

MACRO OPPORTUNITIES FUND

	SHARES	VALUE		SHARES	VALUE
COMMON STOCKS† - 2.7%					
CONSUMER, NON-CYCLICAL - 0.8%					
General Mills, Inc.	60,156	\$ 2,710,629	Boston Beer Company, Inc. — Class A*	3,683	\$ 696,271
Edgewell Personal Care Co.*	42,921	2,095,403	CoreLogic, Inc.*	15,149	685,189
Archer-Daniels-Midland Co.	47,295	2,051,184	Charles River Laboratories International, Inc.*	6,383	681,321
Kimberly-Clark Corp.	18,590	2,047,317	United Natural Foods, Inc.*	15,636	671,410
Molson Coors Brewing Co. — Class B	26,499	1,996,170	Perrigo Company plc	8,013	667,804
Johnson & Johnson	15,362	1,968,640	Eli Lilly & Co.	8,124	628,554
Merck & Company, Inc.	34,390	1,873,223	Medtronic plc	7,814	626,839
Tyson Foods, Inc. — Class A	25,528	1,868,394	TreeHouse Foods, Inc.*	15,821	605,470
Ingredion, Inc.	14,442	1,861,863	USANA Health Sciences, Inc.*	6,672	573,125
Celgene Corp.*	20,862	1,861,099	WellCare Health Plans, Inc.*	2,836	549,135
Biogen, Inc.*	6,784	1,857,595	Quanta Services, Inc.*	15,911	546,543
Gilead Sciences, Inc.	24,593	1,854,066	Sabre Corp.	23,416	502,273
Amgen, Inc.	10,360	1,766,173	Dean Foods Co.	58,015	500,089
Pilgrim's Pride Corp.*	71,406	1,757,302	Kroger Co.	18,293	437,934
Sanderson Farms, Inc.	14,725	1,752,569	Horizon Pharma plc*	29,794	423,075
Pfizer, Inc.	48,164	1,709,340	Allergan plc	2,474	416,350
Mylan N.V.*	36,252	1,492,495	SpartanNash Co.	23,310	401,165
Western Union Co.	75,102	1,444,212	Eagle Pharmaceuticals, Inc.*	7,441	392,066
US Foods Holding Corp.*	43,479	1,424,807	Cardtronics plc — Class A*	16,161	360,552
Zimmer Biomet Holdings, Inc.	12,007	1,309,244	Versartis, Inc.*	210,469	347,274
United Therapeutics Corp.*	11,537	1,296,297	Targus Group International Equity, Inc.*†††.1,2	12,773	30,701
Prestige Brands Holdings, Inc.*	37,496	1,264,365	Total Consumer, Non-cyclical		57,001,665
CVS Health Corp.	16,147	1,004,505	INDUSTRIAL - 0.4%		
McKesson Corp.	7,044	992,288	Greenbrier Companies, Inc.	36,494	1,833,823
Cardinal Health, Inc.	15,343	961,699	Cummins, Inc.	10,817	1,753,328
Performance Food Group Co.*	32,175	960,424	Regal Beloit Corp.	23,767	1,743,310
Travelport Worldwide Ltd.	49,445	807,931	Owens Corning	21,643	1,740,097
Darling Ingredients, Inc.*	45,082	779,919	Genesee & Wyoming, Inc. — Class A*	21,894	1,549,876
AmerisourceBergen Corp. — Class A	9,009	776,666	Tech Data Corp.*	14,458	1,230,810
Conagra Brands, Inc.	19,325	712,706	Carlisle Companies, Inc.	11,733	1,225,042
			Fluor Corp.	20,635	1,180,735
			Jabil, Inc.	39,987	1,148,826

MACRO OPPORTUNITIES FUND

	SHARES	VALUE		SHARES	VALUE
Vishay Intertechnology, Inc.	58,630	\$ 1,090,518	Telephone & Data Systems, Inc.	56,900	\$ 1,594,907
Snap-on, Inc.	7,273	1,073,058	Gannett Company, Inc.	120,911	1,206,692
Benchmark Electronics, Inc.	34,741	1,037,019	InterDigital, Inc.	15,920	1,171,712
EnerSys	14,906	1,034,029	News Corp. — Class A	68,481	1,082,000
KBR, Inc.	61,912	1,002,355	ARRIS International plc*	37,664	1,000,732
AGCO Corp.	15,230	987,665	Sprint Corp.*	157,361	767,922
EMCOR Group, Inc.	11,735	914,509	Nexstar Media Group, Inc. — Class A	11,251	748,192
Energizer Holdings, Inc.	12,323	734,204	AMC Networks, Inc. — Class A*	13,425	694,072
Spirit AeroSystems Holdings, Inc. — Class A	8,262	691,529	TEGNA, Inc.	57,507	655,005
Owens-Illinois, Inc.*	27,319	591,729	Interpublic Group of Companies, Inc.	27,194	626,278
Crane Co.	5,867	544,106	Scholastic Corp.	12,892	500,725
Evoqua Water Technologies Corp.*	25,534	543,619	Motorola Solutions, Inc.	4,545	478,588
Coherent, Inc.*	2,872	538,213	Gray Television, Inc.*	37,146	471,754
Gibraltar Industries, Inc.*	14,733	498,712	New Media Investment Group, Inc.	26,540	454,896
Acuity Brands, Inc.	3,429	477,283	F5 Networks, Inc.*	2,707	391,459
Belden, Inc.	6,328	436,252	MSG Networks, Inc. — Class A*	17,198	388,675
Rexnord Corp.*	14,550	431,844	Cengage Learning Acquisitions, Inc.*††	21,660	115,513
Masco Corp.	10,356	418,797	Total Communications		<u>21,781,933</u>
AECOM*	11,708	417,156	UTILITIES - 0.3%		
Trinity Industries, Inc.	12,755	416,196	El Paso Electric Co.	40,804	2,081,004
Kansas City Southern	3,669	403,040	CenterPoint Energy, Inc. Consolidated	75,096	2,057,630
Louisiana-Pacific Corp.	13,897	399,817	Edison, Inc.	26,289	2,048,965
Norfolk Southern Corp. Applied Optoelectronics, Inc.*	2,891	392,540	National Fuel Gas Co.	39,760	2,045,652
Sanmina Corp.*	4,301	112,471	Portland General Electric Co.	50,204	2,033,764
Total Industrial		<u>28,971,390</u>	Ameren Corp.	35,413	2,005,438
COMMUNICATIONS - 0.3%			PNM Resources, Inc.	50,846	1,944,860
Verizon Communications, Inc.	42,633	2,038,710	Exelon Corp.	42,343	1,651,800
Omnicom Group, Inc.	27,824	2,021,970	FirstEnergy Corp.	47,336	1,609,897
Comcast Corp. — Class A	58,443	1,996,997	UGI Corp.	33,926	1,506,993
Juniper Networks, Inc.	71,795	1,746,772	PG&E Corp.	14,258	626,354
Cisco Systems, Inc.	37,966	1,628,362	Total Utilities		<u>19,612,357</u>

MACRO OPPORTUNITIES FUND

	SHARES	VALUE		SHARES	VALUE
ENERGY - 0.3%					
SandRidge Energy, Inc.*	507,188	\$ 7,359,298			
Chevron Corp.	17,216	1,963,312			
Valero Energy Corp.	21,113	1,958,653			
Occidental Petroleum Corp.	28,595	1,857,531			
Marathon Petroleum Corp.	16,779	1,226,713			
Exxon Mobil Corp.	16,408	1,224,201			
HollyFrontier Corp.	19,502	952,868			
Approach Resources, Inc.*	357,054	931,911			
PBF Energy, Inc.					
— Class A	24,992	847,229			
Williams Companies, Inc.	15,011	373,173			
Titan Energy LLC*	35,116	38,627			
Total Energy		<u>18,733,516</u>			
TECHNOLOGY - 0.2%					
DXC Technology Co.	15,152	1,523,231			
HP, Inc.	69,261	1,518,201			
Cirrus Logic, Inc.*	35,161	1,428,591			
NetApp, Inc.	21,685	1,337,748			
Western Digital Corp.	12,435	1,147,377			
Convergys Corp.	49,631	1,122,653			
Dell Technologies Incorporated Class V — Class V*	13,278	972,082			
MAXIMUS, Inc.	12,741	850,334			
ON Semiconductor Corp.*	32,725	800,453			
International Business Machines Corp.	4,183	641,798			
CA, Inc.	18,660	632,574			
Micron Technology, Inc.*	11,872	619,006			
Xerox Corp.	18,447	530,905			
KLA-Tencor Corp.	4,552	496,214			
Seagate Technology plc	8,310	486,301			
Kulicke & Soffa Industries, Inc.*	18,684	467,287			
Oracle Corp.	10,003	457,637			
NCR Corp.*	12,707	400,525			
Qlik Technologies, Inc. - Class A*†††,1	177	180,638			
Icad, Inc.*	56,620	174,390			
Qlik Technologies, Inc. - Class B*†††,1	43,738	\$ 5			
Qlik Technologies, Inc.*†††,1	11,400	1			
Total Technology		<u>15,787,951</u>			
CONSUMER, CYCLICAL - 0.2%					
Southwest Airlines Co.	33,674	1,928,847			
Allison Transmission Holdings, Inc.	44,473	1,737,115			
Alaska Air Group, Inc.	25,065	1,553,027			
Lions Gate Entertainment Corp. — Class A	54,006	1,394,975			
PACCAR, Inc.	15,208	1,006,313			
Meritor, Inc.*	36,244	745,177			
Delta Air Lines, Inc.	12,302	674,272			
Copa Holdings S.A. — Class A	5,019	645,594			
Tailored Brands, Inc.	24,509	614,196			
Ralph Lauren Corp. — Class A	4,910	548,938			
Toll Brothers, Inc.	10,452	452,049			
Taylor Morrison Home Corp. — Class A*	19,324	449,863			
Cooper-Standard Holdings, Inc.*	3,659	449,362			
Hawaiian Holdings, Inc.	11,284	436,691			
Total Consumer, Cyclical		<u>12,636,419</u>			
FINANCIAL - 0.1%					
VEREIT, Inc. REIT	237,422	1,652,457			
Senior Housing Properties Trust REIT	101,535	1,590,038			
Principal Financial Group, Inc.	26,076	1,588,289			
Prudential Financial, Inc.	10,365	1,073,296			
Park Hotels & Resorts, Inc. REIT	33,389	902,171			
Mack-Cali Realty Corp. REIT	37,768	631,103			
Summit Hotel Properties, Inc. REIT	35,404	481,849			
Total Financial		<u>7,919,203</u>			

MACRO OPPORTUNITIES FUND

	SHARES	VALUE
BASIC MATERIALS - 0.1%		
LyondellBasell Industries N.V.		
— Class A	8,398	\$ 887,501
Huntsman Corp.	17,584	514,332
Coeur Mining, Inc.*	51,821	414,568
Domtar Corp.	8,919	379,414
Alcoa Corp.*	8,408	<u>378,024</u>
Total Basic Materials		<u>2,573,839</u>
Total Common Stocks		
(Cost \$186,938,565)		<u>185,018,273</u>
PREFERRED STOCKS^{††} - 0.3%		
INDUSTRIAL - 0.2%		
Seaspan Corp. 6.38% due 04/30/19	530,800	<u>13,503,552</u>
FINANCIAL - 0.1%		
Cent CLO 16, LP due 08/1/24 ^{*,3}	7,000	3,814,580
BreitBurn Energy Partners 8.00% ^{*,11}	389,684	<u>38</u>
Total Financial		<u>3,814,618</u>
Total Preferred Stocks		<u>17,318,170</u>
EXCHANGE-TRADED FUNDS[†] - 0.9%		
Guggenheim Solar ETF ²	700,700	17,209,192
iShares MSCI Brazil ETF	362,454	16,266,935
iShares MSCI Chile ETF	306,440	16,247,449
iShares China Large-Capital ETF	331,449	<u>15,657,651</u>
Total Exchange-Traded Funds		<u>65,381,227</u>
MUTUAL FUNDS[†] - 11.0%		
Guggenheim Limited Duration Fund - Institutional Class ²	12,125,299	300,101,151
Guggenheim Alpha Opportunity Fund - Institutional Class ²	5,863,072	166,863,030
Guggenheim Strategy Fund II ²	3,972,760	99,358,732

	SHARES	VALUE
Guggenheim Strategy Fund I ²	3,540,658	\$ 88,693,484
Guggenheim Strategy Fund III ²	3,142,819	78,664,762
Guggenheim Risk Managed Real Estate Fund - Institutional Class ²	522,267	14,654,804
Guggenheim Floating Rate Strategies Fund - Institutional Class ²	506,537	<u>13,175,038</u>
Total Mutual Funds		<u>761,511,001</u>
(Cost \$760,193,630)		
MONEY MARKET FUNDS[†] - 2.6%		
Federated U.S. Treasury Cash Reserve Fund Institutional Shares 1.45% ⁵	175,338,257	175,338,257
Western Asset Institutional U.S. Treasury Reserves Institutional Shares 0.96% ⁵	8,075,637	<u>8,075,637</u>
Total Money Market Funds		<u>183,413,894</u>
(Cost \$183,413,894)		

FACE
AMOUNT~

ASSET-BACKED SECURITIES^{††} - 29.5%
COLLATERALIZED LOAN OBLIGATIONS - 20.8%

Fortress Credit Opportunities IX CLO Ltd. 2017-9A, 2.97% (3 Month USD LIBOR + 1.55%) due 11/15/29^{6,7}		
	62,500,000	62,639,587

MACRO OPPORTUNITIES FUND

	FACE AMOUNT~	VALUE		FACE AMOUNT~	VALUE
2017-9A, 3.37% (3 Month USD LIBOR + 1.95%) due 11/15/29 ^{6,7}	34,300,000	\$ 34,444,228			
KVK CLO Ltd.			2015-25A, 4.96% (3 Month USD LIBOR + 3.65%) due 08/05/27 ^{6,7}	4,000,000	\$ 4,010,130
2017-2A, 3.85% (3 Month USD LIBOR + 2.55%) due 01/15/26 ^{6,7}	22,350,000	22,371,381	Octagon Loan Funding Ltd. 2014-1X, due 11/18/26 ³	52,700,000	45,754,035
2017-2A, 2.48% (3 Month USD LIBOR + 1.18%) due 07/15/26 ^{6,7}	18,300,000	18,336,961	Woodmont Trust 2017-2A, 4.08% (3 Month USD LIBOR + 2.35%) due 07/18/28 ^{6,7}	28,600,000	28,800,929
2014-1A, 3.92% (3 Month USD LIBOR + 2.60%) due 05/15/26 ^{6,7}	13,250,000	13,286,997	2017-3A, 3.98% (3 Month USD LIBOR + 2.25%) due 10/18/29 ^{6,7}	7,400,000	7,453,078
2014-2A, 6.05% (3 Month USD LIBOR + 4.75%) due 07/15/26 ^{6,7}	7,200,000	7,046,667	Cerberus Loan Funding XXIII, LP 2018-2A, 3.31% (3 Month USD LIBOR + 1.00%) due 04/15/28 ^{6,7}	35,300,000	35,300,000
2013-1A, due 01/15/28 ^{3,7}	11,900,000	5,734,217	OCP CLO 2015-8 Ltd. 2017-8A, 3.18% (3 Month USD LIBOR + 1.45%) due 04/17/27 ^{6,7}	27,500,000	27,505,473
2014-3A, due 10/15/26 ^{3,7}	2,500,000	663,013	2017-8A, 2.58% (3 Month USD LIBOR + 0.85%) due 04/17/27 ^{6,7}	6,000,000	6,000,849
Shackleton 2015- VIII CLO Ltd.			Golub Capital Partners CLO 36m Ltd. 2018-36A, 4.19% (3 Month USD LIBOR + 2.10%) due 02/05/31 ^{6,7}	20,000,000	19,994,122
2017-8A, 2.66% (3 Month USD LIBOR + 0.92%) due 10/20/27 ^{6,7}	62,000,000	62,017,596	2018-36A, 3.74% (3 Month USD LIBOR + 1.65%) due 02/05/31 ^{6,7}	13,200,000	13,197,347
Golub Capital Partners CLO Ltd.			Tralee CLO III Ltd. 2017-3A, 3.19% (3 Month USD LIBOR + 1.45%) due 10/20/27 ⁶	31,000,000	31,030,076
2017-16A, 3.56% (3 Month USD LIBOR + 2.25%) due 07/25/29 ^{6,7}	24,050,000	24,218,699			
2016-33A, 4.36% (3 Month USD LIBOR + 2.48%) due 11/21/28 ^{6,7}	17,500,000	17,567,786			
2015-25A, 3.96% (3 Month USD LIBOR + 2.65%) due 08/05/27 ^{6,7}	6,000,000	6,014,982			

MACRO OPPORTUNITIES FUND

	FACE AMOUNT~	VALUE		FACE AMOUNT~	VALUE
Marathon CLO V Ltd.			A Voce CLO Ltd.		
2017-5A, 2.76%			2017-1A, 2.88%		
(3 Month USD			(3 Month USD		
LIBOR + 0.87%)			LIBOR + 1.16%)		
due 11/21/27 ^{6.7}	16,700,000	\$ 16,663,449	due 07/15/26 ^{6.7}	24,375,000	\$ 24,373,815
2017-5A, 3.34%			ABPCI Direct Lending		
(3 Month USD			Fund CLO I LLC		
LIBOR + 1.45%)			2016-1A, 4.44%		
due 11/21/27 ^{6.7}	11,500,000	11,501,902	(3 Month USD		
2013-5A, due 11/21/27 ^{3.7}	5,500,000	2,530,000	LIBOR + 2.70%)		
ABPCI Direct Lending			due 12/22/28 ^{6.7}	24,000,000	24,088,032
Fund CLO II LLC			OCP CLO 2014-7 Ltd.		
2017-1A, 3.25%			2017-7A, 3.14%		
(3 Month USD			(3 Month USD		
LIBOR + 1.78%)			LIBOR + 1.40%)		
due 07/20/29 ^{6.7}	25,000,000	25,091,195	due 10/20/26 ^{6.7}	24,050,000	24,051,159
2017-1A, 3.19%			Ares XXXIII CLO Ltd.		
(3 Month USD			2016-1A, 3.37%		
LIBOR + 2.35%)			(3 Month USD		
due 07/20/29 ^{6.7}	4,650,000	4,669,087	LIBOR + 1.35%)	18,250,000	18,350,101
Telos CLO Ltd.			2016-1A, 4.82%		
2017-6A, 3.00%			(3 Month USD		
(3 Month USD			LIBOR + 2.80%)		
LIBOR + 1.27%)			due 12/05/25 ^{6.7}	5,000,000	5,049,409
due 01/17/27 ^{6.7}	19,800,000	19,798,535	Monroe Capital CLO Ltd.		
2017-6A, 4.33%			2014-1A, 3.09%		
(3 Month USD			(3 Month USD		
LIBOR + 2.60%)			LIBOR + 1.35%)		
due 01/17/27 ^{6.7}	7,500,000	7,507,108	due 10/22/26 ^{6.7}	18,500,000	18,501,844
BSPRT Issuer Ltd.			2014-1A, 5.34%		
2017-FL2, 5.23%			(3 Month USD		
(1 Month USD			LIBOR + 3.60%)		
LIBOR + 3.45%)			due 10/22/26 ^{6.7}	3,000,000	3,003,016
due 10/15/34 ^{6.7}	16,500,000	16,489,463	Crown Point CLO III Ltd.		
2017-FL2, 3.93%			2017-3A, 3.17%		
(1 Month USD			(3 Month USD		
LIBOR + 2.15%)			LIBOR + 1.45%)		
due 10/15/34 ^{6.7}	9,000,000	8,994,209	due 12/31/27 ^{6.7}	15,000,000	15,008,653
Treman Park CLO Ltd.			2017-3A, 2.63%		
2015-1A, due			(3 Month USD		
04/20/27 ^{3.7}	32,400,000	24,659,887	LIBOR + 0.91%)		
			due 12/31/27 ^{6.7}	5,300,000	5,298,466

