

MACRO OPPORTUNITIES FUND

	SHARES	VALUE		SHARES	VALUE
COMMON STOCKS[†] - 0.3%			PREFERRED STOCKS^{††} - 0.0%		
UTILITIES - 0.2%			FINANCIAL - 0.0%		
TexGen Power LLC ^{†††}	233,394	\$ 7,235,214	AmTrust Financial Services, Inc., 7.75%	20,784	\$ 323,191
ENERGY - 0.1%			AmTrust Financial Services, Inc., 7.25%	8,253	128,334
Maverick Natural Resources, LLC ^{†††,1}	7,168	1,433,600	AmTrust Financial Services, Inc., 7.63%	3,502	53,756
SandRidge Energy, Inc.*	488,408	439,127	Total Financial		<u>505,281</u>
Total Energy		<u>1,872,727</u>	INDUSTRIAL - 0.0%		
CONSUMER, NON-CYCLICAL - 0.0%			API Heat Transfer Intermediate*	218	167,030
Chef Holdings, Inc.* ^{†††,1}	9,061	800,392	Total Preferred Stocks (Cost \$661,567)		<u>672,311</u>
ATD New Holdings, Inc.* ^{††}	42,478	637,170	EXCHANGE-TRADED FUNDS[†] - 3.6%		
Cengage Learning Holdings II, Inc.* ^{††}	21,660	151,620	iShares iBoxx High Yield Corporate Bond ETF	1,482,120	114,226,989
Targus Group International Equity, Inc.* ^{†††,1,2}	12,773	22,097	iShares Silver Trust*	2,854,165	37,246,853
Total Consumer, Non-cyclical		<u>1,611,279</u>	Total Exchange-Traded Funds (Cost \$143,877,745)		<u>151,473,842</u>
INDUSTRIAL - 0.0%			MUTUAL FUNDS[†] - 8.4%		
API Heat Transfer Parent LLC* ^{††}	1,024,936	281,858	Guggenheim Strategy Fund II ²	4,211,833	101,294,580
BP Holdco LLC* ^{†††,1,2}	37,539	9,835	Guggenheim Ultra Short Duration Fund — Institutional Class ²	9,338,837	91,240,438
Vector Phoenix Holdings, LP* ^{†††,1}	37,539	2,665	Guggenheim Limited Duration Fund — R6-Class ²	2,524,430	61,444,637
Total Industrial		<u>294,358</u>	Guggenheim Strategy Fund III ²	2,507,740	60,361,307
TECHNOLOGY - 0.0%			Guggenheim Alpha Opportunity Fund — Institutional Class ²	992,077	23,174,910
Qlik Technologies, Inc. - Class A* ^{†††,1}	177	184,915			
Qlik Technologies, Inc. - Class B* ^{†††,1}	43,738	—			
Total Technology		<u>184,915</u>			
Total Common Stocks (Cost \$24,332,707)		<u>11,198,493</u>			

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Guggenheim Risk Managed Real Estate Fund — Institutional Class ²	573,066	\$ 16,234,962
Total Mutual Funds (Cost \$367,667,940)		<u>353,750,834</u>
CLOSED-END FUNDS[†] - 1.1%		
BlackRock Corporate High Yield Fund, Inc.	2,019,956	17,775,613
BlackRock Credit Allocation Income Trust	682,528	7,958,276
Guggenheim Strategic Opportunities Fund ²	451,744	6,889,096
Blackstone / GSO Strategic Credit Fund	614,129	6,393,083
Ares Dynamic Credit Allocation Fund, Inc.	284,610	3,070,942
Eaton Vance Limited Duration Income Fund	200,650	2,120,870
BlackRock Debt Strategies Fund, Inc.	105,004	<u>887,284</u>
Total Closed-End Funds (Cost \$41,411,451)		<u>45,095,164</u>

MONEY MARKET FUNDS[†] - 18.6%

	SHARES	VALUE
Federated U.S. Treasury Cash Reserve Fund — Institutional Shares, 0.46% ⁵	748,437,600	\$ 748,437,600
Western Asset Institutional U.S. Treasury Reserves — Institutional Shares, 0.36% ²	34,570,839	<u>34,570,839</u>
Total Money Market Funds (Cost \$783,008,439)		<u>\$ 783,008,439</u>

**FACE
AMOUNT⁷**

ASSET-BACKED SECURITIES^{††} - 26.9%

COLLATERALIZED LOAN OBLIGATIONS - 13.4%

Shackleton CLO Ltd. 2017-8A, 2.75% (3 Month USD LIBOR + 0.92%, Rate Floor: 0.00%) due 10/20/27 ^{6,7}	61,725,866	59,565,084
2018-6RA, 2.44% (3 Month USD LIBOR + 0.60%, Rate Floor: 0.60%) due 07/17/28 ^{6,7}	428,571	426,134
NewStar Clarendon Fund CLO LLC 2019-1A, 3.84% (3 Month USD LIBOR + 2.05%, Rate Floor: 0.00%) due 01/25/27 ^{6,7}	14,050,000	12,777,203
2019-1A, 3.09% (3 Month USD LIBOR + 1.30%, Rate Floor: 0.00%) due 01/25/27 ^{6,7}	12,334,877	12,041,506

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2019-1A, 4.84% (3 Month USD LIBOR + 3.05%, Rate Floor: 0.00%) due 01/25/27 ^{6,7}	4,500,000	\$ 3,939,266			
2015-1A, 6.14% (3 Month USD LIBOR + 4.35%, Rate Floor: 0.00%) due 01/25/27 ^{6,7}	1,300,000	1,197,511			
Tralee CLO III Ltd. 2017-3A, 3.27% (3 Month USD LIBOR + 1.45%, Rate Floor: 0.00%) due 10/20/27 ^{6,7}	31,000,000	27,083,268			
Diamond CLO Ltd. 2018-1A, 4.40% (3 Month USD LIBOR + 2.60%, Rate Floor: 2.60%) due 07/22/30 ^{6,7}	13,500,000	11,286,373			
2018-1A, 3.60% (3 Month USD LIBOR + 1.80%, Rate Floor: 1.80%) due 07/22/30 ^{6,7}	11,000,000	9,548,224			
2018-1A, 5.50% (3 Month USD LIBOR + 3.70%, Rate Floor: 3.70%) due 07/22/30 ^{6,7}	5,000,000	4,407,856			
Halcyon Loan Advisors Funding Ltd. 2017-1A, 2.75% (3 Month USD LIBOR + 0.92%, Rate Floor: 0.00%) due 04/20/27 ^{6,7}	15,034,272	14,821,368			
2017-3A, 2.72% (3 Month USD LIBOR + 0.90%, Rate Floor: 0.00%) due 10/18/27 ^{6,7}	8,667,265	8,399,758			
			2012-1A, 4.69% (3 Month USD LIBOR + 3.00%, Rate Floor: 0.00%) due 08/15/23 ^{6,7}	644,043	\$ 542,105
			Telos CLO Ltd. 2017-6A, 3.11% (3 Month USD LIBOR + 1.27%, Rate Floor: 0.00%) due 01/17/27 ^{6,7}	16,864,488	16,699,660
			2017-6A, 4.44% (3 Month USD LIBOR + 2.60%, Rate Floor: 0.00%) due 01/17/27 ^{6,7}	7,500,000	6,231,985
			DFI Ltd. 2015-1A, 5.50% due 11/12/30 ⁶	12,000,000	11,935,434
			2015-1A, 4.40% due 11/12/30 ⁶	10,000,000	9,299,872
			Crown Point CLO III Ltd. 2017-3A, 3.28% (3 Month USD LIBOR + 1.45%, Rate Floor: 0.00%) due 12/31/27 ^{6,7}	15,000,000	13,150,599
			2017-3A, 2.74% (3 Month USD LIBOR + 0.91%, Rate Floor: 0.00%) due 12/31/27 ^{6,7}	6,537,709	6,444,716
			BXMT Ltd. 2020-FL2, 2.45% (1 Month USD LIBOR + 1.65%, Rate Floor: 1.65%) due 02/16/37 ^{6,7}	14,000,000	12,828,644
			2020-FL2, 2.75% (1 Month USD LIBOR + 1.95%, Rate Floor: 1.95%) due 02/16/37 ^{6,7}	8,000,000	6,443,498

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Golub Capital			2018-4A, 3.59%		
Partners CLO Ltd.			(3 Month USD		
2018-36A, 3.84%			LIBOR + 1.90%,		
(3 Month USD			Rate Floor: 0.00%)		
LIBOR + 2.10%,			due 11/15/26 ^{6,7}	2,800,000	\$ 2,310,416
Rate Floor: 0.00%)			Avery Point II CLO Ltd.		
due 02/05/31 ^{6,7}	20,000,000	\$ 13,798,618	2013-3X COM,		
2018-39A, 4.02%			due 01/18/25 ⁸	19,800,000	12,254,432
(3 Month USD			Atlas Senior Loan		
LIBOR + 2.20%,			Fund IX Ltd.		
Rate Floor: 2.20%)			2018-9A, 3.62%		
due 10/20/28 ^{6,7}	5,000,000	4,115,570	(3 Month USD		
Treman Park CLO Ltd.			LIBOR + 1.80%,		
2015-1A, due			Rate Floor: 1.80%)		
10/20/28 ^{6,8}	32,400,000	17,626,841	due 04/20/28 ^{6,7}	10,250,000	8,478,506
Midocean Credit			2018-9A, due		
Clo VII			04/20/28 ^{6,8}	9,600,000	2,027,453
2020-7A, 4.58%			0ZLM XIII Ltd.		
(3 Month USD			2018-13A, 3.87%		
LIBOR + 2.20%,			(3 Month USD		
Rate Floor: 0.00%)			LIBOR + 2.10%,		
due 07/15/29 ^{6,7}	21,000,000	17,250,101	Rate Floor: 0.00%)		
Cerberus Loan			due 07/30/27 ^{6,7}	12,650,000	10,425,815
Funding XVII Ltd.			Monroe Capital		
2016-3A, 4.36%			CLO Ltd.		
(3 Month USD			2017-1A, 3.15%		
LIBOR + 2.53%,			(3 Month USD		
Rate Floor: 0.00%)			LIBOR + 1.35%,		
due 01/15/28 ^{6,7}	18,000,000	16,110,724	Rate Floor: 0.00%)		
GoldenTree Loan			due 10/22/26 ^{6,7}	7,718,477	7,577,284
Management			2017-1A, 5.40%		
US CLO 1 Ltd.			(3 Month USD		
2020-1A, 3.50%			LIBOR + 3.60%,		
(3 Month USD			Rate Floor: 0.00%)		
LIBOR + 1.85%,			due 10/22/26 ^{6,7}	3,000,000	2,689,528
Rate Floor: 1.85%)			MP CLO VIII Ltd.		
due 04/20/29 ^{6,7}	19,500,000	16,021,288	2018-2A, 3.70%		
Palmer Square Loan			(3 Month USD		
Funding Ltd.			LIBOR + 1.90%,		
2018-4A, 2.59%			Rate Floor: 0.00%)		
(3 Month USD			due 10/28/27 ^{6,7}	11,950,000	9,881,977
LIBOR + 0.90%,					
Rate Floor: 0.00%)					
due 11/15/26 ^{6,7}	13,042,779	12,615,881			

