

CONSOLIDATED SCHEDULE OF INVESTMENTS

September 30, 2021

MACRO OPPORTUNITIES FUND

	SHARES	VALUE		SHARES	VALUE
COMMON STOCKS[†] - 3.5%			CONSUMER, NON-CYCLICAL - 0.1%		
FINANCIAL - 3.3%			ATD New Holdings, Inc.* ^{††}		
Pershing Square Tontine Holdings Ltd. — Class A* ¹	6,864,930	\$ 135,239,121	42,478	\$	2,909,743
KKR Acquisition Holdings I Corp. — Class A* ¹	5,062,315	49,357,571	Cengage Learning Holdings II, Inc.* ^{††}	21,660	476,520
RXR Acquisition Corp. — Class A* ¹	1,084,974	10,545,947	Save-A-Lot* ^{†††}	22,703	113,516
Aequi Acquisition Corp. — Class A* ¹	999,157	9,741,781	Targus Group International Equity, Inc.* ^{†††.2}	12,773	31,107
AfterNext HealthTech Acquisition Corp.* ¹	895,600	8,920,176	Chef Holdings, Inc. ^{†††}	59	<u>3,037</u>
Conyers Park III Acquisition Corp.* ¹	832,100	8,329,321	Total Consumer, Non-cyclical		<u>3,533,923</u>
MSD Acquisition Corp. — Class A* ¹	833,026	8,080,352	TECHNOLOGY - 0.0%		
TPG Pace Beneficial II Corp.* ¹	800,778	7,839,617	Matterport, Inc.* ¹⁶	157,800	2,983,998
Waverley Capital Acquisition Corp. 1* ¹	786,700	7,756,862	Qlik Technologies, Inc. - Class A* ^{†††}	177	254,364
Acropolis Infrastructure Acquisition Corp. — Class A* ¹	578,278	5,597,731	Qlik Technologies, Inc. - Class B* ^{†††}	43,738	<u>—</u>
TPG Pace Solutions Corp.* ¹	503,817	5,063,361	Total Technology		<u>3,238,362</u>
Blue Whale Acquisition Corp. 1* ¹	477,700	4,738,784	COMMUNICATIONS - 0.0%		
Colicity, Inc. — Class A* ¹	213,157	2,082,544	Figs, Inc. — Class A* ¹⁶	55,695	<u>2,068,512</u>
Colicity, Inc.* ¹	4,007	39,750	ENERGY - 0.0%		
RXR Acquisition Corp.* ¹	404	<u>3,979</u>	Permian Production Partners LLC ^{†††}	573,522	<u>728,373</u>
Total Financial		<u>263,336,897</u>	INDUSTRIAL - 0.0%		
UTILITIES - 0.1%			BP Holdco LLC* ^{†††.2}	37,539	26,465
Texgen Power LLC* ^{††}	180,169	<u>7,296,844</u>	Vector Phoenix Holdings, LP* ^{†††}	37,539	10,323
			API Heat Transfer Parent LLC* ^{†††}	1,763,707	<u>2</u>
			Total Industrial		<u>36,790</u>
			Total Common Stocks		<u>280,239,701</u>
			(Cost \$271,408,169)		

MACRO OPPORTUNITIES FUND

		SHARES	VALUE			SHARES	VALUE
PREFERRED STOCKS^{††} - 3.1%				WARRANTS[†] - 0.1%			
FINANCIAL - 3.0%				Matterport, Inc.			
Bank of America Corp.				Expiring 08/24/27*	269,461	\$	2,096,407
4.13%	1,002,000	\$	25,761,420	KKR Acquisition			
4.38%	736,000		19,393,600	Holdings I			
First Republic Bank				Corp. - Class A			
4.25%	1,168,000		29,316,800	Expiring 12/31/27* ¹	1,265,578		1,214,828
4.13%	369,600		9,236,304	Pershing Square			
Public Storage				Tontine			
4.63%	914,312		24,942,432	Holdings Ltd.			
4.13%	265,621		6,932,708	Expiring 07/24/25* ¹	762,770		983,973
W R Berkley Corp.				Ginkgo Bioworks			
4.13% due 03/30/61	884,644		23,531,530	Holdings, Inc.			
4.25% due 09/30/60	129,365		3,508,379	Expiring 12/31/27*	128,004		433,934
Wells Fargo &				Aequi Acquisition Corp.			
Co., 4.70%	982,000		25,806,960	Expiring 11/30/27* ¹	333,052		199,498
Prudential Financial,				MSD Acquisition Corp.			
Inc., 4.13% due				Expiring 05/13/23* ¹	166,604		191,595
09/01/60	686,550		17,754,183	Acropolis			
Equitable Holdings,				Infrastructure			
Inc., 4.30%	616,000		15,400,000	Acquisition Corp.			
CNO Financial				Expiring 03/31/26* ¹	192,759		177,338
Group, Inc., 5.13%				RXR Acquisition Corp.			
due 11/25/60	324,000		8,634,600	Expiring 03/08/26* ¹	216,993		162,745
American Financial				Colicity, Inc. - Class A			
Group, Inc.,				Expiring 12/31/27* ¹	42,630		<u>35,383</u>
4.50% due				Total Warrants			
09/15/60	271,104		7,398,428	(Cost \$8,919,727)			<u>5,495,701</u>
Assurant, Inc.,				EXCHANGE-TRADED FUNDS[†] - 0.5%			
5.25% due				VanEck Vectors			
01/15/61	258,000		6,971,160	Gold Miners ETF	1,430,590		<u>42,159,487</u>
Selective Insurance				Total Exchange-Traded Funds			
Group, Inc.,				(Cost \$54,624,676)			<u>42,159,487</u>
4.60%	246,000		6,403,380	MUTUAL FUNDS[†] - 2.2%			
PartnerRe Ltd.,				Guggenheim Risk			
4.88%	208,352		5,581,750	Managed Real			
Total Financial			<u>236,573,634</u>	Estate Fund —			
GOVERNMENT - 0.1%				Institutional			
Farmer Mac, 5.75%	378,000		<u>10,228,680</u>	Class ²	1,907,399		71,222,266
INDUSTRIAL - 0.0%				Guggenheim			
API Heat Transfer				Ultra Short			
Intermediate* ^{†††}	218		—	Duration Fund			
Total Preferred Stocks				— Institutional			
(Cost \$236,163,112)			<u>246,802,314</u>	Class ²	4,702,153		46,880,462

MACRO OPPORTUNITIES FUND

		SHARES	VALUE			SHARES	VALUE
Guggenheim Alpha Opportunity Fund — Institutional Class ²		1,003,137	\$ 26,522,954	Western Asset Institutional U.S. Treasury Reserves Institutional Shares, 0.01% ³		4,296,693	\$ 4,296,693
Guggenheim Strategy Fund II ²		702,382	17,552,529	Total Money Market Funds (Cost \$606,264,172)			<u>606,264,172</u>
Guggenheim Strategy Fund III ²		621,971	<u>15,636,354</u>				
Total Mutual Funds (Cost \$165,962,218)			<u>177,814,565</u>				FACE AMOUNT--
CLOSED-END FUNDS[†] - 0.9%				CORPORATE BONDS^{††} - 31.1%			
BlackRock Corporate High Yield Fund, Inc.		2,543,550	31,031,310	FINANCIAL - 9.1%			
Blackstone Strategic Credit Fund		943,140	13,062,489	Pershing Square Holdings Ltd.			
BlackRock Credit Allocation Income Trust		601,028	9,105,574	3.25% due 10/01/31		33,500,000	33,444,055
Ares Dynamic Credit Allocation Fund, Inc.		471,432	7,632,484	3.25% due 11/15/30 ⁴		15,100,000	15,202,906
BlackRock Debt Strategies Fund, Inc.		236,675	2,731,229	Citigroup, Inc.			
Eaton Vance Limited Duration Income Fund		206,753	2,725,005	3.88% ^{5,6}		29,500,000	30,157,850
Western Asset High Income Opportunity Fund, Inc.		370,552	<u>1,923,165</u>	4.00% ^{5,6}		12,000,000	12,434,400
Total Closed-End Funds (Cost \$47,643,616)			<u>68,211,256</u>	Markel Corp.			
				6.00% ^{5,6}		32,370,000	35,865,960
				Liberty Mutual Group, Inc.			
				4.30% due 02/01/61 ⁴		36,940,000	35,189,775
				Wilton RE Ltd.			
				6.00% ^{†††,4,5,6}		31,350,000	34,191,878
				GLP Capital Limited Partnership / GLP Financing II, Inc.			
				4.00% due 01/15/31		22,640,000	24,428,786
				5.30% due 01/15/29		6,950,000	8,125,669
				LPL Holdings, Inc.			
				4.00% due 03/15/29 ⁴		23,300,000	23,931,430
				4.38% due 05/15/31 ⁴		6,350,000	6,627,812
				Rocket Mortgage LLC / Rocket Mortgage Company-Issuer, Inc.			
				3.88% due 03/01/31 ⁴		21,650,000	21,839,438
				2.88% due 10/15/26 ⁴		8,750,000	8,684,375
				Home Point Capital, Inc.			
				5.00% due 02/01/26 ⁴		33,010,000	29,924,225
				Iron Mountain, Inc.			
				5.63% due 07/15/32 ⁴		25,025,000	26,839,313
				4.50% due 02/15/31 ⁴		925,000	938,228
MONEY MARKET FUNDS[†] - 7.7%							
Federated Hermes U.S. Treasury Cash Reserves Fund — Institutional Shares, 0.01% ³		601,967,479	601,967,479				

MACRO OPPORTUNITIES FUND

	FACE AMOUNT~	VALUE		FACE AMOUNT~	VALUE
Equitable Holdings, Inc. 4.95% ^{5,6}	24,550,000	\$ 26,636,750	MetLife, Inc. 3.85% ^{5,6}	12,200,000	\$ 12,794,750
Host Hotels & Resorts, LP 3.50% due 09/15/30	24,000,000	24,905,330	OneAmerica Financial Partners, Inc. 4.25% due 10/15/50 ⁴	11,550,000	12,264,691
Nationwide Mutual Insurance Co. 4.35% due 04/30/50 ⁴	21,150,000	24,031,871	OneMain Finance Corp. 4.00% due 09/15/30	11,650,000	11,591,750
Jefferies Finance LLC / JFIN Company-Issuer Corp. 5.00% due 08/15/28 ⁴	23,000,000	23,345,000	QBE Insurance Group Ltd. 5.88% ^{4,5,6}	7,550,000	8,418,250
Global Atlantic Finance Co. 4.70% due 10/15/51 ^{4,6}	22,350,000	23,106,135	Atlas Mara Ltd. due 12/31/21 ^{†††,7,8}	14,400,000	6,942,240
Kuvare US Holdings, Inc. 7.00% due 02/17/51 ^{4,6}	19,150,000	20,652,100	PartnerRe Finance B LLC 4.50% due 10/01/50 ⁶	6,460,000	6,805,010
United Wholesale Mortgage LLC 5.50% due 11/15/25 ⁴	12,600,000	12,694,500	AmWINS Group, Inc. 4.88% due 06/30/29 ⁴	6,025,000	6,115,375
5.50% due 04/15/29 ⁴	7,150,000	6,941,962	American Equity Investment Life Holding Co. 5.00% due 06/15/27	4,813,000	5,540,376
Wells Fargo & Co. 3.90% ^{5,6}	18,000,000	18,562,500	Bank of New York Mellon Corp. 4.70% ^{5,6}	4,500,000	4,938,750
Hampton Roads PPV LLC 6.62% due 06/15/53 ⁴	15,969,496	17,668,631	SBA Communications Corp. 3.13% due 02/01/29 ⁴	4,200,000	4,058,250
Charles Schwab Corp. 4.00% ^{5,6}	16,400,000	16,866,744	HUB International Ltd. 7.00% due 05/01/26 ⁴	750,000	775,313
Hunt Companies, Inc. 5.25% due 04/15/29 ⁴	17,200,000	16,856,000	Wilton Re Finance LLC 5.88% due 03/30/33 ^{4,6}	600,000	625,215
Kennedy-Wilson, Inc. 5.00% due 03/01/31	16,000,000	16,360,000	Total Financial		<u>721,371,544</u>
NFP Corp. 6.88% due 08/15/28 ⁴	12,200,000	12,456,810	INDUSTRIAL - 4.3%		
4.88% due 08/15/28 ⁴	3,450,000	3,493,125	Boeing Co. 5.15% due 05/01/30	32,030,000	37,513,529
Cushman & Wakefield US Borrower LLC 6.75% due 05/15/28 ⁴	13,931,000	15,115,135	5.81% due 05/01/50	16,010,000	21,264,973
First American Financial Corp. 4.00% due 05/15/30	11,760,000	12,982,881	5.71% due 05/01/40	16,010,000	20,391,937
			New Enterprise Stone & Lime Company, Inc. 9.75% due 07/15/28 ⁴	10,350,000	11,229,750
			5.25% due 07/15/28 ⁴	10,750,000	10,870,937
			6.25% due 03/15/26 ⁴	850,000	878,900

CONSOLIDATED SCHEDULE OF INVESTMENTS (continued)

September 30, 2021

MACRO OPPORTUNITIES FUND

	FACE AMOUNT~	VALUE		FACE AMOUNT~	VALUE
Standard Industries, Inc.			Atkore, Inc.		
4.38% due 07/15/30 ⁴	7,125,000	\$ 7,267,500	4.25% due 06/01/31 ⁴	7,625,000	\$ 7,853,750
3.38% due 01/15/31 ⁴	6,400,000	6,090,880	IP Lending II Ltd.		
5.00% due 02/15/27 ⁴	3,015,000	3,109,219	3.65% due 07/15/25 ^{†††4}	7,450,000	7,422,659
IP Lending I LLC			BWX Technologies, Inc.		
4.00% due 09/08/25 ^{††4}	15,700,000	15,700,000	4.13% due 06/30/28 ⁴	6,700,000	6,875,875
Artera Services LLC			Mauser Packaging Solutions Holding Co.		
9.03% due 12/04/25 ⁴	14,385,000	15,607,725	8.50% due 04/15/24 ⁴	6,550,000	6,779,250
TopBuild Corp.			PGT Innovations, Inc.		
4.13% due 02/15/32 ⁴	8,850,000	8,938,500	4.38% due 10/01/29 ⁴	6,000,000	6,045,000
3.63% due 03/15/29 ⁴	5,550,000	5,586,353	Howmet Aerospace, Inc.		
Ardagh Packaging Finance plc / Ardagh Holdings USA, Inc.			5.95% due 02/01/37	2,925,000	3,641,625
4.13% due 08/15/26 ⁴	11,680,000	12,117,182	6.75% due 01/15/28	434,000	528,395
Intertape Polymer Group, Inc.			6.88% due 05/01/25	53,000	62,011
4.38% due 06/15/29 ⁴	11,050,000	11,233,541	Adevinta ASA		
Dyal Capital Partners IV			3.00% due 11/15/27	EUR 3,433,000	4,093,868
3.65% due 02/22/41 ^{†††}	10,950,000	10,753,185	Harsco Corp.		
Flowserve Corp.			5.75% due 07/31/27 ⁴	3,900,000	4,041,375
3.50% due 10/01/30	10,270,000	10,712,622	Grinding Media, Inc. / Moly-Cop AltaSteel Ltd.		
Boxer Parent Co., Inc.			7.38% due 12/15/23 ⁴	3,050,000	3,109,475
6.50% due 10/02/25	EUR 8,500,000	10,338,489	Hillenbrand, Inc.		
Great Lakes Dredge & Dock Corp.			5.75% due 06/15/25	2,525,000	2,657,562
5.25% due 06/01/29 ⁴	9,780,000	10,122,300	Crown Americas LLC / Crown Americas Capital Corporation VI		
Deuce FinCo plc			4.75% due 02/01/26	1,923,000	1,981,844
5.50% due 06/15/27	GBP 7,350,000	10,042,762	EnerSys		
Cleaver-Brooks, Inc.			5.00% due 04/30/23 ⁴	1,325,000	1,371,375
7.88% due 03/01/23 ⁴	9,852,000	9,704,220	Graphic Packaging International LLC		
Pactiv Evergreen Group Issuer Incorporated/ Pactiv Evergreen Group Issuer LLC/ Reynolds Gro			3.50% due 03/01/29 ⁴	1,148,000	1,142,260
4.00% due 10/15/27 ⁴	9,650,000	9,553,500	Princess Juliana International Airport Operating Company N.V.		
Arcosa, Inc.			5.50% due 12/20/27 ⁸	1,111,841	1,012,698
4.38% due 04/15/29 ⁴	9,400,000	9,517,500			
GrafTech Finance, Inc.					
4.63% due 12/15/28 ⁴	7,905,000	8,112,506			

MACRO OPPORTUNITIES FUND

	FACE AMOUNT~	VALUE		FACE AMOUNT~	VALUE
Ardagh Metal			JetBlue Class A Pass		
Packaging Finance			Through Trust		
USA LLC / Ardagh			4.00% due 11/15/32	10,949,627	\$ 11,898,671
Metal Packaging			Scotts Miracle-Gro Co.		
Finance plc			4.00% due 04/01/31 ⁴	9,900,000	9,881,388
4.00% due 09/01/29 ⁴	950,000	\$ 960,687	Suburban Propane		
EnPro Industries, Inc.			Partners Limited		
5.75% due 10/15/26	790,000	824,563	Partnership/		
Waste Pro USA, Inc.			Suburban Energy		
5.50% due 02/15/26 ⁴	600,000	606,000	Finance Corp.		
JELD-WEN, Inc.			5.00% due 06/01/31 ⁴	9,325,000	9,674,688
6.25% due 05/15/25 ⁴	100,000	105,500	British Airways Class A		
Total Industrial		<u>337,773,782</u>	Pass Through Trust		
CONSUMER, CYCLICAL - 4.3%			4.25% due 11/15/32 ⁴	8,514,072	9,173,505
Delta Air Lines, Inc.			Wabash National Corp.		
7.00% due 05/01/25 ⁴	41,320,000	48,186,901	4.50% due 10/15/28 ⁴	7,800,000	7,790,250
Marriott International,			Penn National		
Inc.			Gaming, Inc.		
2.85% due 04/15/31	14,730,000	14,901,480	4.13% due 07/01/29 ⁴	6,600,000	6,523,440
4.63% due 06/15/30	10,900,000	12,440,600	Papa John's		
5.75% due 05/01/25	8,440,000	9,648,767	International, Inc.		
3.50% due 10/15/32	8,150,000	8,648,108	3.88% due 09/15/29 ⁴	6,425,000	6,376,041
Hilton Domestic			Hawaiian Brand		
Operating			Intellectual Property		
Company, Inc.			Ltd. / HawaiianMiles		
4.00% due 05/01/31 ⁴	23,200,000	23,548,000	Loyalty Ltd.		
3.63% due 02/15/32 ⁴	4,150,000	4,087,750	5.75% due 01/20/26 ⁴	5,950,000	6,225,187
5.75% due 05/01/28 ⁴	525,000	565,425	American Airlines		
Delta Air Lines, Inc.			Class AA Pass		
/ SkyMiles IP Ltd.			Through Trust		
4.75% due 10/20/28 ⁴	24,150,000	26,925,033	3.58% due 01/15/28	2,481,417	2,529,850
1011778 BC ULC / New			3.35% due 10/15/29	1,340,213	1,349,212
Red Finance, Inc.			3.65% due 02/15/29	1,157,813	1,194,419
4.00% due 10/15/30 ⁴	22,200,000	21,978,000	3.15% due 02/15/32	1,102,460	1,112,420
Mileage Plus Holdings			Six Flags Theme		
LLC / Mileage			Parks, Inc.		
Plus Intellectual			7.00% due 07/01/25 ⁴	5,475,000	5,830,875
Property Assets Ltd.			Boyne USA, Inc.		
6.50% due 06/20/27 ⁴	19,700,000	21,416,806	4.75% due 05/15/29 ⁴	4,960,000	5,121,200
Hyatt Hotels Corp.			Superior Plus Limited		
5.38% due 04/23/25	7,350,000	8,206,888	Partnership /		
5.75% due 04/23/30	6,530,000	7,831,463	Superior General		
JB Poindexter &			Partner, Inc.		
Company, Inc.			4.50% due 03/15/29 ⁴	4,800,000	4,956,000
7.13% due 04/15/26 ⁴	11,725,000	12,340,563			