MACRO OPPORTUNITIES FUND

	FACE AMOUNT~	VALUE		FACE AMOUNT~	VALUE
Denali Capital CLO X LLC			2017-FL1, 5.39%		
2017-1A, 3.35%			(1 Month USD		
(3 Month USD			LIBOR + 3.60%)		
LIBOR + 1.60%)			due 09/15/34 ^{6,7}	5,750,000	\$ 5,748,130
due 10/26/27 ^{6,7}	19,400,000	\$ 19,472,238	Voya CLO Ltd.		
Regatta V Funding Ltd.			2013-1X, due 10/15/30 ³	20,000,000	12,167,780
2017-1A, 2.91%			2013-1A, due 10/15/30 ^{3,7}	8,970,307	5,457,436
(3 Month USD			Resource Capital Corp.		
LIBOR + 1.16%)			2015-CRE4, 4.79%		
due 10/25/26 ^{6,7}	19,400,000	19,416,482	(1 Month USD		
West CLO Ltd.			LIBOR + 3.00%)		
2017-1A, 2.65%			due 08/15/32 ^{6,7}	7,750,000	7,672,500
(3 Month USD			2017-CRE5, 3.79%		
LIBOR + 0.92%)			(1 Month USD		
due 07/18/26 ^{6,7}	17,475,000	17,471,356	LIBOR + 2.00%)		
2013-1A, due 11/07/25 ^{3,7}	5,300,000	1,768,319	due 07/15/34 ^{6,7}	5,689,910	5,687,716
Galaxy XVIII CLO Ltd.			2015-CRE3, 5.79%		
2017-18A, 2.47%			(1 Month USD		
(3 Month USD			LIBOR + 4.00%)		
LIBOR + 1.17%)			due 03/15/32 ^{6,7}	3,780,290	3,764,915
due 10/15/26 ^{6,7}	19,000,000	18,999,012	Avery Point II CLO Ltd.		
Cerberus Loan			2013-3X COM, due		
Funding XVII Ltd.			01/18/25 ³	19,800,000	17,057,057
2016-3A, 4.25%			TICP CLO Ltd.		
(3 Month USD			2017-3A, 2.92%		
LIBOR + 2.53%)			(3 Month USD		
due 01/15/28 ^{6,7}	18,000,000	18,073,039	LIBOR + 1.18%)		
TICP CLO II Ltd.			due 01/20/27 ^{6,7}	16,850,000	16,860,659
2017-2A, 2.90%			Fortress Credit		
(3 Month USD			Opportunities		
LIBOR + 1.16%)			VII CLO Ltd.		
due 07/20/26 ^{6,7}	15,950,000	15,951,673	2016-7A, 5.07%		
2017-2A, 3.29%			(3 Month USD		
(3 Month USD			LIBOR + 2.95%)		
LIBOR + 1.55%)			due 12/15/28 ^{6,7}	16,000,000	16,109,605
due 07/20/26 ^{6,7}	2,100,000	2,100,243	Venture XIX CLO Ltd.		
Ladder Capital			2016-19A, 4.57%		
Commercial			(3 Month USD		
Mortgage 2017-FL1			LIBOR + 2.85%)		
Mortgage Trust			due 01/15/27 ^{6,7}	14,350,000	14,360,293
2017-FL1, 4.04%			Seneca Park CLO Limited		
(1 Month USD			2017-1A, 2.85%		
LIBOR + 2.25%)			(3 Month USD		
due 09/15/34 ^{6,7}	12,198,000	12,183,504	LIBOR + 1.12%)		
			due 07/17/26 ^{6,7}	13,132,000	13,158,621

MACRO OPPORTUNITIES FUND

	FACE AMOUNT~	VALUE		FACE AMOUNT~	VALUE
Fortress Credit Opportunities VI CLO Ltd.			FDI I Ltd.		
2015-6A, 7.32% (3 Month USD LIBOR + 5.25%) due 10/10/26 ^{6,7}	5,400,000	\$ 5,411,355	2015-1A, 5.50% due 11/12/30 ⁷	12,000,000	\$ 12,028,132
2015-6A, 4.77% (3 Month USD LIBOR + 2.70%) due 10/10/26 ^{6,7}	4,000,000	4,007,803	Octagon Investment Partners XIX Ltd.		
2015-6A, 5.72% (3 Month USD LIBOR + 3.65%) due 10/10/26 ^{6,7}	3,000,000	3,003,424	2017-1A, 2.82% (3 Month USD LIBOR + 1.10%) due 04/15/26 ^{6,7}	11,800,000	11,803,588
NewStar Clarendon Fund CLO LLC			Atlas Senior Loan Fund III Ltd.		
2015-1A, 4.45% (3 Month USD LIBOR + 2.70%) due 01/25/27 ^{6,7}	7,000,000	7,024,218	2017-1A, 2.71% (3 Month USD LIBOR + 0.83%) due 11/17/27 ^{6,7}	11,600,000	11,592,958
2015-1A, 5.10% (3 Month USD LIBOR + 3.35%) due 01/25/27 ^{6,7}	4,000,000	4,009,696	TCP Waterman CLO LLC		
2015-1A, 6.10% (3 Month USD LIBOR + 4.35%) due 01/25/27 ^{6,7}	1,300,000	1,292,974	2016-1A, 5.12% (3 Month USD LIBOR + 3.00%) due 12/15/28 ^{6,7}	11,000,000	11,051,928
OHA Credit Partners IX Ltd.			Northwoods Capital XIV Ltd.		
2013-9A, due 10/20/25 ^{3,7}	14,000,000	12,251,554	2017-14A, 4.26% (3 Month USD LIBOR + 2.45%) due 11/12/25 ^{6,7}	10,750,000	10,763,068
Flagship VII Ltd.			Flagship CLO VIII Ltd.		
2017-7A, 2.86% (3 Month USD LIBOR + 1.12%) due 01/20/26 ^{6,7}	12,100,000	12,100,956	2014-8A, 4.22% (3 Month USD LIBOR + 2.50%) due 01/16/26 ^{6,7}	9,825,000	9,832,004
Northwoods Capital XII Ltd.			Babson CLO Ltd.		
2017-12A, 4.03% (3 Month USD LIBOR + 2.45%) due 09/15/25 ^{6,7}	12,000,000	12,043,944	2014-1A, due 07/20/25 ^{3,7}	11,900,000	5,489,053
			2013-11A, 4.98% (3 Month USD LIBOR + 3.25%) due 01/18/25 ^{6,7}	3,500,000	3,502,491
			2012-2A, due 05/15/23 ^{3,7}	11,850,000	514,160
			NXT Capital CLO LLC		
			2017-1A, 3.64% (3 Month USD LIBOR + 1.90%) due 04/23/26 ^{6,7}	3,600,000	3,608,320

MACRO OPPORTUNITIES FUND

	FACE AMOUNT~	VALUE		FACE AMOUNT~	VALUE
2017-1A, 4.09% (3 Month USD LIBOR + 2.35%) due 04/20/29 ^{6,7}	3,000,000	\$ 3,020,051			
2018-1A, 5.04% (3 Month USD LIBOR + 3.30%) due 04/21/27 ^{6,7}	2,750,000	2,750,605			
Dryden 41 Senior Loan Fund 2015-41A, due 04/15/31 ^{3,7}	10,500,000	9,036,583			
Benefit Street Partners CLO V Ltd. 2017-VA, 4.24% (3 Month USD LIBOR + 2.50%) due 10/20/26 ^{6,7}	9,000,000	9,009,612			
Recette Clo Ltd. 2017-1A, 3.04% (3 Month USD LIBOR + 1.30%) due 10/20/27 ^{6,7}	9,000,000	9,003,093			
MP CLO VII Ltd. 2017-1A, 2.57% (3 Month USD LIBOR + 0.84%) due 04/18/27 ^{6,7}	9,000,000	9,002,207			
ACIS CLO Ltd. 2014-4A, 4.32% (3 Month USD LIBOR + 2.55%) due 05/01/26 ^{6,7}	3,600,000	3,606,557			
2015-6A, 5.14% (3 Month USD LIBOR + 3.37%) due 05/01/27 ^{6,7}	3,250,000	3,258,492			
2013-1A, 6.23% (3 Month USD LIBOR + 4.50%) due 04/18/24 ^{6,7}	2,100,000	2,100,456			
Dryden 37 Senior Loan Fund 2015-37A, due 01/15/31 ^{3,7}	9,500,000	8,655,537			
			Carlyle Global Market Strategies CLO Ltd. 2012-3A, due 10/04/28 ^{3,7}	6,400,000	\$ 5,359,373
			2013-3X SUB, due 07/15/25 ³	4,938,326	2,912,743
			Golub Capital BDC CLO 2014 LLC 2018-1A, 3.54% (3 Month USD LIBOR + 1.40%) due 04/25/26 ^{6,7}	8,000,000	8,009,444
			Newstar Commercial Loan Funding 2017-1 LLC 2017-1A, 5.13% (3 Month USD LIBOR + 3.50%) due 03/20/27 ^{6,7}	7,500,000	7,577,397
			Fortress Credit Opportunities V CLO Ltd. 2014-5A, 5.96% (3 Month USD LIBOR + 4.25%) due 10/15/26 ^{6,7}	7,500,000	7,507,644
			Nelder Grove CLO Ltd. 2017-1A, 4.58% (3 Month USD LIBOR + 2.60%) due 08/28/26 ^{6,7}	7,450,000	7,479,738
			Cent CLO 2014-16A, 4.51% (3 Month USD LIBOR + 3.20%) due 08/01/24 ^{6,7}	7,250,000	7,272,581
			FS Senior Funding Ltd. 2015-1A, 4.37% (3 Month USD LIBOR + 2.65%) due 05/28/25 ^{6,7}	7,200,000	7,208,119
			Blue Hill CLO Ltd. 2017-1A, 4.12% (3 Month USD LIBOR + 2.40%) due 01/15/26 ^{6,7}	6,500,000	6,506,419

MACRO OPPORTUNITIES FUND

	FACE AMOUNT~	VALUE		FACE AMOUNT~	VALUE
Venture XIII CLO Ltd. 2013-13A, due 09/10/29 ^{3,7}	11,040,000	\$ 6,406,048	Mountain Hawk II CLO Ltd. 2013-2A, 4.89% (3 Month USD LIBOR + 3.15%) due 07/22/24 ^{6,7}	2,750,000	\$ 2,651,573
OZLM VI Ltd. 2017-6A, 4.43% (3 Month USD LIBOR + 2.70%) due 04/17/26 ^{6,7}	6,325,000	6,324,920	2013-2A, 4.34% (3 Month USD LIBOR + 2.60%) due 07/22/24 ^{6,7}	2,500,000	2,503,431
Atlas Senior Loan Fund IX Ltd. 2018-9A, due 04/20/28 ^{3,7}	9,600,000	6,088,166	Fifth Street SLF II Ltd. 2015-2A, 4.57% (3 Month USD LIBOR + 2.81%) due 09/29/27 ^{6,7}	5,000,000	5,012,036
Shackleton VII CLO Ltd. 2015-7A, 4.57% (3 Month USD LIBOR + 2.85%) due 04/15/27 ^{6,7}	6,000,000	6,005,578	Sudbury Mill CLO Ltd. 2017-1A, 4.18% (3 Month USD LIBOR + 2.45%) due 01/17/26 ^{6,7}	5,000,000	5,004,922
Hull Street CLO Ltd. 2014-1A, 4.90% (3 Month USD LIBOR + 3.60%) due 10/18/26 ^{6,7}	5,785,000	5,775,334	WhiteHorse X Ltd. 2015-10A, 7.03% (3 Month USD LIBOR + 5.30%) due 04/17/27 ^{6,7}	4,980,000	4,812,519
Silvermore CLO Ltd. 2014-1A, 4.84% (3 Month USD LIBOR + 3.00%) due 05/15/26 ^{6,7}	5,500,000	5,519,255	NewStar Arlington Senior Loan Program LLC 2014-1A, 6.00% (3 Month USD LIBOR + 4.25%) due 07/25/25 ^{6,7}	2,750,000	2,752,629
Betony CLO Ltd. 2016-1A, 4.57% (3 Month USD LIBOR + 2.85%) due 04/15/27 ^{6,7}	5,450,000	5,461,476	2014-1A, 5.05% (3 Month USD LIBOR + 3.30%) due 07/25/25 ^{6,7}	2,000,000	2,002,650
Dryden 50 Senior Loan Fund 2017-50A, due 07/15/30 ^{3,7}	6,000,000	5,384,592	AMMC CLO XV Ltd. 2016-15A, 4.86% (3 Month USD LIBOR + 2.80%) due 12/09/26 ^{6,7}	4,500,000	4,537,145
BNPP IP CLO Ltd. 2014-2A, 7.02% (3 Month USD LIBOR + 5.25%) due 10/30/25 ^{6,7}	5,500,000	5,336,235	Vibrant Clo III Ltd. 2016-3A, 4.69% (3 Month USD LIBOR + 2.95%) due 04/20/26 ^{6,7}	4,500,000	4,506,106
FDF II Ltd. 2016-2A, 6.29% due 05/12/31 ⁷	5,250,000	5,246,639			

MACRO OPPORTUNITIES FUND

	FACE AMOUNT~	VALUE		FACE AMOUNT~	VALUE
KKR CLO 14 Ltd.			Garrison Funding Ltd.		
2016-14, 6.07%			2016-2A, 5.32%		
(3 Month USD			(3 Month USD		
LIBOR + 4.35%)			LIBOR + 4.00%)		
due 07/15/28 ^{6,7}	2,500,000	\$ 2,512,063	due 09/29/27 ^{6,7}	3,700,000	\$ 3,750,375
2016-14, 4.02%			Jamestown CLO VI Ltd.		
(3 Month USD			2015-6A, 4.57%		
LIBOR + 2.30%)			(3 Month USD		
due 07/15/28 ^{6,7}	1,750,000	1,756,496	LIBOR + 3.25%)		
Halcyon Loan Advisors			due 02/20/27 ^{6,7}	3,750,000	3,745,005
Funding Ltd.			Fifth Street Senior		
2012-2A, 4.18%			Loan Fund I LLC		
(3 Month USD			2015-1A, 5.49%		
LIBOR + 2.85%)			(3 Month USD		
due 12/20/24 ^{6,7}	3,250,000	3,253,594	LIBOR + 3.75%)		
2012-1A, 4.32%			due 01/20/27 ^{6,7}	3,500,000	3,507,788
(3 Month USD			NewMark Capital		
LIBOR + 3.00%)			Funding CLO Ltd.		
due 08/15/23 ^{6,7}	1,000,000	1,003,978	2014-2A, 5.81%		
OHA Loan Funding Ltd.			(3 Month USD		
2017-1A, 4.79%			LIBOR + 3.50%)		
(3 Month USD			due 06/30/26 ^{6,7}	3,500,000	3,504,363
LIBOR + 3.05%)			OZLM IX Ltd.		
due 07/23/25 ^{6,7}	4,100,000	4,108,161	2017-9A, 4.09%		
Symphony Clo V Ltd.			(3 Month USD		
2007-5A, 5.97%			LIBOR + 2.35%)		
(3 Month USD			due 01/20/27 ^{6,7}	3,500,000	3,503,435
LIBOR + 4.25%)			Mountain Hawk I CLO Ltd.		
due 01/15/24 ^{6,7}	4,000,000	4,024,997	2013-1A, 4.46%		
Madison Park Funding			(3 Month USD		
XVI Ltd.			LIBOR + 2.72%)		
2016-16A, 4.39%			due 01/20/24 ^{6,7}	3,400,000	3,406,697
(3 Month USD			Hunt CRE 2017-FL1 Ltd.		
LIBOR + 2.65%)			2017-FL1, 3.63%		
due 04/20/26 ^{6,7}	4,000,000	4,004,093	(1 Month USD		
MidOcean Credit CLO I			LIBOR + 2.40%)		
2018-1A, 3.02%			due 08/15/34 ^{6,7}	3,350,000	3,347,540
(3 Month USD			PFP Ltd.		
LIBOR + 1.30%)			2017-3, 4.28% (1 Month		
due 01/15/24 ^{6,7}	4,000,000	4,000,257	USD LIBOR + 2.50%)		
Adams Mill CLO Ltd.			due 01/14/35 ^{6,7}	3,250,000	3,269,262
2014-1A, 6.72%			Flatiron CLO Ltd.		
(3 Month USD			2013-1A, 5.33% (3 Month		
LIBOR + 5.00%)			USD LIBOR + 3.60%)		
due 07/15/26 ^{6,7}	4,000,000	3,951,855	due 01/17/26 ^{6,7}	3,200,000	3,206,242

