

Macro Opportunities Fund
CONSOLIDATED SCHEDULE OF INVESTMENTS (Unaudited)

December 31, 2021

	Shares	Value
COMMON STOCKS[†] - 3.3%		
Financial - 3.1%		
Pershing Square Tontine Holdings Ltd. — Class A ^{*,1}	6,864,930	\$ 135,376,420
KKR Acquisition Holdings I Corp. — Class A ^{*,1}	5,062,315	49,306,948
RXR Acquisition Corp. — Class A ^{*,1}	1,087,275	10,600,931
Acqui Acquisition Corp. — Class A ^{*,1}	999,157	9,741,781
AfterNext HealthTech Acquisition Corp. — Class A ^{*,1}	895,600	8,732,100
MSD Acquisition Corp. — Class A ^{*,1}	833,026	8,246,957
Conyers Park III Acquisition Corp. — Class A ^{*,1}	832,100	8,112,975
TPG Pace Beneficial II Corp. ^{*,1}	807,638	7,914,852
Acropolis Infrastructure Acquisition Corp. — Class A ^{*,1}	578,278	5,603,514
Blue Whale Acquisition Corp. ^{*,1}	477,700	4,628,913
Waverley Capital Acquisition Corp. I ^{*,1}	393,350	3,890,232
Waverley Capital Acquisition Corp. I - Class A ^{*,1}	393,350	3,815,495
Colicity, Inc. — Class A ^{*,1}	217,843	2,123,969
Total Financial		258,095,087
Communications - 0.1%		
Vacasa, Inc. — Class A [*]	503,817	4,191,758
Figs, Inc. — Class A ^{*,2}	55,695	1,534,954
Total Communications		5,726,712
Utilities - 0.1%		
Texgen Power LLC ^{*,††}	180,169	4,188,929
Consumer, Cyclical - 0.0%		
ATD New Holdings, Inc. ^{*,††}	42,478	3,610,630
Technology - 0.0%		
Matterport, Inc. ^{*,2}	157,800	3,256,992
Qlik Technologies, Inc. - Class A ^{*,†††}	177	256,512
Qlik Technologies, Inc. - Class B ^{*,†††}	43,738	4
Total Technology		3,513,508
Energy - 0.0%		
Permian Production Partners LLC ^{†††}	573,522	728,373
Consumer, Non-cyclical - 0.0%		
Cengage Learning Holdings II, Inc. ^{*,††}	21,660	389,880
Save-A-Lot ^{*,††}	22,703	45,407
Targus Group International Equity, Inc. ^{*,†††,3}	12,773	33,912
Chef Holdings, Inc. ^{*,††}	59	2,835
Manscaped, Inc. ^{*,†††,4}	3,884,000	4
Total Consumer, Non-cyclical		472,038
Industrial - 0.0%		
BP Holdco LLC ^{*,†††,3}	37,539	26,465
Vector Phoenix Holdings, LP ^{*,†††}	37,539	10,323
API Heat Transfer Parent LLC ^{*,†††}	1,763,707	176
Total Industrial		36,964
Total Common Stocks		276,372,241
(Cost \$267,037,717)		
PREFERRED STOCKS^{††} - 6.0%		
Financial - 5.6%		
First Republic Bank		
4.25%	1,168,000	30,017,600
4.50% [*]	725,600	18,865,600
4.13%	369,600	9,354,576
Bank of America Corp.		
4.13%	1,002,000	25,460,820
4.38%	736,000	18,826,880
Wells Fargo & Co.		
4.70%	982,000	25,335,600
3.90%	18,000,000	18,495,000
Citigroup, Inc.		
3.88%	29,500,000	29,500,000
4.00%	12,000,000	12,090,000
Equitable Holdings, Inc.		
4.95%	24,550,000	25,716,125
4.30%	616,000	15,554,000
Markel Corp.		
6.00%	32,370,000	35,485,613
Public Storage		
4.63%	855,064	22,898,614
4.13%	265,621	6,712,243
W R Berkley Corp.		
4.13% due 03/30/61	878,365	22,415,875
4.25% due 09/30/60	115,042	3,047,463
Bank of New York Mellon Corp.		
3.75%	19,300,000	19,368,901
4.70%	4,500,000	4,800,375
Goldman Sachs Group, Inc.		
4.13%	20,500,000	20,836,969
Kuvarre US Holdings, Inc.		
7.00% due 02/17/51 ⁶	19,150,000	20,777,750
Prudential Financial, Inc.		
4.13% due 09/01/60	686,550	17,877,762
Charles Schwab Corp.		
4.00%	16,400,000	16,564,000
MetLife, Inc.		
3.85%	12,200,000	12,444,000
CNO Financial Group, Inc.		
5.13% due 11/25/60	324,000	8,602,200
American Financial Group, Inc.		
4.50% due 09/15/60	270,159	7,291,591
Assurant, Inc.		
5.25% due 01/15/61	258,000	6,958,260
Selective Insurance Group, Inc.		
4.60%	246,000	6,371,400
PartnerRe Ltd.		
4.88%	208,352	5,646,339
Government - 0.4%		
CoBank ACB		
4.25%	20,000,000	20,450,000
Farmer Mac		
5.75%	378,000	10,085,078

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PREFERRED STOCKS^{††} - 6.0% (continued)		
Industrial - 0.0%		
API Heat Transfer Intermediate ^{*,†††}	218	\$ —
Total Preferred Stocks (Cost \$480,753,237)		497,850,634
WARRANTS[†] - 0.1%		
Matterport, Inc.		
Expiring 08/24/27 [*]	269,461	2,462,873
KKR Acquisition Holdings I Corp. - Class A Expiring 12/31/27 ^{*,1}	1,265,578	1,263,806
Pershing Square Tontine Holdings, Ltd. - Class A Expiring 07/24/25 ^{*,1}	762,770	1,006,933
Ginkgo Bioworks Holdings, Inc. Expiring 12/31/27 [*]	128,004	286,729
Conyers Park III Acquisition Corp. - Class A Expiring 08/12/28 ^{*,1}	277,366	244,082
AfterNext HealthTech Acquisition Corp. - Class A Expiring 07/09/23 ^{*,1}	298,533	208,854
MSD Acquisition Corp. - Class A Expiring 05/13/23 ^{*,1}	166,604	190,762
Aequi Acquisition Corp. - Class A Expiring 11/30/27 ^{*,1}	333,052	176,518
Acropolis Infrastructure Acquisition Corp. - Class A Expiring 03/31/26 ^{*,1}	192,759	154,419
RXR Acquisition Corp. - Class A Expiring 03/08/26 ^{*,1}	217,453	152,152
Blue Whale Acquisition Corp. Expiring 07/30/26 ^{*,1}	119,424	101,498
Waverley Capital Acquisition Corp. I - Class A Expiring 04/30/27 ^{*,1}	131,116	83,927
Colicity, Inc. - Class A Expiring 12/31/27 ^{*,1}	43,567	33,547
Total Warrants (Cost \$10,095,066)		6,366,100
EXCHANGE-TRADED FUNDS[†] - 0.5%		
VanEck Gold Miners ETF	1,430,590	45,821,798
Total Exchange-Traded Funds (Cost \$54,624,676)		45,821,798
MUTUAL FUNDS[†] - 2.4%		
Guggenheim Risk Managed Real Estate Fund — Institutional Class ³	2,220,599	91,755,154
Guggenheim Ultra Short Duration Fund — Institutional Class ³	4,712,966	46,752,623
Guggenheim Alpha Opportunity Fund — Institutional Class ³	1,010,531	29,143,705
Guggenheim Strategy Fund II ³	705,217	17,545,787
Guggenheim Strategy Fund III ³	624,667	15,635,413
Total Mutual Funds (Cost \$178,854,658)		200,832,682
CLOSED-END FUNDS[†] - 0.8%		
BlackRock Corporate High Yield Fund, Inc.	2,559,831	31,588,315
Blackstone Strategic Credit Fund	957,871	12,921,680
BlackRock Credit Allocation Income Trust	614,446	9,247,412
Ares Dynamic Credit Allocation Fund, Inc.	479,990	7,838,237
BlackRock Debt Strategies Fund, Inc.	237,789	2,782,131
Eaton Vance Limited Duration Income Fund	206,753	2,708,464
Western Asset High Income Opportunity Fund, Inc.	376,985	1,960,322
Total Closed-End Funds (Cost \$48,745,456)		69,046,561
MONEY MARKET FUND[†] - 5.4%		
Dreyfus Treasury Obligations Cash Management Fund — Institutional Shares, 0.01% ⁷	319,432,705	319,432,705
Federated Hermes U.S. Treasury Cash Reserves Fund — Institutional Shares, 0.01% ⁷	125,759,568	125,759,568
Western Asset Institutional U.S. Treasury Reserves — Institutional Shares, 0.01% ⁷	9,489,564	9,489,564
Total Money Market Fund (Cost \$454,681,837)		454,681,837

	Face Amount [†]	Face Amount [†]
CORPORATE BONDS^{††} - 30.7%		
Financial - 7.3%		
Pershing Square Holdings Ltd. 3.25% due 10/01/31	33,500,000	33,536,582
3.25% due 11/15/30 ⁶	15,100,000	15,144,425
Liberty Mutual Group, Inc. 4.30% due 02/01/61 ⁶	36,940,000	34,723,600
Wilton RE Ltd. 6.00% ^{†††,5,6,8}	31,350,000	32,966,406
GLP Capital Limited Partnership / GLP Financing II, Inc. 4.00% due 01/15/31	22,640,000	24,156,654
5.30% due 01/15/29	6,950,000	7,889,640
Rocket Mortgage LLC / Rocket Mortgage Company-Issuer, Inc. 3.88% due 03/01/31 ⁶	21,650,000	21,974,750
2.88% due 10/15/26 ⁶	8,750,000	8,684,375
Home Point Capital, Inc. 5.00% due 02/01/26 ⁶	33,010,000	30,616,775
LPL Holdings, Inc. 4.00% due 03/15/29 ⁶	23,300,000	23,853,375
4.38% due 05/15/31 ⁶	6,350,000	6,495,320
Iron Mountain, Inc. 5.63% due 07/15/32 ⁶	25,025,000	26,781,355
4.50% due 02/15/31 ⁶	925,000	934,888
Host Hotels & Resorts, LP 3.50% due 09/15/30	24,000,000	24,636,950

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CORPORATE BONDS^{††} - 30.7% (continued)		
Financial - 7.3% (continued)		
United Wholesale Mortgage LLC		
5.50% due 11/15/25 ⁶	12,600,000	\$ 12,836,250
5.50% due 04/15/29 ⁶	7,150,000	7,015,937
5.75% due 06/15/27 ⁶	4,550,000	4,561,375
Nationwide Mutual Insurance Co.		
4.35% due 04/30/50 ⁶	21,150,000	24,224,943
Jefferies Finance LLC / JFIN Company-Issuer Corp.		
5.00% due 08/15/28 ⁶	23,000,000	23,575,000
Global Atlantic Finance Co.		
4.70% due 10/15/51 ^{5,6}	22,350,000	22,668,616
Hampton Roads PPV LLC		
6.62% due 06/15/53 ⁹	16,900,000	18,669,430
Sherwood Financing plc		
4.50% due 11/15/26 ⁶	EUR 15,600,000	17,737,363
Hunt Companies, Inc.		
5.25% due 04/15/29 ⁶	17,200,000	16,942,000
Kennedy-Wilson, Inc.		
5.00% due 03/01/31	16,000,000	16,480,000
NFP Corp.		
6.88% due 08/15/28 ⁶	12,200,000	12,231,476
4.88% due 08/15/28 ⁶	3,950,000	3,989,500
First American Financial Corp.		
4.00% due 05/15/30	11,760,000	12,871,679
OneAmerica Financial Partners, Inc.		
4.25% due 10/15/50 ⁶	11,550,000	12,521,366
Wilton Re Finance LLC		
5.88% due 03/30/33 ^{5,6}	11,815,000	12,150,781
OneMain Finance Corp.		
4.00% due 09/15/30	11,750,000	11,554,715
Alliant Holdings Intermediate LLC / Alliant Holdings Company-Issuer		
4.25% due 10/15/27 ⁶	10,000,000	10,000,000
SLM Corp.		
3.13% due 11/02/26	10,000,000	9,900,000
Jane Street Group / JSG Finance, Inc.		
4.50% due 11/15/29 ⁶	9,650,000	9,746,500
HUB International Ltd.		
5.63% due 12/01/29 ⁶	8,500,000	8,756,870
7.00% due 05/01/26 ⁶	750,000	770,625
Atlas Mara Ltd.		
due 12/31/21 ^{†††,9,10}	14,400,000	9,345,600
Cushman & Wakefield US Borrower LLC		
6.75% due 05/15/28 ⁶	8,202,000	8,776,140
QBE Insurance Group Ltd.		
5.88% ^{5,6,8}	7,550,000	8,154,000
PartnerRe Finance B LLC		
4.50% due 10/01/50 ⁵	6,460,000	6,796,964
AmWINS Group, Inc.		
4.88% due 06/30/29 ⁶	6,025,000	6,085,250
American Equity Investment Life Holding Co.		
5.00% due 06/15/27	4,813,000	5,449,828
SBA Communications Corp.		
3.13% due 02/01/29 ⁶	4,200,000	4,032,000
Iron Mountain Information Management Services, Inc.		
5.00% due 07/15/32 ⁶	3,350,000	3,428,624
Total Financial		613,667,927
Communications - 4.5%		
British Telecommunications plc		
4.88% due 11/23/81 ^{5,6}	28,200,000	28,386,403
4.25% due 11/23/81 ^{5,6}	4,950,000	4,968,563
Level 3 Financing, Inc.		
4.25% due 07/01/28 ⁶	22,035,000	21,814,650
3.75% due 07/15/29 ⁶	7,600,000	7,220,000
3.88% due 11/15/29 ⁶	2,600,000	2,645,500
McGraw-Hill Education, Inc.		
8.00% due 08/01/29 ⁶	26,800,000	26,594,980
5.75% due 08/01/28 ⁶	4,250,000	4,207,500
CSC Holdings LLC		
4.13% due 12/01/30 ⁶	21,250,000	20,745,312
3.38% due 02/15/31 ⁶	2,975,000	2,785,344
4.63% due 12/01/30 ⁶	2,715,000	2,569,069
CCO Holdings LLC / CCO Holdings Capital Corp.		
4.50% due 06/01/33 ⁶	14,265,000	14,553,581
4.25% due 02/01/31 ⁶	9,410,000	9,492,620
Virgin Media Finance plc		
5.00% due 07/15/30 ⁶	21,150,000	21,044,250
UPC Broadband Finco BV		
4.88% due 07/15/31 ⁶	20,200,000	20,604,000
LCPR Senior Secured Financing DAC		
5.13% due 07/15/29 ⁶	16,250,000	16,331,250
6.75% due 10/15/27 ⁶	3,150,000	3,307,500
Alice France S.A.		
5.50% due 10/15/29 ⁶	11,610,000	11,435,850
5.13% due 07/15/29 ⁶	8,200,000	7,998,690
Vodafone Group plc		
5.13% due 06/04/81 ⁵	16,875,000	17,254,687
ViacomCBS, Inc.		
4.95% due 05/19/50 ¹¹	10,340,000	13,180,887
Cable One, Inc.		
4.00% due 11/15/30 ⁶	12,575,000	12,323,500
Switch Ltd.		
3.75% due 09/15/28 ⁶	12,100,000	12,190,750
Ziggo BV		
5.50% due 01/15/27 ⁶	6,226,000	6,397,215
4.88% due 01/15/30 ⁶	5,275,000	5,410,040
Booking Holdings, Inc.		
3.55% due 03/15/28 ¹²	10,000,000	10,856,152
Virgin Media Secured Finance plc		
4.50% due 08/15/30 ⁶	10,150,000	10,214,046
AMC Networks, Inc.		
4.25% due 02/15/29	9,600,000	9,540,000

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CORPORATE BONDS^{††} - 30.7% (continued)		
Communications - 4.5% (continued)		
Radiate Holdco LLC / Radiate Finance, Inc.		
4.50% due 09/15/26 ⁶	9,300,000	\$ 9,393,000
Sirius XM Radio, Inc.		
4.13% due 07/01/30 ⁶	8,900,000	8,900,000
Lamar Media Corp.		
4.00% due 02/15/30	8,600,000	8,724,700
Match Group Holdings II LLC		
4.63% due 06/01/28 ⁶	7,700,000	8,011,080
Telenet Finance Luxembourg Notes SARL		
5.50% due 03/01/28	7,000,000	7,210,000
Cengage Learning, Inc.		
9.50% due 06/15/24 ⁶	5,039,000	5,070,494
Virgin Media Vendor Financing Notes IV DAC		
5.00% due 07/15/28 ⁶	3,650,000	3,677,539
TripAdvisor, Inc.		
7.00% due 07/15/25 ⁶	1,800,000	1,899,000
T-Mobile USA, Inc.		
2.88% due 02/15/31	1,750,000	1,728,300
Zayo Group Holdings, Inc.		
4.00% due 03/01/27 ⁶	700,000	690,039
Total Communications		379,376,491
Consumer, Cyclical - 4.3%		
Delta Air Lines, Inc.		
7.00% due 05/01/25 ⁶	41,320,000	47,245,689
Marriott International, Inc.		
2.85% due 04/15/31	14,730,000	14,684,930
4.63% due 06/15/30	10,900,000	12,261,905
5.75% due 05/01/25	8,440,000	9,500,416
3.50% due 10/15/32	8,150,000	8,535,123
Hilton Domestic Operating Company, Inc.		
4.00% due 05/01/31 ⁶	23,200,000	23,722,928
3.63% due 02/15/32 ⁶	4,150,000	4,128,171
5.75% due 05/01/28 ⁶	525,000	560,920
Delta Air Lines, Inc. / SkyMiles IP Ltd.		
4.75% due 10/20/28 ⁶	24,150,000	26,371,350
1011778 BC ULC / New Red Finance, Inc.		
4.00% due 10/15/30 ⁶	22,200,000	21,811,500
3.50% due 02/15/29 ⁶	500,000	494,850
Mileage Plus Holdings LLC / Mileage Plus Intellectual Property Assets Ltd.		
6.50% due 06/20/27 ⁶	19,700,000	21,029,750
Hyatt Hotels Corp.		
5.38% due 04/23/25	7,350,000	8,147,117
5.75% due 04/23/30	6,530,000	7,789,350
JB Poindexter & Company, Inc.		
7.13% due 04/15/26 ⁶	11,725,000	12,268,102
JetBlue Class A Pass Through Trust		
4.00% due 11/15/32	10,579,253	11,410,572
Scotts Miracle-Gro Co.		
4.00% due 04/01/31 ⁶	9,900,000	9,776,250
Suburban Propane Partners Limited Partnership/Suburban Energy Finance Corp.		
5.00% due 06/01/31 ⁶	9,325,000	9,429,906
British Airways Class A Pass Through Trust		
4.25% due 11/15/32 ⁶	8,379,135	8,914,344
Wabash National Corp.		
4.50% due 10/15/28 ⁶	8,300,000	8,383,000
Papa John's International, Inc.		
3.88% due 09/15/29 ⁶	7,025,000	6,989,875
Hawaiian Brand Intellectual Property Ltd. / HawaiianMiles Loyalty Ltd.		
5.75% due 01/20/26 ⁶	6,495,000	6,795,394
Penn National Gaming, Inc.		
4.13% due 07/01/29 ⁶	6,975,000	6,765,750
American Airlines Class AA Pass Through Trust		
3.58% due 01/15/28	2,481,417	2,519,668
3.35% due 10/15/29	1,296,915	1,319,093
3.65% due 02/15/29	1,157,813	1,208,090
3.15% due 02/15/32	1,102,460	1,113,182
Six Flags Theme Parks, Inc.		
7.00% due 07/01/25 ⁶	5,475,000	5,846,985
Boyer USA, Inc.		
4.75% due 05/15/29 ⁶	5,460,000	5,623,800
Aramark Services, Inc.		
6.38% due 05/01/25 ⁶	5,100,000	5,329,500
WMG Acquisition Corp.		
3.75% due 12/01/29 ⁶	3,200,000	3,192,000
3.00% due 02/15/31 ⁶	1,875,000	1,795,313
Superior Plus Limited Partnership / Superior General Partner, Inc.		
4.50% due 03/15/29 ⁶	4,800,000	4,933,632
Murphy Oil USA, Inc.		
3.75% due 02/15/31 ⁶	4,825,000	4,794,844
Beacon Roofing Supply, Inc.		
4.13% due 05/15/29 ⁶	4,589,000	4,586,568
Asbury Automotive Group, Inc.		
4.63% due 11/15/29 ⁶	4,472,000	4,555,850
Air Canada Class A Pass Through Trust		
5.25% due 04/01/29 ⁶	3,265,498	3,553,641
Station Casinos LLC		
4.63% due 12/01/31 ⁶	3,000,000	3,024,600
PetSmart, Inc. / PetSmart Finance Corp.		
4.75% due 02/15/28 ⁶	2,800,000	2,873,500
Allison Transmission, Inc.		
3.75% due 01/30/31 ⁶	2,925,000	2,851,875
Air Canada		
4.63% due 08/15/29 ⁶	CAD 3,550,000	2,793,035

