



**DOW JONES INDUSTRIAL AVERAGE® FUND****Total Return Swap Agreements**

Counterparty	Index	Type	Financing Rate	Payment Frequency	Maturity Date	Units	Notional Amount	Value and Unrealized Depreciation
<b>OTC Equity Index Swap Agreements<sup>††</sup></b>								
BNP Paribas	Dow Jones Industrial Average Index	Pay	5.88% (Federal Funds Rate + 0.55%)	At Maturity	12/21/23	12	\$ 399,081	\$ (11,115)
Barclays Bank plc	Dow Jones Industrial Average Index	Pay	5.81% (SOFR + 0.50%)	At Maturity	12/20/23	49	<u>1,646,542</u>	<u>(32,262)</u>
							<u>\$ 2,045,623</u>	<u>\$ (43,377)</u>

\* Non-income producing security.

<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 equity index swap collateral at September 30, 2023.

<sup>4</sup> Repurchase Agreements.

plc — Public Limited Company

SOFR — Secured Overnight Financing Rate