Emerging Markets Bond Strategy Fund
SCHEDULE OF INVESTMENTS ***(Unaudited)*** June 30, 2017

		Face Amount		Value
REPURCHASE AGREEMENTS††,1 - 80.1%				
HSBC Securities, Inc. issued 06/30/17 at 0.99% due 07/03/17	$	406,579	$	406,579
RBC Capital Markets LLC issued 06/30/17 at 1.01% due 07/03/17		372,752		372,752
Bank of America Merrill Lynch issued 06/30/17 at 1.08% due 07/03/17		288,592		288,592
Total Repurchase Agreements (Cost $1,067,923)				1,067,923
Total Investments - 80.1% (Cost $1,067,923)			$	1,067,923
Other Assets & Liabilities, net - 19.9%				264,509
Total Net Assets - 100.0%			$	1,332,432

	Contracts		Unrealized Loss
INTEREST RATE FUTURES CONTRACTS PURCHASED†			
September 2017 U.S. Treasury 10 Year Note Futures Contracts (Aggregate Value of Contracts $376,547)	3	$	(1,599)
September 2017 U.S. Treasury 5 Year Note Futures Contracts (Aggregate Value of Contracts $706,969)	6		(2,354)
(Total Aggregate Value of Contracts $1,083,516)		$	(3,953)

	Units		
OTC EQUITY INDEX SWAP AGREEMENTS††			
Goldman Sachs July 2017 PowerShares Emerging Markets Sovereign Debt Portfolio Swap 1.64%[2], Terminating 07/06/17 (Notional Value $139,208)	4,756		(1,103)
Goldman Sachs July 2017 iShares JP Morgan USD Emerging Markets Bond ETF Swap 1.54%[3], Terminating 07/06/17 (Notional Value $402,433)	3,519		(2,935)
(Total Notional Value $541,641)		$	(4,038)

CENTRALLY CLEARED CREDIT DEFAULT SWAP AGREEMENTS PROTECTION SOLD††,4

Index	Counterparty	Exchange	Protection Premium Rate	Maturity Date		Notional Principal		Notional Value		Upfront Premiums Received		Unrealized Appreciation
CDX.EM-27 Index	Barclays Bank plc	ICE	1.00%	06/20/22	$	1,300,000	$	(1,239,910)	$	(69,020)	$	8,930

† *Value determined based on Level 1 inputs.*
†† *Value determined based on Level 2 inputs.*
1 *Repurchase Agreements.*
2 *Total Return based on PowerShares Emerging Markets Sovereign Debt Portfolio +/- financing at a variable rate. Rate indicated is rate effective at June 30, 2017.*
3 *Total Return based on iShares JP Morgan USD Emerging Markets Bond ETF +/- financing at a variable rate. Rate indicated is rate effective at June 30, 2017.*
4 *Credit Default Swaps.*
ICE — Intercontinental Exchange
CDX.EM-27 Index – Credit Default Swap Emerging Markets Series 27 Index