EMERGING MARKETS BOND STRATEGY FUND

			FACE AMOUNT	Val	UF					
			71,1100111	¥7tL						
U.S. TREASURY B		6								
U.S. Treasury Bills 2.00% due 10/2		\$	3,000	\$ 2,99	96					
Total U.S. Treasur	-	•	3,000	<u> </u>						
(Cost \$2,996)	, =			2,99	96					
REPURCHASE AC	REEMENTS	^{††,3} - 89.6 %								
JPMorgan Chase &										
issued 09/28/1	8 at 2.24%		255 630	200 00	20					
due 10/01/18 ⁴ Barclays Capital			255,830	255,83	50					
issued 09/28/1	8 at 2.23%									
due 10/01/18 ⁴			126,404	126,40	04					
Bank of America N										
issued 09/28/1 due 10/01/18 ⁴	8 at 2.25%		84,269	017	20					
	Aaroomonto		04,209	84,26	<u> </u>					
Total Repurchase (Cost \$466,503				466,50	03					
Total Investments	- 90.2%				_					
(Cost \$469,499)			\$ 469,49	99					
Other Assets & Liabilities, net - 9.8%		- 9.8%		51,07	_					
Total Net Assets -	100.0%			\$ 520,57	72					
Futures Contracts	:									
										Value
Doccrintion						Number of	Expiration	Notional		
	oo Comboodo I	Numbered Î				Number of Contracts	Expiration Date	Notional Amount		
Interest Rate Future							•	\$		eciatio
Interest Rate Future						Contracts	Date	\$ Amount	Depre	eciatio
Interest Rate Future U.S. Treasury 5 Year	Note Futures		GREEMEN	TS PROTECT	ION SOLD ^{††,5}	Contracts	Date	\$ Amount	Depre	eciatio
Interest Rate Future U.S. Treasury 5 Year	Note Futures	Contracts T DEFAULT SWAP A F	Protection			Contracts 4	Date	\$ Amount 449,969 Upfront	Depre \$	eciatio
Interest Rate Future U.S. Treasury 5 Year CENTRALLY CLEA	Note Futures	Contracts T DEFAULT SWAP A F		TS PROTECT Payment Frequency	ION SOLD ^{††,5} Maturity Date	Contracts	Date	\$ Amount 449,969	Depre \$	eciatio (1 Unreali
Interest Rate Futuri U.S. Treasury 5 Year CENTRALLY CLEA	Note Futures ARED CREDI Exchange	T DEFAULT SWAP A F Index CDX.EM-30	Protection Premium Rate	Payment Frequency	Maturity Date	Contracts 4 Notional Amount	Date Dec 2018 Value	Amount 449,969 Upfront Premiums Received	\$ L	eciatio (1 Jureali eciatio
Interest Rate Futuri U.S. Treasury 5 Year CENTRALLY CLEA	Note Futures ARED CREDI Exchange	Contracts T DEFAULT SWAP A F Index	Protection Premium	Payment	Maturity	Contracts 4 Notional	Date Dec 2018	\$ Amount 449,969 Upfront Premiums	Depre \$	Unreali eciatio (1, Unreali eciatio
Description Interest Rate Future U.S. Treasury 5 Year CENTRALLY CLEA Counterparty Barclays Bank plc Total Return Swap	Note Futures ARED CREDI Exchange ICE	T DEFAULT SWAP A F Index CDX.EM-30 Index	Protection Premium Rate	Payment Frequency	Maturity Date	Contracts 4 Notional Amount	Date Dec 2018 Value	Amount 449,969 Upfront Premiums Received	S Appro	(1, Unreali eciatio
Interest Rate Future U.S. Treasury 5 Year CENTRALLY CLEA Counterparty Barclays Bank plc	Note Futures ARED CREDI Exchange ICE	T DEFAULT SWAP A F Index CDX.EM-30 Index	Protection Premium Rate	Payment Frequency Quarterly	Maturity Date	Contracts 4 Notional Amount \$ 500,000	Date Dec 2018 Value	Amount 449,969 Upfront Premiums Received (22,355)	S Appro	(1 Unreal eciation
