

CONSOLIDATED SCHEDULE OF INVESTMENTS

September 30, 2018

MACRO OPPORTUNITIES FUND

SHARES		VALUE	SHARES		VALUE
<b>COMMON STOCKS† - 2.6%</b>					
<b>CONSUMER, NON-CYCLICAL - 0.7%</b>					
Archer-Daniels-Midland Co.	36,882	\$ 1,854,058	Charles River Laboratories International, Inc.*	4,636	\$ 623,727
McKesson Corp.	12,257	1,625,891	Varian Medical Systems, Inc.*	5,547	620,876
Cardinal Health, Inc.	29,478	1,591,812	Hill-Rom Holdings, Inc.	6,467	610,485
Pfizer, Inc.	31,653	1,394,948	Kimberly-Clark Corp.	5,372	610,474
Danaher Corp.	12,181	1,323,587	United Rentals, Inc.*	3,344	547,079
Jazz Pharmaceuticals plc*	7,750	1,303,008	PepsiCo, Inc.	4,625	517,075
Kellogg Co.	18,576	1,300,692	Bruker Corp.	15,384	514,595
Tyson Foods, Inc. — Class A	21,265	1,265,905	Mylan N.V.*	14,045	514,047
Amgen, Inc.	6,074	1,259,080	IQVIA Holdings, Inc.*	3,932	510,138
Ingredion, Inc.	10,643	1,117,089	Bristol-Myers Squibb Co.	8,143	505,517
Medtronic plc	10,837	1,066,036	IDEXX Laboratories, Inc.*	2,014	502,815
CVS Health Corp.	13,506	1,063,192	Quanta Services, Inc.*	15,039	502,002
Molson Coors Brewing Co. — Class B	16,892	1,038,858	Gilead Sciences, Inc.	6,311	487,272
Kraft Heinz Co.	18,213	1,003,718	Pilgrim's Pride Corp.*	26,455	478,571
Abbott Laboratories	13,641	1,000,704	Kroger Co.	16,208	471,815
Zoetis, Inc.	10,788	987,749	Johnson & Johnson	3,399	469,640
Procter & Gamble Co.	11,030	918,027	Sabre Corp.	17,950	468,136
Mondelez International, Inc. — Class A	19,789	850,135	STERIS plc	4,054	463,777
Lamb Weston Holdings, Inc.	12,196	812,254	Zimmer Biomet Holdings, Inc.	3,461	455,018
US Foods Holding Corp.*	25,312	780,116	Hershey Co.	4,454	454,308
Western Union Co.	40,852	778,639	Vector Group Ltd.	32,494	447,767
Performance Food Group Co.*	22,550	750,915	Allergan plc	2,312	440,390
Sysco Corp.	10,012	733,379	Merck & Company, Inc.	6,198	439,686
Post Holdings, Inc.*	7,437	729,123	Cardtronics plc — Class A*	12,641	399,961
Thermo Fisher Scientific, Inc.	2,800	683,424	Alexion Pharmaceuticals, Inc.*	2,853	396,596
Baxter International, Inc.	8,623	664,747	Simply Good Foods Co.*	20,349	395,788
CoreLogic, Inc.*	13,297	657,005	Bio-Rad Laboratories, Inc. — Class A*	1,228	384,352
Travelport Worldwide Ltd.	38,375	647,386	Altria Group, Inc.	6,356	383,331
Eli Lilly & Co.	5,943	637,743	HCA Healthcare, Inc.	2,730	379,798
			Medpace Holdings, Inc.*	6,329	379,170
			Illumina, Inc.*	1,023	375,502

**MACRO OPPORTUNITIES FUND**

	SHARES	VALUE
Ligand Pharmaceuticals, Inc. — Class B*	1,366	\$ 374,953
Celgene Corp.*	4,188	374,784
Brown-Forman Corp. — Class B	7,390	373,564
Biogen, Inc.*	1,056	373,095
McCormick & Company, Inc.	2,829	372,721
Innoviva, Inc.*	24,432	372,344
Estee Lauder Companies, Inc. — Class A	2,553	371,002
Intuitive Surgical, Inc.*	644	369,656
Monster Beverage Corp.*	6,290	366,581
MEDNAX, Inc.*	7,837	365,674
Constellation Brands, Inc. — Class A	1,695	365,476
Colgate-Palmolive Co.	5,457	365,346
Becton Dickinson and Co.	1,397	364,617
Humana, Inc.	1,076	364,248
LivaNova plc*	2,938	364,224
Herbalife Nutrition Ltd.*	6,650	362,758
Flowers Foods, Inc.	19,210	358,459
Central Garden & Pet Co. — Class A*	10,377	343,894
Edwards Lifesciences Corp.*	1,846	321,388
WellCare Health Plans, Inc.*	993	318,247
Darling Ingredients, Inc.*	16,281	314,549
Hologic, Inc.*	7,514	307,924
Anthem, Inc.	1,118	306,388
Molina Healthcare, Inc.*	2,013	299,333
Targus Group International Equity, Inc.*†††,1,2	12,773	33,063
<b>Total Consumer, Non-cyclical</b>		<u>53,093,216</u>

**INDUSTRIAL - 0.4%**

	SHARES	VALUE
Genesee & Wyoming, Inc. — Class A*	13,034	\$ 1,185,964
Regal Beloit Corp.	13,731	1,132,121
EMCOR Group, Inc.	15,032	1,129,053
AECOM*	30,959	1,011,121
Cummins, Inc.	6,447	941,713
WestRock Co.	17,303	924,672
Masco Corp.	22,849	836,273
TE Connectivity Ltd.	9,432	829,356
Greenbrier Companies, Inc.	13,531	813,213
Packaging Corporation of America	7,299	800,627
Louisiana-Pacific Corp.	29,677	786,144
FedEx Corp.	3,095	745,245
Crane Co.	7,151	703,301
Boise Cascade Co.	19,026	700,157
EnerSys	7,523	655,479
Arrow Electronics, Inc.*	8,873	654,118
Pentair plc	14,976	649,210
Gibraltar Industries, Inc.*	14,135	644,556
AGCO Corp.	10,024	609,359
Caterpillar, Inc.	3,965	604,623
Trinseo S.A.	7,632	597,586
Oshkosh Corp.	8,371	596,350
Dover Corp.	6,724	595,276
Waters Corp.*	2,982	580,536
Snap-on, Inc.	2,904	533,174
Spirit AeroSystems Holdings, Inc. — Class A	5,693	521,877
Jabil, Inc.	18,913	512,164
Belden, Inc.	7,079	505,511
Avnet, Inc.	11,163	499,767
Trinity Industries, Inc.	13,218	484,307
Eaton Corporation plc	5,349	463,919
Norfolk Southern Corp.	2,518	454,499
Benchmark Electronics, Inc.	18,978	444,085
Corning, Inc.	12,464	439,979

**MACRO OPPORTUNITIES FUND**

	SHARES	VALUE		SHARES	VALUE
Parker-Hannifin Corp.	2,146	\$ 394,714	Maverick Natural Resources, LLC*†††¹	7,168	\$ 5,288,857
Rexnord Corp.*	12,577	387,372	Exxon Mobil Corp.	17,037	1,448,486
KBR, Inc.	17,367	366,965	Chevron Corp.	10,675	1,305,339
Kansas City Southern	3,228	365,668	Valero Energy Corp.	10,080	1,146,600
Sonoco Products Co.	6,489	360,140	Phillips 66	9,448	1,064,979
Tech Data Corp.*	5,011	358,637	Occidental Petroleum Corp.	12,790	1,050,954
Werner Enterprises, Inc.	10,129	358,060	Approach Resources, Inc.*	357,054	796,230
GenTex Corp.	16,415	352,266	HollyFrontier Corp.	5,944	415,486
Owens Corning	6,404	347,545	Williams Companies, Inc.	14,357	390,366
Vishay Intertechnology, Inc.	17,017	346,296	PBF Energy, Inc. — Class A	7,593	378,967
PGT Innovations, Inc.*	15,497	334,735	Kinder Morgan, Inc.	21,182	375,557
Coherent, Inc.*	1,916	329,916	ConocoPhillips	4,760	368,424
<b>Total Industrial</b>		<u>27,887,649</u>	Murphy USA, Inc.*	4,268	364,743
<b>UTILITIES - 0.3%</b>			Titan Energy LLC*	35,116	<u>14,397</u>
TexGen Power LLC*††	233,394	8,898,146	<b>Total Energy</b>		<u>19,718,380</u>
National Fuel Gas Co.	30,342	1,700,972	<b>FINANCIAL - 0.2%</b>		
Portland General Electric Co.	34,781	1,586,361	Senior Housing Properties Trust REIT	86,601	1,520,714
Exelon Corp.	35,227	1,538,011	Allstate Corp.	10,423	1,028,750
UGI Corp.	23,585	1,308,496	JPMorgan Chase & Co.	8,641	975,050
El Paso Electric Co.	22,823	1,305,476	Ventas, Inc. REIT	15,536	844,848
PNM Resources, Inc. Consolidated	30,365	1,197,899	Travelers Companies, Inc.	6,415	832,090
Edison, Inc.	11,011	838,928	Apartment Investment & Management Co. — Class A REIT	18,732	826,643
OGE Energy Corp.	22,447	815,275	Aflac, Inc.	17,485	823,019
Pinnacle West Capital Corp.	10,125	801,698	Prudential Financial, Inc.	7,726	782,798
Ameren Corp.	12,111	765,657	Park Hotels & Resorts, Inc. REIT	23,488	770,876
AES Corp.	51,518	721,252	Equity Commonwealth REIT*	22,917	735,406
Entergy Corp.	7,519	610,017	Hospitality Properties Trust REIT	24,763	714,165
FirstEnergy Corp.	14,406	535,471	Visa, Inc. — Class A	4,683	702,872
American Electric Power Company, Inc.	5,227	<u>370,490</u>			
<b>Total Utilities</b>		<u>22,994,149</u>			
<b>ENERGY - 0.3%</b>					
SandRidge Energy, Inc.*	488,408	5,308,995			

**MACRO OPPORTUNITIES FUND**

	SHARES	VALUE		SHARES	VALUE
Host Hotels & Resorts, Inc. REIT	32,699	\$ 689,949	United Continental Holdings, Inc.*	6,006	\$ 534,894
Bank of New York Mellon Corp.	13,221	674,139	Lions Gate Entertainment Corp. — Class A	19,194	468,142
Principal Financial Group, Inc.	10,996	644,256	Toll Brothers, Inc.	13,923	459,877
Hartford Financial Services Group, Inc.	12,446	621,802	BorgWarner, Inc.	9,819	420,057
MetLife, Inc.	12,560	586,803	Meritor, Inc.*	21,047	407,470
Weingarten Realty Investors REIT	18,774	558,714	PVH Corp.	2,610	376,884
Piedmont Office Realty Trust, Inc. — Class A REIT	29,028	549,500	Alaska Air Group, Inc.	5,464	376,251
State Street Corp.	6,016	504,021	Children's Place, Inc.	2,940	375,732
Lazard Ltd. — Class A	10,125	487,316	Dollar General Corp.	3,427	374,571
EPR Properties REIT	6,941	474,834	TJX Companies, Inc.	3,342	374,371
Ameriprise Financial, Inc.	3,069	453,169	AutoZone, Inc.*	479	371,560
Summit Hotel Properties, Inc. REIT	32,887	444,961	Best Buy Company, Inc.	4,649	368,945
Raymond James Financial, Inc.	4,684	431,162	Walmart, Inc.	3,863	362,775
Franklin Resources, Inc.	14,076	428,051	Darden Restaurants, Inc.	3,237	359,922
Capital One Financial Corp.	4,408	418,451	Las Vegas Sands Corp.	6,065	359,836
Synchrony Financial	12,487	388,096	Nu Skin Enterprises, Inc. — Class A	4,291	353,664
CyrusOne, Inc. REIT	3,623	229,698	Dana, Inc.	18,826	351,481
<b>Total Financial</b>		<u>19,142,153</u>	General Motors Co.	10,300	346,801
<b>CONSUMER, CYCLICAL - 0.2%</b>			KB Home	14,422	344,830
Southwest Airlines Co.	14,152	883,792	TRI Pointe Group, Inc.*	27,657	342,947
Delta Air Lines, Inc.	13,825	799,500	Delphi Technologies plc	10,732	336,556
La-Z-Boy, Inc.	23,627	746,613	Hyatt Hotels Corp. — Class A	3,973	316,211
Lear Corp.	5,090	738,050	DR Horton, Inc.	7,285	307,281
PACCAR, Inc.	10,584	721,723	Carter's, Inc.	3,109	306,547
JetBlue Airways Corp.*	36,491	706,466	Cooper-Standard Holdings, Inc.*	2,493	299,110
Allison Transmission Holdings, Inc.	13,577	706,140	American Axle & Manufacturing Holdings, Inc.*	16,483	287,463
Copa Holdings S.A. — Class A	8,351	666,744	Visteon Corp.*	2,983	277,121
PulteGroup, Inc.	22,621	560,322	<b>Total Consumer, Cyclical</b>		<u>16,390,649</u>

**MACRO OPPORTUNITIES FUND**

	SHARES	VALUE		SHARES	VALUE
<b>TECHNOLOGY - 0.2%</b>					
HP, Inc.	42,206	\$ 1,087,649	Qlik Technologies, Inc. — Class B* <sup>†††.1</sup>	43,738	\$ —
Fidelity National Information Services, Inc.	8,155	889,466	Aspect Software Parent, Inc.* <sup>†††.1,2</sup>	117	—
Amdocs Ltd.	13,290	876,874	<b>Total Technology</b>		<u>14,767,598</u>
DXC Technology Co.	9,119	852,809	<b>COMMUNICATIONS - 0.2%</b>		
Cognizant Technology Solutions Corp. — Class A	10,093	778,675	Verizon Communications, Inc.	29,679	1,584,562
Skyworks Solutions, Inc.	7,409	672,070	Telephone & Data Systems, Inc.	36,575	1,112,977
Cirrus Logic, Inc.*	16,583	640,104	Zayo Group Holdings, Inc.*	31,052	1,078,126
International Business Machines Corp.	3,988	603,025	Cisco Systems, Inc.	17,965	873,997
Intel Corp.	11,820	558,968	Omnicom Group, Inc.	11,553	785,835
MAXIMUS, Inc.	8,331	542,015	F5 Networks, Inc.*	3,450	687,999
Accenture plc — Class A	3,133	533,236	ARRIS International plc*	24,109	626,593
Leidos Holdings, Inc.	7,473	516,833	Juniper Networks, Inc.	20,777	622,687
Citrix Systems, Inc.*	4,609	512,336	Interpublic Group of Companies, Inc.	26,908	615,386
Paychex, Inc.	6,861	505,313	News Corp. — Class A	41,304	544,800
Oracle Corp.	9,714	500,854	CenturyLink, Inc.	25,142	533,011
Apple, Inc.	1,995	450,351	Scholastic Corp.	9,452	441,314
Broadridge Financial Solutions, Inc.	3,295	434,775	Vonage Holdings Corp.*	29,952	424,120
Fiserv, Inc.*	5,248	432,330	AMC Networks, Inc. — Class A*	6,278	416,482
Microsoft Corp.	3,508	401,210	InterDigital, Inc.	5,107	408,560
ON Semiconductor Corp.*	21,594	397,977	Boingo Wireless, Inc.*	11,375	396,987
NetApp, Inc.	4,584	393,720	CDW Corp.	4,423	393,293
Seagate Technology plc	8,314	393,668	Cogent Communications Holdings, Inc.	6,772	377,878
Texas Instruments, Inc.	3,519	377,554	Shenandoah Telecommunications Co.	9,183	355,841
Western Digital Corp.	6,361	372,373	TEGNA, Inc.	28,698	343,228
Hewlett Packard Enterprise Co.	21,674	353,503	Sirius XM Holdings, Inc.	52,540	332,053
Analog Devices, Inc.	3,726	344,506	Cengage Learning Acquisitions, Inc.* <sup>††</sup>	21,660	<u>204,427</u>
Qlik Technologies, Inc. — Class A* <sup>†††.1</sup>	177	180,639	<b>Total Communications</b>		<u>13,160,156</u>
Icad, Inc.*	56,620	164,764			
Qlik Technologies, Inc.* <sup>†††.1</sup>	11,400	1			

**MACRO OPPORTUNITIES FUND**

	SHARES	VALUE		SHARES	VALUE
<b>BASIC MATERIALS - 0.1%</b>			<b>EXCHANGE-TRADED FUND<sup>†</sup> - 0.2%</b>		
Eastman Chemical Co.	12,564	\$ 1,202,626	Invesco Solar ETF	700,700	\$ 14,532,518
LyondellBasell Industries N.V.			<b>Total Exchange-Traded Fund</b>		
— Class A	8,985	921,052	(Cost \$13,878,503)		<u>14,532,518</u>
Olin Corp.	29,985	770,015	<b>MUTUAL FUNDS<sup>†</sup> - 10.4%</b>		
Huntsman Corp.	26,047	709,260	Guggenheim Limited Duration Fund - Institutional Class <sup>2</sup>	12,283,101	303,269,766
Westlake Chemical Corp.	8,383	696,711	Guggenheim Alpha Opportunity Fund - Institutional Class <sup>2</sup>	5,863,072	162,817,511
Cabot Corp.	9,216	578,028	Guggenheim Strategy Fund II <sup>2</sup>	4,033,511	100,757,116
Chemours Co.	12,282	484,402	Guggenheim Strategy Fund I <sup>2</sup>	3,589,888	89,926,690
International Paper Co.	7,599	373,491	Guggenheim Strategy Fund III <sup>2</sup>	3,190,801	79,770,031
Celanese Corp. — Class A	3,144	358,416	Guggenheim Risk Managed Real Estate Fund - Institutional Class <sup>2</sup>	527,918	15,452,163
Domtar Corp.	5,678	<u>296,221</u>	Guggenheim Floating Rate Strategies Fund - Institutional Class <sup>2</sup>	518,254	<u>13,448,684</u>
<b>Total Basic Materials</b>		<u>6,390,222</u>	<b>Total Mutual Funds</b>		<u>765,441,961</u>
<b>Total Common Stocks</b>		<u>193,544,172</u>	(Cost \$768,511,355)		
(Cost \$191,622,770)			<b>MONEY MARKET FUNDS<sup>†</sup> - 2.5%</b>		
<b>PREFERRED STOCKS<sup>††</sup> - 0.2%</b>			Federated U.S. Treasury Cash Reserve Fund — Institutional Shares 1.92% <sup>5</sup>	176,378,905	176,378,905
<b>INDUSTRIAL - 0.2%</b>			Western Asset Institutional U.S. Treasury Reserves — Institutional Shares 1.49% <sup>5</sup>	7,661,092	<u>7,661,092</u>
Seaspan Corp. 6.38% due 04/30/19	485,750	<u>12,342,908</u>	<b>Total Money Market Funds</b>		<u>184,039,997</u>
<b>FINANCIAL - 0.0%</b>			(Cost \$184,039,997)		
Cent CLO 16, LP due 08/1/24 <sup>*,3</sup>	7,000	<u>37,938</u>			
<b>Total Preferred Stocks</b>		<u>12,380,846</u>			
(Cost \$12,145,655)					
<b>WARRANT<sup>†††</sup> - 0.0%</b>					
Aspect Software, Inc. <sup>*,1,2</sup>	92,949	<u>—</u>			
<b>Total Warrant</b>		<u>—</u>			
(Cost \$—)					

**MACRO OPPORTUNITIES FUND**

	FACE AMOUNT	VALUE		FACE AMOUNT	VALUE
<b>ASSET-BACKED SECURITIES<sup>††</sup> - 28.6%</b>					
<b>COLLATERALIZED LOAN OBLIGATIONS - 20.3%</b>					
Golub Capital Partners					
CLO Ltd.					
2017-16A, 4.61% (3 Month USD LIBOR + 2.25%, Rate Floor: 0.00%) due 07/25/29 <sup>6,7</sup>	24,050,000	\$ 24,206,489			
2018-36A, 4.44% (3 Month USD LIBOR + 2.10%, Rate Floor: 0.00%) due 02/05/31 <sup>6,7</sup>	20,000,000	19,305,946			
2018-25A, 4.02% (3 Month USD LIBOR + 1.90%, Rate Floor: 1.90%) due 05/05/30 <sup>6,7</sup>	18,500,000	18,278,115			
2016-33A, 4.79% (3 Month USD LIBOR + 2.48%, Rate Floor: 0.00%) due 11/21/28 <sup>6,7</sup>	17,500,000	17,512,231			
2018-36A, 3.99% (3 Month USD LIBOR + 1.65%, Rate Floor: 0.00%) due 02/05/31 <sup>6,7</sup>	13,200,000	13,185,344			
2018-39A, 4.59% (3 Month USD LIBOR + 2.20%, Rate Floor: 2.20%) due 10/20/28 <sup>6,7</sup>	5,000,000	5,006,554			
Fortress Credit Opportunities					
IX CLO Ltd.					
2017-9A, 3.86% (3 Month USD LIBOR + 1.55%, Rate Floor: 0.00%) due 11/15/29 <sup>6,7</sup>	62,500,000	62,501,844			
			2017-9A, 4.26% (3 Month USD LIBOR + 1.95%, Rate Floor: 0.00%) due 11/15/29 <sup>6,7</sup>	34,300,000	\$ 34,227,648
			KVK CLO Ltd.		
			2014-2A, 3.53% (3 Month USD LIBOR + 1.18%, Rate Floor: 0.00%) due 07/15/26 <sup>6,7</sup>	18,300,000	18,302,275
			2018-1A, 3.98% (3 Month USD LIBOR + 1.65%, Rate Floor: 0.00%) due 05/20/29 <sup>6,7</sup>	16,250,000	16,275,355
			2014-1A, 4.94% (3 Month USD LIBOR + 2.60%, Rate Floor: 0.00%) due 05/15/26 <sup>6,7</sup>	13,250,000	13,249,263
			2013-2A, 4.90% (3 Month USD LIBOR + 2.55%, Rate Floor: 0.00%) due 01/15/26 <sup>6,7</sup>	11,500,000	11,500,051
			2014-2A, 4.90% (3 Month USD LIBOR + 2.55%, Rate Floor: 0.00%) due 07/15/26 <sup>6,7</sup>	10,850,000	10,849,682
			2014-2A, 7.10% (3 Month USD LIBOR + 4.75%, Rate Floor: 0.00%) due 07/15/26 <sup>6,7</sup>	7,200,000	7,042,211
			2013-1A, due 01/15/28 <sup>3,6</sup>	11,900,000	5,784,102
			2014-3A, due 10/15/26 <sup>3,6</sup>	2,500,000	508,450
			Shackleton 2015- VIII CLO Ltd.		
			2017-8A, 3.27% (3 Month USD LIBOR + 0.92%, Rate Floor: 0.00%) due 10/20/27 <sup>6,7</sup>	62,000,000	61,890,638