MACRO OPPORTUNITIES FUND

	FACE AMOUNT~	VALUE		FACE AMOUNT~	VALUE
Beacon Roofing Supply, Inc. 4.13% due 05/15/29 ⁴	4,151,000	\$ 4,125,056	4.63% due 12/01/30 ⁴	2,715,000	\$ 2,572,463
Air Canada Class A Pass Through Trust 5.25% due 04/01/29 ⁴	3,500,249	3,777,194	Alice France S.A. 5.50% due 10/15/29 ⁴	11,610,000	11,492,536
PetSmart, Inc. / PetSmart Finance Corp. 4.75% due 02/15/28 ⁴	2,800,000	2,885,750	5.13% due 07/15/29 ⁴	8,200,000	8,052,646
Allison Transmission, Inc. 3.75% due 01/30/31 ⁴	2,925,000	2,844,562	7.38% due 05/01/26 ⁴	4,834,000	5,016,290
Air Canada 4.63% due 08/15/29 ^{†††4}	CAD 3,550,000	2,810,230	CCO Holdings LLC / CCO Holdings Capital Corp. 4.50% due 06/01/33 ⁴	14,265,000	14,517,776
Murphy Oil USA, Inc. 3.75% due 02/15/31 ⁴	2,525,000	2,540,781	4.25% due 02/01/31 ⁴	9,410,000	9,551,150
WMG Acquisition Corp. 3.00% due 02/15/31 ⁴	1,875,000	1,830,469	Virgin Media Finance plc 5.00% due 07/15/30 ⁴	21,150,000	21,601,764
United Airlines, Inc. 4.63% due 04/15/29 ⁴	1,700,000	1,756,865	UPC Broadband Finco BV 4.88% due 07/15/31 ⁴	20,200,000	20,681,972
United Airlines Class AA Pass Through Trust 4.15% due 08/25/31	1,065,294	1,145,377	Vodafone Group plc 5.13% due 06/04/81 ⁶	16,875,000	17,383,612
Vail Resorts, Inc. 6.25% due 05/15/25 ⁴	1,075,000	1,136,812	LCPR Senior Secured Financing DAC 5.13% due 07/15/29 ⁴	16,250,000	16,778,125
Hanesbrands, Inc. 5.38% due 05/15/25 ⁴	910,000	952,661	ViacomCBS, Inc. 4.95% due 05/19/50 ⁹	10,340,000	12,916,178
Wyndham Hotels & Resorts, Inc. 4.38% due 08/15/28 ⁴	700,000	730,751	Cable One, Inc. 4.00% due 11/15/30 ⁴	12,575,000	12,527,844
Total Consumer, Cyclical		<u>336,899,438</u>	Switch Ltd. 3.75% due 09/15/28 ⁴	12,100,000	12,281,500
COMMUNICATIONS - 4.2%			Booking Holdings, Inc. 3.55% due 03/15/28 ¹⁷	10,000,000	11,095,553
Level 3 Financing, Inc. 4.25% due 07/01/28 ⁴	22,035,000	22,205,331	Virgin Media Secured Finance plc 4.50% due 08/15/30 ⁴	10,150,000	10,314,938
3.75% due 07/15/29 ⁴	7,600,000	7,345,248	Radiate Holdco LLC / Radiate Finance, Inc. 4.50% due 09/15/26 ⁴	9,300,000	9,602,250
3.88% due 11/15/29 ⁴	2,600,000	2,780,180	AMC Networks, Inc. 4.25% due 02/15/29	9,600,000	9,546,000
Mav Acquisition Corp. 8.00% due 08/01/29 ⁴	26,800,000	25,601,504	Sirius XM Radio, Inc. 4.13% due 07/01/30 ⁴	8,900,000	8,941,274
5.75% due 08/01/28 ⁴	4,250,000	4,175,625	Lamar Media Corp. 4.00% due 02/15/30	8,600,000	8,853,700
CSC Holdings LLC 4.13% due 12/01/30 ⁴	21,250,000	20,851,562	Match Group Holdings II LLC 4.63% due 06/01/28 ⁴	7,700,000	8,027,250
3.38% due 02/15/31 ⁴	2,975,000	2,766,750	Cengage Learning, Inc. 9.50% due 06/15/24 ⁴	5,039,000	5,156,610

MACRO OPPORTUNITIES FUND

	FACE AMOUNT~	VALUE		FACE AMOUNT~	VALUE
Ziggo BV			Sotheby's/Bidfair		
4.88% due 01/15/30 ⁴	4,850,000	\$ 4,984,830	Holdings, Inc.		
Virgin Media			5.88% due 06/01/29 ⁴	8,900,000	\$ 9,155,875
Vendor Financing			Central Garden		
Notes IV DAC			& Pet Co.		
5.00% due 07/15/28 ⁴	3,650,000	3,769,902	4.13% due 04/30/31 ⁴	8,900,000	9,038,181
TripAdvisor, Inc.			Avantor Funding, Inc.		
7.00% due 07/15/25 ⁴	1,800,000	1,908,000	4.63% due 07/15/28 ⁴	8,175,000	8,604,596
T-Mobile USA, Inc.			Kronos Acquisition		
2.88% due 02/15/31	1,750,000	<u>1,764,875</u>	Holdings, Inc.		
Total Communications		<u>335,065,238</u>	/ KIK Custom		
CONSUMER, NON-CYCLICAL - 3.8%			Products, Inc.		
Mozart Debt Merger			5.00% due 12/31/26 ⁴	5,500,000	5,491,860
Sub, Inc.			7.00% due 12/31/27 ⁴	2,991,000	2,863,883
3.88% due 04/01/29 ⁴	42,100,000	42,100,000	Cheplapharm		
5.25% due 10/01/29	7,200,000	7,200,000	Arzneimittel GmbH		
Kraft Heinz Foods Co.			5.50% due 01/15/28 ⁴	8,035,000	8,324,822
4.38% due 06/01/46	6,320,000	7,190,235	CPI CG, Inc.		
5.20% due 07/15/45	5,725,000	7,170,083	8.63% due 03/15/26 ⁴	7,315,000	7,936,775
5.50% due 06/01/50	2,800,000	3,686,151	TreeHouse Foods, Inc.		
5.00% due 06/04/42	2,490,000	3,052,774	4.00% due 09/01/28 ⁹	7,575,000	7,413,425
4.88% due 10/01/49	2,025,000	2,464,341	Smithfield Foods, Inc.		
US Foods, Inc.			3.00% due 10/15/30 ⁴	7,000,000	7,038,319
6.25% due 04/15/25 ⁴	10,800,000	11,328,660	Service Corporation		
4.75% due 02/15/29 ⁴	6,550,000	6,721,938	International		
Bausch Health			3.38% due 08/15/30	5,275,000	5,268,406
Companies, Inc.			4.00% due 05/15/31	1,650,000	1,705,688
4.88% due 06/01/28 ⁴	13,200,000	13,678,500	Grifols Escrow		
Carriage Services, Inc.			Issuer S.A.		
4.25% due 05/15/29 ⁴	13,225,000	13,338,074	4.75% due 10/15/28 ⁴	6,750,000	6,891,413
Jaguar Holding			WW International, Inc.		
Company II / PPD			4.50% due 04/15/29 ⁴	7,050,000	6,891,375
Development, LP			Spectrum Brands, Inc.		
4.63% due 06/15/25 ⁴	8,645,000	8,979,994	5.50% due 07/15/30 ⁴	5,600,000	6,202,000
5.00% due 06/15/28 ⁴	2,460,000	2,647,796	HealthEquity, Inc.		
Post Holdings, Inc.			4.50% due 10/01/29 ⁴	5,400,000	5,495,310
4.63% due 04/15/30 ⁴	7,325,000	7,381,622	Rent-A-Center, Inc.		
4.50% due 09/15/31 ⁴	4,100,000	4,051,333	6.38% due 02/15/29 ⁴	4,250,000	4,584,687
Sabre GLBL, Inc.			Prime Security Services		
7.38% due 09/01/25 ⁴	7,300,000	7,792,385	Borrower LLC /		
9.25% due 04/15/25 ⁴	1,680,000	1,941,727	Prime Finance, Inc.		
DaVita, Inc.			3.38% due 08/31/27 ⁴	2,650,000	2,547,975
4.63% due 06/01/30 ⁴	8,974,000	9,230,753	5.25% due 04/15/24 ⁴	1,900,000	2,026,445

MACRO OPPORTUNITIES FUND

	FACE AMOUNT~	VALUE
WR Grace Holdings LLC		
4.88% due 06/15/27 ⁴	13,225,000	\$ 13,580,488
Minerals Technologies, Inc.		
5.00% due 07/01/28 ⁴	10,755,000	11,158,312
Kaiser Aluminum Corp.		
4.50% due 06/01/31 ⁴	10,000,000	10,250,000
4.63% due 03/01/28 ⁴	375,000	387,188
Carpenter Technology Corp.		
6.38% due 07/15/28	8,015,000	8,619,653
Novelis Sheet Ingot GmbH		
3.38% due 04/15/29 EUR	4,500,000	5,444,625
HB Fuller Co.		
4.25% due 10/15/28	5,250,000	5,341,875
Clearwater Paper Corp.		
4.75% due 08/15/28 ⁴	4,817,000	4,949,467
ArcelorMittal S.A.		
4.55% due 03/11/26	2,450,000	2,732,024
Arconic Corp.		
6.00% due 05/15/25 ⁴	2,225,000	2,337,763
Mirabela Nickel Ltd.		
due 06/24/19 ^{7,8}	1,885,418	94,271
Total Basic Materials		<u>94,313,482</u>
TECHNOLOGY - 1.1%		
Qorvo, Inc.		
4.38% due 10/15/29	11,220,000	12,229,800
3.38% due 04/01/31 ⁴	9,225,000	9,726,840
NCR Corp.		
5.25% due 10/01/30 ⁴	11,425,000	11,979,455
5.13% due 04/15/29 ⁴	6,350,000	6,548,438
Twilio, Inc.		
3.88% due 03/15/31	15,100,000	15,459,531
TeamSystem SpA		
3.75% (3 Month EURIBOR + 3.75%, Rate Floor: 3.75%) due 02/15/28 ¹⁰	EUR 11,750,000	13,612,141
Booz Allen Hamilton, Inc.		
3.88% due 09/01/28 ⁴	11,800,000	12,096,416

	FACE AMOUNT~	VALUE
Playtika Holding Corp.		
4.25% due 03/15/29 ⁴	8,750,000	\$ 8,777,912
MSCI, Inc.		
3.88% due 02/15/31 ⁴	883,000	926,046
Total Technology		<u>91,356,579</u>
UTILITIES - 1.1%		
Midcap Funding XLVI Trust		
5.58% (1 Month USD LIBOR + 5.50%, Rate Floor: 5.50%) due 10/29/24 ^{†††,10}	32,750,000	32,755,240
Cheniere Corpus Christi Holdings LLC		
3.52% due 12/31/39 ^{†††}	21,800,000	22,006,882
Clearway Energy Operating LLC		
3.75% due 02/15/31 ⁴	13,450,000	13,483,625
AES Corp.		
3.95% due 07/15/30 ⁴	9,760,000	10,732,291
Terraform Global Operating LLC		
6.13% due 03/01/26 ⁴	5,435,000	5,591,257
Total Utilities		<u>84,569,295</u>
Total Corporate Bonds		
(Cost \$2,377,575,748)		<u>2,459,960,627</u>

SENIOR FLOATING RATE INTERESTS^{††,10} - 21.3%

CONSUMER, CYCLICAL - 4.5%

Zephyr Bidco Ltd.		
4.80% (1 Month GBP LIBOR + 4.75%, Rate Floor: 4.75%) due 07/23/25	GBP 20,850,000	27,943,574
7.55% (1 Month GBP LIBOR + 7.50%, Rate Floor: 7.50%) due 07/23/26	GBP 1,540,417	2,055,051

MACRO OPPORTUNITIES FUND

	FACE AMOUNT~	VALUE		FACE AMOUNT~	VALUE
MB2 Dental			CNT Holdings I Corp.		
Solutions LLC			4.50% (3 Month		
7.00% (3 Month USD			USD LIBOR +		
LIBOR + 6.00%,			3.75%, Rate		
Rate Floor: 7.00%)			Floor: 4.50%)		
due 01/29/27 ^{†††}	20,770,588	\$ 20,401,670	due 11/08/27	12,139,000	\$ 12,146,648
7.19% (3 Month USD			Cast & Crew		
LIBOR + 6.00%			Payroll LLC		
and Commercial			3.83% (1 Month USD		
Prime Lending			LIBOR + 3.75%,		
Rate + 5.00%,			Rate Floor: 3.75%)		
Rate Floor: 7.00%)			due 02/09/26	11,568,913	11,515,927
due 01/29/27 ^{†††}	5,149,418	5,057,957	Flamingo		
Packers Holdings LLC			3.50% (3 Month		
4.00% (3 Month			EURIBOR +		
USD LIBOR +			3.50%, Rate		
3.25%, Rate			Floor: 3.50%)		
Floor: 4.00%)			due 03/24/28	EUR 10,000,000	11,489,226
due 03/09/28	21,045,240	20,935,595	CD&R Firefly Bidco Ltd.		
BGIS (BIFM CA			3.75% (3 Month		
Buyer, Inc.)			EURIBOR +		
3.84% (1 Month			3.75%, Rate		
USD LIBOR +			Floor: 3.75%)		
3.75%, Rate			due 06/23/25	EUR 6,000,000	6,935,867
Floor: 3.75%)			due 06/23/25	GBP 3,350,000	4,484,995
due 06/01/26	18,084,993	17,994,568	Verisure Holding AB		
Mavis Tire Express			3.25% (3 Month		
Services TopCo			EURIBOR +		
Corp.			3.25%, Rate		
4.75% (1 Month USD			Floor: 3.25%)		
LIBOR + 4.00%,			due 07/20/26	EUR 7,651,053	8,814,133
Rate Floor: 4.75%)			3.25% (3 Month		
due 05/04/28	17,356,500	17,388,089	EURIBOR +		
SP PF Buyer LLC			3.25%, Rate		
4.58% (1 Month USD			Floor: 3.25%)		
LIBOR + 4.50%,			due 03/27/28	EUR 1,770,000	2,037,304
Rate Floor: 4.50%)			Loire Finco		
due 12/22/25	15,426,706	15,145,169	Luxembourg SARL		
Truck Hero, Inc.			4.50% (1 Month		
4.00% (1 Month			USD LIBOR +		
USD LIBOR +			3.75%, Rate		
3.25%, Rate			Floor: 4.50%)		
Floor: 4.00%)			due 04/21/27	10,746,068	10,665,472
due 01/31/28	14,825,500	14,785,323			

MACRO OPPORTUNITIES FUND

	FACE AMOUNT~	VALUE		FACE AMOUNT~	VALUE
EnTrans International LLC 6.08% (1 Month USD LIBOR + 6.00%, Rate Floor: 6.00%) due 11/01/24	11,267,545	\$ 10,450,648	Rent-A-Center, Inc. 4.75% (1 Month USD LIBOR + 4.00%, Rate Floor: 4.75%) due 02/17/28 ^{†††}	7,231,875	\$ 7,277,074
American Trailer World Corp. 4.50% (1 Month USD LIBOR + 3.75%, Rate Floor: 4.50%) due 03/03/28	9,426,375	9,376,887	ImageFIRST Holdings LLC 5.25% (3 Month USD LIBOR + 4.50%, Rate Floor: 5.25%) due 04/27/28	7,274,361	7,256,175
BCPE Empire Holdings, Inc. 4.50% (1 Month USD LIBOR + 4.00%, Rate Floor: 4.50%) due 06/11/26	8,960,000	8,926,400	Holding SOCOTEC 5.00% (3 Month USD LIBOR + 4.25%, Rate Floor: 5.00%) due 06/30/28	7,150,000	7,138,060
4.08% (1 Month USD LIBOR + 4.00%, Rate Floor: 4.00%) due 06/11/26	223,292	221,803	Camin 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
CHG Healthcare Services, Inc. due 09/20/28	8,400,000	8,408,988	First Brands Group LLC 6.00% (3 Month USD LIBOR + 5.00%, Rate Floor: 6.00%) due 03/30/27	5,024,750	5,069,973
United Petfood 3.25% (3 Month EURIBOR + 3.25%, Rate Floor: 3.25%) due 04/24/28	EUR 7,000,000	8,048,540	ScribeAmerica Intermediate Holdco LLC (Healthchannels) 4.58% (1 Month USD LIBOR + 4.50%, Rate Floor: 4.50%) due 04/03/25	4,845,466	4,591,079
PetSmart LLC 4.50% (3 Month USD LIBOR + 3.75%, Rate Floor: 4.50%) due 02/11/28	7,500,000	7,510,725	Galls LLC 7.25% (3 Month USD LIBOR + 6.25%, Rate Floor: 7.25%) due 01/31/25 ^{†††}	3,667,419	3,636,822
Accuride Corp. 6.25% (3 Month USD LIBOR + 5.25%, Rate Floor: 6.25%) due 11/17/23	7,690,334	7,421,172	7.25% (3 Month USD LIBOR + 6.25%, Rate Floor: 7.25%) due 01/31/24 ^{†††}	452,857	429,906

MACRO OPPORTUNITIES FUND

	FACE AMOUNT~	VALUE		FACE AMOUNT~	VALUE
Alexander Mann			Blue Nile, Inc.		
5.17% (6 Month GBP LIBOR + 5.00%, Rate Floor: 5.00%) due 06/16/25	GBP 3,000,000	\$ 3,895,294	7.50% (3 Month USD LIBOR + 6.50%, Rate Floor: 7.50%) due 02/17/23	2,756,250	\$ 2,618,438
Alterra Mountain Co.			WESCO		
4.00% (1 Month USD LIBOR + 3.50%, Rate Floor: 4.00%) due 08/17/28	3,738,727	3,724,707	5.25% (3 Month USD LIBOR + 4.25%, Rate Floor: 5.25%) due 06/14/24 ^{†††}	2,306,764	2,301,605
Sovos Brands			BRE/Everbright M6 Borrower LLC		
Intermediate, Inc.			5.75% (1 Month USD LIBOR + 5.00%, Rate Floor: 5.75%) due 09/09/26	2,250,000	2,255,625
4.50% (3 Month USD LIBOR + 3.75%, Rate Floor: 4.50%) due 06/08/28	3,677,983	3,677,983	Situs AMC Holdings Corp.		
SHO Holding I Corp.			5.75% (1 Month USD LIBOR + 4.75%, Rate Floor: 5.75%) due 06/30/25	1,989,975	1,960,125
6.25% (3 Month USD LIBOR + 5.25%, Rate Floor: 6.25%) due 04/26/24 ^{†††}	3,642,774	3,442,421	CCR Parent, Inc.		
6.23% (3 Month USD LIBOR + 5.23%, Rate Floor: 6.23%) due 04/29/24 ^{†††}	60,373	57,053	4.50% (3 Month USD LIBOR + 3.75%, Rate Floor: 4.50%) due 03/06/28 ^{†††}	1,895,250	1,899,988
Apro LLC			TTF Holdings Intermediate LLC		
4.50% (3 Month USD LIBOR + 3.75%, Rate Floor: 4.50%) due 11/16/26	3,291,750	3,291,750	4.75% (1 Month USD LIBOR + 4.00%, Rate Floor: 4.75%) due 03/31/28 ^{†††}	1,734,375	1,730,039
Checkers Drive-In Restaurants, Inc.			Rent-A-Center, Inc.		
5.25% (3 Month USD LIBOR + 4.25%, Rate Floor: 5.25%) due 04/25/24	3,304,815	3,103,221	3.75% (1 Month USD LIBOR + 3.25%, Rate Floor: 3.75%) due 02/17/28	1,600,000	1,604,000
Adevinta ASA			EG Finco Ltd.		
3.25% (3 Month EURIBOR + 3.25%, Rate Floor: 3.25%) due 06/26/28	EUR 2,600,000	3,007,651	4.88% (3 Month GBP LIBOR + 4.75%, Rate Floor: 4.75%) due 02/07/25	GBP 967,500	1,295,854

