

**Macro Opportunities Fund**  
**CONSOLIDATED SCHEDULE OF INVESTMENTS (Unaudited)**

June 30, 2019

	Shares	Value
<b>COMMON STOCKS<sup>†</sup> - 0.3%</b>		
<b>Utilities - 0.2%</b>		
TexGen Power LLC <sup>††</sup>	233,394	\$ 9,073,192
<b>Energy - 0.1%</b>		
Maverick Natural Resources, LLC <sup>*,†††,1</sup>	7,168	4,945,919
SandRidge Energy, Inc. <sup>*</sup>	488,408	3,379,783
<b>Total Energy</b>		8,325,702
<b>Consumer, Cyclical - 0.0%</b>		
ATD New Holdings, Inc. <sup>*,††</sup>	42,478	1,295,579
<b>Consumer, Non-cyclical - 0.0%</b>		
Chef Holdings, Inc. <sup>*,†††,1</sup>	9,061	1,140,236
Targus Group International Equity, Inc. <sup>†††,1,2</sup>	12,773	22,088
<b>Total Consumer, Non-cyclical</b>		1,162,324
<b>Communications - 0.0%</b>		
Cengage Learning Acquisitions, Inc. <sup>*,††</sup>	21,660	300,533
<b>Industrial - 0.0%</b>		
API Heat Transfer Parent LLC <sup>*,††</sup>	1,024,936	276,733
BP Holdco LLC <sup>*,†††,1,2</sup>	37,539	13,255
Vector Phoenix Holdings, LP <sup>*,†††,1</sup>	37,539	3,141
<b>Total Industrial</b>		293,129
<b>Technology - 0.0%</b>		
Qlik Technologies, Inc. - Class A <sup>*,†††,1</sup>	177	196,863
Qlik Technologies, Inc. - Class B <sup>*,†††,1</sup>	43,738	1
Qlik Technologies, Inc. <sup>*,†††,1</sup>	11,400	-
<b>Total Technology</b>		196,864
<b>Total Common Stocks</b> (Cost \$24,864,186)		20,647,323
<b>PREFERRED STOCKS<sup>††</sup> - 0.0%</b>		
<b>Industrial - 0.0%</b>		
API Heat Transfer Intermediate <sup>*</sup>	218	170,305
<b>Financial - 0.0%</b>		
Cent CLO 16, LP due 08/01/24 <sup>*,3</sup>	7,000	11,192
<b>Total Preferred Stocks</b> (Cost \$174,412)		181,497
<b>MUTUAL FUNDS<sup>†</sup> - 9.8%</b>		
Guggenheim Limited Duration Fund — R6-Class <sup>2</sup>	12,525,068	308,868,179
Guggenheim Strategy Fund II <sup>2</sup>	4,127,631	102,447,795
Guggenheim Ultra Short Duration Fund — Institutional Class <sup>2,4</sup>	9,178,966	91,422,499
Guggenheim Strategy Fund III <sup>2</sup>	3,265,011	80,939,625
Guggenheim Alpha Opportunity Fund — Institutional Class <sup>2</sup>	2,726,278	69,165,665
Guggenheim Risk Managed Real Estate Fund — Institutional Class <sup>2</sup>	541,858	17,626,640
<b>Total Mutual Funds</b> (Cost \$680,641,330)		670,470,403
<b>MONEY MARKET FUND<sup>†</sup> - 0.9%</b>		
Federated U.S. Treasury Cash Reserve Fund — Institutional Shares 2.15% <sup>5</sup>	62,235,723	62,235,723
Western Asset Institutional U.S. Treasury Reserves — Institutional Shares 2.14% <sup>5</sup>	29,647	29,647
<b>Total Money Market Fund</b> (Cost \$62,265,370)		62,265,370
	<b>Face</b>	
	<b>Amount<sup>~</sup></b>	
<b>ASSET-BACKED SECURITIES<sup>††</sup> - 20.5%</b>		
<b>Collateralized Loan Obligations - 10.0%</b>		
Shackleton 2015-VIII CLO Ltd.		
2017-8A, 3.51% (3 Month USD LIBOR + 0.92%, Rate Floor: 0.00%) due 10/20/27 <sup>6,7</sup>	62,000,000	61,880,985
Golub Capital Partners CLO Ltd.		
2018-36A, 4.67% (3 Month USD LIBOR + 2.10%, Rate Floor: 0.00%) due 02/05/31 <sup>6,7</sup>	20,000,000	18,456,626
2018-25A, 4.47% (3 Month USD LIBOR + 1.90%, Rate Floor: 1.90%) due 05/05/30 <sup>6,7</sup>	18,500,000	18,040,771
2018-36A, 4.22% (3 Month USD LIBOR + 1.65%, Rate Floor: 0.00%) due 02/05/31 <sup>6,7</sup>	13,200,000	12,624,409
2018-39A, 4.79% (3 Month USD LIBOR + 2.20%, Rate Floor: 2.20%) due 10/20/28 <sup>6,7</sup>	5,000,000	4,924,074
Telos CLO Ltd.		
2017-6A, 3.86% (3 Month USD LIBOR + 1.27%, Rate Floor: 0.00%) due 01/17/27 <sup>6,7</sup>	24,651,150	24,654,857
2017-6A, 5.19% (3 Month USD LIBOR + 2.60%, Rate Floor: 0.00%) due 01/17/27 <sup>6,7</sup>	7,500,000	7,505,603

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<b>ASSET-BACKED SECURITIES<sup>††</sup> - 20.5% (continued)</b>		
<b>Collateralized Loan Obligations - 10.0% (continued)</b>		
Tralee CLO III Ltd.		
2017-3A, 4.04% (3 Month USD LIBOR + 1.45%, Rate Floor: 0.00%) due 10/20/27 <sup>6,7</sup>	31,000,000	\$ 30,591,854
Diamond CLO Ltd.		
2018-1A, 5.19% (3 Month USD LIBOR + 2.60%, Rate Floor: 2.60%) due 07/22/30 <sup>6,7</sup>	13,500,000	13,166,852
2018-1A, 4.39% (3 Month USD LIBOR + 1.80%, Rate Floor: 1.80%) due 07/22/30 <sup>6,7</sup>	11,000,000	10,803,571
2018-1A, 6.29% (3 Month USD LIBOR + 3.70%, Rate Floor: 3.70%) due 07/22/30 <sup>6,7</sup>	5,000,000	4,885,119
Tremar Park CLO Ltd.		
2015-1A, due 10/20/28 <sup>3,6</sup>	32,400,000	25,403,175
FDF I Ltd.		
2015-1A, 5.50% due 11/12/30 <sup>6</sup>	12,000,000	11,958,413
2015-1A, 4.40% due 11/12/30 <sup>6</sup>	10,000,000	10,001,609
Palmer Square Loan Funding Ltd.		
2018-4A, 3.42% (3 Month USD LIBOR + 0.90%, Rate Floor: 0.00%) due 11/15/26 <sup>6,7</sup>	18,317,187	18,320,158
2018-4A, 4.42% (3 Month USD LIBOR + 1.90%, Rate Floor: 0.00%) due 11/15/26 <sup>6,7</sup>	2,800,000	2,779,984
KVK CLO Ltd.		
2018-1A, 4.17% (3 Month USD LIBOR + 1.65%, Rate Floor: 0.00%) due 05/20/29 <sup>6,7</sup>	16,250,000	16,165,776
2013-1A, due 01/14/28 <sup>3,6</sup>	11,900,000	4,635,657
Crown Point CLO III Ltd.		
2017-3A, 4.05% (3 Month USD LIBOR + 1.45%, Rate Floor: 0.00%) due 12/31/27 <sup>6,7</sup>	15,000,000	14,827,698
2017-3A, 3.51% (3 Month USD LIBOR + 0.91%, Rate Floor: 0.00%) due 12/31/27 <sup>6,7</sup>	5,300,000	5,284,931
Cerberus Loan Funding XVII Ltd.		
2016-3A, 5.13% (3 Month USD LIBOR + 2.53%, Rate Floor: 0.00%) due 01/15/28 <sup>6,7</sup>	18,000,000	17,908,771
Mountain Hawk II CLO Ltd.		
2018-2A, 4.94% (3 Month USD LIBOR + 2.35%, Rate Floor: 0.00%) due 07/20/24 <sup>6,7</sup>	8,250,000	8,255,534
2018-2A, 3.41% (3 Month USD LIBOR + 0.82%, Rate Floor: 0.00%) due 07/20/24 <sup>6,7</sup>	6,524,995	6,516,772
2013-2A, 5.74% (3 Month USD LIBOR + 3.15%, Rate Floor: 0.00%) due 07/22/24 <sup>6,7</sup>	2,750,000	2,750,110
Monroe Capital CLO Ltd.		
2017-1A, 3.94% (3 Month USD LIBOR + 1.35%, Rate Floor: 0.00%) due 10/22/26 <sup>6,7</sup>	13,766,227	13,733,374
2017-1A, 6.19% (3 Month USD LIBOR + 3.60%, Rate Floor: 0.00%) due 10/22/26 <sup>6,7</sup>	3,000,000	2,931,749
Voya CLO Ltd.		
2013-1A, due 10/15/30 <sup>3,6</sup>	28,970,307	15,275,492
Avery Point II CLO Ltd.		
2013-3X COM, due 01/18/25 <sup>3</sup>	19,800,000	14,529,432
Ladder Capital Commercial Mortgage Trust		
2017-FL1, 4.64% (1 Month USD LIBOR + 2.25%, Rate Floor: 2.25%) due 09/15/34 <sup>6,7</sup>	7,141,065	7,134,353
2017-FL1, 5.99% (1 Month USD LIBOR + 3.60%, Rate Floor: 3.60%) due 09/15/34 <sup>6,7</sup>	6,650,000	6,621,883

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<b>ASSET-BACKED SECURITIES<sup>††</sup> - 20.5% (continued)</b>		
<b>Collateralized Loan Obligations - 10.0% (continued)</b>		
OZLM XIII Ltd.		
2018-13A, 4.68% (3 Month USD LIBOR + 2.10%, Rate Floor: 0.00%) due 07/30/27 <sup>6,7</sup>	12,650,000	\$ 12,502,278
NewStar Clarendon Fund CLO LLC		
2015-1A, 5.28% (3 Month USD LIBOR + 2.70%, Rate Floor: 0.00%) due 01/25/27 <sup>6,7</sup>	7,000,000	7,003,020
2015-1A, 5.93% (3 Month USD LIBOR + 3.35%, Rate Floor: 0.00%) due 01/25/27 <sup>6,7</sup>	4,000,000	4,003,810
2015-1A, 6.93% (3 Month USD LIBOR + 4.35%, Rate Floor: 0.00%) due 01/25/27 <sup>6,7</sup>	1,300,000	1,300,533
MP CLO VIII Ltd.		
2018-2A, 4.48% (3 Month USD LIBOR + 1.90%, Rate Floor: 0.00%) due 10/28/27 <sup>6,7</sup>	11,950,000	11,671,857
OHA Credit Partners IX Ltd.		
2013-9A, due 10/20/25 <sup>3,6</sup>	14,000,000	11,649,791
Octagon Loan Funding Ltd.		
2014-1A, due 11/18/31 <sup>3,6</sup>	19,435,737	11,494,042
TCP Waterman CLO Ltd.		
2016-1A, 5.79% (3 Month USD LIBOR + 3.00%, Rate Floor: 0.00%) due 12/15/28 <sup>6,7</sup>	11,000,000	10,999,844
West CLO Ltd.		
2017-1A, 3.52% (3 Month USD LIBOR + 0.92%, Rate Floor: 0.00%) due 07/18/26 <sup>6,7</sup>	9,608,334	9,594,755
2013-1A, due 11/07/25 <sup>3,6</sup>	5,300,000	1,055,267
Marathon CLO V Ltd.		
2017-5A, 3.97% (3 Month USD LIBOR + 1.45%, Rate Floor: 0.00%) due 11/21/27 <sup>6,7</sup>	7,920,233	7,821,804
2013-5A, due 11/21/27 <sup>3,6</sup>	5,500,000	1,532,702
Dryden 37 Senior Loan Fund		
2015-37A, due 01/15/31 <sup>3,6</sup>	9,500,000	8,682,485
Seneca Park CLO Limited		
2017-1A, 3.71% (3 Month USD LIBOR + 1.12%, Rate Floor: 0.00%) due 07/17/26 <sup>6,7</sup>	8,621,106	8,630,192
Avery Point VI CLO Ltd.		
2018-6A, 4.57% (3 Month USD LIBOR + 2.00%, Rate Floor: 0.00%) due 08/05/27 <sup>6,7</sup>	8,000,000	7,889,750
Golub Capital BDC CLO LLC		
2018-1A, 3.98% (3 Month USD LIBOR + 1.40%, Rate Floor: 0.00%) due 04/25/26 <sup>6,7</sup>	8,000,000	7,878,425
Flagship CLO VIII Ltd.		
2018-8A, 4.40% (3 Month USD LIBOR + 1.80%, Rate Floor: 0.00%) due 01/16/26 <sup>6,7</sup>	8,025,000	7,863,117
Newstar Commercial Loan Funding LLC		
2017-1A, 5.89% (3 Month USD LIBOR + 3.50%, Rate Floor: 0.00%) due 03/20/27 <sup>6,7</sup>	7,500,000	7,501,300
Dryden 41 Senior Loan Fund		
2015-41A, due 04/15/31 <sup>3,6</sup>	11,700,000	7,374,054
Venture XIII CLO Ltd.		
2013-13A, due 09/10/29 <sup>3,6</sup>	13,790,000	7,318,849
Carlyle Global Market Strategies CLO Ltd.		
2012-3A, due 01/14/32 <sup>3,6</sup>	6,400,000	4,594,502
2013-3X SUB, due 10/15/30 <sup>3</sup>	4,938,326	2,433,039
ACIS CLO Ltd.		
2014-4A, 5.13% (3 Month USD LIBOR + 2.55%, Rate Floor: 0.00%) due 05/01/26 <sup>6,7</sup>	3,600,000	3,599,341

