

Macro Opportunities Fund
SCHEDULE OF INVESTMENTS (Unaudited)

June 30, 2018

	Shares	Value
COMMON STOCKS[†] - 2.7%		
Consumer, Non-cyclical - 0.8%		
Kimberly-Clark Corp.	19,292	\$ 2,032,219
Ingredion, Inc.	16,884	1,869,059
Archer-Daniels-Midland Co.	35,244	1,615,233
Amgen, Inc.	8,633	1,593,566
Tyson Foods, Inc. — Class A	21,550	1,483,717
Molson Coors Brewing Co. — Class B	21,530	1,464,901
Pfizer, Inc.	40,354	1,464,043
Edgewell Personal Care Co.*	28,674	1,446,890
CVS Health Corp.	20,072	1,291,633
Medtronic plc	14,759	1,263,518
Kraft Heinz Co.	19,992	1,255,897
McKesson Corp.	9,150	1,220,610
Cardinal Health, Inc.	24,870	1,214,402
Procter & Gamble Co.	13,995	1,092,450
Western Union Co.	53,165	1,080,844
Gilead Sciences, Inc.	15,219	1,078,114
JM Smucker Co.	9,935	1,067,814
US Foods Holding Corp.*	25,377	959,758
Zimmer Biomet Holdings, Inc.	8,461	942,894
Conagra Brands, Inc.	25,929	926,443
STERIS plc	8,728	916,527
Pilgrim's Pride Corp.*	45,108	908,024
Eli Lilly & Co.	10,501	896,050
Biogen, Inc.*	3,085	895,390
Johnson & Johnson	7,293	884,933
Merck & Company, Inc.	14,120	857,084
Boston Beer Company, Inc. — Class A*	2,688	805,594
Travelport Worldwide Ltd.	42,069	779,959
CoreLogic, Inc.*	14,660	760,854
Charles River Laboratories International, Inc.*	6,506	730,363
PepsiCo, Inc.	6,518	709,615
Sanderson Farms, Inc.	6,647	698,932
Danaher Corp.	6,841	675,070
Mylan N.V.*	17,988	650,086
United Therapeutics Corp.*	5,688	643,597
Prestige Brands Holdings, Inc.*	16,327	626,630
Darling Ingredients, Inc.*	31,362	623,477
Abbott Laboratories	9,990	609,290
Colgate-Palmolive Co.	9,086	588,863
Bristol-Myers Squibb Co.	10,608	587,047
Performance Food Group Co.*	15,333	562,721
Altria Group, Inc.	9,708	551,317
Quanta Services, Inc.*	16,264	543,218
Hill-Rom Holdings, Inc.	6,173	539,150
Kellogg Co.	7,683	536,811
TreeHouse Foods, Inc.*	10,214	536,337
Baxter International, Inc.	7,153	528,177
Allergan plc	3,107	517,999
United Natural Foods, Inc.*	11,904	507,825
Dean Foods Co.	47,401	498,185
Celgene Corp.*	6,242	495,740
Sabre Corp.	19,855	489,227
United Rentals, Inc.*	3,289	485,522
Perrigo Company plc	6,603	481,425
Kroger Co.	16,511	469,738
Hologic, Inc.*	11,700	465,075
Regeneron Pharmaceuticals, Inc.*	1,291	445,382
Humana, Inc.	1,444	429,778
Zoetis, Inc.	5,030	428,506
Thermo Fisher Scientific, Inc.	2,040	422,566
Philip Morris International, Inc.	5,150	415,811
Sysco Corp.	6,071	414,589
WellCare Health Plans, Inc.*	1,671	411,467
Cardtronics plc — Class A*	16,354	395,440
ResMed, Inc.	3,737	387,078
Varian Medical Systems, Inc.*	3,266	371,410
Bruker Corp.	12,378	359,457
Church & Dwight Company, Inc.	5,368	285,363
Lamb Weston Holdings, Inc.	4,065	278,493
Hershey Co.	2,908	270,618
Targus Group International Equity, Inc*. ^{†††.1,2}	12,773	33,177
Total Consumer, Non-cyclical		54,768,992
Industrial - 0.4%		
Regal Beloit Corp.	23,106	1,890,071
Genesee & Wyoming, Inc. — Class A*	19,044	1,548,658
Greenbrier Companies, Inc.	26,313	1,388,011
EMCOR Group, Inc.	16,573	1,262,531
AECOM*	38,085	1,257,947
Cummins, Inc.	9,135	1,214,955
Kansas City Southern	10,198	1,080,580
Snap-on, Inc.	6,573	1,056,412
EnerSys	12,031	897,994
Eaton Corporation plc	11,599	866,909
Masco Corp.	19,862	743,236
Arrow Electronics, Inc.*	9,748	733,830
Norfolk Southern Corp.	4,789	722,516
Jabil, Inc.	25,979	718,579
Parker-Hannifin Corp.	4,579	713,637
Dover Corp.	9,600	702,720
Pentair plc	16,234	683,127
AGCO Corp.	10,962	665,612
Trinity Industries, Inc.	19,144	655,874
Vishay Intertechnology, Inc.	28,186	653,915
FedEx Corp.	2,759	626,459
Benchmark Electronics, Inc.	21,196	617,863
Crane Co.	7,669	614,517
Union Pacific Corp.	4,233	599,732
Gibraltar Industries, Inc.*	15,325	574,688
Owens Corning	8,110	513,931
Oshkosh Corp.	6,865	482,747

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June 30, 2018

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COMMON STOCKS[†] - 2.7% (continued)		
Industrial - 0.4% (continued)		
Avnet, Inc.	11,221	\$ 481,269
Acuity Brands, Inc.	4,152	481,092
Spirit AeroSystems Holdings, Inc. — Class A	5,525	474,653
TE Connectivity Ltd.	5,090	458,405
Belden, Inc.	7,452	455,466
Louisiana-Pacific Corp.	16,456	447,932
Mettler-Toledo International, Inc.*	772	446,702
Rexnord Corp.*	15,239	442,845
Waters Corp.*	2,198	425,511
KBR, Inc.	23,612	423,127
Fluor Corp.	8,019	391,167
Corning, Inc.	14,095	387,754
Werner Enterprises, Inc.	10,199	382,973
CSX Corp.	6,003	382,871
Tech Data Corp.*	4,606	378,245
Coherent, Inc.*	2,391	374,000
J.B. Hunt Transport Services, Inc.	3,057	371,578
Owens-Illinois, Inc.*	21,585	362,844
Caterpillar, Inc.	2,567	348,265
Total Industrial		31,403,750
Utilities - 0.3%		
TexGen Power LLC* ^{†††}	181,247	6,253,022
National Fuel Gas Co.	36,561	1,936,270
Portland General Electric Co.	44,236	1,891,531
PNM Resources, Inc.	44,381	1,726,421
El Paso Electric Co.	28,781	1,700,957
Exelon Corp.	36,714	1,564,016
Ameren Corp.	25,189	1,532,751
UGI Corp.	26,609	1,385,531
Consolidated Edison, Inc.	16,837	1,312,949
AES Corp.	57,093	765,617
Pinnacle West Capital Corp.	9,352	753,397
FirstEnergy Corp.	15,692	563,500
Energy Corp.	6,538	528,205
PG&E Corp.	11,962	509,103
OGE Energy Corp.	12,632	444,773
Total Utilities		22,868,043
Energy - 0.3%		
SandRidge Energy, Inc.*	507,188	8,997,515
Maverick Natural Resources, LLC* ^{†††,1}	7,168	5,288,857
Chevron Corp.	11,764	1,487,322
Exxon Mobil Corp.	13,557	1,121,571
Valero Energy Corp.	9,295	1,030,165
Approach Resources, Inc.*	357,054	871,212
ConocoPhillips	6,713	467,359
Occidental Petroleum Corp.	5,551	464,508
Williams Companies, Inc.	15,744	426,820
Phillips 66	3,629	407,573
HollyFrontier Corp.	4,020	275,088
PBF Energy, Inc. — Class A	6,209	260,343
Titan Energy LLC*	35,116	10,535
Total Energy		21,108,868
Technology - 0.3%		
HP, Inc.	54,868	1,244,955
Convergys Corp.	47,788	1,167,939
Skyworks Solutions, Inc.	9,399	908,413
Cirrus Logic, Inc.*	22,722	870,934
DXC Technology Co.	10,646	858,174
Cognizant Technology Solutions Corp. — Class A	9,830	776,472
International Business Machines Corp.	5,286	738,454
MAXIMUS, Inc.	11,291	701,284
Fidelity National Information Services, Inc.	6,158	652,933
CA, Inc.	18,290	652,038
ON Semiconductor Corp.*	28,906	642,725
Teradyne, Inc.	14,606	556,051
Amdocs Ltd.	7,907	523,364
Intel Corp.	10,478	520,862
Dell Technologies Incorporated Class V — Class V*	5,633	476,439
Apple, Inc.	2,565	474,807
Microsoft Corp.	4,460	439,801
Oracle Corp.	9,689	426,897
Paychex, Inc.	6,220	425,137
Applied Materials, Inc.	9,144	422,361
Lam Research Corp.	2,438	421,408
Kulicke & Soffa Industries, Inc.	17,632	419,994
Accenture plc — Class A	2,549	416,991
NetApp, Inc.	5,262	413,225
Broadridge Financial Solutions, Inc.	3,587	412,864
Fiserv, Inc.*	5,545	410,829
Western Digital Corp.	5,298	410,118
Seagate Technology plc	7,004	395,516
Broadcom, Inc.	1,588	385,312
Leidos Holdings, Inc.	6,465	381,435
KLA-Tencor Corp.	3,526	361,521
Qlik Technologies, Inc. - Class A* ^{†††,1}	177	180,638
Icad, Inc.*	56,620	172,691
Qlik Technologies, Inc. - Class B* ^{†††,1}	43,738	5
Qlik Technologies, Inc.* ^{†††,1}	11,400	1
Total Technology		18,262,588
Communications - 0.2%		
Verizon Communications, Inc.	30,011	1,509,853
Telephone & Data Systems, Inc.	49,871	1,367,463
News Corp. — Class A	69,271	1,073,700
InterDigital, Inc.	12,125	980,913
TEGNA, Inc.	84,309	914,753
Omnicom Group, Inc.	11,247	857,809
Vonage Holdings Corp.*	54,411	701,358
Comcast Corp. — Class A	21,227	696,458
Cisco Systems, Inc.	16,040	690,201
Juniper Networks, Inc.	23,191	635,897
Gray Television, Inc.*	40,150	634,370

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COMMON STOCKS[†] - 2.7% (continued)		
Communications - 0.2% (continued)		
Gannett Company, Inc.	58,828	\$ 629,460
AMC Networks, Inc. — Class A*	9,943	618,454
ARRIS International plc*	24,499	598,878
Motorola Solutions, Inc.	4,668	543,215
New Media Investment Group, Inc.	27,375	505,890
Scholastic Corp.	10,467	463,793
MSG Networks, Inc. — Class A*	19,358	463,624
F5 Networks, Inc.*	2,489	429,228
ORBCOMM, Inc.*	41,190	416,019
Interpublic Group of Companies, Inc.	17,036	399,324
Alphabet, Inc. — Class C*	351	391,593
CDW Corp.	4,826	389,893
Cengage Learning Acquisitions, Inc.*, ^{††}	21,660	205,315
Total Communications		16,117,461
Financial - 0.2%		
Senior Housing Properties Trust REIT	99,426	1,798,616
VEREIT, Inc.	179,200	1,333,248
Apartment Investment & Management Co. — Class A REIT	23,216	982,037
Ventas, Inc. REIT	16,096	916,667
Allstate Corp.	9,837	897,823
JPMorgan Chase & Co.	8,283	863,089
Equity Commonwealth REIT*	25,720	810,180
Park Hotels & Resorts, Inc. REIT	25,586	783,699
Cousins Properties, Inc. REIT	72,972	707,099
Travelers Companies, Inc.	5,634	689,264
Visa, Inc. — Class A	4,845	641,720
Principal Financial Group, Inc.	11,781	623,804
Prudential Financial, Inc.	6,529	610,527
Host Hotels & Resorts, Inc. REIT	28,417	598,746
Aflac, Inc.	13,775	592,600
Brandywine Realty Trust REIT	34,919	589,433
Summit Hotel Properties, Inc. REIT	36,343	520,068
Bank of America Corp.	15,589	439,454
CBRE Group, Inc. — Class A*	8,787	419,491
Franklin Resources, Inc.	11,730	375,947
Total Financial		15,193,512
Consumer, Cyclical - 0.2%		
Allison Transmission Holdings, Inc.	31,287	1,266,810
Southwest Airlines Co.	22,319	1,135,591
PACCAR, Inc.	15,806	979,339
JetBlue Airways Corp.*	47,057	893,142
Copa Holdings S.A. — Class A	9,079	859,055
Lions Gate Entertainment Corp. — Class A	33,693	836,260
Delta Air Lines, Inc.	15,002	743,199
Meritor, Inc.*	32,059	659,454
Lear Corp.	2,748	510,606
Walgreens Boots Alliance, Inc.	8,358	501,606
Casey's General Stores, Inc.	4,403	462,667
Alaska Air Group, Inc.	7,236	436,982
Yum! Brands, Inc.	4,808	376,082
General Motors Co.	9,052	356,649
Tailored Brands, Inc.	8,962	228,710
Total Consumer, Cyclical		10,246,152
Basic Materials - 0.0%		
Domtar Corp.	12,109	578,084
LyondellBasell Industries N.V. — Class A	5,152	565,947
Huntsman Corp.	15,154	442,497
International Paper Co.	7,923	412,630
Newmont Mining Corp.	10,300	388,413
Alcoa Corp.*	8,106	380,009
Total Basic Materials		2,767,580
Total Common Stocks		192,736,946
(Cost \$190,951,145)		
PREFERRED STOCKS^{††} - 0.2%		
Industrial - 0.2%		
Seaspan Corp., 6.38% due 04/30/19	530,800	13,546,016
Financial - 0.0%		
Cent CLO 16, LP, due 08/01/24 ³	7,000	2,192,050
BreitBurn Energy Partners, 8.00% ^{4,11}	389,684	38
Total Financial		2,192,088
Total Preferred Stocks		15,738,104
(Cost \$17,130,597)		
EXCHANGE-TRADED FUNDS[†] - 0.2%		
Invesco Solar ETF	700,700	16,186,380
Total Exchange-Traded Funds		16,186,380
(Cost \$13,878,503)		
MUTUAL FUNDS[†] - 10.5%		
Guggenheim Limited Duration Fund - Institutional Class ²	12,199,090	301,195,528
Guggenheim Alpha Opportunity Fund - Institutional Class ²	5,863,072	159,416,929
Guggenheim Strategy Fund II ²	4,000,738	99,978,432
Guggenheim Strategy Fund I ²	3,564,002	89,242,614
Guggenheim Strategy Fund III ²	3,164,814	79,088,702

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	Shares	Value
MUTUAL FUNDS[†] - 10.5% (continued)		
Guggenheim Risk Managed Real Estate Fund - Institutional Class ²	524,948	\$ 15,370,482
Guggenheim Floating Rate Strategies Fund - Institutional Class ²	512,420	13,205,062
Total Mutual Funds (Cost \$764,082,032)		<u>757,497,749</u>
MONEY MARKET FUNDS[†] - 1.2%		
Federated U.S. Treasury Cash Reserve Fund Institutional Shares 1.70% ⁵	74,468,861	74,468,861
Western Asset Institutional U.S. Treasury Reserves Institutional Shares 1.30% ⁵	8,085,927	8,085,927
Total Money Market Funds (Cost \$82,554,788)		<u>82,554,788</u>
	Face	
	Amount[~]	
ASSET-BACKED SECURITIES^{††} - 28.8%		
Collateralized Loan Obligations - 19.8%		
Fortress Credit Opportunities IX CLO Ltd.		
2017-9A, 3.89% (3 Month USD LIBOR + 1.55%) due 11/15/29 ^{6,7}	62,500,000	62,505,350
2017-9A, 4.29% (3 Month USD LIBOR + 1.95%) due 11/15/29 ^{6,7}	34,300,000	34,441,632
KVK CLO Ltd.		
2017-2A, 3.85% (3 Month USD LIBOR + 2.55%) due 01/15/26 ^{6,7}	22,350,000	22,361,877
2017-2A, 2.48% (3 Month USD LIBOR + 1.18%) due 07/15/26 ^{6,7}	18,300,000	18,297,471
2018-1A, 3.98% (3 Month USD LIBOR + 1.65%) due 05/20/29 ^{6,7}	16,250,000	16,247,488
2017-1A, 3.92% (3 Month USD LIBOR + 2.60%) due 05/15/26 ^{6,7}	13,250,000	13,249,948
2014-2A, 6.05% (3 Month USD LIBOR + 4.75%) due 07/15/26 ^{6,7}	7,200,000	7,020,768
2013-1A, due 01/15/28 ^{3,6}	11,900,000	5,640,053
2014-3A, due 10/15/26 ^{3,6}	2,500,000	590,587
Shackleton 2015-VIII CLO Ltd.		
2017-8A, 3.28% (3 Month USD LIBOR + 0.92%) due 10/20/27 ^{6,7}	62,000,000	61,991,903
OCP CLO Ltd.		
2017-8A, 3.80% (3 Month USD LIBOR + 1.45%) due 04/17/27 ^{6,7}	27,500,000	27,421,702
2017-7A, 3.76% (3 Month USD LIBOR + 1.40%) due 10/20/26 ^{6,7}	24,050,000	23,969,534
2017-8A, 3.20% (3 Month USD LIBOR + 0.85%) due 04/17/27 ^{6,7}	6,000,000	5,998,849
Octagon Loan Funding Ltd.		
due 11/18/26 ³	52,700,000	44,306,577
Golub Capital Partners CLO Ltd.		
2017-16A, 3.56% (3 Month USD LIBOR + 2.25%) due 07/25/29 ^{6,7}	24,050,000	24,213,706
2016-33A, 4.81% (3 Month USD LIBOR + 2.48%) due 11/21/28 ^{6,7}	17,500,000	17,513,790
Woodmont Trust		
2017-2A, 4.71% (3 Month USD LIBOR + 2.35%) due 07/18/28 ^{6,7}	28,600,000	28,790,007
2017-3A, 4.61% (3 Month USD LIBOR + 2.25%) due 10/18/29 ^{6,7}	7,400,000	7,450,381
Cerberus Loan Funding XXIII, LP		
2018-2A, 3.28% (3 Month USD LIBOR + 1.00%) due 04/15/28 ^{6,7}	35,300,000	35,229,990
Golub Capital Partners CLO 36m Ltd.		
2018-36A, 4.19% (3 Month USD LIBOR + 2.10%) due 02/05/31 ^{6,7}	20,000,000	19,649,132
2018-36A, 3.74% (3 Month USD LIBOR + 1.65%) due 02/05/31 ^{6,7}	13,200,000	13,203,081
Tralee CLO III Ltd.		
2017-3A, 3.81% (3 Month USD LIBOR + 1.45%) due 10/20/27 ⁷	31,000,000	31,010,946

