MACRO OPPORTUNITIES FUND

	Shares	Value
COMMON STOCKS† - 3.4%		
FINANCIAL - 3.2%		
Pershing Square Tontine Holdings Ltd. — Class A*	6,864,930	$ 155,765,262
UTILITIES - 0.1%		
TexGen Power LLC†††	180,169	6,035,661
ENERGY - 0.1%		
Maverick Natural Resources, LLC†††	7,168	896,000
SandRidge Energy, Inc.*	488,408	805,873
Total Energy		1,701,873
CONSUMER, NON-CYCLICAL - 0.0%		
Chef Holdings, Inc.*,†††	9,061	776,984
ATD New Holdings, Inc.*	42,478	679,648
Cengage Learning Holdings II, Inc.*	21,660	68,229
Targus Group International Equity, Inc.*,†††,1	12,773	26,242
Save-A-Lot*,†††	22,703	—
Total Consumer, Non-cyclical		1,551,103
TECHNOLOGY - 0.0%		
Qlik Technologies, Inc. - Class A*,†††	177	221,068
Qlik Technologies, Inc. - Class B*,†††	43,738	—
Total Technology		221,068
INDUSTRIAL - 0.0%		
API Heat Transfer Parent LLC*,†††	1,024,936	87,578
BP Holdco LLC*,†††,1	37,539	13,236
Vector Phoenix Holdings, LP*,†††	37,539	$ 3,374
Total Industrial		104,188
Total Common Stocks (Cost $155,690,545)		165,379,155
PREFERRED STOCKS†† - 1.8%		
FINANCIAL - 1.6%		
Public Storage, 4.63%	966,000	26,004,720
Prudential Financial, Inc., 4.13% due 09/01/60	686,800	17,479,060
Public Storage, 4.13%*	365,600	9,480,008
First Republic Bank , 4.13%*	369,600	9,387,840
American Financial Group, Inc., 4.50% due 09/15/60	300,800	8,190,784
W R Berkley Corp., 4.25% due 09/30/60	249,200	6,491,660
Total Financial		77,034,072
GOVERNMENT - 0.2%		
Farmer Mac , 5.75%	378,000	10,228,680
INDUSTRIAL - 0.0%		
API Heat Transfer Intermediate*,†††	218	110,798
Total Preferred Stocks (Cost $83,074,412)		87,373,550
WARRANTS† - 0.1%		
Pershing Square Tontine Holdings, Ltd. $23.00, 07/24/21*	762,770	5,469,061
Total Warrants (Cost $4,331,771)		5,469,061

MACRO OPPORTUNITIES FUND

	Shares	Value
EXCHANGE-TRADED FUNDS† - 0.7%		
iShares iBoxx $ Investment Grade Corporate Bond ETF	256,440	$ 34,545,032
Total Exchange-Traded Funds (Cost $35,339,067)		34,545,032
MUTUAL FUNDS† - 0.9%		
Guggenheim Alpha Opportunity Fund — Institutional Class[1]	992,077	24,454,689
Guggenheim Risk Managed Real Estate Fund — Institutional Class[1]	578,488	17,551,325
Total Mutual Funds (Cost $44,501,219)		42,006,014
CLOSED-END FUNDS† - 1.6%		
BlackRock Corporate High Yield Fund, Inc.	2,543,550	27,165,114
BlackRock Credit Allocation Income Trust	826,044	11,746,346
Blackstone / GSO Strategic Credit Fund	894,649	10,932,611
Guggenheim Strategic Opportunities Fund[1]	527,233	9,279,301
Eaton Vance Limited Duration Income Fund	687,849	7,779,572
Ares Dynamic Credit Allocation Fund, Inc.	446,872	5,666,337
BlackRock Debt Strategies Fund, Inc.	341,831	3,397,800
Western Asset High Income Opportunity Fund, Inc.	365,036	$ 1,788,676
Total Closed-End Funds (Cost $62,440,852)		77,755,757
MONEY MARKET FUND† - 5.4%		
Federated Hermes U.S. Treasury Cash Reserves Fund — Institutional Shares, 0.01%[3]	264,110,641	264,110,641
Total Money Market Fund (Cost $264,110,641)		264,110,641

	Face Amount~	Value
CORPORATE BONDS†† - 41.5%		
FINANCIAL - 9.0%		
NFP Corp.		
7.00% due 05/15/25[4]	21,300,000	22,578,000
6.88% due 08/15/28[4]	13,875,000	14,046,703
Markel Corp.		
6.00%[2,5]	32,370,000	34,231,275
GLP Capital Limited Partnership / GLP Financing II, Inc.		
4.00% due 01/15/31	22,640,000	23,568,919
5.30% due 01/15/29	6,950,000	7,740,006
Iron Mountain, Inc.		
5.63% due 07/15/32[4]	25,025,000	26,426,400
4.50% due 02/15/31[4]	2,025,000	2,044,035
Equitable Holdings, Inc.		
4.95%[2,5]	24,550,000	25,041,000
Host Hotels & Resorts, LP		
3.50% due 09/15/30	24,000,000	22,973,048
Nationwide Mutual Insurance Co.		
4.35% due 04/30/50[4,6]	21,150,000	22,657,803

MACRO OPPORTUNITIES FUND

	Face Amount~	Value
Cushman & Wakefield US Borrower LLC 6.75% due 05/15/28[4]	21,450,000	$ 22,268,317
Quicken Loans LLC / Quicken Loans Company-Issuer, Inc. 3.88% due 03/01/31[4]	21,650,000	21,379,375
American International Group, Inc. 4.38% due 06/30/50[6]	18,150,000	21,232,719
Hampton Roads PPV LLC 6.62% due 06/15/53	17,000,000	19,861,100
Charles Schwab Corp. 5.38%[2,5]	12,950,000	14,031,972
First American Financial Corp. 4.00% due 05/15/30[6]	11,760,000	12,959,342
Fidelity National Financial, Inc. 3.40% due 06/15/30[6]	11,450,000	12,384,072
MetLife, Inc. 3.85%[2,5]	12,200,000	12,172,550
OneAmerica Financial Partners, Inc. 4.25% due 10/15/50[4]	11,550,000	11,618,766
Ares Finance Company II LLC 3.25% due 06/15/30[4,6]	11,000,000	11,468,898
Atlas Mara Ltd. 8.00% due 12/31/20[7]	14,400,000	11,376,000
QBE Insurance Group Ltd. 5.88%[2,4,5]	7,550,000	8,012,438
CIT Group, Inc. 3.93% due 06/19/24[5]	7,150,000	7,205,770
PartnerRe Finance B LLC 4.50% due 10/01/50[5]	6,460,000	6,486,147
Lincoln National Corp. 4.38% due 06/15/50	5,080,000	5,905,615
American Equity Investment Life Holding Co. 5.00% due 06/15/27	4,813,000	$ 5,222,662
Bank of New York Mellon Corp. 4.70%[2,5]	4,500,000	4,774,500
Macquarie Bank Ltd. 3.62% due 06/03/30[4]	4,350,000	4,624,685
HSBC Holdings plc 4.95% due 03/31/30	3,450,000	4,153,122
Nasdaq, Inc. 3.25% due 04/28/50	3,640,000	3,801,608
SBA Communications Corp. 3.88% due 02/15/27[4]	3,650,000	3,704,750
AmWINS Group, Inc. 7.75% due 07/01/26[4]	3,400,000	3,638,000
Jefferies Finance LLC / JFIN Company-Issuer Corp. 7.25% due 08/15/24[4]	2,750,000	2,849,688
Univest Financial Corp. 3.76% (3 Month USD LIBOR + 3.54%) due 03/30/25[8]	2,500,000	2,489,110
Kennedy-Wilson, Inc. 5.88% due 04/01/24	1,620,000	1,611,900
HUB International Ltd. 7.00% due 05/01/26[4]	500,000	518,125
Total Financial		437,058,420
CONSUMER, CYCLICAL - 7.8%		
Delta Air Lines, Inc. 7.00% due 05/01/25[4]	41,320,000	45,370,372
Marriott International, Inc.		
4.63% due 06/15/30	10,900,000	11,673,325
5.75% due 05/01/25	8,440,000	9,419,211
3.50% due 10/15/32	8,150,000	8,087,785
Delta Air Lines Incorporated / SkyMiles IP Ltd. 4.75% due 10/20/28[4]	24,150,000	25,074,441

MACRO OPPORTUNITIES FUND

	Face Amount~	Value
Walgreens Boots Alliance, Inc.		
3.20% due 04/15/30[6]	12,750,000	$ 13,363,289
4.10% due 04/15/50	9,957,000	9,949,111
Mileage Plus Holdings LLC / Mileage Plus Intellectual Property Assets Ltd.		
6.50% due 06/20/27[4]	19,700,000	20,512,625
Live Nation Entertainment, Inc.		
6.50% due 05/15/27[4]	17,035,000	18,384,853
1011778 BC ULC / New Red Finance, Inc.		
4.00% due 10/15/30[4]	16,650,000	16,778,371
Picasso Finance Sub, Inc.		
6.13% due 06/15/25[4]	15,135,000	16,302,514
Hyatt Hotels Corp.		
5.38% due 04/23/25	7,350,000	7,912,673
5.75% due 04/23/30	6,530,000	7,498,154
Wolverine World Wide, Inc.		
6.38% due 05/15/25[4]	13,975,000	14,743,625
VF Corp.		
2.95% due 04/23/30	13,230,000	14,403,779
Aramark Services, Inc.		
6.38% due 05/01/25[4]	11,950,000	12,448,016
5.00% due 02/01/28[4]	795,000	800,963
JetBlue 2020-1 Class A Pass Through Trust		
4.00% due 11/15/32	11,320,000	11,713,033
Six Flags Theme Parks, Inc.		
7.00% due 07/01/25[4]	10,475,000	11,142,781
Choice Hotels International, Inc.		
3.70% due 01/15/31	10,540,000	11,091,769
Cedar Fair Limited Partnership / Canada'sWonderland Company / Magnum Management Corporation / Millennium Op		
5.50% due 05/01/25[4]	10,213,000	$ 10,519,390
Wyndham Hotels & Resorts, Inc.		
4.38% due 08/15/28[4]	10,700,000	10,379,000
Boyne USA, Inc.		
7.25% due 05/01/25[4]	8,190,000	8,599,500
Clarios Global, LP		
6.75% due 05/15/25[4]	7,150,000	7,525,375
Williams Scotsman International, Inc.		
4.63% due 08/15/28[4]	7,215,000	7,244,148
Whirlpool Corp.		
4.60% due 05/15/50	5,440,000	6,737,561
WMG Acquisition Corp.		
3.88% due 07/15/30[4]	3,900,000	4,021,661
3.00% due 02/15/31[4]	1,875,000	1,822,969
Suburban Propane Partners Limited Partnership/ Suburban Energy Finance Corp.		
5.50% due 06/01/24	5,010,000	5,060,100
Powdr Corp.		
6.00% due 08/01/25[4]	4,200,000	4,294,500
Hanesbrands, Inc.		
5.38% due 05/15/25[4]	3,810,000	4,019,550
Air Canada 2020-2 Class A Pass Through Trust		
5.25% due 04/01/29[4]	3,735,000	3,750,043
CD&R Smokey Buyer, Inc.		
6.75% due 07/15/25[4]	3,425,000	3,613,375
Ferguson Finance plc		
3.25% due 06/02/30[4]	3,270,000	3,554,177
Lithia Motors, Inc.		
4.38% due 01/15/31	3,175,000	3,175,000

