

SCHEDULE OF INVESTMENTS

March 29, 2018

EMERGING MARKETS BOND STRATEGY FUND

	FACE AMOUNT	VALUE
REPURCHASE AGREEMENTS^{††,1} - 86.1%		
JPMorgan Chase & Co. issued 03/29/18 at 1.80% due 04/02/18 ²	\$ 528,049	\$ 528,049
Bank of America Merrill Lynch issued 03/29/18 at 1.78% due 04/02/18 ²	172,792	172,792
Total Repurchase Agreements (Cost \$700,841)		<u>700,841</u>
Total Investments - 86.1% (Cost \$700,841)		<u>\$ 700,841</u>
Other Assets & Liabilities, net - 13.9%		<u>113,317</u>
Total Net Assets - 100.0%		<u>\$ 814,158</u>

Futures Contracts

Description	Number of Contracts	Expiration Date	Notional Amount	Value and Unrealized Gain
Interest Rate Futures Contracts Purchased[†]				
U.S. Treasury 5 Year Note Futures Contracts	4	Jun 2018	\$ 457,907	\$ 2,212
U.S. Treasury 10 Year Note Futures Contracts	1	Jun 2018	121,156	1,139
			<u>\$ 579,063</u>	<u>\$ 3,351</u>

Total Return Swap Agreements

Counterparty	Index	Financing Rate Pay (Receive)	Payment Frequency	Maturity Date	Units	Notional Amount	Value and Unrealized Gain
OTC Credit Swap Agreements^{††}							
Goldman Sachs International	Powershares Emerging Markets Sovereign Debt Portfolio ETF Swap ⁴	2.33%	At Maturity	04/24/18	5,680	\$ 160,382	\$ 1,625
Goldman Sachs International	iShares JPMorgan USD Emerging Markets Bond ETF Swap ⁵	2.23%	At Maturity	04/24/18	1,458	164,518	1,572
						<u>\$ 324,900</u>	<u>\$ 3,197</u>

CENTRALLY CLEARED CREDIT DEFAULT SWAP AGREEMENTS PROTECTION SOLD^{††,3}

Counterparty	Exchange	Index	Protection Premium Rate	Payment Frequency	Maturity Date	Notional Amount	Value	Upfront Premiums Received	Unrealized Gain
Barclays Bank plc	ICE	CDX.EM-29 Index	1.00%	Quarterly	06/20/23	\$ 650,000	\$ (11,417)	\$ (13,348)	\$ 1,931

EMERGING MARKETS BOND STRATEGY FUND

† Value determined based on Level 1 inputs.

†† Value determined based on Level 2 inputs.

¹ Repurchase Agreements.

² All or a portion of this security is pledged as credit index swap collateral at March 29, 2018.

³ Credit Default Swaps.

⁴ Total Return based on Power Shares Emerging Markets Sovereign Debt Portfolio +/- financing at a variable rate. Rate indicated is rate effective at March 29, 2018.

⁵ Total Return based on iShares JP Morgan USD Emerging Markets Bond ETF +/- financing at a variable rate. Rate indicated is rate effective at March 29, 2018.

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

plc — Public Limited Company