

DOW JONES INDUSTRIAL AVERAGE® FUND**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	0.61% (1 Month USD LIBOR + 0.50%)	At Maturity	04/08/21	91	\$ 2,987,710	\$ 102,222
Barclays Bank plc	Dow Jones Industrial Average Index	0.59% (1 Week USD LIBOR + 0.50%)	At Maturity	04/07/21	63	<u>2,082,336</u>	<u>52,246</u>
						<u>\$ 5,070,046</u>	<u>\$ 154,468</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 March 31, 2021.

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 March 31, 2021.

⁵ Repurchase Agreements.

LIBOR — London Interbank Offered Rate

plc — Public Limited Company