Interest Rate Future U.S. Treasury 5 Year CENTRALLY CLEA Counterparty Barclays Bank plc Total Return Swap	Note Futures ARED CREDI Exchange ICE	T DEFAULT SWAP A F Index CDX.EM-30 Index	Protection Premium Rate 1.00%	Payment Frequency	Maturity Date	Contracts 4 Notional Amount	Date Dec 2018 Value	Amount 449,969 Upfront Premiums Received	S L Appro	eciatio (1 Jureal eciatio
Interest Rate Future U.S. Treasury 5 Year CENTRALLY CLEA Counterparty Barclays Bank plc Total Return Swap Counterparty OTC Credit Swap A	Exchange ICE Agreements	F Index CDX.EM-30 Index Index	Protection Premium Rate 1.00%	Payment Frequency Quarterly	Maturity Date 12/20/23 Payment	Contracts 4 Notional Amount \$ 500,000	Date Dec 2018 Value \$ (21,235)	Amount 449,969 Upfront Premiums Received (22,355)	S L Appro	(1 Unreal eciatic
Interest Rate Future U.S. Treasury 5 Year CENTRALLY CLEA Counterparty Barclays Bank plc Total Return Swap Counterparty OTC Credit Swap A	Exchange ICE Agreements	F Index CDX.EM-30 Index Index S Index	Protection Premium Rate 1.00%	Payment Frequency Quarterly	Maturity Date 12/20/23 Payment	Contracts 4 Notional Amount \$ 500,000	Date Dec 2018 Value \$ (21,235)	Amount 449,969 Upfront Premiums Received (22,355)	S L Appro	eciatio (1 Unreal eciatio 1 Value
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Interest Rate Future U.S. Treasury 5 Year CENTRALLY CLEA Counterparty Barclays Bank plc Total Return Swap Counterparty OTC Credit Swap A Goldman Sachs Int	Exchange ICE Agreements greements greements	F Index CDX.EM-30 Index S Index iShares JPMorgan USD Emerging Markets Bond ETF Swap ⁶	Protection Premium Rate 1.00%	Payment Frequency Quarterly	Maturity Date 12/20/23 Payment	Contracts 4 Notional Amount \$ 500,000	Date Dec 2018 Value \$ (21,235)	Amount 449,969 Upfront Premiums Received (22,355)	S L Appro	(1 Unreal eciatic
Interest Rate Future U.S. Treasury 5 Year CENTRALLY CLEA Counterparty Barclays Bank plc Total Return Swap Counterparty OTC Credit Swap A Goldman Sachs Int	Exchange ICE Agreements greements greements	FINDEFAULT SWAP A FINDEFAULT SWAP A FINDEX CDX.EM-30 Index Index	Protection Premium Rate 1.00%	Payment Frequency Quarterly inancing Rate Pay	Maturity Date 12/20/23 Payment Frequency	Contracts 4 Notional Amount \$ 500,000 Maturity Date	Date	\$ Amount 449,969 Upfront Premiums Received (22,355) Notional Amount	S Approx	eciatio (1 Unreal eciatio 1 Value
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^{**} 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 September 30, 2018.

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 credit index swap collateral at September 30, 2018.

⁵ Credit Default Swaps.

⁶ Total Return based on iShares JPMorgan USD Emerging Markets Bond ETF +/- financing at a variable rate. Rate indicated is the rate effective at September 30, 2018.

⁷ Total Return based on Invesco Emerging Markets Sovereign Debt Portfolio +/- financing at a variable rate. Rate indicated is the rate effective at September 30, 2018. CDX.EM-30 Index — Credit Default Swap Emerging Markets Series 30 Index

CME — Chicago Mercantile Exchange

plc — Public Limited Company