

SCHEDULE OF INVESTMENTS

March 31, 2024

EMERGING MARKETS BOND STRATEGY FUND

	FACE AMOUNT	VALUE		FACE AMOUNT	VALUE
U.S. TREASURY BILLS^{††} - 0.6%			Barclays Capital, Inc. issued		
U.S. Treasury Bills			03/28/24 at 5.30% due 04/01/24 ⁴	\$ 107,241	\$ 107,241
5.17% due 04/16/24 ^{1,2}	\$ 4,000	\$ 3,992			
Total U.S. Treasury Bills			Total Repurchase Agreements		
(Cost \$3,992)		3,992	(Cost \$533,169)		533,169
REPURCHASE AGREEMENTS^{††,3} - 89.2%			Total Investments - 89.8%		
J.P. Morgan Securities LLC issued			(Cost \$537,161)		\$ 537,161
03/28/24 at 5.31% due 04/01/24 ⁴	307,615	307,615	Other Assets & Liabilities, net - 10.2%		60,990
BofA Securities, Inc. issued 03/28/24			Total Net Assets - 100.0%		\$ 598,151
at 5.31% due 04/01/24 ⁴	118,313	118,313			

Futures Contracts

Description	Number of Contracts	Expiration Date	Notional Amount	Value and Unrealized Appreciation (Depreciation)**
Interest Rate Futures Contracts Purchased[†]				
U.S. Treasury 5 Year Note Futures Contracts	3	Jun 2024	\$ 321,070	\$ 643
U.S. Treasury 10 Year Note Futures Contracts	1	Jun 2024	110,797	(986)
			\$ 431,867	\$ (343)

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.41.V1	1.00%	Quarterly	06/20/29	\$ 470,000	\$ (14,340)	\$ (15,297)	\$ 957

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	04/25/24	9,743	\$ 199,634	\$ 292

** 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, 2024.

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 March 31, 2024.

CDX.EM.41.V1 — Credit Default Swap Emerging Markets Series 41 Index Version 1

ICE — Intercontinental Exchange

plc — Public Limited Company