

DOW JONES INDUSTRIAL AVERAGE® FUND

Futures Contracts

Description	Number of Contracts	Expiration Date	Notional Amount	Value and Unrealized Depreciation ^a
Equity Futures Contracts Purchased				
Dow Jones Industrial Average Mini Futures Contracts	1	Jun 2026	\$ 232,855	\$ (3,581)

Total Return Swap Agreements

Counterparty	Reference Obligation	Type ^b	Financing Rate	Payment Frequency	Maturity Date	Units	Notional Amount	Value and Unrealized Appreciation (Depreciation)
OTC Equity Index Swap Agreements								
Barclays Bank plc	Dow Jones Industrial Average	Pay	4.58% (SOFR + 0.90%)	At Maturity	06/16/26	13	\$ 619,821	\$ 562
BNP Paribas	Dow Jones Industrial Average	Pay	4.54% (Federal Funds Rate + 0.90%)	At Maturity	06/10/26	25	1,143,333	(3,037)
							\$ 1,763,154	\$ (2,475)

^a Includes cumulative appreciation (depreciation).

^b Total Return Swap - Type "Receive" indicates that the Fund receives the indicated financing rate. For such swaps, the Fund receives payments for any negative net return on the underlying reference obligation. The Fund makes payments for any positive net return on the underlying reference obligation. Type "Pay" indicates that the Fund pays the indicated financing rate. For such swaps, the Fund receives payments for any positive net return on the underlying reference obligation. The Fund makes payments for any negative net return on the underlying reference obligation.

plc — Public Limited Company

SOFR — Secured Overnight Financing Rate

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Affiliated Transactions

Investments representing 5% or more of the outstanding voting shares of a company, or control of or by, or common control under Guggenheim Investments ("GI"), result in that company being considered an affiliated person, as defined in the Investment Company Act of 1940 ("affiliated issuer").

The Fund may invest in certain of the underlying series of Guggenheim Strategy Funds Trust, including Guggenheim Strategy Fund II and Guggenheim Strategy Fund III (collectively, the "Guggenheim Strategy Funds"), each of which are open-end management investment companies managed by GI. The Guggenheim Strategy Funds, which launched on March 11, 2014, are offered as short-term investment options only to mutual funds, trusts, and other accounts managed by GI and/or its affiliates, and are not available to the public. The Guggenheim Strategy Funds pay no investment management fees. The Guggenheim Strategy Funds' annual report on Form N-CSR dated September 30, 2025 is available publicly or upon request. This information is available from the EDGAR database on the SEC's website at https://www.sec.gov/ix?doc=/Archives/edgar/data/1601445/000139834425021351/fp0095397-6_ncsrixbrl.htm. The Fund also may invest in certain of the underlying series of Guggenheim Funds Trust, which are open-end management investment companies managed by GI, are available to the public and whose most recent annual report on Form N-CSR is available publicly or upon request.

Transactions during the year ended March 31, 2026, in which the company is an affiliated issuer, were as follows:

Security Name	Value 03/31/25	Additions	Reductions	Realized Gain (Loss)	Change in Unrealized Appreciation (Depreciation)	Value 03/31/26	Shares 03/31/26	Investment Income
Mutual Funds								
Guggenheim Ultra Short Duration Fund — Institutional Class	\$ 681,100	\$ —	\$ —	\$ —	\$ 1,359	\$ 682,459	67,906	\$ 29,687
Guggenheim Strategy Fund II	614,001	—	—	—	(2,964)	611,037	24,698	31,577
	\$ 1,295,101	\$ —	\$ —	\$ —	\$ (1,605)	\$ 1,293,496		\$ 61,264