

**DOW JONES INDUSTRIAL AVERAGE® FUND**

|   | SHARES    | VALUE            |            | SHARES  | VALUE                |
|---|-----------|------------------|------------|---------|----------------------|
| <b>COMMON STOCKS<sup>†</sup> - 67.3%</b>                                |           |                  |            |         |                      |
| <b>INDUSTRIAL - 13.7%</b>   |           |                  |            |         |                      |
| Boeing Co.  | 6,941     | \$ 2,640,842     |            |         |                      |
| 3M Co.  | 6,941     | 1,141,100        |            |         |                      |
| United Technologies Corp.   | 6,941     | 947,586          |            |         |                      |
| Caterpillar, Inc.   | 6,941     | 876,718          |            |         |                      |
| <b>Total Industrial</b>   |           | <u>5,606,246</u> |            |         |                      |
| <b>FINANCIAL - 13.0%</b>  |           |                  |            |         |                      |
| Goldman Sachs Group, Inc.   | 6,941     | 1,438,384        |            |         |                      |
| Visa, Inc. — Class A  | 6,941     | 1,193,921        |            |         |                      |
| Travelers Companies, Inc.   | 6,941     | 1,032,057        |            |         |                      |
| American Express Co.  | 6,941     | 820,982          |            |         |                      |
| JPMorgan Chase & Co.  | 6,941     | 816,886          |            |         |                      |
| <b>Total Financial</b>  |           | <u>5,302,230</u> |            |         |                      |
| <b>CONSUMER, CYCLICAL - 12.1%</b>                                       |           |                  |            |         |                      |
| Home Depot, Inc.  | 6,941     | 1,610,451        |            |         |                      |
| McDonald's Corp.  | 6,941     | 1,490,302        |            |         |                      |
| Walmart, Inc.   | 6,941     | 823,758          |            |         |                      |
| NIKE, Inc. — Class B  | 6,941     | 651,899          |            |         |                      |
| Walgreens Boots Alliance, Inc.  | 6,941     | 383,906          |            |         |                      |
| <b>Total Consumer, Cyclical</b>   |           | <u>4,960,316</u> |            |         |                      |
| <b>CONSUMER, NON-CYCLICAL - 10.9%</b>                                   |           |                  |            |         |                      |
| UnitedHealth Group, Inc.  | 6,941     | 1,508,418        |            |         |                      |
| Johnson & Johnson   | 6,941     | 898,027          |            |         |                      |
| Procter & Gamble Co.  | 6,941     | 863,322          |            |         |                      |
| Merck & Company, Inc.   | 6,941     | 584,293          |            |         |                      |
| Coca-Cola Co.   | 6,941     | 377,868          |            |         |                      |
| Pfizer, Inc.  | 6,941     | 249,390          |            |         |                      |
| <b>Total Consumer, Non-cyclical</b>                                     |           | <u>4,481,318</u> |            |         |                      |
| <b>TECHNOLOGY - 9.5%</b>  |           |                  |            |         |                      |
| Apple, Inc.   | 6,941     | 1,554,576        |            |         |                      |
| International Business Machines Corp.                                   | 6,941     | 1,009,360        |            |         |                      |
| Microsoft Corp.   | 6,941     | 965,007          |            |         |                      |
| Intel Corp.   | 6,941     | 357,670          |            |         |                      |
| <b>Total Technology</b>   |           | <u>3,886,613</u> |            |         |                      |
| <b>COMMUNICATIONS - 4.1%</b>  |           |                  |            |         |                      |
| Walt Disney Co.   | 6,941     | 904,551          |            |         |                      |
| Verizon Communications, Inc.  | 6,941     | 418,959          |            |         |                      |
| Cisco Systems, Inc.   | 6,941     | 342,955          |            |         |                      |
| <b>Total Communications</b>   |           | <u>1,666,465</u> |            |         |                      |
| <b>ENERGY - 3.2%</b>  |           |                  |            |         |                      |
| Chevron Corp.   | 6,941     | \$ 823,202       |            |         |                      |
| Exxon Mobil Corp.   | 6,941     | 490,104          |            |         |                      |
| <b>Total Energy</b>   |           | <u>1,313,306</u> |            |         |                      |
| <b>BASIC MATERIALS - 0.8%</b>   |           |                  |            |         |                      |
| Dow, Inc.   | 6,941     | 330,739          |            |         |                      |
| <b>Total Common Stocks</b>  |           |                  |            |         |                      |
| (Cost \$23,991,254)   |           |                  |            |         | <u>27,547,233</u>    |
| <b>MUTUAL FUNDS<sup>†</sup> - 16.7%</b>                                 |           |                  |            |         |                      |
| Guggenheim Strategy Fund II <sup>1</sup>                                | 137,947   | 3,425,228        |            |         |                      |
| Guggenheim Ultra Short Duration Fund — Institutional Class <sup>1</sup> | 343,381   | 3,420,075        |            |         |                      |
| <b>Total Mutual Funds</b>   |           |                  |            |         | <u>6,845,303</u>     |
| (Cost \$6,842,917)  |           |                  |            |         |                      |
| <b>U.S. TREASURY BILLS<sup>††</sup> - 0.7%</b>                          |           |                  |            |         |                      |
| U.S. Treasury Bills   |           |                  |            |         |                      |
| 1.82% due 11/21/19 <sup>2</sup>   |           |                  | \$ 160,000 | 159,593 |                      |
| 1.93% due 10/29/19 <sup>2,3</sup>                                       |           |                  | 122,000    | 121,823 |                      |
| <b>Total U.S. Treasury Bills</b>  |           |                  |            |         | <u>281,416</u>       |
| (Cost \$281,394)  |           |                  |            |         |                      |
| <b>REPURCHASE AGREEMENTS<sup>††,4</sup> - 11.3%</b>                     |           |                  |            |         |                      |
| JPMorgan Chase & Co.  |           |                  |            |         |                      |
| issued 09/30/19 at 2.35%  |           |                  |            |         |                      |
| due 10/01/19 <sup>5</sup>   | 2,886,374 | 2,886,374        |            |         |                      |
| Bank of America Merrill Lynch   |           |                  |            |         |                      |
| issued 09/30/19 at 2.28%  |           |                  |            |         |                      |
| due 10/01/19 <sup>5</sup>   | 928,162   | 928,162          |            |         |                      |
| Barclays Capital  |           |                  |            |         |                      |
| issued 09/30/19 at 2.00%  |           |                  |            |         |                      |
| due 10/01/19 <sup>5</sup>   | 835,345   | 835,345          |            |         |                      |
| <b>Total Repurchase Agreements</b>                                      |           |                  |            |         | <u>4,649,881</u>     |
| (Cost \$4,649,881)  |           |                  |            |         |                      |
| <b>Total Investments - 96.0%</b>  |           |                  |            |         | <u>\$ 39,323,833</u> |
| (Cost \$35,765,446)   |           |                  |            |         |                      |
| <b>Other Assets &amp; Liabilities, net - 4.0%</b>                       |           |                  |            |         | <u>1,650,576</u>     |
| <b>Total Net Assets - 100.0%</b>  |           |                  |            |         | <u>\$ 40,974,409</u> |