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CORPORATE BONDS^{††} - 30.7% (continued)		
Consumer, Cyclical - 4.3% (continued)		
United Airlines, Inc. 4.63% due 04/15/29 ⁶	1,700,000	\$ 1,753,125
Vail Resorts, Inc. 6.25% due 05/15/25 ⁶	1,525,000	1,586,000
United Airlines Class AA Pass Through Trust 4.15% due 08/25/31	1,065,294	1,163,894
Wyndham Hotels & Resorts, Inc. 4.38% due 08/15/28 ⁶	700,000	721,000
CD&R Smokey Buyer, Inc. 6.75% due 07/15/25 ⁶	400,000	420,000
Tempur Sealy International, Inc. 3.88% due 10/15/31 ⁶	375,000	375,709
Total Consumer, Cyclical		354,952,096
Industrial - 4.1%		
Boeing Co. 5.15% due 05/01/30	32,030,000	37,318,184
5.81% due 05/01/50	16,010,000	21,679,555
5.71% due 05/01/40	16,010,000	20,563,363
New Enterprise Stone & Lime Company, Inc. 9.75% due 07/15/28 ⁶	10,350,000	11,074,500
5.25% due 07/15/28 ⁶	10,750,000	10,900,500
Standard Industries, Inc. 4.38% due 07/15/30 ⁶	11,025,000	11,251,068
3.38% due 01/15/31 ⁶	6,552,000	6,311,476
5.00% due 02/15/27 ⁶	3,290,000	3,386,726
IP Lending I LLC 4.00% due 09/08/25 ^{†††,6}	15,347,532	15,323,016
Artera Services LLC 9.03% due 12/04/25 ⁶	14,385,000	15,218,395
TopBuild Corp. 4.13% due 02/15/32 ⁶	8,850,000	9,082,312
3.63% due 03/15/29 ⁶	5,550,000	5,591,625
Ardagh Packaging Finance plc / Ardagh Holdings USA, Inc. 4.13% due 08/15/26 ⁶	11,680,000	11,942,800
Intertape Polymer Group, Inc. 4.38% due 06/15/29 ⁶	11,050,000	11,050,000
Great Lakes Dredge & Dock Corp. 5.25% due 06/01/29 ⁶	10,530,000	10,845,900
Pactiv Evergreen Group Issuer Incorporated/Pactiv Evergreen Group Issuer LLC/Reynolds Gro 4.00% due 10/15/27 ⁶	11,150,000	10,843,375
Dyal Capital Partners IV 3.65% due 02/22/41 ^{†††}	10,950,000	10,735,452
Flowserve Corp. 3.50% due 10/01/30	10,270,000	10,609,842
Boxer Parent Co., Inc. 6.50% due 10/02/25	EUR 8,500,000	10,143,662
Deuce FinCo plc 5.50% due 06/15/27	GBP 7,350,000	9,869,844
GrafTech Finance, Inc. 4.63% due 12/15/28 ⁶	9,500,000	9,642,500
Cleaver-Brooks, Inc. 7.88% due 03/01/23 ⁶	9,852,000	9,630,330
Arcosa, Inc. 4.38% due 04/15/29 ⁶	9,400,000	9,529,250
Atkore, Inc. 4.25% due 06/01/31 ⁶	7,625,000	7,815,625
Mauser Packaging Solutions Holding Co. 8.50% due 04/15/24 ⁶	6,550,000	6,762,875
5.50% due 04/15/24 ⁶	800,000	807,336
IP Lending II LLC 3.65% due 07/15/25 ^{†††,6}	7,450,000	7,435,353
BWX Technologies, Inc. 4.13% due 06/30/28 ⁶	6,700,000	6,800,500
PGT Innovations, Inc. 4.38% due 10/01/29 ⁶	6,000,000	6,030,000
Howmet Aerospace, Inc. 5.95% due 02/01/37	2,925,000	3,458,813
6.75% due 01/15/28	434,000	514,806
6.88% due 05/01/25	53,000	60,935
Adevinta ASA 3.00% due 11/15/27	EUR 3,433,000	4,001,579
Harseco Corp. 5.75% due 07/31/27 ⁶	3,900,000	3,973,125
TK Elevator US Newco, Inc. 5.25% due 07/15/27 ⁶	3,000,000	3,153,750
Hillenbrand, Inc. 5.75% due 06/15/25	2,525,000	2,638,625
Crown Americas LLC / Crown Americas Capital Corporation VI 4.75% due 02/01/26	1,923,000	1,971,075
EnerSys 5.00% due 04/30/23 ⁶	1,900,000	1,957,000
EnPro Industries, Inc. 5.75% due 10/15/26	1,423,000	1,487,035
Trinity Industries, Inc. 4.55% due 10/01/24	1,260,000	1,328,166
Princess Juliana International Airport Operating Company N.V. 5.50% due 12/20/27 ¹⁰	1,074,272	987,063
Ardagh Metal Packaging Finance USA LLC / Ardagh Metal Packaging Finance plc 4.00% due 09/01/29 ⁶	950,000	941,212
Waste Pro USA, Inc. 5.50% due 02/15/26 ⁶	600,000	597,000
Graphic Packaging International LLC 3.50% due 03/01/29 ⁶	390,000	387,075
TransDigm, Inc. 8.00% due 12/15/25 ⁶	225,000	237,368

Macro Opportunities Fund
CONSOLIDATED SCHEDULE OF INVESTMENTS (Unaudited)

December 31, 2021

	Face Amount	Value
CORPORATE BONDS^{††} - 30.7% (continued)		
Industrial - 4.1% (continued)		
JELD-WEN, Inc.		
6.25% due 05/15/25 ⁶	100,000	\$ 104,500
Total Industrial		345,994,491
Consumer, Non-cyclical - 4.1%		
Mozart Debt Merger Sub, Inc.		
3.88% due 04/01/29 ⁶	42,100,000	41,951,387
5.25% due 10/01/29 ⁶	7,200,000	7,298,208
Kraft Heinz Foods Co.		
4.38% due 06/01/46	6,320,000	7,400,722
5.20% due 07/15/45	5,725,000	7,279,183
5.50% due 06/01/50	2,800,000	3,790,880
5.00% due 06/04/42	2,490,000	3,097,454
4.88% due 10/01/49	2,025,000	2,543,283
US Foods, Inc.		
6.25% due 04/15/25 ⁶	11,950,000	12,442,937
4.75% due 02/15/29 ⁶	6,550,000	6,656,438
4.63% due 06/01/30 ⁶	2,250,000	2,275,088
DaVita, Inc.		
4.63% due 06/01/30 ⁶	9,649,000	9,878,164
3.75% due 02/15/31 ⁶	6,050,000	5,894,697
Carriage Services, Inc.		
4.25% due 05/15/29 ⁶	14,575,000	14,502,125
Bausch Health Companies, Inc.		
4.88% due 06/01/28 ⁶	13,200,000	13,464,000
Post Holdings, Inc.		
4.63% due 04/15/30 ⁶	7,325,000	7,460,512
4.50% due 09/15/31 ⁶	4,100,000	4,069,250
5.50% due 12/15/29 ⁶	1,300,000	1,365,819
BCP V Modular Services Finance II plc		
4.75% due 10/30/28 ⁶	EUR 9,000,000	10,322,746
Sabre GLBL, Inc.		
7.38% due 09/01/25 ⁶	7,300,000	7,628,500
9.25% due 04/15/25 ⁶	1,680,000	1,898,400
Sotheby's/Bidfair Holdings, Inc.		
5.88% due 06/01/29 ⁶	8,900,000	9,078,000
Prime Security Services Borrower LLC / Prime Finance, Inc.		
3.38% due 08/31/27 ⁶	7,300,000	7,047,347
5.25% due 04/15/24 ⁶	1,900,000	2,021,875
Central Garden & Pet Co.		
4.13% due 04/30/31 ⁶	8,900,000	8,944,500
Option Care Health, Inc.		
4.38% due 10/31/29 ⁶	8,725,000	8,746,813
Avantor Funding, Inc.		
4.63% due 07/15/28 ⁶	8,175,000	8,522,437
Kronos Acquisition Holdings, Inc. / KIK Custom Products, Inc.		
5.00% due 12/31/26 ⁶	5,500,000	5,433,065
7.00% due 12/31/27 ⁶	2,991,000	2,819,017
Cheplapharm Arzneimittel GmbH		
5.50% due 01/15/28 ⁶	8,035,000	8,135,437
CPI CG, Inc.		
8.63% due 03/15/26 ⁶	7,565,000	8,000,517
IQVIA, Inc.		
5.00% due 05/15/27 ⁶	6,010,000	6,222,153
5.00% due 10/15/26 ⁶	1,350,000	1,385,438
TreeHouse Foods, Inc.		
4.00% due 09/01/28 ¹¹	7,575,000	7,272,000
Smithfield Foods, Inc.		
3.00% due 10/15/30 ⁶	7,000,000	6,971,313
Grifols Escrow Issuer S.A.		
4.75% due 10/15/28 ⁶	6,750,000	6,886,485
Service Corporation International		
3.38% due 08/15/30	5,275,000	5,177,782
4.00% due 05/15/31	1,650,000	1,670,625
HealthEquity, Inc.		
4.50% due 10/01/29 ⁶	6,900,000	6,831,000
WW International, Inc.		
4.50% due 04/15/29 ⁶	7,050,000	6,748,612
Spectrum Brands, Inc.		
5.50% due 07/15/30 ⁶	5,600,000	6,006,000
Chrome Bidco		
3.50% due 05/31/28 ⁶	EUR 4,800,000	5,505,443
CAB SELAS		
3.38% due 02/01/28 ⁶	EUR 4,100,000	4,656,842
Rent-A-Center, Inc.		
6.38% due 02/15/29 ⁶	4,250,000	4,430,625
Hologic, Inc.		
3.25% due 02/15/29 ⁶	4,350,000	4,350,000
Endo Luxembourg Finance Company I SARL / Endo US, Inc.		
6.13% due 04/01/29 ⁶	4,400,000	4,312,000
APi Escrow Corp.		
4.75% due 10/15/29 ⁶	3,800,000	3,876,000
JBS USA LUX S.A. / JBS USA Food Company / JBS USA Finance, Inc.		
3.75% due 12/01/31 ⁶	3,400,000	3,451,000
Nielsen Finance LLC / Nielsen Finance Co.		
4.50% due 07/15/29 ⁶	2,550,000	2,508,537
4.75% due 07/15/31 ⁶	325,000	320,938
FAGE International S.A. / FAGE USA Dairy Industry, Inc.		
5.63% due 08/15/26 ⁶	2,529,000	2,592,225
Charles River Laboratories International, Inc.		
4.00% due 03/15/31 ⁶	2,500,000	2,561,525
Legends Hospitality Holding Company LLC / Legends Hospitality Co-Issuer, Inc.		
5.00% due 02/01/26 ⁶	2,300,000	2,311,500
Par Pharmaceutical, Inc.		
7.50% due 04/01/27 ⁶	1,825,000	1,865,022
Molina Healthcare, Inc.		
4.38% due 06/15/28 ⁶	1,770,000	1,823,100

Macro Opportunities Fund
CONSOLIDATED SCHEDULE OF INVESTMENTS (Unaudited)

December 31, 2021

	Face Amount	Value
CORPORATE BONDS^{††} - 30.7% (continued)		
Consumer, Non-cyclical - 4.1% (continued)		
Altria Group, Inc. 4.45% due 05/06/50	1,670,000	\$ 1,722,725
Syneos Health, Inc. 3.63% due 01/15/29 ⁶	1,600,000	1,580,000
Tenet Healthcare Corp. 4.63% due 06/15/28 ⁶	975,000	1,001,812
5.13% due 11/01/27 ⁶	550,000	572,687
Performance Food Group, Inc. 6.88% due 05/01/25 ⁶	304,000	317,680
Total Consumer, Non-cyclical		344,899,870
Energy - 2.3%		
BP Capital Markets plc 4.88% ^{5,8}	39,360,000	42,508,800
ITT Holdings LLC 6.50% due 08/01/29 ⁶	39,200,000	38,808,000
Occidental Petroleum Corp. 7.95% due 06/15/39	4,700,000	6,204,024
6.63% due 09/01/30	3,600,000	4,455,000
4.50% due 07/15/44	2,850,000	2,935,514
6.13% due 01/01/31	2,250,000	2,733,750
4.10% due 02/15/47	2,250,000	2,205,000
3.00% due 02/15/27	2,130,000	2,161,950
4.63% due 06/15/45	1,700,000	1,763,750
4.40% due 04/15/46	900,000	922,500
NuStar Logistics, LP 6.38% due 10/01/30	19,025,000	21,117,750
5.63% due 04/28/27	450,000	475,875
Midwest Connector Capital Company LLC 4.63% due 04/01/29 ⁶	18,763,000	20,195,454
Parkland Corp. 4.63% due 05/01/30 ⁶	20,000,000	19,875,000
Rattler Midstream, LP 5.63% due 07/15/25 ⁶	5,550,000	5,772,000
DT Midstream, Inc. 4.13% due 06/15/29 ⁶	5,250,000	5,374,687
DCP Midstream Operating, LP 3.25% due 02/15/32	4,750,000	4,785,625
Global Partners Limited Partnership / GLP Finance Corp. 6.88% due 01/15/29	4,050,000	4,240,958
Atlantica Sustainable Infrastructure plc 4.13% due 06/15/28 ⁶	1,550,000	1,561,625
Basic Energy Services, Inc. due 10/15/23 ^{9,10}	1,500,000	105,000
Total Energy		188,202,262
Basic Materials - 1.5%		
Alcoa Nederland Holding BV 5.50% due 12/15/27 ⁶	15,125,000	16,183,750
6.13% due 05/15/28 ⁶	7,450,000	8,018,063
4.13% due 03/31/29 ⁶	4,900,000	5,047,000
WR Grace Holdings LLC 4.88% due 06/15/27 ⁶	13,350,000	13,712,185
Kaiser Aluminum Corp. 4.50% due 06/01/31 ⁶	13,250,000	13,034,687
4.63% due 03/01/28 ⁶	650,000	656,500
Minerals Technologies, Inc. 5.00% due 07/01/28 ⁶	11,230,000	11,640,456
EverArc Escrow SARL 5.00% due 10/30/29 ⁶	11,525,000	11,533,529
SCIL IV LLC / SCIL USA Holdings LLC 5.38% due 11/01/26 ⁶	9,800,000	10,057,250
Carpenter Technology Corp. 6.38% due 07/15/28	8,315,000	8,839,634
Clearwater Paper Corp. 4.75% due 08/15/28 ⁶	5,439,000	5,534,183
HB Fuller Co. 4.25% due 10/15/28	5,250,000	5,407,500
Novelis Sheet Ingot GmbH 3.38% due 04/15/29	EUR 4,500,000	5,262,295
ArcelorMittal S.A. 4.55% due 03/11/26	2,450,000	2,681,764
Arconic Corp. 6.00% due 05/15/25 ⁶	2,225,000	2,325,125
Compass Minerals International, Inc. 6.75% due 12/01/27 ⁶	1,944,000	2,058,366
Mirabela Nickel Ltd. due 06/24/19 ^{9,10}	1,885,418	94,271
Total Basic Materials		122,086,558
Technology - 1.4%		
Qorvo, Inc. 4.38% due 10/15/29	11,220,000	11,907,225
3.38% due 04/01/31 ⁶	9,225,000	9,390,497
NCR Corp. 5.25% due 10/01/30 ⁶	11,425,000	11,739,187
5.13% due 04/15/29 ⁶	6,350,000	6,573,520
Twilio, Inc. 3.88% due 03/15/31	15,100,000	15,246,470
CDW LLC / CDW Finance Corp. 3.57% due 12/01/31	14,000,000	14,565,390
TeamSystem SpA 3.75% (3 Month EURIBOR + 3.75%, Rate Floor: 3.75%) due 02/15/28 ¹³	EUR 11,750,000	13,351,660
Booz Allen Hamilton, Inc. 3.88% due 09/01/28 ⁶	11,800,000	12,006,500
Citrix Systems, Inc. 1.25% due 03/01/26	12,100,000	11,783,942
Playtika Holding Corp. 4.25% due 03/15/29 ⁶	8,750,000	8,575,000
MSCI, Inc. 3.88% due 02/15/31 ⁶	883,000	919,424
ACI Worldwide, Inc. 5.75% due 08/15/26 ⁶	400,000	417,000

Macro Opportunities Fund
CONSOLIDATED SCHEDULE OF INVESTMENTS (Unaudited)

December 31, 2021

	Face Amount	Value
CORPORATE BONDS^{††} - 30.7% (continued)		
Technology - 1.4% (continued)		
Boxer Parent Company, Inc.		
7.13% due 10/02/25 ⁶	225,000	\$ 235,969
Total Technology		<u>116,711,784</u>
Utilities - 1.2%		
Midcap Funding XLVI Trust		
3.61% (1 Month USD LIBOR + 3.50%, Rate Floor: 3.50%) due 10/29/23 ^{†††.13}	43,400,000	43,437,076
Cheniere Corpus Christi Holdings LLC		
3.52% due 12/31/39 ^{†††}	21,800,000	21,936,446
Clearway Energy Operating LLC		
3.75% due 02/15/31 ⁶	13,450,000	13,416,375
AES Corp.		
3.95% due 07/15/30 ⁶	9,760,000	10,398,304
Terraform Global Operating LLC		
6.13% due 03/01/26 ⁶	7,885,000	8,032,844
Total Utilities		<u>97,221,045</u>
Total Corporate Bonds		<u>2,563,112,524</u>
(Cost \$2,503,972,886)		
SENIOR FLOATING RATE INTERESTS^{††.13} - 22.6%		
Consumer, Cyclical - 5.6%		
Zephyr Bidco Ltd.		
4.93% (1 Month GBP LIBOR + 4.75%, Rate Floor: 4.75%) due 07/23/25	GBP 20,850,000	27,832,332
7.68% (1 Month GBP LIBOR + 7.50%, Rate Floor: 7.50%) due 07/23/26	GBP 1,540,417	2,064,090
MB2 Dental Solutions LLC		
7.00% (3 Month USD LIBOR + 6.00%, Rate Floor: 7.00%) due 01/29/27 ^{†††}	22,415,552	22,036,259
7.11% (3 Month USD LIBOR + 6.00%, Rate Floor: 7.00%) due 01/29/27 ^{†††}	7,407,867	7,282,519
Packers Holdings LLC		
4.00% (3 Month USD LIBOR + 3.25%, Rate Floor: 4.00%) due 03/09/28	23,010,953	22,844,123
FR Refuel LLC		
5.50% (1 Month USD LIBOR + 4.75%, Rate Floor: 5.50%) due 11/08/28 ^{†††}	20,846,667	20,690,317
Pacific Bells, LLC		
5.00% (3 Month USD LIBOR + 4.50%, Rate Floor: 5.00%) due 11/10/28	19,694,845	19,596,371
BGIS (BIFM CA Buyer, Inc.)		
3.86% (1 Month USD LIBOR + 3.75%, Rate Floor: 3.75%) due 06/01/26	18,038,858	17,858,470
Mavis Tire Express Services TopCo Corp.		
4.75% (1 Month USD LIBOR + 4.00%, Rate Floor: 4.75%) due 05/04/28	17,356,500	17,356,500
BCPE Empire Holdings, Inc.		
4.50% (1 Month USD LIBOR + 4.00%, Rate Floor: 4.50%) due 06/11/26	16,900,000	16,836,625
4.10% (1 Month USD LIBOR + 4.00%, Rate Floor: 4.00%) due 06/11/26	222,723	221,052
Breitling Financing SARL		
due 10/25/28	EUR 13,900,000	15,841,474
SP PF Buyer LLC		
4.60% (1 Month USD LIBOR + 4.50%, Rate Floor: 4.50%) due 12/22/25	15,387,151	14,896,762
Truck Hero, Inc.		
4.00% (1 Month USD LIBOR + 3.25%, Rate Floor: 4.00%) due 01/31/28	14,788,250	14,692,422
BRE/Everbright M6 Borrower LLC		
5.75% (1 Month USD LIBOR + 5.00%, Rate Floor: 5.75%) due 09/09/26	14,433,020	14,496,237
PAI Holdco, Inc.		
4.25% (3 Month USD LIBOR + 3.50%, Rate Floor: 4.25%) due 10/28/27	14,051,605	14,016,476
NFM & J LLC		
6.75% (1 Month USD LIBOR + 5.75%, Rate Floor: 6.75%) due 11/23/27 ^{†††}	8,426,293	8,334,039
6.75% (3 Month USD LIBOR + 5.75%, Rate Floor: 6.75%) due 11/23/27	4,261,853	4,219,235
CNT Holdings 1 Corp.		
4.25% (3 Month USD LIBOR + 3.50%, Rate Floor: 4.25%) due 11/08/27	12,139,000	12,136,815

