

StylePlus—Mid Growth Fund
SCHEDULE OF INVESTMENTS (Unaudited)

December 31, 2016

	Shares	Value
COMMON STOCKS† - 17.8%		
Consumer, Non-cyclical - 7.8%		
Conagra Brands, Inc.	5,421	\$ 214,387
AmerisourceBergen Corp. — Class A	2,666	208,454
Intuitive Surgical, Inc.*	309	195,959
Tyson Foods, Inc. — Class A	3,115	192,133
Zimmer Biomet Holdings, Inc.	1,812	186,998
Zoetis, Inc.	3,209	171,778
Centene Corp.*	2,984	168,626
Nielsen Holdings plc	3,978	166,877
Flowers Foods, Inc.	8,348	166,710
DaVita, Inc.*	2,516	161,527
Hologic, Inc.*	3,744	150,209
Kroger Co.	4,221	145,667
HCA Holdings, Inc.*	1,959	145,005
Sysco Corp.	2,566	142,079
Cardinal Health, Inc.	1,941	139,694
ResMed, Inc.	2,246	139,364
Laboratory Corporation of America Holdings*	1,066	136,853
McKesson Corp.	960	134,832
Dr Pepper Snapple Group, Inc.	1,453	131,744
Equifax, Inc.	1,104	130,525
Kellogg Co.	1,761	129,803
Incyte Corp.*	1,251	125,437
Molina Healthcare, Inc.*	2,177	118,124
AMERCO	304	112,356
Boston Scientific Corp.*	5,153	111,459
United Rentals, Inc.*	1,054	111,281
HealthSouth Corp.	2,551	105,203
Henry Schein, Inc.*	681	103,315
Total System Services, Inc.	1,992	97,668
B&G Foods, Inc.	2,174	95,221
Post Holdings, Inc.*	1,114	89,554
Robert Half International, Inc.	1,804	87,999
KAR Auction Services, Inc.	2,027	86,391
Western Union Co.	3,707	80,516
Alexion Pharmaceuticals, Inc.*	590	72,187
Vertex Pharmaceuticals, Inc.*	978	72,049
Hill-Rom Holdings, Inc.	1,280	71,859
CoreLogic, Inc.*	1,874	69,019
Charles River Laboratories International, Inc.*	899	68,495
VCA, Inc.*	921	63,227
Verisk Analytics, Inc. — Class A*	759	61,608
Avis Budget Group, Inc.*	1,655	60,705
Vantiv, Inc. — Class A*	930	55,447
Edwards Lifesciences Corp.*	588	55,096
Campbell Soup Co.	876	52,972
MEDNAX, Inc.*	766	51,062
WellCare Health Plans, Inc.*	350	47,978
Quanta Services, Inc.*	1,370	47,745
DexCom, Inc.*	795	47,462
Herbalife Ltd.*	982	47,273
Lamb Weston Holdings, Inc.	1,238	46,859
Spectrum Brands Holdings, Inc.	383	46,852
Quintiles IMS Holdings, Inc.*	601	45,706
Seattle Genetics, Inc.*	828	43,694
Constellation Brands, Inc. — Class A	283	43,387
Coty, Inc. — Class A	2,343	42,900
TreeHouse Foods, Inc.*	574	41,437
Universal Health Services, Inc. — Class B	376	39,999
S&P Global, Inc.	368	39,575
Darling Ingredients, Inc.*	2,997	38,691
Total Consumer, Non-cyclical		6,057,032
Consumer, Cyclical - 3.4%		
Delphi Automotive plc	2,402	161,775
Newell Brands, Inc.	3,516	156,989
Lear Corp.	1,134	150,108
Alaska Air Group, Inc.	1,498	132,919
JetBlue Airways Corp.*	5,410	121,292
Whirlpool Corp.	664	120,695
Liberty Interactive Corporation QVC Group — Class A*	5,997	119,820
Dollar General Corp.	1,614	119,549
PACCAR, Inc.	1,710	109,269
Southwest Airlines Co.	2,045	101,923
BorgWarner, Inc.	2,527	99,665
Michael Kors Holdings Ltd.*	2,157	92,708
Dollar Tree, Inc.*	1,188	91,690
WW Grainger, Inc.	367	85,235
Marriott International, Inc. — Class A	1,011	83,590
The Gap, Inc.	3,484	78,181
Lennar Corp. — Class A	1,797	77,146
AutoZone, Inc.*	90	71,081
Ralph Lauren Corp. — Class A	720	65,030
Genuine Parts Co.	624	59,617
Wyndham Worldwide Corp.	717	54,757
O'Reilly Automotive, Inc.*	193	53,733
DR Horton, Inc.	1,965	53,703
Ross Stores, Inc.	804	52,742
Casey's General Stores, Inc.	424	50,405
AutoNation, Inc.*	982	47,774
Nordstrom, Inc.	959	45,965
Beacon Roofing Supply, Inc.*	947	43,628
Signet Jewelers Ltd.	448	42,228
PulteGroup, Inc.	2,282	41,943
Fastenal Co.	872	40,967
LKQ Corp.*	1,269	38,895
Total Consumer, Cyclical		2,665,022
Industrial - 2.5%		
SBA Communications Corp. — Class A*	1,825	188,450
Spirit AeroSystems Holdings, Inc. — Class A	2,320	135,372
Textron, Inc.	2,648	128,587
TransDigm Group, Inc.	510	126,970
Stericycle, Inc.*	1,469	113,172
Agilent Technologies, Inc.	2,457	111,941
Roper Technologies, Inc.	585	107,102
Ingersoll-Rand plc	1,320	99,053
Stanley Black & Decker, Inc.	825	94,619
Waste Management, Inc.	1,194	84,667
Huntington Ingalls Industries, Inc.	443	81,596
Clean Harbors, Inc.*	1,393	77,520