MACRO OPPORTUNITIES FUND

	FACE AMOUNT	VALUE		FACE AMOUNT	VALUE
Octagon Loan			Tralee CLO III Ltd.		
Funding Ltd.			2017-3A, 3.80% (3		
due 11/18/26 <sup>3</sup>	52,700,000	\$ 45,168,538	Month USD LIBOR		
Woodmont Trust			+ 1.45%, Rate		
2017-2A, 4.68% (3			Floor: 0.00%)		
Month USD LIBOR			due 10/20/27 <sup>7</sup>	31,000,000	\$ 31,010,038
+ 2.35%, Rate			Marathon CLO V Ltd.		
Floor: 0.00%)			2017-5A, 3.18% (3		
due 07/18/28 <sup>6,7</sup>	28,600,000	28,781,807	Month USD LIBOR		
2017-3A, 4.58% (3			+ 0.87%, Rate		
Month USD LIBOR			Floor: 0.00%)		
+ 2.25%, Rate			due 11/21/27 <sup>6,7</sup>	16,700,000	16,646,311
Floor: 0.00%)			2017-5A, 3.76% (3		
due 10/18/29 <sup>6,7</sup>	7,400,000	7,422,193	Month USD LIBOR		
Cerberus Loan			+ 1.45%, Rate		
Funding XXIII, LP			Floor: 0.00%)		
2018-2A, 3.34%			due 11/21/27 <sup>6,7</sup>	11,500,000	11,355,847
(3 Month USD			2013-5A, due		
LIBOR + 1.00%,			11/21/27 <sup>3,6</sup>	5,500,000	2,441,961
Rate Floor: 1.00%)			ABPCI Direct Lending		
due 04/15/28 <sup>6,7</sup>	35,300,000	35,239,291	Fund CLO II LLC		
OCP CLO Ltd.			2017-1A, 4.13% (3		
2017-8A, 3.79%			Month USD LIBOR		
(3 Month USD			+ 1.78%, Rate		
LIBOR + 1.45%,			Floor: 0.00%)		
Rate Floor: 0.00%)			due 07/20/29 <sup>6,7</sup>	25,000,000	24,970,832
due 04/17/27 <sup>6,7</sup>	27,500,000	27,418,759	2017-1A, 4.70% (3		
2017-8A, 3.19% (3			Month USD LIBOR		
Month USD LIBOR			+ 2.35%, Rate		
+ 0.85%, Rate			Floor: 0.00%)		
Floor: 0.00%)			due 07/20/29 <sup>6,7</sup>	4,650,000	4,659,557
due 04/17/27 <sup>6,7</sup>	6,000,000	5,979,259	Diamond CLO Ltd.		
Telos CLO Ltd.			2018-1A, 5.03% (3		
2017-6A, 3.61% (3			Month USD LIBOR		
Month USD LIBOR			+ 2.60%, Rate		
+ 1.27%, Rate			Floor: 2.60%)		
Floor: 0.00%)			due 07/22/30 <sup>6,7</sup>	13,500,000	13,499,746
due 01/17/27 <sup>6,7</sup>	24,950,000	24,953,590	2018-1A, 4.23% (3		
2017-6A, 4.94% (3			Month USD LIBOR		
Month USD LIBOR			+ 1.80%, Rate		
+ 2.60%, Rate			Floor: 1.80%)		
Floor: 0.00%)			due 07/22/30 <sup>6,7</sup>	11,000,000	10,999,426
due 01/17/27 <sup>6,7</sup>	7,500,000	7,489,114			



MACRO OPPORTUNITIES FUND

	FACE AMOUNT	VALUE		FACE AMOUNT	VALUE
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	\$ 4,999,906		2018-2A, 4.70% (3 Month USD LIBOR + 2.35%, Rate Floor: 0.00%) due 07/20/24 <sup>6,7</sup>	8,250,000 \$ 8,249,677
Palmer Square Loan Funding Ltd.				2013-2A, 5.50% (3 Month USD LIBOR + 3.15%, Rate Floor: 0.00%) due 07/22/24 <sup>6,7</sup>	2,750,000 2,746,613
2018-4A, 4.27% (3 Month USD LIBOR + 0.90%, Rate Floor: 0.00%) due 11/15/26 <sup>6,7</sup>	26,800,000	26,813,254		A Voce CLO Ltd.	
MP CLO VIII Ltd.				2017-1A, 3.50% (3 Month USD LIBOR + 1.16%, Rate Floor: 0.00%) due 07/15/26 <sup>6,7</sup>	24,375,000 24,376,421
2018-2A, 3.76% (3 Month USD LIBOR + 1.42%, Rate Floor: 0.00%) due 10/28/27 <sup>6,7</sup>	14,000,000	13,939,908		ABPCI Direct Lending Fund CLO I LLC	
2018-2A, 4.24% (3 Month USD LIBOR + 1.90%, Rate Floor: 0.00%) due 10/28/27 <sup>6,7</sup>	11,950,000	11,879,571		2016-1A, 5.05% (3 Month USD LIBOR + 2.70%, Rate Floor: 0.00%) due 12/22/28 <sup>6,7</sup>	24,000,000 24,079,306
BSPRT Issuer Ltd.				Ares XXXIII CLO Ltd.	
2017-FL2, 5.61% (1 Month USD LIBOR + 3.45%, Rate Floor: 3.45%) due 10/15/34 <sup>6,7</sup>	16,500,000	16,660,906		2016-1A, 3.67% (3 Month USD LIBOR + 1.35%, Rate Floor: 0.00%) due 12/05/25 <sup>6,7</sup>	18,250,000 18,276,877
2017-FL2, 4.31% (1 Month USD LIBOR + 2.15%, Rate Floor: 2.15%) due 10/15/34 <sup>6,7</sup>	9,000,000	9,049,622		2016-1A, 5.12% (3 Month USD LIBOR + 2.80%, Rate Floor: 0.00%) due 12/05/25 <sup>6,7</sup>	5,000,000 5,030,724
Mountain Hawk II CLO Ltd.				Treman Park CLO Ltd.	
2018-2A, 3.17% (3 Month USD LIBOR + 0.82%, Rate Floor: 0.00%) due 07/20/24 <sup>6,7</sup>	14,000,000	13,978,271		2015-1A, due 04/20/27 <sup>3,6</sup>	20,000,000 16,554,000
				2015-1A, due 04/20/27 <sup>3,6</sup>	12,400,000 6,254,238
				FDI Ltd.	
				2015-1A, 5.50% due 11/12/30 <sup>6</sup>	12,000,000 11,952,163
				2015-1A, 4.40% due 11/12/30 <sup>6</sup>	10,000,000 9,989,403

MACRO OPPORTUNITIES FUND

	FACE AMOUNT	VALUE		FACE AMOUNT	VALUE
Monroe Capital CLO Ltd.			2013-1A, due		
2017-1A, 3.70% (3			11/07/25 <sup>3,6</sup>	5,300,000	\$ 2,184,247
Month USD LIBOR			Regatta V Funding Ltd.		
+ 1.35%, Rate			2017-1A, 3.50% (3		
Floor: 0.00%)			Month USD LIBOR		
due 10/22/26 <sup>6,7</sup>	18,500,000	\$ 18,507,393	+ 1.16%, Rate		
2017-1A, 5.95% (3			Floor: 0.00%)		
Month USD LIBOR			due 10/25/26 <sup>6,7</sup>	19,400,000	19,399,515
+ 3.60%, Rate			Denali Capital CLO X LLC		
Floor: 0.00%)			2017-1A, 3.93% (3		
due 10/22/26 <sup>6,7</sup>	3,000,000	3,002,794	Month USD LIBOR		
Atlas Senior Loan			+ 1.60%, Rate		
Fund IV Ltd.			Floor: 0.00%)		
2018-2A, 4.01% (3			due 10/26/27 <sup>6,7</sup>	19,400,000	19,370,718
Month USD LIBOR			Ladder Capital		
+ 1.70%, Rate			Commercial		
Floor: 0.00%)			Mortgage Trust		
due 02/17/26 <sup>6,7</sup>	12,000,000	11,992,434	2017-FL1, 4.41%		
2018-2A, 3.61% (3			(1 Month USD		
Month USD LIBOR			LIBOR + 2.25%,		
+ 1.30%, Rate			Rate Floor: 2.25%)		
Floor: 0.00%)			due 09/15/34 <sup>6,7</sup>	12,198,000	12,157,448
due 02/17/26 <sup>6,7</sup>	4,500,000	4,499,388	2017-FL1, 5.76%		
2018-2A, 4.91% (3			(1 Month USD		
Month USD LIBOR			LIBOR + 3.60%,		
+ 2.60%, Rate			Rate Floor: 3.60%)		
Floor: 0.00%)			due 09/15/34 <sup>6,7</sup>	6,650,000	6,638,964
due 02/17/26 <sup>6,7</sup>	4,500,000	4,498,019	SCOF Ltd.		
Crown Point CLO III Ltd.			2018-2A, 4.03%		
2017-3A, 3.79% (3			(3 Month USD		
Month USD LIBOR			LIBOR + 1.85%,		
+ 1.45%, Rate			Rate Floor: 0.00%)		
Floor: 0.00%)			due 07/15/28 <sup>6,7</sup>	18,250,000	18,248,774
due 12/31/27 <sup>6,7</sup>	15,000,000	14,978,196	Cerberus Loan		
2017-3A, 3.25% (3			Funding XVII Ltd.		
Month USD LIBOR			2016-3A, 4.87% (3		
+ 0.91%, Rate			Month USD LIBOR		
Floor: 0.00%)			+ 2.53%, Rate		
due 12/31/27 <sup>6,7</sup>	5,300,000	5,287,806	Floor: 0.00%)		
West CLO Ltd.			due 01/15/28 <sup>6,7</sup>	18,000,000	17,999,543
2017-1A, 3.25% (3					
Month USD LIBOR					
+ 0.92%, Rate					
Floor: 0.00%)					
due 07/18/26 <sup>6,7</sup>	17,475,000	17,453,004			

MACRO OPPORTUNITIES FUND

	FACE AMOUNT	VALUE		FACE AMOUNT	VALUE
Garrison BSL CLO Ltd.			Seneca Park CLO Limited		
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	\$ 15,984,214	2017-1A, 3.46% (3 Month USD LIBOR + 1.12%, Rate Floor: 0.00%) due 07/17/26 <sup>6,7</sup>	13,132,000	\$ 13,131,946
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	1,992,742	OZLM XIII Ltd.		
Voya CLO Ltd.			2018-13A, 4.29% (3 Month USD LIBOR + 2.10%, Rate Floor: 0.00%) due 07/30/27 <sup>6,7</sup>	12,650,000	12,643,432
2013-1A, due 10/15/30 <sup>3,6</sup>	28,970,307	17,015,507	NewStar Clarendon Fund CLO LLC		
Shackleton 2014- VI-R CLO Ltd.			2015-1A, 5.04% (3 Month USD LIBOR + 2.70%, Rate Floor: 0.00%) due 01/25/27 <sup>6,7</sup>	7,000,000	7,007,038
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	15,111,020	2015-1A, 5.69% (3 Month USD LIBOR + 3.35%, Rate Floor: 0.00%) due 01/25/27 <sup>6,7</sup>	4,000,000	4,000,611
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	994,401	2015-1A, 6.69% (3 Month USD LIBOR + 4.35%, Rate Floor: 0.00%) due 01/25/27 <sup>6,7</sup>	1,300,000	1,302,817
Fortress Credit Opportunities VII CLO Ltd.			OHA Credit Partners IX Ltd.		
2016-7A, 5.28% (3 Month USD LIBOR + 2.95%, Rate Floor: 0.00%) due 12/15/28 <sup>6,7</sup>	16,000,000	16,062,219	2013-9A, due 10/20/25 <sup>3,6</sup>	14,000,000	11,973,010
Avery Point II CLO Ltd.			Atlas Senior Loan Fund III Ltd.		
2013-3X COM, due 01/18/25 <sup>3</sup>	19,800,000	15,621,844	2017-1A, 3.14% (3 Month USD LIBOR + 0.83%, Rate Floor: 0.00%) due 11/17/27 <sup>6,7</sup>	11,600,000	11,549,759
Venture XIX CLO Ltd.					
2016-19A, 5.19% (3 Month USD LIBOR + 2.85%, Rate Floor: 0.00%) due 01/15/27 <sup>6,7</sup>	14,350,000	14,330,200			

MACRO OPPORTUNITIES FUND

	FACE AMOUNT	VALUE		FACE AMOUNT	VALUE
TCP Waterman CLO Ltd.			ACIS 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	\$ 11,026,044	2014-4A, 4.89% (3 Month USD LIBOR + 2.55%, Rate Floor: 0.00%) due 05/01/26 <sup>6,7</sup>	3,600,000	\$ 3,594,754
Northwoods Capital XIV Ltd.			2015-6A, 5.71% (3 Month USD LIBOR + 3.37%, Rate Floor: 0.00%) due 05/01/27 <sup>6,7</sup>	3,250,000	3,254,583
2017-14A, 4.79% (3 Month USD LIBOR + 2.45%, Rate Floor: 0.00%) due 11/12/25 <sup>6,7</sup>	10,750,000	10,734,452	2013-1A, 6.83% (3 Month USD LIBOR + 4.50%, Rate Floor: 0.00%) due 04/18/24 <sup>6,7</sup>	2,100,000	2,099,953
SCOF-2 Ltd.			Dryden 41 Senior Loan Fund		
2018-2A, 4.03% (3 Month USD LIBOR + 1.85%, Rate Floor: 0.00%) due 07/15/28 <sup>6,7</sup>	10,500,000	10,499,333	2015-41A, due 04/15/31 <sup>3,6</sup>	11,700,000	8,947,072
BDS			Recette CLO Ltd.		
2018-FL2, 4.71% (1 Month USD LIBOR + 2.55%, Rate Floor: 2.55%) due 08/15/35 <sup>6,7</sup>	5,826,000	5,851,933	2017-1A, 3.65% (3 Month USD LIBOR + 1.30%, Rate Floor: 0.00%) due 10/20/27 <sup>6,7</sup>	9,000,000	8,929,755
2018-FL2, 4.01% (1 Month USD LIBOR + 1.85%, Rate Floor: 1.85%) due 08/15/35 <sup>6,7</sup>	3,800,000	3,814,439	Avery Point VI CLO Ltd.		
Octagon Investment Partners XIX Ltd.			2018-6A, 4.21% (3 Month USD LIBOR + 2.00%, Rate Floor: 0.00%) due 08/05/27 <sup>6,7</sup>	8,000,000	8,005,196
2017-1A, 3.44% (3 Month USD LIBOR + 1.10%, Rate Floor: 0.00%) due 04/15/26 <sup>6,7</sup>	9,272,657	9,272,529	Golub Capital BDC CLO LLC		
Dryden 37 Senior Loan Fund			2018-1A, 3.74% (3 Month USD LIBOR + 1.40%, Rate Floor: 0.00%) due 04/25/26 <sup>6,7</sup>	8,000,000	7,999,475
2015-37A, due 01/15/31 <sup>3,6</sup>	9,500,000	8,968,846	Flagship CLO VIII Ltd.		
			2018-8A, 4.14% (3 Month USD LIBOR + 1.80%, Rate Floor: 1.80%) due 01/16/26 <sup>6,7</sup>	8,025,000	7,999,196

**MACRO OPPORTUNITIES FUND**

	FACE AMOUNT	VALUE		FACE AMOUNT	VALUE
Carlyle Global Market Strategies CLO Ltd. 2012-3A, due 10/04/28 <sup>3.6</sup>	6,400,000	\$ 4,990,170			
2013-3X SUB, due 07/15/25 <sup>3</sup>	4,938,326	2,933,074			
Newstar Commercial Loan Funding LLC 2017-1A, 5.84% (3 Month USD LIBOR + 3.50%, Rate Floor: 0.00%) due 03/20/27 <sup>6.7</sup>	7,500,000	7,564,141	Venture XIII CLO Ltd. 2013-13A, due 09/10/29 <sup>3.6</sup>	11,040,000	\$ 6,468,744
Flagship VII Ltd. 2017-7A, 3.47% (3 Month USD LIBOR + 1.12%, Rate Floor: 0.00%) due 01/20/26 <sup>6.7</sup>	7,428,268	7,427,034	Marathon CRE Ltd. 2018-FL1, 5.16% (1 Month USD LIBOR + 3.00%, Rate Floor: 3.00%) due 06/15/28 <sup>6.7</sup>	6,000,000	5,997,924
Atlas Senior Loan Fund IX Ltd. 2018-9A, due 04/20/28 <sup>3.6</sup>	9,600,000	5,575,085	MidOcean Credit CLO I 2018-1A, 3.64% (3 Month USD LIBOR + 1.30%, Rate Floor: 0.00%) due 01/15/24 <sup>6.7</sup>	6,000,000	5,959,321
2018-9A, 4.15% (3 Month USD LIBOR + 1.80%, Rate Floor: 1.80%) due 04/20/28 <sup>6.7</sup>	1,250,000	1,233,314	NXT Capital CLO LLC 2017-1A, 4.70% (3 Month USD LIBOR + 2.35%, Rate Floor: 0.00%) due 04/20/29 <sup>6.7</sup>	3,000,000	3,017,492
ALM XII Ltd. 2018-12A, 3.99% (3 Month USD LIBOR + 1.65%, Rate Floor: 1.65%) due 04/16/27 <sup>6.7</sup>	4,500,000	4,466,578	2018-1A, 5.65% (3 Month USD LIBOR + 3.30%, Rate Floor: 0.00%) due 04/21/27 <sup>6.7</sup>	2,750,000	2,750,537
2018-12A, 3.69% (3 Month USD LIBOR + 1.35%, Rate Floor: 1.35%) due 04/16/27 <sup>6.7</sup>	2,300,000	2,284,402	Babson CLO Ltd. 2014-1A, due 07/20/25 <sup>3.6</sup>	11,900,000	5,274,425
Dryden 50 Senior Loan Fund 2017-50A, due 07/15/30 <sup>3.6</sup>	7,895,000	6,540,100	2012-2A, due 05/15/23 <sup>3.6</sup>	11,850,000	476,251
			Hull Street CLO Ltd. 2014-1A, 5.96% (3 Month USD LIBOR + 3.60%, Rate Floor: 0.00%) due 10/18/26 <sup>6.7</sup>	5,785,000	5,733,203
			Resource Capital Corp. 2017-CRE5, 4.16% (1 Month USD LIBOR + 2.00%) due 07/15/34 <sup>6.7</sup>	5,689,910	5,673,635

MACRO OPPORTUNITIES FUND

	FACE AMOUNT	VALUE		FACE AMOUNT	VALUE
Silvermore CLO Ltd. 2014-1A, 5.31% (3 Month USD LIBOR + 3.00%, Rate Floor: 0.00%) due 05/15/26 <sup>6,7</sup>	5,500,000	\$ 5,499,657			
BNPP IP CLO Ltd. 2014-2A, 7.59% (3 Month USD LIBOR + 5.25%, Rate Floor: 0.00%) due 10/30/25 <sup>6,7</sup>	5,500,000	5,362,424			
FDF II Ltd. 2016-2A, 6.29% due 05/12/31 <sup>6</sup>	5,250,000	5,246,775			
Sudbury Mill CLO Ltd. 2017-1A, 4.79% (3 Month USD LIBOR + 2.45%, Rate Floor: 0.00%) due 01/17/26 <sup>6,7</sup>	5,000,000	4,997,087			
WhiteHorse X Ltd. 2015-10A, 7.64% (3 Month USD LIBOR + 5.30%, Rate Floor: 5.30%) due 04/17/27 <sup>6,7</sup>	4,980,000	4,892,962			
AMMC CLO XV Ltd. 2016-15A, 5.13% (3 Month USD LIBOR + 2.80%, Rate Floor: 0.00%) due 12/09/26 <sup>6,7</sup>	4,500,000	4,513,797			
Vibrant CLO III Ltd. 2016-3A, 5.30% (3 Month USD LIBOR + 2.95%, Rate Floor: 0.00%) due 04/20/26 <sup>6,7</sup>	4,500,000	4,498,732			
			Halcyon Loan Advisors Funding Ltd. 2012-2A, 5.17% (3 Month USD LIBOR + 2.85%, Rate Floor: 0.00%) due 12/20/24 <sup>6,7</sup>	3,250,000	\$ 3,249,928
			2012-1A, 5.34% (3 Month USD LIBOR + 3.00%, Rate Floor: 0.00%) due 08/15/23 <sup>6,7</sup>	1,000,000	999,888
			Jackson Mill CLO Ltd. 2018-1A, 4.19% (3 Month USD LIBOR + 1.85%, Rate Floor: 1.85%) due 04/15/27 <sup>6,7</sup>	4,150,000	4,115,025
			Symphony CLO V Ltd. 2007-5A, 6.59% (3 Month USD LIBOR + 4.25%, Rate Floor: 0.00%) due 01/15/24 <sup>6,7</sup>	4,000,000	4,056,380
			Madison Park Funding XVI Ltd. 2016-16A, 5.00% (3 Month USD LIBOR + 2.65%, Rate Floor: 0.00%) due 04/20/26 <sup>6,7</sup>	4,000,000	4,003,749
			Adams Mill CLO Ltd. 2014-1A, 7.34% (3 Month USD LIBOR + 5.00%, Rate Floor: 0.00%) due 07/15/26 <sup>6,7</sup>	4,000,000	3,996,982
			Garrison Funding Ltd. 2016-2A, 6.33% (3 Month USD LIBOR + 4.00%, Rate Floor: 0.00%) due 09/29/27 <sup>6,7</sup>	3,700,000	3,732,428

MACRO OPPORTUNITIES FUND

	FACE AMOUNT	VALUE		FACE AMOUNT	VALUE
OZLM XII Ltd.			Flatiron CLO Ltd.		
2018-12A, 4.24%			2013-1A, 5.94% (3		
(3 Month USD			Month USD LIBOR		
LIBOR + 2.05%,			+ 3.60%, Rate		
Rate Floor: 0.00%)			Floor: 0.00%)		
due 04/30/27 <sup>6,7</sup>	3,525,000	\$ 3,523,131	due 01/17/26 <sup>6,7</sup>	3,200,000	\$ 3,199,195
NewMark Capital			AMMC CLO XI Ltd.		
Funding CLO Ltd.			2012-11A, due		
2014-2A, 5.81% (3			04/30/31 <sup>3,6</sup>	5,650,000	3,142,016
Month USD LIBOR			Mountain Hawk		
+ 3.50%, Rate			III CLO Ltd.		
Floor: 0.00%)			2014-3A, 5.13% (3		
due 06/30/26 <sup>6,7</sup>	3,500,000	3,509,389	Month USD LIBOR		
Denali Capital			+ 2.80%, Rate		
CLO XI Ltd.			Floor: 0.00%)		
2018-1A, 4.62% (3			due 04/18/25 <sup>6,7</sup>	3,000,000	2,999,851
Month USD LIBOR			TPG Real Estate		
+ 2.15%, Rate			Finance Issuer Ltd.		
Floor: 0.00%)			2018-FL1, 4.06%		
due 10/20/28 <sup>6,7</sup>	3,500,000	3,503,743	(1 Month USD		
OZLM IX Ltd.			LIBOR + 1.90%,		
2017-9A, 4.70% (3			Rate Floor: 1.90%)		
Month USD LIBOR			due 02/15/35 <sup>6,7</sup>	2,700,000	2,717,550
+ 2.35%, Rate			Ivy Hill Middle Market		
Floor: 0.00%)			Credit Fund X Ltd.		
due 01/20/27 <sup>6,7</sup>	3,500,000	3,502,995	2018-10A, 3.03%		
Hunt CRE Ltd.			(3 Month USD		
2017-FL1, 4.46%			LIBOR + 0.70%,		
(1 Month USD			Rate Floor: 0.00%)		
LIBOR + 2.40%,			due 07/18/30 <sup>6,7</sup>	2,000,000	2,000,052
Rate Floor: 0.00%)			DRSLF		
due 08/15/34 <sup>6,7</sup>	3,350,000	3,326,973	due 01/15/31 <sup>3</sup>	1,897,598	1,526,701
PFP Ltd.			GPMT Ltd.		
2017-3, 4.66% (1			2018-FL1, 4.33%		
Month USD			(1 Month USD		
LIBOR + 2.50%)			LIBOR + 2.15%,		
due 01/14/35 <sup>6,7</sup>	3,250,000	3,256,049	Rate Floor: 2.15%)		
Exantas Capital			due 11/19/35 <sup>6,7</sup>	1,200,000	1,201,500
Corporation Ltd.			Great Lakes CLO Ltd.		
2018-RSO6, 4.01%			2014-1A, due		
(1 Month USD			10/15/29 <sup>3,6</sup>	1,500,000	1,117,661
LIBOR + 1.85%,			Copper River CLO Ltd.		
Rate Floor: 1.85%)			2007-1A, due		
due 06/15/35 <sup>6,7</sup>	3,250,000	3,247,650	01/20/21 <sup>3,8</sup>	8,150,000	766,483

