

Macro Opportunities Fund
CONSOLIDATED SCHEDULE OF INVESTMENTS (Unaudited)

June 30, 2017

	Shares	Value
COMMON STOCKS[†] - 3.0%		
Consumer, Non-cyclical - 0.8%		
Gilead Sciences, Inc.	37,679	\$ 2,666,919
Pfizer, Inc.	75,554	2,537,859
Deluxe Corp.	35,370	2,448,311
Tyson Foods, Inc. — Class A	38,980	2,441,318
Express Scripts Holding Co.*	38,016	2,426,941
HCA Healthcare, Inc.*	26,786	2,335,740
General Mills, Inc.	40,529	2,245,307
JM Smucker Co.	17,921	2,120,592
Kimberly-Clark Corp.	15,295	1,974,737
McKesson Corp.	10,935	1,799,245
Laboratory Corp. of America Holdings*	10,914	1,682,285
Ingredion, Inc.	14,039	1,673,589
Quest Diagnostics, Inc.	14,663	1,629,940
Western Union Co.	84,973	1,618,736
WellCare Health Plans, Inc.*	7,706	1,383,689
Campbell Soup Co.	25,127	1,310,373
AbbVie, Inc.	17,642	1,279,221
Biogen, Inc.*	4,150	1,126,144
Dean Foods Co.	61,925	1,052,725
Darling Ingredients, Inc.*	65,078	1,024,328
Humana, Inc.	3,828	921,093
United Therapeutics Corp.*	6,886	893,321
Total System Services, Inc.	15,313	891,982
TreeHouse Foods, Inc.*	9,176	749,587
Zimmer Biomet Holdings, Inc.	5,664	727,258
Universal Health Services, Inc. — Class B	5,823	710,872
SpartanNash Co.	27,383	710,863
Eli Lilly & Co.	8,496	699,221
HealthSouth Corp.	13,996	677,406
Chemed Corp.	3,199	654,291
Centene Corp.*	7,665	612,280
Nielsen Holdings plc	15,175	586,666
UnitedHealth Group, Inc.	2,777	514,911
Aetna, Inc.	3,359	509,997
Sabre Corp.	22,633	492,720
Boston Beer Company, Inc. — Class A*	3,640	481,026
Conagra Brands, Inc.	12,421	444,175
Targus Group International Equity, Inc*. ^{†††.1}	13,186	19,515
Total Consumer, Non-cyclical		48,075,183
Financial - 0.4%		
Aflac, Inc.	32,663	2,537,262
Prudential Financial, Inc.	23,377	2,527,989
Principal Financial Group, Inc.	34,126	2,186,453
Everest Re Group Ltd.	7,469	1,901,533
Travelers Cos., Inc.	14,125	1,787,236
Federated Investors, Inc. — Class B	37,523	1,060,025
Unum Group	21,000	979,230
Allstate Corp.	10,365	916,681
Citigroup, Inc.	12,433	831,519
Aspen Insurance Holdings Ltd.	16,532	824,120
E*TRADE Financial Corp.*	21,358	812,245
Hanover Insurance Group, Inc.	8,845	783,932
Selective Insurance Group, Inc.	14,862	743,843
LaSalle Hotel Properties	23,684	705,783
Evercore Partners, Inc. — Class A	10,001	705,071
Host Hotels & Resorts, Inc.	33,188	606,345
Alliance Data Systems Corp.	2,063	529,551
Regions Financial Corp.	35,897	525,532
Franklin Resources, Inc.	11,652	521,893
Government Properties Income Trust	26,323	481,974
Hartford Financial Services Group, Inc.	8,360	439,485
Physicians Realty Trust REIT	16,400	330,296
Total Financial		22,737,998
Technology - 0.4%		
International Business Machines Corp.	16,215	2,494,354
CA, Inc.	63,476	2,188,018
Oracle Corp.	36,280	1,819,079
Convergys Corp.	74,310	1,767,092
HP, Inc.	94,029	1,643,627
Teradata Corp.*	51,590	1,521,389
Xerox Corp.	40,629	1,167,257
NCR Corp.*	27,985	1,142,907
NetApp, Inc.	26,725	1,070,336
Fidelity National Information Services, Inc.	10,570	902,678
CACI International, Inc. — Class A*	6,001	750,425
KLA-Tencor Corp.	8,004	732,446
CSRA, Inc.	20,668	656,209
Akamai Technologies, Inc.*	10,357	515,882
Western Digital Corp.	5,676	502,894
Seagate Technology plc	11,544	447,330
Skyworks Solutions, Inc.	4,633	444,536
Icad, Inc.*	69,789	292,416
Qlik Technologies, Inc. A*. ^{†††.1}	177	189,540
Qlik Technologies, Inc. B*. ^{†††.1}	43,738	42,999
Qlik Technologies, Inc.*. ^{††.1}	11,400	1
Total Technology		20,291,415
Industrial - 0.4%		
TE Connectivity Ltd.	29,608	2,329,558
Boeing Co.	10,431	2,062,730
Fluor Corp.	35,436	1,622,259
Jacobs Engineering Group, Inc.	28,994	1,576,984
Timken Co.	29,059	1,343,979
Cummins, Inc.	8,057	1,307,006
Huntington Ingalls Industries, Inc.	6,445	1,199,801
EMCOR Group, Inc.	14,207	928,854
ITT, Inc.	21,041	845,428
Crane Co.	10,008	794,435
Sanmina Corp.*	19,724	751,485
Vishay Intertechnology, Inc.	44,395	736,957
Federal Signal Corp.	38,867	674,731
Methode Electronics, Inc.	16,330	672,796
Applied Industrial Technologies, Inc.	9,835	580,757
Keysight Technologies, Inc.*	14,866	578,733
ArcBest Corp.	26,003	535,662
Oshkosh Corp.	7,763	534,715

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	Shares	Value
COMMON STOCKS[†] - 3.0% (continued)		
Industrial - 0.4% (continued)		
FLIR Systems, Inc.	12,900	\$ 447,114
Energizer Holdings, Inc.	9,157	439,719
Belden, Inc.	1,956	147,541
Total Industrial		20,111,244
Consumer, Cyclical - 0.3%		
CVS Health Corp.	40,504	3,258,951
Walgreens Boots Alliance, Inc.	30,382	2,379,214
Wal-Mart Stores, Inc.	15,578	1,178,943
Tailored Brands, Inc.	103,861	1,159,089
Delta Air Lines, Inc.	18,041	969,523
Ralph Lauren Corp. — Class A	12,699	937,186
Hawaiian Holdings, Inc.*	19,544	917,591
Herman Miller, Inc.	28,835	876,584
UniFirst Corp.	5,954	837,728
Taylor Morrison Home Corp. — Class A*	28,200	677,082
Brinker International, Inc.	17,167	654,063
Nu Skin Enterprises, Inc. — Class A	10,365	651,337
Goodyear Tire & Rubber Co.	16,270	568,799
Cooper-Standard Holdings, Inc.*	5,638	568,705
DineEquity, Inc.	12,552	552,916
Children's Place, Inc.	4,711	480,993
Total Consumer, Cyclical		16,668,704
Utilities - 0.3%		
Exelon Corp.	67,610	2,438,693
Consolidated Edison, Inc.	29,794	2,407,951
CenterPoint Energy, Inc.	85,971	2,353,886
National Fuel Gas Co.	30,211	1,686,982
Edison International	15,933	1,245,801
WEC Energy Group, Inc.	18,093	1,110,548
Xcel Energy, Inc.	23,502	1,078,272
AES Corp.	74,922	832,383
NextEra Energy, Inc.	4,558	638,713
Southwest Gas Holdings, Inc.	7,362	537,868
CMS Energy Corp.	11,060	511,525
American Electric Power Company, Inc.	6,868	477,120
Total Utilities		15,319,742
Communications - 0.2%		
Cisco Systems, Inc.	78,090	2,444,217
Verizon Communications, Inc.	53,227	2,377,118
Iridium Communications, Inc.*	122,386	1,352,365
InterDigital, Inc.	15,939	1,232,085
F5 Networks, Inc.*	8,957	1,138,076
AMC Networks, Inc. — Class A*	19,573	1,045,394
ATN International, Inc.	12,512	856,321
Cincinnati Bell, Inc.*	37,230	727,847
Viacom, Inc. — Class B	17,949	602,548
Omnicom Group, Inc.	5,862	485,960
ARRIS International plc*	17,147	480,459
Cengage Learning Acquisitions, Inc.*,††	21,660	176,897
Total Communications		12,919,287
Energy - 0.2%		
SandRidge Energy, Inc.*	507,188	8,728,705
Approach Resources, Inc.*	696,348	2,346,693
Valero Energy Corp.	7,999	539,613
Titan Energy LLC ^{*,1}	35,116	272,149
Total Energy		11,887,160
Basic Materials - 0.0%		
International Paper Co.	12,331	698,058
LyondellBasell Industries N.V. — Class A	8,241	695,458
Mirabela Nickel Ltd. ^{*,††,1}	7,057,522	542
Total Basic Materials		1,394,058
Total Common Stocks		
(Cost \$164,144,306)		169,404,791
PREFERRED STOCKS^{††} - 0.4%		
Industrial - 0.3%		
Seaspan Corp. 6.38% due 04/30/19 ¹	572,000	14,608,880
Financial - 0.1%		
Cent CLO 16, LP due 08/1/24 ^{*,2,3,10}	7,000	3,949,337
M&T Bank Corp. 5.13% ^{*,4,5}	2,600,000	2,700,750
BreitBurn Energy Partners 8.00% due 12/31/49 ^{*,††,1}	389,684	59,084
Total Financial		6,709,171
Total Preferred Stocks		21,318,051
(Cost \$24,543,217)		
WARRANTS^{††} - 0.0%		
Comstock Resources, Inc. \$0.01, 09/06/18	15,538	109,698
Total Warrants		109,698
(Cost \$70,124)		
EXCHANGE-TRADED FUNDS[†] - 0.4%		
Guggenheim Solar ETF ⁶	1,255,424	24,970,383
Total Exchange-Traded Funds		24,970,383
(Cost \$23,451,320)		
MUTUAL FUNDS[†] - 9.4%		
Guggenheim Limited Duration Fund - Institutional Class ⁶	8,490,157	210,640,800
Guggenheim Alpha Opportunity Fund - Institutional Class ⁶	5,591,810	162,889,431
Guggenheim Strategy Fund I ⁶	3,459,082	86,719,185
Guggenheim Strategy Fund II ⁶	1,999,417	50,005,422
Guggenheim Risk Managed Real Estate Fund - Institutional Class ⁶	497,352	14,831,025
Guggenheim Floating Rate Strategies Fund - Institutional Class ⁶	491,588	12,791,121
Total Mutual Funds		537,876,984
(Cost \$530,504,107)		
MONEY MARKET FUNDS[†] - 3.3%		
Federated U.S. Treasury Cash Reserve Fund Institutional Shares 0.76% ⁷	173,407,254	173,407,254
Western Asset Institutional U.S. Treasury Reserves Institutional Shares 0.78% ⁷	11,772,580	11,772,580
Total Money Market Funds		185,179,834
(Cost \$185,179,834)		

