

Macro Opportunities Fund
CONSOLIDATED SCHEDULE OF INVESTMENTS (Unaudited)

June 30, 2021

	Shares	Value
COMMON STOCKS[†] - 3.8%		
Diversified - 2.4%		
Pershing Square Tontine Holdings, Ltd. — Class A ^{*,16}	6,864,930	\$ 156,245,807
Gores Holdings VI, Inc. — Class A ^{*,16}	898,206	14,559,919
Aequi Acquisition Corp. — Class A ^{*,16}	999,157	9,741,781
Total Diversified		180,547,507
Financial - 1.2%		
KKR Acquisition Holdings I Corp. — Class A ^{*,16}	5,062,315	49,711,934
RXR Acquisition Corp. — Class A ^{*,16}	1,082,689	10,512,910
MSD Acquisition Corp. — Class A ^{*,16}	833,026	8,205,306
TPG Pace Beneficial II Corp. ^{*,16}	787,212	7,935,097
Soaring Eagle Acquisition Corp. — Class A ^{*,16}	640,025	6,374,649
TPG Pace Solutions Corp. ^{*,16}	500,565	4,985,627
Colicity, Inc. — Class A ^{*,16}	206,136	2,009,826
Colicity, Inc. ^{*,16}	2,475	24,923
RXR Acquisition Corp. ^{*,16}	1,021	10,169
Total Financial		89,770,441
Utilities - 0.1%		
TexGen Power LLC ^{††}	180,169	7,026,591
Consumer, Non-cyclical - 0.1%		
ATD New Holdings, Inc. ^{*,†††}	42,478	2,272,573
Cengage Learning Holdings II, Inc. ^{*,††}	21,660	476,520
Save-A-Lot ^{*,†††}	22,703	141,895
Targus Group International Equity, Inc. ^{*,†††,1}	12,773	29,688
Chef Holdings, Inc. ^{†††}	59	3,710
Total Consumer, Non-cyclical		2,924,386
Communications - 0.0%		
Figs, Inc. — Class A [*]	55,695	2,790,320
Energy - 0.0%		
Maverick Natural Resources, LLC ^{*,†††}	7,168	943,566
Permian Production Partners LLC ^{†††}	563,442	715,571
Total Energy		1,659,137
Technology - 0.0%		
Qlik Technologies, Inc. - Class A ^{*,†††}	177	226,931
Qlik Technologies, Inc. - Class B ^{*,†††}	43,738	—
Total Technology		226,931
Industrial - 0.0%		
Vector Phoenix Holdings, LP ^{*,†††}	37,539	74,289
BP Holdco LLC ^{*,†††,1}	37,539	13,236
API Heat Transfer Parent LLC ^{*,†††}	1,680,068	2
Total Industrial		87,527
Total Common Stocks (Cost \$253,912,942)		285,032,840
PREFERRED STOCKS^{††} - 3.5%		
Financial - 3.4%		
Bank of America Corp. 4.13%	1,002,000	26,212,320
4.38%	736,000	19,283,200
First Republic Bank 4.25%	1,168,000	31,220,640
4.13%	369,600	9,480,240
Public Storage 4.63%	966,000	26,603,640
4.13%	365,600	9,523,880
W R Berkley Corp. 4.13% due 03/30/61	934,000	24,993,840
4.25% due 09/30/60	249,200	6,646,164
Wells Fargo & Co., 4.70%	982,000	25,679,300
Prudential Financial, Inc., 4.13% due 09/01/60	686,800	17,932,348
Equitable Holdings, Inc., 4.30%	616,000	15,590,960
PartnerRe Ltd., 4.88%	372,000	10,285,800
CNO Financial Group, Inc., 5.13% due 11/25/60	324,000	8,731,800
American Financial Group, Inc., 4.50% due 09/15/60	300,800	8,335,168
Assurant, Inc., 5.25% due 01/15/61	258,000	6,976,320
Selective Insurance Group, Inc., 4.60%	246,000	6,255,780
Total Financial		253,751,400
Government - 0.1%		
Farmer Mac, 5.75%	378,000	10,338,300
Industrial - 0.0%		
API Heat Transfer Intermediate ^{*,†††}	218	—
Total Preferred Stocks (Cost \$249,024,412)		264,089,700
WARRANTS[†] - 0.1%		
Pershing Square Tontine Holdings, Ltd. Expiring 07/24/21 ^{*,16}	762,770	4,805,451
Gores Holdings VI, Inc. - Class A Expiring 08/24/27 ^{*,16}	269,461	1,603,293
KKR Acquisition Holdings I Corp. - Class A Expiring 12/31/27 ^{*,16}	1,265,578	1,493,382
Soaring Eagle Acquisition Corp. - Class A Expiring 12/31/27 ^{*,16}	128,004	422,413
Aequi Acquisition Corp. Expiring 11/30/27 ^{*,16}	333,052	313,069
RXR Acquisition Corp. Expiring 03/08/26 ^{*,16}	216,537	223,033
MSD Acquisition Corp. Expiring 05/13/23 ^{*,16}	166,604	216,586
Colicity, Inc. Expiring 12/31/27 ^{*,16}	41,226	63,488
Total Warrants (Cost \$8,759,952)		9,140,715

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	Shares	Value
EXCHANGE-TRADED FUNDS[†] - 0.7%		
VanEck Vectors Gold Miners ETF	1,430,590	\$ 48,611,448
Total Exchange-Traded Funds (Cost \$54,624,676)		48,611,448
MUTUAL FUNDS[‡] - 1.3%		
Guggenheim Risk Managed Real Estate Fund — Institutional Class ¹	1,900,792	70,690,445
Guggenheim Alpha Opportunity Fund — Institutional Class ¹	1,003,137	27,114,806
Total Mutual Funds (Cost \$85,646,975)		97,805,251
CLOSED-END FUNDS[†] - 0.9%		
BlackRock Corporate High Yield Fund, Inc.	2,543,550	31,336,536
Blackstone Strategic Credit Fund	933,537	13,004,170
BlackRock Credit Allocation Income Trust	601,028	9,370,027
Ares Dynamic Credit Allocation Fund, Inc.	463,020	7,487,033
Eaton Vance Limited Duration Income Fund	206,753	2,741,545
BlackRock Debt Strategies Fund, Inc.	236,675	2,709,929
Western Asset High Income Opportunity Fund, Inc.	364,345	1,923,741
Total Closed-End Funds (Cost \$47,641,941)		68,572,981
MONEY MARKET FUNDS[†] - 6.5%		
Federated Hermes U.S. Treasury Cash Reserves Fund — Institutional Shares, 0.01% ²	484,343,381	484,343,381
Western Asset Institutional U.S. Treasury Reserves — Institutional Shares, 0.01% ²	1,728,169	1,728,169
Total Money Market Funds (Cost \$486,071,550)		486,071,550
	Face	
	Amount[*]	
CORPORATE BONDS^{††} - 34.6%		
Financial - 9.1%		
Citigroup, Inc.		
3.88% ^{3,4}	29,500,000	30,126,875
4.00% ^{3,4}	12,000,000	12,372,000
Markeel Corp.		
6.00% ^{3,4}	32,370,000	36,173,475
Wilton RE Ltd.		
6.00% ^{†††,3,4,5}	31,350,000	33,939,197
Liberty Mutual Group, Inc.		
4.30% due 02/01/61 ^{†††,5}	36,940,000	33,864,944
LPL Holdings, Inc.		
4.00% due 03/15/29 ⁵	23,300,000	23,416,500
4.38% due 05/15/31 ⁵	9,350,000	9,455,188

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CORPORATE BONDS^{††} - 34.6% (continued)		
Financial - 9.1% (continued)		
GLP Capital Limited Partnership / GLP Financing II, Inc.		
4.00% due 01/15/31	22,640,000	\$ 24,394,147
5.30% due 01/15/29	6,950,000	8,096,750
Home Point Capital, Inc.		
5.00% due 02/01/26 ³	33,010,000	30,781,825
Iron Mountain, Inc.		
5.63% due 07/15/32 ³	25,025,000	26,784,758
4.50% due 02/15/31 ⁵	2,025,000	2,050,312
Equitable Holdings, Inc.		
4.95% ^{3,4}	24,550,000	26,698,125
Charles Schwab Corp.		
4.00% ^{3,4}	16,400,000	16,777,200
5.38% ^{3,4}	7,712,000	8,524,074
Host Hotels & Resorts, LP		
3.50% due 09/15/30	24,000,000	25,211,083
Nationwide Mutual Insurance Co.		
4.35% due 04/30/50 ⁵	21,150,000	23,719,132
Global Atlantic Finance Co.		
4.70% due 10/15/51 ^{4,5}	22,350,000	22,415,932
Quicken Loans LLC / Quicken Loans Company-Issuer, Inc.		
3.88% due 03/01/31 ⁵	21,650,000	21,694,599
United Wholesale Mortgage LLC		
5.50% due 11/15/25 ³	12,600,000	13,047,678
5.50% due 04/15/29 ⁵	8,450,000	8,448,056
Cushman & Wakefield US Borrower LLC		
6.75% due 05/15/28 ³	19,328,000	20,844,475
Kuvare US Holdings, Inc.		
7.00% due 02/17/51 ^{4,5}	19,150,000	19,797,070
Hampton Roads PPV LLC		
6.62% due 06/15/53 ³	16,900,000	18,640,635
Wells Fargo & Co.		
3.90% ^{3,4}	18,000,000	18,635,400
Hunt Companies, Inc.		
5.25% due 04/15/29 ⁵	17,200,000	16,684,000
Kennedy-Wilson, Inc.		
5.00% due 03/01/31	16,000,000	16,460,000
NFP Corp.		
6.88% due 08/15/28 ³	15,000,000	15,790,650
Pershing Square Holdings, Ltd.		
3.25% due 11/15/30 ³	15,100,000	15,369,505
First American Financial Corp.		
4.00% due 05/15/30	11,760,000	13,090,321
MetLife, Inc.		
3.85% ^{3,4}	12,200,000	12,792,432
OneAmerica Financial Partners, Inc.		
4.25% due 10/15/50 ³	11,550,000	11,984,562
OneMain Finance Corp.		
4.00% due 09/15/30	11,650,000	11,529,772
Allianz SE		
3.50% ^{3,4,5}	9,500,000	9,820,625
QBE Insurance Group Ltd.		
5.88% ^{3,4,5}	7,550,000	8,240,825
Atlas Mara Ltd.		
8.00% due 12/31/21 ^{†††,6}	14,400,000	7,725,600
PartnerRe Finance B LLC		
4.50% due 10/01/50 ⁴	6,460,000	6,750,700
American Equity Investment Life Holding Co.		
5.00% due 06/15/27	4,813,000	5,447,900
Bank of New York Mellon Corp.		
4.70% ^{3,4}	4,500,000	4,910,625
SBA Communications Corp.		
3.13% due 02/01/29 ⁵	4,200,000	4,049,078
AmWINS Group, Inc.		
7.75% due 07/01/26 ³	3,400,000	3,606,210
Univest Financial Corp.		
3.74% (3 Month USD LIBOR + 3.54%, Rate Floor: 0.00%) due 03/30/25 ⁷	1,555,000	1,555,000
HUB International Ltd.		
7.00% due 05/01/26 ³	750,000	777,818
Total Financial		682,495,053
Consumer, Cyclical - 5.6%		
Delta Air Lines, Inc.		
7.00% due 05/01/25 ³	41,320,000	48,238,457
Marriott International, Inc.		
2.85% due 04/15/31	14,730,000	14,975,007
4.63% due 06/15/30	10,900,000	12,565,917
5.75% due 05/01/25	8,440,000	9,745,494
3.50% due 10/15/32	8,150,000	8,668,517
Hilton Domestic Operating Company, Inc.		
4.00% due 05/01/31 ⁵	23,200,000	23,405,784
3.63% due 02/15/32 ³	4,150,000	4,098,125
5.75% due 05/01/28 ³	525,000	568,087
Delta Air Lines, Inc. / SkyMiles IP Ltd.		
4.75% due 10/20/28 ³	24,150,000	26,864,634
Mileage Plus Holdings LLC / Mileage Plus Intellectual Property Assets Ltd.		
6.50% due 06/20/27 ³	19,700,000	21,689,700
1011778 BC ULC / New Red Finance, Inc.		
4.00% due 10/15/30 ³	22,200,000	21,478,500
Hyatt Hotels Corp.		
5.38% due 04/23/25	7,350,000	8,301,237
5.75% due 04/23/30	6,530,000	7,934,099
Wolverine World Wide, Inc.		
6.38% due 05/15/25 ³	14,100,000	15,000,567
Picasso Finance Sub, Inc.		
6.13% due 06/15/25 ³	12,128,002	12,822,330
Aramark Services, Inc.		
6.38% due 05/01/25 ³	11,950,000	12,696,875
JB Poindexter & Company, Inc.		
7.13% due 04/15/26 ³	11,725,000	12,399,187
JetBlue Class A Pass Through Trust		
4.00% due 11/15/32	10,949,627	12,081,114
Beacon Roofing Supply, Inc.		
4.13% due 05/15/29 ³	10,900,000	10,872,150

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CORPORATE BONDS^{††} - 34.6% (continued)		
Consumer, Cyclical - 5.6% (continued)		
Scotts Miracle-Gro Co.		
4.00% due 04/01/31 ⁵	9,900,000	\$ 9,888,615
Suburban Propane Partners Limited Partnership/Suburban Energy Finance Corp.		
5.00% due 06/01/31 ⁵	9,325,000	9,546,469
American Builders & Contractors Supply Company, Inc.		
3.88% due 11/15/29 ⁵	9,500,000	9,440,625
British Airways Class A Pass Through Trust		
4.25% due 11/15/32 ⁵	8,234,132	8,868,651
Wyndham Hotels & Resorts, Inc.		
4.38% due 08/15/28 ⁵	8,200,000	8,500,120
PetSmart, Inc. / PetSmart Finance Corp.		
4.75% due 02/15/28 ⁵	7,500,000	7,790,625
Williams Scotsman International, Inc.		
4.63% due 08/15/28 ⁵	7,376,000	7,617,195
Clarios Global, LP		
6.75% due 05/15/25 ⁵	6,434,000	6,852,081
Penn National Gaming, Inc.		
4.13% due 07/01/29 ⁵	6,600,000	6,567,000
Hawaiian Brand Intellectual Property Ltd. / HawaiianMiles Loyalty Ltd.		
5.75% due 01/20/26 ⁵	5,950,000	6,396,250
American Airlines Class AA Pass Through Trust		
3.58% due 01/15/28	2,558,765	2,607,163
3.35% due 10/15/29	1,340,213	1,363,203
3.65% due 02/15/29	1,193,010	1,229,682
3.15% due 02/15/32	1,135,032	1,169,965
CD&R Smokey Buyer, Inc.		
6.75% due 07/15/25 ⁵	5,880,000	6,302,654
Six Flags Theme Parks, Inc.		
7.00% due 07/01/25 ⁵	5,475,000	5,900,408
Boyne USA, Inc.		
4.75% due 05/15/29 ⁵	4,960,000	5,117,381
Superior Plus Limited Partnership / Superior General Partner, Inc.		
4.50% due 03/15/29 ⁵	4,800,000	4,944,096
Hanesbrands, Inc.		
5.38% due 05/15/25 ⁵	3,810,000	4,033,838
Air Canada Class A Pass Through Trust		
5.25% due 04/01/29 ⁵	3,500,249	3,797,229
Performance Food Group, Inc.		
6.88% due 05/01/25 ⁵	2,900,000	3,088,848
Cedar Fair, LP / Canada's Wonderland Co. / Magnum Management Corp. / Millennium Operations LLC		
5.50% due 05/01/25 ⁵	2,863,000	2,988,256

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CORPORATE BONDS^{††} - 34.6% (continued)		
Consumer, Cyclical - 5.6% (continued)		
Allison Transmission, Inc. 3.75% due 01/30/31 ⁵	2,925,000	\$ 2,874,895
Murphy Oil USA, Inc. 3.75% due 02/15/31 ⁵	2,525,000	2,496,594
Clarios Global, LP / Clarios US Finance Co. 8.50% due 05/15/27 ⁵	1,730,000	1,886,046
WMG Acquisition Corp. 3.00% due 02/15/31 ⁵	1,875,000	1,776,488
United Airlines, Inc. 4.63% due 04/15/29 ⁵	1,700,000	1,759,500
United Airlines Class AA Pass Through Trust 4.15% due 08/25/31	1,095,356	1,199,037
Vail Resorts, Inc. 6.25% due 05/15/25 ⁵	1,075,000	1,150,658
Total Consumer, Cyclical		421,559,353
Consumer, Non-cyclical - 4.5%		
DaVita, Inc. 4.63% due 06/01/30 ⁵	29,810,000	30,598,773
Kraft Heinz Foods Co. 4.38% due 06/01/46	6,320,000	7,157,733
5.20% due 07/15/45	5,725,000	7,099,487
5.50% due 06/01/50	2,800,000	3,636,260
5.00% due 06/04/42	2,490,000	3,038,971
4.88% due 10/01/49	2,025,000	2,456,777
US Foods, Inc. 6.25% due 04/15/25 ⁵	10,800,000	11,461,500
4.75% due 02/15/29 ⁵	8,950,000	9,129,000
Nielsen Finance LLC / Nielsen Finance Co. 5.63% due 10/01/28 ⁵	15,700,000	16,590,190
4.50% due 07/15/29 ⁵	2,550,000	2,559,562
Post Holdings, Inc. 4.63% due 04/15/30 ⁵	11,525,000	11,697,875
4.50% due 09/15/31 ⁵	4,100,000	4,090,980
CPI CG, Inc. 8.63% due 03/15/26 ⁵	14,625,000	15,539,063
Bausch Health Companies, Inc. 4.88% due 06/01/28 ⁵	13,200,000	13,480,500
Carriage Services, Inc. 4.25% due 05/15/29 ⁵	13,225,000	13,204,898
Avantor Funding, Inc. 4.63% due 07/15/28 ⁵	11,275,000	11,903,807
Jaguar Holding Company II / PPD Development, LP 4.63% due 06/15/25 ⁵	8,645,000	9,077,250
5.00% due 06/15/28 ⁵	2,460,000	2,666,443
Sabre GLBL, Inc. 7.38% due 09/01/25 ⁵	7,300,000	7,938,750
9.25% due 04/15/25 ⁵	1,680,000	1,997,234
Square, Inc. 3.50% due 06/01/31 ⁵	9,345,000	9,426,769
Bidfair Holdings, Inc. 5.88% due 06/01/29 ⁵	8,900,000	9,033,500
Central Garden & Pet Co. 4.13% due 04/30/31 ⁵	8,900,000	9,000,125