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<b>Collateralized Loan Obligations - 10.0% (continued)</b>		
2015-6A, 5.95% (3 Month USD LIBOR + 3.37%, Rate Floor: 0.00%) due 05/01/27 <sup>6,7</sup>	3,250,000	\$ 3,249,880
Marathon CRE Ltd.		
2018-FL1, 5.39% (1 Month USD LIBOR + 3.00%, Rate Floor: 3.00%) due 06/15/28 <sup>6,7</sup>	6,000,000	6,005,997
2018-FL1, 4.99% (1 Month USD LIBOR + 2.60%, Rate Floor: 2.60%) due 06/15/28 <sup>6,7</sup>	650,000	650,408
Atlas Senior Loan Fund IX Ltd.		
2018-9A, due 04/20/28 <sup>3,6</sup>	9,600,000	4,987,354
2018-9A, 4.39% (3 Month USD LIBOR + 1.80%, Rate Floor: 1.80%) due 04/20/28 <sup>6,7</sup>	1,250,000	1,221,198
Dryden 50 Senior Loan Fund		
2017-50A, due 07/15/30 <sup>3,6</sup>	7,895,000	6,135,883
Hull Street CLO Ltd.		
2014-1A, 6.20% (3 Month USD LIBOR + 3.60%, Rate Floor: 0.00%) due 10/18/26 <sup>6,7</sup>	5,785,000	5,743,617
Octagon Investment Partners XIX Ltd.		
2017-1A, 3.70% (3 Month USD LIBOR + 1.10%, Rate Floor: 0.00%) due 04/15/26 <sup>6,7</sup>	5,522,129	5,526,224
Silvermore CLO Ltd.		
2014-1A, 5.52% (3 Month USD LIBOR + 3.00%, Rate Floor: 0.00%) due 05/15/26 <sup>6,7</sup>	5,500,000	5,505,518
FDF II Ltd.		
2016-2A, 6.29% due 05/12/31 <sup>6</sup>	5,250,000	5,247,071
Sudbury Mill CLO Ltd.		
2017-1A, 5.04% (3 Month USD LIBOR + 2.45%, Rate Floor: 0.00%) due 01/17/26 <sup>6,7</sup>	5,000,000	4,997,407
WhiteHorse X Ltd.		
2015-10A, 7.89% (3 Month USD LIBOR + 5.30%, Rate Floor: 5.30%) due 04/17/27 <sup>6,7</sup>	4,980,000	4,901,780
BNPP IP CLO Ltd.		
2014-2A, 7.83% (3 Month USD LIBOR + 5.25%, Rate Floor: 0.00%) due 10/30/25 <sup>6,7</sup>	5,500,000	4,640,529
Greywolf CLO III Ltd.		
2018-3RA, 3.24% (3 Month USD LIBOR + 0.65%, Rate Floor: 0.65%) due 10/22/28 <sup>6,7</sup>	4,114,286	4,109,715
Jackson Mill CLO Ltd.		
2018-1A, 4.45% (3 Month USD LIBOR + 1.85%, Rate Floor: 1.85%) due 04/15/27 <sup>6,7</sup>	4,150,000	4,069,248
Madison Park Funding XVI Ltd.		
2016-16A, 5.24% (3 Month USD LIBOR + 2.65%, Rate Floor: 0.00%) due 04/20/26 <sup>6,7</sup>	4,000,000	4,003,073
Babson CLO Ltd.		
2014-1A, due 07/20/25 <sup>3,6</sup>	11,900,000	3,694,069
2012-2A, due 05/15/23 <sup>3,6</sup>	11,850,000	144,570
Adams Mill CLO Ltd.		
2014-1A, 7.60% (3 Month USD LIBOR + 5.00%, Rate Floor: 0.00%) due 07/15/26 <sup>6,7</sup>	4,000,000	3,827,176
Denali Capital CLO XI Ltd.		
2018-1A, 4.74% (3 Month USD LIBOR + 2.15%, Rate Floor: 0.00%) due 10/20/28 <sup>6,7</sup>	2,500,000	2,499,909
2018-1A, 3.29% (3 Month USD LIBOR + 0.70%, Rate Floor: 0.00%) due 10/20/28 <sup>6,7</sup>	800,000	799,738

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<b>ASSET-BACKED SECURITIES<sup>††</sup> - 20.5% (continued)</b>		
<b>Collateralized Loan Obligations - 10.0% (continued)</b>		
Flatiron CLO Ltd.		
2013-1A, 6.19% (3 Month USD LIBOR + 3.60%, Rate Floor: 0.00%) due 01/17/26 <sup>6,7</sup>	3,200,000	\$ 3,199,878
AMMC CLO XI Ltd.		
2012-11A, due 04/30/31 <sup>3,6</sup>	5,650,000	3,002,410
Mountain Hawk III CLO Ltd.		
2014-3A, 5.40% (3 Month USD LIBOR + 2.80%, Rate Floor: 0.00%) due 04/18/25 <sup>6,7</sup>	3,000,000	2,996,547
Flagship VII Ltd.		
2017-7A, 3.71% (3 Month USD LIBOR + 1.12%, Rate Floor: 0.00%) due 01/20/26 <sup>6,7</sup>	2,365,867	2,366,647
Columbia Cent CLO 27 Ltd.		
2018-27A, 3.28% (3 Month USD LIBOR + 0.70%, Rate Floor: 0.70%) due 10/25/28 <sup>6,7</sup>	1,750,000	1,749,239
DRSLF		
due 01/15/31 <sup>3</sup>	1,897,598	1,446,195
Garrison BSL CLO Ltd.		
2018-1A, 3.29% (3 Month USD LIBOR + 0.70%, Rate Floor: 0.00%) due 07/17/28 <sup>6,7</sup>	1,428,571	1,427,688
Copper River CLO Ltd.		
2007-1A, due 01/20/21 <sup>3,8</sup>	8,150,000	1,243,926
Halcyon Loan Advisors Funding Ltd.		
2012-1A, 5.52% (3 Month USD LIBOR + 3.00%, Rate Floor: 0.00%) due 08/15/23 <sup>6,7</sup>	1,000,000	1,000,029
Great Lakes CLO Ltd.		
2014-1A, due 10/15/29 <sup>3,6</sup>	1,500,000	987,081
Shackleton 2014-VI-R CLO Ltd.		
2018-6RA, 3.19% (3 Month USD LIBOR + 0.60%, Rate Floor: 0.60%) due 07/17/28 <sup>6,7</sup>	857,143	855,808
Ivy Hill Middle Market Credit Fund X Ltd.		
2018-10A, 3.30% (3 Month USD LIBOR + 0.70%, Rate Floor: 0.00%) due 07/18/30 <sup>6,7</sup>	500,000	499,898
<b>Total Collateralized Loan Obligations</b>		<b>679,700,059</b>
<b>Transport-Aircraft - 5.8%</b>		
Castlelake Aircraft Securitization Trust		
2017-1, 3.97% due 07/15/42	29,027,245	29,337,483
2018-1, 4.13% due 06/15/43 <sup>6</sup>	23,305,026	23,498,134
2016-1, 4.45% due 08/15/41	21,317,723	21,503,934
KDAC Aviation Finance Ltd.		
2017-1A, 4.21% due 12/15/42 <sup>6</sup>	55,048,856	56,417,629
Raspro Trust		
2005-1A, 3.52% (3 Month USD LIBOR + 0.93%, Rate Floor: 0.93%) due 03/23/24 <sup>6,7</sup>	46,492,089	44,938,602
2005-1A, 2.79% (3 Month USD LIBOR + 0.40%, Rate Floor: 0.40%) due 03/23/24 <sup>6,7</sup>	82,104	82,060
AASET Trust		
2017-1A, 3.97% due 05/16/42 <sup>6</sup>	43,437,751	43,935,847
AASET US Ltd.		
2018-2A, 5.43% due 11/18/38 <sup>6</sup>	20,052,620	20,429,437
2018-2A, 4.45% due 11/18/38 <sup>6</sup>	17,971,688	18,363,645
Falcon Aerospace Ltd.		
2017-1, 4.58% due 02/15/42 <sup>6</sup>	33,885,529	34,376,801
SAPPHIRE AVIATION FINANCE I Ltd.		
2018-1A, 4.25% due 03/15/40 <sup>6</sup>	30,254,685	30,669,967
Apollo Aviation Securitization Equity Trust		
2017-1A, 5.93% due 05/16/42 <sup>6</sup>	11,278,348	11,653,361
2016-2, 5.93% due 11/15/41	6,222,913	6,279,006
2016-2, 4.21% due 11/15/41	5,556,172	5,620,475
2016-2, 7.87% due 11/15/41	1,940,411	1,943,710

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<b>Transport-Aircraft - 5.8% (continued)</b>		
2018-1A, 5.44% due 01/16/38 <sup>6</sup>	1,514,437	\$ 1,548,804
AIM Aviation Finance Ltd.		
2015-1A, 5.07% due 02/15/40 <sup>6</sup>	11,089,898	11,215,550
Falcon Aerospace Limited		
2017-1, 6.30% due 02/15/42 <sup>6</sup>	7,806,891	8,131,283
MAPS Ltd.		
2018-1A, 4.21% due 05/15/43 <sup>6</sup>	7,146,765	7,324,500
Stripes Aircraft Ltd.		
2013-1 A1, 5.88% due 03/20/23 <sup>†††</sup>	5,406,560	5,325,948
Atlas Ltd.		
2014-1 A, 4.88% due 12/15/39	5,063,748	4,897,449
Willis Engine Securitization Trust II		
2012-A, 5.50% due 09/15/37 <sup>6,9</sup>	3,490,731	3,607,052
Turbine Engines Securitization Ltd.		
2013-1A, 5.13% due 12/13/48 <sup>8</sup>	2,081,812	2,025,295
2013-1A, 6.38% due 12/13/48 <sup>8</sup>	1,516,671	1,322,317
Diamond Head Aviation Ltd.		
2015-1, 3.81% due 07/14/28 <sup>6</sup>	891,946	894,521
Airplanes Pass Through Trust		
2001-1A, 2.99% (1 Month USD LIBOR + 0.55%, Rate Floor: 0.55%) due 03/15/19 <sup>†††,7,8,10</sup>	2,097,481	36,706
<b>Total Transport-Aircraft</b>		<b>395,379,516</b>
<b>Financial - 2.5%</b>		
Station Place Securitization Trust		
2019-1, 3.03% (1 Month USD LIBOR + 0.60%, Rate Floor: 0.60%) due 09/24/19 <sup>6,7</sup>	62,550,000	62,549,956
2019-6, 3.03% (1 Month USD LIBOR + 0.60%, Rate Floor: 0.60%) due 07/24/21 <sup>6,7</sup>	38,000,000	38,000,000
2019-5, 3.13% (1 Month USD LIBOR + 0.70%, Rate Floor: 0.70%) due 06/24/20 <sup>6,7</sup>	18,550,000	18,550,000
2019-2, 2.98% (1 Month USD LIBOR + 0.55%, Rate Floor: 0.55%) due 04/24/21 <sup>6,7</sup>	10,200,000	10,199,993
2018-6, 3.13% (1 Month USD LIBOR + 0.70%, Rate Floor: 0.70%) due 09/24/19 <sup>7</sup>	3,000,000	2,999,997
Barclays Bank plc		
GMtN, 3.15% (1 Month USD LIBOR + 0.72%) due 10/31/19 <sup>7</sup>	40,600,000	40,615,976
<b>Total Financial</b>		<b>172,915,922</b>
<b>Whole Business - 0.7%</b>		
TSGE		
2017-1, 6.25% due 09/25/31 <sup>†††,1</sup>	42,550,000	44,168,727
Drug Royalty III Limited Partnership 1		
2017-1A, 5.29% (3 Month USD LIBOR + 2.50%, Rate Floor: 2.50%) due 04/15/27 <sup>6,7</sup>	2,385,553	2,403,018
<b>Total Whole Business</b>		<b>46,571,745</b>
<b>Collateralized Debt Obligations - 0.4%</b>		
Anchorage Credit Funding 4 Ltd.		
2016-4A, 4.50% due 02/15/35 <sup>6</sup>	9,200,000	9,123,700
Putnam Structured Product Funding Ltd.		
2003-1A, 3.39% (1 Month USD LIBOR + 1.00%, Rate Floor: 0.00%) due 10/15/38 <sup>6,7</sup>	8,865,232	8,779,448
N-Star REL CDO VIII Ltd.		
2006-8A, 2.85% (1 Month USD LIBOR + 0.36%, Rate Floor: 0.36%) due 02/01/41 <sup>6,7</sup>	7,939,598	7,835,431
Banco Bradesco SA		
2014-1, 5.44% due 03/12/26	2,274,778	2,264,308
Highland Park CDO I Ltd.		
2006-1A, 3.05% (3 Month USD LIBOR + 0.40%, Rate Floor: 0.00%) due 11/25/51 <sup>7,8</sup>	1,634,990	1,620,843
<b>Total Collateralized Debt Obligations</b>		<b>29,623,730</b>
<b>Automotive - 0.3%</b>		
Avis Budget Rental Car Funding AESOP LLC		
2015-1A, 2.50% due 07/20/21 <sup>6</sup>	21,410,000	21,429,280

**Macro Opportunities Fund**  
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	Face Amount	Value
<b>ASSET-BACKED SECURITIES<sup>††</sup> - 20.5% (continued)</b>		
<b>Diversified Payment Rights - 0.3%</b>		
Bib Merchant Voucher Receivables Ltd.		
4.18% due 04/07/28 <sup>††-1</sup>	15,300,000	\$ 15,891,051
CIC Receivables Master Trust		
REGD, 4.89% due 10/07/21	3,170,501	3,220,439
<b>Total Diversified Payment Rights</b>		<b>19,111,490</b>
<b>Insurance - 0.3%</b>		
LTCG Securitization Issuer LLC		
2018-A, 4.59% due 06/15/48 <sup>6</sup>	17,681,927	17,866,622
<b>Transport-Container - 0.1%</b>		
Global SC Finance II SRL		
2013-1A, 2.98% due 04/17/28 <sup>6</sup>	8,050,000	8,039,713
<b>Infrastructure - 0.1%</b>		
Secured Tenant Site Contract Revenue Notes Series		
2018-1A, 4.70% due 06/15/48 <sup>8</sup>	6,930,002	7,030,406
<b>Total Asset-Backed Securities</b> (Cost \$1,401,369,201)		<b>1,397,668,483</b>
<b>COLLATERALIZED MORTGAGE OBLIGATIONS<sup>††</sup> - 12.8%</b>		
<b>Residential Mortgage Backed Securities - 10.7%</b>		
Lehman XS Trust Series		
2006-16N, 2.61% (1 Month USD LIBOR + 0.21%, Rate Floor: 0.21%) due 11/25/46 <sup>7</sup>	22,932,434	22,400,074
2006-18N, 2.58% (1 Month USD LIBOR + 0.18%, Rate Floor: 0.18%) due 12/25/36 <sup>7</sup>	21,555,321	20,244,326
2006-10N, 2.61% (1 Month USD LIBOR + 0.21%, Rate Floor: 0.21%) due 07/25/46 <sup>7</sup>	5,226,837	5,134,435
RALI Series Trust		
2006-QO6, 2.58% (1 Month USD LIBOR + 0.18%, Rate Floor: 0.18%) due 06/25/46 <sup>7</sup>	37,255,854	14,740,912
2007-QO2, 2.55% (1 Month USD LIBOR + 0.15%, Rate Floor: 0.15%) due 02/25/47 <sup>7</sup>	19,197,664	10,994,700
2006-QO8, 2.60% (1 Month USD LIBOR + 0.20%, Rate Floor: 0.20%) due 10/25/46 <sup>7</sup>	9,143,822	8,779,904
2006-QO6, 2.63% (1 Month USD LIBOR + 0.23%, Rate Floor: 0.23%) due 06/25/46 <sup>7</sup>	9,693,465	3,950,910
2006-QO2, 2.67% (1 Month USD LIBOR + 0.27%, Rate Floor: 0.27%) due 02/25/46 <sup>7</sup>	7,201,310	2,758,133
2006-QO6, 2.66% (1 Month USD LIBOR + 0.26%, Rate Floor: 0.26%) due 06/25/46 <sup>7</sup>	6,115,751	2,536,416
2006-QO2, 2.74% (1 Month USD LIBOR + 0.34%, Rate Floor: 0.34%) due 02/25/46 <sup>7</sup>	3,853,312	1,525,600
2006-QO2, 2.62% (1 Month USD LIBOR + 0.22%, Rate Floor: 0.22%) due 02/25/46 <sup>7</sup>	258,289	97,257
JP Morgan Mortgage Acquisition Trust		
2006-WMC4, 2.55% (1 Month USD LIBOR + 0.15%, Rate Floor: 0.15%) due 12/25/36 <sup>7</sup>	27,966,702	18,046,303
2006-WMC3, 2.55% (1 Month USD LIBOR + 0.15%, Rate Floor: 0.15%) due 08/25/36 <sup>7</sup>	12,849,221	9,525,594
2006-HE3, 2.56% (1 Month USD LIBOR + 0.16%, Rate Floor: 0.16%) due 11/25/36 <sup>7</sup>	8,340,400	7,126,497
2006-WMC4, 2.52% (1 Month USD LIBOR + 0.12%, Rate Floor: 0.12%) due 12/25/36 <sup>7</sup>	9,626,385	6,177,751