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TCP Waterman CLO Ltd. 2016-1A, 3.74% (3 Month USD LIBOR + 3.00%, Rate Floor: 0.00%) due 12/15/28 ^{6,7}	11,000,000	\$ 9,630,400			
Mountain Hawk II CLO Ltd. 2018-2A, 4.17% (3 Month USD LIBOR + 2.35%, Rate Floor: 0.00%) due 07/20/24 ^{6,7}	8,250,000	6,928,506			
2013-2A, 4.97% (3 Month USD LIBOR + 3.15%, Rate Floor: 0.00%) due 07/22/24 ^{6,7}	2,750,000	2,209,431			
OHA Credit Partners IX Ltd. 2013-9A, due 10/20/25 ^{6,8}	13,892,953	8,562,072			
Golub Capital BDC CLO LLC 2018-1A, 3.19% (3 Month USD LIBOR + 1.40%, Rate Floor: 0.00%) due 04/25/26 ^{6,7}	8,000,000	7,459,834			
Marathon CLO V Ltd. 2017-5A, 3.15% (3 Month USD LIBOR + 1.45%, Rate Floor: 0.00%) due 11/21/27 ^{6,7}	7,920,233	6,987,602			
2013-5A, due 11/21/27 ^{6,8}	5,500,000	352,550			
Flagship CLO VIII Ltd. 2018-8A, 3.64% (3 Month USD LIBOR + 1.80%, Rate Floor: 0.00%) due 01/16/26 ^{6,7}	8,025,000	6,666,606			
			Newstar Commercial Loan Funding LLC 2017-1A, 4.62% (3 Month USD LIBOR + 3.50%, Rate Floor: 0.00%) due 03/20/27 ^{6,7}	7,500,000	\$ 6,659,051
			Avery Point VI CLO Ltd. 2018-6A, 3.74% (3 Month USD LIBOR + 2.00%, Rate Floor: 0.00%) due 08/05/27 ^{6,7}	8,000,000	6,584,582
			Venture XIV CLO Ltd. 2020-14A, 3.91% (3 Month USD LIBOR + 2.25%, Rate Floor: 2.25%) due 08/28/29 ^{6,7}	8,000,000	6,569,364
			Dryden 37 Senior Loan Fund 2015-37A, due 01/15/31 ^{6,8}	9,500,000	6,345,362
			Octagon Loan Funding Ltd. 2014-1A, due 11/18/31 ^{6,8}	19,435,737	6,246,568
			Marathon CRE Ltd. 2018-FL1, 3.71% (1 Month USD LIBOR + 3.00%, Rate Floor: 3.00%) due 06/15/28 ^{6,7}	6,000,000	5,525,231
			2018-FL1, 3.31% (1 Month USD LIBOR + 2.60%, Rate Floor: 2.60%) due 06/15/28 ^{6,7}	650,000	604,804
			ACIS CLO Ltd. 2014-4A, 4.31% (3 Month USD LIBOR + 2.55%, Rate Floor: 0.00%) due 05/01/26 ^{6,7}	3,600,000	3,003,277

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2015-6A, 5.13% (3 Month USD LIBOR + 3.37%, Rate Floor: 0.00%) due 05/01/27 ^{6,7}	3,250,000	\$ 2,701,789	Jackson Mill CLO Ltd. 2018-1A, 3.68% (3 Month USD LIBOR + 1.85%, Rate Floor: 1.85%) due 04/15/27 ^{6,7}	4,150,000	\$ 3,429,482
Dryden 41 Senior Loan Fund 2015-41A, due 04/15/31 ^{6,8}	11,700,000	5,103,306	Seneca Park CLO Limited 2017-1A, 2.96% (3 Month USD LIBOR + 1.12%, Rate Floor: 0.00%) due 07/17/26 ^{6,7}	3,406,422	3,392,094
FDF II Ltd. 2016-2A, 6.29% due 05/12/31 ⁶	5,250,000	4,964,503	Madison Park Funding XVI Ltd. 2016-16A, 4.47% (3 Month USD LIBOR + 2.65%, Rate Floor: 0.00%) due 04/20/26 ^{6,7}	4,000,000	3,317,252
Silvermore CLO Ltd. 2014-1A, 4.69% (3 Month USD LIBOR + 3.00%, Rate Floor: 0.00%) due 05/15/26 ^{6,7}	5,500,000	4,670,665	Carlyle Global Market Strategies CLO Ltd. 2012-3A, due 01/14/32 ^{6,8}	6,400,000	2,188,909
Hull Street CLO Ltd. 2014-1A, 5.43% (3 Month USD LIBOR + 3.60%, Rate Floor: 0.00%) due 10/18/26 ^{6,7}	5,785,000	4,385,113	2013-3X SUB, due 10/15/30 ⁸	4,938,326	889,072
Sudbury Mill CLO Ltd. 2017-1A, 4.29% (3 Month USD LIBOR + 2.45%, Rate Floor: 0.00%) due 01/17/26 ^{6,7}	5,000,000	4,160,767	BNPP IP CLO Ltd. 2014-2A, 7.02% (3 Month USD LIBOR + 5.25%, Rate Floor: 0.00%) due 10/30/25 ^{6,7}	5,500,000	2,864,786
West CLO Ltd. 2017-1A, 2.74% (3 Month USD LIBOR + 0.92%, Rate Floor: 0.00%) due 07/18/26 ^{6,7}	3,878,924	3,852,688	Adams Mill CLO Ltd. 2014-1A, 6.83% (3 Month USD LIBOR + 5.00%, Rate Floor: 0.00%) due 07/15/26 ^{6,7}	4,000,000	2,780,533
2013-1A, due 11/07/25 ^{6,8}	5,300,000	75,790	Mountain Hawk III CLO Ltd. 2014-3A, 4.62% (3 Month USD LIBOR + 2.80%, Rate Floor: 0.00%) due 04/18/25 ^{6,7}	3,000,000	2,500,197
WhiteHorse X Ltd. 2015-10A, 7.14% (3 Month USD LIBOR + 5.30%, Rate Floor: 5.30%) due 04/17/27 ^{6,7}	4,980,000	3,514,889			

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Denali Capital			Great Lakes CLO Ltd.		
CLO XI Ltd.			2014-1A, due		
2018-1A, 3.97%			10/15/29 ^{6,8}	1,500,000	\$ 590,664
(3 Month USD			Garrison BSL CLO Ltd.		
LIBOR + 2.15%,			2018-1A, 2.54%		
Rate Floor: 0.00%)			(3 Month USD		
due 10/20/28 ^{6,7}	2,500,000	\$ 2,060,631	LIBOR + 0.70%,		
2018-1A, 2.52%			Rate Floor: 0.00%)		
(3 Month USD			due 07/17/28 ^{6,7}	571,429	548,837
LIBOR + 0.70%,			Babson CLO Ltd.		
Rate Floor: 0.00%)			2014-1A, due		
due 10/20/28 ^{6,7}	200,000	195,936	07/20/25 ^{6,8}	11,900,000	411,740
Venture XIII CLO Ltd.			Dryden Senior		
2013-13A, due			Loan Fund		
09/10/29 ^{6,8}	13,790,000	2,128,555	due 01/15/31 ⁸	1,897,598	324,345
KVK CLO Ltd.			TICP CLO III-2 Ltd.		
2013-1A, due			2018-3R, 2.66%		
01/14/28 ^{6,8}	11,900,000	1,942,842	(3 Month USD		
Octagon Investment			LIBOR + 0.84%,		
Partners XIX Ltd.			Rate Floor: 0.84%)		
2017-1A, 2.93%			due 04/20/28 ^{6,7}	250,000	244,074
(3 Month USD			Total Collateralized Loan Obligations		<u>563,720,971</u>
LIBOR + 1.10%,			TRANSPORT-AIRCRAFT - 5.9%		
Rate Floor: 0.00%)			Castlelake Aircraft		
due 04/15/26 ^{6,7}	1,915,124	1,913,720	Securitization Trust		
Voya CLO Ltd.			2017-1, 3.97%		
2013-1A, due			due 07/15/42	24,018,439	17,746,288
10/15/30 ^{6,8}	28,970,307	1,868,759	2018-1, 4.13% due		
AMMC CLO XI Ltd.			06/15/43 ⁶	23,277,774	16,916,391
2012-11A, due			2016-1, 4.45%		
04/30/31 ^{6,8}	5,650,000	1,749,867	due 08/15/41	13,837,061	11,408,172
Columbia Cent			KDAC Aviation		
CLO Ltd.			Finance Ltd.		
2018-27A, 2.49%			2017-1A, 4.21%		
(3 Month USD			due 12/15/42 ⁶	51,150,259	39,182,725
LIBOR + 0.70%,			Raspro Trust		
Rate Floor: 0.70%)			2005-1A, 2.89%		
due 10/25/28 ^{6,7}	874,999	869,892	(3 Month USD		
Copper River CLO Ltd.			LIBOR + 0.93%,		
2007-1A, due			Rate Floor: 0.93%)		
01/20/21 ^{8,9}	8,150,000	833,525	due 03/23/24 ^{6,7}	39,126,811	36,719,338
Dryden 50 Senior			AASET US Ltd.		
Loan Fund			2018-2A, 5.43%		
2017-50A, due			due 11/18/38 ⁶	18,590,229	13,768,387
07/15/30 ^{6,8}	7,895,000	656,011			

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2018-2A, 4.45% due 11/18/38 ⁶	16,661,054	\$ 13,229,382	Airplanes Pass Through Trust 2001-1A, due 03/15/19 ^{†††,9,13}	2,097,481	\$ 20,975
AASET Trust 2017-1A, 3.97% due 05/16/42 ⁶	28,366,734	22,287,343	Total Transport-Aircraft		<u>250,074,735</u>
2020-1A, 4.34% due 01/16/40 ⁶	6,611,667	4,375,183	FINANCIAL - 4.9%		
Falcon Aerospace Ltd. 2017-1, 4.58% due 02/15/42 ⁶	24,882,692	19,748,970	Station Place Securitization Trust 2019-6, 1.53% (1 Month USD LIBOR + 0.60%, Rate Floor: 0.60%) due 07/24/21 ^{†††,6,7}	38,000,000	38,000,000
Sapphire Aviation Finance I Ltd. 2018-1A, 4.25% due 03/15/40 ⁶	25,617,094	19,304,540	2019-5, 1.63% (1 Month USD LIBOR + 0.70%, Rate Floor: 0.70%) due 06/24/20 ^{†††,1,6,7}	18,550,000	18,550,000
AIM Aviation Finance Ltd. 2015-1A, 5.07% due 02/15/40 ⁶	8,976,880	7,319,005	2019-2, 1.48% (1 Month USD LIBOR + 0.55%, Rate Floor: 0.55%) due 04/24/21 ^{†††,1,6,7}	10,200,000	10,200,000
Apollo Aviation Securitization Equity Trust 2017-1A, 5.93% due 05/16/42 ⁶	6,744,500	4,987,145	2019-9, 1.63% (1 Month USD LIBOR + 0.70%, Rate Floor: 0.00%) due 10/24/20 ^{†††,1,6,7}	7,700,000	7,700,000
2018-1A, 5.44% due 01/16/38 ⁶	1,022,409	808,838	Barclays Bank plc GMTN, 1.67% (1 Month USD LIBOR + 0.68%) due 07/31/20 ^{†††,1,6,7}	47,550,000	47,550,000
Sapphire Aviation Finance II Ltd. 2020-1A, 4.34% due 03/15/40 ⁶	9,750,000	5,693,439			
MAPS Ltd. 2018-1A, 4.21% due 05/15/43 ⁶	6,693,763	5,031,896			
Stripes Aircraft Ltd. 2013-1 A1, 4.27% due 03/20/23 ^{†††}	4,426,354	4,373,798			
Falcon Aerospace Limited 2017-1, 6.30% due 02/15/42 ⁶	5,767,687	4,105,855			
Turbine Engines Securitization Ltd. 2013-1A, 5.13% due 12/13/48 ⁹	1,972,901	1,736,153			
2013-1A, 6.38% due 12/13/48 ⁹	1,467,369	1,310,912			