**MACRO OPPORTUNITIES FUND**

	FACE AMOUNT	VALUE		FACE AMOUNT	VALUE
Gramercy Park CLO Ltd.			2016-1A, 6.50%		
2012-1A, due			due 03/17/36 <sup>6,9</sup>	5,528,165	\$ 5,597,556
07/17/23 <sup>3,6</sup>	2,650,000	\$ 46,706	2016-2, 7.87%		
2012-1X, due 07/17/23 <sup>3</sup>	1,250,000	22,031	due 11/15/41	3,268,800	3,266,384
Keuka Park CLO Ltd.			2018-1A, 5.44%		
2013-1A, due			due 01/16/38 <sup>6</sup>	1,636,673	1,652,194
10/21/24 <sup>3,6</sup>	3,000,000	50,760	Falcon Aerospace Ltd.		
<b>Total Collateralized Loan Obligations</b>	<u>1,494,621,570</u>		2017-1, 4.58% due		
			02/15/42 <sup>6</sup>	39,973,774	39,800,088
<b>TRANSPORT-AIRCRAFT - 6.3%</b>			SAPPHIRE AVIATION		
Castlelake Aircraft			FINANCE I Ltd.		
Securitization Trust			2018-1A, 4.25%		
2017-1, 3.97% due			due 03/15/40 <sup>6</sup>	32,439,583	32,494,267
07/15/42	32,916,964	32,457,407	MAPS Ltd.		
2018-1, 4.13% due			2018-1A, 4.21%		
06/15/43 <sup>6</sup>	26,123,860	26,049,903	due 05/15/43 <sup>6</sup>	21,293,800	21,299,362
2016-1, 4.45% due			Rise Ltd.		
08/15/41	24,905,106	24,654,984	2014-1A, 4.75%		
AASET Trust			due 02/12/39	10,054,265	9,878,316
2017-1A, 3.97%			2014-1B, 6.50%		
due 05/16/42 <sup>6</sup>	59,641,817	59,327,183	due 02/12/39	5,087,851	4,986,094
KDAC Aviation			AIM Aviation		
Finance Ltd.			Finance Ltd.		
2017-1A, 4.21%			2015-1A, 5.07%		
due 12/15/42 <sup>6</sup>	59,130,617	58,355,479	due 02/15/40 <sup>6</sup>	11,361,133	11,232,185
Raspro Trust			Falcon Aerospace		
2005-1A, 3.27%			Limited		
(3 Month USD			2017-1, 6.30% due		
LIBOR + 0.93%,			02/15/42 <sup>6</sup>	9,194,843	9,133,845
Rate Floor: 0.93%)			Stripes Aircraft Ltd.		
due 03/23/24 <sup>6,7</sup>	52,271,021	50,441,535	2013-1 A1, 5.67%		
2005-1A, 2.74% (3			due 03/20/23 <sup>†††</sup>	6,336,828	6,274,933
Month USD LIBOR			Castle Aircraft		
+ 0.40%, Rate			Securitization Trust		
Floor: 0.40%)			2015-1A, 5.75% due		
due 03/23/24 <sup>6,7</sup>	4,309,203	4,294,275	12/15/40 <sup>6,9</sup>	5,950,780	5,877,863
Apollo Aviation			Atlas Ltd.		
Securitization			2014-1 A, 4.88%		
Equity Trust			due 12/15/39	5,587,837	5,386,373
2017-1A, 5.93%			Emerald Aviation		
due 05/16/42 <sup>6</sup>	15,485,635	15,863,728	Finance Ltd.		
2016-2, 5.93%			2013-1, 6.35% due		
due 11/15/41	9,464,000	9,480,590	10/15/38 <sup>6</sup>	4,547,608	4,593,442
2016-2, 4.21%					
due 11/15/41	8,450,000	8,416,400			



**MACRO OPPORTUNITIES FUND**

	FACE AMOUNT	VALUE		FACE AMOUNT	VALUE
Eagle I Ltd.			Putnam Structured		
2014-1A, 5.29%			Product Funding Ltd.		
due 12/15/39 <sup>6</sup>	3,858,460	\$ 3,855,421	2003-1A, 3.16% (1		
Willis Engine			Month USD LIBOR		
Securitization Trust II			+ 1.00%, Rate		
2012-A, 5.50% due			Floor: 0.00%)		
09/15/37 <sup>6,9</sup>	3,741,858	3,662,074	due 10/15/38 <sup>6,7</sup>	12,079,638	\$ 11,958,842
Turbine Engines			Anchorage Credit		
Securitization Ltd.			Funding 4 Ltd.		
2013-1A, 5.13%			2016-4A, 4.50%		
due 12/13/48 <sup>8</sup>	2,185,884	2,048,479	due 02/15/35 <sup>6</sup>	9,200,000	9,116,536
2013-1A, 6.38%			Banco Bradesco SA		
due 12/13/48 <sup>8</sup>	1,573,584	1,339,245	2014-1, 5.44% due		
Airplanes Pass			03/12/26 <sup>†††</sup>	2,506,465	2,489,800
Through Trust			Highland Park		
2001-1A, 2.47% (1			CDO I Ltd.		
Month USD LIBOR			2006-1A, 2.71% (3		
+ 0.55%, Rate			Month USD LIBOR		
Floor: 0.55%) due			+ 0.40%, Rate		
03/15/19 <sup>4,7,8</sup>	2,097,481	<u>52,458</u>	Floor: 0.00%)		
<b>Total Transport-Aircraft</b>		<u>461,772,063</u>	due 11/25/51 <sup>7,8</sup>	2,412,692	2,304,083
<b>WHOLE BUSINESS - 0.6%</b>			Pasadena CDO Ltd.		
TSGE			2002-1A, 3.19% (3		
2017-1, 6.25% due			Month USD LIBOR		
09/25/31 <sup>†††1</sup>	42,550,000	42,512,286	+ 0.85%, Rate		
Drug Royalty III Limited			Floor: 0.00%)		
Partnership 1			due 06/19/37 <sup>6,7</sup>	208,902	<u>208,017</u>
2017-1A, 4.84% (3			<b>Total Collateralized Debt Obligations</b>		<u>38,184,456</u>
Month USD LIBOR			<b>INSURANCE - 0.3%</b>		
+ 2.50%, Rate			LTCC Securitization		
Floor: 2.50%)			Issuer LLC		
due 04/15/27 <sup>6,7</sup>	2,841,553	<u>2,853,235</u>	2018-A, 4.59% due		
<b>Total Whole Business</b>		<u>45,365,521</u>	06/15/48 <sup>6</sup>	20,057,860	<u>20,306,555</u>
<b>COLLATERALIZED DEBT OBLIGATIONS - 0.5%</b>			<b>DIVERSIFIED PAYMENT RIGHTS - 0.3%</b>		
N-Star REL CDO VIII Ltd.			Bib Merchant Voucher		
2006-8A, 2.46%			Receivables Ltd.		
(1 Month USD			4.18% due		
LIBOR + 0.36%,			04/07/28 <sup>†††1</sup>	15,300,000	15,124,716
Rate Floor: 0.36%)			CIC Receivables		
due 02/01/41 <sup>6,7</sup>	12,174,870	12,107,178	Master Trust		
			REGD, 4.89% due		
			10/07/21	4,048,926	<u>4,117,758</u>
			<b>Total Diversified Payment Rights</b>		<u>19,242,474</u>

**MACRO OPPORTUNITIES FUND**

	FACE AMOUNT	VALUE		FACE AMOUNT	VALUE
<b>TRANSPORT-RAIL - 0.1%</b>			<b>CIM Trust</b>		
Trinity Rail Leasing, LP			2017-2, 4.10% (1 Month USD LIBOR + 2.00%, Rate Floor: 2.00%)		
2009-1A, 6.66%			due 12/25/57 <sup>6,7</sup>	45,674,665	\$ 46,247,434
due 11/16/39 <sup>6</sup>	10,181,424	<u>\$ 11,050,059</u>	2018-R2, 3.69% (WAC)		
<b>TRANSPORT-CONTAINER - 0.1%</b>			due 08/25/57 <sup>6,7</sup>	46,296,349	45,958,844
Global SC Finance II SRL			<b>RALI Series Trust</b>		
2013-1A, 2.98%			2006-QO6, 2.40%		
due 04/17/28 <sup>6</sup>	9,625,000	<u>9,449,010</u>	(1 Month USD LIBOR + 0.18%, Rate Floor: 0.18%)		
<b>INFRASTRUCTURE - 0.1%</b>			due 06/25/46 <sup>7</sup>	33,943,917	15,396,462
Secured Tenant Site			2007-QO2, 2.37%		
Contract Revenue			(1 Month USD LIBOR + 0.15%, Rate Floor: 0.15%)		
Notes Series			due 02/25/47 <sup>7</sup>	20,008,652	12,997,600
2018-1A, 4.70%			2006-QO8, 2.42%		
due 06/15/48 <sup>8</sup>	6,982,501	<u>6,899,823</u>	(1 Month USD LIBOR + 0.20%, Rate Floor: 0.20%)		
<b>Total Asset-Backed Securities</b>			due 10/25/46 <sup>7</sup>	10,918,413	10,396,226
(Cost \$2,108,584,009)		<u>2,106,891,531</u>	2006-QO10, 2.38%		
<b>COLLATERALIZED MORTGAGE OBLIGATIONS<sup>††</sup> - 21.7%</b>			(1 Month USD LIBOR + 0.16%, Rate Floor: 0.16%)	8,076,482	7,762,409
<b>RESIDENTIAL MORTGAGE BACKED SECURITIES - 19.6%</b>			due 01/25/37 <sup>7</sup>		
LSTAR Securities			2006-QO3, 2.43%		
Investment Limited			(1 Month USD LIBOR + 0.21%, Rate Floor: 0.21%)		
4.11% due 04/01/21	99,292,135	99,282,047	due 04/25/46 <sup>7</sup>	13,749,070	7,102,552
2018-2, 3.58% (1 Month USD LIBOR + 1.50%, Rate Floor: 0.00%)			2006-QO2, 2.49%		
due 04/01/23 <sup>6,7</sup>	40,686,285	40,713,748	(1 Month USD LIBOR + 0.27%, Rate Floor: 0.27%)		
2017-9, 3.63% (1 Month USD LIBOR + 1.55%, Rate Floor: 0.00%)			due 02/25/46 <sup>7</sup>	11,928,191	5,535,078
due 12/01/22 <sup>6,7</sup>	36,658,994	36,681,906	2006-QO6, 2.45%		
2017-6, 3.83% (1 Month USD LIBOR + 1.75%, Rate Floor: 0.00%)			(1 Month USD LIBOR + 0.23%, Rate Floor: 0.23%)		
due 09/01/22 <sup>6,7</sup>	29,897,616	29,916,302	due 06/25/46 <sup>7</sup>	10,048,238	4,665,492
2017-8, 3.76% (1 Month USD LIBOR + 1.65%, Rate Floor: 0.00%)					
due 11/01/22 <sup>6,7</sup>	29,442,679	29,454,197			

MACRO OPPORTUNITIES FUND

	FACE AMOUNT	VALUE		FACE AMOUNT	VALUE
2006-QO2, 2.56% (1 Month USD LIBOR + 0.34%, Rate Floor: 0.34%) due 02/25/46 <sup>7</sup>	7,482,360	\$ 3,503,163			
2006-QO6, 2.48% (1 Month USD LIBOR + 0.26%, Rate Floor: 0.26%) due 06/25/46 <sup>7</sup>	6,339,582	2,984,324			
2006-QO2, 2.44% (1 Month USD LIBOR + 0.22%, Rate Floor: 0.22%) due 02/25/46 <sup>7</sup>	4,014,867	1,778,895			
CSAA Home Equity Trust					
2006-12, 2.37% (1 Month USD LIBOR + 0.15%, Rate Floor: 0.15%) due 08/25/36 <sup>7</sup>	27,491,523	17,817,913			
2006-16, 2.39% (1 Month USD LIBOR + 0.17%, Rate Floor: 0.17%) due 10/25/36 <sup>7</sup>	28,776,109	14,527,480			
2006-3, 2.52% (1 Month USD LIBOR + 0.30%, Rate Floor: 0.30%) due 03/25/36 <sup>7</sup>	19,152,997	14,166,022			
2007-3, 2.39% (1 Month USD LIBOR + 0.17%, Rate Floor: 0.17%) due 03/25/47 <sup>7</sup>	25,044,191	12,408,703			
2006-9, 2.30% (1 Month USD LIBOR + 0.24%, Rate Floor: 0.24%) due 06/25/36 <sup>7</sup>	11,619,906	6,229,518			
2007-7, 2.33% (1 Month USD LIBOR + 0.27%) due 07/25/37 <sup>7</sup>	2,230,826	2,131,405			
			2006-14, 2.31% (1 Month USD LIBOR + 0.25%, Rate Floor: 0.25%) due 09/25/36 <sup>7</sup>	3,309,599	\$ 1,940,552
			American Home Mortgage Assets Trust		
			2007-1, 2.55% (1 Year CMT Rate + 0.70%, Rate Floor: 0.70%) due 02/25/47 <sup>7</sup>	31,789,678	21,222,255
			2006-6, 2.43% (1 Month USD LIBOR + 0.21%, Rate Floor: 0.21%) due 12/25/46 <sup>7</sup>	16,494,519	14,663,653
			2006-1, 2.41% (1 Month USD LIBOR + 0.19%) due 05/25/46 <sup>7</sup>	16,081,055	14,624,303
			2006-5, 2.77% (1 Year CMT Rate + 0.92%, Rate Floor: 0.92%) due 11/25/46 <sup>7</sup>	14,856,727	8,419,011
			2006-3, 2.79% (1 Year CMT Rate + 0.94%, Rate Floor: 0.94%) due 10/25/46 <sup>7</sup>	8,339,822	7,663,948
			JP Morgan Mortgage Acquisition Trust		
			2006-WMC3, 2.46% (1 Month USD LIBOR + 0.24%, Rate Floor: 0.24%) due 08/25/36 <sup>7</sup>	25,454,735	20,160,968
			2006-WMC4, 2.37% (1 Month USD LIBOR + 0.15%, Rate Floor: 0.15%) due 12/25/36 <sup>7</sup>	28,934,318	17,906,046
			2006-WMC3, 2.37% (1 Month USD LIBOR + 0.15%, Rate Floor: 0.15%) due 08/25/36 <sup>7</sup>	13,673,215	10,706,858

MACRO OPPORTUNITIES FUND

	FACE AMOUNT	VALUE		FACE AMOUNT	VALUE
2006-HE3, 2.38% (1 Month USD LIBOR + 0.16%, Rate Floor: 0.16%) due 11/25/36 <sup>7</sup>	8,883,497	\$ 7,968,644			
2006-WMCA, 2.34% (1 Month USD LIBOR + 0.12%, Rate Floor: 0.12%) due 12/25/36 <sup>7</sup>	9,959,447	6,142,415			
2006-WMCA, 2.30% (1 Month USD LIBOR + 0.08%, Rate Floor: 0.08%) due 12/25/36 <sup>7</sup>	4,211,203	2,585,387			
Lehman XS Trust Series					
2006-16N, 2.43% (1 Month USD LIBOR + 0.21%, Rate Floor: 0.21%) due 11/25/46 <sup>7</sup>	25,470,785	24,662,816			
2006-18N, 2.40% (1 Month USD LIBOR + 0.18%, Rate Floor: 0.18%) due 12/25/36 <sup>7</sup>	24,073,602	22,600,690			
2006-16N, 2.25% (1 Month USD LIBOR + 0.19%, Rate Floor: 0.19%) due 11/25/46 <sup>7</sup>	8,638,197	8,467,844			
2006-10N, 2.27% (1 Month USD LIBOR + 0.21%, Rate Floor: 0.21%) due 07/25/46 <sup>7</sup>	5,936,483	5,779,530			
Amerquest Mortgage Securities Trust					
2006-M3, 2.39% (1 Month USD LIBOR + 0.18%, Rate Floor: 0.18%) due 10/25/36 <sup>7</sup>	81,572,349	54,025,130			
			2006-M3, 2.32% (1 Month USD LIBOR + 0.10%, Rate Floor: 0.10%) due 10/25/36 <sup>7</sup>	16,562,074	\$ 7,124,930
			Long Beach Mortgage Loan Trust		
			2006-7, 2.38% (1 Month USD LIBOR + 0.16%, Rate Floor: 0.16%) due 08/25/36 <sup>7</sup>	24,935,108	13,670,464
			2006-6, 2.47% (1 Month USD LIBOR + 0.25%, Rate Floor: 0.25%) due 07/25/36 <sup>7</sup>	17,529,458	9,039,112
			2006-8, 2.38% (1 Month USD LIBOR + 0.16%, Rate Floor: 0.16%) due 09/25/36 <sup>7</sup>	20,495,986	8,446,216
			2006-4, 2.38% (1 Month USD LIBOR + 0.16%, Rate Floor: 0.16%) due 05/25/36 <sup>7</sup>	12,828,922	6,109,893
			2006-7, 2.34% (1 Month USD LIBOR + 0.12%, Rate Floor: 0.12%) due 08/25/36 <sup>7</sup>	8,258,729	4,507,574
			2006-1, 2.41% (1 Month USD LIBOR + 0.19%, Rate Floor: 0.19%) due 02/25/36 <sup>7</sup>	5,187,445	4,340,752
			2006-6, 2.37% (1 Month USD LIBOR + 0.15%, Rate Floor: 0.15%) due 07/25/36 <sup>7</sup>	5,458,461	2,788,319

MACRO OPPORTUNITIES FUND

	FACE AMOUNT	VALUE		FACE AMOUNT	VALUE
2006-8, 2.31% (1 Month USD LIBOR + 0.09%, Rate Floor: 0.09%) due 09/25/36 <sup>7</sup>	5,554,027	\$ 2,273,305			
2006-6, 2.32% (1 Month USD LIBOR + 0.10%, Rate Floor: 0.10%) due 07/25/36 <sup>7</sup>	3,159,788	1,604,444			
FirstKey Master Funding 2017-R1, 2.32% (1 Month USD LIBOR + 0.22%, Rate Floor: 0.22%) due 11/03/41 <sup>6,7</sup>	43,750,000	42,220,352			
GSAMP Trust 2007-NC1, 2.35% (1 Month USD LIBOR + 0.13%, Rate Floor: 0.13%) due 12/25/46 <sup>7</sup>	39,133,682	26,648,703			
2002-HE2, 3.21% (1 Month USD LIBOR + 1.04%, Rate Floor: 0.52%) due 10/20/32 <sup>6,7</sup>	15,475,314	15,569,919			
Morgan Stanley ABS Capital I Incorporated Trust 2006-HE8, 2.44% (1 Month USD LIBOR + 0.22%, Rate Floor: 0.22%) due 10/25/36 <sup>7</sup>	26,204,921	16,564,717			
2007-HE1, 2.45% (1 Month USD LIBOR + 0.23%, Rate Floor: 0.23%) due 11/25/36 <sup>7</sup>	16,596,977	11,570,470			
2007-HE6, 2.47% (1 Month USD LIBOR + 0.25%, Rate Floor: 0.25%) due 05/25/37 <sup>7</sup>	10,108,602	9,364,584			
			2006-HE6, 2.32% (1 Month USD LIBOR + 0.10%, Rate Floor: 0.10%) due 09/25/36 <sup>7</sup>	5,345,215	\$ 2,677,742
			2007-HE6, 2.36% (1 Month USD LIBOR + 0.14%, Rate Floor: 0.14%) due 05/25/37 <sup>7</sup>	2,117,094	1,942,581
			Structured Asset Securities Corporation Mortgage Loan Trust 2008-BC4, 2.85% (1 Month USD LIBOR + 0.63%, Rate Floor: 0.63%) due 11/25/37 <sup>7</sup>	41,516,748	40,817,469
			WaMu Asset-Backed Certificates WaMu Series 2007-HE2, 2.58% (1 Month USD LIBOR + 0.36%, Rate Floor: 0.36%) due 04/25/37 <sup>7</sup>	31,375,703	17,020,713
			2007-HE2, 2.41% (1 Month USD LIBOR + 0.19%, Rate Floor: 0.19%) due 04/25/37 <sup>7</sup>	23,908,008	12,781,434
			2007-HE4, 2.39% (1 Month USD LIBOR + 0.17%, Rate Floor: 0.17%) due 07/25/47 <sup>7</sup>	9,733,377	7,712,743
			2007-HE4, 2.47% (1 Month USD LIBOR + 0.25%, Rate Floor: 0.25%) due 07/25/47 <sup>7</sup>	3,010,307	2,181,022

MACRO OPPORTUNITIES FUND

	FACE AMOUNT	VALUE		FACE AMOUNT	VALUE
ACE Securities Corporation Home Equity Loan Trust Series					
2006-HE4, 2.36% (1 Month USD LIBOR + 0.14%, Rate Floor: 0.14%) due 10/25/36 <sup>7</sup>	22,729,077	\$ 15,185,453	2007-B, 2.54% (1 Month USD LIBOR + 0.32%, Rate Floor: 0.32%) due 04/25/37 <sup>7</sup>	14,176,000	\$ 13,776,167
2007-HE1, 2.37% (1 Month USD LIBOR + 0.15%, Rate Floor: 0.15%) due 01/25/37 <sup>7</sup>	20,080,160	13,613,672	GCAT LLC 2018-1, 3.84% due 06/25/48 <sup>6,9</sup>	24,736,780	24,650,973
2007-ASP1, 2.60% (1 Month USD LIBOR + 0.38%, Rate Floor: 0.38%) due 03/25/37 <sup>7</sup>	14,655,152	9,087,040	Alternative Loan Trust 2007-OA6, 2.36% (1 Month USD LIBOR + 0.14%, Rate Floor: 0.14%) due 06/25/37 <sup>7</sup>	24,135,333	23,518,258
Legacy Mortgage Asset Trust 2018-CS3, 4.00% due 06/25/58 <sup>6,9</sup>	35,607,679	35,419,404	IXIS Real Estate Capital Trust 2007-HE1, 2.38% (1 Month USD LIBOR + 0.16%, Rate Floor: 0.16%) due 05/25/37 <sup>7</sup>	27,412,826	9,708,176
Nomura Resecuritization Trust 3.13% due 09/26/58	30,635,000	30,433,958	2007-HE1, 2.45% (1 Month USD LIBOR + 0.23%, Rate Floor: 0.23%) due 05/25/37 <sup>7</sup>	19,421,602	6,918,252
2015-4R, 4.55% (1 Month USD LIBOR + 0.43%, Rate Floor: 0.43%) due 03/26/36 <sup>6,7</sup>	4,644,748	4,476,079	2007-HE1, 2.28% (1 Month USD LIBOR + 0.06%, Rate Floor: 0.06%) due 05/25/37 <sup>7</sup>	17,277,558	6,063,426
IndyMac INDX Mortgage Loan Trust 2006-AR6, 2.77% (1 Year CMT Rate + 0.92%, Rate Floor: 0.92%) due 06/25/46 <sup>7</sup>	34,768,491	33,036,478	Countrywide Asset-Backed Certificates 2007-8, 2.41% (1 Month USD LIBOR + 0.19%, Rate Floor: 0.19%) due 11/25/37 <sup>7</sup>	23,782,677	22,466,493
Nationstar Home Equity Loan Trust 2007-C, 2.39% (1 Month USD LIBOR + 0.18%, Rate Floor: 0.18%) due 06/25/37 <sup>7</sup>	18,079,719	17,451,194	Impac Secured Assets Trust 2006-3, 2.42% (1 Month USD LIBOR + 0.20%, Rate Floor: 0.20%) due 11/25/36 <sup>7</sup>	24,168,994	22,436,892