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	Face Amount	Value
<b>COLLATERALIZED MORTGAGE OBLIGATIONS<sup>††</sup> - 12.8% (continued)</b>		
<b>Residential Mortgage Backed Securities - 10.7% (continued)</b>		
2006-WMC4, 2.48% (1 Month USD LIBOR + 0.08%, Rate Floor: 0.08%) due 12/25/36 <sup>7</sup>	4,070,373	\$ 2,593,032
Structured Asset Securities Corporation Mortgage Loan Trust		
2008-BC4, 3.03% (1 Month USD LIBOR + 0.63%, Rate Floor: 0.63%) due 11/25/37 <sup>7</sup>	38,139,715	38,070,282
WaMu Asset-Backed Certificates WaMu Series		
2007-HE2, 2.76% (1 Month USD LIBOR + 0.36%, Rate Floor: 0.36%) due 04/25/37 <sup>7</sup>	30,421,306	16,265,892
2007-HE2, 2.59% (1 Month USD LIBOR + 0.19%, Rate Floor: 0.19%) due 04/25/37 <sup>7</sup>	23,180,766	12,088,542
2007-HE4, 2.57% (1 Month USD LIBOR + 0.17%, Rate Floor: 0.17%) due 07/25/47 <sup>7</sup>	9,262,737	7,236,787
2007-HE4, 2.65% (1 Month USD LIBOR + 0.25%, Rate Floor: 0.25%) due 07/25/47 <sup>7</sup>	2,899,437	2,031,966
FirstKey Master Funding		
2017-R1, 2.66% (1 Month USD LIBOR + 0.22%, Rate Floor: 0.22%) due 11/03/41 <sup>6,7</sup>	37,697,867	36,154,110
CIM Trust		
2018-R2, 3.69% (WAC) due 08/25/57 <sup>6,7</sup>	35,659,503	36,066,528
GSAA Home Equity Trust		
2006-12, 2.55% (1 Month USD LIBOR + 0.15%, Rate Floor: 0.15%) due 08/25/36 <sup>7</sup>	24,610,298	15,143,629
2006-3, 2.70% (1 Month USD LIBOR + 0.30%, Rate Floor: 0.30%) due 03/25/36 <sup>7</sup>	17,163,534	12,186,973
2006-9, 2.64% (1 Month USD LIBOR + 0.24%, Rate Floor: 0.24%) due 06/25/36 <sup>7</sup>	10,640,571	5,625,782
2007-7, 2.67% (1 Month USD LIBOR + 0.27%) due 07/25/37 <sup>7</sup>	1,834,133	1,778,822
Long Beach Mortgage Loan Trust		
2006-6, 2.65% (1 Month USD LIBOR + 0.25%, Rate Floor: 0.25%) due 07/25/36 <sup>7</sup>	17,073,914	8,953,127
2006-8, 2.56% (1 Month USD LIBOR + 0.16%, Rate Floor: 0.16%) due 09/25/36 <sup>7</sup>	19,895,666	8,265,730
2006-4, 2.56% (1 Month USD LIBOR + 0.16%, Rate Floor: 0.16%) due 05/25/36 <sup>7</sup>	12,407,310	5,433,321
2006-1, 2.59% (1 Month USD LIBOR + 0.19%, Rate Floor: 0.19%) due 02/25/36 <sup>7</sup>	4,970,423	4,208,297
2006-6, 2.55% (1 Month USD LIBOR + 0.15%, Rate Floor: 0.15%) due 07/25/36 <sup>7</sup>	5,316,610	2,727,120
2006-8, 2.49% (1 Month USD LIBOR + 0.09%, Rate Floor: 0.09%) due 09/25/36 <sup>7</sup>	5,391,352	2,206,689
2006-6, 2.50% (1 Month USD LIBOR + 0.10%, Rate Floor: 0.10%) due 07/25/36 <sup>7</sup>	3,077,673	1,561,033
American Home Mortgage Assets Trust		
2006-6, 2.61% (1 Month USD LIBOR + 0.21%, Rate Floor: 0.21%) due 12/25/46 <sup>7</sup>	14,878,759	13,045,239
2006-1, 2.59% (1 Month USD LIBOR + 0.19%) due 05/25/46 <sup>7</sup>	14,126,666	12,682,347
2006-3, 3.44% (1 Year CMT Rate + 0.94%, Rate Floor: 0.94%) due 10/25/46 <sup>7</sup>	7,747,437	6,927,742
Morgan Stanley ABS Capital I Incorporated Trust		
2006-HE8, 2.62% (1 Month USD LIBOR + 0.22%, Rate Floor: 0.22%) due 10/25/36 <sup>7</sup>	25,301,604	15,638,203



**Macro Opportunities Fund**  
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	Face Amount	Value
<b>COLLATERALIZED MORTGAGE OBLIGATIONS<sup>††</sup> - 12.8% (continued)</b>		
<b>Residential Mortgage Backed Securities - 10.7% (continued)</b>		
2007-HE6, 2.65% (1 Month USD LIBOR + 0.25%, Rate Floor: 0.25%) due 05/25/37 <sup>7</sup>	9,484,511	\$ 8,524,754
2006-HE6, 2.50% (1 Month USD LIBOR + 0.10%, Rate Floor: 0.10%) due 09/25/36 <sup>7</sup>	5,220,778	2,523,655
2007-HE4, 2.63% (1 Month USD LIBOR + 0.23%, Rate Floor: 0.23%) due 02/25/37 <sup>7</sup>	4,453,857	2,106,623
Legacy Mortgage Asset Trust		
2018-GS3, 4.00% due 06/25/58 <sup>6,9</sup>	27,901,008	28,384,379
LSTAR Securities Investment Trust		
2018-2, 3.94% (1 Month USD LIBOR + 1.50%, Rate Floor: 0.00%) due 04/01/23 <sup>6,7</sup>	19,078,913	19,093,699
2019-1, 4.14% (1 Month USD LIBOR + 1.70%, Rate Floor: 0.00%) due 03/01/24 <sup>6,7</sup>	7,385,257	7,407,413
Ameriquest Mortgage Securities Trust		
2006-M3, 2.58% (1 Month USD LIBOR + 0.18%, Rate Floor: 0.18%) due 10/25/36 <sup>7</sup>	26,066,809	18,087,298
2006-M3, 2.50% (1 Month USD LIBOR + 0.10%, Rate Floor: 0.10%) due 10/25/36 <sup>7</sup>	16,182,919	7,138,792
Morgan Stanley IXIS Real Estate Capital Trust		
2006-2, 2.62% (1 Month USD LIBOR + 0.22%, Rate Floor: 0.22%) due 11/25/36 <sup>7</sup>	26,405,582	13,184,133
2006-2, 2.55% (1 Month USD LIBOR + 0.15%, Rate Floor: 0.15%) due 11/25/36 <sup>7</sup>	20,144,154	9,967,205
ACE Securities Corporation Home Equity Loan Trust Series		
2007-HE1, 2.55% (1 Month USD LIBOR + 0.15%, Rate Floor: 0.15%) due 01/25/37 <sup>7</sup>	19,177,736	12,649,930
2007-ASP1, 2.78% (1 Month USD LIBOR + 0.38%, Rate Floor: 0.38%) due 03/25/37 <sup>7</sup>	13,995,999	8,405,112
Impac Secured Assets Trust		
2006-3, 2.60% (1 Month USD LIBOR + 0.20%, Rate Floor: 0.20%) due 11/25/36 <sup>7</sup>	18,888,529	17,751,583
GSAMP Trust		
2007-NC1, 2.53% (1 Month USD LIBOR + 0.13%, Rate Floor: 0.13%) due 12/25/46 <sup>7</sup>	24,722,830	16,013,850
IXIS Real Estate Capital Trust		
2007-HE1, 2.56% (1 Month USD LIBOR + 0.16%, Rate Floor: 0.16%) due 05/25/37 <sup>7</sup>	26,910,380	9,324,091
2007-HE1, 2.63% (1 Month USD LIBOR + 0.23%, Rate Floor: 0.23%) due 05/25/37 <sup>7</sup>	19,065,626	6,666,950
Nationstar Home Equity Loan Trust		
2007-C, 2.58% (1 Month USD LIBOR + 0.18%, Rate Floor: 0.18%) due 06/25/37 <sup>7</sup>	15,575,041	15,165,120
Master Asset Backed Securities Trust		
2006-WMC3, 2.56% (1 Month USD LIBOR + 0.16%, Rate Floor: 0.16%) due 08/25/36 <sup>7</sup>	12,519,553	6,032,548
2006-HE3, 2.50% (1 Month USD LIBOR + 0.10%, Rate Floor: 0.10%) due 08/25/36 <sup>7</sup>	11,065,723	4,584,600

**Macro Opportunities Fund**  
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	Face Amount	Value
<b>COLLATERALIZED MORTGAGE OBLIGATIONS<sup>††</sup> - 12.8% (continued)</b>		
<b>Residential Mortgage Backed Securities - 10.7% (continued)</b>		
2006-HE3, 2.55% (1 Month USD LIBOR + 0.15%, Rate Floor: 0.15%) due 08/25/36 <sup>7</sup>	9,303,631	\$ 3,896,091
Citigroup Mortgage Loan Trust, Inc.		
2007-AMC3, 2.65% (1 Month USD LIBOR + 0.25%, Rate Floor: 0.25%) due 03/25/37 <sup>7</sup>	15,733,121	13,611,991
Home Equity Loan Trust		
2007-FRE1, 2.59% (1 Month USD LIBOR + 0.19%, Rate Floor: 0.19%) due 04/25/37 <sup>7</sup>	13,221,201	12,497,187
Alternative Loan Trust		
2007-OA7, 2.58% (1 Month USD LIBOR + 0.18%, Rate Floor: 0.18%) due 05/25/47 <sup>7</sup>	12,315,120	11,895,257
First NLC Trust		
2007-1, 2.68% (1 Month USD LIBOR + 0.28%, Rate Floor: 0.28%) due 08/25/37 <sup>6,7</sup>	8,739,151	5,671,705
2007-1, 2.47% (1 Month USD LIBOR + 0.07%, Rate Floor: 0.07%) due 08/25/37 <sup>6,7</sup>	6,627,178	4,174,037
Banc of America Funding Trust		
2015-R2, 2.66% (1 Month USD LIBOR + 0.26%, Rate Floor: 0.26%) due 04/29/37 <sup>6,7</sup>	10,000,000	9,824,720
WaMu Asset-Backed Certificates WaMu Series Trust		
2007-HE1, 2.63% (1 Month USD LIBOR + 0.23%, Rate Floor: 0.23%) due 01/25/37 <sup>7</sup>	9,988,620	6,241,916
2007-HE4, 2.57% (1 Month USD LIBOR + 0.17%, Rate Floor: 0.17%) due 07/25/47 <sup>7</sup>	4,060,836	2,817,347
Luminant Mortgage Trust		
2006-2, 2.60% (1 Month USD LIBOR + 0.20%, Rate Floor: 0.20%) due 02/25/46 <sup>7</sup>	8,567,707	7,454,918
CitiMortgage Alternative Loan Trust Series		
2007-A7, 2.80% (1 Month USD LIBOR + 0.40%, Rate Cap/Floor: 7.50%/0.40%) due 07/25/37 <sup>7</sup>	8,501,315	6,855,096
HSI Asset Securitization Corporation Trust		
2007-HE1, 2.59% (1 Month USD LIBOR + 0.19%, Rate Floor: 0.19%) due 01/25/37 <sup>7</sup>	8,420,601	6,658,867
Washington Mutual Mortgage Pass-Through Certificates WMALT Series Trust		
2006-AR9, 3.34% (1 Year CMT Rate + 0.84%, Rate Floor: 0.84%) due 11/25/46 <sup>7</sup>	7,059,898	6,347,969
Morgan Stanley Mortgage Loan Trust		
2006-9AR, 2.55% (1 Month USD LIBOR + 0.15%, Rate Floor: 0.15%) due 08/25/36 <sup>7</sup>	10,999,045	5,010,614
Nomura Resecuritization Trust		
2015-4R, 2.40% (1 Month USD LIBOR + 0.43%, Rate Floor: 0.43%) due 03/26/36 <sup>6,7</sup>	4,213,972	4,088,547
Alliance Bancorp Trust		
2007-OA1, 2.64% (1 Month USD LIBOR + 0.24%, Rate Floor: 0.24%) due 07/25/37 <sup>7</sup>	3,395,062	3,074,618
Wachovia Asset Securitization Issuance II LLC Trust		
2007-HE1, 2.54% (1 Month USD LIBOR + 0.14%, Rate Floor: 0.14%) due 07/25/37 <sup>6,7</sup>	1,511,408	1,408,582

