

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

December 31, 2018

	Shares	Value
<b>COMMON STOCKS<sup>†</sup> - 1.4%</b>		
<b>Consumer, Non-cyclical - 0.4%</b>		
McKesson Corp.	7,399	\$ 817,367
Archer-Daniels-Midland Co.	19,747	809,035
Cardinal Health, Inc.	16,176	721,450
Medtronic plc	7,277	661,916
Molson Coors Brewing Co. — Class B	11,344	637,079
Tyson Foods, Inc. — Class A	11,581	618,425
Pfizer, Inc.	14,027	612,279
Amgen, Inc.	3,095	602,504
Anthem, Inc.	2,119	556,513
Kimberly-Clark Corp.	4,756	541,899
Post Holdings, Inc.*	6,038	538,167
Baxter International, Inc.	7,799	513,330
Humana, Inc.	1,748	500,767
Performance Food Group Co.*	14,002	451,845
Western Union Co.	24,077	410,754
CVS Health Corp.	6,212	407,010
Abbott Laboratories	5,602	405,193
Central Garden & Pet Co. — Class A*	12,941	404,406
Mondelez International, Inc. — Class A	9,893	396,017
Sysco Corp.	6,261	392,314
Premier, Inc. — Class A*	10,244	382,613
IQVIA Holdings, Inc.*	3,208	372,673
Thermo Fisher Scientific, Inc.	1,632	365,225
UnitedHealth Group, Inc.	1,416	352,754
Kellogg Co.	6,037	344,169
Procter & Gamble Co.	3,692	339,368
Bio-Rad Laboratories, Inc. — Class A*	1,413	328,127
Molina Healthcare, Inc.*	2,813	326,927
Hill-Rom Holdings, Inc.	3,592	318,072
Quest Diagnostics, Inc.	3,768	313,761
MEDNAX, Inc.*	9,349	308,517
Ingredion, Inc.	3,364	307,470
Flowers Foods, Inc.	16,034	296,148
McCormick & Company, Inc.	1,903	264,974
Danaher Corp.	2,460	253,675
Laboratory Corporation of America Holdings*	1,978	249,940
Bruker Corp.	8,243	245,394
HCA Healthcare, Inc.	1,942	241,682
US Foods Holding Corp.*	7,507	237,521
Innoviva, Inc.*	13,512	235,785
CoreLogic, Inc.*	7,039	235,243
Herbalife Nutrition Ltd.*	3,561	209,921
AbbVie, Inc.	2,273	209,548
Kroger Co.	7,584	208,560
Sabre Corp.	9,627	208,328
PepsiCo, Inc.	1,874	207,039
Kraft Heinz Co.	4,714	202,891
AMERCO	613	201,132
Merck & Company, Inc.	2,598	198,513
ICU Medical, Inc.*	861	197,711
Edwards Lifesciences Corp.*	1,286	196,977
Brown-Forman Corp. — Class B	4,026	191,557
Simply Good Foods Co.*	10,125	191,362
Universal Health Services, Inc. — Class B	1,636	190,692
Amedisys, Inc.*	1,628	190,655
Teleflex, Inc.	732	189,207
Bristol-Myers Squibb Co.	3,620	188,168
Hershey Co.	1,755	188,101
Quanta Services, Inc.	6,192	186,379
CONMED Corp.	2,875	184,575
Colgate-Palmolive Co.	3,088	183,798
Biogen, Inc.*	606	182,358
IDEXX Laboratories, Inc.*	976	181,556
WellCare Health Plans, Inc.*	760	179,428
Ligand Pharmaceuticals, Inc. — Class B*	1,302	176,681
Altria Group, Inc.	3,570	176,322
Zoetis, Inc.	2,057	175,956
Estee Lauder Companies, Inc. — Class A	1,349	175,505
Mylan N.V.*	6,404	175,470
Cardtronics plc — Class A*	6,638	172,588
Gilead Sciences, Inc.	2,748	171,887
Darling Ingredients, Inc.*	8,849	170,255
Vector Group Ltd.	17,406	169,360
PRA Health Sciences, Inc.*	1,839	169,114
Centene Corp.*	1,405	161,997
Catalent, Inc.*	5,020	156,524
Pilgrim's Pride Corp.*	9,928	153,983
Alexion Pharmaceuticals, Inc.*	1,576	153,439
Constellation Brands, Inc. — Class A	952	153,101
Allergan plc	1,127	150,635
Philip Morris International, Inc.	2,219	148,141
Jazz Pharmaceuticals plc*	1,172	145,281
Targus Group International Equity, Inc.*,†††,1,3	12,773	32,973
<b>Total Consumer, Non-cyclical</b>		<b>24,775,976</b>
<b>Industrial - 0.2%</b>		
Genesee & Wyoming, Inc. — Class A*	9,755	722,065
Kansas City Southern	6,609	630,829
Union Pacific Corp.	4,350	601,301
FedEx Corp.	3,353	540,940
Regal Beloit Corp.	7,206	504,780
Eaton Corporation plc	7,327	503,072
Cummins, Inc.	3,466	463,196
Norfolk Southern Corp.	3,005	449,368
TE Connectivity Ltd.	5,683	429,805
Parker-Hannifin Corp.	2,611	389,405
Caterpillar, Inc.	3,027	384,641
Boise Cascade Co.	14,945	356,438
Arrow Electronics, Inc.*	4,744	327,099
CSX Corp.	5,159	320,529
EMCOR Group, Inc.	5,292	315,880
AECOM*	11,818	313,177

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<b>COMMON STOCKS<sup>†</sup> - 1.4% (continued)</b>		
<b>Industrial - 0.2% (continued)</b>		
Avnet, Inc.	8,533	\$ 308,041
Landstar System, Inc.	3,168	303,083
AGCO Corp.	5,328	296,610
J.B. Hunt Transport Services, Inc.	3,118	290,099
Masco Corp.	9,760	285,382
Gibraltar Industries, Inc.*	7,828	278,599
Jabil, Inc.	10,286	254,990
Corning, Inc.	8,230	248,628
Louisiana-Pacific Corp.	11,172	248,242
Expeditors International of Washington, Inc.	3,629	247,099
Trinseo S.A.	5,059	231,601
Snap-on, Inc.	1,568	227,815
Tech Data Corp.*	2,725	222,932
Greenbrier Companies, Inc.	5,171	204,461
Ryder System, Inc.	4,216	203,000
Stericycle, Inc.*	5,500	201,795
Heartland Express, Inc.	10,691	195,645
CH Robinson Worldwide, Inc.	2,324	195,425
Oshkosh Corp.	3,141	192,575
Trinity Industries, Inc.	9,072	186,792
EnerSys	2,404	186,574
Sonoco Products Co.	3,502	186,061
Waters Corp.*	986	186,009
Old Dominion Freight Line, Inc.	1,486	183,506
Vishay Intertechnology, Inc.	10,188	183,486
Saia, Inc.*	3,278	182,978
Spirit AeroSystems Holdings, Inc. — Class A	2,518	181,523
Werner Enterprises, Inc.	6,062	179,071
Gentex Corp.	8,798	177,808
United Parcel Service, Inc. — Class B	1,791	174,676
Knight-Swift Transportation Holdings, Inc.	6,935	173,860
Pentair plc	4,487	169,519
Schneider National, Inc. — Class B	9,042	168,814
Packaging Corporation of America	2,004	167,254
Johnson Controls International plc	5,459	161,859
Rexnord Corp.*	6,829	156,726
Textron, Inc.	3,396	156,182
Belden, Inc.	3,731	155,844
Crane Co.	2,129	153,671
XPO Logistics, Inc.*	2,560	146,022
<b>Total Industrial</b>		<b>15,506,782</b>
<b>Utilities - 0.2%</b>		
TexGen Power LLC <sup>*,††</sup>	233,394	8,985,669
Exelon Corp.	15,314	690,661
Portland General Electric Co.	14,333	657,168
National Fuel Gas Co.	12,793	654,746
El Paso Electric Co.	11,945	598,803
UGI Corp.	10,468	558,468
PNM Resources, Inc.	13,077	537,334
OGE Energy Corp.	11,430	447,942
FirstEnergy Corp.	10,529	395,364
AES Corp.	26,367	381,267
Entergy Corp.	3,821	328,873
Consolidated Edison, Inc.	3,584	274,033
Ameren Corp.	4,094	267,052
NRG Energy, Inc.	6,095	241,362
Edison International	3,599	204,315
Pinnacle West Capital Corp.	2,123	180,879
<b>Total Utilities</b>		<b>15,403,936</b>
<b>Energy - 0.2%</b>		
Maverick Natural Resources, LLC <sup>*,††,1</sup>	7,168	5,288,857
SandRidge Energy, Inc.*	488,408	3,716,785
Chevron Corp.	6,688	727,588
Exxon Mobil Corp.	9,906	675,490
Phillips 66	7,586	653,534
Valero Energy Corp.	6,701	502,374
Occidental Petroleum Corp.	7,511	461,025
Approach Resources, Inc.*	357,054	311,351
ConocoPhillips	4,901	305,577
ONEOK, Inc.	4,158	224,324
Kinder Morgan, Inc.	12,252	188,436
Murphy USA, Inc.*	2,403	184,166
Williams Companies, Inc.	7,953	175,363
HollyFrontier Corp.	3,311	169,258
PBF Energy, Inc. — Class A	5,174	169,035
Delek US Holdings, Inc.	5,130	166,776
Titan Energy LLC*	35,116	10,535
<b>Total Energy</b>		<b>13,930,474</b>
<b>Technology - 0.1%</b>		
HP, Inc.	21,282	435,430
Citrix Systems, Inc.	4,243	434,738
Amdocs Ltd.	6,750	395,415
DXC Technology Co.	7,154	380,378
Intel Corp.	7,212	338,459
Cirrus Logic, Inc.*	9,913	328,913
Fidelity National Information Services, Inc.	3,182	326,314
Cognizant Technology Solutions Corp. — Class A	5,119	324,954
Skyworks Solutions, Inc.	4,628	310,169
QUALCOMM, Inc.	4,812	273,851
Leidos Holdings, Inc.	4,779	251,949
Paychex, Inc.	3,745	243,987
Oracle Corp.	5,270	237,940
MAXIMUS, Inc.	3,460	225,211
j2 Global, Inc.	3,141	217,923
Maxim Integrated Products, Inc.	4,025	204,671
ON Semiconductor Corp.*	12,352	203,932
Seagate Technology plc	5,062	195,343
Analog Devices, Inc.	2,230	191,401
NetApp, Inc.	3,207	191,362

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	Shares	Value
<b>COMMON STOCKS<sup>†</sup> - 1.4% (continued)</b>		
<b>Technology - 0.1% (continued)</b>		
Take-Two Interactive Software, Inc.*	1,846	\$ 190,027
Accenture plc — Class A	1,330	187,543
Hewlett Packard Enterprise Co.	13,939	184,134
Texas Instruments, Inc.	1,928	182,196
CDK Global, Inc.	3,779	180,938
Qlik Technologies, Inc. - Class A* <sup>†††,1</sup>	177	180,638
Broadridge Financial Solutions, Inc.	1,776	170,940
Activision Blizzard, Inc.	3,596	167,466
Western Digital Corp.	4,239	156,716
Icad, Inc.*	37,475	138,657
Qlik Technologies, Inc.* <sup>†††,1</sup>	11,400	1
Qlik Technologies, Inc. - Class B* <sup>†††,1</sup>	43,738	—
Aspect Software Parent, Inc.* <sup>†††,1,3</sup>	117	—
<b>Total Technology</b>		<b>7,451,596</b>
<b>Financial - 0.1%</b>		
Senior Housing Properties Trust REIT	46,545	545,507
Ventas, Inc. REIT	8,076	473,173
Medical Properties Trust, Inc. REIT	27,309	439,129
Apartment Investment & Management Co. — Class A REIT	9,925	435,509
Equity Commonwealth REIT	12,119	363,691
Allstate Corp.	3,963	327,463
Park Hotels & Resorts, Inc. REIT	12,520	325,270
Hospitality Properties Trust REIT	13,343	318,631
Hartford Financial Services Group, Inc.	6,871	305,416
Aflac, Inc.	6,586	300,058
Host Hotels & Resorts, Inc. REIT	17,787	296,509
Piedmont Office Realty Trust, Inc. — Class A REIT	15,574	265,381
Omega Healthcare Investors, Inc. REIT	7,256	255,048
Weingarten Realty Investors REIT	10,232	253,856
EPR Properties REIT	3,689	236,207
Franklin Resources, Inc.	7,702	228,441
Prudential Financial, Inc.	2,697	219,940
Brixmor Property Group, Inc. REIT	14,967	219,865
Lazard Ltd. — Class A	5,796	213,931
Visa, Inc. — Class A	1,479	195,139
Travelers Companies, Inc.	1,565	187,409
Northern Trust Corp.	2,162	180,722
Summit Hotel Properties, Inc. REIT	18,052	175,646
Principal Financial Group, Inc.	3,904	172,439
JPMorgan Chase & Co.	1,753	171,128
State Street Corp.	2,653	167,325
Bank of New York Mellon Corp.	1,849	87,032
<b>Total Financial</b>		<b>7,359,865</b>
<b>Consumer, Cyclical - 0.1%</b>		
Delta Air Lines, Inc.	11,842	590,916
Southwest Airlines Co.	8,200	381,136
BorgWarner, Inc.	10,603	368,348
United Continental Holdings, Inc.*	4,306	360,541
PACCAR, Inc.	5,806	331,755
Allison Transmission Holdings, Inc.	7,266	319,050
JetBlue Airways Corp.*	18,230	292,774
Lions Gate Entertainment Corp. — Class A	16,870	271,607
Nu Skin Enterprises, Inc. — Class A	4,288	262,983
Alaska Air Group, Inc.	4,300	261,655
Copa Holdings S.A. — Class A	3,247	255,571
PulteGroup, Inc.	9,803	254,780
La-Z-Boy, Inc.	8,881	246,093
American Airlines Group, Inc.	7,031	225,765
NIKE, Inc. — Class B	2,809	208,259
Spirit Airlines, Inc.*	3,568	206,659
Meritor, Inc.*	12,058	203,901
Toll Brothers, Inc.	5,829	191,949
Hyatt Hotels Corp. — Class A	2,812	190,091
DR Horton, Inc.	5,462	189,313
Lowe's Companies, Inc.	2,046	188,969
Lennar Corp. — Class A	4,527	177,232
General Motors Co.	5,167	172,836
Darden Restaurants, Inc.	1,718	171,559
KB Home	8,828	168,615
Lear Corp.	1,367	167,950
TRI Pointe Group, Inc.*	15,212	166,267
Best Buy Company, Inc.	2,890	153,054
PVH Corp.	1,631	151,602
Delphi Technologies plc	10,539	150,918
<b>Total Consumer, Cyclical</b>		<b>7,282,148</b>
<b>Communications - 0.1%</b>		
Verizon Communications, Inc.	16,240	913,013
Cisco Systems, Inc.	13,291	575,899
Omnicom Group, Inc.	6,801	498,105
Juniper Networks, Inc.	11,860	319,152
InterDigital, Inc.	4,646	308,634
AMC Networks, Inc. — Class A*	5,587	306,615
Interpublic Group of Companies, Inc.	14,373	296,515
F5 Networks, Inc.*	1,699	275,289
Telephone & Data Systems, Inc.	7,746	252,055
Zayo Group Holdings, Inc.*	9,609	219,469
Shenandoah Telecommunications Co.	4,623	204,568
Scholastic Corp.	5,067	203,997

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	Shares	Value
<b>COMMON STOCKS<sup>†</sup> - 1.4% (continued)</b>		
<b>Communications - 0.1% (continued)</b>		
Alphabet, Inc. — Class C*	182	\$ 188,481
Facebook, Inc. — Class A*	1,319	172,908
Sirius XM Holdings, Inc.	30,196	172,419
TEGNA, Inc.	14,881	161,756
News Corp. — Class A	13,890	157,652
Cengage Learning Acquisitions, Inc.* <sup>††</sup>	21,660	97,470
<b>Total Communications</b>		<b>5,323,997</b>
<b>Basic Materials - 0.0%</b>		
Westlake Chemical Corp.	7,169	474,373
Cabot Corp.	8,984	385,773
Eastman Chemical Co.	4,938	361,017
Olin Corp.	15,362	308,930
LyondellBasell Industries N.V. — Class A	3,296	274,095
International Paper Co.	6,039	243,734
Huntsman Corp.	9,144	176,388
Chemours Co.	6,130	172,989
Celanese Corp. — Class A	1,903	171,213
Domtar Corp.	4,117	144,630
<b>Total Basic Materials</b>		<b>2,713,142</b>
<b>Total Common Stocks</b>		
(Cost \$113,036,729)		99,747,916
<b>PREFERRED STOCKS<sup>††</sup> - 0.1%</b>		
<b>Industrial - 0.1%</b>		
Seaspan Corp. 6.38% due 04/30/19	420,975	10,654,877
<b>Financial - 0.0%</b>		
Cent CLO 16, LP due 08/1/24 <sup>*.2</sup>	7,000	31,574
<b>Total Preferred Stocks</b>		<b>10,686,451</b>
(Cost \$10,526,280)		
<b>WARRANTS<sup>†††</sup> - 0.0%</b>		
Aspect Software, Inc.* <sup>†.3</sup>	92,949	—
<b>Total Warrants</b>		<b>—</b>
(Cost \$—)		
<b>EXCHANGE-TRADED FUNDS<sup>†</sup> - 0.2%</b>		
Invesco Solar ETF	700,700	12,997,985
<b>Total Exchange-Traded Funds</b>		<b>12,997,985</b>
(Cost \$13,878,503)		
<b>MUTUAL FUNDS<sup>†</sup> - 9.6%</b>		
Guggenheim Limited Duration Fund - Institutional Class <sup>3</sup>	12,359,477	304,166,729
Guggenheim Alpha Opportunity Fund - Institutional Class <sup>3</sup>	3,887,405	102,044,379
Guggenheim Strategy Fund II <sup>3</sup>	4,069,608	101,007,659
Guggenheim Ultra Short Duration Fund <sup>3,4</sup>	9,060,366	90,241,241
Guggenheim Strategy Fund III <sup>3</sup>	3,219,775	79,818,222
Guggenheim Risk Managed Real Estate Fund - Institutional Class <sup>3</sup>	535,681	14,833,017
<b>Total Mutual Funds</b>		<b>692,111,247</b>
(Cost \$706,786,280)		
<b>MONEY MARKET FUNDS<sup>†</sup> - 3.6%</b>		
Federated U.S. Treasury Cash Reserve Fund — Institutional Shares 2.19% <sup>5</sup>	253,944,610	253,944,610
Western Asset Institutional U.S. Treasury Reserves — Institutional Shares 2.19% <sup>5</sup>	8,081,462	8,081,462
<b>Total Money Market Funds</b>		<b>262,026,072</b>
(Cost \$262,026,072)		
<b>Face Amount<sup>†</sup></b>		
<b>ASSET-BACKED SECURITIES<sup>††</sup> - 23.9%</b>		
<b>Collateralized Loan Obligations - 15.4%</b>		
Fortress Credit Opportunities IX CLO Ltd.		
2017-9A, 4.17% (3 Month USD LIBOR + 1.55%, Rate Floor: 0.00%) due 11/15/29 <sup>6,7</sup>	59,962,000	59,203,463
2017-9A, 4.57% (3 Month USD LIBOR + 1.95%, Rate Floor: 0.00%) due 11/15/29 <sup>6,7</sup>	34,300,000	32,909,553
SHACKLETON 2015-VIII CLO Ltd.		
2017-8A, 3.39% (3 Month USD LIBOR + 0.92%, Rate Floor: 0.00%) due 10/20/27 <sup>6,7</sup>	62,000,000	61,543,010
Golub Capital Partners CLO Ltd.		
2018-36A, 4.68% (3 Month USD LIBOR + 2.10%, Rate Floor: 0.00%) due 02/05/31 <sup>6,7</sup>	20,000,000	18,205,184
2018-25A, 4.48% (3 Month USD LIBOR + 1.90%, Rate Floor: 1.90%) due 05/05/30 <sup>6,7</sup>	18,500,000	17,596,105
2018-36A, 4.23% (3 Month USD LIBOR + 1.65%, Rate Floor: 0.00%) due 02/05/31 <sup>6,7</sup>	13,200,000	12,303,921
2018-39A, 4.66% (3 Month USD LIBOR + 2.20%, Rate Floor: 2.20%) due 10/20/28 <sup>6,7</sup>	5,000,000	4,852,450