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	Face Amount ¹⁷	Value
ASSET-BACKED SECURITIES^{††} - 29.9%		
Collateralized Loan Obligations - 22.8%		
Golub Capital Partners CLO Ltd.		
2017-16A, % due 07/25/29 ^{4,8}	\$ 28,050,000	\$ 28,096,199
2016-33A, 3.65% due 11/21/28 ^{4,8}	17,500,000	17,448,703
2015-25A, 3.82% due 08/05/27 ^{4,8}	6,000,000	5,961,460
2014-18A, 3.66% due 04/25/26 ^{4,8}	5,000,000	4,939,691
2015-24A, 5.42% due 02/05/27 ^{4,8}	5,000,000	4,778,513
2014-21A, 4.46% due 10/25/26 ^{4,8}	4,300,000	4,216,438
2015-25A, 4.82% due 08/05/27 ^{4,8}	4,000,000	3,901,832
2014-18A, 4.66% due 04/25/26 ^{4,8}	2,200,000	2,196,270
2014-18A, 5.16% due 04/25/26 ^{4,8}	1,200,000	1,177,445
KVK CLO Ltd.		
2017-2A, 3.71% due 01/15/26 ^{4,8}	22,350,000	22,271,580
2017-2A, 2.34% due 07/15/26 ^{4,8}	18,300,000	18,311,438
2017-1A, 3.78% due 05/15/26 ^{4,8}	13,250,000	13,214,445
2014-2A, 5.91% due 07/15/26 ^{4,8}	7,200,000	6,411,095
2013-1A, 0.00% due 04/14/25 ^{3,4,8}	11,900,000	3,953,822
2014-3A, 0.00% due 10/15/26 ^{3,4,8}	2,500,000	709,138
Fortress Credit Opportunities III CLO, LP		
2017-3A, 2.80% due 04/28/26 ^{4,8}	55,500,000	55,440,198
2017-3A, 4.25% due 04/28/26 ^{4,8}	5,500,000	5,503,012
2017-3A, 3.40% due 04/28/26 ^{4,8}	3,300,000	3,295,681
Octagon Loan Funding Ltd.		
due 11/18/26 ³	52,700,000	45,957,013
Woodmont Trust		
2017-2A, 3.55% due 07/18/28 ^{4,8}	28,600,000	28,670,069
2017-2A, 4.25% due 07/18/28 ^{4,8}	6,750,000	6,766,133
ABPCI Direct Lending Fund CLO II LLC		
2017-1A, due 07/20/29 ^{4,8}	32,400,000	32,509,698
Fortress Credit BSL II Ltd.		
2017-2A, 2.31% due 10/19/25 ^{4,8}	27,900,000	27,917,102
2017-2A, 3.66% due 10/19/25 ^{4,8}	4,500,000	4,485,425
ABPCI Direct Lending Fund CLO		
3.79% due 01/28/26	29,000,000	28,877,175
Treman Park CLO Ltd.		
2015-1A, due 04/20/27 ^{3,4,8}	32,400,000	25,321,406
A Voce CLO Ltd.		
2017-1A, 2.32% due 07/15/26 ^{4,8}	24,375,000	24,367,369
ABPCI Direct Lending Fund CLO I LLC		
2016-1A, 3.65% due 12/22/28 ^{4,8}	24,000,000	23,898,352
RFTI Issuer Ltd.		
2015-FL1, 4.96% due 08/15/30 ^{4,9}	22,841,000	22,867,356
Regatta V Funding Ltd.		
2017-1A, 2.32% due 10/25/26 ^{4,8}	19,400,000	19,398,466
Northwoods Capital X Ltd.		
2017-10A, 2.25% due 11/04/25 ^{4,8}	15,200,000	15,209,959
2017-10A, 3.47% due 11/04/25 ^{4,8}	4,000,000	4,001,233
Galaxy XVIII CLO Ltd.		
2017-18A, 2.33% due 10/15/26 ^{4,8}	19,000,000	18,999,135
Cerberus Loan Funding XVII Ltd.		
2016-3A, 3.69% due 01/15/28 ^{4,8}	18,000,000	17,943,618
TICP CLO Ltd.		
2014-3A, 2.34% due 01/20/27 ^{4,8}	16,850,000	16,840,983
Avery Point II CLO Ltd.		
2013-3X COM, due 01/18/25 ³	19,800,000	16,815,241
CIFC Funding Ltd.		
2015-2A, 4.87% due 12/05/24 ^{4,8}	6,250,000	6,251,613
2016-1A, 3.95% due 01/22/27 ^{4,8}	5,550,000	5,578,609
2013-2A, 4.76% due 04/21/25 ^{4,8}	4,250,000	4,258,930
TICP CLO II Ltd.		
2017-2A, 2.32% due 07/20/26 ^{4,8}	15,950,000	15,931,963
Fortress Credit Opportunities VII CLO Ltd.		
2016-7A, 3.91% due 12/15/28 ^{4,8}	16,000,000	15,914,808
Voya CLO Ltd.		
2013-1X, due 04/15/24 ^{3,4}	20,000,000	11,925,682
2015-3A, 5.11% due 10/15/22 ^{4,8}	4,000,000	3,988,348
Resource Capital Corp.		
2015-CRE4, 4.17% due 08/15/32 ^{4,8}	7,750,000	7,672,500

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ASSET-BACKED SECURITIES^{††} - 29.9% (continued)		
Collateralized Loan Obligations - 22.8% (continued)		
2015-CRE3, 5.17% due 03/15/32 ^{4,8}	\$ 7,000,000	\$ 6,956,488
Venture XIX CLO Ltd.		
2016-19A, 4.01% due 01/15/27 ^{4,8}	14,350,000	14,316,069
Seneca Park CLO Limited		
2017-1A, 2.28% due 07/17/26 ^{4,8}	13,132,000	13,148,505
Fortress Credit Opportunities V CLO Ltd.		
2017-5A, 5.40% due 10/15/26 ^{4,8}	7,500,000	7,467,002
2017-5A, 4.30% due 10/15/26 ^{4,8}	5,600,000	5,609,532
Telos CLO Ltd.		
2017-6A, 3.76% due 01/17/27 ^{4,8}	7,500,000	7,544,193
2013-3A, 4.16% due 01/17/24 ^{4,8}	2,750,000	2,751,021
2013-3A, 5.41% due 01/17/24 ^{4,8}	2,550,000	2,534,219
OHA Credit Partners IX Ltd.		
2013-9A, due 10/20/25 ^{3,8}	14,000,000	12,717,495
Fortress Credit Opportunities VI CLO Ltd.		
2015-6A, 6.48% due 10/10/26 ^{4,8}	5,400,000	5,386,784
2015-6A, 3.93% due 10/10/26 ^{4,8}	4,000,000	3,997,611
2015-6A, 4.88% due 10/10/26 ^{4,8}	3,000,000	2,994,759
Flagship VII Ltd.		
2017-7A, 2.28% due 01/20/26 ^{4,8}	12,100,000	12,091,665
FDF I Ltd.		
2015-1A, 5.50% due 11/12/30 ⁸	12,000,000	12,065,936
Northwoods Capital XII Ltd.		
2017-12A, 3.58% due 09/15/25 ^{4,8}	12,000,000	12,031,115
Octagon Investment Partners XIX Ltd.		
2017-1A, 2.26% due 04/15/26 ^{4,8}	11,800,000	11,781,147
TCP Waterman CLO LLC		
2016-1A, 4.25% due 12/15/28 ^{4,8}	11,000,000	11,091,385
Catamaran CLO Ltd.		
2012-1, 4.12% due 12/20/23 ^{4,8}	7,000,000	7,000,311
2015-1A, 4.25% due 04/22/27 ^{4,8}	4,000,000	4,038,280
NewStar Clarendon Fund CLO LLC		
2015-1A, 3.86% due 01/25/27 ^{4,8}	7,000,000	6,985,171
2015-1A, 4.51% due 01/25/27 ^{4,8}	4,000,000	3,994,740
Babson CLO Ltd.		
2012-2A, due 05/15/23 ^{3,4,8}	11,850,000	3,926,069
2014-1A, due 07/20/25 ^{3,4,8}	6,400,000	3,545,842
2013-1IA, 4.41% due 01/18/25 ^{4,8}	3,500,000	3,482,717
Northwoods Capital XIV Ltd.		
2017-14A, 3.63% due 11/12/25 ^{4,8}	10,750,000	10,742,814
NXT Capital CLO LLC		
2017-1A, due 04/23/26 ^{4,8}	3,600,000	3,609,216
2017-1A, 3.78% due 04/20/29 ^{4,8}	3,000,000	2,989,728
2017-1A, 4.53% due 04/20/29 ^{4,8}	2,000,000	1,990,738
2015-1A, 5.31% due 04/21/27 ^{4,8}	2,000,000	1,864,898
Venture XVI CLO Ltd.		
2017-16A, 2.67% due 04/15/26 ^{4,8}	10,300,000	10,299,533
Great Lakes CLO Ltd.		
2015-1A, 4.91% due 07/15/26 ^{4,8}	4,250,000	4,137,276
2014-1A, 4.86% due 04/15/25 ^{4,8}	3,000,000	2,995,043
2014-1A, 5.36% due 04/15/25 ^{4,8}	1,500,000	1,454,128
2012-1A, due 01/15/23 ^{3,4,9}	3,250,000	1,326,183
Flagship CLO VIII Ltd.		
2017-8A, 3.66% due 01/16/26 ^{4,8}	9,825,000	9,797,472
Betony CLO Ltd.		
2016-1A, 4.01% due 04/15/27 ^{4,8}	5,450,000	5,456,290
2015-1A, 6.51% due 04/15/27 ^{4,8}	4,500,000	4,303,200
Benefit Street Partners CLO V Ltd.		
2017-VA, 3.66% due 10/20/26 ^{4,8}	9,000,000	9,073,940
Dryden 37 Senior Loan Fund		
2015-37A, due 04/15/27 ^{3,8}	9,500,000	8,948,228
ACIS CLO Ltd.		
2014-4A, 3.72% due 05/01/26 ^{4,8}	3,600,000	3,578,484
2015-6A, 4.54% due 05/01/27 ^{4,8}	3,250,000	3,249,899
2013-1A, 5.66% due 04/18/24 ^{4,8}	2,100,000	2,102,285
Steele Creek CLO Ltd.		
2017-1A, 3.72% due 08/21/26 ^{4,8}	8,550,000	8,590,722

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ASSET-BACKED SECURITIES^{††} - 29.9% (continued)		
Collateralized Loan Obligations - 22.8% (continued)		
Dryden 41 Senior Loan Fund		
2015-41A, due 01/15/28 ^{3,4,8}	\$ 10,500,000	\$ 7,885,232
Atlas Senior Loan Fund IV Ltd.		
2014-2A, 4.63% due 02/17/26 ^{4,8}	3,990,000	3,969,768
2014-2A, 3.88% due 02/17/26 ^{4,8}	3,900,000	3,905,516
Nelder Grove CLO Ltd.		
2017-1A, 3.60% due 08/28/26 ^{4,8}	7,450,000	7,503,344
Newstar Commercial Loan Funding 2017-1 LLC		
2017-1A, 4.65% due 03/20/27 ^{4,8}	7,500,000	7,500,490
Cent CLO		
2014-16A, 4.37% due 08/01/24 ^{4,8}	7,250,000	7,250,210
Fortress Credit Investments IV Ltd.		
2015-4A, 4.66% due 07/17/23 ^{4,8}	7,300,000	7,228,955
Carlyle Global Market Strategies CLO Ltd.		
2012-3A, due 10/04/24 ^{3,4,8}	6,400,000	5,121,213
2013-3X SUB, due 07/15/25 ³	4,000,000	2,099,724
OCP CLO Ltd.		
2014-7A, 4.16% due 10/20/26 ^{4,8}	5,000,000	5,013,127
2014-6A, 4.26% due 07/17/26 ^{4,8}	2,000,000	1,999,913
Benefit Street Partners CLO Ltd.		
2015-1A, 4.26% due 10/15/25 ^{4,8}	6,500,000	6,503,294
Dryden XXXI Senior Loan Fund		
2017-31A, 2.24% due 04/18/26 ^{4,8}	6,500,000	6,496,593
Blue Hill CLO Ltd.		
2017-1A, 3.56% due 01/15/26 ^{4,8}	6,500,000	6,490,005
Cerberus Onshore II CLO-2 LLC		
2014-1A, 5.17% due 10/15/23 ^{4,8}	3,500,000	3,472,669
2014-1A, 4.37% due 10/15/23 ^{4,8}	3,000,000	2,995,845
OZLM VI Ltd.		
2017-6A, 3.86% due 04/17/26 ^{4,8}	6,325,000	6,324,768
Newstar Commercial Loan Funding LLC		
2015-1A, 5.01% due 01/20/27 ^{4,8}	5,000,000	4,999,624
2014-1A, 5.91% due 04/20/25 ^{4,8}	1,250,000	1,224,130
WhiteHorse VII Ltd.		
2013-1A, 5.99% due 11/24/25 ^{4,8}	6,500,000	6,105,377
Resource Capital Corporation 2017-CRE5 Ltd.		
2017-CRE5, 3.09% due 07/15/34 ^{4,8}	6,000,000	6,011,580
Flatiron CLO Ltd.		
2017-1A, 3.56% due 07/17/26 ^{4,8}	6,000,000	6,010,953
Shackleton VII CLO Ltd.		
2016-7A, 4.01% due 04/15/27 ^{4,8}	6,000,000	5,996,346
Hull Street CLO Ltd.		
2014-1A, 4.76% due 10/18/26 ^{4,8}	5,785,000	5,683,595
Atlas Senior Loan Fund II Ltd.		
2012-2A, due 01/30/24 ^{3,4,8}	9,600,000	5,643,429
Silvermore CLO Ltd.		
2014-1A, 4.18% due 05/15/26 ^{4,8}	5,500,000	5,548,114
Dryden XXVIII Senior Loan Fund		
2013-28A, 5.08% due 08/15/25 ^{4,8}	6,000,000	5,520,555
Fortress Credit BSL Ltd.		
2013-1A, 4.06% due 01/19/25 ^{4,8}	5,500,000	5,499,751
Saranac CLO II Ltd.		
2014-2A, 6.32% due 02/20/25 ^{4,8}	5,750,000	5,447,678
BNPP IP CLO Ltd.		
2014-2A, 6.42% due 10/30/25 ^{4,8}	5,500,000	5,185,756
Mountain Hawk II CLO Ltd.		
2013-2A, 4.31% due 07/22/24 ^{4,8}	2,750,000	2,621,407
2013-2A, 3.76% due 07/22/24 ^{4,8}	2,500,000	2,493,040
Venture XIII CLO Ltd.		
2013-13A, due 06/10/25 ^{3,4,8}	11,040,000	5,072,868
KKR Financial CLO Ltd.		
2015-12, 4.16% due 07/15/27 ^{4,8}	5,000,000	5,016,117
Ares XXXIII CLO Ltd.		
2016-1A, 4.02% due 12/05/25 ^{4,8}	5,000,000	5,013,102
Sudbury Mill CLO Ltd.		
2017-1A, 3.61% due 01/17/26 ^{4,8}	5,000,000	4,987,599
Fifth Street SLF II Ltd.		
2015-2A, 3.98% due 09/29/27 ^{4,8}	5,000,000	4,888,851

