

Emerging Markets Bond Strategy Fund
SCHEDULE OF INVESTMENTS (Unaudited)

June 30, 2022

	Face Amount	Value
U.S. TREASURY BILLS^{††} - 1.5%		
U.S. Treasury Bills		
1.02% due 07/19/22 ^{1,2}	\$ 2,000	\$ 1,999
Total U.S. Treasury Bills (Cost \$1,999)		1,999
REPURCHASE AGREEMENTS^{††,3} - 84.6%		
J.P. Morgan Securities LLC issued 06/30/22 at 1.48% due 07/01/22 ⁴	67,670	67,670
Barclays Capital, Inc. issued 06/30/22 at 1.42% due 07/01/22 ⁴	26,353	26,353
BofA Securities, Inc. issued 06/30/22 at 1.44% due 07/01/22 ⁴	26,093	26,093
Total Repurchase Agreements (Cost \$120,116)		120,116
Total Investments - 86.1% (Cost \$122,115)		\$ 122,115
Other Assets & Liabilities, net - 13.9%		19,794
Total Net Assets - 100.0%		\$ 141,909

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	1	Sep 2022	\$ 112,125	\$ (819)

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 Depreciation ^{**}
Barclays Bank plc	ICE	CDX.EM.37.V1	1.00%	Quarterly	06/20/27	\$ 100,000	\$ (9,998)	\$ (7,374)	\$ (2,624)

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	0.60% (Federal Funds Rate + 0.60%)	At Maturity	07/29/22	539	\$ 9,987	\$ 3
Goldman Sachs International	Invesco Emerging Markets Sovereign Debt ETF	Pay	2.18% (Federal Funds Rate + 0.60%)	At Maturity	07/29/22	2,737	\$ 50,717	\$ (821)
							\$ 60,704	\$ (818)

^{**} 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 June 30, 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 June 30, 2022.

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CDX.EM.37.V1 — Credit Default Swap Emerging Markets Series 37 Index Version 1
ICE — Intercontinental Exchange
plc — Public Limited Company