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<b>ASSET-BACKED SECURITIES<sup>††</sup> - 23.9% (continued)</b>		
<b>Collateralized Loan Obligations - 15.4% (continued)</b>		
Telos CLO Ltd.		
2017-6A, 3.72% (3 Month USD LIBOR + 1.27%, Rate Floor: 0.00%) due 01/17/27 <sup>6,7</sup>	24,950,000	\$ 24,919,883
2017-6A, 5.05% (3 Month USD LIBOR + 2.60%, Rate Floor: 0.00%) due 01/17/27 <sup>6,7</sup>	7,500,000	7,489,697
Tralee CLO III Ltd.		
2017-3A, 3.92% (3 Month USD LIBOR + 1.45%, Rate Floor: 0.00%) due 10/20/27 <sup>7</sup>	31,000,000	30,786,859
ABPCI Direct Lending Fund CLO II LLC		
2017-1A, 4.25% (3 Month USD LIBOR + 1.78%, Rate Floor: 0.00%) due 07/20/29 <sup>6,7</sup>	25,000,000	24,793,330
2017-1A, 4.82% (3 Month USD LIBOR + 2.35%, Rate Floor: 0.00%) due 07/20/29 <sup>6,7</sup>	4,650,000	4,540,079
Palmer Square Loan Funding Ltd.		
2018-4A, 3.15% (3 Month USD LIBOR + 0.90%, Rate Floor: 0.00%) due 11/15/26 <sup>6,7</sup>	19,950,000	19,946,784
2018-4A, 3.70% (3 Month USD LIBOR + 1.45%, Rate Floor: 0.00%) due 11/15/26 <sup>6,7</sup>	6,500,000	6,372,434
2018-4A, 4.15% (3 Month USD LIBOR + 1.90%, Rate Floor: 0.00%) due 11/15/26 <sup>6,7</sup>	2,800,000	2,798,727
Diamond CLO Ltd.		
2018-1A, 5.03% (3 Month USD LIBOR + 2.60%, Rate Floor: 2.60%) due 07/22/30 <sup>6,7</sup>	13,500,000	13,003,718
2018-1A, 4.23% (3 Month USD LIBOR + 1.80%, Rate Floor: 1.80%) due 07/22/30 <sup>6,7</sup>	11,000,000	10,679,388
2018-1A, 6.13% (3 Month USD LIBOR + 3.70%, Rate Floor: 3.70%) due 07/22/30 <sup>6,7</sup>	5,000,000	4,851,693
OCP CLO Ltd.		
2017-8A, 3.90% (3 Month USD LIBOR + 1.45%, Rate Floor: 0.00%) due 04/17/27 <sup>6,7</sup>	27,500,000	26,966,429
BSPRT Issuer Ltd.		
2017-FL2, 5.91% (1 Month USD LIBOR + 3.45%, Rate Floor: 3.45%) due 10/15/34 <sup>6,7</sup>	16,500,000	16,584,172
2017-FL2, 4.61% (1 Month USD LIBOR + 2.15%, Rate Floor: 2.15%) due 10/15/34 <sup>6,7</sup>	9,000,000	8,988,575
MP CLO VIII Ltd.		
2018-2A, 3.93% (3 Month USD LIBOR + 1.42%, Rate Floor: 0.00%) due 10/28/27 <sup>6,7</sup>	14,000,000	13,941,606
2018-2A, 4.41% (3 Month USD LIBOR + 1.90%, Rate Floor: 0.00%) due 10/28/27 <sup>6,7</sup>	11,950,000	11,601,354
Tremar Park CLO Ltd.		
2015-1A, due 10/20/28 <sup>2,6</sup>	32,400,000	24,349,773
ABPCI Direct Lending Fund CLO I LLC		
2016-1A, 5.17% (3 Month USD LIBOR + 2.70%, Rate Floor: 0.00%) due 12/22/28 <sup>6,7</sup>	24,000,000	24,001,344
A Voce CLO Ltd.		
2017-1A, 3.60% (3 Month USD LIBOR + 1.16%, Rate Floor: 0.00%) due 07/15/26 <sup>6,7</sup>	23,501,726	23,502,476
Ares XXXIII CLO Ltd.		
2016-1A, 4.10% (3 Month USD LIBOR + 1.35%, Rate Floor: 0.00%) due 12/05/25 <sup>6,7</sup>	18,250,000	18,239,428

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

December 31, 2018

	Face Amount <sup>~</sup>	Value
<b>ASSET-BACKED SECURITIES<sup>††</sup> - 23.9% (continued)</b>		
<b>Collateralized Loan Obligations - 15.4% (continued)</b>		
2016-1A, 5.55% (3 Month USD LIBOR + 2.80%, Rate Floor: 0.00%) due 12/05/25 <sup>6,7</sup>	5,000,000	\$ 4,978,483
FDF I Ltd.		
2015-1A, 5.50% due 11/12/30 <sup>6</sup>	12,000,000	11,952,424
2015-1A, 4.40% due 11/12/30 <sup>6</sup>	10,000,000	9,798,342
KVK CLO Ltd.		
2018-1A, 4.29% (3 Month USD LIBOR + 1.65%, Rate Floor: 0.00%) due 05/20/29 <sup>6,7</sup>	16,250,000	15,784,163
2013-1A, due 01/15/28 <sup>2,6</sup>	11,900,000	5,496,919
Monroe Capital CLO Ltd.		
2017-1A, 3.82% (3 Month USD LIBOR + 1.35%, Rate Floor: 0.00%) due 10/22/26 <sup>6,7</sup>	18,500,000	18,366,730
2017-1A, 6.07% (3 Month USD LIBOR + 3.60%, Rate Floor: 0.00%) due 10/22/26 <sup>6,7</sup>	3,000,000	2,906,804
Mountain Hawk II CLO Ltd.		
2018-2A, 3.29% (3 Month USD LIBOR + 0.82%, Rate Floor: 0.00%) due 07/20/24 <sup>6,7</sup>	10,326,006	10,310,344
2018-2A, 4.82% (3 Month USD LIBOR + 2.35%, Rate Floor: 0.00%) due 07/20/24 <sup>6,7</sup>	8,250,000	8,140,970
2013-2A, 5.62% (3 Month USD LIBOR + 3.15%, Rate Floor: 0.00%) due 07/22/24 <sup>6,7</sup>	2,750,000	2,608,646
Atlas Senior Loan Fund IV Ltd.		
2018-2A, 4.32% (3 Month USD LIBOR + 1.70%, Rate Floor: 0.00%) due 02/17/26 <sup>6,7</sup>	12,000,000	11,857,226
2018-2A, 3.92% (3 Month USD LIBOR + 1.30%, Rate Floor: 0.00%) due 02/17/26 <sup>6,7</sup>	4,500,000	4,479,124
2018-2A, 5.22% (3 Month USD LIBOR + 2.60%, Rate Floor: 0.00%) due 02/17/26 <sup>6,7</sup>	4,500,000	4,315,760
Crown Point CLO III Ltd.		
2017-3A, 3.89% (3 Month USD LIBOR + 1.45%, Rate Floor: 0.00%) due 12/31/27 <sup>6,7</sup>	15,000,000	14,904,501
2017-3A, 3.35% (3 Month USD LIBOR + 0.91%, Rate Floor: 0.00%) due 12/31/27 <sup>6,7</sup>	5,300,000	5,278,389
Ladder Capital Commercial Mortgage Trust		
2017-FL1, 4.71% (1 Month USD LIBOR + 2.25%, Rate Floor: 2.25%) due 09/15/34 <sup>6,7</sup>	12,198,000	12,075,369
2017-FL1, 6.06% (1 Month USD LIBOR + 3.60%, Rate Floor: 3.60%) due 09/15/34 <sup>6,7</sup>	6,650,000	6,589,583
SCOF Ltd.		
2018-2A, 4.29% (3 Month USD LIBOR + 1.85%, Rate Floor: 0.00%) due 07/15/28 <sup>6,7</sup>	18,250,000	18,188,578
Cerberus Loan Funding XVII Ltd.		
2016-3A, 4.97% (3 Month USD LIBOR + 2.53%, Rate Floor: 0.00%) due 01/15/28 <sup>6,7</sup>	18,000,000	17,876,579
Marathon CLO V Ltd.		
2017-5A, 3.52% (3 Month USD LIBOR + 0.87%, Rate Floor: 0.00%) due 11/21/27 <sup>6,7</sup>	8,120,307	8,079,905
2017-5A, 4.10% (3 Month USD LIBOR + 1.45%, Rate Floor: 0.00%) due 11/21/27 <sup>6,7</sup>	7,920,233	7,826,034
2013-5A, due 11/21/27 <sup>2,6</sup>	5,500,000	1,712,046

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

December 31, 2018

	Face Amount <sup>~</sup>	Value
<b>ASSET-BACKED SECURITIES<sup>††</sup> - 23.9% (continued)</b>		
<b>Collateralized Loan Obligations - 15.4% (continued)</b>		
Garrison BSL CLO Ltd.		
2018-1A, 4.02% (3 Month USD LIBOR + 1.65%, Rate Floor: 0.00%) due 07/17/28 <sup>6,7</sup>	16,000,000	\$ 15,302,826
2018-1A, 2.80% (3 Month USD LIBOR + 0.70%, Rate Floor: 0.00%) due 07/17/28 <sup>6,7</sup>	2,000,000	1,994,338
West CLO Ltd.		
2017-1A, 3.36% (3 Month USD LIBOR + 0.92%, Rate Floor: 0.00%) due 07/18/26 <sup>6,7</sup>	15,211,329	15,194,270
2013-1A, due 11/07/25 <sup>2,6</sup>	5,300,000	2,028,824
Shackleton 2014-VI-R CLO Ltd.		
2018-6RA, 4.07% (3 Month USD LIBOR + 1.73%, Rate Floor: 1.73%) due 07/17/28 <sup>6,7</sup>	15,100,000	14,960,470
2018-6RA, 2.94% (3 Month USD LIBOR + 0.60%, Rate Floor: 0.60%) due 07/17/28 <sup>6,7</sup>	1,000,000	995,601
Voya CLO Ltd.		
2013-1A, due 10/15/30 <sup>2,6</sup>	28,970,307	15,402,904
Avery Point II CLO Ltd.		
2013-3X COM, due 01/18/25 <sup>2</sup>	19,800,000	14,968,042
Fortress Credit Opportunities VII CLO Ltd.		
2016-7A, 5.28% (3 Month USD LIBOR + 2.95%, Rate Floor: 0.00%) due 12/15/28 <sup>6,7</sup>	12,560,000	12,543,155
NewStar Clarendon Fund CLO LLC		
2015-1A, 5.19% (3 Month USD LIBOR + 2.70%, Rate Floor: 0.00%) due 01/25/27 <sup>6,7</sup>	7,000,000	7,006,305
2015-1A, 5.84% (3 Month USD LIBOR + 3.35%, Rate Floor: 0.00%) due 01/25/27 <sup>6,7</sup>	4,000,000	3,962,629
2015-1A, 6.84% (3 Month USD LIBOR + 4.35%, Rate Floor: 0.00%) due 01/25/27 <sup>6,7</sup>	1,300,000	1,302,665
OZLM XIII Ltd.		
2018-13A, 4.62% (3 Month USD LIBOR + 2.10%, Rate Floor: 0.00%) due 07/30/27 <sup>6,7</sup>	12,650,000	12,200,764
Seneca Park CLO Limited		
2017-1A, 3.57% (3 Month USD LIBOR + 1.12%, Rate Floor: 0.00%) due 07/17/26 <sup>6,7</sup>	11,540,326	11,511,890
OHA Credit Partners IX Ltd.		
2013-9A, due 10/20/25 <sup>2,6</sup>	14,000,000	11,306,602
TCP Waterman CLO Ltd.		
2016-1A, 5.33% (3 Month USD LIBOR + 3.00%, Rate Floor: 0.00%) due 12/15/28 <sup>6,7</sup>	11,000,000	10,904,511
Octagon Loan Funding Ltd.		
2014-1A, due 11/18/31 <sup>2,6</sup>	19,435,737	10,593,973
SCOF-2 Ltd.		
2018-2A, 4.29% (3 Month USD LIBOR + 1.85%, Rate Floor: 0.00%) due 07/15/28 <sup>6,7</sup>	10,500,000	10,499,181
Recette Clo Ltd.		
2017-1A, 3.77% (3 Month USD LIBOR + 1.30%, Rate Floor: 0.00%) due 10/20/27 <sup>6,7</sup>	9,000,000	8,752,326
Dryden 37 Senior Loan Fund		
2015-37A, due 01/15/31 <sup>2,6</sup>	9,500,000	8,573,652
Dryden 41 Senior Loan Fund		
2015-41A, due 04/15/31 <sup>2,6</sup>	11,700,000	8,159,767
Flagship CLO VIII Ltd.		
2018-8A, 4.24% (3 Month USD LIBOR + 1.80%, Rate Floor: 0.00%) due 01/16/26 <sup>6,7</sup>	8,025,000	7,914,204

**Macro Opportunities Fund**  
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December 31, 2018

	Face Amount <sup>~</sup>	Value
<b>ASSET-BACKED SECURITIES<sup>††</sup> - 23.9% (continued)</b>		
<b>Collateralized Loan Obligations - 15.4% (continued)</b>		
Golub Capital BDC CLO LLC		
2018-1A, 3.89% (3 Month USD LIBOR + 1.40%, Rate Floor: 0.00%) due 04/25/26 <sup>6,7</sup>	8,000,000	\$ 7,785,721
Avery Point VI CLO Ltd.		
2018-6A, 4.58% (3 Month USD LIBOR + 2.00%, Rate Floor: 0.00%) due 08/05/27 <sup>6,7</sup>	8,000,000	7,691,781
Newstar Commercial Loan Funding LLC		
2017-1A, 6.29% (3 Month USD LIBOR + 3.50%, Rate Floor: 0.00%) due 03/20/27 <sup>6,7</sup>	7,500,000	7,463,488
Woodmont Trust		
2017-3A, 4.69% (3 Month USD LIBOR + 2.25%, Rate Floor: 0.00%) due 10/18/29 <sup>6,7</sup>	7,400,000	7,163,266
Carlyle Global Market Strategies CLO Ltd.		
2012-3A, due 01/14/32 <sup>2,6</sup>	6,400,000	4,468,026
2013-3X SUB, due 07/15/25 <sup>2</sup>	4,938,326	2,631,896
Octagon Investment Partners XIX Ltd.		
2017-1A, 3.54% (3 Month USD LIBOR + 1.10%, Rate Floor: 0.00%) due 04/15/26 <sup>6,7</sup>	7,016,711	7,001,361
ACIS CLO Ltd.		
2014-4A, 5.09% (3 Month USD LIBOR + 2.55%, Rate Floor: 0.00%) due 05/01/26 <sup>6,7</sup>	3,600,000	3,595,689
2015-6A, 5.91% (3 Month USD LIBOR + 3.37%, Rate Floor: 0.00%) due 05/01/27 <sup>6,7</sup>	3,250,000	3,196,955
Atlas Senior Loan Fund IX Ltd.		
2018-9A, due 04/20/28 <sup>2,6</sup>	9,600,000	5,462,880
2018-9A, 4.27% (3 Month USD LIBOR + 1.80%, Rate Floor: 1.80%) due 04/20/28 <sup>6,7</sup>	1,250,000	1,191,453
Venture XIII CLO Ltd.		
2013-13A, due 09/10/29 <sup>2,6</sup>	13,790,000	6,635,514
Marathon CRE Ltd.		
2018-FL1, 5.46% (1 Month USD LIBOR + 3.00%, Rate Floor: 3.00%) due 06/15/28 <sup>6,7</sup>	6,000,000	5,934,824
2018-FL1, 5.06% (1 Month USD LIBOR + 2.60%, Rate Floor: 2.60%) due 06/15/28 <sup>6,7</sup>	650,000	643,545
Dryden 50 Senior Loan Fund		
2017-50A, due 07/15/30 <sup>2,6</sup>	7,895,000	5,928,569
Hull Street CLO Ltd.		
2014-1A, 4.90% (3 Month USD LIBOR + 3.60%, Rate Floor: 0.00%) due 10/18/26 <sup>6,7</sup>	5,785,000	5,728,719
Resource Capital Corp.		
2017-CRES, 4.46% (1 Month USD LIBOR + 2.00%) due 07/15/34 <sup>6,7</sup>	5,689,910	5,661,053
NXT Capital CLO LLC		
2017-1A, 4.82% (3 Month USD LIBOR + 2.35%, Rate Floor: 0.00%) due 04/20/29 <sup>6,7</sup>	3,000,000	2,930,010
2018-1A, 5.77% (3 Month USD LIBOR + 3.30%, Rate Floor: 0.00%) due 04/21/27 <sup>6,7</sup>	2,750,000	2,637,642
Silvermore CLO Ltd.		
2014-1A, 5.62% (3 Month USD LIBOR + 3.00%, Rate Floor: 0.00%) due 05/15/26 <sup>6,7</sup>	5,500,000	5,500,774
Flagship VII Ltd.		
2017-7A, 3.59% (3 Month USD LIBOR + 1.12%, Rate Floor: 0.00%) due 01/20/26 <sup>6,7</sup>	5,471,111	5,470,808



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	Face Amount	Value
<b>ASSET-BACKED SECURITIES<sup>††</sup> - 23.9% (continued)</b>		
<b>Collateralized Loan Obligations - 15.4% (continued)</b>		
BNPP IP CLO Ltd.		
2014-2A, 7.77% (3 Month USD LIBOR + 5.25%, Rate Floor: 0.00%) due 10/30/25 <sup>6,7</sup>	5,500,000	\$ 5,369,956
FDF II Ltd.		
2016-2A, 6.29% due 05/12/31 <sup>6</sup>	5,250,000	5,245,956
Sudbury Mill CLO Ltd.		
2017-1A, 4.90% (3 Month USD LIBOR + 2.45%, Rate Floor: 0.00%) due 01/17/26 <sup>6,7</sup>	5,000,000	4,997,174
WhiteHorse X Ltd.		
2015-10A, 7.75% (3 Month USD LIBOR + 5.30%, Rate Floor: 5.30%) due 04/17/27 <sup>6,7</sup>	4,980,000	4,896,127
Greywolf CLO III Ltd.		
2018-3RA, 3.12% (3 Month USD LIBOR + 0.65%, Rate Floor: 0.65%) due 10/22/28 <sup>6,7</sup>	4,800,000	4,800,578
Babson CLO Ltd.		
2014-1A, due 07/20/25 <sup>2,6</sup>	11,900,000	3,965,437
2012-2A, due 05/15/23 <sup>2,6</sup>	11,850,000	627,529
Symphony Clo V Ltd.		
2007-5A, 6.69% (3 Month USD LIBOR + 4.25%, Rate Floor: 0.00%) due 01/15/24 <sup>6,7</sup>	4,000,000	4,047,661
Jackson Mill CLO Ltd.		
2018-1A, 4.29% (3 Month USD LIBOR + 1.85%, Rate Floor: 1.85%) due 04/15/27 <sup>6,7</sup>	4,150,000	3,993,093
Madison Park Funding XVI Ltd.		
2016-16A, 5.12% (3 Month USD LIBOR + 2.65%, Rate Floor: 0.00%) due 04/20/26 <sup>6,7</sup>	4,000,000	3,980,100
Adams Mill CLO Ltd.		
2014-1A, 7.44% (3 Month USD LIBOR + 5.00%, Rate Floor: 0.00%) due 07/15/26 <sup>6,7</sup>	4,000,000	3,965,347
Halcyon Loan Advisors Funding Ltd.		
2012-2A, 4.18% (3 Month USD LIBOR + 2.85%, Rate Floor: 0.00%) due 12/20/24 <sup>6,7</sup>	2,829,481	2,831,133
2012-1A, 4.32% (3 Month USD LIBOR + 3.00%, Rate Floor: 0.00%) due 08/15/23 <sup>6,7</sup>	1,000,000	1,000,095
Denali Capital CLO XI Ltd.		
2018-1A, 4.62% (3 Month USD LIBOR + 2.15%, Rate Floor: 0.00%) due 10/20/28 <sup>6,7</sup>	2,500,000	2,428,459
2018-1A, 3.17% (3 Month USD LIBOR + 0.70%, Rate Floor: 0.00%) due 10/20/28 <sup>6,7</sup>	1,000,000	999,873
OZLM XII Ltd.		
2018-12A, 4.57% (3 Month USD LIBOR + 2.05%, Rate Floor: 0.00%) due 04/30/27 <sup>6,7</sup>	3,525,000	3,393,008
Flatiron CLO Ltd.		
2013-1A, 6.05% (3 Month USD LIBOR + 3.60%, Rate Floor: 0.00%) due 01/17/26 <sup>6,7</sup>	3,200,000	3,199,178
AMMC CLO XI Ltd.		
2012-11A, due 04/30/31 <sup>2,6</sup>	5,650,000	3,171,017
Mountain Hawk III CLO Ltd.		
2014-3A, 5.24% (3 Month USD LIBOR + 2.80%, Rate Floor: 0.00%) due 04/18/25 <sup>6,7</sup>	3,000,000	2,984,891
Colombia Cent CLO 27 Ltd.		
2018-27A, 3.19% (3 Month USD LIBOR + 0.70%, Rate Floor: 0.70%) due 10/25/28 <sup>6,7</sup>	1,750,000	1,748,977
Ivy Hill Middle Market Credit Fund X Ltd.		
2018-10A, 3.14% (3 Month USD LIBOR + 0.70%, Rate Floor: 0.00%) due 07/18/30 <sup>6,7</sup>	1,500,000	1,494,058

**Macro Opportunities Fund**  
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December 31, 2018

	Face Amount <sup>~</sup>	Value
<b>ASSET-BACKED SECURITIES<sup>††</sup> - 23.9% (continued)</b>		
<b>Collateralized Loan Obligations - 15.4% (continued)</b>		
DRSLF		
due 01/15/31 <sup>2</sup>	1,897,598	\$ 1,402,070
Great Lakes CLO Ltd.		
2014-1A, due 10/15/29 <sup>2,6</sup>	1,500,000	1,074,622
PFP Ltd.		
2017-3, 3.51% (1 Month USD LIBOR + 1.05%) due 01/14/35 <sup>6,7</sup>	779,997	775,242
Copper River CLO Ltd.		
2007-1A, due 01/20/21 <sup>2,8</sup>	8,150,000	679,237
<b>Total Collateralized Loan Obligations</b>		<b>1,112,372,045</b>
<b>Transport-Aircraft - 6.6%</b>		
Castlelake Aircraft Securitization Trust		
2017-1, 3.97% due 07/15/42	30,562,723	30,498,541
2018-1, 4.13% due 06/15/43 <sup>6</sup>	25,650,380	26,054,827
2016-1, 4.45% due 08/15/41	23,286,375	22,585,292
2015-1A, 5.75% due 12/15/40 <sup>6,9</sup>	5,447,442	5,434,356
AASET Trust		
2017-1A, 3.97% due 05/16/42 <sup>6</sup>	58,234,601	58,134,431
KDAC Aviation Finance Ltd.		
2017-1A, 4.21% due 12/15/42 <sup>6</sup>	57,837,858	57,913,822
Raspro Trust		
2005-1A, 3.39% (3 Month USD LIBOR + 0.93%, Rate Floor: 0.93%) due 03/23/24 <sup>6,7</sup>	48,932,392	46,730,434
2005-1A, 3.19% (3 Month USD LIBOR + 0.40%, Rate Floor: 0.40%) due 03/23/24 <sup>6,7</sup>	4,249,043	4,242,091
AASET US Ltd.		
2018-2A, 5.43% due 11/16/38 <sup>6</sup>	21,053,720	21,482,713
2018-2A, 4.45% due 11/16/38 <sup>6</sup>	19,862,000	20,063,989
Apollo Aviation Securitization Equity Trust		
2017-1A, 5.93% due 05/16/42 <sup>6</sup>	15,120,260	15,704,680
2016-2, 5.93% due 11/15/41	7,693,211	7,741,824
2016-2, 4.21% due 11/15/41	6,868,938	6,969,467
2016-1A, 6.50% due 03/17/36 <sup>6,9</sup>	3,540,414	3,552,260
2016-2, 7.87% due 11/15/41	2,575,695	2,573,884
2018-1A, 5.44% due 01/16/38 <sup>6</sup>	1,593,531	1,628,196
Falcon Aerospace Ltd.		
2017-1, 4.58% due 02/15/42 <sup>6</sup>	35,490,867	35,595,920
SAPPHIRE AVIATION FINANCE I Ltd.		
2018-1A, 4.25% due 03/15/40 <sup>6</sup>	31,993,419	32,054,769
MAPS Ltd.		
2018-1A, 4.21% due 05/15/43 <sup>6</sup>	20,871,400	21,091,656
Rise Ltd.		
2014-1A, 4.75% due 02/12/39	9,479,895	9,290,297
2014-1B, 6.50% due 02/12/39	4,894,256	4,756,938
AIM Aviation Finance Ltd.		
2015-1A, 5.07% due 02/15/40 <sup>6</sup>	11,089,321	11,079,790
Falcon Aerospace Limited		
2017-1, 6.30% due 02/15/42 <sup>6</sup>	8,167,555	8,315,372
Stripes Aircraft Ltd.		
2013-1 A1, 5.97% due 03/20/23 <sup>†††</sup>	6,134,285	6,045,813
Atlas Ltd.		
2014-1 A, 4.88% due 12/15/39	5,336,516	5,073,570
Eagle I Ltd.		
2014-1A, 5.29% due 12/15/39 <sup>6</sup>	3,779,716	3,815,328
Willis Engine Securitization Trust II		
2012-A, 5.50% due 09/15/37 <sup>6,9</sup>	3,659,188	3,628,260
Turbine Engines Securitization Ltd.		
2013-1A, 5.13% due 12/13/48 <sup>8</sup>	2,150,898	2,078,280
2013-1A, 6.38% due 12/13/48 <sup>8</sup>	1,547,712	1,294,104