MACRO OPPORTUNITIES FUND

	Face Amount~	Value
Performance Food Group, Inc.		
6.88% due 05/01/25[4]	2,900,000	$ 3,088,500
Boyd Gaming Corp.		
8.63% due 06/01/25[4]	1,700,000	1,863,676
Clarios Global Limited Partnership / Clarios US Finance Co.		
8.50% due 05/15/27[4]	1,730,000	1,786,225
Vail Resorts, Inc.		
6.25% due 05/15/25[4]	1,075,000	1,140,844
Hilton Domestic Operating Company, Inc.		
5.75% due 05/01/28[4]	400,000	421,500
Total Consumer, Cyclical		379,287,784
COMMUNICATIONS - 5.7%		
CSC Holdings LLC		
4.13% due 12/01/30[4]	21,250,000	21,659,063
4.63% due 12/01/30[4]	12,270,000	12,362,025
3.38% due 02/15/31[4]	2,975,000	2,880,544
ViacomCBS, Inc.		
4.95% due 01/15/31[6]	20,125,000	24,199,472
4.95% due 05/19/50[6]	10,340,000	12,132,513
Level 3 Financing, Inc.		
4.25% due 07/01/28[4]	29,350,000	29,799,642
3.88% due 11/15/29[4]	2,600,000	2,814,216
Virgin Media Finance plc		
5.00% due 07/15/30[4]	21,150,000	21,044,250
CCO Holdings LLC / CCO Holdings Capital Corp.		
4.25% due 02/01/31[4]	20,000,000	20,729,242
Altice France S.A.		
7.38% due 05/01/26[4]	11,076,000	11,606,540
5.13% due 01/15/29[4]	6,250,000	6,226,562
Booking Holdings, Inc.		
3.55% due 03/15/28	10,000,000	11,155,930
4.63% due 04/13/30	3,500,000	4,204,877
Switch Ltd.		
3.75% due 09/15/28[4]	12,100,000	12,221,000
Radiate Holdco LLC / Radiate Finance, Inc.		
4.50% due 09/15/26[4]	12,100,000	$ 12,097,459
Lamar Media Corp.		
4.00% due 02/15/30[4]	8,600,000	8,600,000
4.88% due 01/15/29[4]	3,070,000	3,192,800
Sirius XM Radio, Inc.		
4.13% due 07/01/30[4]	11,500,000	11,715,625
Virgin Media Secured Finance plc		
4.50% due 08/15/30[4]	10,150,000	10,428,516
Walt Disney Co.		
3.80% due 05/13/60	8,460,000	9,772,828
Match Group Holdings II LLC		
4.63% due 06/01/28[4]	7,700,000	7,931,000
QualityTech Limited Partnership / QTS Finance Corp.		
3.88% due 10/01/28[4]	7,750,000	7,801,150
Virgin Media Vendor Financing Notes IV DAC		
5.00% due 07/15/28[4]	5,650,000	5,635,875
Cengage Learning, Inc.		
9.50% due 06/15/24[4]	5,039,000	3,325,740
TripAdvisor, Inc.		
7.00% due 07/15/25[4]	1,300,000	1,355,250
McGraw-Hill Global Education Holdings LLC / McGraw-Hill Global Education Finance		
7.88% due 05/15/24[4]	2,288,000	1,229,800
Telenet Finance Luxembourg Notes SARL		
5.50% due 03/01/28	1,000,000	1,050,000
Total Communications		277,171,919
CONSUMER, NON-CYCLICAL - 5.6%		
Kraft Heinz Foods Co.		
4.38% due 06/01/46	6,320,000	6,493,344
4.25% due 03/01/31[4]	5,850,000	6,418,333
5.20% due 07/15/45	5,725,000	6,258,757

MACRO OPPORTUNITIES FUND

	Face Amount~	Value
5.50% due 06/01/50[4]	4,825,000	$ 5,529,718
5.00% due 06/04/42	2,490,000	2,726,856
Sysco Corp.		
5.95% due 04/01/30[6]	20,280,000	25,703,457
DaVita, Inc.		
4.63% due 06/01/30[4]	24,560,000	25,156,808
Nielsen Finance LLC / Nielsen Finance Co.		
5.63% due 10/01/28[4]	20,700,000	21,410,010
5.00% due 04/15/22[4]	2,675,000	2,681,688
Gartner, Inc.		
4.50% due 07/01/28[4]	11,625,000	12,220,781
3.75% due 10/01/30[4]	2,400,000	2,427,720
US Foods, Inc.		
6.25% due 04/15/25[4]	13,300,000	14,081,375
Acadia Healthcare Company, Inc.		
5.50% due 07/01/28[4]	5,850,000	6,016,798
5.00% due 04/15/29[4]	4,190,000	4,247,613
5.63% due 02/15/23	1,840,000	1,851,500
Post Holdings, Inc.		
4.63% due 04/15/30[4]	11,525,000	11,856,344
Avantor Funding, Inc.		
4.63% due 07/15/28[4]	11,275,000	11,697,813
Sabre GLBL, Inc.		
7.38% due 09/01/25[4]	7,300,000	7,373,000
5.25% due 11/15/23[4]	2,500,000	2,443,750
9.25% due 04/15/25[4]	1,680,000	1,848,958
Jaguar Holding Company II / PPD Development, LP		
4.63% due 06/15/25[4]	11,105,000	11,438,150
Tenet Healthcare Corp.		
4.63% due 06/15/28[4]	8,375,000	8,495,600
AMN Healthcare, Inc.		
4.63% due 10/01/27[4]	7,925,000	8,123,125
Altria Group, Inc.		
3.40% due 05/06/30	5,550,000	6,056,852
4.45% due 05/06/50	1,670,000	1,858,351
TreeHouse Foods, Inc.		
4.00% due 09/01/28	7,575,000	7,661,203
Smithfield Foods, Inc.		
3.00% due 10/15/30[4]	7,000,000	7,015,120
Spectrum Brands, Inc.		
5.50% due 07/15/30[4]	5,600,000	5,908,000
Service Corporation International		
3.38% due 08/15/30	5,275,000	$ 5,281,594
Vector Group Ltd.		
6.13% due 02/01/25[4]	4,615,000	4,603,463
Constellation Brands, Inc.		
3.75% due 05/01/50	4,080,000	4,555,638
Prime Security Services Borrower LLC / Prime Finance, Inc.		
3.38% due 08/31/27[4]	2,650,000	2,541,999
5.25% due 04/15/24[4]	1,900,000	1,990,250
Hologic, Inc.		
3.25% due 02/15/29[4]	4,350,000	4,377,187
Carriage Services, Inc.		
6.63% due 06/01/26[4]	4,011,000	4,191,495
Avanos Medical, Inc.		
6.25% due 10/15/22	2,940,000	2,941,176
Sotheby's		
7.38% due 10/15/27[4]	2,880,000	2,880,000
KeHE Distributors LLC / KeHE Finance Corp.		
8.63% due 10/15/26[4]	1,580,000	1,710,350
Lamb Weston Holdings, Inc.		
4.88% due 05/15/28[4]	1,225,000	1,323,000
WEX, Inc.		
4.75% due 02/01/23[4]	1,110,000	1,111,387
FAGE International S.A. / FAGE USA Dairy Industry, Inc.		
5.63% due 08/15/26[4]	300,000	288,000
Total Consumer, Non-cyclical		272,796,563
INDUSTRIAL - 5.1%		
Boeing Co.		
5.15% due 05/01/30[6]	32,030,000	36,002,000
5.81% due 05/01/50[6]	16,010,000	19,368,580
5.71% due 05/01/40[6]	16,010,000	18,874,546
Standard Industries, Inc.		
4.38% due 07/15/30[4]	7,125,000	7,305,013
3.38% due 01/15/31[4]	6,400,000	6,316,768
5.00% due 02/15/27[4]	3,525,000	3,666,000

MACRO OPPORTUNITIES FUND

	Face Amount~	Value
Ardagh Packaging Finance plc / Ardagh Holdings USA, Inc.		
4.13% due 08/15/26[4]	16,680,000	$ 16,909,350
BWX Technologies, Inc.		
4.13% due 06/30/28[4]	14,400,000	14,724,000
New Enterprise Stone & Lime Company, Inc.		
9.75% due 07/15/28[4]	10,175,000	10,989,000
6.25% due 03/15/26[4]	700,000	721,000
Rolls-Royce plc		
2.38% due 10/14/20[4,6]	10,570,000	10,543,575
PowerTeam Services LLC		
9.03% due 12/04/25[4]	9,935,000	10,469,006
Boxer Parent Co., Inc.		
6.50% due 10/02/25	EUR 8,500,000	10,279,756
Flowserve Corp.		
3.50% due 10/01/30	10,270,000	10,169,439
Owens Corning		
3.88% due 06/01/30	8,830,000	9,995,132
Reynolds Group Issuer Incorporated / Reynolds Group Issuer LLC / Reynolds Group Issuer Lu		
4.00% due 10/15/27[4]	9,650,000	9,722,375
Howmet Aerospace, Inc.		
6.88% due 05/01/25	3,925,000	4,337,125
5.95% due 02/01/37	2,775,000	2,971,442
5.90% due 02/01/27	2,100,000	2,262,309
Mauser Packaging Solutions Holding Co.		
8.50% due 04/15/24[4]	6,550,000	6,779,250
Vertical US Newco, Inc.		
5.25% due 07/15/27[4]	6,400,000	6,651,296
Summit Materials LLC / Summit Materials Finance Corp.		
5.25% due 01/15/29[4]	4,825,000	$ 5,024,031
GATX Corp.		
4.00% due 06/30/30	3,810,000	4,388,869
Graphic Packaging International LLC		
3.50% due 03/01/29[4]	3,950,000	3,974,688
Harsco Corp.		
5.75% due 07/31/27[4]	3,850,000	3,898,125
Grinding Media Inc. / MC Grinding Media Canada Inc.		
7.38% due 12/15/23[4]	2,750,000	2,784,375
Hillenbrand, Inc.		
5.75% due 06/15/25	2,525,000	2,692,281
EnerSys		
5.00% due 04/30/23[4]	1,325,000	1,368,062
Textron, Inc.		
3.00% due 06/01/30	1,130,000	1,190,178
Princess Juliana International Airport Operating Company N.V.		
5.50% due 12/20/27[†††,7]	1,257,090	1,134,813
EnPro Industries, Inc.		
5.75% due 10/15/26	790,000	833,450
Waste Pro USA, Inc.		
5.50% due 02/15/26[4]	400,000	404,796
Hillman Group, Inc.		
6.38% due 07/15/22[4]	340,000	330,650
JELD-WEN, Inc.		
6.25% due 05/15/25[4]	100,000	106,500
Yamana Gold, Inc.		
4.78% due 06/10/23[†††]	99,699	106,067
Total Industrial		247,293,847
BASIC MATERIALS - 2.6%		
Alcoa Nederland Holding BV		
5.50% due 12/15/27[4]	15,125,000	15,763,275
6.13% due 05/15/28[4]	7,450,000	7,850,437

	Face Amount~	Value
United States Steel Corp. 12.00% due 06/01/25[4]	21,540,000	$ 22,929,115
Newcrest Finance Pty Ltd.		
4.20% due 05/13/50[4]	7,210,000	8,427,156
3.25% due 05/13/30[4]	5,000,000	5,453,986
WR Grace & Company-Conn 4.88% due 06/15/27[4]	13,225,000	13,657,458
Carpenter Technology Corp. 6.38% due 07/15/28	12,005,000	12,564,723
Minerals Technologies, Inc. 5.00% due 07/01/28[4]	11,575,000	11,977,694
Clearwater Paper Corp. 4.75% due 08/15/28[4]	6,575,000	6,591,437
Kaiser Aluminum Corp.		
6.50% due 05/01/25[4]	6,050,000	6,236,280
4.63% due 03/01/28[4]	375,000	349,688
Corporation Nacional del Cobre de Chile 3.75% due 01/15/31[4]	2,880,000	3,201,264
Illuminate Buyer LLC / Illuminate Holdings IV, Inc. 9.00% due 07/01/28[4]	2,925,000	3,144,375
ArcelorMittal S.A. 4.55% due 03/11/26	2,450,000	2,654,725
Arconic Corp. 6.00% due 05/15/25[4]	2,225,000	2,376,133
Steel Dynamics, Inc. 3.25% due 01/15/31	1,980,000	2,118,627
Mirabela Nickel Ltd. due 06/24/19[7,9]	1,885,418	94,271
Total Basic Materials		125,390,644
TECHNOLOGY - 2.4%		
Broadcom, Inc. 4.15% due 11/15/30[6]	16,940,000	19,029,444
NCR Corp.		
5.25% due 10/01/30[4]	11,250,000	11,250,000
8.13% due 04/15/25[4]	6,189,000	6,840,392

	Face Amount~	Value
MSCI, Inc. 3.88% due 02/15/31[4]	15,900,000	$ 16,570,980
Qorvo, Inc.		
4.38% due 10/15/29	11,220,000	11,921,250
3.38% due 04/01/31[4]	1,900,000	1,930,875
Black Knight InfoServ LLC 3.63% due 09/01/28[4]	12,000,000	12,127,500
Booz Allen Hamilton, Inc. 3.88% due 09/01/28[4]	11,800,000	12,113,290
Leidos, Inc. 4.38% due 05/15/30[4]	7,620,000	8,930,259
BY Crown Parent LLC / BY Bond Finance, Inc. 4.25% due 01/31/26[4]	7,775,000	7,915,922
CDW LLC / CDW Finance Corp. 3.25% due 02/15/29	5,640,000	5,618,850
Change Healthcare Holdings LLC / Change Healthcare Finance, Inc. 5.75% due 03/01/25[4]	2,750,000	2,789,325
Total Technology		117,038,087
ENERGY - 2.0%		
BP Capital Markets plc 4.88%[2,5]	39,360,000	42,115,200
Sabine Pass Liquefaction LLC 4.50% due 05/15/30[4,6]	16,150,000	18,192,193
NuStar Logistics, LP 6.38% due 10/01/30	12,350,000	12,813,125
Midwest Connector Capital Company LLC 4.63% due 04/01/29[4]	9,333,000	9,432,659
Rattler Midstream, LP 5.63% due 07/15/25[4]	4,125,000	4,155,938

MACRO OPPORTUNITIES FUND

	Face Amount~	Value
Global Partners Limited Partnership / GLP Finance Corp. 6.88% due 01/15/29[4]	3,900,000	$ 3,939,000
Reliance Industries Ltd. 4.50% due 10/19/20[4]	3,750,000	3,755,775
Baker Hughes a GE Company LLC / Baker Hughes Co-Obligor, Inc. 4.49% due 05/01/30	1,730,000	1,965,780
Basic Energy Services, Inc. 10.75% due 10/15/23[7]	1,500,000	307,500
Total Energy		96,677,170
UTILITIES - 1.3%		
Cheniere Corpus Christi Holdings LLC 3.52% due 12/31/39[†††]	21,800,000	21,582,585
Midcap Funding XLVI Trust due 04/08/21	21,000,000	21,050,521
AES Corp. 3.95% due 07/15/30[4]	9,760,000	10,784,410
Pattern Energy Operations Limited Partnership / Pattern Energy Operations, Inc. 4.50% due 08/15/28[4]	5,500,000	5,706,250
Terraform Global Operating LLC 6.13% due 03/01/26[4]	5,385,000	5,479,237
Clearway Energy Operating LLC 4.75% due 03/15/28[4]	2,250,000	2,323,125
Total Utilities		66,926,128
Total Corporate Bonds (Cost $1,930,107,886)		2,019,640,562

