

## STYLEPLUS—LARGE CORE FUND

	SHARES	VALUE		SHARES	VALUE
<b>COMMON STOCKS<sup>†</sup> - 20.6%</b>					
<b>CONSUMER, NON-CYCLICAL - 6.2%</b>					
Johnson & Johnson	6,973	\$ 974,756			
Pfizer, Inc.	19,990	848,975			
Amgen, Inc.	3,329	632,443			
Gilead Sciences, Inc.	8,853	575,534			
Philip Morris International, Inc.	6,365	562,602			
Medtronic plc	6,001	546,571			
Kimberly-Clark Corp.	4,106	508,733			
Tyson Foods, Inc. — Class A	6,907	479,553			
Humana, Inc.	1,786	475,076			
Biogen, Inc.*	2,007	474,415			
Archer-Daniels-Midland Co.	10,914	470,721			
Kroger Co.	18,894	464,792			
McKesson Corp.	3,673	429,961			
UnitedHealth Group, Inc.	1,707	422,073			
Sysco Corp.	5,324	355,430			
HCA Healthcare, Inc.	2,650	345,507			
AbbVie, Inc.	4,046	326,067			
Altria Group, Inc.	5,613	322,355			
Colgate-Palmolive Co.	4,155	284,784			
Molson Coors Brewing Co. — Class B	4,763	284,113			
Procter & Gamble Co.	2,686	279,478			
AmerisourceBergen Corp. — Class A	3,305	262,814			
Zimmer Biomet Holdings, Inc.	2,017	257,571			
PepsiCo, Inc.	2,012	246,571			
Cardinal Health, Inc.	4,868	234,394			
Mylan N.V.*	7,657	216,999			
CVS Health Corp.	3,797	204,772			
Anthem, Inc.	629	180,510			
Centene Corp.*	3,206	170,239			
Kraft Heinz Co.	4,800	156,720			
Bristol-Myers Squibb Co.	2,974	141,890			
General Mills, Inc.	2,545	131,704			
H&R Block, Inc.	5,254	125,781			
<b>Total Consumer, Non-cyclical</b>		<u>12,393,904</u>			
<b>TECHNOLOGY - 3.2%</b>					
Apple, Inc.	8,661	1,645,157			
Microsoft Corp.	11,016	1,299,227			
Intel Corp.	14,659	787,188			
Oracle Corp.	7,714	414,319			
HP, Inc.	17,425	338,568			
Applied Materials, Inc.	8,476	336,158			
Activision Blizzard, Inc.	7,340	334,190			
Lam Research Corp.	1,805	323,113			
Seagate Technology plc	5,317	254,631			
International Business Machines Corp.	1,588	224,067			
DXC Technology Co.	2,639	169,714			
Electronic Arts, Inc.*	1,593	161,897			
Micron Technology, Inc.*	3,757	155,277			
<b>Total Technology</b>		<u>6,443,506</u>			
<b>COMMUNICATIONS - 3.1%</b>					
Alphabet, Inc. — Class C*	1,202	1,410,319			
Amazon.com, Inc.*	508	904,621			
Verizon Communications, Inc.	14,607	\$ 863,712			
Facebook, Inc. — Class A*	4,451	741,937			
AT&T, Inc.	21,815	684,119			
Omnicom Group, Inc.	6,065	442,684			
Comcast Corp. — Class A	7,529	301,010			
Walt Disney Co.	2,711	301,002			
Discovery, Inc. — Class A*	9,569	258,554			
Cisco Systems, Inc.	2,361	127,470			
Netflix, Inc.*	224	79,869			
<b>Total Communications</b>		<u>6,115,297</u>			
<b>INDUSTRIAL - 2.9%</b>					
United Parcel Service, Inc. — Class B	5,124	572,556			
Union Pacific Corp.	3,373	563,966			
Caterpillar, Inc.	4,015	543,992			
FedEx Corp.	2,809	509,581			
Cummins, Inc.	2,939	463,980			
J.B. Hunt Transport Services, Inc.	4,401	445,777			
Huntington Ingalls Industries, Inc.	2,116	438,435			
Textron, Inc.	8,610	436,183			
Snap-on, Inc.	2,567	401,787			
CSX Corp.	5,129	383,752			
Norfolk Southern Corp.	1,815	339,205			
Kansas City Southern	2,825	327,643			
United Technologies Corp.	1,452	187,148			
General Electric Co.	15,517	155,015			
CH Robinson Worldwide, Inc.	1,459	126,918			
<b>Total Industrial</b>		<u>5,895,938</u>			
<b>ENERGY - 2.6%</b>					
Exxon Mobil Corp.	12,718	1,027,614			
Chevron Corp.	6,772	834,175			
ConocoPhillips	8,118	541,795			
Occidental Petroleum Corp.	7,640	505,768			
Kinder Morgan, Inc.	24,230	484,842			
Phillips 66	4,203	400,000			
Valero Energy Corp.	4,683	397,259			
Marathon Petroleum Corp.	6,122	366,402			
HollyFrontier Corp.	5,150	253,740			
Williams Companies, Inc.	7,056	202,649			
Cimarex Energy Co.	2,108	147,349			
Marathon Oil Corp.	7,214	120,546			
<b>Total Energy</b>		<u>5,282,139</u>			
<b>CONSUMER, CYCLICAL - 1.6%</b>					
Walgreens Boots Alliance, Inc.	7,689	486,483			
PACCAR, Inc.	6,848	466,623			
Delta Air Lines, Inc.	7,877	406,847			
United Continental Holdings, Inc.*	4,598	366,828			
Southwest Airlines Co.	6,695	347,538			
BorgWarner, Inc.	8,710	334,551			
Alaska Air Group, Inc.	5,607	314,665			
General Motors Co.	4,836	179,415			
Home Depot, Inc.	670	128,566			
Starbucks Corp.	1,469	109,206			
<b>Total Consumer, Cyclical</b>		<u>3,140,722</u>			

