MACRO OPPORTUNITIES FUND

	Shares	Value
COMMON STOCKS† - 2.2%		
FINANCIAL - 2.0%		
KKR Acquisition Holdings I Corp. — Class A*,1	5,062,315	$ 49,813,180
RXR Acquisition Corp. — Class A*,1	1,087,275	10,698,786
Aequi Acquisition Corp. — Class A*,1	999,157	9,981,579
AfterNext HealthTech Acquisition Corp. — Class A*,1	895,600	8,750,012
MSD Acquisition Corp. — Class A*,1	833,026	8,246,957
Conyers Park III Acquisition Corp. — Class A*,1	832,100	8,088,012
TPG Pace Beneficial II Corp.*,1	807,638	7,898,619
Waverley Capital Acquisition Corp. 1 — Class A*,††,1	786,700	7,686,059
Acropolis Infrastructure Acquisition Corp. — Class A*,1	578,278	5,612,188
Blue Whale Acquisition Corp. I — Class A*,1	477,700	4,628,913
Colicity, Inc. — Class A*,1	217,843	2,143,575
Pershing Square Tontine Holdings Ltd. — Class A†††,1	6,864,930	686
Total Financial		123,548,566
UTILITIES - 0.1%		
Texgen Power LLC*,††	180,169	4,684,394
CONSUMER, CYCLICAL - 0.1%		
ATD New Holdings, Inc.*,††	42,478	2,973,460
COMMUNICATIONS - 0.0%		
Vacasa, Inc. — Class A*	503,817	$ 1,546,718
Figs, Inc. — Class A*,2	55,695	459,484
Total Communications		2,006,202
ENERGY - 0.0%		
Permian Production Partners LLC†††	573,522	470,288
CONSUMER, NON-CYCLICAL - 0.0%		
Cengage Learning Holdings II, Inc.*,††	21,660	259,920
Targus Group International Equity, Inc.*,†††,3	12,773	32,125
Save-A-Lot*,††	22,703	9,467
Total Consumer, Non-cyclical		301,512
TECHNOLOGY - 0.0%		
Qlik Technologies, Inc. - Class A*,†††	177	266,674
Qlik Technologies, Inc. - Class B*,†††	43,738	4
Total Technology		266,678
INDUSTRIAL - 0.0%		
BP Holdco LLC*,†††,3	37,539	22,763
Vector Phoenix Holdings, LP*,†††	37,539	8,970
API Heat Transfer Parent LLC*,†††	1,763,707	177
Total Industrial		31,910
Total Common Stocks (Cost $131,959,216)		134,283,010

MACRO OPPORTUNITIES FUND

	Shares	Value
PREFERRED STOCKS†† - 6.8%		
FINANCIAL - 6.4%		
Bank of America Corp.		
4.13%	1,078,000	$ 18,563,160
4.38%	736,000	13,454,080
4.38%*	13,850,000	11,114,625
6.13%*	5,800,000	5,481,000
First Republic Bank		
4.25%	1,168,000	20,825,440
4.50%	725,600	13,445,368
4.13%	369,600	6,357,120
Wells Fargo & Co.		
3.90%*	25,750,000	21,774,844
4.70%	982,000	18,196,460
Citigroup, Inc.		
3.88%*	30,600,000	25,233,678
4.00%*	13,100,000	11,036,750
Equitable Holdings, Inc.		
4.95%*[,4]	24,550,000	23,015,625
4.30%	616,000	10,318,000
Markel Corp.		
6.00%*	32,370,000	31,417,753
Public Storage		
4.63%	855,064	17,229,540
4.13%	265,621	4,847,583
Bank of New York Mellon Corp.		
3.75%*[,4]	20,550,000	15,874,875
4.70%*	4,500,000	4,308,750
Kuvare US Holdings, Inc.		
7.00% due 02/17/51*[,5]	19,150,000	19,293,625
W R Berkley Corp.		
4.13% due 03/30/61	878,365	15,371,387
4.25% due 09/30/60	115,042	1,954,563
Goldman Sachs Group, Inc.		
4.13%*	20,500,000	16,297,500
Charles Schwab Corp.		
4.00%*[,4]	18,700,000	13,736,704
Prudential Financial, Inc.		
4.13% due 09/01/60	648,948	12,953,002
MetLife, Inc.		
3.85%*	12,200,000	10,914,058
Reinsurance Group of America, Inc.		
7.13% due 10/15/52*	300,400	$ 7,555,060
CNO Financial Group, Inc.		
5.13% due 11/25/60	324,000	6,356,880
Assurant, Inc.		
5.25% due 01/15/61	258,000	5,490,240
American Financial Group, Inc.		
4.50% due 09/15/60	270,159	5,346,447
Selective Insurance Group, Inc.		
4.60%	246,000	4,297,620
PartnerRe Ltd.		
4.88%	208,352	3,925,352
Total Financial		395,987,089
GOVERNMENT - 0.4%		
CoBank ACB		
4.25%*[,4]	20,000,000	16,790,617
Farmer Mac		
5.75%	378,000	8,807,400
Total Government		25,598,017
INDUSTRIAL - 0.0%		
API Heat Transfer Intermediate†††,*	218	—
Total Preferred Stocks (Cost $522,154,943)		421,585,106
WARRANTS† - 0.0%		
KKR Acquisition Holdings I Corp. — Class A Expiring 12/31/27*[,1]	1,265,578	151,870
Ginkgo Bioworks Holdings, Inc. Expiring 08/01/26*	128,004	92,163
AfterNext HealthTech Acquisition Corp. — Class A Expiring 07/09/23*[,1]	298,533	47,765
Conyers Park III Acquisition Corp. — Class A Expiring 08/12/28*	277,366	39,608

MACRO OPPORTUNITIES FUND

	Shares	Value
Acropolis Infrastructure Acquisition Corp. — Class A Expiring 03/31/26*,[1]	192,759	$ 19,295
Blue Whale Acquisition Corp. I — Class A Expiring 07/09/23*,[1]	119,424	17,818
MSD Acquisition Corp. — Class A Expiring 05/13/23*,[1]	166,604	14,228
Aequi Acquisition Corp. — Class A Expiring 11/30/27*,[1]	333,052	13,322
Waverley Capital Acquisition Corp. 1 — Class A Expiring 04/30/27*,[1]	262,232	11,722
RXR Acquisition Corp. Expiring 03/08/26*,[1]	217,453	5,458
Colicity, Inc. — Class A Expiring 12/31/27*,[1]	43,567	2,091
Pershing Square Tontine Holdings Ltd. — Class A Expiring 07/24/25*,†††,[1]	762,770	76
Total Warrants (Cost $4,970,723)		415,416
RIGHTS† - 0.0%		
FINANCIAL - 0.0%		
BlackRock Corporate High Yield Fund, Inc. Expires 10/13/22	1,674,130	3,683
Total Rights (Cost $15,941)		3,683
EXCHANGE-TRADED FUNDS† - 0.6%		
VanEck Gold Miners ETF	1,430,590	34,505,831
Total Exchange-Traded Funds (Cost $54,624,676)		34,505,831
MUTUAL FUNDS† - 2.8%		
Guggenheim Risk Managed Real Estate Fund — Institutional Class[3]	2,255,589	$ 67,397,011
Guggenheim Ultra Short Duration Fund — Institutional Class[3]	4,774,129	45,783,897
Guggenheim Alpha Opportunity Fund — Institutional Class[3]	1,010,531	24,848,949
Guggenheim Strategy Fund II[3]	751,601	18,015,885
Guggenheim Strategy Fund III[3]	729,098	17,512,927
Total Mutual Funds (Cost $184,314,054)		173,558,669
CLOSED-END FUNDS† - 0.9%		
BlackRock Corporate High Yield Fund, Inc.	1,674,130	14,313,812
Blackstone Strategic Credit Fund	1,225,934	13,031,678
BlackRock Credit Allocation Income Trust	1,124,760	10,730,210
Eaton Vance Limited Duration Income Fund	791,358	7,288,407
Ares Dynamic Credit Allocation Fund, Inc.	479,990	5,639,883
BlackRock Debt Strategies Fund, Inc.	488,322	4,355,832

MACRO OPPORTUNITIES FUND

	Shares	Value
Western Asset High Income Opportunity Fund, Inc.	882,357	$ 3,247,074
Total Closed-End Funds (Cost $64,114,825)		58,606,896
MONEY MARKET FUNDS† - 0.7%		
Western Asset Institutional U.S. Treasury Reserves — Institutional Shares, 2.47%[6]	18,145,780	18,145,780
Federated Hermes U.S. Treasury Cash Reserves Fund — Institutional Shares, 2.45%[6]	15,052,680	15,052,680
Dreyfus Treasury Obligations Cash Management Fund — Institutional Shares, 2.15%[6]	8,322,253	8,322,253
Total Money Market Funds (Cost $41,520,713)		41,520,713

	Face Amount~	Value
CORPORATE BONDS†† - 34.8%		
FINANCIAL - 9.3%		
Pershing Square Holdings Ltd.		
3.25% due 10/01/31	33,500,000	25,079,105
3.25% due 11/15/30[5]	15,100,000	11,656,596
NFP Corp.		
6.88% due 08/15/28[5]	28,700,000	22,386,000
7.50% due 10/01/30[5]	4,150,000	3,937,946
4.88% due 08/15/28[5]	3,950,000	3,370,594
Wilton RE Ltd.		
6.00%[5,7,8]	31,350,000	27,291,116
LPL Holdings, Inc.		
4.00% due 03/15/29[5]	24,100,000	$ 20,670,088
4.38% due 05/15/31[5]	6,350,000	5,265,507
GLP Capital Limited Partnership / GLP Financing II, Inc.		
4.00% due 01/15/31	22,640,000	18,506,297
5.30% due 01/15/29	6,950,000	6,334,624
Liberty Mutual Group, Inc.		
4.30% due 02/01/61[5]	36,940,000	23,188,785
Rocket Mortgage LLC / Rocket Mortgage Company-Issuer, Inc.		
3.88% due 03/01/31[5]	21,650,000	15,693,088
2.88% due 10/15/26[5]	8,750,000	7,175,000
CBS Studio Center		
5.29% (30 Day Average SOFR + 3.00%, Rate Floor: 3.00%) due 01/09/24[◊,†††]	22,000,000	22,220,000
Iron Mountain, Inc.		
5.63% due 07/15/32[5]	25,025,000	20,020,000
4.50% due 02/15/31[5]	925,000	715,192
Home Point Capital, Inc.		
5.00% due 02/01/26[5]	32,129,000	20,120,786
United Wholesale Mortgage LLC		
5.50% due 11/15/25[5]	12,600,000	10,990,728
5.50% due 04/15/29[5]	7,150,000	5,434,000
5.75% due 06/15/27[5]	4,550,000	3,605,432
Host Hotels & Resorts, LP		
3.50% due 09/15/30[4]	24,000,000	19,139,419
Starwood Property Trust, Inc.		
4.38% due 01/15/27[5]	21,000,000	17,902,185
FS KKR Capital Corp.		
3.25% due 07/15/27[4]	21,000,000	17,296,581
Jefferies Finance LLC / JFIN Company-Issuer Corp.		
5.00% due 08/15/28[5]	23,000,000	16,962,500

MACRO OPPORTUNITIES FUND

	Face Amount~	Value
Global Atlantic Finance Co.		
4.70% due 10/15/51[5,8]	22,350,000	$ 16,813,300
JPMorgan Chase & Co.		
5.72% due 09/14/33[8]	16,800,000	15,886,828
Nationwide Mutual Insurance Co.		
4.35% due 04/30/50[4,5]	21,150,000	15,734,359
Hampton Roads PPV LLC		
6.62% due 06/15/53[5]	16,800,000	14,012,594
Kennedy-Wilson, Inc.		
5.00% due 03/01/31	16,825,000	12,199,135
4.75% due 02/01/30	250,000	185,425
4.75% due 03/01/29	25,000	19,080
Sherwood Financing plc		
4.50% due 11/15/26[5]	EUR 15,600,000	11,611,182
Wilton Re Finance LLC		
5.88% due 03/30/33[5,8]	11,815,000	11,598,922
Ceamer Finance LLC		
6.92% due 05/15/38[†††]	11,050,000	10,595,135
Hunt Companies, Inc.		
5.25% due 04/15/29[5]	13,700,000	10,490,501
Corebridge Financial, Inc.		
6.88% due 12/15/52[5,8]	10,750,000	9,830,420
First American Financial Corp.		
4.00% due 05/15/30[4]	11,760,000	9,805,215
Alliant Holdings Intermediate LLC / Alliant Holdings Company-Issuer		
4.25% due 10/15/27[5]	10,000,000	8,541,778
OneAmerica Financial Partners, Inc.		
4.25% due 10/15/50[4,5]	11,550,000	8,483,894

	Face Amount~	Value
Jane Street Group / JSG Finance, Inc.		
4.50% due 11/15/29[5]	9,650,000	$ 8,299,000
SLM Corp.		
3.13% due 11/02/26	10,000,000	8,277,700
OneMain Finance Corp.		
4.00% due 09/15/30	11,750,000	8,245,093
HUB International Ltd.		
5.63% due 12/01/29[5]	8,500,000	7,097,500
7.00% due 05/01/26[5]	750,000	711,311
QBE Insurance Group Ltd.		
5.88% [5,7,8]	7,550,000	6,998,548
PartnerRe Finance B LLC		
4.50% due 10/01/50[4,8]	6,460,000	5,418,922
AmWINS Group, Inc.		
4.88% due 06/30/29[5]	6,025,000	5,001,127
Cushman & Wakefield US Borrower LLC		
6.75% due 05/15/28[5]	5,303,000	4,918,798
American Equity Investment Life Holding Co.		
5.00% due 06/15/27	4,813,000	4,566,133
Iron Mountain Information Management Services, Inc.		
5.00% due 07/15/32[5]	3,350,000	2,593,211
SBA Communications Corp.		
3.13% due 02/01/29	3,100,000	2,493,237
Prudential Financial, Inc.		
5.13% due 03/01/52[8]	2,750,000	2,384,085
Atlas Mara Ltd.		
due 12/31/21[†††,9,10]	4,642,499	1,624,875
Platinum for Belize Blue Investment Company LLC		
1.60% due 10/20/40[†††,5,11]	1,900,000	1,565,394
Total Financial		570,964,271

MACRO OPPORTUNITIES FUND

	Face Amount~	Value
COMMUNICATIONS - 4.8%		
British Telecommunications plc		
4.88% due 11/23/81[5,8]	28,200,000	$ 22,925,524
4.25% due 11/23/81[5,8]	5,250,000	4,428,998
McGraw-Hill Education, Inc.		
8.00% due 08/01/29[5]	26,800,000	22,002,130
5.75% due 08/01/28[5]	4,550,000	3,799,323
Level 3 Financing, Inc.		
4.25% due 07/01/28[5]	22,035,000	17,187,520
3.75% due 07/15/29[5]	7,600,000	5,567,000
3.88% due 11/15/29[5]	2,600,000	2,048,439
CSC Holdings LLC		
4.13% due 12/01/30[5]	21,250,000	15,878,000
3.38% due 02/15/31[5]	2,975,000	2,097,375
4.63% due 12/01/30[5]	2,715,000	1,846,200
Altice France S.A.		
5.13% due 07/15/29[5]	13,250,000	9,899,207
5.50% due 10/15/29[5]	11,760,000	8,848,035
LCPR Senior Secured Financing DAC		
5.13% due 07/15/29[5]	16,250,000	12,237,338
6.75% due 10/15/27[5]	5,400,000	4,482,000
Virgin Media Finance plc		
5.00% due 07/15/30[5]	21,400,000	15,737,453
UPC Broadband Finco BV		
4.88% due 07/15/31[5]	20,200,000	15,675,806
CCO Holdings LLC / CCO Holdings Capital Corp.		
4.50% due 06/01/33[5]	14,265,000	10,538,554
4.25% due 02/01/31[5]	3,310,000	2,538,902
VZ Secured Financing BV		
5.00% due 01/15/32[5]	16,950,000	12,663,276
Vodafone Group plc		
5.13% due 06/04/81[8]	16,875,000	11,413,913
Cable One, Inc.		
4.00% due 11/15/30[5]	12,575,000	9,788,506
Rogers Communications, Inc.		
4.55% due 03/15/52[4,5]	9,800,000	$ 7,816,198
Radiate Holdco LLC / Radiate Finance, Inc.		
4.50% due 09/15/26[5]	9,300,000	7,628,139
AMC Networks, Inc.		
4.25% due 02/15/29	10,200,000	7,541,477
Paramount Global		
4.95% due 05/19/50[4]	10,340,000	7,348,127
Sirius XM Radio, Inc.		
4.13% due 07/01/30[5]	8,900,000	7,234,276
Match Group Holdings II LLC		
4.63% due 06/01/28[5]	7,700,000	6,727,875
Virgin Media Secured Finance plc		
4.50% due 08/15/30[5]	7,950,000	6,204,580
Telenet Finance Luxembourg Notes SARL		
5.50% due 03/01/28	7,000,000	6,070,890
Switch Ltd.		
3.75% due 09/15/28[5]	5,135,000	5,102,906
Cengage Learning, Inc.		
9.50% due 06/15/24[5]	5,039,000	4,724,062
Ziggo BV		
4.88% due 01/15/30[5]	5,275,000	4,167,250
Cogent Communications Group, Inc.		
7.00% due 06/15/27[5]	3,750,000	3,526,711
Virgin Media Vendor Financing Notes IV DAC		
5.00% due 07/15/28[5]	3,650,000	2,951,938
Charter Communications Operating LLC / Charter Communications Operating Capital		
3.90% due 06/01/52	3,500,000	2,166,891