	Face Amount~	Value
ASSET-BACKED SECURITIES[††] - 21.3%		
COLLATERALIZED LOAN OBLIGATIONS - 11.5%		
Tralee CLO III Ltd.		
2017-3A, 1.72% (3 Month USD LIBOR + 1.45%, Rate Floor: 0.00%) due 10/20/27[4,8]	31,000,000	$ 30,597,288
Diamond CLO Ltd.		
2018-1A, 2.86% (3 Month USD LIBOR + 2.60%, Rate Floor: 2.60%) due 07/22/30[4,8]	13,500,000	12,901,240
2018-1A, 2.06% (3 Month USD LIBOR + 1.80%, Rate Floor: 1.80%) due 07/22/30[4,8]	11,000,000	10,578,415
2018-1A, 3.96% (3 Month USD LIBOR + 3.70%, Rate Floor: 3.70%) due 07/22/30[4,8]	5,000,000	4,541,057
NewStar Clarendon Fund CLO LLC		
2019-1A, 2.30% (3 Month USD LIBOR + 2.05%, Rate Floor: 0.00%) due 01/25/27[4,8]	14,050,000	13,764,380
2019-1A, 1.55% (3 Month USD LIBOR + 1.30%, Rate Floor: 0.00%) due 01/25/27[4,8]	8,018,849	7,982,761
2019-1A, 3.29% (3 Month USD LIBOR + 3.05%, Rate Floor: 0.00%) due 01/25/27[4,8]	4,500,000	4,268,219

MACRO OPPORTUNITIES FUND

	Face Amount~	Value
2015-1A, 4.59% (3 Month USD LIBOR + 4.35%, Rate Floor: 0.00%) due 01/25/27[4,8]	1,300,000	$ 1,230,108
KREF Funding V LLC		
1.90% due 06/25/26	27,000,000	25,877,613
BXMT Ltd.		
2020-FL2, 1.80% (1 Month USD LIBOR + 1.65%, Rate Floor: 1.65%) due 02/16/37[4,8]	15,640,000	15,228,987
2020-FL2, 2.10% (1 Month USD LIBOR + 1.95%, Rate Floor: 1.95%) due 02/16/37[4,8]	8,000,000	7,649,328
Golub Capital Partners CLO Ltd.		
2018-36A, 2.35% (3 Month USD LIBOR + 2.10%, Rate Floor: 0.00%) due 02/05/31[4,8]	20,000,000	18,016,830
2018-39A, 2.47% (3 Month USD LIBOR + 2.20%, Rate Floor: 2.20%) due 10/20/28[4,8]	5,000,000	4,835,247
FDF I Ltd.		
2015-1A, 5.50% due 11/12/30[4]	12,000,000	11,946,350
2015-1A, 4.40% due 11/12/30[4]	10,000,000	9,918,144
MidOcean Credit CLO VII		
2020-7A, 2.48% (3 Month USD LIBOR + 2.20%, Rate Floor: 0.00%) due 07/15/29[4,8]	21,000,000	20,503,974
GoldentTree Loan Management US CLO 1 Ltd.		
2020-1A, 2.12% (3 Month USD LIBOR + 1.85%, Rate Floor: 1.85%) due 04/20/29[4,8]	19,500,000	$ 18,864,996
Treman Park CLO Ltd.		
2015-1A, due 10/20/28[4,10]	32,400,000	18,209,290
BDS Ltd.		
2019-FL3, 2.45% (1 Month USD LIBOR + 2.30%, Rate Floor: 2.30%) due 12/15/35[4,8]	18,300,000	17,840,824
Cerberus Loan Funding XVII Ltd.		
2016-3A, 2.81% (3 Month USD LIBOR + 2.53%, Rate Floor: 0.00%) due 01/15/28[4,8]	18,000,000	17,182,510
Crown Point CLO III Ltd.		
2017-3A, 1.73% (3 Month USD LIBOR + 1.45%, Rate Floor: 0.00%) due 12/31/27[4,8]	15,000,000	14,820,015
Avery Point II CLO Ltd.		
2013-3X COM, due 01/18/25[10]	19,158,456	13,505,455
LoanCore Issuer Ltd.		
2019-CRE2, 1.65% (1 Month USD LIBOR + 1.50%, Rate Floor: 1.50%) due 05/15/36[4,8]	12,850,000	12,592,014

MACRO OPPORTUNITIES FUND

	Face Amount~	Value
Lake Shore MM CLO III LLC		
2020-1A, (3 Month USD LIBOR + 3.20%, Rate Floor: 3.20%) due 10/15/29[4,8]	12,200,000	$ 12,228,125
OZLM XIII Ltd.		
2018-13A, 2.37% (3 Month USD LIBOR + 2.10%, Rate Floor: 0.00%) due 07/30/27[4,8]	12,650,000	12,172,702
Palmer Square Loan Funding Ltd.		
2018-4A, 2.18% (3 Month USD LIBOR + 1.90%, Rate Floor: 0.00%) due 11/15/26[4,8]	9,050,000	8,811,170
2018-5A, 2.17% (3 Month USD LIBOR + 1.90%, Rate Floor: 1.90%) due 01/20/27[4,8]	3,000,000	2,924,400
MP CLO VIII Ltd.		
2018-2A, 2.15% (3 Month USD LIBOR + 1.90%, Rate Floor: 0.00%) due 10/28/27[4,8]	11,950,000	11,430,555
Mountain Hawk II CLO Ltd.		
2018-2A, 2.62% (3 Month USD LIBOR + 2.35%, Rate Floor: 0.00%) due 07/20/24[4,8]	8,250,000	8,233,074
2013-2A, 3.42% (3 Month USD LIBOR + 3.15%, Rate Floor: 0.00%) due 07/22/24[4,8]	2,750,000	2,553,453

	Face Amount~	Value
TCP Waterman CLO Ltd.		
2016-1A, 3.25% (3 Month USD LIBOR + 3.00%, Rate Floor: 0.00%) due 12/15/28[4,8]	11,000,000	$ 10,696,210
Telos CLO Ltd.		
2017-6A, 2.87% (3 Month USD LIBOR + 2.60%, Rate Floor: 0.00%) due 01/17/27[4,8]	7,500,000	7,293,644
2017-6A, 1.54% (3 Month USD LIBOR + 1.27%, Rate Floor: 0.00%) due 01/17/27[4,8]	3,403,879	3,400,230
Atlas Senior Loan Fund IX Ltd.		
2018-9A, 2.07% (3 Month USD LIBOR + 1.80%, Rate Floor: 1.80%) due 04/20/28[4,8]	10,250,000	9,865,553
2018-9A, due 04/20/28[4,10]	9,600,000	682,205
Marathon CLO V Ltd.		
2017-5A, 1.70% (3 Month USD LIBOR + 1.45%, Rate Floor: 0.00%) due 11/21/27[4,8]	7,920,233	7,781,355
2013-5A, due 11/21/27[4,10]	5,500,000	303,820
Avery Point VI CLO Ltd.		
2018-6A, 2.25% (3 Month USD LIBOR + 2.00%, Rate Floor: 0.00%) due 08/05/27[4,8]	8,000,000	7,859,179

	Face Amount~	Value
Flagship CLO VIII Ltd.		
2018-8A, 2.07% (3 Month USD LIBOR + 1.80%, Rate Floor: 0.00%) due 01/16/26[4,8]	8,025,000	$ 7,781,558
Dryden 37 Senior Loan Fund		
2015-37A, due 01/15/31[4,10]	9,500,000	7,744,623
Venture XIV CLO Ltd.		
2020-14A, 2.51% (3 Month USD LIBOR + 2.25%, Rate Floor: 2.25%) due 08/28/29[4,8]	8,000,000	7,721,807
Carlyle Global Market Strategies CLO Ltd.		
2017-2A, 1.92% (3 Month USD LIBOR + 1.65%, Rate Floor: 0.00%) due 01/18/29[4,8]	3,500,000	3,425,191
2012-3A, due 01/14/32[4,10]	6,400,000	1,910,669
2013-3X SUB, due 10/15/30[10]	4,938,326	1,222,280
2018-1A, 2.12% (3 Month USD LIBOR + 1.85%, Rate Floor: 1.85%) due 04/20/27[4,8]	1,150,000	1,072,687
Newstar Commercial Loan Funding LLC		
2017-1A, 3.73% (3 Month USD LIBOR + 3.50%, Rate Floor: 0.00%) due 03/20/27[4,8]	7,500,000	7,335,508
Monroe Capital CLO Ltd.		
2017-1A, 1.61% (3 Month USD LIBOR + 1.35%, Rate Floor: 0.00%) due 10/22/26[4,8]	4,477,409	$ 4,467,804
2017-1A, 3.86% (3 Month USD LIBOR + 3.60%, Rate Floor: 0.00%) due 10/22/26[4,8]	3,000,000	2,771,170
ACIS CLO Ltd.		
2014-4A, 2.80% (3 Month USD LIBOR + 2.55%, Rate Floor: 0.00%) due 05/01/26[4,8]	3,600,000	3,513,987
2015-6A, 3.62% (3 Month USD LIBOR + 3.37%, Rate Floor: 0.00%) due 05/01/27[4,8]	3,250,000	3,235,682
Octagon Loan Funding Ltd.		
2014-1A, due 11/18/31[4,10]	19,435,737	6,533,152
Marathon CRE Ltd.		
2018-FL1, 3.15% (1 Month USD LIBOR + 3.00%, Rate Floor: 3.00%) due 06/15/28[4,8]	6,000,000	5,519,931
2018-FL1, 2.75% (1 Month USD LIBOR + 2.60%, Rate Floor: 2.60%) due 06/15/28[4,8]	650,000	617,463
Voya CLO Ltd.		
2013-1A, due 10/15/30[4,10]	28,970,307	6,090,167

MACRO OPPORTUNITIES FUND

	Face Amount~	Value
Silvermore CLO Ltd. 2014-1A, 3.28% (3 Month USD LIBOR + 3.00%, Rate Floor: 0.00%) due 05/15/26[4,8]	5,500,000	$ 5,473,200
Dryden 41 Senior Loan Fund 2015-41A, due 04/15/31[4,10]	11,700,000	5,446,349
FDF II Ltd. 2016-2A, 6.29% due 05/12/31[4]	5,250,000	5,103,847
Sudbury Mill CLO Ltd. 2017-1A, 2.72% (3 Month USD LIBOR + 2.45%, Rate Floor: 0.00%) due 01/17/26[4,8]	5,000,000	4,822,000
Hull Street CLO Ltd. 2014-1A, 3.87% (3 Month USD LIBOR + 3.60%, Rate Floor: 0.00%) due 10/18/26[4,8]	5,785,000	4,644,822
Dryden 50 Senior Loan Fund 2017-50A, due 07/15/30[4,10]	7,895,000	4,583,608
Madison Park Funding XVI Ltd. 2016-16A, 2.92% (3 Month USD LIBOR + 2.65%, Rate Floor: 0.00%) due 04/20/26[4,8]	4,000,000	3,979,538
Jackson Mill CLO Ltd. 2018-1A, 2.13% (3 Month USD LIBOR + 1.85%, Rate Floor: 1.85%) due 04/15/27[4,8]	4,150,000	3,959,505
Venture XIII CLO Ltd. 2013-13A, due 09/10/29[4,10]	13,790,000	3,922,359
Adams Mill CLO Ltd. 2014-1A, 5.28% (3 Month USD LIBOR + 5.00%, Rate Floor: 0.00%) due 07/15/26[4,8]	4,000,000	$ 2,976,871
Mountain Hawk III CLO Ltd. 2014-3A, 3.07% (3 Month USD LIBOR + 2.80%, Rate Floor: 0.00%) due 04/18/25[4,8]	3,000,000	2,960,912
WhiteHorse X Ltd. 2015-10A, 5.57% (3 Month USD LIBOR + 5.30%, Rate Floor: 5.30%) due 04/17/27[4,8]	4,980,000	2,778,553
BNPP IP CLO Ltd. 2014-2A, 5.52% (3 Month USD LIBOR + 5.25%, Rate Floor: 0.00%) due 10/30/25[4,8]	5,682,631	2,431,646
Denali Capital CLO XI Ltd. 2018-1A, 2.42% (3 Month USD LIBOR + 2.15%, Rate Floor: 0.00%) due 10/20/28[4,8]	2,500,000	2,418,757
AMMC CLO XI Ltd. 2012-11A, due 04/30/31[4,10]	5,650,000	1,996,932
KVK CLO Ltd. 2013-1A, due 01/14/28[4,10]	11,900,000	1,866,352
Exantas Capital Corporation Ltd. 2019-RSO7, 1.65% (1 Month USD LIBOR + 1.50%, Rate Floor: 1.50%) due 04/15/36[4,8]	1,500,000	1,472,057

