

**Macro Opportunities Fund**  
**CONSOLIDATED SCHEDULE OF INVESTMENTS (Unaudited)**

June 30, 2022

	Shares	Value
<b>COMMON STOCKS† - 4.1%</b>		
<b>Financial - 3.9%</b>		
Pershing Square Tontine Holdings Ltd. — Class A <sup>*,1</sup>	6,864,930	\$ 137,092,652
KKR Acquisition Holdings I Corp. — Class A <sup>*,1</sup>	5,062,315	49,560,064
RXR Acquisition Corp. — Class A <sup>*,1</sup>	1,087,275	10,644,422
Aequi Acquisition Corp. — Class A <sup>*,1</sup>	999,157	9,871,671
AfterNext HealthTech Acquisition Corp. — Class A <sup>*,1</sup>	895,600	8,696,276
MSD Acquisition Corp. — Class A <sup>*,1</sup>	833,026	8,163,655
Conyers Park III Acquisition Corp. — Class A <sup>*,1</sup>	832,100	8,029,765
TPG Pace Beneficial II Corp. <sup>*,1</sup>	807,638	7,858,318
Waverley Capital Acquisition Corp. I — Class A <sup>*,1</sup>	786,700	7,607,389
Acropolis Infrastructure Acquisition Corp. — Class A <sup>*,1</sup>	578,278	5,591,948
Blue Whale Acquisition Corp. I — Class A <sup>*,1</sup>	477,700	4,619,359
Colicity, Inc. — Class A <sup>*,1</sup>	217,843	2,137,040
TPG, Inc.	42,622	1,019,092
<b>Total Financial</b>		<b>260,891,651</b>
<b>Utilities - 0.1%</b>		
Texgen Power LLC <sup>*,††</sup>	180,169	4,324,056
<b>Consumer, Cyclical - 0.1%</b>		
ATD New Holdings, Inc. <sup>*,††</sup>	42,478	2,973,460
<b>Communications - 0.0%</b>		
Vacasa, Inc. — Class A <sup>*</sup>	503,817	1,450,993
Figs, Inc. — Class A <sup>*,18</sup>	55,695	507,381
<b>Total Communications</b>		<b>1,958,374</b>
<b>Energy - 0.0%</b>		
Permian Production Partners LLC <sup>†††</sup>	573,522	470,288
<b>Consumer, Non-cyclical - 0.0%</b>		
Cengage Learning Holdings II, Inc. <sup>*,††</sup>	21,660	314,070
Targus Group International Equity, Inc. <sup>*,†††,2</sup>	12,773	32,138
Save-A-Lot <sup>*,††</sup>	22,703	9,467
<b>Total Consumer, Non-cyclical</b>		<b>355,675</b>
<b>Technology - 0.0%</b>		
Qlik Technologies, Inc. - Class A <sup>*,†††</sup>	177	266,674
Qlik Technologies, Inc. - Class B <sup>*,†††</sup>	43,738	5
<b>Total Technology</b>		<b>266,679</b>
<b>Industrial - 0.0%</b>		
BP Holdco LLC <sup>*,†††,2</sup>	37,539	26,465
Vector Phoenix Holdings, LP <sup>*,†††</sup>	37,539	10,323
API Heat Transfer Parent LLC <sup>*,†††</sup>	1,763,707	177
<b>Total Industrial</b>		<b>36,965</b>
<b>Total Common Stocks</b>		<b>271,277,148</b>
(Cost \$266,759,223)		
<b>PREFERRED STOCKS†† - 6.3%</b>		
<b>Financial - 5.9%</b>		
Bank of America Corp.		
4.13%	1,078,000	20,040,020
4.38%	736,000	14,050,240
4.38%	13,850,000	11,492,314
Wells Fargo & Co.		
3.90%	25,750,000	22,177,188
4.70%	982,000	18,982,060
First Republic Bank		
4.25%	1,168,000	20,743,680
4.50%	725,600	13,423,600
4.13%	369,600	6,468,000
Citigroup, Inc.		
3.88%	30,600,000	25,398,000
4.00%	13,100,000	11,331,500
Equitable Holdings, Inc.		
4.95%	24,550,000	23,069,979
4.30%	616,000	11,032,560
Markel Corp.		
6.00%	32,370,000	31,924,913
Public Storage		
4.63%	855,064	18,802,857
4.13%	265,621	5,168,985
Bank of New York Mellon Corp.		
3.75%	20,550,000	16,775,567
4.70%	4,500,000	4,396,500
Kuvare US Holdings, Inc.		
7.00% due 02/17/51 <sup>3</sup>	19,150,000	19,197,875
W R Berkley Corp.		
4.13% due 03/30/61	878,365	15,099,094
4.25% due 09/30/60	115,042	2,023,589
Goldman Sachs Group, Inc.		
4.13%	20,500,000	16,758,750
Charles Schwab Corp.		
4.00%	18,700,000	14,394,325
Prudential Financial, Inc.		
4.13% due 09/01/60	686,550	14,101,737
MetLife, Inc.		
3.85%	12,200,000	10,863,536
CNO Financial Group, Inc.		
5.13% due 11/25/60	324,000	6,198,120
Assurant, Inc.		
5.25% due 01/15/61	258,000	5,740,500

American Financial Group, Inc.		
4.50% due 09/15/60	270,159	5,219,472
Selective Insurance Group, Inc.		
4.60%	246,000	4,570,680
PartnerRe Ltd.		
4.88%	208,352	4,313,657
<b>Total Financial</b>		<u>393,759,298</u>
<b>Government - 0.4%</b>		
CoBank ACB		
4.25%	20,000,000	17,055,057

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<b>PREFERRED STOCKS<sup>††</sup> - 6.3% (continued)</b>		
<b>Government - 0.4% (continued)</b>		
Farmer Mac		
5.75%	378,000	\$ 9,502,920
<b>Total Government</b>		<b>26,557,977</b>
<b>Industrial - 0.0%</b>		
API Heat Transfer Intermediate <sup>*,†††</sup>	218	—
<b>Total Preferred Stocks</b> (Cost \$509,787,286)		<b>420,317,275</b>
<b>WARRANTS<sup>†</sup> - 0.0%</b>		
KKR Acquisition Holdings I Corp. — Class A		
Expiring 12/31/27 <sup>*,1</sup>	1,265,578	455,608
Pershing Square Tontine Holdings Ltd. — Class A		
Expiring 07/24/25 <sup>*,1</sup>	762,770	328,067
Ginkgo Bioworks Holdings, Inc.		
Expiring 08/01/26 <sup>*</sup>	128,004	67,842
Conyers Park III Acquisition Corp. — Class A		
Expiring 08/12/28 <sup>*</sup>	277,366	66,568
AfterNext HealthTech Acquisition Corp. — Class A		
Expiring 07/09/23 <sup>*,1</sup>	298,533	56,721
Waverley Capital Acquisition Corp. 1 — Class A		
Expiring 04/30/27 <sup>*,1</sup>	262,232	55,384
MSD Acquisition Corp. — Class A		
Expiring 05/13/23 <sup>*,1</sup>	166,604	50,131
Acropolis Infrastructure Acquisition Corp. — Class A		
Expiring 03/31/26 <sup>*,1</sup>	192,759	38,552
Blue Whale Acquisition Corp. I — Class A		
Expiring 07/09/23 <sup>*,1</sup>	119,424	25,079
RXR Acquisition Corp. — Class A		
Expiring 03/08/26 <sup>*,1</sup>	217,453	24,572
Aequi Acquisition Corp. — Class A		
Expiring 11/30/27 <sup>*,1</sup>	333,052	22,981
Colicity, Inc. — Class A		
Expiring 12/31/27 <sup>*,1</sup>	43,567	9,454
<b>Total Warrants</b> (Cost \$9,302,493)		<b>1,200,959</b>
<b>EXCHANGE-TRADED FUNDS<sup>†</sup> - 0.8%</b>		
VanEck Gold Miners ETF	1,430,590	39,169,554
iShares Preferred & Income Securities ETF	270,626	8,898,183
iShares iBoxx High Yield Corporate Bond ETF	85,193	6,271,057
<b>Total Exchange-Traded Funds</b> (Cost \$70,585,805)		<b>54,338,794</b>
<b>MUTUAL FUNDS<sup>†</sup> - 2.8%</b>		
Guggenheim Risk Managed Real Estate Fund — Institutional Class <sup>2</sup>	2,237,384	73,565,183
Guggenheim Ultra Short Duration Fund — Institutional Class <sup>2</sup>	4,740,973	45,750,392
Guggenheim Alpha Opportunity Fund — Institutional Class <sup>2</sup>	1,010,531	26,940,748
Guggenheim Strategy Fund II <sup>2</sup>	745,539	17,997,308
Guggenheim Strategy Fund III <sup>2</sup>	723,055	17,505,166
<b>Total Mutual Funds</b> (Cost \$183,158,349)		<b>181,758,797</b>
<b>CLOSED-END FUNDS<sup>†</sup> - 1.1%</b>		
BlackRock Corporate High Yield Fund, Inc.	2,616,313	24,933,463
Blackstone Strategic Credit Fund	1,225,934	13,693,683
BlackRock Credit Allocation Income Trust	1,124,760	12,248,636
Eaton Vance Limited Duration Income Fund	791,358	8,174,728
Ares Dynamic Credit Allocation Fund, Inc.	479,990	5,855,878
BlackRock Debt Strategies Fund, Inc.	488,322	4,463,263
Western Asset High Income Opportunity Fund, Inc.	882,357	3,494,134
<b>Total Closed-End Funds</b> (Cost \$71,006,809)		<b>72,863,785</b>
<b>MONEY MARKET FUNDS<sup>†</sup> - 0.3%</b>		
Dreyfus Treasury Obligations Cash Management Fund — Institutional Shares, 1.32% <sup>4</sup>	14,153,371	14,153,371
Western Asset Institutional U.S. Treasury Reserves — Institutional Shares, 0.95% <sup>4</sup>	5,107,876	5,107,876
Federated Hermes U.S. Treasury Cash Reserves Fund — Institutional Shares, 0.97% <sup>4</sup>	1,028,308	1,028,308
<b>Total Money Market Funds</b> (Cost \$20,289,555)		<b>20,289,555</b>
	<b>Face</b>	
	<b>Amount<sup>~</sup></b>	
<b>CORPORATE BONDS<sup>††</sup> - 33.9%</b>		
<b>Financial - 8.7%</b>		
Pershing Square Holdings Ltd.		
3.25% due 10/01/31	33,500,000	26,423,460
3.25% due 11/15/30 <sup>3</sup>	15,100,000	12,313,446
NFP Corp.		
6.88% due 08/15/28 <sup>3</sup>	28,700,000	23,678,648
4.88% due 08/15/28 <sup>3</sup>	3,950,000	3,383,056
Wilton RE Ltd.		
6.00% <sup>†††,3,5,6</sup>	31,350,000	27,011,473
GLP Capital Limited Partnership / GLP Financing II, Inc.		

4.00% due 01/15/31 <sup>7</sup>	22,640,000	19,525,384
5.30% due 01/15/29 <sup>7</sup>	6,950,000	6,638,021
LPL Holdings, Inc.		
4.00% due 03/15/29 <sup>3</sup>	24,100,000	20,618,977
4.38% due 05/15/31 <sup>3</sup>	6,350,000	5,425,345
Liberty Mutual Group, Inc.		
4.30% due 02/01/61 <sup>8</sup>	36,940,000	24,981,256

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<b>CORPORATE BONDS<sup>††</sup> - 33.9% (continued)</b>		
<b>Financial - 8.7% (continued)</b>		
Rocket Mortgage LLC / Rocket Mortgage Company-Issuer, Inc.		
3.88% due 03/01/31 <sup>3</sup>	21,650,000	\$ 16,222,129
2.88% due 10/15/26 <sup>3</sup>	8,750,000	7,231,088
Home Point Capital, Inc.		
5.00% due 02/01/26 <sup>3</sup>	33,010,000	22,776,900
CBS Studio Center		
3.78% (30 Day Average SOFR + 3.00%, Rate Floor: 3.00%) due 01/09/24 <sup>0,†††</sup>	22,000,000	22,220,000
Iron Mountain, Inc.		
5.63% due 07/15/32 <sup>3</sup>	25,025,000	21,160,543
4.50% due 02/15/31 <sup>3</sup>	925,000	755,859
Host Hotels & Resorts, LP		
3.50% due 09/15/30 <sup>7</sup>	24,000,000	20,501,797
United Wholesale Mortgage LLC		
5.50% due 11/15/25 <sup>3</sup>	12,600,000	10,793,034
5.50% due 04/15/29 <sup>3</sup>	7,150,000	5,474,398
5.75% due 06/15/27 <sup>3</sup>	4,550,000	3,648,008
Jefferies Finance LLC / JFIN Company-Issuer Corp.		
5.00% due 08/15/28 <sup>3</sup>	23,000,000	18,917,500
Starwood Property Trust, Inc.		
4.38% due 01/15/27 <sup>3</sup>	21,000,000	18,229,260
Global Atlantic Finance Co.		
4.70% due 10/15/51 <sup>3,6</sup>	22,350,000	17,938,028
FS KKR Capital Corp.		
3.25% due 07/15/27 <sup>7</sup>	21,000,000	17,869,138
Nationwide Mutual Insurance Co.		
4.35% due 04/30/50 <sup>3,7</sup>	21,150,000	17,583,626
Hampton Roads PPV LLC		
6.62% due 06/15/53 <sup>3</sup>	16,800,000	15,081,219
Sherwood Financing plc		
4.50% due 11/15/26 <sup>3</sup>	EUR 15,600,000	13,674,316
Kennedy-Wilson, Inc.		
5.00% due 03/01/31	16,825,000	13,039,375
4.75% due 02/01/30	250,000	195,625
4.75% due 03/01/29	25,000	20,250
Hunt Companies, Inc.		
5.25% due 04/15/29 <sup>3</sup>	13,700,000	11,645,000
Wilton Re Finance LLC		
5.88% due 03/30/33 <sup>3,6</sup>	11,815,000	11,598,145
First American Financial Corp.		
4.00% due 05/15/30	11,760,000	10,562,236
Atlas Mara Ltd.		
due 12/31/21 <sup>†††,9</sup>	14,400,000	10,296,000
OneAmerica Financial Partners, Inc.		
4.25% due 10/15/50 <sup>3</sup>	11,550,000	9,356,555
OneMain Finance Corp.		
4.00% due 09/15/30	11,750,000	8,709,687
Alliant Holdings Intermediate LLC / Alliant Holdings Company-Issuer		
4.25% due 10/15/27 <sup>3</sup>	10,000,000	8,655,704
Jane Street Group / JSG Finance, Inc.		
4.50% due 11/15/29 <sup>3</sup>	9,650,000	8,588,500
SLM Corp.		
3.13% due 11/02/26	10,000,000	8,074,600
HUB International Ltd.		
5.63% due 12/01/29 <sup>3</sup>	8,500,000	7,021,449
7.00% due 05/01/26 <sup>3</sup>	750,000	705,300
QBE Insurance Group Ltd.		
5.88% <sup>3,5,6</sup>	7,550,000	7,342,375
Bank of America Corp.		
6.13% <sup>*5,6</sup>	5,800,000	5,593,375
PartnerRe Finance B LLC		
4.50% due 10/01/50 <sup>6,7</sup>	6,460,000	5,375,115
Ryan Specialty Group LLC		
4.38% due 02/01/30 <sup>3</sup>	5,750,000	5,002,500
AmWINS Group, Inc.		
4.88% due 06/30/29 <sup>3</sup>	6,025,000	4,934,010
Cushman & Wakefield US Borrower LLC		
6.75% due 05/15/28 <sup>3</sup>	5,303,000	4,925,161
American Equity Investment Life Holding Co.		
5.00% due 06/15/27	4,813,000	4,751,414
JPMorgan Chase & Co.		
4.59% due 04/26/33 <sup>6,7</sup>	3,700,000	3,634,293
Iron Mountain Information Management Services, Inc.		
5.00% due 07/15/32 <sup>3</sup>	3,350,000	2,703,827
Prudential Financial, Inc.		
5.13% due 03/01/52 <sup>6</sup>	2,750,000	2,538,662
SBA Communications Corp.		
3.13% due 02/01/29	3,100,000	2,537,350
Platinum for Belize Blue Investment Company LLC		
1.60% due 10/20/40 <sup>†††,3,10</sup>	1,900,000	1,705,911
<b>Total Financial</b>		<b>579,588,328</b>
<b>Communications - 4.7%</b>		
British Telecommunications plc		
4.88% due 11/23/81 <sup>6,8</sup>	28,200,000	23,970,000
4.25% due 11/23/81 <sup>3,6</sup>	5,250,000	4,569,776

Level 3 Financing, Inc.		
4.25% due 07/01/28 <sup>3</sup>	22,035,000	17,655,544
3.75% due 07/15/29 <sup>3</sup>	7,600,000	5,876,358
3.88% due 11/15/29 <sup>3</sup>	2,600,000	2,147,334
McGraw-Hill Education, Inc.		
8.00% due 08/01/29 <sup>3</sup>	26,800,000	21,708,000
5.75% due 08/01/28 <sup>3</sup>	4,550,000	3,896,072
CSC Holdings LLC		
4.13% due 12/01/30 <sup>3</sup>	21,250,000	16,575,000
3.38% due 02/15/31 <sup>3</sup>	2,975,000	2,199,447
4.63% due 12/01/30 <sup>3</sup>	2,715,000	1,815,629

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<b>Communications - 4.7% (continued)</b>		
Altice France S.A.		
5.13% due 07/15/29 <sup>3</sup>	13,250,000	\$ 10,003,750
5.50% due 10/15/29 <sup>3</sup>	11,760,000	8,983,582
LCPR Senior Secured Financing DAC		
5.13% due 07/15/29 <sup>3</sup>	16,250,000	13,568,750
6.75% due 10/15/27 <sup>3</sup>	5,400,000	5,037,282
Virgin Media Finance plc		
5.00% due 07/15/30 <sup>3</sup>	21,400,000	16,959,500
UPC Broadband Finco BV		
4.88% due 07/15/31 <sup>3</sup>	20,200,000	16,463,000
VZ Secured Financing BV		
5.00% due 01/15/32 <sup>3</sup>	16,950,000	14,068,500
CCO Holdings LLC / CCO Holdings Capital Corp.		
4.50% due 06/01/33 <sup>3</sup>	14,265,000	11,241,105
4.25% due 02/01/31 <sup>3</sup>	3,310,000	2,697,650
Switch Ltd.		
3.75% due 09/15/28 <sup>3</sup>	12,100,000	11,968,715
Vodafone Group plc		
5.13% due 06/04/81 <sup>6</sup>	16,875,000	11,242,969
Cable One, Inc.		
4.00% due 11/15/30 <sup>3</sup>	12,575,000	10,330,111
Paramount Global		
4.95% due 05/19/50 <sup>7</sup>	10,340,000	8,666,605
AMC Networks, Inc.		
4.25% due 02/15/29	10,200,000	8,263,938
Radiate Holdco LLC / Radiate Finance, Inc.		
4.50% due 09/15/26 <sup>3</sup>	9,300,000	8,019,204
Sirius XM Radio, Inc.		
4.13% due 07/01/30 <sup>3</sup>	8,900,000	7,433,191
Match Group Holdings II LLC		
4.63% due 06/01/28 <sup>3</sup>	7,700,000	6,980,820
Virgin Media Secured Finance plc		
4.50% due 08/15/30 <sup>3</sup>	7,950,000	6,532,595
Telenet Finance Luxembourg Notes SARL		
5.50% due 03/01/28	7,000,000	6,176,800
Cengage Learning, Inc.		
9.50% due 06/15/24 <sup>3</sup>	5,039,000	4,661,075
Ziggo BV		
4.88% due 01/15/30 <sup>3</sup>	5,275,000	4,472,894
Cogent Communications Group, Inc.		
7.00% due 06/15/27 <sup>3</sup>	3,650,000	3,496,700
Virgin Media Vendor Financing Notes IV DAC		
5.00% due 07/15/28 <sup>3</sup>	3,650,000	3,020,261
Charter Communications Operating LLC / Charter Communications Operating Capital		
3.90% due 06/01/52	3,500,000	2,429,750
Lamar Media Corp.		
4.00% due 02/15/30	2,400,000	2,015,162
TripAdvisor, Inc.		
7.00% due 07/15/25 <sup>3</sup>	1,800,000	1,742,435
T-Mobile USA, Inc.		
2.88% due 02/15/31	1,750,000	1,452,902
Zayo Group Holdings, Inc.		
4.00% due 03/01/27 <sup>3</sup>	700,000	580,713
<b>Total Communications</b>		<b>308,923,119</b>
<b>Consumer, Non-cyclical - 4.4%</b>		
Medline Borrower, LP		
3.88% due 04/01/29 <sup>3</sup>	38,500,000	32,790,835
5.25% due 10/01/29 <sup>3</sup>	7,200,000	5,913,360
US Foods, Inc.		
6.25% due 04/15/25 <sup>3</sup>	11,950,000	11,920,125
4.75% due 02/15/29 <sup>3</sup>	6,550,000	5,725,945
4.63% due 06/01/30 <sup>3</sup>	2,675,000	2,255,135
Kraft Heinz Foods Co.		
5.20% due 07/15/45	5,725,000	5,298,049
4.38% due 06/01/46	6,320,000	5,267,122
5.50% due 06/01/50	2,800,000	2,687,759
5.00% due 06/04/42	2,490,000	2,274,854
4.88% due 10/01/49	2,025,000	1,788,583
Bausch Health Companies, Inc.		
4.88% due 06/01/28 <sup>3</sup>	15,600,000	12,207,624
DaVita, Inc.		
4.63% due 06/01/30 <sup>3</sup>	9,649,000	7,524,888
3.75% due 02/15/31 <sup>3</sup>	6,050,000	4,337,789
Block, Inc.		
2.75% due 06/01/26 <sup>3</sup>	11,031,000	9,787,034
Sabre GBLB, Inc.		
7.38% due 09/01/25 <sup>3</sup>	8,222,000	7,625,905
9.25% due 04/15/25 <sup>3</sup>	1,308,000	1,260,323
Nielsen Finance LLC / Nielsen Finance Co.		
4.75% due 07/15/31 <sup>3</sup>	6,625,000	5,959,699
4.50% due 07/15/29 <sup>3</sup>	2,550,000	2,303,632
Sotheby's/Bidfair Holdings, Inc.		
5.88% due 06/01/29 <sup>3</sup>	9,400,000	8,068,198
Prime Security Services Borrower LLC / Prime Finance, Inc.		

