		Face Amount		Value
REPURCHASE AGREEMENTS††,1 - 117.3%				
J.P. Morgan Securities LLC issued 06/30/20 at 0.07% due 07/01/20[2]	$	565,554	$	565,554
BofA Securities, Inc. issued 06/30/20 at 0.07% due 07/01/20[2]		234,221		234,221
Barclays Capital, Inc. issued 06/30/20 at 0.07% due 07/01/20[2]		220,168		220,168
Total Repurchase Agreements (Cost $1,019,943)				1,019,943
Total Investments - 117.3% (Cost $1,019,943)			$	1,019,943
Other Assets & Liabilities, net - (17.3)%				(150,758)
Total Net Assets - 100.0%			$	869,185

Total Return Swap Agreements

Counterparty	Index	Financing Rate Receive	Payment Frequency	Maturity Date	Units		Notional Amount		Value and Unrealized Appreciation (Depreciation)
OTC Equity Index Swap Agreements Sold Short††									
BNP Paribas	BNY Mellon Emerging Markets 50 ADR Index	(0.12)% (1 Month USD LIBOR - 0.30%)	At Maturity	07/29/20	322	$	813,997	$	1,861
Goldman Sachs International	BNY Mellon Emerging Markets 50 ADR Index	(0.34)% (1 Week USD LIBOR - 0.45%)	At Maturity	07/28/20	366		925,672		(2,481)
						$	1,739,669	$	(620)

†† *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, 2020.*

ADR — American Depositary Receipt
LIBOR — London Interbank Offered Rate