MACRO OPPORTUNITIES FUND

	Face Amount~	Value
KKR CLO 19 Ltd.		
2017-19, 2.03% (3 Month USD LIBOR + 1.75%, Rate Floor: 0.00%) due 10/15/30[4,8]	1,350,000	$ 1,319,160
Diamond CLO 2019-1 Ltd.		
2019-1A, 3.84% (3 Month USD LIBOR + 3.60%, Rate Floor: 3.60%) due 04/25/29[4,8]	1,322,000	1,312,495
Dryden Senior Loan Fund		
due 01/15/31[10]	1,897,598	822,334
Great Lakes CLO Ltd.		
2014-1A, due 10/15/29[4,10]	1,500,000	594,769
Halcyon Loan Advisors Funding Ltd.		
2012-1A, 3.28% (3 Month USD LIBOR + 3.00%, Rate Floor: 0.00%) due 08/15/23[4,8]	392,750	392,221
OHA Credit Partners IX Ltd.		
2013-9A, due 10/20/25[4,10]	4,219,178	325,721
Babson CLO Ltd.		
2014-IA, due 07/20/25[4,10]	11,900,000	321,300
TICP CLO III-2 Ltd.		
2018-3R, 1.11% (3 Month USD LIBOR + 0.84%, Rate Floor: 0.84%) due 04/20/28[4,8]	245,430	243,731
Copper River CLO Ltd.		
2007-1A, due 01/20/21[7,10]	8,150,000	233,090
West CLO Ltd.		
2013-1A, due 11/07/25[4,10]	5,300,000	145,750
Shackleton CLO Ltd.		
2018-6RA, 0.87% (3 Month USD LIBOR + 0.60%, Rate Floor: 0.60%) due 07/17/28[4,8]	137,681	$ 137,625
Total Collateralized Loan Obligations		556,739,903
TRANSPORT-AIRCRAFT - 5.2%		
Castlelake Aircraft Securitization Trust		
2018-1, 4.13% due 06/15/43[4]	24,431,643	22,808,637
2017-1, 3.97% due 07/15/42	22,681,098	20,422,580
2016-1, 4.45% due 08/15/41	12,541,166	11,468,995
2019-1A, 3.97% due 04/15/39[4]	3,948,507	3,654,176
KDAC Aviation Finance Ltd.		
2017-1A, 4.21% due 12/15/42[4]	50,354,543	44,230,217
Raspro Trust		
2005-1A, 1.11% (3 Month USD LIBOR + 0.93%, Rate Floor: 0.93%) due 03/23/24[4,8]	32,006,147	31,045,963
AASET Trust		
2017-1A, 3.97% due 05/16/42[4]	28,241,274	25,531,965
2020-1A, 4.34% due 01/16/40[4]	6,611,667	4,614,378
Falcon Aerospace Ltd.		
2017-1, 4.58% due 02/15/42[4]	23,511,991	21,178,090
2017-1, 6.30% due 02/15/42[4]	5,459,851	3,877,209
Sapphire Aviation Finance I Ltd.		
2018-1A, 4.25% due 03/15/40[4]	23,854,760	22,008,206

MACRO OPPORTUNITIES FUND

	Face Amount~	Value
AASET US Ltd.		
2018-2A, 4.45% due 11/18/38[4]	17,825,657	$ 16,579,073
Sapphire Aviation Finance II Ltd.		
2020-1A, 4.34% due 03/15/40[4]	9,117,555	6,125,363
2020-1A, 3.23% due 03/15/40[4]	687,429	619,857
MAPS Ltd.		
2018-1A, 4.21% due 05/15/43[4]	6,583,933	6,058,519
GAIA Aviation Ltd.		
2019-1, 3.97% due 12/15/44[4,11]	4,427,320	3,896,824
Stripes Aircraft Ltd.		
2013-1 A1, 3.66% due 03/20/23†††	3,743,823	3,178,247
Turbine Engines Securitization Ltd.		
2013-1A, 5.13% due 12/13/48[7]	1,972,901	1,681,298
2013-1A, 6.38% due 12/13/48[7]	1,467,369	871,254
JOL Air Ltd.		
2019-1, 3.97% due 04/15/44[4]	2,057,726	1,951,204
Airplanes Pass Through Trust		
2001-1A, due 03/15/19†††,[7,9]	2,097,481	210
Total Transport-Aircraft		251,802,265
FINANCIAL - 1.6%		
Madison Avenue Secured Funding Trust		
2019-1, 1.65% (1 Month USD LIBOR + 1.50%, Rate Floor: 1.50%) due 11/11/20†††,[7,8]	33,300,000	33,300,000
Aesf Vi Verdi LP		
2.15% due 11/25/24†††	EUR 21,000,000	24,481,368
Nassau LLC		
2019-1, 3.98% due 08/15/34[4]	18,464,208	$ 18,793,151
Station Place Securitization Trust Series		
2020-WL1, 3.40% (1 Month USD LIBOR + 3.25%, Rate Floor: 3.25%) due 06/25/51†††,[7,8]	2,600,000	2,600,000
Total Financial		79,174,519
WHOLE BUSINESS - 1.0%		
TSGE		
2017-1, 6.25% due 09/25/31†††	42,550,000	43,688,103
Taco Bell Funding LLC		
2016-1A, 4.97% due 05/25/46[4]	2,733,188	2,943,697
Wingstop Funding LLC		
2018-1, 4.97% due 12/05/48[4]	1,148,400	1,177,317
Drug Royalty III Limited Partnership 1		
2017-1A, 2.78% (3 Month USD LIBOR + 2.50%, Rate Floor: 2.50%) due 04/15/27[4,8]	940,512	939,861
Wendy's Funding LLC		
2018-1A, 3.88% due 03/15/48[4]	389,000	409,477
2015-1A, 4.50% due 06/15/45[4]	47,500	48,493
Total Whole Business		49,206,948
INFRASTRUCTURE - 0.8%		
VB-S1 Issuer LLC		
2020-1A, 6.66% due 06/15/50[4]	23,700,000	24,832,130
2020-1A, 4.09% due 06/15/50[4]	4,833,000	5,000,596

MACRO OPPORTUNITIES FUND

	Face Amount~	Value
Secured Tenant Site Contract Revenue Notes Series 2018-1A, 4.70% due 06/15/48[7]	6,721,223	$ 6,786,889
Total Infrastructure		36,619,615
DIVERSIFIED PAYMENT RIGHTS - 0.3%		
Bib Merchant Voucher Receivables Ltd. 4.18% due 04/07/28[†††]	15,300,000	16,047,451
INSURANCE - 0.3%		
LTCG Securitization Issuer LLC 2018-A, 4.59% due 06/15/48[4]	14,057,309	14,060,371
J.G. Wentworth XLI LLC 2018-1A, 4.70% due 10/15/74[4]	400,000	438,796
Total Insurance		14,499,167
COLLATERALIZED DEBT OBLIGATIONS - 0.3%		
Anchorage Credit Funding 4 Ltd. 2016-4A, 4.50% due 02/15/35[4]	9,200,000	9,182,405
Putnam Structured Product Funding Ltd. 2003-1A, 1.16% (1 Month USD LIBOR + 1.00%, Rate Floor: 0.00%) due 10/15/38[4,8]	2,907,356	2,887,493
Banco Bradesco SA 2014-1, 5.44% due 03/12/26[†††]	1,923,186	1,876,227
Total Collateralized Debt Obligations		13,946,125
NET LEASE - 0.2%		
CARS-DB4, LP 2020-1A, 4.95% due 02/15/50[†††,4]	10,550,000	10,960,518
TRANSPORT-CONTAINER - 0.1%		
Global SC Finance II SRL 2013-1A, 2.98% due 04/17/28[4]	5,425,000	$ 5,442,802
Total Asset-Backed Securities (Cost $1,081,448,200)		1,034,439,313
COLLATERALIZED MORTGAGE OBLIGATIONS[††] - 20.6%		
RESIDENTIAL MORTGAGE BACKED SECURITIES - 13.1%		
FKRT 5.47% due 07/03/23[†††,7]	41,538,652	41,912,500
New Residential Advance Receivables Trust Advance Receivables Backed 2019-T5, 2.60% due 10/15/51[4]	10,028,000	9,991,609
2019-T5, 2.85% due 10/15/51[4]	9,655,000	9,620,037
2019-T5, 2.55% due 10/15/51[4]	9,261,000	9,227,374
2019-T4, 2.46% due 10/15/51[4]	6,703,000	6,739,394
2019-T4, 2.51% due 10/15/51[4]	4,595,000	4,612,906
2019-T4, 2.80% due 10/15/51[4]	1,500,000	1,500,508
JP Morgan Mortgage Acquisition Trust 2006-WMC4, 0.30% (1 Month USD LIBOR + 0.15%, Rate Floor: 0.15%) due 12/25/36[8]	26,078,659	16,970,335
2006-WMC3, 0.30% (1 Month USD LIBOR + 0.15%, Rate Floor: 0.15%) due 08/25/36[8]	11,356,370	9,215,934

MACRO OPPORTUNITIES FUND

	Face Amount~	Value
2006-HE3, 0.31% (1 Month USD LIBOR + 0.16%, Rate Floor: 0.16%) due 11/25/36[8]	7,281,688	$ 6,439,124
2006-WMC4, 0.27% (1 Month USD LIBOR + 0.12%, Rate Floor: 0.12%) due 12/25/36[8]	8,976,504	5,803,207
2006-WMC4, 0.23% (1 Month USD LIBOR + 0.08%, Rate Floor: 0.08%) due 12/25/36[8]	3,795,580	2,432,301
Lehman XS Trust Series		
2006-16N, 0.36% (1 Month USD LIBOR + 0.21%, Rate Floor: 0.21%) due 11/25/46[8]	18,738,272	18,168,358
2006-18N, 0.33% (1 Month USD LIBOR + 0.18%, Rate Floor: 0.18%) due 12/25/36[8]	15,661,500	15,407,564
2006-10N, 0.36% (1 Month USD LIBOR + 0.21%, Rate Floor: 0.21%) due 07/25/46[8]	4,212,540	4,075,365
RALI Series Trust		
2006-QO6, 0.33% (1 Month USD LIBOR + 0.18%, Rate Floor: 0.18%) due 06/25/46[8]	34,762,597	11,883,243
2007-QO2, 0.30% (1 Month USD LIBOR + 0.15%, Rate Floor: 0.15%) due 02/25/47[8]	16,751,544	8,218,078
2006-QO8, 0.35% (1 Month USD LIBOR + 0.20%, Rate Floor: 0.20%) due 10/25/46[8]	7,164,998	$ 6,721,125
2006-QO6, 0.38% (1 Month USD LIBOR + 0.23%, Rate Floor: 0.23%) due 06/25/46[8]	9,044,754	3,203,332
2006-QO6, 0.41% (1 Month USD LIBOR + 0.26%, Rate Floor: 0.26%) due 06/25/46[8]	5,706,469	2,059,405
2006-QO2, 0.42% (1 Month USD LIBOR + 0.27%, Rate Floor: 0.27%) due 02/25/46[8]	6,797,820	1,995,114
2006-QO2, 0.49% (1 Month USD LIBOR + 0.34%, Rate Floor: 0.34%) due 02/25/46[8]	3,637,410	1,124,262
2006-QO2, 0.37% (1 Month USD LIBOR + 0.22%, Rate Floor: 0.22%) due 02/25/46[8]	243,817	68,783
LSTAR Securities Investment Limited 2019-5, 1.66% (1 Month USD LIBOR + 1.50%, Rate Floor: 1.50%) due 11/01/24[4,8]	35,365,769	34,811,666
WaMu Asset-Backed Certificates WaMu Series 2007-HE2, 0.51% (1 Month USD LIBOR + 0.36%, Rate Floor: 0.36%) due 04/25/37[8]	28,007,525	14,810,953

MACRO OPPORTUNITIES FUND

	Face Amount~	Value
2007-HE2, 0.34% (1 Month USD LIBOR + 0.19%, Rate Floor: 0.19%) due 04/25/37[8]	21,341,486	$ 10,889,444
2007-HE4, 0.32% (1 Month USD LIBOR + 0.17%, Rate Floor: 0.17%) due 07/25/47[8]	8,308,236	6,826,171
2007-HE4, 0.40% (1 Month USD LIBOR + 0.25%, Rate Floor: 0.25%) due 07/25/47[8]	2,699,734	1,981,334
Long Beach Mortgage Loan Trust		
2006-6, 0.40% (1 Month USD LIBOR + 0.25%, Rate Floor: 0.25%) due 07/25/36[8]	16,122,884	8,667,130
2006-8, 0.31% (1 Month USD LIBOR + 0.16%, Rate Floor: 0.16%) due 09/25/36[8]	19,125,551	8,075,555
2006-4, 0.31% (1 Month USD LIBOR + 0.16%, Rate Floor: 0.16%) due 05/25/36[8]	11,795,952	5,310,674
2006-1, 0.34% (1 Month USD LIBOR + 0.19%, Rate Floor: 0.19%) due 02/25/36[8]	4,625,156	3,925,102
2006-6, 0.30% (1 Month USD LIBOR + 0.15%, Rate Floor: 0.15%) due 07/25/36[8]	5,020,471	2,611,830
2006-8, 0.24% (1 Month USD LIBOR + 0.09%, Rate Floor: 0.09%) due 09/25/36[8]	5,182,665	$ 2,135,981
2006-6, 0.25% (1 Month USD LIBOR + 0.10%, Rate Floor: 0.10%) due 07/25/36[8]	2,906,244	1,486,734
Structured Asset Securities Corporation Mortgage Loan Trust		
2008-BC4, 0.78% (1 Month USD LIBOR + 0.63%, Rate Floor: 0.63%) due 11/25/37[8]	31,597,257	30,806,675
CIM Trust		
2018-R2, 3.69% (WAC) due 08/25/57[4,8]	26,383,534	26,424,526
American Home Mortgage Assets Trust		
2006-6, 0.36% (1 Month USD LIBOR + 0.21%, Rate Floor: 0.21%) due 12/25/46[8]	12,283,100	9,977,512
2006-1, 0.34% (1 Month USD LIBOR + 0.19%, Rate Floor: 0.19%) due 05/25/46[8]	11,268,868	9,931,263
2006-3, 1.96% (1 Year CMT Rate + 0.94%, Rate Floor: 0.94%) due 10/25/46[8]	6,860,982	5,516,813
Legacy Mortgage Asset Trust		
2018-GS3, 4.00% due 06/25/58[4,11]	25,194,853	25,390,138

