

EMERGING MARKETS BOND STRATEGY FUND

	FACE AMOUNT	VALUE		FACE AMOUNT	VALUE
U.S. TREASURY BILLS^{††} - 0.7%					
U.S. Treasury Bills 0.04% due 10/07/21 ^{1,2}	\$ 3,000	\$ 3,000	Barclays Capital, Inc. issued 09/30/21 at 0.03% due 10/01/21	\$ 85,478	\$ 85,478
Total U.S. Treasury Bills (Cost \$3,000)		<u>3,000</u>	Total Repurchase Agreements (Cost \$390,946)		<u>390,946</u>
REPURCHASE AGREEMENTS^{††,3} - 89.5%			Total Investments - 90.2% (Cost \$393,946)		<u>\$ 393,946</u>
J.P. Morgan Securities LLC issued 09/30/21 at 0.05% due 10/01/21	219,991	219,991	Other Assets & Liabilities, net - 9.8%		<u>42,829</u>
BofA Securities, Inc. issued 09/30/21 at 0.02% due 10/01/21	85,477	85,477	Total Net Assets - 100.0%		<u>\$ 436,775</u>

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	Dec 2021	\$ 245,594	\$ (467)

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.36.V1	1.00%	Quarterly	12/20/26	\$ 300,000	\$ (11,955)	\$ (10,267)	\$ (1,688)

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	Receive	0.68% (Federal Funds Rate + 0.60%)	At Maturity	10/28/21	7,138	\$ 190,370	\$ 143

** 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, 2021.

² Rate indicated is the effective yield at the time of purchase.

³ Repurchase Agreements.

CDX.EM.36.V1 — Credit Default Swap Emerging Markets Series 36 Index Version 1

ICE — Intercontinental Exchange

plc — Public Limited Company