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	Face Amount ¹⁷	Value
ASSET-BACKED SECURITIES^{††} - 29.9% (continued)		
Collateralized Loan Obligations - 22.8% (continued)		
FDF II Ltd.		
2016-2A, 6.29% due 05/12/31 ⁸	\$ 4,750,000	\$ 4,742,920
NewStar Arlington Senior Loan Program LLC		
2014-1A, 5.41% due 07/25/25 ^{4,8}	2,750,000	2,637,407
2014-1A, 4.46% due 07/25/25 ^{4,8}	2,000,000	1,981,223
AMMC CLO XV Ltd.		
2016-15A, 4.02% due 12/09/26 ^{4,8}	4,500,000	4,551,138
WhiteHorse X Ltd.		
2015-10A, 6.46% due 04/17/27 ^{4,8}	4,980,000	4,530,708
Vibrant Clo III Ltd.		
2016-3A, 4.11% due 04/20/26 ^{4,8}	4,500,000	4,505,277
Tuolumne Grove CLO Ltd.		
2014-1A, 5.91% due 04/25/26 ^{4,8}	4,750,000	4,385,676
Halcyon Loan Advisors Funding Ltd.		
2012-2A, 4.12% due 12/20/24 ^{4,8}	3,250,000	3,254,440
2012-1A, 4.18% due 08/15/23 ^{4,8}	1,000,000	1,002,582
Franklin CLO VI Ltd.		
2007-6A, 3.43% due 08/09/19 ^{4,8}	4,165,000	4,154,792
OHA Loan Funding Ltd.		
2017-1A, 4.20% due 07/23/25 ^{4,8}	4,100,000	4,100,864
Madison Park Funding XVI Ltd.		
2016-16A, 3.81% due 04/20/26 ^{4,8}	4,000,000	4,007,573
TICP CLO I Ltd.		
2014-1A, 5.67% due 04/26/26 ^{4,8}	4,200,000	4,000,387
Symphony Clo V Ltd.		
2007-5A, 5.41% due 01/15/24 ^{4,8}	4,000,000	3,999,752
JFIN CLO Ltd.		
2007-1A, 3.96% due 07/20/21 ^{4,8}	4,000,000	3,993,887
Airlie CLO Ltd.		
2006-2A, 2.61% due 12/20/20 ^{4,8}	4,000,000	3,981,458
Adams Mill CLO Ltd.		
2014-1A, 6.16% due 07/15/26 ^{4,8}	4,000,000	3,773,158
Grayson CLO Ltd.		
2006-1A, 1.58% due 11/01/21 ^{4,8}	3,700,000	3,673,344
Jamestown CLO VI Ltd.		
2015-6A, 4.42% due 02/20/27 ^{4,8}	3,750,000	3,668,410
Garrison Funding Ltd.		
2016-2A, 5.17% due 09/29/27 ^{4,8}	3,700,000	3,636,986
NewMark Capital Funding CLO Ltd.		
2014-2A, 4.48% due 06/30/26 ^{4,8}	3,500,000	3,501,888
Ares XXVI CLO Ltd.		
2013-1A, 3.91% due 04/15/25 ^{4,8}	2,000,000	1,999,908
2013-1A, 4.91% due 04/15/25 ^{4,8}	1,500,000	1,500,329
Palmer Square CLO Ltd.		
2017-1A, 3.23% due 05/15/25 ^{4,8}	3,500,000	3,499,502
Primus Clo II Ltd.		
2007-2A, 2.11% due 07/15/21 ^{4,8}	3,500,000	3,499,386
OZLM IX Ltd.		
2017-9A, 3.51% due 01/20/27 ^{4,8}	3,500,000	3,486,804
Fifth Street Senior Loan Fund I LLC		
2015-1A, 4.91% due 01/20/27 ^{4,8}	3,500,000	3,465,121
Ivy Hill Middle Market Credit Fund IX Ltd.		
2014-9A, 4.46% due 10/18/25 ^{4,8}	3,500,000	3,438,060
Cerberus Loan Funding XVI, LP		
2016-2A, 4.96% due 11/15/27 ^{4,8}	3,350,000	3,388,001
Mountain Hawk I CLO Ltd.		
2013-1A, 3.88% due 01/20/24 ^{4,8}	3,400,000	3,384,049
PFP Ltd.		
2017-3, 3.67% due 01/14/35 ^{4,8}	3,250,000	3,268,246
Oaktree EIF II Series B1 Ltd.		
2015-B1A, 4.28% due 02/15/26 ^{4,8}	3,250,000	3,249,677
DIVCORE CLO Ltd.		
2013-1A, 5.06% due 11/15/32 ^{4,8}	3,250,000	3,247,498
Flatiron CLO Ltd.		
2013-1A, 4.76% due 01/17/26 ^{4,8}	3,200,000	3,185,815
AMMC CLO XI Ltd.		
2012-11A, due 10/30/23 ^{3,4,8}	5,650,000	3,073,162
Mountain Hawk III CLO Ltd.		
2014-3A, 3.96% due 04/18/25 ^{4,8}	3,000,000	3,008,259
Vibrant CLO II Ltd.		
2013-2A, 3.90% due 07/24/24 ^{4,8}	3,000,000	3,005,422

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	Face Amount ¹⁷	Value
ASSET-BACKED SECURITIES^{††} - 29.9% (continued)		
Collateralized Loan Obligations - 22.8% (continued)		
Vibrant CLO Ltd.		
2015-1A, 5.06% due 07/17/24 ^{4,8}	\$ 3,000,000	\$ 3,000,886
Galaxy XIX CLO Ltd.		
2015-19A, 4.55% due 01/24/27 ^{4,8}	3,000,000	3,000,025
West CLO Ltd.		
2013-1A, due 11/07/25 ^{3,4,8}	5,300,000	2,926,818
Marathon CLO V Ltd.		
2013-5A, due 02/21/25 ^{3,4,8}	5,500,000	2,856,251
Sound Point CLO I Ltd.		
2012-1A, 5.74% due 10/20/23 ^{4,8}	2,750,000	2,750,186
Gallatin CLO VII Ltd.		
2014-1A, 4.92% due 07/15/23 ^{4,8}	2,500,000	2,504,526
ALM XIV Ltd.		
2014-14A, 4.62% due 07/28/26 ^{4,8}	2,500,000	2,500,025
Venture CLO Ltd.		
2013-14A, 3.95% due 08/28/25 ^{4,8}	2,250,000	2,249,336
Shackleton CLO Ltd.		
2014-6A, 4.62% due 07/17/26 ^{4,8}	2,068,000	2,042,284
AIMCO CLO Series		
2015-AA, 4.46% due 01/15/28 ^{4,8}	2,000,000	2,006,790
AMMC CLO XIV Ltd.		
2014-14A, 3.96% due 07/27/26 ^{4,8}	2,000,000	2,005,042
Cent CLO 21 Ltd.		
2017-21A, 3.57% due 07/27/26 ^{4,8}	2,000,000	1,996,608
Cerberus Onshore II CLO LLC		
2014-1A, 4.66% due 10/15/23 ^{4,8}	1,000,000	998,614
2014-1A, 5.16% due 10/15/23 ^{4,8}	1,000,000	995,128
Lime Street CLO Ltd.		
2007-1A, 3.77% due 06/20/21 ^{4,8}	2,000,000	1,975,403
Atlas Senior Loan Fund VI Ltd.		
2017-6A, 3.56% due 10/15/26 ^{4,8}	1,800,000	1,795,208
Madison Park Funding XI Ltd.		
2013-11A, 4.65% due 10/23/25 ^{4,8}	1,750,000	1,750,623
Octagon Investment Partners XV Ltd.		
2013-1A, 4.01% due 01/19/25 ^{4,8}	1,750,000	1,749,891
MCF CLO IV LLC		
2014-1A, 7.06% due 10/15/25 ^{4,8}	1,750,000	1,690,072
Jefferson Mill CLO Ltd.		
2015-1A, 6.76% due 07/20/27 ^{4,8}	1,750,000	1,626,053
Saranac CLO I Ltd.		
2013-1A, 3.87% due 10/26/24 ^{4,8}	1,500,000	1,499,965
Greywolf CLO III Ltd.		
2014-1A, 4.00% due 04/22/26 ^{4,8}	1,500,000	1,499,302
Kingsland IV Ltd.		
2007-4A, 2.61% due 04/16/21 ^{4,8}	1,500,000	1,449,118
COA Summit CLO Ltd.		
2014-1A, 5.01% due 04/20/23 ^{4,8}	1,250,000	1,246,053
Copper River CLO Ltd.		
2007-1A, due 01/20/21 ^{3,4,9}	8,150,000	1,150,431
Northwoods Capital XI Ltd.		
2017-11A, 3.56% due 04/15/25 ^{4,8}	1,000,000	1,000,031
MP CLO III Ltd.		
2013-1A, 3.91% due 04/20/25 ^{4,8}	1,000,000	999,899
Eastland CLO Ltd.		
2007-1A, 1.57% due 05/01/22 ^{4,8}	1,000,000	994,440
WhiteHorse VIII Ltd.		
2014-1A, 3.92% due 05/01/26 ^{4,8}	1,000,000	992,494
Keuka Park CLO Ltd.		
2013-1A, due 10/21/24 ^{3,4,8}	2,948,870	647,572
ICE EM CLO		
2007-1A, 2.19% due 08/15/22 ^{4,8}	512,366	509,133
Ares XXV CLO Ltd.		
2013-3A, due 01/17/24 ^{3,4,8}	2,000,000	252,551
Gramercy Park CLO Ltd.		
2012-1A, due 07/17/23 ^{3,4,8}	2,650,000	130,990
2012-1X, due 07/17/23 ³	1,250,000	61,788
Fortress Credit Opportunities		
2005-1A, 1.58% due 07/15/19 ^{4,8}	177,565	174,619

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	Face Amount ¹⁷	Value
ASSET-BACKED SECURITIES^{††} - 29.9% (continued)		
Collateralized Loan Obligations - 22.8% (continued)		
Marathon CLO II Ltd.		
2005-2A, due 12/20/19 ^{††,3,8}	\$ 2,250,000	\$ 2
Total Collateralized Loan Obligations		1,301,705,083
Transport-Aircraft - 5.4%		
AASET Trust		
2017-1A, 3.97% due 05/16/42 ⁸	67,400,000	67,504,745
Apollo Aviation Securitization Equity Trust		
2014-1, 7.38% due 12/15/29 ⁴	14,158,912	14,212,008
2014-1, 5.13% due 12/15/29 ⁴	13,442,005	13,492,413
2016-2, 5.93% due 11/15/41	10,604,153	10,631,703
2016-2, 4.21% due 11/15/41	9,467,994	9,478,939
2017-1A, 5.93% due 05/16/42 ⁸	7,000,000	7,004,792
2016-1A, 6.50% due 03/17/36 ⁸	5,250,000	5,276,250
2016-2, 7.87% due 11/15/41	4,238,932	4,248,309
Raspro Trust		
2005-1A, 1.78% due 03/23/24 ^{4,8}	55,302,405	52,399,028
ECAF I Ltd.		
2015-1A, 5.80% due 06/15/40 ⁹	21,070,749	21,085,305
Falcon Aerospace Ltd.		
2017-1, 4.58% due 02/15/42 ⁸	15,351,460	15,516,427
AIM Aviation Finance Ltd.		
2015-1A, 5.07% due 02/15/40 ⁸	15,375,000	15,086,719
Falcon Aerospace Limited		
2017-1, 6.30% due 02/15/42 ⁸	11,489,150	11,610,372
Rise Ltd.		
6.50% due 02/12/39	6,359,329	6,391,126
2014-1A, 4.75% due 02/12/39	4,892,984	4,917,449
Castle Aircraft Securitization Trust		
2015-1A, 5.75% due 12/15/40 ⁸	10,460,813	10,278,419
Stripes Aircraft Ltd.		
2013-1 A1, 4.71% due 03/20/23 ^{††,1}	7,783,154	7,591,221
Atlas Ltd.		
2014-1 A, 4.88% due 12/15/39	6,155,250	6,162,944
Emerald Aviation Finance Ltd.		
2013-1, 6.35% due 10/15/38 ⁸	5,060,496	5,184,070
Turbine Engines Securitization Ltd.		
2013-1A, 5.13% due 12/13/48 ⁹	3,009,432	2,939,860
2013-1A, 6.38% due 12/13/48 ⁹	2,079,124	1,933,585
Eagle I Ltd.		
2014-1A, 5.29% due 12/15/39 ⁸	4,429,687	4,389,618
Willis Engine Securitization Trust II		
2012-A, 5.50% due 09/15/37 ⁸	4,143,629	4,122,911
AABS Ltd.		
2013-1 A, 4.88% due 01/10/38	2,034,855	2,035,873
AASET		
2014-1 C, 10.00% due 12/15/29	1,999,425	2,006,922
Airplanes Pass Through Trust		
2001-1A, 1.54% due 03/15/19 ^{4,9}	2,597,964	302,663
Total Transport-Aircraft		305,803,671
Collateralized Debt Obligations - 1.6%		
Triaxx Prime CDO Ltd.		
2006-2A, 1.32% due 10/02/39 ^{4,8}	20,532,795	20,075,609
Putnam Structured Product Funding Ltd.		
2003-1A, 2.16% due 10/15/38 ^{4,8}	21,205,550	19,911,869
N-Star REL CDO VIII Ltd.		
2006-8A, 1.41% due 02/01/41 ^{4,8}	19,504,441	19,345,714
SRERS Funding Ltd.		
2011-RS, 1.34% due 05/09/46 ^{4,8}	17,179,573	10,830,686
2011-RS, 1.35% due 05/09/46 ^{4,8}	1,290,206	1,277,665
Anchorage Credit Funding 4 Ltd.		
2016-4A, 4.50% due 02/15/35 ⁸	5,000,000	4,948,115
Wrightwood Capital Real Estate CDO Ltd.		
2005-1A, 1.60% due 11/21/40 ^{4,8}	4,652,803	4,585,403
Highland Park CDO I Ltd.		
2006-1A, 1.59% due 11/25/51 ^{4,8}	4,407,259	4,162,104
Banco Bradesco SA		
2014-1, 5.44% due 03/12/26 ^{††,4,9}	2,866,785	2,894,535
Static Repackaging Trust Ltd.		
2004-1A, 2.23% due 05/10/39 ^{4,8}	2,569,726	2,521,128

