

StylePlus—Large Core Fund
SCHEDULE OF INVESTMENTS (Unaudited)

December 31, 2020

	Shares	Value
COMMON STOCKS[†] - 15.6%		
Consumer, Non-cyclical - 5.0%		
Johnson & Johnson	5,494	\$ 864,646
Merck & Company, Inc.	7,148	584,706
UnitedHealth Group, Inc.	1,468	514,798
Bristol-Myers Squibb Co.	8,188	507,902
Amgen, Inc.	2,201	506,054
Pfizer, Inc.	12,776	470,285
AbbVie, Inc.	4,008	429,457
Philip Morris International, Inc.	4,895	405,257
Altria Group, Inc.	8,263	338,783
Procter & Gamble Co.	2,389	332,406
Eli Lilly & Co.	1,957	330,420
Kraft Heinz Co.	8,735	302,755
Molson Coors Beverage Co. — Class B	6,439	290,978
Gilead Sciences, Inc.	4,984	290,368
CVS Health Corp.	4,195	286,518
United Rentals, Inc.*	1,198	277,828
McKesson Corp.	1,563	271,837
AmerisourceBergen Corp. — Class A	2,779	271,675
Anthem, Inc.	814	261,367
Quanta Services, Inc.	3,618	260,568
General Mills, Inc.	4,405	259,014
Cigna Corp.	1,120	233,162
Humana, Inc.	568	233,034
Alexion Pharmaceuticals, Inc.*	1,480	231,235
DaVita, Inc.*	1,868	219,303
HCA Healthcare, Inc.	1,278	210,180
PayPal Holdings, Inc.*	852	199,539
Laboratory Corporation of America Holdings*	917	186,655
Vertex Pharmaceuticals, Inc.*	704	166,383
Tyson Foods, Inc. — Class A	2,384	153,625
Cardinal Health, Inc.	2,851	152,699
Becton Dickinson and Co.	585	146,379
Kroger Co.	4,541	144,222
Kimberly-Clark Corp.	1,056	142,380
Universal Health Services, Inc. — Class B	959	131,863
Biogen, Inc.*	529	129,531
J M Smucker Co.	1,096	126,698
Regeneron Pharmaceuticals, Inc.*	258	124,643
Colgate-Palmolive Co.	1,424	121,766
Conagra Brands, Inc.	3,221	116,793
Campbell Soup Co.	2,210	106,854
Quest Diagnostics, Inc.	857	102,129
Viatis, Inc.*	1	18
Total Consumer, Non-cyclical		11,436,713
Technology - 4.0%		
Apple, Inc.	16,961	2,250,555
Microsoft Corp.	8,012	1,782,029
Intel Corp.	10,064	501,389
International Business Machines Corp.	3,876	487,911
Broadcom, Inc.	1,056	462,370
Oracle Corp.	6,348	410,652
Cerner Corp.	4,985	391,223
Texas Instruments, Inc.	2,377	390,137
Seagate Technology plc	5,551	345,050
HP, Inc.	12,117	297,957
NetApp, Inc.	4,338	287,349
Applied Materials, Inc.	2,442	210,745
Accenture plc — Class A	759	198,259
QUALCOMM, Inc.	1,263	192,405
NVIDIA Corp.	324	169,193
KLA Corp.	631	163,372
Cognizant Technology Solutions Corp. — Class A	1,914	156,852
Micron Technology, Inc.*	2,058	154,720
Microchip Technology, Inc.	901	124,437
Advanced Micro Devices, Inc.*	758	69,516
Total Technology		9,046,121
Communications - 2.8%		
Amazon.com, Inc.*	442	1,439,563
Alphabet, Inc. — Class C*	671	1,175,512
Verizon Communications, Inc.	10,585	621,869
Facebook, Inc. — Class A*	2,231	609,420
Cisco Systems, Inc.	13,257	593,251
Comcast Corp. — Class A	6,014	315,133
AT&T, Inc.	10,757	309,371
T-Mobile US, Inc.*	2,056	277,251
Juniper Networks, Inc.	11,229	252,765
Motorola Solutions, Inc.	1,079	183,495
Walt Disney Co.*	948	171,759
Corning, Inc.	3,824	137,664
Omnicom Group, Inc.	2,206	137,588
eBay, Inc.	2,511	126,178
Total Communications		6,350,819
Financial - 1.5%		
Berkshire Hathaway, Inc. — Class B*	2,488	576,892
JPMorgan Chase & Co.	3,586	455,673
Bank of America Corp.	13,506	409,367
MetLife, Inc.	8,058	378,323
Allstate Corp.	2,732	300,329
Visa, Inc. — Class A	1,301	284,568
Travelers Companies, Inc.	1,451	203,677
Western Union Co.	9,097	199,588
Mastercard, Inc. — Class A	491	175,257
Ameriprise Financial, Inc.	806	156,630
Hartford Financial Services Group, Inc.	2,907	142,385
Aflac, Inc.	2,396	106,550
Total Financial		3,389,239
Consumer, Cyclical - 1.0%		
Lowe's Companies, Inc.	2,623	421,018
Best Buy Company, Inc.	2,518	251,271
AutoZone, Inc.*	205	243,015
Walmart, Inc.	1,656	238,713
Genuine Parts Co.	2,298	230,788
PACCAR, Inc.	2,014	173,768
Lennar Corp. — Class A	2,049	156,195
PulteGroup, Inc.	3,519	151,739
Cummins, Inc.	556	126,268
LKQ Corp.*	3,263	114,988
General Motors Co.	2,477	103,142
Whirlpool Corp.	565	101,977
Total Consumer, Cyclical		2,511,977