MACRO OPPORTUNITIES FUND

	FACE AMOUNT~	VALUE		FACE AMOUNT~	VALUE
American Tire Distributors, Inc. 7.00% (3 Month USD LIBOR + 6.00%, Rate Floor: 7.00%) due 09/01/23	249,634	\$ 249,135			
8.50% (1 Month USD LIBOR + 7.50% and 3 Month USD LIBOR + 7.50%, Rate Floor: 8.50%) due 09/02/24	161,866	<u>161,689</u>			
Total Consumer, Cyclical		<u>352,668,398</u>			
INDUSTRIAL - 4.3%					
United Airlines, Inc. 4.50% (3 Month USD LIBOR + 3.75%, Rate Floor: 4.50%) due 04/21/28	25,436,250	25,592,429			
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			
American Bath Group LLC 4.25% (3 Month USD LIBOR + 3.75%, Rate Floor: 4.25%) due 11/23/27	20,484,095	20,407,280			
Diversitech Holdings, Inc. 4.25% (3 Month USD LIBOR + 3.25%, Rate Floor: 4.25%) due 12/02/24	16,918,426	16,907,936			
			Mileage Plus Holdings LLC 6.25% (3 Month USD LIBOR + 5.25%, Rate Floor: 6.25%) due 06/21/27	15,250,000	\$ 16,193,670
			Dispatch Terra Acquisition LLC 5.00% (3 Month USD LIBOR + 4.25%, Rate Floor: 5.00%) due 03/27/28	15,231,825	15,231,825
			TK Elevator Midco GmbH 3.63% (3 Month EURIBOR + 3.63%, Rate Floor: 3.63%) due 07/30/27	EUR 7,000,000	8,115,443
			4.00% (6 Month USD LIBOR + 3.50%, Rate Floor: 4.00%) due 07/30/27	6,500,998	6,510,034
			Arcline FM Holdings LLC 5.50% (3 Month USD LIBOR + 4.75%, Rate Floor: 5.50%) due 06/23/28 ^{†††}	14,300,000	14,300,000
			Fugue Finance BV 3.25% (3 Month EURIBOR + 3.25%, Rate Floor: 3.25%) due 08/30/24	EUR 12,545,690	14,246,305
			TransDigm, Inc. 2.33% (1 Month USD LIBOR + 2.25%, Rate Floor: 2.25%) due 05/30/25	14,151,163	13,972,858

MACRO OPPORTUNITIES FUND

	FACE AMOUNT~	VALUE		FACE AMOUNT~	VALUE
NA Rail Hold Co. LLC 4.63% (3 Month USD LIBOR + 4.50%, Rate Floor: 4.50%) due 10/19/26	13,847,079	\$ 13,881,697	Filtration Group Corp. 4.50% (1 Month USD LIBOR + 3.75%, Rate Floor: 4.50%) due 03/31/25	5,625,156	\$ 5,633,594
Charter Next Generation, Inc. 4.50% (1 Month USD LIBOR + 3.75%, Rate Floor: 4.50%) due 12/01/27	13,084,250	13,106,755	3.50% (3 Month EURIBOR + 3.50%, Rate Floor: 3.50%) due 03/31/25	EUR 3,585,619	4,143,483
DXP Enterprises, Inc. 5.75% (1 Month USD LIBOR + 4.75%, Rate Floor: 5.75%) due 12/23/27	13,150,625	13,097,233	AI Convoy Luxembourg SARL 3.50% (6 Month EURIBOR + 3.50%, Rate Floor: 3.50%) due 01/18/27	EUR 8,324,708	9,587,784
Pelican Products, Inc. 4.50% (3 Month USD LIBOR + 3.50%, Rate Floor: 4.50%) due 05/01/25	12,561,222	12,506,329	YAK MAT (YAK ACCESS LLC) 10.13% (3 Month USD LIBOR + 10.00%, Rate Floor: 10.00%) due 07/10/26	12,220,199	8,462,488
DG Investment Intermediate Holdings 2, Inc. 4.50% (1 Month USD LIBOR + 3.75%, Rate Floor: 4.50%) due 03/31/28	10,383,872	10,419,073	TricorBraun Holdings, Inc. 3.75% (1 Month USD LIBOR + 3.25%, Rate Floor: 3.75%) due 03/03/28	8,263,657	8,213,083
Service Logic Acquisition, Inc. 4.75% (2 Month USD LIBOR + 4.00%, Rate Floor: 4.75%) due 10/29/27	10,246,749	10,266,013	Valcour Packaging LLC due 09/28/28	6,300,000	6,268,500
Air Canada 4.25% (3 Month USD LIBOR + 3.50%, Rate Floor: 4.25%) due 08/11/28	9,800,000	9,832,634	Park River Holdings, Inc. 4.00% (3 Month USD LIBOR + 3.25%, Rate Floor: 4.00%) due 12/28/27	6,085,500	6,058,906
			BWAY Holding Co. 3.33% (1 Month USD LIBOR + 3.25%, Rate Floor: 3.25%) due 04/03/24	4,824,929	4,721,627

MACRO OPPORTUNITIES FUND

	FACE AMOUNT~	VALUE		FACE AMOUNT~	VALUE
MI Windows And Doors LLC 4.50% (1 Month USD LIBOR + 3.75%, Rate Floor: 4.50%) due 12/20/27	3,970,000	\$ 3,974,963	Waterlogic USA Holdings, Inc. 5.25% (3 Month USD LIBOR + 4.75%, Rate Floor: 5.25%) due 08/17/28	2,000,000	\$ 1,998,760
STS Operating, Inc. (SunSource) 5.25% (1 Month USD LIBOR + 4.25%, Rate Floor: 5.25%) due 12/11/24	3,827,701	3,816,945	Pro Mach Group, Inc. 5.00% (1 Month USD LIBOR + 4.00%, Rate Floor: 5.00%) due 08/31/28	1,849,721	1,857,656
ILPEA Parent, Inc. 5.25% (1 Month USD LIBOR + 4.50%, Rate Floor: 5.25%) due 06/22/28	3,473,949	3,465,264	LTI Holdings, Inc. 3.58% (1 Month USD LIBOR + 3.50%, Rate Floor: 3.50%) due 09/08/25	1,455,000	1,433,408
Fortis Solutions Group LLC 5.50% (3 Month USD LIBOR + 4.50%, Rate Floor: 5.50%) due 12/15/23 ^{†††}	3,056,724	3,026,156	Diversitech Holdings, Inc. 8.50% (3 Month USD LIBOR + 7.50%, Rate Floor: 8.50%) due 06/02/25 ^{†††}	1,000,000	997,500
Titan Acquisition Ltd. (Husky) 3.17% (3 Month USD LIBOR + 3.00%, Rate Floor: 3.00%) due 03/28/25	2,980,336	2,924,127	Duran Group Holding GMBH 4.00% (6 Month EURIBOR + 4.00%, Rate Floor: 4.00%) due 03/29/24	EUR 416,090	475,404
Protective Industrial Products, Inc. 4.75% (1 Month USD LIBOR + 4.00%, Rate Floor: 4.75%) due 12/29/27	2,693,250	2,686,517	4.00% (3 Month EURIBOR + 4.00%, Rate Floor: 4.00%) due 12/20/24	EUR 106,858	122,091
Bhi Investments LLC 5.50% (3 Month USD LIBOR + 4.50%, Rate Floor: 5.50%) due 08/28/24 ^{†††}	2,496,892	2,471,923	API Heat Transfer 12.00% (3 Month USD LIBOR, Rate Floor: 1.00%) (in-kind rate was 11.00%) due 01/01/24 ^{†††,11}	1,177,125	411,994

MACRO OPPORTUNITIES FUND

	FACE AMOUNT~	VALUE		FACE AMOUNT~	VALUE
12.00% (3 Month USD LIBOR, Rate Floor: 1.00%) (in-kind rate was 11.00%) due 10/02/23 ^{†††.11}	203,763	\$ 147,728	National Mentor Holdings, Inc.		
Transcendia 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	14,811,990	\$ 14,808,287
4.50% (1 Month USD LIBOR + 3.50%, Rate Floor: 4.50%) due 05/30/24	566,414	<u>501,277</u>	Southern Veterinary Partners LLC		
Total Industrial		<u>342,922,937</u>	5.00% (3 Month USD LIBOR + 4.00%, Rate Floor: 5.00%) due 10/05/27	14,417,606	14,471,672
CONSUMER, NON-CYCLICAL - 3.8%			SCP Eye Care Services LLC		
Women's Care Holdings, Inc.			5.25% (3 Month USD LIBOR + 4.50%, Rate Floor: 5.25%) due 01/17/28	13,857,315	13,839,994
5.25% (3 Month USD LIBOR + 4.50%, Rate Floor: 5.25%) due 01/17/28	31,900,000	31,850,236	Sigma Holding BV (Flora Food)		
Mission Veterinary Partners			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	13,520,879
4.75% (6 Month USD LIBOR + 4.00%, Rate Floor: 4.75%) due 04/27/28	21,450,000	21,450,000	Nidda Healthcare Holding GmbH		
Blue Ribbon LLC			3.50% (3 Month EURIBOR + 3.50%, Rate Floor: 3.50%) due 08/21/26	EUR 11,387,239	13,014,591
6.75% (3 Month USD LIBOR + 6.00%, Rate Floor: 6.75%) due 05/08/28	17,380,000	17,032,400	Kronos Acquisition Holdings, Inc.		
PetIQ LLC			4.25% (3 Month USD LIBOR + 3.75%, Rate Floor: 4.25%) due 12/22/26	12,537,000	12,214,674
4.75% (3 Month USD LIBOR + 4.25%, Rate Floor: 4.75%) due 04/13/28	15,800,000	15,681,500			

MACRO OPPORTUNITIES FUND

	FACE AMOUNT~	VALUE		FACE AMOUNT~	VALUE
Quirch Foods Holdings LLC			Gibson Brands, Inc.		
5.75% (1 Month USD LIBOR + 4.75%, Rate Floor: 5.75%) due 10/27/27	12,158,125	\$ 12,196,180	5.75% (3 Month USD LIBOR + 5.00%, Rate Floor: 5.75%) due 08/11/28	8,100,000	\$ 8,019,000
HAH Group Holding Co. LLC			Resonetics LLC		
6.00% (3 Month USD LIBOR + 5.00%, Rate Floor: 6.00%) due 10/29/27	10,911,110	10,911,110	4.75% (3 Month USD LIBOR + 4.00%, Rate Floor: 4.75%) due 04/28/28	8,000,000	8,000,000
Cambrex Corp.			Endo Luxembourg Finance Company I SARL		
4.25% (1 Month USD LIBOR + 3.50%, Rate Floor: 4.25%) due 12/04/26	10,400,718	10,409,974	5.75% (3 Month USD LIBOR + 5.00%, Rate Floor: 5.75%) due 03/27/28	7,711,250	7,527,028
Zep, Inc.			CAB (Biogroup)		
5.00% (3 Month USD LIBOR + 4.00%, Rate Floor: 5.00%) due 08/12/24	10,117,311	9,834,836	3.50% (6 Month EURIBOR + 3.50%, Rate Floor: 3.50%) due 02/09/28	EUR 6,500,000	7,489,307
Sunshine Investments BV			Option Care Health, Inc.		
2.75% (3 Month EURIBOR + 2.75%, Rate Floor: 2.75%) due 03/28/25	EUR 8,400,000	9,656,399	3.83% (1 Month USD LIBOR + 3.75%, Rate Floor: 3.75%) due 08/06/26	7,145,455	7,141,882
Springs Window Fashions			Hearthside Group Holdings LLC		
8.58% (1 Month USD LIBOR + 8.50%, Rate Floor: 8.50%) due 06/15/26	5,500,000	5,500,000	3.77% (1 Month USD LIBOR + 3.69%, Rate Floor: 3.69%) due 05/23/25	5,358,793	5,339,823
4.33% (1 Month USD LIBOR + 4.25%, Rate Floor: 4.25%) due 06/16/25	3,121,805	3,121,805	4.08% (1 Month USD LIBOR + 4.00%, Rate Floor: 4.00%) due 05/23/25	1,110,759	1,111,459

MACRO OPPORTUNITIES FUND

	FACE AMOUNT~	VALUE		FACE AMOUNT~	VALUE
Osmosis Holdings Australia II Pty Ltd. 4.50% (1 Month USD LIBOR + 4.00%, Rate Floor: 4.50%) due 07/31/28	5,822,222	\$ 5,838,233			
Pearl Intermediate Parent LLC 4.25% (1 Month USD LIBOR + 3.00%, Rate Floor: 0.75%) due 02/14/25	5,755,949	5,754,165			
MDVIP LLC 5.25% (1 Month USD LIBOR + 4.25%, Rate Floor: 5.25%) due 11/14/24	4,550,771	4,542,261			
Mamba Purchaser, Inc. due 09/28/28	2,000,000	1,998,760			
Certara Holdco, Inc. 3.58% (1 Month USD LIBOR + 3.50%, Rate Floor: 3.50%) due 08/17/26	1,616,232	1,611,189			
Southern Veterinary Partners LLC 5.00% (3 Month USD LIBOR + 4.00%, Rate Floor: 5.00%) due 10/05/27 ^{†††}	1,478,788	1,484,333			
HAH Group Holding Co. LLC 6.00% (3 Month USD LIBOR + 5.00%, Rate Floor: 6.00%) due 10/29/27 ^{†††}	1,384,051	1,384,051			
EyeCare Partners LLC 3.88% (3 Month USD LIBOR + 3.75%, Rate Floor: 3.75%) due 02/18/27	1,284,608	1,276,104			
			Recess Holdings, Inc. 4.75% (3 Month USD LIBOR + 3.75%, Rate Floor: 4.75%) due 09/30/24	1,065,691	\$ 1,059,478
			Moran Foods LLC 11.75% (1 Month USD LIBOR + 0.00%, Rate Floor: 1.00%) (in-kind rate was 10.75%) due 10/01/24 ¹¹	510,583	441,655
			Moran Foods LLC 8.00% (1 Month USD LIBOR + 0.00%, Rate Floor: 1.00%) (in-kind rate was 7.00%) due 04/01/24 ^{††††,11}	408,677	412,764
			Total Consumer, Non-cyclical		<u>299,946,029</u>
			TECHNOLOGY - 3.8%		
			Planview Parent, Inc. 4.75% (3 Month USD LIBOR + 4.00%, Rate Floor: 4.75%) due 12/17/27	23,323,750	23,367,599
			Peraton Corp. 4.50% (1 Month USD LIBOR + 3.75%, Rate Floor: 4.50%) due 02/01/28	18,061,744	18,064,634
			Project Ruby Ultimate Parent Corp. 4.00% (1 Month USD LIBOR + 3.25%, Rate Floor: 4.00%) due 03/10/28	17,512,000	17,484,681
			Apttus Corp. 5.00% (3 Month USD LIBOR + 4.25%, Rate Floor: 5.00%) due 05/08/28	17,300,000	17,364,875

MACRO OPPORTUNITIES FUND

	FACE AMOUNT~	VALUE		FACE AMOUNT~	VALUE
Aston FinCo SARL 4.83% (3 Month GBP LIBOR + 4.75%, Rate Floor: 4.75%) due 10/09/26	GBP 12,967,500	\$ 17,114,206			
Cologix Holdings, Inc. 4.50% (1 Month USD LIBOR + 3.75%, Rate Floor: 4.50%) due 05/01/28	16,758,000	16,763,195			
Polaris Newco LLC 3.59% (1 Month USD LIBOR + 3.50%, Rate Floor: 3.50%) due 06/04/26 ^{†††}	9,315,287	8,186,377			
4.50% (6 Month USD LIBOR + 4.00%, Rate Floor: 4.50%) due 06/02/28	7,950,000	7,964,946			
Atlas CC Acquisition Corp. 5.00% (3 Month USD LIBOR + 4.25%, Rate Floor: 5.00%) due 05/25/28	15,650,000	15,693,507			
Sitecore Holding III A/S 6.50% (3 Month EURIBOR + 5.75%, Rate Floor: 5.75%) (in-kind rate was 0.75%) due 03/12/26 ^{†††,11}	EUR 8,084,430	9,240,980			
7.50% (3 Month USD LIBOR + 7.00%, Rate Floor: 0.50%) due 03/12/26 ^{†††}	3,632,221	3,583,871			
7.00% (3 Month USD LIBOR + 7.00%, Rate Floor: 0.00%) due 03/12/26 ^{†††}	2,893,782	2,855,262			
			Team.Blue Finco SARL 3.75% (3 Month EURIBOR + 3.75%, Rate Floor: 3.75%) due 03/27/28	EUR 13,243,243	\$ 15,306,440
			Transact Holdings, Inc. 4.83% (1 Month USD LIBOR + 4.75%, Rate Floor: 4.75%) due 04/30/26	14,690,373	14,520,552
			Provation Software Group, Inc. 5.50% (1 Month USD LIBOR + 4.75%, Rate Floor: 5.50%) due 12/22/27	13,631,500	13,461,106
			Valkyr Purchaser, LLC 4.75% (3 Month USD LIBOR + 4.00%, Rate Floor: 4.75%) due 11/05/27	12,468,750	12,427,229
			Sportradar Capital SARL 4.25% (6 Month EURIBOR + 4.25%, Rate Floor: 4.25%) due 11/22/27	EUR 10,600,000	12,301,379
			Ascend Learning LLC 4.75% (1 Month USD LIBOR + 3.75%, Rate Floor: 4.75%) due 07/12/24	9,577,625	9,582,414
			Datix Bidco Ltd. 4.21% (6 Month USD LIBOR + 4.00%, Rate Floor: 4.00%) due 04/28/25 ^{†††}	9,112,505	9,066,319
			7.96% (6 Month USD LIBOR + 7.75%, Rate Floor: 7.75%) due 04/27/26 ^{†††}	461,709	458,831

MACRO OPPORTUNITIES FUND

	FACE AMOUNT~	VALUE		FACE AMOUNT~	VALUE
Project Boost			Greenway Health LLC		
Purchaser LLC			4.75% (3 Month USD		
4.00% (1 Month			LIBOR + 3.75%,		
USD LIBOR +			Rate Floor: 4.75%)		
3.50%, Rate			due 02/16/24	3,473,048	\$ 3,319,643
Floor: 4.00%)			Taxware Holdings		
due 05/29/26	6,982,500	\$ 6,978,729	(Sovos Compliance		
Datix Bidco Ltd.			LLC)		
7.75% (3 Month GBP			5.00% (3 Month		
LIBOR + 7.75%,			USD LIBOR +		
Rate Floor: 7.75%)			4.50%, Rate		
due 04/27/26	GBP 4,225,000	5,579,587	Floor: 5.00%)	3,240,411	3,257,974
4.50% (3 Month GBP			due 08/11/28		
LIBOR + 4.50%,			Ministry Brands LLC		
Rate Floor: 4.50%)			5.00% (1 Month		
due 04/28/25	GBP 1,000,000	1,320,612	USD LIBOR +		
Wrench Group LLC			4.00%, Rate		
5.50% (3 Month			Floor: 5.00%)		
USD LIBOR +			due 12/02/22 ^{†††}	2,628,110	2,588,689
4.50%, Rate			Verscend Holding		
Floor: 5.50%)			Corp.		
due 04/30/26	6,699,375	6,682,627	4.08% (1 Month		
AVS Group GmbH			USD LIBOR +		
3.75% (6 Month			4.00%, Rate		
EURIBOR +			Floor: 4.00%)		
3.75%, Rate			due 08/27/25	2,400,000	2,401,992
Floor: 3.75%)			24-7 Intouch, Inc.		
due 09/10/26	EUR 3,750,000	4,333,570	4.83% (1 Month USD		
1A Smart Start LLC			LIBOR + 4.75%,		
5.75% (3 Month USD			Rate Floor: 4.75%)		
LIBOR + 4.75%,			due 08/25/25	2,241,576	2,219,160
Rate Floor: 5.75%)			Misys Ltd.		
due 08/19/27	4,257,108	4,260,641	4.50% (3 Month		
Sitecore USA, Inc.			USD LIBOR +		
7.00% (3 Month USD			3.50%, Rate		
LIBOR + 6.50%,			Floor: 4.50%)		
Rate Floor: 0.50%)			due 06/13/24	1,696,577	1,681,902
due 03/12/26	3,701,615	3,646,091	Boxer Parent Co., Inc.		
Concorde Lux			3.88% (3 Month		
4.00% (6 Month			USD LIBOR +		
EURIBOR +			3.75%, Rate		
4.00%, Rate			Floor: 3.75%)		
Floor: 4.00%)			due 10/02/25	1,580,223	1,570,679
due 03/01/28	EUR 3,100,000	3,587,553			