Macro Opportunities Fund
CONSOLIDATED SCHEDULE OF INVESTMENTS (Unaudited)

December 31, 2021

		Face Amount	Value
SENIOR FLOATING RATE INTERESTS^{††,13} - 22.6% (continued)			
Consumer, Cyclical - 5.6% (continued)			
CD&R Firefly Bidco Ltd.			
3.75% (3 Month EURIBOR + 3.75%, Rate Floor: 3.75%) due 06/23/25	EUR	6,000,000	\$ 6,815,847
4.91% (1 Month GBP SONIA + 4.75%, Rate Floor: 4.75%) due 06/23/25	GBP	3,350,000	4,496,416
Flamingo			
3.50% (3 Month EURIBOR + 3.50%, Rate Floor: 3.50%) due 03/27/28	EUR	10,000,000	11,285,633
Loire Finco Luxembourg SARL			
4.50% (1 Month USD LIBOR + 3.75%, Rate Floor: 4.50%) due 04/21/27		10,719,202	10,652,207
Verisure Holding AB			
3.25% (3 Month EURIBOR + 3.25%, Rate Floor: 3.25%) due 07/20/26	EUR	7,651,053	8,650,376
3.25% (6 Month EURIBOR + 3.25%, Rate Floor: 3.25%) due 03/27/28	EUR	1,770,000	2,000,136
EnTrans International LLC			
6.10% (1 Month USD LIBOR + 6.00%, Rate Floor: 6.00%) due 11/01/24		11,099,373	10,400,112
Rent-A-Center, Inc.			
3.75% (1 Month USD LIBOR + 3.25%, Rate Floor: 3.75%) due 02/17/28		9,780,851	9,750,335
American Trailer World Corp.			
4.50% (1 Month USD LIBOR + 3.75%, Rate Floor: 4.50%) due 03/03/28		9,402,750	9,357,429
BCP V Modular Services Holdings IV Ltd. due 10/06/28	EUR	8,200,000	9,323,486
CHG Healthcare Services, Inc.			
4.00% (3 Month USD LIBOR + 3.50%, Rate Floor: 4.00%) due 09/29/28		9,200,000	9,190,800
ImageFIRST Holdings LLC			
5.25% (3 Month USD LIBOR + 4.50%, Rate Floor: 5.25%) due 04/27/28		8,268,806	8,237,798
United Petfood			
3.25% (6 Month EURIBOR + 3.25%, Rate Floor: 3.25%) due 04/24/28	EUR	7,000,000	7,889,344
PetSmart LLC			
4.50% (3 Month USD LIBOR + 3.75%, Rate Floor: 4.50%) due 02/11/28		7,481,250	7,485,963
Accuride Corp.			
6.25% (3 Month USD LIBOR + 5.25%, Rate Floor: 6.25%) due 11/17/23		7,670,150	7,390,189
Holding SOCOTEC			
5.00% (3 Month USD LIBOR + 4.25%, Rate Floor: 5.00%) due 06/30/28		7,150,000	7,123,187
Camion Cargo Control, Inc.			
7.50% (1 Month USD LIBOR + 6.50%, Rate Floor: 7.50%) due 06/04/26 ^{††}		6,865,500	6,831,172
AlixPartners, LLP			
3.25% (3 Month EURIBOR + 3.25%, Rate Floor: 3.25%) due 02/04/28	EUR	5,955,000	6,756,796
Cast & Crew Payroll LLC			
3.60% (1 Month USD LIBOR + 3.50%, Rate Floor: 3.50%) due 02/09/26		6,592,140	6,582,714
First Brands Group LLC			
6.00% (3 Month USD LIBOR + 5.00%, Rate Floor: 6.00%) due 03/30/27		5,024,750	5,039,824
ScribeAmerica Intermediate Holdco LLC (Healthchannels)			
4.60% (1 Month USD LIBOR + 4.50%, Rate Floor: 4.50%) due 04/03/25		4,820,103	4,386,294

Macro Opportunities Fund
CONSOLIDATED SCHEDULE OF INVESTMENTS (Unaudited)

December 31, 2021

	Face Amount	Value
SENIOR FLOATING RATE INTERESTS^{††,†††} - 22.6% (continued)		
Consumer, Cyclical - 5.6% (continued)		
Galls LLC		
7.75% (3 Month USD LIBOR + 6.25%, Rate Floor: 7.75%) due 01/31/25 ^{†††}	3,662,530	\$ 3,634,282
7.75% (1 Month USD LIBOR + 6.25%) and (3 Month USD LIBOR + 6.25%), Rate Floor: 7.75% due 01/31/24 ^{†††}	324,490	309,819
Alexander Mann		
5.17% (6 Month GBP LIBOR + 5.00%, Rate Floor: 5.00%) due 06/16/25	GBP 3,000,000	3,886,348
SHO Holding I Corp.		
6.25% (3 Month USD LIBOR + 5.25%, Rate Floor: 6.25%) due 04/27/24 ^{†††}	3,633,188	3,433,362
6.23% (3 Month USD LIBOR + 5.23%, Rate Floor: 6.23%) due 04/29/24 ^{†††}	60,373	57,053
Sovos Brands Intermediate, Inc.		
4.50% (3 Month USD LIBOR + 3.75%, Rate Floor: 4.50%) due 06/08/28	3,398,759	3,393,796
Apro LLC		
4.50% (3 Month USD LIBOR + 3.75%, Rate Floor: 4.50%) due 11/14/26	3,275,250	3,271,156
Adevinta ASA		
3.00% (3 Month EURIBOR + 3.00%, Rate Floor: 3.00%) due 06/26/28	EUR 2,600,000	2,966,498
Checkers Drive-In Restaurants, Inc.		
5.25% (3 Month USD LIBOR + 4.25%, Rate Floor: 5.25%) due 04/25/24	3,296,186	2,795,166
Blue Nile, Inc.		
7.50% (3 Month USD LIBOR + 6.50%, Rate Floor: 7.50%) due 02/17/23	2,712,500	2,631,125
WESCO		
5.25% (3 Month USD LIBOR + 4.25%, Rate Floor: 5.25%) due 06/14/24 ^{†††}	2,306,764	2,302,090
CCRR Parent, Inc.		
4.50% (3 Month USD LIBOR + 3.75%, Rate Floor: 4.50%) due 03/06/28	1,890,500	1,886,965
TTF Holdings Intermediate LLC		
5.00% (1 Month USD LIBOR + 4.25%, Rate Floor: 5.00%) due 03/31/28	1,729,750	1,729,750
EG Finco Ltd.		
5.06% (1 Month GBP SONIA + 4.75%, Rate Floor: 4.75%) due 02/07/25	GBP 965,000	1,294,427
Total Consumer, Cyclical		466,490,013
Industrial - 4.7%		
CapStone Acquisition Holdings, Inc.		
5.75% (1 Month USD LIBOR + 4.75%, Rate Floor: 5.75%) due 11/12/27	26,264,212	26,231,382
United Airlines, Inc.		
4.50% (3 Month USD LIBOR + 3.75%, Rate Floor: 4.50%) due 04/21/28	25,372,500	25,407,007
Arcline FM Holdings LLC		
5.50% (3 Month USD LIBOR + 4.75%, Rate Floor: 5.50%) due 06/23/28	21,147,000	21,094,133
AI Convoy Luxembourg SARL		
4.50% (3 Month USD LIBOR + 3.50%, Rate Floor: 4.50%) due 01/18/27	11,500,000	11,508,970
3.50% (6 Month EURIBOR + 3.50%, Rate Floor: 3.50%) due 01/18/27	EUR 8,324,708	9,389,653
American Bath Group LLC		
4.25% (3 Month USD LIBOR + 3.75%, Rate Floor: 4.25%) due 11/23/27	20,644,736	20,531,190
Pelican Products, Inc.		
4.50% (3 Month USD LIBOR + 3.50%, Rate Floor: 4.50%) due 05/01/25	12,561,222	12,498,416
due 11/16/28	5,000,000	4,975,000
Mileage Plus Holdings LLC		
6.25% (3 Month USD LIBOR + 5.25%, Rate Floor: 6.25%) due 06/21/27	15,250,000	16,060,233

Macro Opportunities Fund
CONSOLIDATED SCHEDULE OF INVESTMENTS (Unaudited)

December 31, 2021

		Face Amount	Value
SENIOR FLOATING RATE INTERESTS^{††,†‡} - 22.6% (continued)			
Industrial - 4.7% (continued)			
TK Elevator Midco GmbH			
3.63% (3 Month EURIBOR + 3.63%, Rate Floor: 3.63%) due 07/30/27	EUR	7,000,000	\$ 7,930,305
4.00% (6 Month USD LIBOR + 3.50%, Rate Floor: 4.00%) due 07/30/27		6,484,745	6,483,837
Fugue Finance BV			
3.25% (3 Month EURIBOR + 3.25%, Rate Floor: 3.25%) due 08/30/24	EUR	12,545,690	14,082,051
TransDigm, Inc.			
2.35% (1 Month USD LIBOR + 2.25%, Rate Floor: 2.25%) due 05/30/25		14,115,155	13,909,779
NA Rail Hold Co. LLC			
4.25% (3 Month USD LIBOR + 4.00%, Rate Floor: 4.25%) due 10/19/26		13,811,934	13,835,000
DXP Enterprises, Inc.			
5.75% (1 Month USD LIBOR + 4.75%, Rate Floor: 5.75%) due 12/23/27		13,150,625	13,051,995
Charter Next Generation, Inc.			
4.50% (1 Month USD LIBOR + 3.75%, Rate Floor: 4.50%) due 12/01/27		13,018,500	13,034,773
Merlin Buyer, Inc.			
4.50% (3 Month USD SOFR + 4.00%, Rate Floor: 4.50%) due 12/10/28		12,000,000	11,940,000
Service Logic Acquisition, Inc.			
4.75% (2 Month USD LIBOR + 4.00%, Rate Floor: 4.75%) due 10/29/27 ^{†††}		11,405,610	11,362,839
DiversiTech Holdings			
due 12/14/28		10,730,000	10,709,935
DG Investment Intermediate Holdings 2, Inc.			
4.25% (1 Month USD LIBOR + 3.50%, Rate Floor: 4.25%) due 03/31/28		10,523,974	10,510,819
Dispatch Terra Acquisition LLC			
5.00% (3 Month USD LIBOR + 4.25%, Rate Floor: 5.00%) due 03/27/28		10,371,186	10,345,258
TricorBraun Holdings, Inc.			
3.75% (1 Month USD LIBOR + 3.25%, Rate Floor: 3.75%) due 03/03/28		9,904,455	9,824,625
Air Canada			
4.25% (3 Month USD LIBOR + 3.50%, Rate Floor: 4.25%) due 08/11/28		9,800,000	9,759,722
PECF USS Intermediate Holding III Corp.			
due 11/04/28		8,000,000	8,002,880
YAK MAT (YAK ACCESS LLC)			
10.21% (3 Month USD LIBOR + 10.00%, Rate Floor: 10.00%) due 07/10/26		12,220,199	7,943,129
Filtration Group Corp.			
3.50% (3 Month EURIBOR + 3.50%, Rate Floor: 3.50%) due 03/31/25	EUR	3,576,619	4,053,949
4.00% (1 Month USD LIBOR + 3.50%, Rate Floor: 4.00%) due 10/21/28		2,500,000	2,494,275
Michael Baker International LLC			
5.75% (1 Month USD LIBOR + 5.00%, Rate Floor: 5.75%) due 12/01/28 ^{†††}		6,400,000	6,432,000
Valcour Packaging LLC			
4.25% (3 Month USD LIBOR + 3.75%, Rate Floor: 4.25%) due 10/04/28 ^{†††}		6,300,000	6,292,125
Park River Holdings, Inc.			
4.00% (3 Month USD LIBOR + 3.25%, Rate Floor: 4.00%) due 12/28/27		6,270,238	6,206,533
BWAY Holding Co.			
3.35% (1 Month USD LIBOR + 3.25%, Rate Floor: 3.25%) due 04/03/24		4,812,331	4,743,563
Patriot Container Corp. (Wastequip)			
4.75% (2 Month USD LIBOR + 3.75%, Rate Floor: 4.75%) due 03/20/25		4,717,241	4,634,690
MI Windows And Doors LLC			
4.50% (1 Month USD LIBOR + 3.75%, Rate Floor: 4.50%) due 12/18/27		3,960,000	3,973,622

Macro Opportunities Fund
CONSOLIDATED SCHEDULE OF INVESTMENTS (Unaudited)

December 31, 2021

	Face Amount	Value
SENIOR FLOATING RATE INTERESTS^{††,13} - 22.6% (continued)		
Industrial - 4.7% (continued)		
STS Operating, Inc. (SunSource)		
5.25% (1 Month USD LIBOR + 4.25%, Rate Floor: 5.25%) due 12/11/24	3,827,701	\$ 3,827,701
ILPEA Parent, Inc.		
5.25% (1 Month USD LIBOR + 4.50%, Rate Floor: 5.25%) due 06/22/28	3,465,242	3,447,916
LTI Holdings, Inc.		
4.85% (1 Month USD LIBOR + 4.75%, Rate Floor: 4.75%) due 07/24/26 ^{††}	1,950,000	1,947,563
3.60% (1 Month USD LIBOR + 3.50%, Rate Floor: 3.50%) due 09/08/25	1,451,250	1,432,108
Titan Acquisition Ltd. (Husky)		
3.35% (3 Month USD LIBOR + 3.00%, Rate Floor: 3.00%) due 03/28/25	2,964,934	2,912,217
Integrated Power Services Holdings, Inc.		
5.50% (3 Month USD LIBOR + 4.75%, Rate Floor: 5.50%) due 11/22/28 ^{††}	2,432,927	2,408,598
5.50% (3 Month USD LIBOR + 4.75%, Rate Floor: 5.50%) due 11/18/28	463,110	460,794
Protective Industrial Products, Inc.		
4.75% (1 Month USD LIBOR + 4.00%, Rate Floor: 4.50%) due 12/29/27	2,686,500	2,674,760
Bhi Investments LLC		
5.38% (3 Month USD LIBOR + 4.38%, Rate Floor: 5.38%) due 08/28/24	2,496,892	2,446,954
Madison Safety & Flow LLC		
due 12/13/28	2,100,000	2,098,026
Waterlogic USA Holdings, Inc.		
5.25% (3 Month USD LIBOR + 4.75%, Rate Floor: 5.25%) due 08/17/28	1,995,000	1,995,000
Pro Mach Group, Inc.		
5.00% (3 Month USD LIBOR + 4.00%, Rate Floor: 5.00%) due 08/31/28	1,909,777	1,914,551
Duran Group Holding GMBH		
4.00% (6 Month EURIBOR + 4.00%, Rate Floor: 4.00%) due 03/29/24 ^{††}	EUR 416,090	468,953
4.00% (6 Month EURIBOR + 4.00%, Rate Floor: 4.00%) due 12/20/24 ^{††}	EUR 81,858	92,258
API Heat Transfer		
12.00% (in-kind rate was 12.00%) due 01/01/24 ^{††,14}	1,177,125	382,566
12.00% (in-kind rate was 12.00%) due 10/02/23 ^{††,14}	216,452	151,516
Transcendia Holdings, Inc.		
4.50% (1 Month USD LIBOR + 3.50%, Rate Floor: 4.50%) due 05/30/24	563,475	499,803
Total Industrial		388,414,972
Consumer, Non-cyclical - 4.2%		
Women's Care Holdings, Inc.		
5.25% (3 Month USD LIBOR + 4.50%, Rate Floor: 5.25%) due 01/15/28	31,740,500	31,629,408
National Mentor Holdings, Inc.		
4.50% ((1 Month USD LIBOR + 3.75%) and (3 Month USD LIBOR + 3.75%), Rate Floor: 4.50%) due 03/02/28	21,618,827	21,360,698
Mission Veterinary Partners		
4.75% (1 Month USD LIBOR + 4.00%, Rate Floor: 4.75%) due 04/27/28	21,396,375	21,289,393
Quirch Foods Holdings LLC		
5.50% (1 Month USD LIBOR + 4.50%, Rate Floor: 5.50%) due 10/27/27 ^{††}	19,708,356	19,757,627
Blue Ribbon LLC		
6.75% (3 Month USD LIBOR + 6.00%, Rate Floor: 6.75%) due 05/08/28	17,380,000	17,336,550

Macro Opportunities Fund
CONSOLIDATED SCHEDULE OF INVESTMENTS (Unaudited)

December 31, 2021

	Face Amount	Value
SENIOR FLOATING RATE INTERESTS^{††,†††} - 22.6% (continued)		
Consumer, Non-cyclical - 4.2% (continued)		
Southern Veterinary Partners LLC		
5.00% (3 Month USD LIBOR + 4.00%, Rate Floor: 5.00%) due 10/05/27	15,856,453	\$ 15,876,274
PetIQ LLC		
4.75% (3 Month USD LIBOR + 4.25%, Rate Floor: 4.75%) due 04/13/28 ^{†††}	15,721,000	15,603,093
SCP Eye Care Services LLC		
5.25% (3 Month USD LIBOR + 4.50%, Rate Floor: 5.25%) due 03/16/28	13,857,315	13,866,045
LaserAway Intermediate Holdings II LLC		
6.50% (3 Month USD LIBOR + 5.75%, Rate Floor: 6.50%) due 10/14/27 ^{†††}	13,400,000	13,299,500
Sigma Holding BV (Flora Food)		
3.50% (1 Month EURIBOR + 3.50%) and (6 Month EURIBOR + 3.50%), Rate Floor: 3.50% due 07/02/25	EUR 12,019,549	13,258,723
Nidda Healthcare Holding GmbH		
3.50% (3 Month EURIBOR + 3.50%, Rate Floor: 3.50%) due 08/21/26	EUR 11,387,239	12,832,552
Florida Food Products LLC		
5.75% (3 Month USD LIBOR + 5.00%, Rate Floor: 5.75%) due 10/18/28	12,954,615	12,727,910
HAH Group Holding Co. LLC		
6.00% (3 Month USD LIBOR + 5.00%, Rate Floor: 6.00%) due 10/29/27	12,295,160	12,264,422
Kronos Acquisition Holdings, Inc.		
4.25% (3 Month USD LIBOR + 3.75%, Rate Floor: 4.25%) due 12/22/26	12,505,500	12,110,826
Hearthside Group Holdings LLC		
3.79% (1 Month USD LIBOR + 3.69%, Rate Floor: 3.69%) due 05/23/25	6,740,936	6,689,165
4.10% (1 Month USD LIBOR + 4.00%, Rate Floor: 4.00%) due 05/23/25	5,040,045	5,013,282
Cambrex Corp.		
4.25% (1 Month USD LIBOR + 3.50%, Rate Floor: 4.25%) due 12/04/26	10,374,519	10,370,162
EyeCare Partners LLC		
4.25% (3 Month USD LIBOR + 3.75%, Rate Floor: 4.25%) due 11/15/28	7,607,955	7,571,817
3.97% (3 Month USD LIBOR + 3.75%, Rate Floor: 3.75%) due 02/18/27	2,166,954	2,152,739
Sunshine Investments BV		
2.75% (3 Month EURIBOR + 2.75%, Rate Floor: 2.75%) due 03/28/25	EUR 8,400,000	9,418,060
Resonetics LLC		
4.75% (3 Month USD LIBOR + 4.00%, Rate Floor: 4.75%) due 04/28/28	8,750,000	8,735,388
Gibson Brands, Inc.		
5.75% (3 Month USD LIBOR + 5.00%, Rate Floor: 5.75%) due 08/11/28	8,300,000	8,196,250
Medical Solutions Parent Holdings, Inc.		
4.00% (3 Month USD LIBOR + 3.50%, Rate Floor: 4.00%) due 11/01/28	7,560,000	7,543,822
Endo Luxembourg Finance Company I SARL		
5.75% (3 Month USD LIBOR + 5.00%, Rate Floor: 5.75%) due 03/27/28	7,691,875	7,464,965
CAB (Biogroup)		
3.00% (6 Month EURIBOR + 3.00%, Rate Floor: 3.00%) due 02/09/28	EUR 6,500,000	7,330,038

