

SCHEDULE OF INVESTMENTS

March 31, 2023

EMERGING MARKETS BOND STRATEGY FUND

	FACE AMOUNT	VALUE		FACE AMOUNT	VALUE
U.S. TREASURY BILLS^{††} - 1.1%			Barclays Capital, Inc.		
U.S. Treasury Bills due 04/11/23 ^{1,2}	\$ 7,000	\$ 6,993	issued 03/31/23 at 4.80% due 04/03/23 ⁴	\$ 129,361	\$ 129,361
Total U.S. Treasury Bills (Cost \$6,993)		<u>6,993</u>	Total Repurchase Agreements (Cost \$586,150)		<u>586,150</u>
REPURCHASE AGREEMENTS^{††,3} - 86.6%			Total Investments - 87.7% (Cost \$593,143)		
J.P. Morgan Securities LLC issued 03/31/23 at 4.80% due 04/03/23 ⁴	327,428	327,428	Other Assets & Liabilities, net - 12.3%		<u>\$ 593,143</u>
BofA Securities, Inc. issued 03/31/23 at 4.78% due 04/03/23 ⁴	129,361	129,361	Total Net Assets - 100.0%		<u>\$ 676,586</u>

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	4	Jun 2023	\$ 438,594	\$ 7,737

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	\$ 530,000	\$ (30,514)	\$ (38,971)	\$ 8,457

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	5.43% (Federal Funds Rate + 0.60%)	At Maturity	04/27/23	12,848	\$ 246,425	\$ 5,525

** 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 March 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 equity index swap collateral at March 31, 2023.

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

ICE — Intercontinental Exchange

plc — Public Limited Company