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	Face Amount	Value
<b>COLLATERALIZED MORTGAGE OBLIGATIONS<sup>††</sup> - 12.8% (continued)</b>		
<b>Residential Mortgage Backed Securities - 10.7% (continued)</b>		
Morgan Stanley Re-REMIC Trust		
2010-R5, 3.83% due 06/26/36 <sup>6</sup>	1,215,625	\$ 1,124,605
Asset Backed Securities Corporation Home Equity Loan Trust		
2006-HE5, 2.54% (1 Month USD LIBOR + 0.14%, Rate Floor: 0.14%) due 07/25/36 <sup>7</sup>	787,683	774,760
<b>Total Residential Mortgage Backed Securities</b>		<u>727,370,567</u>
<b>Commercial Mortgage Backed Securities - 1.5%</b>		
CGBAM Mezzanine Securities Trust		
2015-SMMZ, 8.21% due 04/10/28 <sup>6</sup>	28,200,000	29,081,402
GS Mortgage Securities Corporation Trust		
2017-STAY, 4.54% (1 Month USD LIBOR + 2.15%, Rate Floor: 2.15%) due 07/15/32 <sup>6,7</sup>	16,531,000	16,129,411
CGBAM Commercial Mortgage Trust		
2015-SMRT, 3.91% (WAC) due 04/10/28 <sup>6,7</sup>	13,864,000	13,981,539
2015-SMRT, 3.77% due 04/10/28 <sup>6</sup>	1,400,000	1,410,307
Four Times Square Trust Commercial Mortgage Pass-Through Certificates Series		
2006-4TS, 5.40% due 12/13/28 <sup>6</sup>	10,719,214	11,111,358
Wells Fargo Commercial Mortgage Trust		
2015-NXS1, 2.63% due 05/15/48	7,450,000	7,440,506
Morgan Stanley Capital I Trust		
2014-MP, 3.47% due 08/11/33 <sup>6</sup>	4,735,000	4,852,654
Credit Suisse First Boston Mortgage Securities Corporation Series		
2006-OMA, 5.63% due 05/15/23 <sup>6</sup>	3,850,000	3,902,199
Vornado DP LLC Trust		
2010-VNO, 4.74% due 09/13/28 <sup>6</sup>	2,400,000	2,448,733
2010-VNO, 6.36% due 09/13/28 <sup>6</sup>	840,000	867,220
CGBAM Commercial Mortgage Trust		
2015-SMRT, 3.91% (WAC) due 04/10/28 <sup>6,7</sup>	3,000,000	3,023,818
GE Business Loan Trust		
2007-1A, 2.84% (1 Month USD LIBOR + 0.45%, Rate Floor: 0.45%) due 04/16/35 <sup>6,7</sup>	1,526,181	1,465,603
2007-1A, 2.56% (1 Month USD LIBOR + 0.17%, Rate Floor: 0.17%) due 04/15/35 <sup>6,7</sup>	1,130,505	1,109,194
Americold LLC Trust		
2010-ARTA, 7.44% due 01/14/29 <sup>6</sup>	1,435,000	1,511,620
JP Morgan Chase Commercial Mortgage Securities Trust		
2009-IWST, 5.63% due 12/05/27 <sup>6</sup>	1,295,000	1,305,178
JPMBB Commercial Mortgage Securities Trust		
2015-C28, 2.77% due 10/15/48	1,257,832	1,258,020
Americold LLC		
2010-ARTA, 4.95% due 01/14/29 <sup>6</sup>	500,000	514,391
<b>Total Commercial Mortgage Backed Securities</b>		<u>101,413,153</u>
<b>Government Agency - 0.4%</b>		
Fannie Mae		
3.00% due 02/01/57	23,294,783	23,494,558
<b>Military Housing - 0.2%</b>		
GMAC Commercial Mortgage Asset Corp.		
2004-POKA, 6.36% due 09/10/44 <sup>†††.6</sup>	9,000,000	9,750,670
Capmark Military Housing Trust		
2007-AET2, 6.06% due 10/10/52 <sup>6</sup>	5,721,110	6,581,895
<b>Total Military Housing</b>		<u>16,332,565</u>
<b>Total Collateralized Mortgage Obligations</b>		
(Cost \$886,592,887)		<u>868,610,843</u>

**Macro Opportunities Fund**  
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	Face Amount	Value
<b>CORPORATE BONDS<sup>††</sup> - 11.6%</b>		
<b>Financial - 4.6%</b>		
Synchrony Bank		
2.95% (3 Month USD LIBOR + 0.63%) due 03/30/20 <sup>7</sup>	25,800,000	\$ 25,822,161
American Equity Investment Life Holding Co.		
5.00% due 06/15/27	23,799,000	24,410,622
ANZ New Zealand Int'l Ltd.		
2.85% due 08/06/20 <sup>6</sup>	18,240,000	18,352,061
Lloyds Bank Corporate Markets plc NY		
2.94% (3 Month USD LIBOR + 0.37%) due 08/05/20 <sup>7</sup>	18,210,000	18,229,491
AerCap Ireland Capital DAC / AerCap Global Aviation Trust		
4.63% due 10/30/20	9,850,000	10,100,249
4.25% due 07/01/20	8,000,000	8,117,648
Credit Suisse AG NY		
2.98% (3 Month USD LIBOR + 0.40%) due 07/31/20 <sup>7</sup>	18,140,000	18,159,170
Standard Chartered Bank		
2.97% (3 Month USD LIBOR + 0.40%) due 08/04/20 <sup>7</sup>	18,120,000	18,149,216
Morgan Stanley		
5.50% due 07/24/20	17,500,000	18,064,163
Ventas Realty Limited Partnership / Ventas Capital Corp.		
2.70% due 04/01/20	17,800,000	17,823,238
UBS AG		
3.03% (3 Month USD LIBOR + 0.58%, Rate Floor: 0.00%) due 06/08/20 <sup>6,7</sup>	14,689,000	14,745,964
3.00% (3 Month USD LIBOR + 0.48%) due 12/01/20 <sup>6,7</sup>	2,800,000	2,808,826
Alexandria Real Estate Equities, Inc.		
2.75% due 01/15/20	17,480,000	17,487,281
Credit Agricole Corporate & Investment Bank S.A.		
2.98% (3 Month USD LIBOR + 0.40%, Rate Floor: 0.00%) due 05/03/21 <sup>6,7</sup>	17,375,000	17,374,905
Capital One Financial Corp.		
2.50% due 05/12/20	7,370,000	7,377,640
3.03% (3 Month USD LIBOR + 0.45%) due 10/30/20 <sup>7</sup>	6,745,000	6,751,500
3.30% (3 Month USD LIBOR + 0.76%) due 05/12/20 <sup>7</sup>	2,741,000	2,752,444
Atlas Mara Ltd.		
8.00% due 12/31/20	14,400,000	12,744,000
American International Group, Inc.		
6.40% due 12/15/20	10,339,000	10,915,355
Discover Bank		
3.10% due 06/04/20	9,148,000	9,192,185
Santander UK plc		
2.88% (3 Month USD LIBOR + 0.30%) due 11/03/20 <sup>7</sup>	8,300,000	8,290,368
Jefferies Group LLC		
8.50% due 07/15/19	4,700,000	4,709,933
Jefferies Finance LLC / JFIN Company-Issuer Corp.		
7.25% due 08/15/24 <sup>6</sup>	4,135,000	4,061,273
ERP Operating, LP		
4.75% due 07/15/20	2,500,000	2,542,901
Univest Financial Corp.		
5.10% due 03/30/25 <sup>11</sup>	2,500,000	2,512,808
Credit Suisse Group Funding Guernsey Ltd.		
2.75% due 03/26/20	2,120,000	2,123,314
AXIS Specialty Finance LLC		
5.88% due 06/01/20	1,500,000	1,546,461
Danske Bank A/S		
3.05% (3 Month USD LIBOR + 0.58%) due 09/06/19 <sup>6,7</sup>	1,000,000	1,000,047
Hospitality Properties Trust		
5.25% due 02/15/26	906,000	930,569
<b>Total Financial</b>		<b>307,095,793</b>
<b>Consumer, Non-cyclical - 2.3%</b>		
Mondelez International, Inc.		
3.00% due 05/07/20	20,210,000	20,291,794
Reynolds American, Inc.		
3.25% due 06/12/20	20,093,000	20,229,415
Coca-Cola Femsa SAB de CV		
4.63% due 02/15/20	17,500,000	17,714,313
Zimmer Biomet Holdings, Inc.		
2.70% due 04/01/20	17,689,000	17,711,034
Molson Coors Brewing Co.		
2.25% due 03/15/20	17,497,000	17,453,771
Allergan Funding SCS		
3.69% (3 Month USD LIBOR + 1.26%) due 03/12/20 <sup>7</sup>	11,575,000	11,648,885
3.00% due 03/12/20	2,215,000	2,221,494
Cigna Corp.		
3.20% due 09/17/20 <sup>6</sup>	7,850,000	7,922,493
2.76% (3 Month USD LIBOR + 0.35%) due 03/17/20 <sup>6,7</sup>	5,816,000	5,820,679
S&P Global, Inc.		
3.30% due 08/14/20	8,135,000	8,220,067

**Macro Opportunities Fund**  
**CONSOLIDATED SCHEDULE OF INVESTMENTS (Unaudited)**

June 30, 2019

	Face Amount	Value
<b>CORPORATE BONDS<sup>††</sup> - 11.6% (continued)</b>		
<b>Consumer, Non-cyclical - 2.3% (continued)</b>		
Kraft Heinz Foods Co. 2.80% due 07/02/20	5,663,000	\$ 5,669,292
2.98% (3 Month USD LIBOR + 0.42%) due 08/09/19 <sup>7</sup>	2,386,000	2,386,434
Constellation Brands, Inc. 2.25% due 11/06/20	5,236,000	5,224,775
Allergan Incorporated/United States 3.38% due 09/15/20	4,210,000	4,247,672
Zoetis, Inc. 3.45% due 11/13/20	3,980,000	4,030,487
Vector Group Ltd. 6.13% due 02/01/25 <sup>6</sup>	2,500,000	2,316,950
Quest Diagnostics, Inc. 2.50% due 03/30/20	2,260,000	2,257,154
Biogen, Inc. 2.90% due 09/15/20	1,748,000	1,756,780
Conagra Brands, Inc. 3.34% (3 Month USD LIBOR + 0.75%) due 10/22/20 <sup>7</sup>	1,500,000	1,500,238
Sysco Corp. 2.60% due 10/01/20	997,000	1,000,341
<b>Total Consumer, Non-cyclical</b>		<b>159,624,068</b>
<b>Industrial - 1.6%</b>		
Encore Capital Group, Inc. 5.63% due 08/11/24 <sup>†††</sup>	39,600,000	39,040,801
Harris Corp. 2.70% due 04/27/20	16,800,000	16,817,236
Molex Electronic Technologies LLC 2.88% due 04/15/20 <sup>6</sup>	16,475,000	16,483,012
Rolls-Royce plc 2.38% due 10/14/20 <sup>6</sup>	10,570,000	10,553,585
Textron, Inc. 3.10% (3 Month USD LIBOR + 0.55%) due 11/10/20 <sup>7</sup>	10,250,000	10,245,826
Yamana Gold, Inc. 4.76% due 03/23/22 <sup>†††</sup>	4,750,000	4,844,125
4.78% due 06/10/23 <sup>†††</sup>	550,000	563,385
Aviation Capital Group LLC 7.13% due 10/15/20 <sup>6</sup>	4,500,000	4,759,978
Princess Juliana International Airport Operating Company N.V. 5.50% due 12/20/27 <sup>8</sup>	1,427,841	1,338,444
GATX Corp. 2.60% due 03/30/20	1,209,000	1,207,907
Vulcan Materials Co. 3.01% (3 Month USD LIBOR + 0.60%) due 06/15/20 <sup>7</sup>	1,050,000	1,050,095
Penske Truck Leasing Company Lp / PTL Finance Corp. 3.05% due 01/09/20 <sup>6</sup>	500,000	500,603
<b>Total Industrial</b>		<b>107,404,997</b>
<b>Energy - 0.8%</b>		
ONEOK Partners, LP 3.80% due 03/15/20	16,350,000	16,462,715
Marathon Petroleum Corp. 3.40% due 12/15/20	14,880,000	15,034,382
Sabine Pass Liquefaction LLC 5.63% due 02/01/21	13,800,000	14,334,198
Reliance Holding USA, Inc. 4.50% due 10/19/20 <sup>6</sup>	3,750,000	3,834,091
Energy Transfer Operating, LP 7.50% due 10/15/20	3,000,000	3,182,129
Florida Gas Transmission Company LLC 5.45% due 07/15/20 <sup>6</sup>	1,420,000	1,456,918
Basic Energy Services, Inc. 10.75% due 10/15/23 <sup>6</sup>	1,500,000	1,170,000
<b>Total Energy</b>		<b>55,474,433</b>
<b>Communications - 0.8%</b>		
Juniper Networks, Inc. 4.60% due 03/15/21	10,156,000	10,511,186
3.30% due 06/15/20	7,240,000	7,282,582
Telefonica Emisiones S.A. 5.13% due 04/27/20	17,300,000	17,653,567
Cengage Learning, Inc. 9.50% due 06/15/24 <sup>9</sup>	6,585,000	6,255,750
Deutsche Telekom International Finance BV 2.23% due 01/17/20 <sup>6</sup>	5,985,000	5,969,547
McGraw-Hill Global Education Holdings LLC / McGraw-Hill Global Education Finance 7.88% due 05/15/24 <sup>9</sup>	4,898,000	4,481,670
MDC Partners, Inc. 6.50% due 05/01/24 <sup>6</sup>	2,905,000	2,669,579
EIG Investors Corp. 10.88% due 02/01/24	270,000	286,200
<b>Total Communications</b>		<b>55,110,081</b>
<b>Utilities - 0.6%</b>		
NextEra Energy Capital Holdings, Inc. 2.78% (3 Month USD LIBOR + 0.45%) due 09/28/20 <sup>7</sup>	17,820,000	17,802,516
Exelon Corp. 2.85% due 06/15/20	17,356,000	17,410,973
PSEG Power LLC 5.13% due 04/15/20	4,522,000	4,614,817