MACRO OPPORTUNITIES FUND

	FACE AMOUNT~	VALUE		FACE AMOUNT~	VALUE
Kar Finland Bidco Oy 4.50% (6 Month EURIBOR + 4.50%, Rate Floor: 4.50%) due 11/27/23 ^{†††}	EUR 1,000,000	\$ 1,138,207			
Brave Parent Holdings, Inc. 4.08% (1 Month USD LIBOR + 4.00%, Rate Floor: 4.00%) due 04/18/25	311,046	<u>310,713</u>	Duff & Phelps 4.75% (1 Month USD LIBOR + 3.75%, Rate Floor: 4.75%) due 04/09/27	13,035,000	\$ 13,061,461
Total Technology		<u>299,686,772</u>	Franchise Group, Inc. 5.50% (3 Month USD LIBOR + 4.75%, Rate Floor: 5.50%) due 03/10/26	12,884,031	12,932,346
FINANCIAL - 2.5%			PAI Holdco, Inc. 4.25% (3 Month USD LIBOR + 3.50%, Rate Floor: 4.25%) due 10/28/27	12,537,000	12,542,265
Jones Deslauriers Insurance Management, Inc. 5.00% (3 Month USD LIBOR + 4.25%, Rate Floor: 5.00%) due 03/27/28 ^{†††}	CAD 28,649,000	22,650,672	Higginbotham 6.25% (1 Month USD LIBOR + 5.50%, Rate Floor: 6.25%) due 11/25/26 ^{†††}	12,369,683	12,210,813
Orion Advisor Solutions, Inc. 4.50% (1 Month USD LIBOR + 3.75%, Rate Floor: 4.50%) due 09/24/27	21,513,019	21,513,019	Teneo Holdings LLC 6.25% (1 Month USD LIBOR + 5.25%, Rate Floor: 6.25%) due 07/11/25	11,123,706	11,063,416
Camelia Bidco Banc Civica 4.83% (3 Month GBP LIBOR + 4.75%, Rate Floor: 4.75%) due 10/14/24	GBP 12,975,000	17,397,215	Alter Domus 4.50% (3 Month USD LIBOR + 3.75%, Rate Floor: 4.50%) due 02/17/28	10,473,750	10,429,237
HighTower Holding LLC 4.75% (3 Month USD LIBOR + 4.00%, Rate Floor: 4.75%) due 04/21/28	13,680,000	13,662,900	USI, Inc. 3.38% (3 Month USD LIBOR + 3.25%, Rate Floor: 3.25%) due 12/02/26	10,196,541	10,123,228
			Jones Deslauriers Insurance Management, Inc. 8.00% (3 Month USD LIBOR + 7.50%, Rate Floor: 8.00%) due 03/26/29	CAD 10,612,000	8,426,836

MACRO OPPORTUNITIES FUND

	FACE AMOUNT~	VALUE		FACE AMOUNT~	VALUE
AlixPartners, LLP 3.25% (3 Month EURIBOR + 3.25%, Rate Floor: 3.25%) due 02/04/28	EUR 5,970,000	\$ 6,885,903			
Aretec Group, Inc. 4.33% (1 Month USD LIBOR + 4.25%, Rate Floor: 4.25%) due 10/01/25	6,329,707	6,305,970			
Eisner Advisory Group 6.00% (3 Month USD LIBOR + 5.25%, Rate Floor: 6.00%) due 07/28/28	5,454,545	5,454,546			
Sandy Bidco BV due 09/15/28	EUR 4,700,000	5,444,856			
HUB International Ltd. 2.88% (3 Month USD LIBOR + 2.75%, Rate Floor: 2.75%) due 04/25/25	5,159,806	5,107,692			
Cross Financial Corp. 4.75% (1 Month USD LIBOR + 4.00%, Rate Floor: 4.75%) due 09/15/27	4,735,631	<u>4,745,481</u>			
Total Financial		<u>199,957,856</u>			
COMMUNICATIONS - 1.1%					
Xplornet Communications, Inc. 4.84% (1 Month USD LIBOR + 4.75%, Rate Floor: 4.75%) due 06/10/27	21,695,375	21,668,256			
due 09/28/28	20,100,000	19,999,500			
Syndigo LLC 5.25% (3 Month USD LIBOR + 4.50%, Rate Floor: 5.25%) due 12/15/27 ^{†††}	27,412,250	27,480,780			
Zayo Group Holdings, Inc. 3.08% (1 Month USD LIBOR + 3.00%, Rate Floor: 3.00%) due 03/09/27	6,146,447	\$ 6,089,101			
McGraw Hill LLC 5.25% (1 Month USD LIBOR + 4.75%, Rate Floor: 5.25%) due 07/28/28	4,250,000	4,259,095			
Recorded Books, Inc. 4.08% (1 Month USD LIBOR + 4.00%, Rate Floor: 4.00%) due 08/29/25	4,143,341	4,144,626			
Trader Interactive LLC 4.50% (3 Month USD LIBOR + 4.00%, Rate Floor: 4.50%) due 07/28/28 ^{†††}	2,000,000	1,995,000			
Flight Bidco, Inc. 7.58% (1 Month USD LIBOR + 7.50%, Rate Floor: 7.50%) due 07/23/26	1,000,000	<u>965,000</u>			
Total Communications		<u>86,601,358</u>			
BASIC MATERIALS - 0.9%					
Illuminate Buyer LLC 3.58% (1 Month USD LIBOR + 3.50%, Rate Floor: 3.50%) due 06/30/27	12,054,597	12,029,523			
NIC Acquisition Corp. 4.50% (3 Month USD LIBOR + 3.75%, Rate Floor: 4.50%) due 12/29/27	10,596,750	10,583,504			

MACRO OPPORTUNITIES FUND

	FACE AMOUNT~	VALUE		FACE AMOUNT~	VALUE
Meridian Adhesives Group, Inc. 4.75% (3 Month USD LIBOR + 4.00%, Rate Floor: 4.75%) due 07/24/28	9,800,000	\$ 9,775,500			
GrafTech Finance, Inc. 3.50% (1 Month USD LIBOR + 3.00%, Rate Floor: 3.50%) due 02/12/25	6,906,010	6,906,010			
Pregis TopCo LLC 4.50% (1 Month USD LIBOR + 4.00%, Rate Floor: 4.50%) due 07/31/26	6,550,000	6,550,000			
Barentz Midco BV 3.75% (3 Month EURIBOR + 3.75%, Rate Floor: 3.75%) due 11/30/27	EUR 2,400,000	2,783,828			
5.00% (3 Month USD LIBOR + 4.25%, Rate Floor: 5.00%) due 11/30/27	1,985,037	1,985,037			
Patriot Container Corp. (Wastequip) 4.75% (1 Month USD LIBOR + 3.75%, Rate Floor: 4.75%) due 03/20/25	4,729,462	4,717,639			
SCHUR Flexibles GmbH due 09/17/28	EUR 3,150,000	3,641,622			
American Rock Salt Company LLC 4.75% (1 Month USD LIBOR + 4.00%, Rate Floor: 4.75%) due 06/09/28	2,344,125	2,353,501			
			Invictus MD Strategies Corp. 3.08% (1 Month USD LIBOR + 3.00%, Rate Floor: 3.00%) due 03/28/25	1,991,458	\$ 1,985,245
			Vectra Co. 3.33% (1 Month USD LIBOR + 3.25%, Rate Floor: 3.25%) due 03/10/25	1,926,085	1,888,045
			DCG Acquisition Corp. 4.59% (1 Month USD LIBOR + 4.50%, Rate Floor: 4.50%) due 09/30/26	937,758	937,758
			Ascend Performance Materials Operations LLC 5.50% (3 Month USD LIBOR + 4.75%, Rate Floor: 5.50%) due 08/27/26	394,008	<u>398,377</u>
			Total Basic Materials		<u>66,535,589</u>
			UTILITIES - 0.3%		
			Hamilton Projects Acquiror LLC 5.75% (3 Month USD LIBOR + 4.75%, Rate Floor: 5.75%) due 06/17/27	24,454,712	24,531,255
			Panda Stonewall 6.50% (3 Month USD LIBOR + 5.50%, Rate Floor: 6.50%) due 11/12/21	717,526	652,948

MACRO OPPORTUNITIES FUND

	FACE AMOUNT~	VALUE		FACE AMOUNT~	VALUE
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	508,891	<u>\$ 499,477</u>			
Total Utilities		<u>25,683,680</u>			
ENERGY - 0.1%					
Venture Global Calcasieu Pass LLC 2.46% (1 Month USD LIBOR + 2.38%, Rate Floor: 2.38%) due 08/19/26 ^{††}	5,168,169	4,883,919			
SeaPort Financing LLC 5.59% (1 Month USD LIBOR + 5.50%, Rate Floor: 5.50%) due 10/31/25 ^{†††}	3,052,933	3,022,404			
Permian Production Partners LLC 9.00% (1 Month USD LIBOR + 6.00%, Rate Floor: 7.00%) (in-kind rate was 2.00%) due 11/24/25 ^{†††,11}	2,069,533	1,862,580			
Buckeye Partners LP 2.33% (1 Month USD LIBOR + 2.25%, Rate Floor: 2.25%) due 11/02/26	591,034	<u>587,866</u>			
Total Energy		<u>10,356,769</u>			
Total Senior Floating Rate Interests (Cost \$1,679,232,063)		<u>1,684,359,388</u>			
ASSET-BACKED SECURITIES^{††} - 14.9%					
COLLATERALIZED LOAN OBLIGATIONS - 8.5%					
Fortress Credit Opportunities IX CLO Ltd. 2021-9A, due 10/15/33 ^{4,10}	42,750,000	42,750,000	LoanCore Issuer Ltd. 2021-CRE4, 2.67% (30 Day Average U.S. Secured Overnight Financing Rate + 2.61%, Rate Floor: 2.50%) due 07/15/35 ^{4,10}	20,500,000	\$ 20,541,223
			2019-CRE2, 1.58% (1 Month USD LIBOR + 1.50%, Rate Floor: 1.50%) due 05/15/36 ^{4,10}	12,850,000	12,813,870
			2021-CRE5, 3.08% (1 Month USD LIBOR + 3.00%, Rate Floor: 3.00%) due 07/15/36 ^{4,10}	8,250,000	8,257,311
			Diamond CLO Ltd. 2018-1A, 2.74% (3 Month USD LIBOR + 2.60%, Rate Floor: 2.60%) due 07/22/30 ^{4,10}	13,500,000	13,469,394
			2018-1A, 1.94% (3 Month USD LIBOR + 1.80%, Rate Floor: 1.80%) due 07/22/30 ^{4,10}	11,000,000	10,999,951
			2021-1A, 3.53% (3 Month USD LIBOR + 3.40%, Rate Floor: 3.40%) due 04/25/29 ^{4,10}	5,500,000	5,499,913
			2018-1A, 3.84% (3 Month USD LIBOR + 3.70%, Rate Floor: 3.70%) due 07/22/30 ^{4,10}	5,000,000	4,989,939
			2021-1A, 2.53% (3 Month USD LIBOR + 2.40%, Rate Floor: 2.40%) due 04/25/29 ^{4,10}	1,322,000	1,319,201

MACRO OPPORTUNITIES FUND

	FACE AMOUNT~	VALUE		FACE AMOUNT~	VALUE
BXMT Ltd.			Treman Park CLO Ltd.		
2020-FL2, 1.74%			2015-1A, due		
(30 Day Average			10/20/28 ^{4,12}	32,400,000	\$ 21,567,894
U.S. Secured			MidOcean Credit		
Overnight			CLO VII		
Financing Rate			2020-7A, 2.33%		
+ 1.76%, Rate			(3 Month USD		
Floor: 1.65%)			LIBOR + 2.20%,		
due 02/15/38 ^{4,10}	15,640,000	\$ 15,603,168	Rate Floor: 0.00%)		
2020-FL2, 2.04%			due 07/15/29 ^{4,10}	21,000,000	20,871,898
(30 Day Average			Palmer Square Loan		
U.S. Secured			Funding Ltd.		
Overnight			2018-4A, 2.03%		
Financing Rate			(3 Month USD		
+ 2.06%, Rate			LIBOR + 1.90%,		
Floor: 1.95%)			Rate Floor: 0.00%)		
due 02/15/38 ^{4,10}	8,000,000	7,980,981	due 11/15/26 ^{4,10}	9,050,000	9,051,887
2020-FL3, 2.97%			2021-3A, 2.67%		
(30 Day Average			(3 Month USD		
U.S. Secured			LIBOR + 2.50%,		
Overnight			Rate Floor: 2.50%)		
Financing Rate			due 07/20/29 ^{4,10}	8,300,000	8,306,315
+ 2.91%, Rate			2018-5A, 2.03%		
Floor: 2.80%)			(3 Month USD		
due 03/15/37 ^{4,10}	7,350,000	7,408,346	LIBOR + 1.90%,		
Voya CLO Ltd.			Rate Floor: 1.90%)		
2021-2A, 3.73%			due 01/20/27 ^{4,10}	3,000,000	3,000,310
(3 Month USD			KREF Funding V LLC		
LIBOR + 3.60%,			1.84% (1 Month USD		
Rate Floor: 3.60%)			LIBOR + 1.75%,		
due 06/07/30 ^{4,10}	16,500,000	16,450,868	Rate Floor: 1.75%)		
2013-1A, due			due 06/25/26 ^{†††1,10}	19,029,959	18,837,756
10/15/30 ^{4,12}	28,970,307	9,452,519	0.15% due		
Golub Capital			06/25/26 ^{†††1,13}	73,636,363	90,573
Partners CLO Ltd.			BSPRT Issuer Ltd.		
2018-36A, 2.22%			2021-FL6, 3.08%		
(3 Month USD			(1 Month USD		
LIBOR + 2.10%,			LIBOR + 3.00%,		
Rate Floor: 0.00%)			Rate Floor: 3.00%)		
due 02/05/31 ^{4,10}	20,000,000	19,571,752	due 03/15/36 ^{4,10}	18,425,000	18,424,971
2018-39A, 2.33%					
(3 Month USD					
LIBOR + 2.20%,					
Rate Floor: 2.20%)					
due 10/20/28 ^{4,10}	5,000,000	5,000,558			

MACRO OPPORTUNITIES FUND

	FACE AMOUNT~	VALUE		FACE AMOUNT~	VALUE
Golub Capital Partners CLO 49M Ltd. 2021-49A, 3.95% (3 Month USD LIBOR + 3.85%, Rate Floor: 3.85%) due 08/26/33 ^{4,10}	18,100,000	\$ 18,062,135	Neuberger Berman Loan Advisers CLO 32 Ltd. 2021-32A, 2.83% (3 Month USD LIBOR + 2.70%, Rate Floor: 2.70%) due 01/20/32 ^{4,10}	11,500,000	\$ 11,498,481
Anchorage Capital CLO 6 Ltd. 2021-6A, 3.58% (3 Month USD LIBOR + 3.45%, Rate Floor: 3.45%) due 07/15/30 ^{4,10}	17,350,000	17,354,114	Atlas Senior Loan Fund IX Ltd. 2018-9A, 1.93% (3 Month USD LIBOR + 1.80%, Rate Floor: 1.80%) due 04/20/28 ^{4,10}	10,250,000	10,233,168
Cerberus Loan Funding XXX, LP 2020-3A, 3.78% (3 Month USD LIBOR + 3.65%, Rate Floor: 3.65%) due 01/15/33 ^{4,10}	14,500,000	14,698,698	2018-9A, due 04/20/28 ^{4,12}	9,600,000	880,502
First Eagle Clarendon Fund CLO LLC 2019-1A, 2.18% (3 Month USD LIBOR + 2.05%, Rate Floor: 0.00%) due 01/25/27 ^{4,10}	8,302,812	8,303,525	TCP Waterman CLO Ltd. 2016-1A, 3.12% (3 Month USD LIBOR + 3.00%, Rate Floor: 0.00%) due 12/15/28 ^{4,10}	11,000,000	10,990,397
2019-1A, 3.18% (3 Month USD LIBOR + 3.05%, Rate Floor: 0.00%) due 01/25/27 ^{4,10}	4,500,000	4,500,519	GoldenTree Loan Management US CLO 1 Ltd. 2021-9A, 3.03% (3 Month USD LIBOR + 2.90%, Rate Floor: 2.90%) due 01/20/33 ^{4,10}	9,950,000	9,949,899
2015-1A, 4.48% (3 Month USD LIBOR + 4.35%, Rate Floor: 0.00%) due 01/25/27 ^{4,10}	1,300,000	1,299,854	THL Credit Lake Shore MM CLO I Ltd. 2021-1A, 3.13% (3 Month USD LIBOR + 3.00%, Rate Floor: 3.00%) due 04/15/33 ^{4,10}	9,900,000	9,885,157
OZLM XIII Ltd. 2018-13A, 2.23% (3 Month USD LIBOR + 2.10%, Rate Floor: 0.00%) due 07/30/27 ^{4,10}	12,650,000	12,631,673	Golub Capital Partners CLO 16 Ltd. 2021-16A, 2.99% (3 Month USD LIBOR + 2.90%, Rate Floor: 2.90%) due 07/25/33 ^{4,10}	9,300,000	9,334,050

MACRO OPPORTUNITIES FUND

	FACE AMOUNT~	VALUE		FACE AMOUNT~	VALUE
ABPCI DIRECT			Venture XIV CLO Ltd.		
LENDING FUND			2020-14A, 2.37%		
CLO V Ltd.			(3 Month USD		
2021-5A, 3.03%			LIBOR + 2.25%,		
(3 Month USD			Rate Floor: 2.25%)		
LIBOR + 2.90%,			due 08/28/29 ^{4,10}	8,000,000	\$ 8,000,862
Rate Floor: 2.90%)			Carlyle Global Market		
due 04/20/31 ^{4,10}	9,200,000	\$ 9,151,675	Strategies CLO Ltd.		
FS RIALTO			2017-2A, 1.78%		
2021-FL2, 2.89%			(3 Month USD		
(1 Month USD			LIBOR + 1.65%,		
LIBOR + 2.80%,			Rate Floor: 0.00%)		
Rate Floor: 2.80%)			due 01/18/29 ^{4,10}	3,500,000	3,474,511
due 04/16/28 ^{4,10}	8,850,000	8,881,095	2012-3A, due		
Magnetite Xxix Ltd.			01/14/32 ^{4,12}	6,400,000	2,594,765
2021-29A, 2.73%			2013-3X SUB, due		
(3 Month USD			10/15/30 ¹²	4,938,326	1,487,290
LIBOR + 2.60%,			Madison Park Funding		
Rate Floor: 2.60%)			XLVIII Ltd.		
due 01/15/34 ^{4,10}	8,800,000	8,799,942	2021-48A, 3.13%		
Marathon CLO V Ltd.			(3 Month USD		
2017-5A, 1.58%			LIBOR + 3.00%,		
(3 Month USD			Rate Floor: 3.00%)		
LIBOR + 1.45%,			due 04/19/33 ^{4,10}	7,500,000	7,504,108
Rate Floor: 0.00%)			Newstar Commercial		
due 11/21/27 ^{4,10}	7,920,233	7,912,693	Loan Funding LLC		
2013-5A, due			2017-1A, 3.62%		
11/21/27 ^{4,12}	5,500,000	765,600	(3 Month USD		
CIFC Funding			LIBOR + 3.50%,		
2017-II Ltd.			Rate Floor: 0.00%)		
2021-2A, 3.23%			due 03/20/27 ^{4,10}	7,500,000	7,502,311
(3 Month USD			Telos CLO Ltd.		
LIBOR + 3.10%,			2017-6A, 2.73%		
Rate Floor: 3.10%)			(3 Month USD		
due 04/20/30 ^{4,10}	8,100,000	8,099,906	LIBOR + 2.60%,		
Dryden 37 Senior			Rate Floor: 0.00%)		
Loan Fund			due 01/17/27 ^{4,10}	7,500,000	7,491,879
2015-37A, due			ACRE Commercial		
01/15/31 ^{4,12}	9,500,000	8,045,777	Mortgage Ltd.		
Flagship CLO VIII Ltd.			2021-FL4, 2.69%		
2018-8A, 1.93%			(1 Month USD		
(3 Month USD			LIBOR + 2.60%,		
LIBOR + 1.80%,			Rate Floor: 2.60%)		
Rate Floor: 0.00%)			due 12/18/37 ^{4,10}	7,350,000	7,349,993
due 01/16/26 ^{4,10}	8,025,000	8,015,062			

