Apache Corg.¹         9,979         94,618           Devon Energy Corg.¹         20,471         937,572           Hess Corg.¹         20,471         937,572           Noble Energy, Inc.¹         32,879         926,776           Noble Energy, Inc.¹         32,879         926,776           Hellmeirch & Payne, Inc.¹         18,987         92,927           Hellmeirch & Payne, Inc.¹         19,969         919,173           OncocoPhilips¹         19,969         919,173           National Oliwell Varco, Inc.¹         9,97         98,875           Valero Energy Corg.¹         15,96         99,003           FeliphiFMC Diglo²         31,551<			
15tal Technology			
Energy - 6.8%         In 16         96.603           Newfield Exploration Co. 1.3         32.442         962.553           Newfield Exploration Co. 1.3         19.662         960.488           Chesapaeke Energy Corp. 1.3         221.033         950.442           Range Resources Corp. 1.3         48.526         94.654           Cornel nergy Corp. 1.3         48.526         94.654           Devon Energy Corp. 1.3         25.566         93.528           Apache Corp. 1         20.471         937.572           Hess Corp. 1         20.471         937.572           Ploneer Natural Resources Co. 1         6.261         923.748           Noble Energy, Inc. 1         6.261         923.748           Helmerich & Payne, Inc. 2         6.261         923.748           Helmerich & Payne, Inc. 3         6.261         923.748           Leg Cor Securosco, 1         9.272         9.272	·		
Newfield Exploration Co. <sup>11</sup> 32,442       962,553         Andadrico Petroleum Corp. <sup>1</sup> 19,662       60,648         Chesapeake Energy Corp. <sup>13</sup> 48,526       948,654         Concho Resources, Inc. <sup>13</sup> 7,179       945,618         Corp. <sup>14</sup> 25,566       938,528         Apache Corp. <sup>1</sup> 25,566       938,752         Apache Corp. <sup>1</sup> 19,779       958,175         Apache Corp. <sup>1</sup> 22,771       958,175         Picneer Natural Resources Co. <sup>1</sup> 6,261       923,486         Picneer Natural Resources Co. <sup>1</sup> 6,261       923,486         Cifraera Energy Co. <sup>1</sup> 8,087       919,249         Asional Olivell Varco, Inc. <sup>1</sup> 18,992       905,505         EOG Resources, Inc. <sup>1</sup> 9,271       896,877         Valence Fengy Corp. <sup>1</sup> 11,569       890,907         Valence Fengy Corp. <sup>1</sup> 11,569       890,904         Phillips 66       3       9,499       870,203			
Anadarko Petroleum Corp.¹       19,662       960,489         Chesapaeka Energy Corp.¹       48,526       948,684         Cancho Resources, Inc.¹¹       7,179       945,618         Devon Energy Corp.¹       25,566       938,528         Apacha Corp.¹       20,471       937,572         Noble Energy, Inc.¹       19,979       936,815         Noble Energy, Inc.¹       32,679       925,776         Noble Energy, Inc.¹       17,690       923,748         Helmerich & Payne, Inc.¹       17,690       921,826         Cimarex Energy Co.¹       19,989       919,173         Halliburion Co.¹       19,989       919,173         Valero Energy Corp.¹       9,989       919,173         Valero Energy Corp.¹       9,271       896,875         Valero Energy Corp.¹       9,271       896,875         Valero Energy Corp.¹       9,271       896,877         Valero Energy Corp.¹       31,551       890,003         TechnipHKC plc.¹¹       12,404       865,303         Schlumberger Ltd.¹       12,404       865,303         Equities Corp.¹       13,356       875,893         Chevro Corp.¹       13,366       875,893         Chevron Corp.¹       15,681			
Chesapeake Energy Corp. 34       21,033       950,442         Range Resources Corp. 34       48,526       94,864         Conch Resources, Inc. 34       7,179       945,618         Devon Energy Corp. 34       25,556       938,528         Apache Corp. 14       22,471       937,572         Hess Corp. 15       19,979       936,815         Noble Energy, Inc. 1       32,679       928,776         Noble Energy, Inc. 1       6,261       923,748         Helmerich & Payne, Inc. 1       17,680       921,826         Climarex Energy Co. 1       8,087       919,249         Hellburton Co. 1       19,969       919,173         Concorphillips 6       18,092       905,505         National Olivell Varco, Inc. 1       9,21       896,877         Valence Energy Corp. 1       9,271       896,877         Valence Energy Corp. 2       9,499       870,203         Technish Corp. 1       11,569       890,004         Yeller Energy Corp. 2       11,569       890,004         Technish Corp. 3       12,404       865,303         Equities Corp. 4       23,375       855,903         Elevernor Corp. 4       13,261       861,48         Occidental Petroleum Co			
Range Resources Cong.¹       48,526       949,656         Concho Resources, Inc.¹       25,566       938,528         Devon Energy Corg.¹       20,471       937,572         Hess Corg.¹       19,979       936,815         Nobie Energy, Inc.¹       32,679       926,776         Nobie Energy, Inc.¹       17,690       921,826         Cimarex Energy Co.¹       18,087       919,248         Helmerich & Payne, Inc.¹       19,969       919,173         Concochalligis¹       18,092       90,515         National Oliwell Varco, Inc.¹       25,340       90,538         EOG Resources, Inc.¹       9,271       896,877         Valero Energy Corp.¹       31,551       80,007         TelnipFMC plc.¹¹       11,569       89,073         TechnipFMC plc.¹¹       11,569       89,073         Schlumberger Ltd.¹       12,404       865,303         Equities Corp.¹       13,261       865,403         Ceiglies Corp.¹       13,261       865,403         Clear Corp.¹       13,261       865,403         Scherno Corp.¹       13,261       865,403         Chevron Corp.¹       7,263       833,403         Marather Petroleum Corp.¹       15,061 <t< td=""><td>Chesapeake Energy Corp.<sup>*,1</sup></td><td></td><td></td></t<>	Chesapeake Energy Corp. <sup>*,1</sup>		
Devon Energy Corp.¹       25.566       938.528         Apache Corp.¹       20.471       937.528         Hess Corp.¹       19.979       936.815         Noble Energy, Inc.¹       32.679       926.776         Incinear Marvail Resources Co.¹       6,261       923.748         Helmerich & Payne, Inc.¹       17.690       921.826         Indirect Energy Co.¹       8,087       919.249         Halliburion Co.¹       19.669       919.173         ConcocPhillips¹       18.092       905.505         National Oliwell Varco, Inc.¹       25.340       90.5305         Col Gesources, Inc.¹       9.271       896.877         Valero Energy Corp.¹       9.499       870.203         Schlumberger Ltd.¹       9,499       870.203         Schlumberger Ltd.¹       9,499       870.203         Schlumberger Ltd.¹       13,261       865,148         Occidental Petroleum Corp.¹       13,356       875,599         Chevro Corp.¹       7,263       835,409         Chevro Corp.¹       15,661       844,621         Exxon Mobil Corp.¹       15,661       844,621         Exxon Mobil Corp.¹       30,380       828,715         Cabol Oil & Gas Corp. — Class A¹	Range Resources Corp. <sup>1</sup>	48,526	949,654
Apache Corp.¹       20,471       937,572         Hess Corp.¹       19,979       936,815         Noble Energy, Inc.¹       32,679       926,776         Noble Energy, Inc.¹       6,261       923,748         Helmentch & Payne, Inc.¹       8,087       919,249         Cimarex Energy Co.¹       8,087       919,249         Actional Olivell Varco, Inc.¹       18,092       905,505         Concophillips¹       18,092       905,505         Astional Olivell Varco, Inc.¹       25,340       905,398         EOG Resources, Inc.¹       9,271       896,877         Valero Energy Cop.¹       11,569       890,003         TechnipFMc Dic¹*       11,569       890,003         Phillips 66¹       9,271       896,877         Schlumberger Ltd.¹       12,404       865,303         Equities Corp.¹       13,261       865,408         Occidental Petroleum Corp.¹       13,356       867,893         Chevron Corp.¹       7,263       883,403         Chevron Corp.¹       7,263       883,403         Marathon Petroleum Corp.¹       15,061       844,621         Exxon Mobil Corp.¹       10,208       836,852         Cabot Oil & Gas Corp. — Class A¹ <td< td=""><td></td><td></td><td></td></td<>			
Hèss Cop. 1 Noble Energy, Inc. 1 Pioner Natural Resources Co. 1 Robert Climarex Energy Co. 1 Robe			
Noble Energy, Inc.¹       32,679       926,776         Pioneer Natural Resources Co.¹       6,261       923,748         Helmerich & Payne, Inc.¹       17,690       921,826         Cimarex Energy Co.¹       8,087       919,249         Halliburton Co.¹       19,969       919,173         ConcocPhillips¹       18,092       905,505         National Oliwell Varco, Inc.¹       25,340       905,398         CoG Resources, Inc.¹       9,271       896,877         Valero Energy Corp.¹       11,569       890,003         Technipf MC pic.¹       31,551       880,904         Technipf MC pic.¹       11,569       890,003         Schlumberger Ltd.¹       9,499       870,203         Schlumberger Ltd.¹       12,404       865,303         Equities Corp.¹       12,404       865,303         Baker Hughes a GE Co.¹       13,356       857,589         Baker Hughes a GE Co.¹       7,263       853,903         Marathon Petroleum Corp.¹       15,061       844,621         Exxon Mobil Corp.¹       15,061       844,621         Exxon Mobil Corp.¹       30,980       828,715         Andeaov¹       10,208       836,872         Andeaov¹       7,920<	Hess Corp. <sup>1</sup>	19,979	936,815
Helmerich & Payne, Inc.¹  Cimarex Energy Co.¹  Halliburton Co.¹  19,969 919,173  Concocphillips¹  Concocphillips¹  Rational Oilwell Varco, Inc.¹  Rottonal Oilwell Varco, Inc.²  Rottonal			926,776
Cimarex Energy Co.¹       8,087       919,249         Halliburton Co.¹       19,969       919,173         ConcoCPhillips¹       18,092       905,505         National Oilwell Varco, Inc.¹       25,340       905,398         E'GG Resources, Inc.¹       9,271       896,877         Valero Energy Corp.¹       11,569       890,003         TechnipFMC plc¹¹       31,551       880,904         Phillips 66¹       9,499       870,203         Schlumberger Ltd.¹       12,404       865,303         Equities Corp.¹       13,261       865,148         Occidental Petroleum Corp.¹       13,356       857,599         Shevron Corp.¹       23,375       855,993         Chevron Corp.¹       15,061       844,621         Marathon Petroleum Corp.¹       15,061       844,621         Exxon Mobil Corp.¹       10,208       836,852         Cabot Oil & Gas Corp. — Class A¹       30,980       828,715         Andeavo¹       7,920       816,948         Williams Companies, Inc.¹       27,098       813,212         Kinder Morgan, Inc.¹       42,036       806,250			
Hallburton Co.¹ ConcocPhillips¹ 18,092 905,505 National Oliwell Varco, Inc.¹ 25,340 905,398 ECG Resources, Inc.¹ 25,340 905,398 ECG Resources, Inc.¹ 31,569 890,097 Valero Energy Corp.¹ 31,551 880,904 Phillips 66¹ 9,499 870,203 EchnipFMC plc¹¹ 12,404 865,303 Equities Corp.¹ 13,261 865,148 Cocidental Petroleum Corp.¹ 13,261 865,148 Cocidental Petroleum Corp.¹ 13,356 857,589 Baker Hughes a GE Co.¹ 23,375 855,903 Chevron Corp.¹ 15,061 844,621 Exxon Mobil Corp.¹ 10,208 836,802 Cabot Oil & Gas Corp. — Class A¹ Andeavor¹ 10,208 836,805 Cabot Oil & Cas Corp. — Class A¹ Andeavor¹ 10,208 836,805 Cab			
ConcoCPhillips¹       18,092       905,505         National Oilwell Varco, Inc.¹       25,340       905,398         ECGC Resources, Inc.¹       9,271       896,877         Valero Energy Corp.¹       11,569       890,003         TechnipFMC plc¹¹       31,551       880,904         Phillips 66¹       9,499       870,203         Schlumberger Ltd.¹       12,404       865,303         Equities Corp.¹       13,261       865,148         Occidental Petroleum Corp.¹       13,356       857,889         Baker Hughes a GE Co.¹       23,375       855,993         Chevron Corp.¹       7,263       853,403         Marathon Petroleum Corp.¹       15,061       844,621         Exxon Mobil Corp.¹       10,208       836,852         Cabot Oil & Gas Corp. — Class A¹       30,980       828,715         Andeavor¹       7,920       816,948         Williams Companies, Inc.¹       42,036       806,250         Kinder Morgan, Inc.¹       42,036       806,250	Halliburton Co. <sup>1</sup>	19,969	919,173
EOG Resources, Inc.¹       9,271       896,877         Valero Energy Corp.¹       11,569       890,904         TechnipFMC plc¹¹       31,551       880,904         Phillips 66¹       9,499       870,203         Equities Corp.¹       12,404       865,303         Equities Corp.¹       13,261       865,148         Occidental Petroleum Corp.¹       13,356       857,589         Baker Hughes a GE Co.¹       23,375       855,903         Chevron Corp.¹       7,263       853,403         Marathon Petroleum Corp.¹       15,061       844,621         Exxon Mobil Corp.¹       10,208       836,852         Cabot Oil & Gas Corp. — Class A¹       30,980       828,715         Andeavor¹       7,920       816,948         Williams Companies, Inc.¹       42,036       806,250         Kinder Morgan, Inc.¹       42,036       806,250			
Valero Energy Corp.¹       11,569       890,003         TechnipFMC plc¹¹       31,551       880,904         Phillips 66¹       9,499       870,203         Schlumberger Ltd.¹       12,404       865,303         Equities Corp.¹       13,261       865,148         Occidental Petroleum Corp.¹       13,356       857,589         Baker Hughes a GE Co.¹       23,375       855,993         Chevron Corp.¹       7,263       853,403         Marathon Petroleum Corp.¹       15,061       844,621         Exxon Mobil Corp.¹       10,208       836,852         Cabot Oil & Gas Corp. — Class A¹       30,980       828,715         Andeavor¹       7,920       816,948         Williams Companies, Inc.¹       42,036       806,250         Kinder Morgan, Inc.¹       42,036       806,250			
TechnipFMC plc¹¹       31,551       880,904         Phillips 66¹       9,499       870,203         Schlumberger Ltd¹       12,404       865,303         Equities Corp.¹       13,261       865,148         Occidental Petroleum Corp.¹       13,356       857,589         Baker Hughes a GE Co.¹       23,375       855,993         Chevron Corp.¹       7,263       853,403         Marathon Petroleum Corp.¹       15,061       844,621         Exxon Mobil Corp.¹       10,208       836,852         Cabot Oil & Gas Corp. — Class A¹       30,980       828,715         Andeavor¹       7,920       816,948         Williams Companies, Inc.¹       27,098       813,212         Kinder Morgan, Inc.¹       42,036       806,250	Valero Energy Corp.1		
Phillips 66¹       9,499       870,203         Schlumberger Ltd.¹       12,404       865,003         Equities Corp.¹       13,261       865,148         Occidental Petroleum Corp.¹       13,356       857,589         Baker Hughes a GE Co.¹       23,375       853,403         Chevron Corp.¹       7,263       853,403         Marathon Petroleum Corp.¹       15,061       844,621         Exxon Mobil Corp.¹       10,208       836,852         Cabot Oil & Gas Corp. — Class A¹       30,980       528,715         Andeavor¹       7,920       816,948         Williams Companies, Inc.¹       27,098       813,212         Kinder Morgan, Inc.¹       42,036       806,250	TechnipFMC plc <sup>-1</sup>	31,551	880,904
Equities Corp.¹       13,261       865,148         Occidental Petroleum Corp.¹       13,356       857,589         Baker Hughes a GE Co.¹       23,375       853,903         Chevron Corp.¹       7,263       853,403         Marathon Petroleum Corp.¹       15,061       844,621         Exxon Mobil Corp.¹       10,208       836,852         Cabot Oil & Gas Corp. — Class A¹       30,980       826,715         Andeavor¹       7,920       816,948         Williams Companies, Inc.¹       27,098       813,212         Kinder Morgan, Inc.¹       42,036       806,250	Phillips 661		870,203
Occidental Petroleum Corp.¹     13,356     857,589       Baker Hughes a GE Co.¹     23,375     855,493       Chevron Corp.¹     7,263     853,493       Marathon Petroleum Corp.¹     15,061     844,621       Exxon Mobil Corp.¹     10,208     836,852       Cabot Oil & Gas Corp. — Class A¹     30,980     828,715       Andeavor¹     7,920     816,948       Williams Companies, Inc.¹     27,098     813,212       Kinder Morgan, Inc.¹     42,036     806,250			
Baker Hughes a GE Co.¹       23,375       855,993         Chevron Corp.¹       7,263       853,403         Marathon Petroleum Corp.¹       15,061       844,621         Exxon Mobil Corp.¹       10,208       836,852         Cabot Oil & Gas Corp. — Class A¹       30,980       828,715         Andeavor¹       7,920       816,948         Williams Companies, Inc.¹       27,098       813,212         Kinder Morgan, Inc.¹       42,036       806,250			
Chevron Corp.¹     7,263     853,403       Marathon Petroleum Corp.¹     15,061     844,621       Exxon Mobil Corp.¹     10,208     836,852       Cabot Oil & Gas Corp. — Class A¹     30,980     828,715       Andeavor¹     7,920     816,948       Williams Companies, Inc.¹     27,098     813,212       Kinder Morgan, Inc.¹     42,036     806,250	Baker Hughes a GE Co. <sup>1</sup>	23,375	
Exxon Mobil Corp.¹       10,208       836,852         Cabot Oil & Gas Corp. — Class A¹       30,980       828,715         Andeavor¹       7,920       816,824         Williams Companies, Inc.¹       27,098       813,242         Kinder Morgan, Inc.¹       42,036       806,250	Chevron Corp. <sup>1</sup>	7,263	853,403
Cabot Oil & Gas Corp. — Class A¹       30,980       828,715         Andeavor¹       7,920       816,948         Williams Companies, Inc.¹       27,098       813,212         Kinder Morgan, Inc.¹       42,036       806,250			
Andeavor <sup>1</sup> 7,920 816,948 Williams Companies, Inc. <sup>1</sup> 27,098 813,212 Kinder Morgan, Inc. <sup>1</sup> 42,036 806,250			
Williams Companies, Inc.¹       27,098       813,212         Kinder Morgan, Inc.¹       42,036       806,250		7,920	
	Kinder Morgan, Inc. <sup>1</sup> ONEOK, Inc. <sup>1</sup>	42,036 14,310	806,250 792,917

