

Guggenheim Strategy Fund I
SCHEDULE OF INVESTMENTS

September 30, 2018

	Shares	Value
MONEY MARKET FUND† - 4.1%		
Dreyfus Treasury Securities Cash Management Fund - Institutional Shares 1.91% ¹	14,461,642	\$ 14,461,642
Total Money Market Fund		14,461,642
(Cost \$14,461,642)		
	Face Amount	Value
ASSET-BACKED SECURITIES†† - 33.2%		
Collateralized Loan Obligations - 32.9%		
West CLO Ltd.		
2017-1A, 3.25% (3 Month USD LIBOR + 0.92%, Rate Floor: 0.00%) due 07/18/26 ^{2,3}	8,400,000	8,389,427
Atlas Senior Loan Fund IV Ltd.		
2018-2A, 2.99% (3 Month USD LIBOR + 0.68%, Rate Floor: 0.00%) due 02/17/26 ^{2,3}	7,123,084	7,095,772
TICP CLO Ltd.		
2018-IIA, 3.74% (3 Month USD LIBOR + 0.84%, Rate Floor: 0.84%) due 04/20/28 ^{2,3}	3,700,000	3,684,463
2018-3R, 3.20% (3 Month USD LIBOR + 0.84%, Rate Floor: 0.84%) due 04/20/28 ^{2,3}	3,400,000	3,384,927
KVK CLO Ltd.		
2018-1A, 3.26% (3 Month USD LIBOR + 0.93%, Rate Floor: 0.00%) due 05/20/29 ^{2,3}	3,550,000	3,543,127
2017-1A, 3.24% (3 Month USD LIBOR + 0.90%, Rate Floor: 0.00%) due 01/15/28 ^{2,3}	1,800,000	1,795,495
2017-1A, 3.61% (3 Month USD LIBOR + 1.30%, Rate Floor: 0.00%) due 05/15/26 ^{2,3}	1,683,161	1,683,994
Seneca Park CLO Ltd.,		
2017-1A, 3.46% (3 Month USD LIBOR + 1.12%, Rate Floor: 0.00%) due 07/17/26 ^{2,3}	6,500,000	6,499,973
Venture XVI CLO Ltd.		
2018-16A, 3.19% (3 Month USD LIBOR + 0.85%, Rate Floor: 0.85%) due 01/15/28 ^{2,3}	6,350,000	6,325,685
Northwoods Capital Ltd.		
2017-14A, 3.64% (3 Month USD LIBOR + 1.30%, Rate Floor: 0.00%) due 11/12/25 ^{2,3}	5,100,000	5,102,121
Garrison BSL CLO Ltd.		
2018-1A, 3.34% (3 Month USD LIBOR + 0.97%, Rate Floor: 0.00%) due 07/17/28 ^{2,3}	2,750,000	2,744,236
2018-1A, 3.32% (3 Month USD LIBOR + 0.95%, Rate Floor: 0.00%) due 07/17/28 ^{2,3}	1,750,000	1,753,229
Fortress Credit Opportunities IX CLO Ltd.		
2017-9A, 3.86% (3 Month USD LIBOR + 1.55%, Rate Floor: 0.00%) due 11/15/29 ^{2,3}	4,400,000	4,400,130
Vibrant CLO III Ltd.		
2016-3A, 3.83% (3 Month USD LIBOR + 1.48%, Rate Floor: 0.00%) due 04/20/26 ^{2,3}	4,100,000	4,099,329
Atlas Senior Loan Fund III Ltd.		
2017-1A, 3.14% (3 Month USD LIBOR + 0.83%, Rate Floor: 0.00%) due 11/17/27 ^{2,3}	4,000,000	3,982,676
OZLM XIII Ltd.		
2018-13A, 3.27% (3 Month USD LIBOR + 1.08%, Rate Floor: 0.00%) due 07/30/27 ^{2,3}	3,700,000	3,698,506
Avery Point VI CLO Ltd.		
2018-6A, 3.26% (3 Month USD LIBOR + 1.05%, Rate Floor: 0.00%) due 08/05/27 ^{2,3}	3,600,000	3,599,694
OZLM XII Ltd.		
2018-12A, 3.24% (3 Month USD LIBOR + 1.05%, Rate Floor: 0.00%) due 04/30/27 ^{2,3}	3,600,000	3,599,597
Mountain View CLO Ltd.		
2018-1A, 3.14% (3 Month USD LIBOR + 0.80%, Rate Floor: 0.80%) due 10/15/26 ^{2,3}	3,600,000	3,588,889
Figueroa CLO Ltd.		
2018-2A, 3.19% (3 Month USD LIBOR + 0.85%, Rate Floor: 0.85%) due 06/20/27 ^{2,3}	3,550,000	3,538,830
SCOF Ltd.		
2018-2A, 3.36% (3 Month USD LIBOR + 1.18%, Rate Floor: 0.00%) due 07/15/28 ^{2,3}	3,500,000	3,500,092