MACRO OPPORTUNITIES FUND

	FACE AMOUNT~	VALUE		FACE AMOUNT~	VALUE
ACRES Commercial Realty Ltd. 2021-FL1, 2.73% (1 Month USD LIBOR + 2.65%, Rate Floor: 2.65%) due 06/15/36 ^{4,10}	7,250,000	\$ 7,323,075	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 ^{4,10}	5,550,000	\$ 5,550,122
Marathon CRE Ltd. 2018-FL1, 3.08% (1 Month USD LIBOR + 3.00%, Rate Floor: 3.00%) due 06/15/28 ^{4,10}	6,000,000	5,994,661	CHCP Ltd. 2021-FL1, 3.17% (30 Day Average U.S. Secured Overnight Financing Rate + 3.11%, Rate Floor: 3.00%) due 02/15/38 ^{4,10}	5,500,000	5,525,875
2018-FL1, 2.68% (1 Month USD LIBOR + 2.60%, Rate Floor: 2.60%) due 06/15/28 ^{4,10}	650,000	649,564	Silvermore CLO Ltd. 2014-1A, 3.13% (3 Month USD LIBOR + 3.00%, Rate Floor: 0.00%) due 05/15/26 ^{4,10}	5,500,000	5,499,192
Octagon Loan Funding Ltd. 2014-1A, due 11/18/31 ^{4,12}	19,435,737	6,389,984	Dryden 41 Senior Loan Fund 2015-41A, due 04/15/31 ^{4,12}	11,700,000	5,388,295
Cerberus Loan Funding XXXIII, LP 2021-3A, 2.93% (3 Month USD LIBOR + 2.80%, Rate Floor: 2.80%) due 07/23/33 ^{4,10}	5,900,000	5,924,100	Cerberus Loan Funding XXXV, LP 2021-5A, 2.73% (3 Month USD LIBOR + 2.60%, Rate Floor: 2.60%) due 09/22/33 ^{4,10}	5,150,000	5,150,000
LCCM 2021-FL2 Trust 2021-FL2, 2.98% (1 Month USD LIBOR + 2.90%, Rate Floor: 2.90%) due 12/13/38 ^{4,10}	5,750,000	5,752,567	Dryden 50 Senior Loan Fund 2017-50A, due 07/15/30 ^{4,12}	7,895,000	5,050,384
Hull Street CLO Ltd. 2014-1A, 3.73% (3 Month USD LIBOR + 3.60%, Rate Floor: 0.00%) due 10/18/26 ^{4,10}	5,785,000	5,662,253	WhiteHorse X Ltd. 2015-10A, 5.43% (3 Month USD LIBOR + 5.30%, Rate Floor: 5.30%) due 04/17/27 ^{4,10}	4,980,000	4,459,441

MACRO OPPORTUNITIES FUND

	FACE AMOUNT~	VALUE		FACE AMOUNT~	VALUE
BNPP IP CLO Ltd. 2014-2A, 5.38% (3 Month USD LIBOR + 5.25%, Rate Floor: 0.00%) due 10/30/25 ^{4,10}	5,847,392	\$ 4,385,544	HGI CRE CLO Ltd. 2021-FL2, 2.25% (1 Month USD LIBOR + 2.15%, Rate Floor: 2.15%) due 10/19/26 ^{4,10}	1,600,000	\$ 1,600,000
Venture XIII CLO Ltd. 2013-13A, due 09/10/29 ^{4,12}	13,790,000	4,172,564	2021-FL2, 2.55% (1 Month USD LIBOR + 2.45%, Rate Floor: 2.45%) due 10/19/26 ^{4,10}	1,200,000	1,200,000
Neuberger Berman Loan Advisers CLO 40 Ltd. 2021-40A, 2.88% (3 Month USD LIBOR + 2.75%, Rate Floor: 2.75%) due 04/16/33 ^{4,10}	4,050,000	4,049,965	KVK CLO Ltd. 2013-1A, due 01/14/28 ^{4,12}	11,900,000	2,750,983
Cerberus Loan Funding XXVI, LP 2021-1A, 3.03% (3 Month USD LIBOR + 2.90%, Rate Floor: 2.90%) due 04/15/31 ^{4,10}	4,000,000	4,015,957	AMMC CLO XI Ltd. 2012-11A, due 04/30/31 ^{4,12}	5,650,000	2,653,466
Adams Mill CLO Ltd. 2014-1A, 5.13% (3 Month USD LIBOR + 5.00%, Rate Floor: 0.00%) due 07/15/26 ^{4,10}	4,000,000	3,904,820	Denali Capital CLO XI Ltd. 2018-1A, 2.28% (3 Month USD LIBOR + 2.15%, Rate Floor: 0.00%) due 10/20/28 ^{4,10}	2,500,000	2,483,618
STWD Ltd. 2021-FL2, 2.88% (1 Month USD LIBOR + 2.80%, Rate Floor: 2.80%) due 04/18/38 ^{4,10}	3,750,000	3,762,374	Goldentree Loan Management US CLO 4 Ltd. 2021-4A, 3.28% (3 Month USD LIBOR + 3.15%, Rate Floor: 3.15%) due 04/24/31 ^{4,10}	2,000,000	2,000,333
Monroe Capital CLO Ltd. 2017-1A, 3.74% (3 Month USD LIBOR + 3.60%, Rate Floor: 0.00%) due 10/22/26 ^{4,10}	3,000,000	2,995,053	PFP Ltd. 2021-7, 3.10% (1 Month USD LIBOR + 3.00%, Rate Floor: 3.00%) due 04/14/38 ^{4,10}	1,789,911	1,792,174
			Babson CLO Ltd. 2014-1A, due 07/20/25 ^{4,12}	11,900,000	1,401,820

MACRO OPPORTUNITIES FUND

	FACE AMOUNT~	VALUE		FACE AMOUNT~	VALUE
KKR CLO 19 Ltd.			AASET Trust		
2017-19, 1.88%			2017-1A, 3.97%		
(3 Month USD			due 05/16/42 ⁴	26,078,492	\$ 23,912,524
LIBOR + 1.75%,			2020-1A, 4.34%		
Rate Floor: 0.00%)			due 01/16/40 ⁴	6,611,667	4,787,919
due 10/15/30 ^{4,10}	1,350,000	\$ 1,345,118	Falcon Aerospace Ltd.		
Avery Point II CLO Ltd.			2017-1, 4.58% due		
2013-3X COM, due			02/15/42 ⁴	15,337,235	15,280,978
01/18/25 ¹²	6,270,000	1,014,486	2019-1, 3.60% due		
West CLO Ltd.			09/15/39 ⁴	6,574,327	6,517,266
2013-1A, due			2017-1, 6.30% due		
11/07/25 ^{4,12}	5,300,000	905,770	02/15/42 ⁴	3,838,675	3,702,090
Dryden Senior			Raspro Trust		
Loan Fund			2005-1A, 1.06%		
due 01/15/31 ¹²	1,897,598	900,638	(3 Month USD		
Great Lakes CLO Ltd.			LIBOR + 0.93%,		
2014-1A, due			Rate Floor: 0.93%)		
10/15/29 ^{4,12}	1,500,000	578,161	due 03/23/24 ^{4,10}	20,391,173	20,391,157
Copper River CLO Ltd.			Sapphire Aviation		
2007-1A, due			Finance I Ltd.		
01/20/21 ^{8,12}	8,150,000	278,974	2018-1A, 4.25%		
TICP CLO III-2 Ltd.			due 03/15/40 ⁴	20,556,468	20,297,053
2018-3R, 0.97%			AASET US Ltd.		
(3 Month USD			2018-2A, 4.45%		
LIBOR + 0.84%,			due 11/18/38 ⁴	17,573,602	17,069,279
Rate Floor: 0.84%)			JOL Air Ltd.		
due 04/20/28 ^{4,10}	160,527	160,527	2019-1, 3.97% due		
OHA Credit Partners			04/15/44 ⁴	9,003,654	8,923,985
IX Ltd.			Sapphire Aviation		
2013-9A, due			Finance II Ltd.		
10/20/25 ^{4,12}	4,219,178	4,725	2020-1A, 4.34%		
Total Collateralized Loan Obligations		<u>669,636,822</u>	due 03/15/40 ⁴	9,117,555	7,998,649
TRANSPORT-AIRCRAFT - 3.0%			2020-1A, 3.23%		
KDAC Aviation			due 03/15/40 ⁴	635,004	629,627
Finance Ltd.			MAPS Ltd.		
2017-1A, 4.21%			2018-1A, 4.21%		
due 12/15/42 ⁴	49,478,119	49,292,516	due 05/15/43 ⁴	5,438,981	5,484,263
Castlelake Aircraft			GAIA Aviation Ltd.		
Securitization Trust			2019-1, 3.97% due		
2018-1, 4.13% due			12/15/44 ^{4,14}	4,128,937	4,116,035
06/15/43 ⁴	21,040,123	20,982,400	WAVE LLC		
2016-1, 4.45%			2019-1, 3.60% due		
due 08/15/41	7,852,670	7,852,226	09/15/44 ⁴	4,032,795	4,016,310
2019-1A, 3.97%			Slam Ltd.		
due 04/15/39 ⁴	7,055,774	7,055,688	2021-1A, 3.42%		
			due 06/15/46 ⁴	3,543,840	3,557,242

MACRO OPPORTUNITIES FUND

	FACE AMOUNT~	VALUE		FACE AMOUNT~	VALUE
Castlelake Aircraft Structured Trust 2021-1A, 6.66% due 01/15/46 ⁴	3,042,893	\$ 3,287,895			
Stripes Aircraft Ltd. 2013-1 A1, 3.59% (1 Month USD LIBOR + 3.50%, Rate Floor: 3.50%) due 03/20/23 ^{†††.10}	2,305,264	2,222,389			
Airplanes Pass Through Trust 2001-1A, due 03/15/19 ^{†††.7.8}	2,097,481	<u>210</u>			
Total Transport-Aircraft		<u>237,377,701</u>			
FINANCIAL - 1.5%					
HarbourVest Structured Solutions IV Holdings, LP due 09/15/26 ¹⁰	24,100,000	24,100,000			
due 09/15/26 ¹⁰	EUR 12,900,000	14,944,393			
HV Eight LLC 2.90% (3 Month EURIBOR + 2.75%, Rate Floor: 2.75%) due 12/28/25 ^{†††.10}	EUR 28,000,000	32,392,354			
Nassau LLC 2019-1, 3.98% due 08/15/34 ⁴	16,889,389	17,068,835			
Lam Trade Finance Group LLC 2.50% due 09/29/22	12,000,000	12,000,000			
Aesf Vi Verdi, LP 2.15% (3 Month EURIBOR + 2.15%, Rate Floor: 2.15%) due 11/25/24 ^{†††.10}	EUR 9,086,937	10,521,562			
Ceamer Finance LLC 3.69% due 03/22/31 ^{†††}	6,000,000	5,890,080			
			KKR Core Holding Company LLC 4.00% due 07/15/31 ^{†††}	4,880,000	\$ 4,814,120
			Total Financial		<u>121,731,344</u>
			WHOLE BUSINESS - 0.6%		
			TSGE 2017-1, 6.25% due 09/25/31 ^{†††}	42,550,000	43,735,007
			Taco Bell Funding LLC 2016-1A, 4.97% due 05/25/46 ⁴	2,704,938	2,896,812
			Applebee's Funding LLC / IHOP Funding LLC 2019-1A, 4.19% due 06/07/49 ⁴	2,079,000	2,115,237
			Wendy's Funding LLC 2018-1A, 3.88% due 03/15/48 ⁴	385,000	<u>406,840</u>
			Total Whole Business		<u>49,153,896</u>
			INFRASTRUCTURE - 0.5%		
			VB-S1 Issuer LLC 2020-1A, 6.66% due 06/15/50 ⁴	23,700,000	25,678,175
			2020-1A, 4.09% due 06/15/50 ⁴	5,183,000	5,447,321
			Secured Tenant Site Contract Revenue Notes Series 2018-1A, 4.70% due 06/15/48 ⁸	6,722,247	<u>6,893,760</u>
			Total Infrastructure		<u>38,019,256</u>
			COLLATERALIZED DEBT OBLIGATIONS - 0.3%		
			Anchorage Credit Funding 3 Ltd. 2021-3A, 3.47% due 01/28/39 ⁴	14,250,000	14,250,764
			Anchorage Credit Funding 4 Ltd. 2021-4A, 3.12% due 04/27/39 ⁴	9,200,000	9,195,827

MACRO OPPORTUNITIES FUND

	FACE AMOUNT~	VALUE
2021-4A, 3.52% due 04/27/39 ⁴	4,250,000	\$ 4,250,824
Total Collateralized Debt Obligations		<u>27,697,415</u>
NET LEASE - 0.3%		
CARS-DB4, LP		
2020-1A, 4.95% due 02/15/50 ⁴	21,105,000	21,953,210
DIVERSIFIED PAYMENT RIGHTS - 0.2%		
Bib Merchant Voucher Receivables Ltd. 4.18% due 04/07/28 ^{†††}	15,300,000	16,251,813
Total Asset-Backed Securities (Cost \$1,162,147,661)		<u>1,181,821,457</u>
COLLATERALIZED MORTGAGE OBLIGATIONS^{††} - 10.2%		
RESIDENTIAL MORTGAGE BACKED SECURITIES - 6.0%		
JP Morgan Mortgage Acquisition Trust		
2006-WMC4, 0.24% (1 Month USD LIBOR + 0.15%, Rate Floor: 0.15%) due 12/25/36 ¹⁰	23,727,382	15,294,713
2006-WMC3, 0.24% (1 Month USD LIBOR + 0.15%, Rate Floor: 0.15%) due 08/25/36 ¹⁰	10,003,123	8,004,286
2006-HE3, 0.41% (1 Month USD LIBOR + 0.32%, Rate Floor: 0.32%) due 11/25/36 ¹⁰	6,229,953	5,773,276
2006-WMC4, 0.21% (1 Month USD LIBOR + 0.12%, Rate Floor: 0.12%) due 12/25/36 ¹⁰	8,167,174	5,237,032
2006-WMC4, 0.17% (1 Month USD LIBOR + 0.08%, Rate Floor: 0.08%) due 12/25/36 ¹⁰	3,453,367	2,198,873

	FACE AMOUNT~	VALUE
Ameriquist Mortgage Securities Trust		
2006-M3, 0.33% (1 Month USD LIBOR + 0.24%, Rate Floor: 0.24%) due 10/25/36 ¹⁰	34,436,904	\$ 14,952,449
2006-M3, 0.26% (1 Month USD LIBOR + 0.18%, Rate Floor: 0.18%) due 10/25/36 ¹⁰	22,486,904	14,941,626
2006-M3, 0.19% (1 Month USD LIBOR + 0.10%, Rate Floor: 0.10%) due 10/25/36 ¹⁰	14,316,056	6,092,514
FKRT		
2.21% due 11/30/58	33,850,000	33,859,140
Lehman XS Trust Series		
2006-16N, 0.51% (1 Month USD LIBOR + 0.21%, Rate Floor: 0.21%) due 11/25/46 ¹⁰	15,914,322	16,220,153
2006-18N, 0.45% (1 Month USD LIBOR + 0.36%, Rate Floor: 0.36%) due 12/25/36 ¹⁰	12,027,835	12,534,937
2006-10N, 0.51% (1 Month USD LIBOR + 0.42%, Rate Floor: 0.42%) due 07/25/46 ¹⁰	3,219,050	3,326,705
WaMu Asset-Backed Certificates WaMu Series		
2007-HE2, 0.45% (1 Month USD LIBOR + 0.36%, Rate Floor: 0.36%) due 04/25/37 ¹⁰	25,879,890	12,865,833

MACRO OPPORTUNITIES FUND

	FACE AMOUNT~	VALUE		FACE AMOUNT~	VALUE
2007-HE2, 0.28% (1 Month USD LIBOR + 0.19%, Rate Floor: 0.19%) due 04/25/37 ¹⁰	19,720,247	\$ 9,560,319			
2007-HE4, 0.26% (1 Month USD LIBOR + 0.17%, Rate Floor: 0.17%) due 07/25/47 ¹⁰	7,559,324	6,363,644			
2007-HE4, 0.34% (1 Month USD LIBOR + 0.25%, Rate Floor: 0.25%) due 07/25/47 ¹⁰	2,357,989	1,768,009			
RALI Series Trust					
2006-Q06, 0.45% (1 Month USD LIBOR + 0.36%, Rate Floor: 0.36%) due 06/25/46 ¹⁰	32,092,959	9,969,354			
2007-Q02, 0.24% (1 Month USD LIBOR + 0.15%, Rate Floor: 0.15%) due 02/25/47 ¹⁰	14,529,391	7,237,941			
2006-Q08, 0.49% (1 Month USD LIBOR + 0.40%, Rate Floor: 0.40%) due 10/25/46 ¹⁰	4,985,855	4,943,245			
2006-Q06, 0.55% (1 Month USD LIBOR + 0.46%, Rate Floor: 0.46%) due 06/25/46 ¹⁰	8,350,150	2,644,276			
2006-Q02, 0.63% (1 Month USD LIBOR + 0.54%, Rate Floor: 0.54%) due 02/25/46 ¹⁰	6,264,123	1,853,883			
2006-Q06, 0.61% (1 Month USD LIBOR + 0.52%, Rate Floor: 0.52%) due 06/25/46 ¹⁰	5,268,234	1,711,440			
			2006-Q02, 0.77% (1 Month USD LIBOR + 0.68%, Rate Floor: 0.68%) due 02/25/46 ¹⁰	3,351,837	\$ 1,035,435
			2006-Q02, 0.53% (1 Month USD LIBOR + 0.44%, Rate Floor: 0.44%) due 02/25/46 ¹⁰	224,675	65,076
			Long Beach Mortgage Loan Trust		
			2006-6, 0.59% (1 Month USD LIBOR + 0.50%, Rate Floor: 0.50%) due 07/25/36 ¹⁰	14,984,089	8,011,697
			2006-8, 0.41% (1 Month USD LIBOR + 0.32%, Rate Floor: 0.32%) due 09/25/36 ¹⁰	17,809,050	6,954,210
			2006-4, 0.41% (1 Month USD LIBOR + 0.32%, Rate Floor: 0.32%) due 05/25/36 ¹⁰	10,577,466	4,386,845
			2006-1, 0.47% (1 Month USD LIBOR + 0.38%, Rate Floor: 0.38%) due 02/25/36 ¹⁰	4,146,455	3,798,614
			2006-6, 0.39% (1 Month USD LIBOR + 0.30%, Rate Floor: 0.30%) due 07/25/36 ¹⁰	4,665,864	2,441,906
			2006-8, 0.27% (1 Month USD LIBOR + 0.18%, Rate Floor: 0.18%) due 09/25/36 ¹⁰	4,825,918	1,851,854