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ASSET-BACKED SECURITIES^{††} - 28.8% (continued)		
Collateralized Loan Obligations - 19.8% (continued)		
Marathon CLO V Ltd.		
2017-5A, 3.20% (3 Month USD LIBOR + 0.87%) due 11/21/27 ^{6,7}	16,700,000	\$ 16,633,354
2017-5A, 3.78% (3 Month USD LIBOR + 1.45%) due 11/21/27 ^{6,7}	11,500,000	11,432,932
2013-5A, due 11/21/27 ^{3,6}	5,500,000	2,584,406
ABPCI Direct Lending Fund CLO II LLC		
2017-1A, 4.14% (3 Month USD LIBOR + 1.78%) due 07/20/29 ^{6,7}	25,000,000	24,969,727
2017-1A, 4.71% (3 Month USD LIBOR + 2.35%) due 07/20/29 ^{6,7}	4,650,000	4,659,946
Telos CLO Ltd.		
2017-6A, 3.62% (3 Month USD LIBOR + 1.27%) due 01/17/27 ^{6,7}	19,800,000	19,723,489
2017-6A, 4.95% (3 Month USD LIBOR + 2.60%) due 01/17/27 ^{6,7}	7,500,000	7,502,144
MP CLO VIII Ltd.		
2018-2A, 3.78% (3 Month USD LIBOR + 1.42%) due 10/28/27 ^{6,7}	14,000,000	13,938,525
2018-2A, 4.26% (3 Month USD LIBOR + 1.90%) due 10/28/27 ^{6,7}	11,950,000	11,937,292
BSPRT Issuer Ltd.		
2017-FL2, 5.52% (1 Month USD LIBOR + 3.45%) due 10/15/34 ^{6,7}	16,500,000	16,455,532
2017-FL2, 4.22% (1 Month USD LIBOR + 2.15%) due 10/15/34 ^{6,7}	9,000,000	8,975,534
A Voce CLO Ltd.		
2017-1A, 3.51% (3 Month USD LIBOR + 1.16%) due 07/15/26 ^{6,7}	24,375,000	24,371,251
Treman Park CLO Ltd.		
2015-1A, due 04/20/27 ^{3,6}	32,400,000	24,322,038
ABPCI Direct Lending Fund CLO I LLC		
2016-1A, 5.06% (3 Month USD LIBOR + 2.70%) due 12/22/28 ^{6,7}	24,000,000	24,083,714
Ares XXXIII CLO Ltd.		
2016-1A, 3.67% (3 Month USD LIBOR + 1.35%) due 12/05/25 ^{6,7}	18,250,000	18,298,215
2016-1A, 5.12% (3 Month USD LIBOR + 2.80%) due 12/05/25 ^{6,7}	5,000,000	5,034,425
Monroe Capital CLO Ltd.		
2017-1A, 3.71% (3 Month USD LIBOR + 1.35%) due 10/22/26 ^{6,7}	18,500,000	18,490,032
2017-1A, 5.96% (3 Month USD LIBOR + 3.60%) due 10/22/26 ^{6,7}	3,000,000	3,002,992
Atlas Senior Loan Fund IV Ltd.		
2018-2A, 4.04% (3 Month USD LIBOR + 1.70%) due 02/17/26 ^{6,7}	12,000,000	11,996,632
2018-2A, 3.64% (3 Month USD LIBOR + 1.30%) due 02/17/26 ^{6,7}	4,500,000	4,499,564
2018-2A, 4.94% (3 Month USD LIBOR + 2.60%) due 02/17/26 ^{6,7}	4,500,000	4,498,161
Crown Point CLO III Ltd.		
2017-3A, 3.80% (3 Month USD LIBOR + 1.45%) due 12/31/27 ^{6,7}	15,000,000	14,990,284
2017-3A, 3.26% (3 Month USD LIBOR + 0.91%) due 12/31/27 ^{6,7}	5,300,000	5,293,262
West CLO Ltd.		
2017-1A, 3.28% (3 Month USD LIBOR + 0.92%) due 07/18/26 ^{6,7}	17,475,000	17,451,400

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ASSET-BACKED SECURITIES^{††} - 28.8% (continued)		
Collateralized Loan Obligations - 19.8% (continued)		
2013-1A, due 11/07/25 ^{3,6}	5,300,000	\$ 2,121,473
Denali Capital CLO X LLC		
2017-1A, 3.96% (3 Month USD LIBOR + 1.60%) due 10/26/27 ^{6,7}	19,400,000	19,401,484
Regatta V Funding Ltd.		
2017-1A, 3.52% (3 Month USD LIBOR + 1.16%) due 10/25/26 ^{6,7}	19,400,000	19,397,329
Galaxy XVIII CLO Ltd.		
2017-18A, 2.47% (3 Month USD LIBOR + 1.17%) due 10/15/26 ^{6,7}	19,000,000	18,996,804
Golub Capital Partners CLO 25M Ltd.		
2018-25A, 4.02% (3 Month USD LIBOR + 1.90%) due 05/05/30 ^{6,7}	18,500,000	18,315,000
Cerberus Loan Funding XVII Ltd.		
2016-3A, 4.88% (3 Month USD LIBOR + 2.53%) due 01/15/28 ^{6,7}	18,000,000	18,051,885
BSL CLO Ltd.		
2018-1A, 4.02% (3 Month USD LIBOR + 1.65%) due 07/17/28 ^{6,7}	16,000,000	15,960,000
2018-1A, 3.04% (3 Month USD LIBOR + 0.70%) due 07/17/28 ^{6,7}	2,000,000	2,000,000
Voya CLO Ltd.		
2013-1X, due 10/15/30 ³	20,000,000	11,808,660
2013-1A, 0 due 10/15/30 ^{3,6}	8,970,307	5,296,365
Fortress Credit Opportunities VII CLO Ltd.		
2016-7A, 5.29% (3 Month USD LIBOR + 2.95%) due 12/15/28 ^{6,7}	16,000,000	16,065,395
Avery Point II CLO Ltd.		
2013-3X COM, due 01/18/25 ³	19,800,000	15,512,429
Venture XIX CLO Ltd.		
2016-19A, 5.20% (3 Month USD LIBOR + 2.85%) due 01/15/27 ^{6,7}	14,350,000	14,329,623
Seneca Park CLO Limited		
2017-1A, 3.47% (3 Month USD LIBOR + 1.12%) due 07/17/26 ^{6,7}	13,132,000	13,130,129
Fortress Credit Opportunities VI CLO Ltd.		
2015-6A, 7.58% (3 Month USD LIBOR + 5.25%) due 10/10/26 ^{6,7}	5,400,000	5,400,303
2015-6A, 5.03% (3 Month USD LIBOR + 2.70%) due 10/10/26 ^{6,7}	4,000,000	4,000,363
2015-6A, 5.98% (3 Month USD LIBOR + 3.65%) due 10/10/26 ^{6,7}	3,000,000	3,000,065
NewStar Clarendon Fund CLO LLC		
2015-1A, 5.06% (3 Month USD LIBOR + 2.70%) due 01/25/27 ^{6,7}	7,000,000	7,023,440
2015-1A, 5.71% (3 Month USD LIBOR + 3.35%) due 01/25/27 ^{6,7}	4,000,000	4,009,400
2015-1A, 6.71% (3 Month USD LIBOR + 4.35%) due 01/25/27 ^{6,7}	1,300,000	1,293,205
Ladder Capital Commercial Mortgage Mortgage Trust		
2017-FL1, 4.32% (1 Month USD LIBOR + 2.25%) due 09/15/34 ^{6,7}	12,198,000	12,144,773
OHA Credit Partners IX Ltd.		
2013-9A, due 10/20/25 ^{3,6}	14,000,000	12,110,000
FDF I Ltd.		
2015-1A, 5.50% due 11/12/30 ⁶	12,000,000	11,950,759
Octagon Investment Partners XIX Ltd.		
2017-1A, 3.45% (3 Month USD LIBOR + 1.10%) due 04/15/26 ^{6,7}	11,800,000	11,798,792
Atlas Senior Loan Fund III Ltd.		
2017-1A, 3.15% (3 Month USD LIBOR + 0.83%) due 11/17/27 ^{6,7}	11,600,000	11,540,055

Macro Opportunities Fund
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June 30, 2018

	Face Amount	Value
ASSET-BACKED SECURITIES^{††} - 28.8% (continued)		
Collateralized Loan Obligations - 19.8% (continued)		
TCP Waterman CLO LLC		
2016-1A, 5.12% (3 Month USD LIBOR + 3.00%) due 12/15/28 ^{6,7}	11,000,000	\$ 11,063,511
Resource Capital Corp.		
2017-CRE5, 4.07% (1 Month USD LIBOR + 2.00%) due 07/15/34 ^{6,7}	5,689,910	5,671,817
2015-CRE3, 6.07% (1 Month USD LIBOR + 4.00%) due 03/15/32 ^{6,7}	3,780,290	3,766,082
2015-CRE4, 5.07% (1 Month USD LIBOR + 3.00%) due 08/15/32 ^{6,7}	1,529,196	1,513,904
Northwoods Capital XIV Ltd.		
2017-14A, 4.81% (3 Month USD LIBOR + 2.45%) due 11/12/25 ^{6,7}	10,750,000	10,755,446
Flagship VII Ltd.		
2017-7A, 3.48% (3 Month USD LIBOR + 1.12%) due 01/20/26 ^{6,7}	10,369,422	10,369,360
Dryden 37 Senior Loan Fund		
2015-37A, due 01/15/31 ^{3,6}	10,097,598	9,484,965
MP CLO VII Ltd.		
2017-1A, 3.20% (3 Month USD LIBOR + 0.84%) due 04/18/27 ^{6,7}	9,000,000	8,995,594
ACIS CLO Ltd.		
2014-4A, 4.91% (3 Month USD LIBOR + 2.55%) due 05/01/26 ^{6,7}	3,600,000	3,601,806
2015-6A, 5.73% (3 Month USD LIBOR + 3.37%) due 05/01/27 ^{6,7}	3,250,000	3,258,060
2013-1A, 6.86% (3 Month USD LIBOR + 4.50%) due 04/18/24 ^{6,7}	2,100,000	2,099,987
Recette Clo Ltd.		
2017-1A, 3.66% (3 Month USD LIBOR + 1.30%) due 10/20/27 ^{6,7}	9,000,000	8,949,676
Dryden 41 Senior Loan Fund		
2015-41A, due 04/15/31 ^{3,6}	11,700,000	8,746,078
Carlyle Global Market Strategies CLO Ltd.		
2012-3A, due 10/04/28 ^{3,6}	6,400,000	5,367,494
2013-3X SUB, due 07/15/25 ³	4,938,326	2,809,058
Flagship CLO VIII Ltd.		
2018-8A, 4.14% (3 Month USD LIBOR + 1.80%) due 01/16/26 ^{6,7}	8,025,000	8,025,000
Golub Capital BDC CLO 2014 LLC		
2018-1A, 3.76% (3 Month USD LIBOR + 1.40%) due 04/25/26 ^{6,7}	8,000,000	7,999,584
Newstar Commercial Loan Funding 2017-1 LLC		
2017-1A, 5.70% (3 Month USD LIBOR + 3.50%) due 03/20/27 ^{6,7}	7,500,000	7,566,014
FS Senior Funding Ltd.		
2015-1A, 4.99% (3 Month USD LIBOR + 2.65%) due 05/28/25 ^{6,7}	7,200,000	7,207,733
ALM XII Ltd.		
2018-12A, 3.74% (3 Month USD LIBOR + 1.65%) due 04/16/27 ^{6,7}	4,500,000	4,492,787
2018-12A, 3.44% (3 Month USD LIBOR + 1.35%) due 04/16/27 ^{6,7}	2,300,000	2,295,662
Ladder Capital Commercial Mortgage Trust		
2017-FL1, 5.67% (1 Month USD LIBOR + 3.60%) due 09/15/34 ^{6,7}	6,650,000	6,632,169
Venture XIII CLO Ltd.		
2013-13A, due 09/10/29 ^{3,6}	11,040,000	6,492,458
Babson CLO Ltd.		
2014-1A, due 07/20/25 ^{3,6}	11,900,000	5,679,442
2012-2A, due 05/15/23 ^{3,6}	11,850,000	477,875

Macro Opportunities Fund
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June 30, 2018

	Face Amount [†]	Value
ASSET-BACKED SECURITIES^{††} - 28.8% (continued)		
Collateralized Loan Obligations - 19.8% (continued)		
Marathon CRE Ltd.		
2018-FL1, 5.09% (1 Month USD LIBOR + 3.00%) due 06/15/28 ^{6,7}	6,000,000	\$ 6,013,380
Shackleton VII CLO Ltd.		
2016-7A, 5.20% (3 Month USD LIBOR + 2.85%) due 04/15/27 ^{6,7}	6,000,000	6,005,757
Hull Street CLO Ltd.		
2014-1A, 4.90% (3 Month USD LIBOR + 3.60%) due 10/18/26 ^{6,7}	5,785,000	5,775,522
NXT Capital CLO LLC		
2017-1A, 4.71% (3 Month USD LIBOR + 2.35%) due 04/20/29 ^{6,7}	3,000,000	3,018,112
2018-1A, 5.66% (3 Month USD LIBOR + 3.30%) due 04/21/27 ^{6,7}	2,750,000	2,750,604
Silvermore CLO Ltd.		
2014-1A, 5.34% (3 Month USD LIBOR + 3.00%) due 05/15/26 ^{6,7}	5,500,000	5,499,932
BNPP IP CLO Ltd.		
2014-2A, 7.61% (3 Month USD LIBOR + 5.25%) due 10/30/25 ^{6,7}	5,500,000	5,342,392
Atlas Senior Loan Fund IX Ltd.		
2018-9A, due 04/20/28 ^{3,6}	9,600,000	5,266,742
FDF II Ltd.		
2016-2A, 6.29% due 05/12/31 ⁶	5,250,000	5,246,681
Mountain Hawk II CLO Ltd.		
2013-2A, 5.51% (3 Month USD LIBOR + 3.15%) due 07/22/24 ^{6,7}	2,750,000	2,732,877
2013-2A, 4.96% (3 Month USD LIBOR + 2.60%) due 07/22/24 ^{6,7}	2,500,000	2,499,958
Sudbury Mill CLO Ltd.		
2017-1A, 4.80% (3 Month USD LIBOR + 2.45%) due 01/17/26 ^{6,7}	5,000,000	4,997,049
Dryden 50 Senior Loan Fund		
2017-50A, due 07/15/30 ^{3,6}	6,000,000	4,920,000
WhiteHorse X Ltd.		
2015-10A, 7.65% (3 Month USD LIBOR + 5.30%) due 04/17/27 ^{6,7}	4,980,000	4,814,010
AMMC CLO XV Ltd.		
2016-15A, 5.13% (3 Month USD LIBOR + 2.80%) due 12/09/26 ^{6,7}	4,500,000	4,524,593
Vibrant Clo III Ltd.		
2016-3A, 5.31% (3 Month USD LIBOR + 2.95%) due 04/20/26 ^{6,7}	4,500,000	4,497,436
KKR CLO 14 Ltd.		
2016-14, 6.70% (3 Month USD LIBOR + 4.35%) due 07/15/28 ^{6,7}	2,500,000	2,500,988
2016-14, 4.65% (3 Month USD LIBOR + 2.30%) due 07/15/28 ^{6,7}	1,750,000	1,750,277
Halcyon Loan Advisors Funding Ltd.		
2012-2A, 4.18% (3 Month USD LIBOR + 2.85%) due 12/20/24 ^{6,7}	3,250,000	3,249,867
2012-1A, 4.32% (3 Month USD LIBOR + 3.00%) due 08/15/23 ^{6,7}	1,000,000	999,936
Jackson Mill CLO Ltd.		
2018-1A, 3.92% (3 Month USD LIBOR + 1.85%) due 04/15/27 ^{6,7}	4,150,000	4,119,075
OHA Loan Funding Ltd.		
2017-1A, 5.41% (3 Month USD LIBOR + 3.05%) due 07/23/25 ^{6,7}	4,100,000	4,099,352
Symphony Clo V Ltd.		
2007-5A, 6.60% (3 Month USD LIBOR + 4.25%) due 01/15/24 ^{6,7}	4,000,000	4,023,182
Madison Park Funding XVI Ltd.		
2016-16A, 5.01% (3 Month USD LIBOR + 2.65%) due 04/20/26 ^{6,7}	4,000,000	4,004,055

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June 30, 2018

	Face Amount	Value
ASSET-BACKED SECURITIES†† - 28.8% (continued)		
Collateralized Loan Obligations - 19.8% (continued)		
Adams Mill CLO Ltd.		
2014-1A, 7.35% (3 Month USD LIBOR + 5.00%) due 07/15/26 ^{6,7}	4,000,000	\$ 3,992,023
MidOcean Credit CLO I		
2018-1A, 3.65% (3 Month USD LIBOR + 1.30%) due 01/15/24 ^{6,7}	4,000,000	3,982,009
Garrison Funding Ltd.		
2016-2A, 5.32% (3 Month USD LIBOR + 4.00%) due 09/29/27 ^{6,7}	3,700,000	3,732,753
NewMark Capital Funding CLO Ltd.		
2014-2A, 5.81% (3 Month USD LIBOR + 3.50%) due 06/30/26 ^{6,7}	3,500,000	3,506,188
OZLM IX Ltd.		
2017-9A, 4.71% (3 Month USD LIBOR + 2.35%) due 01/20/27 ^{6,7}	3,500,000	3,503,261
Fifth Street Senior Loan Fund I LLC		
2015-1A, 6.11% (3 Month USD LIBOR + 3.75%) due 01/20/27 ^{6,7}	3,500,000	3,500,002
Mountain Hawk I CLO Ltd.		
2013-1A, 5.08% (3 Month USD LIBOR + 2.72%) due 01/20/24 ^{6,7}	3,400,000	3,399,943
Hunt CRE Ltd.		
2017-FL1, 3.63% (1 Month USD LIBOR + 2.40%) due 08/15/34 ^{6,7}	3,350,000	3,328,814
PFP Ltd.		
2017-3, 4.57% (1 Month USD LIBOR + 2.50%) due 01/14/35 ^{6,7}	3,250,000	3,259,118
Exantas Capital Corporation Ltd.		
2018-RSO6, 3.81% (1 Month USD LIBOR + 1.85%) due 06/15/35 ^{6,7}	3,250,000	3,248,289
Flatiron CLO Ltd.		
2013-1A, 5.95% (3 Month USD LIBOR + 3.60%) due 01/17/26 ^{6,7}	3,200,000	3,205,976
AMMC CLO XI Ltd.		
2012-11A, due 04/30/31 ^{3,6}	5,650,000	3,203,211
Mountain Hawk III CLO Ltd.		
2014-3A, 5.16% (3 Month USD LIBOR + 2.80%) due 04/18/25 ^{6,7}	3,000,000	2,999,900
TPG Real Estate Finance Issuer Ltd.		
2018-FL1, 3.97% (1 Month USD LIBOR + 1.90%) due 02/15/35 ^{6,7}	2,700,000	2,697,385
Shackleton CLO Ltd.		
2014-6A, 5.95% (3 Month USD LIBOR + 3.60%) due 07/17/26 ^{6,7}	2,068,000	2,071,687
Ivy Hill Middle Market Credit Fund X Ltd.		
3.04% due 07/18/30	2,000,000	2,000,000
Cent CLO 21 Ltd.		
2017-21A, 3.72% (3 Month USD LIBOR + 2.40%) due 07/27/26 ^{6,7}	2,000,000	1,999,988
Great Lakes CLO Ltd.		
2014-1A, due 10/15/29 ^{3,6}	1,500,000	1,202,064
DRSLF 2015-37X SUB,		
due 01/15/31 ³	1,300,000	1,036,040
Copper River CLO Ltd.		
2007-1A, due 01/20/21 ^{3,8}	8,150,000	977,682
GPMT Ltd.		
2018-FL1, 4.24% (1 Month USD LIBOR + 2.15%) due 11/19/35 ^{6,7}	850,000	855,579
Keuka Park CLO Ltd.		
2013-1A, due 10/21/24 ^{3,6}	3,000,000	99,780
Gramercy Park CLO Ltd.		
2012-1A, due 07/17/23 ^{3,6}	2,650,000	39,125
2012-1X, due 07/17/23 ³	1,250,000	18,455
Total Collateralized Loan Obligations		1,420,739,965
Transport-Aircraft - 6.8%		
Castlelake Aircraft Securitization Trust		
2017-1, 3.97% due 07/15/42	33,885,453	33,628,954

Macro Opportunities Fund
SCHEDULE OF INVESTMENTS (Unaudited)