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	Face Amount ¹	Value
ASSET-BACKED SECURITIES^{1†} - 33.2% (continued)		
Collateralized Loan Obligations - 32.9% (continued)		
Cent CLO, LP		
2018-24A, 3.29% (3 Month USD LIBOR + 1.07%, Rate Floor: 0.00%) due 10/15/26 ^{2,3}	3,500,000	\$ 3,496,906
MP CLO VIII Ltd.		
2018-2A, 3.25% (3 Month USD LIBOR + 0.91%, Rate Floor: 0.00%) due 10/28/27 ^{2,3}	3,450,000	3,440,536
BDA Ltd.		
2018-FL2, 3.11% (1 Month USD LIBOR + 0.95%, Rate Floor: 0.95%) due 08/15/35 ^{2,3}	3,400,000	3,404,493
Marathon CLO V Ltd.		
2017-5A, 3.18% (3 Month USD LIBOR + 0.87%, Rate Floor: 0.00%) due 11/21/27 ^{2,3}	2,100,000	2,093,249
Palmer Square Loan Funding Ltd.		
2018-4A, 3.27% (3 Month USD LIBOR + 0.90%, Rate Floor: 0.00%) due 11/15/26 ^{2,3}	2,000,000	2,000,849
Midocean Credit CLO V		
2018-5A, 3.43% (3 Month USD LIBOR + 1.12%, Rate Floor: 0.00%) due 07/19/28 ^{2,3}	2,000,000	2,000,240
Mountain Hawk II CLO Ltd.		
2018-2A, 3.95% (3 Month USD LIBOR + 1.60%, Rate Floor: 0.00%) due 07/20/24 ^{2,3}	2,000,000	2,000,054
CIFC Funding Ltd.		
2017-3A, 3.30% (3 Month USD LIBOR + 0.95%, Rate Floor: 0.00%) due 07/22/26 ^{2,3}	2,000,000	2,000,018
Fortress Credit Opportunities XI CLO Ltd.		
2018-11A, 3.65% (3 Month USD LIBOR + 1.30%, Rate Floor: 0.00%) due 04/15/31 ^{2,3}	1,800,000	1,795,398
MidOcean Credit CLO V		
2018-5A, 3.91% (3 Month USD LIBOR + 1.60%, Rate Floor: 0.00%) due 07/19/28 ^{2,3}	1,750,000	1,750,317
GPMT Ltd.		
2018-FL1, 3.08% (1 Month USD LIBOR + 0.90%, Rate Floor: 0.90%) due 11/21/35 ^{2,3}	1,750,000	1,746,871
Oaktree CLO Ltd.		
2017-1A, 3.70% (3 Month USD LIBOR + 1.35%, Rate Floor: 0.00%) due 10/20/27 ^{2,3}	1,700,000	1,687,397
VMC Finance LLC		
2018-FL1, 2.98% (1 Month USD LIBOR + 0.82%) due 04/15/35 ^{2,3}	1,235,772	1,237,157
Hunt CRE Ltd.		
2017-FL1, 3.16% (1 Month USD LIBOR + 1.00%, Rate Floor: 0.00%) due 08/15/34 ^{2,3}	1,000,000	1,003,217
Cerberus Loan Funding XXIII, LP		
2018-2A, 3.34% (3 Month USD LIBOR + 1.00%, Rate Floor: 1.00%) due 04/15/28 ^{2,3}	1,000,000	998,280
Tennenbaum Senior Loan Funding III LLC		
2014-3, 4.36% (3 Month USD LIBOR + 2.05%, Rate Floor: 2.05%) due 10/24/24 ³	442,718	443,723
Total Collateralized Loan Obligations		117,108,897
Transport-Aircraft - 0.3%		
AIM Aviation Finance Ltd.		
2015-1A, 4.21% due 02/15/40 ²	1,231,559	1,233,147
Total Asset-Backed Securities (Cost \$118,525,435)		118,342,044
CORPORATE BONDS^{1†} - 30.1%		
Financial - 21.3%		
Station Place Securitization Trust		
2.91% (1 Month USD LIBOR + 0.70%, Rate Floor: 0.00%) due 06/24/19 ^{2,3}	3,550,000	3,550,000
3.21% (1 Month USD LIBOR + 1.00%, Rate Floor: 0.00%) due 03/24/19 ^{2,3}	1,250,000	1,250,000
2.77% (1 Month USD LIBOR + 0.70%, Rate Floor: 0.70%) due 09/24/19 ³	1,000,000	1,000,000
National Bank of Canada		
3.17% (3 Month USD LIBOR + 0.84%) due 12/14/18 ³	5,400,000	5,409,065
Bank of America North America		
3.08% (3 Month USD LIBOR + 0.76%) due 12/07/18 ³	3,500,000	3,504,819

