EMERGING MARKETS BOND STRATEGY FUND

		Face Amount		Value
U.S. TREASURY BILLS†† - 0.5%				
U.S. Treasury Bills				
0.01% due 04/22/21[1,2]	$	2,000	$	2,000
Total U.S. Treasury Bills				
(Cost $2,000)				2,000
REPURCHASE AGREEMENTS††,3 - 88.4%				
J.P. Morgan Securities LLC				
issued 03/31/21 at 0.01%				
due 04/01/21[4]		209,410		209,410
Barclays Capital, Inc.				
issued 03/31/21 at 0.01%				
due 04/01/21[4]		95,208		95,208
BofA Securities, Inc.				
issued 03/31/21 at 0.01%				
due 04/01/21[4]		86,892		86,892
Total Repurchase Agreements				
(Cost $391,510)				391,510
Total Investments - 88.9%				
(Cost $393,510)			$	393,510
Other Assets & Liabilities, net - 11.1%				49,085
Total Net Assets - 100.0%			$	442,595

Futures Contracts

Description	Number of Contracts	Expiration Date	Notional Amount	Value and Unrealized Depreciation**
Interest Rate Futures Contracts Purchased†				
U.S. Treasury 5 Year Note Futures Contracts	2	Jun 2021	$ 246,922	$ (2,022)

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.35.V1	1.00%	Quarterly	06/20/26	$ 300,000	$ (12,563)	$ (10,810)	$ (1,753)

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	Invesco Emerging Markets Sovereign Debt ETF	0.63% (1 Week USD LIBOR + 0.55%)	At Maturity	04/29/21	6,959	$ 186,292	$ 418

** 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, 2021.
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, 2021.
CDX.EM.35.V1 — Credit Default Swap Emerging Markets Series 35 Index Version 1
ICE — Intercontinental Exchange
LIBOR — London Interbank Offered Rate
plc — Public Limited Company