June 30, 2018

	Face Amount [⌊]	Value
ASSET-BACKED SECURITIES^{††} - 28.8% (continued)		
Transport-Aircraft - 6.8% (continued)		
2018-1, 4.13% due 06/15/43 ⁶	26,600,000	\$ 26,722,341
2016-1, 4.45% due 08/15/41	25,966,164	25,801,747
KDAC Aviation Finance Ltd.		
2017-1A, 4.21% due 12/15/42 ⁶	63,323,800	62,778,481
AASET Trust		
2017-1A, 3.97% due 05/16/42 ⁶	61,273,340	61,182,809
Raspro Trust		
2005-1A, 2.98% (3 Month USD LIBOR + 0.63%) due 03/23/24 ^{6,7}	53,828,713	52,192,859
2005-1A, 2.72% (3 Month USD LIBOR + 0.40%) due 03/23/24 ^{6,7}	4,366,297	4,343,600
Falcon Aerospace Ltd.		
2017-1, 4.58% due 02/15/42 ⁶	47,650,530	47,730,249
Apollo Aviation Securitization Equity Trust		
2017-1A, 5.93% due 05/16/42 ⁶	15,909,250	16,073,465
2016-2, 5.93% due 11/15/41	9,679,040	9,743,231
2016-2, 4.21% due 11/15/41	8,642,000	8,680,840
2016-1A, 6.50% due 03/17/36 ⁶	5,678,165	5,777,204
2016-2, 7.87% due 11/15/41	3,440,160	3,462,077
2018-1A, 5.44% due 01/16/38 ⁶	1,681,916	1,687,710
SAPPHIRE AVIATION FINANCE I Ltd.		
2018-1A, 4.25% due 03/15/40 ⁶	33,144,792	33,432,014
MAPS Ltd.		
2018-1A, 4.21% due 05/15/43 ⁶	21,718,400	21,808,010
Rise Ltd.		
2014-1A, 4.75% due 02/12/39	10,369,253	10,286,091
2014-1B, 6.50% due 02/12/39	5,129,408	5,137,615
AIM Aviation Finance Ltd.		
2015-1A, 5.07% due 02/15/40 ⁶	11,693,358	11,578,171
Falcon Aerospace Limited		
2017-1, 6.30% due 02/15/42 ⁶	10,705,425	10,694,495
Castle Aircraft Securitization Trust		
2015-1A, 5.75% due 12/15/40 ⁶	7,606,058	7,540,785
Stripes Aircraft Ltd.		
2013-1 A1, 5.58% due 03/20/23 ^{†††}	6,636,264	6,610,183
Atlas Ltd.		
2014-1 A, 4.88% due 12/15/39	5,666,453	5,463,232
Emerald Aviation Finance Ltd.		
2013-1, 6.35% due 10/15/38 ⁶	4,650,185	4,715,784
Eagle I Ltd.		
2014-1A, 5.29% due 12/15/39 ⁶	3,930,218	3,796,052
Willis Engine Securitization Trust II		
2012-A, 5.50% due 09/15/37 ⁶	3,823,532	3,758,797
Turbine Engines Securitization Ltd.		
2013-1A, 5.13% due 12/13/48 ⁸	2,268,465	2,128,205
2013-1A, 6.38% due 12/13/48 ⁸	1,630,353	1,389,733
Airplanes Pass Through Trust		
2001-1A, 2.47% (1 Month USD LIBOR + 0.55%) due 03/15/19 ^{†††-1,7,8}	2,097,481	52,437
Total Transport-Aircraft		488,197,171
Collateralized Debt Obligations - 0.7%		
N-Star REL CDO VIII Ltd.		
2006-8A, 2.45% (1 Month USD LIBOR + 0.36%) due 02/01/41 ^{6,7}	19,482,189	19,373,868
Putnam Structured Product Funding Ltd.		
2003-1A, 3.07% (1 Month USD LIBOR + 1.00%) due 10/15/38 ^{6,7}	13,706,015	13,555,441
Anchorage Credit Funding 4 Ltd.		
2016-4A, 4.50% due 02/15/35 ⁶	5,000,000	4,952,548
ANCHF 2016-4X B,		
4.50% due 02/15/35	4,200,000	4,160,140
Highland Park CDO I Ltd.		
2006-1A, 2.73% (3 Month USD LIBOR + 0.40%) due 11/25/51 ^{7,8}	3,108,309	2,920,707
Banco Bradesco SA		
2014-1, 5.44% due 03/12/26 ^{††}	2,581,054	2,573,104

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SCHEDULE OF INVESTMENTS (Unaudited)

June 30, 2018

	Face Amount	Value
ASSET-BACKED SECURITIES^{††} - 28.8% (continued)		
Collateralized Debt Obligations - 0.7% (continued)		
Pasadena CDO Ltd.		
2002-1A, 3.17% (3 Month USD LIBOR + 0.85%) due 06/19/37 ^{6,7}	235,892	\$ 235,041
Total Collateralized Debt Obligations		47,770,849
Whole Business - 0.6%		
TSGE		
2017-1, 6.25% due 09/25/31 ^{†††,1}	42,550,000	42,879,337
Drug Royalty III Limited Partnership I		
2017-1A, 4.85% (3 Month USD LIBOR + 2.50%) due 04/15/27 ^{6,7}	3,236,556	3,250,164
Total Whole Business		46,129,501
Insurance - 0.3%		
LTCG Securitization Issuer LLC		
2018-A, 4.59% due 06/15/48 ⁶	21,150,000	21,190,397
Diversified Payment Rights - 0.3%		
Bib Merchant Voucher Receivables Ltd.		
4.18% due 04/07/28 ^{†††,1}	15,300,000	15,009,912
CIC Receivables Master Trust		
REGD, 4.89% due 10/07/21	4,334,691	4,412,715
Total Diversified Payment Rights		19,422,627
Residential Mortgage Backed Securities - 0.1%		
JP Morgan Mortgage Acquisition Trust		
2006-WMC3, 2.24% due 08/25/36	13,970,398	10,981,442
Transport-Container - 0.1%		
Global SC Finance II SRL		
2013-1A, 2.98% due 04/17/28 ⁶	10,150,000	9,962,849
Infrastructure - 0.1%		
Secured Tenant Site Contract Revenue Notes Series		
2018-1A, 4.70% due 06/15/48 ⁶	7,000,000	6,993,350
Total Asset-Backed Securities (Cost \$2,071,291,102)		2,071,388,151
COLLATERALIZED MORTGAGE OBLIGATIONS^{††} - 20.7%		
Residential Mortgage Backed Securities - 18.1%		
LSTAR Securities Investment Limited		
3.98% due 04/01/21 ^{†††,1}	103,574,172	103,351,488
2017-9, 3.64% (1 Month USD LIBOR + 1.55%) due 12/01/22 ^{6,7}	40,546,039	40,546,039
2017-6, 2.99% (1 Month USD LIBOR + 1.75%) due 09/01/22 ^{6,7}	35,915,608	35,915,608
2017-8, 3.74% (1 Month USD LIBOR + 1.65%) due 11/01/22 ^{6,7}	33,241,531	33,120,285
CIM Trust		
2018-R2, 3.69% (WAC) due 08/25/57 ^{6,7}	49,035,201	48,833,696
2017-2, 3.98% (1 Month USD LIBOR + 2.00%) due 12/25/57 ^{6,7}	47,371,452	47,966,513
LSTAR Securities Investment Trust		
2018-2, 3.48% (1 Month USD LIBOR + 1.50%) due 04/01/23 ^{6,7}	67,216,293	67,239,819
Ameriquest Mortgage Securities Trust		
2006-M3, 2.27% (1 Month USD LIBOR + 0.18%) due 10/25/36 ⁷	82,853,049	55,260,117
2006-M3, 2.19% (1 Month USD LIBOR + 0.10%) due 10/25/36 ⁷	16,724,721	7,485,600
RALI Series Trust		
2007-QO2, 2.24% (1 Month USD LIBOR + 0.15%) due 02/25/47 ⁷	20,666,244	13,092,588
2006-QO8, 2.29% (1 Month USD LIBOR + 0.20%) due 10/25/46 ⁷	11,811,528	11,098,641
2006-QO10, 2.25% (1 Month USD LIBOR + 0.16%) due 01/25/37 ⁷	8,445,247	7,968,609
2006-QO3, 2.30% (1 Month USD LIBOR + 0.21%) due 04/25/46 ⁷	14,006,290	6,745,232

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June 30, 2018

	Face Amount	Value
COLLATERALIZED MORTGAGE OBLIGATIONS^{††} - 20.7% (continued)		
Residential Mortgage Backed Securities - 18.1% (continued)		
2006-QO2, 2.36% (1 Month USD LIBOR + 0.27%) due 02/25/46 ⁷	12,100,014	\$ 5,291,776
2006-QO6, 2.32% (1 Month USD LIBOR + 0.23%) due 06/25/46 ⁷	10,291,379	4,578,597
2006-QO6, 2.27% (1 Month USD LIBOR + 0.18%) due 06/25/46 ⁷	9,928,374	4,316,798
2006-QO2, 2.43% (1 Month USD LIBOR + 0.34%) due 02/25/46 ⁷	7,590,142	3,427,974
2006-QO6, 2.35% (1 Month USD LIBOR + 0.26%) due 06/25/46 ⁷	6,492,984	2,928,064
2006-QO2, 2.31% (1 Month USD LIBOR + 0.22%) due 02/25/46 ⁷	4,072,701	1,739,483
JP Morgan Mortgage Acquisition Trust		
2006-WMC3, 2.33% due 08/25/36	26,007,984	20,687,120
2006-WMC4, 2.24% (1 Month USD LIBOR + 0.15%) due 12/25/36 ⁷	29,448,785	18,171,647
2006-HE3, 2.25% (1 Month USD LIBOR + 0.16%) due 11/25/36 ⁷	9,095,760	8,212,380
2006-WMC4, 2.21% (1 Month USD LIBOR + 0.12%) due 12/25/36 ⁷	10,136,531	6,232,253
2006-WMC4, 2.17% (1 Month USD LIBOR + 0.08%) due 12/25/36 ⁷	4,286,080	2,622,480
Structured Asset Securities Corporation Mortgage Loan Trust		
2008-BC4, 2.72% (1 Month USD LIBOR + 0.63%) due 11/25/37 ⁷	47,049,826	46,780,842
American Home Mortgage Assets Trust		
2007-1, 2.26% (1 Year CMT Rate + 0.70%) due 02/25/47 ⁷	32,323,299	21,009,385
2006-1, 2.28% (1 Month USD LIBOR + 0.19%) due 05/25/46 ⁷	17,087,967	15,267,248
2006-3, 2.50% (1 Year CMT Rate + 0.94%) due 10/25/46 ⁷	8,620,994	7,835,579
GSAMP Trust		
2007-NC1, 2.22% (1 Month USD LIBOR + 0.13%) due 12/25/46 ⁷	39,941,731	27,397,299
2002-HE2, 3.12% (1 Month USD LIBOR + 1.04%) due 10/20/32 ^{6,7}	15,475,314	15,568,698
FirstKey Master Funding		
2017-R1, 2.22% (1 Month USD LIBOR + 0.22%) due 11/03/41 ^{6,7}	43,750,000	42,124,625
Lehman XS Trust Series		
2006-16N, 2.30% (1 Month USD LIBOR + 0.21%) due 11/25/46 ⁷	26,481,938	25,306,349
2006-16N, 1.43% (1 Month USD LIBOR + 0.19%) due 11/25/46 ⁷	8,930,517	8,691,924
2006-10N, 1.45% (1 Month USD LIBOR + 0.21%) due 07/25/46 ⁷	6,193,295	5,963,922
ACE Securities Corporation Home Equity Loan Trust Series		
2006-HE4, 2.23% (1 Month USD LIBOR + 0.14%) due 10/25/36 ⁷	23,081,938	15,492,786
2007-HE1, 2.24% (1 Month USD LIBOR + 0.15%) due 01/25/37 ⁷	20,505,932	13,933,625
2007-ASP1, 2.47% (1 Month USD LIBOR + 0.38%) due 03/25/37 ⁷	15,067,037	9,462,345
IndyMac INDX Mortgage Loan Trust		
2006-AR6, 2.48% (1 Year CMT Rate + 0.92%) due 06/25/46 ⁷	36,091,029	33,766,370

Macro Opportunities Fund
SCHEDULE OF INVESTMENTS (Unaudited)

June 30, 2018

	Face Amount	Value
COLLATERALIZED MORTGAGE OBLIGATIONS†† - 20.7% (continued)		
Residential Mortgage Backed Securities - 18.1% (continued)		
WaMu Asset-Backed Certificates WaMu Series		
2007-HE2, 2.45% (1 Month USD LIBOR + 0.36%) due 04/25/37 ⁷	31,913,978	\$ 17,539,584
2007-HE2, 2.28% (1 Month USD LIBOR + 0.19%) due 04/25/37 ⁷	24,318,169	13,131,792
2007-HE4, 2.34% (1 Month USD LIBOR + 0.25%) due 07/25/47 ⁷	3,029,704	2,201,956
Morgan Stanley ABS Capital I Incorporated Trust		
2007-HE1, 2.32% (1 Month USD LIBOR + 0.23%) due 11/25/36 ⁷	16,980,514	11,710,367
2007-HE6, 2.34% (1 Month USD LIBOR + 0.25%) due 05/25/37 ⁷	10,444,626	9,580,360
2006-HE8, 2.31% (1 Month USD LIBOR + 0.22%) due 10/25/36 ⁷	10,232,863	6,337,852
2006-HE6, 2.19% (1 Month USD LIBOR + 0.10%) due 09/25/36 ⁷	5,398,195	2,744,026
2007-HE6, 2.23% (1 Month USD LIBOR + 0.14%) due 05/25/37 ⁷	2,187,469	1,985,585
Nationstar Home Equity Loan Trust		
2007-C, 2.27% (1 Month USD LIBOR + 0.18%) due 06/25/37 ⁷	18,800,726	18,121,488
2007-B, 2.41% (1 Month USD LIBOR + 0.32%) due 04/25/37 ⁷	14,176,000	13,723,186
Long Beach Mortgage Loan Trust		
2006-6, 2.34% (1 Month USD LIBOR + 0.25%) due 07/25/36 ⁷	17,711,824	9,332,904
2006-8, 2.25% (1 Month USD LIBOR + 0.16%) due 09/25/36 ⁷	20,656,530	8,678,699
2006-1, 2.28% (1 Month USD LIBOR + 0.19%) due 02/25/36 ⁷	5,312,622	4,450,557
2006-6, 2.24% (1 Month USD LIBOR + 0.15%) due 07/25/36 ⁷	5,515,248	2,866,866
2006-8, 2.18% (1 Month USD LIBOR + 0.09%) due 09/25/36 ⁷	5,597,531	2,333,529
2006-6, 2.19% (1 Month USD LIBOR + 0.10%) due 07/25/36 ⁷	3,192,660	1,646,925
GCAT 2018-1 LLC		
2018-1, 3.84% due 06/25/48 ⁶	27,592,767	27,574,050
Alternative Loan Trust		
2007-OA6, 2.23% (1 Month USD LIBOR + 0.14%) due 06/25/37 ⁷	25,078,999	24,111,595
IXIS Real Estate Capital Trust		
2007-HE1, 2.25% (1 Month USD LIBOR + 0.16%) due 05/25/37 ⁷	27,609,200	9,986,314
2007-HE1, 2.32% (1 Month USD LIBOR + 0.23%) due 05/25/37 ⁷	19,560,730	7,124,370
2007-HE1, 2.15% (1 Month USD LIBOR + 0.06%) due 05/25/37 ⁷	17,401,327	6,231,064
Countrywide Asset-Backed Certificates		
2007-8, 2.28% (1 Month USD LIBOR + 0.19%) due 11/25/37 ⁷	24,431,336	23,106,364
GSAA Trust		
2007-3, 2.26% (1 Month USD LIBOR + 0.17%) due 03/25/47 ⁷	25,697,064	13,106,556
2006-9, 1.48% (1 Month USD LIBOR + 0.24%) due 06/25/36 ⁷	11,970,392	6,612,569

Macro Opportunities Fund
SCHEDULE OF INVESTMENTS (Unaudited)

June 30, 2018

	Face Amount	Value
COLLATERALIZED MORTGAGE OBLIGATIONS†† - 20.7% (continued)		
Residential Mortgage Backed Securities - 18.1% (continued)		
Long Beach Mortgage Loan Trust		
2006-7, 2.25% (1 Month USD LIBOR + 0.16%) due 08/25/36 ⁷	25,249,092	\$ 14,035,892
2006-7, 2.21% (1 Month USD LIBOR + 0.12%) due 08/25/36 ⁷	8,362,723	4,625,939
Master Asset Backed Securities Trust		
2006-WMC3, 2.25% (1 Month USD LIBOR + 0.16%) due 08/25/36 ⁷	13,054,619	6,893,651
2006-HE3, 2.19% (1 Month USD LIBOR + 0.10%) due 08/25/36 ⁷	11,516,406	5,369,769
2006-HE3, 2.24% (1 Month USD LIBOR + 0.15%) due 08/25/36 ⁷	9,682,547	4,550,539
GSAA Home Equity Trust		
2006-16, 2.26% (1 Month USD LIBOR + 0.17%) due 10/25/36 ⁷	16,215,482	8,313,621
2006-3, 2.39% (1 Month USD LIBOR + 0.30%) due 03/25/36 ⁷	4,374,713	3,218,811
2007-7, 1.51% (1 Month USD LIBOR + 0.27%) due 07/25/37 ⁷	2,338,086	2,229,143
2006-14, 1.49% (1 Month USD LIBOR + 0.25%) due 09/25/36 ⁷	3,434,094	2,074,850
Home Equity Loan Trust		
2007-FRE1, 2.28% (1 Month USD LIBOR + 0.19%) due 04/25/37 ⁷	16,538,181	15,541,364
Bayview Opportunity Master Fund IVa Trust		
2018-RN3, 3.67% due 03/28/33 ⁶	14,850,945	14,825,182
HSI Asset Securitization Corporation Trust		
2007-HE1, 2.28% (1 Month USD LIBOR + 0.19%) due 01/25/37 ⁷	9,015,726	7,309,800
2005-OPT1, 2.72% (1 Month USD LIBOR + 0.63%) due 11/25/35 ⁷	5,908,800	5,896,781
Morgan Stanley IXIS Real Estate Capital Trust		
2006-2, 2.24% (1 Month USD LIBOR + 0.15%) due 11/25/36 ⁷	21,151,954	10,575,283
First NLC Trust		
2007-1, 2.37% (1 Month USD LIBOR + 0.28%) due 08/25/37 ^{6,7}	9,139,680	5,788,172
2007-1, 2.16% (1 Month USD LIBOR + 0.07%) due 08/25/37 ^{6,7}	6,930,912	4,284,823
WaMu Asset-Backed Certificates WaMu Series Trust		
2007-HE1, 2.32% (1 Month USD LIBOR + 0.23%) due 01/25/37 ⁷	10,660,474	6,915,881
2007-HE4, 2.26% (1 Month USD LIBOR + 0.17%) due 07/25/47 ⁷	4,243,283	3,057,310
Banc of America Funding Trust		
2015-R2, 2.35% (1 Month USD LIBOR + 0.26%) due 04/29/37 ^{6,7}	10,000,000	9,717,377
Merrill Lynch Alternative Note Asset Trust Series		
2007-OAR3, 2.15% (1 Month USD LIBOR + 0.19%) due 07/25/47 ⁷	10,072,986	9,173,312
Luminant Mortgage Trust		
2006-2, 2.29% (1 Month USD LIBOR + 0.20%) due 02/25/46 ⁷	9,564,467	8,722,251
CitiMortgage Alternative Loan Trust Series		
2007-A7, 2.49% (1 Month USD LIBOR + 0.40%) due 07/25/37 ⁷	10,162,524	8,624,675

Macro Opportunities Fund
SCHEDULE OF INVESTMENTS (Unaudited)