MACRO OPPORTUNITIES FUND

	FACE AMOUNT~	VALUE		FACE AMOUNT~	VALUE
AMMC CLO XI Ltd.			TRANSPORT-AIRCRAFT - 6.4%		
2012-11A, due 10/30/23 ^{3,7}	5,650,000	\$ 3,192,250	KDAC Aviation Finance Ltd.		
Mountain Hawk III CLO Ltd.			2017-1A, 4.21% due 12/15/42 ⁷	64,711,900	\$ 64,591,290
2014-3A, 4.53% (3 Month USD LIBOR + 2.80%) due 04/18/25 ^{6,7}	3,000,000	3,001,033	AASET Trust		
TPG Real Estate Finance Issuer Ltd.			2017-1A, 3.97% due 05/16/42 ⁷	62,803,320	62,604,265
2018-FL1, 3.69% (1 Month USD LIBOR + 1.90%) due 03/15/20 ^{6,7}	2,700,000	2,698,003	Raspro Trust		
Shackleton CLO Ltd.			2005-1A, 2.37% (3 Month USD LIBOR + 0.63%) due 03/23/24 ^{6,7}	54,297,571	51,854,180
2014-6A, 5.33% (3 Month USD LIBOR + 3.60%) due 07/17/26 ^{6,7}	2,068,000	2,071,675	Castlelake Aircraft Securitization Trust		
Cent CLO 21 Ltd.			2017-1, 3.97% due 07/15/42	34,648,573	34,264,189
2017-21A, 3.72% (3 Month USD LIBOR + 2.40%) due 07/27/26 ^{6,7}	2,000,000	2,003,110	2016-1, 4.45% due 08/15/41	26,608,022	26,451,806
Great Lakes CLO Ltd.			Falcon Aerospace Ltd.		
2014-1A, due 10/15/29 ^{3,7}	1,500,000	1,307,101	2017-1, 4.58% due 02/15/42 ⁷	48,523,940	48,725,411
Copper River CLO Ltd.			Apollo Aviation Securitization Equity Trust		
2007-1A, due 01/20/21 ^{3,8}	8,150,000	1,037,495	2017-1A, 5.93% due 05/16/42 ⁷	16,306,500	16,340,998
Northwoods Capital XI Ltd.			2016-2, 5.93% due 11/15/41	9,894,080	10,071,560
2017-11A, 4.12% (3 Month USD LIBOR + 2.40%) due 04/15/25 ^{6,7}	1,000,000	999,992	2016-2, 4.21% due 11/15/41	8,834,000	8,921,343
Keuka Park CLO Ltd.			2016-1A, 6.50% due 03/17/36 ⁷	6,029,975	6,167,839
2013-1A, due 10/21/24 ^{3,7}	3,000,000	101,226	2016-2, 7.87% due 11/15/41	3,611,520	3,631,972
Gramercy Park CLO Ltd.			2018-1A, 5.44% due 01/16/38 ⁷	1,723,400	1,706,339
2012-1A, due 07/17/23 ^{3,7}	2,650,000	59,726	SAPPHIRE AVIATION FINANCE I Ltd.		
2012-1X, due 07/17/23 ³	1,250,000	28,172	2018-1A, 4.25% due 03/15/40 ⁷	32,300,000	32,403,748
Total Collateralized Loan Obligations	<u>1,440,793,576</u>		AIM Aviation Finance Ltd.		
			2015-1A, 5.07% due 02/15/40 ⁷	13,365,037	13,274,771

MACRO OPPORTUNITIES FUND

	FACE AMOUNT~	VALUE		FACE AMOUNT~	VALUE
Falcon Aerospace Limited			WHOLE BUSINESS - 0.9%		
2017-1, 6.30% due 02/15/42 ⁷	10,901,650	\$ 10,936,895	TSGE		
Rise Ltd.			2017-1, 6.25% due 09/25/31 ^{†††1}	42,550,000	\$ 42,602,921
2014-1B, 6.50% due 02/12/39	5,298,595	5,306,543	DB Master Finance LLC		
2014-1A, 4.74% due 02/12/39	4,122,362	4,128,546	2015-1A, 3.98% due 02/20/45 ⁷	13,337,500	13,452,736
Castle Aircraft Securitization Trust			Drug Royalty III Limited Partnership 1		
2015-1A, 5.75% due 12/15/40 ⁷	8,102,927	8,068,511	2017-1A, 4.22% (3 Month USD LIBOR + 2.50%) due 04/15/27 ^{6,7}	3,310,619	3,310,560
Stripes Aircraft Ltd.			Sonic Capital LLC		
2013-1 A1, 5.32% due 03/20/23 ^{†††}	6,930,525	6,871,896	2018-1A, 4.03% due 02/20/48 ⁷	1,500,000	1,492,185
Atlas Ltd.			Miramax LLC		
2014-1 A, 4.87% due 12/15/39	5,727,786	5,727,786	2014-1A, 3.34% due 07/20/26 ⁷	955,200	951,669
Emerald Aviation Finance Ltd.			Total Whole Business		<u>61,810,071</u>
2013-1, 6.35% due 10/15/38 ⁷	4,752,763	4,749,964	COLLATERALIZED DEBT OBLIGATIONS - 0.6%		
Eagle I Ltd.			N-Star REL CDO VIII Ltd.		
2014-1A, 5.29% due 12/15/39 ⁷	4,183,594	4,055,068	2006-8A, 2.02% (1 Month USD LIBOR + 0.36%) due 02/01/41 ^{6,7}	19,501,287	19,392,860
Turbine Engines Securitization Ltd.			Putnam Structured Product Funding Ltd.		
2013-1A, 5.13% due 12/13/48 ⁸	2,311,467	2,323,515	2003-1A, 2.78% (1 Month USD LIBOR + 1.00%) due 10/15/38 ^{6,7}	15,091,188	14,605,689
2013-1A, 6.38% due 12/13/48 ⁸	1,639,421	1,549,253	Anchorage Credit Funding 4 Ltd.		
Willis Engine Securitization Trust II			2016-4A, 4.50% due 02/15/35 ⁷	5,000,000	5,038,337
2012-A, 5.50% due 09/15/37 ⁷	3,904,586	3,863,008	Highland Park CDO I Ltd.		
AABS Ltd.			2006-1A, 2.34% (3 Month USD LIBOR + 0.40%) due 11/25/51 ^{6,8}	3,165,198	3,038,511
2013-1 A, 4.87% due 01/10/38	1,825,079	1,825,079	Banco Bradesco SA		
Airplanes Pass Through Trust			2014-1, 5.43% due 03/12/26 ^{†††8}	2,654,360	2,660,980
2001-1A, 2.33% (1 Month USD LIBOR + 0.55%) due 03/15/19 ^{6,8,13}	2,097,481	94,387			
Total Transport-Aircraft		<u>440,510,162</u>			

MACRO OPPORTUNITIES FUND

	FACE AMOUNT~	VALUE
Static Repackaging Trust Ltd.		
2004-1A, 2.86% (3 Month USD LIBOR + 1.05%) due 05/10/39 ^{6,7}	542,874	\$ 541,532
Pasadena CDO Ltd.		
2002-1A, 3.05% (3 Month USD LIBOR + 0.85%) due 06/19/37 ^{6,7}	261,067	<u>259,696</u>
Total Collateralized Debt Obligations		<u>45,537,605</u>
DIVERSIFIED PAYMENT RIGHTS - 0.3%		
Bib Merchant Voucher Receivables Ltd.		
2018-1, 4.18% due 04/07/28	15,300,000	15,300,000
CIC Receivables Master Trust		
4.89% due 10/07/21 ^{†††}	4,617,004	<u>4,774,410</u>
Total Diversified Payment Rights		<u>20,074,410</u>
UNSECURED CONSUMER LOANS - 0.3%		
Sofi Consumer Loan Program 2017-6 LLC		
2017-6, 2.20% due 11/25/26 ⁷	20,035,614	<u>19,936,165</u>
TRANSPORT-CONTAINER - 0.1%		
Global SC Finance II SRL		
2013-1A, 2.98% due 04/17/28 ⁷	10,675,000	<u>10,516,216</u>
AUTOMOTIVE - 0.1%		
Hertz Vehicle Financing II, LP		
2015-1A, 3.52% due 03/25/21 ⁷	4,600,000	<u>4,597,620</u>
Total Asset-Backed Securities (Cost \$2,039,692,619)		<u>2,043,775,825</u>

	FACE AMOUNT~	VALUE
COLLATERALIZED MORTGAGE OBLIGATIONS^{††} - 18.0%		
RESIDENTIAL MORTGAGE BACKED SECURITIES - 15.4%		
LSTAR Securities		
Investment Limited		
2017-9, 3.21% (1 Month USD LIBOR + 1.55%) due 12/01/22 ^{6,7}	66,096,678	\$ 66,127,665
2017-8, 3.31% (1 Month USD LIBOR + 1.65%) due 11/01/22 ^{6,7}	47,736,833	47,895,963
2017-6, 2.99% (1 Month USD LIBOR + 1.75%) due 09/01/22 ^{6,7}	39,500,452	39,525,140
2017-3, 3.24% (1 Month USD LIBOR + 2.00%) due 04/01/22 ^{6,7}	23,229,555	23,258,592
CIM Trust		
2018-R2, 3.69% due 08/25/57	52,000,000	52,134,021
2017-2, 3.66% (1 Month USD LIBOR + 2.00%) due 12/25/57 ^{6,7}	49,448,887	49,986,614
RALI Series Trust		
2007-QO2, 2.02% (1 Month USD LIBOR + 0.15%) due 02/25/47 ⁶	21,467,530	13,879,346
2006-QO8, 2.07% (1 Month USD LIBOR + 0.20%) due 10/25/46 ⁶	12,544,433	11,608,324
2006-QO10, 2.03% (1 Month USD LIBOR + 0.16%) due 01/25/37 ⁶	8,898,760	8,371,657
2006-QO3, 2.08% (1 Month USD LIBOR + 0.21%) due 04/25/46 ⁶	14,315,496	7,077,392
2006-QO2, 2.14% (1 Month USD LIBOR + 0.27%) due 02/25/46 ⁶	12,402,514	5,560,368
2006-QO6, 2.10% (1 Month USD LIBOR + 0.23%) due 06/25/46 ⁶	10,408,917	4,642,888
2006-QO2, 2.30% (1 Month USD LIBOR + 0.34%) due 02/25/46 ⁶	7,779,895	3,623,820

MACRO OPPORTUNITIES FUND

	FACE AMOUNT~	VALUE		FACE AMOUNT~	VALUE
2006-QO6, 2.05% (1 Month USD LIBOR + 0.18%) due 06/25/46 ⁶	6,134,841	\$ 2,671,919	2007-ASP1, 2.25% (1 Month USD LIBOR + 0.38%) due 03/25/37 ⁶	15,256,739	\$ 9,694,083
2006-QO2, 2.06% (1 Month USD LIBOR + 0.22%) due 02/25/46 ⁶	4,174,518	1,819,440	IndyMac INDX Mortgage Loan Trust		
Ameriquest Mortgage Securities Trust			2006-AR6, 2.20% (1 Year CMT Rate + 0.92%) due 06/25/46 ⁶	37,762,040	35,034,367
2006-M3, 2.05% (1 Month USD LIBOR + 0.18%) due 10/25/36 ⁶	84,408,088	56,981,402	WaMu Asset-Backed Certificates WaMu Series 2007-HE2 Trust		
LSTFV			2007-HE2, 2.23% (1 Month USD LIBOR + 0.36%) due 04/25/37 ⁶	31,673,942	17,656,040
2017-1A, 4.16% due 04/01/20 ^{†††}	53,003,011	53,040,957	2007-HE2, 2.06% (1 Month USD LIBOR + 0.19%) due 04/25/37 ⁶	24,681,310	13,525,583
Structured Asset Securities Corporation Mortgage Loan Trust			Long Beach Mortgage Loan Trust		
2008-BC4, 2.50% (1 Month USD LIBOR + 0.63%) due 11/25/37 ⁶	48,658,890	48,373,836	2006-6, 2.12% (1 Month USD LIBOR + 0.25%) due 07/25/36 ⁶	17,893,710	9,502,000
FirstKey Master Funding			2006-8, 2.03% (1 Month USD LIBOR + 0.16%) due 09/25/36 ⁶	20,817,510	8,926,528
2017-R1, 1.89% (1 Month USD LIBOR + 0.22%) due 11/03/41 ^{†††;6,7}	43,750,000	41,542,743	2006-1, 2.06% (1 Month USD LIBOR + 0.19%) due 02/25/36 ⁶	5,394,493	4,529,297
Lehman XS Trust Series			2006-6, 2.02% (1 Month USD LIBOR + 0.15%) due 07/25/36 ⁶	5,571,885	2,914,914
2006-16N, 2.08% (1 Month USD LIBOR + 0.21%) due 11/25/46 ⁶	27,111,280	25,427,420	2006-8, 1.96% (1 Month USD LIBOR + 0.09%) due 09/25/36 ⁶	5,641,154	2,397,509
2006-16N, 1.43% (1 Month USD LIBOR + 0.19%) due 11/25/46 ⁶	9,112,653	8,889,156	2006-6, 1.97% (1 Month USD LIBOR + 0.10%) due 07/25/36 ⁶	3,225,446	1,673,962
2006-10N, 1.45% (1 Month USD LIBOR + 0.21%) due 07/25/46 ⁶	6,571,813	6,340,870	Morgan Stanley ABS Capital I Incorporated Trust		
ACE Securities Corporation Home Equity Loan Trust Series			2007-HE1, 2.10% (1 Month USD LIBOR + 0.23%) due 11/25/36 ⁶	15,789,299	10,947,613
2006-HE4, 2.01% (1 Month USD LIBOR + 0.14%) due 10/25/36 ⁶	23,531,367	15,903,272			
2007-HE1, 2.02% (1 Month USD LIBOR + 0.15%) due 01/25/37 ⁶	21,068,198	14,462,913			

MACRO OPPORTUNITIES FUND

	FACE AMOUNT~	VALUE		FACE AMOUNT~	VALUE
2007-HE6, 2.12% (1 Month USD LIBOR + 0.25%) due 05/25/37 ⁶	10,705,235	\$ 9,840,261	2006-HE3, 2.02% (1 Month USD LIBOR + 0.15%) due 08/25/36 ⁶	9,794,599	\$ 4,677,013
2006-HE8, 2.09% (1 Month USD LIBOR + 0.22%) due 10/25/36 ⁶	9,517,502	5,838,535	Bayview Opportunity Master Fund Iva Trust 2018-RN3, 3.67% due 03/28/33 ⁷	16,800,000	16,820,143
2007-HE6, 2.01% (1 Month USD LIBOR + 0.14%) due 05/25/37 ⁶	2,242,050	2,039,610	GSA Home Equity Trust 2006-16, 2.04% (1 Month USD LIBOR + 0.17%) due 10/25/36 ⁶	16,604,783	8,770,884
IXIS Real Estate Capital Trust 2007-HE1, 2.03% (1 Month USD LIBOR + 0.16%) due 05/25/37 ⁶	28,077,231	10,422,614	2006-3, 2.17% (1 Month USD LIBOR + 0.30%) due 03/25/36 ⁶	4,521,261	3,374,987
2007-HE1, 2.10% (1 Month USD LIBOR + 0.23%) due 05/25/37 ⁶	19,892,324	7,439,303	2007-7, 1.51% (1 Month USD LIBOR + 0.27%) due 07/25/37 ⁶	2,563,240	2,437,894
2007-HE1, 1.93% (1 Month USD LIBOR + 0.06%) due 05/25/37 ⁶	17,696,314	6,498,991	2006-14, 1.49% (1 Month USD LIBOR + 0.25%) due 09/25/36 ⁶	3,622,174	2,205,351
American Home Mortgage Assets Trust 2007-1, 1.98% (1 Year CMT Rate + 0.70%) due 02/25/47 ⁶	33,225,345	21,429,175	Home Equity Loan Trust 2007-FRE1, 2.06% (1 Month USD LIBOR + 0.19%) due 04/25/37 ⁶	17,096,526	16,249,254
CSAA Trust 2007-3, 2.04% (1 Month USD LIBOR + 0.17%) due 03/25/47 ⁶	26,145,981	13,629,045	GSAMP TRUST 2002-HE2, 2.86% (1 Month USD LIBOR + 1.04%) due 10/20/32 ^{6,7}	15,475,314	15,567,496
2006-9, 1.48% (1 Month USD LIBOR + 0.24%) due 06/25/36 ⁶	12,243,465	6,929,811	Stanwich Mortgage Loan Company LLC 2017-NPA1, 3.60% due 03/16/22 ⁷	14,413,563	14,413,563
Nationstar Home Equity Loan Trust 2007-C, 2.05% (1 Month USD LIBOR + 0.18%) due 06/25/37 ⁶	19,248,905	18,565,900	HSI Asset Securitization Corporation Trust 2007-HE1, 2.06% (1 Month USD LIBOR + 0.19%) due 01/25/37 ⁶	9,184,691	7,490,160
Master Asset Backed Securities Trust 2006-WMC3, 2.03% (1 Month USD LIBOR + 0.16%) due 08/25/36 ⁶	13,199,939	6,978,219	2005-OPT1, 2.50% (1 Month USD LIBOR + 0.63%) due 11/25/35 ⁶	6,237,365	6,221,621
2006-HE3, 1.97% (1 Month USD LIBOR + 0.10%) due 08/25/36 ⁶	11,649,681	5,518,903			

MACRO OPPORTUNITIES FUND

	FACE AMOUNT~	VALUE		FACE AMOUNT~	VALUE
Morgan Stanley IXIS Real Estate Capital Trust			GCAT LLC		
2006-2, 2.02% (1 Month USD LIBOR + 0.15%) due 11/25/36 ⁶	21,411,829	\$ 10,978,849	2017-4, 3.23% due 05/25/22 ⁷	6,175,558	\$ 6,133,144
First NLC Trust			Bayview Opportunity Master Fund IIIa Trust		
2007-1, 2.15% (1 Month USD LIBOR + 0.28%) due 08/25/37 ^{6,7}	9,393,385	6,039,955	2017-RN7, 3.10% due 09/28/32 ⁷	6,070,806	6,046,736
2007-1, 1.94% (1 Month USD LIBOR + 0.07%) due 08/25/37 ^{6,7}	7,123,305	4,463,978	Bayview Opportunity Master Fund IVb Trust		
Merrill Lynch Alternative Note Asset Trust Series			2017-RPL1, 3.10% due 07/28/32 ⁷	5,849,147	5,852,487
2007-OAR3, 1.81% (1 Month USD LIBOR + 0.19%) due 07/25/37 ⁶	10,452,353	9,481,600	WaMu Asset-Backed Certificates WaMu Series 2007-HE4 Trust		
Stanwich Mortgage Loan Co.			2007-HE4, 2.04% (1 Month USD LIBOR + 0.17%) due 07/25/47 ⁶	4,348,205	3,162,199
2016-NPA1, 3.84% (WAC) due 10/16/46 ^{6,7}	9,489,734	9,369,742	2007-HE4, 2.12% (1 Month USD LIBOR + 0.25%) due 07/25/47 ⁶	3,104,618	2,278,790
JP Morgan Mortgage Acquisition Trust			VOLT LIV LLC		
2006-HE3, 2.03% (1 Month USD LIBOR + 0.16%) due 11/25/36 ⁶	9,230,036	8,343,358	2017-NPL1, 3.50% due 02/25/47 ⁷	5,392,503	5,380,249
Luminent Mortgage Trust			Nomura Resecuritization Trust		
2006-2, 2.07% (1 Month USD LIBOR + 0.20%) due 02/25/46 ⁶	9,672,463	7,816,448	2015-4R, 0.73% (1 Month USD LIBOR + 0.43%) due 03/26/36 ^{6,7}	5,192,348	4,996,108
GCAT			American Home Mortgage Investment Trust		
2017-1, 3.38% due 03/25/47 ⁷	7,465,397	7,415,610	2006-1, 2.27% (1 Month USD LIBOR + 0.40%) due 03/25/46 ⁶	5,055,305	4,890,223
Washington Mutual Mortgage Pass-Through Certificates			Alliance Bancorp Trust		
WMALT Series Trust			2007-OAT1, 2.11% (1 Month USD LIBOR + 0.24%) due 07/25/37 ⁶	3,777,559	3,240,119
2006-AR9, 2.12% (1 Year CMT Rate + 0.84%) due 11/25/46 ⁶	8,480,104	7,134,927	Bayview Opportunity Master Fund IIIb Trust		
Bayview Opportunity Master Fund IIa Trust			2017-RN3, 3.23% due 05/28/32 ⁷	1,966,349	1,957,215
2017-RN5, 3.10% due 08/28/32 ⁷	6,296,311	6,223,519			