3.38% due 08/31/27 <sup>3</sup>		7,300,000	6,013,375
5.25% due 04/15/24 <sup>3</sup>		1,900,000	1,857,250
IQVIA, Inc.			
5.00% due 05/15/27 <sup>3</sup>		6,650,000	6,291,565
5.00% due 10/15/26 <sup>3</sup>		1,350,000	1,285,645
BCP V Modular Services Finance II plc			
4.75% due 10/30/28 <sup>3</sup>	EUR	9,000,000	7,483,496
Option Care Health, Inc.			
4.38% due 10/31/29 <sup>3</sup>		8,725,000	7,481,688
JBS USA LUX S.A. / JBS USA Food Company / JBS USA Finance, Inc.			
4.38% due 02/02/52 <sup>3</sup>		6,500,000	4,596,930
3.75% due 12/01/31 <sup>3</sup>		3,400,000	2,789,319



**Macro Opportunities Fund**  
**CONSOLIDATED SCHEDULE OF INVESTMENTS (Unaudited)**

June 30, 2022

	Face Amount <sup>~</sup>	Value
<b>CORPORATE BONDS<sup>††</sup> - 33.9% (continued)</b>		
<b>Consumer, Non-cyclical - 4.4% (continued)</b>		
Kronos Acquisition Holdings, Inc. / KIK Custom Products, Inc.		
5.00% due 12/31/26 <sup>3</sup>	5,500,000	\$ 4,702,555
7.00% due 12/31/27 <sup>3</sup>	2,991,000	2,243,250
Cheplapharm Arzneimittel GmbH		
5.50% due 01/15/28 <sup>3</sup>	8,085,000	6,754,961
CPI CG, Inc.		
8.63% due 03/15/26 <sup>3</sup>	7,077,000	6,687,765
TreeHouse Foods, Inc.		
4.00% due 09/01/28 <sup>7</sup>	7,575,000	6,171,655
HealthEquity, Inc.		
4.50% due 10/01/29 <sup>3</sup>	6,900,000	6,037,500
Post Holdings, Inc.		
4.50% due 09/15/31 <sup>3</sup>	4,100,000	3,353,185
4.63% due 04/15/30 <sup>3</sup>	1,725,000	1,455,503
5.50% due 12/15/29 <sup>3</sup>	1,300,000	1,162,174
Grifols Escrow Issuer S.A.		
4.75% due 10/15/28 <sup>3</sup>	6,750,000	5,854,140
Smithfield Foods, Inc.		
3.00% due 10/15/30 <sup>3</sup>	7,000,000	5,802,979
Service Corporation International		
3.38% due 08/15/30	5,275,000	4,318,906
4.00% due 05/15/31	1,650,000	1,408,688
Spectrum Brands, Inc.		
5.50% due 07/15/30 <sup>3</sup>	5,600,000	5,039,766
HCA, Inc.		
3.50% due 07/15/51	6,950,000	4,746,406
WW International, Inc.		
4.50% due 04/15/29 <sup>3</sup>	7,050,000	4,694,948
FAGE International S.A. / FAGE USA Dairy Industry, Inc.		
5.63% due 08/15/26 <sup>3</sup>	5,232,000	4,460,679
Central Garden & Pet Co.		
4.13% due 04/30/31 <sup>3</sup>	5,300,000	4,254,657
Rent-A-Center, Inc.		
6.38% due 02/15/29 <sup>3,7</sup>	5,450,000	4,251,000
Chrome Bidco		
3.50% due 05/31/28 <sup>3</sup>	EUR 4,800,000	4,115,988
ADT Security Corp.		
4.88% due 07/15/32 <sup>3</sup>	5,150,000	4,099,503
Carriage Services, Inc.		
4.25% due 05/15/29 <sup>3</sup>	4,575,000	3,720,639
CAB SELAS		
3.38% due 02/01/28 <sup>3</sup>	EUR 4,100,000	3,441,474
Endo Luxembourg Finance Company I SARL / Endo US, Inc.		
6.13% due 04/01/29 <sup>3</sup>	4,400,000	3,325,608
APi Escrow Corp.		
4.75% due 10/15/29 <sup>3</sup>	3,800,000	3,068,500
Legends Hospitality Holding Company LLC / Legends Hospitality Co-Issuer, Inc.		
5.00% due 02/01/26 <sup>3</sup>	2,775,000	2,325,450
Charles River Laboratories International, Inc.		
4.00% due 03/15/31 <sup>3</sup>	2,500,000	2,131,120
Molina Healthcare, Inc.		
4.38% due 06/15/28 <sup>3</sup>	1,770,000	1,581,090
Par Pharmaceutical, Inc.		
7.50% due 04/01/27 <sup>3</sup>	1,825,000	1,387,000
Syneos Health, Inc.		
3.63% due 01/15/29 <sup>3</sup>	1,600,000	1,354,926
Tenet Healthcare Corp.		
4.63% due 06/15/28 <sup>3</sup>	975,000	849,011
5.13% due 11/01/27 <sup>3</sup>	550,000	495,000
Altria Group, Inc.		
4.45% due 05/06/50	1,670,000	1,202,487
Performance Food Group, Inc.		
6.88% due 05/01/25 <sup>3</sup>	304,000	302,497
<b>Total Consumer, Non-cyclical</b>		<b>289,597,137</b>
<b>Consumer, Cyclical - 4.2%</b>		
Marriott International, Inc.		
2.85% due 04/15/31 <sup>7</sup>	14,730,000	12,215,306
4.63% due 06/15/30	10,900,000	10,449,659
5.75% due 05/01/25	8,440,000	8,755,772
3.50% due 10/15/32 <sup>7</sup>	8,150,000	7,029,982
Delta Air Lines, Inc. / SkyMiles IP Ltd.		
4.75% due 10/20/28 <sup>3,7</sup>	24,150,000	22,811,561
Mileage Plus Holdings LLC / Mileage Plus Intellectual Property Assets Ltd.		
6.50% due 06/20/27 <sup>3,7</sup>	19,700,000	19,361,160
1011778 BC ULC / New Red Finance, Inc.		
4.00% due 10/15/30 <sup>3</sup>	22,200,000	17,815,500
Hilton Domestic Operating Company, Inc.		
4.00% due 05/01/31 <sup>3</sup>	15,900,000	13,212,900
3.63% due 02/15/32 <sup>3</sup>	4,150,000	3,296,656
5.75% due 05/01/28 <sup>3</sup>	525,000	499,186
Delta Air Lines, Inc.		
7.00% due 05/01/25 <sup>3,7</sup>	14,155,000	14,327,529
Hyatt Hotels Corp.		
5.63% due 04/23/25	7,350,000	7,444,612

5.75% due 04/23/30	6,530,000	6,574,847
Fertitta Entertainment LLC / Fertitta Entertainment Finance Company, Inc.		
4.63% due 01/15/29 <sup>3</sup>	15,975,000	13,618,687
JB Poindexter & Company, Inc.		
7.13% due 04/15/26 <sup>3</sup>	11,725,000	11,256,000
Suburban Propane Partners Limited Partnership/Suburban Energy Finance Corp.		
5.00% due 06/01/31 <sup>3</sup>	11,350,000	9,651,756
5.88% due 03/01/27	660,000	622,519

**Macro Opportunities Fund**  
**CONSOLIDATED SCHEDULE OF INVESTMENTS (Unaudited)**

June 30, 2022

	Face Amount <sup>~</sup>	Value
<b>CORPORATE BONDS<sup>††</sup> - 33.9% (continued)</b>		
<b>Consumer, Cyclical - 4.2% (continued)</b>		
Boyne USA, Inc.		
4.75% due 05/15/29 <sup>3</sup>	11,310,000	\$ 9,793,781
British Airways Class A Pass Through Trust		
4.25% due 11/15/32 <sup>3</sup>	8,109,261	7,795,122
Scotts Miracle-Gro Co.		
4.00% due 04/01/31	9,900,000	7,400,250
Wabash National Corp.		
4.50% due 10/15/28 <sup>3</sup>	9,100,000	6,961,500
Hawaiian Brand Intellectual Property Ltd. / HawaiianMiles Loyalty Ltd.		
5.75% due 01/20/26 <sup>3</sup>	6,495,000	5,820,819
Papa John's International, Inc.		
3.88% due 09/15/29 <sup>3</sup>	7,025,000	5,794,923
Six Flags Theme Parks, Inc.		
7.00% due 07/01/25 <sup>3</sup>	5,475,000	5,542,507
American Airlines Class AA Pass Through Trust		
3.58% due 01/15/28	2,404,073	2,231,428
3.35% due 10/15/29	1,253,618	1,151,471
3.65% due 02/15/29	1,122,615	1,046,204
3.15% due 02/15/32	1,069,887	945,700
Penn National Gaming, Inc.		
4.13% due 07/01/29 <sup>3</sup>	6,975,000	5,292,630
Aramark Services, Inc.		
6.38% due 05/01/25 <sup>3</sup>	5,100,000	4,989,585
Superior Plus Limited Partnership / Superior General Partner, Inc.		
4.50% due 03/15/29 <sup>3</sup>	4,800,000	4,080,000
Beacon Roofing Supply, Inc.		
4.13% due 05/15/29 <sup>3</sup>	4,589,000	3,731,864
Asbury Automotive Group, Inc.		
4.63% due 11/15/29 <sup>3</sup>	4,472,000	3,694,990
WMG Acquisition Corp.		
3.75% due 12/01/29 <sup>3</sup>	3,200,000	2,672,000
3.00% due 02/15/31 <sup>3</sup>	1,275,000	988,967
Air Canada Class A Pass Through Trust		
5.25% due 04/01/29 <sup>3</sup>	3,030,748	3,027,562
Scientific Games Holdings Limited Partnership/Scientific Games US FinCo, Inc.		
6.63% due 03/01/30 <sup>3</sup>	3,500,000	2,975,000
Station Casinos LLC		
4.63% due 12/01/31 <sup>3</sup>	3,450,000	2,691,000
PetSmart, Inc. / PetSmart Finance Corp.		
4.75% due 02/15/28 <sup>3</sup>	2,800,000	2,422,672
Allison Transmission, Inc.		
3.75% due 01/30/31 <sup>3</sup>	2,925,000	2,344,212
Air Canada		
4.63% due 08/15/29 <sup>3</sup>	CAD 3,550,000	2,340,515
Vail Resorts, Inc.		
6.25% due 05/15/25 <sup>3</sup>	1,525,000	1,523,124
United Airlines, Inc.		
4.63% due 04/15/29 <sup>3</sup>	1,700,000	1,442,059
United Airlines Class AA Pass Through Trust		
4.15% due 08/25/31	1,035,232	972,343
CD&R Smokey Buyer, Inc.		
6.75% due 07/15/25 <sup>3</sup>	950,000	839,877
Wyndham Hotels & Resorts, Inc.		
4.38% due 08/15/28 <sup>3</sup>	700,000	612,262
Tempur Sealy International, Inc.		
3.88% due 10/15/31 <sup>3</sup>	375,000	281,250
<b>Total Consumer, Cyclical</b>		<b>280,349,249</b>
<b>Industrial - 4.0%</b>		
Boeing Co.		
5.15% due 05/01/30 <sup>7</sup>	32,030,000	30,744,894
5.71% due 05/01/40 <sup>7</sup>	16,010,000	14,933,592
5.81% due 05/01/50 <sup>7</sup>	16,010,000	14,704,732
New Enterprise Stone & Lime Company, Inc.		
5.25% due 07/15/28 <sup>3</sup>	11,300,000	9,288,993
9.75% due 07/15/28 <sup>3</sup>	10,350,000	8,849,250
Standard Industries, Inc.		
4.38% due 07/15/30 <sup>3</sup>	11,025,000	8,695,969
3.38% due 01/15/31 <sup>3</sup>	6,552,000	4,832,874
5.00% due 02/15/27 <sup>3</sup>	3,290,000	2,936,511
IP Lending I LLC		
4.00% due 09/08/25 <sup>†††.3</sup>	15,347,531	14,858,104
Great Lakes Dredge & Dock Corp.		
5.25% due 06/01/29 <sup>3</sup>	15,785,000	13,656,760
Artera Services LLC		
9.03% due 12/04/25 <sup>3</sup>	14,385,000	11,591,433
TopBuild Corp.		
4.13% due 02/15/32 <sup>3</sup>	8,850,000	6,813,092
3.63% due 03/15/29 <sup>3</sup>	5,550,000	4,369,301
Ardagh Packaging Finance plc / Ardagh Holdings USA, Inc.		
4.13% due 08/15/26 <sup>3</sup>	11,680,000	9,895,413
Pactiv Evergreen Group Issuer Incorporated/Pactiv Evergreen Group Issuer LLC		
4.00% due 10/15/27 <sup>3</sup>	11,150,000	9,533,250
Cleaver-Brooks, Inc.		

7.88% due 03/01/23 <sup>3,7</sup>	9,852,000	9,162,360
Dyal Capital Partners IV		
3.65% due 02/22/41 <sup>†††</sup>	10,950,000	8,925,763
Flowserve Corp.		
3.50% due 10/01/30	10,270,000	8,820,138
GrafTech Finance, Inc.		
4.63% due 12/15/28 <sup>3</sup>	10,000,000	8,094,918
Arcosa, Inc.		
4.38% due 04/15/29 <sup>3</sup>	9,400,000	7,976,410

**Macro Opportunities Fund**  
**CONSOLIDATED SCHEDULE OF INVESTMENTS (Unaudited)**

June 30, 2022

	Face Amount <sup>~</sup>	Value
<b>CORPORATE BONDS<sup>††</sup> - 33.9% (continued)</b>		
<b>Industrial - 4.0% (continued)</b>		
Mauser Packaging Solutions Holding Co.		
8.50% due 04/15/24 <sup>3</sup>	6,550,000	\$ 6,455,287
5.50% due 04/15/24 <sup>3</sup>	800,000	764,000
IP Lending II Ltd.		
3.65% due 07/15/25 <sup>†††,3</sup>	7,450,000	7,144,216
Deuce FinCo plc		
5.50% due 06/15/27	GBP 7,350,000	7,089,369
Atkore, Inc.		
4.25% due 06/01/31 <sup>3</sup>	7,625,000	6,328,750
BWX Technologies, Inc.		
4.13% due 06/30/28 <sup>3</sup>	6,700,000	5,963,000
PGT Innovations, Inc.		
4.38% due 10/01/29 <sup>3</sup>	6,100,000	4,809,606
Harsco Corp.		
5.75% due 07/31/27 <sup>3</sup>	4,075,000	3,260,815
Adevinta ASA		
3.00% due 11/15/27	EUR 3,433,000	3,003,830
Howmet Aerospace, Inc.		
5.95% due 02/01/37	2,925,000	2,758,275
6.88% due 05/01/25	53,000	54,447
TK Elevator US Newco, Inc.		
5.25% due 07/15/27 <sup>3</sup>	3,000,000	2,674,695
Hillenbrand, Inc.		
5.75% due 06/15/25	2,525,000	2,575,500
EnerSys		
5.00% due 04/30/23 <sup>3</sup>	1,900,000	1,882,596
Trinity Industries, Inc.		
4.55% due 10/01/24	1,260,000	1,220,940
Ardagh Metal Packaging Finance USA LLC / Ardagh Metal Packaging Finance plc		
4.00% due 09/01/29 <sup>3</sup>	950,000	762,375
Builders FirstSource, Inc.		
6.38% due 06/15/32 <sup>3</sup>	800,000	714,000
EnPro Industries, Inc.		
5.75% due 10/15/26	701,000	676,465
Waste Pro USA, Inc.		
5.50% due 02/15/26 <sup>3</sup>	600,000	532,980
Brundage-Bone Concrete Pumping Holdings, Inc.		
6.00% due 02/01/26 <sup>3</sup>	525,000	444,583
TransDigm, Inc.		
8.00% due 12/15/25 <sup>3</sup>	225,000	227,529
JELD-WEN, Inc.		
6.25% due 05/15/25 <sup>3</sup>	100,000	96,000
<b>Total Industrial</b>		<u>268,123,015</u>
<b>Energy - 2.9%</b>		
BP Capital Markets plc		
4.88% <sup>5,6,7</sup>	39,360,000	34,268,620
ITT Holdings LLC		
6.50% due 08/01/29 <sup>3</sup>	39,200,000	31,360,000
Occidental Petroleum Corp.		
7.95% due 06/15/39	12,735,000	14,390,550
6.63% due 09/01/30	3,600,000	3,708,000
6.13% due 01/01/31	2,250,000	2,280,206
4.50% due 07/15/44	2,850,000	2,258,625
4.63% due 06/15/45	1,700,000	1,391,825
4.40% due 04/15/46	900,000	727,189
Midwest Connector Capital Company LLC		
4.63% due 04/01/29 <sup>3,7</sup>	18,763,000	17,695,029
Targa Resources Partners Limited Partnership / Targa Resources Partners Finance Corp.		
6.88% due 01/15/29	12,632,000	12,890,956
4.88% due 02/01/31	5,000,000	4,558,013
NuStar Logistics, LP		
6.38% due 10/01/30	19,025,000	16,529,413
5.63% due 04/28/27	450,000	402,754
Parkland Corp.		
4.63% due 05/01/30 <sup>3</sup>	20,000,000	16,224,650
Kinetik Holdings, LP		
5.88% due 06/15/30 <sup>3</sup>	6,100,000	5,810,951
Rattler Midstream, LP		
5.63% due 07/15/25 <sup>3</sup>	5,550,000	5,547,614
Global Partners Limited Partnership / GLP Finance Corp.		
6.88% due 01/15/29	3,950,000	3,342,602
7.00% due 08/01/27	2,200,000	1,980,000
DT Midstream, Inc.		
4.13% due 06/15/29 <sup>3</sup>	5,250,000	4,449,375
Holly Energy Partners Limited Partnership / Holly Energy Finance Corp.		
6.38% due 04/15/27 <sup>3</sup>	4,050,000	3,812,103
DCP Midstream Operating, LP		
3.25% due 02/15/32	4,750,000	3,725,805
Atlantica Sustainable Infrastructure plc		
4.13% due 06/15/28 <sup>3</sup>	1,550,000	1,349,711
Basic Energy Services, Inc.		
due 10/15/23 <sup>8,9</sup>	1,500,000	198,750
TransMontaigne Partners Limited Partnership / TLP Finance Corp.		
6.13% due 02/15/26	200,000	176,750
<b>Total Energy</b>		<u>189,079,491</u>

**Technology - 2.0%**

## Minerva Merger Sub, Inc.

6.50% due 02/15/30 <sup>3</sup>	26,650,000	22,161,873
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## Qorvo, Inc.

4.38% due 10/15/29	11,220,000	9,867,092
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3.38% due 04/01/31 <sup>3</sup>	9,225,000	7,253,987
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## NCR Corp.

5.25% due 10/01/30 <sup>3</sup>	11,425,000	9,854,063
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5.13% due 04/15/29 <sup>3</sup>	6,350,000	5,370,449
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6.13% due 09/01/29 <sup>3</sup>	25,000	21,621
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## Twilio, Inc.

3.88% due 03/15/31	15,100,000	12,423,827
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## Citrix Systems, Inc.

1.25% due 03/01/26 <sup>7</sup>	12,100,000	11,706,300
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## CDW LLC / CDW Finance Corp.

3.57% due 12/01/31	14,000,000	11,566,310
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**Macro Opportunities Fund**  
**CONSOLIDATED SCHEDULE OF INVESTMENTS (Unaudited)**

June 30, 2022

		Face Amount <sup>~</sup>	Value
<b>CORPORATE BONDS<sup>††</sup> - 33.9% (continued)</b>			
<b>Technology - 2.0% (continued)</b>			
TeamSystem SpA			
3.75% (3 Month EURIBOR + 3.75%, Rate Floor: 3.75%) due 02/15/28 <sup>◊</sup>	EUR	11,750,000	\$ 11,067,434
Booz Allen Hamilton, Inc.			
3.88% due 09/01/28 <sup>3</sup>		11,800,000	10,443,000
Boxer Parent Company, Inc.			
6.50% due 10/02/25	EUR	8,500,000	8,340,528
7.13% due 10/02/25 <sup>3</sup>		375,000	359,085
Playtika Holding Corp.			
4.25% due 03/15/29 <sup>3</sup>		8,750,000	7,218,750
Broadcom, Inc.			
3.19% due 11/15/36 <sup>3</sup>		6,400,000	4,865,122
MSCI, Inc.			
3.88% due 02/15/31 <sup>3</sup>		883,000	754,965
ACI Worldwide, Inc.			
5.75% due 08/15/26 <sup>3</sup>		400,000	386,108
<b>Total Technology</b>			<b>133,660,514</b>
<b>Basic Materials - 1.7%</b>			
Alcoa Nederland Holding BV			
5.50% due 12/15/27 <sup>3</sup>		15,125,000	14,330,938
6.13% due 05/15/28 <sup>3</sup>		7,450,000	7,245,125
4.13% due 03/31/29 <sup>3</sup>		4,900,000	4,381,286
Carpenter Technology Corp.			
6.38% due 07/15/28		8,315,000	7,422,046
7.63% due 03/15/30		6,100,000	5,601,605
WR Grace Holdings LLC			
4.88% due 06/15/27 <sup>3</sup>		13,750,000	11,965,800
Kaiser Aluminum Corp.			
4.50% due 06/01/31 <sup>3</sup>		13,250,000	10,028,654
4.63% due 03/01/28 <sup>3</sup>		650,000	541,138
Minerals Technologies, Inc.			
5.00% due 07/01/28 <sup>3</sup>		11,230,000	9,773,469
EverArc Escrow SARL			
5.00% due 10/30/29 <sup>3</sup>		11,525,000	9,700,765
SCIL IV LLC / SCIL USA Holdings LLC			
5.38% due 11/01/26 <sup>3</sup>		10,675,000	8,540,000
Clearwater Paper Corp.			
4.75% due 08/15/28 <sup>3</sup>		5,539,000	4,776,469
HB Fuller Co.			
4.25% due 10/15/28		5,250,000	4,405,065
Novelis Sheet Ingot GmbH			
3.38% due 04/15/29	EUR	4,500,000	3,707,796
ArcelorMittal S.A.			
4.55% due 03/11/26		2,450,000	2,414,517
Compass Minerals International, Inc.			
6.75% due 12/01/27 <sup>3</sup>		2,634,000	2,383,770
Arconic Corp.			
6.00% due 05/15/25 <sup>3</sup>		2,275,000	2,218,816
Ingevity Corp.			
3.88% due 11/01/28 <sup>3</sup>		1,000,000	837,500
Mirabela Nickel Ltd.			
due 06/24/19 <sup>8,9</sup>		1,885,418	94,271
<b>Total Basic Materials</b>			<b>110,369,030</b>
<b>Utilities - 1.3%</b>			
Midcap Funding XLVI Trust			
4.62% (1 Month USD LIBOR + 3.50%, Rate Floor: 3.50%) due 11/22/23 <sup>◊,†††</sup>		43,400,000	43,387,830
Chemiere Corpus Christi Holdings LLC			
3.52% due 12/31/39 <sup>†††</sup>		21,800,000	18,555,789
Clearway Energy Operating LLC			
3.75% due 02/15/31 <sup>3</sup>		13,450,000	10,843,659
AES Corp.			
3.95% due 07/15/30 <sup>3</sup>		9,760,000	8,800,592
Terraform Global Operating LLC			
6.13% due 03/01/26 <sup>3</sup>		8,285,000	7,874,293
<b>Total Utilities</b>			<b>89,462,163</b>
<b>Total Corporate Bonds</b>			<b>2,249,152,046</b>
(Cost \$2,649,086,112)			
<b>SENIOR FLOATING RATE INTERESTS<sup>††,◊</sup> - 26.9%</b>			
<b>Consumer, Cyclical - 6.5%</b>			
MB2 Dental Solutions LLC			
7.24% (3 Month USD LIBOR + 6.00%, Rate Floor: 7.00%) due 01/29/27 <sup>†††</sup>		20,614,025	20,299,306
7.43% ((3 Month USD LIBOR + 6.00%) and (Commercial Prime Lending Rate + 5.00%), Rate Floor: 7.00%) due 01/29/27 <sup>†††</sup>		7,370,742	7,258,211
7.49% (3 Month USD LIBOR + 6.00%, Rate Floor: 7.00%) due 01/29/27 <sup>†††</sup>		6,421,172	6,323,139
Zephyr Bidco Ltd.			
5.97% (1 Month GBP SONIA + 4.75%, Rate Floor: 5.44%) due 07/23/25	GBP	20,850,000	22,090,355
8.72% (1 Month GBP SONIA + 7.50%, Rate Floor: 8.19%) due 07/23/26	GBP	1,540,417	1,656,376