MACRO OPPORTUNITIES FUND

	FACE AMOUNT~	VALUE		FACE AMOUNT~	VALUE
2006-6, 0.29% (1 Month USD LIBOR + 0.20%, Rate Floor: 0.20%) due 07/25/36 ¹⁰	2,700,970	\$ 1,398,113	2006-2, 0.24% (1 Month USD LIBOR + 0.15%, Rate Floor: 0.15%) due 11/25/36 ¹⁰	18,012,283	\$ 8,087,421
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 ¹⁰	24,556,346	24,513,947	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 ¹⁰	21,410,110	12,750,800
FKRT 2020-C2A, 3.25% due 12/30/23 ^{††.8}	22,382,728	22,382,728	2006-HE6, 0.19% (1 Month USD LIBOR + 0.10%, Rate Floor: 0.10%) due 09/25/36 ¹⁰	4,631,591	2,164,165
American Home Mortgage Assets Trust 2006-6, 0.30% (1 Month USD LIBOR + 0.21%, Rate Floor: 0.21%) due 12/25/46 ¹⁰	9,576,057	8,334,778	2007-HE4, 0.32% (1 Month USD LIBOR + 0.23%, Rate Floor: 0.23%) due 02/25/37 ¹⁰	4,062,510	1,778,922
2006-1, 0.47% (1 Month USD LIBOR + 0.38%, Rate Floor: 0.38%) due 05/25/46 ¹⁰	8,713,818	8,278,474	IXIS Real Estate Capital Trust 2007-HE1, 0.25% (1 Month USD LIBOR + 0.16%, Rate Floor: 0.16%) due 05/25/37 ¹⁰	25,225,673	8,573,762
2006-3, 1.03% (1 Year CMT Rate + 0.94%, Rate Floor: 0.94%) due 10/25/46 ¹⁰	5,839,350	4,768,592	2007-HE1, 0.32% (1 Month USD LIBOR + 0.23%, Rate Floor: 0.23%) due 05/25/37 ¹⁰	17,872,034	6,154,035
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 ¹⁰	23,611,059	10,714,590	GSAMP Trust 2007-NC1, 0.22% (1 Month USD LIBOR + 0.13%, Rate Floor: 0.13%) due 12/25/46 ¹⁰	20,800,909	14,478,317

MACRO OPPORTUNITIES FUND

	FACE AMOUNT~	VALUE		FACE AMOUNT~	VALUE
CSAA Home Equity Trust 2006-3, 0.69% (1 Month USD LIBOR + 0.60%, Rate Floor: 0.60%) due 03/25/36 ¹⁰			12,302,329	\$ 8,190,075	
2006-9, 0.57% (1 Month USD LIBOR + 0.48%, Rate Floor: 0.48%) due 06/25/36 ¹⁰			8,255,805	3,315,101	
2007-7, 0.63% (1 Month USD LIBOR + 0.54%, Rate Floor: 0.54%) due 07/25/37 ¹⁰			737,669	733,843	
Master Asset Backed Securities Trust 2006-WMC3, 0.25% (1 Month USD LIBOR + 0.16%, Rate Floor: 0.16%) due 08/25/36 ¹⁰			10,906,207	4,949,882	
2006-HE3, 0.29% (1 Month USD LIBOR + 0.20%, Rate Floor: 0.20%) due 08/25/36 ¹⁰			10,036,263	3,923,800	
2006-HE3, 0.39% (1 Month USD LIBOR + 0.30%, Rate Floor: 0.30%) due 08/25/36 ¹⁰			8,438,101	3,345,259	
Citigroup Mortgage Loan Trust, Inc. 2007-AMC3, 0.34% (1 Month USD LIBOR + 0.25%, Rate Floor: 0.25%) due 03/25/37 ¹⁰			12,457,466	11,560,060	
Nationstar Home Equity Loan Trust 2007-C, 0.26% (1 Month USD LIBOR + 0.18%, Rate Floor: 0.18%) due 06/25/37 ¹⁰			9,319,188	\$ 9,157,422	
Home Equity Loan Trust 2007-FRE1, 0.28% (1 Month USD LIBOR + 0.19%, Rate Floor: 0.19%) due 04/25/37 ¹⁰			9,221,729	8,812,030	
First NLC Trust 2007-1, 0.37% (1 Month USD LIBOR + 0.28%, Rate Floor: 0.28%) due 08/25/37 ^{4,10}			7,463,884	\$4,990,848	
2007-1, 0.16% (1 Month USD LIBOR + 0.07%, Rate Floor: 0.07%) due 08/25/37 ^{4,10}			5,660,102	3,670,286	
Argent Securities Trust 2006-W5, 0.39% (1 Month USD LIBOR + 0.30%, Rate Floor: 0.30%) due 06/25/36 ¹⁰			10,455,168	8,328,509	
Alternative Loan Trust 2007-OA7, 0.27% (1 Month USD LIBOR + 0.18%, Rate Floor: 0.18%) due 05/25/47 ¹⁰			8,400,005	8,062,328	
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 ¹⁰			8,287,570	5,197,127	

MACRO OPPORTUNITIES FUND

	FACE AMOUNT~	VALUE		FACE AMOUNT~	VALUE
2007-HE4, 0.26% (1 Month USD LIBOR + 0.17%, Rate Floor: 0.17%) due 07/25/47 ¹⁰	3,302,505	\$ 2,450,275	Alliance Bancorp Trust 2007-OAI, 0.33% (1 Month USD LIBOR + 0.24%, Rate Floor: 0.24%) due 07/25/37 ¹⁰	2,391,523	\$ 2,290,622
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 ¹⁰	11,898,685	7,465,253	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 ^{4,10}	906,670	870,092
HSI Asset Securitization Corporation Trust 2007-HE1, 0.28% (1 Month USD LIBOR + 0.19%, Rate Floor: 0.19%) due 01/25/37 ¹⁰	6,744,707	5,830,741	Morgan Stanley Re-REMIC Trust 2010-R5, 1.76% due 06/26/36 ⁴	704,627	655,893
Washington Mutual Mortgage Pass- Through Certificates WMALT Series Trust 2006-AR9, 0.93% (1 Year CMT Rate + 0.84%, Rate Floor: 0.84%) due 11/25/46 ¹⁰	4,664,123	4,060,224	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 ¹⁰	431,336	426,829
Morgan Stanley Mortgage Loan Trust 2006-9AR, 0.39% (1 Month USD LIBOR + 0.30%, Rate Floor: 0.30%) due 08/25/36 ¹⁰	9,198,661	3,491,363	Total Residential Mortgage Backed Securities		<u>474,769,903</u>
Nomura Resecuritization Trust 2015-4R, 1.38% (1 Month USD LIBOR + 0.43%, Rate Floor: 0.43%) due 03/26/36 ^{4,10}	2,689,317	2,714,112	GOVERNMENT AGENCY - 3.1% Uniform MBS 30 Year due 11/10/21 ¹⁹	236,000,000	<u>242,729,776</u>
			COMMERCIAL MORTGAGE BACKED SECURITIES - 0.7% GS Mortgage Securities Corporation Trust 2017-STAY, 2.73% (1 Month USD LIBOR + 2.65%, Rate Floor: 2.15%) due 07/15/32 ^{4,10}	16,531,000	16,503,853
			2020-UPTN, 3.35% (WAC) due 02/10/37 ^{4,10}	8,256,000	8,359,040

MACRO OPPORTUNITIES FUND

	FACE AMOUNT~	VALUE		FACE AMOUNT~	VALUE
2020-DUNE, 2.58% (1 Month USD LIBOR + 2.50%, Rate Floor: 2.50%) due 12/15/36 ^{4,10}	7,340,000	\$ 7,148,024			
2020-DUNE, 1.98% (1 Month USD LIBOR + 1.90%, Rate Floor: 1.90%) due 12/15/36 ^{4,10}	2,750,000	2,741,005			
BX Commercial					
Mortgage Trust					
2021-VOLT, 2.10% (1 Month USD LIBOR + 2.00%, Rate Floor: 2.00%) due 09/15/36 ^{4,10}	19,750,000	19,774,735			
2019-XL, 2.38% (1 Month USD LIBOR + 2.30%, Rate Floor: 2.30%) due 10/15/36 ^{4,10}	2,067,786	2,073,587			
Wells Fargo Commercial Mortgage Trust					
2015-NXS1, 2.63% due 05/15/48	1,019,831	<u>1,019,587</u>			
Total Commercial Mortgage Backed Securities		<u>57,619,831</u>			
MILITARY HOUSING - 0.4%					
Freddie Mac Military Housing Bonds Resecuritization Trust Certificates					
2015-R1, 0.65% (WAC) due 11/25/52 ^{4,10,13}	160,732,968	9,090,076			
2015-R1, 0.52% (WAC) due 11/25/55 ^{4,10,13}	65,755,411	4,368,842			
			GMAC Commercial Mortgage Asset Corp.		
			2004-POKA, 6.36% due 09/10/44 ^{†††4}	9,000,000	\$ 11,238,660
			Capmark Military Housing Trust		
			2007-AET2, 6.06% due 10/10/52 ⁴	5,597,654	<u>6,297,496</u>
			Total Military Housing		<u>30,995,074</u>
			Total Collateralized Mortgage Obligations (Cost \$850,406,260)		<u>806,114,584</u>
			FOREIGN GOVERNMENT DEBT^{††} - 4.6%		
			Government of Japan		
			(0.11)% due 10/25/21 ¹⁵	JPY 10,070,200,000	90,491,140
			(0.11)% due 11/01/21 ¹⁵	JPY 4,750,400,000	42,688,281
			(0.12)% due 10/18/21 ¹⁵	JPY 2,780,600,000	24,985,972
			(0.09)% due 10/04/21 ¹⁵	JPY1,960,500,000	17,615,964
			Province of Ontario		
			0.17% due 10/20/21 ¹⁵ CAD	67,088,000	52,967,947
			0.16% due 10/06/21 ¹⁵ CAD	27,718,000	21,886,583
			0.17% due 10/27/21 ¹⁵ CAD	15,857,000	12,519,567
			Province of Quebec		
			0.18% due 11/19/21 ¹⁵ CAD	70,000,000	55,252,684
			0.17% due 10/22/21 ¹⁵ CAD	12,950,000	10,224,098
			0.14% due 10/01/21 ¹⁵ CAD	1,095,000	864,647
			Province of Nova Scotia		
			0.17% due 10/07/21 ¹⁵ CAD	27,040,000	21,351,010
			Province of Newfoundland		
			0.19% due 11/04/21 ¹⁵ CAD	8,200,000	6,473,882
			0.17% due 10/12/21 ¹⁵ CAD	1,700,000	1,342,294
			Government of United Kingdom		
			0.01% due 10/11/21 ¹⁵ GBP	1,000,000	<u>1,347,550</u>
			Total Foreign Government Debt (Cost \$362,158,940)		<u>360,011,619</u>

MACRO OPPORTUNITIES FUND

	FACE AMOUNT~	VALUE
U.S. GOVERNMENT SECURITIES^{††} - 0.6%		
U.S. Treasury Notes		
0.38% due 07/15/24 ¹⁷	24,800,000	\$ 24,728,312
0.13% due 08/31/23	19,870,000	<u>19,815,668</u>
Total U.S. Government Securities		
(Cost \$44,634,646)		<u>44,543,980</u>
SENIOR FIXED RATE INTERESTS^{†††} - 0.0%		
CONSUMER, CYCLICAL - 0.0%		
WESCO		
5.25% due 06/14/24 CAD	3,864,740	<u>3,044,928</u>
Total Senior Fixed Rate Interests		
(Cost \$2,934,187)		<u>3,044,928</u>
COMMERCIAL PAPER^{††} - 3.6%		
Swedbank AB		
0.05% due 10/07/21 ¹⁵	70,000,000	69,999,416
McCormick & Co., Inc.		
0.14% due 10/04/21 ^{4,15}	50,000,000	49,999,417
Prudential plc		
0.06% due 10/01/21 ^{4,15}	40,000,000	40,000,000
Amcor Flexibles North America, Inc.		
0.12% due 10/12/21 ^{4,15}	31,590,000	31,588,842
Fidelity National Information Services, Inc.		
0.20% due 10/21/21 ^{4,15}	25,000,000	24,997,222
Reed Elsevier, Inc.		
0.10% due 10/04/21 ^{4,15}	24,240,000	24,239,798
Consolidated Edison Company of New York, Inc.		
0.09% due 10/01/21 ^{4,15}	20,000,000	20,000,000
Societe Generale S.A.		
0.04% due 10/01/21 ¹⁵	20,000,000	20,000,000
BASF SE		
0.09% due 10/05/21 ^{4,15}	1,750,000	<u>1,749,981</u>
Total Commercial Paper		
(Cost \$282,574,676)		<u>282,574,676</u>

	CONTRACTS/ NOTIONAL VALUE	VALUE
OTC OPTIONS PURCHASED^{††} - 0.4%		
Call Options on:		
Interest Rate Options		
Morgan Stanley		
Capital Services		
LLC 2Y-10 CMS		
CAP		
Expiring July		
2022 with strike		
price of \$0.40	USD 1,424,100,000	\$ 8,074,647
Bank of America,		
N.A. 2Y-10 CMS		
CAP		
Expiring July		
2022 with strike		
price of \$0.40	USD 709,900,000	4,025,133
Goldman Sachs		
International 2Y-		
10 CMS CAP		
Expiring July		
2022 with strike		
price of \$0.61	USD 661,700,000	2,620,332
Goldman Sachs		
International 2Y-		
10 CMS CAP		
Expiring July		
2022 with strike		
price of \$0.40	USD 126,600,000	717,822
Bank of America,		
N.A. 2Y-10 CMS		
CAP		
Expiring July		
2022 with strike		
price of \$0.61	USD 82,200,000	<u>325,512</u>
Total Interest Rate Options		<u>15,763,446</u>
Foreign Exchange Options		
J.P. Morgan		
Securities plc		
Foreign Exchange		
USD/SEK Expiring		
October 2021		
with strike price		
of USD 8.62	USD 8,809,000	129,434

MACRO OPPORTUNITIES FUND

CONTRACTS/ NOTIONAL VALUE		VALUE	CONTRACTS/ NOTIONAL VALUE		VALUE
Citibank, N.A.			Deutsche Bank AG		
Foreign Exchange USD/SEK Expiring October 2021 with strike price of USD 8.71	USD 10,308,000	\$ 77,493	Foreign Exchange NOK/SEK Expiring October 2021 with strike price of NOK 1.01 (Notional Value \$10,010,826)	NOK87,387,000	\$ 25,289
Barclays Bank plc			Bank of America, N.A. Foreign Exchange EUR/ NOK Expiring October 2021 with strike price of EUR 10.32 (Notional Value \$9,937,996)		
Foreign Exchange USD/SEK Expiring October 2021 with strike price of USD 8.78	USD 10,121,000	58,906	EUR 8,575,000		19,779
UBS AG Foreign Exchange USD/ CHF Expiring October 2021 with strike price of USD 0.94			Barclays Bank plc Foreign Exchange EUR/NOK Expiring October 2021 with strike price of EUR 10.19 (Notional Value \$3,530,162)		
USD 10,403,000		53,920	EUR 3,046,000		18,693
Citibank, N.A.			Bank of America, N.A. Foreign Exchange EUR/ SEK Expiring October 2021 with strike price of EUR 10.18 (Notional Value \$4,344,903)		
Foreign Exchange EUR/GBP Expiring October 2021 with strike price of EUR 0.86 (Notional Value \$9,992,467)	EUR 8,622,000	44,393	EUR 3,749,000		14,547
Barclays Bank plc			Goldman Sachs International Foreign Exchange EUR/SEK Expiring October 2021 with strike price of EUR 10.27 (Notional Value \$10,318,132)		
Foreign Exchange EUR/GBP Expiring October 2021 with strike price of EUR 0.85 (Notional Value \$3,257,808)	EUR 2,811,000	31,685	EUR 8,903,000		13,227
Barclays Bank plc					
Foreign Exchange NOK/SEK Expiring October 2021 with strike price of NOK 1.00 (Notional Value \$3,542,687)	NOK30,925,000	28,908			

MACRO OPPORTUNITIES FUND

	CONTRACTS/ NOTIONAL VALUE	VALUE
J.P. Morgan Securities plc Foreign Exchange EUR/SEK Expiring October 2021 with strike price of EUR 10.17 (Notional Value \$3,530,162)	EUR 3,046,000	\$ 11,053
Deutsche Bank AG Foreign Exchange EUR/SEK Expiring October 2021 with strike price of EUR 10.26 (Notional Value \$9,937,996)	EUR 8,575,000	9,031
Morgan Stanley Capital Services LLC Foreign Exchange GBP/ CAD Expiring October 2021 with strike price of GBP 1.73 (Notional Value \$3,474,698)	GBP 2,577,000	8,462
Bank of America, N.A. Foreign Exchange EUR/ USD Expiring October 2021 with strike price of EUR 1.17 (Notional Value \$3,530,162)	EUR 3,046,000	3,323
Deutsche Bank AG Foreign Exchange EUR/SEK Expiring October 2021 with strike price of EUR 10.18 (Notional Value \$3,366,750)	EUR 2,905,000	2,476
Total Foreign Exchange Options		<u>550,619</u>

	CONTRACTS/ NOTIONAL VALUE	VALUE
Put Options on: Equity Options		
Citibank, N.A. S&P 500 Index Expiring November 2021 with strike price of \$4,340.00 (Notional Value \$501,397,656)	1,164	<u>\$ 15,615,060</u>
Total Equity Options		<u>15,615,060</u>
Foreign Exchange Options		
Morgan Stanley Capital Services LLC Foreign Exchange GBP/ CAD Expiring October 2021 with strike price of GBP 1.73 (Notional Value \$3,474,698)	GBP 2,577,000	54,255
Bank of America, N.A. Foreign Exchange EUR/ USD Expiring October 2021 with strike price of EUR 1.17 (Notional Value \$3,530,162)	EUR 3,046,000	47,150
Barclays Bank plc Foreign Exchange EUR/NOK Expiring October 2021 with strike price of EUR 10.19 (Notional Value \$3,530,162)	EUR 3,046,000	42,357
Bank of America, N.A. Foreign Exchange EUR/ SEK Expiring October 2021 with strike price of EUR 10.18 (Notional Value \$4,344,903)	EUR 3,749,000	30,720

MACRO OPPORTUNITIES FUND

CONTRACTS/ NOTIONAL VALUE		VALUE	CONTRACTS/ NOTIONAL VALUE		VALUE
Bank of America, N.A. Foreign Exchange EUR/ NOK Expiring October 2021 with strike price of EUR 10.01 (Notional Value \$9,937,996)	EUR 8,575,000	\$ 28,879	Deutsche Bank AG Foreign Exchange EUR/SEK Expiring October 2021 with strike price of EUR 10.08 (Notional Value \$9,937,996)	EUR 8,575,000	\$ 16,037
Goldman Sachs International Foreign Exchange EUR/SEK Expiring October 2021 with strike price of EUR 10.09 (Notional Value \$10,318,132)	EUR 8,903,000	28,629	Deutsche Bank AG Foreign Exchange EUR/SEK Expiring October 2021 with strike price of EUR 10.18 (Notional Value \$3,366,750)	EUR 2,905,000	15,263
J.P. Morgan Securities plc Foreign Exchange EUR/SEK Expiring October 2021 with strike price of EUR 10.17 (Notional Value \$3,530,162)	EUR 3,046,000	21,441	UBS AG Foreign Exchange USD/ CHF Expiring October 2021 with strike price of USD 0.91	USD 10,403,000	12,441
Barclays Bank plc Foreign Exchange NOK/SEK Expiring October 2021 with strike price of NOK 1.00 (Notional Value \$3,542,687)	NOK30,925,000	20,337	Barclays Bank plc Foreign Exchange EUR/GBP Expiring October 2021 with strike price of EUR 0.85 (Notional Value \$3,257,808)	EUR 2,811,000	7,635
Deutsche Bank AG Foreign Exchange NOK/SEK Expiring October 2021 with strike price of NOK 0.99 (Notional Value \$10,010,825)	NOK87,387,000	16,281	Barclays Bank plc Foreign Exchange USD/SEK Expiring October 2021 with strike price of USD 8.51	USD 10,121,000	5,805
			Citibank, N.A. Foreign Exchange EUR/GBP Expiring October 2021 with strike price of EUR 0.85 (Notional Value \$9,992,467)	EUR 8,622,000	4,829