**STYLEPLUS—LARGE CORE FUND**

	SHARES	VALUE		SHARES	VALUE
<b>FINANCIAL - 1.0%</b>			<b>MONEY MARKET FUND† - 3.1%</b>		
JPMorgan Chase & Co.	3,587	\$ 363,112	Dreyfus Treasury Securities		
Berkshire Hathaway, Inc. — Class B*	1,428	286,871	Cash Management -		
Visa, Inc. — Class A	1,635	255,371	Institutional Shares 2.27% <sup>3</sup>	6,118,171	\$ 6,118,171
Prudential Financial, Inc.	2,628	241,461	<b>Total Money Market Fund</b>		
Western Union Co.	11,490	212,220	(Cost \$6,118,171)		6,118,171
Bank of America Corp.	7,534	207,863	<b>Total Investments - 99.3%</b>		
Franklin Resources, Inc.	5,281	175,012	(Cost \$198,441,974)		\$ 198,652,723
Travelers Companies, Inc.	947	129,890	<b>Other Assets &amp; Liabilities, net - 0.7%</b>		1,483,591
MetLife, Inc.	2,947	125,454	<b>Total Net Assets - 100.0%</b>		\$ 200,136,314
<b>Total Financial</b>		<u>1,997,254</u>			
<b>Total Common Stocks</b>					
(Cost \$40,430,658)		<u>41,268,760</u>			
<b>MUTUAL FUNDS† - 75.6%</b>					
Guggenheim Strategy Fund III <sup>1</sup>	2,667,849	66,135,986			
Guggenheim Strategy Fund II <sup>1</sup>	2,208,764	54,799,438			
Guggenheim Ultra Short Duration Fund — Institutional Class <sup>1,2</sup>	3,042,163	<u>30,330,368</u>			
<b>Total Mutual Funds</b>					
(Cost \$151,893,145)		<u>151,265,792</u>			

**Futures Contracts**

Description	Number of Contracts	Expiration Date	Notional Amount	Value and Unrealized Appreciation **
<b>Equity Futures Contracts Purchased†</b>				
S&P 500 Index Mini Futures Contracts	29	Jun 2019	\$ 4,115,100	\$ 70,809

**Total Return Swap Agreements**

Counterparty	Index	Financing Rate Pay	Payment Frequency	Maturity Date	Units	Notional Amount	Value and Unrealized Depreciation
<b>OTC Equity Index Swap Agreements††</b>							
Wells Fargo Bank, N.A	S&P 500 Index	2.83%	At Maturity	09/30/19	28,022	\$ 158,716,888	\$ (1,871,673)

\* Non-income producing security.

\*\* Includes cumulative appreciation (depreciation).

† Value determined based on Level 1 inputs.

†† Value determined based on Level 2 inputs.

<sup>1</sup> Affiliated issuer.

<sup>2</sup> Effective November 30, 2018, Guggenheim Strategy Fund I was reorganized with and into the Guggenheim Ultra Short Duration Fund.

<sup>3</sup> Rate indicated is the 7-day yield as of March 31, 2019.

plc — Public Limited Company