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Madison Avenue Secured Funding Trust 2019-1, 2.23% (1 Month USD LIBOR + 1.50%, Rate Floor: 1.50%) due 11/11/20 ^{†††1,6,7}	33,300,000	\$ 33,300,000			
Aesf Vi Verdi LP 2.15% due 11/25/24 ^{†††}	EUR 21,000,000	22,236,111			
Nassau LLC 2019-1, 3.98% due 08/15/34 ⁶	19,584,634	18,401,581			
Station Place Securitization Trust Series 2019-WL1, 1.95% (1 Month USD LIBOR + 1.00%, Rate Floor: 1.00%) due 08/25/52 ^{†††1,6,7}	5,000,000	5,000,000			
2019-WL1, 1.75% (1 Month USD LIBOR + 0.80%, Rate Floor: 0.80%) due 08/25/52 ^{†††1,6,7}	3,333,333	<u>3,333,333</u>			
Total Financial		<u>204,271,025</u>			
WHOLE BUSINESS - 1.1%					
TSGE 2017-1, 6.25% due 09/25/31 ^{†††1}	42,550,000	43,891,996			
Drug Royalty III Limited Partnership 1 2017-1A, 4.33% (3 Month USD LIBOR + 2.50%, Rate Floor: 2.50%) due 04/15/27 ^{6,7}	1,471,297	<u>1,460,584</u>			
Total Whole Business		<u>45,352,580</u>			
			DIVERSIFIED PAYMENT RIGHTS - 0.4%		
			Bib Merchant Voucher Receivables Ltd. 4.18% due 04/07/28 ^{†††1}	15,300,000	<u>\$ 15,821,067</u>
			INSURANCE - 0.4%		
			LTCG Securitization Issuer LLC 2018-A, 4.59% due 06/15/48 ⁶	15,470,326	<u>15,722,940</u>
			COLLATERALIZED DEBT OBLIGATIONS - 0.4%		
			Anchorage Credit Funding 4 Ltd. 2016-4A, 4.50% due 02/15/35 ⁶	9,200,000	8,707,001
			Putnam Structured Product Funding Ltd. 2003-1A, 2.68% (1 Month USD LIBOR + 1.00%, Rate Floor: 0.00%) due 10/15/38 ^{6,7}	4,292,158	4,242,329
			Banco Bradesco SA 2014-1, 5.44% due 03/12/26 ^{†††}	2,039,484	<u>2,038,724</u>
			Total Collateralized Debt Obligations		<u>14,988,054</u>
			NET LEASE - 0.2%		
			CARS-DB4, LP 2020-1A, 4.95% due 02/15/50 ⁶	10,550,000	<u>9,255,937</u>
			TRANSPORT-CONTAINER - 0.1%		
			Global SC Finance II SRL 2013-1A, 2.98% due 04/17/28 ⁶	6,475,000	<u>6,308,676</u>

MACRO OPPORTUNITIES FUND

	FACE AMOUNT	VALUE		FACE AMOUNT	VALUE
RALI Series Trust			Structured Asset		
2006-QO6, 1.13%			Securities		
(1 Month USD			Corporation		
LIBOR + 0.18%,			Mortgage Loan Trust		
Rate Floor: 0.18%)			2008-BC4, 1.58%		
due 06/25/46 ⁷	35,879,495	\$ 10,226,614	(1 Month USD		
2007-QO2, 1.10%			LIBOR + 0.63%,		
(1 Month USD			Rate Floor: 0.63%)	34,260,034	\$ 31,128,753
LIBOR + 0.15%,			due 11/25/37 ⁷		
Rate Floor: 0.15%)			CIM Trust		
due 02/25/47 ⁷	17,455,345	7,716,100	2018-R2, 3.69%		
2006-QO8, 1.15%			(WAC) due		
(1 Month USD			08/25/57 ^{6,7}	30,182,485	30,762,900
LIBOR + 0.20%,			WaMu Asset-Backed		
Rate Floor: 0.20%)			Certificates		
due 10/25/46 ⁷	7,970,864	6,807,111	WaMu Series		
2006-QO6, 1.18%			2007-HE2, 1.31%		
(1 Month USD			(1 Month USD		
LIBOR + 0.23%,			LIBOR + 0.36%,		
Rate Floor: 0.23%)			Rate Floor: 0.36%)		
due 06/25/46 ⁷	9,335,355	2,743,314	due 04/25/37 ⁷	28,976,350	12,865,071
2006-QO6, 1.21%			2007-HE2, 1.14%		
(1 Month USD			(1 Month USD		
LIBOR + 0.26%,			LIBOR + 0.19%,		
Rate Floor: 0.26%)			Rate Floor: 0.19%)		
due 06/25/46 ⁷	5,889,814	1,762,032	due 04/25/37 ⁷	22,079,723	9,400,630
2006-QO2, 1.22%			2007-HE4, 1.12%		
(1 Month USD			(1 Month USD		
LIBOR + 0.27%,			LIBOR + 0.17%,		
Rate Floor: 0.27%)			Rate Floor: 0.17%)		
due 02/25/46 ⁷	6,964,555	1,706,444	due 07/25/47 ⁷	8,782,037	6,105,734
2006-QO2, 1.29%			2007-HE4, 1.20%		
(1 Month USD			(1 Month USD		
LIBOR + 0.34%,			LIBOR + 0.25%,		
Rate Floor: 0.34%)			Rate Floor: 0.25%)		
due 02/25/46 ⁷	3,726,628	956,624	due 07/25/47 ⁷	2,751,643	1,740,753
2006-QO2, 1.17%			GSA Home		
(1 Month USD			Equity Trust		
LIBOR + 0.22%,			2006-12, 1.25%		
Rate Floor: 0.22%)			(1 Month USD		
due 02/25/46 ⁷	249,797	59,121	LIBOR + 0.30%,		
			Rate Floor: 0.15%)		
			due 08/25/36 ⁷	22,896,930	12,014,532

MACRO OPPORTUNITIES FUND

	FACE AMOUNT	VALUE		FACE AMOUNT	VALUE
2006-3, 1.25% (1 Month USD LIBOR + 0.30%, Rate Floor: 0.30%) due 03/25/36 ⁷	15,495,298	\$ 9,711,813			
2006-9, 1.19% (1 Month USD LIBOR + 0.24%, Rate Floor: 0.24%) due 06/25/36 ⁷	9,814,216	4,136,628			
2007-7, 1.22% (1 Month USD LIBOR + 0.27%, Rate Floor: 0.27%) due 07/25/37 ⁷	1,482,929	1,345,469			
Long Beach Mortgage Loan Trust					
2006-6, 1.20% (1 Month USD LIBOR + 0.25%, Rate Floor: 0.25%) due 07/25/36 ⁷	16,571,037	7,066,710			
2006-8, 1.11% (1 Month USD LIBOR + 0.16%, Rate Floor: 0.16%) due 09/25/36 ⁷	19,399,904	6,080,655			
2006-4, 1.11% (1 Month USD LIBOR + 0.16%, Rate Floor: 0.16%) due 05/25/36 ⁷	12,064,634	4,583,690			
2006-1, 1.14% (1 Month USD LIBOR + 0.19%, Rate Floor: 0.19%) due 02/25/36 ⁷	4,761,444	3,799,909			
2006-6, 1.10% (1 Month USD LIBOR + 0.15%, Rate Floor: 0.15%) due 07/25/36 ⁷	5,160,020	2,121,832			
			2006-8, 1.04% (1 Month USD LIBOR + 0.09%, Rate Floor: 0.09%) due 09/25/36 ⁷	5,257,009	\$ 1,604,373
			2006-6, 1.05% (1 Month USD LIBOR + 0.10%, Rate Floor: 0.10%) due 07/25/36 ⁷	2,987,026	1,205,412
			American Home Mortgage Assets Trust		
			2006-6, 1.16% (1 Month USD LIBOR + 0.21%, Rate Floor: 0.21%) due 12/25/46 ⁷	13,234,202	9,270,860
			2006-1, 1.14% (1 Month USD LIBOR + 0.19%, Rate Floor: 0.19%) due 05/25/46 ⁷	11,977,925	9,064,296
			2006-3, 2.91% (1 Year CMT Rate + 0.94%, Rate Floor: 0.94%) due 10/25/46 ⁷	7,223,479	5,182,431
			Ocwen Master Advance Receivables Trust		
			2019-T2, 2.42% due 08/15/51 ⁶	20,000,000	19,699,848
			2019-T2, 3.04% due 08/15/51 ⁶	3,200,000	3,151,830
			Morgan Stanley ABS Capital I Incorporated Trust		
			2006-HE8, 1.17% (1 Month USD LIBOR + 0.22%, Rate Floor: 0.22%) due 10/25/36 ⁷	24,258,743	11,364,471

MACRO OPPORTUNITIES FUND

	FACE AMOUNT	VALUE		FACE AMOUNT	VALUE
2007-HE6, 1.20% (1 Month USD LIBOR + 0.25%, Rate Floor: 0.25%) due 05/25/37 ⁷	8,803,742	\$ 7,274,724	ACE Securities Corporation Home Equity Loan Trust Series		
2006-HE6, 1.05% (1 Month USD LIBOR + 0.10%, Rate Floor: 0.10%) due 09/25/36 ⁷	5,060,585	2,035,296	2007-HE1, 1.10% (1 Month USD LIBOR + 0.15%, Rate Floor: 0.15%) due 01/25/37 ⁷	18,023,357	\$ 10,526,841
2007-HE4, 1.18% (1 Month USD LIBOR + 0.23%, Rate Floor: 0.23%) due 02/25/37 ⁷	4,345,848	1,602,637	2007-ASP1, 1.33% (1 Month USD LIBOR + 0.38%, Rate Floor: 0.38%) due 03/25/37 ⁷	13,111,196	6,958,080
Amerquest Mortgage Securities Trust 2006-M3, 1.12% (1 Month USD LIBOR + 0.18%, Rate Floor: 0.18%) due 10/25/36 ⁷	24,987,238	15,114,090	NRPL Trust 2019-3A, 3.00% due 07/25/59 ⁶	14,987,835	15,064,384
2006-M3, 1.05% (1 Month USD LIBOR + 0.10%, Rate Floor: 0.10%) due 10/25/36 ⁷	15,636,364	6,111,936	IXIS Real Estate Capital Trust 2007-HE1, 1.11% (1 Month USD LIBOR + 0.16%, Rate Floor: 0.16%) due 05/25/37 ⁷	26,368,839	7,441,302
Morgan Stanley IXIS Real Estate Capital Trust 2006-2, 1.17% (1 Month USD LIBOR + 0.22%, Rate Floor: 0.22%) due 11/25/36 ⁷	25,518,226	10,621,755	2007-HE1, 1.18% (1 Month USD LIBOR + 0.23%, Rate Floor: 0.23%) due 05/25/37 ⁷	18,681,952	5,382,210
2006-2, 1.10% (1 Month USD LIBOR + 0.15%, Rate Floor: 0.15%) due 11/25/36 ⁷	19,467,212	7,985,038	Fannie Mae Connecticut Avenue Securities 2016-C02, 6.95% (1 Month USD LIBOR + 6.00%, Rate Floor: 0.00%) due 09/25/28 ⁷	12,949,995	12,636,404
			Impac Secured Assets Trust 2006-3, 1.15% (1 Month USD LIBOR + 0.20%, Rate Floor: 0.20%) due 11/25/36 ⁷	14,222,548	12,591,177

MACRO OPPORTUNITIES FUND

	FACE AMOUNT	VALUE		FACE AMOUNT	VALUE
GSAMP Trust			Banc of America		
2007-NC1, 1.08%			Funding Trust		
(1 Month USD			2015-R2, 1.21%		
LIBOR + 0.13%,			(1 Month USD		
Rate Floor: 0.13%)			LIBOR + 0.26%,		
due 12/25/46 ⁷	23,614,191	\$ 12,437,224	Rate Floor: 0.26%)		
			due 04/29/37 ^{6,7}	10,000,000	\$ 9,359,491
Nationstar Home			SPS Servicer Advance		
Equity Loan Trust			Receivables Trust		
2007-C, 1.12% (1			Advance Receivables		
Month USD			Backed Notes		
LIBOR + 0.18%,			2019-T2, 2.52%		
Rate Floor: 0.18%)			due 10/15/52 ⁶	4,000,000	3,864,959
due 06/25/37 ⁷	13,597,649	12,290,779	2019-T2, 2.77%		
			due 10/15/52 ⁹	2,068,000	1,998,485
Citigroup Mortgage			2019-T1, 2.34%		
Loan Trust, Inc.			due 10/15/51 ⁹	1,690,000	1,652,454
2007-AMC3, 1.20%			2019-T1, 2.39%		
(1 Month USD			due 10/15/51 ⁹	1,374,000	1,343,497
LIBOR + 0.25%,			Alternative Loan Trust		
Rate Floor: 0.25%)			2007-OA7, 1.13%		
due 03/25/37 ⁷	14,857,414	11,941,624	(1 Month USD		
			LIBOR + 0.18%,		
Master Asset Backed			Rate Floor: 0.18%)		
Securities Trust			due 05/25/47 ⁷	11,327,085	8,845,393
2006-WMC3, 1.11%			First NLC Trust		
(1 Month USD			2007-1, 1.23% (1		
LIBOR + 0.16%,			Month USD		
Rate Floor: 0.16%)			LIBOR + 0.28%,		
due 08/25/36 ⁷	12,253,520	4,795,946	Rate Floor: 0.28%)		
2006-HE3, 1.05%			due 08/25/37 ^{6,7}	8,472,573	4,389,311
(1 Month USD			2007-1, 1.02% (1		
LIBOR + 0.10%,			Month USD		
Rate Floor: 0.10%)			LIBOR + 0.07%,		
due 08/25/36 ⁷	10,691,483	3,733,043	Rate Floor: 0.07%)		
2006-HE3, 1.10%			due 08/25/37 ^{6,7}	6,425,023	3,200,138
(1 Month USD			WaMu Asset-Backed		
LIBOR + 0.15%,			Certificates WaMu		
Rate Floor: 0.15%)			Series Trust		
due 08/25/36 ⁷	8,988,984	3,200,122	2007-HE1, 1.18%		
			(1 Month USD		
Home Equity			LIBOR + 0.23%,		
Loan Trust			Rate Floor: 0.23%)		
2007-FRE1, 1.14%			due 01/25/37 ⁷	9,528,990	5,034,147
(1 Month USD					
LIBOR + 0.19%,					
Rate Floor: 0.19%)					
due 04/25/37 ⁷	11,920,461	9,941,466			