June 30, 2018

	Face Amount [†]	Value
COLLATERALIZED MORTGAGE OBLIGATIONS^{††} - 20.7% (continued)		
Residential Mortgage Backed Securities - 18.1% (continued)		
Washington Mutual Mortgage Pass-Through Certificates WMALT Series Trust		
2006-AR9, 2.40% (1 Year CMT Rate + 0.84%) due 11/25/46 ⁷	8,126,635	\$ 7,072,409
Stanwich Mortgage Loan Co.		
2016-NPA1, 3.84% (WAC) due 10/16/46 ^{6,7}	5,845,111	5,839,976
American Home Mortgage Investment Trust		
2006-1, 2.49% (1 Month USD LIBOR + 0.40%) due 03/25/46 ⁷	4,931,848	4,794,703
Nomura Resecuritization Trust		
2015-4R, 1.41% (1 Month USD LIBOR + 0.43%) due 03/26/36 ^{6,7}	4,947,289	4,764,536
Bayview Opportunity Master Fund IIIa Trust		
2017-RN7, 3.10% due 09/28/32 ⁶	4,697,245	4,678,624
Bayview Opportunity Master Fund IIa Trust		
2017-RN5, 3.10% due 08/28/32 ⁶	4,077,934	4,056,596
Bayview Opportunity Master Fund IVb Trust		
2017-RPL1, 3.10% due 07/28/32 ⁶	3,696,570	3,690,278
Alliance Bancorp Trust		
2007-OA1, 2.33% (1 Month USD LIBOR + 0.24%) due 07/25/37 ⁷	3,689,973	3,212,019
Stanwich Mortgage Loan Company LLC		
2017-NPA1, 3.60% due 03/16/22 ⁶	2,884,416	2,881,272
VOLT LIV LLC		
2017-NPL1, 3.50% due 02/25/47 ⁶	2,684,636	2,684,349
Wachovia Asset Securitization Issuance II LLC Trust		
2007-HE1, 2.23% (1 Month USD LIBOR + 0.14%) due 07/25/37 ^{6,7}	1,833,693	1,721,742
Morgan Stanley Re-REMIC Trust		
2010-R5, 3.63% due 06/26/36 ⁶	1,519,046	1,337,143
First Franklin Mortgage Loan Trust		
2006-FF1, 2.53% (1 Month USD LIBOR + 0.44%) due 01/25/36 ⁷	1,225,000	1,205,032
Asset Backed Securities Corporation Home Equity Loan Trust		
2006-HE5, 2.23% (1 Month USD LIBOR + 0.14%) due 07/25/36 ⁷	928,038	908,072
Bayview Opportunity Master Fund IIIb Trust		
2017-RN3, 3.23% due 05/28/32 ⁶	880,706	880,539
Total Residential Mortgage Backed Securities		1,301,144,078
Commercial Mortgage Backed Securities - 1.4%		
GAHR Commercial Mortgage Trust		
2015-NRE, 3.49% (WAC) due 12/15/34 ^{6,7}	53,752,227	52,597,501
Citigroup Commercial Mortgage Trust		
2016-SMPL, 4.51% due 09/10/31 ⁶	22,450,000	22,178,622
GS Mortgage Securities Corporation Trust		
2017-STAY, 3.38% (1 Month USD LIBOR + 2.15%) due 07/15/32 ^{6,7}	16,531,000	16,465,924
GS Mortgage Securities Trust		
2014-GSFL, 5.13% (1 Month USD LIBOR + 3.90%) due 07/15/31 ^{6,7}	6,038,536	6,063,432
GE Business Loan Trust		
2007-1A, 2.52% (1 Month USD LIBOR + 0.45%) due 04/16/35 ^{6,7}	1,931,484	1,859,752

Macro Opportunities Fund
SCHEDULE OF INVESTMENTS (Unaudited)

June 30, 2018

	Face Amount [†]	Value
COLLATERALIZED MORTGAGE OBLIGATIONS^{††} - 20.7% (continued)		
Commercial Mortgage Backed Securities - 1.4% (continued)		
2007-1A, 2.24% (1 Month USD LIBOR + 0.17%) due 04/16/35 ^{6,7}	1,430,729	\$ 1,398,692
Total Commercial Mortgage Backed Securities		<u>100,563,923</u>
Government Agency - 1.0%		
Fannie Mae ¹⁹		
3.00% due 02/01/57	27,765,105	26,672,222
2.99% due 02/01/28	19,400,000	18,616,840
3.10% due 02/01/28	11,000,000	10,680,612
3.11% due 02/01/28	5,900,000	5,720,143
Freddie Mac Multifamily Structured Pass Through Certificates ¹⁹		
2018-K072, 3.50% (WAC) due 12/25/27 ⁷	6,300,000	6,301,480
Total Government Agency		<u>67,991,297</u>
Military Housing - 0.2%		
GMAC Commercial Mortgage Asset Corp.		
2004-POKA, 6.36% due 09/10/44 ⁸	9,000,000	9,511,426
Capmark Military Housing Trust		
2007-AET2, 6.06% due 10/10/52 ⁸	5,770,667	6,210,183
Total Military Housing		<u>15,721,609</u>
Total Collateralized Mortgage Obligations (Cost \$1,485,886,035)		<u>1,485,420,907</u>
SENIOR FLOATING RATE INTERESTS^{††,7} - 12.0%		
Technology - 3.2%		
Misyys Ltd.		
5.81% (3 Month USD LIBOR + 3.50%) due 06/13/24	36,251,063	35,576,430
4.25% (3 Month EURIBOR + 3.25%) due 06/13/24	EUR 3,473,750	4,021,989
Epicor Software		
5.35% (1 Month USD LIBOR + 3.25%) due 06/01/22	23,459,211	23,371,239
EIG Investors Corp.		
6.07% (3 Month USD LIBOR + 3.75%) due 02/09/23	17,588,781	17,552,196
TIBCO Software, Inc.		
5.60% (1 Month USD LIBOR + 3.50%) due 12/04/20	11,823,557	11,812,443
Severin Acquisition LLC		
7.11% (3 Month USD LIBOR + 4.75%) due 07/30/21	3,406,875	3,398,358
7.24% (3 Month USD LIBOR + 4.88%) due 07/30/21	3,403,750	3,382,647
7.36% (3 Month USD LIBOR + 5.00%) due 07/30/21	2,595,075	2,595,075
7.74% (3 Month USD LIBOR + 5.38%) due 07/30/21	786,000	789,930
Planview, Inc.		
7.34% (1 Month USD LIBOR + 5.25%) due 01/27/23 ^{†††,1}	8,847,251	8,768,394
Lytx, Inc.		
8.84% (1 Month USD LIBOR + 6.75%) due 08/31/23 ^{†††,1}	7,942,357	7,773,069
Optiv, Inc.		
5.31% (1 Month USD LIBOR + 3.25%) due 02/01/24	7,727,773	7,495,940
IRIS Software Group Ltd.		
4.76% (1 Month USD LIBOR + 4.25%) due 08/23/21 ^{†††,1}	GBP 5,450,000	7,193,105
SS&C Technologies, Inc.		
4.59% (1 Month USD LIBOR + 2.50%) due 04/16/25	6,872,635	6,868,786
Nimbus Acquisitions Bidco Ltd.		
8.25% (3 Month USD LIBOR + 6.25%) (in-kind rate was 1.00%) due 07/15/21 ^{†††,1,10}	GBP 5,056,088	6,616,783
LANDesk Group, Inc.		
6.35% (1 Month USD LIBOR + 4.25%) due 01/20/24	6,399,440	6,331,477
Bullhorn, Inc.		
9.09% (3 Month USD LIBOR + 6.75%) due 11/21/22 ^{†††,1}	5,179,590	5,151,281
9.11% (3 Month USD LIBOR + 6.75%) due 11/21/22 ^{†††,1}	139,279	123,975
AVSC Holding Corp.		
5.24% (1 Month USD LIBOR + 3.25%) due 03/03/25	5,137,125	5,077,175

Macro Opportunities Fund
SCHEDULE OF INVESTMENTS (Unaudited)

June 30, 2018

	Face Amount [†]	Value
SENIOR FLOATING RATE INTERESTS^{††,7} - 12.0% (continued)		
Technology - 3.2% (continued)		
Cvent, Inc.		
5.84% (1 Month USD LIBOR + 3.75%) due 11/29/24	4,987,500	\$ 4,975,031
Peak 10 Holding Corp.		
5.83% (3 Month USD LIBOR + 3.50%) due 08/01/24	4,963,497	4,899,915
Masergy Holdings, Inc.		
5.58% (3 Month USD LIBOR + 3.25%) due 12/15/23	4,763,564	4,755,609
Kronos, Inc.		
5.36% (3 Month USD LIBOR + 3.00%) due 11/01/23	4,443,947	4,432,037
Camelia Bidco Banc Civica		
5.42% (3 Month USD LIBOR + 4.75%) due 10/14/24	GBP 3,000,000	3,911,677
Greenway Health LLC		
6.08% (3 Month USD LIBOR + 3.75%) due 02/16/24	3,590,932	3,584,217
Jaggaer		
6.10% (Commercial Prime Lending Rate + 3.00%) and (1 Month USD LIBOR + 4.00%) due 12/28/24	3,541,125	3,523,419
Internet Brands, Inc.		
5.84% (1 Month USD LIBOR + 3.75%) due 09/13/24	3,361,387	3,358,126
OECconnection LLC		
6.10% (3 Month USD LIBOR + 4.00%) due 11/22/24	3,343,852	3,335,492
Advanced Computer Software		
6.78% (1 Month USD LIBOR + 4.75%) due 05/31/24	3,300,000	3,308,250
CPI Acquisition, Inc.		
6.36% (3 Month USD LIBOR + 4.50%) due 08/17/22	5,602,372	3,277,388
Ipreo Holdings		
5.09% (1 Month USD LIBOR + 3.00%) due 08/06/21	3,190,141	3,186,153
Ministry Brands LLC		
6.10% (1 Month USD LIBOR + 4.00%) due 12/02/22	2,544,175	2,531,455
Datix Bidco Ltd.		
7.02% (6 Month USD LIBOR + 4.50%) due 04/28/25 ^{†††,1}	2,556,000	2,531,160
Ping Identity Corp.		
5.84% (1 Month USD LIBOR + 3.75%) due 01/24/25	2,100,000	2,094,750
Viewpoint, Inc.		
8.25% (3 Month USD LIBOR + 4.25%) due 07/19/24	2,089,500	2,092,112
Park Place Technologies LLC		
6.09% (1 Month USD LIBOR + 4.00%) due 03/29/25	1,800,000	1,797,750
Flexera Software LLC		
5.35% (1 Month USD LIBOR + 3.25%) due 02/26/25	1,670,813	1,664,029
Project Accelerate Parent, LLC		
6.25% (1 Month USD LIBOR + 4.25%) due 01/02/25	1,496,250	1,495,277
MRI Software LLC		
7.84% (3 Month USD LIBOR + 5.50%) due 06/30/23	1,273,156	1,260,425
6.50% (3 Month USD LIBOR + 5.50%) due 06/30/23	62,500	61,875
7.56% (1 Month USD LIBOR + 5.50%) due 06/30/23	62,187	61,566
6.50% (1 Month USD LIBOR + 5.50%) due 06/30/23 ^{†††,1}	19,250	17,725
GlobalLogic Holdings, Inc.		
6.08% (3 Month USD LIBOR + 3.75%) due 06/20/22	1,226,204	1,226,204
CogitalGroup		
4.50% (3 Month EURIBOR + 4.50%) due 11/25/23 ^{†††}	EUR 1,000,000	1,156,002
Brave Parent Holdings, Inc.		
6.33% (3 Month USD LIBOR + 4.00%) due 04/18/25	950,000	953,562
Aspect Software, Inc.		
12.59% (1 Month USD LIBOR + 10.50%) due 05/25/20 ²	1,018,709	944,853

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June 30, 2018

	Face Amount	Value
SENIOR FLOATING RATE INTERESTS^{††,7} - 12.0% (continued)		
Technology - 3.2% (continued)		
Quorum Business Solutions		
7.11% (3 Month USD LIBOR + 4.75%) due 08/07/21	674,586	\$ 676,273
Total Technology		231,012,624
Consumer, Non-cyclical - 2.3%		
Diamond (BC) B.V.		
5.10% (2 Month USD LIBOR + 3.00%) due 09/06/24	10,374,643	10,167,150
3.25% (2 Month EURIBOR + 3.25%) due 09/06/24	EUR 3,383,000	3,869,593
Sigma Holding BV (Flora Food)		
3.50% (3 Month EURIBOR + 3.50%) due 03/07/25	EUR 4,000,000	4,571,462
3.00% (3 Month USD LIBOR + 3.00%) due 03/07/25	3,300,000	3,264,954
4.00% (3 Month USD LIBOR + 4.00%) due 03/07/25	GBP 2,100,000	2,724,897
Endo Luxembourg Finance Co.		
6.38% (1 Month USD LIBOR + 4.25%) due 04/29/24	9,577,537	9,553,593
IHC Holding Corp.		
8.84% (1 Month USD LIBOR + 6.75%) due 04/30/21 ^{†††,1}	8,482,953	8,422,786
Davis Vision		
5.09% (1 Month USD LIBOR + 3.00%) due 12/02/24	7,589,249	7,534,682
Affordable Care Holdings Corp.		
6.85% (2 Month USD LIBOR + 4.75%) due 10/24/22	7,068,750	7,068,750
Hanger, Inc.		
5.59% (1 Month USD LIBOR + 3.50%) due 03/06/25	6,982,500	6,956,316
Lineage Logistics LLC		
5.09% (1 Month USD LIBOR + 3.00%) due 02/27/25	6,882,750	6,831,129
AI Aqua Zip Bidco Pty Ltd.		
5.34% (1 Month USD LIBOR + 3.25%) due 12/13/23	6,313,553	6,278,071
Authentic Brands		
5.59% (1 Month USD LIBOR + 3.50%) due 09/27/24	5,929,564	5,904,838
Immuco, Inc.		
7.09% (1 Month USD LIBOR + 5.00%) due 06/15/21	5,494,500	5,551,753
ScribeAmerica Intermediate Holdco LLC (Healthchannels)		
6.81% (3 Month USD LIBOR + 4.50%) due 04/03/25	5,236,875	5,236,875
One Call Medical, Inc.		
7.32% (1 Month USD LIBOR + 5.25%) due 11/27/22	4,727,629	4,514,885
IVC Acquisition Midco Ltd.		
5.00% (1 Month USD LIBOR + 4.50%) due 01/26/24	GBP 3,405,000	4,485,637
Arctic Glacier Group Holdings, Inc.		
5.59% (1 Month USD LIBOR + 3.50%) due 03/20/24	4,395,782	4,410,904
Grocery Outlet, Inc.		
5.59% (1 Month USD LIBOR + 3.50%) due 10/21/21	4,306,813	4,301,429
DJO Finance LLC		
5.45% (1 Month USD LIBOR + 3.25%) and (3 Month USD LIBOR + 3.25%) due 06/08/20	3,668,246	3,647,631
NES Global Talent		
7.86% (3 Month USD LIBOR + 5.50%) due 05/11/23	3,150,000	3,134,250
Packaging Coordinators Midco, Inc.		
6.34% (3 Month USD LIBOR + 4.00%) due 06/30/23	3,136,000	3,134,056
Smart & Final Stores LLC		
5.59% (1 Month USD LIBOR + 3.50%) due 11/15/22	3,200,000	3,120,000
SHO Holding I Corp.		
7.36% (3 Month USD LIBOR + 5.00%) due 10/27/22	3,347,197	3,012,477
Avantor, Inc.		
6.09% (1 Month USD LIBOR + 4.00%) due 11/21/24	2,388,000	2,397,958
4.25% (1 Month EURIBOR + 4.25%) due 11/21/24	EUR 497,500	583,029

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	Face Amount	Value
SENIOR FLOATING RATE INTERESTS^{††,7} - 12.0% (continued)		
Consumer, Non-cyclical - 2.3% (continued)		
BCPE Eagle Buyer LLC		
6.34% (1 Month USD LIBOR + 4.25%) due 03/18/24	2,869,705	\$ 2,711,871
CTI Foods Holding Co. LLC		
5.60% (1 Month USD LIBOR + 3.50%) due 06/29/20	2,225,000	1,909,784
9.35% (1 Month USD LIBOR + 7.25%) due 06/28/21	1,035,000	769,781
Chef's Warehouse Parent LLC		
6.09% (1 Month USD LIBOR + 4.00%) due 06/22/22	2,563,689	2,579,712
Pelican Products, Inc.		
5.48% (1 Month USD LIBOR + 3.50%) due 05/01/25	2,500,000	2,493,750
Equian LLC		
5.33% (1 Month USD LIBOR + 3.25%) due 05/20/24	2,487,437	2,477,065
Nellson Nutraceutical (US)		
6.58% (Commercial Prime Lending Rate + 3.25%) and (3 Month USD LIBOR + 4.25%) due 12/23/21	2,423,252	2,411,135
Gem Acquisitions, Inc. (Genex)		
5.28% (1 Month USD LIBOR + 3.25%) due 03/08/25	2,200,000	2,176,174
Reddy Ice Holdings, Inc.		
11.83% (3 Month USD LIBOR + 9.50%) due 11/01/19	1,125,000	1,067,344
7.88% (Commercial Prime Lending Rate + 4.50%) and (3 Month USD LIBOR + 5.50%) due 05/01/19	1,045,476	1,038,158
Certara, Inc.		
5.83% (3 Month USD LIBOR + 3.50%) due 08/15/24	1,679,963	1,684,163
Give and Go Prepared Foods Corp.		
6.58% (3 Month USD LIBOR + 4.25%) due 07/29/23	1,692,710	1,586,916
Valeo Foods Group Ltd.		
3.75% (3 Month EURIBOR + 3.75%) due 08/27/24	EUR 1,225,000	1,425,042
Examworks Group, Inc.		
5.34% (1 Month USD LIBOR + 3.25%) due 07/27/23	1,351,613	1,351,045
CPI Holdeo LLC		
5.59% (1 Month USD LIBOR + 3.50%) due 03/21/24	1,185,004	1,189,448
MDVIP LLC		
6.34% (1 Month USD LIBOR + 4.25%) due 11/14/24	997,500	999,994
Nellson Nutraceutical (CAD)		
6.58% (Commercial Prime Lending Rate + 3.25%) and (3 Month USD LIBOR + 4.25%) due 12/23/21	996,180	991,199
Alegeus Technologies LLC		
7.33% (3 Month USD LIBOR + 5.00%) due 04/28/23 ^{†††,1}	990,000	982,037
Executive Consultant Group		
6.59% (1 Month USD LIBOR + 4.50%) due 06/20/24	955,882	946,324
Waterlogic Holdings Ltd.		
3.75% (3 Month EURIBOR + 3.75%) due 03/14/25	EUR 700,000	816,868
Duran Group Holding GMBH		
4.00% (3 Month EURIBOR + 4.00%) due 03/29/24	EUR 439,412	507,961
4.00% (3 Month EURIBOR + 4.00%) due 12/20/24	EUR 150,000	173,400
Alpha BidCo SAS		
due 01/30/23 ⁹	EUR 279,950	325,626
WEI Sales LLC (Wells Enterprises)		
4.84% (1 Month USD LIBOR + 2.75%) due 03/31/25	299,250	302,242
Cheese Bidco B.V.		
due 01/30/23 ⁹	EUR 120,050	139,637
Targus Group International, Inc.		
due 05/24/16 ^{†††,1,2,9}	152,876	-
Total Consumer, Non-cyclical		163,735,781
Industrial - 2.0%		
DAE Aviation		
5.84% (1 Month USD LIBOR + 3.75%) due 07/07/22	14,122,010	14,127,941

Macro Opportunities Fund
SCHEDULE OF INVESTMENTS (Unaudited)

