

Emerging Markets Bond Strategy Fund
SCHEDULE OF INVESTMENTS (Unaudited)

December 31, 2021

	Face Amount	Value
REPURCHASE AGREEMENTS^{††,1} - 33.9%		
J.P. Morgan Securities LLC issued 12/31/21 at 0.05% due 01/03/22	\$ 215,929	\$ 215,929
Barclays Capital, Inc. issued 12/31/21 at 0.01% due 01/03/22	89,302	89,302
BofA Securities, Inc. issued 12/31/21 at 0.02% due 01/03/22	81,184	81,184
Total Repurchase Agreements (Cost \$386,415)		386,415
Total Investments - 33.9% (Cost \$386,415)	\$	386,415
Other Assets & Liabilities, net - 66.1%		753,096
Total Net Assets - 100.0%	\$	1,139,511

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	Mar 2022	\$ 241,953	\$ (136)

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.36.V1	1.00%	Quarterly	12/20/26	\$ 250,000	\$ (10,095)	\$ (10,533)	\$ 438

Total Return Swap Agreements

Counterparty	Index	Type	Financing Rate	Payment Frequency	Maturity Date	Units	Notional Amount	Value	Upfront Premiums Paid(Received)	Unrealized Appreciation ^{**}
OTC Credit Index Swap Agreements^{††}										
Goldman Sachs International	Invesco Emerging Markets Sovereign Debt Portfolio ETF Swap	Pay	0.68% (Federal Funds Rate + 0.60%)	At Maturity	01/27/22	7,730	\$ 204,613	\$	\$	1,623
Goldman Sachs International	Invesco Emerging Markets Sovereign Debt ETF Swap	Pay	0.60% (Federal Funds Rate + 0.60%)	At Maturity	01/27/22	20,435	540,915	\$	\$	(41)
							\$ 745,528	\$	\$	1,582

^{**} Includes cumulative appreciation (depreciation).

[†] Value determined based on Level 1 inputs.

^{††} Value determined based on Level 2 inputs.

¹ Repurchase Agreements.

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

ICE — Intercontinental Exchange

plc — Public Limited Company