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	Face Amount ¹⁷	Value
ASSET-BACKED SECURITIES^{††} - 29.9% (continued)		
Collateralized Debt Obligations - 1.6% (continued)		
RAIT CRE CDO I Ltd.		
2006-1X A1B, 1.54% due 11/20/46	\$ 1,187,087	\$ 1,175,482
Pasadena CDO Ltd.		
2002-1A, 2.12% due 06/19/37 ^{4,8}	556,040	550,213
Total Collateralized Debt Obligations		92,278,523
Whole Business - 0.1%		
Drug Royalty III Limited Partnership 1		
2017-1A, 3.72% due 04/15/27 ^{4,8}	4,150,000	4,149,866
Financials - 0.0%		
CCR, Inc. MT100 Payment Rights Master Trust		
2010-CX, 1.44% due 07/10/17 ⁴	324,359	324,300
Garanti Diversified Payment Rights Finance Co.		
2007-A, 1.35% due 07/09/17 ⁴	26,000	25,994
Total Financials		350,294
Total Asset-Backed Securities (Cost \$1,746,411,736)		1,704,287,437
COLLATERALIZED MORTGAGE OBLIGATIONS^{††} - 18.4%		
Residential Mortgage Backed Securities - 15.4%		
LSTAR Securities Investment Ltd.		
2017-1, 3.05% due 01/01/22 ^{4,8}	42,456,488	42,358,838
2016-4, 3.05% due 10/01/21 ^{4,8}	29,824,702	29,711,667
2016-5, 3.05% due 11/01/21 ^{4,8}	11,712,567	11,663,468
2016-3, 3.05% due 09/01/21 ^{4,8}	9,989,175	9,910,582
LSTFV		
2017-1A, 3.55% due 04/01/20 ¹	59,794,390	59,291,519
CIM Trust		
2017-2, 3.05% due 12/25/57 ^{4,8}	56,671,622	56,641,400
LSTAR Commercial Mortgage Trust		
2016-7, 3.05% due 12/01/21 ^{4,8}	53,265,272	53,048,908
Structured Asset Securities Corporation Mortgage Loan Trust		
2008-BC4, 1.85% due 11/25/37 ⁴	52,278,506	50,930,326
Bayview Opportunity Master Fund IVb Trust		
2017-RN1, 3.60% due 02/28/32 ^{4,8}	33,066,487	33,029,327
2017-NPL1, 3.60% due 01/28/32 ⁸	14,753,965	14,723,286
RALI Series Trust		
2006-QO8, 1.42% due 10/25/46 ⁴	14,738,222	13,016,251
2006-QO10, 1.38% due 01/25/37 ⁴	10,088,374	9,017,532
2006-QO3, 1.43% due 04/25/46 ⁴	15,254,638	7,915,061
2007-QO2, 1.37% due 02/25/47 ⁴	11,839,057	7,194,442
2006-QO2, 1.49% due 02/25/46 ⁴	13,183,233	6,156,712
2006-QO2, 1.44% due 02/25/46 ⁴	4,437,298	2,030,216
Stanwich Mortgage Loan Company LLC		
2017-NPA1, 3.60% due 03/16/22 ⁸	44,668,789	44,668,789
LSTAR Securities Investment Limited		
2017-3, 3.05% due 04/01/22 ^{††,4,8}	43,506,103	43,200,255
FirstKey Master Funding		
2017-R1, 1.28% due 11/03/41 ^{††,4,8}	43,750,000	40,999,523
Bayview Opportunity Master Fund IIIa Trust		
2016-RN3, 3.60% due 09/29/31 ⁸	33,199,893	33,381,583
GCAT		
2017-1, 3.38% due 03/25/47 ⁸	28,582,251	28,520,714
American Home Mortgage Assets Trust		
2007-1, 1.43% due 02/25/47 ⁴	33,077,195	21,476,516
Stanwich Mortgage Loan Co.		
2016-NPA1, 3.84% due 10/16/46 ^{4,8}	20,710,863	20,701,823
Nationstar Home Equity Loan Trust		
2007-C, 1.20% due 06/25/37 ⁴	21,708,889	20,490,649
NRPL Trust		
2015-1A, 3.88% due 11/01/54 ⁸	15,415,891	15,355,489
2014-2A, 3.75% due 10/25/57 ^{4,8}	4,987,377	5,032,779

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	Face Amount ¹⁷	Value
COLLATERALIZED MORTGAGE OBLIGATIONS^{††} - 18.4% (continued)		
Residential Mortgage Backed Securities - 15.4% (continued)		
VOLT LIV LLC		
2017-NPL1, 3.63% due 02/25/47 ⁸	\$ 16,857,302	\$ 16,868,372
GCAT LLC		
2017-4, 3.23% due 05/25/22 ⁸	14,539,724	14,510,009
2015-1, 3.63% due 05/26/20 ⁸	2,012,594	2,016,404
GSAMP TRUST		
2002-HE2, 2.25% due 10/20/32 ^{4,8}	16,488,556	16,426,440
Lehman XS Trust Series		
2006-16N, 1.41% due 11/25/46 ⁴	10,471,893	9,484,224
2006-10N, 1.43% due 07/25/46 ⁴	7,489,535	6,770,312
VOLT LI LLC		
2016-NP11, 3.50% due 10/25/46 ⁸	15,042,437	15,055,069
VOLT LIII LLC		
2016-NP13, 3.88% due 12/25/46 ⁸	14,783,075	14,875,428
VOLT LII LLC		
2016-NP12, 3.63% due 11/26/46 ⁸	13,806,163	13,860,402
Bayview Opportunity Master Fund IIIb Trust		
2017-RN3, 3.23% due 05/28/32 ⁸	13,858,558	13,839,712
Merrill Lynch Alternative Note Asset Trust Series		
2007-OAR3, 1.21% due 07/25/37 ⁴	11,711,897	9,783,505
GSAA Home Equity Trust		
2006-3, 1.52% due 03/25/36 ⁴	5,029,111	3,681,670
2007-7, 1.49% due 07/25/37 ⁴	3,216,936	2,955,988
2006-14, 1.47% due 09/25/36 ⁴	4,018,359	2,419,462
Nomura Resecuritization Trust		
2015-4R, 1.96% due 03/26/36 ^{4,8}	5,853,408	5,601,723
2012-1R, 1.48% due 08/27/47 ^{4,8}	2,658,200	2,647,527
Luminent Mortgage Trust		
2006-2, 1.42% due 02/25/46 ⁴	10,590,469	8,146,092
GSAA Trust		
2006-9, 1.46% due 06/25/36 ⁴	13,398,085	7,733,975
Washington Mutual Mortgage Pass-Through Certificates WMALT Series Trust		
2006-AR9, 1.57% due 11/25/46 ⁴	9,055,596	7,425,995
HSI Asset Securitization Corporation Trust		
2005-OPT1, 1.64% due 11/25/35 ⁴	7,320,000	6,742,746
American Home Mortgage Investment Trust		
2006-1, 1.62% due 03/25/46 ⁴	5,560,352	4,815,279
Alliance Bancorp Trust		
2007-OA1, 1.46% due 07/25/37 ⁴	4,205,318	3,515,868
Wachovia Asset Securitization Issuance II LLC Trust		
2007-HE1, 1.36% due 07/25/37 ^{4,8}	2,178,130	1,999,590
Morgan Stanley Re-REMIC Trust		
2010-R5, 2.07% due 06/26/36 ⁸	1,854,554	1,567,119
First Franklin Mortgage Loan Trust		
2006-FF1, 1.66% due 01/25/36 ⁴	1,225,000	1,131,423
Asset Backed Securities Corporation Home Equity Loan Trust		
2006-HE5, 1.36% due 07/25/36 ⁴	1,106,834	1,012,572
Total Residential Mortgage Backed Securities		875,354,561
Commercial Mortgage Backed Securities - 2.7%		
Cosmopolitan Hotel Trust		
2016-CSMO, 5.81% due 11/15/33 ^{4,8}	41,183,000	41,840,256
Motel 6 Trust		
2015-MTL6, 5.28% due 02/05/30 ⁸	40,150,000	40,175,062
Cold Storage Trust		
2017-ICE3, 3.26% due 04/15/24 ^{4,8}	24,306,000	24,351,277
GAHR Commercial Mortgage Trust		
2015-NRF, 3.49% due 12/15/34 ^{4,8}	22,600,000	21,739,417
GS Mortgage Securities Trust		
2014-GSFL, 5.06% due 07/15/31 ^{4,8}	11,660,000	11,736,423
CDGJ Commercial Mortgage Trust		
2014-BXCH, 5.38% due 12/15/27 ^{4,8}	11,114,944	11,156,507