**Macro Opportunities Fund**  
**CONSOLIDATED SCHEDULE OF INVESTMENTS (Unaudited)**

June 30, 2022

	Face Amount <sup>~</sup>	Value
<b>SENIOR FLOATING RATE INTERESTS<sup>††,0</sup> - 26.9% (continued)</b>		
<b>Consumer, Cyclical - 6.5% (continued)</b>		
FR Refuel LLC		
6.44% (1 Month USD LIBOR + 4.75%, Rate Floor: 5.50%) due 11/08/28	20,742,433	\$ 20,016,448
6.00% (1 Month USD LIBOR + 4.75%, Rate Floor: 5.50%) due 11/08/28	2,753,333	2,656,967
Packers Holdings LLC		
4.44% (1 Month USD LIBOR + 3.25%, Rate Floor: 4.00%) due 03/09/28	22,840,314	20,856,176
Pacific Bells, LLC		
6.79% (3 Month Term SOFR + 4.50%, Rate Floor: 5.00%) due 11/10/28	19,901,031	18,358,701
BGIS (BIFM CA Buyer, Inc.)		
5.07% (1 Month USD LIBOR + 3.50%, Rate Floor: 3.50%) due 06/01/26 <sup>†††</sup>	17,900,453	16,423,665
Mavis Tire Express Services TopCo Corp.		
5.75% (1 Month Term SOFR + 4.00%, Rate Floor: 5.75%) due 05/04/28	17,232,184	15,896,690
BCPE Empire Holdings, Inc.		
5.67% (1 Month USD LIBOR + 4.00%, Rate Floor: 4.50%) due 06/11/26 <sup>†††</sup>	16,815,500	15,806,570
Truck Hero, Inc.		
5.17% (1 Month USD LIBOR + 3.50%, Rate Floor: 4.25%) due 01/31/28	15,658,964	13,967,796
BRE/Everbright M6 Borrower LLC		
6.67% (1 Month USD LIBOR + 5.00%, Rate Floor: 5.75%) due 09/09/26	14,324,772	13,877,123
PAI Holdco, Inc.		
4.99% (3 Month USD LIBOR + 3.50%, Rate Floor: 4.25%) due 10/28/27	13,980,814	13,159,442
SP PF Buyer LLC		
6.17% (1 Month USD LIBOR + 4.50%, Rate Floor: 4.50%) due 12/22/25	15,308,039	12,935,293
Breitling Financing SARL		
4.00% (6 Month EURIBOR + 4.00%, Rate Floor: 4.00%) due 10/25/28	EUR 13,900,000	12,823,016
CNT Holdings I Corp.		
4.69% (1 Month USD LIBOR + 3.50%, Rate Floor: 4.25%) due 11/08/27	11,798,759	11,176,847
Loire Finco Luxembourg SARL		
5.42% (1 Month USD LIBOR + 3.75%, Rate Floor: 4.50%) due 04/21/27	10,665,673	10,007,921
CD&R Firefly Bidco Ltd.		
3.25% (3 Month EURIBOR + 3.25%, Rate Floor: 3.25%) due 06/23/25	EUR 6,000,000	5,779,881
5.05% (1 Month GBP SONIA + 4.25%, Rate Floor: 4.25%) due 06/23/25	GBP 3,350,000	3,716,037
Rent-A-Center, Inc.		
4.94% (1 Month USD LIBOR + 3.25%, Rate Floor: 3.75%) due 02/17/28	10,274,702	9,215,175
Flamingo		
3.50% (3 Month EURIBOR + 3.50%, Rate Floor: 3.50%) due 03/24/28	EUR 10,000,000	9,206,853
Verisure Holding AB		
3.25% (6 Month EURIBOR + 3.25%, Rate Floor: 3.25%) due 07/20/26	EUR 7,651,053	7,243,927
3.47% (6 Month EURIBOR + 3.25%, Rate Floor: 3.25%) due 03/27/28	EUR 1,770,000	1,668,359
CHG Healthcare Services, Inc.		
4.75% (3 Month USD LIBOR + 3.25%, Rate Floor: 3.75%) due 09/29/28	9,131,000	8,615,098
NFM & J LLC		
7.42% (1 Month USD LIBOR + 5.75%, Rate Floor: 6.75%) due 11/30/27 <sup>†††</sup>	8,384,162	8,301,431
ImageFIRST Holdings LLC		
6.75% (3 Month USD LIBOR + 4.50%, Rate Floor: 5.25%) due 04/27/28	8,865,472	8,156,234



**Macro Opportunities Fund**  
**CONSOLIDATED SCHEDULE OF INVESTMENTS (Unaudited)**

June 30, 2022

		Face Amount <sup>~</sup>	Value
<b>SENIOR FLOATING RATE INTERESTS<sup>††,‡</sup> - 26.9% (continued)</b>			
<b>Consumer, Cyclical - 6.5% (continued)</b>			
BCP V Modular Services Holdings IV Ltd.			
4.50% (3 Month EURIBOR + 4.50%, Rate Floor: 4.50%) due 12/15/28	EUR	8,200,000	\$ 7,652,904
First Brands Group LLC			
6.29% (3 Month Term SOFR + 5.00%, Rate Floor: 6.00%) due 03/30/27		7,449,500	7,047,227
PetSmart LLC			
4.50% (3 Month USD LIBOR + 3.75%, Rate Floor: 4.50%) due 02/11/28		7,443,750	6,985,959
United Petfood			
3.00% (6 Month EURIBOR + 3.00%, Rate Floor: 3.00%) due 04/24/28	EUR	7,000,000	6,656,712
Camin Cargo Control, Inc.			
8.17% (1 Month USD LIBOR + 6.50%, Rate Floor: 7.50%) due 06/04/26		6,597,102	6,531,131
Holding SOCOTEC			
6.25% (3 Month USD LIBOR + 4.00%, Rate Floor: 4.75%) due 06/30/28 <sup>†††</sup>		7,078,500	6,512,220
Accuride Corp.			
7.50% (3 Month USD LIBOR + 5.25%, Rate Floor: 6.25%) due 11/17/23		6,998,573	6,111,503
Congruex Group LLC			
7.01% (3 Month Term SOFR + 5.75%, Rate Floor: 6.50%) due 05/03/29		6,150,000	5,888,625
AlixPartners, LLP			
3.25% (3 Month EURIBOR + 3.25%, Rate Floor: 3.25%) due 02/04/28	EUR	5,925,000	5,774,128
Fertitta Entertainment LLC			
5.53% (1 Month SOFR + 4.00%, Rate Floor: 4.00%) due 01/27/29		5,550,000	5,103,947
Scientific Games Holdings, LP			
4.18% (3 Month Term SOFR + 3.50%, Rate Floor: 4.00%) due 04/04/29		5,500,000	5,080,625
The Facilities Group			
7.30% ((1 Month USD LIBOR + 5.75%) and (3 Month USD LIBOR + 5.75%), Rate Floor: 6.75%) due 11/30/27 <sup>†††</sup>		4,826,369	4,778,745
Galls LLC			
8.02% ((1 Month USD LIBOR + 6.25%) and (3 Month USD LIBOR + 6.25%), Rate Floor: 7.25%) due 01/31/25 <sup>†††</sup>		3,470,729	3,349,253
7.99% (3 Month USD LIBOR + 6.25%, Rate Floor: 7.75%) due 01/31/25 <sup>†††</sup>		467,308	450,952
8.07% ((1 Month USD LIBOR + 6.75%) and (3 Month USD LIBOR + 6.75%), Rate Floor: 7.75%) due 01/31/24 <sup>†††</sup>		318,540	307,563
ScribeAmerica Intermediate Holdco LLC (Healthchannels)			
5.56% (1 Month USD LIBOR + 4.50%, Rate Floor: 4.50%) due 04/03/25		4,728,976	4,003,882
Sovos Brands Intermediate, Inc.			
4.25% (3 Month USD LIBOR + 3.50%, Rate Floor: 4.25%) due 06/08/28		3,998,759	3,766,351
Alexander Mann			
6.31% (1 Month GBP SONIA + 5.00%, Rate Floor: 5.00%) due 06/16/25	GBP	3,000,000	3,498,996
SHO Holding I Corp.			
6.49% (3 Month USD LIBOR + 5.25%, Rate Floor: 6.25%) due 04/26/24		3,614,015	3,228,508
6.47% (3 Month USD LIBOR + 5.23%, Rate Floor: 6.23%) due 04/29/24		60,373	53,933
Eagle Parent Corp.			
6.30% (3 Month Term SOFR + 4.25%, Rate Floor: 4.75%) due 04/02/29		3,192,000	3,053,691

**Macro Opportunities Fund**  
**CONSOLIDATED SCHEDULE OF INVESTMENTS (Unaudited)**

June 30, 2022

	Face Amount <sup>~</sup>	Value
<b>SENIOR FLOATING RATE INTERESTS<sup>††,‡</sup> - 26.9% (continued)</b>		
<b>Consumer, Cyclical - 6.5% (continued)</b>		
Cast & Crew Payroll LLC		
5.17% (1 Month USD LIBOR + 3.50%, Rate Floor: 3.50%) due 02/09/26	3,221,615 \$	3,049,807
Apro LLC		
5.38% (3 Month USD LIBOR + 3.75%, Rate Floor: 4.50%) due 11/16/26	3,267,000	3,046,477
Checkers Drive-In Restaurants, Inc.		
5.83% (3 Month USD LIBOR + 4.25%, Rate Floor: 5.25%) due 04/25/24	3,278,929	2,877,260
Blue Nile, Inc.		
8.46% (3 Month USD LIBOR + 7.00%, Rate Floor: 8.00%) due 02/17/23	2,712,500	2,590,437
Adevinta ASA		
3.25% (3 Month EURIBOR + 3.25%, Rate Floor: 3.25%) due 06/26/28	EUR 2,600,000	2,539,679
WESCO		
6.51% (3 Month USD LIBOR + 4.25%, Rate Floor: 5.25%) due 06/14/24 <sup>†††</sup>	2,306,764	2,283,697
CCR Parent, Inc.		
6.01% (3 Month USD LIBOR + 3.75%, Rate Floor: 4.50%) due 03/06/28	1,876,250	1,775,402
TTF Holdings Intermediate LLC		
5.94% (1 Month USD LIBOR + 4.25%, Rate Floor: 5.00%) due 03/31/28 <sup>†††</sup>	1,565,285	1,498,760
EG Finco Ltd.		
6.06% (1 Month GBP SONIA + 4.87%, Rate Floor: 4.87%) due 02/07/25	GBP 960,000	1,010,846
BCPE Empire Holdings, Inc.		
5.67% (1 Month USD LIBOR + 4.00%, Rate Floor: 4.00%) due 06/11/26	221,584	208,843
<b>Total Consumer, Cyclical</b>		<b>434,211,100</b>
<b>Industrial - 5.7%</b>		
CapStone Acquisition Holdings, Inc.		
6.42% (1 Month USD LIBOR + 4.75%, Rate Floor: 5.75%) due 11/12/27 <sup>†††</sup>	26,135,267	25,808,576
United Airlines, Inc.		
5.39% (1 Month USD LIBOR + 3.75%, Rate Floor: 4.50%) due 04/21/28	25,181,250	23,339,997
Arcline FM Holdings LLC		
7.63% (3 Month USD LIBOR + 4.75%, Rate Floor: 5.50%) due 06/23/28 <sup>†††</sup>	21,041,000	19,725,937
American Bath Group LLC		
5.42% (1 Month USD LIBOR + 3.75%, Rate Floor: 4.25%) due 11/23/27	20,594,099	18,028,486
Hunter Douglas, Inc.		
4.84% (3 Month Term SOFR + 3.50%, Rate Floor: 4.00%) due 02/26/29	21,000,000	18,020,730
AI Convoy Luxembourg SARL		
3.50% (6 Month EURIBOR + 3.50%, Rate Floor: 3.50%) due 01/18/27	EUR 8,324,708	7,981,880
5.05% ((3 Month USD LIBOR + 3.50%) and (6 Month USD LIBOR + 3.50%), Rate Floor: 4.50%) due 01/18/27	8,169,469	7,789,589
Mileage Plus Holdings LLC		
7.31% (3 Month USD LIBOR + 5.25%, Rate Floor: 6.25%) due 06/21/27	15,250,000	15,036,500
TransDigm, Inc.		
3.92% (1 Month USD LIBOR + 2.25%, Rate Floor: 2.25%) due 05/30/25	14,079,147	13,349,424
NA Rail Hold Co. LLC		
6.25% (3 Month USD LIBOR + 4.00%, Rate Floor: 4.25%) due 10/19/26	13,740,032	13,096,037
Minerva Bidco Ltd.		
5.19% (3 Month GBP SONIA + 4.50%, Rate Floor: 4.50%) due 07/30/25	GBP 11,000,000	12,787,739
DXP Enterprises, Inc.		
6.42% (1 Month USD LIBOR + 4.75%, Rate Floor: 5.75%) due 12/23/27	12,937,153	12,446,576

**Macro Opportunities Fund**  
**CONSOLIDATED SCHEDULE OF INVESTMENTS (Unaudited)**

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	Face Amount <sup>~</sup>	Value
<b>SENIOR FLOATING RATE INTERESTS<sup>††,0</sup> - 26.9% (continued)</b>		
<b>Industrial - 5.7% (continued)</b>		
Charter Next Generation, Inc. 5.42% (1 Month USD LIBOR + 3.75%, Rate Floor: 4.50%) due 12/01/27	12,985,625 \$	12,195,709
Fugue Finance BV 3.25% (3 Month EURIBOR + 3.25%, Rate Floor: 3.25%) due 08/30/24	EUR 12,545,690	12,086,615
Merlin Buyer, Inc. 5.53% (1 Month Term SOFR + 4.00%, Rate Floor: 4.50%) due 12/14/28	11,970,000	11,266,762
Service Logic Acquisition, Inc. 5.24% ((1 Month USD LIBOR + 4.00%) and (3 Month USD LIBOR + 4.00%)), Rate Floor: 4.75% due 10/29/27	11,662,887	11,065,164
TK Elevator Midco GmbH 3.63% (1 Month EURIBOR + 3.63%, Rate Floor: 3.63%) due 07/30/27	EUR 7,000,000	6,578,812
4.02% (6 Month USD LIBOR + 3.50%, Rate Floor: 4.00%) due 07/30/27	4,172,780	3,898,962
TricorBraun Holdings, Inc. 4.92% (1 Month USD LIBOR + 3.25%, Rate Floor: 3.75%) due 03/03/28	10,844,984	10,060,674
Icebox Holdco III, Inc. 6.00% (3 Month USD LIBOR + 3.75%, Rate Floor: 4.25%) due 12/22/28	10,703,175	10,034,227
DG Investment Intermediate Holdings 2, Inc. 5.42% (1 Month USD LIBOR + 3.75%, Rate Floor: 4.50%) due 03/31/28	10,444,847	9,736,582
Dispatch Terra Acquisition LLC 6.50% (3 Month USD LIBOR + 4.25%, Rate Floor: 5.00%) due 03/27/28 <sup>†††</sup>	10,293,207	9,315,352
PECF USS Intermediate Holding III Corp. 5.92% (1 Month USD LIBOR + 4.25%, Rate Floor: 4.75%) due 12/15/28	7,960,000	7,164,000
YAK MAT (YAK ACCESS LLC) 12.18% (3 Month USD LIBOR + 10.00%, Rate Floor: 10.00%) due 07/10/26	12,220,199	6,469,129
Pelican Products, Inc. 6.50% (3 Month USD LIBOR + 4.25%, Rate Floor: 4.75%) due 12/29/28	6,769,367	6,295,511
Valcour Packaging LLC 5.22% (3 Month USD LIBOR + 3.75%, Rate Floor: 4.25%) due 10/04/28 <sup>†††</sup>	6,300,000	5,874,750
LTI Holdings, Inc. 6.42% (3 Month USD LIBOR + 4.75%, Rate Floor: 4.75%) due 07/24/26	3,895,125	3,651,680
5.17% (1 Month USD LIBOR + 3.50%, Rate Floor: 3.50%) due 09/08/25	2,341,418	2,171,666
Air Canada 4.25% (3 Month USD LIBOR + 3.50%, Rate Floor: 4.25%) due 08/11/28	6,203,670	5,707,376
Park River Holdings, Inc. 4.22% (3 Month USD LIBOR + 3.25%, Rate Floor: 4.00%) due 12/28/27	6,737,449	5,482,599
BWAY Holding Co. 4.31% (1 Month USD LIBOR + 3.25%, Rate Floor: 3.25%) due 04/03/24	4,787,136	4,492,919
TSG Solutions Holding 4.25% (3 Month EURIBOR + 4.25%, Rate Floor: 4.25%) due 03/30/29 <sup>†††</sup>	EUR 4,400,000	4,334,067
Patriot Container Corp. (Wastequip) 5.42% (1 Month USD LIBOR + 3.75%, Rate Floor: 4.75%) due 03/20/25	4,680,579	4,044,301
STS Operating, Inc. (SunSource) 5.92% (1 Month USD LIBOR + 4.25%, Rate Floor: 5.25%) due 12/11/24	4,106,262	3,895,816

**Macro Opportunities Fund**  
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		Face Amount~	Value
<b>SENIOR FLOATING RATE INTERESTS<sup>††,‡</sup> - 26.9% (continued)</b>			
<b>Industrial - 5.7% (continued)</b>			
Saverglass			
4.25% (3 Month EURIBOR + 4.25%, Rate Floor: 4.25%) due 02/19/29	EUR	3,700,000 \$	3,581,552
ILPEA Parent, Inc.			
6.17% (1 Month USD LIBOR + 4.50%, Rate Floor: 5.25%) due 06/22/28 <sup>†††</sup>		3,645,464	3,481,419
Filtration Group Corp.			
3.50% (3 Month EURIBOR + 3.50%, Rate Floor: 3.50%) due 03/31/25 <sup>†††</sup>	EUR	3,558,619	3,393,423
Rinchem Company LLC			
6.65% (3 Month Term SOFR + 4.50%, Rate Floor: 5.00%) due 03/02/29 <sup>†††</sup>		3,550,000	3,314,813
Protective Industrial Products, Inc.			
5.67% (1 Month USD LIBOR + 4.00%, Rate Floor: 4.75%) due 12/29/27		3,246,549	3,100,454
Titan Acquisition Ltd. (Husky)			
5.88% (3 Month USD LIBOR + 3.00%, Rate Floor: 3.00%) due 03/28/25		3,141,031	2,873,384
Integrated Power Services Holdings, Inc.			
6.42% ((1 Month USD LIBOR + 4.75%) and (Commercial Prime Lending Rate + 3.75%), Rate Floor: 5.50%) due 11/22/28 <sup>†††</sup>		2,893,054	2,835,193
TK Elevator Midco GmbH			
3.00% (3 Month EURIBOR + 3.00%, Rate Floor: 3.00%) due 01/29/27 <sup>†††</sup>	EUR	2,538,545	2,452,221
Filtration Group Corp.			
5.17% (1 Month USD LIBOR + 3.50%, Rate Floor: 4.00%) due 10/23/28		2,481,250	2,313,766
MI Windows And Doors LLC			
5.13% (1 Month Term SOFR + 3.50%, Rate Floor: 4.00%) due 12/18/27		2,459,640	2,301,805
Waterlogic USA Holdings, Inc.			
6.42% (1 Month USD LIBOR + 4.75%, Rate Floor: 5.25%) due 08/17/28		1,985,000	1,921,321
Pro Mach Group, Inc.			
5.67% (1 Month USD LIBOR + 4.00%, Rate Floor: 5.00%) due 08/31/28		2,037,756	1,918,037
API Heat Transfer			
12.00% (3 Month USD LIBOR + 11.00%, Rate Floor: 12.00%) due 01/01/24 <sup>†††</sup>		1,249,620	374,886
12.00% (3 Month USD LIBOR, Rate Floor: 0.00%) (in-kind rate was 12.00%) due 10/02/23 <sup>†††,11</sup>		222,946	167,209
Duran Group Holding GMBH			
3.75% (6 Month EURIBOR + 3.75%, Rate Floor: 3.75%) due 03/29/24 <sup>†††</sup>	EUR	416,090	417,485
4.04% (6 Month EURIBOR + 3.75%, Rate Floor: 3.75%) due 12/20/24 <sup>†††</sup>	EUR	81,858	82,132
Transcendia Holdings, Inc.			
5.17% (1 Month USD LIBOR + 3.50%, Rate Floor: 4.50%) due 05/30/24		562,006	486,838
<b>Total Industrial</b>			<b>378,250,082</b>
<b>Consumer, Non-cyclical - 5.7%</b>			
Women's Care Holdings, Inc.			
5.74% (3 Month USD LIBOR + 4.50%, Rate Floor: 5.25%) due 01/17/28		31,581,000	29,433,492
Mission Veterinary Partners			
5.67% (1 Month USD LIBOR + 4.00%, Rate Floor: 4.75%) due 04/27/28		21,289,125	20,118,223
HAH Group Holding Co. LLC			
7.21% (3 Month Term SOFR + 5.00%, Rate Floor: 6.00%) due 10/29/27		20,179,075	19,200,619
Quirch Foods Holdings LLC			
6.82% (3 Month Term SOFR + 4.50%, Rate Floor: 5.50%) due 10/27/27 <sup>†††</sup>		19,608,819	18,530,334

