

## STYLEPLUS—LARGE CORE FUND

	SHARES	VALUE		SHARES	VALUE
<b>COMMON STOCKS† - 18.9%</b>					
<b>CONSUMER, NON-CYCLICAL - 7.5%</b>					
Johnson & Johnson	8,289	\$ 1,062,235			
Pfizer, Inc.	22,742	807,114			
Procter & Gamble Co.	10,071	798,429			
Amgen, Inc.	3,601	613,898			
Gilead Sciences, Inc.	7,699	580,428			
Celgene Corp.*	6,199	553,013			
Biogen, Inc.*	1,929	528,199			
Anthem, Inc.	2,390	525,083			
PepsiCo, Inc.	4,698	512,786			
General Mills, Inc.	11,225	505,799			
Kimberly-Clark Corp.	4,533	499,219			
Humana, Inc.	1,827	491,152			
Archer-Daniels-Midland Co.	10,992	476,723			
Mylan N.V.*	11,458	471,726			
McKesson Corp.	3,329	468,956			
Sysco Corp.	7,818	468,767			
JM Smucker Co.	3,746	464,541			
Conagra Brands, Inc.	12,528	462,033			
Tyson Foods, Inc. — Class A	6,302	461,243			
Molson Coors Brewing Co. — Class B	5,966	449,419			
AmerisourceBergen Corp. — Class A	4,956	427,257			
Kellogg Co.	6,477	421,070			
Perrigo Company plc	4,853	404,449			
AbbVie, Inc.	3,729	352,950			
IQVIA Holdings, Inc.*	3,575	350,743			
Kroger Co.	13,764	329,510			
Western Union Co.	15,985	307,392			
CVS Health Corp.	4,892	304,331			
DaVita, Inc.*	4,539	299,302			
Centene Corp.*	2,719	290,580			
Zimmer Biomet Holdings, Inc.	2,332	254,281			
Eli Lilly & Co.	3,081	238,377			
Merck & Company, Inc.	4,251	231,552			
Quanta Services, Inc.*	6,098	209,466			
Cardinal Health, Inc.	3,275	205,277			
Allergan plc	945	159,034			
Becton Dickinson and Co.	581	125,903			
Cigna Corp.	654	109,702			
<b>Total Consumer, Non-cyclical</b>		<u>16,221,939</u>			
<b>TECHNOLOGY - 2.9%</b>					
Apple, Inc.	9,924	1,665,049			
Microsoft Corp.	9,704	885,684			
Oracle Corp.	14,728	673,806			
NetApp, Inc.	7,231	446,080			
HP, Inc.	17,971	393,924			
Micron Technology, Inc.*	7,435	387,661			
DXC Technology Co.	3,781	380,104			
Western Digital Corp.	3,869	356,993			
Applied Materials, Inc.	5,621	312,584			
Intel Corp.	4,829	251,494			
International Business Machines Corp.	1,294	198,538			
QUALCOMM, Inc.	3,116	172,658			
			CA, Inc.	3,719	\$ 126,074
			<b>Total Technology</b>		<u>6,250,649</u>
			<b>COMMUNICATIONS - 2.8%</b>		
			Alphabet, Inc. — Class C*	897	925,516
			Cisco Systems, Inc.	18,694	801,786
			Comcast Corp. — Class A	21,307	728,060
			Amazon.com, Inc.*	473	684,592
			Omnicom Group, Inc.	6,336	460,437
			Facebook, Inc. — Class A*	2,427	387,810
			AT&T, Inc.	10,660	380,029
			Motorola Solutions, Inc.	3,030	319,059
			DISH Network Corp. — Class A*	8,182	310,016
			Juniper Networks, Inc.	12,452	302,957
			Verizon Communications, Inc.	6,092	291,319
			News Corp. — Class A	15,151	239,386
			Walt Disney Co.	2,079	208,815
			<b>Total Communications</b>		<u>6,039,782</u>
			<b>INDUSTRIAL - 2.5%</b>		
			Caterpillar, Inc.	3,996	588,930
			Norfolk Southern Corp.	3,652	495,869
			Eaton Corporation plc	6,085	486,252
			Parker-Hannifin Corp.	2,627	449,296
			Kansas City Southern	4,051	445,002
			Honeywell International, Inc.	2,794	403,761
			Cummins, Inc.	2,413	391,123
			Ingersoll-Rand plc	4,356	372,482
			Textron, Inc.	6,263	369,329
			Lockheed Martin Corp.	1,090	368,344
			Arconic, Inc.	12,135	279,591
			Fluor Corp.	4,833	276,544
			Snap-on, Inc.	1,813	267,490
			Acuity Brands, Inc.	1,510	210,177
			United Technologies Corp.	1,209	152,116
			<b>Total Industrial</b>		<u>5,556,306</u>
			<b>CONSUMER, CYCLICAL - 1.5%</b>		
			Walmart, Inc.	6,021	535,689
			Delta Air Lines, Inc.	8,848	484,959
			Southwest Airlines Co.	8,334	477,372
			American Airlines Group, Inc.	8,788	456,624
			PACCAR, Inc.	6,584	435,663
			Alaska Air Group, Inc.	6,888	426,780
			Ralph Lauren Corp. — Class A	2,477	276,929
			Walgreens Boots Alliance, Inc.	3,158	206,754
			<b>Total Consumer, Cyclical</b>		<u>3,300,770</u>
			<b>FINANCIAL - 1.1%</b>		
			Prudential Financial, Inc.	4,775	494,452
			Principal Financial Group, Inc.	7,488	456,094
			Berkshire Hathaway, Inc. — Class B*	1,494	298,023
			JPMorgan Chase & Co.	2,680	294,720
			Capital One Financial Corp.	2,907	278,549
			Wells Fargo & Co.	4,779	250,467
			Bank of America Corp.	4,379	131,326