MACRO OPPORTUNITIES FUND

	Face Amount~	Value
Lamar Media Corp.		
4.00% due 02/15/30	2,400,000	$ 2,010,912
TripAdvisor, Inc.		
7.00% due 07/15/25[5]	1,800,000	1,749,976
Zayo Group Holdings, Inc.		
4.00% due 03/01/27[5]	700,000	561,715
Total Communications		295,137,422
CONSUMER, NON-CYCLICAL - 4.4%		
Medline Borrower, LP		
3.88% due 04/01/29[4,5]	38,500,000	30,865,065
5.25% due 10/01/29[5]	7,200,000	5,436,000
US Foods, Inc.		
6.25% due 04/15/25[5]	11,950,000	11,738,485
4.75% due 02/15/29[5]	6,550,000	5,606,800
4.63% due 06/01/30[5]	2,675,000	2,213,576
Kraft Heinz Foods Co.		
5.20% due 07/15/45	5,725,000	4,974,340
4.38% due 06/01/46	6,320,000	4,913,156
5.00% due 06/04/42[4]	2,490,000	2,162,907
4.88% due 10/01/49[4]	2,025,000	1,668,975
DaVita, Inc.		
4.63% due 06/01/30[5]	9,649,000	7,465,914
3.75% due 02/15/31[5]	6,050,000	4,310,625
Bausch Health Companies, Inc.		
4.88% due 06/01/28[5]	15,600,000	10,057,320
Block, Inc.		
2.75% due 06/01/26	11,031,000	9,480,721
Nielsen Finance LLC / Nielsen Finance Co.		
4.75% due 07/15/31[5]	6,625,000	6,495,018
4.50% due 07/15/29[5]	2,550,000	2,538,716
Sabre GLBL, Inc.		
7.38% due 09/01/25[5]	8,222,000	7,363,877
9.25% due 04/15/25[5]	1,308,000	1,252,292
Prime Security Services Borrower LLC / Prime Finance, Inc.		
3.38% due 08/31/27[5]	7,300,000	6,133,241
5.25% due 04/15/24[5]	1,900,000	1,833,500
Sotheby's/Bidfair Holdings, Inc.		
5.88% due 06/01/29[5]	9,400,000	$ 7,765,528
IQVIA, Inc.		
5.00% due 05/15/27[5]	6,650,000	6,201,125
5.00% due 10/15/26[5]	1,350,000	1,286,358
Option Care Health, Inc.		
4.38% due 10/31/29[5]	8,725,000	7,372,625
Kronos Acquisition Holdings, Inc. / KIK Custom Products, Inc.		
5.00% due 12/31/26[5]	5,500,000	4,826,525
7.00% due 12/31/27[5]	2,991,000	2,288,115
JBS USA LUX S.A. / JBS USA Food Company / JBS USA Finance, Inc.		
4.38% due 02/02/52[5]	6,500,000	4,356,690
3.75% due 12/01/31[4,5]	3,400,000	2,721,836
BCP V Modular Services Finance II plc		
4.75% due 10/30/28[5]	EUR 9,000,000	7,056,748
Cheplapharm Arzneimittel GmbH		
5.50% due 01/15/28[5]	8,085,000	6,670,125
CPI CG, Inc.		
8.63% due 03/15/26[5]	7,077,000	6,578,496
TreeHouse Foods, Inc.		
4.00% due 09/01/28	7,575,000	6,040,229
HealthEquity, Inc.		
4.50% due 10/01/29[5]	6,900,000	5,828,706
Service Corporation International		
3.38% due 08/15/30	5,275,000	4,125,525
4.00% due 05/15/31	1,650,000	1,326,913
Smithfield Foods, Inc.		
3.00% due 10/15/30[5]	7,000,000	5,404,983
Grifols Escrow Issuer S.A.		
4.75% due 10/15/28[5]	6,750,000	5,212,821

MACRO OPPORTUNITIES FUND

	Face Amount~	Value
FAGE International S.A. / FAGE USA Dairy Industry, Inc.		
5.63% due 08/15/26[5]	5,232,000	$ 4,645,388
Spectrum Brands, Inc.		
5.50% due 07/15/30[5]	5,600,000	4,378,820
HCA, Inc.		
3.50% due 07/15/51	6,950,000	4,303,228
Rent-A-Center, Inc.		
6.38% due 02/15/29[4,5]	5,450,000	4,251,000
Central Garden & Pet Co.		
4.13% due 04/30/31[5]	5,300,000	4,167,125
ADT Security Corp.		
4.88% due 07/15/32[5]	5,150,000	4,153,282
Chrome Bidco		
3.50% due 05/31/28[5]	EUR 4,800,000	3,722,444
WW International, Inc.		
4.50% due 04/15/29[5]	7,050,000	3,684,233
Carriage Services, Inc.		
4.25% due 05/15/29[5]	4,575,000	3,618,021
Endo Luxembourg Finance Company I SARL / Endo US, Inc.		
due 04/01/29[5,9]	4,400,000	3,473,365
APi Group DE, Inc.		
4.75% due 10/15/29[5]	3,800,000	3,148,877
CAB SELAS		
3.38% due 02/01/28[5]	EUR 4,100,000	3,061,237
Post Holdings, Inc.		
4.63% due 04/15/30[5]	1,725,000	1,416,656
5.50% due 12/15/29[5]	1,300,000	1,123,853
Legends Hospitality Holding Company LLC / Legends Hospitality Co-Issuer, Inc.		
5.00% due 02/01/26[5]	2,775,000	2,376,316
Charles River Laboratories International, Inc.		
4.00% due 03/15/31[5]	2,500,000	2,016,059
Molina Healthcare, Inc.		
4.38% due 06/15/28[5]	1,770,000	1,597,425
Par Pharmaceutical, Inc.		
due 04/01/27[5,9]	1,825,000	$ 1,441,784
Tenet Healthcare Corp.		
4.63% due 06/15/28[5]	975,000	852,117
5.13% due 11/01/27[5]	550,000	493,508
Syneos Health, Inc.		
3.63% due 01/15/29[5]	1,600,000	1,274,048
Altria Group, Inc.		
4.45% due 05/06/50[4]	1,670,000	1,115,682
Performance Food Group, Inc.		
6.88% due 05/01/25[5]	304,000	302,100
Total Consumer, Non-cyclical		272,190,444
CONSUMER, CYCLICAL - 4.4%		
Marriott International, Inc.		
2.85% due 04/15/31[4]	14,730,000	11,565,437
4.63% due 06/15/30[4]	10,900,000	9,850,115
5.75% due 05/01/25	8,440,000	8,523,275
3.50% due 10/15/32[4]	8,150,000	6,554,411
Delta Air Lines, Inc. / SkyMiles IP Ltd.		
4.75% due 10/20/28[4,5]	24,150,000	22,492,239
Mileage Plus Holdings LLC / Mileage Plus Intellectual Property Assets Ltd.		
6.50% due 06/20/27[4,5]	18,715,000	18,317,868
1011778 BC ULC / New Red Finance, Inc.		
4.00% due 10/15/30[5]	22,200,000	17,484,276
Hilton Domestic Operating Company, Inc.		
4.00% due 05/01/31[5]	15,900,000	12,852,447
3.63% due 02/15/32[5]	4,150,000	3,178,480
5.75% due 05/01/28[4,5]	525,000	490,875
Delta Air Lines, Inc.		
7.00% due 05/01/25[4,5]	14,155,000	14,246,328

MACRO OPPORTUNITIES FUND

	Face Amount~	Value
Hyatt Hotels Corp.		
5.63% due 04/23/25	7,350,000	$ 7,267,726
5.75% due 04/23/30	6,530,000	6,329,820
Fertitta Entertainment LLC / Fertitta Entertainment Finance Company, Inc.		
4.63% due 01/15/29[5]	15,975,000	13,219,312
JB Poindexter & Company, Inc.		
7.13% due 04/15/26[5]	11,725,000	10,845,625
Suburban Propane Partners Limited Partnership/ Suburban Energy Finance Corp.		
5.00% due 06/01/31[5]	11,350,000	9,316,080
5.88% due 03/01/27	660,000	622,644
Boyne USA, Inc.		
4.75% due 05/15/29[5]	11,310,000	9,474,776
British Airways Class A Pass Through Trust		
4.25% due 11/15/32[4,5]	7,974,324	7,174,393
Wabash National Corp.		
4.50% due 10/15/28[5]	9,100,000	7,054,365
Scotts Miracle-Gro Co.		
4.00% due 04/01/31	9,900,000	6,969,600
Hawaiian Brand Intellectual Property Ltd. / HawaiianMiles Loyalty Ltd.		
5.75% due 01/20/26[5]	6,495,000	5,728,525
Papa John's International, Inc.		
3.88% due 09/15/29[5]	7,025,000	5,615,319
Penn Entertainment, Inc.		
4.13% due 07/01/29[5]	6,975,000	5,339,050
Aramark Services, Inc.		
6.38% due 05/01/25[5]	5,100,000	4,998,000
American Airlines Class AA Pass Through Trust		
3.58% due 01/15/28	2,326,734	2,077,311
3.35% due 10/15/29	1,253,618	$ 1,093,279
3.65% due 02/15/29[4]	1,087,418	959,783
3.15% due 02/15/32	1,037,315	865,050
Superior Plus Limited Partnership / Superior General Partner, Inc.		
4.50% due 03/15/29[5]	4,800,000	3,964,128
Beacon Roofing Supply, Inc.		
4.13% due 05/15/29[5]	4,589,000	3,716,677
Asbury Automotive Group, Inc.		
4.63% due 11/15/29[5]	4,472,000	3,574,783
Station Casinos LLC		
4.63% due 12/01/31[5]	3,800,000	2,870,083
Air Canada Class A Pass Through Trust		
5.25% due 04/01/29[5]	3,030,748	2,848,530
Scientific Games Holdings Limited Partnership/ Scientific Games US FinCo, Inc.		
6.63% due 03/01/30[5]	3,500,000	2,805,600
Six Flags Theme Parks, Inc.		
7.00% due 07/01/25[5]	2,757,000	2,755,839
PetSmart, Inc. / PetSmart Finance Corp.		
4.75% due 02/15/28[5]	2,800,000	2,396,210
Allison Transmission, Inc.		
3.75% due 01/30/31[5]	2,925,000	2,242,276
Michaels Companies, Inc.		
5.25% due 05/01/28[5]	3,114,000	2,185,966
Air Canada		
4.63% due 08/15/29[†††,5]	CAD 3,550,000	2,166,108
Vail Resorts, Inc.		
6.25% due 05/15/25[5]	1,525,000	1,504,290
United Airlines, Inc.		
4.63% due 04/15/29[5]	1,700,000	1,406,648

MACRO OPPORTUNITIES FUND

	Face Amount~	Value
WMG Acquisition Corp.		
3.00% due 02/15/31[5]	1,275,000	$ 967,928
United Airlines Class AA Pass Through Trust		
4.15% due 08/25/31	1,005,170	903,198
CD&R Smokey Buyer, Inc.		
6.75% due 07/15/25[5]	950,000	861,099
Wyndham Hotels & Resorts, Inc.		
4.38% due 08/15/28[5]	700,000	615,318
Tempur Sealy International, Inc.		
3.88% due 10/15/31[5]	375,000	274,688
Total Consumer, Cyclical		268,565,778
INDUSTRIAL - 3.9%		
Boeing Co.		
5.15% due 05/01/30[4]	32,030,000	29,629,280
5.71% due 05/01/40[4]	16,010,000	13,984,136
5.81% due 05/01/50[4]	16,010,000	13,912,559
New Enterprise Stone & Lime Company, Inc.		
5.25% due 07/15/28[5]	11,300,000	9,339,733
9.75% due 07/15/28[5]	10,350,000	8,730,376
Standard Industries, Inc.		
4.38% due 07/15/30[5]	11,025,000	8,434,125
3.38% due 01/15/31[5]	6,552,000	4,608,022
5.00% due 02/15/27[5]	3,290,000	2,911,354
IP Lending I LLC		
4.00% due 09/08/25[†††,5]	15,347,531	13,945,990
Great Lakes Dredge & Dock Corp.		
5.25% due 06/01/29[5]	15,785,000	12,163,858
Artera Services LLC		
9.03% due 12/04/25[5]	14,385,000	11,579,925
TopBuild Corp.		
4.13% due 02/15/32[5]	8,850,000	6,739,202
3.63% due 03/15/29[5]	5,550,000	4,381,670

	Face Amount~	Value
Ardagh Packaging Finance plc / Ardagh Holdings USA, Inc.		
4.13% due 08/15/26[5]	11,680,000	$ 9,725,119
Pactiv Evergreen Group Issuer Incorporated/ Pactiv Evergreen Group Issuer LLC		
4.00% due 10/15/27[5]	11,150,000	9,348,132
Flowserve Corp.		
3.50% due 10/01/30[4]	10,270,000	8,444,804
Dyal Capital Partners IV		
3.65% due 02/22/41[†††]	10,950,000	8,203,541
Arcosa, Inc.		
4.38% due 04/15/29[5]	9,400,000	7,990,000
GrafTech Finance, Inc.		
4.63% due 12/15/28[5]	10,000,000	7,475,000
Mauser Packaging Solutions Holding Co.		
8.50% due 04/15/24[5]	6,550,000	6,222,500
5.50% due 04/15/24[5]	800,000	760,000
IP Lending II Ltd.		
3.65% due 07/15/25[†††,5]	7,450,000	6,648,514
Deuce FinCo plc		
5.50% due 06/15/27[5]	GBP 7,350,000	6,114,945
Atkore, Inc.		
4.25% due 06/01/31[5]	7,625,000	6,097,712
BWX Technologies, Inc.		
4.13% due 06/30/28[5]	6,700,000	5,851,646
PGT Innovations, Inc.		
4.38% due 10/01/29[5]	6,100,000	5,003,836
Adevinta ASA		
3.00% due 11/15/27	EUR 3,433,000	2,879,608
Howmet Aerospace, Inc.		
5.95% due 02/01/37	2,925,000	2,643,425
6.88% due 05/01/25	53,000	53,386
TK Elevator US Newco, Inc.		
5.25% due 07/15/27[5]	3,000,000	2,550,630

MACRO OPPORTUNITIES FUND

	Face Amount~	Value
Harsco Corp.		
5.75% due 07/31/27[5]	4,075,000	$ 2,546,016
EnerSys		
5.00% due 04/30/23[5]	1,900,000	1,873,875
Builders FirstSource, Inc.		
6.38% due 06/15/32[5]	800,000	710,595
Ardagh Metal Packaging Finance USA LLC / Ardagh Metal Packaging Finance plc		
4.00% due 09/01/29[5]	950,000	695,735
Waste Pro USA, Inc.		
5.50% due 02/15/26[5]	600,000	527,118
Brundage-Bone Concrete Pumping Holdings, Inc.		
6.00% due 02/01/26[5]	525,000	473,812
TransDigm, Inc.		
8.00% due 12/15/25[5]	225,000	228,197
JELD-WEN, Inc.		
6.25% due 05/15/25[5]	100,000	94,000
Total Industrial		243,522,376
ENERGY - 2.9%		
BP Capital Markets plc		
4.88%[4,7,8]	39,360,000	33,849,600
ITT Holdings LLC		
6.50% due 08/01/29[4,5]	39,200,000	30,410,176
Occidental Petroleum Corp.		
7.95% due 06/15/39	12,735,000	14,271,481
4.50% due 07/15/44	2,850,000	2,380,139
4.63% due 06/15/45	1,700,000	1,406,989
4.40% due 04/15/46	900,000	739,705
Midwest Connector Capital Company LLC		
4.63% due 04/01/29[4,5]	18,763,000	16,741,350
Targa Resources Partners Limited Partnership / Targa Resources Partners Finance Corp.		
6.88% due 01/15/29[4]	12,632,000	12,406,917
4.88% due 02/01/31[4]	5,000,000	$ 4,300,000
NuStar Logistics, LP		
6.38% due 10/01/30	19,025,000	16,279,046
5.63% due 04/28/27	450,000	392,369
Parkland Corp.		
4.63% due 05/01/30[5]	20,000,000	16,213,500
Global Partners Limited Partnership / GLP Finance Corp.		
6.88% due 01/15/29	7,750,000	6,975,000
7.00% due 08/01/27	2,200,000	2,003,166
Kinetik Holdings, LP		
5.88% due 06/15/30[5]	6,100,000	5,585,520
DT Midstream, Inc.		
4.13% due 06/15/29[5]	5,250,000	4,436,250
Holly Energy Partners Limited Partnership / Holly Energy Finance Corp.		
6.38% due 04/15/27[5]	4,050,000	3,867,750
DCP Midstream Operating, LP		
3.25% due 02/15/32	4,750,000	3,754,960
TransMontaigne Partners Limited Partnership / TLP Finance Corp.		
6.13% due 02/15/26	700,000	584,500
Total Energy		176,598,418
TECHNOLOGY - 1.9%		
AthenaHealth Group, Inc.		
6.50% due 02/15/30[5]	26,650,000	21,068,691
Qorvo, Inc.		
4.38% due 10/15/29	11,220,000	9,611,388
3.38% due 04/01/31[5]	9,225,000	6,910,909
NCR Corp.		
5.25% due 10/01/30[5]	11,425,000	8,621,961
5.13% due 04/15/29[5]	6,350,000	4,762,627
6.13% due 09/01/29[5]	25,000	21,526
Twilio, Inc.		
3.88% due 03/15/31	15,100,000	11,853,077