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CORPORATE BONDS^{††} - 34.6% (continued)		
Consumer, Non-cyclical - 4.5% (continued)		
Kronos Acquisition Holdings, Inc. / KIK Custom Products, Inc.		
5.00% due 12/31/26 ⁵	5,500,000	\$ 5,582,500
7.00% due 12/31/27 ⁵	2,991,000	3,002,456
Centene Corp.		
2.50% due 03/01/31	8,650,000	8,531,062
Service Corporation International		
3.38% due 08/15/30	5,275,000	5,168,445
4.00% due 05/15/31	3,150,000	3,215,126
Cheplapharm Arzneimittel GmbH		
5.50% due 01/15/28 ⁵	8,035,000	8,235,875
AMN Healthcare, Inc.		
4.63% due 10/01/27 ⁵	7,925,000	8,235,660
TreeHouse Foods, Inc.		
4.00% due 09/01/28	7,575,000	7,518,188
WW International, Inc.		
4.50% due 04/15/29 ⁵	7,050,000	7,102,875
Smithfield Foods, Inc.		
3.00% due 10/15/30 ⁵	7,000,000	7,065,100
Prestige Brands, Inc.		
3.75% due 04/01/31 ⁵	6,650,000	6,411,431
Acadia Healthcare Company, Inc.		
5.50% due 07/01/28 ⁵	5,850,000	6,244,875
Spectrum Brands, Inc.		
5.50% due 07/15/30 ⁵	5,600,000	6,034,000
Prime Security Services Borrower LLC / Prime Finance, Inc.		
3.38% due 08/31/27 ⁵	2,650,000	2,570,500
5.25% due 04/15/24 ³	1,900,000	2,035,907
Rent-A-Center, Inc.		
6.38% due 02/15/29 ⁵	4,150,000	4,456,063
Endo Luxembourg Finance Company I SARL / Endo US, Inc.		
6.13% due 04/01/29 ⁵	4,400,000	4,312,000
Hologic, Inc.		
3.25% due 02/15/29 ⁵	4,350,000	4,311,937
Sotheby's		
7.38% due 10/15/27 ⁵	3,897,000	4,203,889
JBS USA LUX S.A. / JBS USA Food Company / JBS USA Finance, Inc.		
3.75% due 12/01/31 ⁵	3,400,000	3,479,050
Tenet Healthcare Corp.		
4.63% due 06/15/28 ⁵	3,375,000	3,473,550
FAGE International S.A. / FAGE USA Dairy Industry, Inc.		
5.63% due 08/15/26 ⁵	2,953,000	3,041,590
Molina Healthcare, Inc.		
4.38% due 06/15/28 ⁵	2,750,000	2,866,875
Charles River Laboratories International, Inc.		
4.00% due 03/15/31 ⁵	2,500,000	2,600,825

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Consumer, Non-cyclical - 4.5% (continued)		
Legends Hospitality Holding Company LLC / Legends Hospitality Co-Issuer, Inc.		
5.00% due 02/01/26 ⁵	2,300,000	\$ 2,397,750
Altria Group, Inc.		
4.45% due 05/06/50	1,670,000	1,781,330
Syneos Health, Inc.		
3.63% due 01/15/29 ⁵	1,600,000	1,584,000
Par Pharmaceutical, Inc.		
7.50% due 04/01/27 ⁵	1,000,000	1,022,500
Total Consumer, Non-cyclical		339,270,806
Communications - 4.5%		
Level 3 Financing, Inc.		
4.25% due 07/01/28 ⁵	26,850,000	27,246,306
3.75% due 07/15/29 ⁵	7,600,000	7,391,000
3.88% due 11/15/29 ⁵	2,600,000	2,784,678
CCO Holdings LLC / CCO Holdings Capital Corp.		
4.50% due 06/01/33 ⁵	14,265,000	14,596,804
4.25% due 02/01/31 ⁵	13,910,000	14,170,812
CSC Holdings LLC		
4.13% due 12/01/30 ⁵	21,250,000	21,117,188
3.38% due 02/15/31 ⁵	2,975,000	2,811,107
4.63% due 12/01/30 ⁵	2,715,000	2,663,714
Altice France S.A.		
5.13% due 07/15/29 ⁵	10,600,000	10,651,940
5.13% due 01/15/29 ⁵	6,250,000	6,281,250
7.38% due 05/01/26 ⁵	4,834,000	5,027,022
Virgin Media Finance plc		
5.00% due 07/15/30 ⁵	21,150,000	21,255,750
UPC Broadband Finco BV		
4.88% due 07/15/31 ⁵	20,200,000	20,246,460
Vodafone Group plc		
5.13% due 06/04/81 ⁴	16,875,000	17,080,875
LCPR Senior Secured Financing DAC		
5.13% due 07/15/29 ⁵	16,250,000	16,764,800
Booking Holdings, Inc.		
3.55% due 03/15/28 ⁸	10,000,000	11,166,606
4.63% due 04/13/30 ⁸	3,500,000	4,186,371
ViacomCBS, Inc.		
4.95% due 05/19/50 ⁹	10,340,000	13,115,132
Cable One, Inc.		
4.00% due 11/15/30 ⁵	12,575,000	12,622,156
Radiate Holdco LLC / Radiate Finance, Inc.		
4.50% due 09/15/26 ⁵	12,100,000	12,523,500
Switch Ltd.		
3.75% due 09/15/28 ⁵	12,100,000	12,251,250
Sirius XM Radio, Inc.		
4.13% due 07/01/30 ⁵	11,500,000	11,643,750
Virgin Media Secured Finance plc		
4.50% due 08/15/30 ⁵	10,150,000	10,226,125
AMC Networks, Inc.		
4.25% due 02/15/29	9,600,000	9,684,000
Lamar Media Corp.		
4.00% due 02/15/30	8,600,000	8,704,146
Match Group Holdings II LLC		
4.63% due 06/01/28 ⁵	7,700,000	7,979,125
McGraw Hill LLC / McGraw-Hill Global Education Finance, Inc.		
8.00% due 11/30/24 ⁵	6,156,000	6,294,510
Virgin Media Vendor Financing Notes IV DAC		
5.00% due 07/15/28 ⁵	5,650,000	5,763,000
Qualitytech, LP / QTS Finance Corp.		
3.88% due 10/01/28 ⁵	5,250,000	5,614,350
Cengage Learning, Inc.		
9.50% due 06/15/24 ⁵	5,039,000	5,158,676
Ziggo BV		
4.88% due 01/15/30 ⁵	4,850,000	4,971,250
TripAdvisor, Inc.		
7.00% due 07/15/25 ⁵	1,800,000	1,936,800
T-Mobile USA, Inc.		
2.88% due 02/15/31	1,750,000	1,736,875
Telenet Finance Lux Note		
5.50% due 03/01/28	1,000,000	1,052,000
Total Communications		336,719,328
Industrial - 4.4%		
Boeing Co.		
5.15% due 05/01/30	32,030,000	37,964,870
5.81% due 05/01/50	16,010,000	21,574,511
5.71% due 05/01/40	16,010,000	20,635,534
Standard Industries, Inc.		
4.38% due 07/15/30 ⁵	7,125,000	7,347,656
3.38% due 01/15/31 ⁵	6,400,000	6,126,144
5.00% due 02/15/27 ⁵	3,525,000	3,650,578
PowerTeam Services LLC		
9.03% due 12/04/25 ⁵	14,385,000	15,823,500
IP Lending I LLC		
4.00% due 09/08/25 ^{†††5}	15,700,000	15,685,870
New Enterprise Stone & Lime Company, Inc.		
9.75% due 07/15/28 ⁵	10,350,000	11,592,000
6.25% due 03/15/26 ⁵	850,000	873,375
Ardagh Packaging Finance plc / Ardagh Holdings USA, Inc.		
4.13% due 08/15/26 ⁵	11,680,000	12,059,600
Intertape Polymer Group, Inc.		
4.38% due 06/15/29 ⁵	11,050,000	11,215,860
Flowserv Corp.		
3.50% due 10/01/30	10,270,000	10,843,747
Boxer Parent Co., Inc.		
6.50% due 10/02/25	EUR 8,500,000	10,695,380
Dyal Capital Partners IV		
3.65% due 02/22/41 ^{†††}	10,950,000	10,669,127
Howmet Aerospace, Inc.		
5.95% due 02/01/37	2,925,000	3,539,689
6.88% due 05/01/25	2,875,000	3,346,443
5.90% due 02/01/27	2,100,000	2,451,750
6.75% due 01/15/28	900,000	1,084,500
Deuce FinCo plc		
5.50% due 06/04/27	GBP 7,350,000	10,171,104
GrafTech Finance, Inc.		
4.63% due 12/15/28 ⁵	9,875,000	10,134,219

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June 30, 2021

	Face Amount	Value
CORPORATE BONDS^{††} - 34.6% (continued)		
Industrial - 4.4% (continued)		
Great Lakes Dredge & Dock Corp. 5.25% due 06/01/29 ⁵	9,780,000	\$ 10,074,378
Cleaver-Brooks, Inc. 7.88% due 03/01/23 ^{5,9}	9,852,000	9,754,268
Reynolds Group Issuer Incorporated / Reynolds Group Issuer LLC / Reynolds Group Issuer Lu 4.00% due 10/15/27 ⁵	9,650,000	9,583,142
Arcosa, Inc. 4.38% due 04/15/29 ⁵	9,400,000	9,564,500
BWX Technologies, Inc. 4.13% due 06/30/28 ⁵	9,400,000	9,564,500
Atkore, Inc. 4.25% due 06/01/31 ⁵	7,625,000	7,722,600
Mauser Packaging Solutions Holding Co. 8.50% due 04/15/24 ⁵	6,550,000	6,779,250
TopBuild Corp. 3.63% due 03/15/29 ⁵	5,550,000	5,494,500
Summit Materials LLC / Summit Materials Finance Corp. 5.25% due 01/15/29 ⁵	4,825,000	5,126,225
Adevinta ASA 3.00% due 11/15/27	EUR 3,433,000	4,214,079
Harsco Corp. 5.75% due 07/31/27 ⁵	3,900,000	4,099,875
Graphic Packaging International LLC 3.50% due 03/01/29 ⁵	3,950,000	3,913,265
Grinding Media, Inc. / Moly-Cop AltaSteel Ltd. 7.38% due 12/15/23 ⁵	3,050,000	3,118,747
Hillenbrand, Inc. 5.75% due 06/15/25	2,525,000	2,710,335
Crown Americas LLC / Crown Americas Capital Corporation VI 4.75% due 02/01/26	1,923,000	1,995,536
EnerSys 5.00% due 04/30/23 ⁵	1,325,000	1,382,969
Princess Juliana International Airport Operating Company N.V. 5.50% due 12/20/27 ⁶	1,148,900	1,033,757
Ardagh Metal Packaging Finance USA LLC / Ardagh Metal Packaging Finance plc 4.00% due 09/01/29 ⁵	950,000	942,590
EnPro Industries, Inc. 5.75% due 10/15/26	790,000	833,134
Waste Pro USA, Inc. 5.50% due 02/15/26 ⁵	600,000	619,350
Hillman Group, Inc. 6.38% due 07/15/22 ⁵	340,000	340,476
JELD-WEN, Inc. 6.25% due 05/15/25 ⁵	100,000	106,651

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CONSOLIDATED SCHEDULE OF INVESTMENTS (Unaudited)

June 30, 2021

	Face Amount	Value
CORPORATE BONDS^{††} - 34.6% (continued)		
Industrial - 4.4% (continued)		
Yamana Gold, Inc.		
4.78% due 06/10/23 ^{†††}	99,699	\$ 105,247
Total Industrial		326,564,831
Energy - 2.1%		
BP Capital Markets plc		
4.88% ^{3,4}	39,360,000	43,121,242
ITT Holdings LLC		
6.50% due 08/01/29 ⁵	34,450,000	35,194,465
Occidental Petroleum Corp.		
7.95% due 06/15/39	4,700,000	6,016,000
6.63% due 09/01/30	3,600,000	4,350,816
3.00% due 02/15/27	3,830,000	3,801,275
4.50% due 07/15/44	2,850,000	2,743,125
6.13% due 01/01/31	2,250,000	2,640,937
4.10% due 02/15/47	2,250,000	2,095,009
4.63% due 06/15/45	1,700,000	1,657,500
4.40% due 04/15/46	900,000	864,450
NuStar Logistics, LP		
6.38% due 10/01/30	18,750,000	20,716,875
5.63% due 04/28/27	450,000	481,896
Midwest Connector Capital Company LLC		
4.63% due 04/01/29 ⁵	11,943,000	12,704,916
DT Midstream, Inc.		
4.13% due 06/15/29 ⁵	5,250,000	5,330,482
Global Partners Limited Partnership / GLP Finance Corp.		
6.88% due 01/15/29	4,050,000	4,343,625
Rattler Midstream, LP		
5.63% due 07/15/25 ⁵	4,125,000	4,336,406
Atlantica Sustainable Infrastructure plc		
4.13% due 06/15/28 ⁵	3,700,000	3,769,560
Basic Energy Services, Inc.		
10.75% due 10/15/23 ⁶	1,500,000	285,000
Total Energy		154,453,579
Technology - 1.7%		
NCR Corp.		
5.25% due 10/01/30 ⁵	11,425,000	11,853,437
8.13% due 04/15/25 ⁵	6,189,000	6,767,672
5.13% due 04/15/29 ⁵	6,350,000	6,548,438
MSCL, Inc.		
3.88% due 02/15/31 ⁵	15,900,000	16,500,384
Twilio, Inc.		
3.88% due 03/15/31	15,100,000	15,496,375
Qorvo, Inc.		
4.38% due 10/15/29	11,220,000	12,226,658
3.38% due 04/01/31 ⁵	1,900,000	1,980,218
TeamSystem SpA		
3.75% (3 Month EURIBOR + 3.75%, Rate Floor: 3.75%) due 02/15/28 ^{5,7}	EUR 11,750,000	13,931,737
Booz Allen Hamilton, Inc.		
3.88% due 09/01/28 ⁵	11,800,000	12,036,000
Black Knight InfoServ LLC		
3.63% due 09/01/28 ⁵	12,000,000	11,939,520
Playtika Holding Corp.		
4.25% due 03/15/29 ⁵	8,750,000	8,743,963

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June 30, 2021

	Face Amount	Value
CORPORATE BONDS^{††} - 34.6% (continued)		
Technology - 1.7% (continued)		
CDW LLC / CDW Finance Corp. 3.25% due 02/15/29	5,640,000	\$ 5,710,500
CrowdStrike Holdings, Inc. 3.00% due 02/15/29	3,400,000	3,403,230
BY Crown Parent LLC / BY Bond Finance, Inc. 4.25% due 01/31/26 ⁵	2,875,000	3,011,562
Total Technology		130,149,694
Basic Materials - 1.5%		
Alcoa Nederland Holding BV 5.50% due 12/15/27 ⁵	15,125,000	16,407,600
6.13% due 05/15/28 ⁵	7,450,000	8,152,535
4.13% due 03/31/29 ⁵	7,600,000	7,913,842
WR Grace & Company-Conn 4.88% due 06/15/27 ⁵	13,225,000	14,022,467
Minerals Technologies, Inc. 5.00% due 07/01/28 ⁵	11,575,000	12,034,528
Kaiser Aluminum Corp. 4.50% due 06/01/31 ⁵	10,000,000	10,255,400
4.63% due 03/01/28 ⁵	375,000	387,423
Carpenter Technology Corp. 6.38% due 07/15/28	9,505,000	10,437,781
Ingevity Corp. 3.88% due 11/01/28 ⁵	9,625,000	9,552,813
HB Fuller Co. 4.25% due 10/15/28	7,750,000	8,001,875
Clearwater Paper Corp. 4.75% due 08/15/28 ⁵	6,575,000	6,550,344
Novelis Sheet Ingot GmbH 3.38% due 04/15/29	EUR 4,500,000	5,477,188
ArcelorMittal S.A. 4.55% due 03/11/26	2,450,000	2,770,932
Arconic Corp. 6.00% due 05/15/25 ⁵	2,225,000	2,371,338
Mirabela Nickel Ltd. due 06/24/19 ^{6,10}	1,885,418	75,417
Total Basic Materials		114,411,483
Utilities - 1.2%		
Midcap Funding XLVI Trust 5.58% (1 Month USD LIBOR + 5.50%, Rate Floor: 5.50%) due 10/29/24 ^{†††,7}	32,750,000	32,735,590
Cheniere Corpus Christi Holdings LLC 3.52% due 12/31/39 ^{†††}	21,800,000	22,219,214
Clearway Energy Operating LLC 3.75% due 02/15/31 ⁵	13,450,000	13,382,750
4.75% due 03/15/28 ⁵	2,250,000	2,359,687
AES Corp. 3.95% due 07/15/30 ⁵	9,760,000	10,672,560
Terraform Global Operating LLC 6.13% due 03/01/26 ⁵	5,435,000	5,604,844
Total Utilities		86,974,645
Total Corporate Bonds (Cost \$2,494,829,667)		2,592,598,772

SENIOR FLOATING RATE INTERESTS^{††,7} - 25.0%

Consumer, Cyclical - 5.1%		
Zephyr Bidco Ltd. 4.80% (1 Month GBP LIBOR + 4.75%, Rate Floor: 4.75%) due 07/23/25	GBP 20,850,000	28,406,254
7.55% (1 Month GBP LIBOR + 7.50%, Rate Floor: 7.50%) due 07/23/26	GBP 1,540,417	2,109,547
MB2 Dental Solutions LLC 7.00% (3 Month USD LIBOR + 6.00%, Rate Floor: 7.00%) due 01/29/27 ^{†††}	20,874,963	20,486,644
7.58% (3 Month USD LIBOR + 6.00% and Commercial Prime Lending Rate + 5.00%, Rate Floor: 6.00%) due 01/29/27 ^{†††}	1,697,317	1,665,743
Packers Holdings LLC 4.00% (3 Month USD LIBOR + 3.25%, Rate Floor: 4.00%) due 03/09/28	21,097,261	20,969,833
BGIS (BIFM CA Buyer, Inc.) 3.60% (1 Month USD LIBOR + 3.50%, Rate Floor: 3.50%) due 06/01/26	18,131,129	18,029,232
Mavis Tire Express Services TopCo Corp. 4.75% (3 Month USD LIBOR + 4.00%, Rate Floor: 4.75%) due 05/04/28	17,400,000	17,443,500
Alterra Mountain Co. 5.50% (1 Month USD LIBOR + 4.50%, Rate Floor: 5.50%) due 07/31/26	17,395,650	17,428,354
SP PF Buyer LLC 4.60% (1 Month USD LIBOR + 4.50%, Rate Floor: 4.50%) due 12/22/25	15,505,818	15,242,219
CHG Healthcare Services, Inc. 4.00% (3 Month USD LIBOR + 3.00%, Rate Floor: 4.00%) due 06/07/23	15,243,309	15,224,255
Truck Hero, Inc. 4.50% (1 Month USD LIBOR + 3.75%, Rate Floor: 4.50%) due 01/31/28	14,862,750	14,855,319
BCPE Empire Holdings, Inc. 5.00% (1 Month USD LIBOR + 4.25%, Rate Floor: 5.00%) due 06/11/26	13,416,375	13,422,010
CNT Holdings I Corp. 4.50% (3 Month USD LIBOR + 3.75%, Rate Floor: 4.50%) due 11/08/27	12,200,000	12,200,000
Flamingo 3.50% (3 Month EURIBOR + 3.50%, Rate Floor: 3.50%) due 03/27/28	EUR 10,000,000	11,751,246

