

Dow Jones Industrial Average® Fund
SCHEDULE OF INVESTMENTS (Unaudited)

June 30, 2017

	Shares	Value
COMMON STOCKS[†] - 53.4%		
Industrial - 11.2%		
3M Co.	15,688	\$ 3,266,085
Boeing Co.	15,688	3,102,303
United Technologies Corp.	15,688	1,915,662
Caterpillar, Inc.	15,688	1,685,832
General Electric Co.	15,688	423,733
Total Industrial		10,393,615
Financial - 10.6%		
Goldman Sachs Group, Inc.	15,688	3,481,167
Travelers Cos., Inc.	15,688	1,985,003
Visa, Inc. — Class A	15,688	1,471,221
JPMorgan Chase & Co.	15,688	1,433,883
American Express Co.	15,688	1,321,557
Total Financial		9,692,831
Consumer, Non-cyclical - 9.4%		
UnitedHealth Group, Inc.	15,688	2,908,869
Johnson & Johnson	15,688	2,075,365
Procter & Gamble Co.	15,688	1,367,209
Merck & Co., Inc.	15,688	1,005,444
Coca-Cola Co.	15,688	703,607
Pfizer, Inc.	15,688	526,960
Total Consumer, Non-cyclical		8,587,454
Consumer, Cyclical - 7.6%		
Home Depot, Inc.	15,688	2,406,539
McDonald's Corp.	15,688	2,402,774
Wal-Mart Stores, Inc.	15,688	1,187,268
NIKE, Inc. — Class B	15,688	925,592
Total Consumer, Cyclical		6,922,173
Technology - 6.9%		
International Business Machines Corp.	15,688	2,413,285
Apple, Inc.	15,685	2,258,954
Microsoft Corp.	15,688	1,081,374
Intel Corp.	15,688	529,313
Total Technology		6,282,926
Energy - 3.2%		
Chevron Corp.	15,688	1,636,729
Exxon Mobil Corp.	15,688	1,266,492
Total Energy		2,903,221
Communications - 3.1%		
Walt Disney Co.	15,688	1,666,850
Verizon Communications, Inc.	15,688	700,626
Cisco Systems, Inc.	15,688	491,034
Total Communications		2,858,510
Basic Materials - 1.4%		
EI du Pont de Nemours & Co.	15,688	1,266,178
Total Common Stocks		48,906,908
(Cost \$44,573,257)		
MUTUAL FUNDS[†] - 12.1%		
Guggenheim Strategy Fund II ¹	222,337	5,560,661
Guggenheim Strategy Fund I ¹	221,467	5,552,176
Total Mutual Funds		11,112,837
(Cost \$11,064,834)		
	Face	
	Amount	
REPURCHASE AGREEMENTS^{††,2} - 32.7%		
RBC Capital Markets LLC		
issued 06/30/17 at 1.01%		
due 07/03/17 ³	\$ 11,085,124	11,085,124
HSBC Securities, Inc.		
issued 06/30/17 at 0.99%		
due 07/03/17	10,769,296	10,769,296
Bank of America Merrill Lynch		
issued 06/30/17 at 1.08%		
due 07/03/17 ³	8,092,842	8,092,842
Total Repurchase Agreements		29,947,262
(Cost \$29,947,262)		
Total Investments - 98.2%		\$ 89,967,007
(Cost \$85,585,353)		
Other Assets & Liabilities, net - 1.8%		1,646,539
Total Net Assets - 100.0%		\$ 91,613,546
	Contracts	Unrealized
		Gain (Loss)
EQUITY FUTURES CONTRACTS PURCHASED[†]		
September 2017 Dow Jones Industrial Average Index Mini Futures Contracts (Aggregate Value of Contracts \$1,064,850)	10	\$ 2,846
	Units	
OTC EQUITY INDEX SWAP AGREEMENTS^{††}		
Barclays Bank plc		
July 2017 Dow Jones Industrial Average Index Swap 1.69% ⁴ , Terminating 07/31/17 (Notional Value \$11,934,956)	559	33,369
BNP Paribas		
July 2017 Dow Jones Industrial Average Index Swap 1.47% ⁴ , Terminating 07/28/17 (Notional Value \$29,720,338)	1,392	(91,507)
(Total Notional Value \$41,655,294)		\$ (58,138)

[†] 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 June 30, 2017.

⁴ Total Return based on Dow Jones Industrial Average Index +/- financing at a variable rate. Rate indicated in the rate effective at June 30, 2017.
 plc — Public Limited Company