

MACRO OPPORTUNITIES FUND

	SHARES	VALUE		SHARES	VALUE
COMMON STOCKS† - 0.3%					
ENERGY - 0.2%					
Maverick Natural Resources, LLC*††.1	7,168	\$ 5,196,800			
SandRidge Energy, Inc.*	488,408	3,917,032			
Approach Resources, Inc.*	357,054	126,290			
Titan Energy LLC*	35,116	2,107			
Total Energy		<u>9,242,229</u>			
UTILITIES - 0.1%					
TexGen Power LLC††	233,394	9,073,192			
CONSUMER, CYCLICAL - 0.0%					
ATD New Holdings, Inc.*††	42,478	1,040,711			
INDUSTRIAL - 0.0%					
API Heat Transfer Parent LLC*††	1,024,936	281,857			
BP Holdco LLC*†††.1	37,539	13,255			
Vector Phoenix Holdings, LP*†††.1	37,539	3,142			
Total Industrial		<u>298,254</u>			
TECHNOLOGY - 0.0%					
Qlik Technologies, Inc. - Class A*†††.1	177	196,863			
Qlik Technologies, Inc.*†††.1	11,400	1			
Qlik Technologies, Inc. - Class B*†††.1	43,738	—			
Total Technology		<u>196,864</u>			
COMMUNICATIONS - 0.0%					
Cengage Learning Acquisitions, Inc.*††	21,660	143,497			
CONSUMER, NON-CYCLICAL - 0.0%					
Targus Group International Equity, Inc.*†††.1,2	12,773	\$ 27,255			
Total Common Stocks (Cost \$25,446,213)					<u>20,022,002</u>
PREFERRED STOCKS†† - 0.1%					
INDUSTRIAL - 0.1%					
Seaspan Corp. 6.38% due 04/30/19	326,575	8,268,879			
API Heat Transfer Intermediate*	218	175,764			
Total Industrial		<u>8,444,643</u>			
FINANCIAL - 0.0%					
Cent CLO 16, LP due 08/01/24* ³	7,000	58,520			
Total Preferred Stocks (Cost \$8,340,692)					<u>8,503,163</u>
EXCHANGE-TRADED FUNDS† - 0.2%					
Invesco Solar ETF	700,700	16,228,212			
Total Exchange-Traded Funds (Cost \$13,878,503)					<u>16,228,212</u>
MUTUAL FUNDS† - 9.4%					
Guggenheim Limited Duration Fund – R6-Class ²	12,433,744	305,994,446			
Guggenheim Strategy Fund II ²	4,097,512	101,659,284			
Guggenheim Ultra Short Duration Fund - Institutional Class ^{2,4}	9,115,057	90,877,115			
Guggenheim Strategy Fund III ²	3,241,981	80,368,721			
Guggenheim Alpha Opportunity Fund - Institutional Class ²	2,726,278	71,673,840			

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Guggenheim Risk Managed Real Estate Fund - Institutional Class ²	539,063	\$ 16,991,250			
Total Mutual Funds (Cost \$676,342,076)		<u>667,564,656</u>			
MONEY MARKET FUND[†] - 1.2%					
Federated U.S. Treasury Cash Reserve Fund Institutional — Shares 2.28% ⁵	88,084,008	88,084,008			
Western Asset Institutional U.S. Treasury Reserves —Institutional Shares 1.89% ⁵	30,334	<u>30,334</u>			
Total Money Market Fund (Cost \$88,114,342)		<u>88,114,342</u>			
				<u>FACE AMOUNT[~]</u>	
ASSET-BACKED SECURITIES^{††} - 21.3%					
COLLATERALIZED LOAN OBLIGATIONS - 13.4%					
Fortress Credit Opportunities IX CLO Ltd. 2017-9A, 4.23% (3 Month USD LIBOR + 1.55%, Rate Floor: 0.00%) due 11/15/29 ^{6,7}	55,420,000	55,081,467	Shackleton 2015- VIII CLO Ltd. 2017-8A, 3.70% (3 Month USD LIBOR + 0.92%, Rate Floor: 0.00%) due 10/20/27 ^{6,7}	62,000,000	\$ 61,721,862
2017-9A, 4.63% (3 Month USD LIBOR + 1.95%, Rate Floor: 0.00%) due 11/15/29 ^{6,7}	34,300,000	33,667,477	Shackleton 2014- VI-R CLO Ltd. 2018-6RA, 3.37% (3 Month USD LIBOR + 0.60%, Rate Floor: 0.60%) due 07/17/28 ^{6,7}	1,000,000	998,171
			Golub Capital Partners CLO Ltd. 2018-36A, 4.83% (3 Month USD LIBOR + 2.10%, Rate Floor: 0.00%) due 02/05/31 ^{6,7}	20,000,000	18,416,214
			2018-25A, 4.63% (3 Month USD LIBOR + 1.90%, Rate Floor: 1.90%) due 05/05/30 ^{6,7}	18,500,000	18,027,793
			2018-36A, 4.38% (3 Month USD LIBOR + 1.65%, Rate Floor: 0.00%) due 02/05/31 ^{6,7}	13,200,000	12,599,348
			2018-39A, 4.66% (3 Month USD LIBOR + 2.20%, Rate Floor: 2.20%) due 10/20/28 ^{6,7}	5,000,000	4,913,582
			Telos CLO Ltd. 2017-6A, 4.04% (3 Month USD LIBOR + 1.27%, Rate Floor: 0.00%) due 01/17/27 ^{6,7}	24,950,000	25,007,435

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2017-6A, 5.37% (3 Month USD LIBOR + 2.60%, Rate Floor: 0.00%) due 01/17/27 ^{6,7}	7,500,000	\$ 7,505,737			
Tralee CLO III Ltd. 2017-3A, 4.21% (3 Month USD LIBOR + 1.45%, Rate Floor: 0.00%) due 10/20/27 ^{6,7}	31,000,000	30,489,852			
ABPCI Direct Lending Fund CLO II LLC 2017-1A, 4.54% (3 Month USD LIBOR + 1.78%, Rate Floor: 0.00%) due 07/20/29 ^{6,7}	25,000,000	25,015,730			
2017-1A, 5.11% (3 Month USD LIBOR + 2.35%, Rate Floor: 0.00%) due 07/20/29 ^{6,7}	4,650,000	4,638,570			
Diamond CLO Ltd. 2018-1A, 5.36% (3 Month USD LIBOR + 2.60%, Rate Floor: 2.60%) due 07/22/30 ^{6,7}	13,500,000	13,114,113			
2018-1A, 4.56% (3 Month USD LIBOR + 1.80%, Rate Floor: 1.80%) due 07/22/30 ^{6,7}	11,000,000	10,794,692			
2018-1A, 6.46% (3 Month USD LIBOR + 3.70%, Rate Floor: 3.70%) due 07/22/30 ^{6,7}	5,000,000	4,889,353			
Treman Park CLO Ltd. 2015-1A, due 10/20/28 ^{3,6}	32,400,000	24,514,372			
			ABPCI Direct Lending Fund CLO I LLC 2016-1A, 5.46% (3 Month USD LIBOR + 2.70%, Rate Floor: 0.00%) due 12/22/28 ^{6,7}	24,000,000	\$ 23,894,410
			Palmer Square Loan Funding Ltd. 2018-4A, 3.58% (3 Month USD LIBOR + 0.90%, Rate Floor: 0.00%) due 11/15/26 ^{6,7}	19,499,592	19,425,952
			2018-4A, 4.58% (3 Month USD LIBOR + 1.90%, Rate Floor: 0.00%) due 11/15/26 ^{6,7}	2,800,000	2,785,232
			FDI Ltd. 2015-1A, 5.50% due 11/12/30 ⁶	12,000,000	11,956,811
			2015-1A, 4.40% due 11/12/30 ⁶	10,000,000	10,001,794
			A Voce CLO Ltd. 2017-1A, 3.95% (3 Month USD LIBOR + 1.16%, Rate Floor: 0.00%) due 07/15/26 ^{6,7}	21,831,583	21,852,013
			KVK CLO Ltd. 2018-1A, 4.29% (3 Month USD LIBOR + 1.65%, Rate Floor: 0.00%) due 05/20/29 ^{6,7}	16,250,000	16,157,138
			2013-1A, due 01/14/28 ^{3,6}	11,900,000	4,704,427
			Atlas Senior Loan Fund IV Ltd. 2018-2A, 4.38% (3 Month USD LIBOR + 1.70%, Rate Floor: 0.00%) due 02/17/26 ^{6,7}	12,000,000	11,883,221

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2018-2A, 3.98% (3 Month USD LIBOR + 1.30%, Rate Floor: 0.00%) due 02/17/26 ^{6,7}	4,500,000	\$ 4,501,921			
2018-2A, 5.28% (3 Month USD LIBOR + 2.60%, Rate Floor: 0.00%) due 02/17/26 ^{6,7}	4,500,000	4,472,808			
Crown Point CLO III Ltd.					
2017-3A, 4.24% (3 Month USD LIBOR + 1.45%, Rate Floor: 0.00%) due 12/31/27 ^{6,7}	15,000,000	\$ 14,782,038			
2017-3A, 3.70% (3 Month USD LIBOR + 0.91%, Rate Floor: 0.00%) due 12/31/27 ^{6,7}	5,300,000	5,279,097			
Mountain Hawk II CLO Ltd.					
2018-2A, 3.58% (3 Month USD LIBOR + 0.82%, Rate Floor: 0.00%) due 07/20/24 ^{6,7}	8,383,569	8,369,488			
2018-2A, 5.11% (3 Month USD LIBOR + 2.35%, Rate Floor: 0.00%) due 07/20/24 ^{6,7}	8,250,000	8,255,960			
2013-2A, 5.91% (3 Month USD LIBOR + 3.15%, Rate Floor: 0.00%) due 07/22/24 ^{6,7}	2,750,000	2,682,417			
			Ladder Capital Commercial Mortgage Trust		
			2017-FL1, 4.73% (1 Month USD LIBOR + 2.25%, Rate Floor: 2.25%) due 09/15/34 ^{6,7}	12,198,000	\$ 12,123,476
			2017-FL1, 6.08% (1 Month USD LIBOR + 3.60%, Rate Floor: 3.60%) due 09/15/34 ^{6,7}	6,650,000	6,615,682
			Ares XXXIII CLO Ltd. 2016-1A, 3.95% (3 Month USD LIBOR + 1.35%, Rate Floor: 0.00%) due 12/05/25 ^{6,7}	18,250,000	18,256,116
			SCOF Ltd. 2018-2A, 4.64% (3 Month USD LIBOR + 1.85%, Rate Floor: 0.00%) due 07/15/28 ^{6,7}	18,250,000	18,251,502
			Monroe Capital CLO Ltd. 2017-1A, 4.11% (3 Month USD LIBOR + 1.35%, Rate Floor: 0.00%) due 10/22/26 ^{6,7}	15,245,740	15,201,360
			2017-1A, 6.36% (3 Month USD LIBOR + 3.60%, Rate Floor: 0.00%) due 10/22/26 ^{6,7}	3,000,000	2,928,509
			Cerberus Loan Funding XVII Ltd. 2016-3A, 5.32% (3 Month USD LIBOR + 2.53%, Rate Floor: 0.00%) due 01/15/28 ^{6,7}	18,000,000	17,901,686

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Voya CLO Ltd.			MP CLO VIII Ltd.		
2013-1A, due			2018-2A, 4.66%		
10/15/30 ^{3,6}	28,970,307	\$ 15,307,534	(3 Month USD		
Avery Point II CLO Ltd.			LIBOR + 1.90%,		
2013-3X COM,			Rate Floor: 0.00%)		
due 01/18/25 ³	19,800,000	14,569,684	due 10/28/27 ^{6,7}	11,950,000	\$ 11,647,842
West CLO Ltd.			Octagon Loan		
2017-1A, 3.70%			Funding Ltd.		
(3 Month USD			2014-1A, due		
LIBOR + 0.92%,			11/18/31 ^{3,6}	19,435,737	11,250,921
Rate Floor: 0.00%)			TCP Waterman		
due 07/18/26 ^{6,7}	11,977,278	11,953,001	CLO Ltd.		
2013-1A, due			2016-1A, 5.79%		
11/07/25 ^{3,6}	5,300,000	1,309,429	(3 Month USD		
OZLM XIII Ltd.			LIBOR + 3.00%,		
2018-13A, 4.85%			Rate Floor: 0.00%)		
(3 Month USD			due 12/15/28 ^{6,7}	11,000,000	11,000,429
LIBOR + 2.10%,			SCOF-2 Ltd.		
Rate Floor: 0.00%)			2018-2A, 4.64%		
due 07/30/27 ^{6,7}	12,650,000	12,476,418	(3 Month USD		
NewStar Clarendon			LIBOR + 1.85%,		
Fund CLO LLC			Rate Floor: 0.00%)		
2015-1A, 5.47%			due 07/15/28 ^{6,7}	10,500,000	10,508,755
(3 Month USD			Seneca Park CLO		
LIBOR + 2.70%,			Limited		
Rate Floor: 0.00%)			2017-1A, 3.89%		
due 01/25/27 ^{6,7}	7,000,000	7,003,070	(3 Month USD		
2015-1A, 6.12%			LIBOR + 1.12%,		
(3 Month USD			Rate Floor: 0.00%)		
LIBOR + 3.35%,			due 07/17/26 ^{6,7}	10,475,480	10,482,896
Rate Floor: 0.00%)			Marathon CLO V Ltd.		
due 01/25/27 ^{6,7}	4,000,000	4,003,864	2017-5A, 4.09%		
2015-1A, 7.12%			(3 Month USD		
(3 Month USD			LIBOR + 1.45%,		
LIBOR + 4.35%,			Rate Floor: 0.00%)		
Rate Floor: 0.00%)			due 11/21/27 ^{6,7}	7,920,233	7,815,082
due 01/25/27 ^{6,7}	1,300,000	1,300,543	2013-5A, due		
OHA Credit Partners			11/21/27 ^{3,6}	5,500,000	1,538,080
IX Ltd.			Dryden 37 Senior		
2013-9A, due			Loan Fund		
10/20/25 ^{3,6}	14,000,000	11,668,761	2015-37A, due		
			01/15/31 ^{3,6}	9,500,000	8,526,781