**Macro Opportunities Fund**  
**CONSOLIDATED SCHEDULE OF INVESTMENTS (Unaudited)**

June 30, 2022

	Face Amount <sup>~</sup>	Value
<b>SENIOR FLOATING RATE INTERESTS<sup>††,0</sup> - 26.9% (continued)</b>		
<b>Consumer, Non-cyclical - 5.7% (continued)</b>		
National Mentor Holdings, Inc.		
5.75% ((1 Month USD LIBOR + 3.75%) and (3 Month USD LIBOR + 3.75%), Rate Floor: 4.50%) due 03/02/28	20,982,906	\$ 18,105,310
6.01% (3 Month USD LIBOR + 3.75%, Rate Floor: 4.50%) due 03/02/28	479,283	413,554
Blue Ribbon LLC		
7.06% (1 Month USD LIBOR + 6.00%, Rate Floor: 6.75%) due 05/08/28	17,137,436	15,595,067
Southern Veterinary Partners LLC		
5.00% (3 Month USD LIBOR + 4.00%, Rate Floor: 5.00%) due 10/05/27	15,776,572	14,961,396
Dhanani Group, Inc.		
7.30% (1 Month Term SOFR + 6.00%, Rate Floor: 7.00%) due 04/30/27	14,700,000	14,553,000
PetIQ LLC		
5.50% (1 Month USD LIBOR + 4.25%, Rate Floor: 4.75%) due 04/13/28 <sup>†††</sup>	15,642,000	14,547,060
LaserAway Intermediate Holdings II LLC		
6.79% (3 Month USD LIBOR + 5.75%, Rate Floor: 6.50%) due 10/14/27	13,333,000	13,083,006
Florida Food Products LLC		
6.67% (1 Month USD LIBOR + 5.00%, Rate Floor: 5.75%) due 10/18/28 <sup>†††</sup>	12,922,229	12,082,284
Kronos Acquisition Holdings, Inc.		
5.42% (1 Month USD LIBOR + 3.75%, Rate Floor: 4.25%) due 12/22/26	13,258,662	12,005,718
SCP Eye Care Services LLC		
6.00% (3 Month USD LIBOR + 4.50%, Rate Floor: 5.25%) due 03/16/28	12,430,679	11,840,222
Del Monte Foods, Inc.		
5.68% (1 Month Term SOFR + 4.25%, Rate Floor: 4.75%) due 05/16/29	11,650,000	10,951,000
Nidda Healthcare Holding GmbH		
3.50% (6 Month EURIBOR + 3.50%, Rate Floor: 3.50%) due 08/21/26	EUR 11,387,239	10,610,668
Hearthside Group Holdings LLC		
5.35% (1 Month USD LIBOR + 3.69%, Rate Floor: 3.69%) due 05/23/25	6,688,680	5,984,964
5.67% (1 Month USD LIBOR + 4.00%, Rate Floor: 4.00%) due 05/23/25	5,001,176	4,519,813
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	9,578,610
Cambrex Corp.		
5.25% (1 Month Term SOFR + 3.50%, Rate Floor: 5.25%) due 12/04/26	10,102,766	9,562,875
EyeCare Partners LLC		
6.00% (3 Month USD LIBOR + 3.75%, Rate Floor: 4.25%) due 11/15/28	8,104,688	7,449,586
6.00% (3 Month USD LIBOR + 3.75%, Rate Floor: 3.75%) due 02/18/27	2,156,010	1,988,919
Sunshine Investments BV		
2.75% (3 Month EURIBOR + 2.75%, Rate Floor: 2.75%) due 03/28/25	EUR 8,400,000	8,681,232
Resonetics LLC		
5.24% (3 Month USD LIBOR + 4.00%, Rate Floor: 4.75%) due 04/28/28	8,706,250	8,238,289
Medical Solutions Parent Holdings, Inc.		
6.38% (3 Month USD LIBOR + 3.50%, Rate Floor: 4.00%) due 11/01/28	7,541,100	7,056,584
Gibson Brands, Inc.		
6.41% (3 Month USD LIBOR + 5.00%, Rate Floor: 5.75%) due 08/11/28	8,258,500	6,937,140

**Macro Opportunities Fund**  
**CONSOLIDATED SCHEDULE OF INVESTMENTS (Unaudited)**

June 30, 2022

	Face Amount <sup>~</sup>	Value
<b>SENIOR FLOATING RATE INTERESTS<sup>††,‡</sup> - 26.9% (continued)</b>		
<b>Consumer, Non-cyclical - 5.7% (continued)</b>		
Pearl Intermediate Parent LLC		
5.17% (1 Month USD LIBOR + 3.50%, Rate Floor: 4.25%) due 02/14/25	6,401,266	\$ 6,022,503
CAB (Biogroup)		
2.75% (6 Month EURIBOR + 2.75%, Rate Floor: 2.75%) due 02/09/28	EUR 6,500,000	5,992,219
Osmosis Holdings Australia II Pty Ltd.		
4.84% (1 Month Term SOFR + 3.75%, Rate Floor: 4.75%) due 07/30/28	6,550,000	5,952,313
Endo Luxembourg Finance Company I SARL		
6.69% (1 Month USD LIBOR + 5.00%, Rate Floor: 5.75%) due 03/27/28	7,653,125	5,834,743
Dermatology Intermediate Holdings III, Inc.		
5.33% (1 Month Term SOFR + 4.25%, Rate Floor: 4.75%) due 04/02/29 <sup>†††</sup>	5,644,882	5,249,740
5.34% (1 Month Term SOFR + 4.25%, Rate Floor: 4.75%) due 04/02/29 <sup>†††</sup>	166,709	155,039
Confluent Medical Technologies, Inc.		
5.80% (3 Month Term SOFR + 3.75%, Rate Floor: 4.25%) due 02/16/29 <sup>†††</sup>	5,286,750	4,890,244
Mascot Bidco Oy		
4.25% (3 Month EURIBOR + 4.25%, Rate Floor: 4.25%) due 03/30/26	EUR 5,075,000	4,639,985
Confluent Health LLC		
5.67% (1 Month USD LIBOR + 4.00%, Rate Floor: 4.50%) due 11/30/28	4,718,360	4,372,362
Fender Musical Instruments Corp.		
5.23% (1 Month Term SOFR + 4.00%, Rate Floor: 4.50%) due 12/01/28	3,533,359	3,334,608
IVC Acquisition Ltd.		
3.75% (3 Month EURIBOR + 3.75%, Rate Floor: 3.75%) due 02/13/26	EUR 3,400,000	3,258,877
Zep, Inc.		
6.25% (3 Month USD LIBOR + 4.00%, Rate Floor: 5.00%) due 08/12/24	3,672,376	3,194,967
Sharp Midco LLC		
6.25% (3 Month USD LIBOR + 4.00%, Rate Floor: 4.50%) due 12/31/28 <sup>†††</sup>	3,291,750	3,077,786
Packaging Coordinators Midco, Inc.		
6.00% (3 Month USD LIBOR + 3.75%, Rate Floor: 4.50%) due 11/30/27	2,530,779	2,386,322
Weber-Stephen Products LLC		
4.92% (1 Month USD LIBOR + 3.25%, Rate Floor: 4.00%) due 10/29/27	2,093,530	1,894,645
Mamba Purchaser, Inc.		
5.35% (1 Month USD LIBOR + 3.75%, Rate Floor: 4.25%) due 10/16/28	1,995,000	1,888,607
Care BidCo		
3.75% (3 Month EURIBOR + 3.75%, Rate Floor: 3.75%) due 05/04/28 <sup>†††</sup>	EUR 1,892,402	1,832,038
Certara Holdco, Inc.		
5.17% (1 Month USD LIBOR + 3.50%, Rate Floor: 3.50%) due 08/17/26	1,604,080	1,559,967
Recess Holdings, Inc.		
4.80% (3 Month USD LIBOR + 3.75%, Rate Floor: 4.75%) due 09/30/24	1,054,619	1,007,161
KDC US Holdings, Inc.		
5.42% (1 Month USD LIBOR + 3.75%, Rate Floor: 3.75%) due 12/22/25	820,758	765,357
Triton Water Holdings, Inc.		
5.75% (3 Month USD LIBOR + 3.50%, Rate Floor: 4.00%) due 03/31/28	620,926	547,526
Moran Foods LLC		
13.00% (3 Month USD LIBOR + 10.75%, Rate Floor: 13.00%) due 10/01/24 <sup>†††</sup>	538,794	436,423

**Macro Opportunities Fund**  
**CONSOLIDATED SCHEDULE OF INVESTMENTS (Unaudited)**

June 30, 2022

	Face Amount~	Value
<b>SENIOR FLOATING RATE INTERESTS<sup>††,‡</sup> - 26.9% (continued)</b>		
<b>Consumer, Non-cyclical - 5.7% (continued)</b>		
Moran Foods LLC		
9.25% (3 Month USD LIBOR + 7.00%, Rate Floor: 9.25%) due 04/01/24	414,197 \$	372,778
8.00% (2 Month USD LIBOR + 7.00%, Rate Floor: 8.00%) due 04/01/24	53,921	48,529
Weber-Stephen Products LLC		
5.88% (1 Month Term SOFR + 4.25%, Rate Floor: 5.00%) due 10/30/27 <sup>†††</sup>	423,938	398,501
TGP Holdings LLC		
4.92% (1 Month USD LIBOR + 3.25%, Rate Floor: 4.00%) due 06/29/28	205,341	173,205
<b>Total Consumer, Non-cyclical</b>		<b>375,315,410</b>
<b>Technology - 3.5%</b>		
Planview Parent, Inc.		
5.67% (3 Month USD LIBOR + 4.00%, Rate Floor: 4.75%) due 12/17/27	23,206,250	21,813,875
Peraton Corp.		
5.42% (1 Month USD LIBOR + 3.75%, Rate Floor: 4.50%) due 02/01/28	17,600,896	16,491,336
Project Ruby Ultimate Parent Corp.		
4.92% (1 Month USD LIBOR + 3.25%, Rate Floor: 4.00%) due 03/10/28	17,380,000	16,255,688
Apttus Corp.		
5.62% (3 Month USD LIBOR + 4.25%, Rate Floor: 5.00%) due 05/08/28	17,170,250	16,054,184
Datix Bidco Ltd.		
6.01% (6 Month Term SOFR + 4.50%, Rate Floor: 6.01%) due 04/28/25 <sup>†††</sup>	9,112,505	9,075,835
8.44% (6 Month GBP SONIA + 7.75%, Rate Floor: 7.75%) due 04/27/26 <sup>†††</sup>	GBP 4,225,000	5,117,155
6.19% (6 Month GBP LIBOR + 4.50%, Rate Floor: 5.19%) due 04/28/25 <sup>†††</sup>	GBP 1,000,000	1,212,402
9.26% (6 Month Term SOFR + 7.75%, Rate Floor: 9.26%) due 04/27/26 <sup>†††</sup>	461,709	459,381
Sitecore Holding III A/S		
7.00% (3 Month EURIBOR + 7.00%, Rate Floor: 7.00%) due 03/12/26 <sup>†††</sup>	EUR 8,512,727	8,821,606
8.74% (3 Month USD LIBOR + 7.00%, Rate Floor: 7.50%) due 03/12/26 <sup>†††</sup>	6,902,619	6,826,181
Aston FinCo SARL		
5.96% (1 Month GBP SONIA + 4.77%, Rate Floor: 4.77%) due 10/09/26	GBP 12,870,325	14,687,859
Wrench Group LLC		
6.25% (3 Month USD LIBOR + 4.00%, Rate Floor: 4.00%) due 04/30/26	15,381,728	14,574,187
Atlas CC Acquisition Corp.		
5.82% (3 Month USD LIBOR + 4.25%, Rate Floor: 5.00%) due 05/25/28	15,791,992	14,558,322
Team.Blue Finco SARL		
3.75% (3 Month EURIBOR + 3.75%, Rate Floor: 3.75%) due 03/30/28	EUR 14,000,000	13,258,409
Polaris Newco LLC		
4.99% (1 Month USD LIBOR + 3.50%, Rate Floor: 3.50%) due 06/04/26 <sup>†††</sup>	13,414,013	12,096,303
Sportradar Capital SARL		
3.50% (3 Month EURIBOR + 3.50%, Rate Floor: 3.50%) due 11/22/27 <sup>†††</sup>	EUR 10,600,000	10,163,471

**Macro Opportunities Fund**  
**CONSOLIDATED SCHEDULE OF INVESTMENTS (Unaudited)**

June 30, 2022

	Face Amount <sup>~</sup>	Value
<b>SENIOR FLOATING RATE INTERESTS<sup>††,‡</sup> - 26.9% (continued)</b>		
<b>Technology - 3.5% (continued)</b>		
Project Boost Purchaser LLC		
5.17% (1 Month USD LIBOR + 3.50%, Rate Floor: 4.00%) due 05/29/26	6,930,000 \$	6,423,278
Imprivata, Inc.		
5.78% (1 Month SOFR + 4.25%, Rate Floor: 4.25%) due 12/01/27	4,850,000	4,700,474
VT TopCo, Inc.		
5.42% (3 Month USD LIBOR + 3.75%, Rate Floor: 4.50%) due 08/01/25	4,178,521	4,021,827
5.97% (3 Month USD LIBOR + 3.75%, Rate Floor: 4.50%) due 08/01/25	153,191	146,681
Sitecore USA, Inc.		
8.74% (3 Month USD LIBOR + 7.00%, Rate Floor: 7.50%) due 03/12/26 <sup>†††</sup>	3,912,991	3,869,660
AVS Group GmbH		
3.75% (6 Month EURIBOR + 3.75%, Rate Floor: 3.75%) due 09/10/26	EUR 3,750,000	3,559,533
Polaris Newco LLC		
5.67% (1 Month USD LIBOR + 4.00%, Rate Floor: 4.50%) due 06/02/28	3,813,340	3,513,725
Concorde Lux		
4.00% (6 Month EURIBOR + 4.00%, Rate Floor: 4.00%) due 03/01/28	EUR 3,300,000	3,233,260
Greenway Health LLC		
5.25% (3 Month USD LIBOR + 3.75%, Rate Floor: 5.25%) due 02/16/24	3,445,844	3,108,151
Taxware Holdings (Sovos Compliance LLC)		
6.17% (1 Month USD LIBOR + 4.50%, Rate Floor: 5.00%) due 08/11/28	3,224,209	3,028,757
Ping Identity Corp.		
5.38% (1 Month SOFR + 3.75%, Rate Floor: 3.75%) due 11/22/28 <sup>†††</sup>	2,743,125	2,653,973
Verscend Holding Corp.		
5.67% (1 Month USD LIBOR + 4.00%, Rate Floor: 4.00%) due 08/27/25	2,375,796	2,268,886
Misys Ltd.		
4.74% (3 Month USD LIBOR + 3.50%, Rate Floor: 4.50%) due 06/13/24	2,378,758	2,138,647
24-7 Intouch, Inc.		
6.42% (1 Month USD LIBOR + 4.75%, Rate Floor: 4.75%) due 08/25/25 <sup>†††</sup>	2,227,050	2,104,563
Boxer Parent Company, Inc.		
5.42% (1 Month USD LIBOR + 3.75%, Rate Floor: 3.75%) due 10/02/25	1,566,545	1,455,586
Ep Purchaser LLC		
5.75% (3 Month USD LIBOR + 3.50%, Rate Floor: 4.00%) due 11/06/28	1,496,250	1,420,196
Brave Parent Holdings, Inc.		
5.67% (1 Month USD LIBOR + 4.00%, Rate Floor: 4.00%) due 04/18/25	1,205,302	1,154,077
Kar Finland Bidco Oy		
4.50% (6 Month EURIBOR + 4.50%, Rate Floor: 4.50%) due 11/27/23 <sup>†††</sup>	EUR 1,000,000	1,016,452
Conair Holdings LLC		
6.00% (3 Month USD LIBOR + 3.75%, Rate Floor: 4.25%) due 05/17/28	397,995	331,661
Transact Holdings, Inc.		
6.42% (1 Month USD LIBOR + 4.75%, Rate Floor: 5.75%) due 04/30/26	145,578	138,917
<b>Total Technology</b>		<b>231,754,498</b>
<b>Financial - 2.8%</b>		
Jones Deslauriers Insurance Management, Inc.		
6.06% (3 Month Canada Banker Acceptance + 4.25%, Rate Floor: 5.00%) due 03/27/28	CAD 39,790,365	28,601,025
9.31% (3 Month Canada Banker Acceptance + 7.50%, Rate Floor: 8.00%) due 03/26/29	CAD 11,674,000	8,413,865
Orion Advisor Solutions, Inc.		
4.99% (3 Month USD LIBOR + 3.75%, Rate Floor: 4.50%) due 09/24/27	21,404,914	20,084,873



**Macro Opportunities Fund**  
**CONSOLIDATED SCHEDULE OF INVESTMENTS (Unaudited)**

June 30, 2022

	Face Amount <sup>~</sup>	Value
<b>SENIOR FLOATING RATE INTERESTS<sup>††,‡</sup> - 26.9% (continued)</b>		
<b>Financial - 2.8% (continued)</b>		
HighTower Holding LLC		
5.10% (3 Month USD LIBOR + 4.00%, Rate Floor: 4.75%) due 04/21/28	18,755,750	\$ 17,380,391
Camelia Bidco Banc Civica		
5.96% (3 Month GBP SONIA + 4.95%, Rate Floor: 4.95%) due 10/14/24	GBP 12,975,000	15,024,490
Higginbotham Insurance Agency, Inc.		
7.17% (1 Month USD LIBOR + 5.50%, Rate Floor: 6.25%) due 11/25/26 <sup>†††</sup>	13,676,757	13,526,581
Duff & Phelps		
5.28% (1 Month SOFR + 3.75%, Rate Floor: 3.75%) due 04/09/27	12,969,000	12,109,804
Franchise Group, Inc.		
6.50% (3 Month USD LIBOR + 4.75%, Rate Floor: 5.50%) due 03/10/26	12,884,031	11,713,774
Teneo Holdings LLC		
6.85% (1 Month Term SOFR + 5.25%, Rate Floor: 6.25%) due 07/11/25	10,770,274	9,998,369
Alter Domus		
5.20% (1 Month Term SOFR + 4.01%, Rate Floor: 4.01%) due 02/17/28	10,395,000	9,563,400
USI, Inc.		
5.50% (3 Month USD LIBOR + 3.25%, Rate Floor: 3.25%) due 12/02/26 <sup>†††</sup>	9,454,845	8,722,094
HUB International Ltd.		
4.21% (3 Month USD LIBOR + 3.00%, Rate Floor: 3.15%) due 04/25/25	5,106,612	4,825,238
4.35% (3 Month USD LIBOR + 3.25%, Rate Floor: 4.00%) due 04/25/25	2,604,600	2,465,202
Aretex Group, Inc.		
5.92% (1 Month USD LIBOR + 4.25%, Rate Floor: 4.25%) due 10/01/25	6,476,830	6,132,781
Eisner Advisory Group		
6.39% (1 Month Term SOFR + 4.86%, Rate Floor: 4.86%) due 07/28/28 <sup>†††</sup>	6,128,820	5,699,803
Sandy Bidco BV		
due 06/12/28	EUR 4,700,000	4,515,260
Cross Financial Corp.		
4.81% (3 Month USD LIBOR + 4.00%, Rate Floor: 4.75%) due 09/15/27	4,700,025	4,457,175
Nexus Buyer LLC		
5.42% (1 Month USD LIBOR + 3.75%, Rate Floor: 3.75%) due 11/09/26	1,310,621	1,233,294
Cobham Ultra SeniorCo SARL		
4.25% (1 Month USD LIBOR + 3.75%, Rate Floor: 4.25%) due 11/15/28	500,000	474,585
<b>Total Financial</b>		<b>184,942,004</b>
<b>Communications - 1.4%</b>		
Syndigo LLC		
5.82% (1 Month USD LIBOR + 4.50%, Rate Floor: 5.25%) due 12/15/27 <sup>†††</sup>	27,274,500	25,638,030
Xplornet Communications, Inc.		
5.67% (1 Month USD LIBOR + 4.00%, Rate Floor: 4.50%) due 10/02/28	25,238,051	22,984,545
FirstDigital Communications LLC		
5.88% (1 Month USD LIBOR + 4.25%, Rate Floor: 5.00%) due 12/17/26 <sup>†††</sup>	10,550,000	10,476,666
Radiate Holdco LLC		
4.92% (1 Month USD LIBOR + 3.25%, Rate Floor: 4.00%) due 09/25/26	7,684,474	7,127,350
Titan AcquisitionCo New Zealand Ltd. (Trade Me)		
6.25% (3 Month USD LIBOR + 4.00%, Rate Floor: 4.50%) due 10/18/28	6,533,625	6,152,519
Zayo Group Holdings, Inc.		
4.67% (1 Month USD LIBOR + 3.00%, Rate Floor: 3.00%) due 03/09/27	6,146,447	5,649,261
McGraw Hill LLC		
5.55% (3 Month USD LIBOR + 4.75%, Rate Floor: 5.25%) due 07/28/28	4,342,811	3,922,991

**Macro Opportunities Fund**  
**CONSOLIDATED SCHEDULE OF INVESTMENTS (Unaudited)**

June 30, 2022

	Face Amount <sup>~</sup>	Value
<b>SENIOR FLOATING RATE INTERESTS<sup>††,‡</sup> - 26.9% (continued)</b>		
<b>Communications - 1.4% (continued)</b>		
Recorded Books, Inc. 6.00% (3 Month USD LIBOR + 4.00%, Rate Floor: 4.00%) due 08/29/25	4,143,341 \$	3,920,637
Trader Interactive LLC 5.42% (1 Month USD LIBOR + 3.75%, Rate Floor: 4.25%) due 07/28/28 <sup>†††</sup>	2,192,683	2,094,012
Cincinnati Bell, Inc. 4.88% (1 Month Term SOFR + 3.25%, Rate Floor: 3.75%) due 11/22/28	995,000	943,757
Flight Bidco, Inc. 9.17% (1 Month USD LIBOR + 7.50%, Rate Floor: 7.50%) due 07/23/26	1,000,000	892,500
SFR Group S.A. 5.41% (3 Month USD LIBOR + 4.00%, Rate Floor: 4.00%) due 08/14/26	434,250	395,845
<b>Total Communications</b>		<u>90,198,113</u>
<b>Basic Materials - 0.9%</b>		
Meridian Adhesives Group, Inc. 4.75% (3 Month USD LIBOR + 4.00%, Rate Floor: 4.75%) due 07/24/28	13,651,400	12,883,509
Illuminate Buyer LLC 5.17% (1 Month USD LIBOR + 3.50%, Rate Floor: 3.50%) due 06/30/27	11,959,154	11,023,828
NIC Acquisition Corp. 6.00% (3 Month USD LIBOR + 3.75%, Rate Floor: 4.50%) due 12/29/27	10,913,860	9,504,117
CTEC III GmbH 3.75% (2 Month EURIBOR + 3.75%, Rate Floor: 3.75%) due 03/16/29	EUR 6,800,000	6,468,729
Pregis TopCo LLC 5.67% (1 Month USD LIBOR + 4.00%, Rate Floor: 4.50%) due 07/31/26	6,500,875	6,118,948
GrafTech Finance, Inc. 4.67% (1 Month USD LIBOR + 3.00%, Rate Floor: 3.50%) due 02/12/25	4,653,028	4,498,920
Barentz Midco BV 4.00% (3 Month EURIBOR + 4.00%, Rate Floor: 4.00%) due 11/30/27	EUR 2,400,000	2,331,543
6.75% (3 Month USD LIBOR + 4.50%, Rate Floor: 5.25%) due 11/30/27	1,970,187	1,812,572
American Rock Salt Company LLC 5.67% (1 Month USD LIBOR + 4.00%, Rate Floor: 4.75%) due 06/09/28	2,725,492	2,452,943
Vectra Co. 4.92% (1 Month USD LIBOR + 3.25%, Rate Floor: 3.25%) due 03/10/25	2,483,175	1,713,391
DCG Acquisition Corp. 6.17% (1 Month USD LIBOR + 4.50%, Rate Floor: 4.50%) due 09/30/26 <sup>†††</sup>	1,726,660	1,614,427
Ascend Performance Materials Operations LLC 7.00% (3 Month USD LIBOR + 4.75%, Rate Floor: 5.50%) due 08/27/26	1,485,475	1,444,624
Schur Flexibles GmbH 4.25% (3 Month EURIBOR + 4.25%, Rate Floor: 4.25%) due 09/29/28	EUR 3,150,000	1,262,575
<b>Total Basic Materials</b>		<u>63,130,126</u>
<b>Utilities - 0.2%</b>		
Hamilton Projects Acquiror LLC 6.75% (3 Month USD LIBOR + 4.50%, Rate Floor: 5.50%) due 06/17/27	16,241,784	15,531,206
Granite Generation LLC 5.51% ((1 Month USD LIBOR + 3.75%) and (3 Month USD LIBOR + 3.75%), Rate Floor: 4.75%) due 11/09/26	698,388	639,898
<b>Total Utilities</b>		<u>16,171,104</u>
<b>Energy - 0.2%</b>		
TransMontaigne Operating Company LP 4.55% ((1 Month USD LIBOR + 3.50%) and (6 Month USD LIBOR + 3.50%), Rate Floor: 4.00%) due 11/17/28	6,573,500	6,210,577