**Macro Opportunities Fund**  
**CONSOLIDATED SCHEDULE OF INVESTMENTS (Unaudited)**

June 30, 2019

	Face Amount	Value
<b>CORPORATE BONDS<sup>††</sup> - 11.6% (continued)</b>		
<b>Utilities - 0.6% (continued)</b>		
Southern Co.		
3.29% (3 Month USD LIBOR + 0.70%) due 09/30/20 <sup>6,7</sup>	3,880,000	\$ 3,881,532
<b>Total Utilities</b>		<b>43,709,838</b>
<b>Technology - 0.5%</b>		
Broadcom Corporation / Broadcom Cayman Finance Ltd.		
2.38% due 01/15/20	17,902,000	17,870,880
Fidelity National Information Services, Inc.		
3.63% due 10/15/20	10,480,000	10,634,809
CA, Inc.		
5.38% due 12/01/19	2,122,000	2,140,835
<b>Total Technology</b>		<b>30,646,524</b>
<b>Basic Materials - 0.4%</b>		
Yamana Gold, Inc.		
4.95% due 07/15/24	14,734,000	15,528,062
4.63% due 12/15/27	3,200,000	3,271,237
Newmont Goldcorp Corp.		
5.13% due 10/01/19	9,680,000	9,737,339
Mirabela Nickel Ltd.		
9.50% due 06/24/19 <sup>8,10</sup>	1,885,418	188,542
<b>Total Basic Materials</b>		<b>28,725,180</b>
<b>Total Corporate Bonds</b> (Cost \$786,559,924)		<b>787,790,914</b>
<b>FOREIGN GOVERNMENT DEBT<sup>††</sup> - 11.5%</b>		
Government of Japan		
due 07/01/19 <sup>12</sup>	JPY 16,657,600,000	154,508,858
due 01/20/20 <sup>12</sup>	JPY 10,421,000,000	96,774,334
due 07/29/19 <sup>12</sup>	JPY 7,375,000,000	68,415,430
due 07/08/19 <sup>12</sup>	JPY 3,206,200,000	29,739,884
due 08/13/19 <sup>12</sup>	JPY 2,857,000,000	26,504,960
due 07/22/19 <sup>12</sup>	JPY 1,394,700,000	12,937,669
0.10% due 03/20/20	JPY 617,000,000	5,735,164
due 08/19/19 <sup>12</sup>	JPY 584,000,000	5,417,999
2.40% due 03/20/20	JPY 254,000,000	2,399,967
1.30% due 03/20/20	JPY 101,000,000	946,857
Federative Republic of Brazil		
due 10/01/19 <sup>12</sup>	BRL 708,450,000	181,759,648
due 01/01/20 <sup>12</sup>	BRL 125,900,000	31,849,392
State of Israel		
5.00% due 01/31/20	ILS 196,300,000	56,516,625
Republic of Portugal		
due 01/17/20 <sup>12</sup>	EUR 28,600,000	32,601,623
due 07/19/19 <sup>12</sup>	EUR 9,400,000	10,693,885
Kingdom of Spain		
due 01/17/20 <sup>12</sup>	EUR 24,540,000	27,979,788
Providence of Newfoundland, Canada		
due 07/09/19 <sup>12</sup>	CAD 8,200,000	6,259,775
due 07/25/19 <sup>12</sup>	CAD 4,500,000	3,432,321
due 07/11/19 <sup>12</sup>	CAD 3,600,000	2,747,919
due 07/18/19 <sup>12</sup>	CAD 3,300,000	2,518,018
Providence of Ontario, Canada		
due 07/03/19 <sup>12</sup>	CAD 9,240,000	7,055,745
due 07/17/19 <sup>12</sup>	CAD 3,240,000	2,472,360
due 07/24/19 <sup>12</sup>	CAD 1,815,000	1,384,467
due 07/31/19 <sup>12</sup>	CAD 1,060,000	808,243

**Macro Opportunities Fund**  
**CONSOLIDATED SCHEDULE OF INVESTMENTS (Unaudited)**

June 30, 2019

	Face Amount	Value
<b>FOREIGN GOVERNMENT DEBT<sup>††</sup> - 11.5% (continued)</b>		
due 07/04/19 <sup>12</sup>	CAD 500,000	\$ 381,785
Province of Quebec, Canada		
due 07/26/19 <sup>12</sup>	CAD 7,630,000	5,819,458
Province of New Brunswick, Canada		
due 07/11/19 <sup>12</sup>	CAD 6,920,000	5,282,111
Province of Manitoba, Canada		
due 07/03/19 <sup>12</sup>	CAD 625,000	477,256
<b>Total Foreign Government Debt</b> (Cost \$769,677,527)		<b>783,421,541</b>
<b>SENIOR FLOATING RATE INTERESTS<sup>††,7</sup> - 6.1%</b>		
<b>Consumer, Cyclical - 1.6%</b>		
Petco Animal Supplies, Inc.		
5.83% (3 Month USD LIBOR + 3.25%, Rate Floor: 4.25%) due 01/26/23	14,972,366	11,574,537
Mavis Tire Express Services Corp.		
5.65% (1 Month USD LIBOR + 3.25%, Rate Floor: 3.25%) due 03/20/25	11,628,090	11,380,993
AVSC Holding Corp.		
5.67% (1 Month USD LIBOR + 3.25% and 3 Month USD LIBOR + 3.25%, Rate Floor: 4.25%) due 03/03/25	7,346,375	7,128,261
Accuride Corp.		
7.58% (3 Month USD LIBOR + 5.25%, Rate Floor: 6.25%) due 11/17/23	7,871,996	6,878,156
Zephyr Bidco Ltd.		
8.22% (1 Month GBP LIBOR + 7.50%, Rate Floor: 7.50%) due 07/23/26	GBP 4,650,417	5,834,946
WESCO		
6.47% (1 Month USD LIBOR + 4.50% and Commercial Prime Lending Rate + 3.25%, Rate Floor: 5.50%) due 06/14/24 <sup>†††,1</sup>	CAD 3,990,000	3,034,947
6.91% (1 Month USD LIBOR + 4.50%, Rate Floor: 5.50%) due 06/14/24 <sup>†††,1</sup>	2,376,000	2,366,213
IRB Holding Corp.		
5.64% (1 Month USD LIBOR + 3.25%, Rate Floor: 4.25%) due 02/05/25	5,097,535	5,028,259
CD&R Firefly Bidco Ltd.		
5.07% (3 Month GBP LIBOR + 4.25%, Rate Floor: 4.25%) due 06/23/25	GBP 3,800,000	4,791,128
CPI Acquisition, Inc.		
7.35% (3 Month USD LIBOR + 4.50%, Rate Floor: 6.50%) due 08/17/22	5,602,372	4,425,874
Leslie's Poolmart, Inc.		
5.98% (2 Month USD LIBOR + 3.50%, Rate Floor: 3.50%) due 08/16/23	4,430,954	4,178,965
Power Solutions (Panther)		
5.90% (1 Month USD LIBOR + 3.50%, Rate Floor: 3.50%) due 04/30/26	4,000,000	3,967,520
Galls LLC		
8.73% (2 Month USD LIBOR + 6.25%, Rate Floor: 7.25%) due 01/31/25 <sup>†††,1</sup>	3,118,200	3,090,158
9.47% (1 Month USD LIBOR + 6.25% and Commercial Prime Lending Rate + 5.25%, Rate Floor: 7.25%) due 01/31/24 <sup>†††,1</sup>	425,918	383,455
8.72% (1 Month USD LIBOR + 6.25% and 2 Month USD LIBOR + 6.25%, Rate Floor: 7.25%) due 01/31/25 <sup>†††,1</sup>	357,214	354,002
8.65% (1 Month USD LIBOR + 6.25%, Rate Floor: 7.25%) due 01/31/25 <sup>†††,1</sup>	102,546	101,623
Alexander Mann		
6.22% (1 Month GBP LIBOR + 5.50%, Rate Floor: 5.50%) due 06/16/25	GBP 3,000,000	3,666,993
SHO Holding I Corp.		
7.58% (3 Month USD LIBOR + 5.00%, Rate Floor: 6.00%) due 10/27/22	3,709,878	3,505,834
EnTrans International, LLC		
8.40% (1 Month USD LIBOR + 6.00%, Rate Floor: 6.00%) due 11/01/24	3,368,750	3,318,219

**Macro Opportunities Fund**  
**CONSOLIDATED SCHEDULE OF INVESTMENTS (Unaudited)**

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	Face Amount	Value
<b>SENIOR FLOATING RATE INTERESTS<sup>††7</sup> - 6.1% (continued)</b>		
<b>Consumer, Cyclical - 1.6% (continued)</b>		
Nelson Nutraceutical		
6.59% (3 Month USD LIBOR + 4.25% and Commercial Prime Lending Rate + 3.25%, Rate Floor: 5.25%) due 12/23/21	2,398,349	\$ 2,230,465
6.58% (3 Month USD LIBOR + 4.25% and Commercial Prime Lending Rate + 3.25%, Rate Floor: 5.25%) due 12/23/21	986,009	916,988
Belk, Inc.		
7.29% (3 Month USD LIBOR + 4.75%, Rate Floor: 5.75%) due 12/12/22	3,653,780	2,941,805
Blue Nile, Inc.		
9.02% (3 Month USD LIBOR + 6.50%, Rate Floor: 7.50%) due 02/17/23	3,150,000	2,772,000
Truck Hero, Inc.		
6.15% (1 Month USD LIBOR + 3.75%, Rate Floor: 3.75%) due 04/22/24	2,874,883	2,697,014
At Home Holding III Corp.		
6.08% (3 Month USD LIBOR + 3.50%, Rate Floor: 4.50%) due 06/03/22	2,928,970	2,606,783
Checkers Drive-In Restaurants, Inc.		
6.78% (3 Month USD LIBOR + 4.25%, Rate Floor: 5.25%) due 04/25/24	3,382,474	2,164,783
IBC Capital Ltd.		
6.15% (3 Month USD LIBOR + 3.75%, Rate Floor: 3.75%) due 09/11/23	1,904,905	1,898,562
Al Aqua Zip Bideo Pty Ltd.		
5.65% (1 Month USD LIBOR + 3.25%, Rate Floor: 4.25%) due 12/13/23	1,965,751	1,892,035
Comet Bideo Ltd.		
7.52% (3 Month USD LIBOR + 5.00%, Rate Floor: 6.00%) due 09/30/24	1,584,040	1,540,479
EG Finco Ltd.		
5.52% (3 Month GBP LIBOR + 4.75%, Rate Floor: 4.75%) due 02/07/25	GBP 990,000	1,237,302
6.33% (3 Month USD LIBOR + 4.00%, Rate Floor: 4.00%) due 02/07/25	298,245	292,900
K & N Parent, Inc.		
7.15% (1 Month USD LIBOR + 4.75%, Rate Floor: 5.75%) due 10/20/23	971,459	952,836
Richmond UK Bideo Ltd.		
4.97% (1 Month GBP LIBOR + 4.25%, Rate Floor: 4.25%) due 03/03/24	GBP 749,186	917,656
SMG US Midco 2, Inc.		
9.40% (1 Month USD LIBOR + 7.00%, Rate Floor: 7.00%) due 01/23/26	600,000	605,250
American Tire Distributors, Inc.		
8.52% (3 Month USD LIBOR + 6.00%, Rate Floor: 7.00%) due 09/01/23	249,634	247,138
9.98% (2 Month USD LIBOR + 7.50%, Rate Floor: 8.50%) due 09/02/24	165,594	154,665
Safe Fleet Holdings LLC		
5.42% (1 Month USD LIBOR + 3.00%, Rate Floor: 4.00%) due 02/03/25	171,484	166,983
<b>Total Consumer, Cyclical</b>		<b>111,245,727</b>
<b>Technology - 1.5%</b>		
Misys Ltd.		
5.90% (1 Month USD LIBOR + 3.50%, Rate Floor: 4.50%) due 06/13/24	22,606,739	21,997,713
Datix Bideo Ltd.		
7.12% (6 Month USD LIBOR + 4.50%, Rate Floor: 4.50%) due 04/21/25 <sup>†††.1</sup>	9,112,505	9,036,918
10.37% (6 Month USD LIBOR + 7.75%, Rate Floor: 7.75%) due 04/27/26 <sup>†††.1</sup>	461,709	457,527



**Macro Opportunities Fund**  
**CONSOLIDATED SCHEDULE OF INVESTMENTS (Unaudited)**

June 30, 2019

	Face Amount	Value
<b>SENIOR FLOATING RATE INTERESTS<sup>††7</sup> - 6.1% (continued)</b>		
<b>Technology - 1.5% (continued)</b>		
Planview, Inc.		
7.65% (1 Month USD LIBOR + 5.25%, Rate Floor: 6.25%) due 01/27/23 <sup>†††,1</sup>	8,774,654	\$ 8,774,654
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 <sup>†††,1,17</sup>	GBP 5,207,588	6,575,785
8.77% (3 Month USD LIBOR + 6.25%, Rate Floor: 7.25%) (in-kind rate was 1.00%) due 07/15/21 <sup>†††,1,17</sup>	1,853,629	1,820,459
Lytix, Inc.		
9.15% (1 Month USD LIBOR + 6.75%, Rate Floor: 7.75%) due 08/31/23 <sup>†††,1</sup>	7,862,407	7,727,115
Optiv, Inc.		
5.65% (1 Month USD LIBOR + 3.25%, Rate Floor: 4.25%) due 02/01/24	7,646,986	6,977,875
LANDesk Group, Inc.		
6.67% (1 Month USD LIBOR + 4.25%, Rate Floor: 5.25%) due 01/20/24	6,338,199	6,314,431
Bullhorn, Inc.		
9.28% (3 Month USD LIBOR + 6.75%, Rate Floor: 7.75%) due 11/21/22 <sup>†††,1</sup>	5,806,832	5,782,289
Peak 10 Holding Corp.		
5.83% (3 Month USD LIBOR + 3.50%, Rate Floor: 3.50%) due 08/01/24	4,913,487	4,505,078
Neustar, Inc.		
5.90% (1 Month USD LIBOR + 3.50%, Rate Floor: 4.50%) due 08/08/24	3,640,680	3,522,358
Greenway Health LLC		
6.08% (3 Month USD LIBOR + 3.75%, Rate Floor: 4.75%) due 02/16/24	3,554,660	3,110,327
24-7 Intouch, Inc.		
6.65% (1 Month USD LIBOR + 4.25%, Rate Floor: 4.25%) due 08/25/25	3,176,000	3,033,080
Brave Parent Holdings, Inc.		
6.58% (3 Month USD LIBOR + 4.00%, Rate Floor: 4.00%) due 04/18/25	2,765,202	2,735,835
Ministry Brands LLC		
6.33% (3 Month USD LIBOR + 4.00%, Rate Floor: 5.00%) due 12/02/22	2,689,754	2,689,754
Epicor Software		
5.66% (1 Month USD LIBOR + 3.25%, Rate Floor: 4.25%) due 06/01/22	2,169,449	2,153,569
Refinitiv (Financial & Risk Us Holdings, Inc.)		
6.15% (1 Month USD LIBOR + 3.75%, Rate Floor: 3.75%) due 10/01/25	2,089,500	2,024,851
MRI Software LLC		
8.16% (1 Month USD LIBOR + 5.75%, Rate Floor: 6.75%) due 06/30/23	1,629,045	1,612,755
8.16% (1 Month USD LIBOR + 5.75%, Rate Floor: 6.75%) due 06/30/23 <sup>†††,1</sup>	20,000	18,731
Kar Finland Bidco Oy		
4.50% (3 Month EURIBOR + 4.50%, Rate Floor: 4.50%) due 11/27/23 <sup>†††</sup>	EUR 1,000,000	1,126,024
Solera LLC		
6.90% (1 Month USD LIBOR + 4.50% and 1 Week USD LIBOR + 4.50%, Rate Floor: 4.50%) due 03/03/21 <sup>†††,1</sup>	999,000	951,750
Aspect Software, Inc.		
7.42% (1 Week USD LIBOR + 5.00%, Rate Floor: 6.00%) due 01/15/24	695,294	618,811
Targus Group International, Inc.		
due 05/24/16 <sup>†††,1,2,10</sup>	152,876	-
<b>Total Technology</b>		<b>103,567,689</b>
<b>Industrial - 1.0%</b>		
Tronair Parent, Inc.		
7.57% (12 Month USD LIBOR + 4.75%, Rate Floor: 5.75%) due 09/08/23	6,600,349	5,940,314
Arctic Long Carriers		
6.83% (3 Month USD LIBOR + 4.50%, Rate Floor: 5.50%) due 05/18/23	5,292,000	5,186,160