StylePlus—Large Core Fund
SCHEDULE OF INVESTMENTS (Unaudited)

December 31, 2020

	Shares	Value
COMMON STOCKS[†] - 15.6% (continued)		
Industrial - 1.0%		
TE Connectivity Ltd.	3,108	\$ 376,286
Caterpillar, Inc.	1,275	232,075
Lockheed Martin Corp.	634	225,057
3M Co.	1,277	223,207
General Dynamics Corp.	1,428	212,515
Snap-on, Inc.	1,230	210,502
Textron, Inc.	3,472	167,802
General Electric Co.	13,852	149,601
Waters Corp.*	600	148,452
Northrop Grumman Corp.	413	125,850
Huntington Ingalls Industries, Inc.	636	108,425
Total Industrial		2,179,772
Utilities - 0.3%		
Eversource, Inc.	5,317	295,147
Public Service Enterprise Group, Inc.	3,530	205,799
PPL Corp.	5,053	142,494
Exelon Corp.	2,931	123,747
Total Utilities		767,187
Total Common Stocks (Cost \$29,505,509)		35,482,733
MUTUAL FUNDS[†] - 78.5%		
Guggenheim Strategy Fund II ¹	2,820,802	70,407,215
Guggenheim Strategy Fund III ¹	2,276,819	57,148,144
Guggenheim Ultra Short Duration Fund — Institutional Class ¹	5,083,056	50,728,901
Total Mutual Funds (Cost \$177,073,653)		178,284,260
MONEY MARKET FUND[†] - 5.4%		
Dreyfus Treasury Securities Cash Management Fund — Institutional Shares, 0.01% ²	12,155,402	12,155,402
Total Money Market Fund (Cost \$12,155,402)		12,155,402
Total Investments - 99.5% (Cost \$218,734,564)		\$ 225,922,395
Other Assets & Liabilities, net - 0.5%		1,118,811
Total Net Assets - 100.0%		\$ 227,041,206

Futures Contracts

Description	Number of Contracts	Expiration Date	Notional Amount	Value and Unrealized Appreciation**
Equity Futures Contracts Purchased[†]				
S&P 500 Index Mini Futures Contracts	17	Mar 2021	\$ 3,182,613	\$ 48,435

Total Return Swap Agreements

Counterparty	Index	Financing Rate Pay	Payment Frequency	Maturity Date	Units	Notional Amount	Value and Unrealized Appreciation
OTC Equity Index Swap Agreements^{††}							
Wells Fargo Bank, N.A.	S&P 500 Total Return Index	0.39% (1 Month USD LIBOR + 0.24%)	At Maturity	12/02/21	24,306	\$ 188,576,643	\$ 24,879,695

* Non-income producing security.

** Includes cumulative appreciation (depreciation).

† Value determined based on Level 1 inputs.

†† Value determined based on Level 2 inputs.

¹ Affiliated issuer.

² Rate indicated is the 7-day yield as of December 31, 2020.

LIBOR — London Interbank Offered Rate

plc — Public Limited Company