**Macro Opportunities Fund**  
**CONSOLIDATED SCHEDULE OF INVESTMENTS (Unaudited)**

June 30, 2022

	Face Amount <sup>~</sup>	Value
<b>SENIOR FLOATING RATE INTERESTS<sup>††,◊</sup> - 26.9% (continued)</b>		
<b>Energy - 0.2% (continued)</b>		
Venture Global Calcasieu Pass LLC		
4.00% (1 Month USD LIBOR + 2.38%, Rate Floor: 2.38%) due 08/19/26 <sup>††</sup>	5,471,685	\$ 5,444,326
Permian Production Partners LLC		
9.67% (1 Month USD LIBOR + 6.00%, Rate Floor: 7.67%) (in-kind rate was 2.00%) due 11/24/25 <sup>††,11</sup>	1,122,612	1,119,806
Buckeye Partners, LP		
3.92% (1 Month USD LIBOR + 2.25%, Rate Floor: 2.25%) due 11/02/26	586,568	559,808
<b>Total Energy</b>		<b>13,334,517</b>
<b>Total Senior Floating Rate Interests</b> (Cost \$1,949,406,843)		<b>1,787,306,954</b>
<b>ASSET-BACKED SECURITIES<sup>††</sup> - 19.1%</b>		
<b>Collateralized Loan Obligations - 11.2%</b>		
LoanCore Issuer Ltd.		
2021-CRE4 D, 3.39% (30 Day Average SOFR + 2.61%, Rate Floor: 2.50%) due 07/15/35 <sup>◊</sup>	20,500,000	19,029,709
2019-CRE2 AS, 2.82% (1 Month USD LIBOR + 1.50%, Rate Floor: 1.50%) due 05/15/36 <sup>◊,3</sup>	12,850,000	12,615,570
2021-CRE6 D, 4.17% (1 Month USD LIBOR + 2.85%, Rate Floor: 2.85%) due 11/15/38 <sup>◊,3</sup>	11,300,000	10,199,317
2021-CRE5 D, 4.32% (1 Month USD LIBOR + 3.00%, Rate Floor: 3.00%) due 07/15/36 <sup>◊,3</sup>	8,250,000	7,592,826
2022-CRE7 D, 3.87% (30 Day Average SOFR + 3.10%, Rate Floor: 3.10%) due 01/17/37 <sup>◊,3</sup>	6,400,000	6,040,716
FS Rialto		
2021-FL3 D, 4.01% (1 Month USD LIBOR + 2.50%, Rate Floor: 2.50%) due 11/16/36 <sup>◊,3</sup>	36,500,000	33,044,800
2021-FL2 D, 4.31% (1 Month USD LIBOR + 2.80%, Rate Floor: 2.80%) due 05/16/38 <sup>◊,3</sup>	8,850,000	8,078,617
Fortress Credit Opportunities IX CLO Ltd.		
2021-9A CR, 3.84% (3 Month USD LIBOR + 2.80%, Rate Floor: 2.80%) due 10/15/33 <sup>◊,3</sup>	35,000,000	32,838,519
2021-9A DR, 4.99% (3 Month USD LIBOR + 3.95%, Rate Floor: 3.95%) due 10/15/33 <sup>◊,3</sup>	7,750,000	7,044,963
Palmer Square Loan Funding Ltd.		
2022-1A B, 2.48% (3 Month Term SOFR + 2.00%, Rate Floor: 2.00%) due 04/15/30 <sup>◊,3</sup>	26,200,000	24,815,388
2021-3A C, 3.56% (3 Month USD LIBOR + 2.50%, Rate Floor: 2.50%) due 07/20/29 <sup>◊,3</sup>	8,300,000	7,716,910
2022-1A C, 2.83% (3 Month Term SOFR + 2.60%, Rate Floor: 2.60%) due 04/15/30 <sup>◊,3</sup>	3,400,000	3,067,267
LCCM Trust		
2021-FL3 C, 3.92% (1 Month USD LIBOR + 2.60%, Rate Floor: 2.60%) due 11/15/38 <sup>◊,3</sup>	28,865,000	27,115,847
2021-FL2 D, 4.22% (1 Month USD LIBOR + 2.90%, Rate Floor: 2.90%) due 12/13/38 <sup>◊,3</sup>	5,750,000	5,272,740
ABPCI Direct Lending Fund CLO IV LLC		
3.23% (3 Month USD LIBOR + 2.00%, Rate Floor: 2.00%) due 07/06/29 <sup>◊,††</sup>	31,400,000	31,429,915
BXMT Ltd.		
2020-FL2 C, 3.24% (1 Month Term SOFR + 1.76%, Rate Floor: 1.65%) due 02/15/38 <sup>◊</sup>	15,640,000	14,897,899

**Macro Opportunities Fund**  
**CONSOLIDATED SCHEDULE OF INVESTMENTS (Unaudited)**

June 30, 2022

	Face Amount <sup>~</sup>	Value
<b>ASSET-BACKED SECURITIES<sup>††</sup> - 19.1% (continued)</b>		
<b>Collateralized Loan Obligations - 11.2% (continued)</b>		
2020-FL2 D, 3.54% (1 Month Term SOFR + 2.06%, Rate Floor: 1.95%) due 02/15/38 <sup>0,3</sup>	8,000,000	\$ 7,463,254
2020-FL3 D, 3.69% (30 Day Average SOFR + 2.91%, Rate Floor: 2.80%) due 11/15/37 <sup>0,3</sup>	7,350,000	7,167,595
Diamond CLO Ltd.		
2018-1A C, 3.74% (3 Month USD LIBOR + 2.60%, Rate Floor: 2.60%) due 07/22/30 <sup>0,3</sup>	13,500,000	13,438,992
2021-1A DR, 4.58% (3 Month USD LIBOR + 3.40%, Rate Floor: 3.40%) due 04/25/29 <sup>0,3</sup>	5,500,000	5,304,369
2018-1A D, 4.84% (3 Month USD LIBOR + 3.70%, Rate Floor: 3.70%) due 07/22/30 <sup>0,3</sup>	5,000,000	4,873,365
2021-1A CR, 3.58% (3 Month USD LIBOR + 2.40%, Rate Floor: 2.40%) due 04/25/29 <sup>0,3</sup>	1,322,000	1,311,121
2018-1A B, 2.94% (3 Month USD LIBOR + 1.80%, Rate Floor: 1.80%) due 07/22/30 <sup>0,3</sup>	134,391	134,374
Voya CLO Ltd.		
2021-2A CR, 4.64% (3 Month USD LIBOR + 3.60%, Rate Floor: 3.60%) due 06/07/30 <sup>0,3</sup>	16,500,000	15,270,740
2013-1A INC, due 10/15/30 <sup>3,12</sup>	28,970,307	6,387,953
MidOcean Credit CLO VII		
2020-7A CR, 3.24% (3 Month USD LIBOR + 2.20%, Rate Floor: 0.00%) due 07/15/29 <sup>0,3</sup>	21,000,000	20,104,789
ACRES Commercial Realty Ltd.		
2021-FL2 D, 4.62% (1 Month USD LIBOR + 3.10%, Rate Floor: 3.10%) due 01/15/37 <sup>0,3</sup>	8,350,000	7,733,519
2021-FL1 D, 4.17% (1 Month USD LIBOR + 2.65%, Rate Floor: 2.65%) due 06/15/36 <sup>0</sup>	7,250,000	6,556,837
2021-FL2 C, 4.17% (1 Month USD LIBOR + 2.65%, Rate Floor: 2.65%) due 01/15/37 <sup>0,3</sup>	5,250,000	4,893,203
Golub Capital Partners CLO Ltd.		
2018-36A C, 3.46% (3 Month USD LIBOR + 2.10%, Rate Floor: 0.00%) due 02/05/31 <sup>0,3</sup>	20,000,000	18,634,540
BSPRT Issuer Ltd.		
2021-FL6 D, 4.32% (1 Month USD LIBOR + 3.00%, Rate Floor: 3.00%) due 03/15/36 <sup>0,3</sup>	18,425,000	17,082,678
2021-FL7 D, 4.07% (1 Month USD LIBOR + 2.75%, Rate Floor: 2.75%) due 12/15/38 <sup>0,3</sup>	1,600,000	1,457,204
BSPDF Issuer Ltd.		
2021-FL1 D, 4.07% (1 Month USD LIBOR + 2.75%, Rate Floor: 2.75%) due 10/15/36 <sup>0</sup>	19,975,000	17,671,894
Golub Capital Partners CLO 49M Ltd.		
2021-49A D, 4.91% (3 Month USD LIBOR + 3.85%, Rate Floor: 3.85%) due 08/26/33 <sup>0,3</sup>	18,100,000	16,592,189
Anchorage Capital CLO 6 Ltd.		
2021-6A DRR, 4.49% (3 Month USD LIBOR + 3.45%, Rate Floor: 3.45%) due 07/15/30 <sup>0,3</sup>	17,350,000	16,418,470
KREF Funding V LLC		
1.83% (1 Month USD LIBOR + 1.75%, Rate Floor: 1.75%) due 06/25/26 <sup>0,†††</sup>	15,952,957	15,886,839
0.15% due 06/25/26 <sup>†††,13</sup>	73,636,363	17,673

**Macro Opportunities Fund**  
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	Face Amount <sup>~</sup>	Value
<b>ASSET-BACKED SECURITIES<sup>††</sup> - 19.1% (continued)</b>		
<b>Collateralized Loan Obligations - 11.2% (continued)</b>		
STWD Ltd.		
2022-FL3 D, 3.53% (30 Day Average SOFR + 2.75%, Rate Floor: 2.75%) due 11/15/38 <sup>0,3</sup>	11,900,000	\$ 11,130,085
2021-FL2 D, 4.32% (1 Month USD LIBOR + 2.80%, Rate Floor: 2.80%) due 04/18/38 <sup>0,3</sup>	3,750,000	3,395,958
Cerberus Loan Funding XXX, LP		
2020-3A C, 4.69% (3 Month USD LIBOR + 3.65%, Rate Floor: 3.65%) due 01/15/33 <sup>0,3</sup>	14,500,000	14,390,292
ABPCI Direct Lending Fund IX LLC		
2021-9A BR, 3.73% (3 Month USD LIBOR + 2.50%, Rate Floor: 2.50%) due 11/18/31 <sup>0,3</sup>	11,550,000	10,906,484
Neuberger Berman Loan Advisers CLO 32 Ltd.		
2021-32A DR, 3.74% (3 Month USD LIBOR + 2.70%, Rate Floor: 2.70%) due 01/20/32 <sup>0,3</sup>	11,500,000	10,674,121
Atlas Senior Loan Fund IX Ltd.		
2018-9A C, 2.86% (3 Month USD LIBOR + 1.80%, Rate Floor: 1.80%) due 04/20/28 <sup>0,3</sup>	10,250,000	9,946,806
2018-9A SUB, due 04/20/28 <sup>3,12</sup>	9,600,000	618,240
THL Credit Lake Shore MM CLO I Ltd.		
2021-1A CR, 4.04% (3 Month USD LIBOR + 3.00%, Rate Floor: 3.00%) due 04/15/33 <sup>0,3</sup>	9,900,000	9,457,825
GoldenTree Loan Management US CLO 1 Ltd.		
2021-9A D, 3.96% (3 Month USD LIBOR + 2.90%, Rate Floor: 2.90%) due 01/20/33 <sup>0,3</sup>	9,950,000	8,908,379
ABPCI Direct Lending Fund CLO V Ltd.		
2021-5A BR, 3.96% (3 Month USD LIBOR + 2.90%, Rate Floor: 2.90%) due 04/20/31 <sup>0,3</sup>	9,200,000	8,869,096
Cerberus Loan Funding XXXVI, LP		
2021-6A B, 2.79% (3 Month USD LIBOR + 1.75%, Rate Floor: 1.75%) due 11/22/33 <sup>0,3</sup>	9,000,000	8,858,709
Golub Capital Partners CLO 16 Ltd.		
2021-16A CR2, 4.08% (3 Month USD LIBOR + 2.90%, Rate Floor: 2.90%) due 07/25/33 <sup>0,3</sup>	9,300,000	8,833,200
BCC Middle Market CLO LLC		
2021-1A A1R, 2.54% (3 Month USD LIBOR + 1.50%, Rate Floor: 1.50%) due 10/15/33 <sup>0,3</sup>	9,000,000	8,729,734
Marathon CLO V Ltd.		
2017-5A A2R, 2.96% (3 Month USD LIBOR + 1.45%, Rate Floor: 0.00%) due 11/21/27 <sup>0,3</sup>	7,920,233	7,826,750
2013-5A SUB, due 11/21/27 <sup>3,12</sup>	5,500,000	321,200
Magnetite XXIX Ltd.		
2021-29A D, 3.64% (3 Month USD LIBOR + 2.60%, Rate Floor: 2.60%) due 01/15/34 <sup>0,3</sup>	8,800,000	8,113,795
Venture XIV CLO Ltd.		
2020-14A CRR, 3.85% (3 Month USD LIBOR + 2.25%, Rate Floor: 2.25%) due 08/28/29 <sup>0,3</sup>	8,000,000	7,736,386
CIFC Funding 2017-II Ltd.		
2021-2A DR, 4.16% (3 Month USD LIBOR + 3.10%, Rate Floor: 3.10%) due 04/20/30 <sup>0,3</sup>	8,100,000	7,561,497

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	Face Amount <sup>~</sup>	Value
<b>ASSET-BACKED SECURITIES<sup>††</sup> - 19.1% (continued)</b>		
<b>Collateralized Loan Obligations - 11.2% (continued)</b>		
ABPCI Direct Lending Fund CLO VII, LP		
2021-7A BR, 3.78% (3 Month USD LIBOR + 2.55%, Rate Floor: 2.55%) due 10/20/31 <sup>0,3</sup>	7,950,000	\$ 7,525,285
Telos CLO Ltd.		
2017-6A CR, 3.64% (3 Month USD LIBOR + 2.60%, Rate Floor: 0.00%) due 01/17/27 <sup>0,3</sup>	7,500,000	7,477,475
Dryden 37 Senior Loan Fund		
2015-37A Q, due 01/15/31 <sup>3,12</sup>	9,500,000	7,374,510
TCP Waterman CLO Ltd.		
2016-1A A2, 4.83% (3 Month USD LIBOR + 3.00%, Rate Floor: 3.00%) due 12/15/28 <sup>0,3</sup>	7,267,061	7,281,472
Madison Park Funding XLVIII Ltd.		
2021-48A D, 4.04% (3 Month USD LIBOR + 3.00%, Rate Floor: 3.00%) due 04/19/33 <sup>0,3</sup>	7,500,000	7,064,660
ACRE Commercial Mortgage Ltd.		
2021-FL4 D, 4.21% (1 Month USD LIBOR + 2.60%, Rate Floor: 2.60%) due 12/18/37 <sup>0,3</sup>	7,350,000	6,986,307
FS Rialto Issuer LLC		
2022-FL5 C, 4.82% (1 Month Term SOFR + 3.92%, Rate Floor: 3.92%) due 06/19/37 <sup>0,3</sup>	6,950,000	6,883,461
Octagon Loan Funding Ltd.		
2014-1A SUB, due 11/18/31 <sup>3,12</sup>	19,435,737	5,949,279
Hull Street CLO Ltd.		
2014-1A D, 4.64% (3 Month USD LIBOR + 3.60%, Rate Floor: 0.00%) due 10/18/26 <sup>0,3</sup>	5,785,000	5,720,719
Cerberus Loan Funding XXXIII, LP		
2021-3A C, 3.84% (3 Month USD LIBOR + 2.80%, Rate Floor: 2.80%) due 07/23/33 <sup>0,3</sup>	5,900,000	5,567,918
ABPCI Direct Lending Fund CLO I LLC		
2021-1A C2, 4.06% (3 Month USD LIBOR + 3.00%, Rate Floor: 3.00%) due 07/20/33 <sup>0,3</sup>	5,550,000	5,311,338
CHCP Ltd.		
2021-FL1 D, 4.45% (1 Month Term SOFR + 3.11%, Rate Floor: 3.00%) due 02/15/38 <sup>0,3</sup>	5,500,000	5,241,507
Silvermore CLO Ltd.		
2014-1A B, 4.41% (3 Month USD LIBOR + 3.00%, Rate Floor: 0.00%) due 05/15/26 <sup>0,3</sup>	5,104,461	5,097,283
Cerberus Loan Funding XXXV, LP		
2021-5A C, 3.64% (3 Month USD LIBOR + 2.60%, Rate Floor: 2.60%) due 09/22/33 <sup>0,3</sup>	5,150,000	4,719,561
WhiteHorse X Ltd.		
2015-10A E, 6.34% (3 Month USD LIBOR + 5.30%, Rate Floor: 5.30%) due 04/17/27 <sup>0,3</sup>	4,980,000	4,566,411
BNPP IP CLO Ltd.		
2014-2A E, 6.54% (3 Month USD LIBOR + 5.25%, Rate Floor: 0.00%) due 10/30/25 <sup>0,3</sup>	5,852,468	4,046,982
Cerberus Loan Funding XXVI, LP		
2021-1A CR, 3.94% (3 Month USD LIBOR + 2.90%, Rate Floor: 2.90%) due 04/15/31 <sup>0,3</sup>	4,000,000	3,885,754

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	Face Amount <sup>~</sup>	Value
<b>ASSET-BACKED SECURITIES<sup>††</sup> - 19.1% (continued)</b>		
<b>Collateralized Loan Obligations - 11.2% (continued)</b>		
Neuberger Berman Loan Advisers CLO 40 Ltd.		
2021-40A D, 3.79% (3 Month USD LIBOR + 2.75%, Rate Floor: 2.75%) due 04/16/33 <sup>0,3</sup>	4,050,000	\$ 3,748,757
Dryden 41 Senior Loan Fund		
2015-41A SUB, due 04/15/31 <sup>3,12</sup>	11,700,000	3,377,790
Dryden 50 Senior Loan Fund		
2017-50A SUB, due 07/15/30 <sup>3,12</sup>	7,895,000	3,344,322
Treman Park CLO Ltd.		
2015-1A SUB, due 10/20/28 <sup>3,12</sup>	18,918,010	2,943,642
Carlyle Global Market Strategies CLO Ltd.		
2012-3A SUB, due 01/14/32 <sup>3,12</sup>	6,400,000	1,983,360
2013-3X SUB, due 10/15/30 <sup>12</sup>	4,938,326	782,231
Monroe Capital CLO Ltd.		
2017-1A DR, 4.74% (3 Month USD LIBOR + 3.60%, Rate Floor: 0.00%) due 10/22/26 <sup>0,3</sup>	2,688,897	2,656,926
HGI CRE CLO Ltd.		
2021-FL2 D, 3.66% (1 Month USD LIBOR + 2.15%, Rate Floor: 2.15%) due 09/17/36 <sup>0,3</sup>	1,600,000	1,460,280
2021-FL2 E, 3.96% (1 Month USD LIBOR + 2.45%, Rate Floor: 2.45%) due 09/17/36 <sup>0,3</sup>	1,200,000	1,083,177
Denali Capital CLO XI Ltd.		
2018-1A BRR, 3.21% (3 Month USD LIBOR + 2.15%, Rate Floor: 0.00%) due 10/20/28 <sup>0,3</sup>	2,500,000	2,449,767
BDS Ltd.		
2021-FL9 E, 4.21% (1 Month USD LIBOR + 2.60%, Rate Floor: 2.60%) due 11/16/38 <sup>0,3</sup>	2,700,000	2,419,833
AMMC CLO XI Ltd.		
2012-11A SUB, due 04/30/31 <sup>3,12</sup>	5,650,000	2,041,910
KVK CLO Ltd.		
2013-1A SUB, due 01/14/28 <sup>3,12</sup>	11,900,000	2,029,069
Venture XIII CLO Ltd.		
2013-13A SUB, due 09/10/29 <sup>3,12</sup>	13,790,000	1,933,358
Goldentree Loan Management US CLO 4 Ltd.		
2021-4A DR, 4.33% (3 Month USD LIBOR + 3.15%, Rate Floor: 3.15%) due 04/24/31 <sup>0,3</sup>	2,000,000	1,855,404
PFP Ltd.		
2021-7 E, 4.51% (1 Month USD LIBOR + 3.00%, Rate Floor: 3.00%) due 04/14/38 <sup>0,3</sup>	1,789,911	1,629,918
Babson CLO Ltd.		
2014-1A SUB, due 07/20/25 <sup>3,12</sup>	11,900,000	813,960
Great Lakes CLO Ltd.		
2014-1A SUB, due 10/15/29 <sup>3,12</sup>	1,500,000	599,296
Dryden Senior Loan Fund		
due 01/15/31 <sup>12</sup>	1,897,598	590,912
First Eagle Clarendon Fund CLO LLC		
2015-1A D, 5.53% (3 Month USD LIBOR + 4.35%, Rate Floor: 0.00%) due 01/25/27 <sup>0,3</sup>	339,562	338,593
Avery Point II CLO Ltd.		
2013-3X COM, due 01/18/25 <sup>12</sup>	6,270,000	45,771
West CLO Ltd.		
2013-1A SUB, due 11/07/25 <sup>3,12</sup>	5,300,000	6,943
OHA Credit Partners IX Ltd.		
2013-9A ACOM, due 10/20/25 <sup>3,12</sup>	4,219,178	4,641
Copper River CLO Ltd.		
2007-1A INC, due 01/20/21 <sup>8,12</sup>	8,150,000	1,728
<b>Total Collateralized Loan Obligations</b>		<b>740,322,668</b>
<b>Transport-Aircraft - 3.5%</b>		
AASET Trust		
2017-1A, 3.97% due 05/16/42 <sup>3</sup>	23,936,417	19,864,328
2021-1A, 2.95% due 11/16/41 <sup>3</sup>	21,142,080	17,687,722
2021-2A, 3.54% due 01/15/47 <sup>3</sup>	3,883,451	3,156,384
2020-1A, 4.34% due 01/16/40 <sup>3</sup>	4,322,982	1,891,464
KDAC Aviation Finance Ltd.		
2017-1A, 4.21% due 12/15/42 <sup>3</sup>	44,268,000	35,193,060