Macro Opportunities Fund
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	Face Amount ¹⁷	Value
COLLATERALIZED MORTGAGE OBLIGATIONS^{††} - 18.4% (continued)		
Commercial Mortgage Backed Securities - 2.7% (continued)		
GE Business Loan Trust		
2007-1A, 1.61% due 04/16/35 ^{4,8}	\$ 2,672,293	\$ 2,447,815
Total Commercial Mortgage Backed Securities		153,446,757
Military Housing - 0.3%		
GMAC Commercial Mortgage Asset Corp.		
2004-POKA, 6.36% due 09/10/44 ⁸	9,000,000	10,041,860
Capmark Military Housing Trust		
2007-AET2, 6.06% due 10/10/52 ⁹	5,817,234	6,194,482
Total Military Housing		16,236,342
Total Collateralized Mortgage Obligations (Cost \$1,036,559,291)		1,045,037,660
SENIOR FLOATING RATE INTERESTS^{††,4} - 13.6%		
Technology - 2.8%		
Epicor Software		
4.98% due 06/01/22	14,896,170	14,886,935
5.23% due 06/01/22	7,598,101	7,636,091
Project Alpha (Qlik)		
4.67% due 04/26/24	13,900,000	13,795,751
EIG Investors Corp.		
5.14% due 02/09/23	13,310,917	13,368,377
TIBCO Software, Inc.		
5.73% due 12/04/20	11,943,598	11,988,387
Severin Acquisition LLC		
6.18% due 07/30/21 ¹	3,438,750	3,427,746
6.05% due 07/30/21 ¹	3,441,375	3,415,565
6.30% due 07/30/21 ¹	2,621,645	2,624,267
6.68% due 07/30/21 ¹	794,000	805,513
Advanced Computer Software		
10.67% due 01/31/23 ¹	5,000,000	4,562,500
6.67% due 03/18/22	3,421,250	3,348,548
Planview, Inc. (PHNTM Holdings, Inc.)		
6.48% due 01/27/23 ^{††,1}	6,600,000	6,508,335
Nimbus Acquisition Topco Ltd.		
7.25% due 07/15/21 ^{††,1}	GBP 5,050,000	6,504,181
LANDesk Group, Inc.		
5.48% due 01/20/24	6,460,680	6,416,295
Palermo Finance Corp.		
5.66% due 04/17/23 ^{††,1}	6,450,000	6,388,046
AVSC Holding Corp.		
4.62% due 04/29/24	5,500,000	5,496,590
Solera LLC		
5.63% due 03/03/21 ^{††,1}	5,805,000	5,204,906
GD Finance Co., Inc.		
3.75% due 04/03/18	EUR 4,000,000	4,580,240
Kronos, Inc.		
4.68% due 11/01/23	4,477,528	4,504,393
Masergy Holdings, Inc.		
5.05% due 12/15/23	4,279,248	4,295,295
Active Network LLC		
6.23% due 11/13/20	3,964,548	3,994,282
Ipreo Holdings		
4.55% due 08/06/21	3,214,744	3,187,611
Infor (US), Inc.		
3.75% due 02/01/22	EUR 2,194,500	2,523,813
Oberthur Technologies of America Corp.		
3.75% due 01/10/24	2,297,806	2,312,167
MRI Software LLC		
7.30% due 06/30/23 ¹	3,314,465	2,195,729
Sparta Holding Corp.		
6.73% due 07/28/20 ^{††,1}	1,814,608	1,805,303
Ceridian Corp.		
4.73% due 09/15/20	1,684,835	1,671,154
Verisure Cayman 2		
3.00% due 10/21/22	EUR 1,400,000	1,603,995
Oberthur Technologies Group SAS		
3.75% due 01/10/24	EUR 1,350,000	1,549,038
Ascend Learning LLC		
4.25% due 06/28/24	1,500,000	1,500,000
CPI Acquisition, Inc.		
5.83% due 08/17/22	1,722,372	1,464,017
Compucom Systems, Inc.		
4.48% due 05/11/20	1,865,732	1,463,051
GTT Communications, Inc.		
5.25% due 01/09/24	1,293,500	1,295,932
Ministry Brands LLC		
6.23% due 12/02/22 ¹	1,294,997	1,282,047
GlobalLogic Holdings, Inc.		
5.80% due 06/20/22	1,235,493	1,246,304
Miami Escrow Borrower LLC		
3.00% due 04/29/24	EUR 1,000,000	1,155,774
Aspect Software, Inc.		
11.22% due 05/25/20 ⁶	1,052,219	1,039,067
Mirion Technologies		
6.05% due 03/31/22	682,793	681,086
Total Technology		161,728,331
Consumer, Cyclical - 2.7%		
Petco Animal Supplies, Inc.		
4.17% due 01/26/23	15,281,872	13,761,325
Mavis Tire		
6.50% due 11/02/20 ^{††,1}	9,235,500	9,148,757
National Vision, Inc.		
4.23% due 03/12/21	7,142,695	7,164,123
6.98% due 03/11/22	650,000	632,125
Life Time Fitness, Inc.		
4.23% due 06/10/22	7,651,600	7,654,814
Navistar Inc.		
5.09% due 08/07/20	7,000,981	7,075,401
USIC Holding, Inc.		
4.92% due 12/08/23	6,609,938	6,618,200
Sears Holdings Corp.		
5.72% due 06/30/18	6,592,380	6,485,254

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	Face Amount ¹⁷	Value
SENIOR FLOATING RATE INTERESTS^{†††,4} - 13.6% (continued)		
Consumer, Cyclical - 2.7% (continued)		
Advantage Sales & Marketing LLC		
4.55% due 07/23/21	\$ 6,326,472	\$ 6,053,675
Accuride Corp.		
8.00% due 11/17/23	5,629,250	5,657,396
Belk, Inc.		
5.91% due 12/12/22	5,827,645	4,944,757
At Home Holding III Corp.		
4.67% due 06/03/22	4,900,000	4,881,625
Sky Bet		
5.56% due 02/25/22	GBP 3,700,000	4,873,748
Leslie's Poolmart, Inc.		
4.87% due 08/16/23	4,801,127	4,813,130
Gates Global LLC		
3.50% due 04/01/24	EUR 3,740,625	4,298,493
4.55% due 04/01/24	475,000	474,568
Fitness International LLC		
5.48% due 07/01/20	4,421,416	4,478,054
Truck Hero, Inc.		
5.16% due 04/22/24	4,400,000	4,364,272
Amaya Holdings B.V.		
4.80% due 08/01/21	4,319,899	4,323,830
Eyemart Express		
5.25% due 12/17/21	4,085,000	4,125,850
Acosta, Inc.		
4.48% due 09/26/21	2,453,216	2,188,269
4.47% due 09/26/19 ^{†††,1}	1,733,333	1,630,013
0.50% due 09/26/19	266,667	226,968
BBB Industries, LLC		
6.23% due 11/03/21	3,917,037	3,936,622
P.F. Chang's China Bistro, Inc.		
4.56% due 07/02/19	3,618,073	3,590,938
Blue Nile, Inc.		
7.80% due 02/17/23 ¹	3,500,000	3,473,750
Neiman Marcus Group, Inc.		
4.34% due 10/25/20	4,636,505	3,467,735
Intrawest Resorts Holdings, Inc.		
4.25% due 06/28/24	3,050,000	3,053,813
Men's Wearhouse		
4.61% due 06/18/21	3,129,134	2,990,294
Checkers Drive-In Restaurants, Inc.		
5.41% due 04/25/24	2,850,000	2,837,546
Packers Holdings		
4.55% due 12/02/21	2,055,725	2,060,864
Dealer Tire LLC		
5.06% due 12/22/21	1,950,263	1,974,641
Floor And Decor Outlets of America, Inc.		
4.73% due 09/30/23	1,961,009	1,965,911
Peer Holding BV		
3.50% due 02/25/22 ¹	EUR 1,600,000	1,850,627
Med Finance Merger Sub LLC		
7.48% due 08/16/21 ¹	1,572,641	1,572,641
GVC Holdings plc		
3.25% due 03/02/23	EUR 1,300,000	1,491,058
Playa Resorts Holdings BV		
4.17% due 04/29/24	1,075,000	1,074,495
Richmond UK Bidco Ltd.		
4.50% due 03/03/24	GBP 800,000	1,055,346
K & N Parent, Inc.		
5.98% due 10/20/23	995,000	997,488
Global Blue Finance Sarl		
4.25% due 12/12/22	EUR 500,000	579,509
BJ's Wholesale Club, Inc.		
4.97% due 02/03/24	479,000	463,581
Total Consumer, Cyclical		154,311,506
Consumer, Non-cyclical - 2.3%		
IHC Holding Corp.		
8.05% due 04/30/21 ^{†††,1}	7,368,750	7,298,124
7.91% due 04/30/21 ^{†††,1}	1,439,125	1,437,096
Affordable Care Holdings Corp.		
5.98% due 10/24/22	7,141,250	7,141,251
Lineage Logistics LLC		
4.73% due 04/07/21	6,333,683	6,329,756
Immucor, Inc.		
6.00% due 06/27/21	5,550,000	5,591,625
One Call Medical, Inc.		
5.24% due 11/27/20	6,024,728	5,576,669
American Seafoods		
6.25% due 08/19/21 ¹	5,525,556	5,534,783
Endo Luxembourg Finance Co.		
5.50% due 04/29/24	5,450,000	5,497,688
CareCore National LLC		
5.23% due 03/05/21	5,060,661	5,111,268
Springs Industries, Inc.		
7.71% due 06/01/21 ^{†††,1}	5,049,000	5,049,000
Authentic Brands		
5.30% due 05/27/21	4,842,160	4,860,318
ABB Concise Optical Group LLC		
6.24% due 06/15/23	4,545,650	4,542,832
American Tire Distributors, Inc.		
5.48% due 09/01/21	4,413,741	4,434,442
Project Ruby Ultimate Parent Corp.		
4.98% due 02/09/24	4,286,320	4,286,320
Grocery Outlet, Inc.		
4.80% due 10/21/21	4,350,426	4,282,472
Arctic Glacier Group Holdings, Inc.		
5.48% due 03/20/24	4,189,500	4,231,395
Surgery Center Holdings, Inc.		
4.25% due 06/20/24	3,950,000	3,962,364
Chobani LLC		
5.48% due 10/09/23	3,854,939	3,876,643
DJO Finance LLC		
4.39% due 06/08/20	3,705,966	3,663,495
SHO Holding I Corp.		
6.23% due 10/27/22 ¹	3,381,439	3,381,439
Packaging Coordinators Midco, Inc.		
5.15% due 06/30/23	3,168,000	3,160,080

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	Face Amount ¹⁷	Value
SENIOR FLOATING RATE INTERESTS^{††,†} - 13.6% (continued)		
Consumer, Non-cyclical - 2.3% (continued)		
Smart & Final Stores LLC		
4.77% due 11/15/22	\$ 3,200,000	\$ 3,066,656
Give and Go Prepared Foods Corp.		
6.73% due 07/29/23	2,789,696	2,817,593
Chef's Warehouse Parent LLC		
6.98% due 06/22/22 ¹	2,592,099	2,621,260
Culligan Holding, Inc.		
5.16% due 12/13/23	2,493,750	2,506,219
IVC Acquisition Midco Ltd.		
4.75% due 01/26/24	GBP 1,800,000	2,344,635
Reddy Ice Holdings, Inc.		
10.75% due 11/01/19 ¹	1,125,000	1,057,500
6.76% due 05/01/19	1,053,730	1,039,905
CTI Foods Holding Co. LLC		
4.73% due 06/29/20	1,250,000	1,175,000
8.48% due 06/28/21 ¹	1,035,000	869,400
Nellson Nutraceutical (US)		
6.15% due 12/23/21	1,807,328	1,802,809
BCPE Eagle Buyer LLC		
5.48% due 03/18/24	1,695,750	1,699,989
ADMI Corp.		
4.95% due 04/29/22	1,293,401	1,305,533
CPI Holdco LLC		
5.30% due 03/21/24	1,197,000	1,201,489
Nellson Nutraceutical (CAD)		
6.15% due 12/23/21	1,122,562	1,119,755
Alegeus Technologies LLC		
6.31% due 04/28/23 ^{†††,†}	1,000,000	990,296
NES Global Talent		
6.67% due 10/03/19 ¹	1,020,457	918,411
Stratose Intermediate Holdings II LLC		
4.25% due 06/22/23	850,000	855,313
Global Healthcare Exchange LLC		
4.25% due 06/22/24	700,000	699,419
Constellation Brands, Inc.		
5.00% due 12/15/23	623,438	625,775
Quorum Business Solutions		
5.92% due 08/06/21 ¹	624,586	596,480
Pelican Products, Inc.		
5.55% due 04/10/20	498,711	499,544
Alpha BidCo SAS		
3.50% due 01/30/23	EUR 279,950	323,456
Cheese Bidco B.V.		
3.50% due 01/30/23	EUR 120,050	138,707
Rite Aid Corp.		
5.98% due 08/21/20	100,000	100,750
Targus Group International, Inc.		
14.00% due 05/24/16 ^{†††,†}	152,876	-
Total Consumer, Non-cyclical		129,624,954
Industrial - 2.0%		
D&E Aviation		
4.98% due 07/07/22	8,828,384	8,890,182
Optiv, Inc.		
4.44% due 02/01/24	7,108,560	6,969,374
ProAmpac PG Borrower LLC		
5.19% due 11/20/23	5,389,375	5,439,927
Arctic Long Carriers		
5.73% due 05/18/23	5,400,000	5,379,750
Advanced Integration Technology LP		
6.73% due 04/03/23	5,281,763	5,294,967
Kuehg Corp. - Kindercare		
5.05% due 08/12/22	4,839,731	4,860,929
Diversitech Holdings, Inc.		
4.70% due 06/03/24	3,750,000	3,752,363
8.70% due 06/02/25	1,000,000	1,017,500
BWAY Holding Co.		
4.33% due 04/03/24	4,675,000	4,672,476
VC GB Holdings, Inc.		
4.98% due 02/28/24	4,663,546	4,657,717
Pro Mach Group, Inc.		
4.98% due 10/22/21	4,240,789	4,260,212
Tronair Parent, Inc.		
5.84% due 09/08/23 ¹	3,978,319	3,938,536
CHI Overhead Doors, Inc.		
4.48% due 07/29/22	3,938,361	3,915,400
Pregis Holding I Corp.		
4.80% due 05/20/21	3,696,293	3,691,673
SI Organization		
6.05% due 11/22/19	3,670,367	3,687,177
Resource Label Group LLC		
5.80% due 05/26/23 ¹	2,000,000	1,990,000
9.80% due 11/26/23 ¹	1,500,000	1,477,500
Hardware Holdings LLC		
7.80% due 03/30/20 ^{†††,†}	2,966,250	2,906,925
Bioplan USA, Inc.		
5.98% due 09/23/21	2,757,173	2,739,940
CPG International LLC		
5.05% due 05/05/24	2,718,188	2,730,093
Corialis Group Ltd.		
3.75% due 03/11/24	EUR 2,000,000	2,304,032
ICSH Parent, Inc.		
5.18% due 04/29/24	2,287,059	2,289,918
Capstone Logistics		
5.73% due 10/07/21	2,154,557	2,138,398
Thermasys Corp.		
5.25% due 05/03/19 ¹	2,184,063	1,935,625
Pexco LLC		
4.68% due 05/08/24	1,900,000	1,901,197
Hillman Group, Inc.		
4.80% due 06/30/21	1,763,277	1,773,205
Survitec		
5.64% due 03/12/22 ¹	GBP 1,125,000	1,435,356
4.25% due 03/12/22	EUR 300,000	336,665
Zodiac Pool Solutions LLC		
5.30% due 12/20/23	1,752,087	1,765,227
CPM Holdings, Inc.		
5.48% due 04/11/22	1,674,275	1,691,018

