

DOW JONES INDUSTRIAL AVERAGE® FUND

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	15	Dec 2020	\$ 2,073,225	\$ 4,786

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	0.64% (1 Month USD LIBOR + 0.50%)	At Maturity	11/18/20	43	\$ 1,198,994	\$ 32,318
Barclays Bank plc	Dow Jones Industrial Average Index	0.60% (1 Week USD LIBOR + 0.50%)	At Maturity	11/17/20	51	<u>1,407,816</u>	<u>10,009</u>
						<u>\$ 2,606,810</u>	<u>\$ 42,327</u>

* Non-income producing security.

** 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 September 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 September 30, 2020.

⁵ Repurchase Agreements.

LIBOR — London Interbank Offered Rate

plc — Public Limited Company