

DOW JONES INDUSTRIAL AVERAGE® FUND

	SHARES	VALUE					
COMMON STOCKS† - 79.8%							
INDUSTRIAL - 17.8%							
Boeing Co.	20,906	\$ 5,314,515					
3M Co.	20,906	4,388,169					
Caterpillar, Inc.	20,906	2,607,187					
United Technologies Corp.	20,906	2,426,769					
General Electric Co.	20,906	505,507					
Total Industrial		15,242,147					
FINANCIAL - 16.0%							
Goldman Sachs Group, Inc.	20,906	4,958,695					
Travelers Companies, Inc.	20,906	2,561,403					
Visa, Inc. — Class A	20,906	2,200,147					
JPMorgan Chase & Co.	20,906	1,996,732					
American Express Co.	20,906	1,891,157					
Total Financial		13,608,134					
CONSUMER, NON-CYCLICAL - 13.8%							
UnitedHealth Group, Inc.	20,906	4,094,440					
Johnson & Johnson	20,906	2,717,989					
Procter & Gamble Co.	20,906	1,902,028					
Merck & Company, Inc.	20,906	1,338,611					
Coca-Cola Co.	20,906	940,979					
Pfizer, Inc.	20,906	746,344					
Total Consumer, Non-cyclical		11,740,391					
CONSUMER, CYCLICAL - 11.0%							
Home Depot, Inc.	20,906	3,419,385					
McDonald's Corp.	20,906	3,275,552					
Wal-Mart Stores, Inc.	20,906	1,633,595					
NIKE, Inc. — Class B	20,906	1,083,976					
Total Consumer, Cyclical		9,412,508					
TECHNOLOGY - 10.1%							
Apple, Inc.	20,906	3,222,034					
International Business Machines Corp.	20,906	3,033,042					
Microsoft Corp.	20,905	1,557,213					
Intel Corp.	20,906	796,100					
Total Technology		8,608,389					
ENERGY - 4.9%							
Chevron Corp.	20,906	2,456,455					
Exxon Mobil Corp.	20,906	1,713,874					
Total Energy		4,170,329					
COMMUNICATIONS - 4.5%							
Walt Disney Co.	20,906	2,060,705					
Verizon Communications, Inc.	20,906	1,034,638					
Cisco Systems, Inc.	20,905	703,035					
Total Communications		3,798,378					
BASIC MATERIALS - 1.7%							
DowDuPont, Inc.	20,906	1,447,322					
Total Common Stocks (Cost \$60,189,011)		68,027,598					
MUTUAL FUNDS† - 13.1%							
Guggenheim Strategy Fund II ¹	222,337	5,571,777					
Guggenheim Strategy Fund I ¹	221,470	5,561,115					
Total Mutual Funds (Cost \$11,065,432)		11,132,892					
		FACE AMOUNT					
REPURCHASE AGREEMENTS^{††,2} - 7.8%							
BNP Paribas issued 09/29/17 at 1.00% due 10/02/17 ³	\$ 3,336,281	3,336,281					
Bank of America Merrill Lynch issued 09/29/17 at 1.05% due 10/02/17 ³	1,668,140	1,668,140					
RBC Capital Markets LLC issued 09/29/17 at 0.98% due 10/02/17 ³	927,736	927,736					
HSBC Securities, Inc. issued 09/29/17 at 0.91% due 10/02/17	668,966	668,966					
UMB Financial Corp. issued 09/29/17 at 0.91% due 10/02/17	70,159	70,159					
Total Repurchase Agreements (Cost \$6,671,282)		6,671,282					
Total Investments - 100.7% (Cost \$77,925,725)		\$ 85,831,772					
Other Assets & Liabilities, net - (0.7)%		(618,730)					
Total Net Assets - 100.0%		\$ 85,213,042					
Total Return Swap Agreements							
COUNTERPARTY	INDEX	FINANCING RATE PAY	PAYMENT FREQUENCY	MATURITY DATE	UNITS	NOTIONAL VALUE	UNREALIZED GAIN
OTC Equity Index Swap Agreements^{††}							
BNP Paribas	Dow Jones Industrial Average Index	1.74%	At Maturity	10/30/17	673	\$ 15,070,091	\$ 40,312
Barclays Bank plc	Dow Jones Industrial Average Index	1.70%	At Maturity	10/31/17	83	1,859,495	1,722
						\$ 16,929,586	\$ 42,034

† Value determined based on Level 1 inputs.

†† Value determined based on Level 2 inputs.

¹ Affiliated issuer.² Repurchase Agreements.³ All or a portion of this security is pledged as equity index swap collateral at September 30, 2017.