Total Energy Total Energy	_	28,542,887
Communications - 6.1%		
Symantec Corp. <sup>1</sup>	27,252	894,139
AT&T, Inc. <sup>1</sup>	22,606	885,476
Verizon Communications, Inc. <sup>1</sup>	17,448	863,502
Cisco Systems, Inc. <sup>1</sup>	25,558	859,516
Juniper Networks, Inc. <sup>1</sup>	30,223	841,106
F5 Networks, Inc. <sup>1</sup>	6,962	839,339
VeriSign, Inc. <sup>↑1</sup>	7,788	828,565
Netflix, Inc. <sup>11</sup>	4,561	827,137
Time Warner, Inc. <sup>1</sup>	8,029	822,570
Viacom, Inc. — Class B <sup>1</sup>	29,504	821,391
Interpublic Group of Companies, Inc. <sup>1</sup>	39,477	820,727
CenturyLink, Inc. <sup>1</sup>	43,395	820,166
Expedia, Inc. <sup>1</sup>	5,689	818,875
eBay, Inc. <sup>∴1</sup>	21,290	818,813

# Guggenheim Enhanced Equity Income Fund SCHEDULE OF INVESTMENTS (Unaudited)

	Shares	Value
COMMON STOCKS† - 98.8% (continued) Communications - 6.1% (continued)		
Comicom Group, Inc. <sup>1</sup>	11,047	\$ 818,251
Walt Disney Co.1	8,288	816,948
Level 3 Communications, Inc. 1	15,235	811,873
Comcast Corp. — Class A¹ Scripps Networks Interactive, Inc. — Class A¹	21,056 9,413	810,235 808,483
Scripts Networks interactive, inc. — Class A Facebook, Inc. — Class A <sup>51</sup>	4,706	804,114
Motorola Solutions, Inc.¹	9,452	802,191
Amazon.com, Inc. <sup>11</sup>	833	800,805
Priceline Group, Inc. 1	437	800,068
DISH Network Corp. — Class A <sup>7,1</sup> CBS Corp. — Class B <sup>1</sup>	14,735 13,540	799,079 785,320
Clast Communications, Inc. — Class A <sup>*,1</sup>	2,047	743,921
TripAdvisor, Inc. <sup>-1</sup>	17,855	723,663
News Corp. — Class A <sup>1</sup>	46,399	615,251
Twenty-First Century Fox, Inc. — Class A <sup>1</sup>	21,433	565,403
Discovery Communications, Inc. — Class C <sup>*1</sup>	22,626	458,403
Alphabet, Inc. — Class A <sup>*,1</sup> Alphabet, Inc. — Class C <sup>*,1</sup>	430 431	418,700 413,376
Nigriabet, Inc. — Class C Discovery Communications, Inc. — Class A':	16,503	351,349
Twenty-First Century Fox, Inc. — Class B¹	9,921	255,863
News Corp. — Class B <sup>1</sup>	14,542	198,498
Total Communications		25,363,116
Utilities - 5.2%		
NRG Energy, Inc. <sup>1</sup>	33,635	860,721
Public Service Enterprise Group, Inc.¹ NextEra Energy, Inc.¹	17,321 5,426	801,096 795,180
New Line Line Line Line Line Line Line Line	9,817	794,293
Exelon Corp. <sup>1</sup>	21,078	794,008
AES Corp. <sup>1</sup>	71,771	790,916
Southern Co.1	16,027	787,567
CenterPoint Energy, Inc. 1	26,809	783,091
Dominion Energy, Inc. <sup>1</sup>	10,153	781,070
PG&E Corp. <sup>1</sup> Ameren Corp. <sup>1</sup>	11,389 13,389	775,477 774,420
Alliant Energy Corp. <sup>1</sup>	18,628	774,366
Amenia Energy Corp. PPL Corp.¹	20,342	774,300
Sempra Energy¹	6,752	770,606
FirstEnergy Corp. <sup>1</sup>	24,978	770,072
Entergy Corp. <sup>1</sup>	10,081	769,785
Duke Energy Corp.1	9,165	769,127
Edison International <sup>1</sup> Eversource Energy <sup>1</sup>	9,965 12,672	768,999 765,896
Eversource Energy CMS Energy Corp.	16,534	765,855
DTE Energy Co. <sup>1</sup>	7,130	765,477
American Electric Power Company, Inc. <sup>1</sup>	10,845	761,753
NiSource, Inc. <sup>1</sup>	29,678	759,460
Consolidated Edison, Inc. <sup>1</sup>	9,406	758,876
WEC Energy Group, Inc. <sup>1</sup>	12,073	757,943
Xcel Energy, Inc. 1	16,017	757,924
Pinnacle West Capital Corp.¹ SCANA Corp.¹	8,938	755,797 658,688
	13,584	
Total Utilities	13,584	21,640,442
Total Utilities	13,584 Shares	
Total Utilities  COMMON STOCKS† - 98.8% (continued)		21,640,442
Total Utilities  COMMON STOCKS† - 98.8% (continued)  Basic Materials - 3.4%	Shares	21,640,442 Value
Total Utilities  COMMON STOCKS† - 98.8% (continued)  Basic Materials - 3.4%  Albemarle Corp.¹	<b>Shares</b> 6,802	21,640,442 <b>Value</b> \$ 927,180
Total Utilities  COMMON STOCKS† - 98.8% (continued) Basic Materials - 3.4% Albemarle Corp.†  Mosaic Co.†	Shares 6,802 41,493	21,640,442  Value  \$ 927,180 895,833
Total Utilities  COMMON STOCKS† - 98.8% (continued)  Basic Materials - 3.4% Albemarle Corp.†  Mosaic Co.†  CF Industries Holdings, Inc.†	<b>Shares</b> 6,802	21,640,442 <b>Value</b> \$ 927,180
Total Utilities  COMMON STOCKS† - 98.8% (continued) Basic Materials - 3.4% Albemarle Corp.¹ Mosaic Co.¹ CF Industries Holdings, Inc.¹ LyondellBasell Industries N.V. — Class A¹ DowDuPont, Inc.¹	6,802 41,493 25,111	\$ 927,180 895,833 882,903
Total Utilities  COMMON STOCKS† - 98.8% (continued) Basic Materials - 3.4% Albemarle Corp.¹ Mosaic Co.¹ CF Industries Holdings, Inc.¹ LyondellBasell Industries N.V. — Class A¹ DowDuPont, Inc.¹ Eastman Chemical Co.¹	6,802 41,493 25,111 8,783 12,406 9,484	\$ 927,180 895,833 882,903 869,956 858,867 858,207
Total Utilities  COMMON STOCKS¹ - 98.8% (continued) Basic Materials - 3.4% Albemarle Corp.¹ Mosaic Co.¹ CF Industries Holdings, Inc.¹ LyondellBasell Industries N.V. — Class A¹ DowDuPont, Inc.¹ Eastman Chemical Co.¹ Praxair, Inc.¹	6,802 41,493 25,111 8,783 12,406 9,484 6,074	\$ 927,180 895,833 882,903 889,956 888,867 858,207 844,781
Total Utilities  COMMON STOCKS† - 98.8% (continued) Basic Materials - 3.4% Albemarle Corp.¹ Mosaic Co.¹ CF Industries Holdings, Inc.¹ LyondellBasell Industries N.V. — Class A¹ DowDuPont, Inc.¹ Eastman Chemical Co.¹ Praxair, Inc.¹ PPG Industries, Inc.¹	6,802 41,493 25,111 8,783 12,406 9,484 6,074 7,766	\$ 927,180 895,833 882,903 889,956 858,867 858,207 848,781 843,854
Total Utilities  COMMON STOCKS† - 98.8% (continued) Basic Materials - 3.4% Albemarle Corp.¹ Mosaic Co.¹ CF Industries Holdings, Inc.¹ LyondellBasell Industries N.V. — Class A¹ DowDuPont, Inc.¹ Eastman Chemical Co.¹ Praxair, Inc.¹ PPG Industries, Inc.¹ Air Products & Chemicals, Inc.¹	6,802 41,493 25,111 8,783 12,406 9,484 6,074 7,766 5,549	\$ 927,180 895,833 882,903 869,956 888,867 858,207 848,781 843,854
Total Utilities  COMMON STOCKS† - 98.8% (continued) Basic Materials - 3.4% Albemarle Corp.¹ Mosaic Co.¹ CF Industries Holdings, Inc.¹ LyondellBasell Industries N.V. — Class A¹ DowDuPont, Inc.¹ Eastman Chemical Co.¹ Praxair, Inc.³ PPG Industries, Inc.¹ Air Products & Chemicals, Inc.¹ Sherwin-Williams Co.¹ Sherwin-Williams Co.¹	6,802 41,493 25,111 8,783 12,406 9,484 6,074 7,766 5,549 2,335	\$ 927,180 895,833 889,956 888,867 858,207 848,781 843,854 839,120 836,023
Total Utilities  COMMON STOCKS† - 98.8% (continued) Basic Materials - 3.4% Albemarle Corp.¹ Mosaic Co.¹ CF Industries Holdings, Inc.¹ LyondellBasell Industries N.V. — Class A¹ DowDuPont, Inc.¹ Eastman Chemical Co.¹ Praxair, Inc.¹ PPG Industries, Inc.¹ Air Products & Chemicals, Inc.¹ Sherwin-Williams Co.¹ International Paper Co.¹ Nucor Corp.¹	6,802 41,493 25,111 8,783 12,406 9,484 6,074 7,766 5,549	\$ 927,180 895,833 882,903 869,956 888,867 858,207 848,781 843,854
Total Utilities  COMMON STOCKS† - 98.8% (continued) Basic Materials - 3.4% Albemarle Corp.¹ Mosaic Co.¹ CF Industries Holdings, Inc.¹ LyondellBasell Industries N.V. — Class A¹ DowDuPont, Inc.¹ Eastman Chemical Co.¹ Praxair, Inc.¹ PPG Industries, Inc.¹ Air Products & Chemicals, Inc.¹ Sherwin-Williams Co.¹ International Paper Co.¹ Nucor Corp.¹ FMC Corp.¹ FMC Corp.¹ FMC Corp.¹	6,802 41,493 25,111 8,783 12,406 9,484 6,074 7,766 5,549 2,335 14,686 14,748	\$ 927,180 895,833 882,903 889,956 858,867 858,207 848,781 843,854 839,120 836,023 834,459 826,478 824,599
Total Utilities  COMMON STOCKS† - 98.8% (continued) Basic Materials - 3.4% Albemarle Corp.¹ Mosaic Co.¹ CF Industries Holdings, Inc.¹ LyondellBasell Industries N.V. — Class A¹ DowDuPont, Inc.¹ Eastman Chemical Co.¹ Praxair, Inc.¹ PPG Industries, Inc.¹ Air Products & Chemicals, Inc.¹ Air Products & Chemicals, Inc.¹ Sherwin-Williams Co.¹ International Paper Co.¹ Nucor Corp.¹ FMC Corp.¹ Monsanto Co.¹	6,802 41,493 25,111 8,783 12,406 9,484 6,074 7,766 5,549 2,335 14,686 14,748 9,233 6,852	\$ 927,180 895,833 882,903 889,956 858,867 858,207 848,781 843,854 839,120 836,023 836,223 834,459 826,478 824,599 821,007