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	Face Amount	Value
SENIOR FLOATING RATE INTERESTS^{††7} - 25.0% (continued)		
Consumer, Cyclical - 5.1% (continued)		
CD&R Firefly Bidco Ltd.		
3.75% (3 Month EURIBOR + 3.75%, Rate Floor: 3.75%) due 06/23/25	EUR 6,000,000	\$ 7,097,651
4.75% (6 Month GBP LIBOR + 4.75%, Rate Floor: 4.75%) due 06/23/25	GBP 3,350,000	4,618,432
Cast & Crew Payroll LLC		
3.85% (1 Month USD LIBOR + 3.75%, Rate Floor: 3.75%) due 02/09/26	11,598,577	11,526,086
Verisure Holding AB		
3.50% (3 Month EURIBOR + 3.50%, Rate Floor: 3.50%) due 07/20/26	EUR 7,651,053	9,047,211
3.50% (3 Month EURIBOR + 3.50%, Rate Floor: 3.50%) due 03/27/28	EUR 1,770,000	2,092,379
Loire Finco Luxembourg SARL		
4.50% (1 Month USD LIBOR + 3.75%, Rate Floor: 4.50%) due 04/21/27	10,773,000	10,714,826
EnTrans International LLC		
6.10% (1 Month USD LIBOR + 6.00%, Rate Floor: 6.00%) due 11/01/24	11,435,717	10,625,725
American Trailer World Corp.		
4.50% (1 Month USD LIBOR + 3.75%, Rate Floor: 4.50%) due 03/03/28	9,450,000	9,432,329
United Petfood		
3.25% (3 Month EURIBOR + 3.25%, Rate Floor: 3.25%) due 03/19/28	EUR 7,000,000	8,251,779
PetSmart LLC		
4.50% (3 Month USD LIBOR + 3.75%, Rate Floor: 4.50%) due 02/11/28	7,500,000	7,501,875
Accuride Corp.		
6.25% (3 Month USD LIBOR + 5.25%, Rate Floor: 6.25%) due 11/17/23	7,710,519	7,378,966
ImageFIRST Holdings LLC		
5.25% (3 Month USD LIBOR + 4.50%, Rate Floor: 5.25%) due 04/27/28	7,292,593	7,274,361
Rent-A-Center, Inc.		
4.75% (1 Month USD LIBOR + 4.00%, Rate Floor: 4.75%) due 02/17/28	7,231,875	7,231,875
Holding SOCOTEC		
due 05/07/28 ^{†††}	7,150,000	7,150,000
Camion Cargo Control, Inc.		
7.50% (1 Month USD LIBOR + 6.50%, Rate Floor: 7.50%) due 06/04/26 ^{†††}	6,900,000	6,831,000

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CONSOLIDATED SCHEDULE OF INVESTMENTS (Unaudited)

June 30, 2021

	Face Amount	Value
SENIOR FLOATING RATE INTERESTS^{††,†} - 25.0% (continued)		
Consumer, Cyclical - 5.1% (continued)		
First Brands Group LLC		
6.00% (1 Month USD LIBOR + 5.00%, Rate Floor: 6.00%) due 03/30/27	5,037,375	\$ 5,089,864
ScribeAmerica Intermediate Holdco LLC (Healthchannels)		
4.60% (1 Month USD LIBOR + 4.50%, Rate Floor: 4.50%) due 04/03/25	4,845,466	4,657,705
Sovos Brands Intermediate, Inc.		
5.00% (3 Month USD LIBOR + 4.25%, Rate Floor: 5.00%) due 06/08/28	4,100,000	4,115,375
Galls LLC		
7.25% (1 Month USD LIBOR + 6.25%, Rate Floor: 7.25%) due 01/31/25 ^{†††}	3,662,738	3,629,874
7.25% (1 Month USD LIBOR + 6.25% and 3 Month USD LIBOR + 6.25%, Rate Floor: 7.25%) due 01/31/24 ^{†††}	507,884	479,368
Alexander Mann		
5.11% (6 Month GBP LIBOR + 5.00%, Rate Floor: 5.00%) due 06/16/25	GBP 3,000,000	3,975,599
WW International, Inc.		
4.00% (1 Month USD LIBOR + 3.50%, Rate Floor: 4.00%) due 04/13/28	3,750,000	3,759,375
Intrawest Resorts Holdings, Inc.		
2.85% (1 Month USD LIBOR + 2.75%, Rate Floor: 2.75%) due 07/31/24	3,738,727	3,688,666
SHO Holding I Corp.		
6.25% (3 Month USD LIBOR + 5.25%, Rate Floor: 6.25%) due 04/26/24 ^{†††}	3,642,774	3,405,994
6.23% (3 Month USD LIBOR + 5.23%, Rate Floor: 6.23%) due 04/29/24 ^{†††}	60,373	56,449
Apro LLC		
4.50% (3 Month USD LIBOR + 3.75%, Rate Floor: 4.50%) due 11/14/26	3,291,750	3,283,521
Checkers Drive-In Restaurants, Inc.		
5.25% (3 Month USD LIBOR + 4.25%, Rate Floor: 5.25%) due 04/25/24	3,313,444	3,108,441
Adevinta ASA		
due 10/22/27	EUR 2,600,000	3,080,707
Blue Nile, Inc.		
7.50% (3 Month USD LIBOR + 6.50%, Rate Floor: 7.50%) due 02/17/23	2,843,750	2,644,687
WESCO		
5.25% (3 Month USD LIBOR + 4.25%, Rate Floor: 5.25%) due 06/14/24 ^{†††}	2,306,764	2,301,121
Eyemart Express		
4.00% (1 Month USD LIBOR + 3.00%, Rate Floor: 4.00%) due 08/05/24	2,281,782	2,276,078
Situs AMC Holdings Corp.		
5.75% (1 Month USD LIBOR + 4.75%, Rate Floor: 5.75%) due 06/30/25	1,994,987	1,952,594
CCRR Parent, Inc.		
5.00% (3 Month USD LIBOR + 4.25%, Rate Floor: 5.00%) due 03/06/28	1,895,250	1,904,726
TTF Holdings Intermediate LLC		
5.00% (3 Month USD LIBOR + 4.25%, Rate Floor: 5.00%) due 03/31/28 ^{†††}	1,850,000	1,845,375
EG Finco Ltd.		
4.83% (3 Month GBP LIBOR + 4.75%, Rate Floor: 4.75%) due 02/07/25	GBP 970,000	1,318,532
Navistar Inc.		
3.60% (1 Month USD LIBOR + 3.50%, Rate Floor: 3.50%) due 11/06/24	493,622	493,622
American Tire Distributors, Inc.		
7.00% (3 Month USD LIBOR + 6.00%, Rate Floor: 7.00%) due 09/01/23	249,634	247,345
8.50% (1 Month USD LIBOR + 7.50% and 3 Month USD LIBOR + 7.50%, Rate Floor: 8.50%) due 09/02/24	162,280	162,199
BCPE Empire Holdings, Inc.		
4.10% (1 Month USD LIBOR + 4.00%, Rate Floor: 4.00%) due 06/11/26 ^{†††}	223,861	224,141
BBB Industries LLC		
4.60% (1 Month USD LIBOR + 4.50%, Rate Floor: 4.50%) due 08/01/25	152,752	151,263
Total Consumer, Cyclical		383,861,272
Consumer, Non-cyclical - 4.9%		
Women's Care Holdings, Inc.		
5.25% (3 Month USD LIBOR + 4.50%, Rate Floor: 5.25%) due 01/15/28	31,900,000	31,880,222
Valeo F1 Company Ltd.		
5.50% (3 Month GBP LIBOR + 5.50%, Rate Floor: 5.50%) due 08/27/27	GBP 22,100,000	30,507,300

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	Face Amount	Value
SENIOR FLOATING RATE INTERESTS^{†††} - 25.0% (continued)		
Consumer, Non-cyclical - 4.9% (continued)		
Mission Veterinary Partners		
4.75% (6 Month USD LIBOR + 4.00%, Rate Floor: 4.75%) due 04/27/28	21,450,000	\$ 21,476,812
Blue Ribbon LLC		
6.75% (3 Month USD LIBOR + 6.00%, Rate Floor: 6.75%) due 05/08/28	17,490,000	17,236,395
Packaging Coordinators Midco, Inc.		
4.25% (3 Month USD LIBOR + 3.50%, Rate Floor: 4.25%) due 11/30/27	17,007,375	17,015,879
PetIQ LLC		
4.75% (3 Month USD LIBOR + 4.25%, Rate Floor: 4.75%) due 04/13/28	15,800,000	15,642,000
National Mentor Holdings, Inc.		
4.50% (1 Month USD LIBOR + 3.75% and 3 Month USD LIBOR + 3.75%, Rate Floor: 4.50%) due 03/02/28	14,845,995	14,862,474
Sigma Holding BV (Flora Food)		
3.50% (1 Month EURIBOR + 3.50% and 6 Month EURIBOR + 3.50%, Rate Floor: 3.50%) due 07/02/25	EUR 12,019,549	13,877,803
SCP Eye Care Services LLC		
5.25% (3 Month USD LIBOR + 4.50%, Rate Floor: 5.25%) due 03/16/28 ^{†††}	13,892,045	13,874,680
Nidda Healthcare Holding GmbH		
3.50% (3 Month EURIBOR + 3.50%, Rate Floor: 3.50%) due 08/21/26	EUR 11,387,239	13,382,505
Kronos Acquisition Holdings, Inc.		
4.25% (3 Month USD LIBOR + 3.75%, Rate Floor: 4.25%) due 12/22/26	12,568,500	12,468,957
Quirch Foods Holdings LLC		
5.75% (3 Month USD LIBOR + 4.75% and 3 Month USD LIBOR + 5.25%, Rate Floor: 5.75%) due 10/27/27	12,188,750	12,219,222
Al Aqua Zip Bidco Pty Ltd.		
4.75% (3 Month USD LIBOR + 3.75%, Rate Floor: 4.75%) due 12/13/23	7,547,990	7,547,990
4.25% (1 Month USD LIBOR + 3.25%, Rate Floor: 4.25%) due 12/13/23	4,196,388	4,199,032

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	Face Amount	Value
SENIOR FLOATING RATE INTERESTS^{††7} - 25.0% (continued)		
Consumer, Non-cyclical - 4.9% (continued)		
HAH Group Holding Co. LLC		
6.00% (3 Month USD LIBOR + 5.00%, Rate Floor: 6.00%) due 10/29/27	10,942,575	\$ 10,963,147
Southern Veterinary Partners LLC		
5.00% (3 Month USD LIBOR + 4.00%, Rate Floor: 5.00%) due 10/05/27	10,667,606	10,714,330
Cambrex Corp.		
4.25% (1 Month USD LIBOR + 3.50%, Rate Floor: 4.25%) due 12/04/26	10,426,916	10,446,519
Zep, Inc.		
5.00% (3 Month USD LIBOR + 4.00%, Rate Floor: 5.00%) due 08/12/24	10,170,006	10,011,964
Sunshine Investments BV		
3.00% (3 Month EURIBOR + 3.00%, Rate Floor: 3.00%) due 03/28/25	EUR 8,400,000	9,891,972
Springs Window Fashions		
8.60% (1 Month USD LIBOR + 8.50%, Rate Floor: 8.50%) due 06/15/26	5,500,000	5,503,465
4.35% (1 Month USD LIBOR + 4.25%, Rate Floor: 4.25%) due 06/16/25	3,129,872	3,129,872
Resonetics LLC		
4.75% (3 Month USD LIBOR + 4.00%, Rate Floor: 4.75%) due 04/28/28	8,000,000	8,006,640
Gibson Brands, Inc.		
due 06/23/28	8,000,000	7,960,000
CAB (Biogroup)		
3.50% (3 Month EURIBOR + 3.50%, Rate Floor: 3.50%) due 02/09/28	EUR 6,500,000	7,662,367
Endo Luxembourg Finance Company I SARL		
5.75% (3 Month USD LIBOR + 5.00%, Rate Floor: 5.75%) due 03/27/28	7,730,625	7,447,993
Option Care Health, Inc.		
3.85% (1 Month USD LIBOR + 3.75%, Rate Floor: 3.75%) due 08/06/26	7,163,636	7,162,132
Diamond (BC) BV		
3.19% (3 Month USD LIBOR + 3.00%, Rate Floor: 3.00%) due 09/06/24	6,680,800	6,640,447
3.25% (3 Month EURIBOR + 3.25%, Rate Floor: 3.25%) due 09/06/24	EUR 192,641	227,590
Hearthside Group Holdings LLC		
3.79% (1 Month USD LIBOR + 3.69%, Rate Floor: 3.69%) due 05/23/25	5,372,640	5,335,730
4.10% (1 Month USD LIBOR + 4.00%, Rate Floor: 4.00%) due 05/23/25	1,110,759	1,107,061
Osmosis Holdings Australia II Pty Ltd.		
due 06/17/28	5,822,222	5,836,778
Pearl Intermediate Parent LLC		
3.50% (1 Month USD LIBOR + 3.50%, Rate Floor: 3.50%) due 02/14/25	5,770,633	5,779,289
Taxware Holdings (Sovos Compliance LLC)		
5.75% (1 Month USD LIBOR + 4.75%, Rate Floor: 5.75%) due 04/29/24 ^{†††}	5,289,831	5,251,382
MDVIP LLC		
5.25% (1 Month USD LIBOR + 4.25%, Rate Floor: 5.25%) due 11/14/24	4,562,591	4,565,466
BCPE Eagle Buyer LLC		
5.34% (1 Month USD LIBOR + 4.34%, Rate Floor: 5.34%) due 03/18/24	2,782,524	2,781,828
Al Aqua Zip Bidco Pty Ltd.		
4.25% (1 Month USD LIBOR + 3.25%, Rate Floor: 4.25%) due 12/13/23 ^{†††}	1,925,837	1,925,837
Certara, Inc.		
3.70% (1 Month USD LIBOR + 3.50%, Rate Floor: 3.50%) due 08/15/24 ^{†††}	1,620,282	1,616,232
EyeCare Partners LLC		
3.85% (1 Month USD LIBOR + 3.75%, Rate Floor: 3.75%) due 02/18/27	1,087,844	1,077,379
Recess Holdings, Inc.		
4.75% (3 Month USD LIBOR + 3.75%, Rate Floor: 4.75%) due 09/30/24	1,068,459	1,059,911
Taxware Holdings (Sovos Compliance LLC)		
due 04/29/24	955,415	936,307

Macro Opportunities Fund
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June 30, 2021

	Face Amount	Value
SENIOR FLOATING RATE INTERESTS^{††7} - 25.0% (continued)		
Consumer, Non-cyclical - 4.9% (continued)		
Moran Foods LLC		
11.75% (2 Month USD LIBOR + 0.00%, Rate Floor: 1.00%) (in-kind rate was 10.75%) due 10/01/24 ¹¹	496,851	\$ 434,745
9.00% (2 Month USD LIBOR + 1.00%, Rate Floor: 1.00%) (in-kind rate was 7.00%) due 04/01/24 ¹¹	401,467	418,862
Total Consumer, Non-cyclical		370,086,516
Industrial - 4.8%		
United Airlines Inc.		
4.50% (3 Month USD LIBOR + 3.75%, Rate Floor: 4.50%) due 04/21/28	25,500,000	25,811,610
CapStone Acquisition Holdings, Inc.		
5.75% (1 Month USD LIBOR + 4.75%, Rate Floor: 5.75%) due 11/12/27	24,934,245	24,934,245
Diversitech Holdings, Inc.		
4.25% (3 Month USD LIBOR + 3.25%, Rate Floor: 4.25%) due 12/02/24	16,962,100	16,967,359
Mileage Plus Holdings LLC		
6.25% (3 Month USD LIBOR + 5.25%, Rate Floor: 6.25%) due 06/21/27	15,250,000	16,274,190
American Bath Group LLC		
4.25% (1 Month USD LIBOR + 3.75%, Rate Floor: 4.25%) due 11/23/27	15,735,563	15,684,737
Dispatch Terra Acquisition LLC		
5.00% (3 Month USD LIBOR + 4.25%, Rate Floor: 5.00%) due 03/27/28	15,270,000	15,241,445
Vertical (TK Elevator)		
4.25% (6 Month EURIBOR + 4.25%, Rate Floor: 4.25%) due 07/29/27	EUR 7,000,000	8,307,829
4.48% (6 Month USD LIBOR + 4.25%, Rate Floor: 4.25%) due 07/30/27	6,517,291	6,520,028
Fugue Finance BV		
3.25% (3 Month EURIBOR + 3.25%, Rate Floor: 3.25%) due 08/30/24	EUR 12,545,690	14,747,957
TransDigm, Inc.		
2.35% (1 Month USD LIBOR + 2.25%, Rate Floor: 2.25%) due 05/30/25	14,187,171	13,976,917
NA Rail Hold Co. LLC		
4.65% (3 Month USD LIBOR + 4.50%, Rate Floor: 4.50%) due 10/19/26	13,882,224	13,916,930
DXP Enterprises, Inc.		
5.75% (1 Month USD LIBOR + 4.75%, Rate Floor: 5.75%) due 12/23/27	13,183,750	13,187,837

Macro Opportunities Fund
CONSOLIDATED SCHEDULE OF INVESTMENTS (Unaudited)

June 30, 2021

	Face Amount	Value
SENIOR FLOATING RATE INTERESTS^{††7} - 25.0% (continued)		
Industrial - 4.8% (continued)		
Charter Nex US Holdings, Inc. 5.00% (1 Month USD LIBOR + 4.25%, Rate Floor: 5.00%) due 12/01/27	13,117,125	\$ 13,133,521
Galileo Global Education Finance SARL 3.00% (1 Month EURIBOR + 3.00%, Rate Floor: 3.00%) due 11/12/26	EUR 10,800,000	12,745,922
Pelican Products, Inc. 4.50% (3 Month USD LIBOR + 3.50%, Rate Floor: 4.50%) due 05/01/25	12,593,680	12,479,581
Gardner Denver, Inc. 2.85% (1 Month USD LIBOR + 2.75%, Rate Floor: 2.75%) due 03/01/27	10,741,500	10,725,817
DG Investment Intermediate Holdings 2, Inc. 4.50% (1 Month USD LIBOR + 3.75%, Rate Floor: 4.50%) due 03/31/28	10,111,558	10,141,084
Service Logic Acquisition, Inc. 4.75% (2 Month USD LIBOR + 4.00% and 3 Month USD LIBOR + 4.00%, Rate Floor: 4.75%) due 10/29/27	9,957,015	9,981,908
YAK MAT (YAK ACCESS LLC) 10.13% (3 Month USD LIBOR + 10.00%, Rate Floor: 10.00%) due 07/10/26	12,220,199	9,959,462
Filtration Group Corp. 4.50% (1 Month USD LIBOR + 3.75%, Rate Floor: 4.50%) due 03/31/25	5,639,361	5,639,361
3.50% (3 Month EURIBOR + 3.50%, Rate Floor: 3.50%) due 03/31/25	EUR 3,585,619	4,219,716
AI Convoy Luxembourg SARL 3.50% (6 Month EURIBOR + 3.50%, Rate Floor: 3.50%) due 01/18/27	EUR 8,324,708	9,827,797
Arline FM Holdings LLC 5.50% (3 Month USD LIBOR + 4.75%, Rate Floor: 5.50%) due 06/14/28	8,200,000	8,205,166
TricorBraun Holdings, Inc. 3.75% (6 Month USD LIBOR + 3.25%, Rate Floor: 3.75%) due 03/03/28	7,731,446	7,670,600
Berlin Packaging LLC 3.15% (3 Month USD LIBOR + 3.00%, Rate Floor: 3.00%) due 11/07/25	4,486,105	4,442,634
3.10% (1 Month USD LIBOR + 3.00% and 3 Month USD LIBOR + 3.00%, Rate Floor: 3.00%) due 11/07/25	1,630,567	1,614,767
Park River Holdings, Inc. 4.00% (3 Month USD LIBOR + 3.25%, Rate Floor: 4.00%) due 12/28/27	5,800,000	5,764,678
BWAY Holding Co. 3.35% (1 Month USD LIBOR + 3.25%, Rate Floor: 3.25%) due 04/03/24	4,837,527	4,717,363
Pro Mach Group, Inc. 4.50% (3 Month USD LIBOR + 3.50%, Rate Floor: 4.50%) due 03/07/25	4,670,571	4,667,675
MI Windows And Doors LLC 4.50% (1 Month USD LIBOR + 3.75%, Rate Floor: 4.50%) due 12/18/27	3,980,000	3,982,507
STS Operating, Inc. (SunSource) 5.25% (1 Month USD LIBOR + 4.25%, Rate Floor: 5.25%) due 12/11/24	3,837,643	3,781,268
ILPEA Parent, Inc. due 06/22/28	2,195,131	2,178,668
5.50% (1 Month USD LIBOR + 4.50%, Rate Floor: 5.50%) due 03/02/23 ^{†††}	1,287,524	1,287,524
Fortis Solutions Group LLC 5.75% (3 Month USD LIBOR + 4.75%, Rate Floor: 5.75%) due 12/15/23 ^{†††}	3,066,765	3,036,097
Alliance Laundry Systems LLC 4.25% (3 Month USD LIBOR + 3.50%, Rate Floor: 4.25%) due 10/08/27	2,952,857	2,955,160
Titan Acquisition Ltd. (Husky) 3.17% (3 Month USD LIBOR + 3.00%, Rate Floor: 3.00%) due 03/28/25	2,988,037	2,933,625
Protective Industrial Products, Inc. 4.75% (1 Month USD LIBOR + 4.00%, Rate Floor: 4.75%) due 12/29/27	2,700,000	2,700,000
Bhi Investments LLC 5.50% (3 Month USD LIBOR + 4.50%, Rate Floor: 5.50%) due 08/28/24	2,507,540	2,481,461
Tosca Services LLC 4.25% (1 Month USD LIBOR + 3.50%, Rate Floor: 4.25%) due 08/18/27	1,592,000	1,590,010

