	Face Amount	Value
U.S. TREASURY BILLS[††] - 0.4%		
U.S. Treasury Bills		
2.11% due 07/16/19[1,2]	$ 32,000	$ 31,972
Total U.S. Treasury Bills		
(Cost $31,970)		31,972
REPURCHASE AGREEMENTS[††,3] - 88.2%		
JPMorgan Chase & Co. issued 06/28/19 at 2.53% due 07/01/19[4]	5,583,595	5,583,595
Bank of America Merrill Lynch issued 06/28/19 at 2.48% due 07/01/19[4]	1,387,061	1,387,061
Barclays Capital issued 06/28/19 at 2.40% due 07/01/19[4]	1,387,061	1,387,061
Total Repurchase Agreements		
(Cost $8,357,717)		8,357,717
Total Investments - 88.6%		
(Cost $8,389,687)		$ 8,389,689
Other Assets & Liabilities, net - 11.4%		1,081,312
Total Net Assets - 100.0%		$ 9,471,001

Futures Contracts

Description	Number of Contracts	Expiration Date	Notional Amount	Value and Unrealized Appreciation**
Interest Rate Futures Contracts Purchased[†]				
U.S. Treasury 5 Year Note Futures Contracts	28	Sep 2019	$ 3,307,500	$ 29,852
U.S. Treasury 10 Year Note Futures Contracts	15	Sep 2019	1,918,828	28,818
			$ 5,226,328	$ 58,670

Centrally Cleared Credit Default Swap Agreements Protection Sold[††]

Counterparty	Exchange	Index	Protection Premium Rate	Payment Frequency	Maturity Date	Notional Amount	Value	Upfront Premiums Received	Unrealized Appreciation**
Barclays Bank plc	ICE	CDX.EM.31 Index	1.00%	Quarterly	06/20/24	$ 7,500,000	$ (236,628)	$ (250,233)	$ 13,605

Total Return Swap Agreements

Counterparty	Index	Financing Rate Pay	Payment Frequency	Maturity Date	Units	Notional Amount	Value and Unrealized Appreciation
OTC Credit Swap Agreements[††]							
Goldman Sachs International	Invesco Emerging Markets Sovereign Debt Portfolio ETF Swap[5]	2.85%	At Maturity	07/26/19	65,147	$ 1,891,869	$ 6,515
Goldman Sachs International	iShares J.P. Morgan USD Emerging Markets Bond ETF Swap[6]	2.75%	At Maturity	07/26/19	20,318	2,301,826	4,876
						$ 4,193,695	$ 11,391

**** *Includes cumulative appreciation (depreciation).*
† *Value determined based on Level 1 inputs.*
†† *Value determined based on Level 2 inputs.*
1 *All or a portion of this security is pledged as futures collateral at June 30, 2019.*
2 *Rate indicated is the effective yield at the time of purchase.*
3 *Repurchase Agreements.*
4 *All or a portion of this security is pledged as credit index swap collateral at June 30, 2019.*
5 *Total Return based on Invesco Emerging Markets Sovereign Debt Portfolio ETF +/- financing at a variable rate. Rate indicated is the rate effective at June 30, 2019.*
6 *Total Return based on iShares J.P. Morgan USD Emerging Markets Bond ETF +/- financing at a variable rate. Rate indicated is the rate effective at June 30, 2019.*

CDX.EM.31 Index — Credit Default Swap Emerging Markets Series 31 Index
ICE— Intercontinental Exchange
plc — Public Limited Company