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Avery Point VI CLO Ltd. 2018-6A, 4.73% (3 Month USD LIBOR + 2.00%, Rate Floor: 0.00%) due 08/05/27 ^{6,7}	8,000,000	\$ 7,863,484	ACIS CLO Ltd. 2014-4A, 5.29% (3 Month USD LIBOR + 2.55%, Rate Floor: 0.00%) due 05/01/26 ^{6,7}	3,600,000	\$ 3,618,282
Golub Capital BDC CLO LLC 2018-1A, 4.17% (3 Month USD LIBOR + 1.40%, Rate Floor: 0.00%) due 04/25/26 ^{6,7}	8,000,000	7,856,748	2015-6A, 6.11% (3 Month USD LIBOR + 3.37%, Rate Floor: 0.00%) due 05/01/27 ^{6,7}	3,250,000	3,224,239
Flagship CLO VIII Ltd. 2018-8A, 4.58% (3 Month USD LIBOR + 1.80%, Rate Floor: 0.00%) due 01/16/26 ^{6,7}	8,025,000	7,853,789	Marathon CRE Ltd. 2018-FL1, 5.48% (1 Month USD LIBOR + 3.00%, Rate Floor: 3.00%) due 06/15/28 ^{6,7}	6,000,000	5,954,156
Dryden 41 Senior Loan Fund 2015-41A, due 04/15/31 ^{3,6}	11,700,000	7,751,671	2018-FL1, 5.08% (1 Month USD LIBOR + 2.60%, Rate Floor: 2.60%) due 06/15/28 ^{6,7}	650,000	647,123
Newstar Commercial Loan Funding LLC 2017-1A, 6.13% (3 Month USD LIBOR + 3.50%, Rate Floor: 0.00%) due 03/20/27 ^{6,7}	7,500,000	7,502,665	Atlas Senior Loan Fund IX Ltd. 2018-9A, due 04/20/28 ^{3,6}	9,600,000	5,320,406
Carlyle Global Market Strategies CLO Ltd. 2012-3A, due 01/14/32 ^{3,6}	6,400,000	4,799,098	2018-9A, 4.56% (3 Month USD LIBOR + 1.80%, Rate Floor: 1.80%) due 04/20/28 ^{6,7}	1,250,000	1,206,141
2013-3X SUB, due 07/15/25 ³	4,938,326	2,572,206	Octagon Investment Partners XIX Ltd. 2017-1A, 3.89% (3 Month USD LIBOR + 1.10%, Rate Floor: 0.00%) due 04/15/26 ^{6,7}	6,008,535	6,010,760
Woodmont Trust 2017-3A, 5.03% (3 Month USD LIBOR + 2.25%, Rate Floor: 0.00%) due 10/18/29 ^{6,7}	7,400,000	7,313,563	Dryden 50 Senior Loan Fund 2017-50A, due 07/15/30 ^{3,6}	7,895,000	5,997,516
Venture XIII CLO Ltd. 2013-13A, due 09/10/29 ^{3,6}	13,790,000	6,866,482			

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Hull Street CLO Ltd. 2014-1A, 6.38% (3 Month USD LIBOR + 3.60%, Rate Floor: 0.00%) due 10/18/26 ^{6,7}	5,785,000	\$ 5,742,673	Jackson Mill CLO Ltd. 2018-1A, 4.64% (3 Month USD LIBOR + 1.85%, Rate Floor: 1.85%) due 04/15/27 ^{6,7}	4,150,000	\$ 4,067,987
Resource Capital Corp. 2017-CRE5, 4.48% (1 Month USD LIBOR + 2.00%) due 07/15/34 ^{6,7}	5,689,910	5,646,512	Babson CLO Ltd. 2014-1A, due 07/20/25 ^{3,6}	11,900,000	3,873,212
Silvermore CLO Ltd. 2014-1A, 5.68% (3 Month USD LIBOR + 3.00%, Rate Floor: 0.00%) due 05/15/26 ^{6,7}	5,500,000	5,505,277	2012-2A, due 05/15/23 ^{3,6}	11,850,000	144,570
FDF II Ltd. 2016-2A, 6.29% due 05/12/31 ⁶	5,250,000	5,247,031	Madison Park Funding XVI Ltd. 2016-16A, 5.41% (3 Month USD LIBOR + 2.65%, Rate Floor: 0.00%) due 04/20/26 ^{6,7}	4,000,000	4,003,191
Sudbury Mill CLO Ltd. 2017-1A, 5.22% (3 Month USD LIBOR + 2.45%, Rate Floor: 0.00%) due 01/17/26 ^{6,7}	5,000,000	5,009,018	Symphony Clo V Ltd. 2007-5A, 7.04% (3 Month USD LIBOR + 4.25%, Rate Floor: 0.00%) due 01/15/24 ^{6,7}	4,000,000	3,998,662
WhiteHorse X Ltd. 2015-10A, 8.07% (3 Month USD LIBOR + 5.30%, Rate Floor: 5.30%) due 04/17/27 ^{6,7}	4,980,000	4,898,995	Adams Mill CLO Ltd. 2014-1A, 7.79% (3 Month USD LIBOR + 5.00%, Rate Floor: 0.00%) due 07/15/26 ^{6,7}	4,000,000	3,781,736
Greywolf CLO III Ltd. 2018-3RA, 3.41% (3 Month USD LIBOR + 0.65%, Rate Floor: 0.65%) due 10/22/28 ^{6,7}	4,800,000	4,793,735	Denali Capital CLO XI Ltd. 2018-1A, 4.91% (3 Month USD LIBOR + 2.15%, Rate Floor: 0.00%) due 10/20/28 ^{6,7}	2,500,000	2,499,643
BNPP IP CLO Ltd. 2014-2A, 8.00% (3 Month USD LIBOR + 5.25%, Rate Floor: 0.00%) due 10/30/25 ^{6,7}	5,500,000	4,617,700	2018-1A, 3.46% (3 Month USD LIBOR + 0.70%, Rate Floor: 0.00%) due 10/20/28 ^{6,7}	1,000,000	999,431

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Flagship VII Ltd. 2017-7A, 3.88% (3 Month USD LIBOR + 1.12%, Rate Floor: 0.00%) due 01/20/26 ^{6,7}	3,470,558	\$ 3,470,715			
Flatiron CLO Ltd. 2013-1A, 6.37% (3 Month USD LIBOR + 3.60%, Rate Floor: 0.00%) due 01/17/26 ^{6,7}	3,200,000	3,199,270			
AMMC CLO XI Ltd. 2012-11A, due 04/30/31 ^{3,6}	5,650,000	2,997,913			
Mountain Hawk III CLO Ltd. 2014-3A, 5.58% (3 Month USD LIBOR + 2.80%, Rate Floor: 0.00%) due 04/18/25 ^{6,7}	3,000,000	2,996,395			
NXT Capital CLO LLC 2018-1A, 6.06% (3 Month USD LIBOR + 3.30%, Rate Floor: 0.00%) due 04/21/27 ^{6,7}	2,750,000	2,655,818			
Colombia Cent CLO Ltd. 2018-27A, 3.19% (3 Month USD LIBOR + 0.70%, Rate Floor: 0.70%) due 10/25/28 ^{6,7}	1,750,000	1,748,788			
Garrison BSL CLO Ltd. 2018-1A, 3.47% (3 Month USD LIBOR + 0.70%, Rate Floor: 0.00%) due 07/17/28 ^{6,7}	1,714,286	1,713,000			
DRSLF due 01/15/31 ³	1,897,598	1,342,135			
Copper River CLO Ltd. 2007-1A, due 01/20/21 ^{3,8}	8,150,000	1,286,624			
			Great Lakes CLO Ltd. 2014-1A, due 10/15/29 ^{3,6}	1,500,000	\$ 1,019,544
			Halcyon Loan Advisors Funding Ltd. 2012-1A, 5.68% (3 Month USD LIBOR + 3.00%, Rate Floor: 0.00%) due 08/15/23 ^{6,7}	1,000,000	1,000,047
			Ivy Hill Middle Market Credit Fund X Ltd. 2018-10A, 3.48% (3 Month USD LIBOR + 0.70%, Rate Floor: 0.00%) due 07/18/30 ^{6,7}	1,000,000	999,345
			Total Collateralized Loan Obligations		<u>947,659,212</u>
			TRANSPORT-AIRCRAFT - 5.8%		
			Castlelake Aircraft Securitization Trust 2017-1, 3.97% due 07/15/42	29,831,785	29,772,148
			2018-1, 4.13% due 06/15/43 ⁶	24,652,038	24,684,732
			2016-1, 4.45% due 08/15/41	22,109,161	22,013,915
			KDAC Aviation Finance Ltd. 2017-1A, 4.21% due 12/15/42 ⁶	56,513,327	56,751,440
			AASET Trust 2017-1A, 3.97% due 05/16/42 ⁶	44,822,534	44,713,212
			Raspro Trust 2005-1A, 3.69% (3 Month USD LIBOR + 0.93%, Rate Floor: 0.93%) due 03/23/24 ^{6,7}	46,564,781	44,469,366
			2005-1A, 3.03% (3 Month USD LIBOR + 0.40%, Rate Floor: 0.40%) due 03/23/24 ^{6,7}	179,442	179,454

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AASET US Ltd.			Willis Engine		
2018-2A, 5.43% due 11/18/38 ⁶	20,559,230	\$ 20,783,858	Securitization Trust II		
2018-2A, 4.45% due 11/18/38 ⁶	18,425,725	18,668,228	2012-A, 5.50% due 09/15/37 ^{6,9}	3,575,526	\$ 3,643,203
Falcon Aerospace Ltd.			Eagle I Ltd.		
2017-1, 4.58% due 02/15/42 ⁶	34,727,459	34,934,295	2014-1A, 5.29% due 12/15/39 ⁶	3,551,844	3,599,162
Apollo Aviation Securitization Equity Trust			Turbine Engines Securitization Ltd.		
2017-1A, 5.93% due 05/16/42 ⁶	11,637,898	11,975,127	2013-1A, 5.13% due 12/13/48 ⁸	2,119,879	2,052,191
2016-2, 5.93% due 11/15/41	6,790,866	6,830,986	2013-1A, 6.38% due 12/13/48 ⁸	1,536,469	1,307,412
2016-2, 4.21% due 11/15/41	6,063,273	6,119,883	Diamond Head Aviation Ltd.		
2016-1A, 6.50% due 03/17/36 ^{6,9}	3,338,012	3,395,791	2015-1, 3.81% due 07/14/28 ⁶	961,387	958,529
2016-2, 7.87% due 11/15/41	2,197,679	2,194,653	Airplanes Pass Through Trust		
2018-1A, 5.44% due 01/16/38 ⁶	1,553,897	1,572,610	2001-1A, 3.01% (1 Month USD LIBOR + 0.55%, Rate Floor: 0.55%) due 03/15/19 ^{7,8,10}	2,097,481	73,213
SAPPHIRE AVIATION FINANCE I Ltd.			Total Transport-Aircraft		<u>409,496,332</u>
2018-1A, 4.25% due 03/15/40 ⁶	31,013,422	31,221,537	WHOLE BUSINESS - 0.6%		
AIM Aviation Finance Ltd.			TSGE		
2015-1A, 5.07% due 02/15/40 ⁶	11,495,753	11,432,386	2017-1, 6.25% due 09/25/31 ^{†††,1}	42,550,000	43,520,810
Falcon Aerospace Limited			Drug Royalty III Limited Partnership I		
2017-1, 6.30% due 02/15/42 ⁶	7,996,044	8,172,900	2017-1A, 5.29% (3 Month USD LIBOR + 2.50%, Rate Floor: 2.50%) due 04/15/27 ^{6,7}	2,429,075	2,450,500
MAPS Ltd.			Total Whole Business		<u>45,971,310</u>
Stripes Aircraft Ltd.					
2013-1 A1, 5.99% due 03/20/23 ^{†††}	5,722,069	5,608,939			
Atlas Ltd.					
2014-1 A, 4.88% due 12/15/39	5,230,505	5,003,386			

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	FACE AMOUNT	VALUE		FACE AMOUNT	VALUE
COLLATERALIZED DEBT OBLIGATIONS - 0.4%			DIVERSIFIED PAYMENT RIGHTS - 0.3%		
Putnam Structured Product Funding Ltd. 2003-1A, 3.48% (1 Month USD LIBOR + 1.00%, Rate Floor: 0.00%) due 10/15/38 ^{6,7}	10,296,235	\$ 10,192,191	Bib Merchant Voucher Receivables Ltd. 4.18% due 04/07/28 ^{†††,1}	15,300,000	\$ 15,703,365
Anchorage Credit Funding Ltd. 2016-4A, 4.50% due 02/15/35 ⁶	9,200,000	9,121,014	CIC Receivables Master Trust REGD, 4.89% due 10/07/21	3,466,874	3,506,743
N-Star REL CDO VIII Ltd. 2006-8A, 2.85% (1 Month USD LIBOR + 0.36%, Rate Floor: 0.36%) due 02/01/41 ^{6,7}	7,939,598	7,827,967	Total Diversified Payment Rights		<u>19,210,108</u>
Banco Bradesco SA 2014-1, 5.44% due 03/12/26	2,353,350	2,335,700	INSURANCE - 0.3% LTCC Securitization Issuer LLC 2018-A, 4.59% due 06/15/48 ⁶	18,449,763	<u>18,529,964</u>
Highland Park CDO I Ltd. 2006-1A, 3.05% (3 Month USD LIBOR + 0.40%, Rate Floor: 0.00%) due 11/25/51 ^{7,8}	1,635,028	1,618,024	TRANSPORT-CONTAINER - 0.1% Global SC Finance II SRL 2013-1A, 2.98% due 04/17/28 ⁶	8,575,000	<u>8,486,534</u>
Pasadena CDO Ltd. 2002-1A, 3.48% (3 Month USD LIBOR + 0.85%, Rate Floor: 0.00%) due 06/19/37 ^{6,7}	12,993	<u>12,971</u>	INFRASTRUCTURE - 0.1% Secured Tenant Site Contract Revenue Notes Series 2018-1A, 4.70% due 06/15/48 ⁸	6,947,502	<u>7,000,677</u>
Total Collateralized Debt Obligations		<u>31,107,867</u>	Total Asset-Backed Securities (Cost \$1,522,483,888)		<u>1,508,771,557</u>
AUTOMOTIVE - 0.3%			FOREIGN GOVERNMENT DEBT^{††} - 19.1%		
Avis Budget Rental Car Funding AESOP LLC 2015-1A, 2.50% due 07/20/21 ⁶	21,410,000	<u>21,309,553</u>	Government of Japan due 01/20/20 ¹¹	JPY 10,421,000,000	94,137,777
			due 05/27/19 ¹¹	JPY 6,883,700,000	62,133,747
			due 04/08/19 ¹¹	JPY 6,739,000,000	60,811,418
			due 05/10/19 ¹¹	JPY 4,208,000,000	37,979,042
			due 05/13/19 ¹¹	JPY 4,183,000,000	37,754,010
			due 04/10/19 ¹¹	JPY 2,053,000,000	18,526,018
			due 04/22/19 ¹¹	JPY 1,574,000,000	14,204,533
			due 06/24/19 ¹¹	JPY 1,359,000,000	12,268,292
			due 06/03/19 ¹¹	JPY 903,000,000	8,150,948
			due 05/20/19 ¹¹	JPY 845,000,000	7,626,884
			due 04/04/19 ¹¹	JPY 593,400,000	5,354,656