MACRO OPPORTUNITIES FUND

	Face Amount~	Value
CDW LLC / CDW Finance Corp.		
3.57% due 12/01/31	14,000,000	$ 10,900,016
TeamSystem SpA		
3.75% (3 Month EURIBOR + 3.75%, Rate Floor: 3.75%) due 02/15/28◊	EUR 11,750,000	10,450,970
Booz Allen Hamilton, Inc.		
3.88% due 09/01/28[5]	11,800,000	10,151,105
Boxer Parent Company, Inc.		
6.50% due 10/02/25	EUR 8,500,000	7,789,376
7.13% due 10/02/25[5]	375,000	367,528
Playtika Holding Corp.		
4.25% due 03/15/29[5]	8,750,000	6,997,725
Broadcom, Inc.		
3.19% due 11/15/36[4,5]	6,400,000	4,377,255
MSCI, Inc.		
3.88% due 02/15/31[5]	883,000	743,454
ACI Worldwide, Inc.		
5.75% due 08/15/26[5]	400,000	377,880
Total Technology		115,005,488
BASIC MATERIALS - 1.8%		
Alcoa Nederland Holding BV		
5.50% due 12/15/27[5]	15,125,000	14,106,331
6.13% due 05/15/28[5]	7,450,000	7,038,885
4.13% due 03/31/29[4,5]	4,900,000	4,109,457
Carpenter Technology Corp.		
6.38% due 07/15/28	8,315,000	7,711,331
7.63% due 03/15/30	6,250,000	6,017,500
WR Grace Holdings LLC		
4.88% due 06/15/27[5]	13,750,000	11,819,912
Kaiser Aluminum Corp.		
4.50% due 06/01/31[5]	13,250,000	9,695,555
4.63% due 03/01/28[4,5]	650,000	530,347

	Face Amount~	Value
Minerals Technologies, Inc.		
5.00% due 07/01/28[5]	11,230,000	$ 9,773,778
EverArc Escrow SARL		
5.00% due 10/30/29[5]	11,525,000	9,303,499
SCIL IV LLC / SCIL USA Holdings LLC		
5.38% due 11/01/26[5]	10,675,000	8,246,437
Clearwater Paper Corp.		
4.75% due 08/15/28[5]	5,539,000	4,850,081
HB Fuller Co.		
4.25% due 10/15/28	5,250,000	4,417,350
Novelis Sheet Ingot GmbH		
3.38% due 04/15/29	EUR 4,500,000	3,463,320
Compass Minerals International, Inc.		
6.75% due 12/01/27[5]	2,634,000	2,475,368
ArcelorMittal S.A.		
4.55% due 03/11/26[4]	2,450,000	2,344,978
Arconic Corp.		
6.00% due 05/15/25[5]	2,275,000	2,189,837
Ingevity Corp.		
3.88% due 11/01/28[5]	1,000,000	826,785
Mirabela Nickel Ltd.		
due 06/24/19[9,10]	1,885,418	94,271
Total Basic Materials		109,015,022
UTILITIES - 1.4%		
Midcap Funding XLVI Trust		
6.16% (1 Month USD LIBOR + 3.50%, Rate Floor: 3.50%) due 11/22/23◊,†††	43,400,000	43,277,258
Cheniere Corpus Christi Holdings LLC		
3.52% due 12/31/39†††	21,800,000	17,074,829
Clearway Energy Operating LLC		
3.75% due 02/15/31[5]	13,450,000	10,683,032
AES Corp.		
3.95% due 07/15/30[4,5]	9,760,000	8,357,488

MACRO OPPORTUNITIES FUND

	Face Amount~	Value
Terraform Global Operating LLC 6.13% due 03/01/26[5]	8,285,000	$ 7,767,188
Atlantica Sustainable Infrastructure plc 4.13% due 06/15/28[5]	1,550,000	1,304,983
Basic Energy Services, Inc. due 10/15/23[†††,9]	1,438,000	39,545
Total Utilities		88,504,323
Total Corporate Bonds (Cost $2,621,380,925)		2,139,503,542
SENIOR FLOATING RATE INTERESTS[††,◊] - 28.3%		
CONSUMER, CYCLICAL - 6.9%		
MB2 Dental Solutions LLC 9.70% (3 Month Term SOFR + 6.00%, Rate Floor: 7.00%) due 01/29/27[†††]	35,581,776	34,904,457
FR Refuel LLC 8.42% (3 Month USD LIBOR + 4.75%, Rate Floor: 5.50%) due 11/08/28[†††]	23,495,767	22,438,457
Packers Holdings LLC 6.01% (1 Month USD LIBOR + 3.25%, Rate Floor: 4.00%) due 03/09/28	22,783,434	20,861,196
Zephyr Bidco Ltd.		
6.44% (1 Month GBP SONIA + 4.75%, Rate Floor: 4.75%) due 07/23/25	GBP 20,850,000	19,092,767
9.19% (1 Month GBP SONIA + 7.50%, Rate Floor: 7.50%) due 07/23/26	GBP 1,540,417	1,404,140
Pacific Bells LLC 8.31% (3 Month Term SOFR + 4.50%, Rate Floor: 5.00%) due 11/10/28	19,851,546	$ 18,461,938
BGIS (BIFM CA Buyer, Inc.) 6.62% (1 Month USD LIBOR + 3.50%, Rate Floor: 3.50%) due 06/01/26	17,854,317	17,274,052
BCPE Empire Holdings, Inc. 7.12% (1 Month USD LIBOR + 4.00%, Rate Floor: 4.50%) due 06/11/26	16,994,265	16,241,971
Mavis Tire Express Services TopCo Corp. 7.25% (1 Month Term SOFR + 4.00%, Rate Floor: 4.00%) due 05/04/28	17,182,500	16,076,462
BRE/Everbright M6 Borrower LLC 8.05% (1 Month USD LIBOR + 5.00%, Rate Floor: 5.75%) due 09/09/26	14,288,690	13,836,167
Truck Hero, Inc. 6.62% (1 Month USD LIBOR + 3.50%, Rate Floor: 4.25%) due 01/31/28	15,619,321	13,575,845
PAI Holdco, Inc. 6.56% (3 Month USD LIBOR + 3.75%, Rate Floor: 4.50%) due 10/28/27	13,980,814	13,223,474

MACRO OPPORTUNITIES FUND

	Face Amount~	Value
SP PF Buyer LLC		
7.62% (1 Month USD LIBOR + 4.50%, Rate Floor: 4.50%) due 12/22/25	15,268,484	$ 12,504,888
Breitling Financing SARL		
4.62% (3 Month EURIBOR + 3.43%, Rate Floor: 3.43%) due 10/25/28	EUR 13,900,000	12,312,188
CNT Holdings I Corp.		
6.25% (1 Month Term SOFR + 3.50%, Rate Floor: 4.25%) due 11/08/27	11,768,889	11,190,919
Loire Finco Luxembourg SARL		
6.87% (1 Month USD LIBOR + 3.75%, Rate Floor: 4.50%) due 04/21/27	10,639,009	9,965,241
Rent-A-Center, Inc.		
6.06% (3 Month USD LIBOR + 3.25%, Rate Floor: 3.75%) due 02/17/28	10,448,184	9,455,607
CHG Healthcare Services, Inc.		
6.37% (1 Month USD LIBOR + 3.25%, Rate Floor: 3.75%) due 09/29/28	9,131,000	8,752,429
Flamingo		
4.62% (3 Month EURIBOR + 3.50%, Rate Floor: 3.50%) due 03/24/28	EUR 10,000,000	8,740,468
CD&R Firefly Bidco Ltd.		
3.49% (3 Month EURIBOR + 3.25%, Rate Floor: 3.25%) due 06/23/25	EUR 6,000,000	$ 5,413,878
5.55% (1 Month GBP SONIA + 4.25%, Rate Floor: 4.25%) due 06/23/25	GBP 3,350,000	3,273,421
ImageFIRST Holdings LLC		
8.17% (3 Month USD LIBOR + 4.50%, Rate Floor: 5.25%) due 04/27/28	8,843,097	8,356,727
Verisure Holding AB		
3.75% (6 Month EURIBOR + 3.25%, Rate Floor: 3.25%) due 07/20/26	EUR 7,651,053	6,767,691
3.47% (6 Month EURIBOR + 3.25%, Rate Floor: 3.25%) due 03/27/28	EUR 1,770,000	1,552,632
NFM & J LLC		
8.87% (1 Month USD LIBOR + 5.75%, Rate Floor: 6.75%) due 11/30/27†††	8,363,096	8,155,528
First Brands Group LLC		
7.94% (3 Month Term SOFR + 5.00%, Rate Floor: 5.00%) due 03/30/27	7,411,876	7,107,989

MACRO OPPORTUNITIES FUND

	Face Amount~		Value
BCP V Modular Services Holdings IV Ltd.			
5.69% (3 Month EURIBOR + 4.50%, Rate Floor: 4.50%) due 12/15/28	EUR 8,200,000	$	7,044,301
PetSmart LLC			
6.87% (1 Month USD LIBOR + 3.75%, Rate Floor: 4.50%) due 02/11/28	7,425,000		7,010,462
Holding SOCOTEC			
7.67% (3 Month USD LIBOR + 4.00%, Rate Floor: 4.75%) due 06/30/28	7,078,500		6,547,613
Camin Cargo Control, Inc.			
9.62% (1 Month USD LIBOR + 6.50%, Rate Floor: 7.50%) due 06/04/26†††	6,579,852		6,445,469
United Petfood			
3.00% (6 Month EURIBOR + 3.00%, Rate Floor: 3.00%) due 04/24/28	EUR 7,000,000		6,224,669
Accuride Corp.			
8.92% (3 Month USD LIBOR + 5.25%, Rate Floor: 6.25%) due 11/17/23	6,980,058		5,970,881
Congruex Group LLC			
8.48% (3 Month Term SOFR + 5.75%, Rate Floor: 5.75%) due 05/03/29†††	6,134,625		5,950,586
The Facilities Group			
8.86% ((1 Month USD LIBOR + 5.75%) and (3 Month USD LIBOR + 5.75%), Rate Floor: 6.75%) due 11/30/27†††	5,846,070	$	5,700,973
AlixPartners, LLP			
4.44% (3 Month EURIBOR + 3.25%, Rate Floor: 3.25%) due 02/04/28	EUR 5,910,000		5,365,223
Fertitta Entertainment LLC			
7.03% (1 Month Term SOFR + 4.00%, Rate Floor: 4.00%) due 01/27/29	5,522,250		5,113,824
Scientific Games Holdings, LP			
5.62% (3 Month Term SOFR + 3.50%, Rate Floor: 3.50%) due 04/04/29	5,500,000		5,081,780
Galls LLC			
9.58% (3 Month USD LIBOR + 6.75%, Rate Floor: 7.75%) due 01/31/25†††	3,475,130		3,353,500
9.56% (3 Month USD LIBOR + 6.75%, Rate Floor: 8.25%) due 01/31/25†††	466,730		450,394
9.60% ((1 Month USD LIBOR + 6.75%) and (3 Month USD LIBOR + 6.75%), Rate Floor: 7.75%) due 01/31/24†††	452,301		436,471

MACRO OPPORTUNITIES FUND

	Face Amount~	Value
ScribeAmerica Intermediate Holdco LLC (Healthchannels) 7.62% (1 Month USD LIBOR + 4.50%, Rate Floor: 4.50%) due 04/03/25	4,716,294	$ 3,938,105
Sovos Brands Intermediate, Inc. 6.62% (1 Month USD LIBOR + 3.50%, Rate Floor: 4.25%) due 06/08/28	3,998,759	3,798,821
Alexander Mann 7.19% (3 Month GBP SONIA + 5.00%, Rate Floor: 5.00%) due 06/16/25	GBP 3,000,000	3,182,686
Cast & Crew Payroll LLC 6.62% (1 Month USD LIBOR + 3.50%, Rate Floor: 3.50%) due 02/09/26	3,213,291	3,124,925
SHO Holding I Corp.		
8.06% (3 Month USD LIBOR + 5.25%, Rate Floor: 6.25%) due 04/26/24	3,604,429	3,063,765
8.04% (3 Month USD LIBOR + 5.23%, Rate Floor: 6.23%) due 04/29/24	60,373	51,317
Apro LLC 6.89% (3 Month USD LIBOR + 3.75%, Rate Floor: 4.50%) due 11/16/26	3,258,750	3,095,813
Eagle Parent Corp. 7.80% (3 Month Term SOFR + 4.25%, Rate Floor: 4.25%) due 04/02/29	3,184,000	$ 3,091,123
Checkers Drive-In Restaurants, Inc. 7.32% (3 Month USD LIBOR + 4.25%, Rate Floor: 5.25%) due 04/25/24	3,270,300	2,747,052
WESCO 7.37% (1 Month USD LIBOR + 4.25%, Rate Floor: 5.25%) due 06/14/24†††	2,300,773	2,266,790
Adevinta ASA 4.44% (3 Month EURIBOR + 3.25%, Rate Floor: 3.25%) due 06/26/28	EUR 2,340,000	2,155,837
CCRR Parent, Inc. 6.87% (1 Month USD LIBOR + 3.75%, Rate Floor: 4.50%) due 03/06/28	1,871,500	1,798,979
TTF Holdings Intermediate LLC 7.13% (1 Month USD LIBOR + 4.00%, Rate Floor: 4.75%) due 03/31/28	1,565,285	1,518,326
EG Finco Ltd. 6.98% (3 Month GBP SONIA + 4.75%, Rate Floor: 4.75%) due 02/07/25	GBP 955,000	918,505
Total Consumer, Cyclical		426,388,722

	Face Amount~	Value
CONSUMER, NON-CYCLICAL - 5.9%		
Women's Care Holdings, Inc.		
7.87% (6 Month USD LIBOR + 4.50%, Rate Floor: 5.25%) due 01/17/28	31,501,250	$ 29,348,770
Mission Veterinary Partners		
7.25% (1 Month USD LIBOR + 4.00%, Rate Floor: 4.75%) due 04/27/28	21,235,500	19,934,826
HAH Group Holding Co. LLC		
8.71% (3 Month Term SOFR + 5.00%, Rate Floor: 5.00%) due 10/29/27	12,195,615	11,585,834
8.71% (3 Month Term SOFR + 5.00%, Rate Floor: 5.00%) due 10/29/27†††	7,960,000	7,562,000
Quirch Foods Holdings LLC		
7.93% (1 Month Term SOFR + 4.75%, Rate Floor: 4.75%) due 10/27/27†††	19,559,051	18,263,264
National Mentor Holdings, Inc.		
7.18% ((1 Month USD LIBOR + 3.75%) and (3 Month USD LIBOR + 3.75%), Rate Floor: 4.50%) due 03/02/28	20,929,785	14,833,985
7.42% (3 Month USD LIBOR + 3.75%, Rate Floor: 4.50%) due 03/02/28	479,283	339,691
Southern Veterinary Partners LLC		
7.12% (1 Month USD LIBOR + 4.00%, Rate Floor: 5.00%) due 10/05/27	15,696,690	$ 14,813,752
Dhanani Group, Inc.		
8.85% (1 Month Term SOFR + 6.00%, Rate Floor: 6.00%) due 06/10/27†††	14,700,000	14,553,000
SCP Eye Care Services LLC		
7.62% (1 Month USD LIBOR + 4.50%, Rate Floor: 5.25%) due 03/16/28†††	12,430,679	12,368,526
7.32% (1 Month USD LIBOR + 4.50%, Rate Floor: 5.25%) due 03/16/28†††	2,176,417	2,154,652
Blue Ribbon LLC		
8.56% (1 Month USD LIBOR + 6.00%, Rate Floor: 6.75%) due 05/08/28	16,914,872	14,398,785
PetIQ LLC		
7.07% (1 Month USD LIBOR + 4.25%, Rate Floor: 4.75%) due 04/13/28†††	15,602,500	14,354,300
LaserAway Intermediate Holdings II LLC		
8.23% (3 Month USD LIBOR + 5.75%, Rate Floor: 6.50%) due 10/14/27	13,299,500	13,016,886

