

STYLEPLUS—LARGE CORE FUND

	SHARES	VALUE
COMMON STOCKS† - 17.9%		
CONSUMER, NON-CYCLICAL - 5.7%		
Pfizer, Inc.	20,281	\$ 724,031
Abbott Laboratories	10,979	585,839
Merek & Company, Inc.	8,113	519,475
Amgen, Inc.	2,542	473,956
Sysco Corp.	8,400	453,180
Archer-Daniels-Midland Co.	10,414	442,699
UnitedHealth Group, Inc.	2,204	431,654
Cardinal Health, Inc.	6,340	424,273
JM Smucker Co.	3,852	404,190
Tyson Foods, Inc. — Class A	5,341	376,273
Cigna Corp.	1,978	369,767
Anthem, Inc.	1,893	359,443
Kroger Co.	17,714	355,343
Gilead Sciences, Inc.	4,362	353,409
McKesson Corp.	2,227	342,089
General Mills, Inc.	6,592	341,202
United Rentals, Inc.*	2,365	328,120
Humana, Inc.	1,336	325,490
Aetna, Inc.	2,024	321,836
Nielsen Holdings plc	7,491	310,502
Mylan N.V.*	9,673	303,442
HCA Healthcare, Inc.*	3,753	298,701
Johnson & Johnson	2,110	274,321
Altria Group, Inc.	3,983	252,602
Procter & Gamble Co.	2,582	234,910
Express Scripts Holding Co.*	3,362	212,882
Mondelez International, Inc. — Class A	5,172	210,294
AbbVie, Inc.	2,153	191,316
Kimberly-Clark Corp.	1,615	190,053
Zimmer Biomet Holdings, Inc.	1,608	188,281
Eli Lilly & Co.	2,194	187,675
Western Union Co.	9,254	177,677
AmerisourceBergen Corp. — Class A	2,104	174,106
Conagra Brands, Inc.	4,803	162,053
Centene Corp.*	1,660	160,638
DaVita, Inc.*	2,485	147,584
Kraft Heinz Co.	1,733	134,394
PepsiCo, Inc.	1,184	131,933
Medtronic plc	1,584	123,188
Molson Coors Brewing Co. — Class B	1,472	120,174
Colgate-Palmolive Co.	1,643	119,693
Total Consumer, Non-cyclical		12,238,688
TECHNOLOGY - 2.5%		
Apple, Inc.	8,272	1,274,882
Microsoft Corp.	9,828	732,087
Intel Corp.	14,501	552,198
International Business Machines Corp.	3,501	507,926
HP, Inc.	22,615	451,395
Oracle Corp.	8,102	391,732
NetApp, Inc.	8,457	370,078
Western Digital Corp.	3,958	341,971
Applied Materials, Inc.	4,854	252,845
QUALCOMM, Inc.	2,947	152,772
Seagate Technology plc	3,730	123,724
CA, Inc.	3,571	119,200
Broadcom Ltd.	461	111,811
Total Technology		5,382,621
INDUSTRIAL - 2.4%		
United Technologies Corp.	4,723	548,246
Caterpillar, Inc.	3,956	493,353
Johnson Controls International plc	10,960	441,578
Republic Services, Inc. — Class A	6,414	423,708
FedEx Corp.	1,691	381,456
Norfolk Southern Corp.	2,703	357,445
Stericycle, Inc.*	4,743	339,694
Fluor Corp.	7,952	334,779
Ingersoll-Rand plc	3,156	281,421
Textron, Inc.	5,196	279,960
Jacobs Engineering Group, Inc.	4,715	274,743
Waste Management, Inc.	3,468	271,440
Cummins, Inc.	1,411	237,091
Corning, Inc.	6,461	193,313
Eaton Corporation plc	1,708	131,157
Deere & Co.	1,004	126,092
General Electric Co.	4,703	113,719
Total Industrial		5,229,195
COMMUNICATIONS - 2.2%		
Cisco Systems, Inc.	21,820	733,807
Alphabet, Inc. — Class C*	730	700,150
Verizon Communications, Inc.	13,950	690,386
Amazon.com, Inc.*	583	560,467
AT&T, Inc.	11,820	462,989
Omnicom Group, Inc.	5,755	426,273
Facebook, Inc. — Class A*	2,093	357,631
Juniper Networks, Inc.	6,933	192,945
Comcast Corp. — Class A	4,668	179,625
Netflix, Inc.*	980	177,723
Expedia, Inc.	953	137,175
Viacom, Inc. — Class B	4,491	125,029
Total Communications		4,744,200
CONSUMER, CYCLICAL - 1.9%		
CVS Health Corp.	8,078	656,904
Wal-Mart Stores, Inc.	6,382	498,689
Ford Motor Co.	38,343	458,966
Walgreens Boots Alliance, Inc.	5,461	421,698
General Motors Co.	9,395	379,370
American Airlines Group, Inc.	5,055	240,061
Ralph Lauren Corp. — Class A	2,680	236,617
Southwest Airlines Co.	4,202	235,228
United Continental Holdings, Inc.*	3,668	223,308
Delta Air Lines, Inc.	4,586	221,137
Alaska Air Group, Inc.	2,328	177,557
Lowe's Companies, Inc.	1,455	116,313
Home Depot, Inc.	700	114,492
Total Consumer, Cyclical		3,980,340

