

Emerging Markets Bond Strategy Fund
SCHEDULE OF INVESTMENTS (Unaudited)

June 30, 2023

| | Face Amount | Value |
|---|----------------|-------------------|
| U.S. TREASURY BILLS^{††} - 19.5% | | |
| U.S. Treasury Bills | | |
| 5.11% due 07/18/23 ^{1,2} | \$ 83,000 | \$ 82,826 |
| Total U.S. Treasury Bills | | 82,826 |
| (Cost \$82,796) | | 82,826 |
| REPURCHASE AGREEMENTS^{††,3} - 69.1% | | |
| J.P. Morgan Securities LLC issued 06/30/23 at 5.05% due 07/03/23 ⁴ | 159,615 | 159,615 |
| Barclays Capital, Inc. issued 06/30/23 at 5.06% due 07/03/23 ⁴ | 70,222 | 70,222 |
| BofA Securities, Inc. issued 06/30/23 at 5.06% due 07/03/23 ⁴ | 63,839 | 63,839 |
| Total Repurchase Agreements | | 293,676 |
| (Cost \$293,676) | | 293,676 |
| Total Investments - 88.6% | | \$ 376,502 |
| (Cost \$376,472) | | 376,502 |
| Other Assets & Liabilities, net - 11.4% | | 48,370 |
| Total Net Assets - 100.0% | | \$ 424,872 |

Futures Contracts

| Description | Number of Contracts | Expiration Date | Notional Amount | Value and Unrealized Depreciation ^{**} |
|--|---------------------|-----------------|-----------------|--|
| Interest Rate Futures Contracts Purchased[†] | | | | |
| U.S. Treasury 5 Year Note Futures Contracts | 3 | Sep 2023 | \$ 321,398 | \$ (2,404) |

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.39.V1 | 1.00% | Quarterly | 06/20/28 | \$ 360,000 | \$ (17,189) | \$ (21,423) | \$ 4,234 |

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 | 5.67% (Federal Funds Rate + 0.60%) | At Maturity | 07/27/23 | 7,398 | \$ 144,187 | \$ 666 |

^{**} 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, 2023.

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, 2023.

CDX.EM.39.V1 — Credit Default Swap Emerging Markets Series 39 Index Version 1

ICE — Intercontinental Exchange

plc — Public Limited Company