	Face Amount~	Value
Kronos Acquisition Holdings, Inc. 6.82% (3 Month USD LIBOR + 3.75%, Rate Floor: 4.25%) due 12/22/26	13,225,010	$ 12,218,455
Florida Food Products LLC 8.12% (1 Month USD LIBOR + 5.00%, Rate Floor: 5.75%) due 10/18/28†††	12,889,842	11,794,206
Del Monte Foods, Inc. 7.37% (1 Month Term SOFR + 4.25%, Rate Floor: 4.25%) due 05/16/29	11,650,000	11,135,419
Nidda Healthcare Holding GmbH 3.50% (6 Month EURIBOR + 3.50%, Rate Floor: 3.50%) due 08/21/26	EUR 11,387,239	9,914,364
Cambrex Corp. 6.63% (1 Month Term SOFR + 3.50%, Rate Floor: 3.50%) due 12/04/26	10,101,381	9,656,314
EyeCare Partners LLC		
7.42% (3 Month USD LIBOR + 3.75%, Rate Floor: 4.25%) due 11/15/28	8,084,375	7,538,680
7.42% (3 Month USD LIBOR + 3.75%, Rate Floor: 3.75%) due 02/18/27	2,150,538	1,946,237
Sigma Holding BV (Flora Food) 3.74% (6 Month EURIBOR + 3.50%, Rate Floor: 3.50%) due 07/02/25	EUR 12,019,549	$ 9,401,472
Hearthside Group Holdings LLC		
6.80% (1 Month USD LIBOR + 3.69%, Rate Floor: 3.69%) due 05/23/25	6,688,680	5,190,416
7.12% (1 Month USD LIBOR + 4.00%, Rate Floor: 4.00%) due 05/23/25	5,001,176	3,946,778
Resonetics LLC 6.81% (3 Month USD LIBOR + 4.00%, Rate Floor: 4.75%) due 04/28/28	8,662,500	8,207,719
Medical Solutions Parent Holdings, Inc. 6.38% (3 Month USD LIBOR + 3.50%, Rate Floor: 4.00%) due 11/01/28	7,719,752	7,333,765
Endo Luxembourg Finance Company I SARL 12.25% (Commercial Prime Lending Rate + 6.00%, Rate Floor: 7.75%) due 03/27/28	7,653,125	6,443,931
Gibson Brands, Inc. 7.94% (1 Month USD LIBOR + 5.00%, Rate Floor: 5.75%) due 08/11/28†††	8,237,750	6,425,445

MACRO OPPORTUNITIES FUND

	Face Amount~	Value
Weber-Stephen Products LLC		
6.37% (1 Month USD LIBOR + 3.25%, Rate Floor: 4.00%) due 10/29/27	7,232,385	$ 5,842,393
7.38% (1 Month Term SOFR + 4.25%, Rate Floor: 4.25%) due 10/30/27†††	422,875	338,300
Osmosis Holdings Australia II Pty Ltd.		
6.35% (1 Month Term SOFR + 3.75%, Rate Floor: 3.75%) due 07/30/28	6,533,625	6,055,886
Pearl Intermediate Parent LLC		
6.62% (1 Month USD LIBOR + 3.50%, Rate Floor: 4.25%) due 02/14/25	6,384,810	5,882,006
CAB (Biogroup)		
3.28% (3 Month EURIBOR + 3.00%, Rate Floor: 3.00%) due 02/09/28	EUR 6,500,000	5,650,024
Dermatology Intermediate Holdings III, Inc.		
6.85% (1 Month Term SOFR + 4.25%, Rate Floor: 4.25%) due 04/02/29†††	5,630,770	5,349,231
7.12% (1 Month Term SOFR + 4.25%, Rate Floor: 4.25%) due 04/02/29	166,709	158,373
Confluent Medical Technologies, Inc.		
7.30% (3 Month Term SOFR + 3.75%, Rate Floor: 3.75%) due 02/16/29†††	5,273,500	$ 4,930,722
Mascot Bidco Oy		
5.13% (6 Month EURIBOR + 4.50%, Rate Floor: 4.50%) due 03/30/26	EUR 5,075,000	4,398,930
Confluent Health LLC		
7.12% (1 Month USD LIBOR + 4.00%, Rate Floor: 4.50%) due 11/30/28†††	4,810,082	4,208,822
Zep, Inc.		
7.67% (3 Month USD LIBOR + 4.00%, Rate Floor: 5.00%) due 08/12/24	3,672,376	3,167,424
Sharp Midco LLC		
7.67% (3 Month USD LIBOR + 4.00%, Rate Floor: 4.50%) due 12/31/28†††	3,283,500	3,086,490
IVC Acquisition Ltd.		
4.39% (3 Month EURIBOR + 4.00%, Rate Floor: 4.00%) due 02/13/26	EUR 3,400,000	3,064,832
Fender Musical Instruments Corp.		
6.75% (1 Month Term SOFR + 4.00%, Rate Floor: 4.00%) due 12/01/28	3,525,039	2,987,471

MACRO OPPORTUNITIES FUND

	Face Amount~	Value
Packaging Coordinators Midco, Inc. 7.42% (3 Month USD LIBOR + 3.75%, Rate Floor: 4.50%) due 11/30/27	2,524,372	$ 2,393,937
Mamba Purchaser, Inc. 6.55% (1 Month USD LIBOR + 3.50%, Rate Floor: 4.00%) due 10/16/28	1,990,000	1,883,037
Care BidCo 4.19% (3 Month EURIBOR + 3.00%, Rate Floor: 3.00%) due 05/04/28†††	EUR 1,966,132	1,773,768
Certara Holdco, Inc. 6.62% (1 Month USD LIBOR + 3.50%, Rate Floor: 3.50%) due 08/17/26†††	1,600,029	1,540,028
Recess Holdings, Inc. 6.55% (3 Month USD LIBOR + 3.75%, Rate Floor: 4.75%) due 09/30/24	1,054,619	1,016,832
KDC US Holdings, Inc. 6.87% (1 Month USD LIBOR + 3.75%, Rate Floor: 3.75%) due 12/22/25	818,638	770,886
Moran Foods LLC 14.42% (3 Month USD LIBOR + 10.75%, Rate Floor: 11.75%) due 10/01/24	538,794	371,768
10.67% (3 Month USD LIBOR + 7.00%, Rate Floor: 8.00%) due 04/01/24	411,446	348,359
due 04/01/24	53,562	45,350
Triton Water Holdings, Inc. 7.17% (3 Month USD LIBOR + 3.50%, Rate Floor: 4.00%) due 03/31/28	619,358	$ 554,412
TGP Holdings LLC 6.37% (1 Month USD LIBOR + 3.25%, Rate Floor: 4.00%) due 06/29/28	205,341	160,809
Total Consumer, Non-cyclical		364,661,562
INDUSTRIAL - 5.9%		
CapStone Acquisition Holdings, Inc. 7.87% (1 Month USD LIBOR + 4.75%, Rate Floor: 5.75%) due 11/12/27†††	26,065,324	25,413,691
United Airlines, Inc. 6.53% (3 Month USD LIBOR + 3.75%, Rate Floor: 4.50%) due 04/21/28	25,181,250	23,988,666
Arcline FM Holdings LLC 7.00% (3 Month USD LIBOR + 4.75%, Rate Floor: 5.50%) due 06/23/28†††	20,988,000	19,413,900
American Bath Group LLC 6.62% (1 Month USD LIBOR + 3.50%, Rate Floor: 4.00%) due 11/23/27	20,543,462	17,811,182
Hunter Douglas, Inc. 6.34% (3 Month Term SOFR + 3.50%, Rate Floor: 3.50%) due 02/26/29	21,000,000	17,188,500

MACRO OPPORTUNITIES FUND

	Face Amount~	Value
AI Convoy Luxembourg SARL		
5.05% (6 Month USD LIBOR + 3.50%, Rate Floor: 4.50%) due 01/18/27	8,169,469	$ 7,893,750
3.50% (6 Month EURIBOR + 3.50%, Rate Floor: 3.50%) due 01/18/27	EUR 8,324,708	7,547,148
Mileage Plus Holdings LLC		
8.78% (3 Month USD LIBOR + 5.25%, Rate Floor: 6.25%) due 06/21/27	14,487,500	14,521,111
TransDigm, Inc.		
5.92% (3 Month USD LIBOR + 2.25%, Rate Floor: 2.25%) due 05/30/25	14,007,131	13,419,392
NA Rail Hold Co. LLC		
7.67% (3 Month USD LIBOR + 4.00%, Rate Floor: 4.25%) due 10/19/26	13,704,887	13,208,085
DXP Enterprises, Inc.		
7.87% (1 Month USD LIBOR + 4.75%, Rate Floor: 5.75%) due 12/23/27	12,904,401	12,262,407
Charter Next Generation, Inc.		
6.56% (3 Month USD LIBOR + 3.75%, Rate Floor: 4.50%) due 12/01/27	12,919,875	12,233,571
Fugue Finance BV		
3.74% (3 Month EURIBOR + 3.25%, Rate Floor: 3.25%) due 08/30/24	EUR 12,545,690	11,399,449
Service Logic Acquisition, Inc.		
6.81% (3 Month USD LIBOR + 4.00%, Rate Floor: 4.75%) due 10/29/27	11,979,524	$ 11,215,829
6.97% ((1 Month USD LIBOR + 4.00%) and (2 Month USD LIBOR + 4.00%), Rate Floor: 4.75%) due 10/29/27	122,149	114,362
Merlin Buyer, Inc.		
7.03% (1 Month Term SOFR + 4.00%, Rate Floor: 4.00%) due 12/14/28	11,940,000	11,283,300
Minerva Bidco Ltd.		
5.69% (3 Month GBP SONIA + 4.50%, Rate Floor: 4.50%) due 07/30/25	GBP 11,000,000	11,193,842
TricorBraun Holdings, Inc.		
6.37% (1 Month USD LIBOR + 3.25%, Rate Floor: 3.75%) due 03/03/28	10,817,597	10,138,793
Icebox Holdco III, Inc.		
7.42% (3 Month USD LIBOR + 3.75%, Rate Floor: 4.25%) due 12/22/28	10,676,350	9,982,387
DG Investment Intermediate Holdings 2, Inc.		
6.87% (1 Month USD LIBOR + 3.75%, Rate Floor: 4.50%) due 03/31/28	10,418,471	9,689,178

MACRO OPPORTUNITIES FUND

	Face Amount~	Value
Dispatch Terra Acquisition LLC 7.92% (3 Month USD LIBOR + 4.25%, Rate Floor: 5.00%) due 03/27/28†††	10,267,214	$ 9,137,821
PECF USS Intermediate Holding III Corp. 7.37% (1 Month USD LIBOR + 4.25%, Rate Floor: 4.75%) due 12/15/28	7,940,000	6,755,590
Pelican Products, Inc. 8.16% (3 Month USD LIBOR + 4.25%, Rate Floor: 4.75%) due 12/29/28	6,752,358	6,144,646
TK Elevator Midco GmbH		
6.87% (6 Month USD LIBOR + 3.50%, Rate Floor: 4.00%) due 07/30/27	4,162,348	3,981,994
3.69% (1 Month EURIBOR + 3.00%, Rate Floor: 3.00%) due 01/29/27†††	EUR 2,212,267	1,935,657
Air Canada 6.42% (3 Month USD LIBOR + 3.50%, Rate Floor: 4.25%) due 08/11/28	6,203,670	5,887,965
LTI Holdings, Inc.		
7.62% (1 Month USD LIBOR + 4.50%, Rate Floor: 4.50%) due 07/24/26	3,885,375	3,642,539
6.37% (1 Month USD LIBOR + 3.25%, Rate Floor: 3.25%) due 09/08/25	2,335,337	2,155,516
Valcour Packaging LLC 5.22% (6 Month USD LIBOR + 3.75%, Rate Floor: 4.25%) due 10/04/28	6,284,250	$ 5,757,944
Park River Holdings, Inc. 5.53% (3 Month USD LIBOR + 3.25%, Rate Floor: 4.00%) due 12/28/27	6,720,425	5,675,936
BWAY Holding Co. 5.81% (1 Month USD LIBOR + 3.25%, Rate Floor: 3.25%) due 04/03/24	4,774,538	4,437,360
TSG Solutions Holding 4.49% (3 Month EURIBOR + 4.25%, Rate Floor: 4.25%) due 03/30/29	EUR 4,400,000	4,059,100
Patriot Container Corp. (Wastequip) 6.87% (1 Month USD LIBOR + 3.75%, Rate Floor: 4.75%) due 03/20/25	4,668,358	3,979,775
STS Operating, Inc. (SunSource) 7.37% (1 Month USD LIBOR + 4.25%, Rate Floor: 5.25%) due 12/11/24	4,084,819	3,889,075
YAK MAT (YAK ACCESS LLC) 13.64% (3 Month USD LIBOR + 10.00%, Rate Floor: 10.00%) due 07/10/26†††	12,220,199	3,666,060

MACRO OPPORTUNITIES FUND

	Face Amount~	Value
ILPEA Parent, Inc. 7.62% (1 Month USD LIBOR + 4.50%, Rate Floor: 5.25%) due 06/22/28†††	3,636,187	$ 3,490,739
Rinchem Company LLC 8.15% (3 Month Term SOFR + 4.50%, Rate Floor: 4.50%) due 03/02/29†††	3,541,125	3,377,348
Integrated Power Services Holdings, Inc. 7.47% (3 Month USD LIBOR + 4.50%, Rate Floor: 5.25%) due 11/22/28†††	3,485,498	3,363,506
Filtration Group Corp. 4.19% (1 Month EURIBOR + 3.50%, Rate Floor: 3.50%) due 03/31/25	EUR 3,540,619	3,299,546
Saverglass 5.09% (3 Month EURIBOR + 4.25%, Rate Floor: 4.25%) due 02/19/29	EUR 3,700,000	3,173,086
Protective Industrial Products, Inc. 7.12% (1 Month USD LIBOR + 4.00%, Rate Floor: 4.75%) due 12/29/27†††	3,238,349	3,044,048
Titan Acquisition Ltd. (Husky) 5.88% (3 Month USD LIBOR + 3.00%, Rate Floor: 3.00%) due 03/28/25	3,132,830	2,798,651
MI Windows And Doors LLC 6.63% (1 Month Term SOFR + 3.50%, Rate Floor: 3.50%) due 12/18/27	2,453,460	$ 2,381,893
Pro Mach Group, Inc. 7.12% (1 Month USD LIBOR + 4.00%, Rate Floor: 5.00%) due 08/31/28	2,134,476	2,031,188
Waterlogic USA Holdings, Inc. 7.87% (1 Month USD LIBOR + 4.75%, Rate Floor: 5.25%) due 08/17/28	1,980,000	1,940,400
API Heat Transfer		
12.00% (3 Month USD LIBOR, Rate Floor: 0.00%) (in-kind rate was 12.00%) due 01/01/24†††,12	1,287,526	643,763
12.00% (3 Month USD LIBOR, Rate Floor: 0.00% (in-kind rate was 12.00%) due 10/02/23†††,12	229,708	195,252
Duran Group Holding GMBH		
3.75% (3 Month EURIBOR + 3.75%, Rate Floor: 3.75%) due 03/29/24†††	EUR 416,090	389,680
4.04% (6 Month EURIBOR + 3.75%, Rate Floor: 3.75%) due 12/20/24†††	EUR 81,858	76,662

	Face Amount~	Value
Transcendia Holdings, Inc. 6.62% (1 Month USD LIBOR + 3.50%, Rate Floor: 4.50%) due 05/30/24	559,067	$ 408,119
Total Industrial		361,639,402
TECHNOLOGY - 4.0%		
Planview Parent, Inc.		
7.67% (3 Month USD LIBOR + 4.00%, Rate Floor: 4.75%) due 12/17/27	23,088,750	21,818,869
Datix Bidco Ltd.		
6.01% (6 Month Term SOFR + 4.50%, Rate Floor: 4.50%) due 04/28/25†††	9,112,505	8,883,781
8.44% (6 Month GBP SONIA + 7.75%, Rate Floor: 8.44%) due 04/27/26†††	GBP 4,225,000	4,621,470
7.01% (3 Month Term SOFR + 4.50%, Rate Floor: 4.50%) due 04/27/25†††	3,400,533	3,315,180
6.19% (6 Month GBP LIBOR + 4.50%, Rate Floor: 5.19%) due 04/28/25†††	GBP 1,000,000	1,088,702
9.26% (6 Month Term SOFR + 7.75%, Rate Floor: 7.75%) due 04/27/26†††	461,709	452,244
Peraton Corp.		
6.87% (1 Month USD LIBOR + 3.75%, Rate Floor: 4.50%) due 02/01/28	17,225,859	16,295,663
Polaris Newco LLC		
6.25% (1 Month USD LIBOR + 3.50%, Rate Floor: 3.50%) due 06/04/26†††	14,084,714	$ 12,789,822
7.67% (3 Month USD LIBOR + 4.00%, Rate Floor: 4.50%) due 06/02/28	3,803,734	3,501,566
Project Ruby Ultimate Parent Corp.		
6.37% (1 Month USD LIBOR + 3.25%, Rate Floor: 4.00%) due 03/10/28	17,336,000	16,135,482
Avalara, Inc.		
due 08/12/28†††	16,000,000	15,804,471
Apttus Corp.		
7.12% (3 Month USD LIBOR + 4.25%, Rate Floor: 5.00%) due 05/08/28†††	17,127,000	15,671,205
Sitecore Holding III A/S		
7.00% (3 Month EURIBOR + 7.00%, Rate Floor: 7.00%) due 03/12/26†††	EUR 8,665,010	8,404,969
10.27% (3 Month USD LIBOR + 7.00%, Rate Floor: 7.50%) due 03/12/26†††	7,056,876	6,984,051
Wrench Group LLC		
7.67% (3 Month USD LIBOR + 4.00%, Rate Floor: 4.00%) due 04/30/26	15,342,085	14,824,289
Atlas CC Acquisition Corp.		
7.32% (3 Month USD LIBOR + 4.25%, Rate Floor: 5.00%) due 05/25/28	15,752,114	13,775,224