STYLEPLUS—LARGE CORE FUND

	SHARES	VALUE
FINANCIAL - 1.8%		
JPMorgan Chase & Co.	5,851	\$ 558,828
Prudential Financial, Inc.	4,635	492,794
Aflac, Inc.	5,567	453,098
Principal Financial Group, Inc.	6,580	423,357
Capital One Financial Corp.	3,839	325,010
Alliance Data Systems Corp.	1,306	289,344
Berkshire Hathaway, Inc. — Class B*	1,367	250,598
Lincoln National Corp.	2,824	207,508
Northern Trust Corp.	1,725	158,579
Charles Schwab Corp.	2,914	127,458
Discover Financial Services	1,937	124,898
Citigroup, Inc.	1,705	124,022
Wells Fargo & Co.	2,210	121,882
Bank of America Corp.	4,614	116,919
Total Financial		3,774,295
ENERGY - 0.9%		
ConocoPhillips	11,121	556,607
Anadarko Petroleum Corp.	10,022	489,575
Exxon Mobil Corp.	4,476	366,942
Marathon Oil Corp.	22,725	308,151
Noble Energy, Inc.	4,892	138,737
Valero Energy Corp.	1,708	131,396
Total Energy		1,991,408
UTILITIES - 0.4%		
FirstEnergy Corp.	12,615	388,921
American Electric Power Company, Inc.	3,460	243,030
Public Service Enterprise Group, Inc.	4,179	193,279
Total Utilities		825,230
BASIC MATERIALS - 0.1%		
DowDuPont, Inc.	3,411	236,144
Total Common Stocks (Cost \$36,074,676)		38,402,121
MUTUAL FUNDS† - 77.8%		
Guggenheim Strategy Fund III ¹	2,763,471	69,197,325
Guggenheim Strategy Fund II ¹	2,451,254	61,428,415
Guggenheim Strategy Fund I ¹	803,810	20,183,661
Guggenheim Limited Duration Fund - Institutional Class ¹	654,936	16,275,156
Total Mutual Funds (Cost \$165,811,494)		167,084,557
MONEY MARKET FUND† - 3.9%		
Dreyfus Treasury Securities Cash Management Fund - Institutional Class 0.90% ²	8,267,908	8,267,908
Total Money Market Fund (Cost \$8,267,908)		8,267,908
Total Investments - 99.6% (Cost \$210,154,078)		\$ 213,754,586
Other Assets & Liabilities, net - 0.4%		793,207
Total Net Assets - 100.0%		\$ 214,547,793

Futures Contracts

DESCRIPTION	CONTRACTS	EXPIRATION DATE	NOTIONAL AMOUNT	UNREALIZED GAIN
Equity Futures Contracts Purchased†				
S&P 500 Index Mini Futures Contracts	17	Dec 2017	\$ 2,138,175	\$ 25,140

Total Return Swap Agreements

COUNTERPARTY	INDEX	FINANCING RATE PAY (RECEIVE)	PAYMENT FREQUENCY	MATURITY DATE	UNITS	NOTIONAL VALUE	UNREALIZED GAIN
OTC Equity Index Swap Agreements††							
Deutsche Bank	S&P 500 Index	1.61%	At Maturity	09/06/18	35,878	\$ 175,365,324	\$ 3,603,841

* Non-income producing security.

† 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 September 30, 2017.

plc — Public Limited Company