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	Face Amount~	Value
<b>ASSET-BACKED SECURITIES<sup>††</sup> - 19.1% (continued)</b>		
<b>Transport-Aircraft - 3.5% (continued)</b>		
Falcon Aerospace Ltd.		
2017-1, 4.58% due 02/15/42 <sup>3</sup>	15,054,557 \$	13,968,089
2019-1, 3.60% due 09/15/39 <sup>3</sup>	6,133,930	5,179,804
2017-1, 6.30% due 02/15/42 <sup>3</sup>	3,838,675	3,414,289
Castlelake Aircraft Securitization Trust		
2018-1, 4.13% due 06/15/43 <sup>3</sup>	12,532,070	11,263,192
2019-1A, 3.97% due 04/15/39 <sup>3</sup>	5,858,902	5,168,483
2016-1, 4.45% due 08/15/41	4,026,458	3,700,445
Sprite Ltd.		
2021-1, 3.75% due 11/15/46 <sup>3</sup>	18,939,400	17,130,636
Sapphire Aviation Finance I Ltd.		
2018-1A, 4.25% due 03/15/40 <sup>3</sup>	18,158,458	15,146,289
Raspro Trust		
2005-1A, 1.99% (3 Month USD LIBOR + 0.93%, Rate Floor: 0.93%) due 03/23/24 <sup>0,†††,3</sup>	15,020,380	14,304,348
AASET US Ltd.		
2018-2A, 4.45% due 11/18/38 <sup>3</sup>	15,324,268	13,016,367
JOL Air Ltd.		
2019-1, 3.97% due 04/15/44 <sup>3</sup>	11,250,647	9,943,321
GAIA Aviation Ltd.		
2019-1, 3.97% due 12/15/44 <sup>3,10</sup>	7,382,211	6,819,451
Sapphire Aviation Finance II Ltd.		
2020-1A, 4.34% due 03/15/40 <sup>3</sup>	9,117,555	6,092,967
2020-1A, 3.23% due 03/15/40 <sup>3</sup>	586,903	513,211
WAVE LLC		
2019-1, 3.60% due 09/15/44 <sup>3</sup>	7,544,602	6,145,320
Lunar Structured Aircraft Portfolio Notes		
2021-1, 3.43% due 10/15/46 <sup>3</sup>	5,541,609	4,910,048
Navigator Aircraft ABS Ltd.		
2021-1, 3.57% due 11/15/46 <sup>3</sup>	6,137,389	4,814,400
MAPS Ltd.		
2018-1A, 4.21% due 05/15/43 <sup>3</sup>	5,021,614	4,652,244
Slam Ltd.		
2021-1A, 3.42% due 06/15/46 <sup>3</sup>	3,375,000	2,852,417
Castlelake Aircraft Structured Trust		
2021-1A, 6.66% due 01/15/46 <sup>3</sup>	2,538,516	2,098,133
Stripes Aircraft Ltd.		
2013-1 A1, 5.11% (1 Month USD LIBOR + 3.50%, Rate Floor: 3.50%) due 03/20/23 <sup>0,†††</sup>	1,158,578	1,136,384
<b>Total Transport-Aircraft</b>		<b>230,062,796</b>
<b>Financial - 2.5%</b>		
HarbourVest Structured Solutions IV Holdings, LP		
2.58% (3 Month USD LIBOR + 2.45%, Rate Floor: 2.45%) due 09/15/26 <sup>0,†††</sup>	23,234,292	23,237,512
2.58% (3 Month EURIBOR + 2.45%, Rate Floor: 2.45%) due 09/15/26 <sup>0,†††</sup>	EUR 12,900,000	13,490,430
HV Eight LLC		
3.36% (3 Month EURIBOR + 2.75%, Rate Floor: 2.75%) due 12/28/25 <sup>0,†††</sup>	EUR 28,000,000	29,265,316
Madison Avenue Secured Funding Trust Series		
2021-1, 2.47% (1 Month USD LIBOR + 1.50%, Rate Floor: 1.50%) due 01/17/23 <sup>0,†††,3</sup>	20,750,000	20,750,000
Nassau LLC		
2019-1, 3.98% due 08/15/34 <sup>3</sup>	14,706,483	14,265,789
Bib Merchant Voucher Receivables Ltd.		
4.18% due 04/07/28 <sup>†††</sup>	14,264,246	13,895,128
Lam Trade Finance Group LLC		
2.50% due 09/29/22 <sup>†††</sup>	12,000,000	11,986,935
Thunderbird A		
5.50% due 03/01/37 <sup>†††</sup>	10,092,000	10,092,000
Lightning A		
5.50% due 03/01/37 <sup>†††</sup>	10,092,000	10,092,000
KKR Core Holding Company LLC		
4.00% due 08/12/31 <sup>†††</sup>	9,399,187	8,301,907
Ceamer Finance LLC		
3.69% due 03/22/31 <sup>†††</sup>	5,946,357	5,507,014
Aesf Vi Verdi, LP		
2.15% (3 Month EURIBOR + 2.15%, Rate Floor: 2.15%) due 11/25/24 <sup>0,†††</sup>	EUR 4,314,059	4,501,837
Thunderbird B		
7.50% due 03/01/37 <sup>†††</sup>	2,030,000	2,030,000



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	Face Amount <sup>~</sup>	Value
<b>ASSET-BACKED SECURITIES<sup>††</sup> - 19.1% (continued)</b>		
<b>Financial - 2.5% (continued)</b>		
Lightning B		
7.50% due 03/01/37 <sup>†††</sup>	2,030,000	\$ 2,030,000
<b>Total Financial</b>		<u>169,445,868</u>
<b>Infrastructure - 0.8%</b>		
VB-S1 Issuer LLC - VBTEL		
2022-1A, 5.27% due 02/15/52 <sup>3</sup>	39,650,000	36,014,111
Hotwire Funding LLC		
2021-1, 4.46% due 11/20/51 <sup>3</sup>	11,750,000	10,207,754
Secured Tenant Site Contract Revenue Notes Series		
2018-1A, 4.70% due 06/15/48 <sup>8</sup>	6,614,996	6,539,618
<b>Total Infrastructure</b>		<u>52,761,483</u>
<b>Whole Business - 0.7%</b>		
TSGE		
2017-1, 6.25% due 09/25/31 <sup>†††</sup>	42,550,000	41,701,298
Taco Bell Funding LLC		
2016-1A, 4.97% due 05/25/46 <sup>3</sup>	2,683,750	2,666,362
Applebee's Funding LLC / IHOP Funding LLC		
2019-1A, 4.19% due 06/05/49 <sup>3</sup>	2,079,000	2,016,863
Wendy's Funding LLC		
2018-1A, 3.88% due 03/15/48 <sup>3</sup>	382,000	359,813
<b>Total Whole Business</b>		<u>46,744,336</u>
<b>Net Lease - 0.3%</b>		
CARS-DB4, LP		
2020-1A, 4.95% due 02/15/50 <sup>3</sup>	21,105,000	18,160,306
<b>Collateralized Debt Obligations - 0.1%</b>		
Anchorage Credit Funding 4 Ltd.		
2021-4A BR, 3.12% due 04/27/39	6,700,000	5,683,931
2021-4A CR, 3.52% due 04/27/39 <sup>3</sup>	4,250,000	3,531,909
<b>Total Collateralized Debt Obligations</b>		<u>9,215,840</u>
<b>Total Asset-Backed Securities</b>		<u>1,266,713,297</u>
(Cost \$1,354,383,961)		
<b>COLLATERALIZED MORTGAGE OBLIGATIONS<sup>††</sup> - 7.3%</b>		
<b>Residential Mortgage-Backed Securities - 5.9%</b>		
FKRT		
2.21% due 11/30/58 <sup>†††,8</sup>	33,850,000	32,418,582
JP Morgan Mortgage Acquisition Trust		
2006-WMC4, 1.77% (1 Month USD LIBOR + 0.15%, Rate Floor: 0.15%) due 12/25/36 <sup>◇</sup>	22,121,966	12,760,443
2006-WMC3, 1.92% (1 Month USD LIBOR + 0.30%, Rate Floor: 0.30%) due 08/25/36 <sup>◇</sup>	8,930,602	6,542,728
2006-HE3, 1.94% (1 Month USD LIBOR + 0.32%, Rate Floor: 0.32%) due 11/25/36 <sup>◇</sup>	5,559,694	4,703,713
2006-WMC4, 1.74% (1 Month USD LIBOR + 0.12%, Rate Floor: 0.12%) due 12/25/36 <sup>◇</sup>	7,614,575	4,377,705
2006-WMC4, 1.70% (1 Month USD LIBOR + 0.08%, Rate Floor: 0.08%) due 12/25/36 <sup>◇</sup>	3,219,709	1,842,711
Ameriquest Mortgage Securities Trust		
2006-M3, 1.80% (1 Month USD LIBOR + 0.18%, Rate Floor: 0.18%) due 10/25/36 <sup>◇</sup>	20,611,094	12,235,780
2006-M3, 1.86% (1 Month USD LIBOR + 0.24%, Rate Floor: 0.24%) due 10/25/36 <sup>◇</sup>	32,764,214	11,701,339
2006-M3, 1.72% (1 Month USD LIBOR + 0.10%, Rate Floor: 0.10%) due 10/25/36 <sup>◇</sup>	13,620,688	4,852,857
Lehman XS Trust Series		
2006-16N, 2.04% (1 Month USD LIBOR + 0.42%, Rate Floor: 0.42%) due 11/25/46 <sup>◇</sup>	14,220,416	13,641,442
2006-18N, 1.98% (1 Month USD LIBOR + 0.36%, Rate Floor: 0.36%) due 12/25/36 <sup>◇</sup>	9,048,769	8,955,050
2006-10N, 2.04% (1 Month USD LIBOR + 0.42%, Rate Floor: 0.42%) due 07/25/46 <sup>◇</sup>	2,673,216	2,622,157
WaMu Asset-Backed Certificates WaMu Series		
2007-HE2, 1.98% (1 Month USD LIBOR + 0.36%, Rate Floor: 0.36%) due 04/25/37 <sup>◇</sup>	24,620,338	10,303,284

**Macro Opportunities Fund**  
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	Face Amount <sup>~</sup>	Value
<b>COLLATERALIZED MORTGAGE OBLIGATIONS<sup>††</sup> - 7.3% (continued)</b>		
<b>Residential Mortgage-Backed Securities - 5.9% (continued)</b>		
2007-HE2, 1.81% (1 Month USD LIBOR + 0.19%, Rate Floor: 0.19%) due 04/25/37 <sup>◊</sup>	18,760,480	\$ 7,777,009
2007-HE4, 1.79% (1 Month USD LIBOR + 0.17%, Rate Floor: 0.17%) due 07/25/47 <sup>◊</sup>	6,973,425	5,341,795
2007-HE4, 1.87% (1 Month USD LIBOR + 0.25%, Rate Floor: 0.25%) due 07/25/47 <sup>◊</sup>	2,120,890	1,395,172
BRAVO Residential Funding Trust		
2022-R1, 3.13% due 01/29/70 <sup>3,10</sup>	25,837,369	23,357,426
RALI Series Trust		
2006-QO6, 1.98% (1 Month USD LIBOR + 0.36%, Rate Floor: 0.36%) due 06/25/46 <sup>◊</sup>	30,802,921	7,647,269
2007-QO2, 1.77% (1 Month USD LIBOR + 0.15%, Rate Floor: 0.15%) due 02/25/47 <sup>◊</sup>	13,283,368	5,492,751
2006-QO8, 2.02% (1 Month USD LIBOR + 0.40%, Rate Floor: 0.40%) due 10/25/46 <sup>◊</sup>	4,040,640	3,898,716
2006-QO6, 2.08% (1 Month USD LIBOR + 0.46%, Rate Floor: 0.46%) due 06/25/46 <sup>◊</sup>	8,014,500	2,045,522
2006-QO2, 2.16% (1 Month USD LIBOR + 0.54%, Rate Floor: 0.54%) due 02/25/46 <sup>◊</sup>	5,966,277	1,400,938
2006-QO6, 2.14% (1 Month USD LIBOR + 0.52%, Rate Floor: 0.52%) due 06/25/46 <sup>◊</sup>	5,056,467	1,311,460
2006-QO2, 2.30% (1 Month USD LIBOR + 0.68%, Rate Floor: 0.68%) due 02/25/46 <sup>◊</sup>	3,192,465	779,915
2006-QO2, 2.06% (1 Month USD LIBOR + 0.44%, Rate Floor: 0.44%) due 02/25/46 <sup>◊</sup>	213,992	48,777
Long Beach Mortgage Loan Trust		
2006-6, 2.12% (1 Month USD LIBOR + 0.50%, Rate Floor: 0.50%) due 07/25/36 <sup>◊</sup>	14,151,704	6,035,730
2006-8, 1.94% (1 Month USD LIBOR + 0.32%, Rate Floor: 0.32%) due 09/25/36 <sup>◊</sup>	16,896,861	5,391,357
2006-4, 1.94% (1 Month USD LIBOR + 0.32%, Rate Floor: 0.32%) due 05/25/36 <sup>◊</sup>	10,162,996	3,414,361
2006-1, 2.00% (1 Month USD LIBOR + 0.38%, Rate Floor: 0.38%) due 02/25/36 <sup>◊</sup>	3,847,153	3,245,903
2006-6, 1.92% (1 Month USD LIBOR + 0.30%, Rate Floor: 0.30%) due 07/25/36 <sup>◊</sup>	4,406,670	1,865,457
2006-8, 1.80% (1 Month USD LIBOR + 0.18%, Rate Floor: 0.18%) due 09/25/36 <sup>◊</sup>	4,578,732	1,453,992
2006-6, 1.82% (1 Month USD LIBOR + 0.20%, Rate Floor: 0.20%) due 07/25/36 <sup>◊</sup>	2,550,928	1,075,335
Structured Asset Securities Corporation Mortgage Loan Trust		
2008-BC4, 2.25% (1 Month USD LIBOR + 0.63%, Rate Floor: 0.63%) due 11/25/37 <sup>◊</sup>	19,535,000	19,061,845
American Home Mortgage Assets Trust		
2006-6, 1.83% (1 Month USD LIBOR + 0.21%, Rate Floor: 0.21%) due 12/25/46 <sup>◊</sup>	7,972,328	6,715,025
2006-1, 1.81% (1 Month USD LIBOR + 0.19%, Rate Floor: 0.19%) due 05/25/46 <sup>◊</sup>	6,984,238	6,202,434
2006-3, 1.42% (1 Year CMT Rate + 0.94%, Rate Floor: 0.94%) due 10/25/46 <sup>◊</sup>	5,330,881	3,945,966
Morgan Stanley IXIS Real Estate Capital Trust		
2006-2, 1.84% (1 Month USD LIBOR + 0.22%, Rate Floor: 0.22%) due 11/25/36 <sup>◊</sup>	22,240,955	8,190,483
2006-2, 1.77% (1 Month USD LIBOR + 0.15%, Rate Floor: 0.15%) due 11/25/36 <sup>◊</sup>	16,967,065	6,233,728

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	Face Amount <sup>~</sup>	Value
<b>COLLATERALIZED MORTGAGE OBLIGATIONS<sup>††</sup> - 7.3% (continued)</b>		
<b>Residential Mortgage-Backed Securities - 5.9% (continued)</b>		
Morgan Stanley ABS Capital I Incorporated Trust		
2006-HE8, 1.84% (1 Month USD LIBOR + 0.22%, Rate Floor: 0.22%) due 10/25/36 <sup>◊</sup>	19,981,546	\$ 10,038,405
2006-HE6, 1.82% (1 Month USD LIBOR + 0.20%, Rate Floor: 0.20%) due 09/25/36 <sup>◊</sup>	4,451,566	1,759,942
2007-HE4, 1.85% (1 Month USD LIBOR + 0.23%, Rate Floor: 0.23%) due 02/25/37 <sup>◊</sup>	3,900,044	1,326,390
IXIS Real Estate Capital Trust		
2007-HE1, 1.78% (1 Month USD LIBOR + 0.16%, Rate Floor: 0.16%) due 05/25/37 <sup>◊</sup>	24,552,768	6,546,092
2007-HE1, 1.85% (1 Month USD LIBOR + 0.23%, Rate Floor: 0.23%) due 05/25/37 <sup>◊</sup>	17,395,291	4,646,980
GSAMP Trust		
2007-NC1, 1.75% (1 Month USD LIBOR + 0.13%, Rate Floor: 0.13%) due 12/25/46 <sup>◊</sup>	19,137,101	10,993,409
Master Asset-Backed Securities Trust		
2006-WMC3, 1.78% (1 Month USD LIBOR + 0.16%, Rate Floor: 0.16%) due 08/25/36 <sup>◊</sup>	10,320,213	4,032,237
2006-HE3, 1.82% (1 Month USD LIBOR + 0.20%, Rate Floor: 0.20%) due 08/25/36 <sup>◊</sup>	9,665,982	3,146,791
2006-HE3, 1.92% (1 Month USD LIBOR + 0.30%, Rate Floor: 0.30%) due 08/25/36 <sup>◊</sup>	8,126,783	2,648,638
GSA Home Equity Trust		
2006-3, 2.22% (1 Month USD LIBOR + 0.60%, Rate Floor: 0.60%) due 03/25/36 <sup>◊</sup>	10,983,300	6,490,452
2006-9, 2.10% (1 Month USD LIBOR + 0.48%, Rate Floor: 0.48%) due 06/25/36 <sup>◊</sup>	7,799,446	2,718,785
2007-7, 2.16% (1 Month USD LIBOR + 0.54%, Rate Floor: 0.54%) due 07/25/37 <sup>◊</sup>	513,729	500,556
Citigroup Mortgage Loan Trust, Inc.		
2007-AMC3, 1.87% (1 Month USD LIBOR + 0.25%, Rate Floor: 0.25%) due 03/25/37 <sup>◊</sup>	10,739,838	9,372,880
Home Equity Loan Trust		
2007-FRE1, 1.81% (1 Month USD LIBOR + 0.19%, Rate Floor: 0.19%) due 04/25/37 <sup>◊</sup>	7,630,705	7,144,283
Nationstar Home Equity Loan Trust		
2007-C, 1.80% (1 Month USD LIBOR + 0.18%, Rate Floor: 0.18%) due 06/25/37 <sup>◊</sup>	7,031,997	6,837,273
First NLC Trust		
2007-1, 1.90% (1 Month USD LIBOR + 0.28%, Rate Floor: 0.28%) due 08/25/37 <sup>◊,3</sup>	6,819,936	3,828,576
2007-1, 1.69% (1 Month USD LIBOR + 0.07%, Rate Floor: 0.07%) due 08/25/37 <sup>◊,3</sup>	5,171,776	2,879,594
Argent Securities Trust		
2006-W5, 1.92% (1 Month USD LIBOR + 0.30%, Rate Floor: 0.30%) due 06/25/36 <sup>◊</sup>	9,532,340	6,574,049
Alternative Loan Trust		
2007-OA7, 1.98% (1 Month USD LIBOR + 0.36%, Rate Floor: 0.36%) due 05/25/47 <sup>◊</sup>	7,139,815	6,168,334
WaMu Asset-Backed Certificates WaMu Series Trust		
2007-HE1, 1.85% (1 Month USD LIBOR + 0.23%, Rate Floor: 0.23%) due 01/25/37 <sup>◊</sup>	7,678,785	3,963,488
2007-HE4, 1.79% (1 Month USD LIBOR + 0.17%, Rate Floor: 0.17%) due 07/25/47 <sup>◊</sup>	2,970,434	1,946,380
ACE Securities Corporation Home Equity Loan Trust Series		
2007-ASP1, 2.38% (1 Month USD LIBOR + 0.38%, Rate Floor: 0.38%) due 03/25/37 <sup>◊</sup>	10,931,004	5,448,128

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	Face Amount <sup>~</sup>	Value
<b>COLLATERALIZED MORTGAGE OBLIGATIONS<sup>††</sup> - 7.3% (continued)</b>		
<b>Residential Mortgage-Backed Securities - 5.9% (continued)</b>		
HSI Asset Securitization Corporation Trust		
2007-HE1, 1.81% (1 Month USD LIBOR + 0.19%, Rate Floor: 0.19%) due 01/25/37 <sup>0</sup>	6,193,667	\$ 4,597,154
First Franklin Mortgage Loan Trust		
2006-FF16, 2.04% (1 Month USD LIBOR + 0.42%, Rate Floor: 0.42%) due 12/25/36 <sup>0</sup>	7,768,395	3,755,233
Washington Mutual Mortgage Pass-Through Certificates WMALT Series Trust		
2006-AR9, 1.32% (1 Year CMT Rate + 0.84%, Rate Floor: 0.84%) due 11/25/46 <sup>0</sup>	4,042,817	3,344,825
Morgan Stanley Mortgage Loan Trust		
2006-9AR, 1.92% (1 Month USD LIBOR + 0.30%, Rate Floor: 0.30%) due 08/25/36 <sup>0</sup>	8,585,890	2,781,427
Nomura Resecuritization Trust		
2015-4R, 2.37% (1 Month USD LIBOR + 0.43%, Rate Floor: 0.43%) due 03/26/36 <sup>0,3</sup>	2,093,493	1,902,800
Alliance Bancorp Trust		
2007-OA1, 2.10% (1 Month USD LIBOR + 0.48%, Rate Floor: 0.48%) due 07/25/37 <sup>0</sup>	2,110,023	1,821,045
Morgan Stanley Re-REMIC Trust		
2010-R5, 2.55% due 06/26/36 <sup>3</sup>	599,493	541,996
Asset-Backed Securities Corporation Home Equity Loan Trust		
2006-HE5, 1.90% (1 Month USD LIBOR + 0.14%, Rate Floor: 0.14%) due 07/25/36 <sup>0</sup>	252,679	249,389
GreenPoint Mortgage Funding Trust		
2007-AR1, 1.70% (1 Month USD LIBOR + 0.08%, Rate Floor: 0.08%) due 02/25/47 <sup>0</sup>	233	233
<b>Total Residential Mortgage-Backed Securities</b>		<u>388,291,921</u>
<b>Commercial Mortgage-Backed Securities - 1.0%</b>		
BX Commercial Mortgage Trust		
2021-VOLT, 3.32% (1 Month USD LIBOR + 2.00%, Rate Floor: 2.00%) due 09/15/36 <sup>0,3</sup>	19,750,000	18,397,986
2019-XL, 3.62% (1 Month USD LIBOR + 2.30%, Rate Floor: 2.30%) due 10/15/36 <sup>0,3</sup>	1,989,000	1,884,606
GS Mortgage Securities Corporation Trust		
2020-UPTN, 3.35% (WAC) due 02/10/37 <sup>0,3</sup>	8,256,000	7,326,286
2020-DUNE, 3.82% (1 Month USD LIBOR + 2.50%, Rate Floor: 2.50%) due 12/15/36 <sup>0,3</sup>	7,340,000	6,952,852
2020-DUNE, 3.22% (1 Month USD LIBOR + 1.90%, Rate Floor: 1.90%) due 12/15/36 <sup>0,3</sup>	2,750,000	2,651,468
JP Morgan Chase Commercial Mortgage Securities Trust		
2021-NYAH, 3.96% (1 Month USD LIBOR + 2.64%, Rate Floor: 2.64%) due 06/15/38 <sup>0,3</sup>	15,000,000	13,630,527
SMRT		
2022-MINI, 3.23% (1 Month Term SOFR + 1.95%, Rate Floor: 1.95%) due 01/15/39 <sup>0,3</sup>	10,000,000	9,349,504
Merit 2020		
2022-MHIL, 3.89% (1 Month Term SOFR + 2.61%, Rate Floor: 2.61%) due 01/15/27 <sup>0,3</sup>	9,000,000	8,482,114

