

STYLEPLUS—MID GROWTH FUND

	SHARES	VALUE
COMMON STOCKS† - 18.3%		
CONSUMER, NON-CYCLICAL - 7.2%		
AmerisourceBergen Corp. — Class A	2,608	\$ 230,808
Western Union Co.	9,958	202,645
Tyson Foods, Inc. — Class A	3,197	197,287
Laboratory Corp. of America Holdings*	1,317	188,950
Zimmer Biomet Holdings, Inc.	1,469	179,379
United Rentals, Inc.*	1,431	178,947
Zoetis, Inc.	3,296	175,908
DaVita, Inc.*	2,574	174,955
Nielsen Holdings plc	4,231	174,782
Centene Corp.*	2,447	174,373
Conagra Brands, Inc.	4,118	166,119
Hologic, Inc.*	3,740	159,137
WellCare Health Plans, Inc.*	1,066	149,464
HealthSouth Corp.	3,456	147,951
Cardinal Health, Inc.	1,698	138,472
McKesson Corp.	915	135,658
Kellogg Co.	1,863	135,272
Varian Medical Systems, Inc.*	1,406	128,129
Campbell Soup Co.	2,085	119,345
Mylan N.V.*	3,022	117,828
Total System Services, Inc.	2,193	117,238
Dr Pepper Snapple Group, Inc.	1,187	116,231
HCA Holdings, Inc.*	1,288	114,619
Intuitive Surgical, Inc.*	149	114,204
Henry Schein, Inc.*	667	113,370
Sysco Corp.	2,118	109,967
General Mills, Inc.	1,760	103,858
Kroger Co.	3,520	103,805
Sabre Corp.	4,746	100,568
United Therapeutics Corp.*	716	96,932
Charles River Laboratories International, Inc.*	1,076	96,786
Avis Budget Group, Inc.*	3,114	92,112
Incyte Corp.*	655	87,554
Hill-Rom Holdings, Inc.	1,231	86,909
Ingredion, Inc.	683	82,254
CR Bard, Inc.	330	82,018
CoreLogic, Inc.*	1,948	79,323
Robert Half International, Inc.	1,586	77,444
Molina Healthcare, Inc.*	1,623	74,009
Edwards Lifesciences Corp.*	743	69,894
Universal Health Services, Inc. — Class B	524	65,212
MEDNAX, Inc.*	934	64,801
Vantiv, Inc. — Class A*	990	63,479
Spectrum Brands Holdings, Inc.	383	53,241
Lamb Weston Holdings, Inc.	1,238	52,070
TreeHouse Foods, Inc.*	612	51,812
Flowers Foods, Inc.	2,571	49,903
Quintiles IMS Holdings, Inc.*	616	49,606
Cooper Cos., Inc.	245	48,973
Whole Foods Market, Inc.	1,602	47,611
Gartner, Inc.*	434	46,868
ResMed, Inc.	645	46,421
Patterson Companies, Inc.	1,022	46,225
Ionis Pharmaceuticals, Inc.*	1,138	45,748
Seattle Genetics, Inc.*	721	45,322
Total Consumer, Non-cyclical		5,971,796
CONSUMER, CYCLICAL - 3.8%		
Dollar Tree, Inc.*	2,211	173,475
Lear Corp.	1,178	166,782
Dollar General Corp.	2,192	152,848
Delphi Automotive plc	1,656	133,291
Alaska Air Group, Inc.	1,408	129,845
Michael Kors Holdings Ltd.*	3,294	125,534
Newell Brands, Inc.	2,617	123,444
Liberty Interactive Corporation QVC Group — Class A*	5,489	109,890
Nordstrom, Inc.	2,331	108,555
Southwest Airlines Co.	2,004	107,735
Ross Stores, Inc.	1,626	107,105
Delta Air Lines, Inc.	2,330	107,087
JetBlue Airways Corp.*	4,957	102,164
PACCAR, Inc.	1,484	99,725
Ralph Lauren Corp. — Class A	1,181	96,393
Marriott International, Inc. — Class A	1,003	94,462
AutoZone, Inc.*	130	93,997
Darden Restaurants, Inc.	1,090	91,200
Wyndham Worldwide Corp.	1,072	90,359
WW Grainger, Inc.	375	87,285
Dick's Sporting Goods, Inc.	1,686	82,041
BorgWarner, Inc.	1,855	77,520
Target Corp.	1,125	62,089
Sally Beauty Holdings, Inc.*	2,966	60,625
Genuine Parts Co.	647	59,789
O'Reilly Automotive, Inc.*	219	59,095
Bed Bath & Beyond, Inc.	1,277	50,390
Under Armour, Inc. — Class C*	2,622	47,983
Casey's General Stores, Inc.	424	47,594
Aramark	1,261	46,493
Hawaiian Holdings, Inc.*	962	44,685
Advance Auto Parts, Inc.	301	44,626
Whirlpool Corp.	258	44,203
AutoNation, Inc.*	1,030	43,559
Total Consumer, Cyclical		3,071,868
TECHNOLOGY - 2.7%		
Lam Research Corp.	1,743	223,731
NVIDIA Corp.	1,689	183,982
Skyworks Solutions, Inc.	1,525	149,420
Fiserv, Inc.*	1,268	146,213
Citrix Systems, Inc.*	1,708	142,430
Fidelity National Information Services, Inc.	1,758	139,972
Microchip Technology, Inc.	1,791	132,140
NCR Corp.*	2,821	128,863
Cerner Corp.*	1,988	116,994
Electronic Arts, Inc.*	1,268	113,512
KLA-Tencor Corp.	1,123	106,764
Teradata Corp.*	3,327	103,536
Maxim Integrated Products, Inc.	1,838	82,636
Akamai Technologies, Inc.*	1,289	76,953