MACRO OPPORTUNITIES FUND

	Face Amount~	Value
Ameriquest Mortgage Securities Trust		
2006-M3, 0.32% (1 Month USD LIBOR + 0.18%, Rate Floor: 0.18%) due 10/25/36[8]	24,313,396	$ 16,812,660
2006-M3, 0.25% (1 Month USD LIBOR + 0.10%, Rate Floor: 0.10%) due 10/25/36[8]	15,366,568	7,278,596
Morgan Stanley IXIS Real Estate Capital Trust		
2006-2, 0.37% (1 Month USD LIBOR + 0.22%, Rate Floor: 0.22%) due 11/25/36[8]	25,028,540	12,125,527
2006-2, 0.30% (1 Month USD LIBOR + 0.15%, Rate Floor: 0.15%) due 11/25/36[8]	19,093,643	9,121,034
Morgan Stanley ABS Capital I Incorporated Trust		
2006-HE8, 0.37% (1 Month USD LIBOR + 0.22%, Rate Floor: 0.22%) due 10/25/36[8]	23,561,581	14,566,719
2006-HE6, 0.25% (1 Month USD LIBOR + 0.10%, Rate Floor: 0.10%) due 09/25/36[8]	4,961,626	2,340,963
2007-HE4, 0.38% (1 Month USD LIBOR + 0.23%, Rate Floor: 0.23%) due 02/25/37[8]	4,281,718	1,850,779
IXIS Real Estate Capital Trust		
2007-HE1, 0.31% (1 Month USD LIBOR + 0.16%, Rate Floor: 0.16%) due 05/25/37[8]	26,063,047	$ 9,200,391
2007-HE1, 0.38% (1 Month USD LIBOR + 0.23%, Rate Floor: 0.23%) due 05/25/37[8]	18,465,303	6,638,993
GSAA Home Equity Trust		
2006-3, 0.45% (1 Month USD LIBOR + 0.30%, Rate Floor: 0.30%) due 03/25/36[8]	14,428,186	9,844,796
2006-9, 0.39% (1 Month USD LIBOR + 0.24%, Rate Floor: 0.24%) due 06/25/36[8]	9,364,284	4,175,958
2007-7, 0.69% (1 Month USD LIBOR + 0.54%, Rate Floor: 0.27%) due 07/25/37[8]	1,254,742	1,202,386
GSAMP Trust		
2007-NC1, 0.28% (1 Month USD LIBOR + 0.13%, Rate Floor: 0.13%) due 12/25/46[8]	22,877,023	14,755,724
Master Asset Backed Securities Trust		
2006-WMC3, 0.31% (1 Month USD LIBOR + 0.16%, Rate Floor: 0.16%) due 08/25/36[8]	12,011,143	5,605,593

MACRO OPPORTUNITIES FUND

	Face Amount~	Value
2006-HE3, 0.25% (1 Month USD LIBOR + 0.10%, Rate Floor: 0.10%) due 08/25/36[8]	10,521,704	$ 4,362,535
2006-HE3, 0.30% (1 Month USD LIBOR + 0.15%, Rate Floor: 0.15%) due 08/25/36[8]	8,846,241	3,731,435
Citigroup Mortgage Loan Trust, Inc.		
2007-AMC3, 0.40% (1 Month USD LIBOR + 0.25%, Rate Floor: 0.25%) due 03/25/37[8]	14,003,846	12,189,621
Nationstar Home Equity Loan Trust		
2007-C, 0.32% (1 Month USD LIBOR + 0.18%, Rate Floor: 0.18%) due 06/25/37[8]	12,362,255	11,969,534
Home Equity Loan Trust		
2007-FRE1, 0.34% (1 Month USD LIBOR + 0.19%, Rate Floor: 0.19%) due 04/25/37[8]	11,089,769	10,405,670
Alternative Loan Trust		
2007-OA7, 0.33% (1 Month USD LIBOR + 0.18%, Rate Floor: 0.18%) due 05/25/47[8]	10,586,974	9,686,525
SPS Servicer Advance Receivables Trust Advance Receivables Backed Notes		
2019-T2, 2.52% due 10/15/52[4]	4,000,000	3,962,843
2019-T2, 2.77% due 10/15/52[4]	2,068,000	2,048,909
2019-T1, 2.34% due 10/15/51[4]	1,690,000	$ 1,690,724
2019-T1, 2.39% due 10/15/51[4]	1,374,000	1,374,594
First NLC Trust		
2007-1, 0.43% (1 Month USD LIBOR + 0.28%, Rate Floor: 0.28%) due 08/25/37[4,8]	8,123,181	5,175,176
2007-1, 0.22% (1 Month USD LIBOR + 0.07%, Rate Floor: 0.07%) due 08/25/37[4,8]	6,160,068	3,778,244
WaMu Asset-Backed Certificates WaMu Series Trust		
2007-HE1, 0.38% (1 Month USD LIBOR + 0.23%, Rate Floor: 0.23%) due 01/25/37[8]	9,200,169	5,950,913
2007-HE4, 0.32% (1 Month USD LIBOR + 0.17%, Rate Floor: 0.17%) due 07/25/47[8]	3,781,140	2,744,497
ACE Securities Corporation Home Equity Loan Trust Series		
2007-ASP1, 0.53% (1 Month USD LIBOR + 0.38%, Rate Floor: 0.38%) due 03/25/37[8]	12,869,796	8,095,559
HSI Asset Securitization Corporation Trust		
2007-HE1, 0.34% (1 Month USD LIBOR + 0.19%, Rate Floor: 0.19%) due 01/25/37[8]	7,514,539	6,255,840

	Face Amount~	Value
LSTAR Securities Investment Trust 2019-1, 1.86% (1 Month USD LIBOR + 1.70%, Rate Floor: 0.00%) due 03/01/24[4,8]	4,873,768	$ 4,825,607
Washington Mutual Mortgage Pass-Through Certificates WMALT Series Trust 2006-AR9, 1.86% (1 Year CMT Rate + 0.84%, Rate Floor: 0.84%) due 11/25/46[8]	5,796,118	4,756,551
Morgan Stanley Mortgage Loan Trust 2006-9AR, 0.30% (1 Month USD LIBOR + 0.15%, Rate Floor: 0.15%) due 08/25/36[8]	10,081,091	4,168,976
Nomura Resecuritization Trust 2015-4R, 1.48% (1 Month USD LIBOR + 0.43%, Rate Floor: 0.43%) due 03/26/36[4,8]	3,423,466	3,397,112
Alliance Bancorp Trust 2007-OA1, 0.39% (1 Month USD LIBOR + 0.24%, Rate Floor: 0.24%) due 07/25/37[8]	3,106,582	2,687,345
Wachovia Asset Securitization Issuance II LLC Trust 2007-HE1, 0.31% (1 Month USD LIBOR + 0.14%, Rate Floor: 0.14%) due 07/25/37[4,8]	1,179,430	1,105,019
Morgan Stanley Re-REMIC Trust 2010-R5, 1.38% due 06/26/36[4]	926,430	$ 821,010
Asset Backed Securities Corporation Home Equity Loan Trust 2006-HE5, 0.29% (1 Month USD LIBOR + 0.14%, Rate Floor: 0.14%) due 07/25/36[8]	621,334	603,381
GreenPoint Mortgage Funding Trust 2007-AR1, 0.23% (1 Month USD LIBOR + 0.08%, Rate Floor: 0.08%) due 02/25/47[†††,8]	34	34
Total Residential Mortgage Backed Securities		638,277,132
GOVERNMENT AGENCY - 6.1%		
Uniform MBS 30 Year 2.00% due 12/14/21	246,460,000	253,926,999
Uniform MBS 15 Year 1.50% due 10/19/21	40,750,000	41,695,522
Total Government Agency		295,622,521
COMMERCIAL MORTGAGE BACKED SECURITIES - 0.7%		
GS Mortgage Securities Corporation Trust		
2017-STAY, 2.55% (1 Month USD LIBOR + 2.40%, Rate Floor: 2.15%) due 07/15/32[4,8]	16,531,000	15,346,718
2020-UPTN, 3.25% (WAC) due 02/10/37[4,8]	8,256,000	7,697,988
2020-DUNE, 2.65% (1 Month USD LIBOR + 2.50%, Rate Floor: 2.50%) due 12/15/36[4,8]	7,340,000	6,312,173

MACRO OPPORTUNITIES FUND

	Face Amount~	Value
2020-DUNE, 2.05% (1 Month USD LIBOR + 1.90%, Rate Floor: 1.90%) due 12/15/36[4,8]	2,750,000	$ 2,432,873
BX Commercial Mortgage Trust 2019-XL, 2.45% (1 Month USD LIBOR + 2.30%, Rate Floor: 2.30%) due 10/15/36[4,8]	2,221,357	2,185,254
GE Business Loan Trust 2007-1A, 0.60% (1 Month USD LIBOR + 0.45%, Rate Floor: 0.45%) due 04/16/35[4,8]	813,654	813,654
2007-1A, 0.32% (1 Month USD LIBOR + 0.17%, Rate Floor: 0.17%) due 04/15/35[4,8]	602,706	602,706
Wells Fargo Commercial Mortgage Trust 2015-NXS1, 2.63% due 05/15/48	1,019,831	1,019,462
KREF Funding V LLC 0.15% due 06/25/26[†††,12]	73,636,363	87,406
Total Commercial Mortgage Backed Securities		36,498,234
MILITARY HOUSING - 0.7%		
Freddie Mac Military Housing Bonds Resecuritization Trust Certificates 2015-R1, 0.65% (WAC) due 11/25/52[4,8,12]	164,153,223	10,051,348
2015-R1, 0.52% (WAC) due 11/25/55[4,8,12]	66,647,623	4,782,667
GMAC Commercial Mortgage Asset Corp. 2004-POKA, 6.36% due 09/10/44[†††,4]	9,000,000	$ 12,340,313
Capmark Military Housing Trust 2007-AET2, 6.06% due 10/10/52[4]	5,654,663	6,762,639
Total Military Housing		33,936,967
Total Collateralized Mortgage Obligations (Cost $1,039,530,407)		1,004,334,854
SENIOR FLOATING RATE INTERESTS[††,8] - 14.4%		
CONSUMER, CYCLICAL - 3.0%		
Samsonite IP Holdings SARL 5.50% (1 Month USD LIBOR + 4.50%, Rate Floor: 5.50%) due 04/25/25	20,897,625	20,349,062
BGIS (BIFM CA Buyer, Inc.) 3.76% (3 Month USD LIBOR + 3.50%, Rate Floor: 3.50%) due 06/01/26	18,269,534	17,949,817
Alterra Mountain Co. 5.50% (1 Month USD LIBOR + 4.50%, Rate Floor: 5.50%) due 07/31/26	17,527,769	17,308,672
CHG Healthcare Services, Inc. 4.00% (3 Month USD LIBOR + 3.00%, Rate Floor: 4.00%) due 06/07/23	15,396,399	15,116,031