**Macro Opportunities Fund**  
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	Face Amount <sup>~</sup>	Value
<b>COLLATERALIZED MORTGAGE OBLIGATIONS<sup>††</sup> - 7.3% (continued)</b>		
<b>Commercial Mortgage-Backed Securities - 1.0% (continued)</b>		
Wells Fargo Commercial Mortgage Trust		
2015-NXS1, 2.63% due 05/15/48	96,395	\$ 96,310
<b>Total Commercial Mortgage-Backed Securities</b>		68,771,653
<b>Military Housing - 0.4%</b>		
Freddie Mac Military Housing Bonds Resecuritization Trust Certificates		
2015-R1, 0.70% (WAC) due 11/25/52 <sup>0,3,13</sup>	223,016,845	14,147,023
GMAC Commercial Mortgage Asset Corp.		
2004-POKA, 6.36% due 09/10/44 <sup>†††,3</sup>	9,000,000	9,622,567
Capmark Military Housing Trust		
2007-AET2, 6.06% due 10/10/52 <sup>†††,3</sup>	5,552,505	5,659,427
<b>Total Military Housing</b>		29,429,017
<b>Total Collateralized Mortgage Obligations</b> (Cost \$591,123,938)		486,492,591
<b>U.S. GOVERNMENT SECURITIES<sup>††</sup> - 2.1%</b>		
U.S. Treasury Bonds		
due 08/15/51 <sup>7,14,15</sup>	164,620,000	66,125,893
due 05/15/44 <sup>7,14,15</sup>	23,270,000	10,798,513
due 11/15/44 <sup>7,14,15</sup>	23,280,000	10,595,495
due 02/15/46 <sup>7,14,15</sup>	23,450,000	10,346,898
U.S. Treasury Notes		
2.50% due 05/31/24 <sup>7</sup>	22,020,000	21,821,304
1.75% due 03/15/25 <sup>7</sup>	22,052,000	21,318,943
<b>Total U.S. Government Securities</b> (Cost \$140,831,843)		141,007,046
<b>FOREIGN GOVERNMENT DEBT<sup>††</sup> - 0.7%</b>		
Government of Japan		
(0.10)% due 07/04/22 <sup>16</sup>	JPY 3,400,000,000	25,057,652
State of Israel		
0.75% due 07/31/22	ILS 18,685,000	5,354,845
1.25% due 11/30/22	ILS 8,305,000	2,381,780
Alberta T-Bill		
1.27% due 07/05/22 <sup>16</sup>	CAD 8,345,000	6,483,444
Newfoundland T-Bill		
1.34% due 07/05/22 <sup>16</sup>	CAD 4,500,000	3,496,235
Quebec T-Bill		
1.30% due 07/08/22 <sup>16</sup>	CAD 3,000,000	2,330,520
Nova Scotia T-Bill		
1.40% due 07/05/22 <sup>16</sup>	CAD 1,985,000	1,542,167
Ontario T-Bill		
1.39% due 07/13/22 <sup>16</sup>	CAD 410,000	318,425
<b>Total Foreign Government Debt</b> (Cost \$47,598,330)		46,965,068
<b>U.S. TREASURY BILLS<sup>††</sup> - 0.2%</b>		
U.S. Treasury Bills		
2.15% due 12/08/22 <sup>16,17</sup>	11,750,000	11,632,095
0.60% due 07/05/22 <sup>16</sup>	3,130,000	3,129,739
<b>Total U.S. Treasury Bills</b> (Cost \$14,767,409)		14,761,834
<b>SENIOR FIXED RATE INTERESTS<sup>††</sup> - 0.1%</b>		
<b>Consumer, Cyclical - 0.1%</b>		
WESCO		
5.25% due 06/14/24 <sup>†††</sup>	CAD 3,864,740	2,973,154
<b>Industrial - 0.0%</b>		
Schur Flexibles GmbH		
15.00% due 11/01/22	EUR 171,804	179,356
<b>Total Senior Fixed Rate Interests</b> (Cost \$3,115,134)		3,152,510
<b>Contracts/ Notional Value</b>		
<b>LISTED OPTIONS PURCHASED<sup>†</sup> - 0.2%</b>		
<b>Put Options on:</b>		
<b>Equity Options</b>		
S&P 500 Index Expiring April 2023 with strike price of \$4,000.00 (Notional Value \$122,646,312)	324	13,201,380
<b>Total Listed Options Purchased</b> (Cost \$7,712,100)		13,201,380
<b>OTC OPTIONS PURCHASED<sup>††</sup> - 0.0%</b>		
<b>Call Options on:</b>		

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		Contracts/ Notional Value	Value
<b>OTC OPTIONS PURCHASED<sup>††</sup> - 0.0% (continued)</b>			
<b>Foreign Exchange Options</b>			
J.P. Morgan Securities plc Foreign Exchange USD/NOK Expiring July 2022 with strike price of \$9.70	USD	10,000,000	\$ 190,795
Deutsche Bank AG Foreign Exchange USD/SEK Expiring July 2022 with strike price of \$9.73	USD	3,600,000	182,142
J.P. Morgan Securities plc Foreign Exchange USD/NOK Expiring July 2022 with strike price of \$9.52	USD	3,600,000	130,594
J.P. Morgan Securities plc Foreign Exchange USD/CAD Expiring July 2022 with strike price of \$1.26	USD	3,650,000	86,160
Citibank, N.A. Foreign Exchange EUR/NOK Expiring July 2022 with strike price of EUR 10.27 (Notional Value \$10,193,137)	EUR	9,750,000	83,047
UBS AG Foreign Exchange EUR/SEK Expiring July 2022 with strike price of EUR 10.66 (Notional Value \$10,454,500)	EUR	10,000,000	74,592
Citibank, N.A. Foreign Exchange USD/CAD Expiring July 2022 with strike price of \$1.27	USD	5,150,000	68,516
Bank of America, N.A. Foreign Exchange USD/CAD Expiring July 2022 with strike price of \$1.27	USD	5,400,000	64,679
Citibank, N.A. Foreign Exchange EUR/NOK Expiring July 2022 with strike price of EUR 10.20 (Notional Value \$3,502,257)	EUR	3,350,000	47,484
Citibank, N.A. Foreign Exchange AUD/NZD Expiring July 2022 with strike price of AUD 1.12 (Notional Value \$10,589,810)	AUD	15,400,000	34,523
Goldman Sachs International Foreign Exchange USD/NOK Expiring July 2022 with strike price of \$10.02	USD	3,550,000	28,998
Citibank, N.A. Foreign Exchange EUR/SEK Expiring July 2022 with strike price of EUR 10.72 (Notional Value \$3,449,985)	EUR	3,300,000	23,284
Citibank, N.A. Foreign Exchange USD/NOK Expiring July 2022 with strike price of \$10.28	USD	10,650,000	21,587
Citibank, N.A. Foreign Exchange EUR/NOK Expiring July 2022 with strike price of EUR 10.62 (Notional Value \$10,454,500)	EUR	10,000,000	20,499
Barclays Bank plc Foreign Exchange EUR/USD Expiring July 2022 with strike price of EUR 1.06 (Notional Value \$3,659,075)	EUR	3,500,000	19,695
Bank of America, N.A. Foreign Exchange NZD/USD Expiring July 2022 with strike price of NZD 0.63 (Notional Value \$3,606,150)	NZD	5,800,000	15,435
Citibank, N.A. Foreign Exchange EUR/USD Expiring July 2022 with strike price of EUR 1.08 (Notional Value \$10,715,863)	EUR	10,250,000	9,959
J.P. Morgan Chase Bank, N.A. Foreign Exchange EUR/CHF Expiring July 2022 with strike price of EUR 1.04 (Notional Value \$10,193,138)	EUR	9,750,000	3,105
J.P. Morgan Securities plc Foreign Exchange EUR/CHF Expiring July 2022 with strike price of EUR 1.04 (Notional Value \$3,659,075)	EUR	3,500,000	189
<b>Total Foreign Exchange Options</b>			<b>1,105,283</b>
<b>Interest Rate Options</b>			
Morgan Stanley Capital Services LLC 2Y-10 CMS CAP Expiring July 2022 with strike price of \$0.40	USD	1,424,100,000	28,482
Bank of America, N.A. 2Y-10 CMS CAP Expiring July 2022 with strike price of \$0.40	USD	709,900,000	14,198
Goldman Sachs International 2Y-10 CMS CAP Expiring July 2022 with strike price of \$0.40	USD	126,600,000	2,532
Goldman Sachs International 2Y-10 CMS CAP Expiring July 2022 with strike price of \$0.61	USD	661,700,000	827
Bank of America, N.A. 2Y-10 CMS CAP Expiring July 2022 with strike price of \$0.61	USD	82,200,000	103
<b>Total Interest Rate Options</b>			<b>46,142</b>

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	Contracts/ Notional Value	Value
<b>OTC OPTIONS PURCHASED<sup>††</sup> - 0.0% (continued)</b>		
<b>Put Options on:</b>		
<b>Foreign Exchange Options</b>		
J.P. Morgan Securities plc Foreign Exchange EUR/CHF Expiring July 2022 with strike price of EUR 1.04 (Notional Value \$3,659,075)	EUR 3,500,000	\$ 154,382
Bank of America, N.A. Foreign Exchange NZD/USD Expiring July 2022 with strike price of NZD 0.63 (Notional Value \$3,606,150)	NZD 5,800,000	92,070
Goldman Sachs International Foreign Exchange USD/NOK Expiring July 2022 with strike price of \$10.02	USD 3,550,000	78,679
J.P. Morgan Chase Bank, N.A. Foreign Exchange EUR/CHF Expiring July 2022 with strike price of EUR 1.00 (Notional Value \$10,193,138)	EUR 9,750,000	74,992
Citibank, N.A. Foreign Exchange EUR/USD Expiring July 2022 with strike price of EUR 1.04 (Notional Value \$10,715,863)	EUR 10,250,000	66,203
Barclays Bank plc Foreign Exchange EUR/USD Expiring July 2022 with strike price of EUR 1.06 (Notional Value \$3,659,075)	EUR 3,500,000	50,426
Citibank, N.A. Foreign Exchange USD/NOK Expiring July 2022 with strike price of \$9.68	USD 10,650,000	38,457
Citibank, N.A. Foreign Exchange EUR/NOK Expiring July 2022 with strike price of EUR 10.17 (Notional Value \$10,454,500)	EUR 10,000,000	27,033
Citibank, N.A. Foreign Exchange EUR/SEK Expiring July 2022 with strike price of EUR 10.72 (Notional Value \$3,449,985)	EUR 3,300,000	24,413
Citibank, N.A. Foreign Exchange AUD/NZD Expiring July 2022 with strike price of AUD 1.09 (Notional Value \$10,589,810)	AUD 15,400,000	14,389
Citibank, N.A. Foreign Exchange EUR/NOK Expiring July 2022 with strike price of EUR 10.20 (Notional Value \$3,502,257)	EUR 3,350,000	3,876
J.P. Morgan Securities plc Foreign Exchange USD/NOK Expiring July 2022 with strike price of \$9.52	USD 3,600,000	715
UBS AG Foreign Exchange EUR/SEK Expiring July 2022 with strike price of EUR 10.37 (Notional Value \$10,454,500)	EUR 10,000,000	170
Deutsche Bank AG Foreign Exchange USD/SEK Expiring July 2022 with strike price of \$9.73	USD 3,600,000	39
Citibank, N.A. Foreign Exchange EUR/NOK Expiring July 2022 with strike price of EUR 9.88 (Notional Value \$10,193,137)	EUR 9,750,000	26
Citibank, N.A. Foreign Exchange USD/CAD Expiring July 2022 with strike price of \$1.24	USD 5,150,000	26
J.P. Morgan Securities plc Foreign Exchange USD/NOK Expiring July 2022 with strike price of \$9.21	USD 10,000,000	6
Bank of America, N.A. Foreign Exchange USD/CAD Expiring July 2022 with strike price of \$1.24	USD 5,400,000	-
J.P. Morgan Securities plc Foreign Exchange USD/CAD Expiring July 2022 with strike price of \$1.26	USD 3,650,000	-
<b>Total Foreign Exchange Options</b>		<b>625,902</b>
<b>Total OTC Options Purchased</b> (Cost \$8,056,673)		<b>1,777,327</b>
<b>OTC INTEREST RATE SWAPTIONS PURCHASED<sup>††,19</sup> - 0.5%</b>		
<b>Call Swaptions on:</b>		
<b>Interest Rate Swaptions</b>		
Deutsche Bank AG 5-Year Interest Rate Swap Expiring April 2027 with exercise rate of 2.69%	USD 92,814,000	3,494,157
Deutsche Bank AG 5-Year Interest Rate Swap Expiring April 2032 with exercise rate of 2.39%	USD 72,235,000	2,206,193
Citibank, N.A. 20-Year Interest Rate Swap Expiring April 2029 with exercise rate of 2.38%	USD 24,141,000	2,189,282
Barclays Bank plc 20-Year Interest Rate Swap Expiring April 2027 with exercise rate of 1.58% (Notional Value \$22,770,938)	GBP 18,750,000	1,850,471
Citibank, N.A. 5-Year Interest Rate Swap Expiring April 2027 with exercise rate of 1.60% (Notional Value \$80,128,515)	EUR 76,645,000	1,545,807
<b>Total Interest Rate Swaptions</b>		<b>11,285,910</b>
<b>Put Swaptions on:</b>		
<b>Interest Rate Swaptions</b>		
Citibank, N.A. 5-Year Interest Rate Swap Expiring April 2027 with exercise rate of 1.60% (Notional Value \$80,128,515)	EUR 76,645,000	5,101,924
Deutsche Bank AG 5-Year Interest Rate Swap Expiring April 2032 with exercise rate of 2.39%	USD 72,235,000	4,463,371
Deutsche Bank AG 5-Year Interest Rate Swap Expiring April 2027 with exercise rate of 2.69%	USD 92,814,000	3,971,782
Barclays Bank plc 20-Year Interest Rate Swap Expiring April 2027 with exercise rate of 1.58% (Notional Value \$22,770,938)	GBP 18,750,000	3,808,017
Citibank, N.A. 20-Year Interest Rate Swap Expiring April 2029 with exercise rate of 2.38%	USD 24,141,000	3,290,727
<b>Total Interest Rate Swaptions</b>		<b>20,635,821</b>
<b>Total OTC Interest Rate Swaptions Purchased</b> (Cost \$33,025,782)		<b>31,921,731</b>
<b>Total Investments - 106.4%</b> (Cost \$7,929,997,645)		<b>7,064,498,097</b>
<b>LISTED OPTIONS WRITTEN<sup>†</sup> - 0.0%</b>		
<b>Call Options on:</b>		
<b>Equity Options</b>		
Figs, Inc. Expiring December 2022 with strike price of \$50.00 (Notional Value \$37,351)	41	-
Figs, Inc. Expiring December 2022 with strike price of \$55.00 (Notional Value \$36,440)	40	-
<b>Total Equity Options</b>		<b>-</b>
<b>Total Listed Options Written</b> (Premiums received \$85,529)		<b>-</b>

**Macro Opportunities Fund**  
**CONSOLIDATED SCHEDULE OF INVESTMENTS (Unaudited)**

June 30, 2022

		Contracts/ Notional Value	Value
<b>OTC OPTIONS WRITTEN<sup>††</sup> - (0.1)%</b>			
<b>Foreign Exchange Options</b>			
Morgan Stanley Capital Services LLC Foreign Exchange AUD/CAD Expiring July 2022 with strike price of AUD 0.92 (Notional Value \$2,647,452)	AUD	3,850,000	\$ -
J.P. Morgan Securities plc Foreign Exchange EUR/CHF Expiring July 2022 with strike price of EUR 1.03 (Notional Value \$17,772,650)	EUR	17,000,000	-
Bank of America, N.A. Foreign Exchange EUR/JPY Expiring July 2022 with strike price of EUR 147.35 (Notional Value \$2,509,080)	EUR	2,400,000	(66)
UBS AG Foreign Exchange USD/CHF Expiring July 2022 with strike price of \$0.99	USD	2,550,000	(167)
UBS AG Foreign Exchange AUD/CAD Expiring July 2022 with strike price of AUD 0.91 (Notional Value \$8,389,330)	AUD	12,200,000	(788)
Barclays Bank plc Foreign Exchange EUR/GBP Expiring July 2022 with strike price of EUR 0.87 (Notional Value \$2,404,535)	EUR	2,300,000	(1,430)
J.P. Morgan Securities plc Foreign Exchange AUD/JPY Expiring July 2022 with strike price of AUD 97.85 (Notional Value \$1,719,125)	AUD	2,500,000	(2,828)
Barclays Bank plc Foreign Exchange NZD/JPY Expiring July 2022 with strike price of NZD 87.31 (Notional Value \$1,492,200)	NZD	2,400,000	(4,230)
Deutsche Bank AG Foreign Exchange USD/JPY Expiring July 2022 with strike price of \$138.50	USD	2,600,000	(6,329)
J.P. Morgan Securities plc Foreign Exchange EUR/JPY Expiring July 2022 with strike price of EUR 145.25 (Notional Value \$2,509,080)	EUR	2,400,000	(9,198)
J.P. Morgan Securities plc Foreign Exchange USD/CHF Expiring July 2022 with strike price of \$0.97	USD	18,200,000	(10,325)
J.P. Morgan Securities plc Foreign Exchange CAD/JPY Expiring July 2022 with strike price of CAD 106.50 (Notional Value \$2,558,239)	CAD	3,300,000	(17,481)
Citibank, N.A. Foreign Exchange USD/JPY Expiring July 2022 with strike price of \$135.85	USD	4,750,000	(54,677)
J.P. Morgan Securities plc Foreign Exchange CAD/JPY Expiring July 2022 with strike price of CAD 105.40 (Notional Value \$8,760,029)	CAD	11,300,000	(56,488)
Goldman Sachs International Foreign Exchange USD/JPY Expiring July 2022 with strike price of \$132.60	USD	2,600,000	(62,295)
J.P. Morgan Chase Bank, N.A. Foreign Exchange AUD/JPY Expiring July 2022 with strike price of AUD 94.84 (Notional Value \$18,429,020)	AUD	26,800,000	(136,500)
Goldman Sachs International Foreign Exchange USD/JPY Expiring July 2022 with strike price of \$134.25	USD	9,600,000	(149,890)
Bank of America, N.A. Foreign Exchange EUR/GBP Expiring July 2022 with strike price of EUR 0.85 (Notional Value \$17,772,650)	EUR	17,000,000	(152,292)
Barclays Bank plc Foreign Exchange USD/JPY Expiring July 2022 with strike price of \$131.60	USD	5,000,000	(165,968)
Citibank, N.A. Foreign Exchange NZD/JPY Expiring July 2022 with strike price of NZD 83.48 (Notional Value \$18,559,237)	NZD	29,850,000	(335,153)
Citibank, N.A. Foreign Exchange CAD/JPY Expiring July 2022 with strike price of CAD 103.70 (Notional Value \$18,954,223)	CAD	24,450,000	(369,270)
Barclays Bank plc Foreign Exchange EUR/JPY Expiring July 2022 with strike price of EUR 138.80 (Notional Value \$17,511,288)	EUR	16,750,000	(477,152)
Bank of America, N.A. Foreign Exchange USD/JPY Expiring July 2022 with strike price of \$129.68	USD	17,600,000	(798,396)
<b>Total Foreign Exchange Options</b>			<b>(2,810,923)</b>
<b>Put Options on:</b>			
<b>Foreign Exchange Options</b>			
Goldman Sachs International Foreign Exchange USD/JPY Expiring July 2022 with strike price of \$127.30	USD	2,600,000	-
Barclays Bank plc Foreign Exchange EUR/GBP Expiring July 2022 with strike price of EUR 0.85 (Notional Value \$2,404,535)	EUR	2,300,000	(178)
Bank of America, N.A. Foreign Exchange USD/JPY Expiring July 2022 with strike price of \$129.68	USD	17,600,000	(347)
Deutsche Bank AG Foreign Exchange USD/JPY Expiring July 2022 with strike price of \$130.90	USD	2,600,000	(2,718)
J.P. Morgan Securities plc Foreign Exchange CAD/JPY Expiring July 2022 with strike price of CAD 100.05 (Notional Value \$2,558,239)	CAD	3,300,000	(4,546)
Barclays Bank plc Foreign Exchange NZD/JPY Expiring July 2022 with strike price of NZD 81.16 (Notional Value \$1,492,200)	NZD	2,400,000	(5,364)
Bank of America, N.A. Foreign Exchange EUR/JPY Expiring July 2022 with strike price of EUR 140.90 (Notional Value \$2,509,080)	EUR	2,400,000	(5,859)
J.P. Morgan Securities plc Foreign Exchange EUR/JPY Expiring July 2022 with strike price of EUR 137.25 (Notional Value \$2,509,080)	EUR	2,400,000	(7,430)
UBS AG Foreign Exchange USD/CHF Expiring July 2022 with strike price of \$0.95	USD	2,550,000	(9,986)
Barclays Bank plc Foreign Exchange USD/JPY Expiring July 2022 with strike price of \$131.60	USD	5,000,000	(13,680)
J.P. Morgan Securities plc Foreign Exchange AUD/JPY Expiring July 2022 with strike price of AUD 91.65 (Notional Value \$1,719,125)	AUD	2,500,000	(13,773)
Morgan Stanley Capital Services LLC Foreign Exchange AUD/CAD Expiring July 2022 with strike price of AUD 0.89 (Notional Value \$2,647,452)	AUD	3,850,000	(17,259)
Bank of America, N.A. Foreign Exchange EUR/GBP Expiring July 2022 with strike price of EUR 0.85 (Notional Value \$17,772,650)	EUR	17,000,000	(18,276)
Goldman Sachs International Foreign Exchange USD/JPY Expiring July 2022 with strike price of \$134.25	USD	9,600,000	(41,661)
Citibank, N.A. Foreign Exchange USD/JPY Expiring July 2022 with strike price of \$135.85	USD	4,750,000	(59,659)
J.P. Morgan Securities plc Foreign Exchange CAD/JPY Expiring July 2022 with strike price of CAD 105.40 (Notional Value \$8,760,029)	CAD	11,300,000	(65,807)
Barclays Bank plc Foreign Exchange EUR/JPY Expiring July 2022 with strike price of EUR 138.80 (Notional Value \$17,511,288)	EUR	16,750,000	(75,938)
Citibank, N.A. Foreign Exchange CAD/JPY Expiring July 2022 with strike price of CAD 103.70 (Notional Value \$18,954,223)	CAD	24,450,000	(90,882)
Citibank, N.A. Foreign Exchange NZD/JPY Expiring July 2022 with strike price of NZD 83.48 (Notional Value \$18,559,238)	NZD	29,850,000	(132,969)
UBS AG Foreign Exchange AUD/CAD Expiring July 2022 with strike price of AUD 0.91 (Notional Value \$8,389,330)	AUD	12,200,000	(206,573)
J.P. Morgan Securities plc Foreign Exchange USD/CHF Expiring July 2022 with strike price of \$0.97	USD	18,200,000	(333,003)
J.P. Morgan Chase Bank, N.A. Foreign Exchange AUD/JPY Expiring July 2022 with strike price of AUD 94.84 (Notional Value \$18,429,020)	AUD	26,800,000	(436,387)
J.P. Morgan Securities plc Foreign Exchange EUR/CHF Expiring July 2022 with strike price of EUR 1.03 (Notional Value \$17,772,650)	EUR	17,000,000	(491,930)
<b>Total Foreign Exchange Options</b>			<b>(2,034,225)</b>
<b>Total OTC Options Written</b> (Premiums received \$5,440,966)			<b>(4,845,148)</b>