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CORPORATE BONDS^{1†} - 30.1% (continued)		
Financial - 21.3% (continued)		
Santander UK plc		
3.81% (3 Month USD LIBOR + 1.48%) due 03/14/19 ³	2,500,000	\$ 2,515,206
2.94% (3 Month USD LIBOR + 0.62%) due 06/01/21 ³	980,000	986,119
AIA Group Ltd.		
2.86% (3 Month USD LIBOR + 0.52%) due 09/20/21 ^{2,3}	2,700,000	2,702,673
Lloyds Bank plc		
2.83% (3 Month USD LIBOR + 0.49%) due 05/07/21 ³	2,600,000	2,609,058
HSBC Holdings plc		
2.92% (3 Month USD LIBOR + 0.60%) due 05/18/21 ³	2,600,000	2,605,035
Fifth Third Bank/Cincinnati OH		
2.77% (3 Month USD LIBOR + 0.44%) due 07/26/21 ³	2,600,000	2,604,928
Citigroup, Inc.		
3.12% (3 Month USD LIBOR + 0.79%) due 01/10/20 ³	2,300,000	2,315,984
3.77% (3 Month USD LIBOR + 1.38%) due 03/30/21 ³	250,000	255,951
BNZ International Funding Ltd.		
3.01% (3 Month USD LIBOR + 0.70%) due 02/21/20 ^{2,3}	2,550,000	2,567,489
UBS Group Funding Switzerland AG		
4.12% (3 Month USD LIBOR + 1.78%, Rate Floor: 0.00%) due 04/14/21 ^{2,3}	1,400,000	1,443,580
3.81% (3 Month USD LIBOR + 1.44%) due 09/24/20 ^{2,3}	1,100,000	1,121,338
Sumitomo Mitsui Financial Group, Inc.		
4.01% (3 Month USD LIBOR + 1.68%) due 03/09/21 ³	1,350,000	1,389,508
3.48% (3 Month USD LIBOR + 1.14%) due 10/19/21 ³	1,150,000	1,169,418
Mitsubishi UFJ Financial Group, Inc.		
2.98% (3 Month USD LIBOR + 0.65%) due 07/26/21 ³	1,270,000	1,275,445
4.20% (3 Month USD LIBOR + 1.88%) due 03/01/21 ³	1,234,000	1,274,219
Sumitomo Mitsui Trust Bank Ltd.		
3.24% (3 Month USD LIBOR + 0.91%) due 10/18/19 ^{2,3}	2,375,000	2,392,195
2.78% (3 Month USD LIBOR + 0.44%) due 09/19/19 ^{2,3}	150,000	150,342