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	Face Amount ¹⁷	Value
SENIOR FLOATING RATE INTERESTS^{†††,4} - 13.6% (continued)		
Industrial - 2.0% (continued)		
Imagine Print Solutions LLC		
5.75% due 06/21/22	\$ 1,650,000	\$ 1,641,750
National Technical Systems		
7.05% due 06/12/21 ^{†††,1}	1,569,444	1,530,208
Douglas Dynamics LLC		
4.73% due 12/31/21	1,522,362	1,529,974
ACA Compliance Group Holdings		
5.75% due 01/29/21 ¹	1,500,000	1,492,500
Swissport Investments S.A.		
6.25% due 02/09/22	EUR 1,250,000	1,443,818
Endries Acquisition Holdings, Inc.		
5.97% due 06/01/23 ¹	1,250,000	1,237,500
Consolidated Container Co. LLC		
4.73% due 05/22/24	1,000,000	1,003,960
American Bath Group LLC		
6.55% due 09/30/23	945,863	955,028
Klockner Pentaplast of America, Inc.		
4.75% due 06/28/22	EUR 700,000	794,546
Ceva Group PLC (United Kingdom)		
due 03/19/19 ^{1,11}	EUR 820,000	850,781
Duran Group Holding GMBH		
4.00% due 03/21/24 ¹	EUR 450,000	515,277
Filtration Group Corp.		
4.48% due 11/23/20	498,709	499,437
Doncasters Group Ltd.		
9.55% due 10/09/20 ¹	456,207	436,248
Tank Holdings Corp.		
5.57% due 03/16/22	432,609	432,968
Hunter Defense Technologies		
7.16% due 08/05/19 ¹	357,333	328,300
Engility Corp.		
4.98% due 08/14/23	270,424	273,129
NANA Development Corp.		
8.03% due 03/15/18 ¹	186,894	183,157
Wencor Group		
4.96% due 06/19/19 ^{†††,1}	88,462	84,382
Total Industrial		115,076,245
Communications - 1.1%		
Cengage Learning Acquisitions, Inc.		
5.34% due 06/07/23	27,770,052	26,176,328
Dominion Web Solutions LLC		
7.50% due 06/15/24 ¹	7,538,462	7,407,692
Mcgraw-Hill Global Education Holdings LLC		
5.23% due 05/04/22	5,454,977	5,358,642
Market Track LLC		
5.33% due 06/05/24	4,250,000	4,228,750
SFR Group SA		
4.42% due 01/14/25	4,229,750	4,220,952
Anaren, Inc.		
5.80% due 02/18/21 ¹	1,857,288	1,859,610
9.55% due 08/18/21 ¹	1,500,000	1,477,500
Proquest LLC		
5.48% due 10/24/21	2,990,944	3,000,306
Internet Brands		
4.98% due 07/08/21	2,596,199	2,612,068
Ziggo Secured Finance BV		
3.00% due 04/15/25	EUR 2,250,000	2,583,247
Neustar, Inc.		
4.75% due 03/01/24	2,500,000	2,514,850
MergerMarket Ltd.		
4.73% due 02/04/21	1,136,078	1,134,658
Liberty Cablevision of Puerto Rico LLC		
4.66% due 01/07/22	1,030,000	1,018,845
Bureau van Dijk Electronic Publishing BV		
4.50% due 09/23/21 ¹	GBP 765,849	1,000,379
Virgin Media SFA Finance Ltd.		
3.75% due 01/31/26	GBP 750,000	982,432
GTT Communications, Inc.		
4.25% due 01/09/24	250,000	250,000
Total Communications		65,826,259
Financial - 1.1%		
Misys Ltd.		
4.74% due 06/13/24	27,050,000	27,039,991
4.25% due 06/13/24	EUR 3,500,000	4,048,327
National Financial Partners Corp.		
4.80% due 01/08/24	9,540,500	9,555,383
Americold Realty Operating Partnership, LP		
4.98% due 12/01/22	8,695,364	8,814,925
Acrisure LLC		
6.30% due 11/22/23	6,100,000	6,150,813
York Risk Services		
4.98% due 10/01/21 ¹	3,017,920	2,944,735
Integro Parent, Inc.		
6.93% due 10/28/22 ¹	2,222,516	2,222,516
American Stock Transfer & Trust		
5.80% due 06/26/20	1,549,593	1,551,530
Assured Partners, Inc.		
4.73% due 10/21/22	1,377,156	1,375,724
Ryan LLC		
6.98% due 08/07/20 ¹	467,332	463,537
Total Financial		64,167,481
Utilities - 0.8%		
Invenergy Thermal Operating I, LLC		
6.80% due 10/19/22 ¹	11,874,213	11,310,187
Dynegy, Inc.		
4.48% due 02/07/24	9,276,750	9,253,094
Viva Alamo LLC		
5.45% due 02/22/21	6,140,493	4,850,989

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	Face Amount ¹⁷	Value
SENIOR FLOATING RATE INTERESTS^{††,†} - 13.6% (continued)		
Utilities - 0.8% (continued)		
Helix Gen Funding LLC		
4.96% due 06/03/24	\$ 4,187,373	\$ 4,209,817
MRP Generation Holding		
8.30% due 10/18/22	3,473,750	3,230,588
Terraform AP Acquisition Holdings LLC		
5.80% due 06/26/22	2,709,512	2,716,286
Exgen Texas Power LLC		
6.05% due 09/18/21	3,775,603	2,251,883
Panda Hummel		
7.23% due 10/27/22	1,520,000	1,398,400
Osiose Utility Services, Inc.		
5.05% due 08/22/22	1,309,725	1,317,099
Panda Power		
7.80% due 08/21/20	1,311,750	1,204,357
Panda Temple II Power		
7.30% due 04/03/19	1,282,733	1,138,426
Stonewall		
6.80% due 11/15/21	500,000	460,000
Panda Hummel Station		
7.23% due 10/27/22	140,000	128,800
Total Utilities		43,469,926
Basic Materials - 0.4%		
PQ Corp.		
5.48% due 11/04/22	4,134,943	4,176,293
Platform Specialty Products		
4.25% due 06/07/20	EUR 1,958,435	2,251,966
4.73% due 06/07/20	826,049	828,114
Arch Coal, Inc.		
5.23% due 03/07/24	2,494,500	2,489,311
Hoffmaster Group, Inc.		
5.80% due 11/21/23	2,437,750	2,457,569
Dubois Chemicals, Inc.		
4.91% due 03/15/24	2,400,000	2,410,512
Zep, Inc.		
5.23% due 06/27/22	1,960,000	1,962,450
EP Minerals LLC		
5.50% due 08/20/20 ¹	1,800,000	1,800,000
ASP Chromaflo Dutch I B.V.		
5.23% due 11/20/23	1,687,354	1,692,636
ASP Chromaflo Intermediate Holdings, Inc.		
5.23% due 11/20/23	1,297,646	1,301,707
Caldic BV		
3.25% due 06/28/24	EUR 1,000,000	1,150,771
Ferro Corp.		
2.75% due 02/14/24	EUR 598,500	687,882
Nexeo Solutions LLC		
4.97% due 06/09/23	298,500	300,491
Total Basic Materials		23,509,702
Energy - 0.4%		
Moss Creek Resources LLC		
9.50% due 04/07/22 ^{††,†,1}	9,722,222	9,600,695
Ultra Petroleum, Inc.		
4.12% due 04/12/24	5,250,000	5,210,625
Cactus Wellhead		
7.23% due 07/31/20	3,286,624	3,188,026
Summit Midstream Partners, LP		
7.23% due 05/13/22	2,000,000	2,020,000
Gavilan Resources LLC		
7.08% due 03/01/24	1,500,000	1,422,495
PSS Companies		
5.80% due 01/28/20 ¹	848,129	720,910
Linn Energy LLC / Linn Energy Finance Corp.		
4.55% due 02/27/21	276,935	257,549
Total Energy		22,420,300
Total Senior Floating Rate Interests		780,134,704
(Cost \$783,926,943)		
CORPORATE BONDS^{††} - 10.1%		
Financial - 6.8%		
Citigroup, Inc.		
6.25% ^{4,5}	34,870,000	38,683,905
5.95% ^{4,5}	16,169,000	17,199,774
5.95% ^{4,5}	6,550,000	7,018,522
5.90% ^{4,5}	3,300,000	3,531,825
Bank of America Corp.		
6.10% ^{4,5}	35,313,000	38,362,277
6.30% ^{4,5}	20,082,000	22,516,943
6.50% ^{4,5}	4,966,000	5,521,844
Wells Fargo & Co.		
5.88% ^{4,5}	29,550,000	32,563,213
5.90% ^{4,5}	26,943,000	28,855,953
JPMorgan Chase & Co.		
6.10% ^{4,5}	28,250,000	30,651,250
6.00% ^{4,5}	16,685,000	17,967,576
6.13% ^{4,5}	1,600,000	1,730,000
American Equity Investment Life Holding Co.		
5.00% due 06/15/27	28,750,000	29,594,530
Goldman Sachs Group, Inc.		
5.30% ^{4,5}	27,880,000	29,274,000
Bank of New York Mellon Corp.		
4.63% ^{4,5}	14,650,000	14,775,990
Atlas Mara Ltd.		
8.00% due 12/31/20 ¹	14,400,000	11,908,800
Voya Financial, Inc.		
5.65% due 05/15/53 ⁴	10,960,000	11,645,000
KeyCorp		
5.00% ^{4,5}	7,250,000	7,385,938
Greystar Real Estate Partners LLC		
8.25% due 12/01/22 ⁸	5,771,000	6,218,253
CIC Receivables Master Trust		
4.89% due 10/07/21 ^{††}	5,443,651	5,604,782
Station Place Securitization Trust		
3.47% due 02/25/49 ^{4,8}	5,000,000	5,001,223
Customers Bank		
6.13% due 06/26/29 ^{4,9}	4,500,000	4,590,000
QBE Insurance Group Ltd.		
7.50% due 11/24/43 ^{4,8}	3,800,000	4,408,000

Macro Opportunities Fund
SCHEDULE OF INVESTMENTS (Unaudited)

June 30, 2017

	Face Amount ¹⁷	Value
CORPORATE BONDS^{††} - 10.1% (continued)		
Financial - 6.8% (continued)		
Citizens Financial Group, Inc. 5.50% ^{4,5}	\$ 4,000,000	\$ 4,180,000
NewStar Financial, Inc. 7.25% due 05/01/20	2,486,000	2,545,043
Univest Corporation of Pennsylvania 5.10% due 03/30/25 ^{1,4}	2,500,000	2,540,625
Northern Trust Corp. 4.60% ^{4,5}	1,300,000	1,313,000
US Bancorp 5.30% ^{4,5}	1,200,000	1,278,000
Total Financial		386,866,266
Industrial - 0.9%		
Encore Capital Group, Inc. 5.63% due 08/11/24 ¹	42,200,000	42,200,000
Dynagas LNG Partners Limited Partnership / Dynagas Finance, Inc. 6.25% due 10/30/19 ¹	5,221,000	5,142,685
StandardAero Aviation Holdings, Inc. 10.00% due 07/15/23 ⁸	3,730,000	4,130,975
Princess Juliana International Airport Operating Company N.V. 5.50% due 12/20/27 ^{†††,8}	1,677,912	1,666,187
Total Industrial		53,139,847
Basic Materials - 0.7%		
BHP Billiton Finance USA Ltd. 6.75% due 10/19/75 ^{4,8}	22,100,000	25,251,239
Yamana Gold, Inc. 4.95% due 07/15/24	14,750,000	14,902,751
GCP Applied Technologies, Inc. 9.50% due 02/01/23 ⁸	450,000	511,875
Mirabela Nickel Ltd. 2.38% due 06/24/19 ¹	1,885,418	169,688
1.00% due 09/10/44 ^{†††,1}	37,690	-
New Day Aluminum 10.00% due 10/28/20 ^{†††,1}	48,110	44,309
Total Basic Materials		40,879,862
Energy - 0.6%		
CONSOL Energy, Inc. 8.00% due 04/01/23	10,300,000	10,815,000
Hess Corp. 7.30% due 08/15/31	7,791,000	8,967,924
American Midstream Partners Limited Partnership / American Midstream Finance Corp. 8.50% due 12/15/21	4,750,000	4,761,875
BreitBurn Energy Partners Limited Partnership / BreitBurn Finance Corp. 9.25% due 05/18/20 ^{†††,1,12}	5,037,000	4,638,221
Unit Corp. 6.63% due 05/15/21	1,850,000	1,771,375
Covey Park Energy LLC / Covey Park Finance Corp. 7.50% due 05/15/25 ⁸	1,300,000	1,300,000
Schahin II Finance Co. SPV Ltd. 5.88% due 09/25/22 ^{1,12}	7,557,400	869,101
Exterran Energy Solutions Limited Partnership / EES Finance Corp. 8.13% due 05/01/25	300,000	306,000
Total Energy		33,429,496
Consumer, Cyclical - 0.5%		
Ferrellgas Limited Partnership / Ferrellgas Finance Corp. 6.50% due 05/01/21	10,955,000	10,352,475
6.75% due 06/15/23	6,000,000	5,595,000
Ferrellgas, LP / Ferrellgas Finance Corp. 6.75% due 01/15/22	6,803,000	6,394,820
Nathan's Famous, Inc. 10.00% due 03/15/20 ⁸	4,355,000	4,638,075
Carrols Restaurant Group, Inc. 8.00% due 05/01/22	2,674,000	2,844,468
Total Consumer, Cyclical		29,824,838
Consumer, Non-cyclical - 0.5%		
Bumble Bee Holdings, Inc. 9.00% due 12/15/17 ⁸	18,709,000	18,755,773
Offutt AFB America First Community LLC 5.46% due 09/01/50 ⁸	5,760,899	5,623,732
Bumble Bee Holdco SCA 9.63% due 03/15/18 ⁸	1,826,000	1,798,610
Beverages & More, Inc. 11.50% due 06/15/22 ⁸	1,250,000	1,215,625
Total Consumer, Non-cyclical		27,393,740
Technology - 0.1%		
Micron Technology, Inc. 7.50% due 09/15/23	2,250,000	2,515,500
Epicor Software 9.40% due 06/21/23 ^{†††,1}	1,850,000	1,807,450
Total Technology		4,322,950
Communications - 0.0%^{**}		
Cengage Learning, Inc. 9.50% due 06/15/24 ⁸	2,575,000	2,278,875
Total Corporate Bonds (Cost \$568,779,451)		578,135,874
FEDERAL AGENCY DISCOUNT NOTES^{††} - 1.8%		
Federal Home Loan Bank ¹³ 1.00% due 08/04/17	100,000,000	99,905,556
Total Federal Agency Discount Notes (Cost \$99,905,556)		99,905,556
FOREIGN GOVERNMENT BONDS^{††} - 2.3%		
Government of United Kingdom due 07/10/17 ²	GBP 56,230,000	73,240,873
Senegal Government International Bond 6.25% due 05/23/33 ⁸	19,600,000	19,888,786
Dominican Republic International Bond 6.85% due 01/27/45 ⁸	16,525,000	17,599,125