June 30, 2018

	Face Amount [†]	Value
SENIOR FLOATING RATE INTERESTS^{††,7} - 12.0% (continued)		
Industrial - 2.0% (continued)		
Springs Window Fashions		
6.32% (3 Month USD LIBOR + 4.25%) due 06/15/25	7,650,000	\$ 7,678,688
10.57% (3 Month USD LIBOR + 8.50%) due 06/15/26	5,500,000	5,280,000
Tronair Parent, Inc.		
7.11% (3 Month USD LIBOR + 4.75%) due 09/08/23	6,668,044	6,634,704
Hayward Industries, Inc.		
5.59% (1 Month USD LIBOR + 3.50%) due 08/05/24	3,920,375	3,922,845
10.34% (1 Month USD LIBOR + 8.25%) due 08/04/25	2,600,000	2,600,000
Filtration Group Corp.		
5.09% (3 Month USD LIBOR + 3.00%) due 03/29/25	6,200,000	6,193,800
Kuehg Corp. - Kindercare		
6.08% (3 Month USD LIBOR + 3.75%) due 08/12/22	6,077,766	6,054,974
Pregis Holding I Corp.		
5.83% (3 Month USD LIBOR + 3.50%) due 05/20/21	6,053,984	6,019,960
Arctic Long Carriers		
6.59% (1 Month USD LIBOR + 4.50%) due 05/18/23	5,346,000	5,352,682
Diversitech Holdings, Inc.		
5.34% (3 Month USD LIBOR + 3.00%) due 06/03/24	4,098,548	4,080,638
9.84% (3 Month USD LIBOR + 7.50%) due 06/02/25	1,000,000	1,007,500
CPG International LLC		
6.25% (6 Month USD LIBOR + 3.75%) due 05/05/24	4,819,906	4,811,856
Titan Acquisition Ltd. (Husky)		
5.09% (1 Month USD LIBOR + 3.00%) due 03/28/25	4,339,125	4,268,094
PT Intermediate Holdings III LLC		
6.33% (3 Month USD LIBOR + 4.00%) due 12/09/24	3,393,750	3,381,023
10.33% (3 Month USD LIBOR + 8.00%) due 12/08/25	400,000	402,000
CHI Overhead Doors, Inc.		
5.34% (1 Month USD LIBOR + 3.25%) due 07/29/22	3,502,444	3,509,729
Resource Label Group LLC		
6.80% (3 Month USD LIBOR + 4.50%) due 05/26/23	1,972,879	1,933,421
10.80% (3 Month USD LIBOR + 8.50%) due 11/26/23	1,500,000	1,485,000
ICSH Parent, Inc.		
5.35% (1 Month USD LIBOR + 3.25%) due 04/29/24	3,216,174	3,208,133
Argo Merchants		
6.08% (3 Month USD LIBOR + 3.75%) due 12/06/24	2,985,417	2,989,148
Advanced Integration Technology LP		
7.22% (3 Month USD LIBOR + 4.75%) due 04/03/23	2,751,759	2,744,879
Vectra Co.		
5.34% (1 Month USD LIBOR + 3.25%) due 03/08/25	2,750,000	2,731,658
Hardware Holdings LLC		
8.59% (1 Month USD LIBOR + 6.50%) due 03/30/20 ^{†††,1}	2,756,250	2,597,766
Hanjin International Corp.		
4.86% (3 Month USD LIBOR + 2.50%) due 10/19/20	2,600,000	2,596,750
Dimora Brands, Inc.		
5.59% (1 Month USD LIBOR + 3.50%) due 08/24/24	2,483,744	2,483,744
Bioplan USA, Inc.		
6.84% (1 Month USD LIBOR + 4.75%) due 09/23/21	2,648,073	2,462,708
CPM Holdings, Inc.		
5.59% (1 Month USD LIBOR + 3.50%) due 04/11/22	2,240,066	2,259,666
Capstone Logistics		
6.59% (1 Month USD LIBOR + 4.50%) due 10/07/21	2,082,923	2,060,532
Thermasys Corp.		
6.34% (3 Month USD LIBOR + 4.00%) due 05/03/19	2,123,813	2,054,789

Macro Opportunities Fund
SCHEDULE OF INVESTMENTS (Unaudited)

June 30, 2018

	Face Amount	Value
SENIOR FLOATING RATE INTERESTS^{††,†} - 12.0% (continued)		
Industrial - 2.0% (continued)		
Fortis Solutions Group LLC		
6.59% (1 Month USD LIBOR + 4.50%) due 12/15/23 ^{†††,1}	1,833,207	\$ 1,831,802
Hillman Group, Inc.		
5.83% (3 Month USD LIBOR + 3.50%) due 05/30/25	1,830,216	1,822,218
Survitec		
5.65% (6 Month USD LIBOR + 4.75%) due 03/12/22	GBP 1,125,000	1,430,620
4.25% (6 Month EURIBOR + 4.25%) due 03/12/22	EUR 300,000	340,085
Zodiac Pool Solutions LLC		
8.00% (Commercial Prime Lending Rate + 3.00%) due 12/20/23	1,730,186	1,728,023
American Bath Group LLC		
6.58% (3 Month USD LIBOR + 4.25%) due 09/30/23	1,572,402	1,578,298
National Technical Systems		
8.23% (1 Month USD LIBOR + 6.25%) due 06/12/21 ^{†††,1}	1,569,444	1,530,208
Flex Acquisition Company, Inc.		
3.25% (3 Month USD LIBOR + 3.25%) due 06/21/25	1,400,000	1,395,912
Endries Acquisition Holdings, Inc.		
6.80% (1 Month USD LIBOR + 4.75%) due 06/01/23 ^{†††,1}	1,240,625	1,230,444
Klockner Pentaplast of America, Inc.		
4.75% (3 Month EURIBOR + 4.75%) due 06/30/22	EUR 1,100,000	1,212,736
SLR Consulting Ltd.		
4.00% (3 Month USD LIBOR + 4.00%) due 05/14/25	1,190,970	1,158,218
Shilton Bideo Ltd.		
3.25% (3 Month EURIBOR + 3.25%) due 07/12/24	EUR 1,000,000	1,153,667
Safety Bideo Ltd.		
5.01% (1 Month USD LIBOR + 4.50%) due 11/06/24 ^{†††,1}	GBP 850,000	1,111,645
Swissport Investments S.A.		
4.75% (1 Month EURIBOR + 4.75%) due 02/08/22	EUR 869,048	1,009,695
Berlin Packaging LLC		
5.04% (1 Month USD LIBOR + 3.00%) due 11/07/25	1,000,000	993,250
Patriot Container Corp. (Wastequip)		
5.59% (1 Month USD LIBOR + 3.50%) due 03/20/25	897,750	893,261
Amspec Services, Inc.		
6.81% (3 Month USD LIBOR + 4.50%) due 07/01/22	796,000	792,020
Recess Holdings, Inc.		
6.20% (3 Month USD LIBOR + 3.75%) due 09/30/24	699,476	698,602
Transcendia Holdings, Inc.		
5.59% (1 Month USD LIBOR + 3.50%) due 05/30/24	646,750	643,924
EXC Holdings III Corp.		
5.83% (3 Month USD LIBOR + 3.50%) due 12/02/24	497,500	497,192
Tank Holdings Corp.		
5.75% (1 Month USD LIBOR + 3.50%) and (3 Month USD LIBOR + 3.50%) due 03/16/22	415,217	415,217
Wencor Group		
6.00% (Commercial Prime Lending Rate + 2.50%) and (1 Month LIBOR + 3.50%) due 06/19/19 ^{†††,1}	246,154	240,549
Total Industrial		140,642,214
Consumer, Cyclical - 2.0%		
Mavis Tire Express Services Corp.		
5.33% (1 Month USD LIBOR + 3.25%) due 03/20/25	11,522,075	11,406,854
Petco Animal Supplies, Inc.		
5.61% (3 Month USD LIBOR + 3.25%) due 01/26/23	15,127,119	10,891,525
Navistar Inc.		
5.53% (1 Month USD LIBOR + 3.50%) due 11/06/24	8,279,250	8,274,117

Macro Opportunities Fund
SCHEDULE OF INVESTMENTS (Unaudited)

June 30, 2018

	Face Amount [†]	Value
SENIOR FLOATING RATE INTERESTS^{††,7} - 12.0% (continued)		
Consumer, Cyclical - 2.0% (continued)		
EG Finco Ltd.		
6.33% (3 Month USD LIBOR + 4.00%) due 02/07/25	3,890,250	\$ 3,853,293
4.00% (2 Month EURIBOR + 4.00%) due 02/07/25	2,559,021	2,954,080
5.51% (2 Month USD LIBOR + 4.75%) due 02/07/25	997,500	1,299,750
6.34% (1 Month USD LIBOR + 4.00%) due 02/07/25	100,000	99,050
CD&R Firefly Bidco Ltd.		
4.50% (3 Month USD LIBOR + 4.50%) due 05/10/25	3,800,000	4,964,169
3.50% (3 Month EURIBOR + 3.50%) due 05/10/25	2,500,000	2,890,005
Accuride Corp.		
7.58% (3 Month USD LIBOR + 5.25%) due 11/17/23	7,745,746	7,823,203
BBB Industries, LLC		
6.59% (1 Month USD LIBOR + 4.50%) due 11/03/21	3,708,991	3,708,991
4.50% (3 Month USD LIBOR + 4.50%) due 06/26/25	2,850,000	2,828,625
6.39% (Commercial Prime Lending Rate + 3.00%) and (1 Month USD LIBOR + 4.00%) due 11/04/19 ^{†††,1}	1,050,000	1,010,463
USIC Holding, Inc.		
5.34% (3 Month USD LIBOR + 3.25%) due 12/08/23	6,742,165	6,722,478
Amaya Holdings B.V.		
3.50% (3 Month USD LIBOR + 3.50%) due 07/29/25	5,400,000	5,386,500
3.50% (3 Month USD LIBOR + 3.50%) due 07/29/25	5,024,247	5,014,198
At Home Holding III Corp.		
5.86% (3 Month USD LIBOR + 3.50%) due 06/03/22	4,850,000	4,837,875
Leslie's Poolmart, Inc.		
5.59% (1 Month USD LIBOR + 3.50%) due 08/16/23	4,666,417	4,657,084
Peer Holding III BV		
3.50% (3 Month EURIBOR + 3.50%) due 03/08/25	4,050,000	4,631,159
Cyan Blue Holdco 3 Ltd.		
4.50% (3 Month USD LIBOR + 4.00%) due 08/23/24	3,404,366	4,482,689
Learning Care Group (US), Inc.		
5.49% (1 Month USD LIBOR + 3.25%) and (3 Month USD LIBOR + 3.25%) due 03/13/25	4,200,000	4,173,750
Acosta, Inc.		
5.34% (1 Month USD LIBOR + 3.25%) due 09/26/21	2,440,919	1,833,740
5.56% (Commercial Prime Lending Rate + 2.25%) and (1 Month USD LIBOR + 3.25%) due 09/26/19	2,266,667	1,702,833
5.48% (3 Month USD LIBOR + 3.25%) due 09/26/19	666,667	500,833
Truck Hero, Inc.		
5.84% (1 Month USD LIBOR + 3.75%) due 04/22/24	3,750,000	3,743,738
Galls LLC		
8.34% (1 Month USD LIBOR + 6.25%) due 01/31/25 ^{†††,1}	3,378,892	3,343,094
8.33% (1 Month USD LIBOR + 6.25%) due 01/31/24 ^{†††,1}	198,272	174,217
Checkers Drive-In Restaurants, Inc.		
6.35% (1 Month USD LIBOR + 4.25%) due 04/25/24	3,416,989	3,344,378
Blue Nile, Inc.		
8.59% (1 Month USD LIBOR + 6.50%) due 02/17/23	3,325,000	3,341,625
Lands' End, Inc.		
5.34% (1 Month USD LIBOR + 3.25%) due 04/02/21	3,241,536	3,128,083
Belk, Inc.		
7.09% (3 Month USD LIBOR + 4.75%) due 12/12/22	3,702,599	2,855,630
IRB Holding Corp.		
5.27% (1 Month USD LIBOR + 3.25%) and (3 Month USD LIBOR + 3.25%) due 02/05/25	2,750,000	2,752,283
Paint Intermediate III (Wesco)		
5.25% (3 Month USD LIBOR + 4.25%) due 06/06/24	2,400,000	2,376,000
Sears Roebuck Acceptance Corp.		
6.51% (1 Month USD LIBOR + 4.50%) due 01/18/19	2,079,061	2,066,940

Macro Opportunities Fund
SCHEDULE OF INVESTMENTS (Unaudited)

June 30, 2018

	Face Amount	Value
SENIOR FLOATING RATE INTERESTS^{††,7} - 12.0% (continued)		
Consumer, Cyclical - 2.0% (continued)		
Dealer Tire LLC		
5.63% (3 Month USD LIBOR + 2.38%) due 12/22/21	2,067,014	\$ 2,020,506
DG Investment Intermediate Holdings 2, Inc.		
5.09% (1 Month USD LIBOR + 3.00%) due 02/03/25	1,346,161	1,336,065
Packers Sanitation Services, Inc.		
5.27% (1 Month USD LIBOR + 3.25%) due 12/04/24	1,046,994	1,039,582
Richmond UK Bidco Ltd.		
4.75% (1 Month USD LIBOR + 4.25%) due 03/03/24	GBP 777,012	1,002,454
Gopher Resource LLC		
5.34% (1 Month USD LIBOR + 3.25%) due 03/06/25	997,500	997,500
K & N Parent, Inc.		
7.08% (3 Month USD LIBOR + 4.75%) due 10/20/23	976,113	976,113
IBC Capital Ltd.		
6.08% (3 Month USD LIBOR + 3.75%) due 06/08/23	947,875	947,088
LegalZoom.com, Inc.		
6.59% (1 Month USD LIBOR + 4.50%) due 11/21/24	895,452	897,691
Safe Fleet Holdings LLC		
4.99% (1 Month USD LIBOR + 3.00%) due 02/03/25	740,000	732,141
SMG US Midco 2, Inc.		
9.09% (1 Month USD LIBOR + 7.00%) due 01/23/26	600,000	604,002
Total Consumer, Cyclical		143,626,394
Communications - 1.0%		
Cengage Learning Acquisitions, Inc.		
6.34% (1 Month USD LIBOR + 4.25%) due 06/07/23	29,195,052	26,749,966
Mcgraw-Hill Global Education Holdings LLC		
6.09% (1 Month USD LIBOR + 4.00%) due 05/04/22	8,300,175	8,106,532
Dominion Web Solutions LLC		
7.84% (1 Month USD LIBOR + 5.75%) due 06/15/24 ^{†††,1}	7,481,923	7,371,372
Zephyr Bidco Ltd.		
7.50% (3 Month USD LIBOR + 7.50%) due 06/07/26	GBP 4,476,667	5,878,923
Flight Bidco, Inc.		
3.50% (3 Month USD LIBOR + 3.50%) due 06/07/25	4,250,000	4,234,062
7.50% (3 Month USD LIBOR + 7.50%) due 06/07/26	1,000,000	995,000
Market Track LLC		
6.58% (Commercial Prime Lending Rate + 3.25%) and (3 Month USD LIBOR + 4.25%) due 06/05/24	4,218,125	4,197,034
Neustar, Inc.		
5.59% (1 Month USD LIBOR + 3.50%) due 08/08/24	3,677,735	3,677,735
Proquest LLC		
5.84% (1 Month USD LIBOR + 3.75%) due 10/24/21	2,959,685	2,970,783
Radiate HoldCo LLC		
5.09% (1 Month USD LIBOR + 3.00%) due 02/01/24	2,986,143	2,940,873
Comet Bidco Ltd.		
7.31% (3 Month USD LIBOR + 5.00%) due 09/29/24	1,600,000	1,542,672
Imagine Print Solutions LLC		
6.85% (1 Month USD LIBOR + 4.75%) due 06/21/22	1,629,375	1,499,025
Liberty Cablevision of Puerto Rico LLC		
5.85% (3 Month USD LIBOR + 3.50%) due 01/07/22	1,030,000	995,495

Macro Opportunities Fund
SCHEDULE OF INVESTMENTS (Unaudited)

June 30, 2018

	Face Amount	Value
SENIOR FLOATING RATE INTERESTS^{††,7} - 12.0% (continued)		
Communications - 1.0% (continued)		
TVC Albany, Inc.		
6.09% (1 Month USD LIBOR + 4.00%) due 09/18/24	843,452	\$ 843,452
Total Communications		<u>72,002,924</u>
Basic Materials - 0.5%		
A-Gas Ltd.		
7.08% (3 Month USD LIBOR + 4.75%) due 08/11/24 ^{†††,1}	6,587,833	6,472,758
4.75% (3 Month EURIBOR + 4.75%) due 07/25/24 ^{†††,1}	EUR 2,750,000	3,195,700
GrafTech Finance, Inc.		
5.50% (1 Month USD LIBOR + 3.50%) due 02/12/25	9,265,000	9,201,349
Dubois Chemicals, Inc.		
5.34% (1 Month USD LIBOR + 3.25%) due 03/15/24	3,015,308	3,019,077
Hoffmaster Group, Inc.		
6.09% (1 Month USD LIBOR + 4.00%) due 11/21/23	2,643,291	2,648,261
ICP Industrial, Inc.		
6.09% (1 Month USD LIBOR + 4.00%) due 11/03/23	2,281,829	2,270,420
ASP Chromaflo Dutch I B.V.		
5.59% (1 Month USD LIBOR + 3.50%) due 11/20/23	1,787,405	1,793,000
Big River Steel LLC		
7.33% (3 Month USD LIBOR + 5.00%) due 08/23/23	1,687,250	1,707,294
PMHC II, Inc. (Prince)		
5.90% (3 Month USD LIBOR + 3.50%) due 03/29/25	1,396,250	1,395,091
ASP Chromaflo Intermediate Holdings, Inc.		
5.59% (1 Month USD LIBOR + 3.50%) due 11/20/23	1,371,109	1,375,401
Invictus MD Strategies Corp.		
5.10% (2 Month USD LIBOR + 3.00%) due 03/28/25	1,296,750	1,295,129
Nexeo Solutions LLC		
5.58% (3 Month USD LIBOR + 3.25%) due 06/09/23	295,517	295,393
Azelis Finance S.A.		
3.50% (3 Month EURIBOR + 3.50%) due 12/16/22	EUR 249,292	290,470
Total Basic Materials		<u>34,959,343</u>
Financial - 0.4%		
National Financial Partners Corp.		
5.09% (1 Month USD LIBOR + 3.00%) due 01/08/24	9,557,401	9,485,721
USI, Inc.		
5.33% (3 Month USD LIBOR + 3.00%) due 05/16/24	9,502,945	9,438,800
HUB International Ltd.		
5.36% (2 Month USD LIBOR + 3.00%) due 04/25/25	4,100,000	4,072,448
York Risk Services		
5.84% (1 Month USD LIBOR + 3.75%) due 10/01/21	2,986,887	2,891,934
Jane Street Group LLC		
5.84% (1 Month USD LIBOR + 3.75%) due 08/25/22	2,298,406	2,312,771
Northstar Financial Services LLC		
5.59% (1 Month USD LIBOR + 3.50%) due 05/25/25	1,700,000	1,697,161
American Stock Transfer & Trust		
8.50% (3 Month USD LIBOR + 4.50%) due 06/26/20	1,537,282	1,539,203
Institutional Shareholder Services		
6.06% (3 Month USD LIBOR + 3.75%) due 10/16/24	731,500	731,047
6.07% (Commercial Prime Lending Rate + 2.75%) and (3 Month USD LIBOR + 3.75%) due 10/16/24	66,667	66,625
Total Financial		<u>32,235,710</u>
Utilities - 0.3%		
Invenergy Thermal Operating I, LLC		
7.83% (3 Month USD LIBOR + 5.50%) due 10/19/22	11,994,530	11,874,584
8.50% (3 Month USD LIBOR + 3.50%) due 06/25/25	2,000,000	2,000,000
MRP Generation Holding		
9.33% (3 Month USD LIBOR + 7.00%) due 10/18/22	3,438,750	3,249,619

Macro Opportunities Fund
SCHEDULE OF INVESTMENTS (Unaudited)