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	SHARES	VALUE
Activision Blizzard, Inc.	1,470	\$ 73,294
Qorvo, Inc.*	942	64,584
Paychex, Inc.	1,067	62,846
Pitney Bowes, Inc.	4,650	60,962
Nuance Communications, Inc.*	3,231	55,929
Black Knight Financial Services, Inc. — Class A*	1,257	48,143
Total Technology		2,212,904
COMMUNICATIONS - 2.0%		
Omnicom Group, Inc.	2,466	212,594
Discovery Communications, Inc. — Class A*	6,118	177,973
Zayo Group Holdings, Inc.*	4,617	151,899
Scripps Networks Interactive, Inc. — Class A	1,772	138,872
CDW Corp.	1,866	107,687
CommScope Holding Company, Inc.*	2,422	101,022
F5 Networks, Inc.*	665	94,809
VeriSign, Inc.*	1,081	94,166
eBay, Inc.*	2,763	92,754
IAC/InterActiveCorp*	1,197	88,243
Palo Alto Networks, Inc.*	608	68,509
Twitter, Inc.*	4,025	60,174
Expedia, Inc.	426	53,748
Motorola Solutions, Inc.	620	53,456
AMC Networks, Inc. — Class A*	893	52,401
Interpublic Group of Cos., Inc.	2,054	50,467
Total Communications		1,598,774
INDUSTRIAL - 1.8%		
Textron, Inc.	2,784	132,491
Ingersoll-Rand plc	1,502	122,143
Masco Corp.	3,168	107,680
Stanley Black & Decker, Inc.	759	100,848
TransDigm Group, Inc.	456	100,394
Huntington Ingalls Industries, Inc.	460	92,110
Spirit AeroSystems Holdings, Inc. — Class A	1,534	88,849
Waste Management, Inc.	1,071	78,097
Rockwell Collins, Inc.	755	73,356
Carlisle Companies, Inc.	679	72,252
Stericycle, Inc.*	787	65,234
Amphenol Corp. — Class A	880	62,630
Swift Transportation Co. — Class A*	2,624	53,897
Clean Harbors, Inc.*	930	51,727
Fortune Brands Home & Security, Inc.	840	51,114
PerkinElmer, Inc.	844	49,003
Johnson Controls International plc	1,129	47,553
Owens-Illinois, Inc.*	2,287	46,609
Waters Corp.*	288	45,017
Total Industrial		1,441,004
FINANCIAL - 0.7%		
SBA Communications Corp.*	1,358	163,462
Alliance Data Systems Corp.	626	155,874
CBRE Group, Inc. — Class A*	1,520	52,881
Federated Investors, Inc. — Class B	1,747	46,016
Ameriprise Financial, Inc.	349	45,258
Invesco Ltd.	1,463	44,812
Lincoln National Corp.	669	43,786
Total Financial		552,089
BASIC MATERIALS - 0.1%		
Steel Dynamics, Inc.	1,333	46,335
Total Common Stocks (Cost \$14,068,139)		14,894,770
MUTUAL FUNDS[†] - 78.7%		
Guggenheim Strategy Fund III ¹	1,076,983	26,935,345
Guggenheim Strategy Fund II ¹	821,640	20,540,999
Guggenheim Strategy Fund I ¹	408,023	10,220,982
Guggenheim Limited Duration Fund - Institutional Class ¹	257,684	6,372,515
Total Mutual Funds (Cost \$63,724,241)		64,069,841
SHORT-TERM INVESTMENTS[‡] - 3.3%		
Dreyfus Treasury Prime Cash Management Institutional Shares 0.50% ²	2,701,165	2,701,165
Total Short-Term Investments (Cost \$2,701,165)		2,701,165
Total Investments - 100.3% (Cost \$80,493,545)		\$ 81,665,776
Other Assets & Liabilities, net - (0.3)%		(281,493)
Total Net Assets - 100.0%		\$ 81,384,283

	CONTRACTS	UNREALIZED GAIN
EQUITY FUTURES CONTRACTS PURCHASED[†]		
June 2017 S&P MidCap 400 Index Mini Futures Contracts (Aggregate Value of Contracts \$343,660)	2	\$ 2,383
June 2017 NASDAQ-100 Index Mini Futures Contracts (Aggregate Value of Contracts \$108,730)	1	1,013
(Total Aggregate Value of Contracts \$452,390)		\$ 3,396

STYLEPLUS—MID GROWTH FUND

	UNITS	UNREALIZED GAIN
OTC EQUITY INDEX SWAP AGREEMENTS^{††}		
Deutsche Bank Swap		
August 2017		
Russell Midcap Growth Index Swap 0.95% ³ , Terminating 08/03/17		
(Notional Value \$67,078,927)		
	27,747	\$ 6,995,746

* 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 Russell Midcap Growth Index +/- financing at a variable rate. Rate indicated is the rate effective at March 31, 2017.

plc — Public Limited Company