Macro Opportunities Fund
SCHEDULE OF INVESTMENTS (Unaudited)

June 30, 2017

	Face Amount ¹⁷	Value
FOREIGN GOVERNMENT BONDS^{††} - 2.3% (continued)		
Kenya Government International Bond 6.88% due 06/24/24 ⁸	\$ 16,900,000	\$ 17,280,250
Total Foreign Government Bonds (Cost \$124,199,731)		128,009,034
SENIOR FIXED RATE INTERESTS^{††} - 0.0%**		
Consumer, Non-cyclical - 0.0%**		
Targus Group International, Inc. 7.50% due 12/31/19 ¹	63,989	63,989
Total Senior Fixed Rate Interests (Cost \$75,565)		63,989
COMMERCIAL PAPER^{††} - 9.6%		
Campbell Soup Co. 0.73% due 07/10/17 ⁸	35,000,000	34,991,493
1.22% due 07/06/17 ⁸	20,000,000	19,996,611
Total Campbell Soup Co.		54,988,104
Deutsche Telekom AG 1.21% due 07/25/17 ⁸	50,000,000	49,954,000
Unitedhealth Group, Inc. 1.29% due 07/19/17 ⁸	28,900,000	28,881,360
1.28% due 07/19/17 ⁸	20,000,000	19,987,200
Total Unitedhealth Group, Inc.		48,868,560
Deutsche Telekom International Finance BV 1.33% due 08/10/17 ⁸	25,000,000	24,956,238
1.34% due 08/10/17 ⁸	20,000,000	19,964,991
Total Deutsche Telekom International Finance BV		44,921,229
Anthem, Inc. 1.34% due 07/17/17 ⁸	44,314,000	44,287,609
Comcast Corp. 1.31% due 07/27/17 ⁸	30,000,000	29,970,750
1.31% due 07/25/17 ⁸	10,000,000	9,991,000
Total Comcast Corp.		39,961,750
General Mills, Inc. 1.26% due 07/10/17 ⁸	23,700,000	23,692,535
1.26% due 07/12/17 ⁸	10,000,000	9,996,150
Total General Mills, Inc.		33,688,685
McDonald's Corp. 1.38% due 08/02/17 ⁸	33,000,000	32,959,520
Waste Management, Inc. 1.38% due 07/11/17 ⁸	20,000,000	19,992,333
1.37% due 07/11/17 ⁸	12,000,000	11,995,433
Total Waste Management, Inc.		31,987,766
Ryder System, Inc. 1.18% due 07/03/17 ⁸	30,000,000	29,997,967
Mondelez International, Inc. 1.43% due 08/07/17 ⁸	30,000,000	29,955,908
Whirlpool Corp. 1.45% due 08/14/17 ⁸	27,570,000	27,521,140
Marsh & McLennan Companies, Inc. 1.32% due 07/13/17 ⁸	15,000,000	14,993,150
1.37% due 07/13/17 ⁸	10,000,000	9,995,433
Total Marsh & McLennan Companies, Inc.		24,988,583
Marriott International 1.39% due 08/02/17 ⁸	23,000,000	22,970,969
Georgia-Pacific LLC CP 1.20% due 07/17/17 ⁸	20,000,000	19,988,711
Harley-Davidson Financial Services 1.20% due 08/16/17 ⁸	8,500,000	8,483,342
Total Commercial Paper (Cost \$545,539,238)		545,523,843
REPURCHASE AGREEMENTS^{††,14} - 0.2%		
Jefferies & Company, Inc issued 06/30/17 at 3.00% due 07/28/17 ¹	11,808,000	11,808,000
Barclays issued 06/30/17 at 0.50% open maturity ¹⁸	1,311,563	1,311,563
issued 06/30/17 at 0.25% open maturity ¹⁸	316,875	316,875
Total Repurchase Agreements (Cost \$13,436,438)		13,436,438
Contracts		
OPTIONS PURCHASED[†] - 0.3%		
Call options on:		
Bank of America Merrill Lynch iShares 20+ Year Treasury Bond ETF Expiring September 2017 with strike price of \$127.00	55,276	7,738,640
Total Call options		7,738,640
Put options on:		
Bank of America Merrill Lynch IMM EURO \$ Expiring December 2019 with strike price of \$97.63 ^{††}	8,995	5,453,219
Bank of America Merrill Lynch iShares iBoxx USD High Yield Corporate Bond ETF Expiring September 2017 with strike price of \$84.00	65,145	2,670,945
Notional		
Morgan Stanley EUR/GBP Expiring November 2017 with strike price of \$0.87 ^{††}	\$ 169,360,000	2,027,290
Morgan Stanley United States Oil Fund LP Expiring August 2017 with strike price of \$8.50	107,632	861,056
Bank of America Merrill Lynch United States Oil Fund LP Expiring August 2017 with strike price of \$8.50	75,418	603,344
Total Put options		11,615,854
Total Options Purchased (Cost \$36,020,834)		\$ 19,354,494
Total Investments - 102.7% (Cost \$5,882,747,691)		\$ 5,852,748,770

Macro Opportunities Fund
SCHEDULE OF INVESTMENTS (Unaudited)

June 30, 2017

	Face Amount ¹⁷	Value
CORPORATE BONDS SOLD SHORT^{††} - (0.0)%		
Envision Healthcare Corp. 5.13% due 07/01/22 ⁸	\$ (250,000)	\$ (256,563)
Nature's Bounty Co. 7.63% due 05/15/21 ⁸	(1,300,000)	(1,381,250)
Total Corporate Bonds Sold Short (Proceeds \$1,572,200)		(1,637,813)
Contracts		
OPTIONS WRITTEN[†] - (0.1)%		
Call options on:		
Bank of America Merrill Lynch iShares 20+ Year Treasury Bond ETF Expiring September 2017 with strike price of \$130.00	55,276	(3,758,768)
Total Options Written (Premiums received \$5,914,532)		(3,758,768)
Other Assets & Liabilities, net - (2.6)%		(146,235,840)
Total Net Assets - 100.0%	\$	5,701,116,349

	Unrealized Gain (Loss)
OTC EQUITY SWAP AGREEMENTS SOLD SHORT^{††}	
Morgan Stanley November 2017 Macro Opportunities Short Custom Basket Swap 0.50% ¹⁵ , Terminating 11/30/17 (Notional Value \$166,087,077)	\$ (7,069,764)

OTC EQUITY SWAP AGREEMENTS^{††}	
Morgan Stanley November 2017 Macro Opportunities Long Custom Basket Swap 0.81% ¹⁶ , Terminating 11/30/17 (Notional Value \$68,891,405)	\$ 2,229,615

	Shares		Value
CUSTOM BASKET OF LONG SECURITIES¹⁶			
Wabash National Corp.	45,650	\$	348,855
ManpowerGroup, Inc.	14,839		300,262
Amgen, Inc.	15,837		252,075
Southwest Airlines Co.	14,781		248,488
Corning, Inc.	84,152		246,234
United Continental Holdings, Inc.*	14,296		209,285
Alaska Air Group, Inc.	15,490		206,984
VeriSign, Inc.*	15,921		165,148
Trinity Industries, Inc.	22,094		160,660
Northern Trust Corp.	13,616		157,192
Ameren Corp.	43,470		123,201
Harris Corp.	7,699		110,178
Accenture plc — Class A	13,153		101,878
Robert Half International, Inc.	17,619		100,211
United Rentals, Inc.*	5,968		95,548
Old Republic International Corp.	67,987		87,939
Lam Research Corp.	4,545		84,880
Entergy Corp.	14,993		81,312
CNO Financial Group, Inc.	20,568		76,594
Juniper Networks, Inc.	67,906		76,485
Universal Corp.	15,921		71,322
JetBlue Airways Corp.*	21,843		67,382
UGI Corp.	48,090		66,002
AmerisourceBergen Corp. — Class A	5,360		43,524
JPMorgan Chase & Co.	5,985		36,643
AECOM*	18,039		32,039
Motorola Solutions, Inc.	18,571		31,196
Big Lots, Inc.	24,896		28,222
Cigna Corp.	8,556		27,691
Reinsurance Group of America, Inc. — Class A	12,231		22,375
Jabil, Inc.	35,538		19,240
Scripps Networks Interactive, Inc. — Class A	26,902		14,643
Anthem, Inc.	8,869		13,551
Telephone & Data Systems, Inc.	71,257		7,664
DaVita, Inc.*	32,577		4,095
Flowers Foods, Inc.	42,262		(1,118)
Hawaiian Electric Industries, Inc.	69,342		(10,692)
WW Grainger, Inc.	11,059		(23,508)
Cogent Communications Holdings, Inc.	41,178		(23,749)
Sysco Corp.	15,834		(32,689)
Discovery Communications, Inc. — Class A*	51,001		(36,176)
Owens & Minor, Inc.	41,058		(58,869)
MEDNAX, Inc.*	11,339		(59,882)
Intel Corp.	34,385		(67,571)
Mallinckrodt plc*	11,270		(68,791)
Synchrony Financial	29,512		(69,567)
Archer-Daniels-Midland Co.	42,017		(99,227)
United Natural Foods, Inc.*	28,398		(153,731)
Carlisle Companies, Inc.	19,635		(178,406)
Bed Bath & Beyond, Inc.	22,201		(203,270)
Michael Kors Holdings Ltd.*	36,192		(203,677)
FirstEnergy Corp.	84,440		(227,648)
Total Custom Basket of Long Securities		\$	2,200,427

CUSTOM BASKET OF SHORT SECURITIES¹⁵			
General Electric Co.	(58,157)	\$	173,742
Compass Minerals International, Inc.	(32,579)		127,771
Newfield Exploration Co.*	(15,834)		104,582
Retail Opportunity Investments Corp. REIT	(38,327)		101,283
Chesapeake Energy Corp.*	(128,404)		84,382
Weingarten Realty Investors	(26,424)		76,055
American Campus Communities, Inc.	(36,115)		75,459
Acadia Realty Trust	(18,140)		71,837
Papa John's International, Inc.	(10,096)		69,561
Balchem Corp.	(14,847)		65,937
Federal Realty Investment Trust	(8,433)		57,091
Cognex Corp.	(7,873)		56,734
Carrizo Oil & Gas, Inc.*	(11,247)		54,547
FactSet Research Systems, Inc.	(5,442)		54,227

Macro Opportunities Fund
SCHEDULE OF INVESTMENTS (Unaudited)