MACRO OPPORTUNITIES FUND

	FACE AMOUNT~	VALUE		FACE AMOUNT~	VALUE
Wachovia Asset Securitization Issuance II LLC Trust 2007-HE1, 2.01% (1 Month USD LIBOR + 0.14%) due 07/25/37 ^{6,7}	1,916,721	\$ 1,846,532			
Morgan Stanley Re-REMIC Trust 2010-R5, 3.51% due 06/26/36 ⁷	1,589,912	1,342,786			
First Franklin Mortgage Loan Trust 2006-FF1, 2.31% (1 Month USD LIBOR + 0.44%) due 01/25/36 ⁶	1,225,000	1,170,146			
Asset Backed Securities Corporation Home Equity Loan Trust 2006-HE5, 2.01% (1 Month USD LIBOR + 0.14%) due 07/25/36 ⁶	1,008,813	<u>987,664</u>			
Total Residential Mortgage Backed Securities		<u>1,065,858,731</u>			
COMMERCIAL MORTGAGE BACKED SECURITIES - 1.4%					
GAHR Commercial Mortgage Trust 2015-NRF, 3.38% (WAC) due 12/15/34 ^{6,7}	46,477,003	45,463,935			
Citigroup Commercial Mortgage Trust 2016-SMPL, 4.51% due 09/10/31 ⁷	22,450,000	22,315,372			
GS Mortgage Securities Corporation Trust 2017-STAY, 3.38% (1 Month USD LIBOR + 2.15%) due 07/15/32 ^{6,7}	16,531,000	16,454,952			
			GS Mortgage Securities Trust 2014-GSFL, 5.13% (1 Month USD LIBOR + 3.90%) due 07/15/31 ^{6,7}	6,038,536	\$ 6,058,531
			GE Business Loan Trust 2007-1A, 2.23% (1 Month USD LIBOR + 0.45%) due 04/16/35 ^{6,7}	2,070,359	<u>1,914,918</u>
			Total Commercial Mortgage Backed Securities		<u>92,207,708</u>
			GOVERNMENT AGENCY - 1.0%		
			Fannie Mae ²⁰ 3.00% due 02/01/57	28,965,901	28,018,913
			2.99% due 02/01/28	19,400,000	19,000,162
			3.10% due 02/01/28	11,000,000	10,881,296
			3.11% due 02/01/28	5,900,000	5,838,713
			Freddie Mac Multifamily Structured Pass Through Certificates 2018-K072, 3.50% (WAC) due 12/25/27 ^{6,20}	6,300,000	<u>6,390,986</u>
			Total Government Agency		<u>70,130,070</u>
			MILITARY HOUSING - 0.2%		
			GMAC Commercial Mortgage Asset Corp. 2004-POKA, 6.36% due 09/10/44 ⁸	9,000,000	9,637,542
			Capmark Military Housing Trust 2007-AET2, 6.06% due 10/10/52 ⁸	5,782,581	<u>5,925,584</u>
			Total Military Housing		<u>15,563,126</u>
			Total Collateralized Mortgage Obligations (Cost \$1,237,955,626)		<u>1,243,759,635</u>
			FOREIGN GOVERNMENT DEBT^{††} - 13.1%		
			Republic of Portugal due 05/18/18 ⁴	EUR 109,850,000	135,237,961

MACRO OPPORTUNITIES FUND

	FACE AMOUNT~	VALUE
Government of Japan		
due 06/04/18 ⁴	JPY 11,400,000,000	\$ 107,167,285
due 04/05/18 ⁴	JPY 1,700,000,000	15,976,837
due 04/23/18 ⁴	JPY 700,000,000	6,579,092
due 04/16/18 ⁴	JPY 500,000,000	4,699,244
Total Government of Japan		<u>134,422,458</u>
Republic of Italy		
due 05/31/18 ⁴	EUR 71,840,000	88,459,199
due 04/13/18 ⁴	EUR 37,080,000	45,632,216
Total Republic of Italy		<u>134,091,415</u>
Republic of Hungary		
4.00% due 04/25/18	HUF 9,198,000,000	36,309,876
due 05/23/18 ⁴	HUF 5,846,000,000	23,022,225
2.50% due 06/22/18	HUF 4,233,060,000	16,762,041
due 11/21/18 ⁴	HUF 3,100,000,000	12,205,131
due 07/18/18 ⁴	HUF 2,390,000,000	9,411,137
due 04/11/18 ⁴	HUF 2,202,240,000	8,673,266
5.50% due 12/20/18	HUF 1,500,000,000	6,139,774
due 09/26/18 ⁴	HUF 1,200,000,000	4,724,732
Total Republic of Hungary		<u>117,248,182</u>
Kingdom of Spain		
due 04/06/18 ⁴	EUR 91,650,000	112,780,022
Czech Republic		
4.60% due 08/18/18	CZK 650,000,000	31,952,605
due 04/13/18 ⁴	CZK 620,000,000	30,031,634
due 04/20/18 ⁴	CZK 358,000,000	17,339,928
due 08/31/18 ⁴	CZK 238,000,000	11,507,705
due 04/06/18 ⁴	CZK 177,000,000	8,573,984
Total Czech Republic		<u>99,405,856</u>
Denmark Treasury Bill		
due 06/01/18 ⁴	DKK 417,900,000	69,050,019
Republic of France		
due 04/05/18 ⁴	EUR 52,340,000	64,403,832
Kingdom of Sweden		
due 04/18/18 ⁴	SEK 330,700,000	39,626,924
Total Foreign Government Debt		
(Cost \$904,418,842)		<u>906,266,669</u>

	FACE AMOUNT~	VALUE
SENIOR FLOATING RATE INTERESTS^{††,6} - 12.1%		
TECHNOLOGY - 3.4%		
Misys Ltd.		
5.48% (1 Month USD LIBOR + 3.50%) and (3 Month USD LIBOR + 3.50%) due 06/13/24	36,342,375	\$ 36,292,586
Epicor Software		
5.13% (1 Month USD LIBOR + 3.25%) due 06/01/22	22,379,211	22,466,713
EIG Investors Corp.		
5.96% (1 Month USD LIBOR + 4.00%) due 02/09/23	12,270,972	12,347,665
TIBCO Software, Inc.		
5.38% (1 Month USD LIBOR + 3.50%) due 12/04/20	11,853,567	11,885,690
Severin Acquisition LLC		
6.77% (3 Month USD LIBOR + 4.88%) due 07/30/21	3,421,250	3,421,250
6.64% (2 Month USD LIBOR + 4.75%) due 07/30/21	3,424,125	3,415,565
6.89% (3 Month USD LIBOR + 5.00%) due 07/30/21	2,608,360	2,608,360
7.27% (3 Month USD LIBOR + 5.38%) due 07/30/21	790,000	793,950
Planview, Inc.		
7.13% (3 Month USD LIBOR + 5.25%) due 01/27/23 ^{†††,1}	8,869,935	8,786,528
Advanced Computer Software		
11.37% (3 Month USD LIBOR + 9.50%) due 01/31/23	5,000,000	4,900,000
7.52% (3 Month USD LIBOR + 5.50%) due 03/18/22	3,375,434	3,378,235

MACRO OPPORTUNITIES FUND

	FACE AMOUNT~	VALUE		FACE AMOUNT~	VALUE
Lytix, Inc.			Cvent, Inc.		
8.63% (1 Month USD LIBOR + 6.75%) due 08/31/23 ^{†††.1}	7,978,687	\$ 7,800,342	5.63% (3 Month USD LIBOR + 3.75%) due 11/29/24	5,000,000	\$ 5,025,000
IRIS Software Group Ltd.			Peak 10 Holding Corp.		
4.76% (3 Month USD LIBOR + 4.25%) due 08/23/21 ^{†††.1}	GBP 5,450,000	7,613,276	5.80% (3 Month USD LIBOR + 3.50%) due 08/01/24	4,776,000	4,787,176
Optiv, Inc.			Masergy Holdings, Inc.		
5.13% (1 Month USD LIBOR + 3.25%) due 02/01/24	7,747,970	7,467,106	5.55% (3 Month USD LIBOR + 3.25%) due 12/15/23	4,775,654	4,781,624
SS&C Technologies, Inc.			Kronos, Inc.		
7.25% (3 Month USD LIBOR + 2.50%) due 02/27/25	5,380,573	5,404,678	4.88% (1 Month USD LIBOR + 3.00%) due 11/01/23	4,455,084	4,481,414
7.25% (3 Month USD LIBOR + 2.50%) due 02/28/25	1,919,427	1,928,026	Project Alpha (Qlik)		
Nimbus Acquisitions			5.04% (3 Month USD LIBOR + 3.50%) due 04/26/24	4,336,683	4,275,232
Bidco Ltd.			Camelia Bidco Banc Civica		
7.25% (1 Month USD LIBOR + 6.25%) due 07/15/21 ^{†††.1}	GBP 5,050,000	7,020,863	5.46% (3 Month USD LIBOR + 4.75%) due 10/14/24	GBP 3,000,000	4,212,839
Palermo Finance Corp.			Jaggaer		
6.22% (1 Month USD LIBOR + 4.50%) due 04/17/23 ^{†††.1}	6,417,750	6,364,026	5.88% (Commercial Prime Lending Rate + 3.00%) and (3 Month USD LIBOR + 4.00%) due 12/28/24	3,550,000	3,550,000
LANDesk Group, Inc.			Internet Brands, Inc.		
6.13% (3 Month USD LIBOR + 4.25%) due 01/20/24	6,414,750	6,295,500	5.53% (3 Month USD LIBOR + 3.75%) due 09/13/24	3,369,854	3,369,247
Bullhorn, Inc.			Ipreo Holdings		
8.64% (3 Month USD LIBOR + 6.75%) due 11/21/22 ^{†††.1}	4,306,294	4,279,121	5.30% (1 Month USD LIBOR + 3.00%) due 08/06/21	3,190,141	3,190,141
8.62% (3 Month USD LIBOR + 6.75%) due 11/21/22 ^{†††.1}	896,280	891,101	Eiger Acquisition B.V.		
AVSC Holding Corp.			3.75% (1 Month EURIBOR + 3.75%) due 12/12/24	EUR 2,600,000	3,189,231
5.10% (3 Month USD LIBOR + 3.25%) due 03/03/25	5,150,000	5,161,279	Verisure Cayman 2		
			due 10/21/22 ⁹	EUR 2,300,000	2,801,489

MACRO OPPORTUNITIES FUND

	FACE AMOUNT~	VALUE		FACE AMOUNT~	VALUE
CPI Acquisition, Inc. 6.36% (3 Month USD LIBOR + 4.50%) due 08/17/22	3,822,372	\$ 2,610,680	8.02% (2 Month USD LIBOR + 6.00%) due 06/30/23 ^{†††.1}	9,250	\$ 8,480
OEConnection LLC 6.46% (Commercial Prime Lending Rate + 3.00%) and (3 Month USD LIBOR + 4.00%) due 11/22/24	2,500,000	2,509,375	GlobalLogic Holdings, Inc. 6.05% (3 Month USD LIBOR + 3.75%) due 06/20/22	1,229,300	1,235,447
Ping Identity Corp. 5.62% (3 Month USD LIBOR + 3.75%) due 01/24/25	2,100,000	2,105,250	CogitalGroup 4.50% (1 Month EURIBOR + 4.50%) due 11/25/23 ^{†††}	EUR 1,000,000	1,218,162
Viewpoint, Inc. due 07/19/24 ⁹	2,089,500	2,092,112	Aspect Software, Inc. 12.38% (1 Month USD LIBOR + 10.50%) due 05/25/20 ²	1,025,411	1,020,930
Park Place Technologies LLC 8.75% (3 Month USD LIBOR + 4.00%) due 03/22/25	1,800,000	1,795,500	Wall Street Systems Delaware, Inc. due 11/21/24 ⁹	EUR 598,500	738,886
Flexera Software LLC 5.13% (3 Month USD LIBOR + 3.25%) due 02/26/25	1,675,000	1,681,985	Quorum Business Solutions 6.52% (3 Month USD LIBOR + 4.75%) due 08/07/21	624,586	616,779
Ministry Brands LLC 6.88% (1 Month USD LIBOR + 5.00%) due 12/02/22	1,490,561	1,483,109	Total Technology		<u>236,325,068</u>
6.87% (3 Month USD LIBOR + 5.00%) due 12/02/22	187,585	186,647	CONSUMER, NON-CYCLICAL - 2.5%		
Project Accelerate Parent, LLC 5.94% (2 Month USD LIBOR + 4.25%) due 01/02/25	1,500,000	1,511,250	Diamond (BC) B.V. 4.99% (3 Month USD LIBOR + 3.00%) due 09/06/24	10,439,408	10,417,694
MRI Software LLC 8.56% (3 Month USD LIBOR + 6.25%) due 06/30/23	1,276,266	1,263,503	3.25% (3 Month EURIBOR + 3.25%) due 09/06/24	EUR 3,391,500	4,145,083
8.36% (3 Month USD LIBOR + 6.25%) due 06/30/23	62,344	61,720	Sigma Holding BV (Flora Food) 3.50% (3 Month USD LIBOR + 3.50%) due 03/07/25	EUR 4,000,000	4,868,168
			3.00% (3 Month USD LIBOR + 3.00%) due 03/07/25	3,300,000	3,295,875
			4.00% (3 Month USD EURIBOR + 3.50%) due 03/07/25	GBP 2,100,000	2,916,339

MACRO OPPORTUNITIES FUND

	FACE AMOUNT~	VALUE		FACE AMOUNT~	VALUE
IHC Holding Corp. 8.74% (3 Month USD LIBOR + 6.75%) due 04/30/21 ^{†††-1}	7,118,577	\$ 7,063,604	ScribeAmerica Intermediate Holdco LLC (Healthchannels) 4.50% (3 Month USD LIBOR + 4.50%) due 03/22/25	5,250,000	\$ 5,250,000
8.93% (1 Month USD LIBOR + 6.75%) due 04/30/21 ^{†††-1}	1,390,376	1,379,638	Springs Industries, Inc. 8.38% (3 Month USD LIBOR + 6.50%) due 06/01/21 ^{†††-1}	5,010,750	5,010,750
Davis Vision due 12/02/24 ⁹	7,627,386	7,589,249	IVC Acquisition Midco Ltd. 5.21% (3 Month USD LIBOR + 4.50%) due 01/26/24	GBP 3,405,000	4,777,606
Endo Luxembourg Finance Co. 6.19% (3 Month USD LIBOR + 4.25%) due 04/29/24	7,605,366	7,583,158	Arctic Glacier Group Holdings, Inc. 5.38% (3 Month USD LIBOR + 3.50%) due 03/20/24	4,417,872	4,452,375
Affordable Care Holdings Corp. 6.74% (1 Month USD LIBOR + 4.75%) due 10/24/22	7,086,875	7,086,875	Grocery Outlet, Inc. 5.80% (3 Month USD LIBOR + 3.50%) due 10/21/21	4,317,716	4,332,094
Hanger, Inc. 5.38% (3 Month USD LIBOR + 3.50%) due 03/01/25	7,000,000	7,000,000	DJO Finance LLC 5.03% (1 Month USD LIBOR + 3.25%) and (3 Month USD LIBOR + 3.25%) due 06/08/20	3,677,676	3,693,012
Lineage Logistics LLC 4.88% (3 Month USD LIBOR + 3.00%) due 02/16/25	6,900,000	6,879,852	SHO Holding I Corp. 6.79% (3 Month USD LIBOR + 5.00%) due 10/27/22	3,355,758	3,187,970
AI Aqua Zip Bidco Pty Ltd. 5.13% (1 Month USD LIBOR + 3.25%) due 12/13/23	6,329,487	6,352,331	Packaging Coordinators Midco, Inc. 5.78% (3 Month USD LIBOR + 4.00%) due 06/30/23	3,152,000	3,161,866
Authentic Brands 5.80% (3 Month USD LIBOR + 3.50%) due 09/27/24	5,870,500	5,890,049	Smart & Final Stores LLC 5.38% (1 Month USD LIBOR + 3.50%) due 11/15/22	3,200,000	3,150,016
One Call Medical, Inc. 6.03% (1 Month USD LIBOR + 4.00%) due 11/27/20	5,977,904	5,708,898			
Immucor, Inc. 7.30% (3 Month USD LIBOR + 5.00%) due 06/15/21	5,522,250	5,646,501			

