EMERGING MARKETS BOND STRATEGY FUND

	Face Amount	Value
U.S. TREASURY BILLS†† - 0.3%		
U.S. Treasury Bills 0.12% due 05/05/22[1,2]	$ 2,000	$ 2,000
Total U.S. Treasury Bills (Cost $2,000)		2,000
REPURCHASE AGREEMENTS††,3 - 49.6%		
J.P. Morgan Securities LLC issued 03/31/22 at 0.28% due 04/01/22[4]	201,227	201,227
BofA Securities, Inc. issued 03/31/22 at 0.25% due 04/01/22[4]	77,504	77,504
Barclays Capital, Inc. issued 03/31/22 at 0.24% due 04/01/22[4]	20,151	20,151
Total Repurchase Agreements (Cost $298,882)		298,882
Total Investments - 49.9% (Cost $300,882)		$ 300,882
Other Assets & Liabilities, net - 50.1%		302,168
Total Net Assets - 100.0%		$ 603,050

Futures Contracts

Description	Number of Contracts	Expiration Date	Notional Amount	Value and Unrealized Appreciation (Depreciation)**
Interest Rate Futures Contracts Purchased†				
U.S. Treasury 5 Year Note Futures Contracts	1	Jun 2022	$ 114,555	$ 6
U.S. Treasury 10 Year Note Futures Contracts	1	Jun 2022	122,765	(455)
			$ 237,320	$ (449)

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 Appreciation**
Barclays Bank plc	ICE	CDX.EM.37.V1	1.00%	Quarterly	06/20/27	$ 350,000	$ (20,475)	$ (20,857)	$ 382

Total Return Swap Agreements

Counterparty	Index	Type	Financing Rate	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	Pay	0.93% (Federal Funds Rate + 0.60%)	At Maturity	04/28/22	13,019	$ 294,360	$ 4,758

EMERGING MARKETS BOND STRATEGY FUND

** 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, 2022.
[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 equity index swap collateral at March 31, 2022.
CDX.EM.37.V1 — Credit Default Swap Emerging Markets Series 37 Index Version 1
ICE — Intercontinental Exchange
plc — Public Limited Company