EMERGING MARKETS BOND STRATEGY FUND

		Face Amount		Value
U.S. TREASURY BILLS†† - 1.0%				
U.S. Treasury Bills				
0.50% due 04/30/20[1,2]	$	15,000	$	14,999
Total U.S. Treasury Bills				
(Cost $14,994)				14,999
REPURCHASE AGREEMENTS††,3 - 50.5%				
J.P. Morgan Securities LLC				
issued 03/31/20 at 0.01%				
due 04/01/20[4]		537,646		537,646
BofA Securities, Inc.				
issued 03/31/20 at 0.00%				
due 04/01/20[4]		206,787		206,787
Total Repurchase Agreements				
(Cost $744,433)				744,433
Total Investments - 51.5%				
(Cost $759,427)			$	759,432
Other Assets & Liabilities, net - 48.5%				714,250
Total Net Assets - 100.0%			$	1,473,682

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	3	Jun 2020	$ 376,265	$ 5,715
U.S. Treasury 10 Year Note Futures Contracts	2	Jun 2020	277,719	1,543
			$ 653,984	$ 7,258

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.33 Index	1.00%	Quarterly	06/20/25	$ 1,200,000	$ (140,400)	$ (123,112)	$ (17,288)

Total Return Swap Agreements

Counterparty	Index	Financing Rate Pay	Payment Frequency	Maturity Date	Units	Notional Amount	Value and Unrealized Appreciation (Depreciation)
OTC Credit Index Swap Agreements††							
Goldman Sachs International	Invesco Emerging Markets Sovereign Debt ETF Swap	1.23% (1 Week USD LIBOR + 0.55%)	At Maturity	04/29/20	13,262	$ 317,094	$ 2,780
Goldman Sachs International	iShares J.P. Morgan USD Emerging Markets Bond ETF Swap	1.13% (1 Week USD LIBOR + 0.45%)	At Maturity	04/29/20	3,948	381,693	(3,896)
						$ 698,787	$ (1,116)

** 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, 2020.
[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, 2020.
CDX.EM.33 — Credit Default Swap Emerging Markets Series 33 Index
ICE — Intercontinental Exchange
LIBOR — London Interbank Offered Rate
plc — Public Limited Company