MACRO OPPORTUNITIES FUND

	FACE AMOUNT	VALUE		FACE AMOUNT	VALUE
Kingdom of Spain			Province of Quebec,		
due 05/10/19 ¹¹	EUR 123,544,000	\$ 138,671,313	Canada		
due 04/05/19 ¹¹	EUR 36,150,000	40,560,276	due 04/18/19 ¹¹	CAD 35,290,000	\$ 26,389,705
Republic of Portugal			due 05/03/19 ¹¹	CAD 24,465,000	18,279,985
due 05/17/19 ¹¹	EUR 123,828,000	139,002,591	Republic of Hungary		
Province of Ontario,			due 04/24/19 ¹¹	HUF4,780,000,000	16,700,406
Canada			Kingdom of Denmark		
due 05/01/19 ¹¹	CAD 65,611,000	49,028,745	due 06/03/19 ¹¹	DKK 58,100,000	8,739,938
due 04/24/19 ¹¹	CAD 52,035,000	38,898,688	Total Foreign Government Debt		
due 05/08/19 ¹¹	CAD 41,261,000	30,821,436	(Cost \$1,364,548,382)		<u>1,354,979,807</u>
due 04/17/19 ¹¹	CAD 24,285,000	18,161,124	COLLATERALIZED MORTGAGE OBLIGATIONS^{††} - 16.7%		
due 05/15/19 ¹¹	CAD 350,000	261,348	RESIDENTIAL MORTGAGE BACKED SECURITIES - 13.4%		
State of Israel			LSTAR Securities		
2.25% due 05/31/19	ILS 315,250,000	87,153,763	Investment Limited		
5.00% due 01/31/20	ILS 126,800,000	36,312,270	4.49% due 04/01/21	91,636,371	91,705,135
Federative Republic			2017-9, 4.05% (1		
of Brazil			Month USD		
due 07/01/19 ¹¹	BRL 233,600,000	58,803,531	LIBOR + 1.55%,		
due 10/01/19 ¹¹	BRL 167,500,000	41,466,540	Rate Floor: 0.00%)		
Province of New			due 12/01/22 ^{6,7}	34,221,052	34,231,746
Brunswick, Canada			2017-6, 4.26% (1		
due 05/09/19 ¹¹	CAD 24,687,000	18,439,948	Month USD		
due 05/14/19 ¹¹	CAD 19,350,000	14,449,711	LIBOR + 1.75%,		
due 05/02/19 ¹¹	CAD 18,310,000	13,681,720	Rate Floor: 0.00%)		
due 05/16/19 ¹¹	CAD 15,850,000	11,834,763	due 09/01/22 ^{6,7}	29,711,468	29,720,753
due 05/07/19 ¹¹	CAD 14,042,000	10,489,824	2017-8, 4.15% (1		
Province of Manitoba,			Month USD		
Canada			LIBOR + 1.65%,		
due 04/24/19 ¹¹	CAD 30,425,000	22,744,164	Rate Floor: 0.00%)		
due 05/15/19 ¹¹	CAD 26,825,000	20,030,501	due 11/01/22 ^{6,7}	26,877,957	27,103,084
due 04/17/19 ¹¹	CAD 25,375,000	18,976,262	Lehman XS Trust Series		
Government of			2006-16N, 2.70%		
United Kingdom			(1 Month USD		
due 04/23/19 ¹¹	GBP 31,680,000	41,242,550	LIBOR + 0.21%,		
due 04/01/19 ¹¹	GBP 9,160,000	11,930,345	Rate Floor: 0.21%)		
due 04/08/19 ¹¹	GBP 3,950,000	5,143,967	due 11/25/46 ⁷	23,946,367	22,968,884
Province of			2006-18N, 2.67%		
Newfoundland			(1 Month USD		
due 05/09/19 ¹¹	CAD 20,700,000	15,456,746	LIBOR + 0.18%,		
due 04/25/19 ¹¹	CAD 19,300,000	14,422,920	Rate Floor: 0.18%)		
due 05/16/19 ¹¹	CAD 18,000,000	13,437,550	due 12/25/36 ⁷	22,148,431	20,368,729
due 05/02/19 ¹¹	CAD 9,800,000	7,322,308			
due 04/18/19 ¹¹	CAD 9,600,000	7,177,544			

MACRO OPPORTUNITIES FUND

	FACE AMOUNT	VALUE		FACE AMOUNT	VALUE
2006-10N, 2.70% (1 Month USD LIBOR + 0.21%, Rate Floor: 0.21%) due 07/25/46 ⁷	5,453,807	\$ 5,284,838			
RALI Series Trust					
2006-QO6, 2.67% (1 Month USD LIBOR + 0.18%, Rate Floor: 0.18%) due 06/25/46 ⁷	37,591,825	15,171,703			
2007-QO2, 2.64% (1 Month USD LIBOR + 0.15%, Rate Floor: 0.15%) due 02/25/47 ⁷	19,607,913	11,114,828			
2006-QO8, 2.69% (1 Month USD LIBOR + 0.20%, Rate Floor: 0.20%) due 10/25/46 ⁷	9,757,188	9,269,400			
2006-QO6, 2.72% (1 Month USD LIBOR + 0.23%, Rate Floor: 0.23%) due 06/25/46 ⁷	9,780,880	4,053,014			
2006-QO2, 2.76% (1 Month USD LIBOR + 0.27%, Rate Floor: 0.27%) due 02/25/46 ⁷	7,420,304	2,991,606			
2006-QO6, 2.75% (1 Month USD LIBOR + 0.26%, Rate Floor: 0.26%) due 06/25/46 ⁷	6,170,902	2,597,803			
2006-QO2, 2.83% (1 Month USD LIBOR + 0.34%, Rate Floor: 0.34%) due 02/25/46 ⁷	3,970,492	1,644,610			
			2006-QO2, 2.71% (1 Month USD LIBOR + 0.22%, Rate Floor: 0.22%) due 02/25/46 ⁷	266,143	\$ 105,452
			LSTAR Securities		
			Investment Trust		
			2018-2, 4.00% (1 Month USD LIBOR + 1.50%, Rate Floor: 0.00%) due 04/01/23 ^{6,7}	37,140,488	37,094,991
			2019-1, 4.19% (1 Month USD LIBOR + 1.70%, Rate Floor: 0.00%) due 03/01/24 ^{6,7}	9,000,000	8,997,996
			JP Morgan Mortgage		
			Acquisition Trust		
			2006-WMC4, 2.64% (1 Month USD LIBOR + 0.15%, Rate Floor: 0.15%) due 12/25/36 ⁷	28,382,961	16,908,748
			2006-WMC3, 2.64% (1 Month USD LIBOR + 0.15%, Rate Floor: 0.15%) due 08/25/36 ⁷	13,170,076	9,599,381
			2006-HE3, 2.65% (1 Month USD LIBOR + 0.16%, Rate Floor: 0.16%) due 11/25/36 ⁷	8,467,270	7,236,777
			2006-WMC4, 2.61% (1 Month USD LIBOR + 0.12%, Rate Floor: 0.12%) due 12/25/36 ⁷	9,769,665	5,791,807
			2006-WMC4, 2.57% (1 Month USD LIBOR + 0.08%, Rate Floor: 0.08%) due 12/25/36 ⁷	4,130,957	2,433,006

MACRO OPPORTUNITIES FUND

	FACE AMOUNT	VALUE		FACE AMOUNT	VALUE
Morgan Stanley ABS Capital I Incorporated Trust			WaMu Asset-Backed Certificates WaMu Series		
2006-HE8, 2.71% (1 Month USD LIBOR + 0.22%, Rate Floor: 0.22%) due 10/25/36 ⁷	25,511,476	\$ 15,753,086	2007-HE2, 2.85% (1 Month USD LIBOR + 0.36%, Rate Floor: 0.36%) due 04/25/37 ⁷	30,751,803	\$ 15,855,713
2007-HE1, 2.72% (1 Month USD LIBOR + 0.23%, Rate Floor: 0.23%) due 11/25/36 ⁷	16,279,412	11,122,019	2007-HE2, 2.68% (1 Month USD LIBOR + 0.19%, Rate Floor: 0.19%) due 04/25/37 ⁷	23,432,602	11,837,011
2007-HE6, 2.74% (1 Month USD LIBOR + 0.25%, Rate Floor: 0.25%) due 05/25/37 ⁷	9,661,392	8,542,484	2007-HE4, 2.66% (1 Month USD LIBOR + 0.17%, Rate Floor: 0.17%) due 07/25/47 ⁷	9,414,518	7,256,998
2006-HE6, 2.59% (1 Month USD LIBOR + 0.10%, Rate Floor: 0.10%) due 09/25/36 ⁷	5,266,625	2,573,966	2007-HE4, 2.74% (1 Month USD LIBOR + 0.25%, Rate Floor: 0.25%) due 07/25/47 ⁷	2,942,700	2,056,672
2007-HE4, 2.72% (1 Month USD LIBOR + 0.23%, Rate Floor: 0.23%) due 02/25/37 ⁷	4,494,119	2,021,661	CIM Trust		
Structured Asset Securities Corporation			2018-R2, 3.69% (WAC) due 08/25/57 ^{6,7}	37,363,595	36,928,253
Mortgage Loan Trust			GSAA Home Equity Trust		
2008-BC4, 3.12% (1 Month USD LIBOR + 0.63%, Rate Floor: 0.63%) due 11/25/37 ⁷	39,273,455	38,922,574	2006-12, 2.64% (1 Month USD LIBOR + 0.15%, Rate Floor: 0.15%) due 08/25/36 ⁷	25,452,188	15,820,701
FirstKey Master Funding			2006-3, 2.79% (1 Month USD LIBOR + 0.30%, Rate Floor: 0.30%) due 03/25/36 ⁷	18,037,048	12,899,977
2017-R1, 2.71% (1 Month USD LIBOR + 0.22%, Rate Floor: 0.22%) due 11/03/41 ^{6,7}	39,813,814	38,393,652	2006-9, 2.97% (1 Month USD LIBOR + 0.24%, Rate Floor: 0.24%) due 06/25/36 ⁷	10,953,800	5,891,509

MACRO OPPORTUNITIES FUND

	FACE AMOUNT	VALUE		FACE AMOUNT	VALUE
2007-7, 2.76% (1 Month USD LIBOR + 0.27%) due 07/25/37 ⁷	2,044,244	\$ 1,956,977			
American Home Mortgage Assets Trust			2006-6, 2.64% (1 Month USD LIBOR + 0.15%, Rate Floor: 0.15%) due 07/25/36 ⁷	5,352,664	\$ 2,755,668
2006-6, 2.70% (1 Month USD LIBOR + 0.21%, Rate Floor: 0.21%) due 12/25/46 ⁷	15,418,936	13,244,754	2006-8, 2.58% (1 Month USD LIBOR + 0.09%, Rate Floor: 0.09%) due 09/25/36 ⁷	5,444,496	2,061,183
2006-1, 2.68% (1 Month USD LIBOR + 0.19%) due 05/25/46 ⁷	14,934,358	13,152,785	2006-6, 2.59% (1 Month USD LIBOR + 0.10%, Rate Floor: 0.10%) due 07/25/36 ⁷	3,098,544	1,580,674
2006-3, 3.34% (1 Year CMT Rate + 0.94%, Rate Floor: 0.94%) due 10/25/46 ⁷	7,916,481	6,988,650	Legacy Mortgage Asset Trust		
Long Beach Mortgage Loan Trust			2018-GS3, 4.00% due 06/25/58 ^{6,9}	28,565,052	28,476,875
2006-6, 2.74% (1 Month USD LIBOR + 0.25%, Rate Floor: 0.25%) due 07/25/36 ⁷	17,189,698	9,009,386	Morgan Stanley IXIS Real Estate Capital Trust		
2006-8, 2.65% (1 Month USD LIBOR + 0.16%, Rate Floor: 0.16%) due 09/25/36 ⁷	20,091,783	7,684,882	2006-2, 2.71% (1 Month USD LIBOR + 0.22%, Rate Floor: 0.22%) due 11/25/36 ⁷	26,727,273	13,535,456
2006-4, 2.65% (1 Month USD LIBOR + 0.16%, Rate Floor: 0.16%) due 05/25/36 ⁷	12,644,768	5,599,952	2006-2, 2.64% (1 Month USD LIBOR + 0.15%, Rate Floor: 0.15%) due 11/25/36 ⁷	20,389,564	10,243,193
2006-1, 2.68% (1 Month USD LIBOR + 0.19%, Rate Floor: 0.19%) due 02/25/36 ⁷	5,037,370	4,074,797	Ameritrust Mortgage Securities Trust		
			2006-M3, 2.66% (1 Month USD LIBOR + 0.18%, Rate Floor: 0.18%) due 10/25/36 ⁷	26,381,383	17,073,340
			2006-M3, 2.59% (1 Month USD LIBOR + 0.10%, Rate Floor: 0.10%) due 10/25/36 ⁷	16,259,547	6,685,271

MACRO OPPORTUNITIES FUND

	FACE AMOUNT	VALUE		FACE AMOUNT	VALUE
ACE Securities Corporation Home Equity Loan Trust Series			Master Asset Backed Securities Trust		
2007-HE1, 2.64% (1 Month USD LIBOR + 0.15%, Rate Floor: 0.15%) due 01/25/37	19,394,951	\$ 12,679,804	2006-WMC3, 2.65% (1 Month USD LIBOR + 0.16%, Rate Floor: 0.16%) due 08/25/37	12,620,419	\$ 6,068,682
2007-ASP1, 2.87% (1 Month USD LIBOR + 0.38%, Rate Floor: 0.38%) due 03/25/37	14,139,578	8,381,139	2006-HE3, 2.59% (1 Month USD LIBOR + 0.10%, Rate Floor: 0.10%) due 08/25/37	11,181,440	4,654,105
Impac Secured Assets Trust			2006-HE3, 2.64% (1 Month USD LIBOR + 0.15%, Rate Floor: 0.15%) due 08/25/37	9,400,921	3,949,430
2006-3, 2.69% (1 Month USD LIBOR + 0.20%, Rate Floor: 0.20%) due 11/25/37	20,495,753	19,033,940	Citigroup Mortgage Loan Trust, Inc.		
CSAMP Trust			2007-AMC3, 2.74% (1 Month USD LIBOR + 0.25%, Rate Floor: 0.25%) due 03/25/37	15,990,620	13,544,332
2007-NC1, 2.62% (1 Month USD LIBOR + 0.13%, Rate Floor: 0.13%) due 12/25/46	25,210,026	16,315,341	Home Equity Loan Trust		
IXIS Real Estate Capital Trust			2007-FRE1, 2.68% (1 Month USD LIBOR + 0.19%, Rate Floor: 0.19%) due 04/25/37	13,652,978	12,741,469
2007-HE1, 2.65% (1 Month USD LIBOR + 0.16%, Rate Floor: 0.16%) due 05/25/37	27,142,567	9,434,952	Alternative Loan Trust		
2007-HE1, 2.72% (1 Month USD LIBOR + 0.23%, Rate Floor: 0.23%) due 05/25/37	19,230,127	6,738,002	2007-OA7, 2.67% (1 Month USD LIBOR + 0.18%, Rate Floor: 0.18%) due 05/25/47	12,672,504	12,275,738
Nationstar Home Equity Loan Trust			Banc of America Funding Trust		
2007-C, 2.66% (1 Month USD LIBOR + 0.18%, Rate Floor: 0.18%) due 06/25/37	16,326,115	15,761,703	2015-R2, 2.75% (1 Month USD LIBOR + 0.26%, Rate Floor: 0.26%) due 04/29/37	10,000,000	9,714,599