MACRO OPPORTUNITIES FUND

	Face Amount~	Value
Aston FinCo SARL 6.96% (1 Month GBP SONIA + 4.75%, Rate Floor: 4.75%) due 10/09/26†††	GBP 12,837,988	$ 13,189,664
Team.Blue Finco SARL 4.89% (3 Month EURIBOR + 3.70%, Rate Floor: 3.70%) due 03/30/28	EUR 14,000,000	12,486,524
Project Boost Purchaser LLC 6.62% (1 Month USD LIBOR + 3.50%, Rate Floor: 4.00%) due 05/29/26	6,912,500	6,532,312
Sportradar Capital SARL 4.21% (1 Month EURIBOR + 3.50%, Rate Floor: 3.50%) due 11/22/27	EUR 5,552,381	5,108,593
Imprivata, Inc. 7.28% (1 Month Term SOFR + 4.25%, Rate Floor: 4.25%) due 12/01/27	4,850,000	4,678,746
VT TopCo, Inc. 6.87% (1 Month USD LIBOR + 3.75%, Rate Floor: 4.50%) due 08/01/25	4,310,650	4,095,118
Sitecore USA, Inc. 10.27% (3 Month USD LIBOR + 7.00%, Rate Floor: 7.50%) due 03/12/26†††	4,000,437	3,959,154
Taxware Holdings (Sovos Compliance LLC) 7.62% (1 Month USD LIBOR + 4.50%, Rate Floor: 5.00%) due 08/11/28	3,775,697	$ 3,592,576
AVS Group GmbH 4.13% (1 Month EURIBOR + 3.75%, Rate Floor: 3.75%) due 09/10/26	EUR 3,750,000	3,350,742
Greenway Health LLC 6.87% (1 Month USD LIBOR + 3.75%, Rate Floor: 4.75%) due 02/16/24	3,436,776	3,035,807
Concorde Lux 4.00% (6 Month EURIBOR + 4.00%, Rate Floor: 4.00%) due 03/01/28	EUR 3,300,000	2,967,510
Ping Identity Corp. 6.88% (1 Month Term SOFR + 3.75%, Rate Floor: 3.75%) due 11/22/28†††	2,736,250	2,715,728
RLDatix 5.69% (3 Month GBP SONIA + 4.50%, Rate Floor: 4.50%) due 10/28/24†††	GBP 1,889,602	2,549,694
Verscend Holding Corp. 7.12% (1 Month USD LIBOR + 4.00%, Rate Floor: 4.00%) due 08/27/25	2,369,797	2,292,778

MACRO OPPORTUNITIES FUND

	Face Amount~	Value
24-7 Intouch, Inc. 7.87% (1 Month USD LIBOR + 4.75%, Rate Floor: 4.75%) due 08/25/25	2,221,266	$ 2,110,203
Misys Ltd. 6.87% (3 Month USD LIBOR + 3.50%, Rate Floor: 4.50%) due 06/13/24	2,372,177	2,049,561
Boxer Parent Company, Inc. 6.87% (1 Month USD LIBOR + 3.75%, Rate Floor: 3.75%) due 10/02/25	1,811,258	1,712,508
Ep Purchaser LLC 7.17% (3 Month USD LIBOR + 3.50%, Rate Floor: 4.00%) due 11/06/28	1,492,500	1,452,202
Brave Parent Holdings, Inc. 7.12% (1 Month USD LIBOR + 4.00%, Rate Floor: 4.00%) due 04/18/25	1,202,100	1,169,042
Kar Finland Bidco Oy 4.50% (6 Month EURIBOR + 4.50%, Rate Floor: 4.50%) due 11/27/23†††	EUR 1,000,000	950,701
Conair Holdings LLC 7.42% (3 Month USD LIBOR + 3.75%, Rate Floor: 4.25%) due 05/17/28	397,995	333,321
Total Technology		244,699,472
FINANCIAL - 3.0%		
Jones Deslauriers Insurance Management, Inc. 7.75% (3 Month Canada Banker Acceptance Rate + 4.25%, Rate Floor: 5.00%) due 03/27/28†††	CAD 39,690,223	$ 26,301,858
11.00% (3 Month Canada Banker Acceptance Rate + 7.50%, Rate Floor: 8.00%) due 03/26/29†††	CAD 11,674,000	7,651,561
Orion Advisor Solutions, Inc. 6.56% (3 Month USD LIBOR + 3.75%, Rate Floor: 4.50%) due 09/24/27	21,296,806	20,018,998
HighTower Holding LLC 6.73% (3 Month USD LIBOR + 4.00%, Rate Floor: 4.75%) due 04/21/28	18,708,625	17,293,879
Eisner Advisory Group 10.50% (Commercial Prime Lending Rate + 4.25%, Rate Floor: 4.25%) due 07/28/28	10,950,000	10,621,500
8.40% (1 Month Term SOFR + 5.25%, Rate Floor: 5.25%) due 07/28/28†††	6,098,045	5,762,652

MACRO OPPORTUNITIES FUND

	Face Amount~	Value
Camelia Bidco		
Banc Civica		
6.96% (3 Month GBP SONIA + 4.75%, Rate Floor: 4.75%) due 10/14/24	GBP 12,975,000	$ 13,489,816
Higginbotham Insurance Agency, Inc.		
8.37% (1 Month USD LIBOR + 5.25%, Rate Floor: 6.00%) due 11/25/26†††	13,642,394	13,304,063
Duff & Phelps		
6.78% (1 Month Term SOFR + 3.75%, Rate Floor: 3.75%) due 04/09/27	12,903,000	12,150,368
Franchise Group, Inc.		
7.56% (1 Month USD LIBOR + 4.75%, Rate Floor: 5.50%) due 03/10/26	12,625,841	11,763,117
Teneo Holdings LLC		
8.38% (1 Month Term SOFR + 5.25%, Rate Floor: 5.25%) due 07/11/25	10,742,658	10,116,039
Alter Domus		
6.49% (1 Month SOFR + 3.50%, Rate Floor: 3.50%) due 02/17/28	10,342,500	9,954,656
HUB International Ltd.		
5.77% (3 Month USD LIBOR + 3.00%, Rate Floor: 3.15%) due 04/25/25	5,093,314	4,890,651
5.98% (3 Month USD LIBOR + 3.25%, Rate Floor: 4.00%) due 04/25/25	2,597,989	2,498,954
Aretec Group, Inc.		
7.38% (1 Month Term SOFR + 4.25%, Rate Floor: 4.25%) due 10/01/25	6,460,051	$ 6,325,488
Cross Financial Corp.		
7.13% (1 Month USD LIBOR + 4.00%, Rate Floor: 4.75%) due 09/15/27	4,688,156	4,539,682
Sandy Bidco BV		
4.68% (1 Month EURIBOR + 4.00%, Rate Floor: 4.00%) due 08/17/29	EUR 4,700,000	4,261,002
USI, Inc.		
6.92% (3 Month USD LIBOR + 3.25%, Rate Floor: 3.25%) due 12/02/26	3,145,838	3,022,616
Nexus Buyer LLC		
6.87% (1 Month USD LIBOR + 3.75%, Rate Floor: 3.75%) due 11/09/26	1,307,260	1,252,525
Cobham Ultra SeniorCo SARL		
7.06% (3 Month USD LIBOR + 3.75%, Rate Floor: 4.25%) due 08/03/29	500,000	477,500
Total Financial		185,696,925
COMMUNICATIONS - 1.4%		
Syndigo LLC		
7.32% (1 Month USD LIBOR + 4.50%, Rate Floor: 5.25%) due 12/15/27†††	27,136,750	24,423,075

MACRO OPPORTUNITIES FUND

	Face Amount~	Value
Xplornet Communications, Inc. 7.12% (1 Month USD LIBOR + 4.00%, Rate Floor: 4.50%) due 10/02/28	25,174,479	$ 22,084,311
FirstDigital Communications LLC 7.31% (1 Month USD LIBOR + 4.25%, Rate Floor: 5.00%) due 12/17/26†††	10,550,000	10,328,561
Radiate Holdco LLC 6.37% (1 Month USD LIBOR + 3.25%, Rate Floor: 4.00%) due 09/25/26	7,665,167	7,074,029
Titan AcquisitionCo New Zealand Ltd. (Trade Me) 4.00% (3 Month USD LIBOR + 4.00%, Rate Floor: 4.00%) due 10/18/28	6,517,250	6,147,917
Zayo Group Holdings, Inc. 6.12% (1 Month USD LIBOR + 3.00%, Rate Floor: 3.00%) due 03/09/27	6,146,447	5,117,717
McGraw Hill LLC 8.32% (3 Month USD LIBOR + 4.75%, Rate Floor: 5.25%) due 07/28/28	4,331,872	3,985,322
Recorded Books, Inc. 7.08% (1 Month Term SOFR + 4.00%, Rate Floor: 4.00%) due 08/29/25	4,143,341	3,977,608
Cincinnati Bell, Inc. 6.38% (1 Month Term SOFR + 3.35%, Rate Floor: 3.35%) due 11/22/28	992,500	$ 949,902
Flight Bidco, Inc. 10.62% (1 Month USD LIBOR + 7.50%, Rate Floor: 7.50%) due 07/23/26	1,000,000	902,500
SFR Group S.A. 6.91% (3 Month USD LIBOR + 4.00%, Rate Floor: 4.00%) due 08/14/26	433,125	391,978
Total Communications		85,382,920
BASIC MATERIALS - 0.8%		
Illuminate Buyer LLC 6.62% (1 Month USD LIBOR + 3.50%, Rate Floor: 3.50%) due 06/30/27	11,927,339	10,779,333
NIC Acquisition Corp. 7.42% (3 Month USD LIBOR + 3.75%, Rate Floor: 4.50%) due 12/29/27	10,886,230	8,445,864
Pregis TopCo LLC 6.81% (3 Month USD LIBOR + 4.00%, Rate Floor: 4.50%) due 07/31/26	6,484,500	6,144,064
CTEC III GmbH 4.33% (3 Month EURIBOR + 3.75%, Rate Floor: 3.75%) due 03/16/29	EUR 6,800,000	5,853,012
GrafTech Finance, Inc. 6.12% (1 Month USD LIBOR + 3.00%, Rate Floor: 3.50%) due 02/12/25	3,379,917	3,151,772

MACRO OPPORTUNITIES FUND

	Face Amount~	Value
American Rock Salt Company LLC 7.12% (1 Month USD LIBOR + 4.00%, Rate Floor: 4.75%) due 06/09/28	2,718,610	$ 2,503,377
Barentz Midco BV 4.94% (3 Month EURIBOR + 3.75%, Rate Floor: 3.75%) due 11/30/27	EUR 2,400,000	2,177,501
Vectra Co. 6.37% (1 Month USD LIBOR + 3.25%, Rate Floor: 3.25%) due 03/08/25	2,476,708	2,064,956
DCG Acquisition Corp. 7.62% (1 Month USD LIBOR + 4.50%, Rate Floor: 4.50%) due 09/30/26	1,722,288	1,603,158
Ascend Performance Materials Operations LLC 8.42% (3 Month USD LIBOR + 4.75%, Rate Floor: 5.50%) due 08/27/26	1,485,475	1,451,680
Schur Flexibles GmbH 4.25% (3 Month EURIBOR + 4.25%, Rate Floor: 4.25%) due 09/12/27	EUR 3,150,000	1,173,184
Total Basic Materials		45,347,901
UTILITIES - 0.2%		
Hamilton Projects Acquiror LLC 8.17% (3 Month USD LIBOR + 4.50%, Rate Floor: 5.50%) due 06/17/27	12,575,206	12,323,702
Granite Generation LLC 6.87% (1 Month USD LIBOR + 3.75%, Rate Floor: 4.75%) due 11/09/26	698,388	$ 666,960
Total Utilities		12,990,662
ENERGY - 0.2%		
TransMontaigne Operating Company LP 6.52% (1 Month USD LIBOR + 3.50%, Rate Floor: 4.00%) due 11/17/28	6,540,550	6,184,940
Venture Global Calcasieu Pass LLC 5.74% (1 Month USD LIBOR + 2.63%, Rate Floor: 2.63%) due 08/19/26[†††]	5,471,685	5,458,006
Permian Production Partners LLC 11.12% (1 Month USD LIBOR + 6.00%, Rate Floor: 9.12%) (in-kind rate was 2.00%) due 11/24/25[†††,12]	1,132,127	1,129,297
Total Energy		12,772,243
Total Senior Floating Rate Interests (Cost $1,932,154,103)		1,739,579,809
ASSET-BACKED SECURITIES[††] - 20.0%		
COLLATERALIZED LOAN OBLIGATIONS - 11.3%		
LoanCore Issuer Ltd. 2021-CRE4 D, 4.90% (30 Day Average SOFR + 2.61%, Rate Floor: 2.50%) due 07/15/35[◊]	20,500,000	19,405,960

MACRO OPPORTUNITIES FUND

	Face Amount~	Value
2019-CRE2 AS, 4.32% (1 Month USD LIBOR + 1.50%, Rate Floor: 1.50%) due 05/15/36◊,5	11,343,072	$ 11,245,592
2021-CRE6 D, 5.67% (1 Month USD LIBOR + 2.85%, Rate Floor: 2.85%) due 11/15/38◊,5	11,300,000	10,614,507
2021-CRE5 D, 5.82% (1 Month USD LIBOR + 3.00%, Rate Floor: 3.00%) due 07/15/36◊,5	8,250,000	7,820,258
2022-CRE7 D, 5.38% (30 Day Average SOFR + 3.10%, Rate Floor: 3.10%) due 01/17/37◊,5	6,400,000	6,107,069
FS Rialto		
2021-FL3 D, 5.44% (1 Month USD LIBOR + 2.50%, Rate Floor: 2.50%) due 11/16/36◊,5	36,500,000	33,736,461
2021-FL2 D, 5.74% (1 Month USD LIBOR + 2.80%, Rate Floor: 2.80%) due 05/16/38◊,5	8,850,000	8,175,248
Fortress Credit Opportunities IX CLO Ltd.		
2021-9A CR, 5.31% (3 Month USD LIBOR + 2.80%, Rate Floor: 2.80%) due 10/15/33◊,5	35,000,000	31,651,322
2021-9A DR, 6.46% (3 Month USD LIBOR + 3.95%, Rate Floor: 3.95%) due 10/15/33◊,5	7,750,000	6,894,422
Palmer Square Loan Funding Ltd.		
2022-1A B, 4.33% (3 Month Term SOFR + 2.00%, Rate Floor: 2.00%) due 04/15/30◊,5	26,200,000	$ 24,191,804
2021-3A C, 5.21% (3 Month USD LIBOR + 2.50%, Rate Floor: 2.50%) due 07/20/29◊,5	8,300,000	7,593,150
2022-1A C, 4.93% (3 Month Term SOFR + 2.60%, Rate Floor: 2.60%) due 04/15/30◊,5	3,400,000	3,153,729
LCCM Trust		
2021-FL3 C, 5.42% (1 Month USD LIBOR + 2.60%, Rate Floor: 2.60%) due 11/15/38◊,5	28,865,000	26,995,957
2021-FL2 D, 5.72% (1 Month USD LIBOR + 2.90%, Rate Floor: 2.90%) due 12/13/38◊,5	5,750,000	5,251,844
BXMT Ltd.		
2020-FL2 C, 4.59% (1 Month Term SOFR + 1.76%, Rate Floor: 1.65%) due 02/15/38◊	15,640,000	14,890,480
2020-FL2 D, 4.89% (1 Month Term SOFR + 2.06%, Rate Floor: 1.95%) due 02/15/38◊,5	8,000,000	7,466,058
2020-FL3 D, 5.20% (30 Day Average SOFR + 2.91%, Rate Floor: 2.80%) due 11/15/37◊,5	7,350,000	7,081,537