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	Face Amount	Value
<b>ASSET-BACKED SECURITIES<sup>††</sup> - 23.9% (continued)</b>		
<b>Transport-Aircraft - 6.6% (continued)</b>		
Airplanes Pass Through Trust		
2001-1A, 2.71% (1 Month USD LIBOR + 0.55%, Rate Floor: 0.55%) due 03/15/19 <sup>8</sup>	2,097,481	\$ 52,041
<b>Total Transport-Aircraft</b>		<b>475,482,945</b>
<b>Whole Business - 0.6%</b>		
TSGE		
2017-1, 6.25% due 09/25/31 <sup>†††.1</sup>	42,550,000	43,219,075
Drug Royalty III Limited Partnership 1		
2017-1A, 4.94% (3 Month USD LIBOR + 2.50%, Rate Floor: 2.50%) due 04/15/27 <sup>6.7</sup>	2,799,390	2,825,005
<b>Total Whole Business</b>		<b>46,044,080</b>
<b>Collateralized Debt Obligations - 0.4%</b>		
Putnam Structured Product Funding Ltd.		
2003-1A, 3.46% (1 Month USD LIBOR + 1.00%, Rate Floor: 0.00%) due 10/15/38 <sup>6.7</sup>	11,195,128	11,089,905
Anchorage Credit Funding 4 Ltd.		
2016-4A, 4.50% due 02/15/35 <sup>6</sup>	9,200,000	9,116,817
N-Star REL CDO VIII Ltd.		
2006-8A, 2.71% (1 Month USD LIBOR + 0.36%, Rate Floor: 0.36%) due 02/01/41 <sup>6.7</sup>	8,165,648	8,120,328
Banco Bradesco SA		
2014-1, 5.44% due 03/12/26	2,430,571	2,409,303
Highland Park CDO I Ltd.		
2006-1A, 3.09% (3 Month USD LIBOR + 0.40%, Rate Floor: 0.00%) due 11/25/51 <sup>7.8</sup>	1,809,760	1,765,050
Pasadena CDO Ltd.		
2002-1A, 3.64% (3 Month USD LIBOR + 0.85%, Rate Floor: 0.00%) due 06/19/37 <sup>6.7</sup>	170,726	170,509
<b>Total Collateralized Debt Obligations</b>		<b>32,671,912</b>
<b>Insurance - 0.3%</b>		
LTCG Securitization Issuer LLC		
2018-A, 4.59% due 06/15/48 <sup>6</sup>	19,228,956	19,251,359
<b>Diversified Payment Rights - 0.3%</b>		
Bib Merchant Voucher Receivables Ltd.		
4.18% due 04/07/28 <sup>†††.1</sup>	15,300,000	15,274,092
CIC Receivables Master Trust		
REGD, 4.89% due 10/07/21	3,759,668	3,797,265
<b>Total Diversified Payment Rights</b>		<b>19,071,357</b>
<b>Transport-Rail - 0.1%</b>		
Trinity Rail Leasing, LP		
2009-1A, 6.66% due 11/16/39 <sup>6</sup>	10,054,832	11,135,276
<b>Transport-Container - 0.1%</b>		
Global SC Finance II SRL		
2013-1A, 2.98% due 04/17/28 <sup>6</sup>	9,100,000	8,968,834
<b>Infrastructure - 0.1%</b>		
Secured Tenant Site Contract Revenue Notes Series		
2018-1A, 4.70% due 06/15/48 <sup>8</sup>	6,965,001	7,000,329
<b>Total Asset-Backed Securities</b> (Cost \$1,747,402,326)		<b>1,731,998,137</b>
<b>FOREIGN GOVERNMENT DEBT<sup>††</sup> - 23.8%</b>		
Government of Japan		
due 02/25/19 <sup>10</sup>	JPY 10,618,000,000	96,893,197
due 01/10/19 <sup>10</sup>	JPY 10,214,600,000	93,192,359
due 01/28/19 <sup>10</sup>	JPY 4,348,800,000	39,679,418
due 02/04/19 <sup>10</sup>	JPY 4,334,000,000	39,545,724
due 02/12/19 <sup>10</sup>	JPY 3,876,500,000	35,372,488
due 03/11/19 <sup>10</sup>	JPY 2,076,300,000	18,948,184
Republic of France		
due 01/16/19 <sup>10</sup>	EUR 62,150,000	71,232,574
due 01/04/19 <sup>10</sup>	EUR 43,560,000	49,914,060
due 01/30/19 <sup>10</sup>	EUR 38,425,000	44,052,565
due 02/25/19 <sup>10</sup>	EUR 26,340,000	30,208,723
due 01/23/19 <sup>10</sup>	EUR 25,750,000	29,517,166

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

December 31, 2018

	Face Amount	Value
<b>FOREIGN GOVERNMENT DEBT<sup>††</sup> - 23.8% (continued)</b>		
State of Israel		
6.00% due 02/28/19	ILS 446,260,000 \$	126,581,298
2.25% due 05/31/19	ILS 215,650,000	58,934,866
5.00% due 01/31/20	ILS 126,800,000	37,114,016
Kingdom of Spain		
due 01/18/19 <sup>10</sup>	EUR 118,525,000	135,845,649
due 02/15/19 <sup>10</sup>	EUR 42,972,000	49,437,250
Republic of Portugal		
due 01/18/19 <sup>10</sup>	EUR 108,429,000	124,271,288
due 03/22/19 <sup>10</sup>	EUR 34,500,000	39,575,260
Federative Republic of Brazil		
due 04/01/19 <sup>10</sup>	BRL 580,100,000	147,737,590
United Mexican States		
due 01/03/19 <sup>10</sup>	MXN 1,101,000,000	55,994,723
due 02/07/19 <sup>10</sup>	MXN 695,360,000	35,107,841
due 05/23/19 <sup>10</sup>	MXN 415,640,000	20,467,240
due 02/28/19 <sup>10</sup>	MXN 244,900,000	12,297,223
due 01/24/19 <sup>10</sup>	MXN 132,800,000	6,726,517
Kingdom of Denmark		
due 03/01/19 <sup>10</sup>	DKK 747,810,000	114,874,828
Government of United Kingdom		
due 01/21/19 <sup>10</sup>	GBP 35,530,000	45,278,702
due 01/28/19 <sup>10</sup>	GBP 23,000,000	29,306,799
due 02/25/19 <sup>10</sup>	GBP 19,800,000	25,215,448
due 02/18/19 <sup>10</sup>	GBP 5,960,000	7,591,138
Republic of Hungary		
due 02/27/19 <sup>10</sup>	HUF 14,470,490,000	51,667,565
due 04/24/19 <sup>10</sup>	HUF 4,780,000,000	17,065,389
due 02/20/19 <sup>10</sup>	HUF 500,000,000	1,785,298
due 02/13/19 <sup>10</sup>	HUF 247,400,000	883,455
due 01/02/19 <sup>10</sup>	HUF 200,000,000	714,184
due 02/06/19 <sup>10</sup>	HUF 199,100,000	710,928
Kingdom of Sweden		
4.25% due 03/12/19	SEK 234,500,000	26,708,467
<b>Total Foreign Government Debt</b> (Cost \$1,702,215,380)		<b>1,720,449,420</b>
<b>COLLATERALIZED MORTGAGE OBLIGATIONS<sup>††</sup> - 16.9%</b>		
<b>Residential Mortgage Backed Securities - 15.3%</b>		
LSTAR Securities Investment Limited		
4.35% due 04/01/21	95,498,943	95,519,475
2017-9, 3.90% (1 Month USD LIBOR + 1.55%, Rate Floor: 0.00%) due 12/01/22 <sup>6,7</sup>	35,370,638	35,359,585
2017-8, 4.00% (1 Month USD LIBOR + 1.65%, Rate Floor: 0.00%) due 11/01/22 <sup>6,7</sup>	27,681,317	27,877,743
2017-6, 2.99% (1 Month USD LIBOR + 1.75%, Rate Floor: 0.00%) due 09/01/22 <sup>6,7</sup>	27,597,950	27,589,326
RALI Series Trust		
2006-QO6, 2.69% (1 Month USD LIBOR + 0.18%, Rate Floor: 0.18%) due 06/25/46 <sup>7</sup>	37,912,775	15,098,467
2007-QO2, 2.66% (1 Month USD LIBOR + 0.15%, Rate Floor: 0.15%) due 02/25/47 <sup>7</sup>	19,873,638	11,879,544
2006-QO8, 2.71% (1 Month USD LIBOR + 0.20%, Rate Floor: 0.20%) due 10/25/46 <sup>7</sup>	10,310,572	9,747,380
2006-QO3, 2.72% (1 Month USD LIBOR + 0.21%, Rate Floor: 0.21%) due 04/25/46 <sup>7</sup>	13,398,468	6,060,457
2006-QO2, 2.78% (1 Month USD LIBOR + 0.27%, Rate Floor: 0.27%) due 02/25/46 <sup>7</sup>	11,817,045	4,810,457
2006-QO6, 2.74% (1 Month USD LIBOR + 0.23%, Rate Floor: 0.23%) due 06/25/46 <sup>7</sup>	9,864,387	4,020,356
2006-QO2, 2.85% (1 Month USD LIBOR + 0.34%, Rate Floor: 0.34%) due 02/25/46 <sup>7</sup>	7,412,640	3,120,110
2006-QO6, 2.77% (1 Month USD LIBOR + 0.26%, Rate Floor: 0.26%) due 06/25/46 <sup>7</sup>	6,223,588	2,571,308
2006-QO2, 2.73% (1 Month USD LIBOR + 0.22%, Rate Floor: 0.22%) due 02/25/46 <sup>7</sup>	3,977,457	1,579,810
GSAA Home Equity Trust		
2006-12, 2.66% (1 Month USD LIBOR + 0.15%, Rate Floor: 0.15%) due 08/25/36 <sup>7</sup>	26,695,097	16,384,190
2006-3, 2.81% (1 Month USD LIBOR + 0.30%, Rate Floor: 0.30%) due 03/25/36 <sup>7</sup>	18,628,368	13,320,056

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

December 31, 2018

	Face Amount <sup>~</sup>	Value
<b>COLLATERALIZED MORTGAGE OBLIGATIONS<sup>††</sup> - 16.9% (continued)</b>		
<b>Residential Mortgage Backed Securities - 15.3% (continued)</b>		
2006-16, 2.68% (1 Month USD LIBOR + 0.17%, Rate Floor: 0.17%) due 10/25/36 <sup>7</sup>	28,108,765	\$ 13,197,265
2006-9, 1.48% (1 Month USD LIBOR + 0.24%, Rate Floor: 0.24%) due 06/25/36 <sup>7</sup>	11,283,390	6,074,460
2007-7, 1.51% (1 Month USD LIBOR + 0.27%) due 07/25/37 <sup>7</sup>	2,103,766	1,998,709
2006-14, 1.49% (1 Month USD LIBOR + 0.25%, Rate Floor: 0.25%) due 09/25/36 <sup>7</sup>	3,229,135	1,766,822
<b>Lehman XS Trust Series</b>		
2006-16N, 2.72% (1 Month USD LIBOR + 0.21%, Rate Floor: 0.21%) due 11/25/46 <sup>7</sup>	24,454,053	23,386,492
2006-18N, 2.69% (1 Month USD LIBOR + 0.18%, Rate Floor: 0.18%) due 12/25/36 <sup>7</sup>	23,101,277	21,043,376
2006-10N, 1.45% (1 Month USD LIBOR + 0.21%, Rate Floor: 0.21%) due 07/25/46 <sup>7</sup>	5,705,295	5,487,274
<b>JP Morgan Mortgage Acquisition Trust</b>		
2006-WMC4, 2.66% (1 Month USD LIBOR + 0.15%, Rate Floor: 0.15%) due 12/25/36 <sup>7</sup>	28,687,642	17,245,017
2006-WMC3, 2.66% (1 Month USD LIBOR + 0.15%, Rate Floor: 0.15%) due 08/25/36 <sup>7</sup>	13,482,277	10,025,863
2006-HE3, 2.67% (1 Month USD LIBOR + 0.16%, Rate Floor: 0.16%) due 11/25/36 <sup>7</sup>	8,542,070	7,359,526
2006-WMC4, 2.63% (1 Month USD LIBOR + 0.12%, Rate Floor: 0.12%) due 12/25/36 <sup>7</sup>	9,874,539	5,913,355
2006-WMC4, 2.59% (1 Month USD LIBOR + 0.08%, Rate Floor: 0.08%) due 12/25/36 <sup>7</sup>	4,175,301	2,487,671
<b>American Home Mortgage Assets Trust</b>		
2006-1, 2.70% (1 Month USD LIBOR + 0.19%) due 05/25/46 <sup>7</sup>	15,772,764	14,169,312
2006-6, 2.72% (1 Month USD LIBOR + 0.21%, Rate Floor: 0.21%) due 12/25/46 <sup>7</sup>	15,822,560	13,427,416
2006-5, 3.08% (1 Year CMT Rate + 0.92%, Rate Floor: 0.92%) due 11/25/46 <sup>7</sup>	14,491,208	7,203,007
2006-3, 3.10% (1 Year CMT Rate + 0.94%, Rate Floor: 0.94%) due 10/25/46 <sup>7</sup>	8,110,785	7,096,534
<b>Nomura Resecuritization Trust</b>		
2018-1R, 3.41% (1 Month USD LIBOR + 0.90%, Rate Floor: 0.00%) due 07/25/36 <sup>6,7</sup>	36,828,384	36,638,342
2015-4R, 1.39% (1 Month USD LIBOR + 0.43%, Rate Floor: 0.43%) due 03/26/36 <sup>6,7</sup>	4,504,960	4,358,936
<b>FirstKey Master Funding</b>		
2017-R1, 2.57% (1 Month USD LIBOR + 0.22%, Rate Floor: 0.22%) due 11/03/41 <sup>6,7</sup>	41,819,909	40,222,478
<b>Morgan Stanley ABS Capital I Incorporated Trust</b>		
2006-HE8, 2.73% (1 Month USD LIBOR + 0.22%, Rate Floor: 0.22%) due 10/25/36 <sup>7</sup>	25,858,548	15,749,492
2007-HE1, 2.74% (1 Month USD LIBOR + 0.23%, Rate Floor: 0.23%) due 11/25/36 <sup>7</sup>	16,456,698	11,253,788

**Macro Opportunities Fund**  
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December 31, 2018

	Face Amount	Value
<b>COLLATERALIZED MORTGAGE OBLIGATIONS<sup>††</sup> - 16.9% (continued)</b>		
<b>Residential Mortgage Backed Securities - 15.3% (continued)</b>		
2007-HE6, 2.76% (1 Month USD LIBOR + 0.25%, Rate Floor: 0.25%) due 05/25/37 <sup>7</sup>	9,906,046	\$ 8,749,114
2006-HE6, 2.61% (1 Month USD LIBOR + 0.10%, Rate Floor: 0.10%) due 09/25/36 <sup>7</sup>	5,313,476	2,527,140
2007-HE4, 2.74% (1 Month USD LIBOR + 0.23%, Rate Floor: 0.23%) due 02/25/37 <sup>7</sup>	4,515,475	1,928,285
Structured Asset Securities Corporation Mortgage Loan Trust		
2008-BC4, 3.14% (1 Month USD LIBOR + 0.63%, Rate Floor: 0.63%) due 11/25/37 <sup>7</sup>	40,161,511	39,598,519
LSTAR Securities Investment Trust		
2018-2, 3.85% (1 Month USD LIBOR + 1.50%, Rate Floor: 0.00%) due 04/01/23 <sup>6,7</sup>	38,622,077	38,568,972
CIM Trust		
2018-R2, 3.69% (WAC) due 08/25/57 <sup>6,7</sup>	38,871,300	38,234,118
WaMu Asset-Backed Certificates WaMu Series		
2007-HE2, 2.87% (1 Month USD LIBOR + 0.36%, Rate Floor: 0.36%) due 04/25/37 <sup>7</sup>	30,932,305	16,063,715
2007-HE2, 2.70% (1 Month USD LIBOR + 0.19%, Rate Floor: 0.19%) due 04/25/37 <sup>7</sup>	23,570,143	12,017,713
2007-HE4, 2.68% (1 Month USD LIBOR + 0.17%, Rate Floor: 0.17%) due 07/25/47 <sup>7</sup>	9,551,972	7,392,703
2007-HE4, 2.76% (1 Month USD LIBOR + 0.25%, Rate Floor: 0.25%) due 07/25/47 <sup>7</sup>	2,967,765	2,095,244
Alternative Loan Trust		
2007-OA6, 2.65% (1 Month USD LIBOR + 0.14%, Rate Floor: 0.14%) due 06/25/37 <sup>7</sup>	23,715,385	21,871,009
2007-OA7, 2.69% (1 Month USD LIBOR + 0.18%, Rate Floor: 0.18%) due 05/25/47 <sup>7</sup>	13,004,156	12,540,803
Long Beach Mortgage Loan Trust		
2006-6, 2.76% (1 Month USD LIBOR + 0.25%, Rate Floor: 0.25%) due 07/25/36 <sup>7</sup>	17,314,101	8,805,289
2006-8, 2.67% (1 Month USD LIBOR + 0.16%, Rate Floor: 0.16%) due 09/25/36 <sup>7</sup>	20,249,564	7,836,468
2006-4, 2.67% (1 Month USD LIBOR + 0.16%, Rate Floor: 0.16%) due 05/25/36 <sup>7</sup>	12,746,811	5,717,322
2006-1, 2.70% (1 Month USD LIBOR + 0.19%, Rate Floor: 0.19%) due 02/25/36 <sup>7</sup>	5,091,466	4,120,932
2006-6, 2.66% (1 Month USD LIBOR + 0.15%, Rate Floor: 0.15%) due 07/25/36 <sup>7</sup>	5,391,402	2,699,382
2006-8, 2.60% (1 Month USD LIBOR + 0.09%, Rate Floor: 0.09%) due 09/25/36 <sup>7</sup>	5,487,251	2,105,353
2006-6, 2.61% (1 Month USD LIBOR + 0.10%, Rate Floor: 0.10%) due 07/25/36 <sup>7</sup>	3,120,968	1,550,027
GSAMP Trust		
2007-NC1, 2.64% (1 Month USD LIBOR + 0.13%, Rate Floor: 0.13%) due 12/25/46 <sup>7</sup>	25,473,241	16,523,961
2002-HE2, 3.51% (1 Month USD LIBOR + 1.04%, Rate Floor: 0.52%) due 10/20/32 <sup>6,7</sup>	15,475,314	15,570,246
Legacy Mortgage Asset Trust		
2018-GS3, 4.00% due 06/25/58 <sup>6,9</sup>	29,085,040	28,822,946

