

Emerging Markets Bond Strategy Fund
SCHEDULE OF INVESTMENTS (Unaudited)

December 31, 2023

	Face Amount	Value
U.S. TREASURY BILLS^{††} - 1.0%		
U.S. Treasury Bills		
5.17% due 01/09/24 ^{1,2}	\$ 9,000	\$ 8,991
Total U.S. Treasury Bills (Cost \$8,989)		8,991
REPURCHASE AGREEMENTS^{††,3} - 91.0%		
J.P. Morgan Securities LLC issued 12/29/23 at 5.33% due 01/02/24 ⁴	477,374	477,374
BofA Securities, Inc. issued 12/29/23 at 5.35% due 01/02/24 ⁴	384,710	384,710
Total Repurchase Agreements (Cost \$862,084)		862,084
Total Investments - 92.0% (Cost \$871,073)		\$ 871,075
Other Assets & Liabilities, net - 8.0%		75,826
Total Net Assets - 100.0%		\$ 946,901

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	5	Mar 2024	\$ 543,867	\$ 8,312
U.S. Treasury 10 Year Note Futures Contracts	1	Mar 2024	112,875	4,084
			\$ 656,742	\$ 12,396

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.40.V1	1.00%	Quarterly	12/20/28	\$ 720,000	\$ (20,800)	\$ (34,086)	\$ 13,286

Total Return Swap Agreements

Counterparty	Index	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	5.93% (Federal Funds Rate + 0.60%)	At Maturity	01/05/24	17,012	\$ 352,148	\$ 18,676

** 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 December 31, 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 credit index swap collateral at December 31, 2023.

CDX.EM.40.V1 — Credit Default Swap Emerging Markets Series 40 Index Version 1

ICE — Intercontinental Exchange

plc — Public Limited Company