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SCHEDULE OF INVESTMENTS (Unaudited)

December 31, 2016

	Shares	Value
COMMON STOCKS[†] - 17.8% (continued)		
Industrial - 2.5% (continued)		
Rockwell Collins, Inc.	734	\$ 68,086
Rockwell Automation, Inc.	461	61,958
Masco Corp.	1,804	57,042
Energizer Holdings, Inc.	1,271	56,699
AMETEK, Inc.	1,078	52,391
Fortune Brands Home & Security, Inc.	876	46,831
Ball Corp.	564	42,339
Carlisle Companies, Inc.	376	41,469
Johnson Controls International plc	987	40,655
CH Robinson Worldwide, Inc.	554	40,586
Waters Corp.*	302	40,586
Acuity Brands, Inc.	168	38,784
Total Industrial		1,936,475
Technology - 2.0%		
Fidelity National Information Services, Inc.	2,605	197,042
Microchip Technology, Inc.	2,301	147,609
Activision Blizzard, Inc.	3,803	137,327
NVIDIA Corp.	1,181	126,060
Fiserv, Inc.*	1,088	115,633
Electronic Arts, Inc.*	1,232	97,032
Qorvo, Inc.*	1,719	90,643
Lam Research Corp.	826	87,333
Teradata Corp.*	3,214	87,324
Cerner Corp.*	1,500	71,055
Skyworks Solutions, Inc.	843	62,938
Citrix Systems, Inc.*	665	59,391
Broadridge Financial Solutions, Inc.	863	57,217
Nuance Communications, Inc.*	3,231	48,142
Pitney Bowes, Inc.	2,853	43,337
Akamai Technologies, Inc.*	645	43,009
NCR Corp.*	1,051	42,629
Black Knight Financial Services, Inc. — Class A*	1,113	42,071
Total Technology		1,555,792
Communications - 1.6%		
Omnicom Group, Inc.	2,204	187,581
Expedia, Inc.	1,137	128,800
Interpublic Group of Companies, Inc.	5,350	125,244
IAC/InterActiveCorp*	1,712	110,920
eBay, Inc.*	3,504	104,034
Discovery Communications, Inc. — Class A*	3,741	102,541
Palo Alto Networks, Inc.*	803	100,415
Ciena Corp.*	3,799	92,734
Sinclair Broadcast Group, Inc. — Class A	2,552	85,109
Scripps Networks Interactive, Inc. — Class A	937	66,874
DISH Network Corp. — Class A*	1,003	58,104
AMC Networks, Inc. — Class A*	886	46,373
Zayo Group Holdings, Inc.*	1,236	40,615
Total Communications		1,249,344
Financial - 0.3%		
Alliance Data Systems Corp.	599	136,872
Equinix, Inc.	127	45,391
Senior Housing Properties Trust	2,308	43,690
Total Financial		225,953
Energy - 0.2%		
ONEOK, Inc.	1,611	92,488
Cabot Oil & Gas Corp. — Class A	3,054	71,341
Williams Companies, Inc.	1,334	41,541
Total Energy		205,370
Total Common Stocks (Cost \$13,638,591)		13,894,988
MUTUAL FUNDS[†] - 79.5%		
Guggenheim Strategy Fund III ³	1,069,079	26,694,911
Guggenheim Strategy Fund II ³	817,007	20,384,319
Guggenheim Strategy Fund I ³	340,095	8,502,378
Guggenheim Limited Duration Fund - Institutional Class ³	255,786	6,307,694
Total Mutual Funds (Cost \$61,662,400)		61,889,302
SHORT-TERM INVESTMENTS[†] - 3.6%		
Dreyfus Treasury Securities Cash Management Fund - Institutional Class 0.31% ¹	2,785,475	2,785,475
Total Short-Term Investments (Cost \$2,785,475)		2,785,475
Total Investments - 100.9% (Cost \$78,086,466)		
		\$ 78,569,765
Other Assets & Liabilities, net - (0.9)% (685,474)		
Total Net Assets - 100.0% \$ 77,884,291		
	Contracts	Unrealized Gain (Loss)
EQUITY FUTURES CONTRACTS PURCHASED[†]		
March 2017 NASDAQ-100 Index Mini Futures Contracts (Aggregate Value of Contracts \$291,900)	3	\$ (119)
March 2017 S&P 500 Index Mini Futures Contracts (Aggregate Value of Contracts \$223,600)	2	(1,462)
March 2017 S&P MidCap 400 Index Mini Futures Contracts (Aggregate Value of Contracts \$829,400)	5	(11,319)
(Total Aggregate Value of Contracts \$1,344,900)		\$ (12,900)
	Units	
OTC EQUITY INDEX SWAP AGREEMENTS^{††}		
Deutsche Bank August 2017 Russell Midcap Growth Index Swap 0.81% ² , Terminating 08/03/17 (Notional Value \$62,758,165)	27,747	\$ 2,816,184

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- * *Non-income producing security.*
 - † *Value determined based on Level 1 inputs.*
 - †† *Value determined based on Level 2 inputs.*
 - 1 *Rate indicated is the 7 day yield as of December 31, 2016.*
 - 2 *Total Return based on Russell Midcap Growth Index +/- financing at a variable rate. Rate indicated is the rate effective at December 31, 2016.*
 - 3 *Affiliated issuerer.*
- plc — Public Limited Company*
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