

Emerging Markets Bond Strategy Fund
SCHEDULE OF INVESTMENTS (Unaudited)

June 30, 2018

	Face Amount	Value
U.S. TREASURY BILLS^{††} - 0.5%		
U.S. Treasury Bills		
1.72% due 07/12/18 ^{1,2,8}	\$ 6,000	\$ 5,998
Total U.S. Treasury Bills (Cost \$5,997)		5,998
REPURCHASE AGREEMENTS^{††,3} - 85.4%		
JPMorgan Chase & Co. issued 06/29/18 at 2.10% due 07/02/18 ⁴		
	517,385	517,385
Barclays Capital issued 06/29/18 at 2.07% due 07/02/18 ⁴		
	254,060	254,060
Bank of America Merrill Lynch issued 06/29/18 at 2.08% due 07/02/18 ⁴		
	169,373	169,373
Total Repurchase Agreements (Cost \$940,818)		940,818
Total Investments - 85.9% (Cost \$946,815)		\$ 946,816
Other Assets & Liabilities, net - 14.1%		155,297
Total Net Assets - 100.0%		\$ 1,102,113

Futures Contracts

Description	Number of Contracts	Expiration Date	Notional Amount	Value and Unrealized Gain
Interest Rate Futures Contracts Purchased[†]				
U.S. Treasury 10 Year Note Futures Contracts	2	Sep 2018	\$ 240,344	\$ 1,247
U.S. Treasury 5 Year Note Futures Contracts	5	Sep 2018	568,008	1,171
			\$ 808,352	\$ 2,418

Centrally Cleared Credit Default Swap Agreement Protection Sold^{††,5}

Counterparty	Exchange	Index	Protection Premium Rate	Payment Frequency	Maturity Date	Notional Amount	Value	Upfront Premiums Received	Unrealized Loss
Barclays Bank plc	ICE	CDX.EM-29	1.00%	At Maturity	06/20/23	\$ 1,050,000	\$ (41,808)	\$ (24,850)	\$ (16,958)

Total Return Swap Agreements

Counterparty	Index	Financing Rate Pay	Payment Frequency	Maturity Date	Units	Notional Amount	Value and Unrealized Gain (Loss)
OTC Credit Swap Agreements^{††}							
Goldman Sachs International	Invesco Emerging Markets Sovereign Debt Portfolio ETF Swap ⁶	2.55%	At Maturity	07/27/18	5,768	\$ 152,967	\$ 288
Goldman Sachs International	iShares JPMorgan USD Emerging Markets Bond ETF Swap ⁷	2.45%	At Maturity	07/27/18	2,865	305,896	(401)
						\$ 458,863	\$ (113)

[†] Value determined based on Level 1 inputs.

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†† Value determined based on Level 2 inputs.

1 Rate indicated is the effective yield at the time of purchase.

2 Zero coupon rate security.

3 Repurchase Agreement.

4 All or a portion of this security is pledged as credit index swap collateral at June 30, 2018.

5 Credit Default Swaps.

6 Total Return based on Invesco Emerging Markets Sovereign Debt Portfolio +/- financing at a variable rate. Rate indicated is rate effective at June 30, 2018.

7 Total Return based on iShares JPMorgan USD Emerging Markets Bond ETF +/- financing at a variable rate. Rate indicated is rate effective at June 30, 2018.

8 All or a portion of this security is pledged as futures collateral at June 30, 2018.

CDX.EM-29 Index — Credit Default Swap Emerging Markets Series 29 Index

plc — Public Limited Company

ICE — Intercontinental Exchange