Macro Opportunities Fund
CONSOLIDATED SCHEDULE OF INVESTMENTS (Unaudited)

December 31, 2021

	Face Amount	Value
SENIOR FLOATING RATE INTERESTS^{††,13} - 22.6% (continued)		
Consumer, Non-cyclical - 4.2% (continued)		
Pearl Intermediate Parent LLC		
4.25% (1 Month USD LIBOR + 3.50%, Rate Floor: 4.25%) due 02/14/25	6,450,633	\$ 6,442,570
Osmosis Holdings Australia II Pty Ltd.		
4.50% (1 Month USD LIBOR + 4.00%, Rate Floor: 4.50%) due 07/31/28	5,967,778	5,972,015
Confluent Health LLC		
4.10% (1 Month USD LIBOR + 4.00%, Rate Floor: 4.00%) due 11/30/28	4,567,699	4,560,071
IVC Acquisition Ltd.		
due 02/13/26	EUR 3,400,000	3,871,216
Zep, Inc.		
5.00% (3 Month USD LIBOR + 4.00%, Rate Floor: 5.00%) due 08/12/24	3,698,184	3,596,484
Fender Musical Instruments Corp.		
4.50% (3 Month USD SOFR + 4.00%, Rate Floor: 4.50%) due 11/15/28 ^{†††}	3,550,000	3,545,563
Sharp Midco LLC		
due 12/13/28	3,300,000	3,291,750
Packaging Coordinators Midco, Inc.		
4.50% (3 Month USD LIBOR + 3.75%, Rate Floor: 4.50%) due 11/30/27	2,550,000	2,547,884
Mamba Purchaser, Inc.		
4.25% (1 Month USD LIBOR + 3.75%, Rate Floor: 4.25%) due 10/16/28	2,000,000	1,996,660
Certara Holdeo, Inc.		
3.60% (1 Month USD LIBOR + 3.50%, Rate Floor: 3.50%) due 08/17/26	1,612,181	1,605,136
Recess Holdings, Inc.		
4.75% (3 Month USD LIBOR + 3.75%, Rate Floor: 4.75%) due 09/30/24	1,062,923	1,055,280
Triton Water Holdings, Inc.		
4.00% (3 Month USD LIBOR + 3.50%, Rate Floor: 4.00%) due 03/31/28	500,000	494,090
Moran Foods LLC		
11.75% (3 Month USD LIBOR, Rate Floor: 1.00%) (in-kind rate was 10.75%) due 10/01/24 ^{†††,14}	515,005	437,754
Moran Foods LLC		
8.00% (3 Month USD LIBOR, Rate Floor: 1.00%) (in-kind rate was 7.00%) due 04/01/24 ¹⁴	410,981	417,146
Total Consumer, Non-cyclical		353,532,328
Technology - 3.3%		
Planview Parent, Inc.		
4.75% (3 Month USD LIBOR + 4.00%, Rate Floor: 4.75%) due 12/17/27	23,265,000	23,255,229
Peraton Corp.		
4.50% (1 Month USD LIBOR + 3.75%, Rate Floor: 4.50%) due 02/01/28	18,016,362	18,009,877
Project Ruby Ultimate Parent Corp.		
4.00% (1 Month USD LIBOR + 3.25%, Rate Floor: 4.00%) due 03/10/28	17,468,000	17,438,828
Apttus Corp.		
5.00% (3 Month USD LIBOR + 4.25%, Rate Floor: 5.00%) due 05/08/28	17,256,750	17,271,073
Aston FinCo SARL		
4.99% (3 Month GBP LIBOR + 4.75%, Rate Floor: 4.75%) due 10/09/26	GBP 12,935,000	17,153,897
Datix Bidco Ltd.		
4.18% (6 Month USD LIBOR + 4.00%, Rate Floor: 4.00%) due 04/28/25 ^{††}	9,112,505	9,069,410
8.21% (6 Month GBP LIBOR + 7.75%, Rate Floor: 7.75%) due 04/27/26 ^{††}	GBP 4,225,000	5,681,157
4.96% (6 Month GBP LIBOR + 4.50%, Rate Floor: 4.50%) due 04/28/25 ^{††}	GBP 1,000,000	1,345,961
7.93% (6 Month USD LIBOR + 7.75%, Rate Floor: 7.75%) due 04/27/26 ^{††}	461,709	459,079

Macro Opportunities Fund
CONSOLIDATED SCHEDULE OF INVESTMENTS (Unaudited)

December 31, 2021

		Face Amount	Value
SENIOR FLOATING RATE INTERESTS^{††,13} - 22.6% (continued)			
Technology - 3.3% (continued)			
Team.Blue Finco SARL			
3.75% (3 Month EURIBOR + 3.75%, Rate Floor: 3.75%) due 03/27/28	EUR	14,000,000	\$ 15,901,093
Sitecore Holding III A/S			
7.75% (3 Month EURIBOR + 7.00%, Rate Floor: 7.00%) (in-kind rate was 0.75%) due 03/12/26 ^{††,14}	EUR	8,219,283	9,239,606
7.50% (3 Month USD LIBOR + 7.00%, Rate Floor: 7.50%) due 03/12/26 ^{††}		6,643,109	6,559,689
Atlas CC Acquisition Corp.			
5.00% (3 Month USD LIBOR + 4.25%, Rate Floor: 5.00%) due 05/25/28		15,571,750	15,586,387
Wrench Group LLC			
4.22% (3 Month USD LIBOR + 4.00%, Rate Floor: 4.00%) due 04/30/26		14,961,014	14,923,611
Polaris Newco LLC			
4.50% (3 Month USD LIBOR + 4.00%, Rate Floor: 4.50%) due 06/02/28		7,950,000	7,942,527
3.60% (1 Month USD LIBOR + 3.50%, Rate Floor: 3.50%) due 06/04/26 ^{††}		7,824,841	6,959,223
Transact Holdings, Inc.			
4.85% (1 Month USD LIBOR + 4.75%, Rate Floor: 4.75%) due 04/30/26		14,652,897	14,513,695
Valkyr Purchaser, LLC			
4.75% (3 Month USD LIBOR + 4.00%, Rate Floor: 4.75%) due 11/05/27		12,437,500	12,406,406
Sportradar Capital SARL			
3.50% (6 Month EURIBOR + 3.50%, Rate Floor: 3.50%) due 11/22/27	EUR	10,600,000	12,046,277
Project Boost Purchaser LLC			
4.00% (1 Month USD LIBOR + 3.50%, Rate Floor: 4.00%) due 05/29/26		6,965,000	6,959,219
Ping Identity Corp.			
4.25% (1 Month USD SOFR + 3.75%, Rate Floor: 4.25%) due 11/18/28 ^{††}		5,000,000	5,000,000
AVS Group GmbH			
3.75% (6 Month EURIBOR + 3.75%, Rate Floor: 3.75%) due 09/10/26	EUR	3,750,000	4,250,982
VT TopCo, Inc.			
4.50% (1 Month USD LIBOR + 3.75%, Rate Floor: 4.50%) due 08/01/25		4,212,766	4,204,003
Sitecore USA, Inc.			
7.50% (3 Month USD LIBOR + 7.00%, Rate Floor: 7.50%) due 03/12/26 ^{††}		3,765,879	3,718,589
Concorde Lux			
4.00% (6 Month EURIBOR + 4.00%, Rate Floor: 4.00%) due 03/01/28	EUR	3,100,000	3,537,226
Greenway Health LLC			
4.75% (3 Month USD LIBOR + 3.75%, Rate Floor: 4.75%) due 02/16/24		3,463,980	3,302,316
Taxware Holdings (Sovos Compliance LLC)			
5.00% (1 Month USD LIBOR + 4.50%, Rate Floor: 5.00%) due 08/11/28		3,240,411	3,246,503
Ministry Brands LLC			
5.00% (1 Month USD LIBOR + 4.00%, Rate Floor: 5.00%) due 12/02/22 ^{††}		2,621,258	2,581,939
Verscend Holding Corp.			
4.10% (1 Month USD LIBOR + 4.00%, Rate Floor: 4.00%) due 08/27/25		2,388,000	2,385,015
24-7 Intouch, Inc.			
4.85% (1 Month USD LIBOR + 4.75%, Rate Floor: 4.75%) due 08/25/25 ^{††}		2,244,404	2,216,349
Misys Ltd.			
4.50% (3 Month USD LIBOR + 3.50%, Rate Floor: 4.50%) due 06/13/24		1,891,922	1,882,160
Boxer Parent Co., Inc.			
3.97% (3 Month USD LIBOR + 3.75%, Rate Floor: 3.75%) due 10/02/25		1,575,664	1,564,634
Ep Purchaser LLC			
4.00% (2 Month USD LIBOR + 3.50%, Rate Floor: 4.00%) due 11/06/28		1,500,000	1,499,625

Macro Opportunities Fund
CONSOLIDATED SCHEDULE OF INVESTMENTS (Unaudited)

December 31, 2021

	Face Amount	Value
SENIOR FLOATING RATE INTERESTS^{††,†††} - 22.6% (continued)		
Technology - 3.3% (continued)		
Brave Parent Holdings, Inc. 4.10% (1 Month USD LIBOR + 4.00%, Rate Floor: 4.00%) due 04/18/25	1,221,718	\$ 1,218,224
Kar Finland Bidco Oy 4.50% (6 Month EURIBOR + 4.50%, Rate Floor: 4.50%) due 11/27/23 ^{†††}	EUR 1,000,000	1,118,511
Total Technology		<u>274,448,320</u>
Financial - 2.5%		
Jones Deslauriers Insurance Management, Inc. 5.00% (3 Month Canada Bankers Acceptances + 4.25%, Rate Floor: 5.00%) due 03/27/28	CAD 39,990,648	31,437,199
8.00% (3 Month Canada Bankers Acceptances + 7.50%, Rate Floor: 8.00%) due 03/26/29	CAD 10,612,000	8,426,186
Franchise Group, Inc. 4.95% (3 Month USD SOFR + 4.75%, Rate Floor: 4.75%) due 11/22/23 ^{†††}	11,827,887	11,768,748
5.50% (3 Month USD LIBOR + 4.75%, Rate Floor: 5.50%) due 03/10/26	11,614,943	11,585,906
Orion Advisor Solutions, Inc. 4.50% (3 Month USD LIBOR + 3.75%, Rate Floor: 4.50%) due 09/24/27	21,458,967	21,479,138
HighTower Holding LLC 4.75% (3 Month USD LIBOR + 4.00%, Rate Floor: 4.75%) due 04/21/28	18,850,000	18,802,875
Camelia Bidco Banc Civica 5.01% (3 Month GBP LIBOR + 4.75%, Rate Floor: 4.75%) due 10/14/24	GBP 12,975,000	17,368,550
Duff & Phelps 4.75% (1 Month USD LIBOR + 3.75%, Rate Floor: 4.75%) due 04/09/27	13,035,000	13,041,127
Higginbotham 6.25% (1 Month USD LIBOR + 5.50%, Rate Floor: 6.25%) due 11/25/26 ^{†††}	12,893,671	12,736,167
Teneo Holdings LLC 6.25% (1 Month USD LIBOR + 5.25%, Rate Floor: 6.25%) due 07/11/25	10,825,507	10,843,585
Alter Domus 4.06% (3 Month USD SOFR + 3.75%, Rate Floor: 3.75%) due 02/17/28	10,447,500	10,416,993
USI, Inc. 3.47% (3 Month USD LIBOR + 3.25%, Rate Floor: 3.25%) due 12/02/26	10,170,638	10,092,527
HUB International Ltd. 2.87% (3 Month USD LIBOR + 2.75%, Rate Floor: 2.75%) due 04/25/25	5,146,508	5,083,360
4.00% (1 Month USD LIBOR + 3.25%, Rate Floor: 4.00%) due 04/25/25	2,846,693	2,844,017
Aretec Group, Inc. 4.35% (1 Month USD LIBOR + 4.25%, Rate Floor: 4.25%) due 10/01/25	6,313,435	6,310,783
Eisner Advisory Group 6.00% (3 Month USD LIBOR + 5.25%, Rate Floor: 6.00%) due 07/28/28 ^{†††}	5,454,545	5,454,545
7.50% (1 Month USD LIBOR + 5.25%, Rate Floor: 6.00%) due 07/28/28 ^{†††}	527,273	527,273
Sandy Bidco BV due 06/12/28	EUR 4,700,000	5,355,988
Cross Financial Corp. 4.75% (1 Month USD LIBOR + 4.00%, Rate Floor: 4.75%) due 09/15/27	4,723,763	4,745,397
Cobham Ultra SeniorCo SARL 4.25% (1 Month USD LIBOR + 3.75%, Rate Floor: 4.25%) due 11/15/28	500,000	497,970
Total Financial		<u>208,818,334</u>
Communications - 1.1%		
Syndigo LLC 5.25% (6 Month USD LIBOR + 4.50%, Rate Floor: 5.25%) due 12/15/27 ^{†††}	27,343,375	27,275,016

Macro Opportunities Fund
CONSOLIDATED SCHEDULE OF INVESTMENTS (Unaudited)

December 31, 2021

	Face Amount	Value
SENIOR FLOATING RATE INTERESTS^{††,13} - 22.6% (continued)		
Communications - 1.1% (continued)		
Xplornet Communications, Inc. 4.50% (1 Month USD LIBOR + 4.00%, Rate Floor: 4.50%) due 10/02/28	20,100,000	\$ 20,058,192
FirstDigital Communications LLC 5.00% (3 Month USD LIBOR + 4.25%, Rate Floor: 5.00%) due 12/16/26	10,550,000	10,465,600
Radiate Holdco LLC 4.00% (1 Month USD LIBOR + 3.25%, Rate Floor: 4.00%) due 09/25/26	7,723,090	7,691,734
Zayo Group Holdings, Inc. 3.10% (1 Month USD LIBOR + 3.00%, Rate Floor: 3.00%) due 03/09/27	6,146,447	6,059,352
McGraw Hill LLC 5.25% (1 Month USD LIBOR + 4.75%, Rate Floor: 5.25%) due 07/28/28	4,239,375	4,215,550
Titan AcquisitionCo New Zealand Ltd. 4.50% (3 Month USD LIBOR + 4.00%, Rate Floor: 4.50%) due 10/18/28	4,200,000	4,182,486
Recorded Books, Inc. 4.10% (1 Month USD LIBOR + 4.00%, Rate Floor: 4.00%) due 08/29/25	4,143,341	4,135,925
Trader Interactive LLC 4.50% (3 Month USD LIBOR + 4.00%, Rate Floor: 4.50%) due 07/28/28 ^{†††}	2,000,000	1,990,000
Cincinnati Bell, Inc. 3.75% (3 Month USD SOFR + 3.25%, Rate Floor: 3.75%) due 11/17/28	1,000,000	998,750
Flight Bidco, Inc. 7.60% (1 Month USD LIBOR + 7.50%, Rate Floor: 7.50%) due 07/23/26 ^{†††}	1,000,000	965,000
SFR Group S.A. 4.12% (2 Month USD LIBOR + 4.00%, Rate Floor: 4.00%) due 08/14/26	436,500	433,881
Total Communications		88,471,486
Basic Materials - 0.7%		
Meridian Adhesives Group, Inc. 4.75% (3 Month USD LIBOR + 4.00%, Rate Floor: 4.75%) due 07/24/28	13,720,000	13,651,400
Illuminate Buyer LLC 3.60% (1 Month USD LIBOR + 3.50%, Rate Floor: 3.50%) due 06/30/27	12,022,782	11,939,344
NIC Acquisition Corp. 4.50% (3 Month USD LIBOR + 3.75%, Rate Floor: 4.50%) due 12/29/27	10,969,120	10,804,583
Pregis TopCo LLC 4.50% (1 Month USD LIBOR + 4.00%, Rate Floor: 4.50%) due 07/31/26	6,533,625	6,492,790
GrafTech Finance, Inc. 3.50% (1 Month USD LIBOR + 3.00%, Rate Floor: 3.50%) due 02/12/25	5,833,161	5,825,870
Barentz Midco BV 4.00% (3 Month EURIBOR + 4.00%, Rate Floor: 4.00%) due 11/30/27	EUR 2,400,000	2,737,377
5.25% (3 Month USD LIBOR + 4.50%, Rate Floor: 5.25%) due 11/30/27	1,985,037	1,985,037
SCHUR Flexibles GmbH 4.25% (3 Month EURIBOR + 4.25%, Rate Floor: 4.25%) due 09/29/28	EUR 3,150,000	3,593,345
American Rock Salt Company LLC 4.75% (1 Month USD LIBOR + 4.00%, Rate Floor: 4.75%) due 06/09/28	2,338,250	2,329,482
Vectra Co. 3.35% (1 Month USD LIBOR + 3.25%, Rate Floor: 3.25%) due 03/08/25	1,921,108	1,840,268

Macro Opportunities Fund
CONSOLIDATED SCHEDULE OF INVESTMENTS (Unaudited)

December 31, 2021

	Face Amount	Value
SENIOR FLOATING RATE INTERESTS^{††,13} - 22.6% (continued)		
Basic Materials - 0.7% (continued)		
DCG Acquisition Corp. 4.60% (1 Month USD LIBOR + 4.50%, Rate Floor: 4.50%) due 09/30/26	937,758	\$ 935,414
Ascend Performance Materials Operations LLC 5.50% (3 Month USD LIBOR + 4.75%, Rate Floor: 5.50%) due 08/27/26	393,015	394,784
Total Basic Materials		62,529,694
Utilities - 0.3%		
Hamilton Projects Acquiror LLC 6.25% (3 Month USD LIBOR + 4.50%, Rate Floor: 5.50%) due 06/17/27	24,392,958	24,357,344
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	504,134	496,194
Total Utilities		24,853,538
Energy - 0.2%		
TransMontaigne Operating Company LP 4.00% (1 Month USD LIBOR + 3.50%, Rate Floor: 4.00%) due 11/17/28	10,600,000	10,639,750
Venture Global Calcasieu Pass LLC 2.48% (1 Month USD LIBOR + 2.38%, Rate Floor: 2.38%) due 08/19/26 ^{†††}	4,134,403	4,093,059
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 ^{†††,14}	2,080,129	1,872,116
Buckeye Partners LP 2.35% (1 Month USD LIBOR + 2.25%, Rate Floor: 2.25%) due 11/01/26	589,545	586,933
Total Energy		17,191,858
Total Senior Floating Rate Interests (Cost \$1,888,711,848)		1,884,750,543
ASSET-BACKED SECURITIES^{††} - 16.5%		
Collateralized Loan Obligations - 9.6%		
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 ¹³	20,500,000	20,461,327
2019-CRE2, 1.61% (1 Month USD LIBOR + 1.50%, Rate Floor: 1.50%) due 05/15/36 ^{6,13}	12,850,000	12,845,546
2021-CRE6, 2.96% (1 Month USD LIBOR + 2.85%, Rate Floor: 2.85%) due 11/15/38 ^{6,13}	11,300,000	11,269,863
2021-CRE5, 3.11% (1 Month USD LIBOR + 3.00%, Rate Floor: 3.00%) due 07/15/36 ¹³	8,250,000	8,218,775
FS RIALTO		
2021-FL3, 2.61% (1 Month USD LIBOR + 2.50%, Rate Floor: 2.50%) due 11/16/36 ^{6,13}	36,500,000	36,461,971
2021-FL2, 2.91% (1 Month USD LIBOR + 2.80%, Rate Floor: 2.80%) due 04/16/28 ^{6,13}	8,850,000	8,838,954
Fortress Credit Opportunities IX CLO Ltd.		
2021-9A, 2.92% (3 Month USD LIBOR + 2.80%, Rate Floor: 2.80%) due 10/15/33 ^{6,13}	35,000,000	34,954,567
2021-9A, 4.07% (3 Month USD LIBOR + 3.95%, Rate Floor: 3.95%) due 10/15/33 ^{6,13}	7,750,000	7,748,826
Diamond CLO Ltd.		
2018-1A, 2.73% (3 Month USD LIBOR + 2.60%, Rate Floor: 2.60%) due 07/22/30 ^{6,13}	13,500,000	13,475,591
2018-1A, 1.93% (3 Month USD LIBOR + 1.80%, Rate Floor: 1.80%) due 07/22/30 ^{6,13}	11,000,000	10,999,947
2021-1A, 3.52% (3 Month USD LIBOR + 3.40%, Rate Floor: 3.40%) due 04/25/29 ^{6,13}	5,500,000	5,499,912