MACRO OPPORTUNITIES FUND

	FACE AMOUNT	VALUE		FACE AMOUNT	VALUE
2007-HE4, 1.12% (1 Month USD LIBOR + 0.17%, Rate Floor: 0.17%) due 07/25/47 ⁷	3,853,842	\$ 2,410,868			
HSI Asset Securitization Corporation Trust 2007-HE1, 1.14% (1 Month USD LIBOR + 0.19%, Rate Floor: 0.19%) due 01/25/37 ⁷	7,932,337	5,733,945			
Luminent Mortgage Trust 2006-2, 1.15% (1 Month USD LIBOR + 0.20%, Rate Floor: 0.20%) due 02/25/46 ⁷	7,501,607	5,590,693			
CitiMortgage Alternative Loan Trust Series 2007-A7, 1.35% (1 Month USD LIBOR + 0.40%, Rate Cap/Floor: 7.50%/0.40%) due 07/25/37 ⁷	7,732,259	5,434,207			
LSTAR Securities Investment Trust 2019-1, 3.28% (1 Month USD LIBOR + 1.70%, Rate Floor: 0.00%) due 03/01/24 ^{6,7}	5,358,870	5,279,345			
WaMu Mortgage Pass- Through Certificates WMALT Series Trust 2006-AR9, 2.81% (1 Year CMT Rate + 0.84%, Rate Floor: 0.84%) due 11/25/46 ⁷	6,115,111	4,748,704			
			Morgan Stanley Mortgage Loan Trust 2006-9AR, 1.10% (1 Month USD LIBOR + 0.15%, Rate Floor: 0.15%) due 08/25/36 ⁷	10,478,092	\$ 4,078,964
			Nomura Resecuritization Trust 2015-4R, 2.11% (1 Month USD LIBOR + 0.43%, Rate Floor: 0.43%) due 03/26/36 ^{6,7}	3,660,312	3,521,366
			Alliance Bancorp Trust 2007-OA1, 1.19% (1 Month USD LIBOR + 0.24%, Rate Floor: 0.24%) due 07/25/37 ⁷	3,220,284	2,410,149
			Wachovia Asset Securitization Issuance II LLC Trust 2007-HE1, 1.09% (1 Month USD LIBOR + 0.14%, Rate Floor: 0.14%) due 07/25/37 ^{6,7}	1,311,240	1,094,633
			Morgan Stanley Re-REMIC Trust 2010-R5, 3.90% due 06/26/36 ⁶	1,018,594	803,707
			Asset Backed Securities Corporation Home Equity Loan Trust 2006-HE5, 1.09% (1 Month USD LIBOR + 0.14%, Rate Floor: 0.14%) due 07/25/36 ⁷	693,840	<u>646,084</u>
			Total Residential Mortgage Backed Securities		<u>689,172,873</u>

MACRO OPPORTUNITIES FUND

	FACE AMOUNT	VALUE		FACE AMOUNT	VALUE
COMMERCIAL MORTGAGE BACKED SECURITIES - 1.4%			GE Business Loan Trust		
GS Mortgage Securities			2007-1A, 1.16%		
Corporation Trust			(1 Month USD		
2017-STAY, 2.86%			LIBOR + 0.45%,		
(1 Month USD			Rate Floor: 0.45%)		
LIBOR + 2.15%,			due 04/16/35 ^{6,7}	1,004,222	\$ 897,162
Rate Floor: 2.15%)			2007-1A, 0.88%		
due 07/15/32 ^{6,7}	16,531,000	\$ 14,316,947	(1 Month USD		
2020-UPTN, 3.25%			LIBOR + 0.17%,		
(WAC) due			Rate Floor: 0.17%)		
02/10/37 ^{6,7}	8,256,000	6,367,893	due 04/15/35 ^{6,7}	743,868	676,295
2020-DUNE, 3.21%			Wells Fargo		
(1 Month USD			Commercial		
LIBOR + 2.50%,			Mortgage Trust		
Rate Floor: 2.50%)			2015-NXS1, 2.63%		
due 12/15/36 ^{6,7}	7,340,000	5,675,878	due 05/15/48	1,322,367	1,320,776
2020-DUNE, 2.61%			Americold LLC		
(1 Month USD			2010-ARTA, 4.95%		
LIBOR + 1.90%,			due 01/14/29 ⁶	1,000,000	994,419
Rate Floor: 1.90%)			JPMBB Commercial		
due 12/15/36 ^{6,7}	2,750,000	2,126,188	Mortgage		
Four Times Square			Securities Trust		
Trust Commercial			2015-C28, 2.77%		
Mortgage			due 10/15/48	536,445	<u>535,717</u>
Pass-Through			Total Commercial Mortgage		
Certificates Series			Backed Securities		<u>57,037,501</u>
2006-4TS, 5.40%			MILITARY HOUSING - 0.8%		
due 12/13/28 ⁶	10,502,623	10,400,657	Freddie Mac Military		
Madison Avenue Trust			Housing Bonds		
2013-650M, 4.03%			Resecuritization		
(WAC) due			Trust Certificates		
10/12/32 ^{6,7}	7,180,000	7,096,043	2015-R1, 0.65%		
Morgan Stanley			(WAC) due		
Capital I Trust			11/25/52 ^{6,7,11}	165,785,030	10,310,188
2014-MP, 3.47%			2015-R1, 0.52%		
due 08/11/33 ⁶	4,735,000	4,752,026	(WAC) due		
BX Commercial			11/25/55 ^{6,7,11}	67,074,941	4,907,229
Mortgage Trust			GMAC Commercial		
2019-XL, 3.01%			Mortgage		
(1 Month USD			Asset Corp.		
LIBOR + 2.30%,			2004-POKA, 6.36%		
Rate Floor: 2.30%)			due 09/10/44 ^{†††6}	9,000,000	10,711,303
due 10/15/36 ^{6,7}	2,235,637	1,877,500			

MACRO OPPORTUNITIES FUND

	FACE AMOUNT	VALUE		FACE AMOUNT	VALUE
Capmark Military Housing Trust 2007-AET2, 6.06% due 10/10/52 ^{†††-1,6}	5,681,864	\$ 7,877,422			
Total Military Housing		<u>33,806,142</u>			
Total Collateralized Mortgage Obligations (Cost \$898,115,417)		<u>780,016,516</u>			
CORPORATE BONDS^{††} - 11.6%					
FINANCIAL - 4.1%					
Lloyds Bank Corporate Markets plc NY 2.11% (3 Month USD LIBOR + 0.37%) due 08/05/20 ⁷	18,210,000	18,195,727			
Standard Chartered Bank 2.15% (3 Month USD LIBOR + 0.40%) due 08/04/20 ⁷	18,120,000	18,107,544			
AerCap Ireland Capital DAC / AerCap Global Aviation Trust 4.63% due 10/30/20 4.25% due 07/01/20	9,850,000 8,000,000	9,555,013 7,891,963			
UBS AG 1.58% (3 Month USD LIBOR + 0.58%, Rate Floor: 0.00%) due 06/08/20 ^{6,7,12}	14,689,000	14,641,918			
2.06% (3 Month USD LIBOR + 0.48%) due 12/01/20 ^{6,7,12}	2,800,000	2,772,938			
Credit Agricole Corporate & Investment Bank S.A. 2.16% (3 Month USD LIBOR + 0.40%, Rate Floor: 0.00%) due 05/03/21 ^{6,7,12}	17,375,000	16,491,533			
Discover Bank 3.10% due 06/04/20	15,598,000	15,574,603			
Atlas Mara Ltd. 8.00% due 12/31/20 ⁹	14,400,000	11,664,000			
			Credit Suisse AG NY 2.18% (3 Month USD LIBOR + 0.40%) due 07/31/20 ⁷	11,190,000	\$ 11,182,679
			American International Group, Inc. 6.40% due 12/15/20	10,339,000	10,629,792
			Capital One Financial Corp. 2.22% (3 Month USD LIBOR + 0.45%) due 10/30/20 ⁷	6,745,000	6,641,860
			2.47% (3 Month USD LIBOR + 0.76%) due 05/12/20 ⁷	2,741,000	2,737,466
			Santander UK plc 2.06% (3 Month USD LIBOR + 0.30%) due 11/03/20 ^{7,12}	7,325,000	7,314,338
			2.13% due 11/03/20 ¹²	975,000	969,400
			American Equity Investment Life Holding Co. 5.00% due 06/15/27	4,813,000	4,627,725
			HSBC Holdings plc 4.95% due 03/31/30	3,450,000	3,767,394
			AXIS Specialty Finance LLC 5.88% due 06/01/20	3,110,000	3,131,991
			Univest Financial Corp. 4.92% (3 Month USD LIBOR + 3.54%) due 03/30/25 ⁷	2,500,000	2,510,846
			Jefferies Finance LLC / JFIN Company-Issuer Corp. 7.25% due 08/15/24 ^{6,12}	2,750,000	<u>2,365,000</u>
			Total Financial		<u>170,773,730</u>
			CONSUMER, NON-CYCLICAL - 3.2%		
			Sysco Corp. 5.95% due 04/01/30	20,280,000	21,290,756

MACRO OPPORTUNITIES FUND

	FACE AMOUNT	VALUE		FACE AMOUNT	VALUE
2.60% due 10/01/20 ¹²	997,000	\$ 987,575			
Reynolds American, Inc.					
3.25% due 06/12/20 ¹²	20,093,000	20,032,721			
Mondelez International, Inc.					
3.00% due 05/07/20	20,210,000	20,007,900			
Zimmer Biomet Holdings, Inc.					
2.70% due 04/01/20	17,689,000	17,689,000			
Constellation Brands, Inc.					
2.25% due 11/06/20	16,236,000	16,144,851			
Kraft Heinz Foods Co.					
4.38% due 06/01/46	6,320,000	5,693,167			
5.20% due 07/15/45	5,725,000	5,503,973			
5.00% due 06/04/42 ¹²	2,490,000	2,357,497			
2.80% due 07/02/20	753,000	747,405			
General Mills, Inc.					
2.38% (3 Month USD LIBOR + 0.54%) due 04/16/21 ⁷	13,150,000	12,802,304			
Allergan Inc./ United States					
3.38% due 09/15/20	4,210,000	4,255,255			
Vector Group Ltd.					
6.13% due 02/01/25 ^{6,12}	2,500,000	2,275,000			
Sotheby's					
7.38% due 10/15/27 ^{6,12}	2,830,000	2,253,388			
KeHE Distributors LLC / KeHE Finance Corp.					
8.63% due 10/15/26 ⁶	1,580,000	1,587,900			
Conagra Brands, Inc.					
2.55% (3 Month USD LIBOR + 0.75%) due 10/22/20 ⁷	786,000	777,682			
Carriage Services, Inc.					
6.63% due 06/01/26 ⁶	790,000	776,175			
Total Consumer, Non-cyclical		<u>135,182,549</u>			
			INDUSTRIAL - 1.5%		
			Encore Capital Group, Inc.		
			5.63% due 08/11/24 ^{†††}	35,640,000	\$ 32,994,758
			Textron, Inc.		
			2.28% (3 Month USD LIBOR + 0.55%) due 11/10/20 ⁷	10,250,000	10,250,489
			Rolls-Royce plc		
			2.38% due 10/14/20 ⁶	10,570,000	9,960,813
			Yamana Gold, Inc.		
			4.76% due 03/23/22 ^{†††}	4,750,000	4,519,463
			4.78% due 06/10/23 ^{†††}	99,699	92,156
			Aviation Capital Group LLC		
			7.13% due 10/15/20 ⁵	4,500,000	4,449,797
			Princess Juliana International Airport Operating Company N.V.		
			5.50% due 12/20/27 ^{†††,1,9}	1,326,792	1,185,224
			Vulcan Materials Co.		
			1.34% (3 Month USD LIBOR + 0.60%) due 06/15/20 ⁷	1,050,000	1,041,718
			Total Industrial		<u>64,494,418</u>
			UTILITIES - 0.9%		
			NextEra Energy Capital Holdings, Inc.		
			1.83% (3 Month USD LIBOR + 0.45%) due 09/28/20 ⁷	17,820,000	17,835,117
			Exelon Corp.		
			2.85% due 06/15/20	17,356,000	17,354,091
			PSEG Power LLC		
			5.13% due 04/15/20	4,522,000	4,523,761
			Total Utilities		<u>39,712,969</u>