MACRO OPPORTUNITIES FUND

	FACE AMOUNT	VALUE		FACE AMOUNT	VALUE
First NLC Trust			HSI Asset		
2007-1, 2.77% (1 Month USD LIBOR + 0.28%, Rate Floor: 0.28%) due 08/25/37 ^{6,7}	8,845,993	\$ 5,334,701	Securitization Corporation Trust 2007-HE1, 2.68% (1 Month USD LIBOR + 0.19%, Rate Floor: 0.19%) due 01/25/37 ⁷	8,517,777	\$ 6,730,881
2007-1, 2.56% (1 Month USD LIBOR + 0.07%, Rate Floor: 0.07%) due 08/25/37 ^{6,7}	6,708,200	3,934,297	Washington Mutual Mortgage Pass- Through Certificates WMALT Series Trust 2006-AR9, 3.24% (1 Year CMT Rate + 0.84%, Rate Floor: 0.84%) due 11/25/46 ⁷	7,289,433	6,441,396
WaMu Asset-Backed Certificates WaMu Series Trust 2007-HE1, 2.72% (1 Month USD LIBOR + 0.23%, Rate Floor: 0.23%) due 01/25/37 ⁷	10,165,592	6,361,577	Morgan Stanley Mortgage Loan Trust 2006-9AR, 2.64% (1 Month USD LIBOR + 0.15%, Rate Floor: 0.15%) due 08/25/36 ⁷	11,470,158	5,361,721
2007-HE4, 2.66% (1 Month USD LIBOR + 0.17%, Rate Floor: 0.17%) due 07/25/47 ⁷	4,121,428	2,853,689	Nomura Resecuritization Trust 2015-4R, 1.75% (1 Month USD LIBOR + 0.43%, Rate Floor: 0.43%) due 03/26/36 ^{6,7}	4,343,579	4,205,609
Luminent Mortgage Trust 2006-2, 2.69% (1 Month USD LIBOR + 0.20%, Rate Floor: 0.20%) due 02/25/46 ⁷	8,653,177	7,954,747	Alliance Bancorp Trust 2007-OA1, 2.73% (1 Month USD LIBOR + 0.24%, Rate Floor: 0.24%) due 07/25/37 ⁷	3,455,748	3,060,734
CitiMortgage Alternative Loan Trust Series 2007-A7, 2.89% (1 Month USD LIBOR + 0.40%, Rate Cap/Floor: 7.50%/0.40%) due 07/25/37 ⁷	8,875,872	7,274,665	Wachovia Asset Securitization Issuance II LLC Trust 2007-HE1, 2.63% (1 Month USD LIBOR + 0.14%, Rate Floor: 0.14%) due 07/25/37 ^{6,7}	1,587,714	1,503,987

MACRO OPPORTUNITIES FUND

	FACE AMOUNT	VALUE		FACE AMOUNT	VALUE
Morgan Stanley Re-REMIC Trust 2010-R5, 3.88% due 06/26/36 ⁶	1,286,062	\$ 1,179,742			
Asset Backed Securities Corporation Home Equity Loan Trust 2006-HE5, 2.63% (1 Month USD LIBOR + 0.14%, Rate Floor: 0.14%) due 07/25/36 ⁷	857,818	<u>838,253</u>			
Total Residential Mortgage Backed Securities		<u>950,723,645</u>			
COMMERCIAL MORTGAGE BACKED SECURITIES - 2.7%					
GAHR Commercial Mortgage Trust 2015-NRF, 3.38% (WAC) due 12/15/34 ^{6,7}	88,357,227	86,985,724			
CGBAM Mezzanine Securities Trust 2015-SMMZ, 8.21% due 04/10/28 ⁶	28,200,000	29,378,334			
CGBAM Commercial Mortgage Trust 2015-SMRT, 3.79% (WAC) due 04/10/28 ^{6,7}	16,864,000	16,998,379			
	1,400,000	1,411,072			
GS Mortgage Securities Corporation Trust 2017-STAY, 4.63% (1 Month USD LIBOR + 2.15%, Rate Floor: 2.15%) due 07/15/32 ^{6,7}	16,531,000	16,121,402			
COMM Mortgage Trust 2014-UBS3, 2.84% due 06/10/47	14,774,683	14,761,145			
			Wells Fargo Commercial Mortgage Trust 2015-NXS1, 2.63% due 05/15/48	7,450,000	\$ 7,428,933
			Credit Suisse First Boston Mortgage Securities Corporation Series 2006-OMA, 5.63% due 05/15/23 ⁶	3,850,000	3,914,521
			Vornado DP LLC Trust 2010-VNO, 4.74% due 09/13/28 ⁶	2,400,000	2,440,855
			2010-VNO, 6.36% due 09/13/28 ⁶	840,000	866,965
			GE Business Loan Trust 2007-1A, 2.93% (1 Month USD LIBOR + 0.45%, Rate Floor: 0.45%) due 04/16/35 ^{6,7}	1,553,713	1,490,480
			2007-1A, 2.65% (1 Month USD LIBOR + 0.17%, Rate Floor: 0.17%) due 04/15/35 ^{6,7}	1,150,898	1,128,646
			GS Mortgage Securities Trust 2014-GSFL, 6.03% (1 Month USD LIBOR + 3.90%, Rate Floor: 3.90%) due 07/15/31 ^{6,7}	2,389,143	2,389,836
			JP Morgan Chase Commercial Mortgage Securities Trust 2009-IWST, 5.63% due 12/05/27 ⁶	1,295,000	1,308,077

MACRO OPPORTUNITIES FUND

	FACE AMOUNT	VALUE		FACE AMOUNT	VALUE
JPMBB Commercial Mortgage Securities Trust 2015-C28, 2.77% due 10/15/48	1,278,859	\$ 1,276,150	Barclays Bank plc 3.22% due 10/31/19 ^{†††}	40,600,000	\$ 40,600,000
Total Commercial Mortgage Backed Securities		<u>187,900,519</u>	American Equity Investment Life Holding Co. 5.00% due 06/15/27	28,388,000	28,829,889
GOVERNMENT AGENCY - 0.4%			Synchrony Bank 3.23% (3 Month USD LIBOR + 0.63%) due 03/30/20 ⁷	25,800,000	25,837,668
Fannie Mae 3.00% due 02/01/57	24,636,249	<u>24,339,937</u>	Citigroup, Inc. 3.54% (3 Month USD LIBOR + 0.93%) due 06/07/19 ⁷	19,910,000	19,940,364
MILITARY HOUSING - 0.2%			ANZ New Zealand Int'l Ltd. 2.85% due 08/06/20 ⁶	18,240,000	18,250,514
GMAC Commercial Mortgage Asset Corp. 2004-POKA, 6.36% due 09/10/44 ^{†††.6}	9,000,000	9,756,237	Lloyds Bank Corporate Markets plc NY 3.10% (3 Month USD LIBOR + 0.37%) due 08/05/20 ⁷	18,210,000	18,244,198
Capmark Military Housing Trust 2007-AET2, 6.06% due 10/10/52 ⁶	5,733,790	<u>6,313,513</u>	AerCap Ireland Capital DAC / AerCap Global Aviation Trust 4.63% due 10/30/20	9,850,000	10,081,465
Total Military Housing		<u>16,069,750</u>	4.25% due 07/01/20	8,000,000	8,107,823
Total Collateralized Mortgage Obligations (Cost \$1,206,111,521)		<u>1,179,033,851</u>	Credit Suisse AG NY 3.14% (3 Month USD LIBOR + 0.40%) due 07/31/20 ⁷	18,140,000	18,139,895
CORPORATE BONDS^{††} - 11.5%			Standard Chartered Bank 3.14% (3 Month USD LIBOR + 0.40%) due 08/04/20 ⁷	18,120,000	18,124,635
FINANCIAL - 6.3%			Morgan Stanley 5.50% due 07/24/20	17,500,000	18,095,971
Station Place Securitization Trust 3.09% (1 Month USD LIBOR + 0.60%, Rate Floor: 0.60%) due 09/24/19 ^{6,7}	62,550,000	62,550,000	Ventas Realty Limited Partnership / Ventas Capital Corp. 2.70% due 04/01/20	17,800,000	17,761,416
3.18% (1 Month USD LIBOR + 0.70%, Rate Floor: 0.00%) due 06/24/19 ^{6,7}	30,500,000	30,500,000			
3.18% (1 Month USD LIBOR + 0.70%, Rate Floor: 0.70%) due 09/24/19 ⁷	3,000,000	3,000,000			

MACRO OPPORTUNITIES FUND

	FACE AMOUNT	VALUE		FACE AMOUNT	VALUE
Capital One Financial Corp. 2.50% due 05/12/20	7,370,000	\$ 7,349,157	Hospitality Properties Trust 5.25% due 02/15/26	1,567,000	\$ 1,597,911
3.20% (3 Month USD LIBOR + 0.45%) due 10/30/20 ⁷	6,745,000	6,747,833	Danske Bank A/S 3.19% (3 Month USD LIBOR + 0.58%) due 09/06/19 ^{6,7}	1,000,000	999,326
3.46% (3 Month USD LIBOR + 0.76%) due 05/12/20 ⁷	2,741,000	2,752,814	Total Financial		<u>444,866,831</u>
Alexandria Real Estate Equities, Inc. 2.75% due 01/15/20	15,530,000	15,503,233	CONSUMER, NON-CYCLICAL - 1.9%		
UBS AG 3.17% (3 Month USD LIBOR + 0.58%, Rate Floor: 0.00%) due 06/08/20 ^{6,7}	14,689,000	14,741,880	Mondelez International, Inc. 3.00% due 05/07/20	20,210,000	20,256,827
Atlas Mara Ltd. 8.00% due 12/31/20	14,400,000	12,698,179	Reynolds American, Inc. 3.25% due 06/12/20	20,093,000	20,121,654
American International Group, Inc. 6.40% due 12/15/20	10,339,000	10,933,437	Zimmer Biomet Holdings, Inc. 2.70% due 04/01/20	16,539,000	16,498,406
Discover Bank 3.10% due 06/04/20	9,148,000	9,168,681	Allergan Funding SCS 3.85% (3 Month USD LIBOR + 1.26%) due 03/12/20 ⁷	11,575,000	11,673,890
Santander UK plc 3.04% (3 Month USD LIBOR + 0.30%) due 11/03/20 ⁷	8,300,000	8,289,299	3.00% due 03/12/20	2,215,000	2,213,665
Jefferies Group LLC 8.50% due 07/15/19	4,700,000	4,773,769	Cigna Corp. 3.20% due 09/17/20 ⁶	7,850,000	7,892,314
Jefferies Finance LLC / JFIN Company- Issuer Corp. 7.25% due 08/15/24 ⁶	4,135,000	4,072,975	2.96% (3 Month USD LIBOR + 0.35%) due 03/17/20 ^{6,7}	5,816,000	5,810,793
ERP Operating, LP 4.75% due 07/15/20	2,500,000	2,551,660	Molson Coors Brewing Co. 2.25% due 03/15/20	13,717,000	13,629,207
Univest Financial Corp. 5.10% due 03/30/25 ¹²	2,500,000	2,505,708	Coca-Cola Femsa SAB de CV 4.63% due 02/15/20	8,540,000	8,675,370
Credit Suisse Group Funding Guernsey Ltd. 2.75% due 03/26/20	2,120,000	2,117,131	S&P Global, Inc. 3.30% due 08/14/20	8,135,000	8,204,128
			Kraft Heinz Foods Co. 2.80% due 07/02/20	5,663,000	5,655,771
			3.12% (3 Month USD LIBOR + 0.42%) due 08/09/19 ⁷	2,386,000	2,386,933
			Constellation Brands, Inc. 2.25% due 11/06/20	5,236,000	5,183,922

MACRO OPPORTUNITIES FUND

	FACE AMOUNT	VALUE
Allergan Incorporated/ United States		
3.38% due 09/15/20	4,210,000	\$ 4,229,750
Quest Diagnostics, Inc.		
2.50% due 03/30/20	2,260,000	2,252,533
Vector Group Ltd.		
6.13% due 02/01/25 ⁶	2,500,000	2,219,500
Sysco Corp.		
2.60% due 10/01/20	997,000	995,430
Total Consumer, Non-cyclical		<u>137,900,093</u>
INDUSTRIAL - 1.2%		
Encore Capital Group, Inc.		
5.63% due 08/11/24 ^{†††}	39,600,000	38,813,815
Harris Corp.		
2.70% due 04/27/20	16,800,000	16,737,091
Molex Electronic Technologies LLC		
2.88% due 04/15/20 ⁶	12,035,000	12,014,397
Yamana Gold, Inc.		
4.76% due 03/23/22 ^{†††}	4,750,000	4,719,335
4.78% due 06/10/23 ^{†††}	550,000	543,402
Aviation Capital Group LLC		
7.13% due 10/15/20 ⁶	4,500,000	4,749,313
Princess Juliana International Airport Operating Company N.V.		
5.50% due 12/20/27 ⁸	1,492,513	1,370,604
GATX Corp.		
2.60% due 03/30/20	1,209,000	1,205,237
Vulcan Materials Co.		
3.21% (3 Month USD LIBOR + 0.60%) due 06/15/20 ⁷	1,050,000	1,048,503
Penske Truck Leasing Company Lp / PTL Finance Corp.		
3.05% due 01/09/20 ⁶	500,000	500,030
Total Industrial		<u>81,701,727</u>