**Macro Opportunities Fund**  
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December 31, 2018

	Face Amount	Value
<b>COLLATERALIZED MORTGAGE OBLIGATIONS<sup>††</sup> - 16.9% (continued)</b>		
<b>Residential Mortgage Backed Securities - 15.3% (continued)</b>		
Ameriquest Mortgage Securities Trust		
2006-M3, 2.68% (1 Month USD LIBOR + 0.18%, Rate Floor: 0.18%) due 10/25/36 <sup>7</sup>	26,862,099	\$ 17,078,546
2006-M3, 2.61% (1 Month USD LIBOR + 0.10%, Rate Floor: 0.10%) due 10/25/36 <sup>7</sup>	16,401,065	6,832,712
Morgan Stanley IXIS Real Estate Capital Trust		
2006-2, 2.73% (1 Month USD LIBOR + 0.22%, Rate Floor: 0.22%) due 11/25/36 <sup>7</sup>	26,950,724	13,013,540
2006-2, 2.66% (1 Month USD LIBOR + 0.15%, Rate Floor: 0.15%) due 11/25/36 <sup>7</sup>	20,560,029	9,858,752
ACE Securities Corporation Home Equity Loan Trust Series		
2007-HE1, 2.66% (1 Month USD LIBOR + 0.15%, Rate Floor: 0.15%) due 01/25/37 <sup>7</sup>	19,661,949	12,880,779
2007-ASP1, 2.89% (1 Month USD LIBOR + 0.38%, Rate Floor: 0.38%) due 03/25/37 <sup>7</sup>	14,441,364	8,332,387
IXIS Real Estate Capital Trust		
2007-HE1, 2.67% (1 Month USD LIBOR + 0.16%, Rate Floor: 0.16%) due 05/25/37 <sup>7</sup>	27,288,141	9,052,887
2007-HE1, 2.74% (1 Month USD LIBOR + 0.23%, Rate Floor: 0.23%) due 05/25/37 <sup>7</sup>	19,333,265	6,457,243
2007-HE1, 2.57% (1 Month USD LIBOR + 0.06%, Rate Floor: 0.06%) due 05/25/37 <sup>7</sup>	17,198,972	5,648,321
Impac Secured Assets Trust		
2006-3, 2.71% (1 Month USD LIBOR + 0.20%, Rate Floor: 0.20%) due 11/25/36 <sup>7</sup>	22,176,136	20,445,905
Nationstar Home Equity Loan Trust		
2007-C, 2.68% (1 Month USD LIBOR + 0.18%, Rate Floor: 0.18%) due 06/25/37 <sup>7</sup>	17,009,147	16,343,809
Master Asset Backed Securities Trust		
2006-WMC3, 2.67% (1 Month USD LIBOR + 0.16%, Rate Floor: 0.16%) due 08/25/36 <sup>7</sup>	12,765,125	6,259,392
2006-HE3, 2.61% (1 Month USD LIBOR + 0.10%, Rate Floor: 0.10%) due 08/25/36 <sup>7</sup>	11,249,974	4,771,808
2006-HE3, 2.66% (1 Month USD LIBOR + 0.15%, Rate Floor: 0.15%) due 08/25/36 <sup>7</sup>	9,458,542	4,045,727
Citigroup Mortgage Loan Trust, Inc.		
2007-AMC3, 2.76% (1 Month USD LIBOR + 0.25%, Rate Floor: 0.25%) due 03/25/37 <sup>7</sup>	16,224,314	13,681,961
Home Equity Loan Trust		
2007-FRE1, 2.70% (1 Month USD LIBOR + 0.19%, Rate Floor: 0.19%) due 04/25/37 <sup>7</sup>	13,961,039	12,951,491
Merrill Lynch Alternative Note Asset Trust Series		
2007-OAR3, 2.51% (1 Month USD LIBOR + 0.19%, Rate Floor: 0.19%) due 07/25/47 <sup>7</sup>	13,187,866	12,147,354
HSI Asset Securitization Corporation Trust		
2007-HE1, 2.70% (1 Month USD LIBOR + 0.19%, Rate Floor: 0.19%) due 01/25/37 <sup>7</sup>	8,613,200	6,711,336

**Macro Opportunities Fund**  
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December 31, 2018

	Face Amount	Value
<b>COLLATERALIZED MORTGAGE OBLIGATIONS<sup>††</sup> - 16.9% (continued)</b>		
<b>Residential Mortgage Backed Securities - 15.3% (continued)</b>		
2005-OPT1, 3.14% (1 Month USD LIBOR + 0.63%, Rate Floor: 0.42%) due 11/25/35 <sup>7</sup>	5,262,803	\$ 5,228,310
GSAA Trust		
2007-3, 2.68% (1 Month USD LIBOR + 0.17%, Rate Floor: 0.17%) due 03/25/47 <sup>7</sup>	24,577,263	11,426,640
Banc of America Funding Trust		
2015-R2, 2.77% (1 Month USD LIBOR + 0.26%, Rate Floor: 0.26%) due 04/29/37 <sup>6,7</sup>	10,000,000	9,704,135
First NLC Trust		
2007-1, 2.79% (1 Month USD LIBOR + 0.28%, Rate Floor: 0.28%) due 08/25/37 <sup>6,7</sup>	8,923,150	5,349,628
2007-1, 2.58% (1 Month USD LIBOR + 0.07%, Rate Floor: 0.07%) due 08/25/37 <sup>6,7</sup>	6,766,710	3,959,238
WaMu Asset-Backed Certificates WaMu Series Trust		
2007-HE1, 2.74% (1 Month USD LIBOR + 0.23%, Rate Floor: 0.23%) due 01/25/37 <sup>7</sup>	10,283,565	6,296,064
2007-HE4, 2.68% (1 Month USD LIBOR + 0.17%, Rate Floor: 0.17%) due 07/25/47 <sup>7</sup>	4,156,534	2,908,115
Luminant Mortgage Trust		
2006-2, 2.71% (1 Month USD LIBOR + 0.20%, Rate Floor: 0.20%) due 02/25/46 <sup>7</sup>	8,881,658	8,105,308
CitiMortgage Alternative Loan Trust Series		
2007-A7, 2.91% (1 Month USD LIBOR + 0.40%, Rate Cap/Floor: 7.50%/0.40%) due 07/25/37 <sup>7</sup>	9,326,260	7,764,446
Washington Mutual Mortgage Pass-Through Certificates WMALT Series Trust		
2006-AR9, 3.00% (1 Year CMT Rate + 0.84%, Rate Floor: 0.84%) due 11/25/46 <sup>7</sup>	7,546,040	6,608,669
CWABS Asset-Backed Certificates Trust		
2006-11, 2.77% (1 Month USD LIBOR + 0.26%, Rate Floor: 0.26%) due 09/25/46 <sup>7</sup>	6,400,000	5,992,284
Morgan Stanley Mortgage Loan Trust		
2006-9AR, 2.66% (1 Month USD LIBOR + 0.15%, Rate Floor: 0.15%) due 08/25/36 <sup>7</sup>	11,630,596	5,495,738
Alliance Bancorp Trust		
2007-OA1, 2.75% (1 Month USD LIBOR + 0.24%, Rate Floor: 0.24%) due 07/25/37 <sup>7</sup>	3,518,561	3,091,482
Wachovia Asset Securitization Issuance II LLC Trust		
2007-HE1, 2.65% (1 Month USD LIBOR + 0.14%, Rate Floor: 0.14%) due 07/25/37 <sup>6,7</sup>	1,658,057	1,577,105
Morgan Stanley Re-REMIC Trust		
2010-R5, 3.72% due 06/26/36 <sup>6</sup>	1,356,107	1,235,033



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

December 31, 2018

	Face Amount	Value
<b>COLLATERALIZED MORTGAGE OBLIGATIONS<sup>††</sup> - 16.9% (continued)</b>		
<b>Residential Mortgage Backed Securities - 15.3% (continued)</b>		
Asset Backed Securities Corporation Home Equity Loan Trust		
2006-HE5, 2.65% (1 Month USD LIBOR + 0.14%, Rate Floor: 0.14%) due 07/25/36 <sup>7</sup>	879,560	\$ 856,613
<b>Total Residential Mortgage Backed Securities</b>		<b>1,108,495,418</b>
<b>Commercial Mortgage Backed Securities - 1.1%</b>		
GAHR Commercial Mortgage Trust		
2015-NRF, 3.38% (WAC) due 12/15/34 <sup>6,7</sup>	53,752,227	52,280,805
GS Mortgage Securities Corporation Trust		
2017-STAY, 3.38% (1 Month USD LIBOR + 2.15%, Rate Floor: 2.15%) due 07/15/32 <sup>6,7</sup>	16,531,000	16,087,009
GS Mortgage Securities Trust		
2014-GSFL, 5.13% (1 Month USD LIBOR + 3.90%, Rate Floor: 3.90%) due 07/15/31 <sup>6,7</sup>	6,038,536	6,033,376
GE Business Loan Trust		
2007-1A, 2.91% (1 Month USD LIBOR + 0.45%, Rate Floor: 0.45%) due 04/16/35 <sup>6,7</sup>	1,649,447	1,579,387
2007-1A, 2.63% (1 Month USD LIBOR + 0.17%, Rate Floor: 0.17%) due 04/15/35 <sup>6,7</sup>	1,221,812	1,198,514
<b>Total Commercial Mortgage Backed Securities</b>		<b>77,179,091</b>
<b>Government Agency - 0.3%</b>		
Fannie Mae <sup>15</sup>		
3.00% due 02/01/57	25,204,345	24,331,981
<b>Military Housing - 0.2%</b>		
GMAC Commercial Mortgage Asset Corp.		
2004-POKA, 6.36% due 09/10/44 <sup>8</sup>	9,000,000	9,347,310
Capmark Military Housing Trust		
2007-AET2, 6.06% due 10/10/52 <sup>6</sup>	5,746,274	6,137,010
<b>Total Military Housing</b>		<b>15,484,320</b>
<b>Total Collateralized Mortgage Obligations</b>		<b>1,225,490,810</b>
(Cost \$1,262,111,344)		
<b>SENIOR FLOATING RATE INTERESTS<sup>††,7</sup> - 9.2%</b>		
<b>Technology - 2.2%</b>		
Misys Ltd.		
6.30% (3 Month USD LIBOR + 3.50%, Rate Floor: 4.50%) due 06/13/24	26,276,725	24,418,698
Epicor Software		
5.78% (1 Month USD LIBOR + 3.25%, Rate Floor: 4.25%) due 06/01/22	23,900,945	22,795,526
EIG Investors Corp.		
6.44% ((3 Month USD LIBOR + 3.75%) and (1 Month USD LIBOR + 3.75%), Rate Floor: 4.75%) due 02/09/23	17,139,781	16,554,114
Datix Bidco Ltd.		
7.28% (6 Month USD LIBOR + 4.50%, Rate Floor: 4.50%) due 04/28/25 <sup>††,1</sup>	9,112,505	9,030,539
10.53% (6 Month USD LIBOR + 7.75%, Rate Floor: 7.75%) due 04/27/26 <sup>††,1</sup>	461,709	457,244
Planview, Inc.		
7.77% (1 Month USD LIBOR + 5.25%, Rate Floor: 6.25%) due 01/27/23 <sup>††,1</sup>	8,819,366	8,819,367
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>††,1,14</sup>	GBP 5,181,527	6,559,076
9.02% (3 Month USD LIBOR + 6.25%, Rate Floor: 7.25%) due 07/15/21 <sup>††,1</sup>	1,844,651	1,803,742
Cvent, Inc.		
6.27% (1 Month USD LIBOR + 3.75%, Rate Floor: 4.75%) due 11/29/24	8,204,334	7,835,139

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

December 31, 2018

	Face Amount	Value
<b>SENIOR FLOATING RATE INTERESTS<sup>†††7</sup> - 9.2% (continued)</b>		
<b>Technology - 2.2% (continued)</b>		
Lytix, Inc. 9.27% (1 Month USD LIBOR + 6.75%, Rate Floor: 7.75%) due 08/31/23 <sup>†††1</sup>	7,906,027	\$ 7,754,017
Optiv, Inc. 5.77% (1 Month USD LIBOR + 3.25%, Rate Floor: 4.25%) due 02/01/24	7,687,380	7,101,217
LANDesk Group, Inc. 6.60% (1 Month USD LIBOR + 4.25%, Rate Floor: 5.25%) due 01/20/24	6,353,509	6,154,962
Bullhorn, Inc. 9.40% (3 Month USD LIBOR + 6.75%, Rate Floor: 7.75%) due 11/21/22 <sup>†††1</sup>	5,378,745	5,352,735
9.33% (3 Month USD LIBOR + 6.75%, Rate Floor: 7.75%) due 11/21/22 <sup>†††1</sup>	222,254	200,646
Peak 10 Holding Corp. 6.31% (3 Month USD LIBOR + 3.50%, Rate Floor: 3.50%) due 08/01/24	4,938,492	4,477,583
Neustar, Inc. 6.02% (1 Month USD LIBOR + 3.50%, Rate Floor: 4.50%) due 08/08/24	3,659,207	3,508,265
Greenway Health LLC 6.56% (3 Month USD LIBOR + 3.75%, Rate Floor: 4.75%) due 02/16/24	3,572,796	3,465,612
Jaggaer 6.53% ((1 Month USD LIBOR + 4.00%) and (Commercial Prime Lending Rate + 3.00%), Rate Floor: 5.00%) due 12/28/24	3,523,375	3,452,908
Advanced Computer Software 7.14% (1 Month USD LIBOR + 4.75%, Rate Floor: 4.75%) due 05/31/24	3,366,266	3,324,188
24-7 Intouch, Inc. 6.76% (1 Month USD LIBOR + 4.25%, Rate Floor: 4.25%) due 08/25/25	3,192,000	3,024,420
Brave Parent Holdings, Inc. 6.52% (1 Month USD LIBOR + 4.00%, Rate Floor: 4.00%) due 04/18/25	2,779,167	2,674,948
Ministry Brands LLC 6.52% (1 Month USD LIBOR + 4.00%, Rate Floor: 5.00%) due 12/02/22	2,648,891	2,635,647
Ping Identity Corp. 6.27% (1 Month USD LIBOR + 3.75%, Rate Floor: 4.75%) due 01/24/25	2,089,500	2,058,157
Refinitiv (Financial & Risk Us Holdings, Inc.) 6.27% (1 Month USD LIBOR + 3.75%, Rate Floor: 3.75%) due 10/01/25	2,100,000	1,995,000
Park Place Technologies LLC 6.52% (1 Month USD LIBOR + 4.00%, Rate Floor: 5.00%) due 03/29/25	1,943,321	1,914,172
MRI Software LLC 8.31% (3 Month USD LIBOR + 5.50%, Rate Floor: 6.50%) due 06/30/23	1,391,094	1,377,183
8.15% (3 Month USD LIBOR + 5.50%, Rate Floor: 6.50%) due 06/30/23	101,375	100,361
7.98% (1 Month USD LIBOR + 5.50%, Rate Floor: 6.50%) due 06/30/23 <sup>†††1</sup>	7,000	6,502
Project Accelerate Parent, LLC 6.64% (1 Month USD LIBOR + 4.25%, Rate Floor: 5.25%) due 01/02/25	1,488,750	1,458,975
CogitalGroup 4.50% (3 Month EURIBOR + 4.50%, Rate Floor: 4.50%) due 11/25/23 <sup>†††</sup>	EUR 1,000,000	1,134,410
Aspect Software, Inc. 13.52% (3 Month USD LIBOR + 11.00%, Rate Floor: 12.00%) due 05/25/20 <sup>3</sup>	1,032,379	856,875

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

December 31, 2018

	Face Amount	Value
<b>SENIOR FLOATING RATE INTERESTS<sup>††7</sup> - 9.2% (continued)</b>		
<b>Technology - 2.2% (continued)</b>		
Solera LLC		
7.02% (1 Month USD LIBOR + 4.50%, Rate Floor: 4.50%) due 03/03/21 <sup>†††1</sup>	270,000	\$ 253,507
<b>Total Technology</b>		<b>162,555,735</b>
<b>Consumer, Cyclical - 1.9%</b>		
Mavis Tire Express Services Corp.		
5.75% (1 Month USD LIBOR + 3.25%, Rate Floor: 3.25%) due 03/20/25	11,636,294	11,199,933
Petco Animal Supplies, Inc.		
5.78% (3 Month USD LIBOR + 3.25%, Rate Floor: 4.25%) due 01/26/23	15,049,742	10,961,179
Navistar Inc.		
5.89% (1 Month USD LIBOR + 3.50%, Rate Floor: 3.50%) due 11/06/24	8,237,750	7,928,834
Accuride Corp.		
8.05% (3 Month USD LIBOR + 5.25%, Rate Floor: 6.25%) due 11/17/23	7,686,917	7,276,974
AVSC Holding Corp.		
6.01% (3 Month USD LIBOR + 3.25%, Rate Floor: 4.25%) due 03/03/25	7,383,571	6,977,475
Zephyr Bidco Ltd.		
8.23% (1 Month GBP LIBOR + 7.50%, Rate Floor: 7.50%) due 07/23/26	GBP 4,650,417	5,863,695
EG Finco Ltd.		
6.81% (3 Month USD LIBOR + 4.00%, Rate Floor: 4.00%) due 02/07/25	4,298,352	4,131,791
5.66% (3 Month GBP LIBOR + 4.75%, Rate Floor: 4.75%) due 02/07/25	GBP 992,500	1,227,716
WESCO		
6.34% (3 Month USD LIBOR + 4.25%, Rate Floor: 5.25%) due 06/14/24 <sup>†††1</sup>	CAD 4,000,000	2,918,033
7.06% (3 Month USD LIBOR + 4.25%, Rate Floor: 5.25%) due 06/14/24 <sup>†††1</sup>	2,388,000	2,377,188
IRB Holding Corp.		
5.68% (1 Month USD LIBOR + 3.25%, Rate Floor: 4.25%) due 02/05/25	5,136,250	4,887,142
CD&R Firefly Bidco Ltd.		
5.32% (3 Month GBP LIBOR + 4.50%, Rate Floor: 4.50%) due 06/23/25	GBP 3,800,000	4,747,517
Leslie's Poolmart, Inc.		
6.02% (1 Month USD LIBOR + 3.50%, Rate Floor: 3.50%) due 08/16/23	4,453,446	4,239,146
NES Global Talent		
8.03% (3 Month USD LIBOR + 5.50%, Rate Floor: 6.50%) due 05/11/23	4,196,035	4,185,545
Alexander Mann		
6.23% (1 Month GBP LIBOR + 5.50%, Rate Floor: 5.50%) due 08/11/25	GBP 3,000,000	3,674,724
Galls LLC		
8.77% (1 Month USD LIBOR + 6.25%, Rate Floor: 7.25%) due 01/31/25 <sup>†††1</sup>	3,133,989	3,103,337
8.75% (1 Month USD LIBOR + 6.25%, Rate Floor: 7.25%) due 01/31/25 <sup>†††1</sup>	352,164	348,720
9.23% ((Commercial Prime Lending Rate + 5.25%) and (1 Month USD LIBOR + 6.25%) and (3 Month USD LIBOR + 6.25%), Rate Floor: 7.25%) due 01/31/24 <sup>†††1</sup>	249,676	222,129
Acosta, Inc.		
5.77% (1 Month USD LIBOR + 3.25%, Rate Floor: 4.25%) due 09/26/21	2,428,336	1,462,514
5.99% ((1 Month USD LIBOR + 3.25%) and (Commercial Prime Lending Rate + 2.25%), Rate Floor: 4.25%) due 09/26/19	2,266,667	1,365,145
4.67% (1 Month USD LIBOR + 3.25%, Rate Floor: 3.25%) due 09/26/19	1,333,333	803,027
Truck Hero, Inc.		
6.26% (1 Month USD LIBOR + 3.75%, Rate Floor: 3.75%) due 04/22/24	3,721,662	3,592,967

**Macro Opportunities Fund**  
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	Face Amount	Value
<b>SENIOR FLOATING RATE INTERESTS<sup>††7</sup> - 9.2% (continued)</b>		
<b>Consumer, Cyclical - 1.9% (continued)</b>		
CPI Acquisition, Inc.		
7.02% (3 Month USD LIBOR + 4.50%, Rate Floor: 6.50%) due 08/17/22	5,602,372	\$ 3,518,290
SHO Holding I Corp.		
7.53% (3 Month USD LIBOR + 5.00%, Rate Floor: 6.00%) due 10/27/22	3,719,464	3,496,296
EnTrans International, LLC		
8.52% (1 Month USD LIBOR + 6.00%, Rate Floor: 6.00%) due 11/01/24	3,500,000	3,465,000
OEConnection LLC		
6.53% (1 Month USD LIBOR + 4.00%) and (Commercial Prime Lending Rate + 3.00%), Rate Floor: 5.00% due 11/22/24	3,327,090	3,252,231
BBB Industries, LLC		
6.88% (1 Month USD LIBOR + 4.50%, Rate Floor: 4.50%) due 08/01/25	3,291,750	3,217,686
Blue Nile, Inc.		
9.02% (1 Month USD LIBOR + 6.50%, Rate Floor: 7.50%) due 02/17/23	3,237,500	3,205,125
Lands' End, Inc.		
5.77% (1 Month USD LIBOR + 3.25%, Rate Floor: 4.25%) due 04/02/21	3,224,609	3,027,102
Belk, Inc.		
7.36% (3 Month USD LIBOR + 4.75%, Rate Floor: 5.75%) due 12/12/22	3,678,594	2,958,215
Checkers Drive-In Restaurants, Inc.		
6.87% (2 Month USD LIBOR + 4.25%, Rate Floor: 5.25%) due 04/25/24	3,399,731	2,889,772
At Home Holding III Corp.		
6.03% (3 Month USD LIBOR + 3.50%, Rate Floor: 4.50%) due 06/03/22	2,944,225	2,848,537
Argo Merchants		
6.55% (3 Month USD LIBOR + 3.75%, Rate Floor: 4.75%) due 12/06/24	2,970,833	2,844,573
Nelson Nutraceutical (US)		
7.05% (3 Month USD LIBOR + 4.25%, Rate Floor: 5.25%) due 12/23/21	2,410,800	2,362,584
IBC Capital Ltd.		
6.55% (3 Month USD LIBOR + 3.75%, Rate Floor: 3.75%) due 09/11/23	1,914,550	1,840,361
Comet Bidco Ltd.		
7.71% (3 Month USD LIBOR + 5.00%, Rate Floor: 6.00%) due 09/30/24	1,592,000	1,544,240
K & N Parent, Inc.		
7.27% (1 Month USD LIBOR + 4.75%, Rate Floor: 5.75%) due 10/20/23	976,113	956,590
Richmond UK Bidco Ltd.		
4.98% (1 Month GBP LIBOR + 4.25%, Rate Floor: 4.25%) due 03/03/24	GBP 777,012	898,941
Safe Fleet Holdings LLC		
5.38% (1 Month USD LIBOR + 3.00%, Rate Floor: 4.00%) due 02/03/25	736,300	700,405
SMG US Midco 2, Inc.		
9.52% (1 Month USD LIBOR + 7.00%, Rate Floor: 7.00%) due 01/23/26	600,000	588,498
American Tire Distributors, Inc.		
11.25% (3 Month USD LIBOR + 8.75%, Rate Floor: 9.75%) due 10/05/19	416,056	413,976
<b>Total Consumer, Cyclical</b>		<b>137,523,153</b>
<b>Industrial - 1.7%</b>		
DAE Aviation		
6.27% (1 Month USD LIBOR + 3.75%, Rate Floor: 4.75%) due 07/07/22	14,298,118	14,101,519
Tronair Parent, Inc.		
7.56% ((12 Month USD LIBOR + 4.75%) and (1 Month USD LIBOR + 4.75%)), Rate Floor: 5.75% due 09/08/23	6,617,273	6,352,582
USIC Holding, Inc.		
5.77% (1 Month USD LIBOR + 3.25%, Rate Floor: 4.25%) due 12/08/23	6,692,628	6,341,265