Macro Opportunities Fund
CONSOLIDATED SCHEDULE OF INVESTMENTS (Unaudited)

December 31, 2021

	Face Amount	Value
ASSET-BACKED SECURITIES^{††} - 16.5% (continued)		
Collateralized Loan Obligations - 9.6% (continued)		
2018-1A, 3.83% (3 Month USD LIBOR + 3.70%, Rate Floor: 3.70%) due 07/22/30 ^{6,13}	5,000,000	\$ 4,990,964
2021-1A, 2.52% (3 Month USD LIBOR + 2.40%, Rate Floor: 2.40%) due 04/25/29 ^{6,13}	1,322,000	1,317,125
LCCM Trust		
2021-FL3, 2.70% (1 Month USD LIBOR + 2.60%, Rate Floor: 2.60%) due 11/15/38 ^{6,13}	28,865,000	28,790,153
2021-FL2, 3.01% (1 Month USD LIBOR + 2.90%, Rate Floor: 2.90%) due 12/13/38 ^{6,13}	5,750,000	5,735,341
ABPCI Direct Lending Fund CLO IV LLC		
2.12% (3 Month USD LIBOR + 2.00%, Rate Floor: 2.00%) due 07/08/29 ^{††,13}	31,400,000	31,418,324
BXMT Ltd.		
2020-FL2, 1.82% (30 Day Average U.S. Secured Overnight Financing Rate + 1.76%, Rate Floor: 1.65%) due 02/15/38 ¹³	15,640,000	15,624,088
2020-FL2, 2.12% (30 Day Average U.S. Secured Overnight Financing Rate + 2.06%, Rate Floor: 1.95%) due 02/15/38 ^{6,13}	8,000,000	7,958,548
2020-FL3, 2.97% (30 Day Average U.S. Secured Overnight Financing Rate + 2.91%, Rate Floor: 2.80%) due 11/15/37 ^{6,13}	7,350,000	7,350,934
Voya CLO Ltd.		
2021-2A, 3.72% (3 Month USD LIBOR + 3.60%, Rate Floor: 3.60%) due 06/07/30 ^{6,13}	16,500,000	16,452,249
2013-1A, due 10/15/30 ^{6,15}	28,970,307	10,194,651
MidOcean Credit CLO VII		
2020-7A, 2.32% (3 Month USD LIBOR + 2.20%, Rate Floor: 0.00%) due 07/15/29 ^{6,13}	21,000,000	20,877,167
ACRES Commercial Realty Ltd.		
2021-FL2, 3.19% (1 Month USD LIBOR + 3.10%, Rate Floor: 3.10%) due 01/15/37 ^{6,13}	8,350,000	8,353,860
2021-FL1, 2.76% (1 Month USD LIBOR + 2.65%, Rate Floor: 2.65%) due 06/15/36 ¹³	7,250,000	7,229,292
2021-FL2, 2.74% (1 Month USD LIBOR + 2.65%, Rate Floor: 2.65%) due 01/15/37 ^{6,13}	5,250,000	5,252,420
Treman Park CLO Ltd.		
2015-1A, due 10/20/28 ^{6,15}	32,400,000	20,756,804
Palmer Square Loan Funding Ltd.		
2018-4A, 2.06% (3 Month USD LIBOR + 1.90%, Rate Floor: 0.00%) due 11/15/26 ^{6,13}	9,050,000	9,037,540
2021-3A, 2.67% (3 Month USD LIBOR + 2.50%, Rate Floor: 2.50%) due 07/20/29 ^{6,13}	8,300,000	8,306,241
2018-5A, 2.03% (3 Month USD LIBOR + 1.90%, Rate Floor: 1.90%) due 01/20/27 ^{6,13}	3,000,000	2,995,693
BSPRT Issuer Ltd.		
2021-FL6, 3.11% (1 Month USD LIBOR + 3.00%, Rate Floor: 3.00%) due 03/15/36 ^{6,13}	18,425,000	18,402,509
2021-FL7, 2.85% (1 Month USD LIBOR + 2.75%, Rate Floor: 2.75%) due 12/15/38 ^{6,13}	1,600,000	1,599,999
BSPDF Issuer Ltd.		
2021-FL1, 2.86% (1 Month USD LIBOR + 2.75%, Rate Floor: 2.75%) due 10/15/36 ¹³	19,975,000	19,865,741
Golub Capital Partners CLO Ltd.		
2018-36A, 2.24% (3 Month USD LIBOR + 2.10%, Rate Floor: 0.00%) due 02/05/31 ^{6,13}	20,000,000	19,463,652

Macro Opportunities Fund
CONSOLIDATED SCHEDULE OF INVESTMENTS (Unaudited)

December 31, 2021

	Face Amount	Value
ASSET-BACKED SECURITIES^{††} - 16.5% (continued)		
Collateralized Loan Obligations - 9.6% (continued)		
Golub Capital Partners CLO 49M Ltd.		
2021-49A, 3.95% (3 Month USD LIBOR + 3.85%, Rate Floor: 3.85%) due 08/26/33 ^{6,13}	18,100,000	\$ 18,063,498
KREF Funding V LLC		
1.83% (1 Month USD LIBOR + 1.75%, Rate Floor: 1.75%) due 06/25/26 ^{††,13}	17,777,383	17,766,476
0.15% due 06/25/26 ^{††,16}	73,636,363	59,940
Anchorage Capital CLO 6 Ltd.		
2021-6A, 3.57% (3 Month USD LIBOR + 3.45%, Rate Floor: 3.45%) due 07/15/30 ^{6,13}	17,350,000	17,353,796
Cerberus Loan Funding XXX, LP		
2020-3A, 3.77% (3 Month USD LIBOR + 3.65%, Rate Floor: 3.65%) due 01/15/33 ^{6,13}	14,500,000	14,677,532
Atlas Senior Loan Fund IX Ltd.		
2018-9A, 1.93% (3 Month USD LIBOR + 1.80%, Rate Floor: 1.80%) due 04/20/28 ^{6,13}	10,250,000	10,234,938
2018-9A, due 04/20/28 ^{6,15}	9,600,000	1,624,320
ABPCI Direct Lending Fund IX LLC		
2021-9A, 2.62% (3 Month USD LIBOR + 2.50%, Rate Floor: 2.50%) due 11/18/31 ^{6,13}	11,550,000	11,549,968
Neuberger Berman Loan Advisers CLO 32 Ltd.		
2021-32A, 2.82% (3 Month USD LIBOR + 2.70%, Rate Floor: 2.70%) due 01/20/32 ^{6,13}	11,500,000	11,293,714
TCP Waterman CLO Ltd.		
2016-1A, 3.20% (3 Month USD LIBOR + 3.00%, Rate Floor: 3.00%) due 12/15/28 ^{6,13}	11,000,000	11,001,672
THL Credit Lake Shore MM CLO I Ltd.		
2021-1A, 3.12% (3 Month USD LIBOR + 3.00%, Rate Floor: 3.00%) due 04/15/33 ^{6,13}	9,900,000	9,950,683
GoldenTree Loan Management US CLO I Ltd.		
2021-9A, 3.03% (3 Month USD LIBOR + 2.90%, Rate Floor: 2.90%) due 01/20/33 ^{6,13}	9,950,000	9,823,196
Golub Capital Partners CLO 16 Ltd.		
2021-16A, 3.02% (3 Month USD LIBOR + 2.90%, Rate Floor: 2.90%) due 07/25/33 ^{6,13}	9,300,000	9,314,355
ABPCI Direct Lending Fund CLO V Ltd.		
2021-5A, 3.03% (3 Month USD LIBOR + 2.90%, Rate Floor: 2.90%) due 04/20/31 ^{6,13}	9,200,000	9,222,670
Cerberus Loan Funding XXXVI, LP		
2021-6A, 1.85% (3 Month USD LIBOR + 1.75%, Rate Floor: 1.75%) due 11/22/33 ^{6,13}	9,000,000	8,999,982
BCC Middle Market CLO LLC		
2021-1A, 1.66% (3 Month USD LIBOR + 1.50%, Rate Floor: 1.50%) due 10/15/33 ^{6,13}	9,000,000	8,977,998
Magnetite XXIX Ltd.		
2021-29A, 2.72% (3 Month USD LIBOR + 2.60%, Rate Floor: 2.60%) due 01/15/34 ^{6,13}	8,800,000	8,694,684
Marathon CLO V Ltd.		
2017-5A, 1.61% (3 Month USD LIBOR + 1.45%, Rate Floor: 0.00%) due 11/21/27 ^{6,15}	7,920,233	7,914,299
2013-5A, due 11/21/27 ^{6,15}	5,500,000	778,250
Octagon Loan Funding Ltd.		
2014-1A, due 11/18/31 ^{6,15}	19,435,737	8,185,458
CIFC Funding 2017-II Ltd.		
2021-2A, 3.23% (3 Month USD LIBOR + 3.10%, Rate Floor: 3.10%) due 04/20/30 ^{6,13}	8,100,000	8,099,906
Flagship CLO VIII Ltd.		
2018-8A, 1.92% (3 Month USD LIBOR + 1.80%, Rate Floor: 0.00%) due 01/16/26 ^{6,13}	8,025,000	8,024,693

Macro Opportunities Fund
CONSOLIDATED SCHEDULE OF INVESTMENTS (Unaudited)

December 31, 2021

	Face Amount	Value
ASSET-BACKED SECURITIES^{††} - 16.5% (continued)		
Collateralized Loan Obligations - 9.6% (continued)		
Venture XIV CLO Ltd.		
2020-14A, 2.43% (3 Month USD LIBOR + 2.25%, Rate Floor: 2.25%) due 08/28/29 ^{6,13}	8,000,000	\$ 7,997,116
Dryden 37 Senior Loan Fund		
2015-37A, due 01/15/31 ^{6,15}	9,500,000	7,984,789
ABPCI Direct Lending Fund CLO VII, LP		
2021-7A, 2.67% (3 Month USD LIBOR + 2.55%, Rate Floor: 2.55%) due 10/20/31 ^{6,13}	7,950,000	7,949,986
Madison Park Funding XLVIII Ltd.		
2021-48A, 3.12% (3 Month USD LIBOR + 3.00%, Rate Floor: 3.00%) due 04/19/33 ^{6,13}	7,500,000	7,501,300
Telos CLO Ltd.		
2017-6A, 2.72% (3 Month USD LIBOR + 2.60%, Rate Floor: 0.00%) due 01/17/27 ^{6,13}	7,500,000	7,493,404
ACRE Commercial Mortgage Ltd.		
2021-FL4, 2.70% (1 Month USD LIBOR + 2.60%, Rate Floor: 2.60%) due 12/18/37 ^{6,13}	7,350,000	7,329,538
Cerberus Loan Funding XXXIII, LP		
2021-3A, 2.92% (3 Month USD LIBOR + 2.80%, Rate Floor: 2.80%) due 07/23/33 ^{6,13}	5,900,000	5,904,852
Hull Street CLO Ltd.		
2014-1A, 3.72% (3 Month USD LIBOR + 3.60%, Rate Floor: 0.00%) due 10/18/26 ^{6,13}	5,785,000	5,683,438
ABPCI Direct Lending Fund CLO I LLC		
2021-1A, 3.13% (3 Month USD LIBOR + 3.00%, Rate Floor: 3.00%) due 07/20/33 ^{6,13}	5,550,000	5,590,629
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 ^{6,13}	5,500,000	5,510,618
Dryden 41 Senior Loan Fund		
2015-41A, due 04/15/31 ^{6,15}	11,700,000	5,502,451
Silvermore CLO Ltd.		
2014-1A, 3.16% (3 Month USD LIBOR + 3.00%, Rate Floor: 0.00%) due 05/15/26 ^{6,13}	5,500,000	5,499,332
Cerberus Loan Funding XXXV, LP		
2021-5A, 2.73% (3 Month USD LIBOR + 2.60%, Rate Floor: 2.60%) due 09/22/33 ^{6,13}	5,150,000	5,143,380
Dryden 50 Senior Loan Fund		
2017-50A, due 07/15/30 ^{6,15}	7,895,000	5,023,588
BNPP IP CLO Ltd.		
2014-2A, 5.38% (3 Month USD LIBOR + 5.25%, Rate Floor: 0.00%) due 10/30/25 ^{6,13}	5,847,392	4,794,862
First Eagle Clarendon Fund CLO LLC		
2019-1A, 3.17% (3 Month USD LIBOR + 3.05%, Rate Floor: 0.00%) due 01/25/27 ^{6,13}	3,470,754	3,470,841
2015-1A, 4.47% (3 Month USD LIBOR + 4.35%, Rate Floor: 0.00%) due 01/25/27 ^{6,13}	1,300,000	1,299,914
WhiteHorse X Ltd.		
2015-10A, 5.42% (3 Month USD LIBOR + 5.30%, Rate Floor: 5.30%) due 04/17/27 ^{6,13}	4,980,000	4,494,883
Venture XIII CLO Ltd.		
2013-13A, due 09/10/29 ^{6,15}	13,790,000	4,200,434
Cerberus Loan Funding XXVI, LP		
2021-1A, 3.02% (3 Month USD LIBOR + 2.90%, Rate Floor: 2.90%) due 04/15/31 ^{6,13}	4,000,000	4,014,996
Neuberger Berman Loan Advisers CLO 40 Ltd.		
2021-40A, 2.87% (3 Month USD LIBOR + 2.75%, Rate Floor: 2.75%) due 04/16/33 ^{6,13}	4,050,000	4,001,534
Carlyle Global Market Strategies CLO Ltd.		
2012-3A, due 01/14/32 ^{6,15}	6,400,000	2,660,608

Macro Opportunities Fund
CONSOLIDATED SCHEDULE OF INVESTMENTS (Unaudited)

December 31, 2021

	Face Amount	Value
ASSET-BACKED SECURITIES^{††} - 16.5% (continued)		
Collateralized Loan Obligations - 9.6% (continued)		
2013-3X SUB, due 10/15/30 ¹⁵	4,938,326	\$ 1,158,531
STWD Ltd.		
2021-FL2, 2.91% (1 Month USD LIBOR + 2.80%, Rate Floor: 2.80%) due 04/18/38 ^{6,13}	3,750,000	3,749,994
Newstar Commercial Loan Funding LLC		
2017-1A, 3.71% (3 Month USD LIBOR + 3.50%, Rate Floor: 0.00%) due 03/20/27 ^{6,13}	3,422,441	3,425,468
KVK CLO Ltd.		
2013-1A, due 01/14/28 ^{6,15}	11,900,000	3,183,250
Monroe Capital CLO Ltd.		
2017-1A, 3.73% (3 Month USD LIBOR + 3.60%, Rate Floor: 0.00%) due 10/22/26 ^{6,13}	3,000,000	2,995,688
AMMC CLO XI Ltd.		
2012-11A, due 04/30/31 ^{6,15}	5,650,000	2,829,334
HGI CRE CLO Ltd.		
2021-FL2, 2.26% (1 Month USD LIBOR + 2.15%, Rate Floor: 2.15%) due 09/17/36 ^{6,13}	1,600,000	1,588,102
2021-FL2, 2.56% (1 Month USD LIBOR + 2.45%, Rate Floor: 2.45%) due 09/17/36 ^{6,13}	1,200,000	1,190,994
BDS Ltd.		
2021-FL9, 2.70% (1 Month USD LIBOR + 2.60%, Rate Floor: 2.60%) due 11/16/38 ^{6,13}	2,700,000	2,691,539
Denali Capital CLO XI Ltd.		
2018-1A, 2.28% (3 Month USD LIBOR + 2.15%, Rate Floor: 0.00%) due 10/20/28 ^{6,13}	2,500,000	2,485,514
Goldentree Loan Management US CLO 4 Ltd.		
2021-4A, 3.27% (3 Month USD LIBOR + 3.15%, Rate Floor: 3.15%) due 04/24/31 ^{6,13}	2,000,000	1,987,990
PPF Ltd.		
2021-7, 3.11% (1 Month USD LIBOR + 3.00%, Rate Floor: 3.00%) due 04/14/38 ^{6,13}	1,789,911	1,783,490
Babson CLO Ltd.		
2014-1A, due 07/20/25 ^{6,15}	11,900,000	1,275,680
West CLO Ltd.		
2013-1A, due 11/07/25 ^{6,15}	5,300,000	872,115
Dryden Senior Loan Fund		
due 01/15/31 ¹⁵	1,897,598	856,780
Great Lakes CLO Ltd.		
2014-1A, due 10/15/29 ^{6,15}	1,500,000	607,500
TICP CLO III-2 Ltd.		
2018-3R, 0.97% (3 Month USD LIBOR + 0.84%, Rate Floor: 0.84%) due 04/20/28 ^{6,13}	144,133	144,071
Avery Point II CLO Ltd.		
2013-3X COM, due 01/18/25 ¹⁵	6,270,000	104,709
OHA Credit Partners IX Ltd.		
2013-9A, due 10/20/25 ^{6,15}	4,219,178	4,810
Copper River CLO Ltd.		
2007-1A, due 01/20/21 ^{10,15}	8,150,000	1,630
Total Collateralized Loan Obligations		806,350,284
Transport-Aircraft - 3.3%		
AASET Trust		
2021-1A, 2.95% due 11/16/41 ⁶	22,843,985	22,387,366
2017-1A, 3.97% due 05/16/42 ⁶	24,749,828	22,317,242
2020-1A, 4.34% due 01/16/40 ⁶	6,611,667	4,705,115
2021-2A, 3.54% due 01/15/47 ⁶	4,000,000	3,966,425
KDAC Aviation Finance Ltd.		
2017-1A, 4.21% due 12/15/42 ⁶	47,658,022	41,963,031
Castlelake Aircraft Securitization Trust		
2018-1, 4.13% due 06/15/43 ⁶	18,396,770	18,019,237
2016-1, 4.45% due 08/15/41	7,089,541	7,020,608
2019-1A, 3.97% due 04/15/39 ⁶	6,745,080	6,647,841
Falcon Aerospace Ltd.		
2017-1, 4.58% due 02/15/42 ⁶	15,337,235	15,171,428
2019-1, 3.60% due 09/15/39 ⁶	6,574,327	6,408,645
2017-1, 6.30% due 02/15/42 ⁶	3,838,675	3,673,924
Sprite Ltd.		
2021-1, 3.75% due 11/15/46 ⁶	19,848,400	19,502,750

Macro Opportunities Fund
CONSOLIDATED SCHEDULE OF INVESTMENTS (Unaudited)

December 31, 2021

	Face Amount	Value
ASSET-BACKED SECURITIES^{††} - 16.5% (continued)		
Transport-Aircraft - 3.3% (continued)		
Raspro Trust		
2005-1A, 1.06% (3 Month USD LIBOR + 0.93%, Rate Floor: 0.93%) due 03/23/24 ^{6,13}	18,130,811	\$ 18,108,833
Sapphire Aviation Finance I Ltd.		
2018-1A, 4.25% due 03/15/40 ⁶	19,769,456	17,776,215
AASET US Ltd.		
2018-2A, 4.45% due 11/18/38 ⁶	16,925,792	16,160,260
JOL Air Ltd.		
2019-1, 3.97% due 04/15/44 ⁶	8,877,392	8,575,512
Sapphire Aviation Finance II Ltd.		
2020-1A, 4.34% due 03/15/40 ⁶	9,117,555	7,875,401
2020-1A, 3.23% due 03/15/40 ⁶	616,461	598,522
Navigator Aircraft ABS Ltd.		
2021-1, 3.57% due 11/15/46 ⁶	6,350,000	6,290,311
Lunar Structured Aircraft Portfolio Notes		
2021-1, 3.43% due 10/15/46 ⁶	6,008,324	5,997,374
MAPS Ltd.		
2018-1A, 4.21% due 05/15/43 ⁶	5,307,274	5,197,431
GAlA Aviation Ltd.		
2019-1, 3.97% due 12/15/44 ^{6,17}	4,030,088	3,928,686
WAVE LLC		
2019-1, 3.60% due 09/15/44 ⁶	3,974,424	3,875,456
Slam Ltd.		
2021-1A, 3.42% due 06/15/46 ⁶	3,487,680	3,436,722
Castlelake Aircraft Structured Trust		
2021-1A, 6.66% due 01/15/46 ⁶	2,639,616	2,796,791
Stripes Aircraft Ltd.		
2013-1 A1, 3.60% (1 Month USD LIBOR + 3.50%, Rate Floor: 3.50%) due 03/20/23 ^{†††,13}	1,929,678	1,870,811
Airplanes Pass Through Trust		
2001-1A, due 03/15/19 ^{†††,9,10}	2,097,481	210
Total Transport-Aircraft		274,272,147
Financial - 1.7%		
HarbourVest Structured Solutions IV Holdings, LP		
2.58% (3 Month USD LIBOR + 2.45%, Rate Floor: 2.45%) due 09/15/26 ^{†††,13}	23,234,292	23,235,700
2.45% (3 Month EURIBOR + 2.45%, Rate Floor: 2.45%) due 09/15/26 ^{†††,13}	EUR 12,900,000	14,769,949
HV Eight LLC		
2.75% (3 Month EURIBOR + 2.75%, Rate Floor: 2.75%) due 12/28/25 ^{†††,13}	EUR 28,000,000	31,840,824
Madison Avenue Secured Funding Trust Series		
2021-1, 1.61% (1 Month USD LIBOR + 1.50%, Rate Floor: 1.50%) due 01/17/23 ^{6,13}	20,750,000	20,750,000
Nassau LLC		
2019-1, 3.98% due 08/15/34 ⁶	16,889,389	17,067,562
Lam Trade Finance Group LLC		
2.50% due 09/29/22 ^{†††}	12,000,000	11,990,564
Aesf Vi Verdi, LP		
2.15% (3 Month EURIBOR + 2.15%, Rate Floor: 2.15%) due 11/25/24 ^{†††,13}	EUR 9,025,061	10,269,895
Ceamer Finance LLC		
3.69% due 03/22/31 ^{†††}	6,000,000	5,804,621
KKR Core Holding Company LLC		
4.00% due 08/12/31 ^{†††}	4,880,000	4,779,371
Total Financial		140,508,486
Whole Business - 0.6%		
TSGE		
2017-1, 6.25% due 09/25/31 ^{†††}	42,550,000	43,332,997
Taco Bell Funding LLC		
2016-1A, 4.97% due 05/25/46 ⁶	2,697,875	2,814,836
Applebee's Funding LLC / IHOP Funding LLC		
2019-1A, 4.19% due 06/05/49 ⁶	2,079,000	2,101,910