MACRO OPPORTUNITIES FUND

	FACE AMOUNT	VALUE		FACE AMOUNT	VALUE
COMMUNICATIONS - 0.9%			CONSUMER, CYCLICAL - 0.1%		
Telefonica			Panther BF Aggregator		
Emisiones S.A.			2 Limited		
5.13% due 04/27/20	17,300,000	\$ 17,301,220	Partnership /		
ViacomCBS, Inc.			Panther Finance		
4.75% due 05/15/25	10,520,000	10,569,118	Company, Inc.		
Cengage Learning, Inc.			8.50% due		
9.50% due 06/15/24 ⁶	5,039,000	3,728,860	05/15/27 ^{6,12}	1,730,000	\$ 1,509,252
McGraw-Hill Global			Aramark Services, Inc.		
Education Holdings			5.00% due 02/01/28 ⁶	795,000	739,843
LLC / McGraw-Hill			Yum! Brands, Inc.		
Global Education			7.75% due 04/01/25 ⁶	200,000	<u>210,000</u>
Finance			Total Consumer, Cyclical		<u>2,459,095</u>
7.88% due 05/15/24 ⁶	4,098,000	3,053,010	BASIC MATERIALS - 0.0%		
Sprint Corp.			Freeport-McMoRan,		
7.25% due 02/01/28 ⁶	2,482,000	2,494,410	Inc.		
Altice France S.A.			3.88% due 03/15/23	1,750,000	1,653,750
7.38% due 05/01/26 ⁶	1,751,000	<u>1,738,130</u>	Mirabela Nickel Ltd.		
Total Communications		<u>38,884,748</u>	due 06/24/19 ^{9,13}	1,885,418	<u>94,271</u>
ENERGY - 0.8%			Total Basic Materials		<u>1,748,021</u>
Marathon Petroleum			Total Corporate Bonds		
Corp.			(Cost \$502,708,782)		<u>488,982,500</u>
3.40% due 12/15/20	14,880,000	14,741,175	SENIOR FLOATING RATE INTERESTS^{†††7} - 4.5%		
Sabine Pass			CONSUMER, CYCLICAL - 1.2%		
Liquefaction LLC			Mavis Tire Express		
5.63% due 02/01/21	13,800,000	13,386,518	Services Corp.		
Reliance Holding			5.40% (3 Month USD		
USA, Inc.			LIBOR + 3.25%,		
4.50% due 10/19/20 ⁶	3,750,000	3,775,650	Rate Floor: 3.25%)		
Basic Energy			due 03/20/25	7,542,405	5,977,356
Services, Inc.			AI Aqua Zip Bidco		
10.75% due			Pty Ltd.		
10/15/23 ⁹	1,500,000	<u>982,500</u>	4.32% (3 Month USD		
Total Energy		<u>32,885,843</u>	LIBOR + 3.25%,		
TECHNOLOGY - 0.1%			Rate Floor: 4.25%)		
Fiserv, Inc.			due 12/13/23	6,201,955	5,271,662
2.70% due			WESCO		
06/01/20 ¹²	2,850,000	<u>2,841,127</u>	6.21% (2 Month USD		
			LIBOR + 4.25%,		
			Rate Floor: 5.25%)		
			due 06/14/24 ^{†††1}	CAD 3,960,000	2,698,439

MACRO OPPORTUNITIES FUND

	FACE AMOUNT	VALUE		FACE AMOUNT	VALUE
5.33% (3 Month USD LIBOR + 4.25%, Rate Floor: 5.25%) due 06/14/24 ^{†††.1}	2,358,000	\$ 2,260,379			
Galls LLC			EnTrans International, LLC		
8.03% (3 Month USD LIBOR + 6.25%, Rate Floor: 7.25%) due 01/31/25 ^{†††.1}	3,204,445	3,060,245	6.99% (1 Month USD LIBOR + 6.00%, Rate Floor: 6.00%) due 11/01/24 ^{†††}	3,193,750	\$ 2,682,750
7.39% (2 Month USD LIBOR + 6.25% and Commercial Prime Lending Rate + 5.25%, Rate Floor: 7.25%) due 01/31/24 ^{†††.1}	490,540	449,708	Petco Animal Supplies, Inc.		
7.92% (1 Month USD LIBOR + 6.25% and 3 Month USD LIBOR + 6.25%, Rate Floor: 7.25%) due 01/31/25 ^{†††.1}	354,556	338,601	5.03% (3 Month USD LIBOR + 3.25%, Rate Floor: 4.25%) due 01/26/23	3,301,697	2,274,869
CPI Acquisition, Inc.			Alexander Mann		
6.38% (3 Month USD LIBOR + 4.50%, Rate Floor: 6.50%) due 08/17/22	5,602,372	3,489,214	5.73% (3 Month GBP LIBOR + 5.00%, Rate Floor: 5.00%) due 06/16/25 ^{†††}	GBP 3,000,000	2,237,971
Accuride Corp.			At Home Holding III Corp.		
6.70% (3 Month USD LIBOR + 5.25%, Rate Floor: 6.25%) due 11/17/23	7,811,442	3,124,577	5.28% (3 Month USD LIBOR + 3.50%, Rate Floor: 4.50%) due 06/03/22	2,906,087	2,034,261
SHO Holding I Corp.			Nellson Nutraceutical		
6.78% (3 Month USD LIBOR + 5.00%, Rate Floor: 6.00%) due 10/27/22	3,671,533	2,827,080	5.70% (3 Month USD LIBOR + 4.25% and Commercial Prime Lending Rate + 3.25%, Rate Floor: 5.25%) due 12/23/21	2,379,672	1,856,144
			Blue Nile, Inc.		
			8.11% (3 Month USD LIBOR + 6.50%, Rate Floor: 7.50%) due 02/17/23	3,018,750	1,781,062
			Checkers Drive-In Restaurants, Inc.		
			5.87% (3 Month USD LIBOR + 4.25%, Rate Floor: 5.25%) due 04/25/24	3,356,587	1,762,208

MACRO OPPORTUNITIES FUND

	FACE AMOUNT	VALUE		FACE AMOUNT	VALUE
Zephyr Bidco Ltd. 7.74% (1 Month GBP LIBOR + 7.50%, Rate Floor: 7.50%) due 07/23/26 ^{†††}	GBP 1,540,417	\$ 1,627,942	7.02% (3 Month USD LIBOR + 5.25%, Rate Floor: 6.25%) due 01/27/23 ^{†††,1}	3,100,681	\$ 2,958,679
Belk, Inc. 7.75% (3 Month USD LIBOR + 6.75%, Rate Floor: 7.75%) due 07/31/25	2,912,529	1,607,716	Datix Bidco Ltd. 6.43% (6 Month USD LIBOR + 4.50%, Rate Floor: 4.50%) due 04/28/25 ^{†††,1}	9,112,505	8,605,850
EG Finco Ltd. 5.47% (3 Month GBP LIBOR + 4.75% and 6 Month GBP LIBOR + 4.75%, Rate Floor: 4.75%) due 02/07/25	GBP 982,500	923,291	9.68% (6 Month USD LIBOR + 7.75%, Rate Floor: 7.75%) due 04/27/26 ^{†††,1}	461,709	432,899
K & N Parent, Inc. 5.82% (3 Month USD LIBOR + 4.75%, Rate Floor: 5.75%) due 10/20/23	963,986	643,461	LANDesk Group, Inc. 5.25% (1 Month USD LIBOR + 4.25%, Rate Floor: 5.25%) due 01/20/24	5,633,870	4,957,806
American Tire Distributors, Inc. 7.20% (3 Month USD LIBOR + 6.00%, Rate Floor: 7.00%) due 09/01/23	249,634	232,160	GlobalFoundries, Inc. 6.25% (3 Month USD LIBOR + 4.75%, Rate Floor: 4.75%) due 06/05/26	4,875,500	4,144,175
8.55% (1 Month USD LIBOR + 7.50% and 3 Month USD LIBOR + 7.50%, Rate Floor: 8.50%) due 09/02/24	164,351	108,472	Ministry Brands LLC 5.62% (2 Month USD LIBOR + 4.00%, Rate Floor: 5.00%) due 12/02/22 ^{†††}	2,664,552	2,531,325
Total Consumer, Cyclical		<u>49,269,568</u>	Greenway Health LLC 4.82% (3 Month USD LIBOR + 3.75%, Rate Floor: 4.75%) due 02/16/24	3,527,456	2,198,769
TECHNOLOGY - 0.9%			Kar Finland Bidco Oy 4.50% (3 Month EURIBOR + 4.50%, Rate Floor: 4.50%) due 11/27/23 ^{†††}	EUR 1,000,000	1,039,216
Planview, Inc. 6.87% (2 Month USD LIBOR + 5.25%, Rate Floor: 6.25%) due 01/27/23 ^{†††,1}	8,685,230	8,287,472	24-7 Intouch, Inc. 5.74% (1 Month USD LIBOR + 4.75%, Rate Floor: 4.75%) due 08/25/25 ^{†††}	1,162,101	964,544

MACRO OPPORTUNITIES FUND

	FACE AMOUNT	VALUE		FACE AMOUNT	VALUE
Neustar, Inc. 4.57% (3 Month USD LIBOR + 3.50%, Rate Floor: 4.50%) due 08/08/24	1,254,980	\$ 946,255			
Aspect Software, Inc. 6.00% (1 Month USD LIBOR + 5.00%, Rate Floor: 6.00%) due 01/15/24 ^{†††}	690,066	522,152			
6.23% (3 Month USD LIBOR + 5.00%, Rate Floor: 6.00%) due 07/17/23 ^{††.1}	61,843	<u>61,155</u>			
Total Technology		<u>37,650,297</u>			
COMMUNICATIONS - 0.8%					
Trader Interactive 7.57% (3 Month USD LIBOR + 6.50%, Rate Floor: 7.50%) due 06/17/24 ^{††.1}	10,789,553	10,230,860			
7.72% (3 Month USD LIBOR + 6.50%, Rate Floor: 7.50%) due 06/15/23	184,615	169,815			
McGraw-Hill Global Education Holdings LLC 5.45% (3 Month USD LIBOR + 4.00%, Rate Floor: 5.00%) due 05/04/22	9,405,296	7,649,610			
Zayo Group Holdings, Inc. 3.99% (1 Month USD LIBOR + 3.00%, Rate Floor: 3.00%) due 03/09/27	6,900,000	6,486,000			
			Market Track LLC 6.03% (3 Month USD LIBOR + 4.25% and 3 Month USD LIBOR + 4.25%, Rate Floor: 5.25%) due 06/05/24	4,143,750	\$ 3,315,000
			Resource Label Group LLC 6.41% (3 Month USD LIBOR + 4.50%, Rate Floor: 5.50%) due 05/26/23	1,937,957	1,695,712
			10.41% (3 Month USD LIBOR + 8.50%, Rate Floor: 9.50%) due 11/26/23 ^{†††}	1,500,000	1,275,000
			Cengage Learning Acquisitions, Inc. 5.25% (1 Month USD LIBOR + 4.25%, Rate Floor: 5.25%) due 06/07/23	2,201,961	1,774,406
			Flight Bidco, Inc. 8.49% (1 Month USD LIBOR + 7.50%, Rate Floor: 7.50%) due 07/23/26 ^{†††}	1,000,000	<u>800,000</u>
			Total Communications		<u>33,396,403</u>
			INDUSTRIAL - 0.6%		
			Tronair Parent, Inc. 6.46% (3 Month USD LIBOR + 4.75%, Rate Floor: 5.75%) due 09/08/23 ^{†††}	6,549,577	5,108,670
			Hillman Group, Inc. 5.07% (3 Month USD LIBOR + 4.00%, Rate Floor: 4.00%) due 05/30/25	4,327,925	3,359,552

