

DOW JONES INDUSTRIAL AVERAGE® FUND

	SHARES	VALUE		SHARES	VALUE
COMMON STOCKS[†] - 58.0%					
INDUSTRIAL - 13.0%					
Boeing Co.	7,436	\$ 2,765,448			
3M Co.	7,436	1,566,840			
Caterpillar, Inc.	7,436	1,133,916			
United Technologies Corp.	7,436	1,039,627			
Total Industrial		<u>6,505,831</u>			
FINANCIAL - 10.7%					
Goldman Sachs Group, Inc.	7,436	1,667,449			
Visa, Inc. — Class A	7,436	1,116,069			
Travelers Companies, Inc.	7,436	964,523			
JPMorgan Chase & Co.	7,436	839,078			
American Express Co.	7,436	791,860			
Total Financial		<u>5,378,979</u>			
CONSUMER, NON-CYCLICAL - 9.6%					
UnitedHealth Group, Inc.	7,436	1,978,273			
Johnson & Johnson	7,436	1,027,432			
Procter & Gamble Co.	7,436	618,898			
Merck & Company, Inc.	7,436	527,510			
Coca-Cola Co.	7,436	343,469			
Pfizer, Inc.	7,436	327,705			
Total Consumer, Non-cyclical		<u>4,823,287</u>			
CONSUMER, CYCLICAL - 9.3%					
Home Depot, Inc.	7,436	1,540,367			
McDonald's Corp.	7,436	1,243,969			
Walmart, Inc.	7,436	698,315			
NIKE, Inc. — Class B	7,436	629,978			
Walgreens Boots Alliance, Inc.	7,436	542,084			
Total Consumer, Cyclical		<u>4,654,713</u>			
TECHNOLOGY - 8.0%					
Apple, Inc.	7,436	1,678,603			
International Business Machines Corp.	7,436	1,124,397			
Microsoft Corp.	7,436	850,455			
Intel Corp.	7,436	351,649			
Total Technology		<u>4,005,104</u>			
COMMUNICATIONS - 3.3%					
Walt Disney Co.	7,436	869,566			
Verizon Communications, Inc.	7,436	397,008			
Cisco Systems, Inc.	7,436	361,761			
Total Communications		<u>1,628,335</u>			
ENERGY - 3.1%					
Chevron Corp.	7,436	\$ 909,274			
Exxon Mobil Corp.	7,436	632,209			
Total Energy		<u>1,541,483</u>			
BASIC MATERIALS - 1.0%					
DowDuPont, Inc.	7,436	478,209			
Total Common Stocks (Cost \$22,263,878)					<u>29,015,941</u>
MUTUAL FUNDS[†] - 13.6%					
Guggenheim Strategy Fund II ¹	190,350	4,754,950			
Guggenheim Strategy Fund I ¹	82,024	2,054,716			
Total Mutual Funds (Cost \$6,785,495)					<u>6,809,666</u>
				FACE	
				AMOUNT	
U.S. TREASURY BILLS^{††} - 0.6%					
U.S. Treasury Bills					
2.00% due 10/25/18 ^{2,3}			\$ 166,000		165,769
2.11% due 12/13/18 ^{3,4}			100,000		99,569
Total U.S. Treasury Bills (Cost \$265,338)					<u>265,338</u>
REPURCHASE AGREEMENTS^{††,5} - 27.6%					
JPMorgan Chase & Co. issued 09/28/18 at 2.24% due 10/01/18 ⁴			7,572,305		7,572,305
Barclays Capital issued 09/28/18 at 2.23% due 10/01/18 ⁴			3,741,413		3,741,413
Bank of America Merrill Lynch issued 09/28/18 at 2.25% due 10/01/18 ⁴			2,494,276		2,494,276
Total Repurchase Agreements (Cost \$13,807,994)					<u>13,807,994</u>
Total Investments - 99.8% (Cost \$43,122,705)					<u>\$ 49,898,939</u>
Other Assets & Liabilities, net - 0.2%					<u>109,668</u>
Total Net Assets - 100.0%					<u>\$ 50,008,607</u>

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Futures Contracts

Description	Number of Contracts	Expiration Date	Notional Amount	Value and Unrealized Appreciation**
Equity Futures Contracts Purchased[†]				
Dow Jones Industrial Average Index Mini Futures Contracts	31	Dec 2018	\$ 4,103,780	\$ 44,898

Total Return Swap Agreements

Counterparty	Index	Financing Rate Pay	Payment Frequency	Maturity Date	Units	Notional Amount	Value and Unrealized Appreciation
OTC Equity Index Swap Agreements^{††}							
Barclays Bank plc	Dow Jones Industrial Average Index	2.70%	At Maturity	10/31/18	366	\$ 9,683,093	\$ 26,728
BNP Paribas	Dow Jones Industrial Average Index	2.76%	At Maturity	10/29/18	270	7,141,365	4,971
						<u>\$ 16,824,458</u>	<u>\$ 31,699</u>

** Includes cumulative appreciation (depreciation).

[†] Value determined based on Level 1 inputs.

^{††} Value determined based on Level 2 inputs.

¹ Affiliated issuer.

² All or a portion of this security is pledged as futures collateral at September 30, 2018.

³ Rate indicated is the effective yield at the time of purchase.

⁴ All or a portion of this security is pledged as equity index swap collateral at September 30, 2018.

⁵ Repurchase Agreements.