MACRO OPPORTUNITIES FUND

	FACE AMOUNT	VALUE		FACE AMOUNT	VALUE
Morgan Stanley IXIS Real Estate Capital Trust			HSI Asset Securitization Corporation Trust		
2006-2, 2.37% (1 Month USD LIBOR + 0.15%, Rate Floor: 0.15%) due 11/25/36 <sup>7</sup>	20,887,468	\$ 10,575,549	2007-HE1, 2.41% (1 Month USD LIBOR + 0.19%, Rate Floor: 0.19%) due 01/25/37 <sup>7</sup>	8,784,289	\$ 7,083,806
2006-2, 2.44% (1 Month USD LIBOR + 0.22%, Rate Floor: 0.22%) due 11/25/36 <sup>7</sup>	11,535,539	5,873,347	2005-OPT1, 2.85% (1 Month USD LIBOR + 0.63%, Rate Floor: 0.42%) due 11/25/35 <sup>7</sup>	5,681,122	5,668,582
Master Asset Backed Securities Trust			First NLC Trust		
2006-WMC3, 2.38% (1 Month USD LIBOR + 0.16%, Rate Floor: 0.16%) due 08/25/36 <sup>7</sup>	12,885,204	6,692,893	2007-1, 2.50% (1 Month USD LIBOR + 0.28%, Rate Floor: 0.28%) due 08/25/37 <sup>6,7</sup>	9,013,110	5,606,972
2006-HE3, 2.32% (1 Month USD LIBOR + 0.10%, Rate Floor: 0.10%) due 08/25/36 <sup>7</sup>	11,414,917	5,133,031	2007-1, 2.29% (1 Month USD LIBOR + 0.07%, Rate Floor: 0.07%) due 08/25/37 <sup>6,7</sup>	6,834,930	4,166,835
2006-HE3, 2.37% (1 Month USD LIBOR + 0.15%, Rate Floor: 0.15%) due 08/25/36 <sup>7</sup>	9,597,219	4,347,448	WaMu Asset-Backed Certificates WaMu Series Trust		
Home Equity Loan Trust			2007-HE1, 2.45% (1 Month USD LIBOR + 0.23%, Rate Floor: 0.23%) due 01/25/37 <sup>7</sup>	10,431,647	6,707,085
2007-FRE1, 2.41% (1 Month USD LIBOR + 0.19%, Rate Floor: 0.19%) due 04/25/37 <sup>7</sup>	16,240,568	15,230,330	2007-HE4, 2.39% (1 Month USD LIBOR + 0.17%, Rate Floor: 0.17%) due 07/25/47 <sup>7</sup>	4,216,116	3,033,127
Citigroup Mortgage Loan Trust, Inc.			Banc of America Funding Trust		
2007-AMC3, 2.47% (1 Month USD LIBOR + 0.25%, Rate Floor: 0.25%) due 03/25/37 <sup>7</sup>	16,580,468	14,246,473	2015-R2, 2.48% (1 Month USD LIBOR + 0.26%, Rate Floor: 0.26%) due 04/29/37 <sup>6,7</sup>	10,000,000	9,723,848

MACRO OPPORTUNITIES FUND

	FACE AMOUNT	VALUE		FACE AMOUNT	VALUE
Merrill Lynch			Morgan Stanley		
Alternative Note			Mortgage Loan Trust		
Asset Trust Series			2006-9AR, 2.37%		
2007-OAR3, 2.26%			(1 Month USD		
(1 Month USD			LIBOR + 0.15%,		
LIBOR + 0.19%,			Rate Floor: 0.15%)		
Rate Floor: 0.19%)			due 08/25/36 <sup>7</sup>	11,838,466	\$ 5,886,393
due 07/25/47 <sup>7</sup>	9,744,856	\$ 9,011,505	Bayview Opportunity		
Luminent Mortgage			Master Fund IVa Trust		
Trust			2018-RN3, 3.67%		
2006-2, 2.42% (1			due 03/28/33 <sup>6</sup>	5,876,647	5,858,884
Month USD LIBOR			American Home		
+ 0.20%, Rate			Mortgage		
Floor: 0.20%)			Investment Trust		
due 02/25/46 <sup>7</sup>	9,264,405	8,590,789	2006-1, 2.62% (1		
CitiMortgage Alternative			Month USD LIBOR		
Loan Trust Series			+ 0.40%, Rate		
2007-A7, 2.62%			Floor: 0.20%)		
(1 Month USD			due 03/25/46 <sup>7</sup>	4,758,722	4,629,284
LIBOR + 0.40%,			Stanwich Mortgage		
Rate Cap/Floor:			Loan Co.		
7.50%/0.40%)			2016-NPA1, 3.84%		
due 07/25/37 <sup>7</sup>	9,634,070	8,162,035	(WAC) due		
Washington Mutual			10/16/46 <sup>6,7</sup>	3,387,405	3,383,365
Mortgage Pass-			Alliance Bancorp Trust		
Through Certificates			2007-OA1, 2.46%		
WMALT Series Trust			(1 Month USD		
2006-AR9, 2.69%			LIBOR + 0.24%,		
(1 Year CMT Rate			Rate Floor: 0.24%)		
+ 0.84%, Rate			due 07/25/37 <sup>7</sup>	3,673,692	3,294,968
Floor: 0.84%)			Wachovia Asset		
due 11/25/46 <sup>7</sup>	7,807,927	6,922,696	Securitization		
CWABS Asset-Backed			Issuance II LLC Trust		
Certificates Trust			2007-HE1, 2.36%		
2006-11, 2.48% (1			(1 Month USD		
Month USD LIBOR			LIBOR + 0.14%,		
+ 0.26%, Rate			Rate Floor: 0.14%)		
Floor: 0.26%)			due 07/25/37 <sup>6,7</sup>	1,721,503	1,666,572
due 09/25/46 <sup>7</sup>	6,400,000	5,988,239	Morgan Stanley		
			Re-REMIC Trust		
			2010-R5, 3.66%		
			due 06/26/36 <sup>6</sup>	1,432,865	1,259,443



**MACRO OPPORTUNITIES FUND**

	FACE AMOUNT	VALUE		FACE AMOUNT	VALUE
First Franklin Mortgage Loan Trust 2006-FF1, 2.66% (1 Month USD LIBOR + 0.44%, Rate Floor: 0.44%) due 01/25/36 <sup>7</sup>	1,225,000	\$ 1,212,642			
Asset Backed Securities Corporation Home Equity Loan Trust 2006-HE5, 2.36% (1 Month USD LIBOR + 0.14%, Rate Floor: 0.14%) due 07/25/36 <sup>7</sup>	907,149	888,168			
Bayview Opportunity Master Fund IIIa Trust 2017-RN7, 3.10% due 09/28/32 <sup>6,9</sup>	535,455	<u>532,351</u>			
<b>Total Residential Mortgage Backed Securities</b>		<u>1,443,793,803</u>			
<b>COMMERCIAL MORTGAGE BACKED SECURITIES - 1.0%</b>					
GAHR Commercial Mortgage Trust 2015-NRF, 3.49% (WAC) due 12/15/34 <sup>6,7</sup>	53,752,227	52,795,338			
GS Mortgage Securities Corporation Trust 2017-STAY, 4.31% (1 Month USD LIBOR + 2.15%, Rate Floor: 2.15%) due 07/15/32 <sup>6,7</sup>	16,531,000	16,476,811			
GS Mortgage Securities Trust 2014-GSFL, 5.58% (1 Month USD LIBOR + 3.90%, Rate Floor: 3.90%) due 07/15/31 <sup>6,7</sup>	6,038,536	6,073,824			
			GE Business Loan Trust 2007-1A, 2.61% (1 Month USD LIBOR + 0.45%, Rate Floor: 0.45%) due 04/16/35 <sup>6,7</sup>	1,827,315	\$ 1,761,521
			2007-1A, 2.33% (1 Month USD LIBOR + 0.17%, Rate Floor: 0.17%) due 04/15/35 <sup>6,7</sup>	1,353,566	<u>1,327,592</u>
			<b>Total Commercial Mortgage Backed Securities</b>		<u>78,435,086</u>
			<b>GOVERNMENT AGENCY - 0.9%</b>		
			Fannie Mae <sup>18</sup> 3.00% due 02/01/57	26,358,054	24,984,528
			2.99% due 02/01/28	19,400,000	18,503,152
			3.10% due 02/01/28	11,000,000	10,596,833
			3.11% due 02/01/28	5,900,000	5,684,066
			Freddie Mac Multifamily Structured Pass Through Certificates <sup>18</sup> 2018-K072, 3.50% (WAC) due 12/25/27 <sup>7</sup>	6,300,000	<u>6,210,490</u>
			<b>Total Government Agency</b>		<u>65,979,069</u>
			<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	9,292,249
			Capmark Military Housing Trust 2007-AET2, 6.06% due 10/10/52 <sup>6</sup>	5,758,565	<u>6,003,396</u>
			<b>Total Military Housing</b>		<u>15,295,645</u>
			<b>Total Collateralized Mortgage Obligations (Cost \$1,606,339,831)</b>		<u>1,603,503,603</u>

**MACRO OPPORTUNITIES FUND**

	FACE AMOUNT	VALUE		FACE AMOUNT	VALUE
<b>SENIOR FLOATING RATE INTERESTS<sup>††,7</sup> - 11.1%</b>					
<b>TECHNOLOGY - 2.9%</b>					
Misys Ltd.			Nimbus Acquisitions		
5.89% (3 Month USD			Bidco Ltd.		
LIBOR + 3.50%,			8.25% (3 Month GBP		
Rate Floor: 1.00%)			LIBOR + 6.25%,		
due 06/13/24	34,371,718	\$ 34,382,030	Rate Floor: 1.00%)		
			(in-kind rate		
			was 1.00%) due		
			07/15/21 <sup>†††,1,11</sup>	GBP 5,068,832	\$ 6,554,949
Epicor Software			8.57% (3 Month USD		
5.50% (1 Month USD			LIBOR + 6.25%,		
LIBOR + 3.25%,			Rate Floor: 1.00%)		
Rate Floor: 1.00%)			due 07/15/21	1,840,000	1,794,000
due 06/01/22	23,904,652	23,999,314			
			Lytix, Inc.		
EIG Investors Corp.			8.99% (1 Month USD		
6.06% (3 Month USD			LIBOR + 6.75%,		
LIBOR + 3.75%,			Rate Floor: 1.00%)		
Rate Floor: 1.00%)			due 08/31/23 <sup>†††,1</sup>	7,922,369	7,761,642
due 02/09/23	17,424,494	17,548,905			
			Optiv, Inc.		
TIBCO Software, Inc.			5.50% (1 Month USD		
5.75% (1 Month USD			LIBOR + 3.25%,		
LIBOR + 3.50%,			Rate Floor: 1.00%)		
Rate Floor: 1.00%)			due 02/01/24	7,707,576	7,488,373
due 12/04/20	11,793,546	11,835,296			
			LANDesk Group, Inc.		
Datix Bidco Ltd.			6.33% (1 Month USD		
6.73% (3 Month USD			LIBOR + 4.25%,		
LIBOR + 4.50%,			Rate Floor: 1.00%)		
Rate Floor: 0.00%)			due 01/20/24	6,384,129	6,429,329
due 09/24/25	6,556,505	6,490,940			
			AVSC Holding Corp.		
7.02% (6 Month USD			5.57% ((3 Month USD		
LIBOR + 4.50%,			LIBOR + 3.25%)		
Rate Floor: 0.00%)			and (2 Month USD		
due 04/28/25 <sup>†††,1</sup>	2,556,000	2,532,069	LIBOR + 3.25%),		
			Rate Floor: 1.00%)		
9.98% (3 Month USD			due 03/03/25	5,952,170	5,907,529
LIBOR + 7.75%,					
Rate Floor: 0.00%)			Bullhorn, Inc.		
due 09/24/26	461,709	457,092	9.07% (3 Month USD		
			LIBOR + 6.75%,		
Planview, Inc.			Rate Floor: 1.00%)		
7.49% (1 Month USD			due 11/21/22 <sup>†††,1</sup>	5,395,141	5,367,326
LIBOR + 5.25%,					
Rate Floor: 1.00%)			9.09% (3 Month USD		
due 01/27/23 <sup>†††,1</sup>	8,819,366	8,819,367	LIBOR + 6.75%,		
			Rate Floor: 1.00%)		
			due 11/21/22 <sup>†††,1</sup>	139,279	124,842

MACRO OPPORTUNITIES FUND

	FACE AMOUNT	VALUE		FACE AMOUNT	VALUE
Cvent, Inc. 5.99% (1 Month USD LIBOR + 3.75%, Rate Floor: 1.00%) due 11/29/24	4,975,000	\$ 4,968,781	Advanced Computer Software 6.88% (1 Month USD LIBOR + 4.75%, Rate Floor: 0.00%) due 05/31/24	3,374,703	\$ 3,391,576
Peak 10 Holding Corp. 5.89% (3 Month USD LIBOR + 3.50%, Rate Floor: 0.00%) due 08/01/24	4,950,995	4,893,217	Internet Brands, Inc. 5.92% (1 Month USD LIBOR + 3.75%, Rate Floor: 0.00%) due 09/13/24	3,352,920	3,373,876
Masergy Holdings, Inc. 5.64% (3 Month USD LIBOR + 3.25%, Rate Floor: 1.00%) due 12/15/23	4,751,474	4,745,534	OEConnection LLC 6.25% ((Commercial Prime Lending Rate + 3.00%) and (1 Month USD LIBOR + 4.00%), Rate Floor: 1.00%) due 11/22/24	3,327,090	3,335,408
Kronos, Inc. 5.34% (3 Month USD LIBOR + 3.00%, Rate Floor: 0.00%) due 11/01/23	4,432,809	4,453,333	24-7 Intouch, Inc. 6.46% (1 Month USD LIBOR + 4.25%, Rate Floor: 0.00%) due 08/20/25	3,200,000	3,120,000
Camelia Bidco Banc Civica 5.55% (3 Month GBP LIBOR + 4.75%, Rate Floor: 0.00%) due 10/14/24	GBP 3,000,000	3,919,690	Ministry Brands LLC 6.24% (1 Month USD LIBOR + 4.00%, Rate Floor: 1.00%) due 12/02/22	2,537,060	2,524,375
CPI Acquisition, Inc. 6.84% (3 Month USD LIBOR + 4.50%, Rate Floor: 2.00%) due 08/17/22	5,602,372	3,710,003	6.33% (1 Month USD LIBOR + 4.00%, Rate Floor: 1.00%) due 12/02/22	57,151	56,865
Greenway Health LLC 6.14% (3 Month USD LIBOR + 3.75%, Rate Floor: 1.00%) due 02/16/24	3,581,864	3,572,909	Ping Identity Corp. 5.99% (1 Month USD LIBOR + 3.75%, Rate Floor: 1.00%) due 01/24/25	2,094,750	2,097,369
Jaggaer 6.24% (3 Month USD LIBOR + 4.00%, Rate Floor: 1.00%) due 12/28/24	3,532,250	3,523,419	Flexera Software LLC 5.50% (1 Month USD LIBOR + 3.25%, Rate Floor: 1.00%) due 02/26/25	2,091,625	2,095,976

**MACRO OPPORTUNITIES FUND**

	FACE AMOUNT	VALUE		FACE AMOUNT	VALUE
Refinitiv (Financial & Risk Us Holdings, Inc.) 3.75% (3 Month USD LIBOR + 3.75%, Rate Floor: 0.00%) due 09/18/25 <sup>10</sup>	2,100,000	\$ 2,094,456			
Park Place Technologies LLC 6.24% (1 Month USD LIBOR + 4.00%) due 03/29/25	1,795,500	1,793,256			
Brave Parent Holdings, Inc. 6.39% (3 Month USD LIBOR + 4.00%, Rate Floor: 0.00%) due 04/18/25	1,536,150	1,536,150			
Project Accelerate Parent, LLC 6.37% (1 Month USD LIBOR + 4.25%, Rate Floor: 1.00%) due 01/02/25	1,492,500	1,498,097			
MRI Software LLC 7.89% (3 Month USD LIBOR + 5.50%, Rate Floor: 1.00%) due 06/30/23	1,331,282	1,317,968			
7.65% (1 Month USD LIBOR + 5.50%) due 06/30/23	62,031	61,411			
7.67% (1 Month USD LIBOR + 5.50%) due 06/30/23 <sup>†††1</sup>	13,000	12,022			
Cogital Group 4.50% (3 Month EURIBOR + 4.50%, Rate Floor: 0.00%) due 11/25/23 <sup>†††10</sup>	EUR 1,000,000	1,149,559			
Aspect Software, Inc. 12.81% (3 Month USD LIBOR + 10.50%, Rate Floor: 1.00%) due 05/25/20 <sup>2</sup>	1,032,379	860,746			
			VT Topco, Inc. 6.09% (3 Month USD LIBOR + 3.75%, Rate Floor: 0.00%) due 08/15/25	800,000	\$ 804,000
			6.14% (3 Month USD LIBOR + 3.75%, Rate Floor: 0.00%) due 08/15/25	37,333	37,520
			Solera LLC 6.74% (1 Month USD LIBOR + 4.50%, Rate Floor: 0.00%) due 03/03/21 <sup>†††1</sup>	540,000	503,104
			<b>Total Technology</b>		<u>212,943,623</u>
			<b>CONSUMER, NON-CYCLICAL - 2.0%</b>		
			Diamond (BC) B.V. 5.24% (1 Month USD LIBOR + 3.00%, Rate Floor: 0.00%) due 09/06/24	10,374,643	10,167,150
			Endo Luxembourg Finance Co. 6.50% (3 Month USD LIBOR + 4.25%, Rate Floor: 0.75%) due 04/29/24	9,577,537	9,635,385
			IHC Holding Corp. 9.14% (3 Month USD LIBOR + 6.75%, Rate Floor: 1.00%) due 04/30/21 <sup>†††1</sup>	6,952,348	6,907,368
			9.09% (3 Month USD LIBOR + 6.75%, Rate Floor: 1.00%) due 04/30/21 <sup>†††1</sup>	1,357,981	1,349,196
			Davis Vision 5.24% (1 Month USD LIBOR + 3.00%, Rate Floor: 1.00%) due 12/02/24	7,570,180	7,539,445

MACRO OPPORTUNITIES FUND

	FACE AMOUNT	VALUE		FACE AMOUNT	VALUE
Affordable Care Holdings Corp. 7.04% (2 Month USD LIBOR + 4.75%, Rate Floor: 1.00%) due 10/24/22	7,050,625	\$ 7,068,251			
Hanger, Inc. 5.74% (1 Month USD LIBOR + 3.50%, Rate Floor: 0.00%) due 03/06/25	6,965,000	6,938,881			
Lineage Logistics LLC 5.24% (1 Month USD LIBOR + 3.00%, Rate Floor: 1.00%) due 02/27/25	6,865,500	6,851,220			
Al Aqua Zip Bidco Pty Ltd. 5.49% (1 Month USD LIBOR + 3.25%, Rate Floor: 1.00%) due 12/13/23	6,297,618	6,302,263			
Sigma Holding BV (Flora Food) 5.32% (1 Month USD LIBOR + 3.00%, Rate Floor: 0.00%) due 07/02/25	3,300,000	3,298,812			
	4.72% (1 Month GBP LIBOR + 4.00%, Rate Floor: 0.00%) due 07/02/25	GBP 2,100,000	2,715,730		
Authentic Brands 5.74% (1 Month USD LIBOR + 3.50%, Rate Floor: 1.00%) due 09/27/24	5,955,564	5,971,942			
Immucor, Inc. 7.39% (3 Month USD LIBOR + 5.00%, Rate Floor: 1.00%) due 06/15/21	5,480,625	5,566,287			
			ScribeAmerica Intermediate Holdco LLC (Healthchannels) 6.60% (1 Month USD LIBOR + 4.50%, Rate Floor: 0.00%) due 04/03/25	5,223,750	\$ 5,191,102
			One Call Medical, Inc. 7.38% (1 Month USD LIBOR + 5.25%, Rate Floor: 1.00%) due 11/27/22	4,715,790	4,467,032
			IVC Acquisition Midco Ltd. 5.22% (1 Month GBP LIBOR + 4.50%, Rate Floor: 0.00%) due 01/26/24	GBP 3,405,000	4,415,565
			Arctic Glacier Group Holdings, Inc. 5.74% (1 Month USD LIBOR + 3.50%, Rate Floor: 1.00%) due 03/20/24	4,384,738	4,397,541
			Grocery Outlet, Inc. 5.74% (1 Month USD LIBOR + 3.50%, Rate Floor: 1.00%) due 10/21/21	4,295,909	4,295,909
			DJO Finance LLC 5.54% ((1 Month USD LIBOR + 3.25%) and (3 Month USD LIBOR + 3.25%), Rate Floor: 1.00%) due 06/08/20	3,649,386	3,647,124
			Packaging Coordinators Midco, Inc. 6.39% (3 Month USD LIBOR + 4.00%, Rate Floor: 1.00%) due 06/30/23	3,553,000	3,559,680

MACRO OPPORTUNITIES FUND

	FACE AMOUNT	VALUE		FACE AMOUNT	VALUE
SHO Holding I Corp. 7.34% (3 Month USD LIBOR + 5.00%, Rate Floor: 1.00%) due 10/27/22	3,729,050	\$ 3,505,307			
NES Global Talent 7.84% (3 Month USD LIBOR + 5.50%, Rate Floor: 1.00%) due 05/11/23	3,142,125	3,142,125			
Smart & Final Stores LLC 5.74% (1 Month USD LIBOR + 3.50%, Rate Floor: 0.75%) due 11/15/22	3,200,000	3,134,016			
BCPE Eagle Buyer LLC 6.49% (1 Month USD LIBOR + 4.25%, Rate Floor: 1.00%) due 03/18/24	2,862,440	2,812,347			
Equian LLC 5.46% (1 Month USD LIBOR + 3.25%, Rate Floor: 1.00%) due 05/20/24	2,487,437	2,499,103			
Pelican Products, Inc. 5.60% (1 Month USD LIBOR + 3.50%, Rate Floor: 0.00%) due 05/01/25	2,493,750	2,497,914			
Avantor, Inc. 6.24% (1 Month USD LIBOR + 4.00%, Rate Floor: 1.00%) due 11/21/24	2,382,000	2,409,917			
Nellson Nutraceutical (US) 6.64% ((Commercial Prime Lending Rate + 3.25%) and (3 Month USD LIBOR + 4.25%), Rate Floor: 1.00%) due 12/23/21	2,417,026	2,404,941			
			CTI Foods Holding Co. LLC 6.10% (3 Month USD LIBOR + 3.50%, Rate Floor: 1.00%) due 06/29/20	2,225,000	\$ 1,821,719
			9.85% (3 Month USD LIBOR + 7.25%, Rate Floor: 1.00%) due 06/28/21	1,035,000	410,553
			Gem Acquisitions, Inc. (Genex) 5.38% (1 Month USD LIBOR + 3.25%, Rate Floor: 0.00%) due 03/08/25	2,188,985	2,186,927
			Chef's Warehouse Parent LLC 2.24% (1 Month USD LIBOR + 0.00%, Rate Floor: 1.00%) due 06/22/22	2,142,730	2,150,766
			CPI Holdco LLC 5.89% (3 Month USD LIBOR + 3.50%, Rate Floor: 1.00%) due 03/21/24	1,910,156	1,911,360
			Certara, Inc. 5.89% (3 Month USD LIBOR + 3.50%, Rate Floor: 0.00%) due 08/15/24	1,675,732	1,677,826
			Examworks Group, Inc. 5.49% (1 Month USD LIBOR + 3.25%, Rate Floor: 1.00%) due 07/27/23	1,617,497	1,628,819
			Give and Go Prepared Foods Corp. 6.64% (3 Month USD LIBOR + 4.25%, Rate Floor: 1.00%) due 07/29/23	1,688,446	1,512,848