**Macro Opportunities Fund**  
**CONSOLIDATED SCHEDULE OF INVESTMENTS (Unaudited)**

June 30, 2019

	Face Amount	Value
<b>SENIOR FLOATING RATE INTERESTS<sup>††7</sup> - 6.1% (continued)</b>		
<b>Industrial - 1.0% (continued)</b>		
Diversitech Holdings, Inc.		
5.33% (3 Month USD LIBOR + 3.00%, Rate Floor: 4.00%) due 06/03/24	4,305,266	\$ 4,135,767
9.83% (3 Month USD LIBOR + 7.50%, Rate Floor: 8.50%) due 06/02/25	1,000,000	968,750
PT Intermediate Holdings III LLC		
6.33% (3 Month USD LIBOR + 4.00%, Rate Floor: 5.00%) due 12/09/24	3,964,991	3,822,925
10.33% (3 Month USD LIBOR + 8.00%, Rate Floor: 9.00%) due 12/08/25	400,000	384,000
Hillman Group, Inc.		
6.40% (1 Month USD LIBOR + 4.00%, Rate Floor: 4.00%) due 05/30/25	4,360,962	4,191,975
Titan Acquisition Ltd. (Husky)		
5.40% (1 Month USD LIBOR + 3.00%, Rate Floor: 3.00%) due 03/28/25	4,295,625	4,096,351
Lineage Logistics LLC		
5.40% (1 Month USD LIBOR + 3.00%, Rate Floor: 4.00%) due 02/27/25	3,364,943	3,330,251
CPG International LLC		
5.93% (6 Month USD LIBOR + 3.75%, Rate Floor: 4.75%) due 05/05/24	2,992,347	2,939,981
YAK MAT (YAK ACCESS LLC)		
12.39% (1 Month USD LIBOR + 10.00%, Rate Floor: 10.00%) due 07/10/26	3,400,000	2,924,000
Flex Acquisition Company, Inc.		
5.69% (1 Month USD LIBOR + 3.25%, Rate Floor: 3.25%) due 06/29/25	2,916,789	2,762,608
Hanjin International Corp.		
4.90% (1 Month USD LIBOR + 2.50%, Rate Floor: 2.50%) due 10/19/20	2,600,000	2,567,500
Fortis Solutions Group LLC		
6.90% (1 Month USD LIBOR + 4.50%, Rate Floor: 5.50%) due 12/15/23 <sup>†††-1</sup>	1,806,926	1,806,926
6.91% (1 Month USD LIBOR + 4.50%, Rate Floor: 5.50%) due 12/15/23 <sup>†††-1</sup>	749,534	749,534
Pelican Products, Inc.		
5.91% (1 Month USD LIBOR + 3.50%, Rate Floor: 4.50%) due 05/01/25	2,475,000	2,428,594
Bioplan USA, Inc.		
7.15% (1 Month USD LIBOR + 4.75%, Rate Floor: 5.75%) due 09/23/21	2,620,702	2,384,839
Dimora Brands, Inc.		
5.90% (1 Month USD LIBOR + 3.50%, Rate Floor: 4.50%) due 08/24/24	2,435,262	2,365,249
BWAY Holding Co.		
5.85% (3 Month USD LIBOR + 3.25%, Rate Floor: 3.25%) due 04/03/24	1,885,570	1,818,783
Bhi Investments LLC		
6.70% (3 Month USD LIBOR + 4.50% and 6 Month USD LIBOR + 4.50%, Rate Floor: 5.50%) due 08/28/24	1,629,063	1,610,736
National Technical Systems		
8.69% (1 Month USD LIBOR + 6.25%, Rate Floor: 7.25%) due 06/12/21 <sup>†††-1</sup>	1,553,290	1,502,808
Survitec		
6.14% (6 Month GBP LIBOR + 5.25%, Rate Floor: 5.25%) due 03/12/22	GBP 1,125,000	1,162,003
4.75% (6 Month EURIBOR + 4.75%, Rate Floor: 4.75%) due 03/12/22	EUR 300,000	281,165
SLR Consulting Ltd.		
6.38% (1 Month USD LIBOR + 4.00%, Rate Floor: 4.00%) due 06/23/25 <sup>†††-1</sup>	1,190,970	1,163,373

**Macro Opportunities Fund**  
**CONSOLIDATED SCHEDULE OF INVESTMENTS (Unaudited)**

June 30, 2019

	Face Amount	Value
<b>SENIOR FLOATING RATE INTERESTS<sup>†††</sup> - 6.1% (continued)</b>		
<b>Industrial - 1.0% (continued)</b>		
Klockner Pentaplast of America, Inc.		
4.75% (3 Month EURIBOR + 4.75%, Rate Floor: 4.75%) due 06/30/22	EUR 1,100,000	\$ 1,111,423
Safety Bidco Ltd.		
4.97% (1 Month GBP LIBOR + 4.25%, Rate Floor: 4.25%) due 10/25/24 <sup>†††,1</sup>	GBP 850,000	1,071,172
API Heat Transfer		
8.33% (3 Month USD LIBOR + 6.00%, Rate Floor: 6.00%) due 01/01/24	955,874	847,545
8.33% (3 Month USD LIBOR + 6.00%, Rate Floor: 6.00%) due 10/02/23	170,538	153,484
Duran Group Holding GMBH		
4.00% (3 Month EURIBOR + 4.00%, Rate Floor: 4.00%) due 03/29/24	EUR 438,217	483,474
4.00% (3 Month EURIBOR + 4.00%, Rate Floor: 4.00%) due 12/20/24	EUR 149,592	165,041
Transcendia Holdings, Inc.		
5.90% (1 Month USD LIBOR + 3.50%, Rate Floor: 4.50%) due 05/30/24	640,250	563,420
<b>Total Industrial</b>		<b>64,920,151</b>
<b>Consumer, Non-cyclical - 0.7%</b>		
Springs Window Fashions		
6.65% (1 Month USD LIBOR + 4.25%, Rate Floor: 4.25%) due 06/15/25	6,299,932	6,236,933
10.90% (1 Month USD LIBOR + 8.50%, Rate Floor: 8.50%) due 06/15/26	5,500,000	5,225,000
Diamond (BC) B.V.		
5.58% (3 Month USD LIBOR + 3.00%, Rate Floor: 3.00%) due 09/06/24	11,189,444	9,818,737
ScribeAmerica Intermediate Holdco LLC (Healthchannels)		
6.91% (1 Month USD LIBOR + 4.50%, Rate Floor: 4.50%) due 04/03/25	4,680,148	4,639,197
Al Aqua Zip Bidco Pty Ltd.		
5.65% (1 Month USD LIBOR + 3.25%, Rate Floor: 4.25%) due 12/13/23	4,284,041	4,134,100
BCPE Eagle Buyer LLC		
6.65% (1 Month USD LIBOR + 4.25%, Rate Floor: 5.25%) due 03/18/24	2,840,644	2,744,773
Affordable Care Holdings Corp.		
7.23% (2 Month USD LIBOR + 4.75%, Rate Floor: 5.75%) due 10/24/22	2,702,657	2,621,577
CPI Holdeo LLC		
6.08% (3 Month USD LIBOR + 3.50%, Rate Floor: 4.50%) due 03/21/24	1,895,612	1,890,873
Acosta, Inc.		
5.65% (1 Month USD LIBOR + 3.25%, Rate Floor: 4.25%) due 09/26/21	2,415,754	868,923
6.20% (1 Month USD LIBOR + 3.25% and Commercial Prime Lending Rate + 2.25%, Rate Floor: 3.25%) due 09/26/19	2,290,769	823,967
Certara, Inc.		
5.83% (3 Month USD LIBOR + 3.50%, Rate Floor: 3.50%) due 08/15/24	1,663,037	1,650,564
Give and Go Prepared Foods Corp.		
6.65% (1 Month USD LIBOR + 4.25%, Rate Floor: 5.25%) due 07/29/23	1,675,655	1,532,185
CTI Foods Holding Co. LLC		
9.58% (3 Month USD LIBOR + 7.00%, Rate Floor: 8.00%) due 05/03/24	757,633	757,633
10.58% (3 Month USD LIBOR + 8.00%, Rate Floor: 9.00%) due 05/03/24	372,438	353,816
Executive Consulting Group LLC		
6.85% (2 Month USD LIBOR + 4.50%, Rate Floor: 5.50%) due 06/20/24 <sup>†††,1</sup>	946,324	938,471

**Macro Opportunities Fund**  
**CONSOLIDATED SCHEDULE OF INVESTMENTS (Unaudited)**

June 30, 2019

	Face Amount	Value
<b>SENIOR FLOATING RATE INTERESTS<sup>†††</sup> - 6.1% (continued)</b>		
<b>Consumer, Non-cyclical - 0.7% (continued)</b>		
Moran Foods LLC		
8.33% (3 Month USD LIBOR + 6.00%, Rate Floor: 7.00%) due 12/05/23	1,742,089	\$ 909,370
Recess Holdings, Inc.		
6.08% (3 Month USD LIBOR + 3.75%, Rate Floor: 4.75%) due 09/30/24	785,527	767,609
<b>Total Consumer, Non-cyclical</b>		<b>45,913,728</b>
<b>Communications - 0.6%</b>		
Trader Interactive		
8.90% (1 Month USD LIBOR + 6.50%, Rate Floor: 7.50%) due 06/17/24 <sup>†††,1</sup>	10,872,491	10,738,691
Mcgraw-Hill Global Education Holdings LLC		
6.40% (1 Month USD LIBOR + 4.00%, Rate Floor: 5.00%) due 05/04/22	9,741,777	9,273,003
Flight Bidco, Inc.		
5.90% (1 Month USD LIBOR + 3.50%, Rate Floor: 3.50%) due 07/23/25	3,937,371	3,884,886
9.90% (1 Month USD LIBOR + 7.50%, Rate Floor: 7.50%) due 07/23/26	1,000,000	983,750
Market Track LLC		
6.65% (1 Month USD LIBOR + 4.25%, Rate Floor: 5.25%) due 06/05/24	4,165,000	3,727,675
Resource Label Group LLC		
7.09% (3 Month USD LIBOR + 4.50%, Rate Floor: 5.50%) due 05/26/23	1,952,910	1,835,736
11.09% (3 Month USD LIBOR + 8.50%, Rate Floor: 9.50%) due 11/26/23	1,500,000	1,395,000
Cengage Learning Acquisitions, Inc.		
6.65% (1 Month USD LIBOR + 4.25%, Rate Floor: 5.25%) due 06/07/23	2,219,119	2,123,542
SFR Group S.A.		
6.39% (1 Month USD LIBOR + 4.00%, Rate Floor: 4.00%) due 08/14/26	1,791,000	1,750,702
Liberty Cablevision of Puerto Rico LLC		
5.89% (1 Month USD LIBOR + 3.50%, Rate Floor: 4.50%) due 01/07/22	1,355,000	1,348,225
Imagine Print Solutions LLC		
7.16% (1 Month USD LIBOR + 4.75%, Rate Floor: 5.75%) due 06/21/22	1,612,875	1,330,622
Houghton Mifflin Co.		
5.40% (1 Month USD LIBOR + 3.00%, Rate Floor: 4.00%) due 05/28/21	1,386,974	1,305,835
<b>Total Communications</b>		<b>39,697,667</b>
<b>Basic Materials - 0.2%</b>		
GrafTech Finance, Inc.		
5.90% (1 Month USD LIBOR + 3.50%, Rate Floor: 4.50%) due 02/12/25	4,715,100	4,620,798
Dubois Chemicals, Inc.		
5.65% (1 Month USD LIBOR + 3.25%, Rate Floor: 4.25%) due 03/15/24	3,282,780	3,223,953
Vectra Co.		
5.65% (1 Month USD LIBOR + 3.25%, Rate Floor: 3.25%) due 03/08/25	2,722,500	2,617,003
ICP Industrial, Inc.		
6.40% (1 Month USD LIBOR + 4.00%, Rate Floor: 5.00%) due 11/03/23	2,466,665	2,454,332
LTI Holdings, Inc.		
5.90% (1 Month USD LIBOR + 3.50%, Rate Floor: 3.50%) due 09/06/25	1,488,750	1,405,946
ASP Chromaflo Dutch I B.V.		
5.90% (1 Month USD LIBOR + 3.50%, Rate Floor: 4.50%) due 11/20/23	753,404	731,744
PMHC II, Inc. (Prince)		
6.10% (3 Month USD LIBOR + 3.50% and 12 Month USD LIBOR + 3.50%, Rate Floor: 4.50%) due 03/29/25	634,394	575,186