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December 31, 2018

	Face Amount	Value
<b>SENIOR FLOATING RATE INTERESTS<sup>††7</sup> - 9.2% (continued)</b>		
<b>Industrial - 1.7% (continued)</b>		
KUEHG Corp. (KinderCare)		
6.55% (3 Month USD LIBOR + 3.75%, Rate Floor: 4.75%) due 02/21/25	6,032,029	\$ 5,779,468
CPG International LLC		
6.63% (3 Month USD LIBOR + 3.75%, Rate Floor: 4.75%) due 05/05/24	5,929,855	5,677,836
Arctic Long Carriers		
7.02% (1 Month USD LIBOR + 4.50%, Rate Floor: 5.50%) due 05/18/23	5,319,000	5,132,835
Diversitech Holdings, Inc.		
5.80% (3 Month USD LIBOR + 3.00%, Rate Floor: 4.00%) due 06/03/24	4,327,223	4,077,067
10.30% (3 Month USD LIBOR + 7.50%, Rate Floor: 8.50%) due 06/02/25	1,000,000	955,000
PT Intermediate Holdings III LLC		
6.80% (3 Month USD LIBOR + 4.00%, Rate Floor: 5.00%) due 12/09/24	3,985,118	3,885,490
10.80% (3 Month USD LIBOR + 8.00%, Rate Floor: 9.00%) due 12/08/25	400,000	392,000
Hillman Group, Inc.		
6.80% (3 Month USD LIBOR + 4.00%, Rate Floor: 4.00%) due 05/30/25	4,394,000	4,163,315
Learning Care Group (US), Inc.		
5.76% (1 Month USD LIBOR + 3.25%, Rate Floor: 4.25%) due 03/13/25	4,168,500	3,991,339
Titan Acquisition Ltd. (Husky)		
5.52% (1 Month USD LIBOR + 3.00%, Rate Floor: 3.00%) due 03/28/25	4,317,375	3,937,791
Hayward Industries, Inc.		
6.02% (1 Month USD LIBOR + 3.50%, Rate Floor: 3.50%) due 08/05/24	3,900,625	3,742,962
Coveris Rigid		
4.50% (6 Month EURIBOR + 4.50%, Rate Floor: 4.50%) due 07/28/25	EUR 3,175,000	3,547,181
CHI Overhead Doors, Inc.		
5.77% (1 Month USD LIBOR + 3.25%, Rate Floor: 4.25%) due 07/29/22	3,484,485	3,362,528
Lineage Logistics LLC		
5.52% (1 Month USD LIBOR + 3.00%, Rate Floor: 4.00%) due 02/27/25	3,381,981	3,191,745
Flex Acquisition Company, Inc.		
5.60% (1 Month USD LIBOR + 3.25%, Rate Floor: 3.25%) due 06/29/25	3,291,750	3,109,058
Capstone Logistics		
7.02% (1 Month USD LIBOR + 4.50%, Rate Floor: 5.50%) due 10/07/21	3,057,923	3,006,336
Minerva Bidco Ltd.		
5.82% (3 Month GBP LIBOR + 5.00%, Rate Floor: 5.00%) due 07/28/25	GBP 2,200,000	2,790,632
YAK MAT (YAK ACCESS LLC)		
12.43% (1 Month USD LIBOR + 10.00%, Rate Floor: 10.00%) due 07/10/26	3,400,000	2,686,000
Fortis Solutions Group LLC		
7.00% (1 Month USD LIBOR + 4.50%, Rate Floor: 5.50%) due 12/15/23 <sup>†††.1</sup>	1,811,489	1,811,489
6.88% (1 Month USD LIBOR + 4.50%, Rate Floor: 5.50%) due 12/15/23 <sup>†††.1</sup>	747,121	747,121
Hanjin International Corp.		
4.94% (3 Month USD LIBOR + 2.50%, Rate Floor: 2.50%) due 10/19/20	2,600,000	2,515,500
Bioplan USA, Inc.		
7.27% (1 Month USD LIBOR + 4.75%, Rate Floor: 5.75%) due 09/23/21	2,634,388	2,458,753

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

December 31, 2018

	Face Amount	Value
<b>SENIOR FLOATING RATE INTERESTS<sup>†††7</sup> - 9.2% (continued)</b>		
<b>Industrial - 1.7% (continued)</b>		
Dimora Brands, Inc. 6.02% (1 Month USD LIBOR + 3.50%, Rate Floor: 4.50%) due 08/24/24	2,471,231	\$ 2,350,759
Pelican Products, Inc. 5.88% (1 Month USD LIBOR + 3.50%, Rate Floor: 4.50%) due 05/01/25	2,487,500	2,350,687
STS Operating, Inc. (SunSource) 6.77% (1 Month USD LIBOR + 4.25%, Rate Floor: 5.25%) due 12/11/24	2,387,939	2,316,301
BWAY Holding Co. 5.66% (3 Month USD LIBOR + 3.25%, Rate Floor: 3.25%) due 04/03/24	1,895,190	1,778,314
Thermasys Corp. 8.50% (3 Month USD LIBOR + 4.00%, Rate Floor: 1.25%) due 05/03/19	2,108,750	1,518,300
12.29% (3 Month USD LIBOR + 10.00%, Rate Floor: 10.00%) due 11/11/18 <sup>†††.1</sup>	171,395	168,824
Survitec 6.15% (6 Month GBP LIBOR + 5.25%, Rate Floor: 5.25%) due 03/12/22	GBP 1,125,000	1,340,976
4.75% (6 Month EURIBOR + 4.75%, Rate Floor: 4.75%) due 03/12/22	EUR 300,000	324,854
Bhi Investments LLC 7.38% (3 Month USD LIBOR + 4.50%, Rate Floor: 5.50%) due 08/28/24	1,547,125	1,523,918
National Technical Systems 8.60% (1 Month USD LIBOR + 6.25%, Rate Floor: 7.25%) due 06/12/21 <sup>†††.1</sup>	1,561,367	1,522,333
American Bath Group LLC 7.05% (3 Month USD LIBOR + 4.25%, Rate Floor: 5.25%) due 09/30/23	1,563,960	1,501,402
SLR Consulting Ltd. 6.47% (3 Month USD LIBOR + 4.00%, Rate Floor: 4.00%) due 05/23/25 <sup>†††.1</sup>	1,190,970	1,161,072
Klockner Pentaplast of America, Inc. 4.75% (3 Month EURIBOR + 4.75%, Rate Floor: 4.75%) due 06/30/22	EUR 1,100,000	1,075,585
Safety Bidco Ltd. 5.23% (1 Month GBP LIBOR + 4.50%, Rate Floor: 4.50%) due 10/25/24 <sup>†††.1</sup>	GBP 850,000	1,074,536
Advanced Integration Technology LP 7.46% (3 Month USD LIBOR + 4.75%, Rate Floor: 5.75%) due 04/03/23	735,061	724,035
Duran Group Holding GMBH 4.00% (3 Month EURIBOR + 4.00%, Rate Floor: 4.00%) due 03/29/24	EUR 439,412	488,403
4.00% (3 Month EURIBOR + 4.00%, Rate Floor: 4.00%) due 12/20/24	EUR 150,000	166,724
Transcendia Holdings, Inc. 6.02% (1 Month USD LIBOR + 3.50%, Rate Floor: 4.50%) due 05/30/24	643,500	608,107
Tank Holdings Corp. 5.64% ((3 Month USD LIBOR + 3.25%) and (1 Month USD LIBOR + 3.25%), Rate Floor: 4.25%) due 03/16/22	415,217	399,128
Wencor Group 6.14% ((1 Month USD LIBOR + 3.50%) and (Commercial Prime Lending Rate + 2.50%), Rate Floor: 3.50%) due 06/19/19	376,923	353,365
<b>Total Industrial</b>		<b>120,504,435</b>
<b>Consumer, Non-cyclical - 1.4%</b>		
Springs Window Fashions 6.72% (1 Month USD LIBOR + 4.25%, Rate Floor: 4.25%) due 06/15/25	7,611,750	7,378,678
10.97% (1 Month USD LIBOR + 8.50%, Rate Floor: 8.50%) due 06/15/26	5,500,000	5,060,000

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

December 31, 2018

	Face Amount	Value
<b>SENIOR FLOATING RATE INTERESTS<sup>†††7</sup> - 9.2% (continued)</b>		
<b>Consumer, Non-cyclical - 1.4% (continued)</b>		
Diamond (BC) B.V.		
5.53% (3 Month USD LIBOR + 3.00%, Rate Floor: 3.00%) due 09/06/24	11,246,244	\$ 10,346,544
Endo Luxembourg Finance Co.		
6.81% (1 Month USD LIBOR + 4.25%, Rate Floor: 5.00%) due 04/29/24	9,529,165	9,005,061
IHC Holding Corp.		
9.55% (3 Month USD LIBOR + 6.75%, Rate Floor: 7.75%) due 04/30/21 <sup>†††.1</sup>	6,933,598	6,893,202
9.22% (3 Month USD LIBOR + 6.75%, Rate Floor: 7.75%) due 04/30/21 <sup>†††.1</sup>	1,354,356	1,346,466
ScribeAmerica Intermediate Holdco LLC (Healthchannels)		
6.88% (1 Month USD LIBOR + 4.50%, Rate Floor: 4.50%) due 04/03/25	7,604,595	7,442,997
Affordable Care Holdings Corp.		
7.25% (2 Month USD LIBOR + 4.75%, Rate Floor: 5.75%) due 10/24/22	7,032,500	6,970,966
AI Aqua Zip Bidco Pty Ltd.		
5.77% (1 Month USD LIBOR + 3.25%, Rate Floor: 4.25%) due 12/13/23	6,281,684	5,988,686
Immuco, Inc.		
7.80% (3 Month USD LIBOR + 5.00%, Rate Floor: 6.00%) due 06/15/21	5,466,754	5,364,253
IVC Acquisition Midco Ltd.		
7.02% (1 Month GBP LIBOR + 4.50%, Rate Floor: 4.50%) due 01/26/24	GBP 3,405,000	4,319,138
Arctic Glacier Group Holdings, Inc.		
6.02% (1 Month USD LIBOR + 3.50%, Rate Floor: 4.50%) due 03/20/24	4,373,693	4,176,877
One Call Medical, Inc.		
7.71% (1 Month USD LIBOR + 5.25%, Rate Floor: 6.25%) due 11/27/22	4,235,130	3,729,032
DJO Finance LLC		
5.71% (3 Month USD LIBOR + 3.25%) and (1 Month USD LIBOR + 3.25%), Rate Floor: 4.25% due 06/08/20	3,649,386	3,596,470
Smart & Final Stores LLC		
6.02% (1 Month USD LIBOR + 3.50%, Rate Floor: 4.25%) due 11/15/22	3,200,000	2,938,016
Davis Vision		
5.52% (1 Month USD LIBOR + 3.00%, Rate Floor: 4.00%) due 12/02/24	2,932,774	2,772,938
BCPE Eagle Buyer LLC		
6.77% (1 Month USD LIBOR + 4.25%, Rate Floor: 5.25%) due 03/18/24	2,855,175	2,655,312
Packaging Coordinators Midco, Inc.		
6.81% (3 Month USD LIBOR + 4.00%, Rate Floor: 5.00%) due 06/30/23	2,396,854	2,357,905
CTI Foods Holding Co. LLC		
6.10% (3 Month USD LIBOR + 3.50%, Rate Floor: 4.50%) due 06/29/20	2,585,000	1,921,508
due 06/28/21	1,035,000	75,897
CPI Holdco LLC		
6.02% (1 Month USD LIBOR + 3.50%, Rate Floor: 4.50%) due 03/21/24	1,905,308	1,850,531
Certara, Inc.		
6.30% (3 Month USD LIBOR + 3.50%, Rate Floor: 3.50%) due 08/15/24	1,671,500	1,633,891
Give and Go Prepared Foods Corp.		
7.05% (3 Month USD LIBOR + 4.25%, Rate Floor: 5.25%) due 07/29/23	1,684,182	1,473,660
MDVIP LLC		
6.75% (1 Month USD LIBOR + 4.25%, Rate Floor: 5.25%) due 11/14/24	990,000	980,100

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

December 31, 2018

	Face Amount	Value
<b>SENIOR FLOATING RATE INTERESTS<sup>†††7</sup> - 9.2% (continued)</b>		
<b>Consumer, Non-cyclical - 1.4% (continued)</b>		
Nellson Nutraceutical		
7.05% (3 Month USD LIBOR + 4.25%, Rate Floor: 5.25%) due 12/23/21	988,551	\$ 968,780
Executive Consultant Group		
7.30% (3 Month USD LIBOR + 4.50%, Rate Floor: 5.50%) due 06/20/24 <sup>†††1</sup>	953,493	944,802
Recess Holdings, Inc.		
6.41% (3 Month USD LIBOR + 3.75%) and (1 Month USD LIBOR + 3.75%), Rate Floor: 4.75% due 09/30/24	789,525	760,573
Sunshine Investments B.V.		
5.87% (3 Month USD LIBOR + 3.25%, Rate Floor: 3.25%) due 03/28/25	200,000	191,000
Targus Group International, Inc.		
due 05/24/16 <sup>†††1,3,11</sup>	152,876	—
<b>Total Consumer, Non-cyclical</b>		<b>103,143,283</b>
<b>Communications - 0.9%</b>		
Cengage Learning Acquisitions, Inc.		
6.75% (1 Month USD LIBOR + 4.25%, Rate Floor: 5.25%) due 06/07/23	19,920,918	17,007,484
Dominion Web Solutions LLC		
9.02% (1 Month USD LIBOR + 6.50%, Rate Floor: 7.50%) due 06/15/24 <sup>†††1</sup>	10,955,430	10,807,305
Mcgraw-Hill Global Education Holdings LLC		
6.52% (1 Month USD LIBOR + 4.00%, Rate Floor: 5.00%) due 05/04/22	9,874,532	8,890,140
Authentic Brands		
6.02% (1 Month USD LIBOR + 3.50%, Rate Floor: 4.50%) due 09/27/24	5,925,561	5,629,283
Flight Bidco, Inc.		
6.02% (1 Month USD LIBOR + 3.50%, Rate Floor: 3.50%) due 07/23/25	3,955,448	3,915,894
10.02% (1 Month USD LIBOR + 7.50%, Rate Floor: 7.50%) due 07/23/26	1,000,000	977,500
Market Track LLC		
6.87% (2 Month USD LIBOR + 4.25%, Rate Floor: 5.25%) due 06/05/24	4,196,875	3,987,031
Resource Label Group LLC		
6.90% (3 Month USD LIBOR + 4.50%, Rate Floor: 5.50%) due 05/26/23	1,962,879	1,923,621
10.90% (3 Month USD LIBOR + 8.50%, Rate Floor: 9.50%) due 11/26/23	1,500,000	1,485,000
Internet Brands, Inc.		
6.25% (1 Month USD LIBOR + 3.75%, Rate Floor: 3.75%) due 09/13/24	3,344,453	3,164,688
SFR Group S.A.		
6.46% (1 Month USD LIBOR + 4.00%, Rate Floor: 4.00%) due 08/14/26	1,800,000	1,696,500
Imagine Print Solutions LLC		
7.28% (1 Month USD LIBOR + 4.75%, Rate Floor: 5.75%) due 06/21/22	1,621,125	1,556,280
Liberty Cablevision of Puerto Rico LLC		
5.94% (3 Month USD LIBOR + 3.50%, Rate Floor: 4.50%) due 01/07/22	1,355,000	1,294,879



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

December 31, 2018

	Face Amount	Value
<b>SENIOR FLOATING RATE INTERESTS<sup>††7</sup> - 9.2% (continued)</b>		
<b>Communications - 0.9% (continued)</b>		
Houghton Mifflin Co. 5.52% (1 Month USD LIBOR + 3.00%, Rate Floor: 4.00%) due 05/28/21	1,394,197	\$ 1,260,006
<b>Total Communications</b>		<b>63,595,611</b>
<b>Basic Materials - 0.5%</b>		
A-Gas Ltd. 7.55% (3 Month USD LIBOR + 4.75%, Rate Floor: 4.75%) due 08/12/24 <sup>†††-1</sup>	6,587,833	6,482,283
4.75% (3 Month EURIBOR + 4.75%, Rate Floor: 4.75%) due 07/25/24 <sup>†††-1</sup>	EUR 2,750,000	3,137,274
GrafTech Finance, Inc. 6.02% (1 Month USD LIBOR + 3.50%, Rate Floor: 4.50%) due 02/12/25	9,423,375	8,905,089
Pregis Holding I Corp. 6.31% (3 Month USD LIBOR + 3.50%, Rate Floor: 4.50%) due 05/20/21	6,007,617	5,647,160
Dubois Chemicals, Inc. 5.77% (1 Month USD LIBOR + 3.25%, Rate Floor: 4.25%) due 03/15/24	3,299,415	3,179,811
Vectra Co. 5.77% (1 Month USD LIBOR + 3.25%, Rate Floor: 3.25%) due 03/08/25	2,736,250	2,587,480
ICP Industrial, Inc. 6.52% (1 Month USD LIBOR + 4.00%, Rate Floor: 5.00%) due 11/03/23	2,270,370	2,259,019
Big River Steel LLC 7.80% (3 Month USD LIBOR + 5.00%, Rate Floor: 6.00%) due 08/23/23	1,678,750	1,657,766
LTI Holdings, Inc. 6.02% (1 Month USD LIBOR + 3.50%, Rate Floor: 3.50%) due 09/06/25	1,496,250	1,405,233
PMHC II, Inc. (Prince) 6.16% ((1 Month USD LIBOR + 3.50%) and (6 Month USD LIBOR + 3.50%) and (12 Month USD LIBOR + 3.50%)), Rate Floor: 4.50%) due 03/29/25	1,389,500	1,264,445
ASP Chromaflo Dutch I B.V. 6.02% (1 Month USD LIBOR + 3.50%, Rate Floor: 4.50%) due 11/20/23	757,268	735,496
ASP Chromaflo Intermediate Holdings, Inc. 6.02% (1 Month USD LIBOR + 3.50%, Rate Floor: 4.50%) due 11/20/23	582,371	565,628
<b>Total Basic Materials</b>		<b>37,826,684</b>
<b>Energy - 0.3%</b>		
Permian Production Partners 8.51% (3 Month USD LIBOR + 6.00%, Rate Floor: 1.00%) due 05/20/24	12,041,250	11,680,012
SeaPort Financing LLC 8.03% (1 Month USD LIBOR + 5.50%, Rate Floor: 5.50%) due 10/31/25	3,150,000	3,134,250
Summit Midstream Partners, LP 8.52% (1 Month USD LIBOR + 6.00%, Rate Floor: 7.00%) due 05/13/22	1,662,833	1,625,420
Gavilan Resources LLC 8.50% (1 Month USD LIBOR + 6.00%, Rate Floor: 7.00%) due 03/01/24	2,050,000	1,552,875
Ultra Petroleum, Inc. 6.47% (3 Month USD LIBOR + 4.00%, Rate Floor: 5.00%) due 04/12/24	1,561,000	1,387,339
Riverstone Utopia Member LLC 6.75% (1 Month USD LIBOR + 4.25%, Rate Floor: 5.25%) due 10/17/24	1,343,250	1,325,344
<b>Total Energy</b>		<b>20,705,240</b>
<b>Financial - 0.2%</b>		
USI, Inc. 5.80% (3 Month USD LIBOR + 3.00%, Rate Floor: 3.00%) due 05/16/24	4,563,638	4,295,524
Camelia Bidco Banc Civica 5.66% (3 Month GBP LIBOR + 4.75%, Rate Floor: 4.75%) due 10/14/24	GBP 3,000,000	3,795,847