MACRO OPPORTUNITIES FUND

	CONTRACTS/ NOTIONAL VALUE	VALUE
J.P. Morgan Securities plc Foreign Exchange USD/SEK Expiring October 2021 with strike price of USD 8.62	USD 8,809,000	\$ 1,688
Citibank, N.A. Foreign Exchange USD/SEK Expiring October 2021 with strike price of USD 8.45	USD 10,308,000	<u>348</u>
Total Foreign Exchange Options		<u>354,095</u>
Total OTC Options Purchased (Cost \$21,717,797)		<u>32,283,220</u>

**OTC INTEREST RATE SWAPPTIONS
PURCHASED^{††,18} - 0.3%**

Call Swaptions on:

Interest Rate Swaptions

Goldman Sachs International 5-Year Interest Rate Swap Expiring August 2031 with exercise rate of 2.03%	USD 64,178,000	2,281,570
Morgan Stanley Capital Services LLC 20-Year Interest Rate Swap Expiring August 2031 with exercise rate of 1.85%	USD 17,801,000	1,863,126
Citibank, N.A. 20- Year Interest Rate Swap Expiring August 2028 with exercise rate of 1.84%	USD 20,237,000	1,794,885

	CONTRACTS/ NOTIONAL VALUE	VALUE
J.P. Morgan Securities plc 30-Year Interest Rate Swap Expiring August 2031 with exercise rate of 1.70%	USD 12,648,000	\$ 1,758,317
Goldman Sachs International 20- Year Interest Rate Swap Expiring August 2026 with exercise rate of 0.65% (Notional Value \$20,717,398)	GBP 15,365,000	<u>1,307,113</u>
Total Interest Rate Swaptions		<u>9,005,011</u>

Put Swaptions on:

Interest Rate Swaptions

Goldman Sachs International 20- Year Interest Rate Swap Expiring August 2026 with exercise rate of 0.65% (Notional Value \$20,717,398)	GBP 15,365,000	2,895,936
Goldman Sachs International 5-Year Interest Rate Swap Expiring August 2031 with exercise rate of 2.03%	USD 64,178,000	2,696,968
Citibank, N.A. 20- Year Interest Rate Swap Expiring August 2028 with exercise rate of 1.84%	USD 20,237,000	2,567,280

MACRO OPPORTUNITIES FUND

	CONTRACTS/ NOTIONAL VALUE	VALUE
Morgan Stanley Capital Services LLC 20-Year Interest Rate Swap Expiring August 2031 with exercise rate of 1.85%	USD 17,801,000	\$ 2,398,432
J.P. Morgan Securities plc 30-Year Interest Rate Swap Expiring August 2031 with exercise rate of 1.70%	USD 12,648,000	2,312,550
Total Interest Rate Swaptions		<u>12,871,166</u>
Total OTC Interest Rate Swaptions Purchased (Cost \$22,376,084)		<u>21,876,177</u>
Total Investments — 105.0% (Cost \$8,196,743,752)		<u>\$8,303,577,852</u>
	<u>FACE AMOUNT</u>	

COLLATERALIZED MORTGAGE OBLIGATIONS

SOLD SHORT†† - (3.2)%		
GOVERNMENT AGENCY - (3.2)%		
Uniform MBS 30 Year due 11/10/21 ¹⁹	\$ 236,000,000	(249,869,720)
Total Collateralized Mortgage Obligations Sold Short (Proceeds \$250,128,511)		<u>(249,869,720)</u>

CONTRACTS

LISTED OPTIONS WRITTEN† - (0.0)%

Call Options on:

Equity Options

Figs, Inc. Expiring December 2022 with strike price of \$55.00 (Notional Value \$148,560)	40	(20,600)
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	CONTRACTS/ NOTIONAL VALUE	VALUE
Figs, Inc. Expiring December 2022 with strike price of \$50.00 (Notional Value \$152,274)	41	\$ (25,215)
Matterport, Inc. Expiring March 2022 with strike price of \$17.50 (Notional Value \$705,343)	373	(165,985)
Matterport, Inc. Expiring March 2022 with strike price of \$15.00 (Notional Value \$2,278,655)	1,205	(692,875)
Total Equity Options		<u>(904,675)</u>
Total Listed Options Written (Premiums received \$658,479)		<u>(904,675)</u>

OTC INTEREST RATE SWAPTIONS WRITTEN††,18 - (0.0)%

Call Swaptions on:

Interest Rate Swaptions

Morgan Stanley Capital Services LLC 20-Year Interest Rate Swap Expiring August 2024 with exercise rate of 0.70% (Notional Value \$4,080,107)	GBP 3,026,000	(198,429)
Barclays Bank plc 5-Year Interest Rate Swap Expiring August 2023 with exercise rate of 1.43%	USD 18,926,000	(245,537)

MACRO OPPORTUNITIES FUND

CONTRACTS/ NOTIONAL VALUE		VALUE	CONTRACTS/ NOTIONAL VALUE		VALUE
Morgan Stanley Capital Services LLC 20-Year Interest Rate Swap Expiring August 2023 with exercise rate of 1.78%	USD 5,340,000	\$ (260,128)	Morgan Stanley Capital Services LLC 20-Year Interest Rate Swap Expiring August 2024 with exercise rate of 0.70%		
Citibank, N.A. 20- Year Interest Rate Swap Expiring August 2024 with exercise rate of 1.89%	USD 4,403,000	(289,081)	(Notional Value \$4,080,107)	GBP 3,026,000	\$ (477,377)
Morgan Stanley Capital Services LLC 30-Year Interest Rate Swap Expiring August 2024 with exercise rate of 1.87%	USD 3,185,000	(293,808)	Barclays Bank plc 5-Year Interest Rate Swap Expiring August 2023 with exercise rate of 1.43%	USD 18,926,000	(485,709)
Total Interest Rate Swaptions		<u>(1,286,983)</u>	Total Interest Rate Swaptions		<u>(2,179,378)</u>
Put Swaptions on:			Total OTC Interest Rate Swaptions Written (Premiums received \$3,533,712)		<u>(3,466,764)</u>
Interest Rate Swaptions			OTC OPTIONS WRITTEN^{††} - (0.1)%		
Morgan Stanley Capital Services LLC 30-Year Interest Rate Swap Expiring August 2024 with exercise rate of 1.87%	USD 3,185,000	(372,926)	Call Options on:		
Citibank, N.A. 20- Year Interest Rate Swap Expiring August 2024 with exercise rate of 1.89%	USD 4,403,000	(396,937)	Equity Options		
Morgan Stanley Capital Services LLC 20-Year Interest Rate Swap Expiring August 2023 with exercise rate of 1.78%	USD 5,340,000	(446,832)	Citibank, N.A. Pershing Square Tontine Holdings Ltd. Expiring December 2021 with strike price of \$35.00 (Notional Value \$29,550)	15	—
			Citibank, N.A. Pershing Square Tontine Holdings Ltd. Expiring December 2021 with strike price of \$30.00 (Notional Value \$358,540)	182	—

MACRO OPPORTUNITIES FUND

CONTRACTS/ NOTIONAL VALUE		VALUE	CONTRACTS/ NOTIONAL VALUE		VALUE
Citibank, N.A. Pershing Square Tontine Holdings Ltd. Expiring December 2021 with strike price of \$40.00 (Notional Value \$539,780)	274	\$ —	Deutsche Bank AG Foreign Exchange USD/CAD Expiring October 2021 with strike price of USD 1.28	USD 2,577,000	\$ (2,468)
Total Equity Options		—	Morgan Stanley Capital Services LLC Foreign Exchange AUD/ USD Expiring October 2021 with strike price of AUD 0.74 (Notional Value \$2,437,209)	AUD 3,374,000	(2,711)
Foreign Exchange Options			Goldman Sachs International Foreign Exchange USD/CAD Expiring October 2021 with strike price of USD 1.29	USD 2,577,000	(3,562)
BNP Paribas Foreign Exchange EUR/ CHF Expiring October 2021 with strike price of EUR 1.10 (Notional Value \$2,389,755)	EUR 2,062,000	(24)	UBS AG Foreign Exchange NZD/ JPY Expiring October 2021 with strike price of NZD 78.89 (Notional Value \$2,391,710)	NZD 3,467,000	(4,258)
Deutsche Bank AG Foreign Exchange EUR/JPY Expiring October 2021 with strike price of EUR 132.17 (Notional Value \$2,443,067)	EUR 2,108,000	(146)	Deutsche Bank AG Foreign Exchange NZD/JPY Expiring October 2021 with strike price of NZD 79.02 (Notional Value \$2,586,248)	NZD 3,749,000	(5,696)
Citibank, N.A. Foreign Exchange NZD/USD Expiring October 2021 with strike price of NZD 0.72 (Notional Value \$2,327,554)	NZD 3,374,000	(602)	J.P. Morgan Securities plc Foreign Exchange EUR/CAD Expiring October 2021 with strike price of EUR 1.49 (Notional Value \$16,996,002)	EUR 14,665,000	(2,021)

MACRO OPPORTUNITIES FUND

		CONTRACTS/ NOTIONAL VALUE		VALUE			CONTRACTS/ NOTIONAL VALUE		VALUE
Goldman Sachs					Goldman Sachs				
International					International				
Foreign Exchange					Foreign Exchange				
CAD/JPY Expiring					NZD/JPY Expiring				
October 2021					October 2021				
with strike price					with strike price				
of CAD 88.60					of NZD 77.35				
(Notional Value					(Notional Value				
\$2,514,899)	CAD 3,186,000	\$	(6,615)		\$17,002,043)	NZD 24,646,000	\$	(123,839)	
Citibank, N.A.					Deutsche Bank AG				
Foreign Exchange					Foreign Exchange				
NZD/USD					AUD/NZD				
Expiring October					Expiring October				
2021 with strike					2021 with strike				
price of NZD 0.71					price of AUD 1.04				
(Notional Value					(Notional Value				
\$17,034,466)	NZD 24,693,000		(10,983)		\$18,278,344)	AUD 25,304,000		(199,331)	
Morgan Stanley					Deutsche Bank AG				
Capital Services					Foreign Exchange				
LLC Foreign					AUD/NZD				
Exchange AUD/					Expiring October				
JPY Expiring					2021 with strike				
October 2021					price of AUD 1.03				
with strike price					(Notional Value				
of AUD 81.39					\$17,464,978)	AUD 24,178,000		(238,394)	
(Notional Value					Total Foreign Exchange Options			(737,986)	
\$16,922,493)	AUD 23,427,000		(16,128)						
Barclays Bank plc									
Foreign Exchange									
AUD/USD									
Expiring October									
2021 with strike									
price of AUD 0.73									
(Notional Value									
\$17,329,176)	AUD 23,990,000		(38,785)						
Barclays Bank plc									
Foreign Exchange									
USD/CAD									
Expiring October									
2021 with strike									
price of USD 1.26	USD 18,273,000		(82,423)						

MACRO OPPORTUNITIES FUND

CONTRACTS/ NOTIONAL VALUE		VALUE	CONTRACTS/ NOTIONAL VALUE		VALUE
Put Options on:					
Foreign Exchange Options					
Deutsche Bank AG Foreign Exchange USD/CAD Expiring October 2021 with strike price of USD 1.25	USD 2,577,000	\$ (139)	Morgan Stanley Capital Services LLC Foreign Exchange AUD/ USD Expiring October 2021 with strike price of AUD 0.72 (Notional Value \$2,437,209)	AUD 3,374,000	\$ (11,289)
BNP Paribas Foreign Exchange EUR/ CHF Expiring October 2021 with strike price of EUR 1.08 (Notional Value \$2,389,755)	EUR 2,062,000	(715)	UBS AG Foreign Exchange NZD/ JPY Expiring October 2021 with strike price of NZD 75.87 (Notional Value \$2,391,710)	NZD 3,467,000	(11,306)
Goldman Sachs International Foreign Exchange CAD/JPY Expiring October 2021 with strike price of CAD 85.60 (Notional Value \$2,514,899)	CAD 3,186,000	(794)	Deutsche Bank AG Foreign Exchange NZD/JPY Expiring October 2021 with strike price of NZD 75.89 (Notional Value \$2,586,248)	NZD 3,749,000	(15,325)
Goldman Sachs International Foreign Exchange USD/CAD Expiring October 2021 with strike price of USD 1.25	USD 2,577,000	(3,529)	Deutsche Bank AG Foreign Exchange AUD/NZD Expiring October 2021 with strike price of AUD 1.03 (Notional Value \$17,464,978)	AUD 24,178,000	(25,152)
Barclays Bank plc Foreign Exchange USD/CAD Expiring October 2021 with strike price of USD 1.26	USD 18,273,000	(5,132)	Citibank, N.A. Foreign Exchange NZD/USD Expiring October 2021 with strike price of NZD 0.69 (Notional Value \$2,327,554)	NZD 3,374,000	(28,600)
Deutsche Bank AG Foreign Exchange EUR/JPY Expiring October 2021 with strike price of EUR 129.14 (Notional Value \$2,443,067)	EUR 2,108,000	(6,919)			

MACRO OPPORTUNITIES FUND

CONTRACTS/ NOTIONAL VALUE		VALUE	CONTRACTS/ NOTIONAL VALUE		VALUE
Deutsche Bank AG Foreign Exchange AUD/NZD Expiring October 2021 with strike price of AUD 1.04 (Notional Value \$18,278,344)	AUD 25,304,000	\$ (53,313)	Citibank, N.A. Foreign Exchange NZD/USD Expiring October 2021 with strike price of NZD 0.71 (Notional Value \$17,034,466)	NZD 24,693,000	\$ (582,269)
Morgan Stanley Capital Services LLC Foreign Exchange AUD/ JPY Expiring October 2021 with strike price of AUD 81.39 (Notional Value \$16,922,493)	AUD 23,427,000	(182,988)	Total Foreign Exchange Options		<u>(1,744,532)</u>
Goldman Sachs International Foreign Exchange NZD/JPY Expiring October 2021 with strike price of NZD 77.35 (Notional Value \$17,002,043)	NZD 24,646,000	(211,606)	Equity Options Citibank, N.A. S&P 500 Index Expiring November 2021 with strike price of \$3,980.00 (Notional Value \$501,397,656)	1,164	<u>(5,441,700)</u>
J.P. Morgan Securities plc Foreign Exchange EUR/CAD Expiring October 2021 with strike price of EUR 1.49 (Notional Value \$16,996,002)	EUR 14,665,000	(276,185)	Total OTC Options Written (Premiums received \$9,617,430)		<u>(7,924,218)</u>
Bank of America, N.A. Foreign Exchange AUD/ USD Expiring October 2021 with strike price of AUD 0.73 (Notional Value \$17,329,177)	AUD 23,990,000	(329,271)	Other Assets & Liabilities, net - (1.7)%		<u>(131,850,500)</u>
			Total Net Assets - 100.0%		<u>\$7,909,561,975</u>

MACRO OPPORTUNITIES FUND

Futures Contracts

Description	Number of Contracts	Expiration Date	Notional Amount	Value and Unrealized Appreciation (Depreciation)**
Commodity Futures Contracts Purchased[†]				
Gold 100 oz. Futures Contracts	389	Dec 2021	\$ 68,327,850	\$ (1,816,057)
Silver Futures Contracts	572	Dec 2021	63,334,700	(5,346,280)
			<u>\$ 131,662,550</u>	<u>\$ (7,162,337)</u>
Commodity Futures Contracts Sold Short[†]				
Silver Futures Contracts	1	Dec 2021	\$ 110,725	\$ 13,823
WTI Crude Futures Contracts	466	Oct 2021	34,922,040	(2,070,121)
			<u>\$ 35,032,765</u>	<u>\$ (2,056,298)</u>

Centrally Cleared Credit Default Swap Agreements Protection Purchased^{††}

Counterparty	Exchange	Index	Protection Premium Rate	Payment Frequency	Maturity Date
J.P. Morgan Securities LLC	ICE	CDX.NA.HY.36.V1	5.00%	Quarterly	06/20/26
			Notional Amount	Upfront Premiums Received	Unrealized Depreciation**
			\$ 176,300,000	\$ (16,110,272)	\$ (140,470)

MACRO OPPORTUNITIES FUND

Centrally Cleared Interest Rate Swap Agreements^{††}

Counterparty	Exchange	Floating Rate Type	Floating Rate Index	Fixed Rate	Payment Frequency	Maturity Date
JPM	LCH	Pay	Sterling Overnight Interbank Average Rate	0.65%	Annually	08/17/46
JPM	LCH	Receive	3-Month USD LIBOR	1.70%	Quarterly	08/20/61
JPM	LCH	Receive	3-Month USD LIBOR	1.85%	Quarterly	08/20/51
JPM	LCH	Receive	3-Month USD LIBOR	2.03%	Quarterly	08/14/36
JPM	LCH	Receive	3-Month USD LIBOR	1.84%	Quarterly	08/18/48
JPM	LCH	Pay	U.S. Secured Overnight Financing Rate	1.02%	Annually	08/20/31
JPM	LCH	Receive	3-Month USD LIBOR	1.43%	Quarterly	08/16/28
JPM	LCH	Receive	3-Month USD LIBOR	1.78%	Quarterly	08/16/43
JPM	LCH	Receive	Sterling Overnight Interbank Average Rate	0.37%	Annually	08/12/24
JPM	LCH	Receive	U.S. Secured Overnight Financing Rate	0.36%	Annually	08/14/24
JPM	LCH	Receive	U.S. Secured Overnight Financing Rate	0.38%	Annually	08/14/24
JPM	LCH	Receive	U.S. Secured Overnight Financing Rate	0.18%	Annually	08/16/23

	Notional Amount~		Upfront Premiums Paid (Received) Value	Unrealized Appreciation**	
GBP	1,140,000	\$	113,159	\$ (114,715)	\$ 227,874
	3,851,000		147,802	(4,527)	152,329
	4,237,000		105,967	(16,246)	122,213
	12,628,000		69,580	(46,572)	116,152
	2,283,000		78,650	(877)	79,527
	4,418,000		46,160	279	45,881
	2,695,000		32,744	16,268	16,476
	240,000		8,191	179	8,012
GBP	487,000		4,527	2	4,525
	707,000		1,611	240	1,371
	695,000		1,261	240	1,021
	736,000		483	236	247
		\$	610,135	\$ (165,493)	\$ 775,628

MACRO OPPORTUNITIES FUND

Centrally Cleared Interest Rate Swap Agreements^{††} (continued)

Counterparty	Exchange	Floating Rate Type	Floating Rate Index	Fixed Rate	Payment Frequency	Maturity Date
JPM	LCH	Receive	U.S. Secured Overnight Financing Rate	0.18%	Annually	08/16/23
JPM	LCH	Pay	3-Month Canadian Bankers Acceptances Rate	1.11%	Semi-Annually	06/23/23
JPM	LCH	Pay	3-Month Australian Bank Bill Rate	0.43%	Semi-Annually	08/09/23
JPM	LCH	Pay	3-Month USD LIBOR	1.89%	Quarterly	08/14/44
JPM	LCH	Pay	3-Month USD LIBOR	1.87%	Quarterly	08/14/54
JPM	LCH	Pay	3-Month USD LIBOR	0.41%	Quarterly	08/09/23
JPM	LCH	Pay	3-Month KRW Certificate of Deposit Rate	1.58%	Quarterly	08/09/23
JPM	LCH	Receive	Sterling Overnight Interbank Average Rate	0.70%	Annually	08/12/44
JPM	LCH	Pay	Sterling Overnight Interbank Average Rate	0.45%	Annually	08/17/26
JPM	LCH	Pay	U.S. Secured Overnight Financing Rate	0.81%	Annually	08/20/28
JPM	LCH	Pay	U.S. Secured Overnight Financing Rate	1.11%	Annually	08/14/31
JPM	LCH	Pay	3-Month New Zealand Bank Bill Rate	1.43%	Quarterly	08/05/23
JPM	LCH	Pay	U.S. Secured Overnight Financing Rate	1.03%	Annually	08/20/31
JPM	LCH	Pay	6-Month NOK NIBOR	1.28%	Semi-Annually	08/05/23
JPM	CME	Receive	3-Month USD LIBOR	1.58%	Quarterly	04/28/31
JPM	CME	Receive	3-Month USD LIBOR	1.65%	Quarterly	03/17/31