Total Utilities  COMMON STOCKS† - 98.8% (continued) Basic Materials - 3.4% Albemarle Corp.¹  Mosaic Co.¹  CF Industries Holdings, Inc.¹  LyondellBasell Industries N.V. — Class A¹  DowDuPont, Inc.¹  Eastman Chemical Co.¹  Praxair, Inc.¹  PPG Industries, Inc.¹  Air Products & Chemicals, Inc.¹  Sherwin-Williams Co.¹  International Paper Co.¹  Nucor Corp.¹  FMC Corp.¹  Monsanto Co.¹  International Flavors & Fragrances, Inc.¹	6,802 41,493 25,111 8,783 12,406 9,484 6,074 7,766 5,549 2,335 14,686 14,748 9,233 6,852 5,672	\$ 927,180 895,833 882,903 869,956 858,867 858,207 844,781 843,854 839,120 836,023 834,459 826,478 824,599 821,007 810,586
Total Utilities  COMMON STOCKS† - 98.8% (continued) Basic Materials - 3.4% Albemarle Corp.¹ Mosaic Co.¹ CF Industries Holdings, Inc.¹ LyondellBasell Industries N.V. — Class A¹ DowDuPont, Inc.¹ Eastman Chemical Co.¹ Praxair, Inc.¹ PPG Industries, Inc.¹ Air Products & Chemicals, Inc.¹ Air Products & Chemicals, Inc.¹ Sherwin-Williams Co.¹ International Paper Co.¹ Nucor Corp.¹ FMC Corp.¹ Monsanto Co.¹ International Flavors & Fragrances, Inc.¹ Freeport-McMoRan, Inc.¹ Freeport-McMoRan, Inc.¹ Freeport-McMoRan, Inc.¹ Freeport-McMoRan, Inc.¹	\$\frac{6,802}{41,493}\$ 25,111 8,783 12,406 9,484 6,074 7,766 5,549 2,235 14,686 14,748 9,223 6,852 5,672 56,500	\$ 927,180 895,833 882,903 889,956 888,867 888,207 848,781 843,854 839,120 836,023 834,459 826,478 824,599 821,007 810,586 793,260
Total Utilities  COMMON STOCKS† - 98.8% (continued) Basic Materials - 3.4% Albemarle Corp.¹ Mosaic Co.¹ CF Industries Holdings, Inc.¹ LyondellBasell Industries N.V. — Class A¹ DowDuPont, Inc.¹ Eastman Chemical Co.¹ Praxair, Inc.¹ PPG Industries, Inc.¹ Air Products & Chemicals, Inc.¹ Air Products & Chemicals, Inc.¹ Sherwin-Williams Co.¹ International Paper Co.¹ Nucor Corp.¹ Monsanto Co.¹ International Flavors & Fragrances, Inc.¹ FMC Corp.¹ Monsanto Co.¹ International Flavors & Fragrances, Inc.¹ Freeport-McMoRan, Inc.³¹ Newmont Mining Corp.¹	6,802 41,493 25,111 8,783 12,406 9,484 6,074 7,766 5,549 2,335 14,686 14,748 9,233 6,852 5,672	\$ 927,180 895,833 882,903 889,956 858,867 858,207 848,781 843,854 839,120 836,023 834,459 826,478 824,599 821,007 810,586 793,260 767,680
Total Utilities  COMMON STOCKS† - 98.8% (continued) Basic Materials - 3.4% Albemarle Corp.¹ Mosaic Co.¹ CF Industries Holdings, Inc.¹ LyondellBasell Industries N.V. — Class A¹ DowDuPont, Inc.¹ Eastman Chemical Co.¹ Praxair, Inc.¹ PPC Industries, Inc.¹ Air Products & Chemicals, Inc.¹ Sherwin-Williams Co.¹ International Paper Co.¹ Nucor Corp.¹ FMC Corp.¹ Nucor Corp.¹ FMC Corp.¹ International Flavors & Fragrances, Inc.¹ International Flavors & Fragrances, Inc.¹ Freeport-McMoRan, Inc.¹¹ Newmont Mining Corp.¹ Total Basic Materials	\$\frac{6,802}{41,493}\$ 25,111 8,783 12,406 9,484 6,074 7,766 5,549 2,235 14,686 14,748 9,223 6,852 5,672 56,500	\$ 927,180 895,833 882,903 889,956 888,867 888,207 848,781 843,854 839,120 836,023 834,459 826,478 824,599 821,007 810,586 793,260
Total Utilities  COMMON STOCKS† - 98.8% (continued) Basic Materials - 3.4% Albemarle Corp.¹ Mosaic Co.¹ CF Industries Holdings, Inc.¹ LyondellBasell Industries N.V. — Class A¹ DowDuPont, Inc.¹ Eastman Chemical Co.¹ Praxair, Inc.¹ PPG Industries, Inc.¹ Air Products & Chemicals, Inc.¹ Sherwin-Williams Co.¹ International Paper Co.¹ Nucor Corp.¹ FMC Corp.¹ Monsanto Co.¹ International Flavors & Fragrances, Inc.¹ Freeport-McMoRan, Inc.¹¹ Newmont Mining Corp.¹ Total Basic Materials Diversified - 0.2%	6,802 41,493 25,111 8,783 12,406 9,484 6,074 7,766 5,549 2,335 14,686 14,748 9,233 6,852 5,672 56,500 20,466	\$ 927,180 895,833 882,903 889,956 888,867 858,207 848,781 843,854 839,120 836,023 834,459 826,478 824,599 821,007 810,586 793,260 767,680
Total Utilities  COMMON STOCKS† - 98.8% (continued) Basic Materials - 3.4% Albemarle Corp.¹ Mosaic Co.¹ CF Industries Holdings, Inc.¹ LyondellBasell Industries N.V. — Class A¹ DowDuPont, Inc.¹ Eastman Chemical Co.¹ Praxair, Inc.¹ PPG Industries, Inc.¹ Air Products & Chemicals, Inc.¹ Air Products & Chemicals, Inc.¹ Sherwin-Williams Co.¹ International Paper Co.¹ Nucor Corp.¹ Monsanto Co.¹ International Flavors & Fragrances, Inc.¹ FMC Corp.¹ Monsanto Co.¹ International Flavors & Fragrances, Inc.¹ Newmont Mining Corp.¹ Total Basic Materials Diversified - 0.2% Leucadia National Corp.¹	\$\frac{6,802}{41,493}\$ 25,111 8,783 12,406 9,484 6,074 7,766 5,549 2,235 14,686 14,748 9,223 6,852 5,672 56,500	\$ 927,180 895,833 882,903 889,956 858,867 858,207 848,781 843,854 839,120 836,023 834,459 826,478 824,599 821,007 810,586 793,260 767,680
Total Utilities  COMMON STOCKS† - 98.8% (continued) Basic Materials - 3.4% Albemarle Corp.¹ Mosaic Co.¹ CF Industries Holdings, Inc.¹ LyondellBasell Industries N.V. — Class A¹ DowDuPont, Inc.¹ Eastman Chemical Co.¹ Praxair, Inc.¹ Praxair, Inc.¹ PPG Industries, Inc.¹ Air Products & Chemicals, Inc.¹ Sherwin-Williams Co.¹ International Paper Co.¹ Nucor Corp.¹ FMC Corp.¹ Monsanto Co.¹ International Flavors & Fragrances, Inc.¹ Freeport-McMoRan, Inc.¹ Newmont Mining Corp.¹ Newmont Mining Corp.¹ Total Basic Materials Diversified - 0.2%	6,802 41,493 25,111 8,783 12,406 9,484 6,074 7,766 5,549 2,335 14,686 14,748 9,233 6,852 5,672 56,500 20,466	\$ 927,180 895,833 882,903 889,956 888,867 858,207 848,781 843,854 839,120 836,023 834,459 826,478 824,599 821,007 810,586 793,260 767,680
Total Utilities  COMMON STOCKS¹ - 98.8% (continued) Basic Materials - 3.4% Albemarle Corp.¹ Mosaic Co.¹ CF Industries Holdings, Inc.¹ LyondellBasell Industries N.V. — Class A¹ DowDuPont, Inc.¹ Eastman Chemical Co.¹ PPG Industries, Inc.¹ Air Products & Chemicals, Inc.¹ Air Products & Chemicals, Inc.¹ Sherwin-Williams Co.¹ International Paper Co.¹ Nucor Corp.¹ Monsanto Co.¹ International Flavors & Fragrances, Inc.¹ Freeport-McMoRan, Inc.³ Newmont Mining Corp.¹ Total Basic Materials Diversified - 0.2% Leucadia National Corp.¹ Total Common Stocks (Cost \$386,831,070) EXCHANGE-TRADED FUNDS¹ - 45.5%	6,802 41,493 25,111 8,783 12,406 9,484 6,074 7,766 5,549 2,335 14,686 14,748 9,233 6,852 5,672 56,500 20,466	\$ 927,180 895,833 882,903 869,956 858,867 858,207 848,781 843,854 839,120 836,023 834,459 826,478 824,599 821,007 810,586 793,260 767,680 14,338,793
Total Utilities  COMMON STOCKS¹ - 98.8% (continued) Basic Materials - 3.4% Albemarle Corp.¹ Mosaic Co.¹ CF Industries Holdings, Inc.¹ LyondellBasell Industries N.V. — Class A¹ DowDuPont, Inc.¹ Eastman Chemical Co.¹ Praxair, Inc.¹ PPG Industries, Inc.¹ Ali Products & Chemicals, Inc.¹ Sherwin-Williams Co.¹ International Paper Co.¹ Nucor Corp.¹ FMC Corp.¹ Monsanto Co.¹ International Flavors & Fragrances, Inc.¹ Freeport-McMoRan, Inc.¹¹ Newmont Mining Corp.¹ Total Basic Materials Diversified - 0.2% Leucadia National Corp.¹ Total Common Stocks (Cost \$386,831,070) EXCHANGE-TRADED FUNDS¹ - 45.5% IShares Russell 2000 Index ETF¹²	\$\begin{array}{c} 6,802 \\ 41,493 \\ 25,111 \\ 8,783 \\ 12,406 \\ 9,484 \\ 6,074 \\ 7,766 \\ 5,549 \\ 2,335 \\ 14,686 \\ 14,748 \\ 9,233 \\ 6,852 \\ 5,672 \\ 56,500 \\ 20,466 \\ 35,982 \\ 428,701	\$ 927,180 895,833 882,903 889,956 858,867 858,207 848,781 843,854 839,120 836,023 834,459 826,478 824,599 821,007 810,586 793,260 767,680 14,338,793
Total Utilities  COMMON STOCKS¹ - 98.8% (continued)  Basic Materials - 3.4% Albemaric Corp.¹ Mosaic Co.¹ CF Industries Holdings, Inc.¹ LyondellBasell Industries N.V. — Class A¹ DowDuPont, Inc.¹ LyondellBasell Industries N.V. — Class A¹ DowDuPont, Inc.¹ PPC Industries, Inc.¹ Air Products & Chemicals, Inc.¹ Air Products & Chemicals, Inc.¹ Air Products & Chemicals, Inc.¹ Sherwin-Williams Co.¹ International Paper Co.¹ Nucor Corp.¹ Monsanto Co.¹ International Flavors & Fragrances, Inc.¹ Total Basic Materials Diversified - 0.2% Leucadia National Corp.¹ Total Common Stocks (Cost \$386,831,070) EXCHANGE-TRADED FUNDS¹ - 45.5% IShares Russell 2000 Index ETF¹² PowerShares QQQ Trust Series 1¹²	\$\begin{array}{c} 6,802 \\ 41,493 \\ 25,111 \\ 8,783 \\ 12,406 \\ 9,484 \\ 6,074 \\ 7,766 \\ 5,549 \\ 2,335 \\ 14,686 \\ 14,748 \\ 9,233 \\ 6,852 \\ 5,672 \\ 56,500 \\ 20,466 \\ 35,982 \\ 428,701 \\ 436,642	\$ 927,180 895,833 882,903 889,956 888,867 858,207 848,781 843,854 839,120 836,023 834,459 821,007 810,586 793,260 767,680 14,338,793 908,546 413,754,401 63,524,914 63,509,579