**MACRO OPPORTUNITIES FUND**

	FACE AMOUNT	VALUE		FACE AMOUNT	VALUE
California Cryobank 6.39% (3 Month USD LIBOR + 4.00%, Rate Floor: 0.00%) due 08/06/25	1,100,000	\$ 1,104,125			
MDVIP LLC 6.42% (1 Month USD LIBOR + 4.25%, Rate Floor: 1.00%) due 11/14/24	992,500	993,741			
Nellson Nutraceutical (CAD) 6.64% (3 Month USD LIBOR + 4.25%, Rate Floor: 1.00%) due 12/23/21	991,094	986,139			
Executive Consultant Group 6.89% (3 Month USD LIBOR + 4.50%, Rate Floor: 1.00%) due 06/20/24 <sup>†††1</sup>	953,493	944,393			
Waterlogic Holdings Ltd. 3.75% (3 Month EURIBOR + 3.75%, Rate Floor: 0.00%) due 03/14/25 <sup>10</sup>	EUR 700,000	813,161			
Duran Group Holding GMBH 4.00% (3 Month EURIBOR + 4.00%, Rate Floor: 0.00%) due 03/29/24 <sup>10</sup>	EUR 439,412	484,720			
4.00% (3 Month EURIBOR + 4.00%, Rate Floor: 0.00%) due 12/20/24 <sup>10</sup>	EUR 150,000	165,467			
Sunshine Investments B.V. 5.56% (3 Month USD LIBOR + 3.25%, Rate Floor: 0.00%) due 01/29/25	200,000	199,500			
			Targus Group International, Inc. due 05/24/16 <sup>†††1,2,4</sup>	152,876	\$ —
			<b>Total Consumer, Non-cyclical</b>	<u>151,683,617</u>	
			<b>INDUSTRIAL - 1.8%</b>		
			DAE Aviation 5.99% (1 Month USD LIBOR + 3.75%, Rate Floor: 1.00%) due 07/07/22	14,335,064	14,400,002
			Springs Window Fashions 6.41% (1 Month USD LIBOR + 4.25%, Rate Floor: 0.00%) due 06/15/25	7,630,875	7,688,107
			10.66% (1 Month USD LIBOR + 8.50%, Rate Floor: 0.00%) due 06/15/26	5,500,000	5,307,500
			Tronair Parent, Inc. 7.56% ((12 Month USD LIBOR + 4.75%) and (3 Month USD LIBOR + 4.75%), Rate Floor: 1.00%) due 09/08/23	6,634,197	6,534,684
			KUEHG Corp. (KinderCare) 6.14% (3 Month USD LIBOR + 3.75%, Rate Floor: 1.00%) due 02/21/25	6,062,340	6,087,620
			CPG International LLC 6.25% (6 Month USD LIBOR + 3.75%, Rate Floor: 1.00%) due 05/05/24	5,929,855	5,970,652
			Pregis Holding I Corp. 5.89% (3 Month USD LIBOR + 3.50%, Rate Floor: 1.00%) due 05/20/21	6,023,871	5,963,632

**MACRO OPPORTUNITIES FUND**

	FACE AMOUNT	VALUE		FACE AMOUNT	VALUE
Arctic Long Carriers 6.74% (1 Month USD LIBOR + 4.50%, Rate Floor: 1.00%) due 05/18/23	5,332,500	\$ 5,345,831	Coveris Rigid 4.50% (6 Month EURIBOR + 4.50%, Rate Floor: 0.00%) due 07/17/25 <sup>10</sup>	EUR 3,175,000	\$ 3,603,765
Diversitech Holdings, Inc. 5.24% (1 Month USD LIBOR + 3.00%, Rate Floor: 1.00%) due 06/03/24	4,088,202	4,060,934	CHI Overhead Doors, Inc. 5.49% (1 Month USD LIBOR + 3.25%, Rate Floor: 1.00%) due 07/29/22	3,493,465	3,501,115
9.89% (3 Month USD LIBOR + 7.50%, Rate Floor: 1.00%) due 06/02/25	1,000,000	990,000	Resource Label Group LLC 6.84% (3 Month USD LIBOR + 4.50%, Rate Floor: 1.00%) due 05/26/23	1,967,879	1,928,521
PT Intermediate Holdings III LLC 6.39% (3 Month USD LIBOR + 4.00%, Rate Floor: 1.00%) due 12/09/24	3,995,181	3,992,704	10.84% (3 Month USD LIBOR + 8.50%, Rate Floor: 1.00%) due 11/26/23	1,500,000	1,488,750
10.39% (3 Month USD LIBOR + 8.00%, Rate Floor: 1.00%) due 12/08/25	400,000	402,000	Argo Merchants 6.14% (3 Month USD LIBOR + 3.75%, Rate Floor: 1.00%) due 12/06/24	2,978,125	2,993,016
Hillman Group, Inc. 5.74% (1 Month USD LIBOR + 3.50%, Rate Floor: 0.00%) due 05/31/25	2,394,000	2,365,870	Capstone Logistics 6.74% (1 Month USD LIBOR + 4.50%, Rate Floor: 1.00%) due 10/07/21	2,815,687	2,815,687
4.00% (3 Month USD LIBOR + 4.00%, Rate Floor: 0.00%) due 05/31/25 <sup>10</sup>	2,000,000	1,976,500	Vectra Co. 5.49% (1 Month USD LIBOR + 3.25%, Rate Floor: 0.00%) due 03/08/25	2,743,125	2,741,424
Titan Acquisition Ltd. (Husky) 5.24% (1 Month USD LIBOR + 3.00%, Rate Floor: 0.00%) due 03/28/25	4,328,250	4,201,779	Bioplan USA, Inc. 6.99% (1 Month USD LIBOR + 4.75%, Rate Floor: 1.00%) due 09/23/21	2,641,230	2,482,756
Hayward Industries, Inc. 5.74% (1 Month USD LIBOR + 3.50%, Rate Floor: 0.00%) due 08/05/24	3,910,500	3,932,008			



**MACRO OPPORTUNITIES FUND**

	FACE AMOUNT	VALUE		FACE AMOUNT	VALUE
Dimora Brands, Inc. 5.74% (1 Month USD LIBOR + 3.50%, Rate Floor: 1.00%) due 08/24/24	2,477,487	\$ 2,468,197	American Bath Group LLC 6.64% (3 Month USD LIBOR + 4.25%, Rate Floor: 1.00%) due 09/30/23	1,567,900	\$ 1,583,626
STS Operating, Inc. (SunSource) 6.49% (1 Month USD LIBOR + 4.25%, Rate Floor: 1.00%) due 12/11/24	2,393,970	2,387,985	National Technical Systems 8.36% (1 Month USD LIBOR + 6.25%, Rate Floor: 1.00%) due 06/12/21 <sup>†††1</sup>	1,561,367	1,522,333
CPM Holdings, Inc. 5.74% (1 Month USD LIBOR + 3.50%, Rate Floor: 1.00%) due 04/11/22	2,234,292	2,242,671	Flex Acquisition Company, Inc. 5.75% (3 Month USD LIBOR + 3.25%, Rate Floor: 0.00%) due 06/21/25	1,400,000	1,402,800
Fortis Solutions Group LLC 6.67% (1 Month USD LIBOR + 4.50%, Rate Floor: 1.00%) due 12/15/23 <sup>†††1</sup>	1,816,052	1,816,052	LTI Holdings, Inc. 5.74% (1 Month USD LIBOR + 3.50%, Rate Floor: 0.00%) due 09/06/25	1,300,000	1,304,875
6.65% (1 Month USD LIBOR + 4.50%, Rate Floor: 1.00%) due 12/15/23 <sup>†††1</sup>	248,064	248,064	Endries Acquisition Holdings, Inc. 6.90% (1 Month USD LIBOR + 4.75%, Rate Floor: 1.00%) due 06/01/23 <sup>†††1</sup>	1,237,500	1,227,859
Thermasys Corp. 6.33% (3 Month USD LIBOR + 4.00%, Rate Floor: 1.25%) due 05/03/19	2,108,750	1,983,554	Klockner Pentaplast of America, Inc. 4.75% (3 Month EURIBOR + 4.75%, Rate Floor: 0.00%) due 06/30/22 <sup>10</sup>	EUR 1,100,000	1,205,044
5.25% (1 Month USD LIBOR + 4.00%, Rate Floor: 1.25%) due 11/11/18 <sup>†††1</sup>	171,395	—	SLR Consulting Ltd. 6.50% (6 Month USD LIBOR + 4.00%, Rate Floor: 0.00%) due 05/23/25 <sup>†††1</sup>	1,190,970	1,159,864
Survitec 6.15% (6 Month GBP LIBOR + 5.25%) due 03/12/22	GBP 1,125,000	1,405,370			
4.75% (6 Month EURIBOR + 4.75%) due 03/12/22	EUR 300,000	338,120			

**MACRO OPPORTUNITIES FUND**

	FACE AMOUNT	VALUE		FACE AMOUNT	VALUE
Advanced Integration Technology LP 7.22% (3 Month USD LIBOR + 4.75%, Rate Floor: 1.00%) due 04/03/23	1,113,248	\$ 1,107,682			
Safety Bidco Ltd. 5.23% (1 Month GBP LIBOR + 4.50%, Rate Floor: 0.00%) due 10/25/24 <sup>†††1</sup>	GBP 850,000	1,098,117		93,810	\$ 94,513
Swissport Investments S.A. 4.75% (2 Month EURIBOR + 4.75%, Rate Floor: 0.00%) due 02/08/22 <sup>10</sup>	EUR 869,048	1,014,795	7.44% ((Commercial Prime Lending Rate + 2.75%), (1 Month USD LIBOR + 3.75%) and (3 Month USD LIBOR + 3.75%), Rate Floor: 1.00%) due 09/30/24		
Berlin Packaging LLC 5.16% ((1 Month USD LIBOR + 3.00%) and (3 Month USD LIBOR + 3.00%), Rate Floor: 0.00%) due 11/07/25	997,500	997,031	Transcendia Holdings, Inc. 5.74% (1 Month USD LIBOR + 3.50%, Rate Floor: 1.00%) due 05/30/24	645,125	639,209
Patriot Container Corp. (Wastequip) 5.71% (1 Month USD LIBOR + 3.50%, Rate Floor: 1.00%) due 03/20/25	895,500	899,422	EXC Holdings III Corp. 5.89% (3 Month USD LIBOR + 3.50%, Rate Floor: 1.00%) due 12/02/24	496,250	499,352
Recess Holdings, Inc. 6.06% ((3 Month USD LIBOR + 3.75%) and (1 Month USD LIBOR + 3.75%), Rate Floor: 1.00%) due 09/30/24	697,714	702,947	Tank Holdings Corp. 5.67% ((1 Month USD LIBOR + 3.50%, Rate Floor: 1.00%) and (3 Month USD LIBOR + 3.50%), Rate Floor: 1.00%) due 03/16/22	415,217	415,346
			Alion Science & Technology Corp. 6.74% (1 Month USD LIBOR + 4.50%, Rate Floor: 1.00%) due 08/19/21	275,000	276,204
			Wencor Group 5.74% ((1 Month USD LIBOR + 3.50%) and (3 Month USD LIBOR + 3.50%)) due 06/19/19	184,615	179,461
			<b>Total Industrial</b>	<u>130,995,350</u>	

**MACRO OPPORTUNITIES FUND**

	FACE AMOUNT	VALUE		FACE AMOUNT	VALUE
<b>CONSUMER, CYCLICAL - 1.8%</b>			<b>WESCO</b>		
Petco Animal Supplies, Inc.			5.50% (3 Month Canadian Bankers' Acceptance Rate + 4.50%, Rate Floor: 1.00%) due 06/14/24	CAD 4,000,000	\$ 3,081,927
5.59% (3 Month USD LIBOR + 3.25%, Rate Floor: 1.00%) due 01/26/23	15,088,430	\$ 12,208,502	6.64% (3 Month USD LIBOR + 4.25%, Rate Floor: 1.00%) due 06/14/24 <sup>†††-1</sup>	2,394,000	2,371,295
Mavis Tire Express Services Corp.			At Home Holding III Corp.		
5.42% (1 Month USD LIBOR + 3.25%, Rate Floor: 0.00%) due 03/20/25	11,464,967	11,421,973	5.84% (3 Month USD LIBOR + 3.50%, Rate Floor: 1.00%) due 06/03/22	5,137,500	5,163,188
Navistar Inc.			CD&R Firefly Bidco Ltd.		
5.64% (1 Month USD LIBOR + 3.50%, Rate Floor: 0.00%) due 11/06/24	8,258,500	8,299,793	5.25% (2 Month GBP LIBOR + 4.50%, Rate Floor: 0.00%) due 06/23/25	GBP 3,800,000	4,946,369
Accuride Corp.			Leslie's Poolmart, Inc.		
7.64% (3 Month USD LIBOR + 5.25%, Rate Floor: 1.00%) due 11/17/23	7,706,527	7,783,592	5.70% (2 Month USD LIBOR + 3.50%, Rate Floor: 0.00%) due 08/16/23	4,654,692	4,651,806
USIC Holding, Inc.			Acosta, Inc.		
5.49% (1 Month USD LIBOR + 3.25%, Rate Floor: 1.00%) due 12/08/23	6,709,141	6,745,504	5.49% ((1 Month USD LIBOR + 3.25%) and (3 Month USD LIBOR + 3.25%)) due 09/26/21	2,434,628	1,813,335
Stars Group (Amaya)			5.70% ((Commercial Prime Lending Rate + 2.25%) and (1 Month USD LIBOR + 3.25%)) due 09/26/19	2,266,667	1,682,524
5.89% (3 Month USD LIBOR + 3.50%, Rate Floor: 0.00%) due 07/10/25	6,384,000	6,440,179	5.40% (3 Month USD LIBOR + 3.25%) due 09/26/19	1,200,000	890,748
EG Finco Ltd.					
6.39% (3 Month USD LIBOR + 4.00%, Rate Floor: 0.00%) due 02/07/25	4,309,173	4,313,224			
5.55% (3 Month GBP LIBOR + 4.75%, Rate Floor: 0.00%) due 02/07/25	GBP 995,000	1,295,168			

MACRO OPPORTUNITIES FUND

	FACE AMOUNT	VALUE		FACE AMOUNT	VALUE
Learning Care Group (US), Inc. 5.43% (1 Month USD LIBOR + 3.25%, Rate Floor: 1.00%) due 03/13/25	4,179,000	\$ 4,185,519			
Alexander Mann 6.22% (3 Month GBP LIBOR + 5.50%, Rate Floor: 0.00%) due 08/11/25	GBP3,000,000	3,753,519	BBB Industries, LLC 6.60% (1 Month USD LIBOR + 4.50%, Rate Floor: 0.00%) due 08/01/25	3,150,000	\$ 3,153,937
Truck Hero, Inc. 5.96% (1 Month USD LIBOR + 3.75%, Rate Floor: 0.00%) due 04/22/24	3,731,108	3,739,279	IRB Holding Corp. 5.46% (2 Month USD LIBOR + 3.25%, Rate Floor: 1.00%) due 02/05/25	2,736,250	2,737,974
Galls LLC 8.49% (1 Month USD LIBOR + 6.25%, Rate Floor: 1.00%) due 01/31/25 <sup>†††1</sup>	3,378,319	3,343,880	Dealer Tire LLC 5.58% ((1 Month USD LIBOR + 3.25%) and (3 Month USD LIBOR + 3.25%), Rate Floor: 1.00%) due 12/22/21	2,056,627	1,976,933
8.68% (1 Month USD LIBOR + 6.25%) due 01/31/24 <sup>†††1</sup>	286,393	253,195	DG Investment Intermediate Holdings 2, Inc. 5.24% (1 Month USD LIBOR + 3.00%, Rate Floor: 0.75%) due 02/03/25	1,618,389	1,617,710
Checkers Drive-In Restaurants, Inc. 6.64% (3 Month USD LIBOR + 4.25%, Rate Floor: 1.00%) due 04/25/24	3,408,360	3,306,109	5.24% (1 Month USD LIBOR + 3.00%, Rate Floor: 0.75%) due 02/03/25	156,843	156,777
Blue Nile, Inc. 8.74% (1 Month USD LIBOR + 6.50%, Rate Floor: 1.00%) due 02/17/23	3,281,250	3,273,047	IBC Capital Ltd. 6.09% (3 Month USD LIBOR + 3.75%, Rate Floor: 0.00%) due 09/11/23	1,294,373	1,301,919
Belk, Inc. 6.88% (1 Month USD LIBOR + 4.75%, Rate Floor: 1.00%) due 12/12/22	3,690,648	3,224,261	Gopher Resource LLC 5.49% (1 Month USD LIBOR + 3.25%, Rate Floor: 1.00%) due 03/06/25	1,074,800	1,078,830
Lands' End, Inc. 5.49% (1 Month USD LIBOR + 3.25%, Rate Floor: 1.00%) due 04/02/21	3,233,073	3,158,712	Packers Sanitation Services, Inc. 5.38% (1 Month USD LIBOR + 3.25%) due 12/04/24	1,044,364	1,043,925

**MACRO OPPORTUNITIES FUND**

	FACE AMOUNT	VALUE
Restaurant		
Technologies, Inc. 3.25% (3 Month USD LIBOR + 3.25%, Rate Floor: 0.00%) due 09/21/25 <sup>10</sup>	1,000,000	\$ 1,006,250
Richmond UK Bidco Ltd. 4.97% (1 Month GBP LIBOR + 4.25%, Rate Floor: 0.00%) due 03/03/24	GBP 777,012	992,937
K & N Parent, Inc. 7.14% (3 Month USD LIBOR + 4.75%, Rate Floor: 1.00%) due 10/20/23	976,113	976,113
LegalZoom.com, Inc. 6.46% (1 Month USD LIBOR + 4.25%, Rate Floor: 1.00%) due 11/21/24	893,154	904,318
Safe Fleet Holdings LLC 5.11% (1 Month USD LIBOR + 3.00%, Rate Floor: 1.00%) due 02/03/25	736,300	728,480
SMG US Midco 2, Inc. 9.24% (1 Month USD LIBOR + 7.00%, Rate Floor: 0.00%) due 01/23/26	600,000	603,498
Convergent Technologies 5.24% (1 Month USD LIBOR + 3.00%, Rate Floor: 0.75%) due 02/01/25	209,475	209,387
Advantage Sales & Marketing LLC 5.11% (1 Month USD LIBOR + 3.00%) due 07/25/19	225,000	208,069
<b>Total Consumer, Cyclical</b>		<u>130,043,705</u>

**COMMUNICATIONS - 1.1%**

	FACE AMOUNT	VALUE
Cengage Learning Acquisitions, Inc. 6.42% (1 Month USD LIBOR + 4.25%, Rate Floor: 1.00%) due 06/07/23	29,195,052	\$ 27,187,892
Dominion Web Solutions LLC 8.74% (1 Month USD LIBOR + 6.50%, Rate Floor: 1.00%) due 06/15/24 <sup>†††1</sup>	10,955,431	10,800,319
Mcgraw-Hill Global Education Holdings LLC 6.24% (1 Month USD LIBOR + 4.00%, Rate Floor: 1.00%) due 05/04/22	9,899,853	9,598,700
Zephyr Bidco Ltd. 8.22% (1 Month GBP LIBOR + 7.50%, Rate Floor: 0.00%) due 07/23/26	GBP 4,650,417	5,964,968
Flight Bidco, Inc. 5.84% (3 Month USD LIBOR + 3.50%, Rate Floor: 0.00%) due 07/23/25	3,840,361	3,830,761
9.84% (3 Month USD LIBOR + 7.50%, Rate Floor: 0.00%) due 07/23/26	1,000,000	990,000
Market Track LLC 6.64% (3 Month USD LIBOR + 4.25%, Rate Floor: 1.00%) due 06/05/24	4,207,500	4,186,462
Neustar, Inc. 5.74% (1 Month USD LIBOR + 3.50%, Rate Floor: 0.00%) due 08/08/24	3,668,471	3,671,736

**MACRO OPPORTUNITIES FUND**

	FACE AMOUNT	VALUE		FACE AMOUNT	VALUE
Radiate HoldCo LLC 5.24% (1 Month USD LIBOR + 3.00%, Rate Floor: 0.75%) due 02/01/24	2,978,583	\$ 2,972,685	4.75% (3 Month EURIBOR + 4.75%, Rate Floor: 0.00%) due 07/25/24 <sup>†††,1,10</sup>	EUR 2,750,000	\$ 3,178,518
Proquest LLC 5.99% (1 Month USD LIBOR + 3.75%, Rate Floor: 1.00%) due 10/24/21	2,951,870	2,958,334	GrafTech Finance, Inc. 5.74% (1 Month USD LIBOR + 3.50%, Rate Floor: 1.00%) due 02/12/25	9,544,188	9,603,839
SFR Group S.A. 6.16% (1 Month USD LIBOR + 4.00%, Rate Floor: 0.00%) due 08/14/26	1,800,000	1,784,250	Dubois Chemicals, Inc. 5.49% (1 Month USD LIBOR + 3.25%, Rate Floor: 1.00%) due 03/15/24	3,007,733	3,000,213
Comet Bidco Ltd. 7.31% (3 Month USD LIBOR + 5.00%, Rate Floor: 1.00%) due 09/30/24	1,592,000	1,557,183	5.48% (1 Month USD LIBOR + 3.25%, Rate Floor: 1.00%) due 03/15/24	300,000	297,750
Imagine Print Solutions LLC 7.00% (1 Month USD LIBOR + 4.75%, Rate Floor: 1.00%) due 06/21/22	1,625,250	1,515,546	Hoffmaster Group, Inc. 6.24% (1 Month USD LIBOR + 4.00%, Rate Floor: 0.00%) due 11/21/23	3,044,977	3,067,815
Liberty Cablevision of Puerto Rico LLC 5.84% (3 Month USD LIBOR + 3.50%, Rate Floor: 1.00%) due 01/07/22	1,030,000	1,011,336	ICP Industrial, Inc. 6.24% (1 Month USD LIBOR + 4.00%, Rate Floor: 1.00%) due 11/03/23	2,276,881	2,265,496
Houghton Mifflin Co. 5.24% (1 Month USD LIBOR + 3.00%, Rate Floor: 1.00%) due 05/28/21	847,809	796,941	ASP Chromaflo Dutch I B.V. 5.47% (1 Month USD LIBOR + 3.50%, Rate Floor: 1.00%) due 11/20/23	1,778,355	1,789,470
<b>Total Communications</b>		<u>78,827,113</u>	Big River Steel LLC 7.39% (3 Month USD LIBOR + 5.00%, Rate Floor: 1.00%) due 08/23/23	1,683,000	1,706,141
<b>BASIC MATERIALS - 0.5%</b>					
A-Gas Ltd. 7.14% (3 Month USD LIBOR + 4.75%, Rate Floor: 0.00%) due 08/11/24 <sup>†††,1</sup>	6,587,833	6,477,443			