	FACE AMOUNT	VALUE
UTILITIES - 0.6%		
NextEra Energy Capital Holdings, Inc.		
3.06% (3 Month USD LIBOR + 0.45%) due 09/28/20 ⁷	17,820,000	\$ 17,819,950
Exelon Corp.		
2.85% due 06/15/20	14,396,000	14,380,334
Southern Co.		
3.10% due 09/30/20	3,880,000	3,883,256
PSEG Power LLC		
5.13% due 04/15/20	2,545,000	2,601,358
Total Utilities		<u>38,684,898</u>
TECHNOLOGY - 0.4%		
Broadcom Corporation / Broadcom Cayman Finance Ltd.		
2.38% due 01/15/20	17,902,000	17,806,228
Fidelity National Information Services, Inc.		
3.63% due 10/15/20	10,480,000	10,590,150
CA, Inc.		
5.38% due 12/01/19	2,122,000	2,151,003
Total Technology		<u>30,547,381</u>
BASIC MATERIALS - 0.4%		
Yamana Gold, Inc.		
4.95% due 07/15/24	14,734,000	15,144,637
4.63% due 12/15/27	3,200,000	3,130,620
Newmont Mining Corp.		
5.13% due 10/01/19	9,680,000	9,787,354
Eldorado Gold Corp.		
6.13% due 12/15/20 ⁶	740,000	724,238
Mirabela Nickel Ltd.		
9.50% due 06/24/19 ^{8,10}	1,885,418	188,542
Total Basic Materials		<u>28,975,391</u>
COMMUNICATIONS - 0.4%		
Cengage Learning, Inc.		
9.50% due 06/15/24 ⁶	8,100,000	6,682,500

MACRO OPPORTUNITIES FUND

	FACE AMOUNT	VALUE		FACE AMOUNT	VALUE
Deutsche Telekom International Finance BV 2.23% due 01/17/20 ⁶	5,985,000	\$ 5,951,560	Epicor Software 5.75% (1 Month USD LIBOR + 3.25%, Rate Floor: 4.25%) due 06/01/22	20,247,733	\$ 19,991,397
McGraw-Hill Global Education Holdings LLC / McGraw-Hill Global Education Finance 7.88% due 05/15/24 ⁶	6,510,000	5,208,000	EIG Investors Corp. 6.39% (3 Month USD LIBOR + 3.75%, Rate Floor: 4.75%) due 02/09/23	13,010,402	12,929,087
Juniper Networks, Inc. 3.30% due 06/15/20	3,900,000	3,915,159	Datix Bidco Ltd. 7.28% (6 Month USD LIBOR + 4.50%, Rate Floor: 4.50%) due 04/21/25 ^{†††.1}	9,112,505	9,033,675
Telefonica Emisiones SAU 5.13% due 04/27/20	2,885,000	2,951,659	10.53% (6 Month USD LIBOR + 7.75%, Rate Floor: 7.75%) due 04/27/26 ^{†††.1}	461,709	457,383
MDC Partners, Inc. 6.50% due 05/01/24 ⁶	2,905,000	2,403,888	Planview, Inc. 7.75% (1 Month USD LIBOR + 5.25%, Rate Floor: 6.25%) due 01/27/23 ^{†††.1}	8,797,010	8,797,010
EIG Investors Corp. 10.88% due 02/01/24	270,000	283,500	Nimbus Acquisitions Bidco Ltd. 7.25% (3 Month GBP LIBOR + 6.25%, Rate Floor: 7.25%) (in-kind rate was 1.00%) due 07/15/21 ^{†††.1,18}	5,194,495	6,722,356
Total Communications		<u>27,396,266</u>	8.88% (3 Month USD LIBOR + 6.25%, Rate Floor: 7.25%) (in-kind rate was 1.00%) due 07/15/21 ^{†††.1,18}	1,848,904	1,811,793
ENERGY - 0.3%			Cvent, Inc. 6.25% (1 Month USD LIBOR + 3.75%, Rate Floor: 4.75%) due 11/29/24	8,183,668	7,999,536
ONEOK Partners, LP 3.80% due 03/15/20	16,350,000	16,446,479			
Reliance Holding USA, Inc. 4.50% due 10/19/20 ⁶	3,750,000	3,816,016			
Florida Gas Transmission Co. LLC 5.45% due 07/15/20 ⁶	1,420,000	1,464,055			
Basic Energy Services, Inc. 10.75% due 10/15/23 ⁶	1,500,000	1,200,000			
Total Energy		<u>22,926,550</u>			
Total Corporate Bonds (Cost \$816,288,922)		<u>812,999,137</u>			
SENIOR FLOATING RATE INTERESTS^{††.7} - 7.7%					
TECHNOLOGY - 2.1%					
Misys Ltd. 6.10% (3 Month USD LIBOR + 3.50%, Rate Floor: 4.50%) due 06/13/24	26,206,732	25,240,490			

MACRO OPPORTUNITIES FUND

	FACE AMOUNT	VALUE		FACE AMOUNT	VALUE
Lytix, Inc. 9.25% (1 Month USD LIBOR + 6.75%, Rate Floor: 7.75%) due 08/31/23 ^{†††.1}	7,882,394	\$ 7,738,665			
Optiv, Inc. 5.75% (1 Month USD LIBOR + 3.25%, Rate Floor: 4.25%) due 02/01/24	7,667,183	7,302,992		2,772,184	\$ 2,735,231
LANDesk Group, Inc. 6.75% (1 Month USD LIBOR + 4.25%, Rate Floor: 5.25%) due 01/20/24	6,353,509	6,301,919		2,694,257	2,680,784
Bullhorn, Inc. 9.40% (3 Month USD LIBOR + 6.75%, Rate Floor: 7.75%) due 11/21/22 ^{†††.1}	5,378,745	5,354,346		7,000	\$ 6,528
9.39% (3 Month USD LIBOR + 6.75%, Rate Floor: 7.75%) due 11/21/22 ^{†††.1}	222,254	201,984			
Peak 10 Holding Corp. 6.10% (3 Month USD LIBOR + 3.50%, Rate Floor: 3.50%) due 08/01/24	4,938,492	4,509,486			
Neustar, Inc. 6.00% (1 Month USD LIBOR + 3.50%, Rate Floor: 4.50%) due 08/08/24	3,649,943	3,511,538		1,445,783	1,431,326
Greenway Health LLC 6.35% (3 Month USD LIBOR + 3.75%, Rate Floor: 4.75%) due 02/16/24	3,563,728	3,278,630		164,401	162,757
24-7 Intouch, Inc. 6.75% (1 Month USD LIBOR + 4.25%, Rate Floor: 4.25%) due 08/25/25	3,184,000	3,040,720		23,000	22,770
			Brave Parent Holdings, Inc. 6.50% (1 Month USD LIBOR + 4.00%, Rate Floor: 4.00%) due 04/18/25		
			Ministry Brands LLC 6.50% (1 Month USD LIBOR + 4.00%, Rate Floor: 5.00%) due 12/02/22		
			Solera LLC 7.00% (1 Month USD LIBOR + 4.50%, Rate Floor: 4.50%) due 03/03/21 ^{†††.1}	2,700,000	2,553,372
			Refinitiv (Financial & Risk Us Holdings, Inc.) 6.25% (1 Month USD LIBOR + 3.75%, Rate Floor: 3.75%) due 10/01/25	2,094,750	2,032,285
			MRI Software LLC 8.00% (1 Month USD LIBOR + 5.50%, Rate Floor: 6.50%) due 06/30/23	1,445,783	1,431,326
			8.30% (3 Month USD LIBOR + 5.50%, Rate Floor: 6.50%) due 06/30/23	164,401	162,757
			8.10% (3 Month USD LIBOR + 5.50%, Rate Floor: 6.50%) due 06/30/23	23,000	22,770
			8.00% (1 Month USD LIBOR + 5.50%, Rate Floor: 6.50%) due 06/30/23 ^{†††.1}	7,000	6,528

MACRO OPPORTUNITIES FUND

	FACE AMOUNT	VALUE		FACE AMOUNT	VALUE
Kar Finland Bidco Oy 4.50% (3 Month EURIBOR + 4.50%, Rate Floor: 4.50%) due 11/27/23 ^{†††}	EUR 1,000,000	\$ 1,110,737			
Aspect Software, Inc. 7.74% (3 Month USD LIBOR + 5.00%, Rate Floor: 6.00%) due 01/15/24	697,036	556,883			
Targus Group International, Inc. 15.13% (3 Month USD LIBOR + 11.50%, Rate Floor: 14.75%) due 08/01/25 ^{†††,1,2,10}	152,876	—			
Total Technology		<u>147,515,680</u>			
CONSUMER, CYCLICAL - 1.7%					
Petco Animal Supplies, Inc. 5.99% (3 Month USD LIBOR + 3.25%, Rate Floor: 4.25%) due 01/26/23	15,011,054	11,378,379			
Mavis Tire Express Services Corp. 5.74% (1 Month USD LIBOR + 3.25%, Rate Floor: 3.25%) due 03/20/25	11,657,673	11,337,088			
AVSC Holding Corp. 5.76% ((1 Month USD LIBOR + 3.25%) and (3 Month USD LIBOR + 3.25%), Rate Floor: 4.25%) due 03/03/25	7,383,571	7,180,523			
			Accuride Corp. 7.85% (3 Month USD LIBOR + 5.25%, Rate Floor: 6.25%) due 11/17/23	7,717,180	\$ 6,405,260
			Zephyr Bidco Ltd. 8.23% (1 Month GBP LIBOR + 7.50%, Rate Floor: 7.50%) due 07/23/26	GBP 4,650,417	6,002,011
			EG Finco Ltd. 6.60% (3 Month USD LIBOR + 4.00%, Rate Floor: 4.00%) due 02/07/25	4,287,531	4,182,486
			5.60% (3 Month GBP LIBOR + 4.75%, Rate Floor: 4.75%) due 02/07/25	GBP 992,500	1,254,434
			WESCO 6.56% ((3 Month USD LIBOR + 4.25%) and (Commercial Prime Lending Rate + 3.25%), Rate Floor: 5.25%) due 06/14/24 ^{†††,1}	CAD 4,000,000	2,981,191
			6.75% (1 Month USD LIBOR + 4.25%, Rate Floor: 5.25%) due 06/14/24 ^{†††,1}	2,382,000	2,371,694
			IRB Holding Corp. 5.74% (1 Month USD LIBOR + 3.25%, Rate Floor: 4.25%) due 02/05/25	5,110,440	4,976,291
			CD&R Firefly Bidco Ltd. 5.41% (3 Month GBP LIBOR + 4.50%, Rate Floor: 4.50%) due 06/23/25	GBP 3,800,000	4,863,895

MACRO OPPORTUNITIES FUND

	FACE AMOUNT	VALUE		FACE AMOUNT	VALUE
Leslie's Poolmart, Inc. 6.08% (2 Month USD LIBOR + 3.50%, Rate Floor: 3.50%) due 08/16/23	4,442,200	\$ 4,293,209			
Power Solutions (Panther) due 03/14/26 ³	4,000,000	3,952,520			
Alexander Mann 6.23% (1 Month GBP LIBOR + 5.50%, Rate Floor: 5.50%) due 06/16/25	GBP 3,000,000	3,753,487			
Galls LLC 8.83% (2 Month USD LIBOR + 6.25%, Rate Floor: 7.25%) due 01/31/25 ^{†††1}	3,133,989	3,104,550			
8.81% ((1 Month USD LIBOR + 6.25%) and (2 Month USD LIBOR + 6.25%), Rate Floor: 7.25%) due 01/31/25 ^{†††1}	351,283	347,984			
8.87% ((1 Month USD LIBOR + 6.25%) and (Commercial Prime Lending Rate + 5.25%), Rate Floor: 7.25%) due 01/31/24 ^{†††1}	323,111	289,150			
CPI Acquisition, Inc. 7.35% (3 Month USD LIBOR + 4.50%, Rate Floor: 6.50%) due 08/17/22	5,602,372	3,722,776			
Truck Hero, Inc. 6.25% (1 Month USD LIBOR + 3.75%, Rate Floor: 3.75%) due 04/22/24	3,712,217	3,574,159			
			SHO Holding I Corp. 7.74% (3 Month USD LIBOR + 5.00%, Rate Floor: 6.00%) due 10/27/22	3,719,464	\$ 3,459,101
			EnTrans International, LLC 8.50% (1 Month USD LIBOR + 6.00%, Rate Floor: 6.00%) due 11/01/24	3,434,375	3,382,859
			Lands' End, Inc. 5.75% (1 Month USD LIBOR + 3.25%, Rate Floor: 4.25%) due 04/02/21	3,216,146	3,060,709
			Blue Nile, Inc. 9.13% (3 Month USD LIBOR + 6.50%, Rate Floor: 7.50%) due 02/17/23	3,193,750	3,050,031
			Belk, Inc. 7.45% (3 Month USD LIBOR + 4.75%, Rate Floor: 5.75%) due 12/12/22	3,666,539	2,948,007
			At Home Holding III Corp. 6.24% (3 Month USD LIBOR + 3.50%, Rate Floor: 4.50%) due 06/03/22	2,936,597	2,870,524
			Checkers Drive-In Restaurants, Inc. 6.88% (3 Month USD LIBOR + 4.25%, Rate Floor: 5.25%) due 04/25/24	3,391,102	2,842,863

MACRO OPPORTUNITIES FUND

	FACE AMOUNT	VALUE		FACE AMOUNT	VALUE
Nellson Nutraceutical (US) 6.86% ((3 Month USD LIBOR + 4.25%) and (Commercial Prime Lending Rate + 3.25%), Rate Floor: 5.25%) due 12/23/21	2,404,575	\$ 2,272,323			
AI Aqua Zip Bidco Pty Ltd. 5.75% (1 Month USD LIBOR + 3.25%, Rate Floor: 4.25%) due 12/13/23	1,970,740	1,888,620			
IBC Capital Ltd. 6.36% (3 Month USD LIBOR + 3.75%, Rate Floor: 3.75%) due 09/11/23	1,909,728	1,848,865			
Comet Bidco Ltd. 7.63% (3 Month USD LIBOR + 5.00%, Rate Floor: 6.00%) due 09/30/24	1,584,040	1,540,479			
Acosta, Inc. 6.38% ((1 Month USD LIBOR + 3.25%) and (Commercial Prime Lending Rate + 2.25%), Rate Floor: 4.25%) due 09/26/19	2,647,161	1,217,694			
K & N Parent, Inc. 7.25% (1 Month USD LIBOR + 4.75%, Rate Floor: 5.75%) due 10/20/23	973,950	958,532			
			Richmond UK Bidco Ltd. 4.98% (1 Month GBP LIBOR + 4.25%, Rate Floor: 4.25%) due 03/03/24	GBP 749,186	\$ 923,322
			Safe Fleet Holdings LLC 5.49% (1 Month USD LIBOR + 3.00%, Rate Floor: 4.00%) due 02/03/25	734,450	713,335
			SMG US Midco 2, Inc. 9.50% (1 Month USD LIBOR + 7.00%, Rate Floor: 7.00%) due 01/23/26	600,000	604,500
			American Tire Distributors, Inc. 8.66% (3 Month USD LIBOR + 6.00%, Rate Floor: 7.00%) due 09/01/23	249,634	244,641
			10.13% (3 Month USD LIBOR + 7.50%, Rate Floor: 8.50%) due 09/02/24	166,008	147,747
			Total Consumer, Cyclical		<u>119,945,239</u>
			INDUSTRIAL - 1.4%		
			DAE Aviation 6.25% (1 Month USD LIBOR + 3.75%, Rate Floor: 4.75%) due 07/07/22	14,261,172	14,270,156
			USIC Holding, Inc. 5.75% (1 Month USD LIBOR + 3.25%, Rate Floor: 4.25%) due 12/08/23	6,676,116	6,495,327

