

	Face Amount	Value
U.S. TREASURY BILLS ^{††} - 0.4%		
U.S. Treasury Bills		
3.94% due 07/08/25 ^{1,2}	\$ 2,000	\$ 1,999
Total U.S. Treasury Bills		
(Cost \$1,999)		1,999
REPURCHASE AGREEMENTS ^{††,3} - 89.9%		
J.P. Morgan Securities LLC issued 06/30/25 at 4.37% due 07/01/25 ⁴		
	255,930	255,930
Barclays Capital, Inc. issued 06/30/25 at 4.39% due 07/01/25 ⁴		
	110,434	110,434
BofA Securities, Inc. issued 06/30/25 at 4.37% due 07/01/25 ⁴		
	106,638	106,638
Total Repurchase Agreements		
(Cost \$473,002)		473,002
Total Investments - 90.3%		
(Cost \$475,001)	\$	475,001
Other Assets & Liabilities, net - 9.7%		51,136
Total Net Assets - 100.0%	\$	526,137

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	3	Sep 2025	\$ 327,070	\$ 2,501

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.43.V1	1.00%	Quarterly	06/20/30	\$ 370,000	\$ (9,167)	\$ (11,968)	\$ 2,801

Total Return Swap Agreements

Counterparty	Reference Obligation	Type	Financing Rate	Payment Frequency	Maturity Date	Units	Notional Amount	Value and Unrealized Appreciation
OTC Credit Index Swap Agreements ^{††}								
Goldman Sachs International	Invesco Emerging Markets Sovereign Debt ETF	Pay	5.08% (Federal Funds Rate + 0.75%)		At Maturity	07/30/25	9,147 \$	186,873 \$ 2,012

^{**} 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, 2025.

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 equity index swap collateral at June 30, 2025.

CDX.EM.43.V1 — Credit Default Swap Emerging Markets Series 43 Index Version 1

ICE — Intercontinental Exchange

plc — Public Limited Company