**MACRO OPPORTUNITIES FUND**

	FACE AMOUNT	VALUE		FACE AMOUNT	VALUE
ASP Chromaflo Intermediate Holdings, Inc. 5.74% (1 Month USD LIBOR + 3.50%, Rate Floor: 1.00%) due 11/20/23	1,367,630	\$ 1,376,177	Aretec Group, Inc. 4.25% (3 Month USD LIBOR + 4.25%, Rate Floor: 0.00%) due 08/13/25 <sup>10</sup>	3,900,000	\$ 3,929,250
PMHC II, Inc. (Prince) 6.15% ((3 Month USD LIBOR + 3.50%) and (6 Month USD LIBOR + 3.50%) and (12 Month USD LIBOR + 3.50%), Rate Floor: 1.00%) due 03/29/25	1,393,000	1,354,693	York Risk Services 5.99% (1 Month USD LIBOR + 3.75%, Rate Floor: 1.00%) due 10/01/21	2,979,129	2,879,209
Invictus MD Strategies Corp. 5.20% (2 Month USD LIBOR + 3.00%, Rate Floor: 0.00%) due 03/28/25	1,293,500	1,300,782	Hanjin International Corp. 4.83% (3 Month USD LIBOR + 2.50%, Rate Floor: 0.00%) due 10/19/20	2,600,000	2,596,750
Nexo Solutions LLC 5.60% (3 Month USD LIBOR + 3.25%) due 06/09/23	294,773	296,320	Advisor Group, Inc. 5.91% (1 Month USD LIBOR + 3.75%, Rate Floor: 0.00%) due 08/15/25	2,500,000	2,514,575
Azelis Finance S.A. 3.50% (1 Month EURIBOR + 3.50%, Rate Floor: 0.00%) due 12/16/22 <sup>10</sup>	EUR 248,120	288,830	Jane Street Group LLC 5.99% (1 Month USD LIBOR + 3.75%, Rate Floor: 1.00%) due 08/25/22	2,269,313	2,276,869
<b>Total Basic Materials</b>		<u>36,003,487</u>	Northstar Financial Services LLC 5.56% (1 Month USD LIBOR + 3.50%, Rate Floor: 0.75%) due 05/25/25	1,700,000	1,701,411
<b>FINANCIAL - 0.5%</b>			Institutional Shareholder Services 6.14% ((Commercial Prime Lending Rate + 2.75%) and (3 Month USD LIBOR + 3.75%), Rate Floor: 1.00%) due 10/16/24	729,667	730,579
National Financial Partners Corp. 5.24% (1 Month USD LIBOR + 3.00%, Rate Floor: 0.00%) due 01/08/24	9,782,509	9,772,727			
USI, Inc. 5.39% (3 Month USD LIBOR + 3.00%, Rate Floor: 0.00%) due 05/16/24	9,455,191	9,457,555			

**MACRO OPPORTUNITIES FUND**

	FACE AMOUNT	VALUE		FACE AMOUNT	VALUE
6.08% (3 Month USD LIBOR + 3.75%, Rate Floor: 1.00%) due 10/16/24	66,500	\$ 66,583			
<b>Total Financial</b>		<u>35,925,508</u>		836,950	\$ 828,581
<b>ENERGY - 0.3%</b>					
Permian Production Partners			6.79% (2 Month USD LIBOR + 4.50%, Rate Floor: 1.00%) due 01/28/20	836,950	\$ 828,581
8.17% (3 Month USD LIBOR + 6.00%, Rate Floor: 1.00%) due 05/18/24	12,195,625	12,073,669	Lotus Midstream, LLC		
			3.25% (3 Month USD LIBOR + 3.25%, Rate Floor: 0.00%) due 09/25/25 <sup>10</sup>	800,000	<u>802,000</u>
			<b>Total Energy</b>		<u>23,386,527</u>
YAK MAT (YAK ACCESS LLC)			<b>UTILITIES - 0.2%</b>		
12.15% (1 Month USD LIBOR + 10.00%, Rate Floor: 0.00%) due 07/10/26	3,400,000	3,230,000	MRP Generation Holding		
			9.39% (3 Month USD LIBOR + 7.00%, Rate Floor: 1.00%) due 10/18/22	3,430,000	3,327,100
Gavilan Resources LLC			Minerva Bidco Ltd.		
8.17% (1 Month USD LIBOR + 6.00%, Rate Floor: 1.00%) due 03/01/24	2,050,000	1,930,423	5.72% (1 Month GBP LIBOR + 5.00%, Rate Floor: 0.00%) due 07/28/25	GBP 2,200,000	2,852,935
Summit Midstream Partners, LP			Terraform AP Acquisition Holdings LLC		
8.24% (1 Month USD LIBOR + 6.00%, Rate Floor: 1.00%) due 05/13/22	1,745,333	1,768,250	6.64% (3 Month USD LIBOR + 4.25%, Rate Floor: 1.00%) due 06/27/22	2,231,877	2,237,457
Ultra Petroleum, Inc.			Invenergy Thermal Operating I, LLC		
5.17% (1 Month USD LIBOR + 3.00%, Rate Floor: 1.00%) due 04/12/24	1,561,000	1,403,604	5.81% (3 Month USD LIBOR + 3.50%, Rate Floor: 0.00%) due 08/28/25	2,000,000	2,017,500
Riverstone Utopia Member LLC			Panda Power		
6.42% (1 Month USD LIBOR + 4.25%, Rate Floor: 1.00%) due 10/17/24	1,350,000	1,350,000	8.89% (3 Month USD LIBOR + 6.50%, Rate Floor: 1.00%) due 08/21/20	2,192,892	2,017,460



**MACRO OPPORTUNITIES FUND**

	FACE AMOUNT	VALUE		FACE AMOUNT	VALUE
Bhi Investments LLC 6.99% ((Commercial Prime Lending Rate + 3.50%) and (3 Month USD LIBOR + 4.50%)), Rate Floor: 1.00%) due 08/28/24	1,551,041	\$ 1,535,531	American Equity Investment Life Holding Co. 5.00% due 06/15/27	28,388,000	\$ 27,512,247
Osmose Utility Services, Inc. 6.14% (3 Month USD LIBOR + 3.75%, Rate Floor: 1.00%) due 08/22/22	1,289,536	1,300,820	Atlas Mara Ltd. 8.00% due 12/31/20	14,400,000	12,960,000
Stonewall 7.89% (3 Month USD LIBOR + 5.50%, Rate Floor: 1.00%) due 11/13/21	365,977	<u>366,892</u>	Jefferies Finance LLC / JFIN Company- Issuer Corp. 7.25% due 08/15/24 <sup>6</sup>	7,000,000	6,790,000
<b>Total Utilities</b>		<u>15,655,695</u>	Customers Bank 6.13% due 06/26/29 <sup>8,12</sup>	4,500,000	4,585,419
<b>Total Senior Floating Rate Interests</b> (Cost \$822,814,305)		<u>815,464,625</u>	QBE Insurance Group Ltd. 7.50% due 11/24/43 <sup>6,12</sup>	3,800,000	4,151,500
<b>CORPORATE BONDS<sup>††</sup> - 4.7%</b>			Univest Corporation of Pennsylvania 5.10% due 03/30/25 <sup>12</sup>	2,500,000	2,489,814
<b>FINANCIAL - 2.4%</b>			Hospitality Properties Trust 5.25% due 02/15/26	1,567,000	1,580,675
Station Place Securitization Trust 3.21% (1 Month USD LIBOR + 1.00%, Rate Floor: 0.00%) due 03/24/19 <sup>6,7</sup>	51,000,000	51,000,000	Lincoln Finance Ltd. 7.38% due 04/15/21 <sup>6</sup>	1,275,000	1,316,539
3.46% (1 Month USD LIBOR + 1.25%, Rate Floor: 1.25%) due 11/24/18 <sup>6,7</sup>	32,000,000	31,999,986	LoanCore Capital Markets LLC / JLC Finance Corp. 6.88% due 06/01/20 <sup>6</sup>	1,000,000	<u>1,012,375</u>
2.91% (1 Month USD LIBOR + 0.70%, Rate Floor: 0.00%) due 06/24/19 <sup>6,7</sup>	30,500,000	30,500,000	<b>Total Financial</b>		<u>178,898,555</u>
2.77% (1 Month USD LIBOR + 0.70%, Rate Floor: 0.70%) due 09/24/19 <sup>7</sup>	3,000,000	3,000,000	<b>INDUSTRIAL - 0.8%</b>		
			Encore Capital Group, Inc. 5.63% due 08/11/24 <sup>†††</sup>	39,600,000	38,271,991
			Reynolds Group Issuer Incorporated / Reynolds Group Issuer LLC / Reynolds Group Issuer Lu 5.84% (3 Month USD LIBOR + 3.50%) due 07/15/21 <sup>6,7</sup>	8,535,000	8,652,356
			Yamana Gold, Inc. 4.76% due 03/23/22 <sup>†††</sup>	4,750,000	4,641,964
			4.78% due 06/10/23 <sup>†††</sup>	550,000	530,768

**MACRO OPPORTUNITIES FUND**

	FACE AMOUNT	VALUE
Cleaver-Brooks, Inc. 7.88% due 03/01/23 <sup>6</sup>	2,690,000	\$ 2,750,525
Princess Juliana International Airport Operating Company N.V. 5.50% due 12/20/27 <sup>8</sup>	1,524,833	1,347,495
Grinding Media Inc. / MC Grinding Media Canada Inc. 7.38% due 12/15/23 <sup>6</sup>	600,000	624,444
Summit Materials LLC / Summit Materials Finance Corp. 8.50% due 04/15/22	325,000	<u>345,313</u>
<b>Total Industrial</b>		<u>57,164,856</u>

**COMMUNICATIONS - 0.4%**

Cengage Learning, Inc. 9.50% due 06/15/24 <sup>6</sup>	11,960,000	10,300,550
MDC Partners, Inc. 6.50% due 05/01/24 <sup>6</sup>	9,940,000	8,796,900
McGraw-Hill Global Education Holdings LLC / McGraw-Hill Global Education Finance 7.88% due 05/15/24 <sup>6</sup>	7,815,000	7,004,194
Altice France S.A. 7.38% due 05/01/26 <sup>6</sup>	6,150,000	6,150,000
EIG Investors Corp. 10.88% due 02/01/24	1,750,000	<u>1,909,687</u>
<b>Total Communications</b>		<u>34,161,331</u>

**BASIC MATERIALS - 0.4%**

Yamana Gold, Inc. 4.95% due 07/15/24	14,734,000	14,524,777
4.63% due 12/15/27	3,200,000	3,010,982
BHP Billiton Finance USA Ltd. 6.75% due 10/19/75 <sup>6,12</sup>	7,190,000	7,882,038
Eldorado Gold Corp. 6.13% due 12/15/20 <sup>6</sup>	7,175,000	6,816,250

	FACE AMOUNT	VALUE
Mirabela Nickel Ltd. 9.50% due 06/24/19 <sup>4</sup>	1,885,418	\$ 641,042
<b>Total Basic Materials</b>		<u>32,875,089</u>

**CONSUMER, CYCLICAL - 0.4%**

Ferrellgas Limited Partnership / Ferrellgas Finance Corp. 6.75% due 01/15/22	8,863,500	7,733,404
6.50% due 05/01/21	4,790,000	4,287,050
6.75% due 06/15/23	4,361,000	3,641,435
Williams Scotsman International, Inc. 7.88% due 12/15/22 <sup>6</sup>	3,932,000	4,049,960
6.88% due 08/15/23 <sup>6</sup>	3,175,000	3,151,188
Carrols Restaurant Group, Inc. 8.00% due 05/01/22	4,699,000	4,900,117
American Tire Distributors, Inc. 10.25% due 03/01/22 <sup>4,6</sup>	2,950,000	<u>781,750</u>
<b>Total Consumer, Cyclical</b>		<u>28,544,904</u>

**CONSUMER, NON-CYCLICAL - 0.2%**

Oftutt AFB America First Community LLC 5.46% due 09/01/50 <sup>8</sup>	5,673,165	5,473,891
Endo Finance LLC / Endo Finco, Inc. 5.38% due 01/15/23 <sup>6</sup>	4,376,000	3,850,880
Great Lakes Dredge & Dock Corp. 8.00% due 05/15/22	3,617,000	3,716,467
Beverages & More, Inc. 11.50% due 06/15/22 <sup>6</sup>	2,525,000	2,020,000
Flexi-Van Leasing, Inc. 10.00% due 02/15/23 <sup>6</sup>	1,475,000	1,283,250
Midas Intermediate Holdco II LLC / Midas Intermediate Holdco II Finance, Inc. 7.88% due 10/01/22 <sup>6</sup>	200,000	<u>177,000</u>
<b>Total Consumer, Non-cyclical</b>		<u>16,521,488</u>

**MACRO OPPORTUNITIES FUND**

	FACE AMOUNT	VALUE
<b>ENERGY - 0.1%</b>		
Indigo Natural Resources LLC 6.88% due 02/15/26 <sup>6</sup>	2,000,000	\$ 1,935,000
Basic Energy Services, Inc. 10.75% due 10/15/23 <sup>6</sup>	1,500,000	1,530,000
American Midstream Partners Limited Partnership / American Midstream Finance Corp. 9.50% due 12/15/21 <sup>6</sup>	285,000	<u>285,000</u>
<b>Total Energy</b>		<u>3,750,000</u>
<b>TECHNOLOGY - 0.0%</b>		
TIBCO Software, Inc. 11.38% due 12/01/21 <sup>6</sup>	300,000	<u>320,250</u>
<b>Total Corporate Bonds</b> (Cost \$361,173,087)		<u>352,236,473</u>
<b>FOREIGN GOVERNMENT DEBT<sup>††</sup> - 3.6%</b>		
Government of Japan due 01/10/19 <sup>13</sup> JPY 10,214,600,000		89,934,690
due 02/12/19 <sup>13</sup> JPY 1,971,500,000		17,360,357
due 03/11/19 <sup>13</sup> JPY 145,200,000		1,278,712
State of Israel 0.50% due 10/31/18 ILS 242,650,000		67,103,738
6.00% due 02/28/19 ILS 37,250,000		10,861,080
Republic of Hungary due 10/17/18 <sup>13</sup> HUF 5,000,000,000		17,966,456
due 11/21/18 <sup>13</sup> HUF 3,100,000,000		11,137,320
5.50% due 12/20/18 HUF 1,580,000,000		5,743,560
due 02/27/19 <sup>13</sup> HUF 1,013,000,000		3,637,230
Czech Republic due 10/26/18 <sup>13</sup> CZK 575,000,000		25,922,002
due 10/05/18 <sup>13</sup> CZK 296,000,000		13,349,322
due 11/09/18 <sup>13</sup> CZK 66,000,000		<u>2,974,526</u>
<b>Total Foreign Government Debt</b> (Cost \$272,058,246)		<u>267,268,993</u>

	FACE AMOUNT	VALUE
<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	<u>\$ 4,448,080</u>
<b>Total Senior Fixed Rate Interests</b> (Cost \$4,595,539)		<u>4,448,080</u>
<b>COMMERCIAL PAPER<sup>††</sup> - 12.0%</b>		
Marriott International, Inc. 2.41% due 11/14/18 <sup>6,14</sup>	29,000,000	28,914,579
2.44% due 10/29/18 <sup>6,14</sup>	20,000,000	19,957,788
2.35% due 11/09/18 <sup>6,14</sup>	20,000,000	19,949,083
2.30% due 10/15/18 <sup>6,14</sup>	10,000,000	9,991,056
2.21% due 10/19/18 <sup>6,14</sup>	10,000,000	9,988,500
Mondelez International, Inc. 2.23% due 10/09/18 <sup>6,14</sup>	41,500,000	41,479,434
2.35% due 11/13/18 <sup>6,14</sup>	26,000,000	25,918,040
2.25% due 10/04/18 <sup>6,14</sup>	15,000,000	14,997,188
Nutrien Ltd. 2.45% due 11/07/18 <sup>6,14</sup>	25,000,000	24,937,049
2.42% due 10/02/18 <sup>6,14</sup>	21,000,000	20,993,693
2.57% due 11/14/18 <sup>6,14</sup>	20,000,000	19,937,178
2.38% due 10/26/18 <sup>6,14</sup>	10,000,000	9,983,472
Keurig Dr Pepper, Inc. 2.26% due 10/16/18 <sup>6,14</sup>	23,375,000	23,352,989
2.35% due 10/26/18 <sup>6,14</sup>	22,000,000	21,964,097
2.30% due 10/09/18 <sup>6,14</sup>	15,000,000	14,992,333
AutoZone, Inc. 2.33% due 10/17/18 <sup>6,14</sup>	25,000,000	24,974,111
2.25% due 10/11/18 <sup>6,14</sup>	20,000,000	19,987,500
2.21% due 10/09/18 <sup>6,14</sup>	10,000,000	9,995,089
Walgreens Boots Alliance, Inc. 2.30% due 10/12/18 <sup>14</sup>	25,000,000	24,982,431
2.33% due 10/09/18 <sup>14</sup>	15,000,000	14,992,233
2.50% due 11/01/18 <sup>14</sup>	14,200,000	14,167,089
Waste Management, Inc. 2.28% due 10/09/18 <sup>6,14</sup>	25,000,000	24,987,333
2.28% due 10/15/18 <sup>6,14</sup>	20,000,000	19,982,267

**MACRO OPPORTUNITIES FUND**

	FACE AMOUNT	VALUE		FACE AMOUNT	VALUE	
Rogers Communications, Inc.			<b>REPURCHASE AGREEMENTS<sup>††,15</sup> - 1.6%</b>			
2.14% due 10/05/18 <sup>6,14</sup>	28,500,000	\$ 28,492,907		BNP Paribas		
2.18% due 10/18/18 <sup>6,14</sup>	15,000,000	14,983,708		issued 07/27/18 at		
Ryder System, Inc.				2.54% due 11/01/18	50,900,000	\$ 50,900,000
2.37% due 10/29/18 <sup>14</sup>	24,000,000	23,955,760		Deutsche Bank		
2.24% due 10/02/18 <sup>14</sup>	15,000,000	14,999,067		issued 07/27/18 at		
VW Credit, Inc.				2.69% due 10/26/18	32,250,000	32,250,000
2.35% due 10/15/18 <sup>6,14</sup>	35,351,000	35,318,693		Barclays		
NBCUniversal				issued 09/26/18 at		
Enterprise, Inc.				2.52% (1 Month		
2.19% due 10/04/18 <sup>6,14</sup>	25,000,000	24,995,333		USD LIBOR +		
2.20% due 10/11/18 <sup>6,14</sup>	10,000,000	9,993,889		0.30%) open		
Anthem, Inc.				maturity <sup>7</sup>	10,000,000	10,000,000
2.30% due 10/01/18 <sup>6,14</sup>	30,000,000	30,000,000		issued 09/25/18 at		
Comcast Corp.			2.52% (1 Month			
2.40% due			USD LIBOR +			
10/23/18 <sup>6,14</sup>	30,000,000	29,956,000	0.30%) open			
McKesson Corp.			maturity <sup>7</sup>	6,199,583	6,199,583	
2.33% due 10/09/18 <sup>6,14</sup>	26,000,000	25,986,538	issued 07/30/18 at			
Thomson Reuters Corp.			2.52% (1 Month			
2.26% due 10/01/18 <sup>6,14</sup>	25,000,000	25,000,000	USD LIBOR +			
CBS Corp.			0.30%) open			
2.40% due			maturity <sup>7</sup>	1,178,451	1,178,451	
10/29/18 <sup>6,14</sup>	23,000,000	22,957,067	issued 08/17/18 at			
Amcor Finance			(0.75)% open			
(USA), Inc.			maturity <sup>19</sup>	740,625	740,625	
2.25% due 10/15/18 <sup>6,14</sup>	15,000,000	14,986,875	issued 12/21/17			
2.34% due 10/12/18 <sup>6,14</sup>	7,900,000	7,894,352	at 1.30% open			
Snap-On, Inc.			maturity <sup>19</sup>	595,625	595,625	
2.18% due 10/03/18 <sup>6,14</sup>	20,000,000	19,997,578	issued 06/18/18 at			
Diageo Capital plc			(2.00)% open			
2.15% due 10/12/18 <sup>6,14</sup>	20,000,000	19,986,433	maturity <sup>19</sup>	511,875	511,875	
HP, Inc.			issued 06/20/18 at			
2.58% due 10/23/18 <sup>6,14</sup>	20,000,000	19,969,624	(2.00)% open			
FedEx Corp.			maturity <sup>19</sup>	510,625	510,625	
2.40% due			issued 06/27/18 at			
10/26/18 <sup>6,14</sup>	20,000,000	19,966,667	(2.25)% open			
Relx, Inc.			maturity <sup>19</sup>	505,625	505,625	
2.26% due 10/09/18 <sup>6,14</sup>	19,000,000	18,990,458	issued 09/08/17			
Spire, Inc.			at 0.50% open			
2.37% due 10/12/18 <sup>6,14</sup>	11,536,000	<u>11,527,646</u>	maturity <sup>19</sup>	499,375	499,375	
<b>Total Commercial Paper</b>			issued 12/07/17			
(Cost \$881,400,519)		<u>881,383,127</u>	at 0.00% open	494,375	494,375	
			maturity <sup>19</sup>			

**MACRO OPPORTUNITIES FUND**

	FACE AMOUNT	VALUE		FACE AMOUNT	VALUE
issued 09/24/18 at 1.35% open maturity <sup>19</sup>	400,000	\$ 400,000	Citigroup Global Markets		
issued 04/02/18 at 1.30% open maturity <sup>19</sup>	346,875	346,875	issued 01/29/18 at 1.20% open maturity <sup>19</sup>	542,000	\$ 542,000
issued 09/10/18 at (2.50)% open maturity <sup>19</sup>	313,875	313,875	issued 01/08/18 at 1.37% open maturity <sup>19</sup>	527,000	527,000
issued 08/21/18 at (2.50)% open maturity <sup>19</sup>	311,625	311,625	issued 03/23/18 at 0.00% open maturity <sup>19</sup>	346,000	346,000
issued 08/16/18 at (2.50)% open maturity <sup>19</sup>	307,875	307,875	issued 06/29/18 at (0.25)% open maturity <sup>19</sup>	320,000	320,000
issued 04/13/18 at (8.75)% open maturity <sup>19</sup>	225,750	225,750	issued 02/15/18 at 1.35% open maturity <sup>19</sup>	313,000	313,000
issued 09/27/18 at 1.75% open maturity <sup>19</sup>	190,500	190,500	issued 05/15/18 at 1.30% open maturity <sup>19</sup>	283,000	283,000
issued 11/03/17 at (8.75)% open maturity <sup>19</sup>	170,500	170,500	issued 04/02/18 at 1.30% open maturity <sup>19</sup>	279,000	279,000
issued 10/26/17 at (8.75)% open maturity <sup>19</sup>	87,625	87,625	issued 04/10/18 at 1.30% open maturity <sup>19</sup>	279,000	279,000
issued 09/26/17 at (8.75)% open maturity <sup>19</sup>	47,000	47,000	issued 02/27/18 at (8.00)% open maturity <sup>19</sup>	269,000	269,000
Jefferies & Company, Inc.			issued 01/08/18 at 0.00% open maturity <sup>19</sup>	228,000	228,000
issued 09/17/18 at 5.16% due 10/09/18	3,741,000	3,741,000	issued 04/13/18 at 1.30% open maturity <sup>19</sup>	186,000	186,000
issued 09/20/18 at 2.75% due 10/04/18	1,455,000	1,455,000	issued 01/05/18 at 0.00% open maturity <sup>19</sup>	113,000	113,000
			<b>Total Repurchase Agreements</b>		
			(Cost \$115,668,784)		<u>115,668,784</u>

**MACRO OPPORTUNITIES FUND**

	CONTRACTS	VALUE
<b>LISTED OPTIONS PURCHASED<sup>†</sup> - 0.5%</b>		
Put options on:		
Eurodollar Futures		
Expiring December 2019 with strike price of \$97.63 (Notional Value \$4,256,028,400)	17,576	\$ 34,932,300
<b>Total Listed Options Purchased</b>		<u>34,932,300</u>
(Cost \$18,740,866)		<u>34,932,300</u>
<b>OTC OPTIONS PURCHASED<sup>††</sup> - 0.1%</b>		
Call options on:		
BofA Merrill Lynch S&P 500 Index		
Expiring January 2019 with strike price of \$3,000.00 (Notional Value \$538,794,902)	1,849	6,092,455
BofA Merrill Lynch SPDR S&P Oil & Gas Exploration & Production ETF		
Expiring January 2019 with strike price of \$45.00 (Notional Value \$139,783,410)	32,290	6,070,520
BofA Merrill Lynch iShares MSCI Emerging Markets ETF		
Expiring January 2019 with strike price of \$54.00 (Notional Value \$364,300,668)	84,879	<u>84,879</u>
<b>Total OTC Options Purchased</b>		<u>12,247,854</u>
(Cost \$20,978,067)		<u>12,247,854</u>
<b>Total Investments - 99.9%</b>		<u>\$7,363,984,864</u>
(Cost \$7,382,551,533)		<u>\$7,363,984,864</u>