**STYLEPLUS—LARGE CORE FUND**

	SHARES	VALUE		SHARES	VALUE
Visa, Inc. — Class A	1,026	\$ 122,730			
<b>Total Financial</b>		<u>2,326,361</u>			
<b>ENERGY - 0.5%</b>					
Exxon Mobil Corp.	4,418	329,627			
Occidental Petroleum Corp.	4,576	297,257			
Chevron Corp.	1,399	159,542			
ConocoPhillips	2,261	134,055			
Apache Corp.	3,366	129,523			
<b>Total Energy</b>		<u>1,050,004</u>			
<b>BASIC MATERIALS - 0.1%</b>					
DowDuPont, Inc.	3,465	220,755			
<b>Total Common Stocks</b> (Cost \$39,434,236)		<u>40,966,566</u>			
			<b>MUTUAL FUNDS<sup>†</sup> - 78.9%</b>		
			Guggenheim Strategy Fund III <sup>1</sup>	3,100,088	\$ 77,595,212
			Guggenheim Strategy Fund II <sup>1</sup>	2,608,752	65,244,878
			Guggenheim Limited Duration Fund - Institutional Class <sup>1</sup>	663,389	16,418,883
			Guggenheim Strategy Fund I <sup>1</sup>	469,567	11,762,665
			<b>Total Mutual Funds</b> (Cost \$170,126,372)		<u>171,021,638</u>
			<b>Total Investments - 97.8%</b> (Cost \$209,560,608)		<u>\$ 211,988,204</u>
			<b>Other Assets &amp; Liabilities, net - 2.2%</b>		<u>4,789,498</u>
			<b>Total Net Assets - 100.0%</b>		<u>\$ 216,777,702</u>

**Futures Contracts**

Description	Contracts	Expiration Date	Notional Amount	Value and Unrealized Loss
<b>Equity Futures Contracts Purchased<sup>†</sup></b>				
S&P 500 Index Mini Futures Contracts	1	Jun 2018	\$ 132,063	\$ (7,396)

**Total Return Swap Agreements**

Counterparty	Index	Financing Rate Pay (Receive)	Payment Frequency	Maturity Date	Units	Notional Amount	Value and Unrealized Gain
<b>OTC Equity Index Swap Agreements<sup>††</sup></b>							
Deutsche Bank	S&P 500 Index	2.09%	At Maturity	09/06/18	34,349	\$ 177,690,812	\$ 13,689,450

\* Non-income producing security.

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

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

<sup>1</sup> Affiliated issuer.

plc — Public Limited Company