	Face Amount	Value
U.S. TREASURY BILLS†† - 0.9%		
U.S. Treasury Bills		
3.89% due 01/17/23[1,2]	$ 4,000	$ 3,994
Total U.S. Treasury Bills		
(Cost $3,993)		3,994
REPURCHASE AGREEMENTS††,3 - 87.5%		
J.P. Morgan Securities LLC issued 12/30/22 at 4.26% due 01/03/23[4]	224,452	224,452
BofA Securities, Inc. issued 12/30/22 at 4.25% due 01/03/23[4]	86,328	86,328
Barclays Capital, Inc. issued 12/30/22 at 4.21% due 01/03/23[4]	86,060	86,060
Total Repurchase Agreements		
(Cost $396,840)		396,840
Total Investments - 88.4%		
(Cost $400,833)		$ 400,834
Other Assets & Liabilities, net - 11.6%		52,819
Total Net Assets - 100.0%		$ 453,653

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	3	Mar 2023	$ 324,070	$ (1,333)

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.38.V1	1.00%	Quarterly	12/20/27	$ 380,000	$ (22,179)	$ (24,704)	$ 2,525

Total Return Swap Agreements

Counterparty	Index	Type	Financing Rate	Payment Frequency	Maturity Date	Units	Notional Amount	Value and Unrealized Depreciation
OTC Credit Index Swap Agreements††								
Goldman Sachs International	Invesco Emerging Markets Sovereign Debt ETF	Pay	4.93% (Federal Funds Rate + 0.60%)	At Maturity	01/06/23	8,503	$ 159,601	$ (543)
							$ 159,601	$ (543)

** *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 December 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 December 31, 2022.*

CDX.EM.38.V1 — Credit Default Swap Emerging Markets Series 38 Index Version 1
ICE — Intercontinental Exchange
plc — Public Limited Company