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June 30, 2021

	Face Amount	Value
SENIOR FLOATING RATE INTERESTS^{††,†††} - 25.0% (continued)		
Industrial - 4.8% (continued)		
SLR Consulting Ltd.		
4.10% (1 Month USD LIBOR + 4.00%, Rate Floor: 4.00%) due 06/23/25 ^{†††}	1,190,970	\$ 1,165,011
6.48% (1 Month USD LIBOR + 4.00%, Rate Floor: 4.00%) due 06/23/25 ^{†††}	311,616	304,824
4.11% (1 Month GBP LIBOR + 4.00% and 2 Month GBP LIBOR + 4.00%, Rate Floor: 4.00%) due 06/23/25 ^{†††}	GBP 58,680	79,403
Hillman Group, Inc.		
4.10% (1 Month USD LIBOR + 4.00%, Rate Floor: 4.00%) due 05/30/25	1,503,832	1,500,072
LTI Holdings, Inc.		
3.60% (1 Month USD LIBOR + 3.50%, Rate Floor: 3.50%) due 09/08/25	1,458,750	1,437,686
Diversitech Holdings, Inc.		
8.50% (3 Month USD LIBOR + 7.50%, Rate Floor: 8.50%) due 06/02/25 ^{†††}	1,000,000	1,002,500
Reynolds Group Holdings, Inc.		
2.85% (1 Month USD LIBOR + 2.75%, Rate Floor: 2.75%) due 02/06/23	660,894	659,241
Duran Group Holding GMBH		
4.25% (6 Month EURIBOR + 4.25%, Rate Floor: 4.25%) due 03/29/24	EUR 430,207	502,674
4.00% (3 Month EURIBOR + 4.00%, Rate Floor: 4.00%) due 12/20/24	EUR 131,858	154,069
API Heat Transfer		
12.00% (in-kind rate was 12.00%) due 01/01/24 ^{†††,††}	1,108,477	471,103
12.00% (in-kind rate was 12.00%) due 10/02/23 ^{†††,††}	197,764	148,323
Transcendia Holdings, Inc.		
4.50% (1 Month USD LIBOR + 3.50%, Rate Floor: 4.50%) due 05/30/24	566,414	482,868

Macro Opportunities Fund
CONSOLIDATED SCHEDULE OF INVESTMENTS (Unaudited)

June 30, 2021

	Face Amount	Value
SENIOR FLOATING RATE INTERESTS^{††,†} - 25.0% (continued)		
Industrial - 4.8% (continued)		
JetBlue Airways Corp. 6.25% (3 Month USD LIBOR + 5.25%, Rate Floor: 6.25%) due 06/17/24	58,375	\$ 59,528
Total Industrial		356,401,758
Technology - 4.3%		
Planview Parent, Inc. 4.75% (3 Month USD LIBOR + 4.00%, Rate Floor: 4.75%) due 12/17/27	23,382,500	23,404,480
Project Ruby Ultimate Parent Corp. 4.00% (1 Month USD LIBOR + 3.25%, Rate Floor: 4.00%) due 03/10/28	17,556,000	17,495,607
Aston FinCo SARL due 10/09/26	GBP 13,000,000	17,443,389
Apttus Corp. 5.00% (3 Month USD LIBOR + 4.25%, Rate Floor: 5.00%) due 05/08/28	17,300,000	17,373,525
Peraton Corp. 4.50% (1 Month USD LIBOR + 3.75%, Rate Floor: 4.50%) due 02/01/28	17,107,125	17,142,708
Cologix Holdings, Inc. 4.50% (1 Month USD LIBOR + 3.75%, Rate Floor: 4.50%) due 05/01/28	16,800,000	16,834,944
Project Boost Purchaser LLC 5.00% (1 Month USD LIBOR + 4.25%, Rate Floor: 5.00%) due 06/01/26 due 06/01/26	9,627,250 7,000,000	9,615,216 6,986,910
Atlas CC Acquisition Corp. 5.00% (3 Month USD LIBOR + 4.25%, Rate Floor: 5.00%) due 05/25/28	15,650,000	15,689,125
Team.Blue Finco SARL 3.75% (3 Month EURIBOR + 3.75%, Rate Floor: 3.75%) due 03/27/28	EUR 13,243,243	15,650,749
Sitecore Holding III A/S 7.00% (3 Month EURIBOR + 6.25%, Rate Floor: 6.25%) (in-kind rate was 0.75%) due 03/12/26 ^{†††,11}	EUR 4,412,537	5,160,702
7.00% (3 Month EURIBOR + 6.25%, Rate Floor: 6.25%) (in-kind rate was 0.75%) due 03/12/26 ^{†††,11}	EUR 3,530,030	4,128,562
8.00% (3 Month USD LIBOR + 7.50%, Rate Floor: 8.00%) due 03/12/26 ^{†††}	3,564,010	3,513,880
7.50% (3 Month USD LIBOR + 6.25%, Rate Floor: 6.75%) (in-kind rate was 0.75%) due 03/12/26 ^{†††,11}	2,839,438	2,799,500
Transact Holdings, Inc. 4.85% (1 Month USD LIBOR + 4.75%, Rate Floor: 4.75%) due 04/30/26	14,727,848	14,580,570
Provation Software Group, Inc. 5.50% (1 Month USD LIBOR + 4.75%, Rate Floor: 5.50%) due 12/22/27	13,665,750	13,494,928
Sportradar Capital SARL 4.25% (6 Month EURIBOR + 4.25%, Rate Floor: 4.25%) due 11/22/27	EUR 10,600,000	12,582,062
Valkyr Purchaser, LLC 4.75% (3 Month USD LIBOR + 4.00%, Rate Floor: 4.75%) due 11/05/27	12,500,000	12,479,125
Ascend Learning LLC 4.75% (1 Month USD LIBOR + 3.75%, Rate Floor: 4.75%) due 07/12/24	9,577,625	9,577,625
Datix Bidco Ltd. 4.71% (6 Month USD LIBOR + 4.50%, Rate Floor: 4.50%) due 04/28/25 ^{†††}	9,112,505	9,063,040
7.96% (6 Month USD LIBOR + 7.75%, Rate Floor: 7.75%) due 04/27/26 ^{†††}	461,709	458,686
E2open LLC 4.00% (3 Month USD LIBOR + 3.50%, Rate Floor: 4.00%) due 02/04/28	8,000,000	8,000,000
Polaris Newco LLC 4.50% (6 Month USD LIBOR + 4.00%, Rate Floor: 4.50%) due 06/02/28	7,950,000	7,968,921
Imprivata, Inc. 4.00% (1 Month USD LIBOR + 3.50%, Rate Floor: 4.00%) due 12/01/27	7,900,000	7,907,426
Wrench Group LLC 5.50% (3 Month USD LIBOR + 4.50%, Rate Floor: 5.50%) due 04/30/26 ^{†††}	6,716,250	6,733,041

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June 30, 2021

	Face Amount	Value
SENIOR FLOATING RATE INTERESTS^{††7} - 25.0% (continued)		
Technology - 4.3% (continued)		
Sabre GLBL, Inc. 4.75% (1 Month USD LIBOR + 4.00%, Rate Floor: 4.75%) due 12/10/27	5,522,250	\$ 5,549,861
Epicor Software 4.00% (1 Month USD LIBOR + 3.25%, Rate Floor: 4.00%) due 07/30/27	5,409,125	5,400,795
ThoughtWorks, Inc. 3.75% (1 Month USD LIBOR + 3.25%, Rate Floor: 3.75%) due 03/24/28	4,588,500	4,586,022
AVS Group GmbH 3.75% (6 Month EURIBOR + 3.75%, Rate Floor: 3.75%) due 09/10/26	EUR 3,750,000	4,442,037
1A Smart Start LLC 5.75% (3 Month USD LIBOR + 4.75%, Rate Floor: 5.75%) due 08/19/27	4,267,804	4,260,676
Concorde Lux 4.00% (6 Month EURIBOR + 4.00%, Rate Floor: 4.00%) due 03/01/28	EUR 3,100,000	3,671,974
Greenway Health LLC 4.75% (3 Month USD LIBOR + 3.75%, Rate Floor: 4.75%) due 02/16/24	3,482,116	3,280,432
Ministry Brands LLC 5.00% (1 Month USD LIBOR + 4.00%, Rate Floor: 5.00%) due 12/02/22 ^{†††}	2,628,110	2,588,689
Verscend Holding Corp. 4.10% (1 Month USD LIBOR + 4.00%, Rate Floor: 4.00%) due 08/27/25	2,400,000	2,403,864
Misys Ltd. 4.50% (3 Month USD LIBOR + 3.50%, Rate Floor: 4.50%) due 06/13/24	1,701,233	1,673,418
Boxer Parent Co., Inc. 3.85% (1 Month USD LIBOR + 3.75%, Rate Floor: 3.75%) due 10/02/25	1,584,783	1,574,878
Polaris Newco LLC 3.56% (3 Month USD LIBOR + 3.50%, Rate Floor: 3.50%) due 06/04/26 ^{†††}	1,490,446	1,306,793
Kar Finland Bidco Oy 4.50% (6 Month EURIBOR + 4.50%, Rate Floor: 4.50%) due 11/27/23 ^{†††}	EUR 1,000,000	1,165,480
24-7 Intouch, Inc. 4.85% (1 Month USD LIBOR + 4.75%, Rate Floor: 4.75%) due 08/25/25	1,147,354	1,130,143
Brave Parent Holdings, Inc. 4.10% (1 Month USD LIBOR + 4.00%, Rate Floor: 4.00%) due 04/18/25	311,859	311,211
Evergood 4 ApS (Nets) 2.50% (1 Month EURIBOR + 2.50%, Rate Floor: 2.50%) due 02/06/25	EUR 225,000	266,271
Total Technology		319,697,265
Financial - 2.9%		
Jones Deslauriers Insurance Management, Inc. 5.00% (1 Month USD LIBOR + 4.25%, Rate Floor: 5.00%) due 03/27/28 ^{†††}	CAD 28,649,000	23,116,149
8.00% (3 Month USD LIBOR + 7.50%, Rate Floor: 8.00%) due 03/26/29 ^{†††}	CAD 10,612,000	8,605,366
Jefferies Finance LLC 3.13% (1 Month USD LIBOR + 3.00%, Rate Floor: 3.00%) due 06/03/26	24,365,345	24,235,965
Orion Advisor Solutions, Inc. 4.50% (3 Month USD LIBOR + 3.75%, Rate Floor: 4.50%) due 09/24/27	21,567,072	21,577,856
Camelia Bidco Banc Civica 4.83% (3 Month GBP LIBOR + 4.75%, Rate Floor: 4.75%) due 10/14/24	GBP 12,975,000	17,858,551
Franchise Group, Inc. 5.50% (3 Month USD LIBOR + 4.75%, Rate Floor: 5.50%) due 03/10/26	15,760,500	15,829,531
HighTower Holding LLC 4.75% (3 Month USD LIBOR + 4.00%, Rate Floor: 4.75%) due 04/21/28	13,680,000	13,697,100
Duff & Phelps 4.75% (1 Month USD LIBOR + 3.75%, Rate Floor: 4.75%) due 04/09/27	13,101,000	13,150,129
PAI Holdco, Inc. 4.50% (3 Month USD LIBOR + 3.75% and 3 Month USD LIBOR + 3.88%, Rate Floor: 4.50%) due 10/28/27	12,568,500	12,588,106
Teneo Holdings LLC 6.25% (1 Month USD LIBOR + 5.25%, Rate Floor: 6.25%) due 07/11/25	12,534,140	12,387,866
Alter Domus 4.50% (3 Month USD LIBOR + 3.75%, Rate Floor: 4.50%) due 02/17/28	10,473,750	10,458,039

Macro Opportunities Fund
CONSOLIDATED SCHEDULE OF INVESTMENTS (Unaudited)

June 30, 2021

	Face Amount	Value
SENIOR FLOATING RATE INTERESTS^{††,†††} - 25.0% (continued)		
Financial - 2.9% (continued)		
USI, Inc. 3.40% (3 Month USD LIBOR + 3.25%, Rate Floor: 3.25%) due 12/02/26	10,222,444	\$ 10,122,059
Higginbotham 6.50% (1 Month USD LIBOR + 5.75%, Rate Floor: 6.50%) due 11/25/26 ^{†††}	10,080,228	9,944,433
AlixPartners, LLP 3.25% (3 Month EURIBOR + 3.25%, Rate Floor: 3.25%) due 02/04/28	EUR 5,985,000	7,064,217
Aretec Group, Inc. 4.35% (1 Month USD LIBOR + 4.25%, Rate Floor: 4.25%) due 10/01/25	6,345,978	6,320,214
HUB International Ltd. 2.93% (3 Month USD LIBOR + 2.75%, Rate Floor: 2.75%) due 04/25/25	5,173,105	5,113,045
Cross Financial Corp. 4.75% (1 Month USD LIBOR + 4.00%, Rate Floor: 4.75%) due 09/15/27	4,747,500	4,757,375
AmeriLife Holdings LLC 4.10% (1 Month USD LIBOR + 4.00%, Rate Floor: 4.00%) due 03/18/27	222,754	222,407
Total Financial		<u>217,048,408</u>
Communications - 1.3%		
Syndigo LLC 5.25% (3 Month USD LIBOR + 4.50%, Rate Floor: 5.25%) due 12/15/27 ^{†††}	27,481,125	27,275,017
Xplornet Communications, Inc. 4.85% (1 Month USD LIBOR + 4.75%, Rate Floor: 4.75%) due 06/10/27	21,750,300	21,742,470
Trader Interactive 7.00% (1 Month USD LIBOR + 6.00%, Rate Floor: 7.00%) due 06/17/24 ^{†††}	10,678,968	10,518,784
McGraw Hill LLC 5.75% (1 Month USD LIBOR + 4.75%, Rate Floor: 5.75%) due 11/01/24	8,864,166	8,871,080
Cengage Learning Acquisitions, Inc. 5.25% (1 Month USD LIBOR + 4.25% and 3 Month USD LIBOR + 4.25%, Rate Floor: 5.25%) due 06/07/23	8,275,971	8,280,440
Zayo Group Holdings, Inc. 3.10% (1 Month USD LIBOR + 3.00%, Rate Floor: 3.00%) due 03/09/27	6,146,447	6,077,792

Macro Opportunities Fund
CONSOLIDATED SCHEDULE OF INVESTMENTS (Unaudited)

June 30, 2021

	Face Amount	Value
SENIOR FLOATING RATE INTERESTS^{†††} - 25.0% (continued)		
Communications - 1.3% (continued)		
LCPR Loan Financing LLC		
3.82% (1 Month USD LIBOR + 3.75%, Rate Floor: 3.75%) due 10/16/28	5,300,000	\$ 5,303,339
Recorded Books, Inc.		
4.08% (1 Month USD LIBOR + 4.00%, Rate Floor: 4.00%) due 08/29/25	4,143,341	4,145,081
Market Track LLC		
6.50% (Commercial Prime Lending Rate + 3.25%, Rate Floor: 4.25%) due 06/05/24	4,090,625	4,080,398
Resource Label Group LLC		
5.50% (3 Month USD LIBOR + 4.50%, Rate Floor: 5.50%) due 05/26/23 ^{†††}	1,873,216	1,863,850
9.50% (3 Month USD LIBOR + 8.50%, Rate Floor: 9.50%) due 11/27/23 ^{†††}	1,500,000	1,440,000
Flight Bidco, Inc.		
7.60% (1 Month USD LIBOR + 7.50%, Rate Floor: 7.50%) due 07/23/26	1,000,000	930,000
Total Communications		100,528,251
Basic Materials - 0.9%		
Illuminate Buyer LLC		
3.60% (1 Month USD LIBOR + 3.50%, Rate Floor: 3.50%) due 06/30/27	12,693,917	12,610,010
LSF11 Skyscraper HoldCo SARL		
4.25% (3 Month USD LIBOR + 3.50%, Rate Floor: 4.25%) due 09/29/27	12,019,875	12,049,925
NIC Acquisition Corp.		
4.50% (3 Month USD LIBOR + 3.75%, Rate Floor: 4.50%) due 12/29/27	10,650,000	10,620,074
GrafTech Finance, Inc.		
4.00% (1 Month USD LIBOR + 3.00%, Rate Floor: 4.00%) due 02/12/25	7,978,858	7,974,869
Barentz Midco BV		
4.00% (3 Month EURIBOR + 4.00%, Rate Floor: 4.00%) due 11/30/27	EUR 2,400,000	2,848,940
5.25% (3 Month USD LIBOR + 4.50%, Rate Floor: 5.25%) due 11/30/27	1,990,013	1,990,012
Patriot Container Corp. (Wastequip)		
4.75% (1 Month USD LIBOR + 3.75%, Rate Floor: 4.75%) due 03/20/25	4,741,683	4,706,120
Pregis TopCo LLC		
5.00% (1 Month USD LIBOR + 4.25%, Rate Floor: 5.00%) due 07/31/26 ^{†††}	4,150,000	4,165,562
Pregis TopCo LLC		
4.50% (1 Month USD LIBOR + 4.00%, Rate Floor: 4.50%) due 07/31/26	2,400,000	2,400,000
American Rock Salt Company LLC		
4.75% (1 Month USD LIBOR + 4.00%, Rate Floor: 4.75%) due 06/09/28	2,350,000	2,350,987
Invictus MD Strategies Corp.		
3.10% (1 Month USD LIBOR + 3.00%, Rate Floor: 3.00%) due 03/28/25	1,993,151	1,989,165
Vectra Co.		
3.35% (1 Month USD LIBOR + 3.25%, Rate Floor: 3.25%) due 03/10/25	1,931,062	1,911,346
DCG Acquisition Corp.		
4.59% (1 Month USD LIBOR + 4.50%, Rate Floor: 4.50%) due 09/30/26	942,471	942,471
Ascend Performance Materials Operations LLC		
5.50% (3 Month USD LIBOR + 4.75%, Rate Floor: 5.50%) due 08/27/26	395,000	400,289
Total Basic Materials		66,959,770
Utilities - 0.6%		
Hamilton Projects Acquiror LLC		
5.75% (3 Month USD LIBOR + 4.75%, Rate Floor: 5.75%) due 06/17/27	24,454,712	24,185,710
RS Ivy Holdco, Inc.		
6.50% (1 Month USD LIBOR + 5.50%, Rate Floor: 6.50%) due 12/23/27	13,860,350	13,860,350
Panda Hummel		
7.00% (1 Month USD LIBOR + 6.00%, Rate Floor: 7.00%) due 10/27/22	1,207,551	1,146,739
Panda Stonewall		
6.50% (3 Month USD LIBOR + 5.50%, Rate Floor: 6.50%) due 11/12/21	721,263	671,077
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	511,468	498,042
Total Utilities		40,361,918
Energy - 0.2%		
Venture Global Calcasieu Pass LLC		
2.46% (1 Month USD LIBOR + 2.38%, Rate Floor: 2.38%) due 08/19/26 ^{†††}	8,992,682	8,408,157