Macro Opportunities Fund
CONSOLIDATED SCHEDULE OF INVESTMENTS (Unaudited)

December 31, 2021

	Face Amount	Value
ASSET-BACKED SECURITIES^{††} - 16.5% (continued)		
Whole Business - 0.6% (continued)		
Wendy's Funding LLC		
2018-1A, 3.88% due 03/15/48 ⁶	384,000	\$ 398,666
Total Whole Business		48,648,409
Infrastructure - 0.5%		
VB-S1 Issuer LLC		
2020-1A, 6.66% due 06/15/50 ⁶	23,700,000	25,223,706
2020-1A, 4.09% due 06/15/50 ⁶	5,183,000	5,357,109
Hotwire Funding LLC		
2021-1, 4.46% due 11/20/51 ⁶	8,500,000	8,518,831
Secured Tenant Site Contract Revenue Notes Series		
2018-1A, 4.70% due 06/15/48 ¹⁰	6,686,497	6,796,006
Total Infrastructure		45,895,652
Collateralized Debt Obligations - 0.3%		
Anchorage Credit Funding 3 Ltd.		
2021-3A, 3.47% due 01/28/39 ⁶	14,250,000	14,273,981
Anchorage Credit Funding 4 Ltd.		
2021-4A, 3.12% due 04/27/39 ⁶	9,200,000	9,178,629
2021-4A, 3.52% due 04/27/39 ⁶	4,250,000	4,236,999
Total Collateralized Debt Obligations		27,689,609
Net Lease - 0.3%		
CARS-DB4, LP		
2020-1A, 4.95% due 02/15/50 ⁶	21,105,000	21,760,414
Diversified Payment Rights - 0.2%		
Bib Merchant Voucher Receivables Ltd.		
4.18% due 04/07/28 ^{†††}	15,300,000	15,830,115
Total Asset-Backed Securities (Cost \$1,369,613,105)		1,380,955,116
COLLATERALIZED MORTGAGE OBLIGATIONS^{††} - 6.4%		
Residential Mortgage-Backed Securities - 5.2%		
JP Morgan Mortgage Acquisition Trust		
2006-WMC4, 0.25% (1 Month USD LIBOR + 0.15%, Rate Floor: 0.15%) due 12/25/36 ¹³	23,247,980	14,886,851
2006-WMC3, 0.40% (1 Month USD LIBOR + 0.30%, Rate Floor: 0.30%) due 08/25/36 ¹³	9,530,492	7,607,320
2006-HE3, 0.42% (1 Month USD LIBOR + 0.32%, Rate Floor: 0.32%) due 11/25/36 ¹³	6,021,632	5,560,896
2006-WMC4, 0.22% (1 Month USD LIBOR + 0.12%, Rate Floor: 0.12%) due 12/25/36 ¹³	8,002,160	5,095,529
2006-WMC4, 0.18% (1 Month USD LIBOR + 0.08%, Rate Floor: 0.08%) due 12/25/36 ¹³	3,383,593	2,138,412
Ameriquest Mortgage Securities Trust		
2006-M3, 0.34% (1 Month USD LIBOR + 0.24%, Rate Floor: 0.24%) due 10/25/36 ¹³	34,086,912	14,532,181
2006-M3, 0.28% (1 Month USD LIBOR + 0.18%, Rate Floor: 0.18%) due 10/25/36 ¹³	21,636,581	14,184,761
2006-M3, 0.20% (1 Month USD LIBOR + 0.10%, Rate Floor: 0.10%) due 10/25/36 ¹³	14,170,558	5,916,904
FKRT		
2.21% due 11/30/58 ^{†††,10}	33,850,000	33,575,815
Lehman XS Trust Series		
2006-16N, 0.52% (1 Month USD LIBOR + 0.42%, Rate Floor: 0.42%) due 11/25/46 ¹³	15,194,095	15,503,497
2006-18N, 0.46% (1 Month USD LIBOR + 0.36%, Rate Floor: 0.36%) due 12/25/36 ¹³	10,860,010	11,432,156
2006-10N, 0.52% (1 Month USD LIBOR + 0.42%, Rate Floor: 0.42%) due 07/25/46 ¹³	2,965,691	3,077,079

Macro Opportunities Fund
CONSOLIDATED SCHEDULE OF INVESTMENTS (Unaudited)

December 31, 2021

	Face Amount	Value
COLLATERALIZED MORTGAGE OBLIGATIONS^{††} - 6.4% (continued)		
Residential Mortgage-Backed Securities - 5.2% (continued)		
WaMu Asset-Backed Certificates WaMu Series		
2007-HE2, 0.46% (1 Month USD LIBOR + 0.36%, Rate Floor: 0.36%) due 04/25/37 ¹³	25,326,651	\$ 12,399,665
2007-HE2, 0.29% (1 Month USD LIBOR + 0.19%, Rate Floor: 0.19%) due 04/25/37 ¹³	19,298,684	9,199,171
2007-HE4, 0.27% (1 Month USD LIBOR + 0.17%, Rate Floor: 0.17%) due 07/25/47 ¹³	7,429,980	6,232,846
2007-HE4, 0.35% (1 Month USD LIBOR + 0.25%, Rate Floor: 0.25%) due 07/25/47 ¹³	2,284,747	1,708,985
RALI Series Trust		
2006-QO6, 0.46% (1 Month USD LIBOR + 0.36%, Rate Floor: 0.36%) due 06/25/46 ¹³	31,395,778	9,513,332
2007-QO2, 0.25% (1 Month USD LIBOR + 0.15%, Rate Floor: 0.15%) due 02/25/47 ¹³	14,011,658	6,761,408
2006-QO8, 0.50% (1 Month USD LIBOR + 0.40%, Rate Floor: 0.40%) due 10/25/46 ¹³	4,761,470	4,725,950
2006-QO6, 0.56% (1 Month USD LIBOR + 0.46%, Rate Floor: 0.46%) due 06/25/46 ¹³	8,168,753	2,565,623
2006-QO2, 0.64% (1 Month USD LIBOR + 0.54%, Rate Floor: 0.54%) due 02/25/46 ¹³	6,105,519	1,694,682
2006-QO6, 0.62% (1 Month USD LIBOR + 0.52%, Rate Floor: 0.52%) due 06/25/46 ¹³	5,153,788	1,653,034
2006-QO2, 0.78% (1 Month USD LIBOR + 0.68%, Rate Floor: 0.68%) due 02/25/46 ¹³	3,266,971	948,034
2006-QO2, 0.54% (1 Month USD LIBOR + 0.44%, Rate Floor: 0.44%) due 02/25/46 ¹³	218,986	59,431
Long Beach Mortgage Loan Trust		
2006-6, 0.60% (1 Month USD LIBOR + 0.50%, Rate Floor: 0.50%) due 07/25/36 ¹³	14,615,909	7,646,322
2006-8, 0.42% (1 Month USD LIBOR + 0.32%, Rate Floor: 0.32%) due 09/25/36 ¹³	17,404,904	6,547,883
2006-4, 0.42% (1 Month USD LIBOR + 0.32%, Rate Floor: 0.32%) due 05/25/36 ¹³	10,490,248	4,306,739
2006-1, 0.48% (1 Month USD LIBOR + 0.38%, Rate Floor: 0.38%) due 02/25/36 ¹³	4,055,922	3,702,876
2006-6, 0.40% (1 Month USD LIBOR + 0.30%, Rate Floor: 0.30%) due 07/25/36 ¹³	4,551,217	2,327,688
2006-8, 0.28% (1 Month USD LIBOR + 0.18%, Rate Floor: 0.18%) due 09/25/36 ¹³	4,716,402	1,743,360
2006-6, 0.30% (1 Month USD LIBOR + 0.20%, Rate Floor: 0.20%) due 07/25/36 ¹³	2,634,603	1,331,861
Structured Asset Securities Corporation Mortgage Loan Trust		
2008-BC4, 0.73% (1 Month USD LIBOR + 0.63%, Rate Floor: 0.63%) due 11/25/37 ¹³	22,291,243	22,220,678
American Home Mortgage Assets Trust		
2006-6, 0.31% (1 Month USD LIBOR + 0.21%, Rate Floor: 0.21%) due 12/25/46 ¹³	8,921,378	7,938,490
2006-1, 0.29% (1 Month USD LIBOR + 0.19%, Rate Floor: 0.19%) due 05/25/46 ¹³	7,949,773	7,506,008
2006-3, 1.02% (1 Year CMT Rate + 0.94%, Rate Floor: 0.94%) due 10/25/46 ¹³	5,745,564	4,667,031
Morgan Stanley IXIS Real Estate Capital Trust		
2006-2, 0.32% (1 Month USD LIBOR + 0.22%, Rate Floor: 0.22%) due 11/25/36 ¹³	23,178,514	10,215,620
2006-2, 0.25% (1 Month USD LIBOR + 0.15%, Rate Floor: 0.15%) due 11/25/36 ¹³	17,682,305	7,709,093
Morgan Stanley ABS Capital I Incorporated Trust		
2006-HE8, 0.32% (1 Month USD LIBOR + 0.22%, Rate Floor: 0.22%) due 10/25/36 ¹³	20,829,977	12,300,581
2006-HE6, 0.30% (1 Month USD LIBOR + 0.20%, Rate Floor: 0.20%) due 09/25/36 ¹³	4,553,707	2,106,155
2007-HE4, 0.33% (1 Month USD LIBOR + 0.23%, Rate Floor: 0.23%) due 02/25/37 ¹³	4,002,533	1,724,349
IXIS Real Estate Capital Trust		
2007-HE1, 0.26% (1 Month USD LIBOR + 0.16%, Rate Floor: 0.16%) due 05/25/37 ¹³	25,051,024	8,317,696
2007-HE1, 0.33% (1 Month USD LIBOR + 0.23%, Rate Floor: 0.23%) due 05/25/37 ¹³	17,748,298	5,965,386
GSAMP Trust		
2007-NC1, 0.23% (1 Month USD LIBOR + 0.13%, Rate Floor: 0.13%) due 12/25/46 ¹³	20,182,498	13,357,899

Macro Opportunities Fund
CONSOLIDATED SCHEDULE OF INVESTMENTS (Unaudited)

December 31, 2021

	Face Amount	Value
COLLATERALIZED MORTGAGE OBLIGATIONS^{††} - 6.4% (continued)		
Residential Mortgage-Backed Securities - 5.2% (continued)		
Master Asset Backed Securities Trust		
2006-WMC3, 0.26% (1 Month USD LIBOR + 0.16%, Rate Floor: 0.16%) due 08/25/36 ¹³	10,613,679	\$ 4,718,969
2006-HE3, 0.30% (1 Month USD LIBOR + 0.20%, Rate Floor: 0.20%) due 08/25/36 ¹³	9,862,578	3,806,029
2006-HE3, 0.40% (1 Month USD LIBOR + 0.30%, Rate Floor: 0.30%) due 08/25/36 ¹³	8,292,073	3,243,527
GSAA Home Equity Trust		
2006-3, 0.70% (1 Month USD LIBOR + 0.60%, Rate Floor: 0.60%) due 03/25/36 ¹³	11,684,701	7,523,156
2006-9, 0.58% (1 Month USD LIBOR + 0.48%, Rate Floor: 0.48%) due 06/25/36 ¹³	8,086,648	3,154,187
2007-7, 0.64% (1 Month USD LIBOR + 0.54%, Rate Floor: 0.54%) due 07/25/37 ¹³	630,313	627,676
Citigroup Mortgage Loan Trust, Inc.		
2007-AMC3, 0.35% (1 Month USD LIBOR + 0.25%, Rate Floor: 0.25%) due 03/25/37 ¹³	11,903,014	11,014,692
Nationstar Home Equity Loan Trust		
2007-C, 0.28% (1 Month USD LIBOR + 0.18%, Rate Floor: 0.18%) due 06/25/37 ¹³	8,642,304	8,493,501
Home Equity Loan Trust		
2007-FRE1, 0.29% (1 Month USD LIBOR + 0.19%, Rate Floor: 0.19%) due 04/25/37 ¹³	8,646,774	8,377,303
First NLC Trust		
2007-1, 0.38% (1 Month USD LIBOR + 0.28%, Rate Floor: 0.28%) due 08/25/37 ^{6,13}	7,201,227	4,745,550
2007-1, 0.17% (1 Month USD LIBOR + 0.07%, Rate Floor: 0.07%) due 08/25/37 ^{6,13}	5,460,921	3,481,196
Argent Securities Trust		
2006-W5, 0.40% (1 Month USD LIBOR + 0.30%, Rate Floor: 0.30%) due 06/25/36 ¹³	10,042,403	7,860,589
Alternative Loan Trust		
2007-OA7, 0.46% (1 Month USD LIBOR + 0.36%, Rate Floor: 0.36%) due 05/25/47 ¹³	8,032,399	7,691,436
WaMu Asset-Backed Certificates WaMu Series Trust		
2007-HE1, 0.33% (1 Month USD LIBOR + 0.23%, Rate Floor: 0.23%) due 01/25/37 ¹³	8,046,137	4,982,172
2007-HE4, 0.27% (1 Month USD LIBOR + 0.17%, Rate Floor: 0.17%) due 07/25/47 ¹³	3,199,925	2,367,365
ACE Securities Corporation Home Equity Loan Trust Series		
2007-ASP1, 0.48% (1 Month USD LIBOR + 0.38%, Rate Floor: 0.38%) due 03/25/37 ¹³	11,575,114	7,174,437
HSI Asset Securitization Corporation Trust		
2007-HE1, 0.29% (1 Month USD LIBOR + 0.19%, Rate Floor: 0.19%) due 01/25/37 ¹³	6,637,757	5,743,544
Washington Mutual Mortgage Pass-Through Certificates WMALT Series Trust		
2006-AR9, 0.92% (1 Year CMT Rate + 0.84%, Rate Floor: 0.84%) due 11/25/46 ¹³	4,427,363	3,837,814

Macro Opportunities Fund
CONSOLIDATED SCHEDULE OF INVESTMENTS (Unaudited)

December 31, 2021

	Face Amount	Value
COLLATERALIZED MORTGAGE OBLIGATIONS^{††} - 6.4% (continued)		
Residential Mortgage-Backed Securities - 5.2% (continued)		
Morgan Stanley Mortgage Loan Trust		
2006-9AR, 0.40% (1 Month USD LIBOR + 0.30%, Rate Floor: 0.30%) due 08/25/36 ¹³	9,006,606	\$ 3,301,400
Nomura Resecuritization Trust		
2015-4R, 2.20% (1 Month USD LIBOR + 0.43%, Rate Floor: 0.43%) due 03/26/36 ^{6,13}	2,488,708	2,462,845
Alliance Bancorp Trust		
2007-OA1, 0.34% (1 Month USD LIBOR + 0.24%, Rate Floor: 0.24%) due 07/25/37 ¹³	2,349,449	2,245,625
Wachovia Asset Securitization Issuance II LLC Trust		
2007-HE1, 0.24% (1 Month USD LIBOR + 0.14%, Rate Floor: 0.14%) due 07/25/37 ^{6,13}	801,824	775,466
Morgan Stanley Re-REMIC Trust		
2010-R5, 2.42% due 06/26/36 ⁶	670,824	624,485
Asset Backed Securities Corporation Home Equity Loan Trust		
2006-HE5, 0.24% (1 Month USD LIBOR + 0.14%, Rate Floor: 0.14%) due 07/25/36 ¹³	395,498	391,964
Total Residential Mortgage-Backed Securities		431,254,205
Commercial Mortgage Backed Securities - 0.8%		
GS Mortgage Securities Corporation Trust		
2017-STAY, 2.76% (1 Month USD LIBOR + 2.65%, Rate Floor: 2.15%) due 07/15/32 ^{6,13}	16,531,000	16,485,105
2020-UPTN, 3.25% (WAC) due 02/10/37 ^{6,13}	8,256,000	8,091,532
2020-DUNE, 2.61% (1 Month USD LIBOR + 2.50%, Rate Floor: 2.50%) due 12/15/36 ^{6,13}	7,340,000	7,191,498
2020-DUNE, 2.01% (1 Month USD LIBOR + 1.90%, Rate Floor: 1.90%) due 12/15/36 ^{6,13}	2,750,000	2,725,939
BX Commercial Mortgage Trust		
2021-VOLT, 2.11% (1 Month USD LIBOR + 2.00%, Rate Floor: 2.00%) due 09/15/36 ^{6,13}	19,750,000	19,575,606
2019-XL, 2.41% (1 Month USD LIBOR + 2.30%, Rate Floor: 2.30%) due 10/15/36 ^{6,13}	1,989,000	1,972,823
JP Morgan Chase Commercial Mortgage Securities Trust		
2021-NYAH, 2.75% (1 Month USD LIBOR + 2.64%, Rate Floor: 2.64%) due 06/15/38 ^{6,13}	15,000,000	14,896,447
Wells Fargo Commercial Mortgage Trust		
2015-NXS1, 2.63% due 05/15/48	1,019,831	1,019,461
Total Commercial Mortgage Backed Securities		71,958,411
Military Housing - 0.4%		
Freddie Mac Military Housing Bonds Resecuritization Trust Certificates		
2015-R1, 0.70% (WAC) due 11/25/52 ^{††,6,13,16}	225,315,392	15,514,144
GMAC Commercial Mortgage Asset Corp.		
2004-POKA, 6.36% due 09/10/44 ^{††,6}	9,000,000	11,203,400
Capmark Military Housing Trust		
2007-AET2, 6.06% due 10/10/52 ^{††,6}	5,582,838	6,330,023
Total Military Housing		33,047,567
Total Collateralized Mortgage Obligations (Cost \$583,606,391)		536,260,183
FOREIGN GOVERNMENT DEBT^{††} - 3.1%		
Ontario T-Bill		
0.16% due 01/05/22 ¹⁸	CAD 66,395,000	52,519,662
0.11% due 01/19/22 ¹⁸	CAD 45,475,000	35,966,522
due 01/12/22 ¹⁹	CAD 11,200,000	8,858,838
Kingdom of Spain		
(0.77)% due 01/14/22 ¹⁸	EUR 63,304,000	72,085,412

Macro Opportunities Fund
CONSOLIDATED SCHEDULE OF INVESTMENTS (Unaudited)