Australia & New Zealand Banking Group Ltd.		
3.03% (3 Month USD LIBOR + 0.66%) due 09/23/19 ^{2,3}	2,225,000	2,236,660
3.31% (3 Month USD LIBOR + 0.99%) due 06/01/21 ^{2,3}	300,000	304,568
Citizens Bank North America/Providence RI		
2.86% (3 Month USD LIBOR + 0.54%) due 03/02/20 ³	2,525,000	2,532,882
Huntington National Bank		
2.84% (3 Month USD LIBOR + 0.51%) due 03/10/20 ³	2,525,000	2,531,829
Capital One Financial Corp.		
2.79% (3 Month USD LIBOR + 0.45%) due 10/30/20 ³	2,535,000	2,529,894
JPMorgan Chase & Co.		
3.21% (3 Month USD LIBOR + 0.84%) due 03/22/19 ³	2,520,000	2,526,833
Credit Agricole S.A.		
3.30% (3 Month USD LIBOR + 0.97%) due 06/10/20 ^{2,3}	2,495,000	2,523,243
Morgan Stanley		
3.72% (3 Month USD LIBOR + 1.38%) due 02/01/19 ³	2,500,000	2,510,710
Goldman Sachs Group, Inc.		
3.11% (3 Month USD LIBOR + 0.73%) due 12/27/20 ³	1,400,000	1,407,311
4.08% (3 Month USD LIBOR + 1.77%) due 02/25/21 ³	1,050,000	1,083,543
Mizuho Financial Group, Inc.		
3.47% (3 Month USD LIBOR + 1.14%) due 09/13/21 ³	2,250,000	2,287,270
Svenska Handelsbanken AB		
2.78% (3 Month USD LIBOR + 0.47%) due 05/24/21 ³	2,250,000	2,257,120
American Express Co.		
2.84% (3 Month USD LIBOR + 0.53%) due 05/17/21 ³	2,150,000	2,161,759
AvalonBay Communities, Inc.		
2.77% (3 Month USD LIBOR + 0.43%) due 01/15/21 ³	2,050,000	2,048,707
Synchrony Financial		
3.58% (3 Month USD LIBOR + 1.23%) due 02/03/20 ³	1,800,000	1,811,696
Assurant, Inc.		
3.62% (3 Month USD LIBOR + 1.25%) due 03/26/21 ³	1,160,000	1,162,229
Total Financial		76,008,626
Consumer, Non-cyclical - 5.4%		
Bayer US Finance II LLC		
3.00% (3 Month USD LIBOR + 0.63%) due 06/25/21 ^{2,3}	2,700,000	2,710,485