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	Face Amount	Value
SENIOR FLOATING RATE INTERESTS^{††,7} - 25.0% (continued)		
Energy - 0.2% (continued)		
SeaPort Financing LLC		
5.61% (1 Month USD LIBOR + 5.50%, Rate Floor: 5.50%) due 10/31/25 ^{††}	3,061,031	\$ 3,030,421
Permian Production Partners LLC		
10.00% (1 Month USD LIBOR + 7.00%, Rate Floor: 8.00%) (in-kind rate was 2.00%) due 11/24/25 ^{††,11}	2,243,356	2,019,020
Buckeye Partners LP		
2.35% (1 Month USD LIBOR + 2.25%, Rate Floor: 2.25%) due 11/01/26	592,523	588,079
Total Energy		14,045,677
Total Senior Floating Rate Interests		1,868,990,835
(Cost \$1,850,857,812)		
ASSET-BACKED SECURITIES^{††} - 15.1%		
Collateralized Loan Obligations - 8.6%		
Diamond CLO Ltd.		
2018-1A, 2.78% (3 Month USD LIBOR + 2.60%, Rate Floor: 2.60%) due 07/22/30 ^{5,7}	13,500,000	13,480,700
2018-1A, 1.98% (3 Month USD LIBOR + 1.80%, Rate Floor: 1.80%) due 07/22/30 ^{5,7}	11,000,000	10,937,181
2021-1A, 3.58% (3 Month USD LIBOR + 3.40%, Rate Floor: 3.40%) due 04/25/29 ^{5,7}	5,500,000	5,499,908
2018-1A, 3.88% (3 Month USD LIBOR + 3.70%, Rate Floor: 3.70%) due 07/22/30 ^{5,7}	5,000,000	4,988,744
2021-1A, 2.58% (3 Month USD LIBOR + 2.40%, Rate Floor: 2.40%) due 04/25/29 ^{5,7}	1,322,000	1,318,436
LoanCore Issuer Ltd.		
2021-CRE4, 2.63% (1 Month USD LIBOR + 2.50%, Rate Floor: 2.50%) due 07/15/35 ^{5,7}	13,500,000	13,515,721
2019-CRE2, 1.57% (1 Month USD LIBOR + 1.50%, Rate Floor: 1.50%) due 05/15/36 ^{5,7}	12,850,000	12,874,400
2021-CRE5, 3.07% (1 Month USD LIBOR + 3.00%, Rate Floor: 3.00%) due 07/15/36 ^{5,7}	8,250,000	8,276,912
BXMT Ltd.		
2020-FL2, 1.78% (1 Month USD LIBOR + 1.65%, Rate Floor: 1.65%) due 02/15/38 ^{5,7}	15,640,000	15,615,927

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	Face Amount	Value
ASSET-BACKED SECURITIES^{5,7} - 15.1% (continued)		
Collateralized Loan Obligations - 8.6% (continued)		
2020-FL2, 2.07% (1 Month USD LIBOR + 1.95%, Rate Floor: 1.95%) due 02/15/38 ^{5,7}	8,000,000	\$ 8,025,653
2020-FL3, 2.92% (1 Month USD LIBOR + 2.80%, Rate Floor: 2.80%) due 03/15/37 ^{5,7}	7,350,000	7,412,714
KREF Funding V LLC		
1.86% (1 Month USD LIBOR + 1.75%, Rate Floor: 1.75%) due 06/25/26 ^{11,14}	27,000,000	26,835,570
0.15% due 06/25/26 ^{11,14}	73,636,363	7,364
Voya CLO Ltd.		
2021-2A, 3.78% (3 Month USD LIBOR + 3.60%, Rate Floor: 3.60%) due 06/07/30 ^{5,7}	16,500,000	16,450,399
2013-1A, due 10/15/30 ^{5,12}	28,970,307	9,380,325
Golub Capital Partners CLO Ltd.		
2018-36A, 2.28% (3 Month USD LIBOR + 2.10%, Rate Floor: 0.00%) due 02/05/31 ^{5,7}	20,000,000	19,716,766
2018-39A, 2.39% (3 Month USD LIBOR + 2.20%, Rate Floor: 2.20%) due 10/20/28 ^{5,7}	5,000,000	5,001,059
MidOcean Credit CLO VII		
2020-7A, 2.38% (3 Month USD LIBOR + 2.20%, Rate Floor: 0.00%) due 07/15/29 ^{5,7}	21,000,000	20,875,796
Palmer Square Loan Funding Ltd.		
2018-4A, 2.06% (3 Month USD LIBOR + 1.90%, Rate Floor: 0.00%) due 11/15/26 ^{5,7}	9,050,000	9,051,732
2021-3A, due 07/20/29 ^{5,7}	8,300,000	8,300,000
2018-5A, 2.09% (3 Month USD LIBOR + 1.90%, Rate Floor: 1.90%) due 01/20/27 ^{5,7}	3,000,000	3,000,252
Tremar Park CLO Ltd.		
2015-1A, due 10/20/28 ^{5,12}	32,400,000	19,754,697
First Eagle Clarendon Fund CLO LLC		
2019-1A, 2.23% (3 Month USD LIBOR + 2.05%, Rate Floor: 0.00%) due 01/25/27 ^{5,7}	14,050,000	14,052,408
2019-1A, 3.23% (3 Month USD LIBOR + 3.05%, Rate Floor: 0.00%) due 01/25/27 ^{5,7}	4,500,000	4,500,806
2019-1A, 1.48% (3 Month USD LIBOR + 1.30%, Rate Floor: 0.00%) due 01/25/27 ^{5,7}	1,182,032	1,181,709
BSPRT Issuer Ltd.		
2021-FL6, 3.07% (1 Month USD LIBOR + 3.00%, Rate Floor: 3.00%) due 03/15/36 ^{5,7}	18,425,000	18,515,142
BDS Ltd.		
2019-FL3, 2.38% (1 Month USD LIBOR + 2.30%, Rate Floor: 2.30%) due 12/15/35 ^{5,7}	18,300,000	18,316,585
Anchorage Capital CLO 6 Ltd.		
2021-6A, 3.63% (3 Month USD LIBOR + 3.45%, Rate Floor: 3.45%) due 07/15/30 ^{5,7}	17,350,000	17,349,799
Cerberus Loan Funding XXX, LP		
2020-3A, 3.83% (3 Month USD LIBOR + 3.65%, Rate Floor: 3.65%) due 01/15/33 ^{5,7}	14,500,000	14,688,584
OZLM XIII Ltd.		
2018-13A, 2.29% (3 Month USD LIBOR + 2.10%, Rate Floor: 0.00%) due 07/30/27 ^{5,7}	12,650,000	12,651,160
Lake Shore MM CLO III LLC		
2020-1A, 3.38% (3 Month USD LIBOR + 3.20%, Rate Floor: 3.20%) due 10/15/29 ^{5,7}	12,200,000	12,261,260
Neuberger Berman Loan Advisers CLO 32 Ltd.		
2021-32A, 2.89% (3 Month USD LIBOR + 2.70%, Rate Floor: 2.70%) due 01/20/32 ^{5,7}	11,500,000	11,498,448
Atlas Senior Loan Fund IX Ltd.		
2018-9A, 1.99% (3 Month USD LIBOR + 1.80%, Rate Floor: 1.80%) due 04/20/28 ^{5,7}	10,250,000	10,133,233
2018-9A, due 04/20/28 ^{5,12}	9,600,000	995,779
TCP Waterman CLO Ltd.		
2016-1A, 3.12% (3 Month USD LIBOR + 3.00%, Rate Floor: 0.00%) due 12/15/28 ^{5,7}	11,000,000	10,987,375

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	Face Amount	Value
ASSET-BACKED SECURITIES^{5,7} - 15.1% (continued)		
Collateralized Loan Obligations - 8.6% (continued)		
GoldenTree Loan Management US CLO 1 Ltd.		
2021-9A, 3.02% (3 Month USD LIBOR + 2.90%, Rate Floor: 2.90%) due 01/20/33 ^{5,7}	9,950,000	\$ 9,949,832
THL Credit Lake Shore MM CLO 1 Ltd.		
2021-1A, 3.11% (3 Month USD LIBOR + 3.00%, Rate Floor: 3.00%) due 04/15/33 ^{5,7}	9,900,000	9,820,229
Golub Capital Partners CLO 16 Ltd.		
2021-16A, 2.99% (3 Month USD LIBOR + 2.90%, Rate Floor: 2.90%) due 07/25/33 ^{5,7}	9,300,000	9,300,000
ABPCI DIRECT LENDING FUND CLO V Ltd.		
2021-5A, 2.99% (3 Month USD LIBOR + 2.90%, Rate Floor: 2.90%) due 04/20/31 ^{5,7}	9,200,000	9,200,000
FS RIALTO		
2021-FL2, 2.87% (1 Month USD LIBOR + 2.80%, Rate Floor: 2.80%) due 04/16/28 ^{5,7}	8,850,000	8,858,144
Magnetite Xxix Ltd.		
2021-29A, 2.70% (3 Month USD LIBOR + 2.60%, Rate Floor: 2.60%) due 01/15/34 ^{5,7}	8,800,000	8,799,919
Telos CLO Ltd.		
2017-6A, 2.79% (3 Month USD LIBOR + 2.60%, Rate Floor: 0.00%) due 01/17/27 ^{5,7}	7,500,000	7,490,001
2017-6A, 1.46% (3 Month USD LIBOR + 1.27%, Rate Floor: 0.00%) due 01/17/27 ^{5,7}	948,873	948,880
Marathon CLO V Ltd.		
2017-5A, 1.60% (3 Month USD LIBOR + 1.45%, Rate Floor: 0.00%) due 11/21/27 ^{5,7}	7,920,233	7,852,365
2013-5A, due 11/21/27 ^{5,12}	5,500,000	549,450
CIFC Funding 2017-II Ltd.		
2021-2A, 3.23% (3 Month USD LIBOR + 3.10%, Rate Floor: 3.10%) due 04/20/30 ^{5,7}	8,100,000	8,101,264
Dryden 37 Senior Loan Fund		
2015-37A, due 01/15/31 ^{5,12}	9,500,000	8,016,509

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	Face Amount	Value
ASSET-BACKED SECURITIES^{5,7} - 15.1% (continued)		
Collateralized Loan Obligations - 8.6% (continued)		
Flagship CLO VIII Ltd.		
2018-8A, 1.98% (3 Month USD LIBOR + 1.80%, Rate Floor: 0.00%) due 01/16/26 ^{5,7}	8,025,000	\$ 8,012,998
Venture XIV CLO Ltd.		
2020-14A, 2.39% (3 Month USD LIBOR + 2.25%, Rate Floor: 2.25%) due 08/28/29 ^{5,7}	8,000,000	7,986,669
Carlyle Global Market Strategies CLO Ltd.		
2017-2A, 1.84% (3 Month USD LIBOR + 1.65%, Rate Floor: 0.00%) due 01/18/29 ^{5,7}	3,500,000	3,459,590
2012-3A, due 01/14/32 ^{5,12}	6,400,000	2,675,232
2013-3X SUB, due 10/15/30 ¹²	4,938,326	1,455,260
Madison Park Funding XLVIII Ltd.		
2021-48A, 3.14% (3 Month USD LIBOR + 3.00%, Rate Floor: 3.00%) due 04/19/33 ^{5,7}	7,500,000	7,506,123
Newstar Commercial Loan Funding LLC		
2017-1A, 3.63% (3 Month USD LIBOR + 3.50%, Rate Floor: 0.00%) due 03/20/27 ^{5,7}	7,500,000	7,503,830
ACRE Commercial Mortgage Ltd.		
2021-FL4, 2.68% (1 Month USD LIBOR + 2.60%, Rate Floor: 2.60%) due 12/18/37 ^{5,7}	7,350,000	7,351,244
ACRES Commercial Realty Ltd.		
2021-FL1, 2.72% (1 Month USD LIBOR + 2.65%, Rate Floor: 2.65%) due 06/15/36 ^{5,7}	7,250,000	7,257,579
Octagon Loan Funding Ltd.		
2014-1A, due 11/18/31 ^{5,12}	19,435,737	6,817,376
Marathon CRE Ltd.		
2018-FL1, 3.08% (1 Month USD LIBOR + 3.00%, Rate Floor: 3.00%) due 06/15/28 ^{5,7}	6,000,000	5,985,601
2018-FL1, 2.68% (1 Month USD LIBOR + 2.60%, Rate Floor: 2.60%) due 06/15/28 ^{5,7}	650,000	648,381
Cerberus Loan Funding XXXIII, LP		
2021-3A, due 07/23/33 ^{5,7}	5,900,000	5,900,000
Dryden 41 Senior Loan Fund		
2015-41A, due 04/15/31 ^{5,12}	11,700,000	5,668,919
CHCP Ltd.		
2021-FL1, 3.12% (1 Month USD LIBOR + 3.00%, Rate Floor: 3.00%) due 02/15/38 ^{5,7}	5,500,000	5,549,567
Hull Street CLO Ltd.		
2014-1A, 3.79% (3 Month USD LIBOR + 3.60%, Rate Floor: 0.00%) due 10/18/26 ^{5,7}	5,785,000	5,513,969
ABPCI Direct Lending Fund CLO I LLC		
2021-1A, 3.18% (3 Month USD LIBOR + 3.00%, Rate Floor: 3.00%) due 07/20/33 ^{5,7}	5,550,000	5,507,166
Silvermore CLO Ltd.		
2014-1A, 3.16% (3 Month USD LIBOR + 3.00%, Rate Floor: 0.00%) due 05/15/26 ^{5,7}	5,500,000	5,499,135
Dryden 50 Senior Loan Fund		
2017-50A, due 07/15/30 ^{5,12}	7,895,000	5,107,228
Sudbury Mill CLO Ltd.		
2017-1A, 2.64% (3 Month USD LIBOR + 2.45%, Rate Floor: 0.00%) due 01/17/26 ^{5,7}	5,000,000	4,979,706
Venture XIII CLO Ltd.		
2013-13A, due 09/10/29 ^{5,12}	13,790,000	4,410,925
WhiteHorse X Ltd.		
2015-10A, 5.49% (3 Month USD LIBOR + 5.30%, Rate Floor: 5.30%) due 04/17/27 ^{5,7}	4,980,000	4,335,724
BNPP IP CLO Ltd.		
2014-2A, 5.44% (3 Month USD LIBOR + 5.25%, Rate Floor: 0.00%) due 10/30/25 ^{5,7}	5,847,392	4,157,496
Neuberger Berman Loan Advisers CLO 40 Ltd.		
2021-40A, 2.94% (3 Month USD LIBOR + 2.75%, Rate Floor: 2.75%) due 04/16/33 ^{5,7}	4,050,000	4,049,952

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	Face Amount	Value
ASSET-BACKED SECURITIES^{††} - 15.1% (continued)		
Collateralized Loan Obligations - 8.6% (continued)		
Madison Park Funding XVI Ltd.		
2016-16A, 2.84% (3 Month USD LIBOR + 2.65%, Rate Floor: 0.00%) due 04/20/26 ^{5,7}	4,000,000	\$ 4,000,007
Cerberus Loan Funding XXVI, LP		
2021-1A, 2.97% (3 Month USD LIBOR + 2.90%, Rate Floor: 2.90%) due 04/15/31 ^{5,7}	4,000,000	4,000,000
Adams Mill CLO Ltd.		
2014-1A, 5.18% (3 Month USD LIBOR + 5.00%, Rate Floor: 0.00%) due 07/15/26 ^{5,7}	4,000,000	3,799,060
STWD Ltd.		
2021-FL2, 2.88% (1 Month USD LIBOR + 2.80%, Rate Floor: 2.80%) due 04/18/38 ^{5,7}	3,750,000	3,758,148
Monroe Capital CLO Ltd.		
2017-1A, 3.78% (3 Month USD LIBOR + 3.60%, Rate Floor: 0.00%) due 10/22/26 ^{5,7}	3,000,000	2,993,971
KVK CLO Ltd.		
2013-1A, due 01/14/28 ^{5,12}	11,900,000	2,769,059
AMMC CLO XI Ltd.		
2012-11A, due 04/30/31 ^{5,12}	5,650,000	2,698,734
Avery Point II CLO Ltd.		
2013-3X COM, due 01/18/25 ¹²	7,973,707	2,651,105
Denali Capital CLO XI Ltd.		
2018-1A, 2.34% (3 Month USD LIBOR + 2.15%, Rate Floor: 0.00%) due 10/20/28 ^{5,7}	2,500,000	2,482,939
Goldentree Loan Management US CLO 4 Ltd.		
2021-4A, 3.29% (3 Month USD LIBOR + 3.15%, Rate Floor: 3.15%) due 04/24/31 ^{5,7}	2,000,000	1,999,720
PFP Ltd.		
2021-7, 3.07% (1 Month USD LIBOR + 3.00%, Rate Floor: 3.00%) due 04/14/38 ^{5,7}	1,790,000	1,789,203
Babson CLO Ltd.		
2014-1A, due 07/20/25 ^{5,12}	11,900,000	1,343,510
KKR CLO 19 Ltd.		
2017-19, 1.93% (3 Month USD LIBOR + 1.75%, Rate Floor: 0.00%) due 10/15/30 ^{5,7}	1,350,000	1,324,020
NewStar Clarendon Fund CLO LLC		
2015-1A, 4.53% (3 Month USD LIBOR + 4.35%, Rate Floor: 0.00%) due 01/25/27 ^{5,7}	1,300,000	1,299,826
Dryden Senior Loan Fund		
due 01/15/31 ¹²	1,897,598	958,287
Great Lakes CLO Ltd.		
2014-1A, due 10/15/29 ^{5,12}	1,500,000	628,488
Copper River CLO Ltd.		
2007-1A, due 01/20/21 ^{6,12}	8,150,000	239,366
West CLO Ltd.		
2013-1A, due 11/07/25 ^{5,12}	5,300,000	192,920
TICP CLO III-2 Ltd.		
2018-3R, 1.03% (3 Month USD LIBOR + 0.84%, Rate Floor: 0.84%) due 04/20/28 ^{5,7}	184,122	183,989
OHA Credit Partners IX Ltd.		
2013-9A, due 10/20/25 ^{5,12}	4,219,178	5,063
Total Collateralized Loan Obligations		642,796,222
Transport-Aircraft - 3.6%		
Castlelake Aircraft Securitization Trust		
2018-1, 4.13% due 06/15/43 ⁵	21,341,381	21,264,851
2017-1, 3.97% due 07/15/42	18,540,946	18,527,150
2016-1, 4.45% due 08/15/41	7,964,057	7,955,269
2019-1A, 3.97% due 04/15/39 ⁵	7,363,074	7,352,989
KDAC Aviation Finance Ltd.		
2017-1A, 4.21% due 12/15/42 ⁵	49,577,942	47,802,596
AASET Trust		
2017-1A, 3.97% due 05/16/42 ⁵	27,582,741	27,286,721
2020-1A, 4.34% due 01/16/40 ⁵	6,611,667	4,705,706
Falcon Aerospace Ltd.		
2017-1, 4.58% due 02/15/42 ⁵	18,301,370	18,213,711
2019-1, 3.60% due 09/15/39 ⁵	6,726,586	6,668,883
2017-1, 6.30% due 02/15/42 ⁵	4,319,471	4,128,895
Raspro Trust		
2005-1A, 1.11% (3 Month USD LIBOR + 0.93%, Rate Floor: 0.93%) due 03/23/24 ^{5,7}	24,091,712	24,062,400
Sapphire Aviation Finance I Ltd.		
2018-1A, 4.25% due 03/15/40 ⁵	21,365,457	20,924,724

