EMERGING MARKETS BOND STRATEGY FUND

		Face Amount		Value
REPURCHASE AGREEMENTS[††,1] - 77.9%				
BNP Paribas issued 09/29/17 at 1.00% due 10/02/17	$	431,196	$	431,196
Bank of America Merrill Lynch issued 09/29/17 at 1.05% due 10/02/17		215,598		215,598
RBC Capital Markets LLC issued 09/29/17 at 0.98% due 10/02/17		107,206		107,206
HSBC Securities, Inc. issued 09/29/17 at 0.91% due 10/02/17		97,954		97,954
UMB Financial Corp. issued 09/29/17 at 0.91% due 10/02/17		10,273		10,273
Total Repurchase Agreements (Cost $862,227)				862,227
Total Investments - 77.9% (Cost $862,227)			$	862,227
Other Assets & Liabilities, net - 22.1%				244,853
Total Net Assets - 100.0%			$	1,107,080

Futures Contracts

Description	Contracts	Expiration Date		Notional Amount		Unrealized Loss
Interest Rate Futures Contracts Purchased[†]						
U.S. Treasury 10 Year Note Futures Contracts	1	Dec 2017	$	125,266	$	(1,338)
U.S. Treasury 5 Year Note Futures Contracts	3	Dec 2017		352,359		(2,536)
			$	477,625	$	(3,874)

Total Return Swap Agreements

Counterparty	Index	Financing Rate Pay (Receive)	Payment Frequency	Maturity Date	Units		Notional Value		Unrealized Gain (Loss)
OTC Equity Index Swap Agreements[††]									
Goldman Sachs International	November 2017 iShares JP Morgan USD Emerging Markets Bond ETF	1.55%	At Maturity	10/04/17	2,554	$	297,337	$	333
Goldman Sachs International	November 2017 Powershares Emerging Markets Sovereign Debt Portfolio Swap ETF	1.65%	At Maturity	10/04/17	12,106		360,396		(707)
						$	657,733	$	(374)

CENTRALLY CLEARED CREDIT DEFAULT SWAPS[††,2]

Counterparty	Exchange	Index	Protection Premium Rate	Payment Frequency	Maturity Date		Notional Principal		Notional Value		Upfront Premiums Paid		Unrealized Gain (Loss)
Barclays Bank plc	ICE	CDX.EM-28 Index	1.00%	At Maturity	12/20/22	$	550,000	$	527,896	$	(22,910)	$	805

† Value determined based on Level 1 inputs.
†† Value determined based on Level 2 inputs.
1 Repurchase Agreements.
2 Credit Default Swaps.
ICE — Intercontinental Exchange
CDX.EM-28 Index — Credit Default Swap Emerging Markets Series 28 Index