June 30, 2018

	Face Amount [†]	Value
SENIOR FLOATING RATE INTERESTS^{††,7} - 12.0% (continued)		
Utilities - 0.3% (continued)		
Terraform AP Acquisition Holdings LLC		
6.58% (3 Month USD LIBOR + 4.25%) due 06/27/22	2,239,601	\$ 2,242,401
Bhi Investments LLC		
6.98% (3 Month USD LIBOR + 4.50%) due 08/28/24	1,558,875	1,543,286
Osmose Utility Services, Inc.		
6.08% (3 Month USD LIBOR + 3.75%) due 08/22/22	1,296,266	1,299,506
Panda Power		
8.83% (3 Month USD LIBOR + 6.50%) due 08/21/20	1,298,500	1,211,929
Stonewall		
7.83% (3 Month USD LIBOR + 5.50%) due 11/13/21	366,902	364,150
Total Utilities		23,785,475
Energy - 0.3%		
Permian Production Partners		
8.09% (1 Month USD LIBOR + 6.00%) due 05/20/24	12,350,000	12,164,750
Gavilan Resources LLC		
8.09% (1 Month USD LIBOR + 6.00%) due 03/01/24	2,050,000	2,010,292
Summit Midstream Partners, LP		
8.09% (1 Month USD LIBOR + 6.00%) due 05/13/22	1,842,500	1,862,086
Ultra Petroleum, Inc.		
5.09% (1 Month USD LIBOR + 3.00%) due 04/12/24	1,850,000	1,700,853
Riverstone Utopia Member LLC		
6.34% (1 Month USD LIBOR + 4.25%) due 10/17/24	1,350,000	1,349,163
PSS Companies		
6.83% (3 Month USD LIBOR + 4.50%) due 01/28/20	839,186	826,598
Total Energy		19,913,742
Total Senior Floating Rate Interests		861,914,207
(Cost \$874,948,304)		
FOREIGN GOVERNMENT DEBT^{††} - 6.4%		
Government of Japan		
due 09/03/18 ⁴	JPY 10,265,000,000	92,739,839
due 07/09/18 ⁴	JPY 2,382,000,000	21,516,037
due 07/20/18 ⁴	JPY 1,493,200,000	13,488,218
due 07/30/18 ⁴	JPY 1,200,000,000	10,840,148
due 07/02/18 ⁴	JPY 290,000,000	2,619,456
Total Government of Japan		141,203,698
Republic of Hungary		
due 07/25/18 ⁴	HUF 25,358,900,000	89,908,010
due 09/26/18 ⁴	HUF 3,486,000,000	12,354,287
due 11/21/18 ⁴	HUF 3,100,000,000	10,983,389
due 08/08/18 ⁴	HUF 2,500,000,000	8,862,838
due 07/18/18 ⁴	HUF 2,390,000,000	8,473,915
5.50% due 12/20/18	HUF 1,580,000,000	5,736,338
due 07/04/18 ⁴	HUF 300,000,000	1,063,754
Total Republic of Hungary		137,382,531
Czech Republic		
4.60% due 08/18/18	CZK 1,702,450,000	76,934,564
due 10/26/18 ⁴	CZK 575,000,000	25,853,615
due 08/31/18 ⁴	CZK 238,000,000	10,697,221
Total Czech Republic		113,485,400
State of Israel		
0.50% due 10/31/18	ILS 252,570,000	69,357,850
Total Foreign Government Debt		461,429,479
(Cost \$478,854,011)		
CORPORATE BONDS^{††} - 5.6%		
Financial - 3.0%		
Station Place Securitization Trust Series		
3.09% (1 Month USD LIBOR + 1.00%) due 03/24/19 ^{6,7}	51,000,000	51,000,000
3.21% (1 Month USD LIBOR + 1.25%) due 11/24/18 ^{6,7}	32,000,000	32,000,003
2.71% (1 Month USD LIBOR + 0.70%) due 06/24/19 ^{6,7}	30,500,000	30,500,000
American Equity Investment Life Holding Co.		
5.00% due 06/15/27	28,388,000	27,705,451
Citigroup, Inc.		
6.25% ^{11,12}	16,866,000	17,498,475
Atlas Mara Ltd.		
8.00% due 12/31/20	14,400,000	12,960,000
Station Place Securitization Trust		
2.96% (1 Month USD LIBOR + 1.00%) due 08/24/18 ^{6,7}	9,300,000	9,290,151
2.84% (1 Month USD LIBOR + 0.75%) due 08/24/18 ^{6,7}	3,500,000	3,500,000
Jefferies Finance LLC / JFIN Company-Issuer Corp.		
7.25% due 08/15/24 ⁶	8,255,000	8,089,900
FBM Finance, Inc.		
8.25% due 08/15/21 ⁶	6,078,000	6,328,718
Customers Bank		
6.13% due 06/26/29 ^{8,12}	4,500,000	4,624,956

Macro Opportunities Fund
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	Face Amount	Value
CORPORATE BONDS^{††} - 5.6% (continued)		
Financial - 3.0% (continued)		
QBE Insurance Group Ltd. 7.50% due 11/24/43 ^{6,12}	3,800,000	\$ 4,142,000
Univest Corporation of Pennsylvania 5.10% due 03/30/25 ¹²	2,500,000	2,519,405
Hospitality Properties Trust 5.25% due 02/15/26	2,003,000	2,032,387
Lincoln Finance Ltd. 7.38% due 04/15/21 ⁶	1,275,000	1,316,278
Total Financial		<u>213,507,724</u>
Industrial - 0.7%		
Encore Capital Group, Inc. 5.63% due 08/11/24 ^{†††}	39,600,000	38,488,428
Yamana Gold, Inc. 4.76% due 03/23/22 ^{†††}	4,750,000	4,706,870
4.78% due 06/10/23 ^{†††}	550,000	539,621
Reynolds Group Issuer Incorporated / Reynolds Group Issuer LLC / Reynolds Group Issuer Luxembourg 5.85% (3 Month USD LIBOR + 3.50%) due 07/15/21 ^{6,7}	3,960,000	3,996,828
Cleaver-Brooks, Inc. 7.88% due 03/01/23 ⁶	2,690,000	2,770,700
Princess Juliana International Airport Operating Company N.V. 5.50% due 12/20/27 ⁸	1,556,291	1,408,288
Grinding Media Inc. / MC Grinding Media Canada Inc. 7.38% due 12/15/23 ⁶	600,000	625,500
Total Industrial		<u>52,536,235</u>
Basic Materials - 0.6%		
BHP Billiton Finance USA Ltd. 6.75% due 10/19/75 ^{6,12}	18,140,000	19,672,830
Yamana Gold, Inc. 4.95% due 07/15/24	14,734,000	14,717,940
4.63% due 12/15/27	3,200,000	3,066,029
Eldorado Gold Corp. 6.13% due 12/15/20 ⁶	7,175,000	6,923,875
Mirabela Nickel Ltd. 9.50% due 06/24/19	1,885,418	414,792
New Day Aluminum 10.00% (in-kind rate was 10.00%) due 10/28/20 ^{†††,1,10}	51,096	51,096
Total Basic Materials		<u>44,846,562</u>
Communications - 0.5%		
Cengage Learning, Inc. 9.50% due 06/15/24 ⁶	11,960,000	10,076,300
MDC Partners, Inc. 6.50% due 05/01/24 ⁶	9,940,000	8,622,950
McGraw-Hill Global Education Holdings LLC / McGraw-Hill Global Education Finance 7.88% due 05/15/24 ⁶	7,815,000	7,228,875
Altice France S.A. 7.38% due 05/01/26 ⁶	6,150,000	6,012,855
EIG Investors Corp. 10.88% due 02/01/24	1,750,000	1,927,625
Total Communications		<u>33,868,605</u>
Consumer, Cyclical - 0.4%		
Ferrellgas Limited Partnership / Ferrellgas Finance Corp. 6.50% due 05/01/21	4,790,000	4,394,825
6.75% due 06/15/23 ¹³	4,361,000	3,794,070
Ferrellgas, LP / Ferrellgas Finance Corp. 6.75% due 01/15/22	8,863,500	8,021,468
Carrols Restaurant Group, Inc. 8.00% due 05/01/22	4,699,000	4,886,960
Williams Scotsman International, Inc. 7.88% due 12/15/22 ⁶	3,632,000	3,759,120
American Tire Distributors, Inc. 10.25% due 03/01/22 ⁶	2,950,000	649,000
Total Consumer, Cyclical		<u>25,505,443</u>
Consumer, Non-cyclical - 0.2%		
Offutt AFB America First Community LLC 5.46% due 09/01/50 ⁸	5,700,244	5,647,469
Great Lakes Dredge & Dock Corp. 8.00% due 05/15/22	3,617,000	3,698,382
Endo Finance LLC / Endo Finco, Inc. 5.38% due 01/15/23 ⁶	3,496,000	2,796,800
7.25% due 01/15/22 ⁶	425,000	391,000
Albertsons Companies, Inc. 6.09% (3 Month USD LIBOR + 3.75%) due 01/15/24 ^{6,7}	3,100,000	3,107,750
Beverages & More, Inc. 11.50% due 06/15/22 ⁶	1,700,000	1,462,000
Flexi-Van Leasing, Inc. 10.00% due 02/15/23 ⁶	1,475,000	1,393,875
Total Consumer, Non-cyclical		<u>18,497,276</u>
Energy - 0.2%		
Hess Corp. 5.60% due 02/15/41	12,211,000	12,268,464

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	Face Amount	Value
CORPORATE BONDS^{††} - 5.6% (continued)		
Energy - 0.2% (continued)		
Indigo Natural Resources LLC 6.88% due 02/15/26 ⁶	2,000,000	\$ 1,930,000
Schahin II Finance Co. SPV Ltd. 5.88% due 09/25/22 ^{8,14}	7,557,400	1,058,036
American Midstream Partners Limited Partnership / American Midstream Finance Corp. 9.25% due 12/15/21 ⁶	285,000	279,300
Total Energy		15,535,800
Technology - 0.0%		
Epicor Software Corp. 10.59% (3 Month USD LIBOR + 8.25%) due 06/30/23 ^{†††,1,7,8}	1,580,000	1,580,000
Total Corporate Bonds (Cost \$419,287,278)		405,877,645
SENIOR FIXED RATE INTERESTS^{†††} - 0.0%		
Communications - 0.0%		
MHGE Parent LLC 11.00% due 04/20/22 ¹	4,700,000	4,588,091
Total Senior Fixed Rate Interests (Cost \$4,588,273)		4,588,091
MUNICIPAL BONDS^{††} - 0.0%		
Puerto Rico - 0.0%		
Puerto Rico Electric Power Authority Revenue Bonds 2.09% (3 Month USD LIBOR + 0.52%) due 07/01/29 ⁷	1,000,000	875,000
Total Municipal Bonds (Cost \$847,745)		875,000
COMMERCIAL PAPER^{††} - 7.6%		
McKesson Corp. 2.35% due 07/17/18 ^{4,15}	37,867,000	37,827,450
2.35% due 07/19/18 ^{4,15}	23,500,000	23,472,388
Total McKesson Corp.		61,299,838
Entergy Corp. 2.62% due 08/31/18 ^{4,15}	25,000,000	24,888,744
2.59% due 09/06/18 ^{4,15}	18,000,000	17,911,369
Total Entergy Corp.		42,800,113
AstraZeneca plc 2.42% due 09/04/18 ^{4,15}	25,000,000	24,892,102
2.33% due 07/16/18 ^{4,15}	16,000,000	15,984,467
Total AstraZeneca plc		40,876,569
Marriott International, Inc. 2.24% due 07/02/18 ^{4,15}	20,000,000	19,998,756
2.35% due 07/06/18 ^{4,15}	20,000,000	19,993,472
Total Marriott International, Inc.		39,992,228
Nutrien Ltd. 2.31% due 07/23/18 ^{4,15}	25,000,000	24,965,050
2.35% due 07/11/18 ^{4,15}	15,000,000	14,990,208
Total Nutrien Ltd.		39,955,258
AT&T, Inc. 2.25% due 07/06/18 ^{4,15}	25,000,000	24,992,188
2.59% due 09/06/18 ^{4,15}	15,000,000	14,925,997
Total AT&T, Inc.		39,918,185
Hewlett-Packard Co. 2.56% due 07/16/18 ^{4,15}	38,620,000	38,578,805
Ryder System, Inc. 2.33% due 07/24/18 ^{4,15}	20,000,000	19,970,228
2.22% due 07/19/18 ^{4,15}	15,000,000	14,982,750
Total Ryder System, Inc.		34,952,978
E.I. du Pont de Nemours & Co. 2.46% due 07/16/18 ^{4,15}	32,500,000	32,464,625
Celgene Corp. 2.35% due 07/17/18 ^{4,15}	20,000,000	19,979,111
2.37% due 07/30/18 ^{4,15}	10,000,000	9,980,908
Total Celgene Corp.		29,960,019
Rogers Communications, Inc. 2.22% due 07/12/18 ^{4,15}	15,000,000	14,989,550
2.28% due 07/12/18 ^{4,15}	10,000,000	9,993,033
Total Rogers Communications, Inc.		24,982,583
McDonald's Corp. 2.28% due 07/17/18 ^{4,15}	14,500,000	14,485,307
2.29% due 07/24/18 ^{4,15}	10,000,000	9,985,369
Total McDonald's Corp.		24,470,676

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	Face Amount ⁷	Value
COMMERCIAL PAPER^{††} - 7.6% (continued)		
McCormick & Co., Inc. 2.16% due 07/02/18 ^{4,15}	\$ 20,000,000	\$ 19,998,800
Hewlett Packard Enterprise Corp. 2.34% due 07/11/18 ^{4,15}	20,000,000	19,987,000
Molex Electronic Technologies LLC 2.29% due 07/09/18 ^{4,15}	19,000,000	18,989,867
Amphenol Corp. 2.30% due 07/03/18 ^{4,15}	18,000,000	17,997,700
Waste Management, Inc. 2.35% due 07/18/18 ^{4,15}	10,000,000	9,988,903
Ancor Ltd. 2.32% due 07/27/18 ^{4,15}	10,000,000	9,983,244
Total Commercial Paper (Cost \$547,197,800)		547,197,391
REPURCHASE AGREEMENTS^{††,16} - 3.6%		
BNP Paribas issued 06/05/18 at 2.56% due 07/27/18	34,570,090	34,570,090
issued 04/30/18 at 2.56% due 07/27/18	32,510,000	32,510,000
issued 05/03/18 at 2.56% due 08/01/18	18,760,818	18,760,818
issued 06/07/18 at 2.56% due 07/27/18	9,936,766	9,936,766
issued 06/25/18 at 2.56% due 07/27/18	4,018,776	4,018,776
Jefferies & Company, Inc. issued 06/29/18 at 2.85% due 06/30/18	43,380,000	43,380,000
issued 05/25/18 at 3.17% due 07/02/18	34,546,000	34,546,000
issued 06/25/18 at 3.15% due 07/25/18	1,608,000	1,608,000
issued 06/29/18 at 2.70% due 07/30/18	972,000	972,000
issued 06/14/18 at 3.17% due 07/02/18	859,000	859,000
Deutsche Bank issued 05/24/18 at 2.63% due 08/27/18	52,798,640	52,798,640
Barclays issued 10/03/17 at 1.30% open maturity ⁷	4,719,750	4,719,750
issued 10/05/17 at 1.30% open maturity ⁷	3,299,750	3,299,750
issued 11/24/17 at 1.30% open maturity ⁷	1,912,969	1,912,969
issued 06/21/18 at 2.40% open maturity ⁷	1,177,125	1,177,125
issued 08/11/17 at 1.30% open maturity ⁷	1,078,364	1,078,364
issued 12/21/17 at 1.30% open maturity ⁷	595,625	595,625
issued 06/18/18 at (2.00)% open maturity ⁷	511,875	511,875
issued 06/20/18 at (2.00)% open maturity ⁷	510,625	510,625
issued 06/29/18 at (2.25)% open maturity ⁷	505,625	505,625
issued 09/08/17 at 0.50% open maturity ⁷	499,375	499,375
issued 12/07/17 at 0.00% open maturity ⁷	494,375	494,375
issued 09/27/17 at (0.75)% open maturity ⁷	418,500	418,500
issued 04/02/18 at 1.30% open maturity ⁷	346,875	346,875
issued 11/07/17 at 1.30% open maturity ⁷	327,375	327,375
issued 09/29/17 at (0.75)% open maturity ⁷	313,875	313,875
issued 08/31/17 at (0.75)% open maturity ⁷	309,750	309,750
issued 04/05/18 at 1.30% open maturity ⁷	277,500	277,500
issued 04/13/18 at (5.50)% open maturity ⁷	225,750	225,750
issued 07/12/17 at 1.30% open maturity ⁷	210,750	210,750
issued 11/03/17 at (5.50)% open maturity ⁷	170,500	170,500
issued 11/06/17 at 1.30% open maturity ⁷	109,125	109,125
issued 09/28/17 at (0.75)% open maturity ⁷	104,250	104,250
issued 10/26/17 at (5.50)% open maturity ⁷	87,625	87,625
issued 09/26/17 at (5.50)% open maturity ⁷	47,000	47,000
Citigroup Global Markets issued 01/29/18 at 1.20% open maturity ⁷	542,000	542,000
issued 01/08/18 at 1.37% open maturity ⁷	527,000	527,000
issued 01/17/18 at 1.37% open maturity ⁷	470,000	470,000
issued 03/23/18 at 0.50% open maturity ⁷	346,000	346,000
issued 04/13/18 at 1.30% open maturity ⁷	318,000	318,000
issued 02/15/18 at 1.35% open maturity ⁷	313,000	313,000
issued 05/15/18 at 1.30% open maturity ⁷	283,000	283,000
issued 04/02/18 at 1.30% open maturity ⁷	279,000	279,000
issued 04/10/18 at 1.30% open maturity ⁷	279,000	279,000
issued 02/27/18 at (6.50)% open maturity ⁷	269,000	269,000
issued 04/12/18 at 1.35% open maturity ⁷	264,000	264,000
issued 03/28/18 at 1.35% open maturity ⁷	263,000	263,000
issued 01/08/18 at 0.50% open maturity ⁷	228,000	228,000
issued 03/19/18 at 1.37% open maturity ⁷	175,000	175,000
issued 04/05/18 at 1.37% open maturity ⁷	174,000	174,000
issued 03/07/18 at 1.30% open maturity ⁷	173,000	173,000
issued 01/05/18 at 0.50% open maturity ⁷	113,000	113,000
Total Repurchase Agreements (Cost \$257,230,423)		257,230,423

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	Contracts	Value
OPTIONS PURCHASED[†] - 1.0%		
Put options on:		
Eurodollar Futures Expiring December 2019 with strike price of \$97.63 (Notional Value \$4,263,717,900)	17,576	\$ 29,879,200
Eurodollar Futures Expiring December 2018 with strike price of \$97.63 (Notional Value \$9,292,281,800)	38,177	27,678,325
Total Put options		57,557,525
Call options on:		
BofA Merrill Lynch SPDR S&P Oil & Gas Exploration & Production ETF Expiring January 2019 with strike price of \$45.00 (Notional Value \$139,040,740) ^{††}	32,290	10,009,900
BofA Merrill Lynch S&P 500 Index Expiring January 2019 with strike price of \$3,000.00 (Notional Value \$502,626,613) ^{††}	1,849	1,932,205
BofA Merrill Lynch iShares MSCI Emerging Markets ETF Expiring January 2019 with strike price of \$55.00 (Notional Value \$367,780,707) ^{††}	84,879	594,153
Total Call options		12,536,258
Total Options Purchased (Cost \$68,083,749)		70,093,783
Total Investments - 100.5% (Cost \$7,276,811,785)	\$	7,230,729,044
	Face Amount[*]	
CORPORATE BONDS SOLD SHORT^{††} - (0.3)%		
Herc Rentals, Inc. 7.75% due 06/01/24	(200,000)	(213,500)
Monitronics International, Inc. 9.13% due 04/01/20	(950,000)	(610,375)
TMS International Corp. 7.25% due 08/15/25	(800,000)	(818,000)
AK Steel Corp. 6.38% due 10/15/25	(1,000,000)	(930,000)
INEOS Group Holdings S.A. 5.63% due 08/01/24	(1,100,000)	(1,083,500)
Staples, Inc. 8.50% due 09/15/25	(1,400,000)	(1,305,500)
Park-Ohio Industries, Inc. 6.63% due 04/15/27	(1,400,000)	(1,417,500)
Wind Tre SpA 5.00% due 01/20/26	(1,850,000)	(1,466,125)
Quorum Health Corp. 11.63% due 04/15/23	(1,500,000)	(1,500,000)
Gogo Intermediate Holdings LLC / Gogo Finance Company, Inc. 12.50% due 07/01/22	(1,700,000)	(1,814,750)
Tenet Healthcare Corp. 8.13% due 04/01/22	(2,425,000)	(2,535,386)
Seagate HDD Cayman 4.75% due 01/01/25	(8,000,000)	(7,672,429)
Total Corporate Bonds Sold Short (Cost \$22,036,323)		(21,367,065)
	Contracts	
OPTIONS WRITTEN[†] - (0.4)%		
Put options on:		
BofA Merrill Lynch SPDR S&P Oil & Gas Exploration & Production ETF Expiring January 2019 with strike price of \$52.00 (Notional Value \$139,040,740) ^{††}	32,290	(3,438,885)
Eurodollar Futures Expiring December 2019 with strike price of \$97.00 (Notional Value \$4,263,717,900)	17,576	(10,765,300)
Eurodollar Futures Expiring December 2018 with strike price of \$97.50 (Notional Value \$9,292,281,800)	38,177	(17,895,469)
Total Put options		(32,099,654)
Total Options Written (Premiums received \$18,184,587)		(32,099,654)
Total Securities Sold Short - (0.7)% (Proceeds \$40,220,910)	\$	(53,466,719)
Other Assets & Liabilities, net - 0.2%		14,117,939
Total Net Assets - 100.0%	\$	7,191,380,264