Total Utilities  COMMON STOCKS¹ - 98.8% (continued)  Basic Materials - 3.4% Albemarle Corp.¹ Mosaic Co.¹ CF Industries Holdings, Inc.¹ LyondellBasell Industries N.V. — Class A¹ DowDuPont, Inc.¹ Eastman Chemical Co.¹ Praxair, Inc.¹ PPG Industries, Inc.¹ Air Products & Chemicals, Inc.¹ Sherwin-Williams Co.¹ International Paper Co.¹ Nucor Corp.¹ FMC Corp.¹ Monsanto Co.¹ International Flavors & Fragrances, Inc.¹ Freeport-McMoRan, Inc.¹¹ Newmont Mining Corp.¹ Total Basic Materials Diversified - 0.2% Leucadia National Corp.¹ Total Common Stocks (Cost \$386,831,070) EXCHANGE-TRADED FUNDS¹ - 45.5% IShares Russell 2000 Index ETF¹² PowerShares QoQ Trust Series 1¹² SPDR S&P 500 ETF Trust¹²	\$\begin{array}{c} 6,802 \\ 41,493 \\ 25,111 \\ 8,783 \\ 12,406 \\ 9,484 \\ 6,074 \\ 7,766 \\ 5,549 \\ 2,335 \\ 14,686 \\ 14,748 \\ 9,233 \\ 6,852 \\ 5,672 \\ 56,500 \\ 20,466 \\ 35,982 \\ 428,701	\$ 927,180 895,833 882,903 889,956 858,867 858,207 848,781 843,854 839,120 836,023 834,459 826,478 824,599 821,007 810,586 793,260 767,680 14,338,793
Total Utilities  COMMON STOCKS¹ - 98.8% (continued) Basic Materials - 3.4% Albemarle Corp.¹ Mosaic Co.¹ CF Industries Holdings, Inc.¹ LyondellBasell Industries N.V. — Class A¹ DowDuPont, Inc.¹ Eastman Chemical Co.¹ Praxair, Inc.¹ PPG Industries, Inc.¹ Air Products & Chemicals, Inc.¹ Sherwin-Williams Co.¹ International Paper Co.¹ Nucor Corp.¹ FMC Corp.¹ Monsanto Co.¹ International Flavors & Fragrances, Inc.¹ Freeport-McMoRan, Inc.¹¹ Newmont Mining Corp.¹ Total Basic Materials Diversified - 0.2% Leucadia National Corp.¹ Total Corp. Shares Russell 2000 Index ETF¹² PowerShares QoQ Trust Series 1¹² SPDR S&P 500 ETF Trust¹² Total Exchange-Traded Funds	\$\begin{array}{c} 6,802 \\ 41,493 \\ 25,111 \\ 8,783 \\ 12,406 \\ 9,484 \\ 6,074 \\ 7,766 \\ 5,549 \\ 2,335 \\ 14,686 \\ 14,748 \\ 9,233 \\ 6,852 \\ 5,672 \\ 56,500 \\ 20,466 \\ 35,982 \\  428,701 \\ 436,642 \\	\$ 927,180 895,833 882,903 889,956 858,867 858,207 848,781 843,854 839,120 836,023 834,459 826,478 824,599 821,007 810,586 793,260 767,680 14,338,793 908,546 413,754,401 63,524,914 63,509,579 63,450,398
Total Utilities  COMMON STOCKS¹ - 98.8% (continued) Basic Materials - 3.4% Albemarle Corp.¹ Mosaic Co.¹ C Industries Holdings, Inc.¹ LyondellBasell Industries N.V. — Class A¹ DowDuPont, Inc.¹ Eastman Chemical Co.¹ Praxair, Inc.¹ PPG Industries, Inc.¹ Air Products & Chemicals, Inc.¹ Sherwin-Williams Co.¹ International Paper Co.¹ Nucor Corp.¹ FMC Corp.¹ Monsanto Co.¹ International Flavors & Fragrances, Inc.¹ Shewnoth Milning Corp.¹ Total Basic Materials Diversified - 0.2% Leucadia National Corp.¹ Total Common Stocks (Cost \$386,831,070) EXCHANGE-TRADED FUNDS¹ - 45.5% IShares Russell 2000 Index ETF¹² SPOWS RAP 500 ETF Trust¹² Total Exchange-Traded Funds (Cost \$170,135,072)	\$\begin{array}{c} 6,802 \\ 41,493 \\ 25,111 \\ 8,783 \\ 12,406 \\ 9,484 \\ 6,074 \\ 7,766 \\ 5,549 \\ 2,335 \\ 14,686 \\ 14,748 \\ 9,233 \\ 6,852 \\ 5,672 \\ 56,500 \\ 20,466 \\ 35,982 \\  428,701 \\ 436,642 \\	\$ 927,180 895,833 882,903 889,956 888,867 858,207 848,781 843,854 839,120 836,023 834,459 821,007 810,586 793,260 767,680 14,338,793 908,546 413,754,401 63,524,914 63,509,579
Total Utilities  COMMON STOCKS¹ - 98.8% (continued) Basic Materials - 3.4% Albemarle Corp.¹ Mosaic Co.¹ CF Industries Holdings, Inc.¹ LyondellBasell Industries N.V. — Class A¹ DowDuPont, Inc.¹ Eastman Chemical Co.¹ Praxair, Inc.¹ PPG Industries, Inc.¹ Air Products & Chemicals, Inc.¹ Air Products & Chemicals, Inc.¹ Sherwin-Williams Co.¹ International Paper Co.¹ Nucor Corp.¹ FMC Corp.¹ Monsanto Co.¹ International Flavors & Fragrances, Inc.¹ Freeport-McMoRan, Inc.¹¹ Newmont Mining Corp.¹ Total Basic Materials Diversified - 0.2% Leucadia National Corp.¹ Total Common Stocks (Cost \$386,831,070) EXCHANGE-TRADED FUNDS¹ - 45.5% IShares Russell 2000 Index ETF¹² PowerShares QQQ Trust Series 1¹² SPDR S&P GO ETF Trust² Total Exchange-Traded Funds (Cost \$170,135,072) MONEY MARKET FUNDY¹ - 1.9%	\$\begin{array}{c} 6,802 & 41,493 & 25,111 & 8,783 & 12,406 & 9,484 & 6,074 & 7,766 & 5,549 & 2,235 & 14,686 & 14,748 & 9,233 & 6,852 & 5,672 & 56,500 & 20,466 & 20,466 & 35,982 & 35,982 & 428,701 & 436,642 & 252,559 & \end{array}	\$ 927,180 895,833 882,903 889,956 858,867 858,207 848,781 843,854 839,120 836,023 834,459 826,478 824,599 821,007 810,586 793,260 767,680 14,338,793 908,546 413,754,401 63,524,914 63,524,914 63,524,914 63,524,938
COMMON STOCKS* - 98.8% (continued) Basic Materials - 3.4% Albemarle Corp.¹ Mosaic Co.¹ CF industries Holdings, Inc.¹ LyondellBasell Industries N.V. — Class A¹ DowDuPont, Inc.¹ Eastman Chemical Co.¹ Pravair, Inc.¹ PPG Industries, Inc.¹ Air Products & Chemicals, Inc.¹ Air Products & Chemicals, Inc.¹ Sherwin-Williams Co.¹ International Paper Co.¹ Nucor Corp.¹ FMC Corp.¹ Monsanto Co.¹ International Flavors & Fragrances, Inc.¹ Freeport-McMoRan, Inc.¹ International Flavors & Ragrances, Inc.¹ Freeport-McMoRan, Inc.¹ Total Basic Materials Diversified - 0.2% Leucadia National Corp.¹ Total Common Stocks (Cost \$386, 831,070) EXCHANGE-TRADED FUNDS* - 45.5% Shares Russell 2000 Index ETF¹² PowerShares QQQ Trust Series 1¹² SPDR S&P 500 ETF Trust² Total Exchange-Traded Funds (Cost \$170,135,072) MONEY MARKET FUND* - 1.9% Dreyfus Treasury Securities Cash Management Fund - Institutional Class 0.90%³	\$\begin{array}{c} 6,802 \\ 41,493 \\ 25,111 \\ 8,783 \\ 12,406 \\ 9,484 \\ 6,074 \\ 7,766 \\ 5,549 \\ 2,335 \\ 14,686 \\ 14,748 \\ 9,233 \\ 6,852 \\ 5,672 \\ 56,500 \\ 20,466 \\ 35,982 \\  428,701 \\ 436,642 \\	\$ 927,180 895,833 882,903 889,956 858,867 858,207 848,781 843,854 839,120 836,023 834,459 826,478 824,599 821,007 810,586 793,260 767,680 14,338,793 908,546 413,754,401 63,524,914 63,509,579 63,450,398
Total Utilities  COMMON STOCKS' - 98.8% (continued) Basic Materials - 3.4% Albemarle Corp.¹ Mosaic Co.¹ CF Industries Holdings, Inc.¹ LyondellBasell Industries N.V. — Class A¹ DowDuPont, Inc.¹ Eastman Chemical Co.¹ Praxair, Inc.¹ Praxair, Inc.¹ Alf Products & Chemicals, Inc.¹ Sherwin-Williams Co.¹ International Paper Co.¹ Nucor Corp.¹ Nucor Corp.¹ Nucor Corp.¹ International Paper Co.¹ Nucor Corp.¹ International Flavors & Fragrances, Inc.¹ Freport-McMoRan, Inc.¹¹ Newmont Mining Corp.¹ Total Basic Materials Diversified - 0.2% Leucadia National Corp.¹ Total Common Stocks (Cost \$386,831,070) EXCHANGE-FRADED FUNDS¹ - 45.5% IShares Russell 2000 Index ETF¹² PowerShares QuQ Trust Series 1¹² SPDR S&P SOD ETF Trust²¹² Total Exchange-Traded Funds (Cost \$170,1155,072) MONEY MARKET FUND¹ - 1.9% Forely Money Market Fund	\$\begin{array}{c} 6,802 & 41,493 & 25,111 & 8,783 & 12,406 & 9,484 & 6,074 & 7,766 & 5,549 & 2,235 & 14,686 & 14,748 & 9,233 & 6,852 & 5,672 & 56,500 & 20,466 & 20,466 & 35,982 & 35,982 & 428,701 & 436,642 & 252,559 & \end{array}	\$ 927,180 895,833 882,903 889,956 858,867 858,207 848,781 843,854 839,120 836,023 834,459 824,599 821,007 810,586 793,260 767,680 14,338,793 908,546 413,754,401 63,524,914 63,509,579 63,450,398 190,484,891 8,016,736
Total Utilities  COMMON STOCKS¹ - 98.8% (continued) Basic Materials - 3.4% Albemarle Corp.¹ Mosaic Co.¹ CF Industries Holdings, Inc.¹ LyondellBasell Industries N.V. — Class A¹ DowDuPont, Inc.¹ Eastman Chemical Co.¹ Praxair, Inc.¹ PPG Industries, Inc.¹ Air Products & Chemicals, Inc.¹ Sherwin-Williams Co.¹ International Paper Co.¹ Nucor Corp.¹ FMC Corp.¹ Monsanto Co.¹ International Flavors & Fragrances, Inc.¹ Freeport-McMoRan, Inc.¹¹ Newmont Mining Corp.¹ Total Basic Materials Diversified - 0.2% Leucadia National Corp.¹ Total Corp. Shares Russell 2000 Index ETF¹² PowerShares QoQ Trust Series 1¹² SPDR S&P 500 ETF Trust¹² Total Exchange-Traded Funds	\$\begin{array}{c} 6,802 & 41,493 & 25,111 & 8,783 & 12,406 & 9,484 & 6,074 & 7,766 & 5,549 & 2,235 & 14,686 & 14,748 & 9,233 & 6,852 & 5,672 & 56,500 & 20,466 & 20,466 & 35,982 & 35,982 & 428,701 & 436,642 & 252,559 & \end{array}	\$ 927,180 895,833 882,903 889,956 858,867 858,207 848,781 843,854 839,120 836,023 834,459 826,478 824,599 821,007 810,586 793,260 767,680 14,338,793 908,546 413,754,401 63,524,914 63,524,914 63,509,579 63,450,398
