

## Dow Jones Industrial Average Fund

	SHARES	VALUE
<b>COMMON STOCKS† - 56.8%</b>		
<b>FINANCIAL - 11.4%</b>		
Goldman Sachs Group, Inc.	12,086	\$ 2,776,396
Travelers Cos., Inc.	12,086	1,456,846
Visa, Inc. — Class A	12,086	1,074,083
JPMorgan Chase & Co.	12,086	1,061,634
American Express Co.	12,086	956,123
<b>Total Financial</b>		<b>7,325,082</b>
<b>INDUSTRIAL - 11.3%</b>		
3M Co.	12,086	2,312,414
Boeing Co.	12,086	2,137,530
United Technologies Corp.	12,086	1,356,170
Caterpillar, Inc.	12,086	1,121,097
General Electric Co.	12,086	360,163
<b>Total Industrial</b>		<b>7,287,374</b>
<b>CONSUMER, NON-CYCLICAL - 9.8%</b>		
UnitedHealth Group, Inc.	12,086	1,982,225
Johnson & Johnson	12,086	1,505,312
Procter & Gamble Co.	12,086	1,085,927
Merck & Company, Inc.	12,086	767,944
Coca-Cola Co.	12,086	512,930
Pfizer, Inc.	12,086	413,462
<b>Total Consumer, Non-cyclical</b>		<b>6,267,800</b>
<b>TECHNOLOGY - 7.9%</b>		
International Business Machines Corp.	12,086	2,104,656
Apple, Inc.	12,086	1,736,275
Microsoft Corp.	12,086	795,984
Intel Corp.	12,086	435,942
<b>Total Technology</b>		<b>5,072,857</b>
<b>CONSUMER, CYCLICAL - 7.6%</b>		
Home Depot, Inc.	12,086	1,774,588
McDonald's Corp.	12,086	1,566,466
Wal-Mart Stores, Inc.	12,086	871,159
NIKE, Inc. — Class B	12,086	673,553
<b>Total Consumer, Cyclical</b>		<b>4,885,766</b>
<b>COMMUNICATIONS - 3.7%</b>		
Walt Disney Co.	12,086	1,370,431
Verizon Communications, Inc.	12,086	589,193
Cisco Systems, Inc.	12,086	408,507
<b>Total Communications</b>		<b>2,368,131</b>
<b>ENERGY - 3.6%</b>		
Chevron Corp.	12,086	1,297,674
Exxon Mobil Corp.	12,086	991,173
<b>Total Energy</b>		<b>2,288,847</b>
<b>BASIC MATERIALS - 1.5%</b>		
EI du Pont de Nemours & Co.	12,086	970,868
<b>Total Common Stocks</b> (Cost \$32,370,990)		<b>36,466,725</b>
<b>MUTUAL FUNDS† - 17.3%</b>		
Guggenheim Strategy Fund II <sup>1</sup>	222,337	5,558,437
Guggenheim Strategy Fund I <sup>1</sup>	221,467	5,547,747
<b>Total Mutual Funds</b> (Cost \$11,064,834)		<b>11,106,184</b>
	<b>FACE</b>	
	<b>AMOUNT</b>	
<b>REPURCHASE AGREEMENTS<sup>††,2</sup> - 8.7%</b>		
RBC Capital Markets LLC issued 03/31/17 at 0.72% due 04/03/17	\$ 2,825,922	2,825,922
HSBC Securities, Inc. issued 03/31/17 at 0.68% due 04/03/17	1,820,565	1,820,565
Mizuho Securities LLC issued 03/31/17 at 0.71% due 04/03/17 <sup>3</sup>	634,541	634,541
UMB Financial Corp. issued 03/31/17 at 0.68% due 04/03/17	279,066	279,066
<b>Total Repurchase Agreements</b> (Cost \$5,560,094)		<b>5,560,094</b>
<b>Total Investments - 82.8%</b> (Cost \$48,995,918)		<b>\$ 53,133,003</b>
<b>Other Assets &amp; Liabilities, net - 17.2%</b>		<b>11,029,902</b>
<b>Total Net Assets - 100.0%</b>		<b>\$ 64,162,905</b>
	<b>CONTRACTS</b>	<b>UNREALIZED</b>
		<b>GAIN (LOSS)</b>
<b>EQUITY FUTURES CONTRACTS PURCHASED†</b>		
June 2017 Dow Jones Industrial Average Index Mini Futures Contracts (Aggregate Value of Contracts \$14,418,600)	140	\$ (46,288)
	<b>UNITS</b>	
<b>OTC EQUITY INDEX SWAP AGREEMENTS<sup>††</sup></b>		
BNP Paribas April 2017 Dow Jones Industrial Average Swap Index 1.23% <sup>4</sup> , Terminating 04/28/17 (Notional Value \$9,178,749)	444	\$ 8,108
Barclays Bank plc April 2017 Dow Jones Industrial Average Swap Index 1.31% <sup>4</sup> , Terminating 04/28/17 (Notional Value \$4,157,310)	201	(13,544)
<b>(Total Notional Value \$13,336,059)</b>		<b>\$ (5,436)</b>

† Value determined based on Level 1 inputs.

†† Value determined based on Level 2 inputs.

<sup>1</sup> Affiliated issuer.<sup>2</sup> Repurchase Agreements.<sup>3</sup> All or a portion of this security is pledged as equity index swap collateral at March 31, 2017.<sup>4</sup> Total Return based on Dow Jones Industrial Average Index +/- financing at a variable rate. Rate indicated is rate effective at March 31, 2017.

plc — Public Limited Company