MACRO OPPORTUNITIES FUND

	FACE AMOUNT~	VALUE		FACE AMOUNT~	VALUE
Cidron New Bidco Limited (New Binding) 3.50% due 03/28/25 ⁹	EUR 2,500,000	\$ 3,076,166	CTI Foods Holding Co. LLC 5.38% (1 Month USD LIBOR + 3.50%) due 06/29/20	1,250,000	\$ 1,128,125
Avantor, Inc. 5.88% (3 Month USD LIBOR + 4.00%) due 11/21/24	2,394,000	2,418,443	9.13% (3 Month USD LIBOR + 7.25%) due 06/28/21	1,035,000	765,900
4.25% (1 Month EURIBOR + 4.25%) due 11/21/24	EUR 500,000	617,159	Certara, Inc. 6.30% (3 Month USD LIBOR + 4.00%) due 08/15/24	1,564,195	1,568,105
BCPE Eagle Buyer LLC 6.06% (3 Month USD LIBOR + 4.25%) due 03/18/24	2,876,970	2,838,620	3.50% (3 Month USD LIBOR + 3.50%) due 08/15/24	320,000	320,800
Chef's Warehouse Parent LLC 5.88% (1 Month USD LIBOR + 4.00%) due 06/22/22	2,570,791	2,586,859	Give and Go Prepared Foods Corp. 6.19% (3 Month USD LIBOR + 4.25%) due 07/29/23	1,696,974	1,705,459
Equian LLC 5.15% (3 Month USD LIBOR + 3.25%) due 05/20/24	2,495,477	2,506,907	NewCo Sab BidCo S.A.S. 3.00% (3 Month EURIBOR + 3.00%) due 04/22/24	EUR 1,250,000	1,517,903
Nellson Nutraceutical (US) 6.56% (Commercial Prime Lending Rate + 3.25%) and (3 Month USD LIBOR + 4.25%) due 12/23/21	2,429,477	2,429,477	Valeo Foods Group Ltd. 3.75% (1 Month EURIBOR + 3.75%) due 08/27/24	EUR 1,225,000	1,511,301
Gem Acquisitions, Inc. (Genex) 3.25% (3 Month USD LIBOR + 3.25%) due 03/02/25	2,200,000	2,199,076	ADMI Corp. 5.59% (1 Month USD LIBOR + 3.75%) and (3 Month USD LIBOR + 3.75%) due 04/29/22	1,283,503	1,286,711
Reddy Ice Holdings, Inc. 11.20% (3 Month USD LIBOR + 9.50%) due 11/01/19	1,125,000	1,047,184	CPI Holdco LLC 5.80% (1 Month USD LIBOR + 3.50%) due 03/21/24	1,188,003	1,193,943
7.26% (Commercial Prime Lending Rate + 4.50%) and (3 Month USD LIBOR + 5.50%) due 05/01/19	1,048,227	1,045,607	MDVIP LLC 6.01% (3 Month USD LIBOR + 4.25%) due 11/14/24	1,000,000	1,005,000

MACRO OPPORTUNITIES FUND

	FACE AMOUNT~	VALUE		FACE AMOUNT~	VALUE
Nellson Nutraceutical (CAD) 6.56% (Commercial Prime Lending Rate + 3.25%) and (3 Month USD LIBOR + 4.25%) due 12/23/21	998,723	\$ 998,723	Filtration Group Corp. 3.00% (3 Month USD LIBOR + 3.00%) due 03/27/25	6,200,000	\$ 6,215,500
Alegeus Technologies LLC 7.31% (6 Month USD LIBOR + 5.00%) due 04/28/23 ^{†††1}	995,000	986,579	3.50% (3 Month USD LIBOR + 3.00%) due 03/27/25	EUR 1,000,000	1,227,390
NES Global Talent 7.27% (3 Month USD LIBOR + 5.50%) due 10/03/19	913,926	900,217	Tronair Parent, Inc. 6.56% (3 Month USD LIBOR + 4.75%) due 09/08/23	6,684,968	6,634,831
Waterlogic Holdings Ltd. due 03/01/25 ⁹	EUR 700,000	861,326	Hayward Industries, Inc. 5.38% (3 Month USD LIBOR + 3.50%) due 08/05/24	3,930,250	3,942,041
Pelican Products, Inc. 6.13% (3 Month USD LIBOR + 4.25%) due 04/10/20	494,845	496,082	10.13% (3 Month USD LIBOR + 8.25%) due 08/04/25	2,600,000	2,580,500
Examworks Group, Inc. 5.13% (1 Month USD LIBOR + 3.25%) due 07/27/23	380,000	382,375	Kuehg Corp. - Kindercare 6.05% (3 Month USD LIBOR + 3.75%) and (6 Month USD LIBOR + 3.75%) due 08/12/22	5,591,923	5,614,626
Alpha BidCo SAS 3.50% (3 Month EURIBOR + 3.50%) due 01/30/23	EUR 279,950	345,847	Arctic Long Carriers 6.38% (3 Month USD LIBOR + 4.50%) due 05/18/23	5,359,500	5,399,696
WEI Sales LLC (Wells Enterprises) due 03/20/25 ⁹	300,000	303,000	Pregis Holding I Corp. 5.80% (1 Month USD LIBOR + 3.50%) due 05/20/21	5,175,481	5,179,776
Cheese Bidco B.V. 3.50% (3 Month EURIBOR + 3.50%) due 01/30/23	EUR 120,050	148,309	Diversitech Holdings, Inc. 5.31% (3 Month USD LIBOR + 3.00%) due 06/03/24	4,108,894	4,124,303
Targus Group International, Inc. due 05/24/16 ^{†††1,2,9,10}	152,876	—	9.81% (3 Month USD LIBOR + 7.50%) due 06/02/25	1,000,000	1,007,500
Total Consumer, Non-cyclical		<u>169,030,206</u>	Titan Acquisition Ltd. (Husky) 3.00% (3 Month USD LIBOR + 3.00%) due 03/15/25	4,350,000	4,343,345
INDUSTRIAL - 1.9%					
DAE Aviation 5.63% (3 Month USD LIBOR + 3.75%) due 07/07/22	14,158,313	14,271,155			

MACRO OPPORTUNITIES FUND

	FACE AMOUNT~	VALUE		FACE AMOUNT~	VALUE
Travelport Finance (Luxembourg) S.A.R.L. 4.40% (3 Month USD LIBOR + 2.50%) due 03/17/25	4,000,000	\$ 4,007,000	Hardware Holdings LLC 8.38% (1 Month USD LIBOR + 6.50%) due 03/30/20	2,808,750	\$ 2,724,487
SI Organization 6.63% (1 Month USD LIBOR + 4.75%) due 11/23/19	3,641,119	3,650,222	Bioplan USA, Inc. 6.63% (1 Month USD LIBOR + 4.75%) due 09/23/21	2,736,018	2,616,317
CHI Overhead Doors, Inc. 5.13% (3 Month USD LIBOR + 3.25%) due 07/29/22	3,511,423	3,511,423	Hanjin International Corp. 4.23% (3 Month USD LIBOR + 2.50%) due 10/19/20	2,600,000	2,608,138
Resource Label Group LLC 6.80% (3 Month USD LIBOR + 4.50%) due 05/26/23	1,977,879	1,938,321	CPM Holdings, Inc. 5.38% (1 Month USD LIBOR + 3.50%) due 04/11/22	2,241,400	2,267,311
10.80% (1 Month USD LIBOR + 8.50%) due 11/26/23	1,500,000	1,485,000	Hillman Group, Inc. 5.80% (3 Month USD LIBOR + 3.50%) due 06/30/21	1,749,644	1,767,140
ICSH Parent, Inc. 5.38% (1 Month USD LIBOR + 3.50%) and (3 Month USD LIBOR + 3.50%) due 04/29/24	3,162,635	3,158,681	6.81% (Commercial Prime Lending Rate + 2.25%) due 06/28/19†††.1	450,000	437,625
Advanced Integration Technology LP 6.73% (3 Month USD LIBOR + 4.75%) due 04/03/23	2,998,725	3,013,719	Capstone Logistics 6.38% (3 Month USD LIBOR + 4.50%) due 10/07/21	2,154,557	2,106,747
Argo Merchants 6.05% (1 Month USD LIBOR + 3.75%) due 12/06/24	2,992,708	3,011,413	Thermasys Corp. 5.70% (3 Month USD LIBOR + 4.00%) due 05/03/19	2,123,813	2,053,026
CPG International LLC 5.59% (3 Month USD LIBOR + 3.75%) due 05/05/24	2,804,061	2,823,914	Dimora Brands, Inc. 5.38% (3 Month USD LIBOR + 3.50%) due 08/24/24	1,995,000	1,995,000
Vectra Co. 4.96% (1 Month USD LIBOR + 3.25%) due 03/08/25	2,750,000	2,744,857	Survitec 5.28% (3 Month USD LIBOR + 4.75%) due 03/12/22	GBP 1,125,000	1,522,278
			4.25% (3 Month EURIBOR + 4.25%) due 03/12/22	EUR 300,000	361,296

MACRO OPPORTUNITIES FUND

	FACE AMOUNT~	VALUE		FACE AMOUNT~	VALUE
Fortis Solutions Group LLC			Shilton Bidco Ltd.		
6.29% (1 Month USD			3.25% (3 Month		
LIBOR + 4.50%)			EURIBOR + 3.25%)		
due 12/15/23 ^{†††1}	1,825,178	\$ 1,825,178	due 07/12/24	EUR 1,000,000	\$ 1,223,293
6.38% (1 Month USD			Safety Bidco Ltd.		
LIBOR + 4.50%)			6.28% (3 Month USD		
due 12/15/23 ^{†††1}	40,294	35,593	LIBOR + 4.50%)		
Zodiac Pool Solutions LLC			due 11/06/24 ^{†††1}	GBP 850,000	1,181,357
due 12/20/23 ⁹	1,734,566	1,735,659	Swissport Investments S.A.		
National Technical Systems			4.75% (2 Month		
7.91% (3 Month USD			EURIBOR + 3.75%)		
LIBOR + 6.25%)			due 02/08/22	EUR 972,222	1,166,918
due 06/12/21 ^{†††1}	1,569,444	1,530,208	CEP IV Investment		
Imagine Print Solutions LLC			3.50% (1 Month		
7.06% (3 Month USD			EURIBOR + 3.50%),		
LIBOR + 4.75%)			(2 Month EURIBOR		
due 06/21/22	1,633,500	1,519,155	+ 3.50%) and (3		
Sapphire Bidco B.V.			Month EURIBOR +		
3.25% (3 Month USD			3.50%) due 10/03/24	EUR 900,000	1,107,420
LIBOR + 3.25%)			Amspec Services, Inc.		
due 12/06/24	EUR 1,200,000	1,469,487	6.17% (3 Month USD		
EXC Holdings III Corp.			LIBOR + 4.50%)		
3.50% (1 Month			due 07/01/22	798,000	794,010
EURIBOR + 3.50%)			Duran Group		
due 12/02/24	EUR 725,000	893,203	Holding GMBH		
5.16% (6 Month USD			4.00% (1 Month		
LIBOR + 3.50%)			EURIBOR + 4.00%)		
due 12/02/24	500,000	504,165	due 03/29/24	EUR 439,412	536,626
Klockner Pentaplast			4.00% (1 Month		
of America, Inc.			EURIBOR + 4.00%)		
4.75% (3 Month			due 12/20/24	EUR 150,000	183,186
EURIBOR + 4.75%)			Recess Holdings, Inc.		
due 06/30/22	EUR 1,100,000	1,297,342	6.20% (3 Month USD		
American Bath Group LLC			LIBOR + 3.75%)		
7.55% (6 Month USD			due 09/30/24	703,000	705,636
LIBOR + 5.25%)			Transcendia Holdings, Inc.		
due 09/30/23	1,237,200	1,249,053	5.38% (3 Month USD		
Endries Acquisition			LIBOR + 3.50%)		
Holdings, Inc.			due 05/30/24	648,375	650,605
6.46% (1 Month USD			CAPRI ACQ BIDCO		
LIBOR + 4.75%)			3.25% (3 Month		
due 06/01/23 ^{†††1}	1,243,750	1,233,021	EURIBOR + 3.25%)		
CCP Lux Holding SARL			due 11/01/24	EUR 400,000	492,187
3.75% (3 Month USD					
LIBOR + 4.00%)					
due 02/08/25	EUR 1,000,000	1,227,772			

MACRO OPPORTUNITIES FUND

	FACE AMOUNT~	VALUE		FACE AMOUNT~	VALUE
Tank Holdings Corp. 5.20% (1 Month USD LIBOR + 3.50%) due 03/16/22	415,217	\$ 417,165	USIC Holding, Inc. 5.80% (3 Month USD LIBOR + 3.50%) due 12/08/23	6,759,234	\$ 6,809,928
Ceva Group Plc (United Kingdom) 5.75% (3 Month USD LIBOR + 4.75%) due 03/19/19 ^{†††.1}	280,000	268,900	Truck Hero, Inc. 6.22% (3 Month USD LIBOR + 4.00%) due 04/22/24	5,610,734	5,635,983
Wencor Group due 06/19/19 ^{†††.1,9}	200,000	194,266	Peer Holding III BV 3.50% (6 Month EURIBOR + 3.50%) due 03/08/25	EUR 4,050,000	4,953,140
Total Industrial		<u>133,785,983</u>	At Home Holding III Corp. 5.27% (3 Month USD LIBOR + 3.50%) due 06/03/22	4,862,500	4,880,734
CONSUMER, CYCLICAL - 1.9%			Cyan Blue Holdco 3 Ltd. 4.71% (1 Month USD LIBOR + 4.00%) due 08/23/24	GBP 3,404,366	4,774,137
Mavis Tire Express Services Corp. 5.07% (3 Month USD LIBOR + 3.25%) due 02/28/25	11,421,531	11,421,531	Leslie's Poolmart, Inc. 5.28% (3 Month USD LIBOR + 3.50%) due 08/16/23	4,678,141	4,707,380
Petco Animal Supplies, Inc. 4.77% (3 Month USD LIBOR + 3.00%) due 01/26/23	15,165,807	11,079,532	Acosta, Inc. 5.13% (3 Month USD LIBOR + 3.25%) due 09/26/21	2,447,210	2,045,060
Navistar Inc. 5.21% (3 Month USD LIBOR + 3.50%) due 11/06/24	8,300,000	8,338,014	5.30% (Commercial Prime Lending Rate + 2.25%) and (3 Month USD LIBOR + 3.25%) due 09/26/19	2,266,667	1,894,185
EG Finco Ltd. 4.00% (3 Month USD LIBOR + 4.00%) due 02/07/25	5,059,021	5,413,729	5.40% (3 Month USD LIBOR + 3.25%) due 09/26/19	666,667	557,113
4.75% (3 Month USD LIBOR + 4.00%) due 02/07/25	GBP 1,000,000	1,394,345	BBB Industries, LLC 6.38% (1 Month USD LIBOR + 4.50%) due 11/03/21	3,718,784	3,746,675
4.00% (3 Month USD LIBOR + 4.00%) due 02/01/25	EUR 900,000	1,097,497	5.65% (1 Month USD LIBOR + 4.00%) due 11/04/19 ^{†††.1}	675,000	644,840
Accuride Corp. 7.55% (3 Month USD LIBOR + 5.25%) due 11/17/23	7,747,125	7,824,597			

MACRO OPPORTUNITIES FUND

	FACE AMOUNT~	VALUE		FACE AMOUNT~	VALUE
Amaya Holdings B.V. 5.80% (1 Month USD LIBOR + 3.50%) due 08/01/21	4,286,839	\$ 4,303,986	Dealer Tire LLC 5.67% (1 Month USD LIBOR + 3.25%) and (3 Month USD LIBOR + 3.25%) due 12/22/21	2,072,208	\$ 2,095,520
Learning Care Group (US), Inc. 5.11% (1 Month USD LIBOR + 3.25% and (3 Month USD LIBOR + 3.25%) due 03/13/25	4,200,000	4,231,500	Toys 'R' US, Inc. 10.50% (Commercial Prime Lending Rate + 5.75%) due 01/18/19	1,500,000	1,497,495
Neiman Marcus Group, Inc. 4.94% (3 Month USD LIBOR + 3.25%) due 10/25/20	4,160,563	3,585,532	GVC Holdings plc 3.50% (3 Month USD LIBOR + 3.50%) due 03/15/24	GBP 1,000,000	1,399,607
Belk, Inc. 6.46% (3 Month USD LIBOR + 4.75%) due 12/12/22	4,063,368	3,514,813	DG Investment Intermediate Holdings 2, Inc. 5.30% (1 Month USD LIBOR + 3.00%) due 02/03/25	1,309,677	1,306,403
Checkers Drive-In Restaurants, Inc. 6.13% (3 Month USD LIBOR + 4.25%) due 04/25/24	3,425,617	3,425,618	Richmond UK Bidco Ltd. 4.76% (3 Month USD LIBOR + 4.25%) due 03/03/24	GBP 777,012	1,076,609
Blue Nile, Inc. 8.80% (1 Month USD LIBOR + 6.50%) due 02/17/23	3,368,750	3,385,594	Gopher Resource LLC 5.48% (3 Month USD LIBOR + 3.25%) due 03/06/25	1,000,000	1,008,750
Galls LLC 8.02% (1 Month USD LIBOR + 6.25%) due 01/31/25 ^{†††1}	3,386,786	3,349,534	K & N Parent, Inc. 6.63% (3 Month USD LIBOR + 4.75%) due 10/20/23	987,500	987,500
Sears Roebuck Acceptance Corp. 6.20% (1 Month USD LIBOR + 4.50%) due 01/20/19	3,052,185	3,031,827	LegalZoom.com, Inc. 6.34% (1 Month USD LIBOR + 4.50%) due 11/21/24	897,750	902,239
Men's Wearhouse 5.20% (1 Month USD LIBOR + 3.50%) due 06/18/21	2,734,594	2,734,594	Amaya Holdings B.V. (Stars Group Holdings B.V.) 3.00% (3 Month USD LIBOR + 3.00%) due 04/04/25	750,000	753,000
IRB Holding Corp. 4.94% (3 Month USD LIBOR + 3.25%) due 02/05/25	2,500,000	2,525,775	SMG US Midco 2, Inc. 8.88% (3 Month USD LIBOR + 7.00%) due 01/23/26	600,000	612,000

MACRO OPPORTUNITIES FUND

	FACE AMOUNT~	VALUE		FACE AMOUNT~	VALUE
Safe Fleet Holdings LLC 4.78% (1 Month USD LIBOR + 3.00%) due 02/03/25	500,000	\$ 500,415			
Packers Sanitation Services, Inc. 4.94% (3 Month USD LIBOR + 3.25%) due 12/04/24	149,625	<u>149,812</u>			
Total Consumer, Cyclical		<u>133,596,543</u>			
COMMUNICATIONS - 0.9%					
Cengage Learning Acquisitions, Inc. 6.04% (3 Month USD LIBOR + 4.25%) due 06/07/23	27,770,052	25,220,206			
Mcgraw-Hill Global Education Holdings LLC 5.88% (1 Month USD LIBOR + 4.00%) due 05/04/22	8,322,024	8,211,757			
Dominion Web Solutions LLC 7.85% (3 Month USD LIBOR + 6.00%) due 06/15/24 ^{†††-1}	7,500,769	7,385,258			
Market Track LLC 6.55% (3 Month USD LIBOR + 4.25%) due 06/05/24	4,228,750	4,218,178			
Anaren, Inc. 6.80% (3 Month USD LIBOR + 4.50%) due 02/18/21	1,834,527	1,829,941			
10.55% (3 Month USD LIBOR + 8.25%) due 08/18/21	1,500,000	1,500,000			
Proquest LLC 5.63% (3 Month USD LIBOR + 3.75%) due 10/24/21	2,967,499	3,005,513			
			Neustar, Inc. 5.38% (1 Month USD LIBOR + 3.50%) due 08/08/24	2,688,942	\$ 2,696,794
			Radiate HoldCo LLC 4.88% (3 Month USD LIBOR + 3.00%) due 02/01/24	2,493,703	2,478,117
			Comet Bidco Ltd. 6.00% (3 Month USD LIBOR + 5.00%) due 10/31/24	1,600,000	1,578,000
			SFR Group S.A. 3.00% (3 Month EURIBOR + 3.00%) due 01/31/26	EUR 997,500	1,177,350
			3.00% (3 Month EURIBOR + 3.00%) due 07/31/25	EUR 200,000	236,205
			Liberty Cablevision of Puerto Rico LLC 5.22% (2 Month USD LIBOR + 3.50%) due 01/07/22	1,030,000	997,596
			TVC Albany, Inc. 6.30% (1 Month USD LIBOR + 4.00%) due 09/18/24	847,701	<u>850,880</u>
			Total Communications		<u>61,385,795</u>
			FINANCIAL - 0.5%		
			National Financial Partners Corp. 4.88% (1 Month USD LIBOR + 3.00%) due 01/08/24	9,581,658	9,599,672
			USI, Inc. 5.30% (1 Month USD LIBOR + 3.00%) due 05/16/24	8,777,945	8,792,604
			Misys Ltd. 4.25% (3 Month EURIBOR + 3.25%) due 06/13/24	EUR 3,482,500	4,293,798