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	Face Amount	Value
<b>SENIOR FLOATING RATE INTERESTS<sup>††7</sup> - 9.2% (continued)</b>		
<b>Financial - 0.2% (continued)</b>		
Aretec Group, Inc.		
6.77% (1 Month USD LIBOR + 4.25%, Rate Floor: 4.25%) due 10/01/25	3,900,000	\$ 3,786,237
Masergy Holdings, Inc.		
6.05% (3 Month USD LIBOR + 3.25%, Rate Floor: 4.25%) due 12/15/23	3,642,182	3,496,495
Northstar Financial Services LLC		
6.10% ((2 Month USD LIBOR + 3.50%) and (1 Month USD LIBOR + 3.50%)), Rate Floor: 4.25% due 05/25/25	1,691,500	1,642,159
PSS Companies		
7.30% (3 Month USD LIBOR + 4.50%, Rate Floor: 5.50%) due 01/28/20	834,714	813,846
Institutional Shareholder Services		
6.55% (3 Month USD LIBOR + 3.75%, Rate Floor: 4.75%) due 10/16/24	726,000	706,035
6.52% (3 Month USD LIBOR + 3.75%, Rate Floor: 4.75%) due 10/16/24	66,333	64,509
<b>Total Financial</b>		<b>18,600,652</b>
<b>Utilities - 0.1%</b>		
MRP Generation Holding		
9.80% (3 Month USD LIBOR + 7.00%, Rate Floor: 8.00%) due 10/18/22	3,421,250	3,267,294
Panda Power		
9.30% (3 Month USD LIBOR + 6.50%, Rate Floor: 7.50%) due 08/21/20	2,187,283	1,950,335
<b>Total Utilities</b>		<b>5,217,629</b>
<b>Total Senior Floating Rate Interests</b> (Cost \$705,586,108)		<b>669,672,422</b>
<b>U.S. TREASURY BILLS<sup>††</sup> - 4.4%</b>		
U.S. Treasury Bills		
2.23% due 01/22/19 <sup>12</sup>	50,000,000	49,936,111
2.27% due 01/08/19 <sup>12</sup>	40,000,000	39,985,017
2.31% due 02/07/19 <sup>12</sup>	40,000,000	39,905,450
2.23% due 01/10/19 <sup>12</sup>	30,000,000	29,984,975
2.32% due 02/14/19 <sup>12</sup>	30,000,000	29,914,179
2.26% due 01/31/19 <sup>12</sup>	29,000,000	28,946,503
2.36% due 01/29/19 <sup>12</sup>	25,000,000	24,954,672
2.27% due 01/15/19 <sup>12</sup>	20,000,000	19,983,579
2.32% due 01/15/19 <sup>12</sup>	20,000,000	19,983,578
2.29% due 01/22/19 <sup>12</sup>	20,000,000	19,974,444
2.24% due 01/17/19 <sup>12</sup>	15,000,000	14,985,719
<b>Total U.S. Treasury Bills</b> (Cost \$318,540,932)		<b>318,554,227</b>
<b>CORPORATE BONDS<sup>††</sup> - 3.3%</b>		
<b>Financial - 1.9%</b>		
Station Place Securitization Trust		
3.32% (1 Month USD LIBOR + 1.00%, Rate Floor: 0.00%) due 03/24/19 <sup>6,7</sup>	51,000,000	51,000,000
3.02% (1 Month USD LIBOR + 0.70%, Rate Floor: 0.00%) due 06/24/19 <sup>6,7</sup>	30,500,000	30,500,000
3.02% (1 Month USD LIBOR + 0.70%, Rate Floor: 0.70%) due 09/24/19 <sup>7</sup>	3,000,000	3,000,000
American Equity Investment Life Holding Co.		
5.00% due 06/15/27	28,388,000	27,677,011
Atlas Mara Ltd.		
8.00% due 12/31/20	14,400,000	12,692,059
Jefferies Finance LLC / JFIN Company-Issuer Corp.		
7.25% due 08/15/24 <sup>6</sup>	7,000,000	6,475,000
Univest Financial Corp.		
5.10% due 03/30/25 <sup>13</sup>	2,500,000	2,505,639
Hospitality Properties Trust		
5.25% due 02/15/26	1,567,000	1,583,281
Lincoln Finance Ltd.		
7.38% due 04/15/21 <sup>6</sup>	1,275,000	1,290,937
<b>Total Financial</b>		<b>136,723,927</b>
<b>Industrial - 0.8%</b>		
Encore Capital Group, Inc.		
5.63% due 08/11/24 <sup>†††</sup>	39,600,000	38,145,820
Yamana Gold, Inc.		
4.95% due 07/15/24	14,734,000	14,413,541
4.76% due 03/23/22 <sup>†††</sup>	4,750,000	4,646,618
4.63% due 12/15/27	3,200,000	2,971,557
4.78% due 06/10/23 <sup>†††</sup>	550,000	531,624
Reynolds Group Issuer Incorporated / Reynolds Group Issuer LLC / Reynolds Group Issuer Luxembourg		
5.94% (3 Month USD LIBOR + 3.50%) due 07/15/21 <sup>6,7</sup>	3,370,000	3,357,362
Princess Juliana International Airport Operating Company N.V.		
5.50% due 12/20/27 <sup>8</sup>	1,492,943	1,353,905

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

December 31, 2018

	Face Amount	Value
<b>CORPORATE BONDS<sup>††</sup> - 3.3% (continued)</b>		
<b>Industrial - 0.8% (continued)</b>		
Great Lakes Dredge & Dock Corp. 8.00% due 05/15/22	1,063,000	\$ 1,080,274
<b>Total Industrial</b>		<b>66,500,701</b>
<b>Communications - 0.2%</b>		
Cengage Learning, Inc. 9.50% due 06/15/24 <sup>6</sup>	8,100,000	5,508,000
McGraw-Hill Global Education Holdings LLC / McGraw-Hill Global Education Finance 7.88% due 05/15/24 <sup>6</sup>	6,510,000	5,077,800
MDC Partners, Inc. 6.50% due 05/01/24 <sup>6</sup>	3,810,000	3,467,100
Alice France S.A. 7.38% due 05/01/26 <sup>6</sup>	2,920,000	2,679,100
EIG Investors Corp. 10.88% due 02/01/24	1,750,000	1,872,500
<b>Total Communications</b>		<b>18,604,500</b>
<b>Consumer, Cyclical - 0.1%</b>		
Williams Scotsman International, Inc. 7.88% due 12/15/22 <sup>6</sup>	3,932,000	3,843,530
6.88% due 08/15/23 <sup>6</sup>	3,375,000	3,240,000
Ferrellgas Limited Partnership / Ferrellgas Finance Corp. 6.50% due 05/01/21	2,000,000	1,640,000
6.75% due 01/15/22	1,179,000	960,885
American Tire Distributors, Inc. 10.25% due 03/01/22 <sup>6,11</sup>	4,695,000	704,250
<b>Total Consumer, Cyclical</b>		<b>10,388,665</b>
<b>Basic Materials - 0.1%</b>		
Eldorado Gold Corp. 6.13% due 12/15/20 <sup>6</sup>	7,175,000	6,529,250
Mirabela Nickel Ltd. 9.50% due 06/24/19 <sup>8,11</sup>	1,885,418	579,766
<b>Total Basic Materials</b>		<b>7,109,016</b>
<b>Consumer, Non-cyclical - 0.1%</b>		
Endo Finance LLC / Endo Finco, Inc. 5.38% due 01/15/23 <sup>6</sup>	4,376,000	3,325,760
Beverages & More, Inc. 11.50% due 06/15/22 <sup>6</sup>	2,675,000	2,059,750
Flexi-Van Leasing, Inc. 10.00% due 02/15/23 <sup>6</sup>	1,475,000	1,194,750
<b>Total Consumer, Non-cyclical</b>		<b>6,580,260</b>
<b>Energy - 0.1%</b>		
Indigo Natural Resources LLC 6.88% due 02/15/26 <sup>6</sup>	2,000,000	1,720,000
American Midstream Partners Limited Partnership / American Midstream Finance Corp. 9.50% due 12/15/21 <sup>6</sup>	1,435,000	1,348,900
Basic Energy Services, Inc. 10.75% due 10/15/23 <sup>6</sup>	1,500,000	1,282,500
<b>Total Energy</b>		<b>4,351,400</b>
<b>Total Corporate Bonds</b> (Cost \$262,120,611)		<b>250,258,469</b>
<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	4,227,650
<b>Total Senior Fixed Rate Interests</b> (Cost \$4,602,816)		<b>4,227,650</b>
<b>COMMERCIAL PAPER<sup>††</sup> - 0.7%</b>		
Marriott International, Inc. 2.62% due 01/02/19 <sup>12</sup>	15,000,000	14,998,908
AutoZone, Inc. 2.50% due 01/03/19 <sup>12</sup>	15,000,000	14,997,917
Anthem, Inc. 2.90% due 01/02/19 <sup>6,12</sup>	10,000,000	9,999,194
Vodafone Group plc 2.78% due 01/07/19 <sup>12</sup>	10,000,000	9,995,217
<b>Total Commercial Paper</b> (Cost \$49,991,236)		<b>49,991,236</b>

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

December 31, 2018

	Face Amount	Value
<b>REPURCHASE AGREEMENTS<sup>††,16</sup> - 2.3%</b>		
BNP Paribas		
issued 12/28/18 at 2.76% due 02/01/19	51,969,621	\$ 51,969,621
Deutsche Bank		
issued 10/26/18 at 2.86% due 01/28/19	29,243,000	29,243,000
issued 12/14/18 at 2.86% due 01/28/19	2,676,000	2,676,000
Barclays		
issued 09/27/18 at 1.80% open maturity <sup>19</sup>	11,616,843	11,616,843
issued 10/11/18 at 2.58% (1 Month USD LIBOR + 0.30%) open maturity <sup>7</sup>	7,000,000	7,000,000
issued 09/25/18 at 2.80% (1 Month USD LIBOR + 0.30%) open maturity <sup>7</sup>	6,199,583	6,199,583
issued 10/16/18 at 2.80% (1 Month USD LIBOR + 0.30%) open maturity <sup>7</sup>	3,310,445	3,310,445
issued 07/30/18 at 2.80% (1 Month USD LIBOR + 0.30%) open maturity <sup>7</sup>	1,178,451	1,178,451
issued 12/21/17 at 1.30% open maturity <sup>19</sup>	595,625	595,625
issued 10/29/18 at (0.75%) open maturity <sup>19</sup>	530,063	530,063
issued 06/18/18 at (2.00%) open maturity <sup>19</sup>	511,875	511,875
issued 06/20/18 at (2.00%) open maturity <sup>19</sup>	510,625	510,625
issued 06/27/18 at (2.25%) open maturity <sup>19</sup>	505,625	505,625
issued 09/08/17 at 0.50% open maturity <sup>19</sup>	499,375	499,375
issued 12/07/17 at 0.00% open maturity <sup>19</sup>	494,375	494,375
issued 04/02/18 at 1.30% open maturity <sup>19</sup>	346,875	346,875
issued 09/10/18 at (2.50%) open maturity <sup>19</sup>	313,875	313,875
issued 08/21/18 at (2.50%) open maturity <sup>19</sup>	311,625	311,625
issued 08/16/18 at (2.50%) open maturity <sup>19</sup>	307,875	307,875
issued 10/09/18 at 1.50% open maturity <sup>19</sup>	250,000	250,000
issued 4/13/18 at (8.75%) open maturity <sup>19</sup>	225,750	225,750
issued 09/27/18 at 0.25% open maturity <sup>19</sup>	219,000	219,000
issued 09/27/18 at 2.00% open maturity <sup>19</sup>	190,500	190,500
issued 11/03/17 at (8.75%) open maturity <sup>19</sup>	170,500	170,500
issued 12/28/18 at 1.60% open maturity <sup>19</sup>	92,538	92,538
issued 10/26/17 at (8.75%) open maturity <sup>19</sup>	87,625	87,625
issued 11/29/18 at (8.75%) open maturity <sup>19</sup>	31,680	31,680
Citigroup Global Markets		
issued 12/10/18 at 2.10% open maturity <sup>19</sup>	10,958,000	10,958,000
issued 12/12/18 at 2.10% open maturity <sup>19</sup>	3,741,000	3,741,000
issued 11/29/18 at 2.05% open maturity <sup>19</sup>	1,264,000	1,264,000
issued 12/13/18 at 2.10% open maturity <sup>19</sup>	907,000	907,000
issued 01/29/18 at 1.55% open maturity <sup>19</sup>	542,000	542,000
issued 01/08/18 at 1.60% open maturity <sup>19</sup>	527,000	527,000
issued 03/23/18 at 0.00% open maturity <sup>19</sup>	346,000	346,000
issued 06/29/18 at (0.25%) open maturity <sup>19</sup>	320,000	320,000
issued 02/15/18 1.55% open maturity <sup>19</sup>	313,000	313,000
issued 10/29/18 at 1.80% due 01/01/19	289,000	289,000
issued 05/15/18 at 1.50% open maturity <sup>19</sup>	283,000	283,000
issued 04/02/18 at 1.50% open maturity <sup>19</sup>	279,000	279,000
issued 04/10/18 at 1.50% open maturity <sup>19</sup>	279,000	279,000
issued 02/27/18 at (8.00%) open maturity <sup>19</sup>	269,000	269,000
issued 01/08/18 at 0.00% open maturity <sup>19</sup>	228,000	228,000
issued 10/31/18 at 1.80% open maturity <sup>19</sup>	193,000	193,000
issued 04/13/18 at 1.50% open maturity <sup>19</sup>	186,000	186,000
issued 12/13/18 at 1.80% open maturity <sup>19</sup>	137,000	137,000
issued 01/05/2018 at 0.00% open maturity <sup>19</sup>	113,000	113,000
Bank of America		
issued 11/21/18 at 2.15% open maturity <sup>19</sup>	6,196,000	6,196,000
issued 12/10/18 at 2.15% open maturity <sup>19</sup>	4,134,125	4,134,125
issued 11/27/18 at 2.15% open maturity <sup>19</sup>	3,158,400	3,158,400
issued 11/29/18 at 2.15% open maturity <sup>19</sup>	2,564,150	2,564,150
issued 12/17/18 at 2.12% open maturity <sup>19</sup>	1,890,500	1,890,500
issued 11/28/18 at 2.15% open maturity <sup>19</sup>	858,000	858,000
Jefferies & Company, Inc.		
issued 12/13/18 at 5.43% due 01/14/19	1,519,000	1,519,000
issued 12/19/18 at 5.57% due 01/18/19	1,065,000	1,065,000
Mizuho		
issued 12/28/18 at 3.11% due 01/16/19	2,218,000	2,218,000
<b>Total Repurchase Agreements</b>		
(Cost \$164,166,524)		164,166,524

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	Contracts	Value
<b>LISTED OPTIONS PURCHASED<sup>†</sup> - 0.2%</b>		
Put options on:		
Eurodollar Futures Expiring December 2019 with strike price of \$97.63 (Notional Value \$4,277,559,000)	17,576	\$ 17,026,750
<b>Total Listed Options Purchased</b> (Cost \$18,740,867)		<u>17,026,750</u>
<b>OTC OPTIONS PURCHASED<sup>††</sup> - 0.0%</b>		
Call options on:		
BofA Merrill Lynch S&P 500 Index Expiring January 2019 with strike price of \$2,850.00 (Notional Value \$701,667,315)	2,799	48,982
BofA Merrill Lynch SPDR S&P Oil & Gas Exploration & Production ETF Expiring January 2019 with strike price of \$45.00 (Notional Value \$85,665,370)	32,290	48,435
BofA Merrill Lynch iShares MSCI Emerging Markets ETF Expiring January 2019 with strike price of \$54.00 (Notional Value \$331,537,374)	84,879	42,440
BofA Merrill Lynch S&P 500 Index Expiring January 2019 with strike price of \$3,000.00 (Notional Value \$463,516,565)	1,849	9,245
<b>Total OTC Options Purchased</b> (Cost \$29,932,202)		<u>149,102</u>
<b>Total Investments - 99.7%</b> (Cost \$7,371,664,210)		<u>\$ 7,229,554,418</u>
	<b>Face Amount</b>	
<b>CORPORATE BONDS SOLD SHORT<sup>††</sup> - (0.6%)</b>		
Enova International, Inc. 8.50% due 09/15/25 <sup>6</sup>	(110,000)	(89,375)
Herc Rentals, Inc. 7.75% due 06/01/24 <sup>6</sup>	(200,000)	(208,500)
Monitronics International, Inc. 9.13% due 04/01/20	(903,000)	(224,621)
INEOS Group Holdings S.A. 5.63% due 08/01/24 <sup>6</sup>	(550,000)	(487,300)
TMS International Corp. 7.25% due 08/15/25 <sup>6</sup>	(800,000)	(748,000)
AK Steel Corp. 6.38% due 10/15/25	(1,000,000)	(770,000)
Envision Healthcare Corp. 8.75% due 10/15/26 <sup>6</sup>	(900,000)	(778,500)
Harley-Davidson, Inc. 3.50% due 07/28/25	(1,330,000)	(1,270,692)
Park-Ohio Industries, Inc. 6.63% due 04/15/27	(1,400,000)	(1,330,000)
Staples, Inc. 8.50% due 09/15/25 <sup>6</sup>	(1,600,000)	(1,443,520)
Gogo Intermediate Holdings LLC / Gogo Finance Company, Inc. 12.50% due 07/01/22 <sup>6</sup>	(1,700,000)	(1,812,625)
Flex Ltd. 4.75% due 06/15/25	(2,210,000)	(2,164,979)
Quorum Health Corp. 11.63% due 04/15/23	(2,400,000)	(2,256,000)
Tenet Healthcare Corp. 8.13% due 04/01/22	(2,425,000)	(2,431,062)
Seagate HDD Cayman 4.75% due 01/01/25	(8,000,000)	(7,095,135)
Mylan N.V. 3.95% due 06/15/26	(8,640,000)	(7,874,606)
Spirit AeroSystems, Inc. 4.60% due 06/15/28	(10,110,000)	(9,705,643)
Dollar Tree, Inc. 4.00% due 05/15/25	(15,080,000)	(14,497,218)
<b>Total Corporate Bonds</b> (Cost \$57,242,097)		<u>(55,187,776)</u>
	<b>Contracts</b>	
<b>LISTED OPTIONS WRITTEN<sup>†</sup> - (0.1%)</b>		
Put options on:		
Eurodollar Futures Expiring December 2019 with strike price of \$97.00 (Notional Value \$4,277,559,000)	17,576	(3,295,500)
<b>Total Listed Options Written</b> (Premiums received \$5,818,355)		<u>(3,295,500)</u>

**Macro Opportunities Fund**  
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	Contracts	Value
<b>OTC OPTIONS WRITTEN<sup>††</sup> - 0.0%</b>		
Put options on:		
BofA Merrill Lynch SPDR S&P Oil & Gas Exploration & Production ETF Expiring January 2019 with strike price of \$52.00 (Notional Value \$85,665,370)	32,290	\$ (32,290)
<b>Total OTC Options Written</b> (Premiums received \$3,939,380)		(32,290)
<b>Total Securities Sold Short - (0.7)%</b> (Proceeds \$66,999,832)		\$ (58,515,566)
<b>Other Assets &amp; Liabilities, net - 1.0%</b>		70,710,675
<b>Total Net Assets - 100.0%</b>		\$ 7,241,749,527

**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 Appreciation <sup>**</sup>
Bank of America, N.A.	ICE	CDX.NA.IG.31	1.00%	Quarterly	12/20/23	\$ 1,245,395,000	\$ (7,001,474)	\$ (14,606,366)	\$ 7,604,892

**OTC CREDIT DEFAULT SWAP AGREEMENTS PROTECTION PURCHASED<sup>††</sup>**

Counterparty	Index	Protection Premium Rate	Payment Frequency	Maturity Date	Notional Amount	Value	Upfront Premiums Paid (Received)	Unrealized Appreciation <sup>**</sup>
Goldman Sachs International	CDX.NA.IG.31	1.00%	Quarterly	12/20/23	\$ 166,760,000	\$ 1,859,518	\$ (261,333)	\$ 2,120,851
Morgan Stanley Capital Services LLC	CDX.NA.IG.31	1.00%	Quarterly	12/20/23	73,830,000	806,356	(18,294)	824,650
Barclays Bank plc	Kohl's Corp	1.00%	Quarterly	12/20/23	7,450,000	284,529	133,199	151,330
Bank of America, N.A.	Kohl's Corp	1.00%	Quarterly	06/20/23	6,950,000	170,420	111,005	59,415
						\$ 3,120,823	\$ (35,423)	\$ 3,156,246

**CENTRALLY CLEARED INTEREST RATE SWAPS AGREEMENTS<sup>††</sup>**

Counterparty	Exchange	Floating Rate Type	Floating Rate Index	Fixed Rate	Payment Frequency	Maturity Date	Notional Amount	Market Value	Upfront Premiums Paid (Received)	Unrealized Depreciation <sup>**</sup>
BofA Merrill Lynch			3-Month USD LIBOR	2.83%	Quarterly	01/31/20	\$ 10,276,000	\$ (10,551)	\$ 309	\$ (10,860)
BofA Merrill Lynch	CME	Receive	3-Month USD LIBOR	2.84%	Quarterly	01/31/20	16,742,000	(19,178)	321	(19,499)
BofA Merrill Lynch	CME	Receive	3-Month USD LIBOR	2.92%	Quarterly	01/31/20	9,744,000	(19,699)	299	(19,998)
BofA Merrill Lynch	CME	Receive	3-Month USD LIBOR	3.18%	Quarterly	11/07/23	63,000,000	(1,716,914)	(12,091)	(1,704,823)
BofA Merrill Lynch	CME	Receive	3-Month USD LIBOR	3.14%	Quarterly	11/06/21	830,000,000	(12,576,400)	201,669	(12,778,069)
							\$ (14,342,742)	\$ 190,507	\$ (14,533,249)	

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**FORWARD FOREIGN CURRENCY EXCHANGE CONTRACTS<sup>††</sup>**