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	Face Amount	Value
CORPORATE BONDS^{1†} - 30.1% (continued)		
Consumer, Non-cyclical - 5.4% (continued)		
Zoetis, Inc.		
2.76% (3 Month USD LIBOR + 0.44%) due 08/20/21 ³	2,690,000	\$ 2,694,645
Allergan Funding SCS		
3.59% (3 Month USD LIBOR + 1.26%) due 03/12/20 ³	2,650,000	2,686,255
Kraft Heinz Foods Co.		
2.91% (3 Month USD LIBOR + 0.57%) due 02/10/21 ³	2,535,000	2,537,572
Express Scripts Holding Co.		
3.06% (3 Month USD LIBOR + 0.75%) due 11/30/20 ³	2,530,000	2,531,366
General Mills, Inc.		
2.88% (3 Month USD LIBOR + 0.54%) due 04/16/21 ³	2,450,000	2,461,406
CVS Health Corp.		
2.96% (3 Month USD LIBOR + 0.63%) due 03/09/20 ³	1,150,000	1,155,921
3.05% (3 Month USD LIBOR + 0.72%) due 03/09/21 ³	1,050,000	1,058,244
Zimmer Biomet Holdings, Inc.		
3.09% (3 Month USD LIBOR + 0.75%) due 03/19/21 ³	1,400,000	1,401,296
Total Consumer, Non-cyclical		19,237,190
Communications - 1.5%		
AT&T, Inc.		
3.32% (3 Month USD LIBOR + 0.93%) due 06/30/20 ³	2,505,000	2,529,959
Deutsche Telekom International Finance BV		
2.92% (3 Month USD LIBOR + 0.58%) due 01/17/20 ^{2,3}	2,515,000	2,524,067
Discovery Communications LLC		
3.05% (3 Month USD LIBOR + 0.71%) due 09/20/19 ³	300,000	301,253
Total Communications		5,355,279
Energy - 1.1%		
Equities Corp.		
3.11% (3 Month USD LIBOR + 0.77%) due 10/01/20 ³	2,200,000	2,199,185
Phillips 66		
2.99% (3 Month USD LIBOR + 0.65%) due 04/15/19 ^{2,3}	1,250,000	1,250,488
2.91% (3 Month USD LIBOR + 0.60%) due 02/26/21 ³	350,000	350,433
Total Energy		3,800,106
Industrial - 0.8%		
United Technologies Corp.		
2.97% (3 Month USD LIBOR + 0.65%) due 08/16/21 ³	2,690,000	2,697,152
Total Corporate Bonds		
(Cost \$106,775,636)		107,098,353
COLLATERALIZED MORTGAGE OBLIGATIONS^{1†} - 13.8%		
Residential Mortgage Backed Securities - 11.8%		
Towd Point Mortgage Trust		
2018-4, 3.00% (WAC) due 06/25/58 ^{2,3}	3,556,690	3,450,457
2018-2, 3.25% (WAC) due 03/25/58 ^{2,3}	3,343,977	3,299,098
2018-3, 3.75% (WAC) due 05/25/58 ^{2,3}	2,678,722	2,679,378
2017-6, 2.75% (WAC) due 10/25/57 ^{2,3}	2,140,892	2,087,440
2017-5, 2.82% (1 Month USD LIBOR + 0.60%, Rate Floor: 0.00%) due 02/25/57 ^{2,3}	1,636,303	1,637,769
CSMC Series		
2014-7R, 2.21% (WAC) due 10/27/36 ^{2,3}	4,762,893	4,757,159
2014-2R, 2.26% (1 Month USD LIBOR + 0.20%, Rate Floor: 0.20%) due 02/27/46 ^{2,3}	4,086,657	3,863,587
2014-7R, 2.22% (WAC) due 12/27/37 ^{2,3}	3,249,853	3,211,955
CIM Trust		
2018-R4, 4.07% (WAC) due 12/26/57 ^{2,3}	4,311,995	4,298,210
Soundview Home Loan Trust		
2006-OPT5, 2.36% (1 Month USD LIBOR + 0.14%, Rate Floor: 0.14%) due 07/25/36 ³	3,639,493	3,527,897
CIT Mortgage Loan Trust		
2007-1, 3.57% (1 Month USD LIBOR + 1.35%, Rate Floor: 1.35%) due 10/25/37 ^{2,3}	2,898,496	2,924,859
New Residential Mortgage Loan Trust		
2018-2A, 3.50% (WAC) due 02/25/58 ^{2,3}	2,335,189	2,315,510
Ameriquest Mortgage Securities Inc.		
2005-R10, 2.65% (1 Month USD LIBOR + 0.43%, Rate Floor: 0.43%) due 01/25/36 ³	1,500,000	1,503,587
Banc of America Funding Trust		
2015-R2, 2.48% (1 Month USD LIBOR + 0.26%, Rate Floor: 0.26%) due 04/29/37 ^{2,3}	1,200,000	1,166,862
Fannie Mae Connecticut Avenue Securities		
2016-C02, 4.37% (1 Month USD LIBOR + 2.15%, Rate Floor: 0.00%) due 09/25/28 ³	446,995	448,782