MACRO OPPORTUNITIES FUND

	FACE AMOUNT	VALUE		FACE AMOUNT	VALUE
Fortis Solutions Group LLC			6.48% (1 Month USD LIBOR + 4.00%, Rate Floor: 4.00%) due 05/23/25 ^{†††.1}	311,616	\$ 284,728
5.50% (1 Month USD LIBOR + 4.50%, Rate Floor: 5.50%) due 12/15/23 ^{†††.1}	2,884,558	\$ 2,812,444	4.95% (1 Month USD LIBOR + 4.00% and 6 Month USD LIBOR + 4.00%, Rate Floor: 4.00%) due 06/23/25 ^{†††.1}	GBP 58,680	66,663
YAK MAT (YAK ACCESS LLC)			Bhi Investments LLC		
11.20% (3 Month USD LIBOR + 10.00%, Rate Floor: 10.00%) due 07/10/26 ^{†††}	3,400,000	2,040,000	6.34% (3 Month USD LIBOR + 4.50%, Rate Floor: 5.50%) due 08/28/24 ^{†††}	1,616,627	1,293,301
Hanjin International Corp.			Safety Bidco Ltd.		
3.49% (1 Month USD LIBOR + 2.50%, Rate Floor: 2.50%) due 10/19/20	2,600,000	2,028,000	5.10% (3 Month GBP LIBOR + 4.50%, Rate Floor: 4.50%) due 10/25/24 ^{†††.1}	GBP 850,000	952,806
National Technical Systems			API Heat Transfer		
7.58% (1 Month USD LIBOR + 6.00%, Rate Floor: 7.00%) due 06/12/21 ^{†††.1}	1,541,175	1,479,528	7.45% (3 Month USD LIBOR + 6.00%, Rate Floor: 7.00%) due 01/01/24	948,669	772,422
7.00% (1 Month USD LIBOR + 6.00% and 3 Month USD LIBOR + 6.00%, Rate Floor: 7.00%) due 06/12/21 ^{†††.1}	248,125	238,200	7.45% (3 Month USD LIBOR + 6.00%, Rate Floor: 7.00%) due 10/02/23 ^{†††}	169,253	146,673
Bioplan USA, Inc.			Klockner Pentaplast of America, Inc.		
5.82% (3 Month USD LIBOR + 4.75%, Rate Floor: 5.75%) due 09/23/21 ^{†††}	2,431,618	1,653,500	4.75% (1 Month EURIBOR + 4.75%, Rate Floor: 4.75%) due 06/30/22	EUR 1,100,000	864,358
SLR Consulting Ltd.			Diversitech Holdings, Inc.		
4.98% (6 Month USD LIBOR + 4.00%, Rate Floor: 4.00%) due 06/23/25 ^{†††.1}	1,190,970	1,088,207	8.95% (3 Month USD LIBOR + 7.50%, Rate Floor: 8.50%) due 06/02/25 ^{†††}	1,000,000	790,000

MACRO OPPORTUNITIES FUND

	FACE AMOUNT	VALUE		FACE AMOUNT	VALUE
Duran Group			Affordable Care		
Holding GMBH			Holdings Corp.		
4.25% (6 Month			6.20% (3 Month		
EURIBOR +			USD LIBOR +		
4.25%, Rate			4.75%, Rate		
Floor: 4.25%) due			Floor: 5.75%)		
03/29/24 ^{†††}	EUR 438,217	\$ 405,913	due 10/24/22 ^{†††}	2,681,651	\$ 1,984,422
4.25% (6 Month			Give and Go Prepared		
EURIBOR +			Foods Corp.		
4.25%, Rate			6.50% (Commercial		
Floor: 4.25%) due			Prime Lending		
12/20/24 ^{†††}	EUR 149,592	138,565	Rate + 3.25%,		
Transcendia			Rate Floor: 4.25%)		
Holdings, Inc.			due 07/29/23	1,662,864	1,623,371
4.57% (3 Month USD			Certara, Inc.		
LIBOR + 3.50%,			4.95% (3 Month USD		
Rate Floor: 4.50%)			LIBOR + 3.50%,		
due 05/30/24	574,531	<u>371,147</u>	Rate Floor: 3.50%)		
Total Industrial		<u>25,894,677</u>	due 08/15/24 ^{†††}	1,650,342	1,369,783
CONSUMER, NON-CYCLICAL - 0.6%			CTI Foods Holding		
Springs Window			Co. LLC		
Fashions			8.77% (3 Month		
5.32% (3 Month USD			USD LIBOR +		
LIBOR + 4.25%,			7.00%, Rate		
Rate Floor: 4.25%)			Floor: 8.00%) due		
due 06/15/25 ^{†††}	6,252,205	5,439,419	05/03/24 ^{†††}	751,951	714,353
9.57% (3 Month USD			10.77% (3 Month		
LIBOR + 8.50%,			USD LIBOR +		
Rate Floor: 8.50%)			9.00%, Rate		
due 06/15/26	5,500,000	4,528,315	Floor: 10.00%)		
ScribeAmerica			due 05/03/24	369,644	340,073
Intermediate			Nellson Nutraceutical		
Holdco LLC			5.70% (3 Month USD		
(Healthchannels)			LIBOR + 4.25%		
5.11% (1 Month USD			and Commercial		
LIBOR + 4.50%,			Prime Lending		
Rate Floor: 4.50%)			Rate + 3.25%,		
due 04/03/25 ^{†††}	4,644,602	4,040,804	Rate Floor: 5.25%)		
BCPE Eagle Buyer LLC			due 12/23/21	978,380	763,136
5.25% (3 Month USD			EyeCare Partners LLC		
LIBOR + 4.25%,			4.82% (3 Month USD		
Rate Floor: 5.25%)			LIBOR + 3.75%,		
due 03/18/24	2,818,849	2,114,137	Rate Floor: 3.75%)		
			due 02/18/27	810,811	648,649

MACRO OPPORTUNITIES FUND

	FACE AMOUNT	VALUE		FACE AMOUNT	VALUE
Recess Holdings, Inc. 5.20% (3 Month USD LIBOR + 3.75%, Rate Floor: 4.75%) due 09/30/24	779,531	\$ 623,625			
Moran Foods LLC due 12/05/23 ¹³	1,737,622	<u>86,881</u>			
Total Consumer, Non-cyclical		<u>24,276,968</u>			
FINANCIAL - 0.2%					
Teneo Holdings LLC 6.25% (3 Month USD LIBOR + 5.25%, Rate Floor: 6.25%) due 07/11/25 ^{†††}	5,522,250	4,417,800			
Camelia Bidco Banc Civica 5.48% (3 Month GBP LIBOR + 4.75%, Rate Floor: 4.75%) due 10/14/24	GBP 3,000,000	3,095,860			
Aretec Group, Inc. 5.24% (1 Month USD LIBOR + 4.25%, Rate Floor: 4.25%) due 10/01/25	3,851,250	<u>2,522,569</u>			
Total Financial		<u>10,036,229</u>			
ENERGY - 0.1%					
SeaPort Financing LLC 6.49% (1 Month USD LIBOR + 5.50%, Rate Floor: 5.50%) due 10/31/25 ^{†††}	3,110,625	2,737,350			
Permian Production Partners LLC due 05/20/24 ^{†††.13}	11,732,500	1,759,875			
Ultra Petroleum, Inc. 5.45% (1 Month USD LIBOR + 4.00%, Rate Floor: 5.00%) (in-kind rate was 0.25%) due 04/12/24 ³	1,551,004	730,259			
			Summit Midstream Partners, LP 7.00% (1 Month USD LIBOR + 6.00%, Rate Floor: 7.00%) due 05/13/22	1,056,868	\$ 391,041
			Cavilan Resources LLC 7.00% (1 Month USD LIBOR + 6.00%, Rate Floor: 7.00%) due 03/01/24	2,050,000	<u>184,500</u>
			Total Energy		<u>5,803,025</u>
			BASIC MATERIALS - 0.1%		
			ICP Industrial, Inc. 5.07% (3 Month USD LIBOR + 4.00%, Rate Floor: 5.00%) due 11/03/23	2,447,915	2,203,124
			LTI Holdings, Inc. 4.49% (1 Month USD LIBOR + 3.50%, Rate Floor: 3.50%) due 09/06/25	1,477,500	<u>1,082,269</u>
			Total Basic Materials		<u>3,285,393</u>
			UTILITIES - 0.0%		
			Panda Power 7.95% (3 Month USD LIBOR + 6.50%, Rate Floor: 7.50%) due 08/21/20	2,357,695	<u>1,956,887</u>
			Total Senior Floating Rate Interests (Cost \$248,395,882)		<u>191,569,447</u>
			MUNICIPAL BONDS^{††} - 0.9%		
			NEW YORK - 0.6%		
			New York City Transitional Finance Authority Future Tax Secured Revenue Revenue Bonds 0.80% (VRDN) due 02/01/45 ¹⁶	4,990,000	4,990,000
			0.75% (VRDN) due 02/01/45 ¹⁶	3,870,000	3,870,000

MACRO OPPORTUNITIES FUND

	FACE AMOUNT	VALUE		FACE AMOUNT	VALUE
Triborough Bridge & Tunnel Authority Revenue Bonds 0.87% (VRDN) due 01/01/33 ¹⁶	8,390,000	\$ 8,390,000			
City of New York New York General Obligation Unlimited 0.80% (VRDN) due 03/01/42 ¹⁶	5,020,000	5,020,000			
	0.75% (VRDN) due 03/01/40 ¹⁶	2,840,000			<u>2,840,000</u>
Total New York		<u>25,110,000</u>			
ILLINOIS - 0.2%					
Illinois Finance Authority Revenue Bonds 0.75% (VRDN) due 08/15/42 ¹⁶	6,225,000	<u>6,225,000</u>			
PENNSYLVANIA - 0.1%					
Hospitals & Higher Education Facilities Authority of Philadelphia Revenue Bonds 0.75% (VRDN) due 07/01/41 ¹⁶	2,355,000	2,355,000			
	0.76% (VRDN) due 07/01/25 ¹⁶	2,200,000			<u>2,200,000</u>
Total Pennsylvania		<u>4,555,000</u>			
Total Municipal Bonds (Cost \$35,890,000)		<u>35,890,000</u>			
FOREIGN GOVERNMENT DEBT^{††} - 0.6%					
Government of Japan 0.10% due 04/15/20 JPY 1,972,900,000		18,351,466			
	0.00% due 04/13/20 ⁴ JPY 640,000,000	5,952,931			<u>5,952,931</u>
Total Foreign Government Debt (Cost \$24,085,455)		<u>24,304,397</u>			
			SENIOR FIXED RATE INTERESTS^{†††} - 0.1%		
			COMMUNICATIONS - 0.1%		
			MHGE Parent LLC 11.00% due 04/20/22 ¹	4,700,000	\$ 4,042,000
			Total Senior Fixed Rate Interests (Cost \$4,639,377)		<u>4,042,000</u>
			REPURCHASE AGREEMENTS^{††,14} - 3.7%		
			Societe Generale issued 03/09/20 at 1.30%		
			due 04/01/20	22,458,000	22,458,000
			issued 07/26/19 at 2.18%		
			due 04/01/20	21,200,000	21,200,000
			issued 03/09/20 at 2.27%		
			due 04/01/20	9,700,318	9,700,318
			issued 02/07/20 at 2.27%		
			due 04/01/20	5,253,345	5,253,345
			issued 07/09/19 at 2.27%		
			due 04/01/20	4,874,329	4,874,329
			issued 11/14/19 at 2.18%		
			due 04/01/20	4,758,000	4,758,000
			issued 03/24/20 at 2.27%		
			due 04/01/20	3,000,000	3,000,000
			issued 08/15/19 at 2.27%		
			due 04/01/20	2,787,790	2,787,790
			issued 07/22/19 at 2.27%		
			due 04/01/20	2,405,525	2,405,525
			issued 03/17/20 at 2.27%		
			due 04/01/20	2,307,845	2,307,845
			issued 01/08/20 at 2.27%		
			due 04/01/20	2,171,805	2,171,805

