

	Face Amount	Value
U.S. TREASURY BILLS^{††} - 32.7% (continued)		
U.S. Treasury Bills		
5.18% due 07/09/24 ^{1,2}	\$ 477,000	\$ 476,447
Total U.S. Treasury Bills		476,447
(Cost \$476,442)		476,447
REPURCHASE AGREEMENTS^{††,3} - 66.5%		
J.P. Morgan Securities LLC issued 06/28/24 at 5.32% due 07/01/24	542,145	542,145
BofA Securities, Inc. issued 06/28/24 at 5.30% due 07/01/24	427,418	427,418
Total Repurchase Agreements		969,563
(Cost \$969,563)		969,563
Total Investments - 99.2%		1,446,010
(Cost \$1,446,005)		1,446,010
Other Assets & Liabilities, net - 0.8%		11,407
		11,407
Total Net Assets - 100.0%		1,457,417
		1,457,417

Futures Contracts

Description	Number of Contracts	Expiration Date	Notional Amount	Value and Unrealized Depreciation ^{**}
Equity Futures Contracts Purchased[†]				
Nikkei 225 (CME) Index Futures Contracts	15	Sep 2024	\$ 2,987,625	\$ 61,975
Currency Futures Contracts Purchased[†]				
Japanese Yen Futures Contracts	37	Sep 2024	2,909,356	(68,080)

^{**} 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, 2024.

² Rate indicated is the effective yield at the time of purchase.

³ Repurchase Agreements.

CME — Chicago Mercantile Exchange