

	Face Amount	Value
REPURCHASE AGREEMENTS^{††,1} - 155.7%		
J.P. Morgan Securities LLC issued 06/28/24 at 5.32% due 07/01/24 ²	\$ 217,034	\$ 217,034
BofA Securities, Inc. issued 06/28/24 at 5.30% due 07/01/24 ²	171,106	171,106
Total Repurchase Agreements (Cost \$388,140)		388,140
Total Investments - 155.7% (Cost \$388,140)		\$ 388,140
Other Assets & Liabilities, net - (55.7)%		(138,918)
Total Net Assets - 100.0%		\$ 249,222

Total Return Swap Agreements

Counterparty	Index	Type	Financing Rate	Payment Frequency	Maturity Date	Units	Notional Amount	Value and Unrealized Appreciation
OTC Equity Index Swap Agreements Sold Short^{††}								
BNP Paribas	S&P Emerging 50 ADR Index	Receive	5.13% (Federal Funds Rate - 0.20%)	At Maturity	09/26/24	121	\$ 350,242	\$ 2,658
Goldman Sachs International	S&P Emerging 50 ADR Index	Receive	4.58% (Federal Funds Rate - 0.75%)	At Maturity	09/26/24	51	147,811	681
							\$ 498,053	\$ 3,339

^{††} Value determined based on Level 2 inputs.

¹ Repurchase Agreements.

² All or a portion of this security is pledged as equity index swap collateral at June 30, 2024.

ADR – American Depository Receipt