COMMON STOCKS* - 98.8% (continued) Basic Materials - 3.4% Albemarle Corp.* Mosaic Co.* CF Industries Holdings, Inc.* CF Industries Holdings, Inc.* CF Industries Holdings, Inc.* CF Industries Holdings, Inc.* CF Industries N.V. — Class A* DowDuPont, Inc.* Eastman Chemical Co.* Pravair, Inc.* Pravair, Inc.* Air Products & Chemicals, Inc.* Sherwin-Williams Co.* International Paper Co.* Nucor Corp.* FINC Corp.* Monsanto Co.* International Plavors & Fragrances, Inc.* Freeport-McMoRan, Inc.* Newmont Mining Corp.* Total Basic Materials Diversified - 0.2% Leucadia National Corp.* Total Common Stocks (Cost \$388.631,070) EXCHANGE-TRADED FUNDS* - 45.5% Shares Russel 2000 Index ETF* PowerShares QOQ Trust Series 11* SPDR S&P 500 ETF Trust* Total Exchange-Traded Funds (Cost \$170,135,072) MONEY Marker Fund (Cost \$5,106,738) Trotal Money Marker Fund (Cost \$5,016,738)	\$\begin{array}{c} 6,802 & 41,493 & 25,111 & 8,783 & 12,406 & 9,484 & 6,074 & 7,766 & 5,549 & 2,235 & 14,686 & 14,748 & 9,233 & 6,852 & 5,672 & 56,500 & 20,466 & 20,466 & 35,982 & 35,982 & 428,701 & 436,642 & 252,559 & \end{array}	\$ 927,180 895,833 882,903 889,956 858,867 858,207 848,781 843,854 839,120 836,023 834,459 824,599 821,007 810,586 793,260 767,680 14,338,793 908,546 413,754,401 63,524,914 63,509,579 63,450,398 190,484,891 8,016,736
Total Utilities  COMMON STOCKS' - 98.8% (continued) Basic Materials - 3.4% Albemarle Corp.¹ Mosaic Co.¹ CF Industries Holdings, Inc.¹ LyondellBasell Industries N.V. — Class A¹ DowDuPont, Inc.! Eastman Chemical Co.¹ Pravair, Inc.¹ Pravair, Inc.¹ Pravair, Inc.¹ Alt Products & Chemicals, Inc.¹ Sherwin-Williams Co.¹ International Paper Co.¹ Nucor Corp.¹ FMC Corp.¹ Monsanto Co.¹ International Flavors & Fragrances, Inc.¹ International Flavors & Fragran	\$\begin{array}{c} 6,802 \\ 41,493 \\ 25,111 \\ 8,783 \\ 12,406 \\ 9,484 \\ 6,074 \\ 7,766 \\ 5,549 \\ 2,235 \\ 14,686 \\ 14,748 \\ 9,233 \\ 6,852 \\ 5,672 \\ 56,500 \\ 20,466 \\ 35,982 \\ 428,701 \\ 436,642 \\ 252,559 \\ \end{array}	\$ 927,180 895,833 882,903 889,956 858,867 858,207 848,781 843,854 839,120 836,023 834,459 822,4599 821,007 810,586 793,260 767,680 14,338,793 908,546 413,754,401 63,524,914 63,509,579 63,450,398 190,484,891 8,016,736
COMMON STOCKS¹ - 98.8% (continued) Basic Materials - 3.4% Albemarie Corp.¹ Mosaic Co.¹ CF Industries Holdings. Inc.¹ LyundellBasell Industries NV. — Class A¹ DowDuPont, Inc.¹ Eastman Chemical Co.¹ PPEXatir, Inc.¹ PPC Industries, Inc.¹ PPC Industries, Inc.¹ Air Products & Chemicals, Inc.¹ Shervin-Williams Co.¹ International Paper Co.¹ Nucor Corp.¹ FMC Corp.¹ Monsanto Co.¹ International Playors & Fragrances, Inc.¹ Preport, McMoRan, Inc.¹ Preport, McMoRan, Inc.¹ Newmont Mining Corp.¹ Total Basic Materials Diversified - 0.2% Leucadia National Corp.¹ Total Common Stocks (Cost \$368,31,070) EXCHANDE-TRADED FUNDS¹ - 45.5%, Shares Russell 2000 Index ETF¹² PowerShares QuQ Trust Series 1¹² SPDR S&P 500 ETF Trust¹² Total Exchange-Traded Funds (Cost \$370,135,072) MONEY MaRKET FUNDF¹ - 1.9% Dreylus Treasury Securities Cash Management Fund - Institutional Class 0.90%³ Total Investments - 146.2% (Cost \$364,962,878)	\$\begin{array}{c} 6,802 \\ 41,493 \\ 25,111 \\ 8,783 \\ 12,406 \\ 9,484 \\ 6,074 \\ 7,766 \\ 5,549 \\ 2,235 \\ 14,686 \\ 14,748 \\ 9,233 \\ 6,852 \\ 5,672 \\ 56,500 \\ 20,466 \\ 35,982 \\ 428,701 \\ 436,642 \\ 252,559 \\ \end{array}	\$ 927,180 895,833 882,903 889,956 858,867 858,207 848,781 843,854 839,120 836,023 834,459 822,4599 821,007 810,586 793,260 767,680 14,338,793 908,546 413,754,401 63,524,914 63,509,579 63,450,398 190,484,891 8,016,736
COMMON STOCKS¹ - 98.8% (continued) Basic Materials - 3.4% Albemarie Corp.  Mosaic Co.¹  CF Industries Holdings, Inc.¹  LyondeliBaseli Industries N.V. — Class A¹  DowDuPont, Inc.¹  Eastman Chemical Co.¹  Peraxair, Inc.¹  PPS Industries, Inc.¹  Air Products & Chemicals, Inc.¹  Sherwin-Williams Co.¹  International Paper Co.¹  Nuor Corp.¹  Monsanto Co.¹  International Paper Co.¹  Nuor Corp.¹  Monsanto Co.¹  International Flavors & Fragrances, Inc.¹  Pere port McMcRan, Inc.¹  Pere port McMcRan, Inc.¹  Potrestified - 20%  Leucadia National Corp.¹  Total Basic Materials  Diversified - 20%  Leucadia National Corp.¹  Total Common Stocks  (Cost \$388.831.070)  EXCHANCE-TRADED FUNDS¹ - 45.5%  Shares Russell 2000 Index ETF¹²  Fotal Exchange-Traded Funds  (Cost \$170.155.072)  MONEY MARKET FUND¹ - 1.9%  MONEY MARKET FUND¹ - 1.9%  MONEY MARKET FUND¹ - 1.9%  Total Investments - 146.2%  (Cost \$564.982.878)  LISTED OPTIONS WRITTEN¹ - (1.1)%	\$\frac{6,802}{41,493}\$ 25,111 8,783 12,406 9,484 6,074 7,766 5,549 2,335 14,686 14,748 9,233 6,852 5,672 56,500 20,466  35,982  428,701 436,642 252,559	\$ 927,180 895,833 882,903 889,956 858,867 858,207 848,781 843,854 839,120 836,023 834,459 826,788 824,599 821,007 810,586 793,260 767,680 14,338,793 908,546 413,754,401 63,524,914 63,509,579 63,450,398 190,484,891 8,016,736 \$ 612,256,028
COMMON STOCKS! - 98.8% (continued) Basic Materials - 3.4% Albemante Corp. Mosaic Co.  2F Industries Holdings, Inc.¹  yondellBasel Industries N.V. — Class A¹  DowDuPortor, Inc.¹  - Products & Chemicals Co.¹  - Praxair, Inc.¹  - Products & Chemicals, Inc.¹  Air Products & Chemicals, Inc.¹  Air Products & Chemicals, Inc.¹  - Horwin-Williams Co.¹  - International Paper Co.¹  - Woor Corp.¹  - MC Corp.¹  - Monsanto Co.¹  - International Flavors & Fragrances, Inc.¹  - resport-McMoRan, Inc.¹  - Products Albertals  - Diversified - 0.2%  - Leucadia National Corp.¹  - Total Basic Materials  - Diversified - 0.2%  - Leucadia National Corp.¹  - Total Sasic Materials  - Diversified - 0.2%  - Leucadia National Corp.¹  - Total Basic Materials  - Diversified - 0.2%  - Leucadia National Corp.¹  - Total Sasic Materials  - Diversified - 0.2%  - Leucadia National Corp.¹  - Total Sasic Materials  - Diversified - 0.2%  - Leucadia National Corp.¹  - Total Sasic Materials  - Diversified - 0.2%  - Leucadia National Corp.¹  - Total Sasic Materials  - Diversified - 0.2%  - Leucadia National Corp.¹  - Total Sasic Materials  - Diversified - 0.2%  - Leucadia National Corp.¹  - Total Sasic Materials  - Diversified - 0.2%  - Leucadia National Corp.¹  - Total Sasic Materials  - Diversified - 0.2%  - Leucadia National Corp.¹  - Total Money Market Fund - 1.9%  - Drover Mares Corp. Treasury Securities Cash Management Fund - Institutional Class 0.90%  - Total Money Market Fund  - (Cost \$56.4,982,878)  - LISTED OPTIONS WRITTEN! - (1.1)%  - Call options on:	\$\frac{6,802}{41,493}\$ 25,111 8,783 12,406 9,484 6,074 7,766 5,549 2,235 14,686 14,748 9,223 6,852 5,672 56,500 20,466  35,982  428,701 436,642 252,559  8,016,736	\$ 927,180 895,833 882,903 889,956 858,867 858,207 848,781 843,854 839,120 836,023 834,459 826,478 824,599 821,007 810,586 793,260 767,680 14,338,793 908,546 413,754,401 63,524,914 63,509,579 63,450,398 190,484,891 8,016,736 \$ 612,256,028
COMMON STOCKS¹ - 98.8% (continued) Basic Materials - 3.4%  Albemarie Corp.¹  Mosaic Co.¹  El industries Holdings, Inc.¹  yondellBasel Industries N.V. — Class A¹  DowDuPont, Inc.¹  Persuari, Inc	\$\frac{6,802}{41,493}\$ 25,111 8,783 12,406 9,484 6,074 7,766 5,549 2,235 14,686 14,748 9,223 6,852 5,672 20,466  35,982  428,701 436,642 252,559  8,016,736	\$ 927,180 895,833 882,903 869,956 858,867 858,207 848,781 843,854 839,120 836,023 834,459 821,007 810,586 793,260 767,680 14,338,793 908,546 413,754,401 63,524,914 63,509,579 63,450,398 190,484,891 8,016,736 \$ 612,256,028  Value