December 31, 2021

		Face Amount		Value
FOREIGN GOVERNMENT DEBT^{††} - 3.1% (continued)				
Government of Japan				
(0.13)% due 01/06/22 ¹⁸	JPY	5,889,000,000	\$	51,166,707
Kingdom of Sweden				
(0.53)% due 01/19/22 ¹⁸	SEK	175,000,000		19,353,419
Province of Nova Scotia				
0.11% due 01/06/22 ¹⁸	CAD	9,970,000		7,886,689
Quebec T-Bill				
0.11% due 01/21/22 ¹⁸	CAD	5,355,000		4,234,971
0.11% due 01/14/22 ¹⁸	CAD	1,300,000		1,028,201
Newfoundland T-Bill				
0.13% due 01/20/22 ¹⁸	CAD	3,400,000		2,689,167
0.12% due 01/13/22 ¹⁸	CAD	1,700,000		1,344,664
Total Foreign Government Debt				257,134,252
(Cost \$258,380,371)				
U.S. GOVERNMENT SECURITIES^{††} - 0.4%				
U.S. Treasury Notes				
0.50% due 11/30/23 ¹¹		19,870,000		19,793,935
0.63% due 10/15/24 ¹¹		14,820,000		14,699,588
2.50% due 05/15/24		2,000,000		2,077,656
0.25% due 09/30/23		1,825,000		1,812,168
Total U.S. Government Securities				38,383,347
(Cost \$38,510,399)				
U.S. TREASURY BILLS^{††} - 0.1%				
U.S. Treasury Bills				
0.04% due 02/24/22 ¹⁸		7,400,000		7,399,706
Total U.S. Treasury Bills				7,399,706
(Cost \$7,399,501)				
SENIOR FIXED RATE INTERESTS^{†††} - 0.0%				
Consumer, Cyclical - 0.0%				
WESCO				
5.25% due 06/14/24	CAD	3,864,740		3,051,037
Total Senior Fixed Rate Interests				3,051,037
(Cost \$2,934,865)				
COMMERCIAL PAPER^{††} - 2.2%				
Amphenol Corp.				
0.07% due 01/03/22 ^{6,18}		80,000,000		79,999,689
McCormick & Co., Inc.				
0.16% due 01/04/22 ^{6,18}		40,000,000		39,999,467
0.21% due 01/07/22 ^{6,18}		37,000,000		36,998,705
Fidelity National Information Services, Inc.				
0.36% due 02/07/22 ^{6,18}		13,000,000		12,995,190
Cintas Corp. No. 2				
0.30% due 01/05/22 ^{6,18}		9,000,000		8,999,700
Unilever Capital Corp.				
0.08% due 01/24/22 ^{6,18}		5,800,000		5,799,729
Total Commercial Paper				184,792,480
(Cost \$184,792,454)				
Contracts				
LISTED OPTIONS PURCHASED[†] - 0.0%				
Call Options on:				
Commodity Options				
Gold 100 oz. Futures Contracts Expiring January 2022 with strike price of \$1,770.00 (Notional Value \$2,742,900)		15		96,150
Gold 100 oz. Futures Contracts Expiring January 2022 with strike price of \$1,835.00 (Notional Value \$2,560,040)		14		28,980
Gold 100 oz. Futures Contracts Expiring January 2022 with strike price of \$1,840.00 (Notional Value \$2,560,040)		14		26,040
Gold 100 oz. Futures Contracts Expiring January 2022 with strike price of \$1,845.00 (Notional Value \$2,742,900)		15		24,900
Total Commodity Options				176,070
Put Options on:				
Commodity Options				
Gold 100 oz. Futures Contracts Expiring January 2022 with strike price of \$1,770.00 (Notional Value \$2,925,760)		16		8,960
Gold 100 oz. Futures Contracts Expiring January 2022 with strike price of \$1,705.00 (Notional Value \$2,560,040)		14		1,820
Gold 100 oz. Futures Contracts Expiring January 2022 with strike price of \$1,700.00 (Notional Value \$2,560,040)		14		1,680
Gold 100 oz. Futures Contracts Expiring January 2022 with strike price of \$1,695.00 (Notional Value \$2,560,040)		14		1,540
Total Commodity Options				14,000
Total Listed Options Purchased				190,070
(Cost \$267,345)				

Macro Opportunities Fund
CONSOLIDATED SCHEDULE OF INVESTMENTS (Unaudited)

December 31, 2021

		Contracts/ Notional Value	Value
OTC OPTIONS PURCHASED^{††} - 0.1%			
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	\$ 2,762,754
Bank of America, N.A. 2Y-10 CMS CAP Expiring July 2022 with strike price of \$0.40	USD	709,900,000	1,377,206
Goldman Sachs International 2Y-10 CMS CAP Expiring July 2022 with strike price of \$0.61	USD	661,700,000	721,253
Goldman Sachs International 2Y-10 CMS CAP Expiring July 2022 with strike price of \$0.40	USD	126,600,000	245,604
Bank of America, N.A. 2Y-10 CMS CAP Expiring July 2022 with strike price of \$0.61	USD	82,200,000	89,598
Total Interest Rate Options			5,196,415
Foreign Exchange Options			
Barclays Bank plc Foreign Exchange GBP/USD Expiring January 2022 with strike price of GBP 1.34 (Notional Value \$10,026,993)	GBP	7,403,000	97,914
Citibank, N.A. Foreign Exchange AUD/NZD Expiring January 2022 with strike price of AUD 1.05 (Notional Value \$10,082,730)	AUD	13,868,000	86,293
Barclays Bank plc Foreign Exchange GBP/USD Expiring January 2022 with strike price of GBP 1.33 (Notional Value \$3,426,759)	GBP	2,530,000	71,868
Barclays Bank plc Foreign Exchange AUD/USD Expiring January 2022 with strike price of AUD 0.72 (Notional Value \$4,291,776)	AUD	5,903,000	65,070
Bank of America, N.A. Foreign Exchange AUD/USD Expiring January 2022 with strike price of AUD 0.73 (Notional Value \$9,980,942)	AUD	13,728,000	49,360
Barclays Bank plc Foreign Exchange USD/JPY Expiring January 2022 with strike price of \$113.75	USD	3,561,000	46,417
Bank of America, N.A. Foreign Exchange AUD/NZD Expiring January 2022 with strike price of AUD 1.05 (Notional Value \$3,133,586)	AUD	4,310,000	42,561
UBS AG Foreign Exchange GBP/CAD Expiring January 2022 with strike price of GBP 1.69 (Notional Value \$3,426,759)	GBP	2,530,000	38,578
Bank of America, N.A. Foreign Exchange AUD/NZD Expiring January 2022 with strike price of AUD 1.06 (Notional Value \$3,577,086)	AUD	4,920,000	27,571
Deutsche Bank AG Foreign Exchange EUR/USD Expiring January 2022 with strike price of EUR 1.13 (Notional Value \$3,516,222)	EUR	3,092,000	24,972

Macro Opportunities Fund
CONSOLIDATED SCHEDULE OF INVESTMENTS (Unaudited)

December 31, 2021

		Contracts/ Notional Value	Value
Barclays Bank plc Foreign Exchange USD/SEK Expiring January 2022 with strike price of \$9.10	USD	3,561,000	\$ 18,237
UBS AG Foreign Exchange AUD/CAD Expiring January 2022 with strike price of AUD 0.93 (Notional Value \$9,946,771)	AUD	13,681,000	11,401
UBS AG Foreign Exchange EUR/SEK Expiring January 2022 with strike price of EUR 10.43 (Notional Value \$10,230,251)	EUR	8,996,000	9,650
UBS AG Foreign Exchange USD/CHF Expiring January 2022 with strike price of \$0.92	USD	3,326,000	6,084
Barclays Bank plc Foreign Exchange GBP/CAD Expiring January 2022 with strike price of GBP 1.72 (Notional Value \$9,708,698)	GBP	7,168,000	4,689
Citibank, N.A. Foreign Exchange USD/CHF Expiring January 2022 with strike price of \$0.93	USD	10,167,000	4,344
Morgan Stanley Capital Services LLC Foreign Exchange EUR/USD Expiring January 2022 with strike price of EUR 1.15 (Notional Value \$9,963,009)	EUR	8,761,000	4,267
J.P. Morgan Securities plc Foreign Exchange USD/CAD Expiring January 2022 with strike price of \$1.28	USD	3,327,000	2,735
Total Foreign Exchange Options			612,011
Put Options on:			
Foreign Exchange Options			
J.P. Morgan Securities plc Foreign Exchange USD/CAD Expiring January 2022 with strike price of \$1.28	USD	3,327,000	59,022
Citibank, N.A. Foreign Exchange USD/CHF Expiring January 2022 with strike price of \$0.91	USD	10,167,000	42,106
Barclays Bank plc Foreign Exchange USD/SEK Expiring January 2022 with strike price of \$9.10	USD	3,561,000	38,411
UBS AG Foreign Exchange USD/CHF Expiring January 2022 with strike price of \$0.92	USD	3,326,000	38,013
UBS AG Foreign Exchange AUD/CAD Expiring January 2022 with strike price of AUD 0.91 (Notional Value \$9,946,771)	AUD	13,681,000	13,462
Barclays Bank plc Foreign Exchange AUD/USD Expiring January 2022 with strike price of AUD 0.72 (Notional Value \$4,291,776)	AUD	5,903,000	11,509
Bank of America, N.A. Foreign Exchange AUD/USD Expiring January 2022 with strike price of AUD 0.71 (Notional Value \$9,980,942)	AUD	13,728,000	7,698
UBS AG Foreign Exchange EUR/SEK Expiring January 2022 with strike price of EUR 10.18 (Notional Value \$10,230,251)	EUR	8,996,000	6,918
Bank of America, N.A. Foreign Exchange AUD/NZD Expiring January 2022 with strike price of AUD 1.06 (Notional Value \$3,577,086)	AUD	4,920,000	4,314
Barclays Bank plc Foreign Exchange USD/JPY Expiring January 2022 with strike price of \$113.75	USD	3,561,000	3,277
Deutsche Bank AG Foreign Exchange EUR/USD Expiring January 2022 with strike price of EUR 1.13 (Notional Value \$3,516,222)	EUR	3,092,000	2,282

Macro Opportunities Fund
CONSOLIDATED SCHEDULE OF INVESTMENTS (Unaudited)

December 31, 2021

		Contracts/ Notional Value	Value
Barclays Bank plc Foreign Exchange GBP/USD Expiring January 2022 with strike price of GBP 1.31 (Notional Value \$10,026,993)	GBP	7,403,000	\$ 1,609
UBS AG Foreign Exchange GBP/CAD Expiring January 2022 with strike price of GBP 1.69 (Notional Value \$3,426,759)	GBP	2,530,000	460
Morgan Stanley Capital Services LLC Foreign Exchange EUR/USD Expiring January 2022 with strike price of EUR 1.12 (Notional Value \$9,963,009)	EUR	8,761,000	252
Barclays Bank plc Foreign Exchange GBP/CAD Expiring January 2022 with strike price of GBP 1.68 (Notional Value \$9,708,698)	GBP	7,168,000	68
Bank of America, N.A. Foreign Exchange AUD/NZD Expiring January 2022 with strike price of AUD 1.05 (Notional Value \$3,133,586)	AUD	4,310,000	3
Barclays Bank plc Foreign Exchange GBP/USD Expiring January 2022 with strike price of GBP 1.33 (Notional Value \$3,426,759)	GBP	2,530,000	1
Citibank, N.A. Foreign Exchange AUD/NZD Expiring January 2022 with strike price of AUD 1.03 (Notional Value \$10,082,729)	AUD	13,868,000	-
Total Foreign Exchange Options			229,405
Total OTC Options Purchased			6,037,831
(Cost \$7,467,289)			
OTC INTEREST RATE SWAPTIONS PURCHASED^{††,20} - 0.3%			
Call Swaptions on:			
Interest Rate Swaptions			
BNP Paribas 10-Year Interest Rate Swap Expiring December 2031 with exercise rate of 1.65%	USD	33,096,000	2,335,026
Goldman Sachs International 5-Year Interest Rate Swap Expiring December 2031 with exercise rate of 1.57%	USD	62,077,000	2,271,511
J.P. Morgan Securities plc 30-Year Interest Rate Swap Expiring December 2031 with exercise rate of 1.34%	USD	12,557,000	2,044,947
Citibank, N.A. 20-Year Interest Rate Swap Expiring December 2028 with exercise rate of 1.40%	USD	19,584,000	1,839,206
Goldman Sachs International 20-Year Interest Rate Swap Expiring December 2026 with exercise rate of 0.50% (Notional Value \$21,073,888)	GBP	15,559,000	1,775,636
Total Interest Rate Swaptions			10,266,326
Put Swaptions on:			
Interest Rate Swaptions			
Goldman Sachs International 20-Year Interest Rate Swap Expiring December 2026 with exercise rate of 0.50% (Notional Value \$21,073,887)	GBP	15,559,000	2,967,775
Goldman Sachs International 5-Year Interest Rate Swap Expiring December 2031 with exercise rate of 1.57%	USD	62,077,000	2,642,520
Citibank, N.A. 20-Year Interest Rate Swap Expiring December 2028 with exercise rate of 1.40%	USD	19,584,000	2,483,114
BNP Paribas 10-Year Interest Rate Swap Expiring December 2031 with exercise rate of 1.65%	USD	33,096,000	2,472,216
J.P. Morgan Securities plc 30-Year Interest Rate Swap Expiring December 2031 with exercise rate of 1.34%	USD	12,557,000	2,141,522
Total Interest Rate Swaptions			12,707,147
Total OTC Interest Rate Swaptions Purchased			22,973,473
(Cost \$24,188,981)			
Total Investments - 100.9%			\$ 8,436,012,415
(Cost \$8,364,638,082)			

Macro Opportunities Fund
CONSOLIDATED SCHEDULE OF INVESTMENTS (Unaudited)

December 31, 2021

	Face Amount~	Value
U.S. Government Securities Sold Short^{††} - 0.0%		
U.S. Treasury Notes		
0.25% due 09/30/23	1,825,000	\$ (1,812,168)
Total U.S. Government Securities Sold Short		(1,812,168)
(Proceeds \$1,818,522)		(1,812,168)
		Contracts
LISTED OPTIONS WRITTEN[†] - 0.0%		
Call Options on:		
Equity Options		
Figs, Inc. Expiring December 2022 with strike price of \$55.00 (Notional Value \$110,240)	40	(7,000)
Figs, Inc. Expiring December 2022 with strike price of \$50.00 (Notional Value \$112,996)	41	(9,122)
Matterport, Inc. Expiring March 2022 with strike price of \$17.50 (Notional Value \$769,872)	373	(182,770)
Matterport, Inc. Expiring March 2022 with strike price of \$15.00 (Notional Value \$2,487,120)	1,205	(795,300)
Total Equity Options		(994,192)
Total Listed Options Written		(994,192)
(Premiums received \$658,479)		(994,192)
		Contracts/ Notional Value
OTC OPTIONS WRITTEN^{††} - 0.0%		
Call Options on:		
Foreign Exchange Options		
Deutsche Bank AG Foreign Exchange EUR/AUD Expiring January 2022 with strike price of EUR 1.63 (Notional Value \$2,450,666)	EUR	2,155,000 (5)
J.P. Morgan Securities plc Foreign Exchange GBP/AUD Expiring January 2022 with strike price of GBP 1.91 (Notional Value \$2,538,239)	GBP	1,874,000 (17)
Bank of America, N.A. Foreign Exchange EUR/NZD Expiring January 2022 with strike price of EUR 1.70 (Notional Value \$2,504,114)	EUR	2,202,000 (73)
J.P. Morgan Securities plc Foreign Exchange EUR/AUD Expiring January 2022 with strike price of EUR 1.62 (Notional Value \$2,450,666)	EUR	2,155,000 (412)
J.P. Morgan Securities plc Foreign Exchange EUR/NZD Expiring January 2022 with strike price of EUR 1.71 (Notional Value \$2,450,666)	EUR	2,155,000 (779)
UBS AG Foreign Exchange EUR/AUD Expiring January 2022 with strike price of EUR 1.60 (Notional Value \$17,794,906)	EUR	15,648,000 (867)
Morgan Stanley Capital Services LLC Foreign Exchange EUR/CAD Expiring January 2022 with strike price of EUR 1.49 (Notional Value \$2,504,114)	EUR	2,202,000 (1,078)
Citibank, N.A. Foreign Exchange EUR/CHF Expiring January 2022 with strike price of EUR 1.05 (Notional Value \$2,450,666)	EUR	2,155,000 (1,272)
J.P. Morgan Securities plc Foreign Exchange NZD/JPY Expiring January 2022 with strike price of NZD 78.95 (Notional Value \$2,405,860)	NZD	3,514,000 (6,921)

Macro Opportunities Fund

CONSOLIDATED SCHEDULE OF INVESTMENTS (Unaudited)

December 31, 2021

		Contracts/ Notional Value	Value
J.P. Morgan Securities plc Foreign Exchange EUR/CHF Expiring January 2022 with strike price of EUR 1.04 (Notional Value \$17,209,248)	EUR	15,133,000	\$ (21,414)
J.P. Morgan Securities plc Foreign Exchange NZD/JPY Expiring January 2022 with strike price of NZD 78.15 (Notional Value \$2,438,039)	NZD	3,561,000	(33,923)
J.P. Morgan Securities plc Foreign Exchange EUR/NZD Expiring January 2022 with strike price of EUR 1.66 (Notional Value \$17,155,799)	EUR	15,086,000	(40,504)
UBS AG Foreign Exchange EUR/AUD Expiring January 2022 with strike price of EUR 1.58 (Notional Value \$18,170,182)	EUR	15,978,000	(46,670)
Barclays Bank plc Foreign Exchange AUD/JPY Expiring January 2022 with strike price of AUD 81.83 (Notional Value \$2,452,340)	AUD	3,373,000	(56,150)
Bank of America, N.A. Foreign Exchange EUR/CAD Expiring January 2022 with strike price of EUR 1.45 (Notional Value \$17,262,696)	EUR	15,180,000	(62,790)
Deutsche Bank AG Foreign Exchange USD/SEK Expiring January 2022 with strike price of \$9.01	USD	16,632,000	(98,685)
Bank of America, N.A. Foreign Exchange EUR/NZD Expiring January 2022 with strike price of EUR 1.66 (Notional Value \$17,209,248)	EUR	15,133,000	(99,118)
Barclays Bank plc Foreign Exchange NZD/JPY Expiring January 2022 with strike price of NZD 77.05 (Notional Value \$16,679,443)	NZD	24,362,000	(380,304)
Citibank, N.A. Foreign Exchange NZD/JPY Expiring January 2022 with strike price of NZD 76.62 (Notional Value \$17,964,531)	NZD	26,239,000	(519,951)
Total Foreign Exchange Options			(1,370,933)

Macro Opportunities Fund
CONSOLIDATED SCHEDULE OF INVESTMENTS (Unaudited)

December 31, 2021

		Contracts/ Notional Value	Value
Put Options on:			
Foreign Exchange Options			
Barclays Bank plc Foreign Exchange AUD/JPY Expiring January 2022 with strike price of AUD 77.85 (Notional Value \$2,452,340)	AUD	3,373,000	\$ (7)
J.P. Morgan Securities plc Foreign Exchange NZD/JPY Expiring January 2022 with strike price of NZD 75.25 (Notional Value \$2,405,860)	NZD	3,514,000	(5)
Bank of America, N.A. Foreign Exchange EUR/NZD Expiring January 2022 with strike price of EUR 1.64 (Notional Value \$2,504,114)	EUR	2,202,000	(943)
J.P. Morgan Securities plc Foreign Exchange NZD/JPY Expiring January 2022 with strike price of NZD 74.80 (Notional Value \$2,438,039)	NZD	3,561,000	(1,251)
Barclays Bank plc Foreign Exchange NZD/JPY Expiring January 2022 with strike price of NZD 77.05 (Notional Value \$16,679,443)	NZD	24,362,000	(1,430)
J.P. Morgan Securities plc Foreign Exchange GBP/AUD Expiring January 2022 with strike price of GBP 1.85 (Notional Value \$2,538,239)	GBP	1,874,000	(1,730)
J.P. Morgan Securities plc Foreign Exchange EUR/NZD Expiring January 2022 with strike price of EUR 1.65 (Notional Value \$2,450,666)	EUR	2,155,000	(4,211)
Citibank, N.A. Foreign Exchange EUR/CHF Expiring January 2022 with strike price of EUR 1.03 (Notional Value \$2,450,666)	EUR	2,155,000	(5,106)
J.P. Morgan Securities plc Foreign Exchange EUR/AUD Expiring January 2022 with strike price of EUR 1.56 (Notional Value \$2,450,666)	EUR	2,155,000	(10,250)
Citibank, N.A. Foreign Exchange NZD/JPY Expiring January 2022 with strike price of NZD 76.62 (Notional Value \$17,964,531)	NZD	26,239,000	(17,766)
Deutsche Bank AG Foreign Exchange EUR/AUD Expiring January 2022 with strike price of EUR 1.57 (Notional Value \$2,450,666)	EUR	2,155,000	(18,216)
Morgan Stanley Capital Services LLC Foreign Exchange EUR/CAD Expiring January 2022 with strike price of EUR 1.44 (Notional Value \$2,504,114)	EUR	2,202,000	(21,094)
Deutsche Bank AG Foreign Exchange USD/SEK Expiring January 2022 with strike price of \$9.01	USD	16,632,000	(23,135)
J.P. Morgan Securities plc Foreign Exchange EUR/NZD Expiring January 2022 with strike price of EUR 1.66 (Notional Value \$17,155,799)	EUR	15,086,000	(50,899)
Bank of America, N.A. Foreign Exchange EUR/NZD Expiring January 2022 with strike price of EUR 1.66 (Notional Value \$17,209,248)	EUR	15,133,000	(117,552)
J.P. Morgan Securities plc Foreign Exchange EUR/CHF Expiring January 2022 with strike price of EUR 1.04 (Notional Value \$17,209,248)	EUR	15,133,000	(145,093)
Bank of America, N.A. Foreign Exchange EUR/CAD Expiring January 2022 with strike price of EUR 1.45 (Notional Value \$17,262,696)	EUR	15,180,000	(187,919)
UBS AG Foreign Exchange EUR/AUD Expiring January 2022 with strike price of EUR 1.58 (Notional Value \$18,170,182)	EUR	15,978,000	(246,342)
UBS AG Foreign Exchange EUR/AUD Expiring January 2022 with strike price of EUR 1.60 (Notional Value \$17,794,906)	EUR	15,648,000	(423,885)
Total Foreign Exchange Options			(1,276,834)
Total OTC Options Written			
(Premiums received \$3,444,281)			(2,647,767)

