

**Emerging Markets Bond Strategy Fund**  
**SCHEDULE OF INVESTMENTS (Unaudited)**

December 31, 2017

	Face Amount	Value
<b>REPURCHASE AGREEMENTS<sup>††,1</sup> - 78.7%</b>		
JPMorgan Chase & Co. issued 12/29/17 at 1.41% due 01/02/18	\$ 397,880	\$ 397,880
Bank of America Merrill Lynch issued 12/29/17 at 1.40% due 01/02/18	212,349	212,349
<b>Total Repurchase Agreements</b> (Cost \$610,229)		610,229
<b>Total Investments - 78.7%</b> (Cost \$610,229)		\$ 610,229
<b>Other Assets &amp; Liabilities, net - 21.3%</b>		165,151
<b>Total Net Assets - 100.0%</b>		\$ 775,380

**Futures Contracts**

Description	Number of Contracts	Expiration Date	Notional Amount	Value and Unrealized Loss
<b>Interest Rate Futures Contracts Purchased<sup>†</sup></b>				
U.S. Treasury 5 Year Note Futures Contracts	3	Mar 2018	\$ 348,516	\$ (279)
U.S. Treasury 10 Year Note Futures Contracts	1	Mar 2018	124,047	(345)
			\$ 472,563	\$ (624)

**Total Return Swap Agreements**

Counterparty	Index	Financing Rate Pay (Receive)	Payment Frequency	Maturity Date	Units	Notional Amount	Value and Unrealized Gain
<b>OTC Equity Index Swap Agreements<sup>††</sup></b>							
Goldman Sachs International	iShares JPMorgan USD Emerging Markets Bond ETF Swap	1.56%	At Maturity	01/08/18	1,916	\$ 222,448	\$ 1,263
Goldman Sachs International	Powershares Emerging Markets Sovereign Debt Portfolio Swap ETF	1.66%	At Maturity	01/08/18	5,818	171,864	931
						\$ 394,312	\$ 2,194

**Centrally Cleared Credit Default Swap Agreements Protection Sold<sup>††</sup>**

Counterparty	Exchange	Index	Protection Premium Rate	Payment Frequency	Maturity Date	Notional Amount	Value	Upfront Premiums Received	Unrealized Gain
Barclays Bank plc	ICE	CDX.EM-28 Index	1.00%	Quarterly	12/20/22	\$ 582,000	\$ (5,389)	\$ (23,396)	\$ 18,007

<sup>†</sup> Value determined based on Level 1 inputs.

<sup>††</sup> Value determined based on Level 2 inputs.

<sup>1</sup> Repurchase Agreements.

ICE — Intercontinental Exchange

plc — Public Limited Company

CDX.EM-28 Index — Credit Default Swap Emerging Markets Series 28 Index