EMERGING MARKETS BOND STRATEGY FUND

	Face Amount	Value
U.S. TREASURY BILLS†† - 0.6%		
U.S. Treasury Bills		
0.08% due 10/15/20[1,2]	$ 3,000	$ 3,000
Total U.S. Treasury Bills		
(Cost $3,000)		3,000
REPURCHASE AGREEMENTS††,3 - 80.5%		
J.P. Morgan Securities LLC issued 09/30/20 at 0.06% due 10/01/20[4]	258,763	258,763
BofA Securities, Inc. issued 09/30/20 at 0.06% due 10/01/20[4]	107,704	107,704
Barclays Capital, Inc. issued 09/30/20 at 0.06% due 10/01/20[4]	$ 98,011	$ 98,011
Total Repurchase Agreements		
(Cost $464,478)		464,478
Total Investments - 81.1%		
(Cost $467,478)		$ 467,478
Other Assets & Liabilities, net - 18.9%		109,240
Total Net Assets - 100.0%		$ 576,718

Futures Contracts

Description	Number of Contracts	Expiration Date	Notional Amount	Value and Unrealized Appreciation**
Interest Rate Futures Contracts Purchased†				
U.S. Treasury 10 Year Note Futures Contracts	1	Dec 2020	$ 139,500	$ 113
U.S. Treasury 5 Year Note Futures Contracts	1	Dec 2020	126,000	84
			$ 265,500	$ 197

Centrally Cleared Credit Default Swap Agreements Protection Sold††

Counterparty	Exchange	Index	Protection Premium Rate	Payment Frequency	Maturity Date	Notional Amount	Value	Upfront Premiums Paid (Received)	Unrealized Appreciation**
Barclays Bank plc	ICE	CDX.EM.34. V1 Index	1.00%	Quarterly	12/20/25	$ 500,000	$ (31,500)	$ (31,568)	$ 68

Total Return Swap Agreements

Counterparty	Index	Financing Rate Pay	Payment Frequency	Maturity Date	Units	Notional Amount	Value and Unrealized Appreciation
OTC Credit Index Swap Agreements††							
Goldman Sachs International	iShares J.P. Morgan USD Emerging Markets Bond ETF	0.56% (1 Week USD LIBOR + 0.45%)	At Maturity	10/29/20	952	$ 105,567	$ 276
Goldman Sachs International	Invesco Emerging Markets Sovereign Debt ETF	0.66% (1 Week USD LIBOR + 0.55%)	At Maturity	10/29/20	4,605	124,888	230
						$ 230,455	$ 506

** 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 September 30, 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 September 30, 2020.
CDX.EM.34.V1 — Credit Default Swap Emerging Markets Series 34 Index Version 1
ICE — Intercontinental Exchange
LIBOR — London Interbank Offered Rate
plc — Public Limited Company