Macro Opportunities Fund
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Centrally Cleared Credit Default Swap Agreements^{††}

Counterparty	Exchange	Index	Protection Premium Rate	Payment Frequency	Maturity Date	Notional Amount	Market Value	Upfront Premiums Paid	Unrealized Gain (Loss)
Barclays Bank plc	ICE	PizzaExpress Financing 1 plc	5.00%	At Maturity	06/20/23	\$ 700,000	\$ 190,000	\$ 123,090	\$ 66,910
Barclays Bank plc	ICE	Kohls Corp. Financing	1.00%	At Maturity	12/20/23	7,450,000	149,849	146,709	3,140
BofA Merrill Lynch	ICE	Kohls Corp. Financing	1.00%	At Maturity	06/20/23	6,950,000	68,839	123,528	(54,689)
							\$ 408,688	\$ 393,327	\$ 15,361

Centrally Cleared Interest Rate Swap Agreements^{††}

Counterparty	Exchange	Floating Rate Type	Floating Rate Index	Fixed Rate	Payment Frequency	Maturity Date	Notional Amount	Market Value	Premiums Paid	Unrealized Gain
BofA Merrill Lynch	CME	Receive	3-Month USD-LIBOR	2.69%	Quarterly	04/13/21	\$ (700,000,000)	\$ 3,073,007	\$ 136,084	\$ 2,936,923
BofA Merrill Lynch	CME	Receive	3-Month USD-LIBOR	2.73%	Quarterly	04/13/23	\$ (145,000,000)	1,081,701	168,843	912,858
								\$ 4,154,708	\$ 304,927	\$ 3,849,781

Forward Foreign Currency Exchange Contracts^{††}

Counterparty	Contracts to Sell	Currency	Settlement Date	Settlement Value	Value at June 30, 2018	Net Unrealized Appreciation
Citigroup	134,300,000	BRL	10/01/18	\$ 38,735,419	\$ 34,421,776	\$ 4,313,643
JPMorgan Chase & Co.	120,000,000	BRL	10/01/18	34,833,092	30,756,613	4,076,479
Citigroup	679,900,000	CZK	08/20/18	33,307,206	30,703,314	2,603,892
Citigroup	42,510,000	EUR	09/14/18	52,300,351	49,930,653	2,369,698
BofA Merrill Lynch	16,380,000,000	HUF	07/25/18	59,904,548	58,197,911	1,706,637
Goldman Sachs	575,000,000	CZK	10/26/18	27,626,964	26,079,768	1,547,196
Deutsche Bank	418,000,000	CZK	08/20/18	20,341,290	18,894,347	1,446,943
Citigroup	167,664,150	ILS	10/31/18	47,641,906	46,291,107	1,350,799
JPMorgan Chase & Co.	3,100,000,000	HUF	11/21/18	12,249,575	11,101,931	1,147,644
Goldman Sachs	311,247,760	CZK	08/20/18	14,977,067	14,055,505	921,562
Citigroup	238,000,000	CZK	08/31/18	11,664,951	10,754,017	910,934
JPMorgan Chase & Co.	1,582,500,000	HUF	12/20/18	6,492,307	5,678,967	813,340
Morgan Stanley	10,265,000,000	JPY	09/04/18	93,909,814	93,136,244	773,570
Citigroup	2,382,000,000	JPY	07/09/18	22,288,553	21,524,595	763,958
Goldman Sachs	4,189,000,000	HUF	07/25/18	15,552,544	14,883,458	669,086
Goldman Sachs	2,500,000,000	HUF	08/08/18	9,547,389	8,892,445	654,944
Goldman Sachs	4,789,900,000	HUF	07/25/18	17,615,694	17,018,448	597,246
JPMorgan Chase & Co.	25,135,000	GBP	07/16/18	33,762,639	33,194,822	567,817
Goldman Sachs	68,078,700	ILS	10/31/18	19,355,111	18,796,137	558,974
Goldman Sachs	43,404,000	EUR	07/16/18	51,238,205	50,736,478	501,727
Goldman Sachs	1,200,000,000	HUF	09/26/18	4,742,905	4,280,879	462,026
Deutsche Bank	1,590,000,000	HUF	07/18/18	6,098,029	5,645,637	452,392
JPMorgan Chase & Co.	254,062,940	CZK	08/20/18	11,957,591	11,473,120	484,471
Goldman Sachs	121,520,000	EUR	07/20/18	142,509,440	142,096,041	413,399
Goldman Sachs	800,000,000	HUF	07/18/18	3,106,796	2,840,572	266,224
BofA Merrill Lynch	1,016,000	HUF	09/26/18	3,855,012	3,624,477	230,535
Goldman Sachs	1,493,200,000	JPY	07/20/18	13,730,474	13,503,339	227,135
Morgan Stanley	18,090,000	ILS	10/31/18	5,164,587	4,994,545	170,042
JPMorgan Chase & Co.	117,152,000	CZK	08/02/18	5,432,632	5,290,417	142,215
Goldman Sachs	1,200,000,000	JPY	07/30/18	10,984,696	10,859,358	125,338
JPMorgan Chase & Co.	1,000,000,000	HUF	09/26/18	3,674,039	3,567,399	106,640
Morgan Stanley	270,000,000	HUF	09/26/18	1,054,792	963,198	91,594
Goldman Sachs	290,000,000	JPY	07/02/18	2,662,644	2,619,456	43,188
Goldman Sachs	300,000,000	HUF	07/05/18	1,096,977	1,063,949	33,028
BofA Merrill Lynch	84,400,000	HUF	12/20/18	324,960	302,878	22,082
JPMorgan Chase & Co.	55,003	CZK	07/12/18	2,525	2,476	49
					\$	\$ 31,566,447

Macro Opportunities Fund
SCHEDULE OF INVESTMENTS (Unaudited)

June 30, 2018

Counterparty	Contracts to Buy	Currency	Settlement Date	Settlement Value	Value at June 30, 2018	Net Unrealized Appreciation/ (Depreciation)
JPMorgan Chase & Co.	127,150,000	BRL	10/01/18	\$ 32,067,607	\$ 32,589,194	\$ 521,587
Goldman Sachs	4,598,000	EUR	07/16/18	5,331,477	5,374,766	43,289
Citigroup	24,114	CZK	07/12/18	1,081	1,085	4
Morgan Stanley	42,510,000	EUR	09/14/18	49,943,086	49,930,653	(12,433)
Citigroup	127,150,000	BRL	10/01/18	32,876,110	32,589,194	(286,916)
Citigroup	52,536,000	EUR	07/20/18	62,078,691	61,431,514	(647,177)
BofA Merrill Lynch	68,984,000	EUR	07/20/18	81,749,421	80,664,527	(1,084,894)
					\$	(1,466,540)

Custom Basket Swap Agreements

Counterparty	Index	Financing Rate Pay	Payment Frequency	Maturity Date	Notional Amount	Value and Unrealized Gain (Loss)
OTC Custom Basket Swap Agreements^{††}						
Morgan Stanley	Macro Opportunities Portfolio Long Custom Basket Swap ¹⁷	2.34%	At Maturity	07/22/19	\$ 41,531,791	\$ 26,364
OTC Custom Basket Swap Agreements Sold Short^{††}						
Morgan Stanley	Macro Opportunities Portfolio Short Custom Basket Swap ¹⁸	1.54%	At Maturity	07/22/19	\$ 172,121,846	\$ (10,892,521)

CUSTOM BASKET OF LONG SECURITIES¹⁷

	Shares	Percentage Value	Value and Unrealized Gain (Loss)
Boston Beer Company, Inc. — Class A*	653	334.3%	\$ 88,139
El Paso Electric Co.	6,992	261.3%	68,889
Archer-Daniels-Midland Co.	8,562	215.1%	56,714
Senior Housing Properties Trust	24,155	197.9%	52,175
UGI Corp.	6,464	197.4%	52,035
Genesee & Wyoming, Inc. — Class A*	4,626	185.9%	49,012
Regal Beloit Corp.	5,613	174.0%	45,886
Travelport Worldwide Ltd.	10,220	164.9%	43,486
Ameren Corp.	6,119	164.6%	43,403
Chevron Corp.	2,858	138.0%	36,385
Valero Energy Corp.	2,258	136.5%	35,992
TreeHouse Foods, Inc.*	2,481	136.1%	35,875
Gray Television, Inc.*	9,754	135.2%	35,641
Telephone & Data Systems, Inc.	12,116	129.8%	34,224
Exelon Corp.	8,919	126.9%	33,466
PNM Resources, Inc.	10,782	126.8%	33,424
Vishay Intertechnology, Inc.	6,847	124.0%	32,694
Amgen, Inc.	2,097	106.2%	27,998
Exxon Mobil Corp.	3,293	103.7%	27,342
US Foods Holding Corp.*	6,165	101.1%	26,664
Portland General Electric Co.	10,747	101.1%	26,653
National Fuel Gas Co.	8,882	93.8%	24,736
Occidental Petroleum Corp.	1,348	92.9%	24,489
Dean Foods Co.	11,516	92.5%	24,393
VEREIT, Inc.	43,536	90.0%	23,727
Park Hotels & Resorts, Inc.	6,216	88.5%	23,329
InterDigital, Inc.	2,946	88.3%	23,273
Allison Transmission Holdings, Inc.	7,601	86.4%	22,787
AMC Networks, Inc. — Class A*	2,415	84.4%	22,254
NetApp, Inc.	1,278	83.0%	21,892
Medtronic plc	3,585	82.2%	21,664
Performance Food Group Co.*	3,725	78.8%	20,767
WellCare Health Plans, Inc.*	406	78.8%	20,765
CoreLogic, Inc.*	3,561	78.3%	20,636
Verizon Communications, Inc.	7,291	78.1%	20,597
Procter & Gamble Co.	3,400	78.0%	20,570
Merck & Company, Inc.	3,430	77.9%	20,530
Snap-on, Inc.	1,596	70.3%	18,536
AES Corp.	13,870	60.8%	16,035
KBR, Inc.	5,736	58.0%	15,286
Jabil, Inc.	6,311	57.4%	15,133
Prestige Brands Holdings, Inc.*	3,966	56.3%	14,833
F5 Networks, Inc.*	604	55.7%	14,674
Dell Technologies Incorporated Class V — Class V*	1,368	53.8%	14,189
Teradyne, Inc.	3,548	53.1%	13,990
Norfolk Southern Corp.	1,163	52.9%	13,960

Macro Opportunities Fund
SCHEDULE OF INVESTMENTS (Unaudited)

June 30, 2018

	Shares	Percentage Value	Value and Unrealized Gain (Loss)
STERIS plc	2,120	48.4%	\$ 12,753
Pinnacle West Capital Corp.	2,272	47.2%	12,454
Convergys Corp.	11,610	46.0%	12,132
Skyworks Solutions, Inc.	2,283	43.4%	11,447
Fidelity National Information Services, Inc.	1,496	42.7%	11,261
EnerSys	2,923	39.4%	10,377
Kraft Heinz Co.	4,857	38.2%	10,082
PG&E Corp.	2,906	37.7%	9,951
Allergan plc	754	34.8%	9,166
Regeneron Pharmaceuticals, Inc.*	313	34.8%	9,166
Consolidated Edison, Inc.	4,090	34.6%	9,121
Ventas, Inc.	3,910	34.3%	9,034
Motorola Solutions, Inc.	1,134	34.1%	8,985
Bristol-Myers Squibb Co.	2,577	33.5%	8,823
Summit Hotel Properties, Inc.	8,829	33.3%	8,785
Union Pacific Corp.	1,028	33.1%	8,733
Juniper Networks, Inc.	5,634	31.2%	8,223
Darling Ingredients, Inc.*	7,619	30.9%	8,152
New Media Investment Group, Inc.	6,650	29.9%	7,880
Gannett Company, Inc.	14,292	29.5%	7,789
Gibraltar Industries, Inc.*	3,723	28.9%	7,632
Domtar Corp.	2,942	28.9%	7,623
Avnet, Inc.	2,726	27.6%	7,279
Vonage Holdings Corp.*	13,219	25.7%	6,768
FirstEnergy Corp.	3,812	25.2%	6,655
Charles River Laboratories International, Inc.*	1,580	25.1%	6,604
Entergy Corp.	1,588	24.4%	6,424
Brandywine Realty Trust	8,483	24.1%	6,345
PepsiCo, Inc.	1,583	23.7%	6,242
Kellogg Co.	1,866	22.9%	6,037
Casey's General Stores, Inc.	1,069	21.4%	5,631
CSX Corp.	1,458	20.6%	5,418
Sabre Corp.	4,823	19.7%	5,185
Cardtronics plc — Class A*	3,973	18.8%	4,946
Church & Dwight Company, Inc.	1,304	16.8%	4,423
Western Union Co.	12,916	16.4%	4,327
Apartment Investment & Management Co. — Class A	5,640	15.8%	4,156
Greenbrier Companies, Inc.	6,392	15.8%	4,155
Kroger Co.	4,011	14.4%	3,790
Equity Commonwealth*	6,248	14.1%	3,716
J.B. Hunt Transport Services, Inc.	742	14.0%	3,701
Humana, Inc.	350	12.3%	3,255
Interpublic Group of Companies, Inc.	4,139	12.2%	3,205
Colgate-Palmolive Co.	2,207	11.9%	3,147
Sysco Corp.	1,475	11.5%	3,029
EMCOR Group, Inc.	4,026	9.9%	2,610
Lamb Weston Holdings, Inc.	987	9.8%	2,590
Eaton Corporation plc	2,817	9.0%	2,369
MSG Networks, Inc. — Class A*	4,703	8.9%	2,336
OGE Energy Corp.	3,069	7.6%	2,015
ConocoPhillips	1,631	6.5%	1,718
Edgewell Personal Care Co.*	6,966	5.8%	1,533
Acuity Brands, Inc.	1,008	4.9%	1,281
Cognizant Technology Solutions Corp. — Class A	2,388	4.7%	1,247
Altria Group, Inc.	2,358	4.3%	1,126
Kulicke & Soffa Industries, Inc.	4,283	2.5%	664
Hershey Co.	706	2.5%	662
Accenture plc — Class A	619	2.3%	597
Philip Morris International, Inc.	1,251	0.2%	43
Broadridge Financial Solutions, Inc.	871	0.0%	10
ORBCOMM, Inc.*	10,007	0.0%	0
CA, Inc.	4,443	(0.1%)	(22)
Rexnord Corp.*	3,702	(0.6%)	(167)
Cousins Properties, Inc.	17,728	(0.6%)	(167)
Hologic, Inc.*	2,842	(0.9%)	(227)
Biogen, Inc.*	749	(1.8%)	(476)
Trinity Industries, Inc.	4,651	(3.6%)	(949)
CBRE Group, Inc. — Class A*	2,134	(4.2%)	(1,104)
Paychex, Inc.	1,511	(6.0%)	(1,586)
Johnson & Johnson	1,772	(6.1%)	(1,609)
Scholastic Corp.	2,543	(6.3%)	(1,669)
Eli Lilly & Co.	2,551	(8.7%)	(2,284)
Omnicom Group, Inc.	2,732	(8.8%)	(2,309)
Host Hotels & Resorts, Inc.	6,904	(9.3%)	(2,454)
Mettler-Toledo International, Inc.*	187	(9.4%)	(2,485)
Baxter International, Inc.	1,737	(9.6%)	(2,526)
Werner Enterprises, Inc.	2,477	(9.9%)	(2,617)
Alcoa Corp.*	1,969	(10.0%)	(2,633)
Waters Corp.*	534	(11.1%)	(2,931)
ResMed, Inc.	907	(11.2%)	(2,941)
Visa, Inc. — Class A	1,177	(11.5%)	(3,043)
Microsoft Corp.	1,083	(11.7%)	(3,080)
Leidos Holdings, Inc.	1,570	(12.1%)	(3,182)
Alphabet, Inc. — Class C*	85	(12.2%)	(3,203)
Zoetis, Inc.	1,222	(12.2%)	(3,209)
Fiserv, Inc.*	1,347	(12.5%)	(3,290)
Newmont Mining Corp.	2,502	(12.6%)	(3,309)
Allstate Corp.	2,389	(12.7%)	(3,336)
Phillips 66	881	(13.4%)	(3,524)
Franklin Resources, Inc.	2,849	(13.4%)	(3,535)
Conagra Brands, Inc.	6,482	(13.6%)	(3,580)
United Therapeutics Corp.*	1,382	(13.8%)	(3,635)
Apple, Inc.	623	(13.8%)	(3,646)
CDW Corp.	1,172	(14.0%)	(3,694)
United Natural Foods, Inc.*	2,892	(14.3%)	(3,762)
Williams Companies, Inc.	3,825	(14.6%)	(3,844)
TEGNA, Inc.	20,482	(15.1%)	(3,972)
Comcast Corp. — Class A	5,157	(15.3%)	(4,037)
Oshkosh Corp.	1,667	(15.4%)	(4,057)
Kansas City Southern	2,477	(15.8%)	(4,159)
Cisco Systems, Inc.	3,896	(16.2%)	(4,270)
Thermo Fisher Scientific, Inc.	495	(16.2%)	(4,281)
Seagate Technology plc	1,701	(16.8%)	(4,431)
Abbott Laboratories	2,427	(17.3%)	(4,556)
Louisiana-Pacific Corp.	3,998	(17.5%)	(4,606)

Macro Opportunities Fund
SCHEDULE OF INVESTMENTS (Unaudited)