MACRO OPPORTUNITIES FUND

	FACE AMOUNT	VALUE		FACE AMOUNT	VALUE
issued 03/25/20 at 2.27% due 04/01/20	1,816,261	\$ 1,816,261	issued 03/26/20 at (0.15)% open maturity ¹⁵	454,000	\$ 454,000
issued 01/07/20 at 2.27% due 04/01/20	1,629,948	1,629,948	issued 10/16/19 at (0.15)% open maturity ¹⁵	316,000	316,000
issued 11/14/19 at 2.27% due 04/01/20	1,269,000	1,269,000	issued 01/14/20 at (0.15)% open maturity ¹⁵	151,000	151,000
issued 07/15/19 at 2.27% due 04/01/20	1,251,803	1,251,803	issued 03/24/20 at (0.25)% open maturity ¹⁵	133,000	133,000
issued 02/06/20 at 2.27% due 04/01/20	868,849	868,849	issued 03/27/20 at (0.35)% open maturity ¹⁵	46,000	46,000
BNP Paribas			Barclays Capital, Inc.		
issued 01/31/20 at 1.93% due 05/04/20	29,807,502	29,807,502	issued 10/24/19 at (0.45)% open maturity ¹⁵	4,270,000	4,270,000
issued 02/12/20 at 1.93% due 05/04/20	12,427,000	12,427,000	issued 03/27/20 at (0.45)% open maturity ¹⁵	719,120	719,120
issued 03/09/20 at 1.93% due 05/04/20	3,800,710	3,800,710	issued 12/16/19 at (0.45)% open maturity ¹⁵	707,875	707,875
issued 03/27/20 at 1.93% due 05/04/20	2,445,034	2,445,034	issued 02/07/20 at (14.00)% open maturity ¹⁵	388,341	388,341
issued 02/18/20 at 1.93% due 05/04/20	1,770,000	1,770,000	issued 11/22/19 at (14.00)% open maturity ¹⁵	130,250	130,250
Citigroup Global Markets, Inc.			issued 02/06/20 at (14.00)% open maturity ¹⁵	121,416	121,416
issued 10/24/19 at (0.25)% open maturity ¹⁵	4,270,000	4,270,000	issued 03/23/20 at (0.25)% open maturity ¹⁵	76,250	76,250
issued 03/27/20 at (0.45)% open maturity ¹⁵	1,164,000	1,164,000	issued 03/27/20 at (0.65)% open maturity ¹⁵	46,337	46,337
issued 01/27/20 at (0.25)% open maturity ¹⁵	737,000	737,000	BofA Securities, Inc.		
issued 03/12/20 at (0.40)% open maturity ¹⁵	534,000	534,000	issued 03/26/20 at (0.10)% open maturity ¹⁵	1,415,910	1,415,910

MACRO OPPORTUNITIES FUND

	FACE AMOUNT	VALUE		NOTIONAL VALUE	VALUE
issued 03/16/20 at (0.15)% open maturity ¹⁵	966,194	\$ 966,194	Goldman Sachs International 2Y- 10 CMS CAP		
RBC Capital Markets LLC issued 03/23/20 at (0.20)% open maturity ¹⁵	171,563	<u>171,563</u>	Expiring July 2022 with strike price of \$0.61	1,417,800,000	\$ 1,928,208
Total Repurchase Agreements (Cost \$154,821,320)		<u>154,821,320</u>	Goldman Sachs International 2Y- 10 CMS CAP		
COMMERCIAL PAPER^{††} - 2.0%			Expiring July 2022 with strike price of \$0.40	463,200,000	986,616
American Electric Power 1.81% due 04/01/20 ^{4,6}	30,000,000	30,000,000	Bank of America, N.A. 2Y-10 CMS CAP		
Nasdaq, Inc. 1.76% due 04/01/20 ^{4,6}	20,000,000	20,000,000	Expiring July 2022 with strike price of \$0.61	82,200,000	<u>111,792</u>
CBS Corp. 1.85% due 04/20/20 ^{4,6}	20,000,000	19,979,945	Total Put options		<u>11,625,000</u>
Bemis Co., Inc. 1.75% due 04/07/20 ^{4,6}	12,400,000	<u>12,396,383</u>	Total OTC Options Purchased (Cost \$12,768,924)		<u>11,625,000</u>
Total Commercial Paper (Cost \$82,376,328)		<u>82,376,328</u>	Total Investments - 101.2% (Cost \$4,656,182,820)		<u>\$4,249,955,297</u>
	NOTIONAL VALUE			FACE AMOUNT	
OTC OPTIONS PURCHASED^{††} - 0.3%			CORPORATE BONDS SOLD SHORT^{††} - (0.3)%		
Put options on:			FINANCIAL - (0.0)%		
Morgan Stanley Capital Services LLC 2Y-10 CMS CAP			Enova International, Inc. 8.50% due 09/15/25 ⁶	110,000	(94,600)
Expiring July 2022 with strike price of \$0.40	2,186,900,000	4,658,097	Acrisure LLC / Acrisure Finance, Inc. 7.00% due 11/15/25 ⁶	1,000,000	<u>(860,000)</u>
Bank of America, N.A. 2Y-10 CMS CAP			Total Financial		<u>(954,600)</u>
Expiring July 2022 with strike price of \$0.40	1,849,900,000	3,940,287	CONSUMER, NON-CYCLICAL - (0.0)%		
			Quorum Health Corp. 11.63% due 04/15/23	800,000	(520,000)

MACRO OPPORTUNITIES FUND

	FACE AMOUNT	VALUE
Tenet Healthcare Corp. 8.13% due 04/01/22	2,425,000	\$ (2,309,813)
Total Consumer, Non-cyclical		<u>(2,829,813)</u>
INDUSTRIAL - (0.1)%		
Park-Ohio Industries, Inc. 6.63% due 04/15/27	1,400,000	(1,106,581)
Spirit AeroSystems, Inc. 4.60% due 06/15/28	2,294,000	(1,949,447)
Total Industrial		<u>(3,056,028)</u>
TECHNOLOGY - (0.2)%		
Seagate HDD Cayman 4.75% due 01/01/25	7,678,000	(7,634,849)
Total Corporate Bonds Sold Short (Proceeds \$15,380,086)		<u>(14,475,290)</u>
Other Assets & Liabilities, net - (0.9)%		<u>(36,329,742)</u>
Total Net Assets - 100.0%		<u>\$4,199,150,265</u>

Futures Contracts

Description	Number of Contracts	Expiration Date	Notional Amount	Value and Unrealized Depreciation**
Commodity Futures Contracts Sold Short[†]				
WTI Crude Futures Contracts	2,525	Nov 2020	\$ 84,234,000	\$ (294,252)

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

Counterparty	Exchange	Index	Protection Premium Rate	Payment Frequency	Maturity Date	
BofA Securities, Inc.	ICE	CDX.NA.HY.33.V3	5.00%	Quarterly	12/20/24	
Counterparty			Notional Amount	Value	Upfront Premiums Received	Unrealized Appreciation**
BofA Securities, Inc.			\$ 326,506,600	\$ (19,906,640)	\$ (20,602,861)	\$ 696,221

MACRO OPPORTUNITIES FUND

Centrally Cleared Interest Rate Swap Agreements^{††}

Counterparty	Exchange	Floating Rate Type	Floating Rate Index	Fixed Rate	Payment Frequency	Maturity Date
BofA Securities, Inc.	CME	Receive	3-Month USD LIBOR	3.18%	Quarterly	11/07/23
BofA Securities, Inc.	CME	Receive	3-Month USD LIBOR	3.14%	Quarterly	11/06/21

Counterparty	Notional Amount	Value	Upfront Premiums Paid (Received)	Unrealized Depreciation**
BofA Securities, Inc.	\$ 30,090,000	\$ (2,916,009)	\$ (4,288)	\$ (2,911,721)
BofA Securities, Inc.	830,000,000	(34,607,547)	113,245	(34,720,792)
		<u>\$ (37,523,556)</u>	<u>\$ 108,957</u>	<u>\$ (37,632,513)</u>

OTC Interest Rate Swap Agreements^{††}

Counterparty	Floating Rate Type	Floating Rate Index	Fixed Rate	Payment Frequency	Maturity Date
Goldman Sachs International	Pay	3-Month ILS TELBOR	1.07%	Quarterly	03/13/30
Goldman Sachs International	Pay	3-Month ILS TELBOR	0.95%	Quarterly	03/13/30

Counterparty	Notional Amount	Value	Upfront Premiums Paid (Received)	Unrealized Depreciation
Goldman Sachs International	ILS 165,343,500	\$ (545,225)	\$ —	\$ (545,225)
Goldman Sachs International	ILS 165,343,500	(809,305)	—	(809,305)
		<u>\$ (1,354,530)</u>	<u>\$ —</u>	<u>\$ (1,354,530)</u>

Total Return Swap Agreements

Counterparty	Reference Obligation	Financing Rate Receive	Payment Frequency	Maturity Date	Units	Notional Amount	Value and Unrealized Appreciation (Depreciation)
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OTC Fixed Income Index Swap Agreements Sold Short^{††}

BNP Paribas	iShares Core U.S. Aggregate Bond ETF	(1.88)% (3 Month USD LIBOR + 0.18%)	At Maturity	05/21/20	202,700	\$ 23,385,499	\$ (194,592)
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OTC Fixed Income Index Swap Agreements^{††}

Bank of America, N.A.	iShares Core U.S. Aggregate Bond ETF	1.40% (Fixed rate)	At Maturity	05/21/20	202,700	\$ 23,385,499	\$ 1,082,418
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MACRO OPPORTUNITIES FUND
Total Return Swap Agreements (continued)

Counterparty	Reference Obligation	Financing Rate Pay	Payment Frequency	Maturity Date	Units	Notional Amount	Value and Unrealized Appreciation (Depreciation)
OTC Sovereign Debt Swap Agreements^{††}							
Deutsche Bank AG	Korea Monetary Stabilization Bond	2.20% (3 Month USD LIBOR + 0.45%)	At Maturity	08/04/21	N/A	\$ 23,395,980	\$ 15,659

Forward Foreign Currency Exchange Contracts^{††}

Counterparty	Contracts to Sell	Currency	Settlement Date	Settlement Value	Value at March 31, 2020	Unrealized Appreciation
JPMorgan Chase Bank, N.A.	5,702,202,000	MXN	11/25/20	\$ 288,340,790	\$ 232,565,540	\$ 55,775,250
Goldman Sachs International	4,677,515,000	MXN	08/25/20	231,505,160	193,183,455	38,321,705
Goldman Sachs International	3,805,184,000	MXN	11/25/20	193,397,843	155,195,251	38,202,592
JPMorgan Chase Bank, N.A.	4,676,586,000	MXN	08/25/20	231,303,568	193,145,087	38,158,481
Citibank N.A., New York	1,901,663,000	MXN	11/25/20	96,821,581	77,559,736	19,261,845
Citibank N.A., New York	303,500,000	BRL	07/01/20	75,789,060	58,366,507	17,422,553
Citibank N.A., New York	1,871,006,000	MXN	08/25/20	92,395,358	77,273,382	15,121,976
JPMorgan Chase Bank, N.A.	178,600,000	BRL	07/01/21	42,785,007	33,762,152	9,022,855
Citibank N.A., New York	122,150,000	BRL	07/01/21	29,677,306	23,090,967	6,586,339
Goldman Sachs International	70,300,000	BRL	07/01/20	18,254,999	13,519,491	4,735,508
Citibank N.A., New York	311,000,000	MXN	04/23/20	15,896,065	13,072,649	2,823,416
Citibank N.A., New York	6,320,158,500	JPY	07/01/21	62,232,010	59,659,161	2,572,849
Barclays Bank plc	6,018,007,500	JPY	07/01/21	59,168,297	56,807,006	2,361,291
Morgan Stanley Capital Services LLC	40,200,000	BRL	04/01/20	9,864,546	7,744,620	2,119,926
Goldman Sachs International	48,568,000	EUR	04/30/20	55,697,783	53,601,067	2,096,716
Barclays Bank plc	92,228,427	ILS	08/01/22	27,935,310	26,508,014	1,427,296
Goldman Sachs International	32,149,325	EUR	07/30/21	37,345,459	35,983,047	1,362,412
Citibank N.A., New York	148,000,000	MXN	04/08/20	7,534,107	6,234,168	1,299,939
Barclays Bank plc	132,210,000	MXN	04/08/20	6,828,817	5,569,049	1,259,768
Citibank N.A., New York	193,819,000	ILS	04/30/21	56,980,495	55,747,644	1,232,851
Citibank N.A., New York	118,490,000	MXN	04/02/20	6,027,418	4,995,320	1,032,098
JPMorgan Chase Bank, N.A.	29,016,000	EUR	07/30/21	33,489,397	32,476,082	1,013,315