COMMON STOCKS¹ - 98.8% (continued) Basic Materials - 3.4% Albemarie Corp. Mosaic Co.¹ CF Industries Holdings, Inc.¹ LyondellBasel Industries Nv. — Class A¹ DowDuPort, Inc.¹ Passari, Inc.¹ Peraxair, Inc.³ Pe	\$\frac{6,802}{41,493}\$ 25,111 8,783 12,406 9,484 6,074 7,766 5,549 2,335 14,686 14,748 9,233 6,852 5,672 56,500 20,466  35,982  428,701 436,642 252,559  \$8,016,736  \$\$\frac{6,000}{4,000}\$ \$	\$ 927,180 895,833 882,903 889,956 858,867 858,207 848,781 843,854 839,120 836,023 834,459 826,478 824,599 821,007 810,586 733,260 767,680 14,338,793 908,546 413,754,401 63,524,914 63,509,579 63,450,398 190,484,891 8,016,736 \$ 612,256,028  Value  (1,081,080) (1,778,590)
COMMON STOCKS¹ - 98.8% (continued) Basic Materials - 3.4% Albemate Copp Mosaic Co.¹ CF Industries Holdings, Inc.¹ LynndellBasell Industries N.V. — Class A¹ DowbUPent, Inc.  Bastman Chemical Co.¹ Pervair, Inc.¹ Eastman Chemical Co.² Pervair, Inc.¹	\$\frac{6,802}{41,493}\$ 25,111 8,783 12,406 9,484 6,074 7,766 5,549 2,235 14,686 14,748 9,223 6,852 5,672 20,466  35,982  428,701 436,642 252,559  8,016,736	\$ 927,180 895,833 882,903 889,956 858,867 858,207 848,781 843,854 839,120 836,023 834,459 821,007 810,586 793,260 767,680 14,338,793 908,546 413,754,401 63,524,914 63,509,579 63,450,398 190,484,891 8,016,736 \$ 612,256,028 Value  (1,081,080) (1,778,590) (1,881,855)
COMMON STOCKS* - 98.8% (continued) Basic Materials - 3.4% Mbemarie Corp.  Mosaic Co.*  C Findustries Holdings, Inc.* LyondellBasell Industries N.V. — Class A'  DowDuPont, Inc.* Eastman Chemical Co.*  Praxair, Inc.*  Eastman Chemical Co.*  PPG Industries, Inc.*  Air Products & Chemicals, Inc.*  Sherwin-Williams Co.*  International Paper Co.*  Nucor Corp.*  FMC Corp.*  Monsanto Co.*  International Paper Co.*  Nucor Corp.*  FROC Corp.*  Monsanto Co.*  International Paper Co.*  Nucor Corp.*  Total Basic Materials  Diversified - 20%  Leucadia National Corp.*  Total Basic Materials  Diversified - 20%  Leucadia National Corp.*  Total Common Stocks  (Cost \$356.831 070)  EXCHANGE-TRADED FUNDS* - 45.5%  Shares Russell 2000 Index ETF**  PowerShares Cod Trads Eries 1*2  SPDR SRP 500 ETF Trust**  Total Exchange-Traded Funds  (Cost \$370,135.072)  MONEY MARKET FUND* - 1.9%  Torsiun Stream Securities Cash Management Fund - Institutional Class 0.90%3*  Total Money Market Fund  (Cost \$570,758)  LISTED OPTIONS WRITTEN* - (1.1)%  Call options on:  SRP 500 Index Expiring October 2017 with strike price of \$2,510 (Notional Value \$76,185,446)*  Russell 2000 Index Expiring October 2017 with strike price of \$3,485 (Notional Value \$76,185,446)*  Russell 2000 Index Expiring October 2017 with strike price of \$5,5940 (Notional Value \$77,943,737)  Total Call Colitons	\$\frac{6,802}{41,493}\$ 25,111 8,783 12,406 9,484 6,074 7,766 5,549 2,335 14,686 14,748 9,233 6,852 5,672 56,500 20,466  35,982  428,701 436,642 252,559  \$8,016,736  \$\$\frac{6,000}{4,000}\$ \$	\$ 927,180 895,833 882,903 889,956 858,867 858,207 848,781 843,854 839,120 836,023 834,459 826,478 824,599 821,007 810,586 767,680 14,338,793 908,546 413,754,401 63,524,914 63,509,579 63,450,398 190,484,891 8,016,736 \$ 612,256,028  Value  (1,081,080) (1,778,590)
COMMON STOCKS* - 98.8% (continued) Basic Materials - 2.4% Makemate Con; Mosaic Co.  CE Industries Holdings, Inc.¹ LyondellBasell Industries N.V. — Class A¹ DewBurght, Inc. LyondellBasell Industries N.V. — Class A¹ DewBurght, Inc. Eastman Chemical Co.  Pravair, Inc.¹ Pravair, Inc.¹ Pravair, Inc.¹ PPG Industries, Inc.¹ Rit Products & Schemicals, Inc.¹ Sharan-Williams Co.¹ Sharan-Williams Co.¹ Sharan-Williams Co.¹ Normational Paper Co.	\$\frac{6,802}{41,493}\$ 25,111 8,783 12,406 9,484 6,074 7,766 5,549 2,335 14,686 14,748 9,233 6,852 5,672 56,500 20,466  35,982  428,701 436,642 252,559  \$8,016,736  \$\$\frac{6,000}{4,000}\$ \$	\$ 927,180 895,833 882,903 889,956 858,867 858,207 848,781 843,854 839,120 836,023 834,459 826,478 824,599 821,007 810,586 767,680 14,338,793 908,546 413,754,401 63,524,914 63,509,579 63,450,398 190,484,891 8,016,736 \$ 612,256,028  Value  (1,081,080) (1,778,590) (1,881,855) (4,741,525)
COMMON STOCKS* - 98.8% (continued) Basic Materials - 3.4% Albemante Corp.  Mosaic Co.* CF Industries Holdings, Inc.* LyondellBasell Industries N.V. — Class A' DowbUPent, Inc.* Eastman Chemical Co.* Pravair, Inc.* Eastman Chemical Co.* Pravair, Inc.* PPG Industries, Inc.* Air Products & Chemicals, Inc.* Sherwin-Williams Co.* International Paper Co.* Nucor Corp.* FMC Corp.* Morsanto Co.* International Paper Co.* Nucor Corp.* FMC Corp.* Monsanto Co.* International Paper Co.* Nucor Corp.* Freeport-McMoRan, Inc.* Air Reviews & Fragrances, Inc.* International Paper Co.* Nucor Corp.* Total Basic Materials Diversified - 2.0% Leucadia National Corp.* Total Basic Materials Diversified - 2.0% Leucadia National Corp.* Total Common Stocks (Cost 358.631 070) EXCHANGE-TRADED FUNDS* - 45.5% ISharans Russell 2000 Index ETF* PowerSharans Quod Trust Series 1*2 SPDR SRP 500 ETF Trust* Total Exchange-Tradeof Funds (Cost 35.01.53.072) MONEY MARKET FUNDY* - 1.9% Droylus Treasury Securities Cash Management Fund - Institutional Class 0.90%3* Total Industrians* Total Exchange-Tradeof Funds (Cost 35.01.578)  LISTED OPTIONS WRITTEN* - (1.1)% Call options on: SRP 500 Index Expiring October 2017 with strike price of \$2.510 (Notional Value \$76.185.446)* Russell 2000 Index Expiring October 2017 with strike price of \$5.540 (Notional Value \$77.943,737)* Total Call Options Total Listed Options Written (Fremums received \$3.567.517)	\$\frac{6,802}{41,493}\$ 25,111 8,783 12,406 9,484 6,074 7,766 5,549 2,335 14,686 14,748 9,233 6,852 5,672 56,500 20,466  35,982  428,701 436,642 252,559  \$8,016,736  \$\$\frac{6,000}{4,000}\$ \$	\$ 927,180 895,833 882,903 889,956 888,867 858,207 848,781 843,854 839,120 836,023 834,459 821,007 810,586 793,260 767,680 14,338,793 908,546 413,754,401 63,524,914 63,509,579 63,450,398 190,484,891 8,016,736 \$ 612,256,028  Value  (1,081,080) (1,778,590) (1,881,855) (4,741,525)
COMMON STOCKS* - 98.8% (continued) Basic Materials - 2.4% Albemate Cop** Mosaic Co.* CF Industries Holdings, Inc.* LyondellBasell Industries N.V. — Class A' DewOblPort, Inc.* LyondellBasell Industries N.V. — Class A' DewOblPort, Inc.* Eastman Chemical Co.* PREVAIL Inc.* Eastman Chemical Co.* PREVAIL Inc.* Shervine Williams Co.* Incernational Paper Co.* Notor Cop.* Notor Cop.* Notor Cop.* Notor Cop.* Notor Cop.* Notor Cop.* Total Basic Materials Diversified - 0.2% Leucadia National Cop.* Total Basic Materials Diversified - 0.2% EXCHANGE-TRADED FUNDS* - 45.5% Shares Russell 2000 Index ETF** PowerShares QOQ Trust Series 1*2 SPDR SSP 506 ETF Trust*  SPDR SSP 506 ETF Trust*  Total Exchange-Traded Funds (Cost \$30.63.070)  MONEST Total Total Resident State Shares Cop.*  Total Total Resident Shares Cop.*  Total Assic Materials  Total Exchange-Traded Funds (Cost \$30.50.15.35,072)  MONEY MARKET FUND 1 - 1.9%  DrivyIn Treasury Securities Cash Management Fund - Institutional Class 0.90%3  Total Money Market Fund (Cost \$50.4382.878)  LISTED OPTIONS WRITTEN* - (1.1)% Call options on:  \$88 P001 Index Expiring October 2017 with strike price of \$2.510 (Notional Value \$76.185.446)* S8P 500 Index Expiring October 2017 with strike price of \$5.540 (Notional Value \$77.943.737)* Total Call options Written	\$\frac{6,802}{41,493}\$ 25,111 8,783 12,406 9,484 6,074 7,766 5,549 2,335 14,686 14,748 9,233 6,852 5,672 56,500 20,466  35,982  428,701 436,642 252,559  \$8,016,736  \$\$\frac{6,000}{4,000}\$ \$	\$ 927,180 895,833 882,903 889,956 858,867 858,207 848,781 843,854 839,120 836,023 834,459 826,478 824,599 821,007 810,586 767,680 14,338,793 908,546 413,754,401 63,524,914 63,509,579 63,450,398 190,484,891 8,016,736 \$ 612,256,028  Value  (1,081,080) (1,778,590) (1,881,855) (4,741,525)