MACRO OPPORTUNITIES FUND

	Face Amount~	Value
Cast & Crew Payroll LLC		
3.90% (1 Month USD LIBOR + 3.75%, Rate Floor: 3.75%) due 02/09/26	10,991,104	$ 10,460,783
Mavis Tire Express Services Corp.		
3.47% (3 Month USD LIBOR + 3.25%, Rate Floor: 3.25%) due 03/20/25	7,504,004	7,105,391
Accuride Corp.		
6.25% (3 Month USD LIBOR + 5.25%, Rate Floor: 6.25%) due 11/17/23	7,771,073	5,983,726
Packers Sanitation Services, Inc.		
4.00% (1 Month USD LIBOR + 3.00%, Rate Floor: 4.00%) due 12/04/24	5,313,796	5,207,521
CPI Acquisition, Inc.		
5.50% (3 Month USD LIBOR + 4.50%, Rate Floor: 5.50%) due 08/17/22	5,602,372	4,867,061
ScribeAmerica Intermediate Holdco LLC (Healthchannels)		
4.65% (1 Month USD LIBOR + 4.50%, Rate Floor: 4.50%) due 04/03/25	4,632,754	4,215,806
Galls LLC		
7.25% (3 Month USD LIBOR + 6.25%, Rate Floor: 7.25%) due 01/31/25†††	3,687,801	3,647,822
8.50% (3 Month USD LIBOR + 6.25%, Rate Floor: 7.25%) due 01/31/24†††	280,429	$ 260,135
Intrawest Resorts Holdings, Inc.		
2.90% (1 Month USD LIBOR + 2.75%, Rate Floor: 2.75%) due 07/31/24	3,767,785	3,624,910
EnTrans International, LLC		
6.15% (1 Month USD LIBOR + 6.00%, Rate Floor: 6.00%) due 11/01/24	3,939,041	3,446,661
Alexander Mann		
5.09% (6 Month GBP LIBOR + 5.00%, Rate Floor: 5.00%) due 06/16/25	GBP 3,000,000	3,226,303
SHO Holding I Corp.		
6.25% (3 Month USD LIBOR + 3.00%, Rate Floor: 4.00%) (in-kind rate was 2.25%) due 04/26/24[13]	3,661,946	2,526,743
3.12% (3 Month USD LIBOR + 3.00%, Rate Floor: 3.00%) due 04/26/24	18,622	12,849
WESCO		
5.25% (3 Month USD LIBOR + 4.25%, Rate Floor: 5.25%) due 06/14/24†††	2,346,000	2,338,799

	Face Amount~	Value
Eyemart Express		
4.00% (1 Month USD LIBOR + 3.00%, Rate Floor: 4.00%) due 08/05/24	2,299,562	$ 2,220,986
Playtika Holding Corp.		
7.00% (3 Month USD LIBOR + 6.00%, Rate Floor: 7.00%) due 12/09/24	2,158,231	2,157,432
Checkers Drive-In Restaurants, Inc.		
5.25% (3 Month USD LIBOR + 4.25%, Rate Floor: 5.25%) due 04/25/24	3,339,330	2,128,823
Blue Nile, Inc.		
7.50% (3 Month USD LIBOR + 6.50%, Rate Floor: 7.50%) due 02/17/23	2,975,000	1,859,375
Zephyr Bidco Ltd.		
7.55% (1 Month GBP LIBOR + 7.50%, Rate Floor: 7.50%) due 07/23/26†††	GBP 1,540,417	1,793,886
SP PF Buyer LLC		
4.65% (1 Month USD LIBOR + 4.50%, Rate Floor: 4.50%) due 12/22/25	1,655,797	1,488,843
EG Finco Ltd.		
4.81% (3 Month GBP LIBOR + 4.75%, Rate Floor: 4.75%) due 02/07/25	GBP 977,500	1,191,685
Recorded Books, Inc.		
due 08/25/25	1,200,000	1,188,000
Belk, Inc.		
7.75% (3 Month USD LIBOR + 6.75%, Rate Floor: 7.75%) due 07/31/25	2,654,559	989,381
K & N Parent, Inc.		
5.75% (1 Month USD LIBOR + 4.75%, Rate Floor: 5.75%) due 10/20/23	959,005	$ 837,528
1-800 Contacts		
4.00% (1 Month USD LIBOR + 3.00%, Rate Floor: 4.00%) due 01/22/23	746,768	745,215
Navistar Inc.		
3.66% (1 Month USD LIBOR + 3.50%, Rate Floor: 3.50%) due 11/06/24	497,449	492,475
Apro LLC		
5.00% (1 Month USD LIBOR + 4.00%, Rate Floor: 5.00%) due 11/14/26	497,494	490,031
American Tire Distributors, Inc.		
7.00% (3 Month USD LIBOR + 6.00%, Rate Floor: 7.00%) due 09/01/23	249,634	244,641
8.50% (1 Month USD LIBOR + 7.50% and 3 Month USD LIBOR + 7.50%, Rate Floor: 8.50%) due 09/02/24	163,523	138,527
Total Consumer, Cyclical		145,614,920
INDUSTRIAL - 2.8%		
Mileage Plus Holdings LLC		
6.25% (3 Month USD LIBOR + 5.25%, Rate Floor: 6.25%) due 06/21/27	15,250,000	15,487,290

MACRO OPPORTUNITIES FUND

	Face Amount~	Value
TransDigm, Inc.		
2.40% (1 Month USD LIBOR + 2.25%, Rate Floor: 2.25%) due 05/30/25	14,295,195	$ 13,489,375
Pelican Products, Inc.		
4.50% (3 Month USD LIBOR + 3.50%, Rate Floor: 4.50%) due 05/01/25	12,723,511	12,111,256
Gardner Denver, Inc.		
2.90% (1 Month USD LIBOR + 2.75%, Rate Floor: 2.75%) due 03/01/27	10,822,875	10,658,259
Charter Nex US, Inc.		
3.40% (1 Month USD LIBOR + 3.25%, Rate Floor: 3.25%) due 05/16/24	6,394,423	6,227,912
3.75% (1 Month USD LIBOR + 2.75%, Rate Floor: 3.75%) due 05/16/24	3,470,982	3,381,326
YAK MAT (YAK ACCESS LLC)		
10.22% (3 Month USD LIBOR + 10.00%, Rate Floor: 10.00%) due 07/10/26	10,290,199	7,443,210
Vertical (TK Elevator)		
4.57% (3 Month USD LIBOR + 4.25%, Rate Floor: 4.25%) due 07/30/27	6,550,000	6,488,037
AI Convoy Luxembourg SARL		
due 01/27/27	EUR 5,427,143	6,285,836
Berlin Packaging LLC		
3.23% (3 Month USD LIBOR + 3.00%, Rate Floor: 3.00%) due 11/07/25	4,509,052	$ 4,365,348
3.16% (1 Month USD LIBOR + 3.00% and 3 Month USD LIBOR + 3.00%, Rate Floor: 3.00%) due 11/07/25	1,638,950	1,586,717
Pro Mach Group, Inc.		
4.50% (6 Month USD LIBOR + 3.50%, Rate Floor: 4.50%) due 03/07/25	4,721,692	4,624,402
JetBlue Airways Corp.		
6.25% (3 Month USD LIBOR + 5.25%, Rate Floor: 6.25%) due 06/17/24	4,611,625	4,572,242
BWAY Holding Co.		
3.52% (3 Month USD LIBOR + 3.25%, Rate Floor: 3.25%) due 04/03/24	4,875,320	4,567,590
STS Operating, Inc. (SunSource)		
5.25% (1 Month USD LIBOR + 4.25%, Rate Floor: 5.25%) due 12/11/24	3,867,469	3,657,659
Delta Air Lines, Inc.		
5.75% (3 Month USD LIBOR + 4.75%, Rate Floor: 5.75%) due 05/01/23	2,992,500	2,985,019
Diversitech Holdings, Inc.		
4.00% (3 Month USD LIBOR + 3.00%, Rate Floor: 4.00%) due 06/03/24	1,985,394	1,948,168

MACRO OPPORTUNITIES FUND

	Face Amount~	Value
8.50% (3 Month USD LIBOR + 7.50%, Rate Floor: 8.50%) due 06/02/25	1,000,000	$ 952,500
Titan Acquisition Ltd. (Husky)		
3.22% (3 Month USD LIBOR + 3.00%, Rate Floor: 3.00%) due 03/28/25	3,000,000	2,826,570
DG Investment Intermediate Holdings 2, Inc.		
3.75% (1 Month USD LIBOR + 3.00%, Rate Floor: 3.75%) due 02/03/25	2,747,805	2,632,754
Fortis Solutions Group LLC		
6.00% (1 Month USD LIBOR + 5.00%, Rate Floor: 6.00%) due 12/15/23†††	2,367,976	2,365,608
Douglas Dynamics LLC		
4.75% (1 Month USD LIBOR + 3.75%, Rate Floor: 4.75%) due 06/08/26†††	1,795,500	1,777,545
Tosca Services LLC		
5.25% (1 Month USD LIBOR + 4.25%, Rate Floor: 5.25%) due 08/18/27	1,600,000	1,598,000
SLR Consulting Ltd.		
4.27% (6 Month USD LIBOR + 4.00%, Rate Floor: 4.00%) due 06/23/25†††	1,190,970	1,169,286
6.48% (1 Month USD LIBOR + 4.00%, Rate Floor: 4.00%) due 06/23/25†††	311,616	$ 305,942
4.33% (1 Month USD LIBOR + 4.00% and 6 Month USD LIBOR + 4.00%, Rate Floor: 4.00%) due 06/23/25†††	GBP 58,680	74,339
Bhi Investments LLC		
5.50% (3 Month USD LIBOR + 4.50%, Rate Floor: 5.50%) due 08/28/24	1,608,336	1,511,836
National Technical Systems		
7.00% (3 Month USD LIBOR + 6.00%, Rate Floor: 7.00%) due 06/12/21†††	1,524,623	1,494,130
LTI Holdings, Inc.		
3.65% (1 Month USD LIBOR + 3.50%, Rate Floor: 3.50%) due 09/06/25	1,470,000	1,363,190
Reynolds Group Holdings, Inc.		
3.98% (1 Month USD LIBOR + 2.75% and Commercial Prime Lending Rate + 1.75%, Rate Floor: 2.75%) due 02/06/23	1,362,028	1,343,818
Klockner Pentaplast of America, Inc.		
4.75% (3 Month EURIBOR + 4.75%, Rate Floor: 4.75%) due 06/30/22	EUR 1,100,000	1,226,385

	Face Amount~	Value
API Heat Transfer		
12.00% (3 Month USD LIBOR + 6.00%, Rate Floor: 7.00%) (in-kind rate was 12.00%) due 01/01/24†††,13	1,013,102	$ 904,193
12.00% (3 Month USD LIBOR + 6.00%, Rate Floor: 7.00%) (in-kind rate was 12.00%) due 10/02/23†††,13	180,748	164,481
Safety Bidco Ltd.		
4.55% (3 Month GBP LIBOR + 4.50%, Rate Floor: 4.50%) due 10/25/24†††	GBP 850,000	1,059,449
ILPEA Parent, Inc.		
5.75% (1 Month USD LIBOR + 4.75%, Rate Floor: 5.75%) due 03/02/23†††	961,708	946,080
Duran Group Holding GMBH		
4.25% (6 Month EURIBOR + 4.25%, Rate Floor: 4.25%) due 03/29/24†††	EUR 431,184	482,347
4.25% (6 Month EURIBOR + 4.25%, Rate Floor: 4.25%) due 12/20/24†††	EUR 147,191	164,657
Hillman Group, Inc.		
4.15% (3 Month USD LIBOR + 4.00%, Rate Floor: 4.00%) due 05/30/25	600,781	586,344
Transcendia Holdings, Inc.		
4.50% (1 Month USD LIBOR + 3.50%, Rate Floor: 4.50%) due 05/30/24	571,592	$ 457,273
Gates Global LLC		
3.75% (1 Month USD LIBOR + 2.75%, Rate Floor: 3.75%) due 04/01/24	149,231	146,806
Total Industrial		135,433,179
CONSUMER, NON-CYCLICAL - 2.3%		
US Foods, Inc.		
4.25% (6 Month USD LIBOR + 3.25%, Rate Floor: 4.25%) due 04/24/25	29,564,063	28,824,961
Bombardier Recreational Products, Inc.		
6.00% (3 Month USD LIBOR + 5.00%, Rate Floor: 6.00%) due 05/24/27	21,050,000	21,216,716
Diamond (BC) BV		
6.00% (3 Month USD LIBOR + 5.00%, Rate Floor: 6.00%) due 09/06/24†††	10,040,000	10,014,900
3.26% (3 Month USD LIBOR + 3.00%, Rate Floor: 3.00%) due 09/06/24	6,715,326	6,262,041
due 09/06/24	EUR 398,974	444,263
Packaging Coordinators Midco, Inc.		
due 09/25/27	12,100,000	12,031,998

MACRO OPPORTUNITIES FUND

	Face Amount~	Value
Springs Window Fashions		
8.65% (1 Month USD LIBOR + 8.50%, Rate Floor: 8.50%) due 06/15/26	5,500,000	$ 4,665,815
4.40% (1 Month USD LIBOR + 4.25%, Rate Floor: 4.25%) due 06/16/25	3,154,072	3,025,291
Hearthside Group Holdings LLC		
3.83% (1 Month USD LIBOR + 3.69%, Rate Floor: 3.69%) due 05/23/25	5,428,028	5,259,542
4.15% (1 Month USD LIBOR + 4.00%, Rate Floor: 4.00%) due 05/23/25	1,122,152	1,093,402
AI Aqua Zip Bidco Pty Ltd.		
4.25% (1 Month USD LIBOR + 3.25%, Rate Floor: 4.25%) due 12/13/23	6,170,063	6,006,108
BCPE Eagle Buyer LLC		
5.25% (3 Month USD LIBOR + 4.25%, Rate Floor: 5.25%) due 03/18/24	2,804,319	2,636,761
Sunshine Investments B.V.		
due 03/25/25	EUR 2,000,000	2,310,579
Civitas Solutions, Inc.		
4.40% (1 Month USD LIBOR + 4.25%, Rate Floor: 4.25%) due 03/09/26	2,294,322	2,258,944
Certara, Inc.		
3.72% (3 Month USD LIBOR + 3.50%, Rate Floor: 3.50%) due 08/15/24	1,636,944	$ 1,604,205
CTI Foods Holding Co. LLC		
8.00% (6 Month USD LIBOR + 4.00%, Rate Floor: 8.00%) (in-kind rate was 3.00%) due 05/03/24†††,13	761,508	715,818
10.00% (3 Month USD LIBOR + 3.00%, Rate Floor: 4.00%) (in-kind rate was 6.00%) due 05/03/24†††,13	380,015	345,813
Recess Holdings, Inc.		
4.75% (3 Month USD LIBOR + 3.75%, Rate Floor: 4.75%) due 09/30/24	1,076,763	985,238
Zep, Inc.		
due 08/12/24	896,134	837,886
EyeCare Partners LLC		
3.90% (1 Month USD LIBOR + 3.75%, Rate Floor: 3.75%) due 02/18/27	887,432	832,527
Moran Foods LLC		
11.75% (3 Month USD LIBOR + 1.00%, Rate Floor: 2.00%) (in-kind rate was 10.75%) due 10/01/24†††,13	458,453	412,728
8.00% (3 Month USD LIBOR + 1.00%, Rate Floor: 2.00%) (in-kind rate was 7.00%) due 04/01/24†††,13	380,888	347,544

