

StylePlus—Large Core Fund
SCHEDULE OF INVESTMENTS (Unaudited)

June 30, 2017

	Shares	Value
COMMON STOCKS[†] - 17.6%		
Consumer, Non-cyclical - 4.9%		
Pfizer, Inc.	21,817	\$ 732,833
Merck & Co., Inc.	10,700	685,763
Amgen, Inc.	3,572	615,206
AbbVie, Inc.	8,050	583,706
UnitedHealth Group, Inc.	3,137	581,662
Gilead Sciences, Inc.	8,105	573,672
Eli Lilly & Co.	6,253	514,622
Biogen, Inc.*	1,856	503,644
McKesson Corp.	2,928	481,773
Danaher Corp.	5,473	461,867
Kimberly-Clark Corp.	3,480	449,303
Express Scripts Holding Co.*	6,962	444,454
General Mills, Inc.	7,526	416,940
Sysco Corp.	7,704	387,742
HCA Healthcare, Inc.*	4,069	354,817
Aetna, Inc.	2,312	351,031
Anthem, Inc.	1,835	345,219
Cigna Corp.	1,990	333,106
Humana, Inc.	1,371	329,890
Johnson & Johnson	2,053	271,591
Medtronic plc	1,995	177,056
Kroger Co.	6,655	155,195
Abbott Laboratories	2,307	112,143
Archer-Daniels-Midland Co.	2,613	108,126
Procter & Gamble Co.	1,240	108,066
Colgate-Palmolive Co.	1,457	108,007
Becton Dickinson and Co.	496	96,775
Total Consumer, Non-cyclical		10,284,209
Technology - 2.7%		
Apple, Inc.	11,137	1,603,951
Oracle Corp.	13,494	676,589
Intel Corp.	18,928	638,631
International Business Machines Corp.	3,910	601,475
Microsoft Corp.	8,425	580,735
HP, Inc.	24,389	426,320
Micron Technology, Inc.*	14,263	425,893
Fidelity National Information Services, Inc.	4,937	421,620
QUALCOMM, Inc.	2,947	162,733
Total Technology		5,537,947
Industrial - 2.4%		
Boeing Co.	2,898	573,079
United Technologies Corp.	4,410	538,505
Union Pacific Corp.	4,774	519,935
FedEx Corp.	2,196	477,257
Norfolk Southern Corp.	3,628	441,528
Eaton Corp. plc	5,628	438,027
Corning, Inc.	14,261	428,543
Waste Management, Inc.	5,708	418,682
Cummins, Inc.	2,340	379,595
Emerson Electric Co.	6,340	377,991
Caterpillar, Inc.	3,156	339,144
General Electric Co.	3,775	101,963
Total Industrial		5,034,249
Financial - 2.3%		
JPMorgan Chase & Co.	10,644	972,862
Citigroup, Inc.	10,724	717,221
Prudential Financial, Inc.	4,190	453,107
State Street Corp.	4,840	434,293
Travelers Cos., Inc.	3,361	425,267
Aflac, Inc.	5,444	422,890
Allstate Corp.	4,778	422,566
Capital One Financial Corp.	4,045	334,198
Bank of America Corp.	9,500	230,470
Berkshire Hathaway, Inc. — Class B*	1,179	199,687
Wells Fargo & Co.	2,063	114,311
Total Financial		4,726,872
Consumer, Cyclical - 2.0%		
CVS Health Corp.	8,078	649,956
Walgreens Boots Alliance, Inc.	6,242	488,811
Lowe's Cos., Inc.	6,184	479,446
General Motors Co.	13,169	459,993
Ford Motor Co.	40,142	449,189
Wal-Mart Stores, Inc.	5,137	388,768
Delta Air Lines, Inc.	5,576	299,653
Southwest Airlines Co.	4,783	297,216
Target Corp.	5,086	265,947
United Continental Holdings, Inc.*	2,414	181,654
American Airlines Group, Inc.	2,280	114,730
Total Consumer, Cyclical		4,075,363
Communications - 1.9%		
Alphabet, Inc. — Class C*	785	713,353
Verizon Communications, Inc.	15,191	678,430
Comcast Corp. — Class A	17,387	676,702
Cisco Systems, Inc.	20,618	645,343
AT&T, Inc.	11,357	428,500
Amazon.com, Inc.*	326	315,568
DISH Network Corp. — Class A*	5,003	313,988
Facebook, Inc. — Class A*	1,716	259,082
Total Communications		4,030,966
Energy - 0.7%		
Marathon Petroleum Corp.	6,915	361,861
ConocoPhillips	7,774	341,745
Valero Energy Corp.	4,746	320,165
Exxon Mobil Corp.	2,905	234,521
Hess Corp.	2,550	111,869
Anadarko Petroleum Corp.	2,364	107,184
Total Energy		1,477,345
Utilities - 0.4%		
Exelon Corp.	11,650	420,215
American Electric Power Company, Inc.	5,995	416,473
Total Utilities		836,688
Basic Materials - 0.3%		
LyondellBasell Industries N.V. — Class A	5,172	436,465
EI du Pont de Nemours & Co.	1,348	108,797
Dow Chemical Co.	1,683	106,147
Total Basic Materials		651,409
Total Common Stocks		36,655,048
(Cost \$34,350,681)		
MUTUAL FUNDS[†] - 79.7%		
Guggenheim Strategy Fund III ¹	2,745,509	68,665,190
Guggenheim Strategy Fund II ¹	2,437,789	60,969,094

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MUTUAL FUNDS[†] - 79.7% (continued)		
Guggenheim Strategy Fund I ¹	800,178	\$ 20,060,468
Guggenheim Limited Duration Fund — Institutional Class ¹	651,604	16,166,290
Total Mutual Funds (Cost \$164,850,802)		<u>165,861,042</u>
MONEY MARKET FUNDS[†] - 2.0%		
Dreyfus Treasury Securities Cash Management Fund — Institutional Class 0.75% ²	4,255,150	4,255,150
Total Money Market Funds (Cost \$4,255,150)		<u>4,255,150</u>
Total Investments - 99.3% (Cost \$203,456,633)		<u>\$ 206,771,240</u>
Other Assets & Liabilities, net - 0.7%		<u>1,459,014</u>
Total Net Assets - 100.0%		<u>\$ 208,230,254</u>

	Contracts	Unrealized Gain (Loss)
EQUITY FUTURES CONTRACTS PURCHASED[†]		
September 2017 S&P 500 Index Mini Futures Contracts (Aggregate Value of Contracts \$1,089,450)	9	\$ (2,441)

	Units	
OTC EQUITY INDEX SWAP AGREEMENTS^{††}		
Deutsche Bank Swap August 2017 S&P 500 Index Swap 0.98% ³ , Terminating 08/03/17 (Notional Value \$170,306,335)	36,403	\$ 24,540,014

* 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 June 30, 2017.

³ Total Return based on S&P 500 Index +/- financing at a variable rate. Rate indicated is the rate effective at June 30, 2017.

plc — Public Limited Company