MACRO OPPORTUNITIES FUND

	FACE AMOUNT	VALUE		FACE AMOUNT	VALUE
Tronair Parent, Inc. 7.56% ((1 Month USD LIBOR + 4.75%) and (12 Month USD LIBOR + 4.75%)), Rate Floor: 5.75%) due 09/08/23	6,600,349	\$ 6,435,340			
KUEHG Corp. (KinderCare) 6.35% (3 Month USD LIBOR + 3.75%, Rate Floor: 4.75%) due 02/21/25	6,016,873	5,932,877	10.50% (1 Month USD LIBOR + 8.00%, Rate Floor: 9.00%) due 12/08/25	400,000	\$ 392,000
CPG International LLC 6.63% (3 Month USD LIBOR + 3.75%, Rate Floor: 4.75%) due 05/05/24	5,899,754	5,840,756	Hillman Group, Inc. 6.50% (1 Month USD LIBOR + 4.00%, Rate Floor: 4.00%) due 05/30/25	4,371,975	4,164,306
Arctic Long Carriers 7.00% (1 Month USD LIBOR + 4.50%, Rate Floor: 5.50%) due 05/18/23	5,305,500	5,133,071	Titan Acquisition Ltd. (Husky) 5.50% (1 Month USD LIBOR + 3.00%, Rate Floor: 3.00%) due 03/28/25	4,306,500	3,996,432
Diversitech Holdings, Inc. 5.60% (3 Month USD LIBOR + 3.00%, Rate Floor: 4.00%) due 06/03/24	4,316,244	4,148,990	Coveris Rigid 4.50% (6 Month EURIBOR + 4.50%, Rate Floor: 4.50%) due 07/28/25	EUR 3,175,000	3,515,476
PT Intermediate Holdings III LLC 6.50% (1 Month USD LIBOR + 4.00%, Rate Floor: 5.00%) due 12/09/24	3,985,118	3,905,415	Lineage Logistics LLC 5.50% (1 Month USD LIBOR + 3.00%, Rate Floor: 4.00%) due 02/27/25	3,373,462	3,270,167
			Flex Acquisition Company, Inc. 5.88% ((1 Month USD LIBOR + 3.25%) and (3 Month USD LIBOR + 3.25%)), Rate Floor: 3.25%) due 06/29/25	3,283,500	3,176,786
			YAK MAT (YAK ACCESS LLC) 12.49% (1 Month USD LIBOR + 10.00%, Rate Floor: 10.00%) due 07/10/26	3,400,000	2,694,500

MACRO OPPORTUNITIES FUND

	FACE AMOUNT	VALUE		FACE AMOUNT	VALUE
Hanjin International Corp. 4.98% (1 Month USD LIBOR + 2.50%, Rate Floor: 2.50%) due 10/19/20	2,600,000	\$ 2,567,500			
Fortis Solutions Group LLC 6.99% (1 Month USD LIBOR + 4.50%, Rate Floor: 5.50%) due 12/15/23 ^{†††1}	2,552,179	2,552,178			
Pelican Products, Inc. 5.98% (1 Month USD LIBOR + 3.50%, Rate Floor: 4.50%) due 05/01/25	2,487,500	2,446,033			
Bioplan USA, Inc. 7.25% (1 Month USD LIBOR + 4.75%, Rate Floor: 5.75%) due 09/23/21	2,627,545	2,408,592			
Dimora Brands, Inc. 6.00% (1 Month USD LIBOR + 3.50%, Rate Floor: 4.50%) due 08/24/24	2,464,975	2,397,188			
BWAY Holding Co. 6.03% (3 Month USD LIBOR + 3.25%, Rate Floor: 3.25%) due 04/03/24	1,890,380	1,841,703			
Bhi Investments LLC 7.10% (3 Month USD LIBOR + 4.50%, Rate Floor: 5.50%) due 08/28/24	1,543,208	1,523,918			
National Technical Systems 8.74% (1 Month USD LIBOR + 6.25%, Rate Floor: 7.25%) due 06/12/21 ^{†††1}	1,557,329	1,506,716			
			Survitec 6.15% (6 Month GBP LIBOR + 5.25%, Rate Floor: 5.25%) due 03/12/22	GBP 1,125,000	\$ 1,166,085
			4.75% (6 Month EURIBOR + 4.75%, Rate Floor: 4.75%) due 03/12/22	EUR 300,000	270,811
			SLR Consulting Ltd. 6.49% (1 Month USD LIBOR + 4.00%, Rate Floor: 4.00%) due 06/23/25 ^{†††1}	1,190,970	1,162,203
			Safety Bidco Ltd. 5.23% (1 Month GBP LIBOR + 4.50%, Rate Floor: 4.50%) due 10/25/24 ^{†††1}	GBP 850,000	1,098,178
			Klockner Pentaplast of America, Inc. 4.75% (3 Month EURIBOR + 4.75%, Rate Floor: 4.75%) due 06/30/22	EUR 1,100,000	1,089,140
			API Heat Transfer 8.60% (3 Month USD LIBOR + 6.00%, Rate Floor: 6.00%) due 01/01/24	958,276	857,657
			8.60% (3 Month USD LIBOR + 6.00%, Rate Floor: 6.00%) due 10/02/23	170,967	153,870
			Duran Group Holding GMBH 4.00% (3 Month EURIBOR + 4.00%, Rate Floor: 4.00%) due 03/29/24	EUR 439,412	478,211

MACRO OPPORTUNITIES FUND

	FACE		FACE	
	AMOUNT	VALUE	AMOUNT	VALUE
4.00% (3 Month EURIBOR + 4.00%, Rate Floor: 4.00%) due 12/20/24	EUR 150,000	\$ 163,245		
Transcendia Holdings, Inc. 6.00% (1 Month USD LIBOR + 3.50%, Rate Floor: 4.50%) due 05/30/24	641,875	604,165		
Wencor Group 6.00% ((1 Month USD LIBOR + 3.50%) and (Commercial Prime Lending Rate + 2.50%), Rate Floor: 3.50%) due 06/19/19	69,231	<u>67,500</u>		
Total Industrial		<u>98,686,492</u>		
COMMUNICATIONS - 0.9%				
Cengage Learning Acquisitions, Inc. 6.74% (1 Month USD LIBOR + 4.25%, Rate Floor: 5.25%) due 06/07/23	19,869,839	17,833,180		
Dominion Web Solutions LLC 9.00% (1 Month USD LIBOR + 6.50%, Rate Floor: 7.50%) due 06/17/24 ^{††††}	10,900,138	10,759,268		
Mcgraw-Hill Global Education Holdings LLC 6.50% (1 Month USD LIBOR + 4.00%, Rate Floor: 5.00%) due 05/04/22	9,849,211	9,036,651		
			Authentic Brands 6.00% (1 Month USD LIBOR + 3.50%, Rate Floor: 4.50%) due 09/27/24	5,910,560 \$ 5,788,684
			Flight Bidco, Inc. 6.00% (1 Month USD LIBOR + 3.50%, Rate Floor: 3.50%) due 07/23/25	3,945,535 3,879,763
			10.00% (1 Month USD LIBOR + 7.50%, Rate Floor: 7.50%) due 07/23/26	1,000,000 975,000
			Market Track LLC 6.83% (2 Month USD LIBOR + 4.25%, Rate Floor: 5.25%) due 06/05/24	4,186,250 3,935,075
			Resource Label Group LLC 7.30% (3 Month USD LIBOR + 4.50%, Rate Floor: 5.50%) due 05/26/23	1,957,895 1,923,631
			11.30% (3 Month USD LIBOR + 8.50%, Rate Floor: 9.50%) due 11/26/23	1,500,000 1,473,750
			SFR Group S.A. 6.48% (1 Month USD LIBOR + 4.00%, Rate Floor: 4.00%) due 08/14/26	1,795,500 1,716,498
			Imagine Print Solutions LLC 7.25% (1 Month USD LIBOR + 4.75%, Rate Floor: 5.75%) due 06/21/22	1,617,000 1,491,682

MACRO OPPORTUNITIES FUND

	FACE AMOUNT	VALUE		FACE AMOUNT	VALUE
Liberty Cablevision of Puerto Rico LLC 5.98% (1 Month USD LIBOR + 3.50%, Rate Floor: 4.50%) due 01/07/22	1,355,000	\$ 1,340,610	ScribeAmerica Intermediate Holdco LLC (Healthchannels) 6.98% (1 Month USD LIBOR + 4.50%, Rate Floor: 4.50%) due 04/03/25	4,691,996	\$ 4,621,616
Houghton Mifflin Co. 5.50% (1 Month USD LIBOR + 3.00%, Rate Floor: 4.00%) due 05/28/21	1,390,585	<u>1,312,365</u>	AI Aqua Zip Bidco Pty Ltd. 5.75% (1 Month USD LIBOR + 3.25%, Rate Floor: 4.25%) due 12/13/23	4,294,998	4,101,723
Total Communications		<u>61,466,157</u>	Smart & Final Stores LLC 6.13% (3 Month USD LIBOR + 3.50%, Rate Floor: 4.25%) due 11/15/22	3,200,000	3,042,656
CONSUMER, NON-CYCLICAL - 0.8%			BCPE Eagle Buyer LLC 6.88% (1 Month USD LIBOR + 4.25%, Rate Floor: 5.25%) due 03/18/24	2,847,910	2,726,873
Springs Window Fashions 6.74% (1 Month USD LIBOR + 4.25%, Rate Floor: 4.25%) due 06/15/25	6,315,841	6,228,998	Affordable Care Holdings Corp. 7.31% (2 Month USD LIBOR + 4.75%, Rate Floor: 5.75%) due 10/24/22	2,716,660	2,580,827
10.99% (1 Month USD LIBOR + 8.50%, Rate Floor: 8.50%) due 06/15/26	5,500,000	4,992,350	CTI Foods Holding Co. LLC 10.00% (Commercial Prime Lending Rate + 2.50%, Rate Floor: 3.50%) due 06/29/20	2,585,000	1,296,817
Diamond (BC) B.V. 5.74% (3 Month USD LIBOR + 3.00%, Rate Floor: 3.00%) due 09/06/24	11,217,844	10,755,108	10.50% (1 Month USD LIBOR + 8.00%, Rate Floor: 9.00%) due 07/10/19	631,361	618,734
IHC Holding Corp. 9.35% (3 Month USD LIBOR + 6.75%, Rate Floor: 7.75%) due 04/30/21 ^{†††1}	6,914,848	6,878,727			
6.75% (3 Month USD LIBOR + 6.75%, Rate Floor: 7.75%) due 04/30/21 ^{†††1}	1,350,731	1,343,676			

MACRO OPPORTUNITIES FUND

	FACE AMOUNT	VALUE		FACE AMOUNT	VALUE
9.85% (3 Month USD LIBOR + 7.25%, Rate Floor: 8.25%) due 06/28/21	1,035,000	\$ 51,750			
Acosta, Inc. 5.75% (1 Month USD LIBOR + 3.25%, Rate Floor: 4.25%) due 09/26/21	2,422,045	1,114,141			
6.07% ((3 Month USD LIBOR + 3.25%) and (Commercial Prime Lending Rate + 2.25%), Rate Floor: 3.25%) due 09/26/19	1,672,241	769,231			
CPI Holdco LLC 6.24% (3 Month USD LIBOR + 3.50%, Rate Floor: 4.50%) due 03/21/24	1,900,460	1,876,704			
One Call Medical, Inc. 7.73% (1 Month USD LIBOR + 5.25%, Rate Floor: 6.25%) due 11/27/22	2,198,894	1,856,241			
Certara, Inc. 6.10% (3 Month USD LIBOR + 3.50%, Rate Floor: 3.50%) due 08/15/24	1,667,268	1,650,596			
Give and Go Prepared Foods Corp. 6.85% (3 Month USD LIBOR + 4.25%, Rate Floor: 5.25%) due 07/29/23	1,679,919	1,530,826			
Executive Consulting Group LLC 7.10% (3 Month USD LIBOR + 4.50%, Rate Floor: 5.50%) due 06/20/24 ^{†††.1}	948,713	940,447			
			Nellson Nutraceutical (CAD) 6.86% ((3 Month USD LIBOR + 4.25%) and (Commercial Prime Lending Rate + 3.25%), Rate Floor: 5.25%) due 12/23/21	988,551	\$ 934,181
			Recess Holdings, Inc. 6.25% (1 Month USD LIBOR + 3.75%, Rate Floor: 4.75%) due 09/30/24	787,526	767,184
			Moran Foods LLC 8.60% (3 Month USD LIBOR + 6.00%, Rate Floor: 7.00%) due 12/05/23	1,346,556	<u>762,487</u>
			Total Consumer, Non-cyclical		<u>61,441,893</u>
			ENERGY - 0.3%		
			Permian Production Partners LLC 8.49% (1 Month USD LIBOR + 6.00%, Rate Floor: 7.00%) due 05/20/24	11,886,875	11,411,400
			SeaPort Financing LLC 8.00% (1 Month USD LIBOR + 5.50%, Rate Floor: 5.50%) due 10/31/25	3,142,125	3,126,414
			Gavilan Resources LLC 8.49% (1 Month USD LIBOR + 6.00%, Rate Floor: 7.00%) due 03/01/24	2,050,000	1,590,800