MACRO OPPORTUNITIES FUND

	Face Amount~	Value
Diamond CLO Ltd.		
2018-1A C, 5.36% (3 Month USD LIBOR + 2.60%, Rate Floor: 2.60%) due 07/22/30◊,5	10,624,293	$ 10,590,686
2021-1A DR, 6.18% (3 Month USD LIBOR + 3.40%, Rate Floor: 3.40%) due 04/25/29◊,5	5,500,000	5,306,632
2018-1A D, 6.46% (3 Month USD LIBOR + 3.70%, Rate Floor: 3.70%) due 07/22/30◊,5	5,000,000	4,894,958
2021-1A CR, 5.18% (3 Month USD LIBOR + 2.40%, Rate Floor: 2.40%) due 04/25/29◊,5	1,322,000	1,311,960
Voya CLO Ltd.		
2021-2A CR, 6.11% (3 Month USD LIBOR + 3.60%, Rate Floor: 3.60%) due 06/07/30◊,5	16,500,000	14,824,869
2013-1A INC, due 10/15/30[5,13]	28,970,307	5,536,226
ACRES Commercial Realty Ltd.		
2021-FL2 D, 6.04% (1 Month USD LIBOR + 3.10%, Rate Floor: 3.10%) due 01/15/37◊,5	8,350,000	7,925,094
2021-FL1 D, 5.59% (1 Month USD LIBOR + 2.65%, Rate Floor: 2.65%) due 06/15/36◊	7,250,000	6,701,407
2021-FL2 C, 5.59% (1 Month USD LIBOR + 2.65%, Rate Floor: 2.65%) due 01/15/37◊,5	5,250,000	$ 5,073,723
MidOcean Credit CLO VII		
2020-7A CR, 4.71% (3 Month USD LIBOR + 2.20%, Rate Floor: 0.00%) due 07/15/29◊,5	21,000,000	19,542,249
BSPDF Issuer Ltd.		
2021-FL1 D, 5.57% (1 Month USD LIBOR + 2.75%, Rate Floor: 2.75%) due 10/15/36◊	19,975,000	18,507,698
BSPRT Issuer Ltd.		
2021-FL6 D, 5.82% (1 Month USD LIBOR + 3.00%, Rate Floor: 3.00%) due 03/15/36◊,5	18,425,000	17,022,867
2021-FL7 D, 5.57% (1 Month USD LIBOR + 2.75%, Rate Floor: 2.75%) due 12/15/38◊,5	1,600,000	1,468,205
Golub Capital Partners CLO Ltd.		
2018-36A C, 4.93% (3 Month USD LIBOR + 2.10%, Rate Floor: 0.00%) due 02/05/31◊,5	20,000,000	18,444,330
Golub Capital Partners CLO 49M Ltd.		
2021-49A D, 6.56% (3 Month USD LIBOR + 3.85%, Rate Floor: 3.85%) due 08/26/33◊,5	18,100,000	16,009,903

	Face Amount~	Value
Anchorage Capital CLO 6 Ltd.		
2021-6A DRR, 5.96% (3 Month USD LIBOR + 3.45%, Rate Floor: 3.45%) due 07/15/30◊,5	17,350,000	$ 15,947,761
KREF Funding V LLC		
1.83% (1 Month USD LIBOR + 1.75%, Rate Floor: 1.75%) due 06/25/26◊,†††	15,952,957	15,881,139
0.15% due 06/25/26†††,14	73,636,363	2,945
STWD Ltd.		
2022-FL3 D, 5.04% (30 Day Average SOFR + 2.75%, Rate Floor: 2.75%) due 11/15/38◊,5	11,900,000	11,053,206
2021-FL2 D, 5.74% (1 Month USD LIBOR + 2.80%, Rate Floor: 2.80%) due 04/18/38◊,5	3,750,000	3,553,273
Cerberus Loan Funding XXX, LP		
2020-3A C, 6.16% (3 Month USD LIBOR + 3.65%, Rate Floor: 3.65%) due 01/15/33◊,5	14,500,000	14,039,506
FS Rialto Issuer LLC		
2022-FL5 C, 6.84% (1 Month Term SOFR + 3.92%, Rate Floor: 3.92%) due 06/19/37◊,5	6,950,000	6,816,124
2022-FL6 C, 7.25% (1 Month Term SOFR + 4.23%, Rate Floor: 4.23%) due 08/17/37◊,5	6,150,000	6,056,548
ABPCI Direct Lending Fund IX LLC		
2021-9A BR, 5.27% (3 Month USD LIBOR + 2.50%, Rate Floor: 2.50%) due 11/18/31◊,5	11,550,000	$ 10,608,891
Atlas Senior Loan Fund IX Ltd.		
2018-9A C, 4.51% (3 Month USD LIBOR + 1.80%, Rate Floor: 1.80%) due 04/20/28◊,5	10,250,000	9,870,772
2018-9A SUB, due 04/20/28[5,13]	9,600,000	566,256
Neuberger Berman Loan Advisers CLO 32 Ltd.		
2021-32A DR, 5.44% (3 Month USD LIBOR + 2.70%, Rate Floor: 2.70%) due 01/20/32◊,5	11,500,000	10,190,967
THL Credit Lake Shore MM CLO I Ltd.		
2021-1A CR, 5.51% (3 Month USD LIBOR + 3.00%, Rate Floor: 3.00%) due 04/15/33◊,5	9,900,000	9,147,560
Cerberus Loan Funding XXXVI, LP		
2021-6A B, 4.26% (3 Month USD LIBOR + 1.75%, Rate Floor: 1.75%) due 11/22/33◊,5	9,000,000	8,877,448
BCC Middle Market CLO LLC		
2021-1A A1R, 4.01% (3 Month USD LIBOR + 1.50%, Rate Floor: 1.50%) due 10/15/33◊,5	9,000,000	8,645,161

MACRO OPPORTUNITIES FUND

	Face Amount~	Value
GoldenTree Loan Management US CLO 1 Ltd. 2021-9A D, 5.61% (3 Month USD LIBOR + 2.90%, Rate Floor: 2.90%) due 01/20/33◊,5	9,950,000	$ 8,547,920
ABPCI Direct Lending Fund CLO V Ltd. 2021-5A BR, 5.61% (3 Month USD LIBOR + 2.90%, Rate Floor: 2.90%) due 04/20/31◊,5	9,200,000	8,524,113
Golub Capital Partners CLO 16 Ltd. 2021-16A CR2, 5.68% (3 Month USD LIBOR + 2.90%, Rate Floor: 2.90%) due 07/25/33◊,5	9,300,000	8,500,213
Marathon CLO V Ltd. 2017-5A A2R, 4.43% (3 Month USD LIBOR + 1.45%, Rate Floor: 0.00%) due 11/21/27◊,5	7,920,233	7,844,979
2013-5A SUB, due 11/21/27[5,13]	5,500,000	295,350
Magnetite XXIX Ltd. 2021-29A D, 5.11% (3 Month USD LIBOR + 2.60%, Rate Floor: 2.60%) due 01/15/34◊,5	8,800,000	7,953,324
Venture XIV CLO Ltd. 2020-14A CRR, 5.29% (3 Month USD LIBOR + 2.25%, Rate Floor: 2.25%) due 08/28/29◊,5	8,000,000	7,551,598
ABPCI Direct Lending Fund CLO VII, LP 2021-7A BR, 5.32% (3 Month USD LIBOR + 2.55%, Rate Floor: 2.55%) due 10/20/31◊,5	7,950,000	$ 7,301,825
Dryden 37 Senior Loan Fund 2015-37A Q, due 01/15/31[5,13]	9,500,000	7,251,395
CIFC Funding 2017-II Ltd. 2021-2A DR, 5.81% (3 Month USD LIBOR + 3.10%, Rate Floor: 3.10%) due 04/20/30◊,5	8,100,000	7,238,733
ACRE Commercial Mortgage Ltd. 2021-FL4 D, 5.59% (1 Month USD LIBOR + 2.60%, Rate Floor: 2.60%) due 12/18/37◊,5	7,350,000	7,108,657
Madison Park Funding XLVIII Ltd. 2021-48A D, 5.74% (3 Month USD LIBOR + 3.00%, Rate Floor: 3.00%) due 04/19/33◊,5	7,500,000	6,725,183
Octagon Loan Funding Ltd. 2014-1A SUB, due 11/18/31[5,13]	19,435,737	6,058,119
Hull Street CLO Ltd. 2014-1A D, 6.34% (3 Month USD LIBOR + 3.60%, Rate Floor: 0.00%) due 10/18/26◊,5	5,785,000	5,685,976

MACRO OPPORTUNITIES FUND

	Face Amount~	Value
Cerberus Loan Funding XXXIII, LP 2021-3A C, 5.31% (3 Month USD LIBOR + 2.80%, Rate Floor: 2.80%) due 07/23/33◊,5	5,900,000	$ 5,362,088
CHCP Ltd. 2021-FL1 D, 5.96% (1 Month Term SOFR + 3.11%, Rate Floor: 3.00%) due 02/15/38◊,5	5,500,000	5,107,198
Telos CLO Ltd. 2017-6A CR, 5.34% (3 Month USD LIBOR + 2.60%, Rate Floor: 0.00%) due 01/17/27◊,5	5,092,865	5,076,273
ABPCI Direct Lending Fund CLO I LLC 2021-1A C2, 5.71% (3 Month USD LIBOR + 3.00%, Rate Floor: 3.00%) due 07/20/33◊,5	5,550,000	5,053,740
TCP Waterman CLO LLC 2016-1A A2, 6.29% (3 Month USD LIBOR + 3.00%, Rate Floor: 3.00%) due 12/15/28◊,5	4,981,633	4,984,153
WhiteHorse X Ltd. 2015-10A E, 8.04% (3 Month USD LIBOR + 5.30%, Rate Floor: 5.30%) due 04/17/27◊,5	5,004,114	4,623,703
Cerberus Loan Funding XXXV, LP 2021-5A C, 5.11% (3 Month USD LIBOR + 2.60%, Rate Floor: 2.60%) due 09/22/33◊,5	5,150,000	$ 4,608,360
Cerberus Loan Funding XXVI, LP 2021-1A CR, 5.41% (3 Month USD LIBOR + 2.90%, Rate Floor: 2.90%) due 04/15/31◊,5	4,000,000	3,783,417
Neuberger Berman Loan Advisers CLO 40 Ltd. 2021-40A D, 5.49% (3 Month USD LIBOR + 2.75%, Rate Floor: 2.75%) due 04/16/33◊,5	4,050,000	3,576,152
BNPP IP CLO Ltd. 2014-2A E, 8.03% (3 Month USD LIBOR + 5.25%, Rate Floor: 0.00%) due 10/30/25◊,5	5,894,651	3,492,581
Dryden 50 Senior Loan Fund 2017-50A SUB, due 07/15/30[5,13]	7,895,000	3,436,693
Dryden 41 Senior Loan Fund 2015-41A SUB, due 04/15/31[5,13]	11,700,000	3,304,080
Carlyle Global Market Strategies CLO Ltd. 2012-3A SUB, due 01/14/32[5,13]	6,400,000	2,085,760
2013-3X SUB, due 10/15/30[13]	4,938,326	748,650

MACRO OPPORTUNITIES FUND

	Face Amount~	Value
Silvermore CLO Ltd.		
2014-1A B, 5.91% (3 Month USD LIBOR + 3.00%, Rate Floor: 0.00%) due 05/15/26◇,5	2,738,611	$ 2,733,849
HGI CRE CLO Ltd.		
2021-FL2 D, 5.09% (1 Month USD LIBOR + 2.15%, Rate Floor: 2.15%) due 09/17/36◇,5	1,600,000	1,456,014
2021-FL2 E, 5.39% (1 Month USD LIBOR + 2.45%, Rate Floor: 2.45%) due 09/17/36◇,5	1,200,000	1,079,493
BDS Ltd.		
2021-FL9 E, 5.59% (1 Month USD LIBOR + 2.60%, Rate Floor: 2.60%) due 11/16/38◇,5	2,700,000	2,510,114
Denali Capital CLO XI Ltd.		
2018-1A BRR, 4.86% (3 Month USD LIBOR + 2.15%, Rate Floor: 0.00%) due 10/20/28◇,5	2,500,000	2,422,641
Treman Park CLO Ltd.		
2015-1A SUB, due 10/20/28[5,13]	18,918,010	2,352,076
Monroe Capital CLO Ltd.		
2017-1A DR, 6.36% (3 Month USD LIBOR + 3.60%, Rate Floor: 0.00%) due 10/22/26◇,5	2,193,917	2,176,590
KVK CLO Ltd.		
2013-1A SUB, due 01/14/28[5,13]	11,900,000	2,093,722
AMMC CLO XI Ltd.		
2012-11A SUB, due 04/30/31[5,13]	5,650,000	$ 1,891,055
Goldentree Loan Management US CLO 4 Ltd.		
2021-4A DR, 5.93% (3 Month USD LIBOR + 3.15%, Rate Floor: 3.15%) due 04/24/31◇,5	2,000,000	1,752,085
PFP Ltd.		
2021-7 E, 5.94% (1 Month USD LIBOR + 3.00%, Rate Floor: 3.00%) due 04/14/38◇,5	1,789,911	1,694,148
Venture XIII CLO Ltd.		
2013-13A SUB, due 09/10/29[5,13]	13,790,000	1,553,770
Babson CLO Ltd.		
2014-IA SUB, due 07/20/25[5,13]	11,900,000	742,560
Great Lakes CLO Ltd.		
2014-1A SUB, due 10/15/29[5,13]	1,500,000	629,250
Dryden Senior Loan Fund due 01/15/31[13]	1,897,598	563,017
Avery Point II CLO Ltd.		
2013-3X COM, due 01/18/25[13]	6,270,000	159,572
West CLO Ltd.		
2013-1A SUB, due 11/07/25[5,13]	5,300,000	6,943
OHA Credit Partners IX Ltd.		
2013-9A ACOM, due 10/20/25[5,13]	4,219,178	4,641
Copper River CLO Ltd.		
2007-1A INC, due 01/20/21†††,10,13	8,150,000	3,423
Total Collateralized Loan Obligations		694,348,958

	Face Amount~	Value
TRANSPORT-AIRCRAFT - 3.4%		
AASET Trust		
2017-1A, 3.97% due 05/16/42[5]	22,018,706	$ 17,460,834
2021-1A, 2.95% due 11/16/41[5]	19,889,956	15,861,681
2021-2A, 3.54% due 01/15/47[5]	3,824,538	2,878,966
2020-1A, 4.34% due 01/16/40[5]	4,322,982	1,733,204
KDAC Aviation Finance Ltd.		
2017-1A, 4.21% due 12/15/42[5]	40,778,018	31,212,209
Falcon Aerospace Ltd.		
2017-1, 4.58% due 02/15/42[5]	13,873,076	12,579,196
2019-1, 3.60% due 09/15/39[5]	5,889,752	4,679,716
2017-1, 6.30% due 02/15/42[5]	3,838,675	3,312,349
Castlelake Aircraft Securitization Trust		
2018-1, 4.13% due 06/15/43[5]	12,067,985	10,559,015
2019-1A, 3.97% due 04/15/39[5]	5,837,933	5,035,750
2016-1, 4.45% due 08/15/41	3,569,594	3,206,177
Sprite Ltd.		
2021-1, 3.75% due 11/15/46[5]	18,484,800	15,605,175
Raspro Trust		
2005-1A, 3.64% (3 Month USD LIBOR + 0.93%, Rate Floor: 0.93%) due 03/23/24[◊,5]	15,020,380	13,927,920
Sapphire Aviation Finance I Ltd.		
2018-1A, 4.25% due 03/15/40[5]	16,955,497	12,486,416
AASET US Ltd.		
2018-2A, 4.45% due 11/18/38[5]	13,791,309	11,412,740
JOL Air Ltd.		
2019-1, 3.97% due 04/15/44[5]	10,905,400	$ 9,066,918
Sapphire Aviation Finance II Ltd.		
2020-1A, 4.34% due 03/15/40[5]	9,117,555	5,628,647
2020-1A, 3.23% due 03/15/40[5]	572,183	473,704
WAVE LLC		
2019-1, 3.60% due 09/15/44[5]	7,443,431	5,888,260
GAIA Aviation Ltd.		
2019-1, 3.97% due 12/15/44[5,11]	7,112,786	5,758,040
Navigator Aircraft ABS Ltd.		
2021-1, 3.57% due 11/15/46[5]	6,023,995	4,439,954
MAPS Ltd.		
2018-1A, 4.21% due 05/15/43[5]	4,966,170	4,423,835
Lunar Structured Aircraft Portfolio Notes		
2021-1, 3.43% due 10/15/46[5]	5,451,889	4,374,709
Slam Ltd.		
2021-1A, 3.42% due 06/15/46[5]	3,318,840	2,632,267
Castlelake Aircraft Structured Trust		
2021-1A, 6.66% due 01/15/46[5]	2,538,516	2,043,379
Stripes Aircraft Ltd.		
2013-1 A1, 6.49% (1 Month USD LIBOR + 3.50%, Rate Floor: 3.50%) due 03/20/23[◊,†††]	762,830	729,624
Total Transport-Aircraft		207,410,685