**Macro Opportunities Fund**  
**CONSOLIDATED SCHEDULE OF INVESTMENTS (Unaudited)**

June 30, 2019

	Face Amount	Value
<b>SENIOR FLOATING RATE INTERESTS<sup>††7</sup> - 6.1% (continued)</b>		
<b>Basic Materials - 0.2% (continued)</b>		
ASP Chromaflo Intermediate Holdings, Inc. 5.90% (1 Month USD LIBOR + 3.50%, Rate Floor: 4.50%) due 11/20/23	579,399	\$ 562,741
<b>Total Basic Materials</b>		<u>16,191,703</u>
<b>Energy - 0.2%</b>		
Permian Production Partners LLC 8.41% (1 Month USD LIBOR + 6.00%, Rate Floor: 7.00%) due 05/20/24	11,732,500	8,799,375
SeaPort Financing LLC 7.91% (1 Month USD LIBOR + 5.50%, Rate Floor: 5.50%) due 10/31/25	3,134,250	3,040,222
Ultra Petroleum, Inc. 6.15% (1 Month USD LIBOR + 3.75%, Rate Floor: 4.75%) (in-kind rate was 0.25%) due 04/12/24 <sup>17</sup>	1,558,117	1,181,567
Summit Midstream Partners, LP 8.40% (1 Month USD LIBOR + 6.00%, Rate Floor: 7.00%) due 05/13/22	1,137,407	1,120,346
Gavilan Resources LLC 8.40% (1 Month USD LIBOR + 6.00%, Rate Floor: 7.00%) due 03/01/24	2,050,000	1,045,500
<b>Total Energy</b>		<u>15,187,010</u>
<b>Financial - 0.2%</b>		
USI, Inc. 5.33% (3 Month USD LIBOR + 3.00%, Rate Floor: 3.00%) due 05/16/24	4,540,531	4,421,342
Aretece Group, Inc. 6.65% (1 Month USD LIBOR + 4.25%, Rate Floor: 4.25%) due 10/01/25	3,880,500	3,778,637
Camelia Bidco Banc Civica 5.52% (3 Month GBP LIBOR + 4.75%, Rate Floor: 4.75%) due 10/14/24	GBP 3,000,000	3,733,665
Masergy Holdings, Inc. 5.58% (3 Month USD LIBOR + 3.25%, Rate Floor: 4.25%) due 12/15/23	1,937,922	1,904,008
Northstar Financial Services LLC 5.60% (2 Month USD LIBOR + 3.25%, Rate Floor: 4.00%) due 05/25/25	1,333,959	1,320,619
<b>Total Financial</b>		<u>15,158,271</u>
<b>Utilities - 0.1%</b>		
MRP Generation Holding 9.33% (3 Month USD LIBOR + 7.00%, Rate Floor: 8.00%) due 10/18/22	3,403,750	3,369,713
Panda Power 8.83% (3 Month USD LIBOR + 6.50%, Rate Floor: 7.50%) due 08/21/20	2,176,066	1,951,213
<b>Total Utilities</b>		<u>5,320,926</u>
<b>Total Senior Floating Rate Interests</b> (Cost \$442,410,106)		<u>417,202,872</u>
<b>U.S. GOVERNMENT SECURITIES<sup>††</sup> - 5.2%</b>		
U.S. Treasury Notes 2.88% due 11/30/23	201,771,000	211,433,938
U.S. Treasury Inflation Protected Securities 1.38% due 01/15/20 <sup>13</sup>	141,017,981	140,709,504
<b>Total U.S. Government Securities</b> (Cost \$349,764,605)		<u>352,143,442</u>
<b>U.S. TREASURY BILLS<sup>††</sup> - 1.8%</b>		
U.S. Treasury Bills 2.43% due 07/18/19 <sup>14</sup>	100,000,000	99,903,135
2.44% due 07/05/19 <sup>14</sup>	25,000,000	24,994,583
<b>Total U.S. Treasury Bills</b> (Cost \$124,878,436)		<u>124,897,718</u>
<b>SENIOR FIXED RATE INTERESTS<sup>†††</sup> - 0.1%</b>		
<b>Communications - 0.1%</b>		
MHGE Parent LLC 11.00% due 04/20/22 <sup>1</sup>	4,700,000	4,519,980
<b>Total Senior Fixed Rate Interests</b> (Cost \$4,617,406)		<u>4,519,980</u>
<b>MUNICIPAL BONDS<sup>††</sup> - 0.0%</b>		
<b>California - 0.0%</b>		
State of California General Obligation Unlimited 5.00% due 07/01/19	185,000	185,000
Palmdale Civic Authority Tax Allocation 6.00% due 07/01/19	90,000	90,000

**Macro Opportunities Fund**  
**CONSOLIDATED SCHEDULE OF INVESTMENTS (Unaudited)**

June 30, 2019

	Face Amount	Value
<b>MUNICIPAL BONDS<sup>††</sup> - 0.0% (continued)</b>		
<b>California - 0.0% (continued)</b>		
California Statewide Communities Development Authority Revenue Bonds		
5.00% due 07/01/19	80,000	\$ 80,000
<b>Total California</b>		<b>355,000</b>
<b>Alabama - 0.0%</b>		
Fort Payne Waterworks Board Revenue Bonds		
4.50% due 07/01/19	195,000	195,000
<b>Florida - 0.0%</b>		
Florida's Turnpike Enterprise Revenue Bonds		
5.00% due 07/01/19	100,000	101,000
<b>Total Municipal Bonds</b>		<b>651,000</b>
(Cost \$651,168)		
<b>COMMERCIAL PAPER<sup>††</sup> - 14.6%</b>		
PPG Industries Inc.		
2.47% due 07/15/19 <sup>14</sup>	45,000,000	44,955,375
2.60% due 07/15/19 <sup>14</sup>	10,200,000	10,189,687
2.58% due 07/09/19 <sup>14</sup>	8,000,000	7,995,413
Ryder System, Inc.		
2.56% due 07/24/19 <sup>14</sup>	23,000,000	22,962,382
2.56% due 07/22/19 <sup>14</sup>	20,000,000	19,970,133
2.60% due 07/29/19 <sup>14</sup>	13,000,000	12,973,711
NextEra Energy Capital Holdings, Inc.		
2.57% due 08/14/19 <sup>6,14</sup>	25,000,000	24,916,183
2.60% due 07/22/19 <sup>6,14</sup>	20,000,000	19,969,667
2.60% due 07/29/19 <sup>6,14</sup>	10,000,000	9,979,778
Marriott International, Inc.		
2.62% due 07/24/19 <sup>6,14</sup>	20,000,000	19,963,383
2.70% due 07/18/19 <sup>6,14</sup>	14,000,000	13,982,150
2.66% due 07/24/19 <sup>6,14</sup>	10,000,000	9,981,692
2.61% due 08/16/19 <sup>6,14</sup>	10,000,000	9,966,139
Duke Energy Corp.		
2.54% due 07/24/19 <sup>6,14</sup>	26,100,000	26,057,646
2.53% due 07/15/19 <sup>6,14</sup>	21,500,000	21,478,846
Anheuser-Busch InBev Worldwide, Inc.		
2.64% due 07/16/19 <sup>6,14</sup>	27,500,000	27,465,213
2.71% due 08/20/19 <sup>6,14</sup>	20,000,000	19,924,976
McCormick & Co., Inc.		
2.49% due 07/10/19 <sup>6,14</sup>	27,000,000	26,983,193
2.50% due 07/02/19 <sup>6,14</sup>	20,170,000	20,168,599
Rogers Communications, Inc.		
2.65% due 07/11/19 <sup>6,14</sup>	20,000,000	19,985,000
2.71% due 08/06/19 <sup>6,14</sup>	20,000,000	19,944,642
Public Service Enterprise Group		
2.53% due 07/22/19 <sup>6,14</sup>	23,750,000	23,714,949
2.52% due 07/22/19 <sup>6,14</sup>	15,000,000	14,977,950
Spire, Inc.		
2.59% due 07/08/19 <sup>6,14</sup>	19,000,000	18,990,431
2.55% due 07/10/19 <sup>6,14</sup>	18,000,000	17,988,525
Leggett & Platt, Inc.		
2.54% due 07/01/19 <sup>6,14</sup>	25,000,000	25,000,000
2.63% due 07/02/19 <sup>6,14</sup>	10,000,000	9,999,269
Entergy Corp.		
2.52% due 08/19/19 <sup>6,14</sup>	25,000,000	24,900,803
2.55% due 08/08/19 <sup>6,14</sup>	10,000,000	9,972,556
General Mills, Inc.		
2.60% due 07/08/19 <sup>6,14</sup>	20,000,000	19,989,694
2.51% due 07/16/19 <sup>6,14</sup>	14,000,000	13,985,358
American Electric Power		
2.64% due 07/11/19 <sup>6,14</sup>	20,000,000	19,985,333
2.59% due 07/29/19 <sup>6,14</sup>	13,150,000	13,123,510
National Grid USA		
2.65% due 07/03/19 <sup>6,14</sup>	20,000,000	19,997,056
2.54% due 08/20/19 <sup>6,14</sup>	10,000,000	9,964,722
Corning, Inc.		
2.52% due 07/30/19 <sup>6,14</sup>	30,000,000	29,939,100
DowDuPont, Inc.		
2.74% due 08/06/19 <sup>6,14</sup>	20,000,000	19,945,422
2.71% due 07/15/19 <sup>6,14</sup>	10,000,000	9,989,461
Keurig Dr Pepper, Inc.		
2.55% due 08/05/19 <sup>6,14</sup>	30,000,000	29,925,625
AT&T, Inc.		
2.71% due 09/27/19 <sup>6,14</sup>	30,000,000	29,800,634
TransCanada PipeLine USA Ltd.		
2.62% due 07/23/19 <sup>6,14</sup>	20,000,000	19,967,978
2.58% due 07/22/19 <sup>6,14</sup>	9,350,000	9,335,928
UnitedHealth Group, Inc.		
2.52% due 07/24/19 <sup>6,14</sup>	27,000,000	26,956,530
Mondelez International, Inc.		
2.48% due 08/01/19 <sup>6,14</sup>	14,000,000	13,969,499
2.63% due 07/08/19 <sup>6,14</sup>	10,000,000	9,994,886
Amcor Ltd.		
2.56% due 07/08/19 <sup>6,14</sup>	20,000,000	19,990,044
Clorox Co.		
2.55% due 07/24/19 <sup>6,14</sup>	20,000,000	19,967,417
Marsh & McLennan Cos., Inc.		
2.55% due 07/11/19 <sup>6,14</sup>	18,600,000	18,586,825
UDR, Inc.		
2.55% due 07/09/19 <sup>6,14</sup>	15,000,000	14,991,500
Aon Corp.		
2.53% due 07/11/19 <sup>6,14</sup>	14,000,000	13,990,161
Reckitt Benckiser Treasury Services plc		
2.73% due 07/09/19 <sup>6,14</sup>	12,750,000	12,740,751
Anthem, Inc.		
2.47% due 07/24/19 <sup>6,14</sup>	12,100,000	12,080,906
Nasdaq, Inc.		
2.43% due 07/16/19 <sup>6,14</sup>	10,000,000	9,989,375
Walgreens Boots Alliance, Inc.		
3.28% due 07/22/19 <sup>14</sup>	10,000,000	9,983,120

**Macro Opportunities Fund**  
**CONSOLIDATED SCHEDULE OF INVESTMENTS (Unaudited)**

June 30, 2019

	Face Amount	Value
<b>COMMERCIAL PAPER<sup>††</sup> - 14.6% (continued)</b>		
Diageo Capital plc 2.50% due 07/08/19 <sup>6,14</sup>	9,198,000	\$ 9,193,529
<b>Total Commercial Paper</b> (Cost \$993,766,699)		<u>993,742,655</u>
<b>REPURCHASE AGREEMENTS<sup>††,15</sup> - 4.0%</b>		
<b>BNP Paribas</b>		
issued 05/01/19 at 2.76% due 08/01/19	63,564,160	63,564,160
issued 06/06/19 at 2.76% due 08/01/19	17,806,500	17,806,500
issued 06/14/19 at 2.59% due 09/16/19	11,374,994	11,374,994
issued 06/13/19 at 2.59% due 09/16/19	6,125,006	6,125,006
issued 05/22/19 at 2.76% due 08/01/19	4,066,444	4,066,444
issued 01/31/19 at 2.10% open maturity <sup>16</sup>	93,500	93,500
issued 02/06/19 at 2.10% open maturity <sup>16</sup>	83,475	83,475
<b>Barclays Capital</b>		
issued 06/19/19 at 2.65% (1 Month USD LIBOR + 0.25%) due 08/12/19 <sup>7</sup>	18,802,125	18,802,125
issued 03/28/19 at 2.65% (1 Month USD LIBOR + 0.25%) due 08/12/19 <sup>7</sup>	16,300,000	16,300,000
issued 03/28/19 at 2.64% due 07/03/19	14,400,000	14,400,000
issued 03/13/19 at 1.80% open maturity <sup>16</sup>	11,363,437	11,363,437
issued 03/06/19 at (3.00)% open maturity <sup>16</sup>	1,451,250	1,451,250
issued 03/13/19 at (3.00)% open maturity <sup>16</sup>	861,750	861,750
issued 04/16/19 at 2.00% open maturity <sup>16</sup>	716,625	716,625
issued 06/26/19 at (4.00)% open maturity <sup>16</sup>	446,875	446,875
issued 01/30/19 at (3.00)% open maturity <sup>16</sup>	284,625	284,625
issued 03/13/19 at 0.25% open maturity <sup>16</sup>	216,000	216,000
issued 03/15/19 at 1.60% open maturity <sup>16</sup>	103,262	103,262
<b>RBC Capital Markets</b>		
issued 06/19/19 at 2.68% due 07/15/19	30,203,888	30,203,888
issued 06/21/19 at 2.68% due 07/15/19	7,956,850	7,956,850
issued 06/13/19 at 2.05% open maturity <sup>16</sup>	472,625	472,625
issued 04/25/19 at 2.15% open maturity <sup>16</sup>	202,637	202,637
<b>Deutsche Bank</b>		
issued 05/02/19 at 2.96% due 08/02/19	22,820,000	22,820,000
<b>Bank of America Merrill Lynch</b>		
issued 03/12/19 at 2.15% open maturity <sup>16</sup>	19,675,600	19,675,600
issued 05/03/19 at 2.15% open maturity <sup>16</sup>	949,830	949,830
issued 02/13/19 at 2.15% open maturity <sup>16</sup>	652,285	652,285
issued 04/22/19 at 2.15% open maturity <sup>16</sup>	325,685	325,685
issued 04/25/19 at 2.15% open maturity <sup>16</sup>	206,393	206,393
issued 02/12/19 at 2.10% open maturity <sup>16</sup>	131,075	131,075
issued 02/08/19 at 2.10% open maturity <sup>16</sup>	56,100	56,100

