

Dow Jones Industrial Average® Fund
SCHEDULE OF INVESTMENTS (Unaudited)

June 30, 2020

	Shares	Value		
COMMON STOCKS[†] - 58.7%				
Technology - 11.7%				
Apple, Inc.	3,870	\$ 1,411,776		
Microsoft Corp.	3,870	787,584		
International Business Machines Corp.	3,870	467,380		
Intel Corp.	3,870	231,542		
Total Technology		2,898,282		
Consumer, Non-cyclical - 11.1%				
UnitedHealth Group, Inc.	3,870	1,141,456		
Johnson & Johnson	3,870	544,238		
Procter & Gamble Co.	3,870	462,736		
Merck & Company, Inc.	3,870	299,267		
Coca-Cola Co.	3,870	172,912		
Pfizer, Inc.	3,870	126,549		
Total Consumer, Non-cyclical		2,747,158		
Consumer, Cyclical - 10.9%				
Home Depot, Inc.	3,870	969,474		
McDonald's Corp.	3,870	713,899		
Walmart, Inc.	3,870	463,548		
NIKE, Inc. — Class B	3,870	379,454		
Walgreens Boots Alliance, Inc.	3,870	164,049		
Total Consumer, Cyclical		2,690,424		
Financial - 10.8%				
Goldman Sachs Group, Inc.	3,870	764,790		
Visa, Inc. — Class A	3,870	747,568		
Travelers Companies, Inc.	3,870	441,373		
American Express Co.	3,870	368,424		
JPMorgan Chase & Co.	3,870	364,012		
Total Financial		2,686,167		
Industrial - 8.2%				
Boeing Co.	3,870	709,371		
3M Co.	3,870	603,681		
Caterpillar, Inc.	3,870	489,555		
Raytheon Technologies Corp.	3,870	238,470		
Total Industrial		2,041,077		
Communications - 3.3%				
Walt Disney Co.	3,870	431,544		
Verizon Communications, Inc.	3,870	213,353		
Cisco Systems, Inc.	3,870	180,497		
Total Communications		825,394		
Energy - 2.1%				
Chevron Corp.	3,870	345,320		
Exxon Mobil Corp.	3,870	173,066		
Total Energy		518,386		
Basic Materials - 0.6%				
Dow, Inc.	3,870	157,741		
Total Common Stocks (Cost \$10,942,565)		14,564,629		
MUTUAL FUNDS[†] - 13.5%				
Guggenheim Strategy Fund II ¹	73,498	1,817,594		
Guggenheim Ultra Short Duration Fund — Institutional Class ¹	152,829	1,516,065		
Total Mutual Funds (Cost \$3,339,993)		3,333,659		
Face Amount				
U.S. TREASURY BILLS^{††} - 2.2%				
U.S. Treasury Bills				
0.14% due 09/17/20 ^{2,3}	\$ 400,000	399,875		
0.15% due 07/23/20 ^{3,4}	140,000	139,989		
Total U.S. Treasury Bills (Cost \$539,865)		539,864		
REPURCHASE AGREEMENTS^{††,5} - 24.7%				
J.P. Morgan Securities LLC issued 06/30/20 at 0.07% due 07/01/20 ²	3,389,872	3,389,872		
BofA Securities, Inc. issued 06/30/20 at 0.07% due 07/01/20 ²	1,403,900	1,403,900		
Barclays Capital, Inc. issued 06/30/20 at 0.07% due 07/01/20 ²	1,319,666	1,319,666		
Total Repurchase Agreements (Cost \$6,113,438)		6,113,438		
Total Investments - 99.1% (Cost \$20,935,861)		\$ 24,551,590		
Other Assets & Liabilities, net - 0.9%		213,200		
Total Net Assets - 100.0%		\$ 24,764,790		
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	12	Sep 2020	\$ 1,538,580	\$ 14,100

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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^{††}							
BNP Paribas	Dow Jones Industrial Average Index	0.68% (1 Month USD LIBOR + 0.50%)	At Maturity	07/29/20	129	\$ 3,335,323	\$ 47,414
Barclays Bank plc	Dow Jones Industrial Average Index	0.61% (1 Week USD LIBOR + 0.50%)	At Maturity	07/30/20	206	5,327,864	40,638
						\$ 8,663,187	\$ 88,052

^{**} 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 equity index swap collateral at June 30, 2020.

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

⁴ All or a portion of this security is pledged as futures collateral at June 30, 2020.

⁵ Repurchase Agreements.

LIBOR — London Interbank Offered Rate

plc — Public Limited Company