	Face Amount~	Value
FINANCIAL - 2.9%		
HarbourVest Structured Solutions IV Holdings, LP		
4.60% (3 Month USD LIBOR + 2.45%, Rate Floor: 2.45%) due 09/15/26◊,†††	23,234,292	$ 23,233,624
2.58% (3 Month EURIBOR + 2.45%, Rate Floor: 2.45%) due 09/15/26◊,†††	EUR 12,900,000	12,640,344
HV Eight LLC		
3.36% (3 Month EURIBOR + 2.75%, Rate Floor: 2.75%) due 12/28/25◊,†††	EUR 28,000,000	27,428,145
Madison Avenue Secured Funding Trust		
2021-1, 4.58% (1 Month USD LIBOR + 1.50%, Rate Floor: 1.50%) due 01/17/23◊,†††,5	20,750,000	20,750,000
KKR Core Holding Company LLC		
4.00% due 08/12/31†††	19,096,300	16,341,417
Bib Merchant Voucher Receivables Ltd.		
4.18% due 04/07/28†††	13,738,237	13,358,697
Nassau LLC		
2019-1, 3.98% due 08/15/34[5]	13,480,305	12,830,182
Lam Trade Finance Group LLC		
2.50% due 12/29/22	12,000,000	12,000,000
Thunderbird A		
5.50% due 03/01/37†††	11,456,706	11,456,706
Lightning A		
5.50% due 03/01/37†††	11,092,784	$ 11,092,784
Ceamer Finance LLC		
3.69% due 03/22/31†††	5,946,357	5,406,240
Aesf Vi Verdi, LP		
2.15% (3 Month EURIBOR + 2.15%, Rate Floor: 2.15%) due 11/25/24◊,†††	EUR 4,244,414	4,157,940
Thunderbird B		
7.50% due 03/01/37†††	2,304,510	2,304,510
Lightning B		
7.50% due 03/01/37†††	2,231,307	2,231,307
Total Financial		175,231,896
INFRASTRUCTURE - 0.8%		
VB-S1 Issuer LLC - VBTEL		
2022-1A, 5.27% due 02/15/52[5]	39,650,000	34,601,984
Hotwire Funding LLC		
2021-1, 4.46% due 11/20/51[5]	11,750,000	9,584,301
Secured Tenant Site Contract Revenue Notes Series		
2018-1A, 4.70% due 06/15/48[10]	6,561,371	6,470,334
Total Infrastructure		50,656,619
WHOLE BUSINESS - 0.7%		
TSGE		
2017-1, 6.25% due 09/25/31†††	42,367,052	40,124,264
Taco Bell Funding LLC		
2016-1A, 4.97% due 05/25/46[5]	2,676,688	2,576,673
Applebee's Funding LLC / IHOP Funding LLC		
2019-1A, 4.19% due 06/05/49[5]	2,079,000	1,969,827

MACRO OPPORTUNITIES FUND

	Face Amount~	Value
Wendy's Funding LLC		
2018-1A, 3.88% due 03/15/48[5]	381,000	$ 338,630
Total Whole Business		45,009,394
SINGLE FAMILY RESIDENCE - 0.5%		
FirstKey Homes Trust		
2020-SFR2, 4.00% due 10/19/37[5]	13,550,000	12,143,574
2020-SFR2, 4.50% due 10/19/37[5]	13,250,000	12,021,143
2020-SFR2, 3.37% due 10/19/37[5]	8,550,000	7,547,997
Total Single Family Residence		31,712,714
NET LEASE - 0.3%		
CARS-DB4, LP		
2020-1A, 4.95% due 02/15/50[5]	21,105,000	17,736,792
COLLATERALIZED DEBT OBLIGATIONS - 0.1%		
Anchorage Credit Funding 4 Ltd.		
2021-4A BR, 3.12% due 04/27/39	6,700,000	5,691,398
2021-4A CR, 3.52% due 04/27/39[5]	4,250,000	3,322,305
Total Collateralized Debt Obligations		9,013,703
Total Asset-Backed Securities (Cost $1,337,146,479)		1,231,120,761
COLLATERALIZED MORTGAGE OBLIGATIONS[††] - 15.8%		
GOVERNMENT AGENCY - 8.3%		
Uniform MBS 30 Year due 11/15/52[19]	420,152,000	389,035,123
Fannie Mae 4.00% due 07/01/52[4]	74,830,943	69,964,877
Freddie Mac 4.00% due 06/01/52[4]	58,902,696	54,922,843
Total Government Agency		513,922,843
RESIDENTIAL MORTGAGE-BACKED SECURITIES - 5.9%		
FKRT		
2.21% due 11/30/58[†††,10]	33,850,000	32,195,688

	Face Amount~	Value
JP Morgan Mortgage Acquisition Trust		
2006-WMC4, 3.23% (1 Month USD LIBOR + 0.15%, Rate Floor: 0.15%) due 12/25/36[◊]	21,891,674	$ 12,025,979
2006-WMC3, 3.38% (1 Month USD LIBOR + 0.30%, Rate Floor: 0.30%) due 08/25/36[◊]	8,786,537	6,316,488
2006-HE3, 3.40% (1 Month USD LIBOR + 0.32%, Rate Floor: 0.32%) due 11/25/36[◊]	5,390,310	4,619,297
2006-WMC4, 3.20% (1 Month USD LIBOR + 0.12%, Rate Floor: 0.12%) due 12/25/36[◊]	7,535,307	4,131,541
2006-WMC4, 3.16% (1 Month USD LIBOR + 0.08%, Rate Floor: 0.08%) due 12/25/36[◊]	3,186,192	1,741,896
Ameriquest Mortgage Securities Trust		
2006-M3, 3.26% (1 Month USD LIBOR + 0.18%, Rate Floor: 0.18%) due 10/25/36[◊]	20,099,587	11,672,180
2006-M3, 3.32% (1 Month USD LIBOR + 0.24%, Rate Floor: 0.24%) due 10/25/36[◊]	32,415,053	11,073,604
2006-M3, 3.18% (1 Month USD LIBOR + 0.10%, Rate Floor: 0.10%) due 10/25/36[◊]	13,475,536	4,603,712

MACRO OPPORTUNITIES FUND

	Face Amount~	Value
WaMu Asset-Backed Certificates WaMu Series		
2007-HE2, 3.44% (1 Month USD LIBOR + 0.36%, Rate Floor: 0.36%) due 04/25/37◇	24,259,885	$ 9,643,598
2007-HE2, 3.27% (1 Month USD LIBOR + 0.19%, Rate Floor: 0.19%) due 04/25/37◇	18,485,818	7,342,256
2007-HE4, 3.25% (1 Month USD LIBOR + 0.17%, Rate Floor: 0.17%) due 07/25/47◇	6,892,376	5,110,287
2007-HE4, 3.33% (1 Month USD LIBOR + 0.25%, Rate Floor: 0.25%) due 07/25/47◇	2,071,157	1,333,735
BRAVO Residential Funding Trust		
2022-R1, 3.13% due 01/29/70[5,11]	25,589,791	22,606,139
Long Beach Mortgage Loan Trust		
2006-6, 3.58% (1 Month USD LIBOR + 0.50%, Rate Floor: 0.50%) due 07/25/36◇	14,031,128	5,815,722
2006-8, 3.40% (1 Month USD LIBOR + 0.32%, Rate Floor: 0.32%) due 09/25/36◇	16,784,677	5,163,222
2006-1, 3.46% (1 Month USD LIBOR + 0.38%, Rate Floor: 0.38%) due 02/25/36◇	3,797,013	3,259,057
2006-4, 3.40% (1 Month USD LIBOR + 0.32%, Rate Floor: 0.32%) due 05/25/36◇	10,056,045	$ 3,242,420
2006-6, 3.38% (1 Month USD LIBOR + 0.30%, Rate Floor: 0.30%) due 07/25/36◇	4,369,123	1,805,933
2006-8, 3.26% (1 Month USD LIBOR + 0.18%, Rate Floor: 0.18%) due 09/25/36◇	4,548,332	1,398,177
2006-6, 3.28% (1 Month USD LIBOR + 0.20%, Rate Floor: 0.20%) due 07/25/36◇	2,529,193	1,043,210
RALI Series Trust		
2006-QO6, 3.44% (1 Month USD LIBOR + 0.36%, Rate Floor: 0.36%) due 06/25/46◇	30,690,871	7,277,539
2007-QO2, 3.23% (1 Month USD LIBOR + 0.15%, Rate Floor: 0.15%) due 02/25/47◇	13,125,162	5,202,569
2006-QO8, 3.48% (1 Month USD LIBOR + 0.40%, Rate Floor: 0.40%) due 10/25/46◇	3,916,761	3,750,072
2006-QO6, 3.54% (1 Month USD LIBOR + 0.46%, Rate Floor: 0.46%) due 06/25/46◇	7,985,346	1,948,701

MACRO OPPORTUNITIES FUND

	Face Amount~	Value
2006-QO2, 3.62% (1 Month USD LIBOR + 0.54%, Rate Floor: 0.54%) due 02/25/46◊	5,947,913	$ 1,339,481
2006-QO6, 3.60% (1 Month USD LIBOR + 0.52%, Rate Floor: 0.52%) due 06/25/46◊	5,038,073	1,248,692
2006-QO2, 3.76% (1 Month USD LIBOR + 0.68%, Rate Floor: 0.68%) due 02/25/46◊	3,182,638	745,346
2006-QO2, 3.52% (1 Month USD LIBOR + 0.44%, Rate Floor: 0.44%) due 02/25/46◊	213,333	46,744
American Home Mortgage Assets Trust		
2006-6, 3.29% (1 Month USD LIBOR + 0.21%, Rate Floor: 0.21%) due 12/25/46◊	7,783,882	6,412,155
2006-1, 3.27% (1 Month USD LIBOR + 0.19%, Rate Floor: 0.19%) due 05/25/46◊	6,801,707	5,933,014
2006-3, 2.04% (1 Year CMT Rate + 0.94%, Rate Floor: 0.94%) due 10/25/46◊	5,213,992	3,719,304
Morgan Stanley IXIS Real Estate Capital Trust		
2006-2, 3.30% (1 Month USD LIBOR + 0.22%, Rate Floor: 0.22%) due 11/25/36◊	22,062,898	$ 7,995,623
2006-2, 3.23% (1 Month USD LIBOR + 0.15%, Rate Floor: 0.15%) due 11/25/36◊	16,831,230	6,099,363
NYMT Loan Trust		
2022-SP1, 5.25% due 07/25/62[5,11]	14,204,925	13,608,247
Morgan Stanley ABS Capital I Incorporated Trust		
2006-HE8, 3.30% (1 Month USD LIBOR + 0.22%, Rate Floor: 0.22%) due 10/25/36◊	19,748,433	9,624,814
2006-HE6, 3.28% (1 Month USD LIBOR + 0.20%, Rate Floor: 0.20%) due 09/25/36◊	4,390,162	1,692,827
2007-HE4, 3.31% (1 Month USD LIBOR + 0.23%, Rate Floor: 0.23%) due 02/25/37◊	3,860,152	1,290,338
IXIS Real Estate Capital Trust		
2007-HE1, 3.24% (1 Month USD LIBOR + 0.16%, Rate Floor: 0.16%) due 05/25/37◊	24,315,210	6,258,144
2007-HE1, 3.31% (1 Month USD LIBOR + 0.23%, Rate Floor: 0.23%) due 05/25/37◊	17,226,984	4,434,005

MACRO OPPORTUNITIES FUND

	Face Amount~	Value
GSAMP Trust		
2007-NC1, 3.21% (1 Month USD LIBOR + 0.13%, Rate Floor: 0.13%) due 12/25/46◊	18,747,585	$ 10,404,280
Master Asset-Backed Securities Trust		
2006-WMC3, 3.24% (1 Month USD LIBOR + 0.16%, Rate Floor: 0.16%) due 08/25/36◊	10,255,706	3,915,714
2006-HE3, 3.28% (1 Month USD LIBOR + 0.20%, Rate Floor: 0.20%) due 08/25/36◊	9,603,787	3,032,917
2006-HE3, 3.38% (1 Month USD LIBOR + 0.30%, Rate Floor: 0.30%) due 08/25/36◊	8,074,492	2,549,884
GSAA Home Equity Trust		
2006-3, 3.68% (1 Month USD LIBOR + 0.60%, Rate Floor: 0.60%) due 03/25/36◊	10,707,407	6,062,181
2006-9, 3.56% (1 Month USD LIBOR + 0.48%, Rate Floor: 0.48%) due 06/25/36◊	7,677,936	2,544,855
2007-7, 3.62% (1 Month USD LIBOR + 0.54%, Rate Floor: 0.54%) due 07/25/37◊	498,724	480,292
Citigroup Mortgage Loan Trust, Inc.		
2007-AMC3, 3.33% (1 Month USD LIBOR + 0.25%, Rate Floor: 0.25%) due 03/25/37◊	10,293,041	$ 8,997,041
CFMT LLC		
2022-HB9, 3.25% (WAC) due 09/25/37◊,5	8,650,000	7,345,247
Home Equity Loan Trust		
2007-FRE1, 3.27% (1 Month USD LIBOR + 0.19%, Rate Floor: 0.19%) due 04/25/37◊	7,301,267	6,797,796
First NLC Trust		
2007-1, 3.36% (1 Month USD LIBOR + 0.28%, Rate Floor: 0.28%) due 08/25/37◊,5	6,726,604	3,748,248
2007-1, 3.15% (1 Month USD LIBOR + 0.07%, Rate Floor: 0.07%) due 08/25/37◊,5	5,100,999	2,841,824
Lehman XS Trust Series		
2006-18N, 3.44% (1 Month USD LIBOR + 0.36%, Rate Floor: 0.36%) due 12/25/36◊	4,086,772	3,907,729
2006-10N, 3.50% (1 Month USD LIBOR + 0.42%, Rate Floor: 0.42%) due 07/25/46◊	2,602,158	2,507,896

MACRO OPPORTUNITIES FUND

	Face Amount~	Value
Argent Securities Trust		
2006-W5, 3.38% (1 Month USD LIBOR + 0.30%, Rate Floor: 0.30%) due 06/25/36◊	9,313,086	$ 6,265,085
WaMu Asset-Backed Certificates WaMu Series Trust		
2007-HE1, 3.31% (1 Month USD LIBOR + 0.23%, Rate Floor: 0.23%) due 01/25/37◊	7,590,128	3,793,038
2007-HE4, 3.25% (1 Month USD LIBOR + 0.17%, Rate Floor: 0.17%) due 07/25/47◊	2,900,780	1,867,783
Alternative Loan Trust		
2007-OA7, 3.44% (1 Month USD LIBOR + 0.36%, Rate Floor: 0.36%) due 05/25/47◊	6,638,886	5,636,513
ACE Securities Corporation Home Equity Loan Trust Series		
2007-ASP1, 3.84% (1 Month USD LIBOR + 0.76%, Rate Floor: 0.76%) due 03/25/37◊	10,843,154	5,267,983
Citigroup Mortgage Loan Trust		
2022-A, 6.17% due 09/25/62[5,11]	5,085,729	4,982,144
OBX Trust		
2022-NQM8, 6.10% due 09/25/62[5,11]	4,900,000	4,783,580
HSI Asset Securitization Corporation Trust		
2007-HE1, 3.27% (1 Month USD LIBOR + 0.19%, Rate Floor: 0.19%) due 01/25/37◊	6,098,205	$ 4,481,326
Finance of America HECM Buyout		
2022-HB2, 6.00% (WAC) due 04/25/26◊,5	3,850,000	3,685,798
First Franklin Mortgage Loan Trust		
2006-FF16, 3.50% (1 Month USD LIBOR + 0.42%, Rate Floor: 0.42%) due 12/25/36◊	7,648,140	3,568,060
Washington Mutual Mortgage Pass-Through Certificates WMALT Series Trust		
2006-AR9, 1.94% (1 Year CMT Rate + 0.84%, Rate Floor: 0.84%) due 11/25/46◊	3,953,847	3,203,064
Morgan Stanley Mortgage Loan Trust		
2006-9AR, 3.38% (1 Month USD LIBOR + 0.30%, Rate Floor: 0.30%) due 08/25/36◊	8,489,365	2,637,364
Alliance Bancorp Trust		
2007-OA1, 3.56% (1 Month USD LIBOR + 0.48%, Rate Floor: 0.48%) due 07/25/37◊	2,096,076	1,763,145

MACRO OPPORTUNITIES FUND

	Face Amount~	Value
Nomura Resecuritization Trust		
2015-4R, 2.20% (1 Month USD LIBOR + 0.43%, Rate Floor: 0.43%) due 03/26/36◊,5	1,941,134	$ 1,725,771
Morgan Stanley Re-REMIC Trust		
2010-R5, 2.40% due 06/26/36[5]	568,087	509,073
Asset-Backed Securities Corporation Home Equity Loan Trust		
2006-HE5, 3.36% (1 Month USD LIBOR + 0.28%, Rate Floor: 0.28%) due 07/25/36◊	195,009	192,534
Total Residential Mortgage-Backed Securities		364,269,284
COMMERCIAL MORTGAGE-BACKED SECURITIES - 1.1%		
BX Commercial Mortgage Trust		
2021-VOLT, 4.82% (1 Month USD LIBOR + 2.00%, Rate Floor: 2.00%) due 09/15/36◊,5	19,750,000	18,210,470
2019-XL, 5.12% (1 Month USD LIBOR + 2.30%, Rate Floor: 2.30%) due 10/15/36◊,5	1,989,000	1,904,365
GS Mortgage Securities Corporation Trust		
2020-UPTN, 3.35% (WAC) due 02/10/37◊,5	8,256,000	7,125,213
2020-DUNE, 5.32% (1 Month USD LIBOR + 2.50%, Rate Floor: 2.50%) due 12/15/36◊,5	7,340,000	$ 6,914,814
2020-DUNE, 4.72% (1 Month USD LIBOR + 1.90%, Rate Floor: 1.90%) due 12/15/36◊,5	2,750,000	2,655,085
JP Morgan Chase Commercial Mortgage Securities Trust 2021-NYAH		
2021-NYAH, 5.46% (1 Month USD LIBOR + 2.64%, Rate Floor: 2.64%) due 06/15/38◊,5	15,000,000	13,934,457
SMRT		
2022-MINI, 4.80% (1 Month Term SOFR + 1.95%, Rate Floor: 1.95%) due 01/15/39◊,5	10,000,000	9,374,176
MHP Commercial Mortgage Trust		
2022-MHIL, 5.46% (1 Month Term SOFR + 2.61%, Rate Floor: 2.61%) due 01/15/27◊,5	8,744,927	8,132,013
Wells Fargo Commercial Mortgage Trust		
2015-NXS1, 2.63% due 05/15/48	96,395	96,242
Total Commercial Mortgage-Backed Securities		68,346,835