	Face Amount~	Value
Blue Ribbon LLC 5.00% (1 Month USD LIBOR + 4.00% and 3 Month USD LIBOR + 4.00%, Rate Floor: 5.00%) due 11/15/21	550,000	$ 506,171
Total Consumer, Non-cyclical		112,639,251
FINANCIAL - 1.6%		
Jefferies Finance LLC due 09/27/27	24,550,000	24,304,500
Duff & Phelps 4.75% (1 Month USD LIBOR + 3.75%, Rate Floor: 4.75%) due 04/09/27	13,167,000	13,071,013
GT Polaris, Inc. 5.00% (3 Month USD LIBOR + 4.00%, Rate Floor: 5.00%) due 09/24/27	11,550,000	11,452,518
USI, Inc. 4.50% (3 Month USD LIBOR + 4.00%, Rate Floor: 4.50%) due 12/02/26	10,300,000	10,179,799
Teneo Holdings LLC 6.25% (1 Month USD LIBOR + 5.25%, Rate Floor: 6.25%) due 07/11/25	5,494,500	5,288,456
HUB International Ltd. 3.26% (3 Month USD LIBOR + 3.00%, Rate Floor: 3.00%) due 04/25/25	5,213,000	5,031,535
Camelia Bidco Banc Civica 4.81% (3 Month GBP LIBOR + 4.75%, Rate Floor: 4.75%) due 10/14/24	GBP 3,000,000	$ 3,726,870
Aretec Group, Inc. 4.40% (1 Month USD LIBOR + 4.25%, Rate Floor: 4.25%) due 10/01/25	3,831,750	3,640,163
Panda Hummel due 10/27/22	1,220,000	1,129,366
AmeriLife Holdings LLC 4.16% (1 Month USD LIBOR + 4.00%, Rate Floor: 4.00%) due 03/18/27	225,000	221,625
Total Financial		78,045,845
COMMUNICATIONS - 1.6%		
Xplornet Communications Inc. 4.90% (1 Month USD LIBOR + 4.75%, Rate Floor: 4.75%) due 06/10/27	21,915,075	21,463,186
T-Mobile USA, Inc. 3.15% (1 Month USD LIBOR + 3.00%, Rate Floor: 3.00%) due 04/01/27	10,523,625	10,507,629
Trader Interactive 7.50% (3 Month USD LIBOR + 6.50%, Rate Floor: 7.50%) due 06/17/24†††	10,761,907	10,245,335

MACRO OPPORTUNITIES FUND

	Face Amount~	Value
Liberty Cablevision of Puerto Rico LLC 5.15% (1 Month USD LIBOR + 5.00%, Rate Floor: 5.00%) due 10/15/26	9,550,000	$ 9,530,136
McGraw-Hill Global Education Holdings LLC 5.00% (3 Month USD LIBOR + 4.00%, Rate Floor: 5.00%) due 05/04/22	9,354,657	7,811,139
Zayo Group Holdings, Inc. 3.15% (1 Month USD LIBOR + 3.00%, Rate Floor: 3.00%) due 03/09/27	6,865,500	6,653,425
Market Track LLC 5.25% (3 Month USD LIBOR + 4.25%, Rate Floor: 5.25%) due 06/05/24	4,122,500	3,607,187
Resource Label Group LLC 5.50% (3 Month USD LIBOR + 4.50%, Rate Floor: 5.50%) due 05/26/23	1,911,909	1,720,718
9.50% (3 Month USD LIBOR + 8.50%, Rate Floor: 9.50%) due 11/26/23†††	1,500,000	1,230,000
Cengage Learning Acquisitions, Inc. 5.25% (3 Month USD LIBOR + 4.25%, Rate Floor: 5.25%) due 06/07/23	2,190,522	1,825,954
Flight Bidco, Inc. 7.65% (1 Month USD LIBOR + 7.50%, Rate Floor: 7.50%) due 07/23/26†††	1,000,000	$ 850,000
Nielsen Finance LLC 4.75% (1 Month USD LIBOR + 3.75%, Rate Floor: 4.75%) due 06/04/25	748,125	746,629
Total Communications		76,191,338
TECHNOLOGY - 1.4%		
Transact Holdings, Inc. 4.90% (1 Month USD LIBOR + 4.75%, Rate Floor: 4.75%) due 04/30/26	14,840,275	13,940,657
Planview, Inc. 6.25% (1 Month USD LIBOR + 5.25%, Rate Floor: 6.25%) due 01/27/23†††	11,725,656	11,680,406
Datix Bidco Ltd. 5.36% (6 Month USD LIBOR + 4.50%, Rate Floor: 4.50%) due 04/28/25†††	9,112,505	9,053,311
8.61% (6 Month USD LIBOR + 7.75%, Rate Floor: 7.75%) due 04/27/26†††	461,709	458,254
Neustar, Inc. 4.50% (1 Month USD LIBOR + 3.50%, Rate Floor: 4.50%) due 08/08/24	6,509,349	6,099,781
GlobalFoundries, Inc. 5.00% (3 Month USD LIBOR + 4.75%, Rate Floor: 4.75%) due 06/05/26	4,838,750	4,814,556

MACRO OPPORTUNITIES FUND

	Face Amount~	Value
1A Smart Start LLC 5.75% (1 Month USD LIBOR + 4.75%, Rate Floor: 5.75%) due 08/19/27	4,300,000	$ 4,301,806
Epicor Software 5.25% (1 Month USD LIBOR + 4.25%, Rate Floor: 5.25%) due 07/30/27	3,450,000	3,441,858
Park Place Technologies LLC 5.00% (1 Month USD LIBOR + 4.00%, Rate Floor: 5.00%) due 03/28/25	3,258,651	3,213,844
Greenway Health LLC 4.75% (3 Month USD LIBOR + 3.75%, Rate Floor: 4.75%) due 02/16/24	3,509,320	3,116,732
Ministry Brands LLC 5.00% (2 Month USD LIBOR + 4.00%, Rate Floor: 5.00%) due 12/02/22†††	2,649,085	2,476,894
Aspect Software, Inc. 6.00% (3 Month USD LIBOR + 5.00%, Rate Floor: 6.00%) due 01/15/24	2,065,245	1,961,983
Boxer Parent Co., Inc. 4.40% (1 Month USD LIBOR + 4.25%, Rate Floor: 4.25%) due 10/02/25	1,791,896	1,735,290
Cologix Holdings, Inc. 4.75% (1 Month USD LIBOR + 3.75%, Rate Floor: 4.75%) due 03/20/24	1,200,000	1,170,504
Kar Finland Bidco Oy 4.50% (6 Month EURIBOR + 4.50%, Rate Floor: 4.50%) due 11/27/23†††	EUR 1,000,000	$ 1,131,832
24-7 Intouch, Inc. 4.90% (1 Month USD LIBOR + 4.75%, Rate Floor: 4.75%) due 08/25/25†††	1,156,202	1,069,487
EIG Investors Corp. 4.75% (3 Month USD LIBOR + 3.75%, Rate Floor: 4.75%) due 02/09/23	840,167	835,757
Brave Parent Holdings, Inc. 4.15% (1 Month USD LIBOR + 4.00%, Rate Floor: 4.00%) due 04/18/25	323,346	318,496
Total Technology		70,821,448
BASIC MATERIALS - 1.3%		
GrafTech Finance, Inc. 4.50% (1 Month USD LIBOR + 3.50%, Rate Floor: 4.50%) due 02/12/25	15,865,884	15,641,065
LSF11 Skyscraper HoldCo SARL 5.50% (1 Month USD LIBOR + 5.50%, Rate Floor: 5.50%) due 08/09/27	13,800,000	13,662,000
Illuminate Buyer LLC 4.15% (3 Month USD LIBOR + 4.00%, Rate Floor: 4.00%) due 06/30/27	12,757,625	12,638,087

MACRO OPPORTUNITIES FUND

	Face Amount~	Value
Alpha 3 BV 4.00% (3 Month USD LIBOR + 3.00%, Rate Floor: 4.00%) due 01/31/24	7,342,075	$ 7,216,673
PQ Corp. 4.00% (3 Month USD LIBOR + 3.00%, Rate Floor: 4.00%) due 02/08/27	4,750,000	4,721,500
Patriot Container Corp. (Wastequip) 4.50% (1 Month USD LIBOR + 3.50%, Rate Floor: 4.50%) due 03/20/25	4,465,354	4,364,883
ICP Industrial, Inc. 5.00% (3 Month USD LIBOR + 4.00%, Rate Floor: 5.00%) due 11/03/23†††	2,435,415	2,271,025
Invictus MD Strategies Corp. 3.15% (1 Month USD LIBOR + 3.00%, Rate Floor: 3.00%) due 03/28/25	2,012,634	1,956,964
Vectra Co. 3.40% (1 Month USD LIBOR + 3.25%, Rate Floor: 3.25%) due 03/08/25	1,645,224	1,590,388
Ascend Performance Materials Operations LLC 6.25% (3 Month USD LIBOR + 5.25%, Rate Floor: 6.25%) due 08/27/26	397,990	396,330
Total Basic Materials		64,458,915
UTILITIES - 0.3%		
Hamilton Projects Acquiror LLC 5.75% (3 Month USD LIBOR + 4.75%, Rate Floor: 5.75%) due 06/17/27	11,979,975	$ 11,935,050
Granite Generation LLC 4.75% (1 Month USD LIBOR + 3.75% and 3 Month USD LIBOR + 3.75%, Rate Floor: 4.75%) due 11/09/26	536,046	532,364
Total Utilities		12,467,414
ENERGY - 0.1%		
SeaPort Financing LLC 5.65% (1 Month USD LIBOR + 5.50%, Rate Floor: 5.50%) due 10/31/25†††	3,085,324	2,745,938
Permian Production Partners LLC due 05/20/24†††,[9]	11,732,500	586,625
Summit Midstream Partners, LP 7.00% (3 Month USD LIBOR + 6.00%, Rate Floor: 7.00%) due 05/13/22	1,020,379	204,076
Gavilan Resources LLC due 03/01/24†††,[9]	2,050,000	5,125
Total Energy		3,541,764
Total Senior Floating Rate Interests (Cost $719,218,995)		699,214,074
U.S. TREASURY BILLS†† - 0.9%		
U.S. Treasury Bills		
0.14% due 12/03/20[14]	16,500,000	16,497,112
0.09% due 01/07/21[14]	9,500,000	9,497,511
0.10% due 11/05/20[14]	6,950,000	6,949,409

MACRO OPPORTUNITIES FUND

	Face Amount~	Value
0.10% due 12/03/20[14]	5,100,000	$ 5,099,108
0.14% due 12/31/20[14]	2,639,000	2,638,349
0.10% due 01/21/21[14]	1,500,000	1,499,538
0.09% due 01/14/21[14]	1,000,000	999,705
Total U.S. Treasury Bills (Cost $43,179,115)		43,180,732
SENIOR FIXED RATE INTERESTS††† - 0.1%		
COMMUNICATIONS - 0.1%		
MHGE Parent LLC		
11.00% due 04/20/22	4,700,000	3,334,749
CONSUMER, CYCLICAL - 0.0%		
WESCO		
5.25% due 06/14/24	CAD 3,940,000	2,950,496
Total Senior Fixed Rate Interests (Cost $7,642,652)		6,285,245
REPURCHASE AGREEMENTS††,15 - 0.5%		
J.P. Morgan Securities LLC issued 09/30/20 at 0.06% due 10/01/20	25,000,000	25,000,000
Total Repurchase Agreements (Cost $25,000,000)		25,000,000

