



**DOW JONES INDUSTRIAL AVERAGE® FUND**

**Futures Contracts**

| Description   | Number of Contracts | Expiration Date | Notional Amount | Value and Unrealized Appreciation** |
|---|---------------------|-----------------|-----------------|-------------------------------------|
| <b>Equity Futures Contracts Purchased<sup>†</sup></b> |                     |                 |                 |                                     |
| Dow Jones Industrial Average Mini Futures Contracts   | 1                   | Dec 2024        | \$ 213,260      | \$ 253                              |

**Total Return Swap Agreements**

| Counterparty   | Index                        | Type | Financing Rate                     | Payment Frequency | Maturity Date | Units | Notional Amount     | Value and Unrealized Appreciation |
|--|------------------------------|------|------------------------------------|-------------------|---------------|-------|---------------------|-----------------------------------|
| <b>OTC Equity Index Swap Agreements<sup>††</sup></b> |                              |      |                                    |                   |               |       |                     |                                   |
| BNP Paribas  | Dow Jones Industrial Average | Pay  | 5.73% (Federal Funds Rate + 0.90%) | At Maturity       | 12/19/24      | 41    | \$ 1,714,790        | \$ 16,817                         |
| Barclays Bank plc                                    | Dow Jones Industrial Average | Pay  | 5.44% (SOFR + 0.60%)               | At Maturity       | 12/19/24      | 18    | <u>770,058</u>      | <u>2,902</u>                      |
|  |                              |      |                                    |                   |               |       | <u>\$ 2,484,848</u> | <u>\$ 19,719</u>                  |

\* Non-income producing security.

\*\* Includes cumulative appreciation (depreciation).

<sup>†</sup> Value determined based on Level 1 inputs.

<sup>††</sup> Value determined based on Level 2 inputs.

<sup>1</sup> Affiliated issuer.

<sup>2</sup> All or a portion of this security is pledged as equity index swap collateral at September 30, 2024.

<sup>3</sup> Rate indicated is the effective yield at the time of purchase.

<sup>4</sup> All or a portion of this security is pledged as futures collateral at September 30, 2024.

<sup>5</sup> Repurchase Agreements.

plc — Public Limited Company

SOFR — Secured Overnight Financing Rate