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	Face Amount	Value
ASSET-BACKED SECURITIES^{††} - 15.1% (continued)		
Transport-Aircraft - 3.6% (continued)		
AASET US Ltd.		
2018-2A, 4.45% due 11/18/38 ⁵	18,494,553	\$ 18,292,280
Sapphire Aviation Finance II Ltd.		
2020-1A, 4.34% due 03/15/40 ⁵	9,117,555	7,978,376
2020-1A, 3.23% due 03/15/40 ⁵	649,617	646,226
JOL Air Ltd.		
2019-1, 3.97% due 04/15/44 ⁵	7,100,468	7,089,084
MAPS Ltd.		
2018-1A, 4.21% due 05/15/43 ⁵	6,015,405	6,024,960
GAIA Aviation Ltd.		
2019-1, 3.97% due 12/15/44 ^{5,13}	4,272,951	4,258,834
WAVE LLC		
2019-1, 3.60% due 09/15/44 ⁵	4,081,284	4,056,363
Slam Ltd.		
2021-1A, 3.42% due 06/15/46 ⁵	3,600,000	3,643,991
Castlelake Aircraft Structured Trust		
2021-1A, 6.66% due 01/15/46 ⁵	3,104,479	3,295,849
Stripes Aircraft Ltd.		
2013-1 A1, 3.60% (1 Month USD LIBOR + 3.50%, Rate Floor: 3.50%) due 03/20/23 ^{†††,7}	2,795,969	2,715,977
Airplanes Pass Through Trust		
2001-1A, due 03/15/19 ^{†††,6,10}	2,097,481	210
Total Transport-Aircraft		266,896,045
Financial - 1.0%		
HV Eight LLC		
2.75% (3 Month EURIBOR + 2.75%, Rate Floor: 2.75%) due 12/28/25 ^{†††,7}	EUR 28,000,000	33,438,646
Aesf Vi Verdi, LP		
2.15% (3 Month EURIBOR + 2.15%, Rate Floor: 2.15%) due 11/25/24 ^{†††,7}	EUR 18,309,640	21,678,371
Nassau LLC		
2019-1, 3.98% due 08/15/34 ⁵	16,889,389	17,093,185
Ceamer Finance LLC		
3.69% due 03/22/31 ^{†††}	6,000,000	5,880,240
Total Financial		78,090,442
Whole Business - 0.7%		
TSGE		
2017-1, 6.25% due 09/25/31 ^{†††}	42,550,000	44,035,762
Taco Bell Funding LLC		
2016-1A, 4.97% due 05/25/46 ⁵	2,712,000	2,928,147
Applebee's Funding LLC / IHOP Funding LLC		
2019-1A, 4.19% due 06/07/49 ⁵	2,084,250	2,136,481
Wendy's Funding LLC		
2018-1A, 3.88% due 03/15/48 ⁵	386,000	410,503
Drug Royalty III Limited Partnership 1		
2017-1A, 2.74% (3 Month USD LIBOR + 2.50%, Rate Floor: 2.50%) due 04/15/27 ^{5,7}	194,873	194,872
Total Whole Business		49,705,765
Infrastructure - 0.5%		
VB-S1 Issuer LLC		
2020-1A, 6.66% due 06/15/50 ⁵	23,700,000	25,853,038
2020-1A, 4.09% due 06/15/50 ⁵	5,183,000	5,444,228
Secured Tenant Site Contract Revenue Notes Series		
2018-1A, 4.70% due 06/15/48 ⁹	6,757,998	6,942,789
Total Infrastructure		38,240,055
Collateralized Debt Obligations - 0.4%		
Anchorage Credit Funding 3 Ltd.		
2021-3A, 3.47% due 01/28/39 ⁵	14,250,000	14,216,007
Anchorage Credit Funding 4 Ltd.		
2021-4A, 3.12% due 04/27/39 ⁵	9,200,000	9,120,224
2021-4A, 3.52% due 04/27/39 ⁵	4,250,000	4,208,375

Macro Opportunities Fund
CONSOLIDATED SCHEDULE OF INVESTMENTS (Unaudited)

June 30, 2021

	Face Amount	Value
ASSET-BACKED SECURITIES^{††} - 15.1% (continued)		
Collateralized Debt Obligations - 0.4% (continued)		
Putnam Structured Product Funding Ltd.		
2003-1A, 1.18% (1 Month USD LIBOR + 1.00%, Rate Floor: 0.00%) due 10/15/38 ^{6,7}	97,812	\$ 97,648
Total Collateralized Debt Obligations		27,642,254
Diversified Payment Rights - 0.2%		
Bib Merchant Voucher Receivables Ltd.		
4.18% due 04/07/28 ^{†††}	15,300,000	16,318,215
Net Lease - 0.1%		
CARS-DB4, LP		
2020-1A, 4.95% due 02/15/50 ⁵	10,550,000	10,690,468
Insurance - 0.0%		
J.G. Wentworth XLI LLC		
2018-1A, 4.70% due 10/15/74 ⁵	400,000	427,029
Total Asset-Backed Securities (Cost \$1,115,556,826)		1,130,806,495
COLLATERALIZED MORTGAGE OBLIGATIONS^{††} - 15.0%		
Government Agency - 8.0%		
Uniform MBS 30 Year		
due 08/12/22 ⁷	580,450,000	599,586,856
Residential Mortgage Backed Securities - 6.1%		
Ameriquest Mortgage Securities Trust		
2006-M3, 0.33% (1 Month USD LIBOR + 0.24%, Rate Floor: 0.24%) due 10/25/36 ⁷	35,229,448	15,700,828
2006-M3, 0.27% (1 Month USD LIBOR + 0.18%, Rate Floor: 0.18%) due 10/25/36 ⁷	23,046,727	15,232,407
2006-M3, 0.19% (1 Month USD LIBOR + 0.10%, Rate Floor: 0.10%) due 10/25/36 ⁷	14,645,532	6,399,974
JP Morgan Mortgage Acquisition Trust		
2006-WMC4, 0.24% (1 Month USD LIBOR + 0.15%, Rate Floor: 0.15%) due 12/25/36 ⁷	24,326,142	15,506,553
2006-WMC3, 0.24% (1 Month USD LIBOR + 0.15%, Rate Floor: 0.15%) due 08/25/36 ⁷	10,300,880	8,244,839
2006-HE3, 0.41% (1 Month USD LIBOR + 0.32%, Rate Floor: 0.32%) due 11/25/36 ⁷	6,434,278	5,922,937

Macro Opportunities Fund
CONSOLIDATED SCHEDULE OF INVESTMENTS (Unaudited)

June 30, 2021

	Face Amount	Value
COLLATERALIZED MORTGAGE OBLIGATIONS^{††} - 15.0% (continued)		
Residential Mortgage Backed Securities - 6.1% (continued)		
2006-WMC4, 0.21% (1 Month USD LIBOR + 0.12%, Rate Floor: 0.12%) due 12/25/36 ⁷	8,373,272	\$ 5,310,566
2006-WMC4, 0.17% (1 Month USD LIBOR + 0.08%, Rate Floor: 0.08%) due 12/25/36 ⁷	3,540,513	2,230,313
Lehman XS Trust Series		
2006-16N, 0.30% (1 Month USD LIBOR + 0.21%, Rate Floor: 0.21%) due 11/25/46 ⁷	16,638,870	16,675,303
2006-18N, 0.27% (1 Month USD LIBOR + 0.18%, Rate Floor: 0.18%) due 12/25/36 ⁷	12,978,250	13,344,338
2006-10N, 0.51% (1 Month USD LIBOR + 0.42%, Rate Floor: 0.42%) due 07/25/46 ⁷	3,420,959	3,487,735
WaMu Asset-Backed Certificates WaMu Series		
2007-HE2, 0.45% (1 Month USD LIBOR + 0.36%, Rate Floor: 0.36%) due 04/25/37 ⁷	26,267,367	13,168,152
2007-HE2, 0.28% (1 Month USD LIBOR + 0.19%, Rate Floor: 0.19%) due 04/25/37 ⁷	20,015,501	9,796,359
2007-HE4, 0.26% (1 Month USD LIBOR + 0.17%, Rate Floor: 0.17%) due 07/25/47 ⁷	7,664,142	6,439,286
2007-HE4, 0.34% (1 Month USD LIBOR + 0.25%, Rate Floor: 0.25%) due 07/25/47 ⁷	2,456,936	1,841,146
RALI Series Trust		
2006-QO6, 0.45% (1 Month USD LIBOR + 0.36%, Rate Floor: 0.36%) due 06/25/46 ⁷	32,664,193	10,425,711
2007-QO2, 0.24% (1 Month USD LIBOR + 0.15%, Rate Floor: 0.15%) due 02/25/47 ⁷	14,979,784	7,582,328
2006-QO8, 0.49% (1 Month USD LIBOR + 0.40%, Rate Floor: 0.40%) due 10/25/46 ⁷	5,440,613	5,348,071
2006-QO6, 0.55% (1 Month USD LIBOR + 0.46%, Rate Floor: 0.46%) due 06/25/46 ⁷	8,498,777	2,763,743
2006-QO2, 0.63% (1 Month USD LIBOR + 0.54%, Rate Floor: 0.54%) due 02/25/46 ⁷	6,350,887	1,928,407
2006-QO6, 0.61% (1 Month USD LIBOR + 0.52%, Rate Floor: 0.52%) due 06/25/46 ⁷	5,362,005	1,787,598
2006-QO2, 0.77% (1 Month USD LIBOR + 0.68%, Rate Floor: 0.68%) due 02/25/46 ⁷	3,398,263	1,076,564
2006-QO2, 0.53% (1 Month USD LIBOR + 0.44%, Rate Floor: 0.44%) due 02/25/46 ⁷	227,787	67,727
Long Beach Mortgage Loan Trust		
2006-6, 0.59% (1 Month USD LIBOR + 0.50%, Rate Floor: 0.50%) due 07/25/36 ⁷	15,326,368	8,121,695
2006-8, 0.25% (1 Month USD LIBOR + 0.16%, Rate Floor: 0.16%) due 09/25/36 ⁷	18,202,672	7,229,876
2006-4, 0.41% (1 Month USD LIBOR + 0.32%, Rate Floor: 0.32%) due 05/25/36 ⁷	10,940,201	4,617,480
2006-1, 0.47% (1 Month USD LIBOR + 0.38%, Rate Floor: 0.38%) due 02/25/36 ⁷	4,253,825	3,825,876
2006-6, 0.39% (1 Month USD LIBOR + 0.30%, Rate Floor: 0.30%) due 07/25/36 ⁷	4,772,446	2,476,292
2006-8, 0.18% (1 Month USD LIBOR + 0.09%, Rate Floor: 0.09%) due 09/25/36 ⁷	4,932,582	1,925,904
2006-6, 0.29% (1 Month USD LIBOR + 0.20%, Rate Floor: 0.20%) due 07/25/36 ⁷	2,762,668	1,418,033
Structured Asset Securities Corporation Mortgage Loan Trust		
2008-BC4, 0.72% (1 Month USD LIBOR + 0.63%, Rate Floor: 0.63%) due 11/25/37 ⁷	26,601,179	26,209,261
FKRT		
2020-C2A, 3.25% due 12/30/23 ^{†††.6}	23,210,544	23,238,396

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June 30, 2021

	Face Amount	Value
COLLATERALIZED MORTGAGE OBLIGATIONS^{††} - 15.0% (continued)		
Residential Mortgage Backed Securities - 6.1% (continued)		
American Home Mortgage Assets Trust		
2006-6, 0.30% (1 Month USD LIBOR + 0.21%, Rate Floor: 0.21%) due 12/25/46 ⁷	10,594,866	\$ 9,065,455
2006-1, 0.47% (1 Month USD LIBOR + 0.38%, Rate Floor: 0.38%) due 05/25/46 ⁷	9,393,149	8,869,378
2006-3, 1.06% (1 Year CMT Rate + 0.94%, Rate Floor: 0.94%) due 10/25/46 ⁷	5,998,186	4,879,788
Morgan Stanley IXIS Real Estate Capital Trust		
2006-2, 0.31% (1 Month USD LIBOR + 0.22%, Rate Floor: 0.22%) due 11/25/36 ⁷	24,117,170	11,070,987
2006-2, 0.24% (1 Month USD LIBOR + 0.15%, Rate Floor: 0.15%) due 11/25/36 ⁷	18,398,383	8,358,755
Morgan Stanley ABS Capital I Incorporated Trust		
2006-HE8, 0.31% (1 Month USD LIBOR + 0.22%, Rate Floor: 0.22%) due 10/25/36 ⁷	22,117,781	13,177,672
2006-HE6, 0.19% (1 Month USD LIBOR + 0.10%, Rate Floor: 0.10%) due 09/25/36 ⁷	4,719,257	2,201,666
2007-HE4, 0.32% (1 Month USD LIBOR + 0.23%, Rate Floor: 0.23%) due 02/25/37 ⁷	4,118,775	1,817,095
IXIS Real Estate Capital Trust		
2007-HE1, 0.25% (1 Month USD LIBOR + 0.16%, Rate Floor: 0.16%) due 05/25/37 ⁷	25,494,771	8,855,782
2007-HE1, 0.32% (1 Month USD LIBOR + 0.23%, Rate Floor: 0.23%) due 05/25/37 ⁷	18,062,687	6,355,244
GSAMP Trust		
2007-NC1, 0.22% (1 Month USD LIBOR + 0.13%, Rate Floor: 0.13%) due 12/25/46 ⁷	21,507,286	14,017,647
GSAA Home Equity Trust		
2006-3, 0.69% (1 Month USD LIBOR + 0.60%, Rate Floor: 0.60%) due 03/25/36 ⁷	12,795,181	8,579,440
2006-9, 0.57% (1 Month USD LIBOR + 0.48%, Rate Floor: 0.48%) due 06/25/36 ⁷	8,528,188	3,537,757
2007-7, 0.63% (1 Month USD LIBOR + 0.54%, Rate Floor: 0.54%) due 07/25/37 ⁷	870,755	859,878
Master Asset Backed Securities Trust		
2006-WMC3, 0.25% (1 Month USD LIBOR + 0.16%, Rate Floor: 0.16%) due 08/25/36 ⁷	11,226,865	5,166,129
2006-HE3, 0.29% (1 Month USD LIBOR + 0.20%, Rate Floor: 0.20%) due 08/25/36 ⁷	10,211,782	4,082,615
2006-HE3, 0.39% (1 Month USD LIBOR + 0.30%, Rate Floor: 0.30%) due 08/25/36 ⁷	8,585,670	3,480,436
Citigroup Mortgage Loan Trust, Inc.		
2007-AMC3, 0.34% (1 Month USD LIBOR + 0.25%, Rate Floor: 0.25%) due 03/25/37 ⁷	12,960,214	11,936,622
Nationstar Home Equity Loan Trust		
2007-C, 0.27% (1 Month USD LIBOR + 0.18%, Rate Floor: 0.18%) due 06/25/37 ⁷	10,388,452	10,119,404
Home Equity Loan Trust		
2007-FRE1, 0.28% (1 Month USD LIBOR + 0.19%, Rate Floor: 0.19%) due 04/25/37 ⁷	9,670,464	9,124,665
First NLC Trust		
2007-1, 0.37% (1 Month USD LIBOR + 0.28%, Rate Floor: 0.28%) due 08/25/37 ^{5,7}	7,647,360	5,037,312
2007-1, 0.16% (1 Month USD LIBOR + 0.07%, Rate Floor: 0.07%) due 08/25/37 ^{5,7}	5,799,238	3,707,516
Alternative Loan Trust		
2007-OA7, 0.27% (1 Month USD LIBOR + 0.18%, Rate Floor: 0.18%) due 05/25/47 ⁷	8,875,354	8,450,629

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	Face Amount	Value
COLLATERALIZED MORTGAGE OBLIGATIONS^{††} - 15.0% (continued)		
Residential Mortgage Backed Securities - 6.1% (continued)		
Argent Securities Trust		
2006-W5, 0.39% (1 Month USD LIBOR + 0.30%, Rate Floor: 0.30%) due 06/25/36 ⁷	10,721,582	\$ 8,425,393
WaMu Asset-Backed Certificates WaMu Series Trust		
2007-HE1, 0.32% (1 Month USD LIBOR + 0.23%, Rate Floor: 0.23%) due 01/25/37 ⁷	8,511,863	5,366,291
2007-HE4, 0.26% (1 Month USD LIBOR + 0.17%, Rate Floor: 0.17%) due 07/25/47 ⁷	3,441,086	2,552,819
ACE Securities Corporation Home Equity Loan Trust Series		
2007-ASP1, 0.47% (1 Month USD LIBOR + 0.38%, Rate Floor: 0.38%) due 03/25/37 ⁷	12,286,907	7,595,168
HSI Asset Securitization Corporation Trust		
2007-HE1, 0.28% (1 Month USD LIBOR + 0.19%, Rate Floor: 0.19%) due 01/25/37 ⁷	6,917,432	5,876,710
Washington Mutual Mortgage Pass-Through Certificates WMALT Series Trust		
2006-AR9, 0.96% (1 Year CMT Rate + 0.84%, Rate Floor: 0.84%) due 11/25/46 ⁷	5,008,666	4,309,628
Morgan Stanley Mortgage Loan Trust		
2006-9AR, 0.39% (1 Month USD LIBOR + 0.30%, Rate Floor: 0.30%) due 08/25/36 ⁷	9,339,272	3,624,979
Nomura Resecuritization Trust		
2015-4R, 1.15% (1 Month USD LIBOR + 0.43%, Rate Floor: 0.43%) due 03/26/36 ^{5,7}	2,908,235	2,894,714
Alliance Bancorp Trust		
2007-OA1, 0.33% (1 Month USD LIBOR + 0.24%, Rate Floor: 0.24%) due 07/25/37 ⁷	2,531,255	2,365,254
Wachovia Asset Securitization Issuance II LLC Trust		
2007-HE1, 0.23% (1 Month USD LIBOR + 0.14%, Rate Floor: 0.14%) due 07/25/37 ^{5,7}	966,806	924,766