	Notional Value	Value
OTC OPTIONS PURCHASED†† - 0.3%		
Put options on:		
Morgan Stanley Capital Services LLC 2Y-10 CMS CAP Expiring July 2022 with strike price of $0.40	2,186,900,000	$ 7,938,447
Bank of America, N.A. 2Y-10 CMS CAP Expiring July 2022 with strike price of $0.40	1,067,900,000	3,876,477
Goldman Sachs International 2Y-10 CMS CAP Expiring July 2022 with strike price of $0.61	1,157,800,000	2,801,876
Goldman Sachs International 2Y-10 CMS CAP Expiring July 2022 with strike price of $0.40	463,200,000	1,681,416
Bank of America, N.A. 2Y-10 CMS CAP Expiring July 2022 with strike price of $0.61	82,200,000	198,924
Total OTC Options Purchased (Cost $10,589,112)		16,497,140
Total Investments - 113.5% (Cost $5,506,204,874)		$5,525,231,130
Other Assets & Liabilities, net - (13.5)%		(658,831,372)
Total Net Assets - 100.0%		$4,866,399,758

MACRO OPPORTUNITIES FUND

Futures Contracts

Description	Number of Contracts	Expiration Date	Notional Amount	Value and Unrealized Depreciation**
Commodity Futures Contracts Purchased†				
Gold 100 oz. Futures Contracts	239	Dec 2020	$ 45,206,850	$ (1,867,948)
Commodity Futures Contracts Sold Short†				
WTI Crude Futures Contracts	1,530	Oct 2020	61,154,100	(3,177,126)

Centrally Cleared Credit Default Swap Agreements Protection Sold††

Counterparty	Exchange	Index	Protection Premium Rate	Payment Frequency	Maturity Date
BofA Securities, Inc.	ICE	CDX.NA.HY.35.V1	5.00%	Quarterly	12/20/25

Counterparty	Notional Amount	Value	Upfront Premiums Paid	Unrealized Depreciation**
BofA Securities, Inc.	$ 460,920,000	$ 19,289,502	$ 19,509,506	$ (220,004)

Centrally Cleared Interest Rate Swap Agreements††

Counterparty	Exchange	Floating Rate Type	Floating Rate Index	Fixed Rate	Payment Frequency	Maturity Date
BofA Securities, Inc.	CME	Receive	3-Month USD LIBOR	0.78%	Quarterly	07/09/35
BofA Securities, Inc.	CME	Receive	3-Month USD LIBOR	0.67%	Quarterly	08/21/30
BofA Securities, Inc.	CME	Receive	3-Month USD LIBOR	0.63%	Quarterly	07/10/30
BofA Securities, Inc.	CME	Receive	3-Month USD LIBOR	0.64%	Quarterly	08/24/30

Counterparty	Notional Amount	Value	Upfront Premiums Paid	Unrealized Appreciation**
BofA Securities, Inc.	$ 9,400,000	$ 220,814	$ 388	$ 220,426
BofA Securities, Inc.	33,170,000	157,163	506	156,657
BofA Securities, Inc.	15,030,000	117,075	571	116,504
BofA Securities, Inc.	6,360,000	48,561	347	48,214
		$ 543,613	$ 1,812	$ 541,801

MACRO OPPORTUNITIES FUND

OTC Interest Rate Swap Agreements††

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

Counterparty	Notional Amount	Value	Upfront Premiums Paid (Received)	Unrealized Appreciation
Goldman Sachs International	ILS 64,263,500	$ 56,526	$ —	$ 56,526

Total Return Swap Agreements

Counterparty	Reference Obligation	Financing Rate Pay	Payment Frequency	Maturity Date	Units	Notional Amount	Value and Unrealized Appreciation
OTC Credit Index Swap Agreements††							
Bank of America, N.A.	iShares iBoxx $ High Yield Corporate Bond ETF	0.43% (1 Month USD LIBOR + 0.28%)	Monthly	10/15/20	604,000	$ 50,675,600	$ 1,123,440
BNP Paribas	iShares iBoxx $ High Yield Corporate Bond ETF	0.39% (1 Month USD LIBOR + 0.25%)	Monthly	12/30/20	605,000	50,759,500	1,089,000
Bank of America, N.A.	iShares iBoxx $ High Yield Corporate Bond ETF	0.41% (1 Month USD LIBOR + 0.26%)	Monthly	12/17/20	605,000	50,759,500	913,550
Barclays Bank plc	iShares iBoxx $ High Yield Corporate Bond ETF	0.46% (1 Month USD LIBOR + 0.30%)	Monthly	01/12/21	605,000	50,759,500	910,525
Bank of America, N.A.	iShares iBoxx $ High Yield Corporate Bond ETF	0.34% (1 Month USD LIBOR + 0.19%)	Monthly	12/14/20	600,000	50,340,000	906,000
Bank of America, N.A.	iShares iBoxx $ High Yield Corporate Bond ETF	0.42% (1 Month USD LIBOR + 0.26%)	Monthly	12/21/20	600,000	50,340,000	906,000
Bank of America, N.A.	iShares iBoxx $ High Yield Corporate Bond ETF	0.40% (1 Month USD LIBOR + 0.25%)	Monthly	12/16/20	458,620	38,478,218	692,516
Bank of America, N.A.	iShares iBoxx $ High Yield Corporate Bond ETF	0.43% (1 Month USD LIBOR + 0.28%)	Monthly	12/24/20	600,000	50,340,000	648,000

MACRO OPPORTUNITIES FUND

Counterparty	Reference Obligation	Financing Rate Pay	Payment Frequency	Maturity Date	Units	Notional Amount	Value and Unrealized Appreciation (Depreciation)
Bank of America, N.A.	iShares iBoxx $ High Yield Corporate Bond ETF	0.43% (1 Month USD LIBOR + 0.28%)	Monthly	10/19/20	600,000	$ 50,340,000	$ 414,000
Barclays Bank plc	iShares iBoxx $ High Yield Corporate Bond ETF	0.44% (1 Month USD LIBOR + 0.28%)	Monthly	10/20/20	156,920	13,165,588	59,630
						$ 455,957,906	$ 7,662,661

OTC Equity Index Swap Agreements††

Counterparty	Reference Obligation	Financing Rate Pay	Payment Frequency	Maturity Date	Units	Notional Amount	Value and Unrealized Appreciation (Depreciation)
Bank of America, N.A.	VanEck Vectors Gold Miners ETF	0.41% (1 Month USD LIBOR + 0.25%)	Monthly	10/20/20	1,053,640	$ 41,260,542	$ (2,318,008)

Forward Foreign Currency Exchange Contracts††

Counterparty	Contracts to Sell	Currency	Settlement Date	Settlement Value	Value at September 30, 2020	Unrealized Appreciation (Depreciation)
JPMorgan Chase Bank, N.A.	5,702,202,000	MXN	11/25/20	$ 288,340,791	$ 256,042,744	$ 32,298,047
Goldman Sachs International	3,805,184,000	MXN	11/25/20	193,397,843	170,862,019	22,535,824
Citibank N.A., New York	1,901,663,000	MXN	11/25/20	96,821,581	85,389,295	11,432,286
JPMorgan Chase Bank, N.A.	178,600,000	BRL	07/01/21	42,785,007	31,525,294	11,259,713
Citibank N.A., New York	122,150,000	BRL	07/01/21	29,677,307	21,561,112	8,116,195
Citibank N.A., New York	6,320,158,500	JPY	07/01/21	62,232,010	60,160,767	2,071,243
Barclays Bank plc	6,018,007,500	JPY	07/01/21	59,168,297	57,284,631	1,883,666
Barclays Bank plc	92,228,427	ILS	08/01/22	27,935,310	27,371,972	563,338
Goldman Sachs International	8,850,000	BRL	07/01/21	2,073,328	1,562,144	511,184
Bank of America, N.A.	79,971,800	ILS	04/30/21	23,698,471	23,491,250	207,221
Bank of America, N.A.	11,762,000	EUR	10/16/20	13,927,454	13,799,597	127,857
Citibank N.A., New York	193,819,000	ILS	04/30/21	56,980,495	56,933,202	47,293
JPMorgan Chase Bank, N.A.	3,978,000	CAD	10/16/20	3,014,735	2,988,281	26,454
Goldman Sachs International	57,434,200	ILS	01/31/22	17,016,598	16,995,421	21,177
Bank of America, N.A.	7,363,900	ILS	01/31/22	2,183,190	2,179,060	4,130
Barclays Bank plc	684,673	ILS	08/02/21	204,027	201,789	2,238
Citibank N.A., New York	3,158,500	JPY	01/04/21	30,823	29,989	834
Barclays Bank plc	3,007,500	JPY	01/04/21	29,299	28,555	744
Citibank N.A., New York	1,052	ILS	02/01/21	298	308	(10)
JPMorgan Chase Bank, N.A.	177,600	ILS	10/15/20	51,849	51,908	(59)

MACRO OPPORTUNITIES FUND

Counterparty	Contracts to Sell	Currency	Settlement Date	Settlement Value	Value at September 30, 2020	Unrealized Appreciation (Depreciation)
Bank of America, N.A.	383,900	ILS	02/01/21	$ 112,169	$ 112,501	$ (332)
Goldman Sachs International	38,713,300	ILS	04/30/21	11,336,276	11,371,806	(35,530)
Goldman Sachs International	72,830,756	ILS	02/01/21	21,256,019	21,342,917	(86,898)
Goldman Sachs International	8,848,000	GBP	10/16/20	11,318,777	11,417,942	(99,165)
JPMorgan Chase Bank, N.A.	20,953,000	EUR	12/30/20	24,464,304	24,630,434	(166,130)
Goldman Sachs International	32,149,325	EUR	07/30/21	37,345,460	37,969,757	(624,297)
JPMorgan Chase Bank, N.A.	29,016,000	EUR	07/30/21	33,489,397	34,269,163	(779,766)
						$ 89,317,257

Counterparty	Contracts to Buy	Currency	Settlement Date	Settlement Value	Value at September 30, 2020	Unrealized Appreciation (Depreciation)
Goldman Sachs International	312,504,100	ILS	04/30/21	$ 87,609,810	$ 91,796,258	$ 4,186,448
Goldman Sachs International	92,228,427	ILS	08/01/22	24,775,937	27,371,972	2,596,035
Goldman Sachs International	61,165,325	EUR	07/30/21	70,187,211	72,238,920	2,051,709
Goldman Sachs International	64,798,100	ILS	01/31/22	17,651,727	19,174,482	1,522,755
Goldman Sachs International	73,215,708	ILS	02/01/21	20,494,850	21,455,726	960,876
Goldman Sachs International	684,673	ILS	08/02/21	183,706	201,789	18,083
Goldman Sachs International	48,000	CAD	10/16/20	36,365	36,058	(307)
JPMorgan Chase Bank, N.A.	6,166,000	JPY	01/04/21	59,867	58,544	(1,323)
JPMorgan Chase Bank, N.A.	12,338,166,000	JPY	07/01/21	120,472,255	117,445,398	(3,026,857)
Citibank N.A., New York	309,600,000	BRL	07/01/21	59,488,074	54,648,548	(4,839,526)
Citibank N.A., New York	1,901,663,000	MXN	11/25/20	92,721,532	85,389,295	(7,332,237)
JPMorgan Chase Bank, N.A.	4,752,764,000	MXN	11/25/20	232,079,967	213,410,667	(18,669,300)
Goldman Sachs International	4,754,622,000	MXN	11/25/20	232,336,237	213,494,096	(18,842,141)
						$ (41,375,785)

MACRO OPPORTUNITIES FUND

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

* Non-income producing security.

** Includes cumulative appreciation (depreciation).

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

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

††† Value determined based on Level 3 inputs.

[1] Affiliated issuer.

[2] Perpetual maturity.

[3] Rate indicated is the 7-day yield as of September 30, 2020.

[4] 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 $2,280,188,047 (cost $2,284,170,751), or 46.9% of total net assets.

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

[6] All or a portion of this security has been physically segregated or earmarked in connection with reverse repurchase agreements. At September 30, 2020, the total market value of segregated or earmarked securities was $278,111,903.

[7] 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 $100,297,825 (cost $108,195,863), or 2.1% of total net assets.

[8] Variable rate security. Rate indicated is the rate effective at September 30, 2020. In some instances, the effective rate is limited by a minimum rate floor or a maximum rate cap established by the issuer. The settlement status of a position may also impact the effective rate indicated. In some cases, a position may be unsettled at period end and may not have a stated effective rate. In instances where multiple underlying reference rates and spread amounts are shown, the effective rate is based on a weighted average.

[9] Security is in default of interest and/or principal obligations.

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

[11] Security is a step up/down bond. The coupon increases or decreases at regular intervals until the bond reaches full maturity. Rate indicated is the rate at September 30, 2020.

[12] Security is an interest-only strip.

[13] Payment-in-kind security.

[14] Rate indicated is the effective yield at the time of purchase.

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

BofA — Bank of America

BRL — Brazilian Real

CAD — Canadian Dollar

CDX.NA.HY.35.V1 — Credit Default Swap North American High Yield Series 35 Index Version 1

CME — Chicago Mercantile Exchange

CMS — Constant Maturity Swap

CMT — Constant Maturity Treasury

EUR — Euro

EURIBOR — European Interbank Offered Rate

GBP — British Pound

ICE — Intercontinental Exchange

ILS — Israeli New Shekel

JPY — Japanese Yen

LIBOR — London Interbank Offered Rate

MACRO OPPORTUNITIES FUND

MXN — Mexican Peso
plc — Public Limited Company
REMIC — Real Estate Mortgage Investment Conduit
SARL — Société à Responsabilité Limitée
TELBOR — Tel Aviv Interbank Offered Rate
WAC — Weighted Average Coupon