**Macro Opportunities Fund**  
**CONSOLIDATED SCHEDULE OF INVESTMENTS (Unaudited)**

June 30, 2022

		Contracts/ Notional Value	Value
<b>OTC INTEREST RATE SWAPTIONS WRITTEN<sup>††,19</sup> - 0.0%</b>			
<b>Call Swaptions on:</b>			
<b>Interest Rate Swaptions</b>			
Deutsche Bank AG 5-Year Interest Rate Swap Expiring April 2024 with exercise rate of 1.60% (Notional Value \$12,153,357)	EUR	11,625,000	\$ (193,946)
Goldman Sachs International 20-Year Interest Rate Swap Expiring April 2026 with exercise rate of 1.69% (Notional Value \$2,561,275)	GBP	2,109,000	(206,896)
Citibank, N.A. 20-Year Interest Rate Swap Expiring April 2026 with exercise rate of 2.56%	USD	3,000,000	(243,825)
J.P. Morgan Securities plc 5-Year Interest Rate Swap Expiring April 2025 with exercise rate of 2.70%	USD	22,032,000	(755,811)
<b>Total Interest Rate Swaptions</b>			<b>(1,400,478)</b>
<b>Put Swaptions on:</b>			
<b>Interest Rate Swaptions</b>			
Citibank, N.A. 20-Year Interest Rate Swap Expiring April 2026 with exercise rate of 2.56%	USD	3,000,000	(336,863)
Goldman Sachs International 20-Year Interest Rate Swap Expiring April 2026 with exercise rate of 1.69% (Notional Value \$2,561,275)	GBP	2,109,000	(389,902)
Deutsche Bank AG 5-Year Interest Rate Swap Expiring April 2024 with exercise rate of 1.60% (Notional Value \$12,153,356)	EUR	11,625,000	(520,916)
J.P. Morgan Securities plc 5-Year Interest Rate Swap Expiring April 2025 with exercise rate of 2.70%	USD	22,032,000	(760,007)
<b>Total Interest Rate Swaptions</b>			<b>(2,007,688)</b>
<b>Total OTC Interest Rate Swaptions Written</b>			<b>(3,408,166)</b>
(Premiums received \$3,480,361)			(418,792,755)
<b>Other Assets &amp; Liabilities, net - (6.3)%</b>			<b>(418,792,755)</b>
<b>Total Net Assets - 100.0%</b>			<b>\$ 6,637,452,028</b>

**Futures Contracts**

Description	Number of Contracts	Expiration Date	Notional Amount	Value and Unrealized Appreciation (Depreciation)**
<b>Commodity Futures Contracts Purchased<sup>†</sup></b>				
Gold 100 oz. Futures Contracts	389	Aug 2022	\$ 70,319,530	\$ (2,381,412)
Silver Futures Contracts	571	Sep 2022	57,699,550	(3,483,838)
			<b>\$ 128,019,080</b>	<b>\$ (5,865,250)</b>

**Commodity Futures Contracts Sold Short<sup>†</sup>**

WTI Crude Futures Contracts	466	Jul 2022	\$ 49,354,060	\$ 6,868,829
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**Centrally Cleared Credit Default Swap Agreements Protection Sold<sup>††</sup>**

Counterparty	Exchange	Index	Protection Premium Rate	Payment Frequency	Maturity Date	Notional Amount	Value	Upfront Premiums Paid	Unrealized Depreciation**
J.P. Morgan Securities LLC	ICE	CDX.NA.IG.33.V1	1.00%	Quarterly	12/20/24	\$ 70,000,000	\$ 171,665	\$ 1,225,590	\$ (1,053,925)

**Macro Opportunities Fund**  
**CONSOLIDATED SCHEDULE OF INVESTMENTS (Unaudited)**

June 30, 2022

**Centrally Cleared Interest Rate Swap Agreements<sup>††</sup>**

Counterparty	Exchange	Floating Rate Type	Floating Rate Index	Fixed Rate	Payment Frequency	Maturity Date	Notional Amount <sup>~</sup>	Value	Upfront Premiums Paid (Received)	Unrealized Appreciation (Depreciation)**
J.P. Morgan Securities LLC	CME	Receive	3-Month USD LIBOR	1.65%	Quarterly	03/17/31	180,000,000	\$19,212,660	\$ 1,472	\$ 19,211,188
J.P. Morgan Securities LLC	CME	Receive	Secured Overnight Financing Rate	1.78%	Annually	03/11/32	23,700,000	2,002,080	426	2,001,654
J.P. Morgan Securities LLC	LCH	Receive	6-Month Budapest Interbank Offering Rate	6.94%	Semi-Annually	04/11/26 HUF	7,085,722,000	310,882	78	310,804
J.P. Morgan Securities LLC	LCH	Receive	3-Month Korea Certificate of Deposit Rate	2.89%	Quarterly	04/12/27 KRW	22,687,810,000	191,465	69	191,396
J.P. Morgan Securities LLC	LCH	Pay	6-Month EURIBOR	1.60%	Semi-Annually	04/12/32 EUR	21,571,000	(932,481)	(1,072,188)	139,707
J.P. Morgan Securities LLC	LCH	Receive	Secured Overnight Financing Rate	2.38%	Annually	04/16/49	2,806,000	115,400	34,042	81,358
J.P. Morgan Securities LLC	LCH	Receive	Secured Overnight Financing Rate	2.69%	Annually	04/21/32	7,454,000	52,462	(3,007)	55,469
J.P. Morgan Securities LLC	LCH	Receive	3-Month Prague Interbank Offering Rate	4.63%	Semi-Annually	04/12/25 CZK	853,137,000	50,838	76	50,762
J.P. Morgan Securities LLC	LCH	Pay	Sterling Overnight Interbank Average Rate	1.58%	Annually	04/12/47 GBP	1,162,000	(109,475)	(139,325)	29,850
J.P. Morgan Securities LLC	LCH	Receive	Sterling Overnight Interbank Average Rate	0.88%	Annually	12/09/25 GBP	380,000	25,184	(143)	25,327
J.P. Morgan Securities LLC	LCH	Receive	Secured Overnight Financing Rate	2.39%	Annually	04/12/37	3,542,000	87,378	73,796	13,582
J.P. Morgan Securities LLC	LCH	Receive	1D Euro Short Term Rate	0.50%	Annually	04/17/24 EUR	640,000	7,424	(92)	7,516
J.P. Morgan Securities LLC	LCH	Pay	Secured Overnight Financing Rate	2.70%	Annually	04/22/30	90,000	(333)	(365)	32
J.P. Morgan Securities LLC	LCH	Receive	Secured Overnight Financing Rate	2.56%	Annually	04/22/46	108,000	(3,555)	3,419	(6,974)
J.P. Morgan Securities LLC	LCH	Receive	Sterling Overnight Interbank Average Rate	1.69%	Annually	04/20/46 GBP	145,000	(14,161)	3,621	(17,782)
J.P. Morgan Securities LLC	LCH	Pay	Overnight Tokyo Average Rate	0.33%	Annually	04/12/28 JPY	2,121,592,000	(43,052)	(3,068)	(39,984)
J.P. Morgan Securities LLC	LCH	Pay	Secured Overnight Financing Rate	2.67%	Annually	04/19/27	7,583,000	(56,323)	269	(56,592)
J.P. Morgan Securities LLC	LCH	Pay	1D Euro Short Term Rate	0.92%	Annually	04/12/27 EUR	6,017,000	(205,323)	1,094	(206,417)
J.P. Morgan Securities LLC	LCH	Receive	6-Month EURIBOR	1.60%	Semi-Annually	04/17/29 EUR	4,156,000	(151,215)	96,712	(247,927)

J.P. Morgan Securities LLC	LCH	Pay	3-Month Stockholm Interbank Offering Rate	2.24%	Quarterly	04/11/24 SEK	318,567,000	(263,498)	68	(263,566)	
J.P. Morgan Securities LLC	LCH	Pay	Sterling Overnight Interbank Average Rate	0.85%	Annually	12/03/26 GBP	4,491,000	(376,856)	(52,831)	(324,025)	
J.P. Morgan Securities LLC	LCH	Pay	U.S. Secured Overnight Financing Rate	1.08%	Annually	12/06/28	6,071,000	(611,617)	(108,594)	(503,023)	
J.P. Morgan Securities LLC	LCH	Pay	U.S. Secured Overnight Financing Rate	1.23%	Annually	12/03/31	6,975,000	(918,249)	(183,895)	(734,354)	
								<u>\$18,369,635</u>	<u>\$ (1,348,366)</u>	<u>\$</u>	<u>19,718,001</u>

**Macro Opportunities Fund**  
**CONSOLIDATED SCHEDULE OF INVESTMENTS (Unaudited)**

June 30, 2022

**Forward Foreign Currency Exchange Contracts<sup>††</sup>**

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	\$ 1,720,417
Barclays Bank plc	ILS	Sell	92,228,427	27,935,310 USD	08/01/22	1,438,956
Deutsche Bank AG	NOK	Buy	267,539,569	26,785,028 USD	07/08/22	379,740
UBS AG	JPY	Sell	3,400,000,000	25,417,425 USD	07/05/22	359,940
JPMorgan Chase Bank, N.A.	EUR	Sell	31,980,000	333,566,575 NOK	07/08/22	350,505
JPMorgan Chase Bank, N.A.	USD	Sell	34,980,000	45,380,418 CAD	07/05/22	283,909
JPMorgan Chase Bank, N.A.	CHF	Buy	14,938,676	15,463,059 USD	07/11/22	194,426
UBS AG	EUR	Sell	18,200,000	18,385,440 CHF	07/11/22	190,707
Barclays Bank plc	ILS	Sell	5,382,450	1,706,566 USD	11/30/22	142,485
UBS AG	ILS	Sell	18,825,521	5,499,318 USD	08/01/22	90,925
UBS AG	ILS	Sell	3,026,363	958,280 USD	11/30/22	78,852
UBS AG	GBP	Sell	7,160,000	8,777,586 USD	07/05/22	61,715
Deutsche Bank AG	EUR	Sell	9,150,000	9,647,779 USD	07/08/22	57,633
BNP Paribas	USD	Sell	17,780,000	2,419,378,362 JPY	07/05/22	50,452
Goldman Sachs International	CAD	Sell	56,900,000	44,261,900 USD	07/15/22	46,880
Barclays Bank plc	GBP	Sell	4,308,125	5,286,203 USD	07/05/22	41,921
Goldman Sachs International	USD	Sell	4,030,000	5,239,343 CAD	07/05/22	41,353
JPMorgan Chase Bank, N.A.	EUR	Buy	9,190,000	98,096,997 SEK	07/08/22	40,377
JPMorgan Chase Bank, N.A.	CAD	Sell	7,960,000	6,222,367 USD	07/05/22	36,863
JPMorgan Chase Bank, N.A.	GBP	Sell	3,730,000	4,576,188 USD	07/05/22	35,659
Bank of America, N.A.	USD	Sell	22,990,000	29,629,412 CAD	07/05/22	34,224
Citibank, N.A.	CAD	Buy	3,000,000	311,607,000 JPY	07/19/22	32,701
Bank of America, N.A.	NZD	Sell	8,800,000	5,527,913 USD	07/19/22	31,943
JPMorgan Chase Bank, N.A.	AUD	Sell	9,608,000	6,662,864 USD	07/05/22	28,421
Citibank, N.A.	USD	Buy	1,800,000	2,283,903 CAD	07/05/22	25,239
Barclays Bank plc	USD	Buy	5,440,000	734,971,200 JPY	07/05/22	23,374
UBS AG	CAD	Sell	4,055,000	3,173,881 USD	07/05/22	22,849
UBS AG	EUR	Sell	4,100,000	4,345,664 USD	09/30/22	21,635
Citibank, N.A.	NZD	Buy	2,500,000	208,847,500 JPY	07/19/22	20,848
JPMorgan Chase Bank, N.A.	USD	Buy	450,000	4,247,370 NOK	07/07/22	18,750
UBS AG	USD	Sell	5,550,000	755,511,874 JPY	07/05/22	18,008
Bank of America, N.A.	AUD	Sell	8,440,000	5,844,059 USD	07/05/22	16,134
Goldman Sachs International	AUD	Sell	5,660,000	3,918,427 USD	07/05/22	10,127
JPMorgan Chase Bank, N.A.	EUR	Sell	2,600,000	2,734,052 USD	07/08/22	8,983
Barclays Bank plc	GBP	Buy	752,000	907,177 USD	07/15/22	8,400
Bank of America, N.A.	GBP	Buy	5,970,000	7,259,174 USD	07/05/22	8,109
Goldman Sachs International	GBP	Buy	2,190,000	2,657,845 USD	07/05/22	8,042
JPMorgan Chase Bank, N.A.	USD	Sell	260,000	253,266 CHF	07/11/22	5,453
Morgan Stanley Capital Services LLC	EUR	Sell	310,000	315,097 CHF	07/11/22	5,280
Citibank, N.A.	CAD	Buy	1,020,000	788,573 USD	07/15/22	4,034
JPMorgan Chase Bank, N.A.	HUF	Sell	172,960,000	459,193 USD	07/27/22	3,466
UBS AG	AUD	Sell	8,240,000	5,693,008 USD	07/05/22	3,186
JPMorgan Chase Bank, N.A.	NZD	Sell	6,430,000	4,018,937 USD	07/19/22	3,130
UBS AG	NZD	Buy	720,000	447,349 USD	07/19/22	2,321
Goldman Sachs International	GBP	Sell	5,860,000	7,135,675 USD	07/05/22	2,296
Goldman Sachs International	NZD	Sell	870,000	545,553 USD	07/19/22	2,201
JPMorgan Chase Bank, N.A.	EUR	Buy	690,000	688,465 CHF	07/11/22	1,747
Deutsche Bank AG	NOK	Sell	77,509,485	7,870,976 USD	07/08/22	1,011
Barclays Bank plc	GBP	Sell	75,275,000	91,649,909 USD	07/15/22	891
Barclays Bank plc	EUR	Buy	290,000	289,251 CHF	07/11/22	844
Barclays Bank plc	CAD	Sell	410,000	319,226 USD	07/13/22	629
Barclays Bank plc	NZD	Buy	300,000	25,345,500 JPY	07/21/22	382
Barclays Bank plc	EUR	Buy	3,210,000	3,365,736 USD	07/15/22	285
Citibank, N.A.	EUR	Buy	130,000	130,065 CHF	07/11/22	(42)
Barclays Bank plc	CAD	Sell	1,585,000	1,230,859 USD	07/05/22	(802)
JPMorgan Chase Bank, N.A.	GBP	Buy	132,000	161,956 USD	07/15/22	(1,243)
UBS AG	CAD	Sell	3,000,000	2,329,780 USD	07/08/22	(1,432)
UBS AG	AUD	Buy	850,000	589,145 USD	07/05/22	(2,210)
Deutsche Bank AG	USD	Buy	5,140,000	6,617,894 CAD	07/05/22	(2,589)
Deutsche Bank AG	CAD	Sell	1,230,000	949,621 USD	07/05/22	(6,180)
JPMorgan Chase Bank, N.A.	SEK	Buy	5,325,733	527,519 USD	07/08/22	(6,782)
Bank of America, N.A.	EUR	Sell	1,000,000	854,710 GBP	07/08/22	(7,608)
Goldman Sachs International	GBP	Buy	831,000	1,020,951 USD	07/15/22	(9,190)
BNP Paribas	USD	Buy	25,790,000	3,501,041,421 JPY	07/05/22	(12,145)
Citibank, N.A.	USD	Buy	1,000,000	9,976,100 NOK	07/18/22	(13,134)
JPMorgan Chase Bank, N.A.	AUD	Buy	4,060,000	2,816,958 USD	07/05/22	(13,478)
JPMorgan Chase Bank, N.A.	EUR	Sell	11,150,000	119,350,136 SEK	07/08/22	(16,576)
UBS AG	USD	Buy	7,950,000	1,081,290,019 JPY	07/05/22	(18,944)
JPMorgan Chase Bank, N.A.	USD	Buy	17,650,000	2,397,911,199 JPY	07/05/22	(22,243)
JPMorgan Chase Bank, N.A.	EUR	Buy	3,640,000	3,838,233 USD	07/08/22	(23,137)
UBS AG	GBP	Buy	3,010,000	3,688,237 USD	07/05/22	(24,163)
UBS AG	AUD	Buy	2,600,000	246,922,000 JPY	07/25/22	(26,393)
UBS AG	EUR	Sell	16,280,000	17,036,422 USD	07/08/22	(26,702)
JPMorgan Chase Bank, N.A.	EUR	Buy	900,000	925,740 CHF	07/05/22	(26,810)
UBS AG	SEK	Buy	87,629,273	8,598,102 USD	07/08/22	(29,918)
Deutsche Bank AG	USD	Buy	5,180,000	707,318,950 JPY	07/05/22	(32,833)
Deutsche Bank AG	USD	Sell	7,900,000	10,119,953 CAD	07/05/22	(36,054)
UBS AG	USD	Buy	9,310,000	12,038,176 CAD	07/05/22	(44,545)
UBS AG	EUR	Buy	5,420,000	5,473,854 CHF	07/11/22	(55,356)
Goldman Sachs International	EUR	Buy	7,300,000	7,713,217 USD	07/15/22	(58,401)
UBS AG	USD	Sell	8,000,000	10,203,568 CAD	07/05/22	(71,081)
JPMorgan Chase Bank, N.A.	NZD	Buy	16,160,000	10,169,238 USD	07/19/22	(76,637)
JPMorgan Chase Bank, N.A.	USD	Buy	21,480,000	27,743,186 CAD	07/05/22	(78,487)
UBS AG	JPY	Sell	1,773,850,000	12,991,812 USD	07/01/22	(81,194)
Deutsche Bank AG	NZD	Buy	15,019,520	9,502,054 USD	07/19/22	(121,732)
Bank of America, N.A.	USD	Buy	28,890,000	37,336,396 CAD	07/05/22	(123,113)
Deutsche Bank AG	CAD	Buy	17,516,528	13,758,418 USD	07/05/22	(146,793)
JPMorgan Chase Bank, N.A.	CAD	Buy	8,967,705	7,147,675 USD	07/05/22	(179,111)
UBS AG	EUR	Buy	36,890,000	38,860,152 USD	07/08/22	(195,617)



**Macro Opportunities Fund**  
**CONSOLIDATED SCHEDULE OF INVESTMENTS (Unaudited)**

June 30, 2022

**OTC Interest Rate Swaptions Purchased**

<b>Counterparty/Description</b>	<b>Floating Rate Type</b>	<b>Floating Rate Index</b>	<b>Payment Frequency</b>	<b>Fixed Rate</b>	<b>Expiration Date</b>	<b>Exercise Rate</b>	<b>Swaption Notional Amount</b>	<b>Swaption Value</b>
<b>Call</b>								
Deutsche Bank AG								
5-Year Interest Rate Swap	Pay	SOFR	Annual	2.69%	04/19/27	2.69%	\$ 92,814,000	\$ 3,494,157
Deutsche Bank AG								
5-Year Interest Rate Swap	Pay	SOFR	Annual	2.39%	04/08/32	2.39%	72,235,000	2,206,193
Citibank, N.A.								
20-Year Interest Rate Swap	Pay	SOFR	Annual	2.38%	04/12/29	2.38%	24,141,000	2,189,282
Barclays Bank plc								
20-Year Interest Rate Swap	Pay	SONIA	Annual	1.58%	04/12/27	1.58%	22,770,938	1,850,471
Citibank, N.A.		6 Month						
5-Year Interest Rate Swap	Pay	EURIBOR	Semi-annual	1.60%	04/08/27	1.60%	80,128,515	1,545,807
								<u>\$ 11,285,910</u>
<b>Put</b>								
Citibank, N.A.		6 Month						
5-Year Interest Rate Swap	Receive	EURIBOR	Semi-annual	1.60%	04/08/27	1.60%	\$ 80,128,515	\$ 5,101,924
Deutsche Bank AG								
5-Year Interest Rate Swap	Receive	SOFR	Annual	2.39%	04/08/32	2.39%	72,235,000	4,463,371
Deutsche Bank AG								
5-Year Interest Rate Swap	Receive	SOFR	Annual	2.69%	04/19/27	2.69%	92,814,000	3,971,782
Barclays Bank plc								
20-Year Interest Rate Swap	Receive	SONIA	Annual	1.58%	04/12/27	1.58%	22,770,938	3,808,017
Citibank, N.A.								
20-Year Interest Rate Swap	Receive	SOFR	Annual	2.38%	04/12/29	2.38%	24,141,000	3,290,727
								<u>\$ 20,635,821</u>

**Macro Opportunities Fund**  
**CONSOLIDATED SCHEDULE OF INVESTMENTS (Unaudited)**

June 30, 2022

**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
<b>Call</b>								
Deutsche Bank AG		6 Month						
5-Year Interest Rate Swap	Receive	EURIBOR	Semi-annual	1.60%	04/15/24	1.60%	\$ 12,153,357	\$ (193,946)
Goldman Sachs International								
20-Year Interest Rate Swap	Receive	SONIA	Annual	1.69%	04/20/26	1.69%	2,561,275	(206,896)
Citibank, N.A.								
20-Year Interest Rate Swap	Receive	SOFR	Annual	2.56%	04/20/26	2.56%	3,000,000	(243,825)
J.P. Morgan Securities plc								
5-Year Interest Rate Swap	Receive	SOFR	Annual	2.70%	04/17/25	2.70%	22,032,000	(755,811)
								\$ (1,400,478)
<b>Put</b>								
Citibank, N.A.								
20-Year Interest Rate Swap	Pay	SOFR	Annual	2.56%	04/20/26	2.56%	\$ 3,000,000	\$ (336,863)
Goldman Sachs International								
20-Year Interest Rate Swap	Pay	SONIA	Annual	1.69%	04/20/26	1.69%	2,561,275	(389,902)
Deutsche Bank AG		6 Month						
5-Year Interest Rate Swap	Pay	EURIBOR	Semi-annual	1.60%	04/15/24	1.60%	12,153,356	(520,916)
J.P. Morgan Securities plc								
5-Year Interest Rate Swap	Pay	SOFR	Annual	2.70%	04/17/25	2.70%	22,032,000	(760,007)
								\$ (2,007,688)

~ 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 input.

◇ Variable rate security. Rate indicated is the rate effective at June 30, 2022. 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.

1 Special Purpose Acquisition Company (SPAC).

2 Affiliated issuer.

3 Security is a 144A or Section 4(a)(2) security. These securities have been determined to be liquid under guidelines established by the Board of Trustees. The total market value of 144A or Section 4(a)(2) securities is \$2,635,661,892 (cost \$3,000,380,434), or 39.7% of total net assets.

4 Rate indicated is the 7-day yield as of June 30, 2022.

5 Perpetual maturity.

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

7 All or a portion of this security has been physically segregated or earmarked in connection with reverse repurchase agreements. At June 30, 2022, the total market value of segregated or earmarked securities was \$460,184,745.

8 Security is a 144A or Section 4(a)(2) security. These securities have been determined to be illiquid and restricted under guidelines established by the Board of Trustees. The total market value of 144A or Section 4(a)(2) illiquid and restricted securities is \$88,204,205 (cost \$108,628,876), or 1.3% of total net assets.

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

10 Security is a step up/down bond. The coupon increases or decreases at regular intervals until the bond reaches full maturity. Rate indicated is the rate at June 30, 2022.

11 Payment-in-kind security.

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

13 Security is an interest-only strip.

14 Zero coupon rate security.

15 Security is a principal-only strip.

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

17 All or a portion of this security is pledged as interest rate swap collateral at June 30, 2022.

18 All or a portion of this security is pledged as listed options collateral at June 30, 2022.

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

AUD — Australian Dollar

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

HUF — Hungarian Forint

ICE — Intercontinental Exchange

ILS — Israeli New Shekel

JPY — Japanese Yen

KRW — South Korean Won

LCH — London Clearing House

LIBOR — London Interbank Offered Rate

NOK — Norwegian Krone

plc — Public Limited Company

PPV — Public-Private Venture

REMIC — Real Estate Mortgage Investment Conduit

SARL — Société à Responsabilité Limitée

SEK — Swedish Krona

SOFR — Secured Overnight Financing Rate

SONIA — Sterling Overnight Index Average

WAC — Weighted Average Coupon