MACRO OPPORTUNITIES FUND

Forward Foreign Currency Exchange Contracts^{††} (continued)

Counterparty	Contracts to Sell	Currency	Settlement Date	Settlement Value	Value at March 31, 2020	Unrealized Appreciation
JPMorgan Chase						
Bank, N.A.	5,621,809,500	JPY	09/01/20	\$ 53,437,730	\$ 52,610,496	\$ 827,234
Citibank N.A., New York	5,229,613,500	JPY	06/01/20	49,474,130	48,776,655	697,475
Bank of America, N.A.	79,971,800	ILS	04/30/21	23,698,471	23,002,076	696,395
Goldman Sachs						
International	57,434,200	ILS	01/31/22	17,016,599	16,488,526	528,073
Deutsche Bank AG	28,528,010,536	KRW	08/04/21	24,328,851	23,808,365	520,486
Bank of America, N.A.	9,065,200	EUR	06/15/20	10,424,754	10,022,726	402,028
Goldman Sachs						
International	8,850,000	BRL	07/01/21	2,073,328	1,672,985	400,343
Goldman Sachs						
International	7,943,840	EUR	06/15/20	9,140,023	8,782,920	357,103
Goldman Sachs						
International	72,830,756	ILS	02/01/21	21,256,020	20,908,259	347,761
Bank of America, N.A.	2,288,143,500	JPY	06/22/20	21,641,384	21,360,106	281,278
Bank of America, N.A.	1,973,886,450	JPY	04/15/20	18,618,233	18,373,026	245,207
Goldman Sachs						
International	38,713,300	ILS	04/30/21	11,336,276	11,135,003	201,273
Barclays Bank plc	9,239,000	GBP	04/17/20	11,651,729	11,491,445	160,284
Morgan Stanley Capital Services LLC	21,042,000	EUR	06/30/20	23,429,636	23,277,443	152,193
JPMorgan Chase						
Bank, N.A.	833,416,500	JPY	06/01/20	7,876,911	7,773,284	103,627
Bank of America, N.A.	7,363,900	ILS	01/31/22	2,183,190	2,114,069	69,121
Barclays Bank plc	2,536,000	EUR	04/17/20	2,843,386	2,797,230	46,156
Goldman Sachs						
International	3,968,000	CAD	04/17/20	2,866,120	2,821,292	44,828
Citibank N.A., New York	1,924,258	ILS	04/30/20	556,891	543,942	12,949
Goldman Sachs						
International	92,466,974	JPY	06/22/20	875,100	863,191	11,909
Barclays Bank plc	684,673	ILS	08/02/21	204,026	196,804	7,222
Bank of America, N.A.	793,970	ILS	04/30/20	231,602	224,436	7,166
Goldman Sachs						
International	239,325	EUR	07/30/20	272,041	264,992	7,049
Barclays Bank plc	688,427	ILS	07/31/20	201,303	195,817	5,486
JPMorgan Chase						
Bank, N.A.	216,000	EUR	07/30/20	244,084	239,165	4,919
Goldman Sachs						
International	384,350	ILS	04/30/20	110,656	108,646	2,010
Bank of America, N.A.	383,900	ILS	02/01/21	112,169	110,210	1,959
Deutsche Bank AG	74,504,872	KRW	05/11/20	62,572	61,242	1,330
Deutsche Bank AG	76,160,536	KRW	08/05/20	64,184	62,857	1,327
Deutsche Bank AG	76,160,536	KRW	11/04/20	64,379	63,078	1,301
Deutsche Bank AG	76,160,536	KRW	02/04/21	64,571	63,273	1,298

MACRO OPPORTUNITIES FUND

Forward Foreign Currency Exchange Contracts^{††} (continued)

Counterparty	Contracts to Sell	Currency	Settlement Date	Settlement Value	Value at March 31, 2020	Unrealized Appreciation (Depreciation)
Deutsche Bank AG	73,677,040	KRW	05/07/21	\$ 62,624	\$ 61,368	\$ 1,256
Citibank N.A., New York	3,158,500	JPY	01/04/21	30,823	29,667	1,156
Barclays Bank plc	3,007,500	JPY	01/04/21	29,300	28,249	1,051
Citibank N.A., New York	3,158,500	JPY	07/01/20	30,507	29,496	1,011
Barclays Bank plc	3,007,500	JPY	07/01/20	29,011	28,086	925
JPMorgan Chase Bank, N.A.	210,000	GBP	04/17/20	260,332	261,197	(865)
Citibank N.A., New York	4,252,000	ILS	06/16/20	1,173,907	1,205,610	(31,703)
BNP Paribas	2,940,400	ILS	06/16/20	801,968	833,719	(31,751)
Goldman Sachs International	3,763,500	ILS	06/16/20	1,017,713	1,067,101	(49,388)
Citibank N.A., New York	640,000,000	JPY	04/13/20	5,848,462	5,956,459	(107,997)
						\$ 269,141,466

Counterparty	Contracts to Buy	Currency	Settlement Date	Settlement Value	Value at March 31, 2020	Unrealized Appreciation
Goldman Sachs International	312,504,100	ILS	04/30/21	\$ 87,609,812	\$ 89,884,724	\$ 2,274,912
Goldman Sachs International	92,228,427	ILS	08/01/22	24,775,937	26,508,014	1,732,077
Goldman Sachs International	64,798,100	ILS	01/31/22	17,651,727	18,602,596	950,869
Goldman Sachs International	73,215,708	ILS	02/01/21	20,494,850	21,018,770	523,920
Bank of America, N.A.	2,288,143,500	JPY	06/22/20	20,913,477	21,360,106	446,629
JPMorgan Chase Bank, N.A.	1,532,000	GBP	04/17/20	1,809,664	1,905,497	95,833
Citibank N.A., New York	4,434,000	ILS	06/16/20	1,189,440	1,257,214	67,774
Goldman Sachs International	3,939,000	ILS	06/16/20	1,050,400	1,116,862	66,462
BNP Paribas	7,873,500	ILS	06/16/20	2,169,787	2,232,448	62,661
Goldman Sachs International	3,102,578	ILS	04/30/20	856,062	877,026	20,964
Morgan Stanley Capital Services LLC	510,000	GBP	04/17/20	618,931	634,337	15,406
Goldman Sachs International	92,466,974	JPY	06/22/20	848,899	863,191	14,292
Goldman Sachs International	688,427	ILS	07/31/20	182,123	195,817	13,694
Goldman Sachs International	684,673	ILS	08/02/21	183,706	196,804	13,098
JPMorgan Chase Bank, N.A.	260,000	EUR	04/17/20	282,283	286,782	4,499

MACRO OPPORTUNITIES FUND

Counterparty	Contracts to Buy	Currency	Settlement Date	Settlement Value	Value at March 31, 2020	Unrealized Appreciation (Depreciation)
JPMorgan Chase Bank, N.A.	147,000	CAD	04/17/20	\$ 100,633	\$ 104,519	\$ 3,886
JPMorgan Chase Bank, N.A.	6,166,000	JPY	07/01/20	59,499	57,582	(1,917)
JPMorgan Chase Bank, N.A.	6,166,000	JPY	01/04/21	59,867	57,915	(1,952)
Goldman Sachs International	455,325	EUR	07/30/20	516,543	504,157	(12,386)
JPMorgan Chase Bank, N.A.	17,009,040	EUR	06/15/20	19,146,464	18,805,646	(340,818)
Citibank N.A., New York	186,900,000	BRL	07/01/20	36,457,622	35,942,999	(514,623)
Morgan Stanley Capital Services LLC	40,200,000	BRL	04/01/20	8,586,780	7,744,620	(842,160)
Citibank N.A., New York	309,600,000	BRL	07/01/21	59,488,074	58,526,102	(961,972)
Goldman Sachs International	48,568,000	EUR	04/30/20	54,585,236	53,601,067	(984,169)
Goldman Sachs International	118,490,000	MXN	04/02/20	6,169,303	4,995,320	(1,173,983)
Morgan Stanley Capital Services LLC	186,900,000	BRL	07/01/20	37,284,552	35,942,999	(1,341,553)
Citibank N.A., New York	6,063,030,000	JPY	06/01/20	58,207,975	56,549,939	(1,658,036)
Goldman Sachs International	61,165,325	EUR	07/30/21	70,187,210	68,459,129	(1,728,081)
JPMorgan Chase Bank, N.A.	5,621,809,500	JPY	09/01/20	54,456,957	52,610,496	(1,846,461)
Goldman Sachs International	280,210,000	MXN	04/08/20	14,575,823	11,803,217	(2,772,606)
Goldman Sachs International	311,000,000	MXN	04/23/20	16,129,451	13,072,649	(3,056,802)
JPMorgan Chase Bank, N.A.	12,338,166,000	JPY	07/01/21	120,472,255	116,466,167	(4,006,088)
Citibank N.A., New York	1,901,663,000	MXN	11/25/20	92,721,532	77,559,736	(15,161,796)
Citibank N.A., New York	1,871,006,000	MXN	08/25/20	96,443,608	77,273,382	(19,170,226)
Goldman Sachs International	3,742,941,000	MXN	08/25/20	192,632,992	154,585,132	(38,047,860)
JPMorgan Chase Bank, N.A.	4,752,764,000	MXN	11/25/20	232,079,966	193,842,506	(38,237,460)
Goldman Sachs International	4,754,622,000	MXN	11/25/20	232,336,237	193,918,285	(38,417,952)
JPMorgan Chase Bank, N.A.	5,611,160,000	MXN	08/25/20	287,218,253	231,743,410	(55,474,843)
						<u>\$ (219,446,768)</u>

MACRO OPPORTUNITIES FUND

- 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, 2020. The total market value of fair valued securities amounts to \$248,470,240, (cost \$251,622,388) or 5.9% of total net assets.

² Affiliated issuer.

³ Payment-in-kind security.

⁴ Rate indicated is the effective yield at the time of purchase.

⁵ Rate indicated is the 7-day yield as of March 31, 2020.

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 \$1,457,091,507 (cost \$1,654,045,506), or 34.7% of total net assets.

⁷ Variable rate security. Rate indicated is the rate effective at March 31, 2020. 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 has no stated coupon. However, it is expected to receive residual cash flow payments on defined deal dates.

⁹ 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 \$29,888,338 (cost \$38,585,125), or 0.7% of total net assets.

¹⁰ 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, 2020.

¹¹ Security is an interest-only strip.

¹² All or a portion of this security is pledged as reverse repurchase agreements collateral. At March 31, 2020, the total market value of the pledged securities was \$76,811,687.

¹³ Security is in default of interest and/or principal obligations.

¹⁴ Repurchase Agreements — The interest rate on repurchase agreements is market driven and based on the underlying collateral obtained.

¹⁵ 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, 2020.

¹⁶ The rate is adjusted periodically by the counterparty, allows the holder to tender the security upon a rate reset, and is not based upon a set reference rate and spread. Rate indicated is the rate effective at March 31, 2020.

BofA — Bank of America

BRL — Brazilian Real

CAD — Canadian Dollar

CDX.NA.HY.33.V3 — Credit Default Swap North American High Yield Series 33 Index

CME — Chicago Mercantile Exchange

CMS — Constant Maturity Swap

CMT — Constant Maturity Treasury

EUR — Euro

EURIBOR — European Interbank Offered Rate

GBP — British Pound

ICE — Intercontinental Exchange

MACRO OPPORTUNITIES FUND

ILS — Israeli New Shekel

JPY — Japanese Yen

KRW — South Korean Won

LIBOR — London Interbank Offered Rate

MXN — Mexican Peso

plc — Public Limited Company

REMIC — Real Estate Mortgage Investment Conduit

TELBOR — Tel Aviv Interbank Offered Rate

VRDN — Variable Rate Demand Note

WAC — Weighted Average Coupon