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June 30, 2021

	Face Amount	Value
COLLATERALIZED MORTGAGE OBLIGATIONS^{††} - 15.0% (continued)		
Residential Mortgage Backed Securities - 6.1% (continued)		
Morgan Stanley Re-REMIC Trust		
2010-R5, 1.20% due 06/26/36 ⁵	759,056	\$ 699,013
Asset Backed Securities Corporation Home Equity Loan Trust		
2006-HE5, 0.23% (1 Month USD LIBOR + 0.14%, Rate Floor: 0.14%) due 07/25/36 ⁷	482,715	475,765
GreenPoint Mortgage Funding Trust		
2007-AR1, 0.17% (1 Month USD LIBOR + 0.08%, Rate Floor: 0.08%) due 02/25/47 ^{†††,7}	8	8
Total Residential Mortgage Backed Securities		457,206,078
Commercial Mortgage Backed Securities - 0.5%		
GS Mortgage Securities Corporation Trust		
2017-STAY, 2.47% (1 Month USD LIBOR + 2.40%, Rate Floor: 2.15%) due 07/15/32 ^{5,7}	16,531,000	16,513,299
2020-UPTN, 3.35% (WAC) due 02/10/37 ^{5,7}	8,256,000	8,283,966
2020-DUNE, 2.57% (1 Month USD LIBOR + 2.50%, Rate Floor: 2.50%) due 12/15/36 ^{5,7}	7,340,000	7,133,375
2020-DUNE, 1.97% (1 Month USD LIBOR + 1.90%, Rate Floor: 1.90%) due 12/15/36 ^{5,7}	2,750,000	2,698,870
BX Commercial Mortgage Trust		
2019-XL, 2.37% (1 Month USD LIBOR + 2.30%, Rate Floor: 2.30%) due 10/15/36 ^{5,7}	2,118,322	2,118,988
Wells Fargo Commercial Mortgage Trust		
2015-NXS1, 2.63% due 05/15/48	1,019,831	1,019,579
Total Commercial Mortgage Backed Securities		37,768,077
Military Housing - 0.4%		
Freddie Mac Military Housing Bonds Resecuritization Trust Certificates		
2015-R1, 0.96% (WAC) due 11/25/52 ^{5,7,14}	161,642,207	9,202,873
2015-R1, 0.29% (WAC) due 11/25/55 ^{5,7,14}	65,897,324	4,379,200
GMAC Commercial Mortgage Asset Corp.		
2004-POKA, 6.36% due 09/10/44 ^{†††,5}	9,000,000	11,649,420
Capmark Military Housing Trust		
2007-AET2, 6.06% due 10/10/52 ⁵	5,612,240	6,089,361
Total Military Housing		31,320,854
Total Collateralized Mortgage Obligations (Cost \$1,165,770,425)		1,125,881,865
U.S. GOVERNMENT SECURITIES^{††} - 0.6%		
U.S. Treasury Notes		
0.25% due 06/15/24	24,800,000	24,650,813
0.13% due 05/31/23	17,155,000	17,117,473
Total U.S. Government Securities (Cost \$41,793,904)		41,768,286
FOREIGN GOVERNMENT DEBT^{††} - 0.2%		
Province of Quebec		
0.14% due 07/09/21 ¹⁵	CAD 11,000,000	8,875,265
Province of Nova Scotia		
0.09% due 07/08/21 ¹⁵	CAD 3,490,000	2,815,869
Total Foreign Government Debt (Cost \$11,777,601)		11,691,134
SENIOR FIXED RATE INTERESTS^{†††} - 0.0%		
Consumer, Cyclical - 0.0%		
WESCO		
5.25% due 06/14/24	CAD 3,864,740	3,110,731
Total Senior Fixed Rate Interests (Cost \$2,933,508)		3,110,731
COMMERCIAL PAPER^{††} - 1.4%		
Societe Generale S.A.		
0.06% due 07/06/21 ^{5,15}	35,000,000	34,999,708
Anheuser-Busch InBev Worldwide, Inc.		
0.06% due 07/09/21 ¹⁵	29,550,000	29,549,541
Consolidated Edison Company of New York, Inc.		
0.11% due 07/06/21 ^{5,15}	25,000,000	24,999,618
Amcor Finance (USA), Inc.		
0.12% due 08/03/21 ^{5,15}	16,000,000	15,998,240
Total Commercial Paper (Cost \$105,547,107)		105,547,107

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	Notional Value/Contracts [~]	Value
OTC INTEREST RATE SWAPTIONS PURCHASED^{††,17} - 0.5%		
Call Swaptions on:		
Interest Rate Swaptions		
JPMorgan Chase Bank, N.A. 5-Year Interest Rate Swap Expiring May 2031 with exercise rate of 2.50%	103,102,000	\$ 5,264,676
Citibank, N.A. 20-Year Interest Rate Swap Expiring May 2028 with exercise rate of 2.38%	33,700,000	4,914,091
JPMorgan Chase Bank, N.A. 30-Year Interest Rate Swap Expiring May 2031 with exercise rate of 2.17%	21,600,000	4,611,703
Goldman Sachs International 20-Year Interest Rate Swap Expiring May 2026 with exercise rate of 1.18% (Notional Value \$33,665,937)	GBP 24,370,000	4,043,427
BNP Paribas 10-Year Interest Rate Swap Expiring May 2031 exercise rate of 2.47%	54,400,000	3,046,286
Total Interest Rate Swaptions		21,880,183
Put Swaptions on:		
Interest Rate Swaptions		
BNP Paribas 10-Year Interest Rate Swap Expiring May 2031 with exercise rate of 2.47%	54,400,000	5,107,503
JPMorgan Chase Bank, N.A. 5-Year Interest Rate Swap Expiring May 2031 with exercise rate of 2.50%	103,102,000	3,204,916
JPMorgan Chase Bank, N.A. 30-Year Interest Rate Swap Expiring May 2031 with exercise rate of 2.17%	21,600,000	2,743,801
Citibank, N.A. 20-Year Interest Rate Swap Expiring May 2028 with exercise rate of 2.38%	33,700,000	2,721,372
Goldman Sachs International 20-Year Interest Rate Swap Expiring May 2026 with exercise rate of 1.18% (Notional Value \$33,665,936)	GBP 24,370,000	2,653,081
Total Interest Rate Swaptions		16,430,673
Total OTC Interest Rate Swaptions Purchased (Cost \$38,807,298)		38,310,856

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	Notional Value	Value
OTC OPTIONS PURCHASED[†] - 0.2%		
Call Options on:		
Interest Rate Options		
Morgan Stanley Capital Services LLC 2Y-10 CMS CAP Expiring July 2022 with strike price of \$0.40 ^{††}	1,424,100,000	\$ 7,077,777
Bank of America, N.A. 2Y-10 CMS CAP Expiring July 2022 with strike price of \$0.40 ^{††}	709,900,000	3,535,302
Goldman Sachs International 2Y-10 CMS CAP Expiring July 2022 with strike price of \$0.61 ^{††}	661,700,000	2,256,397
Goldman Sachs International 2Y-10 CMS CAP Expiring July 2022 with strike price of \$0.40 ^{††}	126,600,000	630,468
Bank of America, N.A. 2Y-10 CMS CAP Expiring July 2022 with strike price of \$0.61 ^{††}	82,200,000	280,302
Total Interest Rate Options		<u>13,780,246</u>

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June 30, 2021

	Notional Value/Contracts	Value
OTC OPTIONS PURCHASED[†] - 0.2% (continued)		
Foreign Exchange Options		
Citibank, N.A. Foreign Exchange USD/NOK Expiring July 2021 with strike price of USD 8.66	USD 10,309,000	\$ 78,999
Deutsche Bank AG Foreign Exchange USD/NOK Expiring July 2021 with strike price of USD 8.50	USD 3,514,000	60,823
Barclays Bank plc Foreign Exchange USD/NOK Expiring July 2021 with strike price of USD 8.72	USD 10,525,000	45,648
Deutsche Bank AG Foreign Exchange USD/NOK Expiring July 2021 with strike price of USD 8.58	USD 3,749,000	41,413
JPMorgan Chase Bank, N.A. Foreign Exchange NOK/SEK Expiring July 2021 with strike price of NOK 0.99 (Notional Value \$3,839,190)	NOK 33,037,000	27,305
Deutsche Bank AG Foreign Exchange NOK/SEK Expiring July 2021 with strike price of NOK 1.01 (Notional Value \$10,619,044)	NOK 91,379,000	16,396
Barclays Bank plc Foreign Exchange EUR/NZD Expiring July 2021 with strike price of EUR 1.70 (Notional Value \$3,667,989)	EUR 3,093,000	16,025
Bank of America, N.A. Foreign Exchange AUD/NZD Expiring July 2021 with strike price of AUD 1.07 (Notional Value \$3,448,195)	AUD 4,593,000	11,669
JPMorgan Chase Bank, N.A. Foreign Exchange EUR/NZD Expiring July 2021 with strike price of EUR 1.70 (Notional Value \$3,446,225)	EUR 2,906,000	10,442
Morgan Stanley Capital Services LLC Foreign Exchange GBP/USD Expiring July 2021 with strike price of GBP 1.39 (Notional Value \$3,624,925)	GBP 2,624,000	9,332

Macro Opportunities Fund

CONSOLIDATED SCHEDULE OF INVESTMENTS (Unaudited)

June 30, 2021

	Contracts	Value
OTC OPTIONS PURCHASED[†] - 0.2% (continued)		
Deutsche Bank AG Foreign Exchange EUR/NZD Expiring July 2021 with strike price of EUR 1.73 (Notional Value \$10,558,068)	EUR 8,903,000	\$ 8,612
Morgan Stanley Capital Services LLC Foreign Exchange GBP/USD Expiring July 2021 with strike price of GBP 1.41 (Notional Value \$10,746,300)	GBP 7,779,000	6,479
Barclays Bank plc Foreign Exchange EUR/NZD Expiring July 2021 with strike price of EUR 1.71 (Notional Value \$10,559,254)	EUR 8,904,000	2,862
Bank of America, N.A. Foreign Exchange AUD/NZD Expiring July 2021 with strike price of AUD 1.08 (Notional Value \$5,981,225)	AUD 7,967,000	1,803
Citibank, N.A. Foreign Exchange EUR/GBP Expiring July 2021 with strike price of EUR 0.86 (Notional Value \$4,447,125)	EUR 3,750,000	1,570
Barclays Bank plc Foreign Exchange AUD/NZD Expiring July 2021 with strike price of AUD 1.08 (Notional Value \$4,749,995)	AUD 6,327,000	501
JPMorgan Chase Bank, N.A. Foreign Exchange NZD/JPY Expiring July 2021 with strike price of NZD 79.35 (Notional Value \$3,535,675)	NZD 5,060,000	4
Citibank, N.A. Foreign Exchange EUR/GBP Expiring July 2021 with strike price of EUR 0.87 (Notional Value \$10,447,779)	EUR 8,810,000	2
Citibank, N.A. Foreign Exchange NZD/JPY Expiring July 2021 with strike price of NZD 80.48 (Notional Value \$10,544,137)	NZD 15,090,000	-
JPMorgan Chase Bank, N.A. Foreign Exchange NZD/USD Expiring July 2021 with strike price of NZD 0.74 (Notional Value \$10,479,154)	NZD 14,997,000	-
JPMorgan Chase Bank, N.A. Foreign Exchange NZD/USD Expiring July 2021 with strike price of NZD 0.72 (Notional Value \$3,602,056)	NZD 5,155,000	-
Total Foreign Exchange Options		<u>339,885</u>

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June 30, 2021

	Notional Value/Contracts	Value
OTC OPTIONS PURCHASED[†] - 0.2% (continued)		
Put Options on:		
Foreign Exchange Options		
JPMorgan Chase Bank, N.A. Foreign Exchange NZD/USD Expiring July 2021 with strike price of NZD 0.71 (Notional Value \$10,479,154)	NZD 14,997,000	\$ 213,842
JPMorgan Chase Bank, N.A. Foreign Exchange NZD/USD Expiring July 2021 with strike price of NZD 0.72 (Notional Value \$3,602,056)	NZD 5,155,000	127,629
JPMorgan Chase Bank, N.A. Foreign Exchange NZD/JPY Expiring July 2021 with strike price of NZD 79.35 (Notional Value \$3,535,675)	NZD 5,060,000	82,004
Citibank, N.A. Foreign Exchange NZD/JPY Expiring July 2021 with strike price of NZD 77.97 (Notional Value \$10,544,137)	NZD 15,090,000	64,403
Morgan Stanley Capital Services LLC Foreign Exchange GBP/USD Expiring July 2021 with strike price of GBP 1.38 (Notional Value \$10,746,300)	GBP 7,779,000	44,471
Morgan Stanley Capital Services LLC Foreign Exchange GBP/USD Expiring July 2021 with strike price of GBP 1.39 (Notional Value \$3,624,925)	GBP 2,624,000	42,087
Deutsche Bank AG Foreign Exchange EUR/NZD Expiring July 2021 with strike price of EUR 1.69 (Notional Value \$10,558,068)	EUR 8,903,000	39,736
Barclays Bank plc Foreign Exchange EUR/NZD Expiring July 2021 with strike price of EUR 1.70 (Notional Value \$3,667,989)	EUR 3,093,000	30,152
Deutsche Bank AG Foreign Exchange USD/NOK Expiring July 2021 with strike price of USD 8.58	USD 3,749,000	28,644

Macro Opportunities Fund
CONSOLIDATED SCHEDULE OF INVESTMENTS (Unaudited)

June 30, 2021

	Notional Value/Contracts	Value
OTC OPTIONS PURCHASED[†] - 0.2% (continued)		
Citibank, N.A. Foreign Exchange EUR/GBP Expiring July 2021 with strike price of EUR 0.86 (Notional Value \$4,447,125)	EUR 3,750,000	\$ 19,661
JPMorgan Chase Bank, N.A. Foreign Exchange NOK/SEK Expiring July 2021 with strike price of NOK 0.99 (Notional Value \$3,839,190)	NOK 33,037,000	18,637
Deutsche Bank AG Foreign Exchange NOK/SEK Expiring July 2021 with strike price of NOK 0.98 (Notional Value \$10,619,044)	NOK 91,379,000	18,329
Deutsche Bank AG Foreign Exchange USD/NOK Expiring July 2021 with strike price of USD 8.50	USD 3,514,000	17,696
Citibank, N.A. Foreign Exchange USD/NOK Expiring July 2021 with strike price of USD 8.34	USD 10,309,000	13,124
Barclays Bank plc Foreign Exchange USD/NOK Expiring July 2021 with strike price of USD 8.38	USD 10,525,000	12,831
JPMorgan Chase Bank, N.A. Foreign Exchange EUR/NZD Expiring July 2021 with strike price of EUR 1.70 (Notional Value \$3,446,225)	EUR 2,906,000	8,635
Citibank, N.A. Foreign Exchange EUR/GBP Expiring July 2021 with strike price of EUR 0.86 (Notional Value \$10,447,779)	EUR 8,810,000	4,533
Bank of America, N.A. Foreign Exchange AUD/NZD Expiring July 2021 with strike price of AUD 1.07 (Notional Value \$3,448,195)	AUD 4,593,000	2,254
Barclays Bank plc Foreign Exchange AUD/NZD Expiring July 2021 with strike price of AUD 1.06 (Notional Value \$4,749,995)	AUD 6,327,000	38

Macro Opportunities Fund
CONSOLIDATED SCHEDULE OF INVESTMENTS (Unaudited)

June 30, 2021

	Contracts	Value
OTC OPTIONS PURCHASED[†] - 0.2% (continued)		
Bank of America, N.A. Foreign Exchange AUD/NZD Expiring July 2021 with strike price of AUD 1.06 (Notional Value \$5,981,225)	AUD 7,967,000	\$ 13
Barclays Bank plc Foreign Exchange EUR/NZD Expiring July 2021 with strike price of EUR 1.66 (Notional Value \$10,559,254)	EUR 8,904,000	2
Total Foreign Exchange Options		<u>788,721</u>
Total OTC Options Purchased (Cost \$7,772,554)		<u>14,908,852</u>
Total Investments - 109.4% (Cost \$8,021,329,150)	\$	<u>8,192,939,418</u>
	Face	
	Amount^{††}	
Collateralized Mortgage Obligations Sold Short^{††} - (8.2)%		
Government Agency - (8.2)%		
Uniform MBS 30 Year 3.50% due 08/12/22	580,450,000	(611,479,116)
Total Collateralized Mortgage Obligations Sold Short (Proceeds \$612,036,832)		<u>(611,479,116)</u>
	Contracts	
LISTED OPTIONS WRITTEN[†] - (0.0)%		
Call Options on:		
Equity Options		
Gores Holdings VI, Inc.- Class A Expiring March 2022 with strike price of \$17.50 (Notional Value \$604,633)	373	(138,010)
Gores Holdings VI, Inc. Expiring March 2022 with strike price of \$15.00 (Notional Value \$1,953,305)	1,205	(560,325)
Total Equity Options		<u>(698,335)</u>
Total Listed Options Written (Premiums received \$572,950)		<u>(698,335)</u>

Macro Opportunities Fund
CONSOLIDATED SCHEDULE OF INVESTMENTS (Unaudited)

June 30, 2021

	Notional Value/Contracts	Value
OTC OPTIONS WRITTEN[†] - (0.0)%		
Call Options on:		
Foreign Exchange Options		
Morgan Stanley Capital Services LLC Foreign Exchange CAD/JPY Expiring July 2021 with strike price of CAD 92.42 (Notional Value \$2,611,645)	CAD 3,234,000	\$ -
Goldman Sachs International Foreign Exchange EUR/CHF Expiring July 2021 with strike price of EUR 1.11 (Notional Value \$2,668,275)	EUR 2,250,000	(12)
JPMorgan Chase Bank, N.A. Foreign Exchange CAD/JPY Expiring July 2021 with strike price of CAD 90.85 (Notional Value \$18,544,779)	CAD 22,964,000	(389)
Deutsche Bank AG Foreign Exchange AUD/CAD Expiring July 2021 with strike price of AUD 0.95 (Notional Value \$2,111,109)	AUD 2,812,000	(2,629)
JPMorgan Chase Bank, N.A. Foreign Exchange AUD/CAD Expiring July 2021 with strike price of AUD 0.94 (Notional Value \$2,638,886)	AUD 3,515,000	(2,920)
Morgan Stanley Capital Services LLC Foreign Exchange USD/CAD Expiring July 2021 with strike price of USD 1.23	USD 2,577,000	(2,931)
Bank of America, N.A. Foreign Exchange GBP/AUD Expiring July 2021 with strike price of GBP 1.87 (Notional Value \$2,718,694)	GBP 1,968,000	(3,035)
Deutsche Bank AG Foreign Exchange EUR/CHF Expiring July 2021 with strike price of EUR 1.10 (Notional Value \$2,667,089)	EUR 2,249,000	(3,963)
Morgan Stanley Capital Services LLC Foreign Exchange USD/JPY Expiring July 2021 with strike price of USD 112.24	USD 2,624,000	(6,245)
Bank of America, N.A. Foreign Exchange USD/JPY Expiring July 2021 with strike price of USD 110.80	USD 2,812,000	(8,135)
Citibank, N.A. Foreign Exchange EUR/CHF Expiring July 2021 with strike price of EUR 1.10 (Notional Value \$18,118,180)	EUR 15,278,000	(11,654)
Citibank, N.A. Foreign Exchange CAD/JPY Expiring July 2021 with strike price of CAD 89.93 (Notional Value \$2,573,690)	CAD 3,187,000	(12,622)
Barclays Bank plc Foreign Exchange USD/CAD Expiring June 2021 with strike price of USD 1.22	USD 1,031,000	(13,573)
JPMorgan Chase Bank, N.A. Foreign Exchange USD/CAD Expiring June 2021 with strike price of USD 1.22	USD 1,875,000	(25,441)
Morgan Stanley Capital Services LLC Foreign Exchange EUR/CHF Expiring July 2021 with strike price of EUR 1.10 (Notional Value \$17,894,045)	EUR 15,089,000	(71,671)
Deutsche Bank AG Foreign Exchange AUD/CAD Expiring July 2021 with strike price of AUD 0.93 (Notional Value \$18,294,276)	AUD 24,368,000	(72,328)
Citibank, N.A. Foreign Exchange AUD/CAD Expiring July 2021 with strike price of AUD 0.93 (Notional Value \$17,871,604)	AUD 23,805,000	(72,617)
JPMorgan Chase Bank, N.A. Foreign Exchange GBP/AUD Expiring July 2021 with strike price of GBP 1.85 (Notional Value \$18,773,906)	GBP 13,590,000	(80,260)
Barclays Foreign Exchange USD/JPY Expiring July 2021 with strike price of USD 111.05	USD 18,978,000	(118,423)
Goldman Sachs International Foreign Exchange USD/CAD Expiring July 2021 with strike price of USD 1.23	USD 19,213,000	(142,440)

Macro Opportunities Fund
CONSOLIDATED SCHEDULE OF INVESTMENTS (Unaudited)