- Non-income producing security.

  Value determined based on Level 1 inputs See Note 3.

  All or portion of these securities have been physically segregated in connection with borrowings. As of September 30, 2017, the total value of the securities segregated was \$326,536,280.62 Security represents cover for outstanding written options.

  Rate indicated is the 7 day yield as of September 30, 2017.

Public Limited Company Real Estate Investment Trust plc REIT

See Sector Classification in Other Information section.

The following table summarizes the inputs used to value the Fund's investments at September 30, 2017 (See Note 3 in the Notes to Schedule of Investments):

Investments in Securities (Assets)	Level 1 Quoted Prices	Level 2 Significant Observable Inputs	Level 3 Significant Unobservable Inputs	Total
Common Stocks	\$ 413,754,401	\$ _	\$ _	\$ 413,754,401
Exchange-Traded Funds	190,484,891	_	_	190,484,891
Money Market Fund	8,016,736	_	_	8,016,736
Total Assets	\$ 612,256,028	\$ _	\$ _	\$ 612,256,028

		Level 2 Significant	Level 3 Significant	
Investments in Securities (Liabilities)	Level 1 Quoted Prices	Observable Inputs	Unobservable Inputs	Total
Options Written	\$ 4,741,525	\$ _	\$ _	\$ 4,741,525
Total Liabilities	\$ 4,741,525	\$ _	\$ _	\$ 4,741,525

Transfers between investment levels may occur as the markets fluctuate and/or the availability of data used in an investment's valuation changes. Transfers between valuation levels, if any, are in comparison to the valuation levels at the end of the previous fiscal year, and are effective using the fair value as of the end of the current fiscal period.

For the period ended September 30, 2017, there were no transfers between levels.

#### Note 1 - Organization and Significant Accounting Policies

#### Organization

Guggenheim Enhanced Equity Income Fund (the "Fund") was organized as a Massachusetts business trust on December 3, 2004 and as of March 20, 2017, it redomiciled to a Delaware statutory trust. The Fund is registered as a diversified, closed-end management investment company under the Investment Company Act of 1940, as amended (the "1940 Act").

The Fund's primary investment objective is to seek to provide a high level of current income and current gains, with a secondary objective of long-term capital appreciation. The Fund seeks to achieve its investment objective by obtaining broadly diversified exposure to the equity markets and utilizing a covered call strategy which will follow a proprietary dynamic rules-based methodology. The Fund seeks to earn income and gains both from dividends paid by the securities owned by the Fund and cash premiums received from selling options.

Guggenheim Funds Investment Advisors, LLC ("GFIA") provides advisory services. Guggenheim Funds Distributors, LLC ("GFD") acts as principal underwriter for the Fund. GFIA and GFD are affiliated entities.

#### Significant Accounting Policies

The Fund operates as an investment company and, accordingly, follows the investment company accounting and reporting guidance of the Financial Accounting Standards Board ("FASB") Accounting Standards Codification Topic 946 Financial Services – Investment Companies.

The following significant accounting policies are in conformity with U.S. generally accepted accounting principles ("U.S. GAAP") and are consistently followed by the Fund. This requires management to make estimates and assumptions that affect the reported amount of assets and liabilities, contingent assets and liabilities at the date of the financial statements, and the reported amounts of revenues and expenses during the reporting period. Actual results could differ from these estimates. All time references are based on Eastern Time.

The NAV of the Fund is calculated by dividing the market value of the Fund's securities and other assets, less all liabilities, by the number of outstanding shares of the Fund.

#### (a) Valuation of Investments

The Board of Trustees of the Fund (the "Board") has adopted policies and procedures for the valuation of the Fund's investments (the "Valuation Procedures"). Pursuant to the Valuation Procedures, the Board has delegated to a valuation committee, consisting of representatives from Guggenheim's investment management, fund administration, legal and compliance departments (the "Valuation Committee"), the day-to-day responsibility for implementing the Valuation Procedures, including, under most circumstances, the responsibility for determining the fair value of the Fund's securities and/or other assets.

Valuations of the Fund's securities are supplied primarily by pricing services appointed pursuant to the processes set forth in the Valuation Procedures. The Valuation Committee convenes monthly, or more frequently as needed, to review the valuation of all assets which have been fair valued for reasonableness. The Fund's officers, through the Valuation Committee and consistent with the monitoring and review responsibilities set forth in the Valuation Procedures, regularly review procedures used and valuations provided by the pricing services.

If the pricing service cannot or does not provide a valuation for a particular investment or such valuation is deemed unreliable, such investment is fair valued by the Valuation Committee.

Equity securities listed on an exchange (New York Stock Exchange ("NYSE") or American Stock Exchange) are valued at the last quoted sale price as of the close of business on the NYSE, usually 4:00 p.m. on the valuation date. Equity securities listed on the NASDAQ market system are valued at the NASDAQ Official Closing Price on the valuation date, which may not necessarily represent the last sale price. If there has been no sale on such exchange or NASDAQ on a given day, the security is valued at the closing bid price on that day.

Open-end investment companies ("mutual funds") are valued at their NAV as of the close of business, on the valuation date. Exchange-traded funds ("ETFs") and closed-end investment companies ("CEFs") are valued at their NAV as of the close of business, on the valuation date. Exchange-traded funds ("ETFs") and closed-end investment companies ("CEFs") are valued at their NAV as of the close of business, on the valuation date.

Short-term debt securities with a maturity of 60 days or less at acquisition and repurchase agreements are valued at amortized cost provided such amount approximates market value.

Listed options are valued at the Official Settlement Price listed by the exchange, usually as of 4:00 p.m. Long options are valued using the bid price and short options are valued using the ask price. In the event that a settlement price is not available, fair valuation is enacted. Over-the-counter ("OTC") options are valued using the average bid price (for long options) or average ask price (for short options) obtained from one or more security dealers.

Investments for which market quotations are not readily available are fair-valued as determined in good faith by GFIA under the direction of the Board using methods established or ratified by the Board. Valuations in accordance with these methods are intended to reflect each security's (or asset's) "fair value". Each such determination is based on a consideration of all relevant factors, which are likely to vary from one pricing context to another. Examples of such factors may include, but are not limited to market prices; sale prices; broker quotes; and models which derive prices based on inputs such as prices of securities with comparable maturities and characteristics, or based on inputs such as anticipated cash flows or collateral, spread over Treasuries, and other information analysis.

#### Note 2 - Financial Instruments and Derivatives

As part of its investment strategy, the Fund utilizes derivative instruments. These investments involve, to varying degrees, elements of market risk and risks in excess of the amounts recognized in the Statement of Assets and Liabilities. Valuation and accounting treatment of these instruments can be found under Significant Accounting Policies in Note 1 of these Notes to Financial Statements.

#### Derivative

Derivatives are instruments whose values depend on, or are derived from, in whole or in part, the value of one or more other assets, such as securities, currencies, commodities or indices. Derivative instruments may be used to increase investment flexibility (including to maintain cash reserves while maintaining exposure to certain other assets), for risk management (hedging) purposes, to facilitate trading, to reduce transaction costs and to pursue higher investment returns. Derivative instruments may also be used to mitigate certain investment risks, such as foreign currency exchange rate risk, and credit risk. U.S. GAAP requires disclosures to enable investors to better understand how and why a Fund uses derivative instruments, how these derivative instruments are accounted for and their effects on the Fund's financial position and results of operations.

The Fund may utilize derivatives for the following purposes:

Hedge: an investment made in order to reduce the risk of adverse price movements in a security, by taking an offsetting position to protect against broad market moves.