June 30, 2017

	Shares	Unrealized Gain (Loss)
Mercury General Corp.	(11,687)	\$ 52,825
Taubman Centers, Inc.	(10,678)	52,215
Wendy's Co.	(75,761)	51,457
Rollins, Inc.	(33,854)	50,595
Trustmark Corp.	(23,216)	48,868
ABM Industries, Inc.	(18,013)	47,306
Realty Income Corp.	(12,777)	46,508
American Assets Trust, Inc.	(12,595)	45,630
Shake Shack, Inc. — Class A*	(17,891)	45,223
Public Storage	(4,543)	44,265
NewMarket Corp.	(5,263)	41,368
Gulfport Energy Corp.*	(36,404)	40,686
Netflix, Inc.*	(3,034)	38,316
Southern Co.	(12,935)	37,443
Provident Financial Services, Inc.	(20,963)	36,667
Silicon Laboratories, Inc.*	(9,330)	36,439
McCormick & Co., Inc.	(4,719)	33,068
Education Realty Trust, Inc.	(27,237)	32,991
Hershey Co.	(4,289)	32,508
Concho Resources, Inc.*	(3,890)	32,482
Iron Mountain, Inc.	(22,927)	32,230
Sensient Technologies Corp.	(30,273)	31,181
Symantec Corp.	(26,280)	30,386
Lamb Weston Holdings, Inc.	(10,551)	27,532
Goldman Sachs Group, Inc.	(7,256)	26,485
Life Storage, Inc.	(6,679)	23,897
Pioneer Natural Resources Co.	(2,952)	23,532
Washington Federal, Inc.	(23,614)	23,452
Diamondback Energy, Inc.*	(3,500)	19,547
Capstead Mortgage Corp.	(50,700)	19,357
Eagle Materials, Inc.	(5,638)	17,540
Valley National Bancorp	(46,709)	14,959
Royal Caribbean Cruises Ltd.	(4,424)	14,411
Charter Communications, Inc. — Class A*	(1,426)	13,194
Air Products & Chemicals, Inc.	(7,412)	13,061
Advanced Micro Devices, Inc.*	(45,125)	12,788
Pool Corp.	(5,966)	10,937
Lumentum Holdings, Inc.*	(8,590)	10,808
American International Group, Inc.	(8,473)	10,751
American Water Works Co., Inc.	(7,316)	10,536
FMC Corp.	(22,423)	10,315
Ollie's Bargain Outlet Holdings, Inc.*	(13,340)	8,386
Commerce Bancshares, Inc.	(9,579)	8,331
Ingevity Corp.*	(8,473)	8,154
Alexander & Baldwin, Inc.	(12,333)	8,018
Cypress Semiconductor Corp.	(49,107)	7,366
Martin Marietta Materials, Inc.	(9,258)	3,211
Macerich Co.	(12,211)	2,105
Eaton Vance Corp.	(24,672)	1,929
Douglas Emmett, Inc.	(33,437)	669
Dunkin' Brands Group, Inc.	(12,535)	(309)
Dave & Buster's Entertainment, Inc.*	(7,455)	(1,047)
Dominion Energy, Inc.	(15,494)	(6,247)
People's United Financial, Inc.	(103,347)	(8,268)
Starbucks Corp.	(34,421)	(9,300)
Deltic Timber Corp.	(13,117)	(9,892)
EnPro Industries, Inc.	(8,662)	(9,961)
Philip Morris International, Inc.	(5,496)	(11,924)
Axon Enterprise, Inc.*	(20,449)	(15,621)
Kilroy Realty Corp.	(17,414)	(16,074)
ILG, Inc.	(30,493)	(16,314)
CF Industries Holdings, Inc.	(21,434)	(17,021)
Corporate Office Properties Trust	(19,311)	(17,223)
Scotts Miracle-Gro Co. — Class A	(17,459)	(17,901)
Semtech Corp.*	(19,074)	(17,917)
Cantel Medical Corp.	(6,817)	(18,679)
MB Financial, Inc.	(12,646)	(19,001)
Ultimate Software Group, Inc.*	(5,426)	(19,366)
IDEXX Laboratories, Inc.*	(2,954)	(19,898)
WD-40 Co.	(4,625)	(19,962)
Moody's Corp.	(7,488)	(22,662)
Extra Space Storage, Inc.	(8,888)	(22,897)
First Midwest Bancorp, Inc.	(34,013)	(24,466)
Black Hills Corp.	(20,017)	(26,070)
Monolithic Power Systems, Inc.	(13,368)	(27,154)
Amazon.com, Inc.*	(1,461)	(28,884)
Essex Property Trust, Inc.	(3,213)	(29,849)
SPS Commerce, Inc.*	(8,484)	(34,912)
NIKE, Inc. — Class B	(11,611)	(35,414)
KeyCorp	(54,057)	(36,536)
Mercury Systems, Inc.*	(12,514)	(37,782)
KBR, Inc.	(35,888)	(38,419)
Lennox International, Inc.	(2,968)	(38,738)
Mid-America Apartment Communities, Inc.	(11,006)	(39,506)
Glacier Bancorp, Inc.	(15,289)	(40,697)
Lithia Motors, Inc. — Class A	(8,322)	(42,408)
Healthcare Realty Trust, Inc.	(26,399)	(44,627)
CyrusOne, Inc. REIT	(21,288)	(48,612)
Johnson Controls International plc	(34,843)	(48,704)
Wynn Resorts Ltd.	(6,009)	(49,274)
Newell Brands, Inc.	(9,313)	(49,678)
Century Aluminum Co.*	(46,553)	(51,213)
EastGroup Properties, Inc.	(13,432)	(52,325)
CommVault Systems, Inc.*	(11,374)	(54,027)
Duke Realty Corp.	(25,425)	(55,190)
First Industrial Realty Trust, Inc.	(46,161)	(56,365)
John Bean Technologies Corp.	(5,667)	(57,159)
Vulcan Materials Co.	(17,383)	(57,509)
Financial Engines, Inc.	(16,827)	(57,853)
Sempra Energy	(11,408)	(61,347)
Old National Bancorp	(35,258)	(62,744)
AO Smith Corp.	(9,954)	(63,059)
MSCI, Inc. — Class A	(8,355)	(64,146)
American Tower Corp. REIT — Class A	(13,453)	(64,709)
UDR, Inc.	(18,353)	(70,331)
PPG Industries, Inc.	(8,504)	(71,695)
Ligand Pharmaceuticals, Inc. — Class B*	(4,874)	(74,098)
Facebook, Inc. — Class A*	(6,587)	(75,223)
Priceline Group, Inc.*	(386)	(75,569)
Digital Realty Trust, Inc.	(5,402)	(75,700)
Crocs, Inc.*	(48,563)	(75,758)
RPM International, Inc.	(37,428)	(76,544)
Texas Roadhouse, Inc. — Class A	(11,201)	(76,822)
Weyerhaeuser Co. REIT	(47,702)	(77,148)
International Flavors & Fragrances, Inc.	(17,875)	(77,514)
CarMax, Inc.*	(28,563)	(82,559)
National Instruments Corp.	(44,684)	(88,229)
Cousins Properties, Inc.	(237,417)	(90,970)

Macro Opportunities Fund
SCHEDULE OF INVESTMENTS (Unaudited)

June 30, 2017

	Shares	Unrealized Gain (Loss)
CME Group, Inc. — Class A	(11,953)	\$ (94,261)
Autodesk, Inc.*	(10,716)	(94,729)
Crown Castle International Corp.	(17,710)	(95,409)
BancorpSouth, Inc.	(21,489)	(103,013)
Allegheny Technologies, Inc.	(45,841)	(103,784)
Salesforce.com, Inc.*	(17,534)	(110,242)
AptarGroup, Inc.	(9,317)	(112,751)
Alliant Energy Corp.	(42,998)	(114,210)
MarketAxess Holdings, Inc.	(5,465)	(117,767)
Royal Gold, Inc.	(13,535)	(122,762)
Tyler Technologies, Inc.*	(4,549)	(124,483)
Four Corners Property Trust, Inc.	(23,741)	(125,178)
Bio-Rad Laboratories, Inc. — Class A*	(2,508)	(127,457)
Trimble, Inc.*	(16,335)	(131,245)
NVIDIA Corp.	(3,440)	(131,398)
McDonald's Corp.	(6,427)	(134,446)
DCT Industrial Trust, Inc.	(27,636)	(137,145)
Fulton Financial Corp.	(40,610)	(137,231)
Alexandria Real Estate Equities, Inc.	(19,684)	(138,324)
Ulta Beauty, Inc.*	(4,347)	(139,525)
Xylem, Inc.	(22,836)	(153,039)
Healthcare Services Group, Inc.	(28,937)	(153,752)
Marriott Vacations Worldwide Corp.	(4,233)	(154,758)
Medidata Solutions, Inc.*	(13,954)	(155,773)
Atmos Energy Corp.	(28,433)	(158,162)
Marriott International, Inc. — Class A	(16,890)	(166,828)
S&P Global, Inc.	(4,723)	(175,758)
Domino's Pi a, Inc.	(5,262)	(202,116)
Align Technology, Inc.*	(4,205)	(216,073)
Adobe Systems, Inc.*	(8,183)	(216,587)
Five Below, Inc.*	(18,816)	(226,115)
CoreSite Realty Corp.	(10,995)	(245,135)
Ecolab, Inc.	(18,510)	(256,791)
PTC, Inc.*	(20,770)	(264,719)
Take-Two Interactive Software, Inc.*	(12,396)	(295,231)
Equinix, Inc. REIT	(5,049)	(296,575)
Ball Corp.	(60,207)	(306,898)
Bob Evans Farms, Inc.	(13,518)	(361,856)
Total Custom Basket of Short Securities		\$ (6,821,410)

CENTRALLY CLEARED INTEREST RATE SWAP AGREEMENTS**

Counterparty	Exchange	Floating Rate	Floating Rate Index	Fixed Rate	Maturity Date	Notional Amount	Market Value	Unrealized Depreciation
BOA Merrill Lynch	CME	Receive	3-Month USD-LIBOR	1.71%	12/16/19	\$ (20,800,000)	\$ (16,016)	\$ (16,016)
BOA Merrill Lynch	CME	Receive	3-Month USD-LIBOR	1.59%	07/02/18	(34,550,000)	(46,988)	(46,988)
BOA Merrill Lynch	CME	Receive	3-Month USD-LIBOR	2.73%	07/02/23	(23,800,000)	(919,870)	(919,870)
								\$ (982,874)

FORWARD FOREIGN CURRENCY EXCHANGE CONTRACTS**

Counterparty	Contracts to Buy (Sell)	Currency	Settlement Date	Settlement Value	Value at June 30, 2017	Net Unrealized Appreciation/Depreciation
J.P. Morgan	3,685,000	EUR	08/2/17	\$ (4,132,606)	\$ (4,216,576)	\$ 83,970
J.P. Morgan	181,000	EUR	07/12/17	(205,856)	(206,832)	976
Goldman Sachs	(1,664,000)	EUR	07/12/17	1,874,438	1,901,481	(27,043)
J.P. Morgan	(14,083,000)	GBP	07/12/17	18,226,120	18,348,771	(122,651)
J.P. Morgan	(6,121,000)	EUR	08/2/17	6,701,901	7,003,979	(302,078)
Bank of America	(29,363,000)	EUR	07/12/17	32,977,768	33,553,595	(575,827)
Goldman Sachs	(56,230,000)	GBP	07/10/17	71,272,649	73,256,935	(1,984,286)
						\$ (2,926,939)

* Non-income producing security.

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

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

††† Value determined based on Level 3 inputs.

¹ Illiquid security.

² Zero coupon rate security.

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

⁴ Variable rate security. Rate indicated is rate effective at June 30, 2017.

⁵ Perpetual maturity.

⁶ Affiliated issuer.

⁷ Rate indicated is the 7 day yield as of June 30, 2017.

⁸ 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) liquid securities is \$2,883,583,598 (cost \$2,896,267,307), or 50.6% of total net assets.

⁹ Security is a 144A or Section 4(a)(2) security. These securities have been determined to be illiquid and restricted under guidelines established by the Board of Trustees. The total market value of 144A or Section 4(a)(2) illiquid and restricted securities is \$65,284,400 (cost \$76,827,238), or 1.1% of total net assets.

¹⁰ Rate indicated is the effective yield at the time of purchase.

¹¹ Security with no rate was unsettled at June 30, 2017.

¹² Security is in default of interest and/or principal obligations.

¹³ The issuer operates under a Congressional charter; its securities are neither issued nor guaranteed by the U.S. Government.

¹⁴ Repurchase Agreements.

¹⁵ Total Return is based on the return of short basket of securities +/- financing at a variable rate. Rate indicated is rate effective at June 30, 2017.

¹⁶ Total Return is based on the return of long basket of securities +/- financing at a variable rate. Rate indicated is rate effective at June 30, 2017.

¹⁷ The face amount is denominated in U.S. Dollars unless otherwise indicated.

¹⁸ All or a portion of this security is pledged as short security collateral at June 30, 2017.

plc — Public Limited Company

REIT — Real Estate Investment Trust

CME — Chicago Mercantile Exchange

EUR — Euro

GBP — British Pound