	Notional Amount~	Value	Upfront Premiums Paid (Received)	Unrealized Depreciation**
	724,000	\$ (537)	\$ 236	\$ (773)
CAD	44,047,000	(2,085)	70	(2,155)
AUD	34,930,000	(3,029)	54	(3,083)
	188,000	(4,519)	77	(4,596)
	349,000	(7,982)	2,049	(10,031)
	34,700,000	(33,312)	303	(33,615)
KRW	40,294,000,000	(47,293)	–	(47,293)
GBP	317,000	(28,271)	26,473	(54,744)
GBP	3,076,000	(58,013)	501	(58,514)
	3,498,000	(63,512)	(1,162)	(62,350)
	5,025,000	(81,887)	282	(82,169)
NZD	50,000,000	(91,166)	73	(91,239)
	4,405,000	(106,540)	385	(106,925)
NOK	307,000,000	(110,990)	414	(111,404)
	79,560,000	(335,742)	147,222	(482,964)
	180,000,000	(1,943,998)	1,598	(1,945,596)
		\$ (2,918,876)	\$ 178,575	\$ (3,097,451)
Total interest rate swap agreements		\$ (2,308,741)	\$ 13,082	\$ (2,321,823)

MACRO OPPORTUNITIES FUND

Forward Foreign Currency Exchange Contracts^{††}

Counterparty	Currency	Type	Quantity	Contract Amount	Settlement Date	Unrealized Appreciation (Depreciation)
Morgan Stanley Capital Services LLC	EUR	Sell	207,500,000	245,088,833 USD	10/18/21	\$ 4,638,420
Goldman Sachs International	ILS	Buy	92,228,427	24,775,937 USD	08/01/22	4,012,074
Bank of America, N.A.	GBP	Sell	82,145,000	113,367,657 USD	10/18/21	2,669,748
Goldman Sachs International	ILS	Buy	64,798,100	17,651,727 USD	01/31/22	2,504,522
Morgan Stanley Capital Services LLC	JPY	Sell	10,070,200,000	91,790,601 USD	10/25/21	1,292,393
Goldman Sachs International	JPY	Sell	4,750,400,000	43,325,870 USD	11/01/21	633,132
Goldman Sachs International	NZD	Sell	91,863,043	63,871,033 USD	10/20/21	430,511
BNP Paribas	CHF	Sell	16,812,757	18,415,238 USD	10/07/21	368,039
Goldman Sachs International	JPY	Sell	2,780,600,000	25,321,482 USD	10/18/21	334,231
UBS AG	JPY	Sell	1,960,500,000	17,928,424 USD	10/04/21	312,602
Deutsche Bank AG	EUR	Sell	55,340,000	563,452,807 SEK	10/07/21	278,335
BNP Paribas	EUR	Sell	16,947,859	19,890,190 USD	10/04/21	256,433
BNP Paribas	EUR	Sell	51,775,000	56,111,219 CHF	10/07/21	247,245
BNP Paribas	EUR	Sell	52,210,000	60,719,404 USD	10/07/21	231,610
JPMorgan Chase Bank, N.A.	GBP	Sell	5,121,000	7,071,958 USD	10/18/21	170,941
Goldman Sachs International	USD	Buy	31,230,000	3,457,061,039 JPY	10/12/21	165,226
Deutsche Bank AG	AUD	Sell	45,965,698	33,355,174 USD	10/07/21	132,890
Deutsche Bank AG	GBP	Sell	8,010,000	10,918,469 USD	10/22/21	124,197
Deutsche Bank AG	NOK	Sell	59,625,773	6,914,216 USD	10/04/21	92,896
Citibank, N.A.	EUR	Sell	9,100,000	10,652,397 USD	12/31/21	88,425
Goldman Sachs International	USD	Sell	29,540,000	3,293,856,489 JPY	10/12/21	58,235
JPMorgan Chase Bank, N.A.	EUR	Sell	2,175,001	3,252,684 CAD	10/07/21	48,596
BNP Paribas	CAD	Sell	37,700,000	29,813,684 USD	10/20/21	44,823
Morgan Stanley Capital Services LLC	GBP	Sell	1,000,000	1,385,425 USD	10/12/21	37,845
JPMorgan Chase Bank, N.A.	CAD	Sell	17,000,000	13,445,261 USD	10/07/21	21,430
JPMorgan Chase Bank, N.A.	EUR	Buy	42,941,247	49,729,273 USD	10/07/21	20,224
Morgan Stanley Capital Services LLC	GBP	Sell	730,000	1,000,341 USD	10/22/21	16,594
UBS AG	EUR	Sell	763,000	896,026 USD	10/07/21	12,054
JPMorgan Chase Bank, N.A.	USD	Sell	53,770,000	68,108,336 CAD	10/04/21	11,061
Citibank, N.A.	EUR	Sell	7,600,000	8,211,726 CHF	10/07/21	9,690
JPMorgan Chase Bank, N.A.	GBP	Sell	520,000	709,945 USD	10/22/21	9,193
Citibank, N.A.	EUR	Buy	760,000	7,626,021 NOK	10/04/21	8,011
Citibank, N.A.	CAD	Sell	12,950,000	10,231,910 USD	10/22/21	6,291
UBS AG	GBP	Sell	320,000	436,862 USD	10/22/21	5,631
JPMorgan Chase Bank, N.A.	USD	Sell	5,640,000	7,147,939 CAD	10/07/21	4,278
Barclays Bank plc	EUR	Sell	4,880,000	49,506,199 SEK	10/07/21	3,942
JPMorgan Chase Bank, N.A.	EUR	Sell	330,000	358,001 CHF	10/07/21	1,966
UBS AG	EUR	Sell	230,000	2,346,859 SEK	10/07/21	1,737
UBS AG	USD	Sell	140,000	15,666,644 JPY	10/12/21	779

MACRO OPPORTUNITIES FUND

Forward Foreign Currency Exchange Contracts^{††} (continued)

Counterparty	Currency	Type	Quantity	Contract Amount	Settlement Date	Unrealized Appreciation (Depreciation)
JPMorgan Chase Bank, N.A.	CAD	Sell	1,095,000	865,218 USD	10/01/21	\$ 562
Morgan Stanley Capital Services LLC	EUR	Sell	710,000	7,194,416 NOK	10/20/21	185
Barclays Bank plc	JPY	Buy	2,387,335	21,414 USD	10/05/21	37
Barclays Bank plc	CAD	Sell	1,700,000	1,342,342 USD	10/12/21	(33)
Citibank, N.A.	CAD	Sell	116,000	91,419 USD	10/18/21	(177)
UBS AG	EUR	Buy	210,000	227,354 CHF	10/07/21	(752)
Deutsche Bank AG	CAD	Sell	7,062,258	5,575,696 USD	10/07/21	(925)
JPMorgan Chase Bank, N.A.	NOK	Sell	33,251,257	3,801,591 USD	10/20/21	(1,993)
Citibank, N.A.	GBP	Sell	720,000	968,040 USD	10/22/21	(2,232)
Morgan Stanley Capital Services LLC	EUR	Sell	1,790,000	18,103,173 NOK	10/04/21	(2,635)
Barclays Bank plc	GBP	Buy	180,000	245,435 USD	10/22/21	(2,867)
Morgan Stanley Capital Services LLC	EUR	Buy	670,000	6,811,580 NOK	10/04/21	(3,078)
UBS AG	CAD	Sell	8,200,000	6,471,292 USD	11/04/21	(3,517)
UBS AG	GBP	Buy	200,000	273,627 USD	10/22/21	(4,107)
Goldman Sachs International	CAD	Sell	10,040,000	7,923,386 USD	10/07/21	(4,570)
Barclays Bank plc	USD	Sell	1,874,200	2,364,303 CAD	10/04/21	(7,252)
Barclays Bank plc	EUR	Buy	900,000	978,315 CHF	10/07/21	(7,452)
Goldman Sachs International	AUD	Sell	12,610,000	9,105,832 USD	10/07/21	(8,203)
Goldman Sachs International	NZD	Buy	1,874,200	145,034,967 JPY	10/22/21	(9,055)
Morgan Stanley Capital Services LLC	CHF	Sell	20,103,259	21,569,713 USD	10/07/21	(9,587)
Deutsche Bank AG	EUR	Sell	4,180,000	42,240,356 NOK	10/04/21	(10,057)
Citibank, N.A.	EUR	Buy	760,000	891,000 USD	10/07/21	(10,503)
Morgan Stanley Capital Services LLC	GBP	Buy	960,000	1,304,282 USD	10/22/21	(10,586)
Deutsche Bank AG	EUR	Buy	21,010,000	212,890,938 NOK	10/04/21	(15,526)
Morgan Stanley Capital Services LLC	AUD	Buy	1,874,200	152,595,114 JPY	10/07/21	(16,552)
Citibank, N.A.	CAD	Sell	27,718,000	21,861,287 USD	10/06/21	(25,900)
Citibank, N.A.	CAD	Sell	15,857,000	12,494,619 USD	10/27/21	(26,360)
JPMorgan Chase Bank, N.A.	GBP	Buy	2,160,000	2,938,928 USD	10/22/21	(28,113)
Goldman Sachs International	CAD	Sell	29,388,000	23,175,687 USD	10/20/21	(29,811)
Deutsche Bank AG	EUR	Buy	3,080,000	3,599,861 USD	10/07/21	(31,533)
Deutsche Bank AG	SEK	Buy	28,114,648	3,248,139 USD	10/07/21	(35,147)
JPMorgan Chase Bank, N.A.	CHF	Buy	17,204,424	18,504,434 USD	10/07/21	(36,811)
Goldman Sachs International	NZD	Buy	7,470,000	5,200,855 USD	10/20/21	(42,082)
Goldman Sachs International	CAD	Sell	47,035,000	37,062,982 USD	10/18/21	(77,116)
Deutsche Bank AG	EUR	Buy	51,203,000	519,824,385 SEK	10/07/21	(85,316)
JPMorgan Chase Bank, N.A.	USD	Buy	37,110,000	47,131,963 CAD	10/04/21	(107,279)
Bank of America, N.A.	ILS	Sell	7,363,900	2,183,190 USD	01/31/22	(107,442)

MACRO OPPORTUNITIES FUND

Forward Foreign Currency Exchange Contracts^{††} (concluded)

Counterparty	Currency	Type	Quantity	Contract Amount	Settlement Date	Unrealized Appreciation (Depreciation)
BNP Paribas	CAD	Sell	30,402,934	23,879,465 USD	10/04/21	\$ (127,905)
BNP Paribas	EUR	Buy	29,830,000	34,704,433 USD	10/07/21	(144,946)
Deutsche Bank AG	GBP	Buy	11,780,000	16,025,899 USD	10/22/21	(151,176)
Deutsche Bank AG	AUD	Buy	47,795,000	34,754,213 USD	10/07/21	(209,777)
BNP Paribas	EUR	Buy	36,990,000	40,227,269 CHF	10/07/21	(326,183)
Goldman Sachs International	JPY	Buy	2,548,975,263	23,255,792 USD	10/12/21	(350,978)
BNP Paribas	EUR	Buy	27,160,000	31,847,195 USD	10/04/21	(382,876)
JPMorgan Chase Bank, N.A.	NZD	Buy	21,390,000	15,170,323 USD	10/20/21	(398,411)
JPMorgan Chase Bank, N.A.	CAD	Sell	70,000,000	54,619,865 USD	11/19/21	(651,731)
Goldman Sachs International	ILS	Sell	57,434,200	17,016,599 USD	01/31/22	(849,019)
Barclays Bank plc	ILS	Sell	92,228,427	27,935,310 USD	08/01/22	(852,701)
						<u>\$ 14,096,762</u>

OTC Interest Rate Swaptions Purchased

Counterparty/Description	Floating Rate Type	Floating Rate Index	Payment Frequency	Fixed Rate	Expiration Date	Exercise Rate	Swaption Notional Amount	Swaption Value
Call								
Goldman Sachs International	Pay	3 Month USD	Quarterly	2.03%	08/12/31	2.03%	\$64,178,000	\$ 2,281,570
5-Year Interest Rate Swap		LIBOR						
Morgan Stanley Capital Services LLC	Pay	3 Month USD	Quarterly	1.85%	08/18/31	1.85%	17,801,000	1,863,126
20-Year Interest Rate Swap		LIBOR						
Citibank, N.A.	Pay	3 Month USD	Quarterly	1.84%	08/16/28	1.84%	20,237,000	1,794,885
20-Year Interest Rate Swap		LIBOR						
J.P. Morgan Securities plc	Pay	3 Month USD	Quarterly	1.70%	08/18/31	1.70%	12,648,000	1,758,317
30-Year Interest Rate Swap		LIBOR						
Goldman Sachs International	Pay	Sterling Overnight Interbank Average Rate	Annual	0.65%	08/17/26	0.65%	20,717,397	<u>1,307,113</u>
20-Year Interest Rate Swap								<u>\$ 9,005,011</u>

MACRO OPPORTUNITIES FUND

OTC Interest Rate Swaptions Purchased (concluded)

Counterparty/ Description	Floating Rate Type	Floating Rate Index	Payment Frequency	Fixed Rate	Expiration Date	Exercise Rate	Swaption Notional Amount	Swaption Value
Put								
Goldman Sachs International 20-Year Interest Rate Swap	Receive	Sterling Overnight Interbank Average Rate	Annual	0.65%	08/17/26	0.65%	\$20,717,398	\$ 2,895,936
Goldman Sachs International 5-Year Interest Rate Swap	Receive	3 Month USD LIBOR	Quarterly	2.03%	08/12/31	2.03%	64,178,000	2,696,968
Citibank, N.A. 20-Year Interest Rate Swap	Receive	3 Month USD LIBOR	Quarterly	1.84%	08/16/28	1.84%	20,237,000	2,567,280
Morgan Stanley Capital Services LLC 20-Year Interest Rate Swap	Receive	3 Month USD LIBOR	Quarterly	1.85%	08/18/31	1.85%	17,801,000	2,398,432
J.P. Morgan Securities plc 30-Year Interest Rate Swap	Receive	3 Month USD LIBOR	Quarterly	1.70%	08/18/31	1.70%	12,648,000	<u>2,312,550</u> <u>\$12,871,166</u>

OTC Interest Rate Swaptions Written

Counterparty/ Description	Floating Rate Type	Floating Rate Index	Payment Frequency	Fixed Rate	Expiration Date	Exercise Rate	Swaption Notional Amount	Swaption Value
Call								
Morgan Stanley Capital Services LLC 20-Year Interest Rate Swap	Receive	Sterling Overnight Interbank Average Rate	Annual	0.70%	08/12/24	0.70%	\$ 4,080,107	\$ (198,429)
Barclays Bank plc 5-Year Interest Rate Swap	Receive	3 Month USD LIBOR	Quarterly	1.43%	08/14/23	1.43%	18,926,000	(245,537)
Morgan Stanley Capital Services LLC 20-Year Interest Rate Swap	Receive	3 Month USD LIBOR	Quarterly	1.78%	08/14/23	1.78%	5,340,000	(260,128)
Citibank, N.A. 20-Year Interest Rate Swap	Receive	3 Month USD LIBOR	Quarterly	1.89%	08/12/24	1.89%	4,403,000	(289,081)

MACRO OPPORTUNITIES FUND

OTC Interest Rate Swaptions Written (concluded)

Counterparty/ Description	Floating Rate Type	Floating Rate Index	Payment Frequency	Fixed Rate	Expiration Date	Exercise Rate	Swaption Notional Amount	Swaption Value
Call (concluded)								
Morgan Stanley Capital Services LLC	Receive	3 Month USD						
30-Year Interest Rate Swap		LIBOR	Quarterly	1.87%	08/12/24	1.87%	\$ 3,185,000	\$ (293,808)
								<u>\$ (1,286,983)</u>
Put								
Morgan Stanley Capital Services LLC	Pay	3 Month USD						
30-Year Interest Rate Swap		LIBOR	Quarterly	1.87%	08/12/24	1.87%	\$ 3,185,000	\$ (372,926)
Citibank, N.A.	Pay	3 Month USD						
20-Year Interest Rate Swap		LIBOR	Quarterly	1.89%	08/12/24	1.89%	4,403,000	(396,937)
Morgan Stanley Capital Services LLC	Pay	3 Month USD						
20-Year Interest Rate Swap		LIBOR	Quarterly	1.78%	08/14/23	1.78%	5,340,000	(446,832)
Morgan Stanley Capital Services LLC	Pay	Sterling Overnight Interbank Average Rate	Annual	0.70%	08/12/24	0.70%	4,080,107	(477,377)
20-Year Interest Rate Swap								
Barclays Bank plc	Pay	3 Month USD						
5-Year Interest Rate Swap		LIBOR	Quarterly	1.43%	08/14/23	1.43%	18,926,000	(485,709)
								<u>\$ (2,179,781)</u>

[~] 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 Special Purpose Acquisition Company (SPAC).

² Affiliated issuer.

³ Rate indicated is the 7-day yield as of September 30, 2021.

⁴ Security is a 144A or Section 4(a)(2) security. These securities have been determined to be liquid under guidelines established by the Board of Trustees. The total market value of 144A or Section 4(a)(2) securities is \$2,884,317,141 (cost \$2,827,781,463), or 36.5% of total net assets.

⁵ Perpetual maturity.

⁶ Security has a fixed rate coupon which will convert to a floating or variable rate coupon on a future date.

MACRO OPPORTUNITIES FUND

⁷ Security is in default of interest and/or principal obligations.

⁸ Security is a 144A or Section 4(a)(2) security. These securities have been determined to be illiquid and restricted under guidelines established by the Board of Trustees. The total market value of 144A or Section 4(a)(2) illiquid and restricted securities is \$37,717,381 (cost \$49,639,875), or 0.5% of total net assets.

⁹ All or a portion of this security has been physically segregated or earmarked in connection with reverse repurchase agreements. At September 30, 2021, the total market value of segregated or earmarked securities was \$20,329,603.

¹⁰ Variable rate security. Rate indicated is the rate effective at September 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.

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 an interest-only strip.

¹⁴ Security is a step up/down bond. The coupon increases or decreases at regular intervals until the bond reaches full maturity. Rate indicated is the rate at September 30, 2021.

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

¹⁶ All or a portion of this security is pledged as listed options collateral at September 30, 2021.

¹⁷ All or a portion of this security is pledged as interest rate swap collateral at September 30, 2021.

¹⁸ Swaptions - See additional disclosure in the swaptions table above for more information on swaptions.

¹⁹ Security is unsettled at period end and does not have a stated effective rate.

AUD — Australian Dollar

BofA — Bank of America

CAD — Canadian Dollar

CDX.NA.HY.36.V1 — Credit Default Swap North American High Yield Series 36 Index Version 1

CHF — Swiss Franc

CME — Chicago Mercantile Exchange

CMS — Constant Maturity Swap

CMT — Constant Maturity Treasury

EUR — Euro

EURIBOR — European Interbank Offered Rate

GBP — British Pound

ICE — Intercontinental Exchange

ILS — Israeli New Shekel

JPY — Japanese Yen

KRW — South Korean Won

LCH — London Clearing House

LIBOR — London Interbank Offered Rate

NOK — Norwegian Krone

plc — Public Limited Company

PPV — Public-Private Venture

REMIC — Real Estate Mortgage Investment Conduit

SARL — Société à Responsabilité Limitée

SEK — Swedish Krona

WAC — Weighted Average Coupon