	FACE AMOUNT <sup>~</sup>	VALUE
<b>CORPORATE BONDS SOLD SHORT<sup>††</sup> - (0.3)%</b>		
Herc Rentals, Inc.		
7.75% due 06/01/24 <sup>6</sup>	(200,000)	\$ (215,212)
Enova International, Inc.		
8.50% due 09/15/25 <sup>6</sup>	(400,000)	(398,000)
Monitronics International, Inc.		
9.13% due 04/01/20	(950,000)	(712,500)
INEOS Group Holdings S.A.		
5.63% due 08/01/24 <sup>6</sup>	(750,000)	(738,525)
TMS International Corp.		
7.25% due 08/15/25 <sup>6</sup>	(800,000)	(806,000)
AK Steel Corp.		
6.38% due 10/15/25	(1,000,000)	(951,250)
Park-Ohio Industries, Inc.		
6.63% due 04/15/27	(1,400,000)	(1,435,000)
Staples, Inc.		
8.50% due 09/15/25 <sup>6</sup>	(1,600,000)	(1,508,000)
Gogo Intermediate Holdings LLC/Gogo Finance Company, Inc.		
12.50% due 07/01/22 <sup>6</sup>	(1,700,000)	(1,863,183)
Quorum Health Corp.		
11.63% due 04/15/23	(2,400,000)	(2,400,000)
Tenet Healthcare Corp.		
8.13% due 04/01/22	(2,425,000)	(2,555,465)
Seagate HDD Cayman		
4.75% due 01/01/25	(8,000,000)	<u>(7,670,627)</u>
<b>Total Corporate Bonds Sold Short</b>		<u>(21,253,762)</u>
(Cost \$21,542,384)		<u>(21,253,762)</u>
	CONTRACTS	
<b>LISTED OPTIONS WRITTEN<sup>†</sup> - (0.2)%</b>		
Put options on:		
Eurodollar Futures		
Expiring December 2019 with strike price of \$97.00 (Notional Value \$4,256,028,400)	17,576	<u>(12,962,300)</u>
<b>Total Listed Options Written</b>		<u>(12,962,300)</u>
(Premiums received \$5,818,355)		<u>(12,962,300)</u>

**MACRO OPPORTUNITIES FUND**

	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 \$139,783,410)	32,290	\$ (1,097,860)
<b>Total OTC Options Written</b> (Premiums received \$3,939,380)		<u>(1,097,860)</u>
<b>Other Assets &amp; Liabilities, net - 0.6%</b>		<u>45,335,828</u>
<b>Total Net Assets - 100.0%</b>		<u>\$ 7,374,006,770</u>

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

Counterparty	Index	Protection Premium Rate	Payment Frequency	Maturity Date	Notional Amount
Barclays Bank plc	PizzaExpress Financing 1 plc	5.00%	At Maturity	06/20/23	\$ 700,000
Barclays Bank plc	Kohl's Corp Financing	1.00%	At Maturity	12/20/23	7,450,000
Bank of America, N.A.	Kohl's Corp Financing	1.00%	At Maturity	06/20/23	6,950,000

Counterparty	Value	Upfront Premiums Paid	Unrealized Appreciation/ (Depreciation) <sup>***</sup>
Barclays Bank plc	\$ 260,186	\$ 123,496	\$ 136,690
Barclays Bank plc	68,130	139,954	(71,824)
Bank of America, N.A.	<u>7,868</u>	<u>117,267</u>	<u>(109,399)</u>
	<u>\$ 336,184</u>	<u>\$ 380,717</u>	<u>\$ (44,533)</u>

**MACRO OPPORTUNITIES FUND**

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

Counterparty	Exchange	Floating Rate Type	Floating Rate Index	Fixed Rate	Payment Frequency	Maturity Date	Notional Amount
BofA Merrill Lynch	CME	Receive	3-Month USD-LIBOR	2.69%	Quarterly	04/13/21	\$ 700,000,000
BofA Merrill Lynch	CME	Receive	3-Month USD-LIBOR	2.73%	Quarterly	04/13/23	145,000,000

Counterparty	Market Value	Upfront Premiums Paid	Unrealized Appreciation**
BofA Merrill Lynch	\$ 5,796,952	\$ 123,773	\$ 5,673,179
BofA Merrill Lynch	2,081,074	159,952	1,921,122
	<u>\$ 7,878,026</u>	<u>\$ 283,725</u>	<u>\$ 7,594,301</u>

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

Counterparty	Contracts to Sell	Currency	Settlement Date	Settlement Value	Value at September 30, 2018	Net Unrealized Appreciation/ (Depreciation)
Citigroup	134,300,000	BRL	10/01/18	\$ 38,735,419	\$ 33,293,669	\$ 5,441,750
JPMorgan Chase & Co.	120,000,000	BRL	10/01/18	34,833,091	29,748,624	5,084,467
Goldman Sachs	575,000,000	CZK	10/26/18	27,626,964	25,955,214	1,671,750
Citigroup	167,664,150	ILS	10/31/18	47,641,907	46,265,161	1,376,746
Goldman Sachs	3,100,000,000	HUF	11/21/18	12,249,575	11,181,954	1,067,621
Citigroup	8,111,000,000	JPY	01/10/19	72,823,750	72,011,340	812,410
BofA Merrill Lynch	1,582,500,000	HUF	12/20/18	6,492,308	5,726,186	766,122
Goldman Sachs	68,078,700	ILS	10/31/18	19,355,111	18,785,602	569,509
BofA Merrill Lynch	1,971,500,000	JPY	02/12/19	18,027,450	17,550,147	477,303
Goldman Sachs	2,103,600,000	JPY	01/10/19	19,065,181	18,676,249	388,932
Morgan Stanley	18,090,000	ILS	10/31/18	5,164,587	4,991,745	172,842
BofA Merrill Lynch	33,850,000	EUR	10/10/18	39,445,743	39,331,021	114,722
Citigroup	1,013,000,000	HUF	02/27/19	3,723,319	3,684,516	38,803
Citigroup	296,000,000	CZK	10/05/18	13,377,473	13,350,982	26,491
Goldman Sachs	84,400,000	HUF	12/20/18	324,960	305,396	19,564
Goldman Sachs	145,200,000	JPY	03/11/19	1,310,563	1,295,374	15,189
Goldman Sachs	841,000	EUR	10/10/18	990,431	977,175	13,256
Morgan Stanley	17,331,000	ILS	02/28/19	4,837,819	4,828,186	9,633
BofA Merrill Lynch	7,286,250	ILS	10/31/18	2,019,918	2,010,564	9,354
BofA Merrill Lynch	66,000,000	CZK	11/09/18	2,982,377	2,980,827	1,550
Citigroup	17,500,000	MXN	10/25/18	907,441	931,467	(24,026)
Citigroup	22,154,000	ILS	02/28/19	6,074,915	6,171,809	(96,894)
Citigroup	5,000,000,000	HUF	10/17/18	17,879,428	17,988,880	(109,452)
Barclays	282,000,000	MXN	10/25/18	14,640,832	15,009,921	(369,089)
JPMorgan Chase & Co.	36,385,000	GBP	10/10/18	47,065,890	47,438,187	(372,297)



**MACRO OPPORTUNITIES FUND**

Counterparty	Contracts to Sell	Currency	Settlement Date	Settlement Value	Value at	Net
					September 30, 2018	Unrealized Appreciation/ (Depreciation)
Citigroup	300,000,000	MXN	11/08/18	\$ 15,545,169	\$ 15,932,347	\$ (387,178)
Goldman Sachs	458,260,000	MXN	11/08/18	23,693,064	24,337,191	(644,127)
JPMorgan Chase & Co.	659,778,000	MXN	10/11/18	34,427,990	35,201,826	(773,836)
						\$ 15,301,115

Counterparty	Contracts to Buy	Currency	Settlement Date	Settlement Value	Value at	Net
					September 30, 2018	Unrealized Appreciation/ (Depreciation)
Citigroup	299,500,000	MXN	10/25/18	\$ 15,862,759	\$ 15,941,388	\$ 78,629
Citigroup	5,460,000	GBP	10/10/18	7,063,512	7,118,662	55,150
Barclays	159,370,000	MXN	10/11/18	8,461,240	8,503,034	41,794
JPMorgan Chase & Co.	500,408,000	MXN	10/11/18	26,669,898	26,698,791	28,893
Citigroup	987,000	EUR	10/10/18	1,149,601	1,146,816	(2,785)
JPMorgan Chase & Co.	758,260,000	MXN	11/08/18	40,279,630	40,269,538	(10,092)
Goldman Sachs	17,255,850	ILS	10/31/18	4,772,413	4,761,571	(10,842)
JPMorgan Chase & Co.	11,285,000	EUR	10/10/18	13,172,967	13,112,277	(60,690)
JPMorgan Chase & Co.	127,150,000	BRL	10/01/18	32,067,607	31,521,146	(546,461)
Citigroup	127,150,000	BRL	10/01/18	32,876,110	31,521,146	(1,354,964)
						\$ (1,781,368)

**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 Agreements<sup>††</sup></b>						
Morgan Stanley	Macro Opportunities Portfolio Long Custom Basket Swap <sup>16</sup>	2.34%	At Maturity	07/22/19	\$ 66,863,821	\$ 1,122,648
<b>OTC Custom Basket Swap Agreements Sold Short<sup>††</sup></b>						
Morgan Stanley	Macro Opportunities Portfolio Short Custom Basket Swap <sup>17</sup>	(1.56)%	At Maturity	07/22/19	\$193,618,996	\$ (9,885,581)

**MACRO OPPORTUNITIES FUND**

	PERCENTAGE		VALUE AND		PERCENTAGE		VALUE AND
	SHARES	VALUE	UNREALIZED APPRECIATION		SHARES	VALUE	UNREALIZED APPRECIATION
<b>CUSTOM BASKET OF LONG SECURITIES<sup>16</sup></b>							
Archer-Daniels- Midland Co.	14,190	8.6%	\$ 96,063	Greenbrier Companies, Inc.	5,206	3.4%	\$ 38,723
Genesee & Wyoming, Inc. — Class A*	5,015	8.4%	94,401	Park Hotels & Resorts, Inc.	9,037	3.4%	37,867
UGI Corp.	9,074	7.0%	78,798	Snap-on, Inc.	1,117	3.2%	36,413
Amgen, Inc.	2,336	6.9%	77,834	Procter & Gamble Co.	4,243	3.2%	36,271
Telephone & Data Systems, Inc.	14,072	6.5%	73,501	Cardtronics plc — Class A*	4,863	3.1%	35,160
Medtronic plc	4,169	6.4%	71,957	KBR, Inc.	6,682	3.1%	34,568
Pfizer, Inc.	12,178	6.3%	70,512	Senior Housing Properties Trust	33,319	3.0%	33,223
Allison Transmission Holdings, Inc.	5,223	5.8%	64,901	Norfolk Southern Corp.	968	2.9%	33,106
National Fuel Gas Co.	11,673	5.2%	57,973	NetApp, Inc.	1,763	2.9%	32,843
Portland General Electric Co.	13,382	5.0%	56,418	Cisco Systems, Inc.	6,912	2.9%	32,767
CVS Health Corp.	5,196	4.6%	51,684	HP, Inc.	16,238	2.9%	32,687
Exxon Mobil Corp.	6,555	4.3%	48,806	Merck & Company, Inc.	2,384	2.9%	32,263
F5 Networks, Inc.*	1,327	4.3%	48,735	Regal Beloit Corp.	5,283	2.8%	31,770
WellCare Health Plans, Inc.*	382	4.3%	47,901	AMC Networks, Inc. — Class A*	2,415	2.7%	30,188
Exelon Corp.	13,553	4.2%	47,576	Juniper Networks, Inc.	7,994	2.6%	29,510
Verizon Communications, Inc.	11,419	4.2%	47,273	STERIS plc	1,560	2.5%	28,133
El Paso Electric Co.	8,781	4.1%	46,479	Allergan plc	889	2.5%	27,777
EnerSys	2,894	3.9%	43,975	Bristol-Myers Squibb Co.	3,133	2.5%	27,754
Charles River Laboratories International, Inc.*	1,783	3.8%	42,969	Danaher Corp.	4,686	2.4%	26,649
Eli Lilly & Co.	2,286	3.8%	42,425	AES Corp.	19,821	2.3%	25,505
Valero Energy Corp.	3,878	3.6%	40,698	Occidental Petroleum Corp.	4,921	2.3%	25,456
Ameren Corp.	4,659	3.6%	40,598	Biogen, Inc.*	406	2.3%	25,349
Gibraltar Industries, Inc.*	5,438	3.5%	39,714	Corning, Inc.	4,795	2.2%	24,793
PNM Resources, Inc.	11,682	3.5%	38,957	CenturyLink, Inc.	9,673	2.1%	23,976
Southwest Airlines Co.	5,445	3.5%	38,837	Fidelity National Information Services, Inc.	3,137	2.0%	23,251
				Delta Air Lines, Inc.	5,319	2.0%	22,836
				Chevron Corp.	4,107	2.0%	22,662
				Crane Co.	2,751	1.9%	21,833
				Zimmer Biomet Holdings, Inc.	1,331	1.8%	20,683

**MACRO OPPORTUNITIES FUND**

			VALUE AND UNREALIZED				VALUE AND UNREALIZED
	PERCENTAGE SHARES	VALUE	APPRECIATION		PERCENTAGE SHARES	VALUE	APPRECIATION
Edwards Lifesciences Corp.*	710	1.8%	\$ 20,605	Parker-Hannifin Corp.	825	1.0%	\$ 11,033
Visa, Inc. — Class A	1,802	1.8%	20,337	McCormick & Company, Inc.	1,088	0.9%	10,712
Eaton Corporation plc	2,058	1.8%	20,240	Jabil, Inc.	7,276	0.9%	10,501
Thermo Fisher Scientific, Inc.	1,077	1.8%	20,216	Microsoft Corp.	1,349	0.9%	10,437
Travelport Worldwide Ltd.	14,764	1.8%	20,110	Alexion Pharmaceuticals, Inc.*	1,097	0.9%	10,276
Broadridge Financial Solutions, Inc.	1,267	1.7%	19,417	TreeHouse Foods, Inc.*	1,044	0.9%	10,231
Dover Corp.	2,587	1.7%	18,552	Kimberly-Clark Corp.	2,066	0.9%	10,009
Humana, Inc.	414	1.6%	18,463	Scholastic Corp.	3,636	0.9%	9,998
DXC Technology Co.	3,508	1.4%	15,662	PepsiCo, Inc.	1,779	0.9%	9,714
Domtar Corp.	2,184	1.4%	15,479	Paychex, Inc.	2,639	0.8%	9,488
ConocoPhillips	1,831	1.4%	15,474	Altria Group, Inc.	2,445	0.8%	9,475
Sysco Corp.	3,852	1.4%	15,355	HCA Healthcare, Inc.	1,050	0.8%	9,081
Apartment Investment & Management Co. — Class A	7,207	1.4%	15,306	Hershey Co.	1,713	0.8%	9,075
Oracle Corp.	3,737	1.4%	15,259	Simply Good Foods Co.*	7,829	0.8%	8,814
TEGNA, Inc.	11,041	1.3%	14,940	Vishay Intertechnology, Inc.	6,547	0.8%	8,776
Allstate Corp.	4,010	1.2%	13,880	Pinnacle West Capital Corp.	3,895	0.8%	8,449
InterDigital, Inc.	1,965	1.2%	13,755	Equity Commonwealth*	8,817	0.7%	8,377
Sabre Corp.	6,906	1.2%	13,715	Caterpillar, Inc.	1,525	0.7%	8,376
United Continental Holdings, Inc.*	2,310	1.2%	13,208	Accenture plc — Class A	1,205	0.7%	7,988
FirstEnergy Corp.	5,542	1.2%	12,979	Abbott Laboratories	5,248	0.7%	7,779
Leidos Holdings, Inc.	2,875	1.1%	12,909	CDW Corp.	1,702	0.7%	7,706
Avnet, Inc.	4,294	1.1%	11,990	Colgate-Palmolive Co.	2,099	0.7%	7,485
Jazz Pharmaceuticals plc*	2,981	1.0%	11,526	IQVIA Holdings, Inc.*	1,513	0.6%	7,150
CoreLogic, Inc.*	5,115	1.0%	11,404	Trinity Industries, Inc.	5,085	0.6%	6,796
Fiserv, Inc.*	2,019	1.0%	11,118	Anthem, Inc.	430	0.6%	6,754
Baxter International, Inc.	3,317	1.0%	11,100	Rexnord Corp.*	4,839	0.6%	6,727
				Entergy Corp.	2,893	0.6%	6,266

MACRO OPPORTUNITIES FUND

	SHARES	PERCENTAGE VALUE	VALUE AND UNREALIZED APPRECIATION		SHARES	PERCENTAGE VALUE	VALUE AND UNREALIZED APPRECIATION
Carter's, Inc.	1,451	0.6%	\$ 6,260	Darling Ingredients, Inc.*	6,264	0.3%	\$ 3,195
Ameriprise Financial, Inc.	1,180	0.6%	6,236	Shenandoah Telecommunications Co.	3,533	0.3%	3,185
Kansas City Southern	1,242	0.5%	6,119	Apple, Inc.	767	0.3%	3,061
ARRIS International plc*	9,276	0.5%	5,762	Best Buy Company, Inc.	1,789	0.3%	2,953
PBF Energy, Inc. — Class A	2,921	0.4%	5,042	Estee Lauder Companies, Inc. — Class A	982	0.3%	2,918
MetLife, Inc.	4,832	0.4%	4,981	American Electric Power Company, Inc.	2,011	0.2%	2,383
IDEXX Laboratories, Inc.*	774	0.4%	4,979	Illumina, Inc.*	393	0.2%	2,353
OGE Energy Corp.	8,636	0.4%	4,953	TJX Companies, Inc.	1,285	0.2%	2,209
Boingo Wireless, Inc.*	1,839	0.4%	4,933	LivaNova plc*	1,130	0.2%	2,173
International Business Machines Corp.	1,534	0.4%	4,719	Bruker Corp.	5,918	0.2%	2,165
Synchrony Financial	4,804	0.4%	4,569	Weingarten Realty Investors	7,223	0.2%	2,132
Kroger Co.	6,236	0.4%	4,541	Children's Place, Inc.	1,131	0.2%	2,118
Interpublic Group of Companies, Inc.	10,352	0.4%	4,427	Celgene Corp.*	1,611	0.2%	1,795
PVH Corp.	1,004	0.4%	4,400	Hyatt Hotels Corp. — Class A	1,528	0.2%	1,746
Hill-Rom Holdings, Inc.	2,488	0.4%	4,396	Trinseo S.A.	2,936	0.1%	1,655
JPMorgan Chase & Co.	3,324	0.4%	4,349	Summit Hotel Properties, Inc.	12,653	0.1%	1,407
Post Holdings, Inc.*	2,861	0.4%	4,242	Consolidated Edison, Inc.	4,236	0.1%	1,395
Zoetis, Inc.	4,150	0.4%	4,099	Dollar General Corp.	1,318	0.1%	1,274
CenterPoint Energy, Inc.	12,404	0.4%	3,973	Bio-Rad Laboratories, Inc. — Class A*	472	0.1%	1,169
Medpace Holdings, Inc.*	2,435	0.3%	3,910	Ligand Pharmaceuticals, Inc. — Class B*	525	0.1%	1,120
Hospitality Properties Trust	9,527	0.3%	3,908	Sirius XM Holdings, Inc.	20,214	0.1%	1,081
Aflac, Inc.	6,727	0.3%	3,484	Brown-Forman Corp. — Class B	2,843	0.1%	916
La-Z-Boy, Inc.	9,090	0.3%	3,308				

**MACRO OPPORTUNITIES FUND**

	SHARES	PERCENTAGE VALUE	VALUE AND UNREALIZED	SHARES	PERCENTAGE VALUE	VALUE AND UNREALIZED
			APPRECIATION/ (DEPRECIATION)			DEPRECIATION
Constellation Brands, Inc. — Class A	652	0.1%	\$ 860	Murphy USA, Inc.*	1,642	(0.2%) \$ (1,744)
Spirit AeroSystems Holdings, Inc. — Class A	2,190	0.1%	846	Waters Corp.*	1,147	(0.2%) (1,897)
Innoviva, Inc.*	9,400	0.1%	756	Sonoco Products Co.	2,496	(0.2%) (1,941)
Monster Beverage Corp.*	2,420	0.1%	746	Nu Skin Enterprises, Inc. — Class A	1,651	(0.2%) (2,073)
Raymond James Financial, Inc.	1,802	0.1%	739	Molina Healthcare, Inc.*	774	(0.2%) (2,095)
Intuitive Surgical, Inc.*	247	0.0%	542	Johnson & Johnson	1,307	(0.2%) (2,261)
Citrix Systems, Inc.*	1,773	0.0%	507	MEDNAX, Inc.*	3,015	(0.2%) (2,287)
JetBlue Airways Corp.*	14,039	0.0%	352	Belden, Inc.	2,723	(0.2%) (2,288)
Analog Devices, Inc.	1,433	0.0%	267	Walmart, Inc.	1,486	(0.2%) (2,325)
Kinder Morgan, Inc.	8,149	0.0%	177	Alaska Air Group, Inc.	2,102	(0.2%) (2,388)
Piedmont Office Realty Trust, Inc. — Class A	11,168	0.0%	(33)	FedEx Corp.	1,190	(0.2%) (2,516)
Travelers Companies, Inc.	2,468	0.0%	(73)	Capital One Financial Corp.	1,696	(0.2%) (2,736)
Cooper-Standard Holdings, Inc.*	959	0.0%	(122)	Lazard Ltd. — Class A	3,895	(0.2%) (2,806)
Cogent Communications Holdings, Inc.	2,605	0.0%	(140)	American Axle & Manufacturing Holdings, Inc.*	6,342	(0.3%) (2,827)
Texas Instruments, Inc.	1,354	(0.1%)	(903)	Celanese Corp. — Class A	1,209	(0.3%) (3,071)
Becton Dickinson and Co.	537	(0.1%)	(914)	Las Vegas Sands Corp.	2,333	(0.3%) (3,152)
Hologic, Inc.*	2,891	(0.1%)	(959)	Darden Restaurants, Inc.	1,245	(0.3%) (3,254)
United Rentals, Inc.*	1,286	(0.1%)	(1,356)	HollyFrontier Corp.	2,287	(0.3%) (3,386)
EPR Properties	2,670	(0.1%)	(1,388)	Mondelez International, Inc. — Class A	7,613	(0.3%) (3,423)
Flowers Foods, Inc.	7,391	(0.1%)	(1,526)	Amdocs Ltd.	5,113	(0.3%) (3,444)
Pentair plc	5,762	(0.1%)	(1,604)	DR Horton, Inc.	2,802	(0.3%) (3,748)
Herbalife Nutrition Ltd.*	2,558	(0.1%)	(1,652)	Skyworks Solutions, Inc.	2,850	(0.3%) (3,769)
				Edgewell Personal Care Co.*	1,042	(0.4%) (4,178)
				Hewlett Packard Enterprise Co.	8,339	(0.4%) (4,204)
				Performance Food Group Co.*	8,676	(0.4%) (4,447)