Macro Opportunities Fund
CONSOLIDATED SCHEDULE OF INVESTMENTS (Unaudited)

December 31, 2021

		Contracts/ Notional Value	Value
OTC INTEREST RATE SWAPIONS WRITTEN^{††,20} - 0.0%			
Call Swaptions on:			
Interest Rate Swaptions			
Barclays Bank plc 20-Year Interest Rate Swap Expiring December 2025 with exercise rate of 0.54% (Notional Value \$2,347,262)	GBP	1,733,000	\$ (184,687)
Morgan Stanley Capital Services LLC 20-Year Interest Rate Swap Expiring December 2023 with exercise rate of 1.51%	USD	3,514,000	(217,163)
J.P. Morgan Securities plc 30-Year Interest Rate Swap Expiring December 2025 with exercise rate of 1.46%	USD	1,827,000	(218,160)
Barclays Bank plc 10-Year Interest Rate Swap Expiring December 2023 with exercise rate of 1.46%	USD	6,522,000	(238,367)
Barclays Bank plc 5-Year Interest Rate Swap Expiring December 2023 with exercise rate of 1.43%	USD	12,369,000	(265,023)
Total Interest Rate Swaptions			(1,123,400)
Put Swaptions on:			
Interest Rate Swaptions			
J.P. Morgan Securities plc 30-Year Interest Rate Swap Expiring December 2025 with exercise rate of 1.46%	USD	1,827,000	(235,179)
Barclays Bank plc 5-Year Interest Rate Swap Expiring December 2023 with exercise rate of 1.43%	USD	12,369,000	(256,322)
Morgan Stanley Capital Services LLC 20-Year Interest Rate Swap Expiring December 2023 with exercise rate of 1.51%	USD	3,514,000	(262,077)
Barclays Bank plc 10-Year Interest Rate Swap Expiring December 2023 with exercise rate of 1.46%	USD	6,522,000	(267,270)
Barclays Bank plc 20-Year Interest Rate Swap Expiring December 2025 with exercise rate of 0.54% (Notional Value \$2,347,262)	GBP	1,733,000	(305,710)
Total Interest Rate Swaptions			(1,326,558)
Total OTC Interest Rate Swaptions Written (Premiums received \$2,530,453)			(2,449,958)
Other Assets & Liabilities, net - (0.9)%			(72,949,340)
Total Net Assets - 100.0%			\$ 8,355,158,990

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	Feb 2022	\$ 71,194,780	\$	1,728,838
Silver Futures Contracts	12	Dec 2021	1,358,100		(45,100)
Silver Futures Contracts	571	Mar 2022	66,578,600		(663,514)
			\$ 139,131,480	\$	1,020,224
Commodity Futures Contracts Sold Short[†]					
Silver Futures Contracts	12	Dec 2021	1,358,100	\$	99,479
Gold 100 oz. Futures Contracts	27	Feb 2022	4,941,540		(37,094)
WTI Crude Futures Contracts	466	Jan 2022	35,159,700		(2,069,136)
			\$ 41,459,340	\$	(2,006,751)

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

Counterparty	Exchange	Index	Protection Premium Rate	Payment Frequency	Maturity Date	Notional Amount	Upfront		Unrealized Depreciation**
							Value	Premiums Paid	
J.P. Morgan Securities LLC	ICE	CDX.NA.IG.33.V1	1.00%	Quarterly	12/20/24	\$ 70,000,000	\$1,257,586	\$ 1,471,251	\$ (213,665)

Macro Opportunities Fund
CONSOLIDATED SCHEDULE OF INVESTMENTS (Unaudited)

December 31, 2021

Centrally Cleared Interest Rate Swap Agreements^{††}

Counterparty	Exchange	Floating Rate Type	Floating Rate Index	Fixed Rate	Payment Frequency	Maturity Date		Notional Amount~	Value	Upfront Premiums Paid (Received)	Unrealized Appreciation (Depreciation) ^{**}
J.P. Morgan Securities LLC	LCH	Receive	6-Month CZK PRIBOR	2.68%	Semi-Annually	11/22/26	CZK	423,170,000	\$ 184,097	\$ 77	\$ 184,020
J.P. Morgan Securities LLC	LCH	Pay	3-Month ILS TELBOR	1.11%	Quarterly	11/19/24	ILS	105,181,000	92,625	73	92,552
J.P. Morgan Securities LLC	LCH	Receive	U.S. Secured Overnight Financing Rate	1.40%	Annually	12/06/48		2,970,000	88,010	18,414	69,596
J.P. Morgan Securities LLC	LCH	Receive	U.S. Secured Overnight Financing Rate	1.57%	Annually	12/03/36		11,881,000	58,718	4,001	54,717
J.P. Morgan Securities LLC	LCH	Pay	3-Month HKD HIBOR	1.72%	Quarterly	11/19/25	HKD	137,277,000	54,469	69	54,400
J.P. Morgan Securities LLC	LCH	Receive	U.S. Secured Overnight Financing Rate	1.34%	Annually	12/11/61		4,334,000	24,240	(9,141)	33,381
J.P. Morgan Securities LLC	LCH	Receive	U.S. Secured Overnight Financing Rate	1.65%	Annually	12/10/41		8,522,000	28,527	(2,164)	30,691
J.P. Morgan Securities LLC	LCH	Receive	Sterling Overnight Interbank Average Rate	0.50%	Annually	12/03/46	GBP	149,000	10,850	3	10,847
J.P. Morgan Securities LLC	LCH	Receive	Sterling Overnight Interbank Average Rate	0.88%	Annually	12/09/25	GBP	380,000	3,891	(167)	4,058
J.P. Morgan Securities LLC	LCH	Pay	U.S. Secured Overnight Financing Rate	1.33%	Annually	12/10/31		4,988,000	3,306	1,088	2,218
J.P. Morgan Securities LLC	LCH	Receive	U.S. Secured Overnight Financing Rate	0.64%	Annually	12/15/23		491,000	746	277	469
J.P. Morgan Securities LLC	LCH	Receive	U.S. Secured Overnight Financing Rate	0.67%	Annually	12/18/23		516,000	545	206	339
J.P. Morgan Securities LLC	LCH	Receive	U.S. Secured Overnight Financing Rate	0.68%	Annually	12/13/23		547,000	401	386	15
J.P. Morgan Securities LLC	LCH	Receive	U.S. Secured Overnight Financing Rate	1.03%	Annually	12/13/25		474,000	(116)	221	(337)
J.P. Morgan Securities LLC	LCH	Pay	U.S. Secured Overnight Financing Rate	1.46%	Annually	12/11/55		339,000	(2,714)	(1,769)	(945)
J.P. Morgan Securities LLC	LCH	Pay	U.S. Secured Overnight Financing Rate	1.43%	Annually	12/13/28		505,000	179	1,205	(1,026)
J.P. Morgan Securities LLC	LCH	Pay	U.S. Secured Overnight Financing Rate	1.46%	Annually	12/18/33		306,000	(1,578)	(185)	(1,393)
J.P. Morgan Securities LLC	LCH	Pay	Sterling Overnight Interbank Average Rate	0.54%	Annually	12/09/45	GBP	27,000	(1,809)	(347)	(1,462)
J.P. Morgan Securities LLC	LCH	Pay	U.S. Secured Overnight Financing Rate	1.51%	Annually	12/15/43		229,000	(3,247)	(820)	(2,427)
J.P. Morgan Securities LLC	LCH	Pay	Overnight Tokyo Average Rate	0.15%	Annually	11/19/31	JPY	779,389,000	(2,816)	49	(2,865)
J.P. Morgan Securities LLC	LCH	Pay	U.S. Secured Overnight Financing Rate	1.30%	Annually	12/11/31		4,351,000	(8,661)	227	(8,888)

Macro Opportunities Fund
CONSOLIDATED SCHEDULE OF INVESTMENTS (Unaudited)

December 31, 2021

Counterparty	Exchange	Floating Rate Type	Floating Rate Index	Fixed Rate	Payment Frequency	Maturity Date	Notional Amount~	Value	Upfront Premiums Paid (Received)	Unrealized Appreciation (Depreciation)**
J.P. Morgan Securities LLC	LCH	Pay	3-Month NOK NIBOR	1.87%	Quarterly	11/22/23	NOK 300,000,000	(19,816)	6,014	(25,830)
J.P. Morgan Securities LLC	LCH	Pay	U.S. Secured Overnight Financing Rate	1.08%	Annually	12/06/28	4,712,000	(43,918)	(997)	(42,921)
J.P. Morgan Securities LLC	LCH	Pay	U.S. Secured Overnight Financing Rate	1.23%	Annually	12/03/31	5,205,000	(42,105)	3,226	(45,331)
J.P. Morgan Securities LLC	LCH	Pay	Sterling Overnight Interbank Average Rate	0.85%	Annually	12/03/26	GBP 3,725,000	(47,736)	(465)	(47,271)
J.P. Morgan Securities LLC	CME	Receive	3-Month USD LIBOR	1.65%	Quarterly	03/17/31	180,000,000	(1,240,126)	1,556	(1,241,682)
								\$ (864,038)	\$ 21,037	\$ (885,075)

Forward Foreign Currency Exchange Contracts††

Counterparty	Currency	Type	Quantity	Contract Amount	Settlement Date	Unrealized Appreciation (Depreciation)
Goldman Sachs International	ILS	Buy	92,228,427	24,775,937 USD	08/01/22	\$ 5,184,976
Goldman Sachs International	ILS	Buy	64,798,100	17,651,727 USD	01/31/22	3,267,058
UBS AG	JPY	Sell	5,889,000,000	51,968,864 USD	01/06/22	801,518
JPMorgan Chase Bank, N.A.	SEK	Sell	175,000,000	19,984,218 USD	01/19/22	631,199
Goldman Sachs International	NZD	Buy	56,563,190	38,246,152 USD	01/06/22	478,920
Barclays Bank plc	CAD	Sell	40,800,000	32,751,197 USD	01/05/22	476,029
JPMorgan Chase Bank, N.A.	AUD	Buy	45,740,000	32,803,303 USD	01/06/22	435,830
UBS AG	EUR	Buy	70,461,000	79,847,018 USD	01/20/22	395,438
BNP Paribas	USD	Buy	50,750,000	5,798,925,512 JPY	01/18/22	359,847
JPMorgan Chase Bank, N.A.	NZD	Buy	106,124,000	72,309,669 USD	01/06/22	346,408
Bank of America, N.A.	EUR	Sell	15,000,000	17,408,970 USD	01/14/22	328,836
Deutsche Bank AG	USD	Sell	19,110,000	24,539,716 CAD	01/07/22	302,347
UBS AG	AUD	Buy	25,939,104	18,629,862 USD	01/06/22	220,014
JPMorgan Chase Bank, N.A.	USD	Buy	19,280,000	2,200,283,436 JPY	01/18/22	160,490
JPMorgan Chase Bank, N.A.	USD	Sell	4,400,000	5,657,448 CAD	01/07/22	75,371
Barclays Bank plc	EUR	Sell	48,304,000	55,068,371 USD	01/14/22	65,785
Citibank, N.A.	GBP	Buy	17,121,000	23,088,977 USD	01/05/22	64,675
Goldman Sachs International	AUD	Buy	13,740,000	9,927,826 USD	01/06/22	56,994
Barclays Bank plc	AUD	Buy	2,343,000	189,947,010 JPY	01/04/22	52,288
JPMorgan Chase Bank, N.A.	GBP	Buy	11,007,500	14,834,048 USD	01/05/22	51,988
Barclays Bank plc	NZD	Buy	3,280,000	252,727,280 JPY	01/06/22	49,745
Goldman Sachs International	GBP	Buy	7,471,167	10,058,264 USD	01/05/22	45,399
Goldman Sachs International	EUR	Buy	7,750,000	8,796,297 USD	01/20/22	29,565
Deutsche Bank AG	NZD	Buy	2,624,000	1,749,522 USD	12/20/22	28,409
UBS AG	GBP	Buy	6,770,000	9,129,000 USD	01/05/22	26,437
Citibank, N.A.	USD	Sell	843,000	1,090,016 CAD	01/07/22	19,266
JPMorgan Chase Bank, N.A.	EUR	Buy	2,330,000	2,635,211 USD	01/20/22	18,241
JPMorgan Chase Bank, N.A.	EUR	Buy	6,810,000	70,000,780 SEK	01/18/22	13,823
UBS AG	USD	Sell	550,000	703,955 CAD	01/07/22	6,869
Deutsche Bank AG	EUR	Buy	680,000	768,539 USD	01/20/22	5,859
Goldman Sachs International	NZD	Buy	490,924	327,336 USD	12/20/22	5,298
Deutsche Bank AG	CHF	Buy	431,808	469,643 USD	01/20/22	3,967
Barclays Bank plc	GBP	Buy	172,000	229,310 USD	01/14/22	3,291
UBS AG	EUR	Sell	16,060,000	16,678,006 CHF	01/20/22	3,107
Barclays Bank plc	USD	Sell	117,000	151,233 CAD	01/07/22	2,634
JPMorgan Chase Bank, N.A.	EUR	Sell	815,200	1,355,352 NZD	01/06/22	(171)
Deutsche Bank AG	CHF	Sell	47,534	51,707 USD	01/20/22	(428)
BNP Paribas	GBP	Sell	867,000	1,171,733 USD	01/04/22	(760)
Barclays Bank plc	EUR	Buy	650,000	676,437 CHF	01/20/22	(1,687)
UBS AG	GBP	Sell	270,000	362,206 USD	01/05/22	(2,929)
Deutsche Bank AG	NZD	Sell	2,624,000	1,774,798 USD	12/20/22	(3,133)
Barclays Bank plc	USD	Buy	1,050,000	1,332,299 CAD	01/07/22	(3,927)
JPMorgan Chase Bank, N.A.	EUR	Buy	750,000	782,700 CHF	01/20/22	(4,356)
Morgan Stanley Capital Services LLC	EUR	Sell	920,000	1,043,250 USD	01/20/22	(4,466)
Barclays Bank plc	GBP	Sell	946,000	1,274,571 USD	01/05/22	(4,756)
Goldman Sachs International	USD	Sell	2,050,000	235,301,665 JPY	01/18/22	(5,330)
Barclays Bank plc	CAD	Sell	5,355,000	4,230,469 USD	01/21/22	(5,659)
JPMorgan Chase Bank, N.A.	EUR	Sell	13,865,000	15,781,535 USD	01/14/22	(6,202)
Morgan Stanley Capital Services LLC	USD	Buy	420,000	539,370 CAD	01/07/22	(6,673)

Macro Opportunities Fund
CONSOLIDATED SCHEDULE OF INVESTMENTS (Unaudited)

December 31, 2021

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								
Barelays Bank plc								
20-Year Interest Rate Swap	Receive	Sterling Overnight Interbank Average Rate	Annual	0.54%	12/09/25	0.54%	\$ 2,347,262	\$ (184,687)
Morgan Stanley Capital Services LLC								
20-Year Interest Rate Swap	Receive	U.S. Secured Overnight Financing Rate	Annual	1.51%	12/13/23	1.51%	3,514,000	(217,163)
J.P. Morgan Securities PLC								
30-Year Interest Rate Swap	Receive	U.S. Secured Overnight Financing Rate	Annual	1.46%	12/09/25	1.46%	1,827,000	(218,160)
Barelays Bank plc								
10-Year Interest Rate Swap	Receive	U.S. Secured Overnight Financing Rate	Annual	1.46%	12/14/23	1.46%	6,522,000	(238,367)
Barelays Bank plc								
5-Year Interest Rate Swap	Receive	U.S. Secured Overnight Financing Rate	Annual	1.43%	12/11/23	1.43%	12,369,000	(265,023)
								<u>\$(1,123,400)</u>
Put								
J.P. Morgan Securities PLC								
30-Year Interest Rate Swap	Pay	U.S. Secured Overnight Financing Rate	Annual	1.46%	12/09/25	1.46%	1,827,000	(235,179)
Barelays Bank plc								
5-Year Interest Rate Swap	Pay	U.S. Secured Overnight Financing Rate	Annual	1.43%	12/11/23	1.43%	12,369,000	(256,322)
Morgan Stanley Capital Services LLC								
20-Year Interest Rate Swap	Pay	U.S. Secured Overnight Financing Rate	Annual	1.51%	12/13/23	1.51%	3,514,000	(262,077)
Barelays Bank plc								
10-Year Interest Rate Swap	Pay	U.S. Secured Overnight Financing Rate	Annual	1.46%	12/14/23	1.46%	6,522,000	(267,270)
Barelays Bank plc								
20-Year Interest Rate Swap	Pay	Sterling Overnight Interbank Average Rate	Annual	0.54%	12/09/25	0.54%	2,347,262	(305,710)
								<u>\$(1,326,558)</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 All or a portion of this security is pledged as listed options collateral at December 31, 2021.

3 Affiliated issuer.

4 PIPE (Private Investment in Public Equity) - Stock issued by a company in the secondary market as a means of raising capital more quickly and less expensively than through registration of a secondary public offering.

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

6 Security is a 144A or Section 4(a)(2) security. These securities have been determined to be liquid under guidelines established by the Board of Trustees. The total market value of 144A or Section 4(a)(2) securities is \$3,224,577,038 (cost \$3,184,537,193), or 38.6% of total net assets.

7 Rate indicated is the 7-day yield as of December 31, 2021.

8 Perpetual maturity.

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

10 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 \$50,905,395 (cost \$60,825,895), or 0.6% of total net assets.

11 All or a portion of this security has been physically segregated or earmarked in connection with reverse repurchase agreements. At December 31, 2021, the total market value of segregated or earmarked securities was \$54,946,410.

12 All or a portion of this security is pledged as interest rate swap collateral at December 31, 2021.

Macro Opportunities Fund
CONSOLIDATED SCHEDULE OF INVESTMENTS (Unaudited)

December 31, 2021

- 13 Variable rate security. Rate indicated is the rate effective at December 31, 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.
- 14 Payment-in-kind security.
- 15 Security has no stated coupon. However, it is expected to receive residual cash flow payments on defined deal dates.
- 16 Security is an interest-only strip.
- 17 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 December 31, 2021.
- 18 Rate indicated is the effective yield at the time of purchase.
- 19 Zero coupon rate security
- 20 Swaptions.

AUD — Australian Dollar
BoFA — Bank of America
CAD — Canadian Dollar
CDX.NA.IG.33.V1 — Credit Default Swap North American Investment Grade Series 33 Index Version 1
CHF — Swiss Franc
CME — Chicago Mercantile Exchange
CMS — Constant Maturity Swap
CMT — Constant Maturity Treasury
CZK — Czech Koruna
EUR — Euro
EURIBOR — European Interbank Offered Rate
GBP — British Pound
HKD — Hong Kong Dollar
ICE — Intercontinental Exchange
ILS — Israeli New Shekel
JPY — Japanese Yen
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
SOFR — Secured Overnight Financing Rate
SONIA — Sterling Overnight Index Average
TELBOR — Tel Aviv Interbank Offered Rate
WAC — Weighted Average Coupon