MACRO OPPORTUNITIES FUND

	FACE AMOUNT~	VALUE		FACE AMOUNT~	VALUE
York Risk Services			GrafTech Finance, Inc.		
5.63% (2 Month USD LIBOR + 3.75%) and (3 Month USD LIBOR + 3.75) due 10/01/21	2,994,645	\$ 2,927,266	5.24% (3 Month USD LIBOR + 3.50%) due 02/12/25	5,450,000	\$ 5,450,000
PT Intermediate Holdings III LLC			Dubois Chemicals, Inc. due 03/15/24 ⁹	2,780,000	2,780,000
6.30% (1 Month USD LIBOR + 4.00%) due 12/09/24	2,493,750	2,512,453	6.11% (Commercial Prime Lending Rate + 2.75%) and (3 Month USD LIBOR + 3.75%) due 03/15/24	200,000	200,000
10.30% (3 Month USD LIBOR + 8.00%) due 12/08/25	400,000	402,000	4.25% due 03/15/24 ⁹	50,000	50,000
Jane Street Group LLC			Hoffmaster Group, Inc.		
5.63% (3 Month USD LIBOR + 3.75%) due 08/25/22	2,327,500	2,336,950	6.80% (3 Month USD LIBOR + 4.50%) due 11/21/23	2,419,375	2,448,117
Saphilux S.A.R.L (SGG)			ICP Industrial, Inc.		
3.75% (3 Month EURIBOR + 3.75%) due 03/08/25	EUR 1,700,000	2,090,747	5.88% (1 Month USD LIBOR + 4.00%) due 11/03/23	1,979,314	1,969,417
American Stock Transfer & Trust			EP Minerals LLC		
6.81% (3 Month USD LIBOR + 4.50%) due 06/26/20	1,537,282	1,536,005	6.48% (3 Month USD LIBOR + 4.50%) due 08/20/20	1,796,375	1,798,620
Institutional Shareholder Services			ASP Chromaflo Dutch I B.V.		
5.47% (1 Month USD LIBOR + 3.75%) due 10/16/24	733,333	734,558	5.38% (1 Month USD LIBOR + 3.50%) due 11/20/23	1,787,405	1,798,577
5.80% (3 Month USD LIBOR + 3.75%) due 10/16/24	66,667	<u>66,778</u>	Big River Steel LLC		
Total Financial		<u>35,292,831</u>	7.30% (3 Month USD LIBOR + 5.00%) due 08/23/23	1,691,500	1,712,644
BASIC MATERIALS - 0.5%			PMHC II, Inc. (Prince)		
A-Gas Ltd.			4.50% (3 Month USD LIBOR + 3.50%) due 03/20/25	1,500,000	1,508,445
7.05% (3 Month USD LIBOR + 4.75%) due 08/11/24 ^{†††,1}	6,587,833	6,468,021	ASP Chromaflo Intermediate Holdings, Inc.		
4.75% due 07/25/24 ⁹	EUR 2,750,000	3,375,323	5.38% (1 Month USD LIBOR + 3.50%) due 11/20/23	1,374,589	1,383,181

MACRO OPPORTUNITIES FUND

	FACE AMOUNT~	VALUE		FACE AMOUNT~	VALUE
Invictus MD			Panda Power		
Strategies Corp.			8.80% (3 Month USD		
3.00% due 02/14/25 ⁹	1,300,000	\$ 1,308,944	LIBOR + 6.50%)		
Ferro Corp.			due 08/21/20	1,301,813	\$ 1,209,709
2.75% (1 Month			Viva Alamo LLC		
EURIBOR + 2.75%)			due 02/22/21 ⁹	1,011,823	1,002,656
due 02/14/24	EUR 594,000	731,964	Panda Temple II Power		
Azelis Finance S.A.			8.30% (3 Month USD		
3.50% (3 Month USD			LIBOR + 6.00%)		
LIBOR + 3.50%)			due 04/03/19	738,323	679,257
due 12/16/22	EUR 250,000	307,386	Stonewall		
Nexeo Solutions LLC			7.80% (1 Month USD		
5.27% (1 Month USD			LIBOR + 5.50%)		
LIBOR + 3.25%), (2			due 11/13/21	367,826	<u>360,010</u>
Month USD LIBOR			Total Utilities		<u>25,985,460</u>
+ 3.25%) and (3			ENERGY - 0.1%		
Month USD LIBOR +			Gavilan Resources LLC		
3.25%) due 06/09/23	296,261	<u>299,040</u>	7.79% (1 Month USD		
Total Basic Materials		<u>33,589,679</u>	LIBOR + 6.00%)		
UTILITIES - 0.4%			due 03/01/24	2,050,000	2,051,291
Invenergy Thermal			Summit Midstream		
Operating I, LLC			Partners, LP		
7.80% (3 Month USD			7.88% (1 Month USD		
LIBOR + 5.50%)			LIBOR + 6.00%)		
due 10/19/22	11,547,468	10,941,226	due 05/13/22	1,936,000	1,955,360
Exgen Texas Power LLC			Riverstone Utopia		
due 09/18/21 ⁹	7,940,977	4,840,661	Member LLC		
MRP Generation Holding			6.04% (3 Month USD		
9.30% (3 Month USD			LIBOR + 4.25%)		
LIBOR + 7.00%)			due 10/17/24	1,350,000	1,353,375
due 10/18/22	3,456,250	3,330,961	Ultra Petroleum, Inc.		
Terraform AP Acquisition			4.76% (3 Month USD		
Holdings LLC			LIBOR + 3.00%)		
6.55% (3 Month USD			due 04/12/24	1,350,000	1,334,812
LIBOR + 4.25%)			Osмосе Utility		
due 06/27/22	2,397,024	2,411,262	Services, Inc.		
Bhi Investments LLC			6.05% (3 Month USD		
6.80% (Commercial			LIBOR + 3.75%)		
Prime Lending Rate			due 08/22/22	1,296,266	1,305,988
+ 3.50%) and (1					
Month USD LIBOR +					
4.50%) due 08/28/24	1,221,938	1,209,718			

MACRO OPPORTUNITIES FUND

	FACE AMOUNT~	VALUE		FACE AMOUNT~	VALUE
PSS Companies			FBM Finance, Inc.		
6.34% (1 Month USD LIBOR + 4.50%) due 01/28/20	841,422	\$ 814,076	8.25% due 08/15/21 ⁷	6,028,000	\$ 6,299,260
Total Energy		<u>8,814,902</u>	Customers Bank		
Total Senior Floating Rate Interests			6.13% due 06/26/29 ^{8,12}	4,500,000	4,671,851
(Cost \$841,276,412)		<u>837,806,467</u>	QBE Insurance Group Ltd.		
			7.50% due 11/24/43 ^{7,12}	3,800,000	4,269,072
			Station Place		
			Securitization Trust		
			2.60% (1 Month USD LIBOR + 1.00%) due 08/24/18 ^{6,7}	3,900,000	3,900,000
CORPORATE BONDS^{††} - 8.1%			Univest Corporation of Pennsylvania		
FINANCIAL - 4.7%			5.10% due 03/30/25 ¹²	2,500,000	2,539,565
Station Place Securitization			Hospitality Properties Trust		
Trust Series			5.25% due 02/15/26	2,003,000	<u>2,085,085</u>
2.88% (1 Month USD LIBOR + 1.00%) due 03/24/19 ^{6,7}	48,000,000	48,000,000	Total Financial		<u>325,977,281</u>
2.85% (1 Month USD LIBOR + 1.25%) due 11/24/18 ^{6,7}	32,000,000	32,000,000			
Citigroup, Inc.			BASIC MATERIALS - 1.0%		
6.25% ^{11,12}	38,320,000	40,475,500	BHP Billiton Finance USA Ltd.		
5.95% ^{11,12}	16,615,000	17,080,220	6.75% due 10/19/75 ^{7,12}	33,075,000	37,126,687
5.90% ^{11,12}	3,300,000	3,403,125	Yamana Gold, Inc.		
Bank of America Corp.			4.95% due 07/15/24	18,149,000	18,670,784
6.30% ^{11,12}	31,944,000	34,259,940	4.63% due 12/15/27	3,200,000	3,151,108
Wells Fargo & Co.			Eldorado Gold Corp.		
5.88% ^{11,12}	29,550,000	31,086,600	6.13% due 12/15/20 ⁷	7,175,000	6,816,250
American Equity			GCP Applied		
Investment Life			Technologies, Inc.		
Holding Co.			9.50% due 02/01/23 ⁷	1,475,000	1,623,827
5.00% due 06/15/27	28,388,000	28,771,578	Mirabela Nickel Ltd.		
MetLife, Inc.			9.50% due 06/24/19	1,885,418	405,365
9.25% due 04/08/38 ⁷	12,600,000	17,136,000	New Day Aluminum		
10.75% due 08/01/39	4,849,000	7,612,930	10.00% due 10/28/20 ^{††,1,10}	50,332	<u>50,332</u>
Atlas Mara Ltd.			Total Basic Materials		<u>67,844,353</u>
8.00% due 12/31/20	14,400,000	12,960,000			
Assurant, Inc.			ENERGY - 0.8%		
4.90% due 03/27/28	11,500,000	11,761,567	Hess Corp.		
Jefferies Finance LLC / JFIN			5.60% due 02/15/41	17,000,000	17,364,461
Company-Issuer Corp.			7.30% due 08/15/31	14,341,000	17,198,688
7.25% due 08/15/24 ⁷	11,150,000	11,003,935	7.13% due 03/15/33	9,250,000	11,097,274
Hunt Companies, Inc.			6.00% due 01/15/40	1,750,000	1,847,621
6.25% due 02/15/26 ⁷	6,900,000	6,661,053			

MACRO OPPORTUNITIES FUND

	FACE AMOUNT~	VALUE
BreitBurn Energy Partners Limited Partnership / BreitBurn Operating LP / BreitBurn Finance Corp. 9.25% due 05/18/20 ^{†††13}	5,037,000	\$ 5,292,248
Indigo Natural Resources LLC 6.88% due 02/15/26 ⁷	2,000,000	1,885,000
Schahin II Finance Co. SPV Ltd. 5.88% due 09/25/22 ^{8,13}	7,557,400	925,782
American Midstream Partners Limited Partnership / American Midstream Finance Corp. 8.50% due 12/15/21	285,000	<u>287,137</u>
Total Energy		<u>55,898,211</u>
INDUSTRIAL - 0.7%		
Encore Capital Group, Inc. 5.62% due 08/11/24 ^{†††}	39,600,000	38,928,766
Yamana Gold, Inc. 4.76% due 03/23/22 ^{†††}	4,750,000	4,770,003
Cleaver-Brooks, Inc. 7.88% due 03/01/23 ⁷	2,690,000	2,794,237
StandardAero Aviation Holdings, Inc. 10.00% due 07/15/23 ⁷	1,670,000	1,814,038
Princess Juliana International Airport Operating Company N.V. 5.50% due 12/20/27 ⁸	1,587,322	1,475,924
Grinding Media Inc. / MC Grinding Media Canada Inc. 7.38% due 12/15/23 ⁷	600,000	630,000
New Enterprise Stone & Lime Company, Inc. 6.25% due 03/15/26 ⁷	350,000	<u>350,437</u>
Total Industrial		<u>50,763,405</u>

	FACE AMOUNT~	VALUE
CONSUMER, CYCLICAL - 0.4%		
Ferrellgas Limited Partnership / Ferrellgas Finance Corp. 6.50% due 05/01/21	8,209,000	\$ 7,860,118
6.75% due 06/15/23 ¹⁴	4,361,000	3,968,510
Ferrellgas, LP / Ferrellgas Finance Corp. 6.75% due 01/15/22	8,863,500	8,398,166
Carrols Restaurant Group, Inc. 8.00% due 05/01/22	4,599,000	4,782,960
Williams Scotsman International, Inc. 7.88% due 12/15/22 ⁷	2,532,000	<u>2,619,037</u>
Total Consumer, Cyclical		<u>27,628,791</u>
COMMUNICATIONS - 0.2%		
SFR Group S.A. 7.38% due 05/01/26 ⁷	6,150,000	5,857,875
Cengage Learning, Inc. 9.50% due 06/15/24 ⁷	7,525,000	5,775,437
EIG Investors Corp. 10.88% due 02/01/24	1,750,000	1,908,953
MDC Partners, Inc. 6.50% due 05/01/24 ⁷	1,350,000	1,312,875
McGraw-Hill Global Education Holdings LLC / McGraw-Hill Global Education Finance 7.88% due 05/15/24 ⁷	1,295,000	<u>1,238,046</u>
Total Communications		<u>16,093,186</u>
CONSUMER, NON-CYCLICAL - 0.2%		
Offutt AFB America First Community LLC 5.46% due 09/01/50 ⁸	5,700,244	5,760,754
Great Lakes Dredge & Dock Corp. 8.00% due 05/15/22	2,667,000	2,733,675
Beverages & More, Inc. 11.50% due 06/15/22 ⁷	1,600,000	1,472,000

MACRO OPPORTUNITIES FUND

	FACE AMOUNT~	VALUE		FACE AMOUNT~	VALUE
Endo Finance LLC / Endo Finco, Inc. 5.38% due 01/15/23	800,000	\$ 606,000			
7.25% due 01/15/22 ⁷	425,000	368,688			
Flexi-Van Leasing, Inc. 10.00% due 02/15/23 ⁷	350,000	<u>347,375</u>			
Total Consumer, Non-cyclical		<u>11,288,492</u>			
Utilities - 0.1					
Terraform Global Operating LLC 6.13% due 03/01/26 ⁷	3,175,000	<u>3,198,812</u>			
TECHNOLOGY - 0.0%					
Epicor Software Corp. 10.56% (3 Month USD LIBOR + 8.25%) due 06/21/23 ^{††1,6,8}	1,580,000	<u>1,580,000</u>			
Total Corporate Bonds (Cost \$568,509,764)		<u>560,272,531</u>			
MUNICIPAL BONDS^{††} - 0.0%					
PUERTO RICO - 0.0%					
Puerto Rico Electric Power Authority Revenue Bonds 1.65% (3 Month USD LIBOR + 0.52%) due 07/01/29 ⁶	1,000,000	<u>875,000</u>			
Total Municipal Bonds (Cost \$844,842)		<u>875,000</u>			
COMMERCIAL PAPER^{††} - 0.2%					
El du Pont de Nemours & Co. 2.21% due 04/06/18 ¹⁵	17,500,000	<u>17,494,628</u>			
Total Commercial Paper (Cost \$17,494,628)		<u>17,494,628</u>			
REPURCHASE AGREEMENTS^{††,16} - 2.2%					
BNP Paribas issued 03/07/18 at 1.90% due 04/03/18	38,489,000	38,489,000	issued 03/21/18 at 1.90% due 04/03/18	14,842,000	\$ 14,842,000
			Deutsche Bank issued 02/26/18 at 2.41% due 05/25/18	52,694,196	52,694,196
			Barclays issued 03/28/18 at 2.18% open maturity ⁶	12,862,500	12,862,500
			issued 10/03/17 at 1.30% open maturity ⁶	4,719,750	4,719,750
			issued 10/05/17 at 1.30% open maturity ⁶	3,299,750	3,299,750
			issued 11/22/17 at 1.30% open maturity ⁶	1,912,969	1,912,969
			issued 08/11/17 at 1.30% open maturity ⁶	1,078,365	1,078,365
			issued 12/21/17 at 1.30% open maturity ⁶	811,875	811,875
			issued 09/08/17 at 0.50% open maturity ⁶	499,375	499,375
			issued 12/07/17 at 0.00% open maturity ⁶	494,375	494,375
			issued 09/27/17 at (0.75)% open maturity ⁶	418,500	418,500
			issued 11/07/17 at 1.30% open maturity ⁶	327,375	327,375
			issued 09/29/17 at (0.75)% open maturity ⁶	313,875	313,875
			issued 08/31/17 at (0.75)% open maturity ⁶	309,750	309,750
			issued 12/15/17 at 1.30% open maturity ⁶	248,437	248,437
			issued 07/12/17 at 1.30% open maturity ⁶	210,750	210,750
			issued 11/03/17 at 0.25% open maturity ⁶	170,500	170,500
			issued 11/06/17 at 1.30% open maturity ⁶	109,125	109,125
			issued 09/28/17 at (0.75)% open maturity ⁶	104,250	104,250