Counterparty	Contracts to Sell	Currency	Settlement Date	Settlement Value	Value at December 31, 2018			Unrealized Appreciation (Depreciation)
Goldman Sachs	120,700,000	BRL	01/02/19	\$ 32,208,139	\$	31,210,405	\$ 997,734	
JPMorgan Chase & Co.	98,156,000	ILS	02/28/19	27,276,921		26,396,376	880,545	
Barclays	168,338,600	ILS	02/28/19	46,116,374		45,270,069	846,305	
Citigroup	438,900,000	BRL	04/01/19	113,396,620		112,823,153	573,467	
Barclays	35,530,000	GBP	01/22/19	45,794,084		45,341,161	452,923	
Citigroup	60,785,000	EUR	01/18/19	70,149,536		69,745,206	404,330	
Morgan Stanley	51,357,000	ILS	02/28/19	14,204,147		13,811,062	393,085	
Goldman Sachs	78,950,000	EUR	01/18/19	90,876,368		90,587,876	288,492	
Citigroup	19,430,000	BRL	01/02/19	5,174,434		5,024,177	150,257	
JPMorgan Chase & Co.	23,000,000	GBP	01/28/19	29,503,940		29,360,557	143,383	
Goldman Sachs	133,140,000	ILS	01/31/20	36,761,653		36,647,641	114,012	
Citigroup	2,396,000,000	HUF	02/27/19	8,703,492		8,595,999	107,493	
Goldman Sachs	220,502,125	ILS	05/31/19	59,805,825		59,730,773	75,052	
JPMorgan Chase & Co.	19,800,000	GBP	02/25/19	25,380,570		25,309,168	71,402	
JPMorgan Chase & Co.	4,025,000	CAD	01/14/19	3,008,835		2,950,560	58,275	
Citigroup	86,000,000	DKK	03/01/19	13,276,625		13,265,199	11,426	
BNP Paribas	1,000,000,000	HUF	04/24/19	3,611,286		3,601,348	9,938	
Citigroup	200,000,000	HUF	01/02/19	722,731		714,184	8,547	
BofA Merrill Lynch	14,175,000	EUR	01/30/19	16,285,233		16,281,964	3,269	
Goldman Sachs	6,340,000	ILS	01/31/19	1,702,787		1,701,346	1,441	
JPMorgan Chase & Co.	5,960,000	GBP	02/19/19	7,617,422		7,616,209	1,213	
Goldman Sachs	199,100,000	HUF	02/06/19	714,230		713,176	1,054	
JPMorgan Chase & Co.	80,000,000	HUF	04/24/19	283,818		288,108	(4,290)	
BofA Merrill Lynch	7,858,470,000	HUF	02/27/19	28,185,877		28,193,401	(7,524)	
Goldman Sachs	400,000,000	HUF	02/27/19	1,425,821		1,435,058	(9,237)	
Goldman Sachs	247,400,000	HUF	02/13/19	875,573		886,652	(11,079)	
Barclays	14,820,000	EUR	02/15/19	17,033,144		17,044,809	(11,665)	
Morgan Stanley	39,379,000	EUR	01/18/19	45,170,936		45,183,786	(12,850)	
JPMorgan Chase & Co.	14,530,000	EUR	01/18/19	16,658,950		16,671,841	(12,891)	
Citigroup	1,000,000,000	HUF	04/24/19	3,585,772		3,601,348	(15,576)	
Goldman Sachs	1,400,000,000	HUF	04/24/19	5,025,367		5,041,887	(16,520)	
BofA Merrill Lynch	1,971,500,000	JPY	02/12/19	18,027,450		18,044,960	(17,510)	
BofA Merrill Lynch	6,182,000	EUR	02/15/19	7,092,423		7,110,055	(17,632)	
Citigroup	500,000,000	HUF	02/20/19	1,769,797		1,792,882	(23,085)	
Barclays	14,920,000	EUR	01/04/19	17,074,298		17,097,898	(23,600)	
BofA Merrill Lynch	1,300,000,000	HUF	04/24/19	4,655,326		4,681,752	(26,426)	
Goldman Sachs	40,000,000	MXN	01/03/19	2,008,306		2,035,727	(27,421)	
Citigroup	178,800,000	JPY	01/28/19	1,598,207		1,634,661	(36,454)	
Goldman Sachs	170,070,000	DKK	03/01/19	26,184,449		26,232,703	(48,254)	
BofA Merrill Lynch	33,310,000	EUR	01/18/19	38,165,266		38,220,167	(54,901)	
Morgan Stanley	8,868,000	EUR	01/14/19	10,108,810		10,171,576	(62,766)	
BofA Merrill Lynch	25,750,000	EUR	01/23/19	29,491,295		29,558,971	(67,676)	
BofA Merrill Lynch	140,500,000	DKK	03/01/19	21,599,766		21,671,633	(71,867)	
Barclays	132,800,000	MXN	01/24/19	6,652,873		6,736,081	(83,208)	
Barclays	139,340,000	DKK	03/01/19	21,385,656		21,492,708	(107,052)	
JPMorgan Chase & Co.	211,900,000	DKK	03/01/19	32,572,607		32,684,834	(112,227)	
Goldman Sachs	34,500,000	EUR	03/22/19	39,668,049		39,796,855	(128,806)	
Goldman Sachs	2,103,600,000	JPY	01/10/19	19,065,180		19,202,954	(137,774)	
Citigroup	155,184,000	ILS	02/28/19	41,576,326		41,732,498	(156,172)	
Goldman Sachs	26,340,000	EUR	02/25/19	30,159,168		30,318,020	(158,852)	
JPMorgan Chase & Co.	3,816,020,000	HUF	02/27/19	13,523,618		13,690,525	(166,907)	
BofA Merrill Lynch	28,640,000	EUR	01/04/19	32,631,849		32,820,631	(188,782)	
JPMorgan Chase & Co.	24,250,000	EUR	01/30/19	27,650,942		27,854,506	(203,564)	
JPMorgan Chase & Co.	21,970,000	EUR	02/15/19	25,053,907		25,268,182	(214,275)	
Goldman Sachs	2,076,300,000	JPY	03/11/19	18,808,672		19,044,816	(236,144)	
Goldman Sachs	300,000,000	MXN	02/07/19	14,848,545		15,184,803	(336,258)	

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Counterparty	Contracts to Sell	Currency	Settlement Date	Settlement Value	Value at December 31, 2018	Unrealized Appreciation (Depreciation)
JPMorgan Chase & Co.	62,150,000	EUR	01/16/19	\$ 70,940,157	\$ 71,298,665	\$ (358,508)
Citigroup	395,360,000	MXN	02/07/19	19,627,366	20,011,545	(384,179)
JPMorgan Chase & Co.	415,640,000	MXN	05/23/19	20,268,696	20,687,505	(418,809)
Goldman Sachs	141,200,000	BRL	04/01/19	35,873,072	36,296,717	(423,645)
JPMorgan Chase & Co.	244,466,250	SEK	03/12/19	27,316,675	27,741,194	(424,519)
Goldman Sachs	244,900,000	MXN	02/28/19	11,929,175	12,360,090	(430,915)
Goldman Sachs	1,905,000,000	JPY	02/12/19	16,970,518	17,436,292	(465,774)
Barclays	28,842,000	GBP	01/14/19	36,299,820	36,790,641	(490,821)
Citigroup	2,295,000,000	JPY	02/25/19	20,423,692	21,025,863	(602,171)
Morgan Stanley	4,170,000,000	JPY	01/28/19	37,352,204	38,123,800	(771,596)
Goldman Sachs	4,334,000,000	JPY	02/04/19	38,608,112	39,645,538	(1,037,426)
Citigroup	8,111,000,000	JPY	01/10/19	72,823,749	74,042,196	(1,218,447)
Morgan Stanley	8,323,000,000	JPY	02/25/19	74,387,219	76,251,963	(1,864,744)
JPMorgan Chase & Co.	1,061,000,000	MXN	01/03/19	51,877,567	53,997,659	(2,120,092)
					\$	(8,227,248)

Counterparty	Contracts to Buy	Currency	Settlement Date	Settlement Value	Value at December 31, 2018	Unrealized Appreciation
Goldman Sachs	140,130,000	BRL	01/02/19	\$ 35,886,165	\$ 36,234,582	\$ 348,417

**Custom Basket Swap Agreements**

Counterparty	Index	Financing Rate Pay (Receive)	Payment Frequency	Maturity Date	Notional Amount	Value and Unrealized Appreciation (Depreciation)
<b>OTC Custom Basket Swap Agreement<sup>††</sup></b>						
Morgan Stanley	Macro Opportunities Portfolio Long Custom Basket Swap <sup>17</sup>	2.80%	At Maturity	07/22/19	\$ 39,145,536	\$ (3,477,183)
<b>OTC Custom Basket Swap Agreement Sold Short<sup>††</sup></b>						
Morgan Stanley	Macro Opportunities Portfolio Short Custom Basket Swap <sup>18</sup>	(2.04)%	At Maturity	07/22/19	\$ 99,781,856	\$ 10,276,154



**Macro Opportunities Fund**  
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**CUSTOM BASKET OF LONG SECURITIES<sup>17</sup>**

	Shares	Percentage Notional Amount	Value and Unrealized Appreciation (Depreciation)
Verizon Communications, Inc.	7,833	1.12%	\$ 65,774
UGI Corp.	5,049	0.69%	47,107
Exelon Corp.	7,387	0.85%	46,185
Pfizer, Inc.	6,766	0.75%	45,704
Medtronic plc	3,510	0.82%	40,036
Portland General Electric Co.	6,913	0.81%	38,505
Procter & Gamble Co.	1,781	0.42%	36,457
Amgen, Inc.	1,493	0.74%	35,966
PNM Resources, Inc.	6,308	0.66%	33,369
Telephone & Data Systems, Inc.	3,736	0.31%	29,681
AES Corp.	12,718	0.47%	28,057
Merck & Company, Inc.	1,253	0.24%	27,184
Allison Transmission Holdings, Inc.	3,505	0.39%	23,595
Ameren Corp.	1,975	0.33%	22,660
OGE Energy Corp.	5,513	0.55%	21,038
Kimberly-Clark Corp.	2,294	0.67%	19,651
Central Garden & Pet Co. — Class A*	6,242	0.50%	16,917
Entergy Corp.	1,843	0.41%	16,264
McCormick & Company, Inc.	918	0.33%	15,914
Ventas, Inc.	3,896	0.58%	15,392
Innoviva, Inc.*	6,518	0.29%	15,090
WellCare Health Plans, Inc.*	367	0.22%	15,045
Genesee & Wyoming, Inc. — Class A*	4,705	0.89%	14,790
FirstEnergy Corp.	5,078	0.49%	14,507
Shenandoah Telecommunications Co.	2,230	0.25%	14,331
Edison International	1,736	0.25%	13,451
Hershey Co.	846	0.23%	11,648
Apartment Investment & Management Co. — Class A	4,787	0.54%	11,091
Pinnacle West Capital Corp.	1,024	0.22%	10,364
Archer-Daniels-Midland Co.	9,525	1.00%	10,278
Cardtronics plc — Class A*	3,201	0.21%	9,811
Spirit Airlines, Inc.*	1,721	0.25%	8,962
EnerSys	1,159	0.23%	7,557
Herbalife Nutrition Ltd.*	1,717	0.26%	6,583
National Fuel Gas Co.	6,171	0.81%	6,202
Fidelity National Information Services, Inc.	1,534	0.40%	5,979
El Paso Electric Co.	5,762	0.74%	5,647
F5 Networks, Inc.*	819	0.34%	5,626
QUALCOMM, Inc.	2,321	0.34%	5,583
Juniper Networks, Inc.	5,720	0.39%	5,404
PepsiCo, Inc.	904	0.26%	5,020
Edwards Lifesciences Corp.*	620	0.24%	5,017
Icad, Inc.*	23,169	0.22%	4,518
AbbVie, Inc.	1,096	0.26%	3,929
Corning, Inc.	3,970	0.31%	3,590
Omnicom Group, Inc.	3,280	0.61%	3,132
Biogen, Inc.*	292	0.22%	2,933
Simply Good Foods Co.*	4,884	0.24%	2,880
Omega Healthcare Investors, Inc.	3,500	0.31%	2,668
AMC Networks, Inc. — Class A*	2,695	0.38%	2,133
TEGNA, Inc.	7,178	0.20%	1,889
Darling Ingredients, Inc.*	4,268	0.21%	1,835
United Continental Holdings, Inc.*	2,077	0.44%	1,744
Danaher Corp.	1,186	0.31%	1,689
NRG Energy, Inc.	2,940	0.30%	1,428
Thermo Fisher Scientific, Inc.	787	0.45%	1,254
Consolidated Edison, Inc.	1,728	0.34%	1,227
Abbott Laboratories	2,702	0.50%	1,222
Performance Food Group Co.*	6,754	0.56%	837
Gibraltar Industries, Inc.*	3,776	0.34%	814
Lennar Corp. — Class A	2,183	0.22%	590
Bristol-Myers Squibb Co.	1,746	0.23%	309
Teleflex, Inc.	353	0.23%	208
NIKE, Inc. — Class B	1,355	0.26%	129
Kroger Co.	3,658	0.26%	(18)
Aflac, Inc.	3,177	0.37%	(301)
Snap-on, Inc.	756	0.28%	(1,070)
Lowe's Companies, Inc.	987	0.23%	(1,079)
Alphabet, Inc. — Class C*	88	0.23%	(1,246)
Ingredion, Inc.	1,622	0.38%	(1,372)
Cisco Systems, Inc.	6,411	0.71%	(1,694)
Jabil, Inc.	4,961	0.31%	(1,980)
Vishay Intertechnology, Inc.	4,914	0.23%	(2,039)
MAXIMUS, Inc.	1,669	0.28%	(2,076)
Visa, Inc. — Class A	713	0.24%	(2,207)
Zoetis, Inc.	992	0.22%	(2,258)
Medical Properties Trust, Inc.	13,172	0.54%	(2,464)
Amedisys, Inc.*	785	0.23%	(2,475)
US Foods Holding Corp.*	3,621	0.29%	(2,658)
Tech Data Corp.*	1,314	0.27%	(3,105)
Flowers Foods, Inc.	7,734	0.36%	(3,371)
Oracle Corp.	2,542	0.29%	(3,435)
CDK Global, Inc.	1,823	0.22%	(3,619)
AMERCO	295	0.25%	(3,622)
Waters Corp.*	475	0.23%	(3,650)
Maxim Integrated Products, Inc.	1,941	0.25%	(3,696)
Norfolk Southern Corp.	1,449	0.55%	(3,974)
Brown-Forman Corp. — Class B	1,942	0.24%	(4,535)
ICU Medical, Inc.*	415	0.24%	(4,631)
j2 Global, Inc.	1,515	0.27%	(4,635)
Bank of New York Mellon Corp.	891	0.11%	(4,677)
NetApp, Inc.	1,547	0.24%	(4,781)
Brixmor Property Group, Inc.	7,219	0.27%	(4,895)
Landstar System, Inc.	1,528	0.37%	(5,037)
Equity Commonwealth	5,845	0.45%	(5,150)
Sonoco Products Co.	1,689	0.23%	(5,239)
Take-Two Interactive Software, Inc.*	890	0.23%	(5,239)

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	Shares	Percentage Notional Amount	Value and Unrealized Depreciation
Park Hotels & Resorts, Inc.	6,039	0.40%	\$ (5,416)
Colgate-Palmolive Co.	1,489	0.23%	(5,421)
HCA Healthcare, Inc.	937	0.30%	(5,642)
Baxter International, Inc.	3,762	0.63%	(6,019)
Analog Devices, Inc.	1,075	0.24%	(6,138)
Hill-Rom Holdings, Inc.	1,732	0.39%	(6,193)
CONMED Corp.	1,387	0.23%	(6,256)
Toll Brothers, Inc.	2,811	0.24%	(6,282)
Northern Trust Corp.	1,043	0.22%	(6,440)
IQVIA Holdings, Inc.*	1,547	0.46%	(6,525)
Intel Corp.	3,478	0.42%	(6,633)
CVS Health Corp.	2,996	0.50%	(6,816)
Travelers Companies, Inc.	755	0.23%	(6,961)
Facebook, Inc. — Class A*	636	0.21%	(7,220)
Paychex, Inc.	1,806	0.30%	(7,354)
ConocoPhillips	2,364	0.38%	(7,398)
CH Robinson Worldwide, Inc.	1,121	0.24%	(7,509)
Anthem, Inc.	1,022	0.69%	(7,623)
Scholastic Corp.	2,444	0.25%	(7,771)
Molson Coors Brewing Co. — Class B	5,471	0.78%	(7,819)
Estee Lauder Companies, Inc. — Class A	650	0.22%	(7,961)
PRA Health Sciences, Inc.*	887	0.21%	(7,997)
Sirius XM Holdings, Inc.	14,565	0.21%	(8,105)
PulteGroup, Inc.	4,729	0.31%	(8,349)
Expeditors International of Washington, Inc.	1,750	0.30%	(8,706)
Old Dominion Freight Line, Inc.	717	0.23%	(8,709)
EPR Properties	1,779	0.29%	(8,717)
Heartland Express, Inc.	5,157	0.24%	(8,836)
JPMorgan Chase & Co.	845	0.21%	(8,894)
Sabre Corp.	4,644	0.26%	(8,940)
DR Horton, Inc.	2,635	0.23%	(9,013)
Universal Health Services, Inc. — Class B	789	0.23%	(9,072)
UnitedHealth Group, Inc.	683	0.43%	(9,128)
Hyatt Hotels Corp. — Class A	1,356	0.23%	(9,650)
Brucker Corp.	3,976	0.30%	(9,855)
Murphy USA, Inc.*	1,159	0.23%	(9,940)
United Parcel Service, Inc. — Class B	863	0.22%	(9,970)
Eaton Corporation plc	3,534	0.62%	(10,054)
Franklin Resources, Inc.	3,715	0.28%	(10,056)
Activision Blizzard, Inc.	1,734	0.21%	(10,260)
Johnson Controls International plc	2,633	0.20%	(10,339)
Post Holdings, Inc.*	2,912	0.66%	(10,371)
Allergan plc	543	0.19%	(10,648)
Texas Instruments, Inc.	930	0.22%	(11,277)
Darden Restaurants, Inc.	828	0.21%	(11,392)
Caterpillar, Inc.	1,460	0.47%	(11,519)
Interpublic Group of Companies, Inc.	6,933	0.37%	(11,563)
Molina Healthcare, Inc.*	1,357	0.40%	(11,680)
La-Z-Boy, Inc.	4,284	0.30%	(11,700)
General Motors Co.	2,492	0.21%	(11,868)
Altria Group, Inc.	1,722	0.22%	(11,895)
Citrix Systems, Inc.	2,046	0.54%	(12,041)
Trinity Industries, Inc.	4,376	0.23%	(12,177)
Premier, Inc. — Class A*	4,941	0.47%	(12,352)
Gentex Corp.	4,244	0.22%	(12,378)
Pentair plc	2,164	0.21%	(12,392)
Regal Beloit Corp.	3,476	0.62%	(12,427)
Sysco Corp.	3,020	0.48%	(12,689)
Saia, Inc.*	1,581	0.23%	(12,789)
Centene Corp.*	678	0.20%	(12,856)
Kinder Morgan, Inc.	5,910	0.23%	(13,009)
Accenture plc — Class A	641	0.23%	(13,052)
Alaska Air Group, Inc.	2,074	0.32%	(13,067)
Pilgrim's Pride Corp.*	4,789	0.19%	(13,550)
ONEOK, Inc.	2,006	0.28%	(13,578)
Piedmont Office Realty Trust, Inc. — Class A	7,512	0.33%	(13,840)
Quanta Services, Inc.	2,986	0.23%	(13,870)
Kansas City Southern	3,188	0.78%	(14,118)
Delek US Holdings, Inc.	2,474	0.21%	(14,178)
Humana, Inc.	843	0.62%	(14,823)
KB Home	4,258	0.21%	(14,850)
Broadridge Financial Solutions, Inc.	856	0.21%	(15,150)
TRI Pointe Group, Inc.*	7,337	0.20%	(15,362)
InterDigital, Inc.	2,241	0.38%	(15,668)
Mondelez International, Inc. — Class A	4,772	0.49%	(15,982)
Chevron Corp.	3,226	0.90%	(16,017)
Schneider National, Inc. — Class B	4,361	0.21%	(16,374)
Ryder System, Inc.	2,033	0.25%	(16,442)
Crane Co.	1,027	0.19%	(16,648)
American Airlines Group, Inc.	3,391	0.28%	(16,955)
Oshkosh Corp.	1,515	0.24%	(17,337)
Textron, Inc.	1,638	0.19%	(17,858)
Catalent, Inc.*	2,421	0.19%	(17,865)
Werner Enterprises, Inc.	2,924	0.22%	(18,487)
Arrow Electronics, Inc.*	2,288	0.40%	(18,684)
Allstate Corp.	1,911	0.40%	(19,180)
Domtar Corp.	1,986	0.18%	(19,766)
Philip Morris International, Inc.	1,070	0.18%	(19,882)
Hartford Financial Services Group, Inc.	3,314	0.38%	(19,904)
Amdocs Ltd.	3,256	0.49%	(19,984)
J.B. Hunt Transport Services, Inc.	1,504	0.36%	(20,007)
Rexnord Corp.*	3,294	0.19%	(20,085)
Avnet, Inc.	4,116	0.38%	(20,114)
Celanese Corp. — Class A	918	0.21%	(20,596)
Nu Skin Enterprises, Inc. — Class A	2,068	0.32%	(20,605)
Hewlett Packard Enterprise Co.	6,724	0.23%	(20,773)
Gilead Sciences, Inc.	1,325	0.21%	(21,001)
Delta Air Lines, Inc.	5,712	0.73%	(21,005)
Williams Companies, Inc.	3,836	0.22%	(21,067)
Quest Diagnostics, Inc.	1,817	0.39%	(21,428)
Leidos Holdings, Inc.	2,305	0.31%	(21,582)
Spirit AeroSystems Holdings, Inc. — Class A	1,214	0.22%	(21,816)
AGCO Corp.	2,570	0.37%	(21,911)
Weingarten Realty Investors	4,935	0.31%	(22,016)
Meritor, Inc.*	5,816	0.25%	(22,740)

