

EMERGING MARKETS BOND STRATEGY FUND

	FACE AMOUNT	VALUE
REPURCHASE AGREEMENTS^{††1} - 86.4%		
J.P. Morgan Securities LLC issued 09/29/23 at 5.30% due 10/02/23 ²	\$ 161,099	\$ 161,099
Barclays Capital, Inc. issued 09/29/23 at 5.29% due 10/02/23 ²	62,579	62,579
BofA Securities, Inc. issued 09/29/23 at 5.30% due 10/02/23 ²	61,961	61,961
Total Repurchase Agreements (Cost \$285,639)		<u>285,639</u>
Total Investments - 86.4% (Cost \$285,639)		<u>\$ 285,639</u>
Other Assets & Liabilities, net - 13.6%		<u>44,897</u>
Total Net Assets - 100.0%		<u>\$ 330,536</u>

Futures Contracts

Description	Number of Contracts	Expiration Date	Notional Amount	Value	Value and Unrealized Depreciation ^{**}
Interest Rate Futures Contracts Purchased[†]					
U.S. Treasury 5 Year Note Futures Contracts	3	Dec 2023	\$ 315,961		\$ (2,823)

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 Depreciation ^{**}
Barclays Bank plc	ICE	CDX.EM.40.V1	1.00%	Quarterly	12/20/28	\$ 320,000	\$ (17,568)	\$ (15,329)	\$ (2,239)

Total Return Swap Agreements

Counterparty	Index	Type	Financing Rate	Payment Frequency	Maturity Date	Units	Notional Amount	Value	Value and Unrealized Depreciation
OTC Credit Index Swap Agreements^{††}									
Goldman Sachs International	Invesco Emerging Markets Sovereign Debt ETF	Pay	5.93% (Federal Funds Rate + 0.60%)	At Maturity	10/26/23	5,281	\$ 96,484		\$ (634)

** Includes cumulative appreciation (depreciation).

[†] Value determined based on Level 1 inputs.

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

¹ Repurchase Agreements.

² All or a portion of this security is pledged as equity index swap collateral at September 30, 2023.

CDX.EM.40.V1 — Credit Default Swap Emerging Markets Series 40 Index Version 1

ICE — Intercontinental Exchange

plc — Public Limited Company