June 30, 2021

	Notional Value/Contracts	Value
Deutsche Bank AG Foreign Exchange CAD/JPY Expiring July 2021 with strike price of CAD 89.20 (Notional Value \$18,315,432)	CAD 22,680,000	\$ (166,778)
Citibank, N.A. Foreign Exchange USD/JPY Expiring July 2021 with strike price of USD 109.41	USD 18,745,000	(266,375)
Goldman Sachs International Foreign Exchange USD/CAD Expiring June 2021 with strike price of USD 1.20	USD 24,370,000	(694,749)
Total Foreign Exchange Options		(1,779,190)
Equity Options		
Citibank, N.A. Pershing Square Tontine Holdings Ltd. Expiring December 2021 with strike price of \$35.00 (Notional Value \$34,140)	15	(825)
Citibank, N.A. Pershing Square Tontine Holdings Ltd. Expiring December 2021 with strike price of \$40.00 (Notional Value \$623,624)	274	(9,590)
Citibank, N.A. Pershing Square Tontine Holdings Ltd. Expiring December 2021 with strike price of \$30.00 (Notional Value \$414,232)	182	(17,290)
Total Equity Options		(27,705)

Macro Opportunities Fund
CONSOLIDATED SCHEDULE OF INVESTMENTS (Unaudited)

June 30, 2021

	Notional Value/Contracts	Value
Put Options on:		
Foreign Exchange Options		
Barclays Bank plc Foreign Exchange USD/CAD Expiring June 2021 with strike price of USD 1.19	USD 1,031,000	\$ —
JPMorgan Chase Bank, N.A. Foreign Exchange USD/CAD Expiring June 2021 with strike price of USD 1.19	USD 1,875,000	—
Bank of America, N.A. Foreign Exchange USD/JPY Expiring July 2021 with strike price of USD 108.30	USD 2,812,000	—
Goldman Sachs International Foreign Exchange USD/CAD Expiring June 2021 with strike price of USD 1.20	USD 24,370,000	—
Goldman Sachs International Foreign Exchange EUR/CHF Expiring July 2021 with strike price of EUR 1.09 (Notional Value \$2,668,275)	EUR 2,250,000	(9)
Citibank, N.A. Foreign Exchange USD/JPY Expiring July 2021 with strike price of USD 109.41	USD 18,745,000	(90)
Citibank, N.A. Foreign Exchange CAD/JPY Expiring July 2021 with strike price of CAD 87.16 (Notional Value \$2,573,690)	CAD 3,187,000	(1,843)
Deutsche Bank AG Foreign Exchange EUR/CHF Expiring July 2021 with strike price of EUR 1.09 (Notional Value \$2,667,089)	EUR 2,249,000	(2,921)
JPMorgan Chase Bank, N.A. Foreign Exchange AUD/CAD Expiring July 2021 with strike price of AUD 0.92 (Notional Value \$2,638,886)	AUD 3,515,000	(5,344)
Morgan Stanley Capital Services LLC Foreign Exchange CAD/JPY Expiring July 2021 with strike price of CAD 89.62 (Notional Value \$2,611,645)	CAD 3,234,000	(5,752)
Morgan Stanley Capital Services LLC Foreign Exchange USD/CAD Expiring July 2021 with strike price of USD 1.26	USD 2,577,000	(5,924)
Morgan Stanley Capital Services LLC Foreign Exchange USD/JPY Expiring July 2021 with strike price of USD 109.86	USD 2,624,000	(6,245)
Bank of America, N.A. Foreign Exchange GBP/AUD Expiring July 2021 with strike price of GBP 1.83 (Notional Value \$2,718,694)	GBP 1,968,000	(7,721)
Deutsche Bank AG Foreign Exchange AUD/CAD Expiring July 2021 with strike price of AUD 0.92 (Notional Value \$2,111,109)	AUD 2,812,000	(7,764)
Citibank, N.A. Foreign Exchange EUR/CHF Expiring July 2021 with strike price of EUR 1.10 (Notional Value \$18,118,180)	EUR 15,278,000	(30,459)
Morgan Stanley Capital Services LLC Foreign Exchange EUR/CHF Expiring July 2021 with strike price of EUR 1.10 (Notional Value \$17,894,045)	EUR 15,089,000	(66,496)
Deutsche Bank AG Foreign Exchange CAD/JPY Expiring July 2021 with strike price of CAD 89.20 (Notional Value \$18,315,432)	CAD 22,680,000	(81,065)

Macro Opportunities Fund
CONSOLIDATED SCHEDULE OF INVESTMENTS (Unaudited)

June 30, 2021

	Notional Value/Contracts	Value
Goldman Sachs International Foreign Exchange USD/CAD Expiring July 2021 with strike price of USD 1.23	USD 19,213,000	\$ (83,354)
Barclays Foreign Exchange USD/JPY Expiring July 2021 with strike price of USD 111.05	USD 18,978,000	(118,423)
Deutsche Bank AG Foreign Exchange AUD/CAD Expiring July 2021 with strike price of AUD 0.93 (Notional Value \$18,294,276)	AUD 24,368,000	(136,649)
JPMorgan Chase Bank, N.A. Foreign Exchange GBP/AUD Expiring July 2021 with strike price of GBP 1.85 (Notional Value \$18,773,906)	GBP 13,590,000	(156,706)
Citibank, N.A. Foreign Exchange AUD/CAD Expiring July 2021 with strike price of AUD 0.93 (Notional Value \$17,871,604)	AUD 23,805,000	(165,663)
JPMorgan Chase Bank, N.A. Foreign Exchange CAD/JPY Expiring July 2021 with strike price of CAD 90.85 (Notional Value \$18,544,779)	CAD 22,964,000	(252,400)
Total Foreign Exchange Options		(1,134,828)
Total OTC Options Written		
(Premiums received \$3,388,559)		(2,941,723)
Total Securities Sold Short - (8.2)%		
(Proceeds \$615,998,341)		\$ (615,119,174)
Other Assets & Liabilities, net - (1.2)%		(86,499,594)
Total Net Assets - 100.0%		\$ 7,491,320,650

Futures Contracts

Description	Number of Contracts	Expiration Date	Notional Amount	Value and Unrealized Appreciation (Depreciation)**
Commodity Futures Contracts Purchased†				
Silver Futures Contracts	571	Sep 2021	\$ 74,929,475	\$ 318,720
Gold 100 oz. Futures Contracts	389	Aug 2021	68,872,450	(4,582,766)
			\$ 143,801,925	\$ (4,264,046)
Commodity Futures Contracts Sold Short†				
WTI Crude Futures Contracts	933	Aug 2021	\$ 67,913,070	\$ (1,318,094)

Macro Opportunities Fund
CONSOLIDATED SCHEDULE OF INVESTMENTS (Unaudited)

June 30, 2021

Centrally Cleared Interest Rate Swap Agreements^{††}

Counterparty	Exchange	Floating Rate Type	Floating Rate Index	Fixed Rate	Payment Frequency	Maturity Date	Notional Amount [†]	Value	Upfront Premiums Paid (Received)	Unrealized Appreciation (Depreciation) ^{**}
J.P. Morgan Securities LLC	LCH	Pay	U.S. Secured Overnight Financing Rate	1.36%	Annually	05/21/31	15,840,000	\$ 195,565	\$ –	\$ 195,565
J.P. Morgan Securities LLC	LCH	Pay	U.S. Secured Overnight Financing Rate	1.36%	Annually	05/21/31	8,168,000	99,675	–	99,675
J.P. Morgan Securities LLC	LCH	Pay	3-Month PLN WIBOR	1.24%	Quarterly	05/19/23	88,106,000	64,044	–	64,044
J.P. Morgan Securities LLC	LCH	Pay	3-Month ILS TELBOR	0.37%	Quarterly	05/21/23	115,287,000	42,701	(5)	42,706
J.P. Morgan Securities LLC	LCH	Pay	U.S. Secured Overnight Financing Rate	1.04%	Annually	05/19/28	3,860,000	7,413	273	7,140
J.P. Morgan Securities LLC	LCH	Pay	Sterling Overnight Interbank Average Rate	0.48%	Annually	05/18/26	5,000,000	10,976	5,120	5,856
J.P. Morgan Securities LLC	LCH	Pay	3-Month Canadian Bankers Acceptances Rate	1.11%	Semi-Annually	06/23/23	44,047,000	(2,488)	79	(2,567)
J.P. Morgan Securities LLC	LCH	Receive	3-Month ILS TELBOR	0.37%	Quarterly	05/18/23	38,045,000	(15,526)	(9,920)	(5,606)
J.P. Morgan Securities LLC	LCH	Pay	3-Month CZK PRIBOR	1.84%	Quarterly	05/19/23	749,836,000	(43,622)	–	(43,622)
J.P. Morgan Securities LLC	LCH	Pay	3-Month HUF BUBOR	1.98%	Quarterly	05/19/23	6,938,000,000	(74,983)	–	(74,983)
J.P. Morgan Securities LLC	LCH	Pay	6-Month NOK NIBOR	1.15%	Semi-Annually	05/19/23	294,311,000	(75,203)	–	(75,203)
J.P. Morgan Securities LLC	LCH	Receive	Sterling Overnight Interbank Average Rate	1.18%	Annually	05/18/46	7,113,000	(404,699)	(163,391)	(241,308)
J.P. Morgan Securities LLC	LCH	Receive	3-Month USD LIBOR	2.38%	Quarterly	05/23/48	11,909,000	(688,816)	(397,572)	(291,244)
J.P. Morgan Securities LLC	LCH	Receive	3-Month USD LIBOR	2.17%	Quarterly	05/21/61	10,475,000	(675,533)	(311,118)	(364,415)
J.P. Morgan Securities LLC	LCH	Receive	3-Month USD LIBOR	2.50%	Quarterly	05/21/36	38,619,000	(682,011)	(287,194)	(394,817)
J.P. Morgan Securities LLC	LCH	Receive	3-Month USD LIBOR	2.47%	Quarterly	05/21/41	22,172,000	(705,291)	(285,585)	(419,706)
J.P. Morgan Securities LLC	LCH	Pay	3-Month ILS TELBOR	1.01%	Quarterly	01/25/28	156,832,000	(432,476)	478	(432,954)
J.P. Morgan Securities LLC	CME	Receive	3-Month USD LIBOR	1.58%	Quarterly	04/28/31	179,590,000	(2,765,684)	431,366	(3,197,050)
J.P. Morgan Securities LLC	CME	Receive	3-Month USD LIBOR	1.65%	Quarterly	03/17/31	180,000,000	(4,400,998)	1,641	(4,402,639)
								\$ (10,546,956)	\$ (1,015,828)	\$ (9,531,128)

Macro Opportunities Fund
CONSOLIDATED SCHEDULE OF INVESTMENTS (Unaudited)

June 30, 2021

Total Return Swap Agreements

Counterparty	Reference Obligation	Financing Rate Pay (Receive)	Payment Frequency	Maturity Date	Units	Notional Amount	Value and Unrealized Appreciation
OTC Credit Index Swap Agreements^{††}							
Goldman Sachs International	iShares iBoxx \$ High Yield Corporate Bond ETF	(1.16)% (1 Month USD LIBOR - 1.25%)	Monthly	07/21/21	1,144,700	\$ 100,779,388	\$ 652,479

Forward Foreign Currency Exchange Contracts^{††}

Counterparty	Currency	Type	Quantity	Contract Amount	Settlement Date	Unrealized Appreciation (Depreciation)
JPMorgan Chase Bank, N.A.	BRL	Sell	178,600,000	42,785,007	USD 07/01/21	\$ 6,863,125
Goldman Sachs International	EUR	Sell	203,280,000	246,637,591	USD 07/16/21	5,426,938
Citibank, N.A.	JPY	Sell	6,320,158,500	62,232,010	USD 07/01/21	5,336,189
Citibank, N.A.	BRL	Sell	122,150,000	29,677,306	USD 07/01/21	5,109,234
Barclays Bank plc	JPY	Sell	6,018,007,500	59,168,297	USD 07/01/21	4,992,523
Goldman Sachs International	ILS	Buy	92,228,427	24,775,937	USD 08/01/22	3,763,761
Citibank, N.A.	BRL	Buy	309,600,000	59,488,074	USD 07/01/21	2,781,883
Goldman Sachs International	EUR	Buy	61,165,325	70,187,210	USD 07/30/21	2,412,767
Goldman Sachs International	ILS	Buy	64,798,100	17,651,727	USD 01/31/22	2,321,605
Barclays Bank plc	GBP	Sell	46,772,000	65,888,095	USD 07/16/21	1,185,722
Goldman Sachs International	USD	Buy	52,220,000	63,839,562	CAD 07/02/21	709,479
Goldman Sachs International	CAD	Sell	38,492,000	31,576,650	USD 07/16/21	518,469
Goldman Sachs International	BRL	Sell	8,850,000	2,073,328	USD 07/01/21	293,324
Citibank, N.A.	USD	Buy	30,695,000	3,384,189,311	JPY 07/06/21	228,527
Bank of America, N.A.	NZD	Sell	9,500,000	6,826,250	USD 07/06/21	185,256
Deutsche Bank AG	USD	Buy	11,850,000	100,851,981	NOK 07/21/21	135,112
Citibank, N.A.	USD	Buy	11,480,000	1,260,637,071	USD 07/06/21	131,001
Citibank, N.A.	EUR	Sell	18,341,000	21,925,217	USD 09/30/21	126,505
JPMorgan Chase Bank, N.A.	NZD	Sell	22,220,000	1,736,735,367	JPY 07/06/21	102,181
JPMorgan Chase Bank, N.A.	EUR	Sell	13,200,000	15,738,004	USD 07/16/21	74,974
Deutsche Bank AG	CAD	Sell	11,000,000	8,937,303	USD 07/09/21	61,688
Citibank, N.A.	EUR	Buy	24,800,000	27,165,656	CHF 07/06/21	53,192
Goldman Sachs International	EUR	Sell	23,320,000	39,637,108	NZD 07/06/21	42,940
Goldman Sachs International	NZD	Sell	4,960,000	3,506,773	USD 07/06/21	39,476
Goldman Sachs International	AUD	Sell	9,090,000	9,805,336	NZD 07/06/21	37,139
Barclays Bank plc	NZD	Sell	2,720,000	1,929,088	USD 07/06/21	27,667
Goldman Sachs International	ILS	Buy	684,673	183,706	USD 08/02/21	26,606
BNP Paribas	CAD	Sell	5,320,000	4,316,630	USD 07/16/21	24,062
Goldman Sachs International	GBP	Sell	1,430,000	2,001,923	USD 07/23/21	23,680
JPMorgan Chase Bank, N.A.	GBP	Buy	5,440,000	10,003,095	AUD 07/23/21	22,857
UBS AG	CAD	Sell	3,490,000	2,837,652	USD 07/08/21	21,661
Deutsche Bank AG	NOK	Sell	64,620,000	64,383,447	SEK 07/22/21	20,485
Deutsche Bank AG	AUD	Sell	20,630,000	19,200,679	CAD 07/22/21	19,179
Citibank, N.A.	NZD	Sell	1,020,000	729,613	USD 07/06/21	16,579
Citibank, N.A.	NZD	Sell	1,162,400	91,589,037	JPY 07/06/21	11,961
Citibank, N.A.	EUR	Sell	6,300,000	5,411,446	GBP 07/06/21	11,788
JPMorgan Chase Bank, N.A.	USD	Buy	650,000	791,776	CAD 07/02/21	11,136
Goldman Sachs International	EUR	Buy	24,680,000	41,867,926	NZD 07/06/21	11,030
JPMorgan Chase Bank, N.A.	EUR	Buy	5,685,000	4,867,583	GBP 07/06/21	10,946
Citibank, N.A.	AUD	Sell	4,590,000	4,939,621	NZD 07/06/21	10,652
Barclays Bank plc	USD	Buy	937,000	7,998,232	NOK 07/21/21	7,932
Citibank, N.A.	USD	Buy	562,300	4,779,421	NOK 07/28/21	7,104
UBS AG	GBP	Sell	620,000	864,128	USD 07/23/21	6,428
Morgan Stanley Capital Services LLC	AUD	Sell	1,090,000	1,174,956	NZD 07/06/21	3,880
JPMorgan Chase Bank, N.A.	EUR	Buy	420,000	708,792	NZD 07/06/21	2,781
Goldman Sachs International	EUR	Buy	1,100,000	941,513	GBP 07/06/21	2,566
UBS AG	ILS	Buy	3,638,000	1,115,144	USD 07/21/21	2,212
Citibank, N.A.	EUR	Buy	4,863,700	4,169,660	GBP 07/06/21	2,053
Goldman Sachs International	NZD	Sell	290,000	22,726,517	JPY 07/06/21	1,872
Citibank, N.A.	EUR	Buy	1,000,000	1,695,008	NZD 07/06/21	1,441
Citibank, N.A.	EUR	Sell	250,000	425,817	NZD 07/06/21	1,083
Deutsche Bank AG	EUR	Sell	90,000	153,298	NZD 07/06/21	393
Morgan Stanley Capital Services LLC	ILS	Sell	171,150	52,746	USD 07/02/21	189
JPMorgan Chase Bank, N.A.	AUD	Sell	110,000	118,222	NZD 07/06/21	146
Citibank, N.A.	CAD	Buy	1,260,909	1,016,591	USD 07/02/21	—
Citibank, N.A.	CAD	Buy	460,000	371,232	USD 07/16/21	(70)
JPMorgan Chase Bank, N.A.	AUD	Buy	380,000	407,857	NZD 07/06/21	(122)
Deutsche Bank AG	NZD	Buy	100,000	7,804,283	JPY 07/06/21	(354)
Morgan Stanley Capital Services LLC	EUR	Sell	290,000	317,840	CHF 07/06/21	(431)
Goldman Sachs International	USD	Buy	2,230,000	2,764,308	CAD 07/20/21	(447)
Citibank, N.A.	CAD	Sell	1,261,000	1,016,654	USD 07/20/21	(814)

Macro Opportunities Fund
CONSOLIDATED SCHEDULE OF INVESTMENTS (Unaudited)

June 30, 2021

– 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 Rate indicated is the 7-day yield as of June 30, 2021.

3 Perpetual maturity.

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

5 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 \$2,848,372,616 (cost \$2,790,609,535), or 38.0% of total net assets.

6 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 \$39,638,183 (cost \$50,528,434), or 0.5% of total net assets.

7 Variable rate security. Rate indicated is the rate effective at June 30, 2021. In some instances, the effective rate is limited by a minimum rate floor or a maximum rate cap established by the issuer. The settlement status of a position may also impact the effective rate indicated. In some cases, a position may be unsettled at period end and may not have a stated effective rate. In instances where multiple underlying reference rates and spread amounts are shown, the effective rate is based on a weighted average.

8 All or a portion of this security is pledged as interest rate swap collateral at June 30, 2021.

9 All or a portion of this security has been physically segregated or earmarked in connection with reverse repurchase agreements. At June 30, 2021, the total market value of segregated or earmarked was \$22,869,400.

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

11 Payment-in-kind security.

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

13 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 June 30, 2021.

14 Security is an interest-only strip.

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

16 Special Purpose Acquisition Company (SPAC)

17 Swaptions.

AUD — Australian Dollar

BRL — Brazilian Real

CAD — Canadian Dollar

CHF — Swiss Franc

CME — Chicago Mercantile Exchange

CMS — Constant Maturity Swap

CMT — Constant Maturity Treasury

CZK — Czech Koruna

DKK — Danish Krone

EUR — Euro

EURIBOR — European Interbank Offered Rate

GBP — British Pound

HUF — Hungarian Forint

ILS — Israeli New Shekel

JPY — Japanese Yen

LCH — London Clearing House

LIBOR — London Interbank Offered Rate

NOK — Norwegian Krone

NZD — New Zealand Dollar

plc — Public Limited Company

PLN — Polish Zloty

PPV — Public-Private Venture

REMIC — Real Estate Mortgage Investment Conduit

SARL — Société à Responsabilité Limitée

SEK — Swedish Krona

TELBOR — Tel Aviv Interbank Offered Rate

WAC — Weighted Average Coupon