MACRO OPPORTUNITIES FUND

	FACE AMOUNT~	VALUE	CONTRACTS	VALUE
issued 10/26/17 at 0.25% open maturity ⁶	87,625	\$ 87,625		
issued 09/26/17 at 0.25% open maturity ⁶	47,000	47,000		
Jefferies & Company, Inc. issued 03/14/18 at 3.28% due 04/13/18	9,563,000	9,563,000		
issued 03/22/18 at 3.15% due 04/24/18	1,459,000	1,459,000		
issued 03/28/18 at 2.70% due 04/30/18	1,266,000	1,266,000		
Citigroup Global Markets issued 01/08/18 at 1.37% open maturity ⁶	755,000	755,000		
issued 01/05/18 at 1.37% open maturity ⁶	662,000	662,000		
issued 01/29/18 at 1.20% open maturity ⁶	542,000	542,000		
issued 01/17/18 at 1.37% open maturity ⁶	470,000	470,000		
issued 03/23/18 at 1.00% open maturity ⁶	346,000	346,000		
issued 02/15/18 at 1.35% open maturity ⁶	313,000	313,000		
issued 02/27/18 at 0.25% open maturity ⁶	269,000	269,000		
issued 03/28/18 at 1.35% open maturity ⁶	263,000	263,000		
issued 01/10/18 at 1.37% open maturity ⁶	219,000	219,000		
issued 03/19/18 at 1.37% open maturity ⁶	175,000	175,000		
issued 03/07/18 at 1.30% open maturity ⁶	173,000	<u>173,000</u>		
Total Repurchase Agreements (Cost \$150,526,342)		<u>150,526,342</u>		
			LISTED OPTIONS PURCHASED[†] - 0.9%	
			Put options on:	
			Eurodollar Futures	
			Expiring December	
			2018 with strike price	
			of \$97.87 (Notional	
			Value \$7,042,054,863)	28,889
				\$ 28,889,000
			Eurodollar Futures	
			Expiring December	
			2019 with strike price	
			of \$97.62 (Notional	
			Value \$3,497,552,663)	14,391
				19,967,513
			Eurodollar Futures	
			Expiring December	
			2018 with strike price	
			of \$97.62 (Notional	
			Value \$7,356,508,488)	30,179
				<u>15,655,356</u>
			Total Put options	<u>64,511,869</u>
			Total Listed Options Purchased	
			(Cost \$30,473,749)	<u>64,511,869</u>
			OTC OPTIONS PURCHASED[†] - 0.2%	
			Call options on:	
			BofA Merrill Lynch iShares	
			MSCI Emerging Markets	
			ETF Expiring January	
			2019 with strike price	
			of \$55.00 (Notional	
			Value \$409,795,812)	84,879
				10,227,919
			BofA Merrill Lynch S&P	
			500 Index Expiring	
			January 2019 with	
			strike price of \$3,000	
			(Notional Value	
			\$488,296,863)	1,849
				<u>4,557,785</u>
			Total Call options	<u>14,785,704</u>
			Total OTC Options Purchased	
			(Cost \$23,574,172)	<u>14,785,704</u>
			Total Investments - 101.8%	
			(Cost \$7,025,329,729)	<u>\$7,052,717,235</u>

MACRO OPPORTUNITIES FUND

	FACE AMOUNT	VALUE
CORPORATE BONDS SOLD SHORT^{††} - (0.3)%		
Herc Rentals, Inc. 7.75% due 06/01/24 ⁷	\$ (200,000)	\$ (216,500)
Envision Healthcare Corp. 5.13% due 07/01/22 ⁷	(250,000)	(248,750)
Staples, Inc. 8.50% due 09/15/25 ⁷	(300,000)	(277,500)
Monitronics International, Inc. 9.13% due 04/01/20	(650,000)	(498,355)
TMS International Corp. 7.25% due 08/15/25 ⁷	(800,000)	(834,000)
Sprint Corp. 7.88% due 09/15/23	(900,000)	(918,000)
AK Steel Corp. 6.38% due 10/15/25	(1,000,000)	(942,500)
Wind Tre SpA 5.00% due 01/20/26 ⁷	(1,200,000)	(1,016,544)
INEOS Group Holdings S.A. 5.63% due 08/01/24 ⁷	(1,100,000)	(1,112,375)
Park-Ohio Industries, Inc. 6.63% due 04/15/27	(1,400,000)	(1,449,000)
Gogo Intermediate Holdings LLC / Gogo Finance Company, Inc. 12.50% due 07/01/22 ⁷	(1,400,000)	(1,575,000)
Tenet Healthcare Corp. 8.13% due 04/01/22	(2,425,000)	(2,528,063)
Seagate HDD Cayman 4.75% due 01/01/25	(8,000,000)	(7,792,084)
Total Corporate Bonds Sold Short (Cost \$19,613,441)		<u>(19,408,671)</u>

	CONTRACTS	VALUE
LISTED OPTIONS WRITTEN[†] - (0.5)%		
Put options on:		
Eurodollar Futures Expiring December 2019 with strike price of \$97.00 (Notional Value \$3,497,552,663)	14,391	\$ (7,195,500)
Eurodollar Futures Expiring December 2018 with strike price of \$97.50 (Notional Value \$7,356,508,488)	30,179	(9,996,793)
Eurodollar Futures Expiring December 2018 with strike price of \$97.75 (Notional Value \$7,042,054,863)	28,889	(21,486,194)
Total Put options		<u>(38,678,487)</u>
Total Listed Options Written (Premiums received \$13,231,660)		<u>(38,678,487)</u>
Total Securities Sold Short - (0.8)% (Proceeds \$32,845,101)		<u>\$ (58,087,158)</u>
Other Assets & Liabilities, net - (1.0)%		<u>(66,329,837)</u>
Total Net Assets - 100.0%		<u>\$6,928,300,240</u>

Custom Basket Swap Agreements

Counterparty	Index	Financing Rate Pay	Payment Frequency	Maturity Date	Notional Amount	Value and Unrealized Loss
OTC Custom Basket Swap Agreements Sold Short^{††}						
Morgan Stanley	Macro Opportunities Portfolio Short Custom Basket Swap ¹⁸	1.30%	At Maturity	07/25/19	\$ 172,972,650	\$ (8,145,675)
OTC Custom Basket Swap Agreements^{††}						
Morgan Stanley	Macro Opportunities Portfolio Long Custom Basket Swap ¹⁹	2.28%	At Maturity	07/25/19	51,060,023	(906,285)

MACRO OPPORTUNITIES FUND

	SHARES	PERCENTAGE VALUE	UNREALIZED GAIN		SHARES	PERCENTAGE VALUE	UNREALIZED GAIN
CUSTOM BASKET OF LONG SECURITIES¹⁹				Allison			
Telephone & Data Systems, Inc.	16,697	(6.3%)	\$ 57,350	Transmission Holdings, Inc.	13,050	(1.1%)	\$ 9,871
Archer-Daniels- Midland Co.	13,878	(6.1%)	54,912	Hawaiian Holdings, Inc.	3,311	(0.9%)	8,360
FirstEnergy Corp.	13,890	(6.0%)	54,309	Allergan plc	726	(0.8%)	7,467
Marathon Petroleum Corp.	4,924	(5.8%)	52,603	Kulicke & Soffa Industries, Inc.*	5,482	(0.8%)	7,373
PNM Resources, Inc.	14,920	(4.0%)	36,554	ARRIS International plc*	11,052	(0.8%)	7,350
Jabil, Inc.	11,734	(3.9%)	35,747	Kimberly-Clark Corp.	5,455	(0.8%)	7,281
HollyFrontier Corp.	5,722	(3.4%)	30,756	Ralph Lauren Corp. — Class A	1,441	(0.8%)	6,938
Ameren Corp.	10,392	(3.3%)	29,858	Gray Television, Inc.*	10,900	(0.7%)	6,039
Travelport Worldwide Ltd.	14,509	(3.3%)	29,816	Acuity Brands, Inc.	1,006	(0.5%)	4,664
PBF Energy, Inc. — Class A	7,334	(3.3%)	29,519	VEREIT, Inc. CenterPoint Energy, Inc.	69,671	(0.5%)	4,529
Energen Holdings, Inc.	5,491	(3.2%)	29,197	Valero Energy Corp.	6,195	(0.5%)	4,244
Boston Beer Company, Inc. — Class A*	1,080	(2.4%)	21,905	UGI Corp.	9,955	(0.4%)	3,982
PG&E Corp.	4,184	(2.2%)	20,060	Dean Foods Co.	17,024	(0.4%)	3,885
USANA Health Sciences, Inc.*	1,958	(2.0%)	17,769	Portland General Electric Co.	14,732	(0.4%)	3,388
El Paso Electric Co.	11,973	(1.8%)	16,367	Conagra Brands, Inc.	5,671	(0.3%)	3,098
Southwest Airlines Co.	9,881	(1.8%)	15,982	Summit Hotel Properties, Inc.	10,389	(0.3%)	3,065
National Fuel Gas Co.	11,667	(1.6%)	14,779	EMCOR Group, Inc.	3,443	(0.3%)	3,064
Western Digital Corp.	3,649	(1.6%)	14,742	Vishay Intertechnology, Inc.	17,205	(0.3%)	3,011
Consolidated Edison, Inc.	7,714	(1.3%)	11,833	Interpublic Group of Companies, Inc.	7,980	(0.3%)	2,907
Tailored Brands, Inc.	7,192	(1.2%)	11,327	Delta Air Lines, Inc.	3,610	(0.3%)	2,906
Carlisle Companies, Inc.	3,443	(1.2%)	10,425	SpartanNash Co.	6,840	(0.3%)	2,633
Comcast Corp. — Class A	17,150	(1.1%)	9,897				

MACRO OPPORTUNITIES FUND

	SHARES	PERCENTAGE VALUE	UNREALIZED GAIN (LOSS)		SHARES	PERCENTAGE VALUE	UNREALIZED LOSS
Rexnord Corp.*	4,269	(0.3%)	\$ 2,455	New Media			
Medtronic plc	2,293	(0.3%)	2,297	Investment			
Perrigo Company				Group, Inc.	7,788	0.1%	\$ (1,207)
plc	2,351	(0.2%)	2,262	WellCare Health			
Exelon Corp.	12,425	(0.2%)	2,015	Plans, Inc.*	832	0.1%	(1,219)
Mylan N.V.*	10,638	(0.2%)	1,968	Seagate			
NetApp, Inc.	6,363	(0.2%)	1,845	Technology plc	2,438	0.2%	(1,408)
Chevron Corp.	5,052	(0.2%)	1,722	Regal Beloit Corp.	6,974	0.2%	(1,918)
Exxon Mobil				Merck &			
Corp.	4,815	(0.2%)	1,669	Company, Inc.	10,091	0.3%	(2,468)
ON				Charles River			
Semiconductor				Laboratories			
Corp.*	9,603	(0.2%)	1,488	International,			
Park Hotels &				Inc.*	1,873	0.3%	(2,510)
Resorts, Inc.	9,798	(0.2%)	1,402	Oracle Corp.	2,935	0.3%	(2,538)
TreeHouse				F5 Networks,			
Foods, Inc.*	4,642	(0.1%)	1,021	Inc.*	794	0.3%	(2,815)
Kansas City				Cardtronics plc			
Southern	1,076	(0.1%)	994	— Class A*	4,742	0.3%	(2,964)
InterDigital, Inc.	4,671	(0.1%)	985	Quanta Services,			
Coeur Mining,				Inc.*	4,669	0.3%	(3,105)
Inc.*	15,206	(0.1%)	979	Fluor Corp.	6,055	0.3%	(3,149)
Louisiana-Pacific				Eagle			
Corp.	4,078	(0.1%)	650	Pharmaceuticals,			
Genesee &				Inc.*	2,183	0.4%	(3,176)
Wyoming, Inc.				Alcoa Corp.*	2,467	0.4%	(3,241)
— Class A*	6,424	(0.0%)	418	NCR Corp.*	3,728	0.4%	(3,244)
Scholastic Corp.	152	(0.0%)	259	Nexstar Media			
KBR, Inc.	18,168	(0.0%)	165	Group, Inc.			
Verizon				— Class A	3,301	0.4%	(3,449)
Communications,				Masco Corp.	3,039	0.4%	(3,507)
Inc.	12,510	(0.0%)	120	CoreLogic, Inc.*	4,445	0.4%	(3,889)
MAXIMUS, Inc.	3,739	0.0%	(41)	Motorola			
Trinity Industries,				Solutions, Inc.	1,333	0.5%	(4,194)
Inc.	3,742	0.0%	(303)	Benchmark			
Norfolk Southern				Electronics,			
Corp.	848	0.1%	(885)	Inc.	10,194	0.5%	(4,332)
Cooper-Standard				Occidental			
Holdings, Inc.*	1,073	0.1%	(993)	Petroleum			
Eli Lilly & Co.	2,384	0.1%	(1,061)	Corp.	8,391	0.5%	(4,643)
Crane Co.	1,721	0.1%	(1,067)	United Natural			
Owens-Illinois,				Foods, Inc.*	4,588	0.5%	(4,684)
Inc.*	8,016	0.1%	(1,162)	MSG Networks,			
				Inc. — Class A*	5,046	0.5%	(4,700)
				Toll Brothers, Inc.	3,067	0.5%	(4,912)

MACRO OPPORTUNITIES FUND

	SHARES	PERCENTAGE VALUE	UNREALIZED LOSS		SHARES	PERCENTAGE VALUE	UNREALIZED LOSS
International Business Machines Corp.	1,227	0.6%	\$ (5,049)	Performance Food Group Co.*	9,441	1.3%	\$ (12,037)
AMC Networks, Inc. — Class A*	3,939	0.6%	(5,062)	Cummins, Inc.	3,174	1.3%	(12,202)
Taylor Morrison Home Corp. — Class A*	5,670	0.6%	(5,129)	News Corp. — Class A	20,095	1.4%	(12,879)
Dell Technologies Incorporated Class V — Class V*	3,896	0.6%	(5,552)	Tyson Foods, Inc. — Class A	7,491	1.4%	(13,072)
Applied Optoelectronics, Inc.*	4,436	0.6%	(5,910)	Johnson & Johnson	4,508	1.5%	(13,434)
Horizon Pharma plc*	8,743	0.7%	(6,251)	AGCO Corp.	4,469	1.5%	(13,563)
Gannett Company, Inc.	35,481	0.7%	(6,359)	Meritor, Inc.*	10,635	1.5%	(13,767)
Domtar Corp.	2,617	0.7%	(6,654)	Williams Companies, Inc.	4,405	1.6%	(14,338)
Gibraltar Industries, Inc.*	4,323	0.8%	(6,917)	Sabre Corp.	6,871	1.6%	(14,532)
KLA-Tencor Corp.	1,335	0.8%	(7,142)	Amgen, Inc.	3,040	1.6%	(14,712)
EnerSys	4,374	0.8%	(7,523)	Prudential Financial, Inc.	3,041	1.7%	(15,190)
Senior Housing Properties Trust	29,795	0.9%	(8,045)	DXC Technology Co.	4,446	1.7%	(15,361)
Copa Holdings S.A. — Class A	1,093	1.0%	(9,198)	Owens Corning	6,351	1.7%	(15,814)
US Foods Holding Corp.*	12,759	1.0%	(9,250)	Western Union Co.	22,038	1.9%	(16,859)
CA, Inc.	5,476	1.1%	(9,610)	Edgewell Personal Care Co.*	12,595	2.0%	(17,885)
Icad, Inc.*	23,169	1.1%	(9,847)	Sprint Corp.*	46,177	2.0%	(18,240)
Prestige Brands Holdings, Inc.*	11,003	1.1%	(10,123)	Spirit AeroSystems Holdings, Inc. — Class A	2,424	2.1%	(18,886)
Xerox Corp.	5,413	1.1%	(10,258)	Principal Financial Group, Inc.	7,652	2.1%	(18,977)
Belden, Inc.	1,857	1.1%	(10,278)	Kroger Co.	5,368	2.1%	(19,137)
Ingredion, Inc.	4,238	1.1%	(10,383)	Huntsman Corp.	5,160	2.1%	(19,412)
Convergys Corp.	14,564	1.2%	(11,287)	Greenbrier Companies, Inc.	10,709	2.2%	(19,812)
AECOM*	3,435	1.3%	(11,374)	Pfizer, Inc.	14,133	2.2%	(19,857)
United Therapeutics Corp.*	3,385	1.3%	(11,577)	Darling Ingredients, Inc.*	13,229	2.2%	(19,976)
				AmerisourceBergen Corp. — Class A	2,643	2.3%	(20,563)

MACRO OPPORTUNITIES FUND

	SHARES	PERCENTAGE VALUE	UNREALIZED LOSS
Coherent, Inc.*	843	2.4%	\$ (21,711)
Pilgrim's Pride Corp.*	20,954	2.4%	(21,792)
McKesson Corp.	2,069	2.5%	(22,304)
LyondellBasell Industries N.V. — Class A	2,464	2.5%	(22,773)
PACCAR, Inc.	4,463	2.7%	(24,859)
Micron Technology, Inc.*	3,483	2.8%	(25,066)
Cisco Systems, Inc.	11,141	2.8%	(25,283)
TEGNA, Inc.	16,875	3.0%	(26,747)
Snap-on, Inc.	2,134	3.0%	(27,016)
Sanderson Farms, Inc.	4,321	3.0%	(27,309)
CVS Health Corp.	4,738	3.1%	(28,475)
Zimmer Biomet Holdings, Inc.	3,523	3.3%	(29,736)
Versartis, Inc.*	61,762	3.4%	(30,586)
Cardinal Health, Inc.	4,502	3.5%	(31,559)
Cirrus Logic, Inc.*	10,318	3.5%	(32,140)
Gilead Sciences, Inc.	7,217	3.7%	(33,667)
Biogen, Inc.*	1,990	3.7%	(33,939)
Molson Coors Brewing Co. — Class B	7,776	3.8%	(34,766)
Omnicom Group, Inc.	8,165	4.0%	(36,293)
HP, Inc.	20,324	4.2%	(37,701)
Juniper Networks, Inc.	21,068	4.2%	(38,529)
Lions Gate Entertainment Corp. — Class A	15,848	5.1%	(46,197)
Celgene Corp.*	6,122	5.9%	(53,186)
Alaska Air Group, Inc.	7,355	8.2%	(74,473)
Tech Data Corp.*	4,242	9.2%	(83,440)
General Mills, Inc.	12,002	13.2%	(119,444)
Total Custom Basket of Long Securities			\$ (906,285)

CUSTOM BASKET OF SHORT SECURITIES¹⁸

	SHARES	PERCENTAGE VALUE	UNREALIZED GAIN
Healthcare Services Group, Inc.	(58,535)	(5.4%)	\$ 438,998
Albemarle Corp.	(5,385)	(2.8%)	226,520
Covanta Holding Corp.	(160,083)	(2.5%)	200,044
Education Realty Trust, Inc.	(29,679)	(2.2%)	177,360
Vulcan Materials Co.	(20,139)	(2.0%)	163,673
NewMarket Corp.	(3,515)	(1.8%)	145,485
Camden Property Trust	(22,314)	(1.7%)	135,681
Compass Minerals International, Inc.	(29,302)	(1.6%)	131,973
Capitol Federal Financial, Inc.	(113,301)	(1.4%)	114,232
CyrusOne, Inc.	(17,300)	(1.4%)	113,300
Sensient Technologies Corp.	(10,242)	(1.3%)	109,791
Extraction Oil & Gas, Inc.*	(48,264)	(1.3%)	103,702
Martin Marietta Materials, Inc.	(10,043)	(1.3%)	103,481
Terreno Realty Corp.	(50,966)	(1.2%)	99,173
Tesla, Inc.*	(1,637)	(1.0%)	80,403
Charles Schwab Corp.	(35,459)	(0.9%)	76,549
Advanced Micro Devices, Inc.*	(54,273)	(0.8%)	65,286
Flagstar Bancorp, Inc.*	(16,788)	(0.7%)	59,362
White Mountains Insurance Group Ltd.	(2,678)	(0.7%)	58,770
Air Products & Chemicals, Inc.	(15,753)	(0.5%)	38,353
Netflix, Inc.*	(2,391)	(0.4%)	33,220
Amazon.com, Inc.*	(952)	(0.4%)	29,141