MACRO OPPORTUNITIES FUND

	SHARES	VALUE AND UNREALIZED			SHARES	VALUE AND UNREALIZED	
		PERCENTAGE VALUE	DEPRECIATION			PERCENTAGE VALUE	DEPRECIATION
Central Garden & Pet Co. — Class A*	3,992	(0.4%)	\$ (4,526)				
EMCOR Group, Inc.	5,783	(0.4%)	(4,667)	Toll Brothers, Inc.	5,356	(1.0%)	\$ (11,494)
Gilead Sciences, Inc.	2,428	(0.4%)	(4,714)	Lions Gate Entertainment Corp. — Class A	7,384	(1.0%)	(11,526)
MAXIMUS, Inc.	3,205	(0.4%)	(4,723)	Western Union Co.	15,717	(1.1%)	(11,874)
Cognizant Technology Solutions Corp. — Class A	3,883	(0.4%)	(4,784)	Evo Payments, Inc. — Class A*	9,056	(1.1%)	(12,467)
Kellogg Co.	7,147	(0.5%)	(5,398)	Lamb Weston Holdings, Inc.	4,692	(1.1%)	(12,629)
Vector Group Ltd.	12,502	(0.5%)	(5,451)	WestRock Co.	6,657	(1.1%)	(12,857)
Packaging Corporation of America	2,808	(0.5%)	(5,689)	Franklin Resources, Inc.	5,415	(1.2%)	(13,004)
Oshkosh Corp.	3,220	(0.5%)	(5,753)	Zayo Group Holdings, Inc.*	11,947	(1.2%)	(13,375)
Ventas, Inc.	5,977	(0.5%)	(6,039)	Cabot Corp.	3,546	(1.2%)	(13,543)
Visteon Corp.*	1,147	(0.6%)	(6,472)	Masco Corp.	8,791	(1.2%)	(13,680)
State Street Corp.	2,314	(0.6%)	(7,206)	Icad, Inc.*	23,169	(1.2%)	(13,786)
Williams Companies, Inc.	5,524	(0.7%)	(8,278)	Mylan N.V.*	5,403	(1.3%)	(14,711)
Werner Enterprises, Inc.	3,897	(0.8%)	(8,473)	Arrow Electronics, Inc.*	3,414	(1.3%)	(14,887)
KB Home	5,548	(0.8%)	(8,548)	Dana, Inc.	7,243	(1.3%)	(15,058)
Quanta Services, Inc.*	5,786	(0.8%)	(9,218)	Phillips 66	3,635	(1.4%)	(16,041)
Hartford Financial Services Group, Inc.	4,788	(0.8%)	(9,246)	Pilgrim's Pride Corp.*	10,178	(1.5%)	(16,576)
Bank of New York Mellon Corp.	5,086	(0.8%)	(9,317)	Louisiana-Pacific Corp.	11,418	(1.5%)	(17,255)
Prudential Financial, Inc.	2,972	(0.8%)	(9,467)	International Paper Co.	2,924	(1.6%)	(18,114)
McKesson Corp.	4,716	(0.9%)	(9,848)	Meritor, Inc.*	8,097	(1.7%)	(19,115)
TRI Pointe Group, Inc.*	10,640	(0.9%)	(10,193)	AGCO Corp.	3,856	(1.9%)	(20,804)
Varian Medical Systems, Inc.*	2,134	(0.9%)	(10,492)	Intel Corp.	4,547	(1.9%)	(21,130)
BorgWarner, Inc.	3,777	(1.0%)	(10,786)	US Foods Holding Corp.*	9,738	(2.0%)	(21,990)
Principal Financial Group, Inc.	4,230	(1.0%)	(11,105)	Coherent, Inc.*	737	(2.0%)	(22,739)
PACCAR, Inc.	4,072	(1.0%)	(11,327)	Boise Cascade Co.	7,320	(2.1%)	(23,771)
				Cirrus Logic, Inc.*	6,380	(2.2%)	(25,147)
				Omnicom Group, Inc.	4,445	(2.2%)	(25,165)
				Eastman Chemical Co.	4,833	(2.3%)	(25,698)
				TE Connectivity Ltd.	3,628	(2.3%)	(26,236)
				Seagate Technology plc	3,198	(2.3%)	(26,345)

**MACRO OPPORTUNITIES FUND**

	SHARES	PERCENTAGE VALUE	VALUE AND UNREALIZED	SHARES	PERCENTAGE VALUE	VALUE AND UNREALIZED
			APPRECIATION/ (DEPRECIATION)			APPRECIATION
Kraft Heinz Co.	7,007	(2.5%)	\$ (28,455)	Tesla, Inc.*	(1,977)	(1.8%) \$ 173,041
PulteGroup, Inc.	8,703	(2.6%)	(29,346)	Royal Gold, Inc.	(11,980)	(1.2%) 120,134
AECOM*	11,911	(3.0%)	(33,487)	NewMarket Corp.	(6,276)	(1.2%) 116,088
Chemours Co.	4,725	(3.0%)	(33,790)	Martin Marietta Materials, Inc.	(4,037)	(1.2%) 114,912
Cummins, Inc.	2,480	(3.2%)	(35,658)	Texas Capital Bancshares, Inc.*	(6,791)	(1.1%) 111,208
Huntsman Corp.	10,021	(3.3%)	(37,405)	Valley National Bancorp	(71,209)	(1.0%) 95,452
Westlake Chemical Corp.	3,225	(3.4%)	(37,616)	MarketAxess Holdings, Inc.	(4,372)	(1.0%) 95,068
LyondellBasell Industries N.V. — Class A	3,457	(3.4%)	(37,722)	LendingTree, Inc.*	(2,247)	(0.9%) 93,200
Benchmark Electronics, Inc.	7,302	(3.5%)	(38,944)	Goldman Sachs Group, Inc.	(3,406)	(0.9%) 88,443
Cardinal Health, Inc.	11,341	(3.5%)	(39,221)	Sterling Bancorp	(30,924)	(0.8%) 78,476
Olin Corp.	11,536	(3.7%)	(42,064)	Vulcan Materials Co.	(9,363)	(0.8%) 75,830
ON Semiconductor Corp.*	8,308	(3.8%)	(42,184)	Capital Federal Financial, Inc.	(117,226)	(0.7%) 71,153
Tech Data Corp.*	1,928	(3.8%)	(42,517)	First Horizon National Corp.	(42,362)	(0.7%) 67,073
Western Digital Corp.	2,447	(4.1%)	(46,332)	Charles Schwab Corp.	(12,381)	(0.7%) 64,782
Delphi Technologies plc	4,129	(4.2%)	(47,202)	Schlumberger Ltd.	(8,275)	(0.6%) 61,581
News Corp. — Class A	15,891	(4.3%)	(48,235)	Whirlpool Corp.	(4,179)	(0.6%) 60,025
Owens Corning	2,464	(5.2%)	(58,418)	TripAdvisor, Inc.*	(9,933)	(0.6%) 57,958
Ingredion, Inc.	4,095	(5.9%)	(66,293)	BB&T Corp.	(16,263)	(0.6%) 57,666
Lear Corp.	1,958	(6.5%)	(72,848)	Steven Madden Ltd.	(24,855)	(0.6%) 54,630
Tyson Foods, Inc. — Class A	8,181	(7.3%)	(82,490)	New York Community Bancorp, Inc.	(48,292)	(0.5%) 50,994
Molson Coors Brewing Co. — Class B	6,499	(8.8%)	(98,557)	Investors Bancorp, Inc.	(70,503)	(0.5%) 50,430
Copa Holdings S.A. — Class A	3,213	(9.8%)	(110,470)	Nucor Corp.	(11,054)	(0.5%) 49,735
<b>Total Custom Basket of Long Securities</b>			<u>\$ 1,122,648</u>	Robert Half International, Inc.	(8,260)	(0.5%) 49,606
<b>CUSTOM BASKET OF SHORT SECURITIES<sup>17</sup></b>				Pinnacle Financial Partners, Inc.	(12,041)	(0.5%) 46,368
Healthcare Services Group, Inc.	(43,898)	(4.1%)	401,784	Signature Bank	(4,768)	(0.5%) 45,670

**MACRO OPPORTUNITIES FUND**

	VALUE AND UNREALIZED				VALUE AND UNREALIZED		
	SHARES	PERCENTAGE VALUE	UNREALIZED APPRECIATION		SHARES	PERCENTAGE VALUE	UNREALIZED APPRECIATION
Associated Banc-Corp.	(22,488)	(0.4%)	\$ 42,851	Huntington Bancshares, Inc.	(32,986)	(0.1%)	\$ 14,079
PriceSmart, Inc.	(9,629)	(0.4%)	41,557	Corporate Office Properties Trust	(17,163)	(0.1%)	11,905
Wabtec Corp.	(4,866)	(0.4%)	41,117	Old National Bancorp	(25,618)	(0.1%)	11,856
Meredith Corp.	(19,575)	(0.4%)	34,939	JBG SMITH Properties	(23,930)	(0.1%)	10,145
KeyCorp	(25,047)	(0.4%)	34,928	PolyOne Corp.	(22,798)	(0.1%)	9,518
BWX Technologies, Inc.	(8,195)	(0.3%)	34,548	Asbury Automotive Group, Inc.*	(7,133)	(0.1%)	8,933
Douglas Emmett, Inc.	(38,985)	(0.3%)	33,529	CarMax, Inc.*	(6,753)	(0.1%)	8,266
Chubb Ltd.	(6,970)	(0.3%)	30,658	Praxair, Inc.	(2,581)	(0.1%)	8,158
Multi-Color Corp.	(12,353)	(0.3%)	28,712	Camden Property Trust	(11,694)	(0.1%)	8,063
Fifth Third Bancorp	(17,226)	(0.3%)	26,794	Ally Financial, Inc.	(21,095)	(0.1%)	8,029
Washington Federal, Inc.	(15,910)	(0.3%)	25,937	S&P Global, Inc.	(2,638)	(0.1%)	7,312
Devon Energy Corp.	(14,679)	(0.3%)	25,022	Mid-America Apartment Communities, Inc.	(5,126)	(0.1%)	6,912
Liberty Property Trust	(15,767)	(0.3%)	24,885	Paramount Group, Inc.	(67,210)	(0.1%)	5,565
Compass Minerals International, Inc.	(17,466)	(0.2%)	24,672	Air Products & Chemicals, Inc.	(2,492)	(0.1%)	5,550
WR Grace & Co.	(19,953)	(0.2%)	23,901	Coca-Cola Co.	(11,023)	(0.1%)	5,273
Covanta Holding Corp.	(42,864)	(0.2%)	23,567	Ball Corp.	(9,434)	(0.1%)	4,947
First Republic Bank	(14,580)	(0.2%)	23,502	Floor & Decor Holdings, Inc. — Class A*	(1,964)	0.0%	4,900
DowDuPont, Inc.	(7,400)	(0.2%)	23,126	Sealed Air Corp.	(12,211)	0.0%	4,059
U.S. Bancorp Commercial Metals Co.	(15,143)	(0.2%)	22,893	Graphic Packaging Holding Co.	(35,365)	0.0%	3,876
Polaris Industries, Inc.	(4,848)	(0.2%)	16,632	Berry Global Group, Inc.*	(10,159)	0.0%	3,573
Southern Copper Corp.	(37,204)	(0.2%)	16,555	Caesars Entertainment Corp.*	(47,022)	0.0%	3,367
Marriott International, Inc. — Class A	(9,682)	(0.2%)	16,244	Guidewire Software, Inc.*	(7,093)	0.0%	3,180
People's United Financial, Inc.	(28,480)	(0.2%)	16,082	Hormel Foods Corp.	(12,744)	0.0%	2,760
American Homes 4 Rent — Class A	(34,993)	(0.2%)	15,267	Silgan Holdings, Inc.	(17,744)	0.0%	1,097
Public Storage	(3,287)	(0.2%)	15,047				
US Ecology, Inc.	(6,634)	(0.2%)	14,995				



## MACRO OPPORTUNITIES FUND

	SHARES	PERCENTAGE	VALUE AND		SHARES	PERCENTAGE	VALUE AND
		VALUE	UNREALIZED			VALUE	UNREALIZED
			DEPRECIATION				DEPRECIATION
Roper Technologies, Inc.	(3,136)	0.0%	\$ (1,804)		EOG Resources, Inc.	(6,378)	0.1% \$ (10,800)
Tractor Supply Co.	(5,609)	0.0%	(1,839)		Invitation Homes, Inc.	(70,323)	0.1% (10,880)
Sensient Technologies Corp.	(24,260)	0.0%	(1,872)		Boston Properties, Inc.	(8,486)	0.1% (12,387)
Charter Communications, Inc. — Class A*	(1,553)	0.0%	(2,039)		Hanesbrands, Inc.	(28,042)	0.1% (12,667)
Choice Hotels International, Inc.	(6,137)	0.0%	(2,576)		PayPal Holdings, Inc.*	(5,920)	0.1% (13,107)
Regency Centers Corp.	(8,696)	0.0%	(2,834)		Scotts Miracle-Gro Co. — Class A	(12,883)	0.1% (13,831)
Howard Hughes Corp.*	(8,822)	0.0%	(3,649)		Omnicell, Inc.*	(7,255)	0.1% (14,268)
Mobile Mini, Inc.	(24,826)	0.0%	(4,404)		National Oilwell Varco, Inc.	(17,204)	0.2% (15,630)
Viad Corp.	(8,478)	0.1%	(4,788)		Vornado Realty Trust	(16,141)	0.2% (17,955)
Intercontinental Exchange, Inc.	(7,833)	0.1%	(5,078)		Welltower, Inc.	(16,177)	0.2% (18,065)
Dentsply Sirona, Inc.	(13,333)	0.1%	(5,311)		Church & Dwight Company, Inc.	(8,593)	0.2% (18,584)
Everest Re Group Ltd.	(2,852)	0.1%	(5,350)		Palo Alto Networks, Inc.*	(2,341)	0.2% (19,566)
Service Corporation International	(11,558)	0.1%	(5,834)		American Campus Communities, Inc.	(26,984)	0.2% (21,233)
Henry Schein, Inc.*	(6,070)	0.1%	(5,853)		Alliant Energy Corp.	(15,063)	0.2% (23,492)
Sotheby's*	(10,366)	0.1%	(7,115)		NVIDIA Corp.	(1,912)	0.3% (24,942)
Norwegian Cruise Line Holdings Ltd.*	(8,919)	0.1%	(7,616)		Parsley Energy, Inc. — Class A*	(19,183)	0.3% (25,234)
Ultra Beauty, Inc.*	(1,808)	0.1%	(7,749)		FMC Corp.	(7,735)	0.3% (26,116)
PPG Industries, Inc.	(14,304)	0.1%	(8,006)		WPX Energy, Inc.*	(34,618)	0.3% (26,915)
Genuine Parts Co.	(11,296)	0.1%	(8,917)		AMETEK, Inc.	(10,169)	0.3% (27,759)
Sempra Energy	(7,393)	0.1%	(8,926)		Cooper Companies, Inc.	(1,571)	0.3% (28,472)
Northrop Grumman Corp.	(1,781)	0.1%	(9,113)		Ellie Mae, Inc.*	(5,450)	0.3% (29,009)
Alexandria Real Estate Equities, Inc.	(8,315)	0.1%	(10,356)		HB Fuller Co.	(18,711)	0.3% (29,388)
					Essex Property Trust, Inc.	(4,569)	0.3% (29,873)
					Republic Services, Inc. — Class A	(19,770)	0.3% (30,227)
					Crown Castle International Corp.	(9,351)	0.3% (30,479)
					Eaton Vance Corp.	(9,723)	0.3% (32,342)

**MACRO OPPORTUNITIES FUND**

	SHARES	PERCENTAGE	VALUE AND UNREALIZED DEPRECIATION		SHARES	PERCENTAGE	VALUE AND UNREALIZED DEPRECIATION
		VALUE				VALUE	
Equifax, Inc.	(15,899)	0.3%	\$ (33,040)	Monolithic Power Systems, Inc.	(6,641)	0.7%	\$ (65,049)
General Dynamics Corp.	(3,709)	0.4%	(34,949)	Digital Realty Trust, Inc.	(8,736)	0.7%	(65,337)
Garmin Ltd.	(7,289)	0.4%	(37,491)	Aramark	(11,855)	0.7%	(69,891)
Booking Holdings, Inc.*	(267)	0.4%	(37,903)	Dominion Energy, Inc.	(19,476)	0.7%	(70,432)
Netflix, Inc.*	(1,374)	0.4%	(39,459)	TransDigm Group, Inc.*	(1,417)	0.7%	(72,170)
IBERIABANK Corp.	(7,287)	0.4%	(39,674)	Redwood Trust, Inc.	(46,541)	0.7%	(72,315)
Aon plc	(3,956)	0.4%	(40,679)	ServiceNow, Inc.*	(3,083)	0.7%	(73,373)
FireEye, Inc.*	(33,087)	0.4%	(40,684)	Eversource Energy	(10,962)	0.8%	(73,672)
American Tower Corp. — Class A	(6,960)	0.4%	(41,480)	Costco Wholesale Corp.	(1,814)	0.8%	(73,854)
Planet Fitness, Inc. — Class A*	(7,079)	0.4%	(41,529)	Healthcare Trust of America, Inc. — Class A	(69,228)	0.8%	(75,196)
SBA Communications Corp.*	(6,010)	0.4%	(42,402)	AvalonBay Communities, Inc.	(6,428)	0.8%	(83,296)
Terreno Realty Corp.	(45,050)	0.4%	(43,965)	HCP, Inc.	(39,119)	0.9%	(84,575)
Wolverine World Wide, Inc.	(27,303)	0.5%	(45,559)	Rexford Industrial Realty, Inc.	(32,438)	0.9%	(88,044)
Xylem, Inc.	(12,532)	0.5%	(46,832)	Kilroy Realty Corp.	(14,982)	0.9%	(89,818)
Federal Realty Investment Trust	(4,414)	0.5%	(48,515)	Vail Resorts, Inc.	(1,488)	1.0%	(95,350)
CF Industries Holdings, Inc.	(9,617)	0.5%	(49,782)	Haemonetics Corp.*	(9,585)	1.0%	(98,280)
Waste Management, Inc.	(14,381)	0.5%	(51,990)	Glacier Bancorp, Inc.	(15,010)	1.0%	(100,773)
Incyte Corp.*	(7,639)	0.6%	(54,418)	Retail Opportunity Investments Corp.	(62,470)	1.1%	(104,259)
RenaissanceRe Holdings Ltd.	(5,688)	0.6%	(56,551)	IHS Markit Ltd.*	(33,020)	1.1%	(111,684)
Texas Roadhouse, Inc. — Class A	(8,426)	0.6%	(57,078)	Amazon.com, Inc.*	(278)	1.2%	(114,367)
Workday, Inc. — Class A*	(4,105)	0.6%	(57,372)	Cable One, Inc.	(1,180)	1.2%	(116,470)
Realty Income Corp.	(23,412)	0.6%	(60,382)	American Water Works Company, Inc.	(16,151)	1.2%	(122,951)
Sherwin-Williams Co.	(1,538)	0.6%	(60,389)	AptarGroup, Inc.	(8,346)	1.3%	(125,041)
KAR Auction Services, Inc.	(14,382)	0.6%	(60,806)	RPM International, Inc.	(25,514)	1.3%	(125,280)
Alleghany Corp.	(877)	0.6%	(63,255)	MSA Safety, Inc.	(11,726)	1.3%	(130,655)
CyrusOne, Inc.	(12,253)	0.6%	(63,581)				
Equity Residential	(17,266)	0.7%	(64,197)				

**MACRO OPPORTUNITIES FUND**

	SHARES	PERCENTAGE	VALUE AND		SHARES	PERCENTAGE	VALUE AND
		VALUE	UNREALIZED			VALUE	UNREALIZED
			DEPRECIATION				DEPRECIATION
Sun Communities, Inc.	(19,927)	1.4%	\$ (133,555)	MSCI, Inc. — Class A	(3,930)	1.9%	\$ (188,893)
Moody's Corp.	(6,770)	1.4%	(134,888)	Pegasystems, Inc.	(12,886)	1.9%	(189,094)
ASGN, Inc.*	(14,708)	1.4%	(135,876)	UDR, Inc.	(27,678)	2.0%	(192,887)
FactSet Research Systems, Inc.	(3,443)	1.4%	(136,703)	Hess Corp.	(16,684)	2.0%	(198,361)
Cannae Holdings, Inc.*	(39,892)	1.4%	(137,081)	PTC, Inc.*	(4,926)	2.1%	(205,154)
Equity LifeStyle Properties, Inc.	(18,805)	1.4%	(139,014)	Tyler Technologies, Inc.*	(3,889)	2.2%	(218,964)
Copart, Inc.*	(9,913)	1.5%	(145,301)	Allegheny Technologies, Inc.*	(36,342)	2.2%	(219,284)
Axis Capital Holdings Ltd.	(22,622)	1.5%	(149,599)	Ultimate Software Group, Inc.*	(2,531)	2.5%	(246,950)
salesforce.com, Inc.*	(7,636)	1.5%	(152,463)	SPS Commerce, Inc.*	(7,086)	2.8%	(278,834)
White Mountains Insurance Group Ltd.	(1,437)	1.6%	(156,166)	Crocs, Inc.*	(23,753)	2.9%	(290,245)
TransUnion	(8,380)	1.6%	(158,089)	Cintas Corp.	(7,102)	3.4%	(337,094)
Ecolab, Inc.	(7,168)	1.8%	(172,918)	Tetra Tech, Inc.	(31,455)	4.0%	(396,280)
Shake Shack, Inc. — Class A*	(8,668)	1.8%	(179,662)	RLI Corp.	(22,613)	4.3%	(427,572)
EastGroup Properties, Inc.	(13,842)	1.8%	(180,780)	Team, Inc.*	(56,852)	4.5%	(448,296)
Cornerstone OnDemand, Inc.*	(10,228)	1.9%	(188,089)	Exponent, Inc.	(31,592)	4.9%	(487,713)
Markel Corp.*	(2,081)	1.9%	(188,766)	Verisk Analytics, Inc. — Class A*	(16,918)	5.1%	(499,558)
				Rollins, Inc.	(41,005)	6.1%	(599,440)
				Balchem Corp.	(22,083)	6.4%	(634,705)
				<b>Total Custom Basket of Short Securities</b>			<b><u>\$ (9,885,581)</u></b>

^ The face amount is denominated in U.S. dollars unless otherwise indicated.

\* Non-income producing security.

\*\* Includes cumulative appreciation (depreciation).

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

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

††† Value determined based on Level 3 inputs.

<sup>1</sup> Security was fair valued by the Valuation Committee at September 30, 2018. The total market value of fair valued securities amounts to \$141,960,857 (cost \$142,530,738), or 1.9% of total net assets.

<sup>2</sup> Affiliated issuer.

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

<sup>4</sup> Security is in default of interest and/or principal obligations.

<sup>5</sup> Rate indicated is the 7-day yield as of September 30, 2018.

**MACRO OPPORTUNITIES FUND**

- <sup>6</sup> 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 \$3,283,988,165 (cost \$3,281,130,118), or 44.5% of total net assets.
- <sup>7</sup> Variable rate security. Rate indicated is the rate effective at September 30, 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 instances where multiple underlying reference rates and spread amounts are shown, the effective rate is based on a weighted average.
- <sup>8</sup> 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 \$34,109,625 (cost \$37,508,485), or 0.5% of total net assets.
- <sup>9</sup> 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 September 30, 2018.
- <sup>10</sup> Term loan interests in the Fund's portfolio generally have variable rates. All or a portion of this security represents unsettled loan positions and may not have a stated coupon rate.
- <sup>11</sup> Payment-in-kind security.
- <sup>12</sup> Security has a fixed rate coupon which will convert to a floating or variable rate coupon on a future date.
- <sup>13</sup> Zero coupon rate security.
- <sup>14</sup> Rate indicated is the effective yield at the time of purchase.
- <sup>15</sup> Repurchase Agreements — The interest rate on repurchase agreements is market driven and based on the underlying collateral obtained.
- <sup>16</sup> Total Return based on the return of the custom long basket of securities +/- financing at a variable rate. Rate indicated is rate effective at September 30, 2018.
- <sup>17</sup> Total Return based on the return of the custom short basket of securities +/- financing at a variable rate. Rate indicated is rate effective at September 30, 2018.
- <sup>18</sup> 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.
- <sup>19</sup> 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 September 30, 2018.
- BofA — Bank of America  
 BRL — Brazilian Real  
 CAD — Canadian Dollar  
 CME — Chicago Mercantile Exchange  
 CMT — Constant Maturity Treasury  
 CZK — Czech Koruna  
 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  
 REIT — Real Estate Investment Trust  
 WAC — Weighted Average Coupon