

**EMERGING MARKETS BOND STRATEGY FUND**

	FACE AMOUNT	VALUE		FACE AMOUNT	VALUE
<b>U.S. TREASURY BILLS<sup>††</sup> - 1.5%</b>					
U.S. Treasury Bills 2.70% due 11/08/22 <sup>1,2</sup>	\$ 2,000	\$ 1,995	Barclays Capital, Inc. issued 09/30/22 at 2.92% due 10/03/22 <sup>4</sup>	\$ 25,450	\$ 25,450
<b>Total U.S. Treasury Bills</b> (Cost \$1,995)		<u>1,995</u>	<b>Total Repurchase Agreements</b> (Cost \$119,867)		<u>119,867</u>
<b>REPURCHASE AGREEMENTS<sup>††-3</sup> - 87.3%</b>			<b>Total Investments - 88.8%</b> (Cost \$121,862)		<u>\$ 121,862</u>
J.P. Morgan Securities LLC issued 09/30/22 at 2.97% due 10/03/22 <sup>4</sup>	68,190	68,190	<b>Other Assets &amp; Liabilities, net - 11.2%</b>		<u>15,436</u>
BofA Securities, Inc. issued 09/30/22 at 2.91% due 10/03/22 <sup>4</sup>	26,227	26,227	<b>Total Net Assets - 100.0%</b>		<u>\$ 137,298</u>

**Futures Contracts**

Description	Number of Contracts	Expiration Date	Notional Amount	Value and Unrealized Depreciation <sup>**</sup>
<b>Interest Rate Futures Contracts Purchased<sup>†</sup></b>				
U.S. Treasury 5 Year Note Futures Contracts	1	Dec 2022	\$ 107,445	\$ (3,784)

**Centrally Cleared Credit Default Swap Agreements Protection Sold<sup>††</sup>**

Counterparty	Exchange	Index	Protection Premium Rate	Payment Frequency	Maturity Date	Notional Amount	Value	Upfront Premiums Received	Unrealized Depreciation <sup>**</sup>
Barclays Bank plc	ICE	CDX.EM.38.V1	1.00%	Quarterly	12/20/27	\$ 100,000	\$ (9,953)	\$ (8,173)	\$ (1,780)

**Total Return Swap Agreements**

Counterparty	Index	Type	Financing Rate	Payment Frequency	Maturity Date	Units	Notional Amount	Value and Unrealized Appreciation (Depreciation)
<b>OTC Credit Index Swap Agreements<sup>††</sup></b>								
Goldman Sachs International	Invesco Emerging Markets Sovereign Debt ETF	Pay	3.68% (Federal Funds Rate + 0.60%)	At Maturity	10/28/22	3,087	\$ 52,294	\$ 346
							<u>\$ 52,294</u>	<u>\$ 346</u>

\*\* Includes cumulative appreciation (depreciation).

† Value determined based on Level 1 inputs.

†† Value determined based on Level 2 inputs.

<sup>1</sup> All or a portion of this security is pledged as futures collateral at September 30, 2022.

<sup>2</sup> Rate indicated is the effective yield at the time of purchase.

<sup>3</sup> Repurchase Agreements.

<sup>4</sup> All or a portion of this security is pledged as equity index swap collateral at September 30, 2022.

CDX.EM.38.V1 — Credit Default Swap Emerging Markets Series 38 Index Version 1

ICE — Intercontinental Exchange

plc — Public Limited Company