



**STYLEPLUS—LARGE CORE FUND**

	SHARES	VALUE		SHARES	VALUE
Marathon Petroleum Corp.	1,017	\$ 81,330			
<b>Total Energy</b>		<u>4,225,297</u>			
<b>FINANCIAL - 1.3%</b>					
MetLife, Inc.	10,616	495,980			
Prudential Financial, Inc.	4,280	433,650			
JPMorgan Chase & Co.	3,728	420,668			
Berkshire Hathaway, Inc. — Class B*	1,404	300,610			
Bank of America Corp.	8,335	245,549			
Citigroup, Inc.	2,310	165,719			
Visa, Inc. — Class A	865	129,828			
Principal Financial Group, Inc.	2,163	126,730			
Allstate Corp.	1,267	125,053			
Travelers Companies, Inc.	957	124,132			
State Street Corp.	1,455	121,900			
Bank of New York Mellon Corp.	2,354	120,030			
<b>Total Financial</b>		<u>2,809,849</u>			
<b>CONSUMER, CYCLICAL - 1.2%</b>					
Delta Air Lines, Inc.	8,382	484,731			
Southwest Airlines Co.	7,662	478,492			
PACCAR, Inc.	6,705	457,214			
United Continental Holdings, Inc.*	5,106	454,740			
Alaska Air Group, Inc.	2,495	171,806			
NIKE, Inc. — Class B	1,498	126,911			
Costco Wholesale Corp.	536	125,896			
TJX Companies, Inc.	1,122	125,686			
General Motors Co.	3,721	125,286			
Walmart, Inc.	1,326	124,525			
PulteGroup, Inc.	4,917	121,794			
<b>Total Consumer, Cyclical</b>		<u>2,797,081</u>			
			<b>BASIC MATERIALS - 0.4%</b>		
			LyondellBasell Industries N.V. — Class A	3,958	\$ 405,735
			Praxair, Inc.	771	123,923
			Eastman Chemical Co.	1,284	122,904
			DowDuPont, Inc.	1,876	120,646
			<b>Total Basic Materials</b>		<u>773,208</u>
			<b>Total Common Stocks</b>		
			(Cost \$41,283,744)		<u>44,076,674</u>
			<b>MUTUAL FUNDS<sup>†</sup> - 79.0%</b>		
			Guggenheim Strategy Fund III <sup>1</sup>	3,147,418	78,685,454
			Guggenheim Strategy Fund II <sup>1</sup>	2,648,645	66,163,141
			Guggenheim Strategy Fund I <sup>1</sup>	688,873	17,256,263
			Guggenheim Limited Duration Fund — Institutional Class <sup>1</sup>	672,023	16,592,241
			<b>Total Mutual Funds</b>		<u>178,697,099</u>
			(Cost \$178,011,483)		
			<b>MONEY MARKET FUND<sup>†</sup> - 1.5%</b>		
			Dreyfus Treasury Securities Cash Management Fund — Institutional Class 1.91% <sup>2</sup>	3,433,043	3,433,043
			<b>Total Money Market Fund</b>		<u>3,433,043</u>
			(Cost \$3,433,043)		
			<b>Total Investments - 100.1%</b>		<u>\$ 226,206,816</u>
			(Cost \$222,728,270)		
			<b>Other Assets &amp; Liabilities, net - (0.1)%</b>		<u>(124,791)</u>
			<b>Total Net Assets - 100.0%</b>		<u>\$ 226,082,025</u>

**Futures Contracts**

Description	Number of Contracts	Expiration Date	Notional Amount	Value and Unrealized Appreciation**
<b>Equity Futures Contracts Purchased<sup>†</sup></b>				
S&P 500 Index Mini Futures Contracts	46	Dec 2018	\$ 6,713,700	\$ 9,004

**Total Return Swap Agreements**

Counterparty	Index	Financing Rate Pay	Payment Frequency	Maturity Date	Units	Notional Amount	Value and Unrealized Appreciation
<b>OTC Equity Index Swap Agreements<sup>††,3</sup></b>							
Wells Fargo Bank, N.A	S&P 500 Index	2.43%	At Maturity	09/30/19	30,711	\$ 176,994,249	\$ 995,558

\* Non-income producing security.

\*\* Includes cumulative appreciation (depreciation).

<sup>†</sup> Value determined based on Level 1 inputs.

<sup>††</sup> Value determined based on Level 2 inputs.

<sup>1</sup> Affiliated issuer.

<sup>2</sup> Rate indicated is the 7-day yield as of September 30, 2018.

<sup>3</sup> Total Return based on S&P 500 Index +/- financing at a variable rate. Rate indicated is the rate effective at September 30, 2018.

plc — Public Limited Company