MACRO OPPORTUNITIES FUND

	SHARES	PERCENTAGE VALUE	UNREALIZED GAIN (LOSS)		SHARES	PERCENTAGE VALUE	UNREALIZED LOSS
Align Technology, Inc.*	(1,940)	(0.4%)	\$ 29,130	Cboe Global Markets, Inc.	(11,465)	0.0%	\$ (3,878)
Inphi Corp.*	(16,345)	(0.3%)	26,199	Essex Property Trust, Inc.	(2,228)	0.1%	(5,174)
South Jersey Industries, Inc.	(22,834)	(0.3%)	22,893	Royal Gold, Inc.	(17,977)	0.1%	(8,138)
Tetra Tech, Inc.	(12,368)	(0.3%)	21,102	Wendy's Co.	(51,838)	0.1%	(8,453)
Workday, Inc. — Class A*	(4,348)	(0.3%)	20,865	Hudson Pacific Properties, Inc.	(54,203)	0.1%	(9,464)
First Data Corp. — Class A*	(30,977)	(0.2%)	20,011	Federal Realty Investment Trust	(10,032)	0.1%	(10,015)
ServiceNow, Inc.*	(3,087)	(0.2%)	17,041	Cornerstone OnDemand, Inc.*	(13,943)	0.1%	(10,882)
Gartner, Inc.*	(4,978)	(0.2%)	16,578	Whiting Petroleum Corp.*	(15,585)	0.2%	(12,568)
Republic Services, Inc. — Class A	(11,714)	(0.2%)	15,322	Realty Income Corp.	(10,498)	0.2%	(13,850)
FMC Corp.	(8,504)	(0.2%)	14,245	Washington Federal, Inc.	(15,576)	0.2%	(14,761)
Rexford Industrial Realty, Inc.	(39,577)	(0.1%)	11,818	Equity Commonwealth*	(53,854)	0.2%	(18,208)
National Instruments Corp.	(9,953)	(0.1%)	11,441	Sun Communities, Inc.	(23,374)	0.2%	(18,342)
Aon plc	(16,658)	(0.1%)	10,819	EastGroup Properties, Inc.	(19,859)	0.2%	(19,438)
Semtech Corp.*	(16,862)	(0.1%)	8,950	DCT Industrial Trust, Inc.	(42,436)	0.3%	(20,523)
Intercontinental Exchange, Inc.	(18,402)	(0.1%)	8,623	Alexandria Real Estate Equities, Inc.	(13,927)	0.3%	(23,564)
Equity LifeStyle Properties, Inc.	(24,599)	(0.1%)	8,419	People's United Financial, Inc.	(26,813)	0.3%	(26,718)
Dominion Energy, Inc.	(7,745)	(0.1%)	7,134	AvalonBay Communities, Inc.	(4,279)	0.3%	(26,895)
Ashland Global Holdings, Inc.	(7,536)	(0.1%)	6,727	Ellie Mae, Inc.*	(6,635)	0.4%	(28,481)
CME Group, Inc. — Class A	(4,338)	(0.1%)	5,598	Healthcare Trust of America, Inc. — Class A	(48,059)	0.4%	(29,388)
ABM Industries, Inc.	(76,041)	0.0%	1,703	Aspen Insurance Holdings Ltd.	(23,568)	0.4%	(30,664)
Alliant Energy Corp.	(15,290)	0.0%	1,483	Vail Resorts, Inc.	(2,706)	0.4%	(30,859)
CarMax, Inc.*	(28,043)	0.0%	(515)				
Equifax, Inc.	(13,847)	0.0%	(709)				
Nabors Industries Ltd.	(225,110)	0.0%	(783)				
Equinix, Inc.	(2,291)	0.0%	(2,685)				
KAR Auction Services, Inc.	(23,943)	0.0%	(3,174)				

MACRO OPPORTUNITIES FUND

	SHARES	PERCENTAGE VALUE	UNREALIZED LOSS		SHARES	PERCENTAGE VALUE	UNREALIZED LOSS
Goldman Sachs Group, Inc.	(5,778)	0.4%	\$ (31,769)	Domino's Pizza, Inc.	(4,034)	1.2%	\$ (94,568)
Glacier Bancorp, Inc.	(14,406)	0.4%	(33,081)	Kilroy Realty Corp.	(17,327)	1.2%	(95,882)
Mobile Mini, Inc.	(24,983)	0.4%	(35,713)	LendingTree, Inc.*	(2,038)	1.2%	(100,968)
Team, Inc.*	(50,703)	0.4%	(35,857)	TransUnion* Booking Holdings, Inc.*	(44,230)	1.3%	(105,951)
Robert Half International, Inc.	(8,798)	0.5%	(37,368)	FactSet Research Systems, Inc.	(467)	1.4%	(116,347)
Redwood Trust, Inc.	(45,875)	0.5%	(38,081)	Monolithic Power Systems, Inc.	(7,298)	1.5%	(119,089)
Balchem Corp.	(18,872)	0.5%	(38,301)	Boston Properties, Inc.	(18,009)	1.5%	(124,329)
Shake Shack, Inc. — Class A*	(32,656)	0.5%	(43,811)	Ingevity Corp.*	(19,655)	1.5%	(125,691)
Investors Bancorp, Inc.	(68,482)	0.5%	(44,052)	Allegheny Technologies, Inc.*	(8,546)	1.6%	(130,844)
Duke Realty Corp.	(33,552)	0.7%	(55,935)	Exponent, Inc.	(38,291)	1.7%	(134,985)
SL Green Realty Corp.	(12,612)	0.7%	(56,469)	Markel Corp.*	(32,744)	1.8%	(148,288)
Cannae Holdings, Inc.*	(40,348)	0.7%	(56,851)	UDR, Inc.	(1,940)	1.9%	(150,545)
International Flavors & Fragrances, Inc.	(16,708)	0.7%	(57,557)	Insperty, Inc.	(68,995)	1.9%	(156,683)
Ultimate Software Group, Inc.*	(3,119)	0.7%	(59,731)	Pegasystems, Inc.	(16,025)	2.1%	(169,122)
FireEye, Inc.*	(36,374)	0.7%	(60,090)	Callon Petroleum Co.*	(12,768)	2.1%	(171,233)
SEI Investments Co.	(9,220)	0.8%	(64,208)	Tyler Technologies, Inc.*	(56,054)	2.2%	(180,208)
Eaton Vance Corp.	(10,110)	0.8%	(66,719)	Howard Hughes Corp.*	(7,150)	2.4%	(196,297)
Equity Residential SPS Commerce, Inc.*	(11,615)	0.9%	(70,167)	SBA Communications Corp.*	(11,644)	2.5%	(199,261)
Crown Castle International Corp.	(10,580)	1.0%	(80,365)	Diamondback Energy, Inc.*	(9,495)	2.5%	(203,285)
Ecolab, Inc.	(16,226)	1.1%	(89,390)	RSP Permian, Inc.*	(13,487)	2.6%	(212,506)
American Tower Corp. — Class A	(19,197)	1.1%	(91,735)	Axis Capital Holdings Ltd.	(27,605)	2.7%	(219,283)
RLI Corp.	(12,265)	1.1%	(92,074)	Ollie's Bargain Outlet Holdings, Inc.*	(32,992)	2.9%	(233,134)
WD-40 Co.	(22,226)	1.1%	(92,243)	Parsley Energy, Inc. — Class A*	(14,245)	2.9%	(234,623)
	(4,007)	1.2%	(93,793)		(80,650)	3.0%	(245,885)

MACRO OPPORTUNITIES FUND

	SHARES	PERCENTAGE VALUE	UNREALIZED LOSS		SHARES	PERCENTAGE VALUE	UNREALIZED LOSS
Pool Corp.	(6,452)	3.1%	\$ (249,210)	Verisk Analytics, Inc. — Class A*	(24,930)	4.0%	\$ (325,025)
MarketAxess Holdings, Inc.*	(10,161)	3.3%	(272,365)	S&P Global, Inc.	(10,811)	4.1%	(335,814)
Five Below, Inc.*	(11,092)	3.4%	(273,918)	Rollins, Inc.	(50,557)	4.3%	(352,019)
MSCI, Inc. — Class A	(12,326)	3.4%	(278,276)	Crocs, Inc.*	(49,821)	5.1%	(414,228)
CoStar Group, Inc.*	(5,015)	3.7%	(299,602)	On Assignment, Inc.*	(30,620)	5.6%	(458,249)
PTC, Inc.*	(14,930)	3.8%	(306,356)	Southern Copper Corp.	(46,891)	6.3%	(509,748)
Cintas Corp.	(15,113)	3.8%	(307,774)	Copart, Inc.*	(51,100)	9.5%	(771,135)
Moody's Corp.	(12,994)	3.8%	(310,058)	Total Custom Basket of Short Securities			<u>\$ (8,145,675)</u>

OTC Credit Default Swap Agreements^{††17}

Counterparty	Exchange	Index	Protection		Maturity Date	Notional Amount
			Premium Rate	Payment Frequency		
Barclays Bank plc	ICE	PizzaExpress Financing 1 plc 5% 06/20/23	5.00%	At Maturity	06/20/23	\$ 700,000
Counterparty				Value	Upfront Premiums Paid	Unrealized Gain
Barclays Bank plc			\$	170,002	\$ 136,008	\$ 33,994

Centrally Cleared Interest Rate Swap Agreements^{††}

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	1.67%	Quarterly	08/16/20	\$ (430,000,000)
BofA Merrill Lynch	CME	Receive	3-Month USD-LIBOR	1.90%	Quarterly	08/11/22	(160,500,000)
BofA Merrill Lynch	CME	Receive	3-Month USD-LIBOR	1.99%	Quarterly	08/22/24	(104,000,000)
BofA Merrill Lynch	CME	Receive	3-Month USD-LIBOR	1.71%	Quarterly	12/16/19	(20,800,000)
BofA Merrill Lynch	CME	Receive	3-Month USD-LIBOR	1.59%	Quarterly	07/02/18	(34,550,000)
BofA Merrill Lynch	CME	Receive	3-Month USD-LIBOR	2.73%	Quarterly	07/02/23	(23,800,000)

MACRO OPPORTUNITIES FUND

Counterparty	Market Value	Premiums Paid (Received)	Unrealized Gain (Loss)
BofA Merrill Lynch	\$ 9,070,055	\$ 4,567,944	\$ 4,502,111
BofA Merrill Lynch	5,281,341	1,545,330	3,736,011
BofA Merrill Lynch	4,563,722	2,044,010	2,519,712
BofA Merrill Lynch	280,011	–	280,011
BofA Merrill Lynch	66,378	–	66,378
BofA Merrill Lynch	(8,435)	–	(8,435)
		<u>\$ 8,157,284</u>	<u>\$ 11,095,788</u>

FORWARD FOREIGN CURRENCY EXCHANGE CONTRACTS^{††}

Counterparty	Contracts to Sell	Currency	Settlement Date	Settlement Value	Value at March 29, 2018	Net Unrealized Appreciation/ (Depreciation)
Goldman Sachs	107,420,000	EUR	05/18/18	\$ 134,142,810	\$ 132,640,863	\$ 1,501,947
Citigroup	171,400,000	BRL	04/02/18	52,681,052	51,926,805	754,247
Deutsche Bank	91,650,000	EUR	04/06/18	113,302,771	112,799,323	503,448
Morgan Stanley	11,400,000,000	JPY	06/04/18	107,946,777	107,584,308	362,469
JPMorgan Chase & Co.	358,000,000	CSK	04/20/18	17,668,978	17,375,177	293,801
Citigroup	409,532,170	DKK	04/04/18	67,870,761	67,600,514	270,247
JPMorgan Chase & Co.	200,000,000	SEK	04/18/18	24,240,585	23,986,631	253,954
Goldman Sachs	44,820,000	BRL	04/02/18	13,752,262	13,578,526	173,736
Citigroup	5,846,000,000	HUF	05/23/18	23,281,793	23,119,726	162,067
Goldman Sachs	71,840,000	EUR	05/31/18	88,942,949	88,792,184	150,765
BOA Merrill Lynch	1,582,500,000	HUF	12/20/18	6,492,307	6,361,792	130,515
Goldman Sachs	130,700,000	SEK	04/18/18	15,787,503	15,675,263	112,240
BOA Merrill Lynch	24,678,000	EUR	04/10/18	30,463,264	30,382,464	80,800
Morgan Stanley	1,700,000,000	JPY	04/05/18	16,045,229	15,978,771	66,458
JPMorgan Chase & Co.	679,900,000	CSK	08/20/18	33,307,206	33,269,639	37,567
Morgan Stanley	700,000,000	JPY	04/23/18	6,610,009	6,587,195	22,814
Morgan Stanley	500,000,000	JPY	04/16/18	4,721,890	4,703,000	18,890
JPMorgan Chase & Co.	238,000,000	CSK	08/31/18	11,664,951	11,653,707	11,244
Deutsche Bank	4,748,000	EUR	04/10/18	5,845,848	5,845,528	320
Barclays	480,000	GBP	04/10/18	668,602	673,701	(5,098)
Citigroup	2,430,000	EUR	05/18/18	2,984,888	3,000,533	(15,645)
Citigroup	447,690,000	HUF	04/11/18	1,745,227	1,764,501	(19,274)
Morgan Stanley	170,150,000	HUF	06/22/18	649,800	674,448	(24,648)
Goldman Sachs	381,800,000	HUF	04/11/18	1,475,214	1,504,806	(29,592)
JPMorgan Chase & Co.	177,000,000	CSK	04/06/18	8,541,440	8,576,952	(35,512)
BOA Merrill Lynch	1,200,000,000	HUF	09/26/18	4,742,904	4,790,814	(47,910)
Goldman Sachs	800,000,000	HUF	07/18/18	3,106,796	3,177,389	(70,593)
Citigroup	676,000,000	HUF	04/25/18	2,590,832	2,667,830	(76,998)
BOA Merrill Lynch	1,040,000,000	HUF	04/25/18	4,023,834	4,104,354	(80,520)
BOA Merrill Lynch	1,372,750,000	HUF	04/11/18	5,308,391	5,410,481	(102,090)

MACRO OPPORTUNITIES FUND

Counterparty	Contracts to Sell	Currency	Settlement Date	Settlement Value	Net	
					Value at March 29, 2018	Unrealized Appreciation/ (Depreciation)
Goldman Sachs	620,000,000	CSK	04/13/18	\$ 29,943,012	\$ 30,067,325	\$ (124,313)
BOA Merrill Lynch	865,161,500	HUF	06/22/18	3,287,114	3,429,363	(142,249)
Goldman Sachs	3,100,000,000	HUF	11/21/18	12,249,575	12,432,792	(183,217)
Deutsche Bank	1,590,000,000	HUF	07/18/18	6,098,028	6,315,060	(217,032)
Goldman Sachs	3,303,575,000	HUF	06/22/18	12,771,209	13,094,847	(323,638)
Citigroup	22,715,000	GBP	04/10/18	31,428,474	31,881,514	(453,040)
Goldman Sachs	52,340,000	EUR	04/05/18	63,958,224	64,412,919	(454,695)
JPMorgan Chase & Co.	827,000,000	DKK	06/01/18	136,538,493	137,110,451	(571,958)
Goldman Sachs	7,849,920,000	HUF	04/25/18	30,275,539	30,979,662	(704,123)
Goldman Sachs	37,080,000	EUR	04/13/18	44,475,754	45,662,215	(1,186,461)
						<u>\$ 38,923</u>

Counterparty	Contracts to Buy	Currency	Settlement Date	Settlement Value	Net	
					Value at March 29, 2018	Unrealized Appreciation/ (Depreciation)
Goldman Sachs	151,354,000	BRL	04/02/18	\$ 45,814,036	\$ 45,853,732	\$ 39,696
JPMorgan Chase & Co.	64,866,000	BRL	04/02/18	19,682,010	19,651,600	(30,410)
Goldman Sachs	409,100,000	DKK	06/01/18	68,082,344	67,825,738	(256,606)
						<u>(247,320)</u>

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

* Non-income producing security.

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

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

††† Value determined based on Level 3 inputs.

¹ Security was fair valued by the Valuation Committee at March 29, 2018. The total market value of fair valued securities amounts to \$126,202,707, (cost \$125,008,843) or 1.8% of total net assets.

² Affiliated issuer.

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

⁴ Zero coupon rate security.

⁵ Rate indicated is the 7 day yield as of March 29, 2018.

⁶ Variable rate security. Rate indicated is the rate effective at March 29, 2018. In some instances, the underlying reference rate shown was below the minimum rate earned by the security or has been adjusted by a predetermined factor. 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.

⁷ Security is a 144A or Section 4(a)(2) security. These securities have been determined to be liquid under guidelines established by the Board of Trustees. The total market value of 144A or Section 4(a)(2) securities is \$2,431,920,975 (cost \$2,424,722,761), or 35.1% of total net assets.

MACRO OPPORTUNITIES FUND

⁸ Security is a 144A or Section 4(a)(2) security. These securities have been determined to be illiquid and restricted under guidelines established by the Board of Trustees. The total market value of 144A or Section 4(a)(2) illiquid and restricted securities is \$40,681,578 (cost \$48,822,617), or 0.6% of total net assets.

⁹ 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.

¹⁰ Payment-in-kind security.

¹¹ Perpetual maturity.

¹² Security has a fixed rate coupon which will convert to a floating or variable rate coupon on a future date.

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

¹⁴ All or a portion of this security has been physically segregated in connection with reverse repurchase agreements. As of March 29, 2018, the total market value of segregated was \$3,968,510.

¹⁵ Rate indicated is the effective yield at the time of purchase.

¹⁶ Repurchase Agreements.

¹⁷ Credit Default Swaps.

¹⁸ Total Return based on the return of the custom short basket of securities +/- financing at a variable rate. Rate indicated is rate effective at March 29, 2018.

¹⁹ Total Return based on the return of the custom long basket of securities +/- financing at a variable rate. Rate indicated is rate effective at March 29, 2018.

²⁰ On September 7, 2008, the issuer was placed in conservatorship by the Federal Housing Finance Agency (FHFA). As conservator, the FHFA has full powers to control the assets and operations of the firm.

BofA — Bank of America

BRL — Brazilian Real

CME — Chicago Mercantile Exchange

CMT — Constant Maturity Treasury

CZK — Czech Koruna

DKK — Danish Krone

EUR — Euro

EURIBOR — European Interbank Offered Rate

GBP — British Pound

HUF — Hungarian Forint

ICE — Intercontinental Exchange

JPY — Japanese Yen

LIBOR — London Interbank Offered Rate

plc — Public Limited Company

REIT — Real Estate Investment Trust

SEK — Swedish Krona

WAC — Weighted Average Coupon