

Emerging Markets Bond Strategy Fund
SCHEDULE OF INVESTMENTS (Unaudited)

June 30, 2024

	Face Amount	Value
U.S. TREASURY BILLS^{††} - 0.7%		
U.S. Treasury Bills		
5.18% due 07/09/24 ^{1,2}	\$ 4,000	\$ 3,996
Total U.S. Treasury Bills		3,996
(Cost \$3,996)		
REPURCHASE AGREEMENTS^{††,3} - 89.9%		
J.P. Morgan Securities LLC issued 06/28/24 at 5.32% due 07/01/24 ⁴	293,453	293,453
BofA Securities, Inc. issued 06/28/24 at 5.30% due 07/01/24 ⁴	231,354	231,354
Total Repurchase Agreements		524,807
(Cost \$524,807)		
Total Investments - 90.6%		\$ 528,803
(Cost \$528,803)		
Other Assets & Liabilities, net - 9.4%		\$ 55,056
Total Net Assets - 100.0%		\$ 583,859

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	Sep 2024	\$ 426,094	\$ 634

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 Depreciation ^{**}
Barclays Bank plc	ICE	CDX.EM.41.V1	1.00%	Quarterly	06/20/29	\$ 470,000	\$ (15,028)	\$ (14,351)	\$ (677)

Total Return Swap Agreements

Counterparty	Index	Type	Financing Rate	Payment Frequency	Maturity Date	Units	Notional Amount	Value and Unrealized Depreciation
OTC Credit Index Swap Agreements^{††}								
Goldman Sachs International	Invesco Emerging Markets Sovereign Debt ETF	Pay	5.93% (Federal Funds Rate + 0.60%)	At Maturity	07/25/24	9,788	\$ 195,760	\$ (3,132)

^{**} 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, 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 equity index swap collateral at June 30, 2024.

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

ICE — Intercontinental Exchange

plc — Public Limited Company