EMERGING MARKETS BOND STRATEGY FUND

	Face Amount	Value
U.S. TREASURY BILLS†† - 0.6%		
U.S. Treasury Bills		
2.00% due 10/25/18[1,2]	$ 3,000	$ 2,996
Total U.S. Treasury Bills		
(Cost $2,996)		2,996
REPURCHASE AGREEMENTS††,3 - 89.6%		
JPMorgan Chase & Co.		
issued 09/28/18 at 2.24%		
due 10/01/18[4]	255,830	255,830
Barclays Capital		
issued 09/28/18 at 2.23%		
due 10/01/18[4]	126,404	126,404
Bank of America Merrill Lynch		
issued 09/28/18 at 2.25%		
due 10/01/18[4]	84,269	84,269
Total Repurchase Agreements		
(Cost $466,503)		466,503
Total Investments - 90.2%		
(Cost $469,499)		$ 469,499
Other Assets & Liabilities, net - 9.8%		51,073
Total Net Assets - 100.0%		$ 520,572

Futures Contracts

Description	Number of Contracts	Expiration Date	Notional Amount	Value and Unrealized Depreciation**
Interest Rate Futures Contracts Purchased†				
U.S. Treasury 5 Year Note Futures Contracts	4	Dec 2018	$ 449,969	$ (1,390)

CENTRALLY CLEARED CREDIT DEFAULT SWAP AGREEMENTS PROTECTION SOLD††,5

Counterparty	Exchange	Index	Protection Premium Rate	Payment Frequency	Maturity Date	Notional Amount	Value	Upfront Premiums Received	Unrealized Appreciation**
Barclays Bank plc	ICE	CDX.EM-30 Index	1.00%	Quarterly	12/20/23	$ 500,000	$ (21,235)	$ (22,355)	$ 1,120

Total Return Swap Agreements

Counterparty	Index	Financing Rate Pay	Payment Frequency	Maturity Date	Units	Notional Amount	Value and Unrealized Appreciation
OTC Credit Swap Agreements††							
Goldman Sachs International	iShares JPMorgan USD Emerging Markets Bond ETF Swap[6]	2.57%	At Maturity	10/29/18	946	$ 101,988	$ 643
Goldman Sachs International	Invesco Emerging Markets Sovereign Debt Portfolio ETF Swap[7]	2.67%	At Maturity	10/29/18	3,370	90,923	472
						$ 192,911	$ 1,115

EMERGING MARKETS BOND STRATEGY FUND

** 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