MACRO OPPORTUNITIES FUND

	FACE AMOUNT	VALUE		FACE AMOUNT	VALUE
Summit Midstream Partners, LP 8.50% (1 Month USD LIBOR + 6.00%, Rate Floor: 7.00%) due 05/13/22	1,573,000	\$ 1,556,609			
Ultra Petroleum, Inc. 6.49% (1 Month USD LIBOR + 4.00%, Rate Floor: 5.00%) due 04/12/24	1,561,000	<u>1,348,314</u>		1,333,959	\$ 1,309,507
Total Energy		<u>19,033,537</u>		832,478	<u>832,478</u>
FINANCIAL - 0.2%			Total Financial		<u>17,799,885</u>
USI, Inc. 5.60% (3 Month USD LIBOR + 3.00%, Rate Floor: 3.00%) due 05/16/24	4,552,084	4,407,920	BASIC MATERIALS - 0.2%		
Camelia Bidco Banc Civica 5.60% (3 Month GBP LIBOR + 4.75%, Rate Floor: 4.75%) due 10/14/24	GBP 3,000,000	3,868,245	GrafTech Finance, Inc. 6.00% (1 Month USD LIBOR + 3.50%, Rate Floor: 4.50%) due 02/12/25	4,715,100	4,697,418
Aretec Group, Inc. 6.75% (1 Month USD LIBOR + 4.25%, Rate Floor: 4.25%) due 10/01/25	3,890,250	3,835,125	Dubois Chemicals, Inc. 5.75% (1 Month USD LIBOR + 3.25%, Rate Floor: 4.25%) due 03/15/24	3,291,098	3,233,503
Masergy Holdings, Inc. 5.85% (3 Month USD LIBOR + 3.25%, Rate Floor: 4.25%) due 12/15/23	3,632,891	3,546,610	Vectra Co. 5.75% (1 Month USD LIBOR + 3.25%, Rate Floor: 3.25%) due 03/08/25	2,729,375	2,592,060
			ICP Industrial, Inc. 6.50% (1 Month USD LIBOR + 4.00%, Rate Floor: 5.00%) due 11/03/23	2,473,697	2,461,328
			LTI Holdings, Inc. 6.00% (1 Month USD LIBOR + 3.50%, Rate Floor: 3.50%) due 09/06/25	1,492,500	1,434,039

MACRO OPPORTUNITIES FUND

	FACE AMOUNT	VALUE		FACE AMOUNT	VALUE
PMHC II, Inc. (Prince 6.17% ((1 Month USD LIBOR + 3.50%) and (3 Month USD LIBOR + 3.50%)), Rate Floor: 4.50%) due 03/29/25	1,386,000	\$ 1,345,002			
ASP Chromaflo Dutch I B.V. 6.00% (1 Month USD LIBOR + 3.50%, Rate Floor: 4.50%) due 11/20/23	755,336	746,839			
ASP Chromaflo Intermediate Holdings, Inc. 6.00% (1 Month USD LIBOR + 3.50%, Rate Floor: 4.50%) due 11/20/23	580,885	574,350			
Total Basic Materials		<u>17,084,539</u>			
UTILITIES - 0.1%					
MRP Generation Holding 9.60% (3 Month USD LIBOR + 7.00%, Rate Floor: 8.00%) due 10/18/22	3,412,500	3,267,469			
Panda Power 9.10% (3 Month USD LIBOR + 6.50%, Rate Floor: 7.50%) due 08/21/20	2,181,675	1,952,599			
Total Utilities		<u>5,220,068</u>			
Total Senior Floating Rate Interests (Cost \$574,908,442)		<u>548,193,490</u>			
			U.S. GOVERNMENT SECURITIES^{††} - 3.1%		
			U.S. Treasury Inflation Protected Securities 1.38% due 01/15/20 ¹³	215,363,818	\$ 217,144,496
			Total U.S. Government Securities (Cost \$215,699,783)		<u>217,144,496</u>
			U.S. TREASURY BILLS^{††} - 2.5%		
			U.S. Treasury Bills 2.43% due 07/18/19 ¹⁴	100,000,000	99,291,625
			2.39% due 04/02/19 ¹⁴	25,000,000	24,998,353
			2.40% due 04/11/19 ¹⁴	25,000,000	24,983,511
			2.44% due 07/05/19 ¹⁴	25,000,000	<u>24,843,756</u>
			Total U.S. Treasury Bills (Cost \$174,091,703)		<u>174,117,245</u>
			MUNICIPAL BONDS^{††} - 0.1%		
			FLORIDA - 0.1%		
			Florida Department of Environmental Protection Revenue Bonds 7.05% due 07/01/19	5,900,000	<u>5,964,487</u>
			Total Municipal Bonds (Cost \$5,997,480)		<u>5,964,487</u>
			SENIOR FIXED RATE INTERESTS^{†††} - 0.1%		
			COMMUNICATIONS - 0.1%		
			MHGE Parent LLC 11.00% due 04/20/22 ¹	4,700,000	<u>4,194,750</u>
			Total Senior Fixed Rate Interests (Cost \$4,610,065)		<u>4,194,750</u>
			COMMERCIAL PAPER^{††} - 3.6%		
			Ryder System, Inc. 2.65% due 04/05/19 ¹⁴	22,500,000	22,493,200
			2.72% due 04/22/19 ¹⁴	10,000,000	9,984,133

MACRO OPPORTUNITIES FUND

	FACE AMOUNT	VALUE		FACE AMOUNT	VALUE
Waste Management, Inc. 2.70% due 04/03/19 ^{6,14}	16,000,000	\$ 15,997,600	Walgreens Boots Alliance, Inc. 3.28% due 07/22/19 ¹⁴	10,000,000	\$ 9,907,297
2.70% due 04/02/19 ^{6,14}	9,000,000	8,999,325	Duke Energy Corp. 2.70% due 05/08/19 ^{6,14}	9,000,000	<u>8,972,470</u>
Mondelez International, Inc. 3.00% due 04/12/19 ^{6,14}	25,000,000	24,974,061	Total Commercial Paper (Cost \$251,374,169)		<u>251,375,614</u>
Anheuser-Busch InBev Worldwide, Inc. 2.70% due 04/22/19 ^{6,14}	25,000,000	24,960,625	REPURCHASE AGREEMENTS^{††,15} - 3.2%		
Schlumberger Holdings Corp. 2.90% due 04/17/19 ^{6,14}	23,200,000	23,167,001	BNP Paribas issued 03/27/19 at 2.92% due 05/01/19	45,698,666	45,698,666
International Paper Co. 2.70% due 04/01/19 ^{6,14}	20,000,000	20,000,000	issued 02/01/19 at 2.92% due 05/01/19	44,034,505	44,034,505
American Water Capital Corp. 2.67% due 04/02/19 ^{6,14}	20,000,000	19,998,517	issued 01/31/19 at 2.10% open maturity ¹⁶	93,500	93,500
Lowes Cos., Inc. 2.70% due 04/01/19 ¹⁴	16,000,000	16,000,000	issued 02/06/19 at 2.10% open maturity ¹⁶	83,475	83,475
Astrazeneca plc 2.95% due 05/15/19 ^{6,14}	15,000,000	14,948,163	Barclays issued 03/28/19 at 2.74% (1 Month USD LIBOR + 0.25%) due 04/29/19 ⁷	22,650,000	22,650,000
Rogers Communications, Inc. 2.70% due 04/16/19 ^{6,14}	11,000,000	10,987,396	issued 03/13/19 at 1.80% open maturity ¹⁶	11,668,687	11,668,687
Nextera Energy Capital Holdings Inc. 2.85% due 04/03/19 ^{6,14}	10,000,000	9,996,326	issued 03/06/19 at (2.00)% open maturity ¹⁶	967,500	967,500
UDR, Inc. 2.70% due 04/15/19 ^{6,14}	10,000,000	9,989,500	issued 03/06/19 at (0.13)% open maturity ¹⁶	882,000	882,000
			issued 03/13/19 at (2.50)% open maturity ¹⁶	861,750	861,750
			issued 03/06/19 at (2.25)% open maturity ¹⁶	483,750	483,750

MACRO OPPORTUNITIES FUND

	FACE AMOUNT	VALUE		FACE AMOUNT	VALUE
issued 01/30/19 at (2.50)% open maturity ¹⁶	284,625	\$ 284,625	issued 03/07/19 at 1.80% open maturity ¹⁶	458,000	\$ 458,000
issued 03/11/19 at 1.50% open maturity ¹⁶	225,312	225,312	issued 02/07/19 at 2.10% open maturity ¹⁶	406,000	406,000
issued 03/13/19 at 0.25% open maturity ¹⁶	216,000	216,000	issued 03/05/19 at (0.25)% open maturity ¹⁶	331,000	331,000
issued 03/13/19 at 2.00% open maturity ¹⁶	203,500	203,500	issued 02/14/19 at 2.10% open maturity ¹⁶	230,000	230,000
issued 03/15/19 at 1.60% open maturity ¹⁶	103,263	103,263	issued 02/04/19 at 2.10% open maturity ¹⁶	200,000	200,000
Nomura Securities International, Inc. issued 03/18/19 at 2.88% due 04/18/19	26,366,000	26,366,000	issued 03/15/19 at 1.80% open maturity ¹⁶	139,000	139,000
Deutsche Bank issued 01/30/19 at 3.10% due 04/30/19	22,787,000	22,787,000	issued 01/31/19 at 2.10% open maturity ¹⁶	90,750	90,750
issued 03/04/19 at 3.10% due 04/30/19	524,000	524,000	issued 02/06/19 at 2.10% open maturity ¹⁶	82,000	82,000
Citigroup Global Markets issued 03/15/19 at 2.10% open maturity ¹⁶	16,389,000	16,389,000	issued 02/08/19 at 2.10% open maturity ¹⁶	56,000	56,000
issued 03/07/19 at 2.05% open maturity ¹⁶	1,278,000	1,278,000	Bank of America Merrill Lynch issued 03/12/19 at 2.15% open maturity ¹⁶	19,675,600	19,675,600
issued 03/05/19 at 1.50% open maturity ¹⁶	1,104,000	1,104,000	issued 02/13/19 at 2.15% open maturity ¹⁶	652,285	652,285
issued 03/05/19 at 0.00% open maturity ¹⁶	661,000	661,000	issued 02/12/19 at 2.10% open maturity ¹⁶	131,075	131,075
issued 03/05/19 at 1.60% open maturity ¹⁶	551,000	551,000	issued 02/08/19 at 2.10% open maturity ¹⁶	56,100	56,100
			Jefferies & Company, Inc. issued 03/14/19 at 5.49% due 04/12/19	1,354,000	1,354,000

MACRO OPPORTUNITIES FUND

	FACE AMOUNT	VALUE
issued 03/19/19 at 5.58% due 04/18/19	1,177,000	\$ 1,177,000
Total Repurchase Agreements (Cost \$223,155,343)		<u>223,155,343</u>

CONTRACTS

LISTED OPTIONS PURCHASED[†] - 0.1%

Put options on: Eurodollar Futures Expiring December 2019 with strike price of \$97.63 (Notional Value \$4,287,225,800)	17,576	8,128,900
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Total Listed Options Purchased (Cost \$18,740,866)		<u>8,128,900</u>
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Total Investments - 100.2% (Cost \$7,190,132,390)		<u>\$7,088,491,052</u>
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FACE
AMOUNT

CORPORATE BONDS SOLD SHORT^{††} - (0.8%)

Enova International, Inc. 8.50% due 09/15/25 ⁶	(110,000)	(102,437)
Herc Rentals, Inc. 7.75% due 06/01/24 ⁶	(200,000)	(212,250)
Envision Healthcare Corp. 8.75% due 10/15/26 ⁶	(900,000)	(802,125)
Harley-Davidson, Inc. 3.50% due 07/28/25	(1,330,000)	(1,292,364)
Park-Ohio Industries, Inc. 6.63% due 04/15/27	(1,400,000)	(1,393,000)
Staples, Inc. 8.50% due 09/15/25 ⁶	(1,600,000)	(1,746,000)

	FACE AMOUNT	VALUE
Gogo Intermediate Holdings LLC / Gogo Finance Company, Inc. 12.50% due 07/01/22 ⁶	(1,700,000)	\$ (1,836,000)
Univision Communications, Inc. 5.13% due 05/15/23 ⁶ 5.13% due 02/15/25 ⁶	(510,000) (1,740,000)	(482,906) (1,620,375)
Flex Ltd. 4.75% due 06/15/25	(2,210,000)	(2,275,061)
Quorum Health Corp. 11.63% due 04/15/23	(2,700,000)	(2,416,500)
Tenet Healthcare Corp. 8.13% due 04/01/22	(2,425,000)	(2,608,936)
Seagate HDD Cayman 4.75% due 01/01/25	(8,000,000)	(7,772,590)
Mylan N.V. 3.95% due 06/15/26	(8,640,000)	(8,242,812)
Spirit AeroSystems, Inc. 4.60% due 06/15/28	(10,110,000)	(10,168,414)
Dollar Tree, Inc. 4.00% due 05/15/25	(15,080,000)	(15,243,675)
Total Corporate Bonds Sold Short (Proceeds \$56,423,761)		<u>(58,215,445)</u>

MACRO OPPORTUNITIES FUND

CONTRACTS	VALUE
LISTED OPTIONS WRITTEN[†] - 0.0%	
Put options on:	
Eurodollar Futures	
Expiring December	
2019 with strike	
price of \$97.00	
(Notional Value	
\$4,287,225,800)	17,576 \$ (219,700)
Total Listed Options Written	
(Premiums received \$5,818,355)	(219,700)
Total Securities Sold Short - (0.8)%	
(Proceeds \$62,242,116)	\$ (58,435,145)
Other Assets & Liabilities, net - 0.6%	
	45,370,090
Total Net Assets - 100.0%	
	\$7,075,425,997

Centrally Cleared Credit Default Swap Agreements Protection Purchased^{††}

Counterparty	Exchange	Index	Protection Premium Rate	Payment Frequency	Maturity Date	
BofA Merrill Lynch	ICE	CDX.NA.IG.31	1.00%	Quarterly	12/20/23	
Counterparty			Notional Amount	Value	Upfront Premiums Received	Unrealized Depreciation ^{**}
BofA Merrill Lynch			\$1,245,395,000	\$ (24,150,750)	\$ (13,881,684)	\$ (10,269,066)

OTC Credit Default Swap Agreements Protection Purchased^{††}

Counterparty	Index/Reference Obligation	Protection Premium Rate	Payment Frequency	Maturity Date
Goldman Sachs International	L Brands, Inc.	1.00%	Quarterly	06/20/24
Morgan Stanley Capital Services LLC	CDX.NA.IG.31	1.00%	Quarterly	12/20/23
Goldman Sachs International	CDX.NA.IG.31	1.00%	Quarterly	12/20/23