Higher Investment Returns - the use of an instrument to seek to obtain increased investment returns

#### Options Purchased and Written

The Fund employs an option strategy in an attempt to generate income and gains from option premiums received from selling options. The Fund intends to pursue its options strategy utilizing a proprietary dynamic rules-based methodology. The Fund may purchase or sell (write) options on securities and securities indices which are listed on a national securities exchange or in the OTC market as a means of achieving additional return or of hedging the value of the Fund's portfolio.

An option on a security is a contract that gives the holder of the option, in return for a premium, the right to buy from (in the case of a call) or sell to (in the case of a put) the writer of the option the security underlying the option at a specified exercise or "strike" price. The writer of an option on a security has an obligation upon exercise of the option to deliver the underlying security upon payment of the exercise price (in the case of a call) or to pay the exercise price upon delivery of the underlying security (in the case of a put).

There are several risks associated with transactions in options on securities. As the writer of a covered call option, the Fund forgoes, during the option's life, the opportunity to profit from increases in the market value of the security covering

the call option above the sum of the premium and the strike price of the call but has retained the risk of loss should the price of the underlying security decline. A writer of a put option is exposed to the risk of loss if fair value of the underlying security increases in value. The writer of an option has no control over the time when it may be required to fill its obligation as writer of the option. Once an option writer has received an exercise notice, it cannot effect a closing purchase transaction in order to terminate its obligation under the option and must deliver the underlying security at the exercise price.

In addition, there may be an imperfect correlation between the movement in prices of options and the underlying securities where a Fund may not be able to enter into a closing transaction because of an illiquid secondary market; or, for OTC options, a Fund may be at risk because of the counterparty's inability to perform.

#### Note 3 - Fair Value Measuremen

In accordance with U.S. GAAP, fair value is defined as the price that the Fund would receive to sell an investment or pay to transfer a liability in an orderly transaction with an independent buyer in the principal market, or in the absence of a principal market, the most advantageous market for the investment or liability. U.S. GAAP establishes a three-tier fair value hierarchy based on the types of inputs used to value assets and liabilities and requires corresponding disclosure. The hierarchy and the corresponding inputs are summarized below:

Level 1 — quoted prices in active markets for identical assets or liabilities.

Level 2 — significant other observable inputs (for example quoted prices for securities that are similar based on characteristics such as interest rates, prepayment speeds, credit risk, etc.).

Level 3 — significant unobservable inputs based on the best information available under the circumstances, to the extent observable inputs are not available, which may include assumptions.

The types of inputs available depend on a variety of factors, such as the type of security and the characteristics of the markets in which it trades, if any. Fair valuation determinations that rely on fewer or no observable inputs require greater judgment. Accordingly, fair value determinations for Level 3 securities require the greatest amount of judgment.

Independent pricing services are used to value a majority of the Fund's investments. When values are not available from a pricing service, they will be determined under the valuation policies that have been reviewed and approved by the Board. In any event, values are determined using a variety of sources and techniques, including: market prices; broker quotes; and models which derive prices based on inputs such as prices of securities with comparable maturities and characteristics or based on inputs such as anticipated cash flows or collateral, spread over Treasuries, and other information and analysis.

The inputs or methodologies used for valuing securities are not necessarily an indication of the risk associated with investing in those securities. The suitability of the techniques and sources employed to determine fair valuation are regularly monitored and subject to change.

#### Note 4 - Federal Income Tax Information

The Fund intends to comply with the provisions of Subchapter M of the Internal Revenue Code applicable to regulated investment companies and will distribute substantially all taxable net investment income and capital gains sufficient to relieve the Fund from all, or substantially all, federal income, excise and state income taxes. Therefore, no provision for federal or state income tax is required.

Tax positions taken or expected to be taken in the course of preparing the Fund's tax returns are evaluated to determine whether the tax positions are "more-likely-than-not" of being sustained by the applicable tax authority. Tax positions not deemed to meet the more-likely-than-not threshold would be recorded as a tax benefit or expense in the current year. Management has analyzed the Fund's tax positions taken, or to be taken, on federal income tax returns for all open tax years, and has concluded

that no provision for income tax is required in the Fund's financial statements. The Fund's federal tax returns are subject to examination by the Internal Revenue Service for a period of three years after they are filed.

At September 30, 2017, the cost of securities for federal income tax purposes, the aggregate gross unrealized gain for all securities for which there was an excess of value over tax cost, and the aggregate gross unrealized loss for all securities for which there was an excess of tax cost over value were as follows:

Fund ID	Fund	Tax Cost	Tax Unrealized Gain	Tax Unrealized LossNet	Unrealized Gain (Loss)
3006	Guggenheim Enhanced Equity Income Fund	562 574 606	63 586 665	(18 646 768)	44 939 897

#### Note 5 - Other Information

### Sector Classification.

Information in the "Schedule of Investments" is categorized by sectors using sector-level Classifications defined by the Bloomberg Industry Classification System, a widely recognized industry classification system provider. Each Fund's registration statement has investment policies relating to concentration in specific sectors/industries. For purposes of these investment policies, the Funds usually classify sectors/industries based on industry-level Classifications used by widely recognized industry classification system providers such as Bloomberg Industry Classification System, Global Industry Classification Standards and Barclays Global Classification Scheme.

#### Item 2. Controls and Procedures.

- (a) The registrant's principal executive officer and principal financial officer have evaluated the registrant's disclosure controls and procedures (as defined in Rule 30a-3(c) under the Investment Company Act of 1940, as amended (the "Investment Company Act")) as of a date within 90 days of the filing date of this report and have concluded, based on such evaluation, that the registrant's disclosure controls and procedures were effective, as of that date, in ensuring that information required to be disclosed by the registrant on this Form N-Q was recorded, processed, summarized and reported within the time periods specified in the Securities and Exchange Commission's rules and forms.
- (b) There was no change in the registrant's internal control over financial reporting (as defined in Rule 30a-3(d) under the Investment Company Act) that occurred during the registrant's last fiscal quarter that has materially affected or is reasonably likely to materially affect the registrant's internal control over financial reporting.

### Item 3. Exhibits.

A separate certification for each principal executive officer and principal financial officer of the registrant as required by Rule 30a-2(a) under the Investment Company Act (17 CFR 270.30a-2(a)), is attached hereto.

### SIGNATURES

Pursuant to the requirements of the Securities Exchange Act of 1934 and the Investment Company Act of 1940, the registrant has duly caused this report to be signed on its behalf by the undersigned, thereunto duly authorized.

# Guggenheim Enhanced Equity Income Fund

By: /s/Amy J. Lee
Name: Amy J. Lee
Title: President, Chief Executive Officer and Chief Legal Officer

Date: 11/27/2017

Pursuant to the requirements of the Securities Exchange Act of 1934 and the Investment Company Act of 1940, this report has been signed below by the following persons on behalf of the registrant and in the capacities and on the dates indicated.

By: /s/ Amy J. Lee
Name: Amy J. Lee
Title: President, Chief Executive Officer and Chief Legal Officer

Date: 11/27/2017

By: /s/John L. Sullivan
Name: John L. Sullivan
Title: Chief Financial Officer, Chief Accounting Officer and Treasurer

Date: 11/27/2017

#### CERTIFICATIONS

#### I, Amy J. Lee, certify that:

- 1. I have reviewed this report on Form N-Q of Guggenheim Enhanced Equity Income Fund;
- 2. Based on my knowledge, this report does not contain any untrue statement of a material fact or omit to state a material fact necessary to make the statements made, in light of the circumstances under which such statements were made, not misleading with respect to the period covered by this report:
- 3. Based on my knowledge, the schedule of investments included in this report fairly presents in all material respects the investments of the registrant as of the end of the fiscal quarter for which the report is filed;
- 4. The registrant's other certifying officer and I are responsible for establishing and maintaining disclosure controls and procedures (as defined in Rule 30a-3(c) under the Investment Company Act of 1940) and internal control over financial reporting (as defined in Rule 30a-3(d) under the Investment Company Act of 1940) for the registrant and have:
  - (a) Designed such disclosure controls and procedures, or caused such disclosure controls and procedures to be designed under our supervision, to ensure that material information relating to the registrant, including its consolidated subsidiaries, is made known to us by others within those entities, particularly during the period in which this report is being prepared;
  - (b) Designed such internal control over financial reporting, or caused such internal control over financial reporting to be designed under our supervision, to provide reasonable assurance regarding the reliability of financial reporting and the preparation of financial statements for external purposes in accordance with generally accepted accounting principles;
  - (c) Evaluated the effectiveness of the registrant's disclosure controls and procedures and presented in this report our conclusions about the effectiveness of the disclosure controls and procedures, as of a date within 90 days prior to the filing date of this report, based on such evaluation; and
  - (d) Disclosed in this report any change in the registrant's internal control over financial reporting that occurred during the registrant's most recent fiscal quarter that has materially affected, or is reasonably likely to materially affect, the registrant's internal control over financial reporting; and
- 5. The registrant's other certifying officer and I have disclosed to the registrant's auditors and the audit committee of the registrant's board of directors (or persons performing the equivalent functions):
  - (a) All significant deficiencies and material weaknesses in the design or operation of internal control over financial reporting which are reasonably likely to adversely affect the registrant's ability to record, process, summarize, and report financial information; and
  - (b) Any fraud, whether or not material, that involves management or other employees who have a significant role in the registrant's internal control over financial reporting.

Date: 11/27/2017	
<u>-</u>	/s/ Amy J. Lee
-	Amy J. Lee
	President, Chief Executive Officer and Chief Legal Officer

#### CERTIFICATIONS

#### I, John L. Sullivan, certify that:

- 1. I have reviewed this report on Form N-Q of Guggenheim Enhanced Equity Income Fund;
- 2. Based on my knowledge, this report does not contain any untrue statement of a material fact or omit to state a material fact necessary to make the statements made, in light of the circumstances under which such statements were made, not misleading with respect to the period covered by this report;
- 3. Based on my knowledge, the schedule of investments included in this report fairly presents in all material respects the investments of the registrant as of the end of the fiscal quarter for which the report is filed;
- 4. The registrant's other certifying officer and I are responsible for establishing and maintaining disclosure controls and procedures (as defined in Rule 30a-3(c) under the Investment Company Act of 1940) and internal control over financial reporting (as defined in Rule 30a-3(d) under the Investment Company Act of 1940) for the registrant and have:
  - (a) Designed such disclosure controls and procedures, or caused such disclosure controls and procedures to be designed under our supervision, to ensure that material information relating to the registrant, including its consolidated subsidiaries, is made known to us by others within those entities, particularly during the period in which this report is being prepared;
  - (b) Designed such internal control over financial reporting, or caused such internal control over financial reporting to be designed under our supervision, to provide reasonable assurance regarding the reliability of financial reporting and the preparation of financial statements for external purposes in accordance with generally accepted accounting principles;
  - (c) Evaluated the effectiveness of the registrant's disclosure controls and procedures and presented in this report our conclusions about the effectiveness of the disclosure controls and procedures, as of a date within 90 days prior to the filing date of this report, based on such evaluation; and
  - (d) Disclosed in this report any change in the registrant's internal control over financial reporting that occurred during the registrant's most recent fiscal quarter that has materially affected, or is reasonably likely to materially affect, the registrant's internal control over financial reporting; and
- 5. The registrant's other certifying officer and I have disclosed to the registrant's auditors and the audit committee of the registrant's board of directors (or persons performing the equivalent functions):
  - (a) All significant deficiencies and material weaknesses in the design or operation of internal control over financial reporting which are reasonably likely to adversely affect the registrant's ability to record, process, summarize, and report financial information; and
  - (b) Any fraud, whether or not material, that involves management or other employees who have a significant role in the registrant's internal control over financial reporting.

Date: 11/27/2017	
	/s/ John L. Sullivan
	John L. Sullivan
	Chief Financial Officer, Chief Accounting Officer and Treasurer