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COLLATERALIZED MORTGAGE OBLIGATIONS^{1†} - 13.8% (continued)		
Residential Mortgage Backed Securities - 11.8% (continued)		
2016-C01, 4.17% (1 Month USD LIBOR + 1.95%, Rate Floor: 0.00%) due 08/25/28 ³	376,733	\$ 377,965
GE-WMC Asset-Backed Pass-Through Certificates Series		
2005-2, 2.47% (1 Month USD LIBOR + 0.25%, Rate Floor: 0.25%) due 12/25/35 ³	737,661	734,384
Total Residential Mortgage Backed Securities		42,284,899
Commercial Mortgage Backed Securities - 2.0%		
Hospitality Mortgage Trust		
2017-HIT, 2.98% (1 Month USD LIBOR + 0.85%) due 05/08/30 ^{2,3}	4,200,000	4,202,597
Morgan Stanley Capital I Trust		
2018-H3, 1.00% (WAC) due 07/15/51 ^{3,4}	46,964,628	2,865,086
Total Commercial Mortgage Backed Securities		7,067,683
Total Collateralized Mortgage Obligations		49,352,582
(Cost \$49,371,473)		
FOREIGN GOVERNMENT DEBT^{1†} - 2.5%		
Government of Japan		
01/10/19 ⁵	JPY 505,300,000	4,448,926
02/12/19 ⁵	JPY 110,500,000	973,025
Total Government of Japan		5,421,951
State of Israel		
0.50% due 10/31/18	ILS 11,800,000	3,263,236
6.00% due 02/28/19	ILS 800,000	233,258
Total State of Israel		3,496,494
Total Foreign Government Debt		8,918,445
(Cost \$9,032,304)		
COMMERCIAL PAPER^{1†} 13.6%		
Avery Dennison Corp.		
2.18% due 10/01/18 ^{2,6}	5,500,000	5,500,000
Keurig Dr Pepper, Inc.		
2.25% due 10/05/18 ^{2,6}	5,500,000	5,498,625
FedEx Corp.		
2.35% due 10/09/18 ^{2,6}	5,500,000	5,495,924
AutoZone, Inc.		
2.28% due 10/15/18 ^{2,6}	5,500,000	5,495,123
Thomson Reuters Corp.		
2.26% due 10/01/18 ^{2,6}	5,000,000	5,000,000
Comcast Corp.		
2.42% due 10/16/18 ^{2,6}	5,000,000	4,994,958
Marriott International, Inc.		
2.48% due 11/21/18 ^{2,6}	5,000,000	4,982,433
McCormick & Co., Inc.		
2.30% due 10/09/18 ^{2,6}	4,000,000	3,997,956
American Water Capital Corp.		
2.30% due 10/18/18 ^{2,6}	4,000,000	3,995,656
Nutrien Ltd.		
2.40% due 10/11/18 ^{2,6}	2,000,000	1,998,667
Mondelez International, Inc.		
2.19% due 10/04/18 ^{2,6}	1,500,000	1,499,719
Total Commercial Paper		48,459,061
(Cost \$48,460,264)		
REPURCHASE AGREEMENTS^{1†,7} - 1.8%		
BNP Paribas		
issued 07/26/18 at 2.54%		
due 11/01/18	2,450,000	2,450,000
Barclays		
issued 07/09/18 at 2.52%		
open maturity	2,374,437	2,374,437
Deutsche Bank AG		
issued 07/27/18 at 2.69%		
due 10/26/18	1,553,000	1,553,000
Total Repurchase Agreements		6,377,437
(Cost \$6,377,437)		
Total Investments - 99.1%		\$ 353,009,564
(Cost \$353,004,191)		
Other Assets & Liabilities, net - 0.9%		3,118,771
Total Net Assets - 100.0%		\$ 356,128,335

