EMERGING MARKETS BOND STRATEGY FUND

	Face Amount	Value
U.S. TREASURY BILLS[††] - 0.4%		
U.S. Treasury Bills		
1.93% due 10/29/19[1,2]	$ 34,000	$ 33,951
Total U.S. Treasury Bills		
(Cost $33,948)		33,951
REPURCHASE AGREEMENTS[††,3] - 93.3%		
JPMorgan Chase & Co. issued 09/30/19 at 2.35% due 10/01/19[4]	5,269,148	5,269,148
Bank of America Merrill Lynch issued 09/30/19 at 2.28% due 10/01/19[4]	1,694,382	1,694,382
Barclays Capital issued 09/30/19 at 2.00% due 10/01/19[4]	$ 1,524,944	$ 1,524,944
Total Repurchase Agreements		
(Cost $8,488,474)		8,488,474
Total Investments - 93.7%		
(Cost $8,522,422)		$ 8,522,425
Other Assets & Liabilities, net - 6.3%		574,360
Total Net Assets - 100.0%		$ 9,096,785

Futures Contracts

Description	Number of Contracts	Expiration Date	Notional Amount	Value and Unrealized Depreciation**
Interest Rate Futures Contracts Purchased[†]				
U.S. Treasury 10 Year Note Futures Contracts	10	Dec 2019	$ 1,303,281	$ (11,173)
U.S. Treasury 5 Year Note Futures Contracts	19	Dec 2019	2,263,969	(12,025)
			$ 3,567,250	$ (23,198)

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.32 Index	1.00%	Quarterly	12/20/24	$ 5,200,000	$ (263,120)	$ (283,976)	$ 20,856

Total Return Swap Agreements

Counterparty	Index	Financing Rate Pay	Payment Frequency	Maturity Date	Units	Notional Amount	Value and Unrealized Depreciation
OTC Credit Swap Agreements[††]							
Goldman Sachs International	iShares JPMorgan USD Emerging Markets Bond ETF Swap[5]	2.37%	At Maturity	10/25/19	27,288	$ 3,093,095	$ (3,547)
Goldman Sachs International	Invesco Emerging Markets Sovereign Debt Portfolio ETF Swap[6]	2.47%	At Maturity	10/25/19	76,967	2,243,588	(4,618)
						$ 5,336,683	$ (8,165)

** 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, 2019.
[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, 2019.
[5] 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, 2019.
[6] Total Return based on Invesco Emerging Markets Sovereign Debt Portfolio ETF +/- financing at a variable rate. Rate indicated is the rate effective at September 30, 2019.

CDX.EM.32 Index — Credit Default Swap Emerging Markets Series 32 Index
ICE — Intercontinental Exchange
plc — Public Limited Company