**Futures Contracts**

| Description   | Number of Contracts | Expiration Date | Notional Amount | Value and Unrealized Depreciation <sup>**</sup> |
|---|---------------------|-----------------|-----------------|---|
| <b>Equity Futures Contracts Purchased<sup>†</sup></b>     |                     |                 |                 |   |
| Dow Jones Industrial Average Index Mini Futures Contracts | 57                  | Dec 2019        | \$ 7,663,935    | \$ (11,105)                                     |

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**Total Return Swap Agreements**

| Counterparty   | Index                              | Financing Rate Pay | Payment Frequency | Maturity Date | Units | Notional Amount     | Value and Unrealized Appreciation (Depreciation) |
|--|------------------------------------|--------------------|-------------------|---------------|-------|---------------------|--|
| <b>OTC Equity Index Swap Agreements<sup>††</sup></b> |                                    |                    |                   |               |       |                     |  |
| Barclays Bank plc                                    | Dow Jones Industrial Average Index | 2.41%              | At Maturity       | 10/31/19      | 47    | \$ 1,265,818        | \$ 1,206   |
| BNP Paribas  | Dow Jones Industrial Average Index | 2.54%              | At Maturity       | 10/29/19      | 174   | 4,684,852           | (4,430)  |
|  |                                    |                    |                   |               |       | <u>\$ 5,950,670</u> | <u>\$ (3,224)</u>                                |

\*\* Includes cumulative appreciation (depreciation).

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

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

<sup>1</sup> Affiliated issuer.

<sup>2</sup> Rate indicated is the effective yield at the time of purchase.

<sup>3</sup> All or a portion of this security is pledged as futures collateral at September 30, 2019.

<sup>4</sup> Repurchase Agreements.

<sup>5</sup> All or a portion of this security is pledged as equity index swap collateral at September 30, 2019.  
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