CENTRALLY CLEARED INTEREST RATE SWAP AGREEMENTS¹¹

Counterparty	Exchange	Floating Rate Type	Floating Rate Index	Fixed Rate	Payment Frequency	Maturity Date	Notional Amount	Market Value	Upfront Premiums Paid	Unrealized Appreciation**
BofA Merrill Lynch	CME	Receive	3-Month USD-LIBOR	2.69%	Quarterly	04/13/21	\$(17,480,000)	\$144,758	\$61,517	\$83,241
BofA Merrill Lynch	CME	Receive	3-Month USD-LIBOR	2.73%	Quarterly	04/13/23	(6,260,000)	89,845	56,374	33,471
BofA Merrill Lynch	CME	Receive	3-Month USD-LIBOR	2.77%	Quarterly	04/13/25	(1,900,000)	36,499	15,073	21,426
								\$271,102	\$132,964	\$138,138

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FORWARD FOREIGN CURRENCY EXCHANGE CONTRACTS^{††}

Counterparty	Contracts to Sell	Currency	Settlement Date	Settlement Value	Value at September 30, 2018	Net Unrealized Appreciation/ (Depreciation)
Citigroup	6,985,000	BRL	10/1/2018	\$2,008,673	\$1,731,618	\$277,055
JPMorgan Chase & Co.	5,900,000	BRL	10/1/2018	1,712,627	1,462,641	249,986
Citigroup	9,145,500	ILS	10/31/2018	2,599,640	2,523,604	76,036
Citigroup	383,000,000	JPY	1/10/2019	3,438,725	3,400,363	38,362
Goldman Sachs	3,557,700	ILS	10/31/2018	1,011,472	981,710	29,762
BofA Merrill Lynch	110,500,000	JPY	2/12/2019	1,010,415	983,663	26,752
Goldman Sachs	122,300,000	JPY	1/10/2019	1,108,453	1,085,808	22,645
Morgan Stanley	848,000	ILS	2/28/2019	236,712	236,241	471
Citigroup	24,800,000	MXN	10/25/2018	1,285,973	1,320,021	(34,048)
JPMorgan Chase & Co.	30,867,000	MXN	10/11/2018	1,610,676	1,646,879	(36,203)
Barclays	28,600,000	MXN	10/25/2018	1,484,850	1,522,283	(37,433)
						\$613,385

Counterparty	Contracts to Buy	Currency	Settlement Date	Settlement Value	Value at September 30, 2018	Net Unrealized Appreciation/ (Depreciation)
Citigroup	53,400,000	MXN	10/25/2018	\$2,828,285	\$2,842,304	\$14,019
Barclays	7,460,000	MXN	10/11/2018	396,065	398,021	1,956
JPMorgan Chase & Co.	23,407,000	MXN	10/11/2018	1,247,505	1,248,858	1,353
Goldman Sachs	844,200	ILS	10/31/2018	233,478	232,948	(530)
JPMorgan Chase & Co.	6,442,000	BRL	10/1/2018	1,624,692	1,597,006	(27,686)
Citigroup	6,443,000	BRL	10/1/2018	1,665,912	1,597,253	(68,659)
						(\$79,547)

^{*} The face amount is denominated in U.S. dollars, unless otherwise indicated.

^{**} Includes cumulative appreciation (depreciation). Variation margin is reported within the Statement of Assets and Liabilities.

[†] Value determined based on Level 1 inputs.

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

¹ Rate indicated is the 7-day yield as of September 30, 2018.

² Security is a 144A or Section 4(a)(2) security. These securities have been determined to be liquid under guidelines established by the Board of Trustees. The total market value of 144A or Section 4(a)(2) securities is \$232,979,392 (cost \$233,037,393), or 65.4% of total net assets.

³ Variable rate security. Rate indicated is the rate effective at September 30, 2018. In some instances, the effective rate is limited by a minimum rate floor or a maximum rate cap established by the issuer. The settlement status of a position may also impact the effective rate indicated. In instances where multiple underlying reference rates and spread amounts are shown, the effective rate is based on a weighted average.

⁴ Security is an interest-only strip.

⁵ Zero coupon rate security.

⁶ Rate indicated is the effective yield at the time of purchase.

⁷ Repurchase Agreements.

BofA	Bank of America
BRL	Brazilian Real
CME	Chicago Mercantile Exchange
ILS	Israeli New Shekel
JPY	Japanese Yen
LIBOR	London Interbank Offered Rate
MXN	Mexican Peso
plc	Public Limited Company
WAC	Weighted Average Coupon