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	Shares	Percentage Notional Amount	Value and Unrealized Appreciation (Depreciation)
Jazz Pharmaceuticals plc*	565	0.18%	\$ (22,771)
Alexion Pharmaceuticals, Inc.*	760	0.19%	(22,921)
Constellation Brands, Inc. — Class A	459	0.19%	(23,062)
CSX Corp.	2,488	0.39%	(23,392)
Prudential Financial, Inc.	1,301	0.27%	(23,605)
Stericycle, Inc.*	2,653	0.25%	(23,812)
Union Pacific Corp.	2,098	0.74%	(25,020)
International Paper Co.	2,913	0.30%	(25,027)
Parker-Hannifin Corp.	1,259	0.48%	(25,117)
Delphi Technologies plc	5,083	0.19%	(25,351)
Knight-Swift Transportation Holdings, Inc.	3,345	0.21%	(25,368)
XPO Logistics, Inc.*	1,234	0.18%	(25,865)
IDEXX Laboratories, Inc.*	470	0.22%	(26,577)
JetBlue Airways Corp.*	8,793	0.36%	(26,785)
Packaging Corporation of America	966	0.21%	(26,982)
Principal Financial Group, Inc.	1,883	0.21%	(26,993)
Hospitality Properties Trust	6,436	0.39%	(27,080)
Lazard Ltd. — Class A	2,795	0.26%	(27,623)
Western Union Co.	11,613	0.51%	(27,706)
Summit Hotel Properties, Inc.	8,708	0.22%	(28,118)
HollyFrontier Corp.	1,597	0.21%	(28,128)
Ligand Pharmaceuticals, Inc. — Class B*	628	0.22%	(28,224)
Seagate Technology plc	2,442	0.24%	(28,623)
McKesson Corp.	3,569	1.01%	(28,843)
Kraft Heinz Co.	2,273	0.25%	(29,218)
BorgWarner, Inc.	5,114	0.45%	(29,527)
PBF Energy, Inc. — Class A	2,496	0.21%	(29,624)
Louisiana-Pacific Corp.	5,389	0.31%	(29,879)
Best Buy Company, Inc.	1,394	0.19%	(30,314)
Bio-Rad Laboratories, Inc. — Class A*	681	0.40%	(30,435)
State Street Corp.	1,280	0.21%	(30,474)
News Corp. — Class A	6,700	0.19%	(30,684)
Greenbrier Companies, Inc.	2,494	0.25%	(31,325)
MEDNAX, Inc.*	4,509	0.38%	(31,651)
PVH Corp.	787	0.19%	(31,869)
Southwest Airlines Co.	3,955	0.47%	(32,921)
Mylan N.V.*	3,089	0.22%	(32,983)
ON Semiconductor Corp.*	5,958	0.25%	(33,570)
Cummins, Inc.	1,672	0.57%	(33,616)
Kellogg Co.	2,912	0.42%	(33,692)
HP, Inc.	10,265	0.54%	(33,724)
PACCAR, Inc.	2,800	0.41%	(33,757)
Laboratory Corporation of America Holdings*	954	0.31%	(34,320)
Westlake Chemical Corp.	3,458	0.58%	(35,213)
Cognizant Technology Solutions Corp. — Class A	2,469	0.40%	(35,781)
Exxon Mobil Corp.	4,778	0.83%	(35,848)
Copa Holdings S.A. — Class A	1,566	0.31%	(36,433)
TE Connectivity Ltd.	2,741	0.53%	(36,877)
Lear Corp.	659	0.21%	(37,038)
Vector Group Ltd.	8,396	0.21%	(37,369)
Host Hotels & Resorts, Inc.	8,580	0.37%	(38,419)
Masco Corp.	4,708	0.35%	(38,832)
EMCOR Group, Inc.	2,553	0.39%	(39,090)
Huntsman Corp.	4,411	0.22%	(40,778)
CoreLogic, Inc.*	3,395	0.29%	(40,798)
Cirrus Logic, Inc.*	4,781	0.41%	(41,421)
Skyworks Solutions, Inc.	2,232	0.38%	(42,568)
Western Digital Corp.	2,044	0.19%	(42,670)
Occidental Petroleum Corp.	3,623	0.57%	(43,021)
Lions Gate Entertainment Corp. — Class A	8,137	0.33%	(43,162)
Cabot Corp.	4,333	0.48%	(44,305)
AECOM*	5,700	0.39%	(44,502)
Cardinal Health, Inc.	7,803	0.89%	(44,522)
Trinseo S.A.	2,440	0.29%	(46,788)
LyondellBasell Industries N.V. — Class A	1,590	0.34%	(47,128)
Valero Energy Corp.	3,232	0.62%	(47,219)
Belden, Inc.	1,800	0.19%	(47,824)
Zayo Group Holdings, Inc.*	4,635	0.27%	(53,214)
Chemours Co.	2,957	0.21%	(54,076)
Boise Cascade Co.	7,209	0.44%	(54,313)
Tyson Foods, Inc. — Class A	5,586	0.76%	(62,324)
Olin Corp.	7,410	0.38%	(63,106)
Eastman Chemical Co.	2,382	0.44%	(64,742)
DXC Technology Co.	3,451	0.47%	(64,998)
Phillips 66	3,659	0.81%	(66,276)
Senior Housing Properties Trust	22,452	0.67%	(90,915)
FedEx Corp.	1,617	0.67%	(106,982)
<b>Total Custom Basket of Long Securities</b>			<b>\$ (3,477,183)</b>

**CUSTOM BASKET OF SHORT SECURITIES<sup>18</sup>**

Sensient Technologies Corp.	(15,836)	(0.89%)	\$ 380,658
Southern Copper Corp.	(22,587)	(0.70%)	304,388
Compass Minerals International, Inc.	(10,455)	(0.44%)	290,678
Equifax, Inc.	(6,450)	(0.60%)	246,947
Texas Capital Bancshares, Inc.*	(4,725)	(0.24%)	228,180
First Horizon National Corp.	(33,323)	(0.44%)	194,786
Goldman Sachs Group, Inc.	(2,242)	(0.38%)	186,437
National Oilwell Varco, Inc.	(10,910)	(0.28%)	180,355
Healthcare Services Group, Inc.	(13,976)	(0.56%)	179,112
WPX Energy, Inc.*	(22,349)	(0.25%)	178,624
PolyOne Corp.	(11,238)	(0.32%)	177,522
ASGN, Inc.*	(10,947)	(0.60%)	176,147
Leggett & Platt, Inc.	(19,956)	(0.72%)	168,985
Steven Madden Ltd.	(24,643)	(0.75%)	162,617
Tetra Tech, Inc.	(16,454)	(0.85%)	160,653
Howard Hughes Corp.*	(5,216)	(0.51%)	157,785
Royal Caribbean Cruises Ltd.	(6,229)	(0.61%)	150,257

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	Shares	Percentage Notional Amount	Value and Unrealized Appreciation
Wabtec Corp.	(3,442)	(0.24%)	\$ 148,549
Sterling Bancorp	(18,379)	(0.30%)	147,541
Multi-Color Corp.	(4,606)	(0.16%)	146,627
Polaris Industries, Inc.	(5,079)	(0.39%)	138,566
Core Laboratories N.V.	(5,646)	(0.34%)	136,217
Corporate Office Properties Trust	(13,783)	(0.29%)	131,126
Marriott International, Inc. — Class A	(4,369)	(0.48%)	130,822
Scotts Miracle-Gro Co. — Class A	(7,831)	(0.48%)	127,106
Charles Schwab Corp.	(9,723)	(0.40%)	124,973
WR Grace & Co.	(15,403)	(1.00%)	124,392
Balchem Corp.	(12,606)	(0.99%)	117,449
Invitation Homes, Inc.	(39,707)	(0.80%)	117,414
Valley National Bancorp	(31,309)	(0.28%)	116,911
Graphic Packaging Holding Co.	(33,547)	(0.36%)	116,730
Guidewire Software, Inc.*	(5,481)	(0.44%)	116,352
Eaton Vance Corp.	(8,079)	(0.28%)	114,055
Allegheny Technologies, Inc.*	(22,597)	(0.49%)	113,855
General Dynamics Corp.	(2,919)	(0.46%)	113,173
Mobile Mini, Inc.	(7,618)	(0.24%)	112,200
NewMarket Corp.	(3,596)	(1.49%)	111,296
Pinnacle Financial Partners, Inc.	(6,066)	(0.28%)	108,701
Associated Banc-Corp.	(12,870)	(0.26%)	104,566
Douglas Emmett, Inc.	(22,502)	(0.77%)	104,495
Ulta Beauty, Inc.*	(1,845)	(0.45%)	103,814
Hanesbrands, Inc.	(18,543)	(0.23%)	101,028
KeyCorp	(15,469)	(0.23%)	100,685
Paramount Group, Inc.	(38,377)	(0.48%)	100,271
Robert Half International, Inc.	(4,569)	(0.26%)	96,506
RPM International, Inc.	(12,953)	(0.76%)	92,809
First Republic Bank	(6,899)	(0.60%)	89,908
Xylem, Inc.	(9,449)	(0.63%)	89,044
Commercial Metals Co.	(17,410)	(0.28%)	84,642
HB Fuller Co.	(10,996)	(0.47%)	81,694
Equinix, Inc.	(1,228)	(0.43%)	80,310
Martin Marietta Materials, Inc.	(1,514)	(0.26%)	80,255
Pioneer Natural Resources Co.	(3,509)	(0.46%)	79,007
Choice Hotels International, Inc.	(7,194)	(0.52%)	76,109
LKQ Corp.*	(18,258)	(0.43%)	74,251
Vornado Realty Trust	(7,484)	(0.47%)	74,031
Costco Wholesale Corp.	(2,647)	(0.54%)	73,865
Washington Federal, Inc.	(10,264)	(0.27%)	72,608
Netflix, Inc.*	(931)	(0.25%)	72,569
Albemarle Corp.	(2,841)	(0.22%)	72,383
Vulcan Materials Co.	(2,717)	(0.27%)	72,001
Boston Properties, Inc.	(5,397)	(0.61%)	71,518
Northrop Grumman Corp.	(1,058)	(0.26%)	71,260
Old National Bancorp	(15,419)	(0.24%)	67,270
Jacobs Engineering Group, Inc.	(4,075)	(0.24%)	66,621
Whirlpool Corp.	(2,424)	(0.26%)	66,534
BB&T Corp.	(7,165)	(0.31%)	65,830
Huntington Bancshares, Inc.	(18,769)	(0.22%)	64,382
Silgan Holdings, Inc.	(15,091)	(0.36%)	64,251
Signature Bank	(2,765)	(0.28%)	63,989
Sotheby's*	(7,296)	(0.29%)	63,939
New York Community Bancorp, Inc.	(29,526)	(0.28%)	63,522
Covanta Holding Corp.	(18,238)	(0.25%)	61,641
Grand Canyon Education, Inc.*	(2,213)	(0.21%)	61,553
Wolverine World Wide, Inc.	(9,069)	(0.29%)	61,546
Fifth Third Bancorp	(10,316)	(0.24%)	61,466
AMETEK, Inc.	(7,036)	(0.48%)	61,394
CarMax, Inc.*	(4,643)	(0.29%)	61,120
People's United Financial, Inc.	(17,916)	(0.26%)	58,876
Ross Stores, Inc.	(4,564)	(0.38%)	58,633
Markel Corp.*	(715)	(0.74%)	57,576
Roper Technologies, Inc.	(1,966)	(0.53%)	57,452
U.S. Bancorp	(6,601)	(0.30%)	56,913
Terreno Realty Corp.	(25,339)	(0.89%)	54,320
Team, Inc.*	(23,318)	(0.34%)	53,608
Capitol Federal Financial, Inc.	(58,589)	(0.75%)	53,540
Ally Financial, Inc.	(12,365)	(0.28%)	51,929
US Ecology, Inc.	(3,918)	(0.25%)	51,053
IBERIABANK Corp.	(4,267)	(0.27%)	50,262
Allegion plc	(5,600)	(0.45%)	50,184
Crown Holdings, Inc.*	(6,763)	(0.28%)	50,072
Tesla, Inc.*	(1,419)	(0.47%)	49,817
Adtalem Global Education, Inc.*	(4,914)	(0.23%)	49,770
American Homes 4 Rent — Class A	(19,804)	(0.39%)	49,041
Harley-Davidson, Inc.	(6,790)	(0.23%)	48,356
Viad Corp.	(5,590)	(0.28%)	48,048
Palo Alto Networks, Inc.*	(1,605)	(0.30%)	45,896
Sealed Air Corp.	(8,025)	(0.28%)	45,280
Floor & Decor Holdings, Inc. — Class A*	(6,165)	(0.16%)	44,545
IHS Markit Ltd.*	(17,035)	(0.82%)	44,422
Alexandria Real Estate Equities, Inc.	(4,752)	(0.55%)	44,215
Texas Roadhouse, Inc. — Class A	(9,159)	(0.55%)	43,900
Prologis, Inc.	(5,324)	(0.31%)	42,284
Retail Opportunity Investments Corp.	(36,201)	(0.58%)	42,129
Camden Property Trust	(6,670)	(0.59%)	41,422
Atmos Energy Corp.	(7,545)	(0.70%)	40,852
General Mills, Inc.	(6,302)	(0.25%)	39,054
Empire State Realty Trust, Inc. — Class A	(30,157)	(0.43%)	38,031
Omnicell, Inc.*	(4,251)	(0.26%)	36,980
Royal Gold, Inc.	(7,124)	(0.61%)	36,634
PPG Industries, Inc.	(3,829)	(0.39%)	36,628
Cheeseecake Factory, Inc.	(5,563)	(0.24%)	36,424
Intuit, Inc.	(2,274)	(0.45%)	35,741
Haemonetics Corp.*	(2,624)	(0.26%)	35,177
Honeywell International, Inc.	(2,390)	(0.32%)	34,960
Bio-Techne Corp.	(1,751)	(0.25%)	32,847
Service Corporation International	(8,660)	(0.35%)	31,344
Sherwin-Williams Co.	(889)	(0.35%)	30,808
Amazon.com, Inc.*	(257)	(0.39%)	30,018

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	Shares	Percentage Notional Amount	Value and Unrealized Appreciation (Depreciation)
Marsh & McLennan Companies, Inc.	(3,895)	(0.31%)	\$ 29,295
Dunkin' Brands Group, Inc.	(3,959)	(0.25%)	29,210
Regency Centers Corp.	(5,035)	(0.30%)	28,519
West Pharmaceutical Services, Inc.	(2,650)	(0.26%)	27,671
Becton Dickinson and Co.	(2,103)	(0.47%)	26,429
Kilroy Realty Corp.	(8,614)	(0.54%)	25,895
Chemed Corp.	(957)	(0.27%)	24,748
Air Products & Chemicals, Inc.	(3,558)	(0.57%)	23,707
Liberty Property Trust	(11,936)	(0.50%)	23,669
Tractor Supply Co.	(3,266)	(0.27%)	23,293
Fastenal Co.	(5,278)	(0.28%)	23,041
Monolithic Power Systems, Inc.	(4,096)	(0.48%)	22,477
Gentherm, Inc.*	(6,303)	(0.25%)	21,982
Vail Resorts, Inc.	(1,070)	(0.23%)	21,239
GCP Applied Technologies, Inc.*	(10,579)	(0.26%)	20,879
Arthur J Gallagher & Co.	(5,993)	(0.44%)	20,854
FireEye, Inc.*	(19,014)	(0.31%)	20,669
MGM Resorts International	(10,716)	(0.26%)	20,544
Boeing Co.	(1,142)	(0.37%)	20,523
South Jersey Industries, Inc.	(12,419)	(0.35%)	20,066
iRobot Corp.*	(3,056)	(0.26%)	19,506
Booking Holdings, Inc.*	(149)	(0.26%)	19,170
Sempra Energy	(4,279)	(0.46%)	18,625
Genuine Parts Co.	(6,423)	(0.62%)	18,559
Meredith Corp.	(9,929)	(0.52%)	18,305
Axalta Coating Systems Ltd.*	(11,340)	(0.27%)	17,893
ABM Industries, Inc.	(9,387)	(0.30%)	17,647
Six Flags Entertainment Corp.	(5,012)	(0.28%)	16,947
Healthcare Trust of America, Inc. — Class A	(29,782)	(0.76%)	16,589
AutoNation, Inc.*	(7,326)	(0.26%)	15,919
Hawaiian Electric Industries, Inc.	(20,130)	(0.74%)	15,883
AvalonBay Communities, Inc.	(3,074)	(0.54%)	15,589
Linde plc	(1,804)	(0.28%)	15,262
Cable One, Inc.	(327)	(0.27%)	14,262
Asbury Automotive Group, Inc.*	(4,090)	(0.27%)	13,670
Everest Re Group Ltd.	(1,412)	(0.31%)	13,638
TopBuild Corp.*	(5,613)	(0.25%)	13,577
3M Co.	(1,446)	(0.28%)	13,516
McDonald's Corp.	(2,607)	(0.46%)	13,325
Domino's Pizza, Inc.	(1,117)	(0.28%)	13,031
salesforce.com, Inc.*	(6,111)	(0.84%)	12,794
Starbucks Corp.	(5,042)	(0.33%)	12,557
Republic Services, Inc. — Class A	(8,850)	(0.64%)	12,548
Rexford Industrial Realty, Inc.	(19,336)	(0.57%)	11,984
Cannae Holdings, Inc.*	(22,129)	(0.38%)	11,897
Pegasystems, Inc.	(7,890)	(0.38%)	11,813
Public Storage	(1,856)	(0.38%)	11,479
CoStar Group, Inc.*	(1,456)	(0.49%)	11,098
Hormel Foods Corp.	(14,048)	(0.60%)	10,850
Physicians Realty Trust	(22,955)	(0.37%)	10,567
Pool Corp.	(3,453)	(0.51%)	10,521
Clorox Co.	(1,810)	(0.28%)	10,395
Berry Global Group, Inc.*	(6,264)	(0.30%)	8,258
Insulet Corp.*	(3,517)	(0.28%)	8,245
Mettler-Toledo International, Inc.*	(483)	(0.27%)	8,195
STORE Capital Corp.	(14,041)	(0.40%)	8,169
Equity Residential	(7,093)	(0.47%)	7,219
Tyler Technologies, Inc.*	(2,215)	(0.41%)	6,973
MSA Safety, Inc.	(3,674)	(0.35%)	5,024
Hilton Worldwide Holdings, Inc.	(7,981)	(0.57%)	4,607
Waste Management, Inc.	(4,958)	(0.44%)	3,776
Crown Castle International Corp.	(4,875)	(0.53%)	1,996
O'Reilly Automotive, Inc.*	(822)	(0.28%)	1,683
TransDigm Group, Inc.*	(1,797)	(0.61%)	(66)
NiSource, Inc.	(17,621)	(0.45%)	(160)
Intercontinental Exchange, Inc.	(4,724)	(0.36%)	(637)
Aon plc	(1,756)	(0.26%)	(1,117)
Axis Capital Holdings Ltd.	(9,335)	(0.48%)	(1,540)
SBA Communications Corp.*	(2,875)	(0.47%)	(1,959)
Alliant Energy Corp.	(9,912)	(0.42%)	(2,026)
National Retail Properties, Inc.	(7,021)	(0.34%)	(2,503)
AptarGroup, Inc.	(2,816)	(0.27%)	(3,201)
American Campus Communities, Inc.	(15,302)	(0.63%)	(3,797)
Coca-Cola Co.	(5,752)	(0.27%)	(3,921)
Wayfair, Inc. — Class A*	(3,152)	(0.28%)	(4,861)
Federal Realty Investment Trust	(2,506)	(0.30%)	(5,718)
Digital Realty Trust, Inc.	(4,782)	(0.51%)	(5,923)
Incyte Corp.*	(4,427)	(0.28%)	(7,113)
MarketAxess Holdings, Inc.	(1,625)	(0.34%)	(7,125)
Essex Property Trust, Inc.	(2,425)	(0.60%)	(7,500)
TransUnion	(4,417)	(0.25%)	(7,594)
White Mountains Insurance Group Ltd.	(841)	(0.72%)	(10,364)
ServiceNow, Inc.*	(1,906)	(0.34%)	(10,768)
Deere & Co.	(3,220)	(0.48%)	(13,236)
Dominion Energy, Inc.	(5,746)	(0.41%)	(17,229)
Glacier Bancorp, Inc.	(8,486)	(0.34%)	(19,657)
Alleghany Corp.	(504)	(0.31%)	(19,896)
Eversource Energy	(9,365)	(0.61%)	(27,757)
Ultimate Software Group, Inc.*	(1,479)	(0.36%)	(28,391)
MSCI, Inc. — Class A	(2,287)	(0.34%)	(32,845)
Church & Dwight Company, Inc.	(4,357)	(0.29%)	(37,264)
Cintas Corp.	(2,536)	(0.43%)	(43,626)
Sun Communities, Inc.	(11,449)	(1.17%)	(44,613)
Welltower, Inc.	(8,518)	(0.59%)	(52,457)
HCP, Inc.	(16,501)	(0.46%)	(54,128)
Copart, Inc.*	(5,818)	(0.28%)	(55,265)
EastGroup Properties, Inc.	(7,851)	(0.72%)	(55,329)
Ecolab, Inc.	(4,099)	(0.61%)	(57,524)
American Tower Corp. — Class A	(3,804)	(0.60%)	(66,490)

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

December 31, 2018

	Shares	Percentage Notional Amount	Value and Unrealized Depreciation
Cornerstone OnDemand, Inc.*	(5,879)	(0.30%)	\$ (68,063)
Workday, Inc. — Class A*	(2,516)	(0.40%)	(69,249)
Equity LifeStyle Properties, Inc.	(10,744)	(1.05%)	(75,842)
UDR, Inc.	(13,486)	(0.54%)	(81,518)
Realty Income Corp.	(13,262)	(0.84%)	(82,724)
SPS Commerce, Inc.*	(3,821)	(0.32%)	(85,934)
American Water Works Company, Inc.	(8,997)	(0.82%)	(87,166)
RLI Corp.	(12,162)	(0.84%)	(107,979)
Exponent, Inc.	(23,371)	(1.19%)	(121,245)
Verisk Analytics, Inc. — Class A*	(7,269)	(0.79%)	(129,195)
Rollins, Inc.	(35,795)	(1.30%)	(151,516)
<b>Total Custom Basket of Short Securities</b>			<b>\$ 10,276,154</b>

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

December 31, 2018

~ 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 indicated.

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

††† Value determined based on Level 3 inputs.

1 Security was fair valued by the Valuation Committee at December 31, 2018. The total market value of fair valued securities amounts to \$153,526,775, (cost \$153,798,095) or 2.1% of total net assets.

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

3 Affiliated issuer.

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 December 31, 2018.

6 Security is a 144A or Section 4(a)(2) security. These securities have been determined to be liquid under guidelines established by the Board of Trustees. The total market value of 144A or Section 4(a)(2) securities is \$2,046,524,162 (cost \$2,064,361,316), or 28.3% of total net assets.

7 Variable rate security. Rate indicated is the rate effective at December 31, 2018. 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 \$24,150,022 (cost \$28,722,516), or 0.3% 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 December 31, 2018.

10 Zero coupon rate security.

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

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

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

14 Payment in-kind security.

15 On September 7, 2009, the issuer was placed in conservatorship by the Federal Housing Agency (FHFA). As conservator, the FHFA has full powers to control the assets and operations of the firm.

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

17 Total Return based on the return of the custom long basket of securities +/- financing at a variable rate. Rate indicated is rate effective at December 31, 2018.

18 Total Return based on the return of the custom short basket of securities +/- financing at a variable rate. Rate indicated is rate effective at December 31, 2018.

19 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 December 31, 2018.

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

December 31, 2018

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*BofA* — Bank of America  
*BRL* — Brazilian Real  
*CAD* — Canadian Dollar  
*CDX.NA.IG.31 Index* — Credit Default Swap North American Investment Grade Series 31 Index  
*CME* — Chicago Mercantile Exchange  
*CMT* — Constant Maturity Treasury  
*DKK* — Danish Krone  
*EUR* — Euro  
*EURIBOR* — European Interbank Offered Rate  
*GBP* — British Pound  
*HUF* — Hungarian Forint  
*ICE* — Intercontinental Exchange  
*ILS* — Israeli New Shekel  
*JPY* — Japanese Yen  
*LIBOR* — London Interbank Offered Rate  
*MXN* — Mexican Peso  
*plc* — Public Limited Company  
*SEK* — Swedish Krona  
*REIT* — Real Estate Investment Trust  
*USD* — United States Dollar  
*WAC* — Weighted Average Coupon