

STYLEPLUS—LARGE CORE FUND

	SHARES	VALUE
COMMON STOCKS† - 17.1%		
CONSUMER, NON-CYCLICAL - 5.3%		
Johnson & Johnson	7,919	\$ 986,312
Pfizer, Inc.	22,084	755,494
Merck & Company, Inc.	11,023	700,401
UnitedHealth Group, Inc.	3,978	652,432
Medtronic plc	7,086	570,848
Amgen, Inc.	3,460	567,682
AbbVie, Inc.	8,710	567,544
Gilead Sciences, Inc.	7,972	541,458
Allergan plc	2,260	539,959
Biogen, Inc.*	1,681	459,619
Becton Dickinson and Co.	2,445	448,511
Kroger Co.	14,819	437,012
General Mills, Inc.	7,295	430,478
Sysco Corp.	8,165	423,927
Express Scripts Holding Co.*	6,199	408,576
Eli Lilly & Co.	4,567	384,130
Kimberly-Clark Corp.	2,907	382,648
HCA Holdings, Inc.*	3,688	328,195
Kellogg Co.	4,507	327,253
McKesson Corp.	2,175	322,466
Abbott Laboratories	3,643	161,786
Archer-Daniels-Midland Co.	2,519	115,975
Zimmer Biomet Holdings, Inc.	947	115,638
Cardinal Health, Inc.	1,362	111,071
Procter & Gamble Co.	1,191	107,011
Aetna, Inc.	781	99,617
Anthem, Inc.	593	98,070
Total Consumer, Non-cyclical		11,044,113
FINANCIAL - 2.6%		
JPMorgan Chase & Co.	10,660	936,374
Citigroup, Inc.	11,348	678,837
Bank of New York Mellon Corp.	9,715	458,839
Prudential Financial, Inc.	4,167	444,535
Aflac, Inc.	5,978	432,927
State Street Corp.	5,414	431,009
Travelers Cos., Inc.	3,544	427,194
Allstate Corp.	5,241	427,089
Synchrony Financial	8,757	300,365
Capital One Financial Corp.	2,934	254,260
Berkshire Hathaway, Inc. — Class B*	1,345	224,185
Host Hotels & Resorts, Inc.	6,342	118,342
Equity Residential	1,805	112,307
Wells Fargo & Co.	1,910	106,311
Chubb Ltd.	779	106,139
Bank of America Corp.	4,373	103,159
Total Financial		5,561,872
TECHNOLOGY - 2.5%		
Apple, Inc.	11,699	1,680,679
International Business Machines Corp.	3,744	651,980
Oracle Corp.	14,264	636,317
Microsoft Corp.	8,542	562,576
HP, Inc.	24,612	440,063
Fidelity National Information Services, Inc.	5,092	405,425
Intel Corp.	8,888	320,590
Micron Technology, Inc.*	8,741	252,615
QUALCOMM, Inc.	3,053	175,059
Broadcom Ltd.	639	139,915
Hewlett Packard Enterprise Co.	3,923	92,975
Total Technology		5,358,194
COMMUNICATIONS - 1.8%		
Verizon Communications, Inc.	15,093	735,783
Cisco Systems, Inc.	20,262	684,856
Comcast Corp. — Class A	16,764	630,159
Alphabet, Inc. — Class C*	653	541,703
AT&T, Inc.	11,800	490,290
Amazon.com, Inc.*	280	248,231
Facebook, Inc. — Class A*	1,591	226,002
Twenty-First Century Fox, Inc. — Class A	3,688	119,454
Omnicom Group, Inc.	1,333	114,918
Total Communications		3,791,396
CONSUMER, CYCLICAL - 1.7%		
CVS Health Corp.	8,548	671,017
Walgreens Boots Alliance, Inc.	5,970	495,809
Wal-Mart Stores, Inc.	6,457	465,421
Southwest Airlines Co.	8,292	445,778
Delta Air Lines, Inc.	9,510	437,080
Ford Motor Co.	36,729	427,525
General Motors Co.	10,663	377,044
Target Corp.	4,470	246,699
Dollar General Corp.	1,545	107,733
Total Consumer, Cyclical		3,674,106
INDUSTRIAL - 1.4%		
Boeing Co.	3,153	557,640
United Technologies Corp.	4,766	534,793
FedEx Corp.	2,406	469,531
Emerson Electric Co.	7,555	452,242
Eaton Corp. plc	6,062	449,497
Waste Management, Inc.	5,889	429,426
General Electric Co.	3,959	117,978
Total Industrial		3,011,107
ENERGY - 0.8%		
Marathon Petroleum Corp.	8,470	428,074
Valero Energy Corp.	6,385	423,262
ConocoPhillips	7,197	358,914
Exxon Mobil Corp.	3,044	249,639
Anadarko Petroleum Corp.	2,326	144,212
Chevron Corp.	1,047	112,416
Total Energy		1,716,517
UTILITIES - 0.7%		
American Electric Power Company, Inc.	6,595	442,722
PG&E Corp.	6,642	440,763
Exelon Corp.	12,242	440,467

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	SHARES	VALUE
NextEra Energy, Inc.	861	\$ 110,527
Total Utilities		<u>1,434,479</u>
BASIC MATERIALS - 0.3%		
LyondellBasell Industries N.V. — Class A	4,858	443,001
Dow Chemical Co.	1,766	112,212
Total Basic Materials		<u>555,213</u>
Total Common Stocks		
(Cost \$33,565,810)		<u>36,146,997</u>
MUTUAL FUNDS† - 79.8%		
Guggenheim Strategy Fund III ¹	2,726,382	68,186,806
Guggenheim Strategy Fund II ¹	2,423,986	60,599,639
Guggenheim Strategy Fund I ¹	962,165	24,102,239
Guggenheim Limited Duration Fund — Institutional Class ¹	647,916	16,022,950
Total Mutual Funds		<u>168,911,634</u>
(Cost \$167,963,681)		
SHORT-TERM INVESTMENTS‡ - 3.0%		
Dreyfus Treasury Prime Cash Management Institutional Shares 0.50% ²	6,419,680	6,419,680
Total Short-Term Investments		<u>6,419,680</u>
(Cost \$6,419,680)		
Total Investments - 99.9%		
(Cost \$207,949,171)		<u>\$ 211,478,311</u>
Other Assets & Liabilities, net - 0.1%		<u>263,039</u>
Total Net Assets - 100.0%		<u>\$ 211,741,350</u>

	CONTRACTS	UNREALIZED GAIN (LOSS)
EQUITY FUTURES CONTRACTS PURCHASED†		
June 2017 S&P 500 Index Mini Futures Contracts (Aggregate Value of Contracts \$235,800)	2	\$ (512)

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 \$177,027,380)	39,010	\$ 21,278,019

* 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 March 31, 2017.³ Total Return based on S&P 500 Index +/- financing at a variable rate. Rate indicated is the rate effective at March 31, 2017.

plc — Public Limited Company