MACRO OPPORTUNITIES FUND

Counterparty	Notional Amount	Value	Upfront Premiums Paid (Received)	Unrealized Depreciation
Goldman Sachs International	\$ 410,000	\$ 41,435	\$ 43,454	\$ (2,019)
Morgan Stanley Capital Services LLC	73,830,000	(1,051,365)	(17,388)	(1,033,977)
Goldman Sachs International	166,350,000	(2,368,882)	(281,393)	(2,087,489)
		\$ (3,378,812)	\$ (255,327)	\$ (3,123,485)

Centrally Cleared Interest Rate Swap Agreements^{††}

Counterparty	Exchange	Floating Rate Type	Floating Rate Index	Fixed Rate	Payment Frequency	Maturity Date
BofA Merrill Lynch	CME	Receive	3-Month USD LIBOR	2.83%	Quarterly	01/31/20
BofA Merrill Lynch	CME	Receive	3-Month USD LIBOR	2.92%	Quarterly	01/31/20
BofA Merrill Lynch	CME	Receive	3-Month USD LIBOR	2.84%	Quarterly	01/31/20
BofA Merrill Lynch	CME	Receive	3-Month USD LIBOR	2.79%	Quarterly	01/21/20
BofA Merrill Lynch	CME	Receive	3-Month USD LIBOR	3.18%	Quarterly	11/07/23
BofA Merrill Lynch	CME	Receive	3-Month USD LIBOR	3.14%	Quarterly	11/06/21

Counterparty	Notional Amount	Value	Premiums Paid (Received)	Unrealized Depreciation ^{***}
BofA Merrill Lynch	\$ 10,276,000	\$ (18,988)	\$ 239	\$ (19,227)
BofA Merrill Lynch	9,744,000	(25,528)	231	(25,759)
BofA Merrill Lynch	16,742,000	(32,311)	248	(32,559)
BofA Merrill Lynch	97,955,000	(152,846)	322	(153,168)
BofA Merrill Lynch	63,000,000	(2,424,290)	(11,476)	(2,412,814)
BofA Merrill Lynch	830,000,000	(16,757,244)	184,216	(16,941,460)
		\$ (19,411,207)	\$ 173,780	\$ (19,584,987)

Forward Foreign Currency Exchange Contracts^{††}

Counterparty	Contracts to Sell	Currency	Settlement Date	Settlement Value	Value at March 31, 2019	Unrealized Appreciation
Goldman Sachs International	96,492,000	EUR	05/17/19	\$110,790,984	\$108,680,654	\$ 2,110,330
Bank of America, N.A.	10,421,000,000	JPY	01/21/20	97,955,539	96,257,610	1,697,929
Goldman Sachs International	116,000,000	BRL	07/01/19	30,784,746	29,469,673	1,315,073
Citibank N.A., New York	117,600,000	BRL	07/01/19	31,099,181	29,876,151	1,223,030
Citibank N.A., New York	438,900,000	BRL	04/01/19	113,396,620	112,204,724	1,191,896

MACRO OPPORTUNITIES FUND

Counterparty	Contracts to Sell	Currency	Settlement Date	Settlement Value	Value at March 31, 2019	Unrealized Appreciation
Goldman Sachs International	60,534,000	EUR	05/10/19	\$ 68,895,588	\$ 68,137,963	\$ 757,625
Bank of America, N.A.	36,150,000	EUR	04/05/19	41,308,641	40,569,054	739,587
JPMorgan Chase Bank, N.A.	35,130,000	EUR	05/10/19	40,252,612	39,542,847	709,765
Morgan Stanley Capital Services LLC	4,415,000,000	JPY	04/08/19	40,563,199	39,861,075	702,124
Goldman Sachs International	52,118,000	CAD	05/01/19	39,581,688	39,041,386	540,302
Bank of America, N.A.	27,880,000	EUR	05/10/19	31,837,566	31,382,139	455,427
JPMorgan Chase Bank, N.A.	167,500,000	BRL	10/01/19	42,637,139	42,208,311	428,828
JPMorgan Chase Bank, N.A.	28,110,000	CAD	05/02/19	21,452,504	21,057,631	394,873
Goldman Sachs International	33,816,000	CAD	05/08/19	25,692,866	25,335,976	356,890
Goldman Sachs International	28,300,000	CAD	05/16/19	21,546,837	21,207,565	339,272
Citibank N.A., New York	27,336,000	EUR	05/17/19	31,125,195	30,789,022	336,173
Goldman Sachs International	2,324,000,000	JPY	04/08/19	21,257,582	20,982,364	275,218
Goldman Sachs International	2,053,000,000	JPY	04/10/19	18,779,987	18,538,986	241,001
Bank of America, N.A.	13,493,000	CAD	05/01/19	10,325,735	10,107,552	218,183
JPMorgan Chase Bank, N.A.	29,290,000	CAD	04/18/19	22,135,815	21,933,677	202,138
Goldman Sachs International	14,042,000	CAD	05/07/19	10,712,991	10,520,424	192,567
JPMorgan Chase Bank, N.A.	13,580,000	CAD	05/03/19	10,353,316	10,173,246	180,070
Barclays Bank plc	22,986,000	GBP	04/12/19	30,130,693	29,953,039	177,654
Barclays Bank plc	25,794,000	CAD	04/24/19	19,493,601	19,318,700	174,901
Morgan Stanley Capital Services LLC	593,400,000	JPY	04/04/19	5,526,426	5,355,601	170,825
Bank of America, N.A.	26,825,000	CAD	05/15/19	20,271,444	20,101,709	169,735
Barclays Bank plc	58,100,000	DKK	06/03/19	8,944,172	8,781,047	163,125
Bank of America, N.A.	31,310,000	CAD	04/17/19	23,596,441	23,445,740	150,701
JPMorgan Chase Bank, N.A.	20,700,000	CAD	05/09/19	15,659,065	15,509,467	149,598
Goldman Sachs International	10,885,000	CAD	05/03/19	8,301,746	8,154,329	147,417
Goldman Sachs International	5,950,000	GBP	04/01/19	7,893,800	7,749,515	144,285
Goldman Sachs International	1,400,000,000	HUF	04/24/19	5,025,368	4,900,055	125,313

MACRO OPPORTUNITIES FUND

Counterparty	Contracts to Sell	Currency	Settlement Date	Settlement Value	Value at March 31, 2019	Unrealized Appreciation (Depreciation)
BNP Paribas	1,000,000,000	HUF	04/24/19	\$ 3,611,286	\$ 3,500,039	\$ 111,247
Barclays Bank plc	13,725,000	CAD	04/17/19	10,384,353	10,277,636	106,717
JPMorgan Chase Bank, N.A.	13,800,000	CAD	05/14/19	10,446,711	10,340,969	105,742
Bank of America, N.A.	1,300,000,000	HUF	04/24/19	4,655,327	4,550,051	105,276
Goldman Sachs International	2,766,200,000	JPY	05/28/19	25,176,798	25,073,805	102,993
Morgan Stanley Capital Services LLC	4,117,500,000	JPY	05/28/19	37,410,052	37,322,461	87,591
Citibank N.A., New York	1,000,000,000	HUF	04/24/19	3,585,772	3,500,039	85,733
Barclays Bank plc	13,557,000	CAD	05/09/19	10,239,588	10,157,577	82,011
Barclays Bank plc	9,600,000	CAD	04/18/19	7,261,340	7,188,914	72,426
JPMorgan Chase Bank, N.A.	5,550,000	CAD	05/16/19	4,226,462	4,159,081	67,381
Bank of America, N.A.	11,130,000	CAD	05/09/19	8,405,392	8,339,148	66,244
Morgan Stanley Capital Services LLC	5,550,000	CAD	05/14/19	4,223,299	4,158,868	64,431
Goldman Sachs International	40,266,000	CAD	04/24/19	30,216,127	30,157,663	58,464
Morgan Stanley Capital Services LLC	3,210,000	GBP	04/01/19	4,234,559	4,180,831	53,728
JPMorgan Chase Bank, N.A.	7,445,000	CAD	05/08/19	5,625,853	5,578,021	47,832
JPMorgan Chase Bank, N.A.	3,950,000	GBP	04/08/19	5,183,712	5,146,200	37,512
JPMorgan Chase Bank, N.A.	19,300,000	CAD	04/25/19	14,491,698	14,455,319	36,379
JPMorgan Chase Bank, N.A.	4,625,000	CAD	04/17/19	3,496,089	3,463,320	32,769
JPMorgan Chase Bank, N.A.	15,750,000	CAD	04/24/19	11,821,103	11,796,135	24,968
BNP Paribas	6,000,000	CAD	04/18/19	4,512,241	4,493,071	19,170
JPMorgan Chase Bank, N.A.	80,000,000	HUF	04/24/19	283,817	280,003	3,814
BNP Paribas	650,000	CAD	04/24/19	488,145	486,825	1,320
JPMorgan Chase Bank, N.A.	350,000	CAD	05/15/19	263,186	262,278	908
Bank of America, N.A.	6,045,000	EUR	04/12/19	6,780,676	6,787,980	(7,304)
JPMorgan Chase Bank, N.A.	4,028,000	CAD	04/12/19	2,997,324	3,015,882	(18,558)
JPMorgan Chase Bank, N.A.	153,800,000	MXN	04/11/19	7,891,226	7,913,311	(22,085)
Bank of America, N.A.	26,610,000	GBP	04/23/19	34,658,461	34,694,782	(36,321)
Goldman Sachs International	903,000,000	JPY	06/03/19	8,149,010	8,188,646	(39,636)

MACRO OPPORTUNITIES FUND

Counterparty	Contracts to Sell	Currency	Settlement Date	Settlement Value	Value at March 31, 2019	Unrealized Appreciation (Depreciation)
Goldman Sachs International	845,000,000	JPY	05/20/19	\$ 7,614,519	\$ 7,655,179	\$ (40,660)
Goldman Sachs International	5,070,000	GBP	04/23/19	6,554,825	6,610,392	(55,567)
Goldman Sachs International	1,359,000,000	JPY	06/24/19	12,278,064	12,344,259	(66,195)
Goldman Sachs International	1,574,000,000	JPY	04/22/19	14,139,926	14,228,993	(89,067)
JPMorgan Chase Bank, N.A.	4,208,000,000	JPY	05/10/19	37,975,752	38,095,765	(120,013)
Morgan Stanley Capital Services LLC	4,183,000,000	JPY	05/13/19	37,745,383	37,877,224	(131,841)
Goldman Sachs International	141,200,000	BRL	04/01/19	35,873,073	36,097,761	(224,688)
Goldman Sachs International	133,140,000	ILS	01/31/20	36,761,653	37,555,746	(794,093)
JPMorgan Chase Bank, N.A.	415,640,000	MXN	05/23/19	20,268,696	21,239,018	(970,322)
Goldman Sachs International	322,343,125	ILS	05/31/19	87,866,609	89,236,925	(1,370,316)
						<u>\$ 13,569,845</u>

Counterparty	Contracts to Buy	Currency	Settlement Date	Settlement Value	Value at March 31, 2019	Unrealized Depreciation
Barclays Bank plc	153,800,000	MXN	04/11/19	\$ 7,934,788	\$ 7,913,311	\$ (21,477)
Barclays Bank plc	415,640,000	MXN	05/23/19	21,264,709	21,239,018	(25,691)
JPMorgan Chase Bank, N.A.	87,000,000	BRL	04/01/19	22,774,869	22,241,538	(533,331)
Goldman Sachs International	87,000,000	BRL	04/01/19	22,946,669	22,241,538	(705,131)
Citibank N.A., New York	406,100,000	BRL	04/01/19	107,215,279	103,819,409	(3,395,870)
						<u>\$ (4,681,500)</u>

Custom Basket Swap Agreements

Counterparty	Reference Obligation	Financing Rate Pay (Receive)	Payment Frequency	Maturity Date	Notional Amount	Value and Unrealized Depreciation
Morgan Stanley Capital Services LLC	Macro Opportunities Portfolio Short Custom Basket Swap ¹⁷	(2.11)%	At Maturity	07/22/19	\$ 314,135	\$ (3,632)

OTC Custom Basket Swap Agreements Sold Short^{††}

MACRO OPPORTUNITIES FUND

	SHARES	PERCENTAGE NOTIONAL AMOUNT	VALUE AND
			UNREALIZED APPRECIATION/ (DEPRECIATION)
CUSTOM BASKET OF SHORT SECURITIES¹⁷			
Steven Madden Ltd.	(1)	(0.01%)	\$ 2
Arthur J Gallagher & Co.	(4,022)	(99.99%)	<u>(3,634)</u>
Total Custom Basket of Short Securities			\$ <u>(3,632)</u>

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

* Non-income producing security.

** Includes cumulative appreciation (depreciation).

[†] 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 March 31, 2019. The total market value of fair valued securities amounts to \$146,384,825, (cost \$144,714,722) or 2.1% 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 Effective November 30, 2018, Guggenheim Strategy Fund I was reorganized with and into the Guggenheim Ultra Short Duration Fund.

⁵ Rate indicated is the 7-day yield as of March 31, 2019.

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 \$2,159,603,378 (cost \$2,172,632,640), or 30.5% of total net assets.

⁷ Variable rate security. Rate indicated is the rate effective at March 31, 2019. In some instances, the effective rate is limited by a minimum rate floor or a maximum rate cap established by the issuer. The settlement status of a position may also impact the effective rate indicated. In some cases, a position may be unsettled at period end and may not have a stated effective rate. 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 \$14,897,287 (cost \$18,488,530), or 0.2% of total net assets.

⁹ Security is a step up/down bond. The coupon increases or decreases at regular intervals until the bond reaches full maturity. Rate indicated is the rate at March 31, 2019.

¹⁰ Security is in default of interest and/or principal obligations.

¹¹ Zero coupon rate security.

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

¹³ Face amount of security is adjusted for inflation.

¹⁴ Rate indicated is the effective yield at the time of purchase.

¹⁵ Repurchase Agreements - The interest rate on repurchase agreements is market driven and based on the underlying collateral obtained.

MACRO OPPORTUNITIES FUND

¹⁶ The rate is adjusted periodically by the counterparty, subject to approval by the Adviser, and is not based upon a set reference rate and spread. Rate indicated is the rate effective at March 31, 2019.

¹⁷ Total Return based on the return of the custom short basket of securities +/- financing at a variable rate. Rate indicated is rate effective at March 31, 2019.

¹⁸ Payment in-kind security.

BofA — Bank of America

BRL — Brazilian Real

CAD — Canadian Dollar

CDX.NA.IG.31 — Credit Default Swap North American Investment Grade Series 31 Index

CME — Chicago Mercantile Exchange

CMT — Constant Maturity Treasury

DKK — Danish Krone

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

MXN — Mexican Peso

plc — Public Limited Company

WAC — Weighted Average Coupon