June 30, 2018

	Shares	Percentage Value	Value and Unrealized Gain (Loss)
Corning, Inc.	3,424	(17.5%)	\$ (4,621)
HollyFrontier Corp.	976	(18.2%)	(4,810)
Bank of America Corp.	3,787	(18.8%)	(4,966)
Oracle Corp.	2,354	(20.3%)	(5,360)
Pentair plc	3,944	(21.3%)	(5,625)
Caterpillar, Inc.	623	(21.7%)	(5,708)
Benchmark Electronics, Inc.	5,149	(22.0%)	(5,793)
Yum! Brands, Inc.	1,168	(22.6%)	(5,950)
Pfizer, Inc.	9,804	(22.9%)	(6,029)
LyondellBasell Industries N.V. — Class A	1,251	(24.1%)	(6,346)
Quanta Services, Inc.*	3,951	(24.2%)	(6,381)
Danaher Corp.	1,662	(24.5%)	(6,449)
Spirit AeroSystems Holdings, Inc. — Class A	1,342	(25.8%)	(6,805)
Amdocs Ltd.	1,921	(26.6%)	(7,022)
Varian Medical Systems, Inc.*	793	(27.0%)	(7,111)
Dover Corp.	2,332	(27.6%)	(7,279)
Walgreens Boots Alliance, Inc.	2,030	(27.9%)	(7,358)
Hill-Rom Holdings, Inc.	1,499	(28.6%)	(7,537)
JPMorgan Chase & Co.	2,012	(30.1%)	(7,938)
JetBlue Airways Corp.*	11,432	(30.9%)	(8,137)
Applied Materials, Inc.	2,221	(31.5%)	(8,295)
PBF Energy, Inc. — Class A	1,508	(32.4%)	(8,536)
ARRIS International plc*	5,952	(33.0%)	(8,690)
Arrow Electronics, Inc.*	2,368	(33.2%)	(8,765)
Aflac, Inc.	3,346	(33.4%)	(8,816)
Tailored Brands, Inc.	1,572	(33.7%)	(8,880)
KLA-Tencor Corp.	856	(34.0%)	(8,963)
General Motors Co.	2,199	(34.3%)	(9,052)
Travelers Companies, Inc.	1,368	(34.4%)	(9,070)
International Paper Co.	1,925	(35.3%)	(9,296)
Bruker Corp.	3,007	(36.8%)	(9,706)
Broadcom, Inc.	386	(37.0%)	(9,742)
Meritor, Inc.*	7,788	(37.9%)	(10,004)
Lam Research Corp.	592	(39.5%)	(10,405)
Icad, Inc.*	23,169	(40.0%)	(10,542)
Zimmer Biomet Holdings, Inc.	2,055	(41.5%)	(10,939)
Lear Corp.	667	(42.3%)	(11,158)
TE Connectivity Ltd.	1,236	(43.5%)	(11,475)
Lions Gate Entertainment Corp. — Class A	8,185	(43.6%)	(11,495)
Masco Corp.	4,825	(47.2%)	(12,442)
Delta Air Lines, Inc.	3,644	(47.3%)	(12,475)
MAXIMUS, Inc.	2,743	(48.3%)	(12,730)
United Rentals, Inc.*	799	(51.2%)	(13,492)
Celgene Corp.*	1,516	(51.4%)	(13,558)
Perrigo Company plc	1,604	(52.5%)	(13,835)
Huntsman Corp.	3,681	(52.7%)	(13,887)
Western Digital Corp.	1,287	(52.8%)	(13,925)
HP, Inc.	13,330	(54.9%)	(14,463)
Intel Corp.	2,545	(55.1%)	(14,531)
ON Semiconductor Corp.*	7,022	(55.1%)	(14,536)
Parker-Hannifin Corp.	1,112	(55.5%)	(14,640)
News Corp. — Class A	16,829	(60.1%)	(15,834)
Kimberly-Clark Corp.	4,687	(61.4%)	(16,195)
JM Smucker Co.	2,413	(61.9%)	(16,328)
Fluor Corp.	1,948	(66.2%)	(17,454)
CVS Health Corp.	4,876	(66.7%)	(17,597)
AGCO Corp.	2,663	(72.4%)	(19,080)
Alaska Air Group, Inc.	1,758	(73.9%)	(19,492)
International Business Machines Corp.	1,284	(78.1%)	(20,580)
Mylan N.V.*	4,370	(80.3%)	(21,173)
Crane Co.	1,863	(83.8%)	(22,104)
Belden, Inc.	1,810	(86.0%)	(22,664)
Prudential Financial, Inc.	1,586	(90.4%)	(23,846)
Southwest Airlines Co.	5,422	(91.1%)	(24,009)
DXC Technology Co.	2,586	(91.5%)	(24,130)
FedEx Corp.	670	(92.4%)	(24,367)
Tech Data Corp.*	1,119	(96.3%)	(25,379)
Cirrus Logic, Inc.*	5,520	(98.6%)	(26,003)
Owens-Illinois, Inc.*	5,244	(99.4%)	(26,194)
AECOM*	9,252	(102.1%)	(26,929)
Sanderson Farms, Inc.	1,615	(108.8%)	(28,688)
Coherent, Inc.*	580	(113.0%)	(29,793)
Principal Financial Group, Inc.	2,862	(113.3%)	(29,879)
Tyson Foods, Inc. — Class A	5,235	(120.8%)	(31,855)
Gilead Sciences, Inc.	3,697	(120.9%)	(31,875)
PACCAR, Inc.	3,840	(142.4%)	(37,555)
Owens Corning	1,970	(145.9%)	(38,454)
McKesson Corp.	2,223	(147.1%)	(38,771)
Pilgrim's Pride Corp.*	10,959	(229.5%)	(60,494)
Molson Coors Brewing Co. — Class B	5,230	(232.2%)	(61,219)
Copa Holdings S.A. — Class A	2,205	(246.5%)	(64,997)
Cummins, Inc.	2,219	(261.8%)	(69,013)
Ingredion, Inc.	4,101	(311.6%)	(82,174)
Cardinal Health, Inc.	6,042	(316.6%)	(83,496)
Total Custom Basket of Long Securities			\$ 26,364

Macro Opportunities Fund
SCHEDULE OF INVESTMENTS (Unaudited)

June 30, 2018

CUSTOM BASKET OF SHORT SECURITIES¹⁸

	Shares	Percentage Value	Value and Unrealized Gain (Loss)
Healthcare Services Group, Inc.	(34,200)	(2.9%)	\$ 314,949
Albemarle Corp.	(5,212)	(1.9%)	211,108
ABM Industries, Inc.	(42,804)	(1.8%)	190,939
Goldman Sachs Group, Inc.	(6,659)	(1.5%)	163,465
LendingTree, Inc.*	(1,867)	(1.1%)	120,995
NewMarket Corp.	(5,236)	(1.1%)	120,784
National Instruments Corp.	(17,587)	(0.9%)	101,869
Sensient Technologies Corp.	(10,224)	(0.9%)	99,784
Charles Schwab Corp.	(20,107)	(0.6%)	65,971
Nucor Corp.	(9,868)	(0.5%)	57,966
Robert Half International, Inc.	(11,295)	(0.5%)	53,152
Compass Minerals International, Inc.	(19,818)	(0.5%)	51,967
Texas Capital Bancshares, Inc.*	(6,591)	(0.5%)	51,951
Marriott International, Inc. — Class A	(4,159)	(0.5%)	51,340
Halliburton Co.	(17,250)	(0.4%)	48,026
SEI Investments Co.	(8,088)	(0.4%)	45,628
Workday, Inc. — Class A*	(4,169)	(0.4%)	44,979
First Horizon National Corp.	(34,412)	(0.4%)	40,104
Pinnacle Financial Partners, Inc.	(14,381)	(0.4%)	38,289
Ball Corp.	(12,913)	(0.3%)	36,845
Air Products & Chemicals, Inc.	(3,388)	(0.3%)	33,071
Sterling Bancorp	(31,037)	(0.3%)	32,207
Valley National Bancorp	(69,218)	(0.3%)	31,432
Camden Property Trust	(13,115)	(0.3%)	28,356
Palo Alto Networks, Inc.*	(2,400)	(0.2%)	27,210
Sealed Air Corp.	(15,497)	(0.2%)	25,452
salesforce.com, Inc.*	(9,506)	(0.2%)	25,320
Summit Materials, Inc. — Class A*	(18,291)	(0.2%)	23,994
Mosaic Co.	(16,858)	(0.2%)	23,495
Capitol Federal Financial, Inc.	(113,349)	(0.2%)	22,856
New York Community Bancorp, Inc.	(42,159)	(0.2%)	21,982
BB&T Corp.	(10,451)	(0.2%)	21,610
McDonald's Corp.	(3,981)	(0.2%)	21,479
Markel Corp.*	(2,057)	(0.2%)	21,088
Avery Dennison Corp.	(4,892)	(0.2%)	19,472
Aon plc	(3,613)	(0.2%)	19,338
Huntington Bancshares, Inc.	(32,811)	(0.2%)	19,106
RenaissanceRe Holdings Ltd.	(5,578)	(0.2%)	17,565
JBG SMITH Properties	(14,380)	(0.1%)	15,769
TripAdvisor, Inc.*	(8,520)	(0.1%)	15,008
Washington Federal, Inc.	(15,448)	(0.1%)	14,713
Investors Bancorp, Inc.	(68,434)	(0.1%)	14,377
Associated Banc-Corp.	(22,222)	(0.1%)	13,662
FireEye, Inc.*	(28,558)	(0.1%)	12,925
Schlumberger Ltd.	(9,696)	(0.1%)	12,913
Waste Management, Inc.	(6,476)	(0.1%)	12,076
MarketAxess Holdings, Inc.	(4,241)	(0.1%)	11,666
Nielsen Holdings plc	(15,786)	(0.1%)	7,569
Intercontinental Exchange, Inc.	(6,592)	(0.1%)	6,287
Wendy's Co.	(61,978)	0.0%	5,440
Martin Marietta Materials, Inc.	(3,575)	0.0%	5,333
First Republic Bank	(12,400)	0.0%	4,576
Charter Communications, Inc. — Class A*	(2,276)	0.0%	2,889
Allegheny Corp.	(848)	0.0%	2,577
Duke Energy Corp.	(6,855)	0.0%	2,321
Multi-Color Corp.	(10,247)	0.0%	1,944
Aramark	(33,260)	0.0%	815
Royal Gold, Inc.	(5,387)	0.0%	(469)
IBERIABANK Corp.	(7,113)	0.0%	(606)
Platform Specialty Products Corp.*	(41,180)	0.0%	(975)
PPG Industries, Inc.	(4,813)	0.0%	(1,318)
WR Grace & Co.	(13,718)	0.0%	(2,054)
ServiceNow, Inc.*	(3,209)	0.0%	(2,160)
Essex Property Trust, Inc.	(3,205)	0.0%	(4,087)
Republic Services, Inc. — Class A	(7,759)	0.1%	(6,378)
Crown Castle International Corp.	(11,655)	0.1%	(7,170)
CyrusOne, Inc.	(16,416)	0.1%	(7,504)
Signature Bank*	(4,244)	0.1%	(8,180)
AptarGroup, Inc.	(12,623)	0.1%	(8,981)

Macro Opportunities Fund
SCHEDULE OF INVESTMENTS (Unaudited)

June 30, 2018

	Shares	Percentage Value	Value and Unrealized Gain (Loss)
KAR Auction Services, Inc.	(12,995)	0.1%	\$ (9,157)
Everest Re Group Ltd.	(2,187)	0.1%	(10,030)
Marsh & McLennan Companies, Inc.	(6,085)	0.1%	(10,290)
People's United Financial, Inc.	(27,724)	0.1%	(11,110)
Commercial Metals Co.	(50,077)	0.1%	(12,955)
MSA Safety, Inc.	(11,544)	0.1%	(13,823)
Equifax, Inc.	(4,503)	0.2%	(18,012)
Alliant Energy Corp.	(14,774)	0.2%	(19,842)
National Oilwell Varco, Inc.	(16,417)	0.2%	(21,866)
Sherwin-Williams Co.	(3,199)	0.2%	(26,534)
Equinix, Inc.	(2,061)	0.2%	(26,632)
Tesla, Inc.*	(966)	0.2%	(26,762)
Texas Roadhouse, Inc. — Class A	(8,194)	0.3%	(27,821)
NiSource, Inc.	(23,712)	0.3%	(28,042)
Dominion Energy, Inc.	(19,093)	0.3%	(30,312)
Invitation Homes, Inc.	(46,023)	0.3%	(30,840)
Eaton Vance Corp.	(10,310)	0.3%	(31,040)
Vornado Realty Trust	(15,673)	0.3%	(32,318)
Vulcan Materials Co.	(8,565)	0.3%	(32,785)
DTE Energy Co.	(5,182)	0.3%	(34,976)
Alexandria Real Estate Equities, Inc.	(12,879)	0.3%	(35,455)
Costco Wholesale Corp.	(2,427)	0.3%	(35,950)
Amazon.com, Inc.*	(311)	0.3%	(36,400)
Glacier Bancorp, Inc.	(14,586)	0.3%	(36,760)
Realty Income Corp.	(15,052)	0.3%	(37,585)
American Tower Corp. — Class A	(6,191)	0.4%	(38,351)
WEC Energy Group, Inc.	(8,407)	0.4%	(41,607)
Cannae Holdings, Inc.*	(39,044)	0.4%	(42,445)
Eversource Energy	(9,526)	0.4%	(45,444)
Douglas Emmett, Inc.	(32,056)	0.4%	(45,568)
Parsley Energy, Inc. — Class A*	(17,821)	0.4%	(47,281)
IHS Markit Ltd.*	(46,803)	0.4%	(47,379)
Extraction Oil & Gas, Inc.*	(46,506)	0.4%	(48,394)
Federal Realty Investment Trust	(4,266)	0.4%	(48,796)
Terreno Realty Corp.	(48,084)	0.5%	(51,716)
TransDigm Group, Inc.	(2,184)	0.5%	(54,586)
AvalonBay Communities, Inc.	(4,082)	0.5%	(55,986)
FactSet Research Systems, Inc.	(3,847)	0.5%	(56,958)
Equity LifeStyle Properties, Inc.	(19,959)	0.6%	(62,756)
Equity Residential	(8,129)	0.6%	(65,935)
HCP, Inc.	(32,726)	0.6%	(66,129)
SBA Communications Corp.*	(5,670)	0.6%	(67,081)
Boston Properties, Inc.	(11,012)	0.7%	(71,128)
RPM International, Inc.	(9,733)	0.7%	(71,498)
Booking Holdings, Inc.*	(367)	0.7%	(71,810)
Ellie Mae, Inc.*	(4,467)	0.7%	(72,332)
Gartner, Inc.*	(6,265)	0.7%	(75,699)
Ashland Global Holdings, Inc.	(10,247)	0.7%	(76,361)
Hudson Pacific Properties, Inc.	(25,325)	0.7%	(77,864)
American Campus Communities, Inc.	(30,039)	0.7%	(79,019)
SL Green Realty Corp.	(9,970)	0.7%	(81,482)
Covanta Holding Corp.	(139,042)	0.7%	(81,550)
Redwood Trust, Inc.	(45,235)	0.8%	(82,732)
Allegheny Technologies, Inc.*	(39,752)	0.8%	(82,807)
Rexford Industrial Realty, Inc.	(37,302)	0.8%	(84,139)
American Water Works Company, Inc.	(14,482)	0.8%	(85,928)
Ultimate Software Group, Inc.*	(2,680)	0.8%	(87,609)
Diamondback Energy, Inc.	(5,291)	0.8%	(87,658)
Digital Realty Trust, Inc.	(12,701)	0.8%	(88,218)
Semtech Corp.*	(12,526)	0.8%	(92,066)
Pegasystems, Inc.	(12,273)	0.9%	(92,684)
South Jersey Industries, Inc.	(22,008)	0.9%	(93,055)
Howard Hughes Corp.*	(9,917)	0.9%	(95,858)
PriceSmart, Inc.	(16,061)	0.9%	(102,595)
Healthcare Trust of America, Inc. — Class A	(73,094)	1.0%	(104,158)
Axis Capital Holdings Ltd.	(22,243)	1.0%	(104,701)
Cornerstone OnDemand, Inc.*	(11,588)	1.0%	(105,256)
Under Armour, Inc. — Class A*	(27,590)	1.0%	(109,949)
White Mountains Insurance Group Ltd.	(1,405)	1.1%	(115,457)
Ecolab, Inc.	(15,490)	1.1%	(121,114)
FMC Corp.	(12,062)	1.1%	(125,084)
Public Storage	(5,364)	1.2%	(127,190)
Southern Copper Corp.	(38,686)	1.2%	(131,636)
Tyler Technologies, Inc.*	(3,913)	1.2%	(131,772)
Duke Realty Corp.	(37,581)	1.3%	(145,991)
WD-40 Co.	(3,936)	1.4%	(149,386)
SPS Commerce, Inc.*	(9,508)	1.4%	(149,929)
RLI Corp.	(22,276)	1.4%	(150,818)
Hess Corp.	(17,255)	1.4%	(152,570)
Monolithic Power Systems, Inc.	(7,856)	1.4%	(153,940)
Moody's Corp.	(6,666)	1.4%	(157,817)
Sun Communities, Inc.	(22,641)	1.5%	(163,656)
HB Fuller Co.	(44,843)	1.5%	(164,633)
Vail Resorts, Inc.	(2,638)	1.5%	(168,486)
Kilroy Realty Corp.	(16,768)	1.6%	(170,861)
Retail Opportunity Investments Corp.	(77,933)	1.6%	(171,398)
UDR, Inc.	(42,149)	1.6%	(176,548)
Mobile Mini, Inc.	(43,787)	1.7%	(180,804)
Tetra Tech, Inc.	(21,385)	1.7%	(188,013)
Ollie's Bargain Outlet Holdings, Inc.*	(6,644)	1.7%	(188,651)
Ingevity Corp.*	(8,509)	1.7%	(190,475)
PTC, Inc.*	(6,214)	1.8%	(196,138)
EastGroup Properties, Inc.	(15,270)	1.9%	(203,196)
CarMax, Inc.*	(22,024)	1.9%	(203,380)
MSCI, Inc. — Class A	(5,653)	1.9%	(210,188)
Pool Corp.	(4,851)	1.9%	(211,610)
Crocs, Inc.*	(25,679)	2.2%	(244,669)
TransUnion	(15,469)	2.4%	(264,703)
Shake Shack, Inc. — Class A*	(10,331)	2.5%	(267,173)
ASGN, Inc.*	(28,018)	2.8%	(301,223)
Balchem Corp.	(18,726)	3.1%	(339,477)
Insperty, Inc.	(9,491)	3.1%	(340,719)

Macro Opportunities Fund
SCHEDULE OF INVESTMENTS (Unaudited)

June 30, 2018

	Shares	Percentage Value	Value and Unrealized Gain (Loss)
Verisk Analytics, Inc. — Class A*	(22,690)	3.5%	\$ (378,132)
Rollins, Inc.	(47,035)	3.6%	(390,513)
Exponent, Inc.	(40,651)	4.0%	(430,426)
Cintas Corp.	(12,648)	4.0%	(440,560)
Team, Inc.*	(49,055)	4.4%	(492,600)
Copart, Inc.*	(24,270)	4.4%	(494,679)
CoStar Group, Inc.*	(5,870)	5.3%	(583,163)
Total Custom Basket of Short Securities			\$ (10,892,521)

~ The face amount is denominated in U.S. dollars unless otherwise indicated.

* Non-income producing security.

† Value determined based on Level 1 inputs, unless otherwise noted.

†† Value determined based on Level 2 inputs, unless otherwise noted.

††† Value determined based on Level 3 inputs.

1 Security was fair valued by the Valuation Committee at June 30, 2018. The total market value of fair valued securities amounts to \$250,705,372 (cost \$252,233,703) or 3.5% of total net assets.

2 Affiliated issuer.

3 Security has no stated coupon. However, it is expected to receive residual cash flow payments on defined deal dates.

4 Zero coupon rate security.

5 Rate indicated is the 7 day yield as of June 30, 2018.

6 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 \$2,514,355,700 (cost \$2,509,384,730), or 35.0% of total net assets.

7 Variable rate security. Rate indicated is the rate effective at June 30, 2018. In some instances, the underlying reference rate shown was below the minimum rate earned by the security or has been adjusted by a predetermined factor. 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.

8 Security is a 144A or Section 4(a)(2) security. These securities have been determined to be illiquid and restricted under guidelines established by the Board of Trustees. The total market value of 144A or Section 4(a)(2) illiquid and restricted securities is \$37,509,122 (cost \$45,956,225), or 0.5% of total net assets.

9 Term loan interests in the Fund's portfolio generally have variable rates. All or a portion of this security represents unsettled loan positions and may not have a stated coupon rate.

10 Payment-in-kind security.

11 Perpetual maturity.

12 Security has a fixed rate coupon which will convert to a floating or variable rate coupon on a future date.

13 All or a portion of this security has been physically segregated in connection with reverse repurchase agreements. As of June 30, 2018, the total market value of segregated securities was \$3,794,070.

14 Security is in default of interest and/or principal obligations.

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

16 Repurchase Agreements.

17 Total Return based on the return of the custom long basket of securities +/- financing at a variable rate. Rate indicated is rate effective at June 30, 2018.

18 Total Return based on the return of the custom short basket of securities +/- financing at a variable rate. Rate indicated is rate effective at June 30, 2018.

19 On September 7, 2008, the issuer was placed in conservatorship by the Federal Housing Finance Agency (FHFA). As conservator, the FHFA has full powers to control the assets and operations of the firm.

BofA	Bank of America
BRL	Brazilian Real
CME	Chicago Mercantile Exchange
CMT	Constant Maturity Treasury
CZK	Czech Koruna
EUR	Euro
EURIBOR	European Interbank Offered Rate
GBP	British Pound
HUF	Hungarian Forint
ICE	Intercontinental Exchange
ILS	Israeli New Shekel
JPY	Japanese Yen
LIBOR	London Interbank Offered Rate
plc	Public Limited Company
REIT	Real Estate Investment Trust
USD	United States Dollar
WAC	Weighted Average Coupon