

SCHEDULE OF INVESTMENTS

March 31, 2019

DOW JONES INDUSTRIAL AVERAGE® FUND

	SHARES	VALUE		SHARES	VALUE
COMMON STOCKS† - 77.0%					
INDUSTRIAL - 17.2%					
Boeing Co.	12,360	\$ 4,714,351			
3M Co.	12,360	2,568,161			
Caterpillar, Inc.	12,360	1,674,656			
United Technologies Corp.	12,360	1,593,081			
Total Industrial		<u>10,550,249</u>			
FINANCIAL - 14.0%					
Goldman Sachs Group, Inc.	12,360	2,372,996			
Visa, Inc. — Class A	12,360	1,930,508			
Travelers Companies, Inc.	12,360	1,695,298			
American Express Co.	12,360	1,350,948			
JPMorgan Chase & Co.	12,360	1,251,203			
Total Financial		<u>8,600,953</u>			
CONSUMER, NON-CYCLICAL - 13.4%					
UnitedHealth Group, Inc.	12,360	3,056,133			
Johnson & Johnson	12,360	1,727,805			
Procter & Gamble Co.	12,360	1,286,058			
Merck & Company, Inc.	12,360	1,027,981			
Coca-Cola Co.	12,360	579,190			
Pfizer, Inc.	12,360	524,929			
Total Consumer, Non-cyclical		<u>8,202,096</u>			
CONSUMER, CYCLICAL - 12.6%					
Home Depot, Inc.	12,360	2,371,760			
McDonald's Corp.	12,360	2,347,164			
Walmart, Inc.	12,360	1,205,471			
NIKE, Inc. — Class B	12,360	1,040,836			
Walgreens Boots Alliance, Inc.	12,360	782,017			
Total Consumer, Cyclical		<u>7,747,248</u>			
TECHNOLOGY - 10.1%					
Apple, Inc.	12,360	2,347,782			
International Business Machines Corp.	12,360	1,743,996			
Microsoft Corp.	12,360	1,457,738			
Intel Corp.	12,360	663,732			
Total Technology		<u>6,213,248</u>			
COMMUNICATIONS - 4.5%					
Walt Disney Co.	12,360	1,372,331			
Verizon Communications, Inc.	12,360	730,847			
Cisco Systems, Inc.	12,360	667,316			
Total Communications		<u>2,770,494</u>			
ENERGY - 4.1%					
Chevron Corp.	12,360	\$ 1,522,505			
Exxon Mobil Corp.	12,360	998,688			
Total Energy		<u>2,521,193</u>			
BASIC MATERIALS - 1.1%					
DowDuPont, Inc.	12,360	658,912			
Total Common Stocks					<u>47,264,393</u>
(Cost \$39,581,767)					
MUTUAL FUNDS† - 11.2%					
Guggenheim Ultra Short Duration Fund — Institutional Class ^{1,2}	343,381	3,423,509			
Guggenheim Strategy Fund II ¹	137,947	3,422,469			
Total Mutual Funds					<u>6,845,978</u>
(Cost \$6,842,917)					
U.S. TREASURY BILLS†† - 0.8%					
U.S. Treasury Bills					
2.39% due 05/07/19 ^{3,4}			\$ 430,000	428,974	
2.31% due 04/02/19 ^{4,5}			78,000	77,995	
Total U.S. Treasury Bills					<u>506,969</u>
(Cost \$506,969)					
REPURCHASE AGREEMENTS†††,6 - 11.1%					
JPMorgan Chase & Co.					
issued 03/29/19 at 2.55%					
due 04/01/19 ³	4,613,176	4,613,176			
Bank of America Merrill Lynch					
issued 03/29/19 at 2.55%					
due 04/01/19 ³	1,153,294	1,153,294			
Barclays Capital					
issued 03/29/19 at 2.40%					
due 04/01/19 ³	1,032,979	1,032,979			
Total Repurchase Agreements					<u>6,799,449</u>
(Cost \$6,799,449)					
Total Investments - 100.1%					<u>\$ 61,416,789</u>
(Cost \$53,731,102)					
Other Assets & Liabilities, net - (0.1)%					<u>(46,394)</u>
Total Net Assets - 100.0%					<u>\$ 61,370,395</u>

Futures Contracts

Description	Number of Contracts	Expiration Date	Notional Amount	Value and Unrealized Depreciation**
Equity Futures Contracts Purchased†				
Dow Jones Industrial Average Index Mini Futures Contracts	20	Jun 2019	\$ 2,593,500	\$ (298)

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 ^{††}							
Barclays Bank plc	Dow Jones Industrial Average Index	2.90%	At Maturity	04/30/19	227	\$ 5,885,429	\$ 68,795
BNP Paribas	Dow Jones Industrial Average Index	3.00%	At Maturity	04/29/19	212	5,490,398	64,192
						<u>\$ 11,375,827</u>	<u>\$ 132,987</u>

** Includes cumulative appreciation (depreciation).

† Value determined based on Level 1 inputs.

†† Value determined based on Level 2 inputs.

¹ Affiliated issuer.

² Effective November 30, 2018, Guggenheim Strategy Fund I was reorganized with and into the Guggenheim Ultra Short Duration Fund.

³ All or a portion of this security is pledged as equity index swap collateral at March 31, 2019.

⁴ Rate indicated is the effective yield at the time of purchase.

⁵ All or a portion of this security is pledged as futures collateral at March 31, 2019.

⁶ Repurchase Agreements.

plc — Public Limited Company