**Macro Opportunities Fund**  
**CONSOLIDATED SCHEDULE OF INVESTMENTS (Unaudited)**

June 30, 2019

	Face Amount	Value
<b>REPURCHASE AGREEMENTS<sup>††15</sup> - 4.0% (continued)</b>		
Citigroup Global Markets		
issued 03/15/19 at 2.10%		
open maturity <sup>16</sup>	16,389,000	\$ 16,389,000
issued 03/07/19 at 2.05%		
open maturity <sup>16</sup>	1,278,000	1,278,000
issued 04/16/19 at 2.00%		
open maturity <sup>16</sup>	719,000	719,000
issued 03/05/19 at 1.60%		
open maturity <sup>16</sup>	551,000	551,000
issued 02/07/19 at 2.10%		
open maturity <sup>16</sup>	406,000	406,000
issued 02/14/19 at 2.10%		
open maturity <sup>16</sup>	230,000	230,000
issued 02/04/19 at 2.10%		
open maturity <sup>16</sup>	200,000	200,000
issued 04/18/19 at 2.11%		
open maturity <sup>16</sup>	139,000	139,000
issued 01/31/19 at 2.10%		
open maturity <sup>16</sup>	90,750	90,750
issued 02/06/19 at 2.10%		
open maturity <sup>16</sup>	82,000	82,000
issued 02/08/19 at 2.10%		
open maturity <sup>16</sup>	56,000	56,000
Jefferies & Company, Inc.		
issued 06/13/19 at 5.41%		
due 07/11/19	1,220,000	1,220,000
issued 06/14/19 at 5.50%		
due 07/17/19	954,000	954,000
<b>Total Repurchase Agreements</b>		
(Cost \$274,027,746)		274,027,746
<b>Contracts</b>		
<b>OTC OPTIONS PURCHASED<sup>††</sup> - 0.2%</b>		
Put options on:		
Bank of America, N.A. 2Y-10 CMS CAP		
Expiring May 2021 with strike price of \$0.36 (Notional Value \$1,545,200,000)	1,545,200,000	3,575,129
Morgan Stanley Capital Services LLC 2Y-10 CMS CAP		
Expiring May 2021 with strike price of \$0.36 (Notional Value \$1,236,200,000)	1,236,200,000	2,860,196
Goldman Sachs International 2Y-10 CMS CAP		
Expiring May 2021 with strike price of \$0.46 (Notional Value \$1,543,800,000)	1,543,800,000	2,805,038
Bank of America, N.A. 2Y-10 CMS CAP		
Expiring May 2021 with strike price of \$0.37 (Notional Value \$1,236,400,000)	1,236,400,000	2,794,536
Morgan Stanley Capital Services LLC 2Y-10 CMS CAP		
Expiring May 2021 with strike price of \$0.61 (Notional Value \$950,700,000)	950,700,000	1,164,560
Goldman Sachs International 2Y-10 CMS CAP		
Expiring May 2021 with strike price of \$0.37 (Notional Value \$463,200,000)	463,200,000	1,046,934
Bank of America, N.A. S&P 500 Index Expiring July 2019 with strike price of \$2,755.00 (Notional Value \$364,189,888)	1,238	557,100
<b>Total OTC Options Purchased</b>		
(Cost \$17,313,849)		14,803,493
<b>Total Investments - 99.4%</b>		
(Cost \$6,819,574,852)	\$	6,773,045,280



**Macro Opportunities Fund**  
**CONSOLIDATED SCHEDULE OF INVESTMENTS (Unaudited)**

June 30, 2019

	Face Amount~	Value
<b>CORPORATE BONDS SOLD SHORT<sup>††</sup> - (0.9%)</b>		
Enova International, Inc. 8.50% due 09/15/25 <sup>6</sup>	(110,000)	\$ (103,950)
Herc Rentals, Inc. 7.75% due 06/01/24 <sup>6</sup>	(200,000)	(211,840)
Acrisure LLC / Acrisure Finance, Inc. 7.00% due 11/15/25 <sup>6</sup>	(1,000,000)	(902,500)
Harley-Davidson, Inc. 3.50% due 07/28/25	(1,330,000)	(1,338,949)
Park-Ohio Industries, Inc. 6.63% due 04/15/27	(1,400,000)	(1,400,000)
Staples, Inc. 10.75% due 04/15/27 <sup>6</sup>	(1,875,000)	(1,865,625)
Flex Ltd. 4.75% due 06/15/25	(2,210,000)	(2,291,135)
Tenet Healthcare Corp. 8.13% due 04/01/22	(2,425,000)	(2,543,218)
Quorum Health Corp. 11.63% due 04/15/23	(3,200,000)	(2,784,000)
Univision Communications, Inc. 5.13% due 05/15/23 <sup>6</sup>	(510,000)	(498,525)
5.13% due 02/15/25 <sup>6</sup>	(2,620,000)	(2,492,275)
Seagate HDD Cayman 4.75% due 01/01/25	(8,000,000)	(8,084,759)
Mylan N.V. 3.95% due 06/15/26	(8,640,000)	(8,354,781)
Spirit AeroSystems, Inc. 4.60% due 06/15/28	(10,110,000)	(10,606,856)
Dollar Tree, Inc. 4.00% due 05/15/25	(15,080,000)	(15,719,340)
<b>Total Corporate Bonds Sold Short</b> (Proceeds \$56,328,516)		<b>(59,197,753)</b>

**Contracts**

<b>OTC OPTIONS WRITTEN<sup>††</sup> - 0.0%</b>		
Put options on: Bank of America, N.A. S&P 500 Index Expiring July 2019 with strike price of \$2,530.00 (Notional Value \$364,189,888)	1,238	(105,230)
<b>Total OTC Options Written</b> (Premiums received \$1,188,480)		<b>(105,230)</b>
<b>Other Assets &amp; Liabilities, net - 1.5%</b>		<b>98,963,385</b>
<b>Total Net Assets - 100.0%</b>		<b>\$ 6,812,705,682</b>

**Futures Contracts**

Description	Number of Contracts	Expiration Date	Notional Amount	Value and Unrealized Depreciation**
<b>Interest Rate Futures Contracts Sold Short<sup>†</sup></b>				
U.S. Treasury 5 Year Note Futures Contracts	1,789	Sep 2019	\$ 211,325,625	\$ (2,631,458)

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

Counterparty	Exchange	Index	Protection Premium Rate	Payment Frequency	Maturity Date	Notional Amount	Value	Upfront Premiums Received	Unrealized Depreciation**
BofA Securities, Inc.	ICE	CDX.NA.IG.31	1.00%	Quarterly	12/20/23	\$ 1,245,395,000	\$(27,902,427)	\$(13,148,950)	\$(14,753,477)

**OTC Credit Default Swap Agreements Protection Purchased<sup>††</sup>**

Counterparty	Index/Reference Obligation	Protection Premium Rate	Payment Frequency	Maturity Date	Notional Amount	Value	Upfront Premiums Paid	Unrealized Depreciation
Goldman Sachs International	L Brands, Inc.	1.00%	Quarterly	06/20/24	\$ 410,000	\$ 35,826	\$ 41,380	\$(5,554)
Morgan Stanley Capital Services LLC	Hertz Corp.	5.00%	Quarterly	06/20/24	500,000	(13,000)	26,144	(39,144)
Morgan Stanley Capital Services LLC	CDX.NA.IG.31	1.00%	Quarterly	12/20/23	73,830,000	(1,509,559)	(16,469)	(1,493,090)
Goldman Sachs International	CDX.NA.IG.31	1.00%	Quarterly	12/20/23	166,350,000	(3,401,262)	(266,541)	(3,134,721)
						\$ (4,887,995)	\$ (215,486)	\$(4,672,509)

**Centrally Cleared Interest Rate Swap Agreements<sup>††</sup>**

Counterparty	Exchange	Floating Rate Type	Floating Rate Index	Fixed Rate	Payment Frequency	Maturity Date	Notional Amount	Value (Received)	Upfront Premiums Paid	Unrealized Depreciation**
BofA Securities, Inc.	CME	Receive	3-Month USD LIBOR	3.18%	Quarterly	11/07/23	\$ 63,000,000	\$ (3,741,049)	\$ (10,855)	\$(3,730,194)
BofA Securities, Inc.	CME	Receive	3-Month USD LIBOR	3.14%	Quarterly	11/06/21	830,000,000	(25,921,007)	166,571	(26,087,578)
								\$(29,662,056)	\$ 155,716	\$(29,817,772)

**Macro Opportunities Fund**  
**CONSOLIDATED SCHEDULE OF INVESTMENTS (Unaudited)**

June 30, 2019

**Forward Foreign Currency Exchange Contracts<sup>††</sup>**

Counterparty	Contracts to Sell	Currency	Settlement Date	Settlement Value	Value at June 30, 2019	Unrealized Appreciation (Depreciation)
Goldman Sachs International	116,000,000	BRL	07/01/19	\$ 30,784,746	\$ 30,242,987	\$ 541,759
Citibank N.A., New York	117,600,000	BRL	07/01/19	31,099,181	30,660,131	439,050
JPMorgan Chase Bank, N.A.	308,500	JPY	09/20/19	2,877	2,879	(2)
Goldman Sachs International	3,704,500	JPY	09/20/19	34,558	34,568	(10)
JPMorgan Chase Bank, N.A.	1,060,000	CAD	07/31/19	809,812	810,192	(380)
Morgan Stanley Capital Services LLC	1,200,000	CAD	07/11/19	916,251	916,745	(494)
JPMorgan Chase Bank, N.A.	7,630,000	CAD	07/26/19	5,829,719	5,831,132	(1,413)
Goldman Sachs International	358,704,500	JPY	03/23/20	3,388,896	3,391,151	(2,255)
Morgan Stanley Capital Services LLC	7,900,000	CAD	07/03/19	6,030,067	6,034,046	(3,979)
Barclays Bank plc	24,540,000	EUR	01/17/20	28,341,246	28,345,993	(4,747)
JPMorgan Chase Bank, N.A.	617,308,500	JPY	03/23/20	5,829,935	5,835,963	(6,028)
Citibank N.A., New York	46,000,000	JPY	07/08/19	420,738	426,883	(6,145)
Goldman Sachs International	500,000	CAD	07/09/19	375,612	381,958	(6,346)
Barclays Bank plc	23,089,000	GBP	07/15/19	29,333,489	29,341,850	(8,361)
JPMorgan Chase Bank, N.A.	500,000	CAD	07/05/19	372,649	381,921	(9,272)
Goldman Sachs International	28,600,000	EUR	01/17/20	33,024,955	33,035,672	(10,717)
JPMorgan Chase Bank, N.A.	625,000	CAD	07/03/19	466,608	477,377	(10,769)
Morgan Stanley Capital Services LLC	87,000,000	JPY	07/01/19	793,608	806,975	(13,367)
Citibank N.A., New York	144,000,000	JPY	07/22/19	1,322,156	1,337,832	(15,676)
Morgan Stanley Capital Services LLC	1,300,000	CAD	07/18/19	976,693	993,312	(16,619)
Bank of America, N.A.	2,838,000	EUR	07/15/19	3,214,123	3,231,544	(17,421)
Goldman Sachs International	584,000,000	JPY	08/19/19	5,419,038	5,437,101	(18,063)
BNP Paribas S.A.	1,200,000	CAD	07/11/19	896,808	916,745	(19,937)
BNP Paribas S.A.	1,815,000	CAD	07/24/19	1,363,658	1,387,022	(23,364)
Citibank N.A., New York	1,340,000	CAD	07/03/19	1,000,022	1,023,496	(23,474)
BNP Paribas S.A.	1,900,000	CAD	07/25/19	1,426,940	1,452,015	(25,075)
Morgan Stanley Capital Services LLC	2,600,000	CAD	07/25/19	1,952,976	1,986,968	(33,992)
Citibank N.A., New York	2,000,000	CAD	07/18/19	1,490,179	1,528,173	(37,994)
JPMorgan Chase Bank, N.A.	3,999,000	CAD	07/15/19	3,006,498	3,055,355	(48,857)
Morgan Stanley Capital Services LLC	3,240,000	CAD	07/17/19	2,412,043	2,475,579	(63,536)
Morgan Stanley Capital Services LLC	7,700,000	CAD	07/09/19	5,795,761	5,882,158	(86,397)
Citibank N.A., New York	704,000,000	JPY	07/01/19	6,434,020	6,530,007	(95,987)
JPMorgan Chase Bank, N.A.	895,700,000	JPY	07/08/19	8,206,965	8,312,145	(105,180)
Barclays Bank plc	72,975,000	ILS	01/31/20	20,646,485	20,774,298	(127,813)
Goldman Sachs International	8,120,000	CAD	07/11/19	6,049,385	6,203,309	(153,924)
Bank of America, N.A.	1,250,700,000	JPY	07/22/19	11,452,479	11,619,632	(167,153)
Goldman Sachs International	9,400,000	EUR	07/19/19	10,539,778	10,707,172	(167,394)
Bank of America, N.A.	10,421,000,000	JPY	01/21/20	97,955,538	98,146,895	(191,357)
Goldman Sachs International	2,264,500,000	JPY	07/08/19	20,750,634	21,014,685	(264,051)
Goldman Sachs International	2,857,000,000	JPY	08/13/19	26,227,853	26,587,408	(359,555)
JPMorgan Chase Bank, N.A.	3,076,300,000	JPY	07/01/19	28,160,745	28,534,459	(373,714)
Barclays Bank plc	7,375,000,000	JPY	07/29/19	68,172,155	68,555,987	(383,832)
Citibank N.A., New York	205,550,000	BRL	10/01/19	52,272,169	53,148,882	(876,713)
JPMorgan Chase Bank, N.A.	302,900,000	BRL	10/01/19	77,203,450	78,320,585	(1,117,135)
Goldman Sachs International	133,140,000	ILS	01/31/20	36,761,653	37,901,885	(1,140,232)
Goldman Sachs International	200,000,000	BRL	10/01/19	50,131,356	51,713,823	(1,582,467)
Citibank N.A., New York	125,900,000	BRL	01/02/20	30,693,310	32,289,501	(1,596,191)
Goldman Sachs International	12,790,300,000	JPY	07/01/19	115,742,268	118,637,418	(2,895,150)
					\$	(11,131,729)

**Macro Opportunities Fund**  
**CONSOLIDATED SCHEDULE OF INVESTMENTS (Unaudited)**

June 30, 2019

Counterparty	Contracts to Buy	Currency	Settlement Date	Settlement Value	Value at June 30, 2019	Unrealized Appreciation (Depreciation)
Goldman Sachs International	116,800,000	BRL	07/01/19	\$ 28,418,491	\$ 30,451,559	\$ 2,033,068
Citibank N.A., New York	116,800,000	BRL	07/01/19	28,824,078	30,451,560	1,627,482
						\$ 3,660,550

~ 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 June 30, 2019. The total market value of fair valued securities amounts to \$139,347,862, (cost \$137,722,321) or 2.0% 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 June 30, 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 \$2,439,414,919 (cost \$2,438,942,353), or 35.8% of total net assets.

7 Variable rate security. Rate indicated is the rate effective at June 30, 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 \$14,806,479 (cost \$18,228,047), 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 June 30, 2019.

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

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

12 Zero coupon rate security.

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.

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 June 30, 2019.

17 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

EUR — Euro

EURIBOR — European Interbank Offered Rate

GBP — British Pound

ICE — Intercontinental Exchange

ILS — Israeli Shekel

JPY — Japanese Yen

LIBOR — London Interbank Offered Rate

plc — Public Limited Company

WAC — Weighted Average Coupon