MACRO OPPORTUNITIES FUND

	Face Amount~	Value
MILITARY HOUSING - 0.5%		
Freddie Mac Military Housing Bonds Resecuritization Trust Certificates 2015-R1, 0.70% (WAC) due 11/25/52◊,5,14	221,897,838	$ 14,016,217
GMAC Commercial Mortgage Asset Corp. 2004-POKA, 6.36% due 09/10/44†††,5	9,000,000	8,843,990
Capmark Military Housing Trust 2007-AET2, 6.06% due 10/10/52†††,5	5,536,981	5,199,273
Total Military Housing		28,059,480
Total Collateralized Mortgage Obligations (Cost $1,099,063,200)		974,598,442
U.S. GOVERNMENT SECURITIES†† - 2.1%		
U.S. Treasury Bonds		
due 08/15/51[4,15,16]	164,620,000	56,778,212
due 05/15/44[4,15,16]	23,270,000	9,567,950
due 11/15/44[4,15,16]	23,280,000	9,354,535
due 02/15/46[4,15,16]	23,450,000	9,055,468
U.S. Treasury Notes		
3.25% due 08/31/24[4]	23,020,000	22,604,561
1.75% due 03/15/25[4]	22,052,000	20,765,059
Total U.S. Government Securities (Cost $142,826,906)		128,125,785
FOREIGN GOVERNMENT DEBT†† - 1.0%		
Government of Japan		
(0.08)% due 10/03/22[17]	JPY 2,000,000,000	13,819,026
(0.16)% due 10/20/22[17]	JPY 1,000,000,000	6,909,881
(0.18)% due 10/17/22[17]	JPY 1,000,000,000	6,909,801
State of Israel		
1.25% due 11/30/22	ILS 42,365,000	11,882,729
Province of Manitoba Canada T-Bill		
3.19% due 10/19/22[17]	CAD 12,000,000	8,675,657

	Face Amount~	Value
Ontario T-Bill		
2.84% due 10/05/22[17]	CAD 10,000,000	$ 7,239,129
3.19% due 10/12/22[17]	CAD 975,000	705,441
3.09% due 10/19/22[17]	CAD 450,000	325,406
Quebec T-Bill		
3.08% due 10/07/22[17]	CAD 2,245,000	1,625,054
3.16% due 10/28/22[17]	CAD 780,000	563,528
3.11% due 10/21/22[17]	CAD 500,000	361,464
Newfoundland T-Bill		
3.21% due 10/04/22[17]	CAD 900,000	651,515
3.16% due 10/27/22[17]	CAD 500,000	361,152
3.16% due 10/13/22[17]	CAD 400,000	289,435
Nova Scotia T-Bill		
3.02% due 10/06/22[17]	CAD 1,500,000	1,085,695
Alberta T-Bill		
2.89% due 10/04/22[17]	CAD 730,000	528,462
Total Foreign Government Debt (Cost $63,318,044)		61,933,375
U.S. TREASURY BILLS†† - 0.2%		
U.S. Treasury Bills		
2.15% due 12/08/22[17]	11,750,000	11,686,425
2.82% due 01/12/23[17]	3,600,000	3,567,443
Total U.S. Treasury Bills (Cost $15,273,214)		15,253,868
CONVERTIBLE BONDS†† - 0.2%		
CONSUMER, NON-CYCLICAL - 0.1%		
Block, Inc. due 05/01/26[15]	12,240,000	9,553,320
COMMUNICATIONS - 0.1%		
Cable One, Inc. due 03/15/26[15]	5,750,000	4,367,125
Total Convertible Bonds (Cost $15,047,293)		13,920,445

MACRO OPPORTUNITIES FUND

	Face Amount~	Value
SENIOR FIXED RATE INTERESTS†† - 0.1%		
CONSUMER, CYCLICAL - 0.1%		
WESCO		
5.25% due 06/14/24†††	CAD 3,854,753	$ 2,750,527
INDUSTRIAL - 0.0%		
Schur Flexibles GmbH		
15.00% due 09/30/26	EUR 400,913	389,007
9.50% due 09/30/26	EUR 229,072	224,514
Total Industrial		613,521
Total Senior Fixed Rate Interests (Cost $3,569,464)		3,364,048
FEDERAL AGENCY DISCOUNT NOTES†† - 0.0%		
Federal Home Loan Bank		
2.50% due 10/03/22[17]	700,000	699,944
Total Federal Agency Discount Notes (Cost $699,903)		699,944

	Contracts/ Notional Value	Value
LISTED OPTIONS PURCHASED† - 0.8%		
Put Options on:		
Equity Options		
S&P 500 Index Expiring November 2022 with strike price of $3,800.00 (Notional Value $275,734,178)	769	$ 19,467,235
S&P 500 Index Expiring April 2023 with strike price of $4,000.00 (Notional Value $116,174,088)	324	14,968,800
S&P 500 Index Expiring December 2022 with strike price of $3,600.00 (Notional Value $305,494,824)	852	14,812,020
Total Equity Options		49,248,055
Total Listed Options Purchased (Cost $31,787,855)		49,248,055

	Contracts/ Notional Value	Value
OTC OPTIONS PURCHASED†† - 0.1%		
Call Options on:		
Foreign Exchange Options		
J.P. Morgan Securities plc Foreign Exchange EUR/NOK Expiring October 2022 with strike price of EUR 10.14 (Notional Value $11,070,045)	EUR 11,300,000	$ 558,317
J.P. Morgan Securities plc Foreign Exchange EUR/NOK Expiring October 2022 with strike price of EUR 10.00 (Notional Value $3,869,617)	EUR 3,950,000	245,996
Goldman Sachs International Foreign Exchange EUR/NOK Expiring October 2022 with strike price of EUR 10.16 (Notional Value $3,722,670)	EUR 3,800,000	183,981
UBS AG Foreign Exchange EUR/AUD Expiring October 2022 with strike price of EUR 1.51 (Notional Value $10,923,097)	EUR 11,150,000	140,705
J.P. Morgan Securities plc Foreign Exchange USD/SEK Expiring October 2022 with strike price of $10.86	USD 4,000,000	113,519
Goldman Sachs International Foreign Exchange EUR/AUD Expiring October 2022 with strike price of EUR 1.48 (Notional Value $3,722,670)	EUR 3,800,000	$ 109,572
Deutsche Bank AG Foreign Exchange AUD/NZD Expiring October 2022 with strike price of AUD 1.13 (Notional Value $10,930,150)	AUD 17,000,000	101,641
J.P. Morgan Securities plc Foreign Exchange EUR/AUD Expiring October 2022 with strike price of EUR 1.50 (Notional Value $3,820,635)	EUR 3,900,000	89,998
Bank of America, N.A. Foreign Exchange EUR/CAD Expiring October 2022 with strike price of EUR 1.31 (Notional Value $11,265,975)	EUR 11,500,000	81,702
Deutsche Bank AG Foreign Exchange AUD/NZD Expiring October 2022 with strike price of AUD 1.12 (Notional Value $3,857,700)	AUD 6,000,000	75,536

MACRO OPPORTUNITIES FUND

	Contracts/ Notional Value		Value
UBS AG Foreign Exchange USD/JPY Expiring November 2022 with strike price of $147.70	USD 11,500,000	$	68,080
Deutsche Bank AG Foreign Exchange EUR/SEK Expiring October 2022 with strike price of EUR 10.84 (Notional Value $11,070,045)	EUR 11,300,000		67,005
J.P. Morgan Securities plc Foreign Exchange EUR/CAD Expiring October 2022 with strike price of EUR 1.33 (Notional Value $3,673,688)	EUR 3,750,000		60,687
Goldman Sachs International Foreign Exchange EUR/SEK Expiring October 2022 with strike price of EUR 10.92 (Notional Value $10,923,097)	EUR 11,150,000		57,084
Deutsche Bank AG Foreign Exchange EUR/USD Expiring October 2022 with strike price of EUR 1.01 (Notional Value $11,363,940)	EUR 11,600,000		55,315
Bank of America, N.A. Foreign Exchange EUR/SEK Expiring October 2022 with strike price of EUR 10.73 (Notional Value $3,722,670)	EUR 3,800,000	$	50,357
Citibank, N.A. Foreign Exchange EUR/USD Expiring October 2022 with strike price of EUR 0.98 (Notional Value $4,653,338)	EUR 4,750,000		45,010
J.P. Morgan Securities plc Foreign Exchange EUR/SEK Expiring October 2022 with strike price of EUR 11.01 (Notional Value $11,265,975)	EUR 11,500,000		39,015
Deutsche Bank AG Foreign Exchange NOK/SEK Expiring October 2022 with strike price of NOK 1.07 (Notional Value $10,277,822)	NOK 112,000,000		2,898
Barclays Bank plc Foreign Exchange NOK/SEK Expiring October 2022 with strike price of NOK 1.08 (Notional Value $3,578,885)	NOK 39,000,000		68

	Contracts/ Notional Value	Value
J.P. Morgan Securities plc Foreign Exchange NOK/SEK Expiring October 2022 with strike price of NOK 1.09 (Notional Value $10,186,056)	NOK 111,000,000	$ —
Total Foreign Exchange Options		$ 2,146,486
Put Options on:		
Foreign Exchange Options		
J.P. Morgan Securities plc Foreign Exchange NOK/SEK Expiring October 2022 with strike price of NOK 1.05 (Notional Value $10,186,056)	NOK 111,000,000	362,965
Deutsche Bank AG Foreign Exchange NOK/SEK Expiring October 2022 with strike price of NOK 1.04 (Notional Value $10,277,822)	NOK 112,000,000	232,617
Barclays Bank plc Foreign Exchange NOK/SEK Expiring October 2022 with strike price of NOK 1.08 (Notional Value $3,578,885)	NOK 39,000,000	207,513
Deutsche Bank AG Foreign Exchange EUR/USD Expiring October 2022 with strike price of EUR 0.96 (Notional Value $11,363,940)	EUR 11,600,000	84,971
Citibank, N.A. Foreign Exchange EUR/USD Expiring October 2022 with strike price of EUR 0.98 (Notional Value $4,653,338)	EUR 4,750,000	$ 58,847
UBS AG Foreign Exchange USD/JPY Expiring November 2022 with strike price of $140.50	USD 11,500,000	58,075
J.P. Morgan Securities plc Foreign Exchange USD/SEK Expiring October 2022 with strike price of $10.86	USD 4,000,000	29,833
J.P. Morgan Securities plc Foreign Exchange EUR/SEK Expiring October 2022 with strike price of EUR 10.72 (Notional Value $11,265,975)	EUR 11,500,000	22,627
Bank of America, N.A. Foreign Exchange EUR/CAD Expiring October 2022 with strike price of EUR 1.36 (Notional Value $11,265,975)	EUR 11,500,000	18,954
J.P. Morgan Securities plc Foreign Exchange EUR/CAD Expiring October 2022 with strike price of EUR 1.33 (Notional Value $3,673,688)	EUR 3,750,000	16,799

MACRO OPPORTUNITIES FUND

	Contracts/ Notional Value	Value
J.P. Morgan Securities plc Foreign Exchange EUR/AUD Expiring October 2022 with strike price of EUR 1.50 (Notional Value $3,820,635)	EUR 3,900,000	$ 14,588
Goldman Sachs International Foreign Exchange EUR/SEK Expiring October 2022 with strike price of EUR 10.64 (Notional Value $10,923,098)	EUR 11,150,000	7,802
Goldman Sachs International Foreign Exchange EUR/AUD Expiring October 2022 with strike price of EUR 1.48 (Notional Value $3,722,670)	EUR 3,800,000	3,560
Deutsche Bank AG Foreign Exchange AUD/NZD Expiring October 2022 with strike price of AUD 1.12 (Notional Value $3,857,700)	AUD 6,000,000	2,354
Deutsche Bank AG Foreign Exchange AUD/NZD Expiring October 2022 with strike price of AUD 1.10 (Notional Value $10,930,150)	AUD 17,000,000	1,378
Goldman Sachs International Foreign Exchange EUR/NOK Expiring October 2022 with strike price of EUR 10.16 (Notional Value $3,722,670)	EUR 3,800,000	$ 1,260
UBS AG Foreign Exchange EUR/AUD Expiring October 2022 with strike price of EUR 1.45 (Notional Value $10,923,097)	EUR 11,150,000	601
Bank of America, N.A. Foreign Exchange EUR/SEK Expiring October 2022 with strike price of EUR 10.73 (Notional Value $3,722,670)	EUR 3,800,000	512
Deutsche Bank AG Foreign Exchange EUR/SEK Expiring October 2022 with strike price of EUR 10.56 (Notional Value $11,070,045)	EUR 11,300,000	199
J.P. Morgan Securities plc Foreign Exchange EUR/NOK Expiring October 2022 with strike price of EUR 10.00 (Notional Value $3,869,617)	EUR 3,950,000	18

MACRO OPPORTUNITIES FUND

	Contracts/ Notional Value	Value
J.P. Morgan Securities plc Foreign Exchange EUR/NOK Expiring October 2022 with strike price of EUR 9.74 (Notional Value $11,070,045)	EUR 11,300,000	$ 2
Total Foreign Exchange Options		1,125,475
Total OTC Options Purchased (Cost $1,825,256)		3,271,961
OTC INTEREST RATE SWAPTIONS PURCHASED††,18 - 0.6%		
Call Swaptions on:		
Interest Rate Swaptions		
Deutsche Bank AG 5-Year Interest Rate Swap Expiring April 2027 with exercise rate of 2.69%	USD 92,814,000	2,883,983
Deutsche Bank AG 5-Year Interest Rate Swap Expiring April 2032 with exercise rate of 2.39%	USD 72,235,000	2,184,543
Citibank, N.A. 20-Year Interest Rate Swap Expiring April 2029 with exercise rate of 2.38%	USD 24,141,000	2,077,464
Citibank, N.A. 5-Year Interest Rate Swap Expiring April 2027 with exercise rate of 1.60% (Notional Value $75,085,274)	EUR 76,645,000	1,487,732
Barclays Bank plc 20-Year Interest Rate Swap Expiring April 2027 with exercise rate of 1.58% (Notional Value $20,930,625)	GBP 18,750,000	$ 1,337,648
Total Interest Rate Swaptions		9,971,370
Put Swaptions on:		
Interest Rate Swaptions		
Citibank, N.A. 5-Year Interest Rate Swap Expiring April 2027 with exercise rate of 1.60% (Notional Value $75,085,274)	EUR 76,645,000	6,864,869
Barclays Bank plc 20-Year Interest Rate Swap Expiring April 2027 with exercise rate of 1.58% (Notional Value $20,930,625)	GBP 18,750,000	6,583,089
Deutsche Bank AG 5-Year Interest Rate Swap Expiring April 2027 with exercise rate of 2.69%	USD 92,814,000	5,369,141
Deutsche Bank AG 5-Year Interest Rate Swap Expiring April 2032 with exercise rate of 2.39%	USD 72,235,000	5,296,719

MACRO OPPORTUNITIES FUND

	Contracts/ Notional Value	Value
Citibank, N.A. 20-Year Interest Rate Swap Expiring April 2029 with exercise rate of 2.38%	USD 24,141,000	$ 3,929,248
Total Interest Rate Swaptions		28,043,066
Total OTC Interest Rate Swaptions Purchased (Cost $33,025,782)		38,014,436
Total Investments - 118.0% (Cost $8,300,793,515)		7,263,113,795
LISTED OPTIONS WRITTEN† - (0.2)%		
Call Options on:		
Equity Options		
Figs, Inc. Expiring December 2022 with strike price of $50.00 (Notional Value $33,825)	41	—
Figs, Inc. Expiring December 2022 with strike price of $55.00 (Notional Value $33,000)	40	—
Total Equity Options		—
Put Options on:		
Equity Options		
S&P 500 Index Expiring December 2022 with strike price of $3,200.00 (Notional Value $305,494,824)	852	(5,307,960)
S&P 500 Index Expiring November 2022 with strike price of $3,400.00 (Notional Value $275,734,178)	769	$ (5,894,385)
Total Equity Options		(11,202,345)
Total Listed Options Written (Premiums received $8,028,640)		(11,202,345)
OTC OPTIONS WRITTEN†† - (0.1)%		
Call Options on:		
Foreign Exchange Options		
Morgan Stanley Capital Services LLC Foreign Exchange EUR/JPY Expiring October 2022 with strike price of EUR 139.46 (Notional Value $2,645,055)	EUR 2,700,000	(1,188)
J.P. Morgan Securities plc Foreign Exchange GBP/USD Expiring October 2022 with strike price of GBP 1.18 (Notional Value $2,679,120)	GBP 2,400,000	(2,750)
UBS AG Foreign Exchange CAD/JPY Expiring October 2022 with strike price of CAD 109.18 (Notional Value $18,558,277)	CAD 25,500,000	(3,529)

MACRO OPPORTUNITIES FUND

	Contracts/ Notional Value	Value
J.P. Morgan Securities plc Foreign Exchange USD/JPY Expiring October 2022 with strike price of $146.42	USD 2,800,000	$ (3,999)
Deutsche Bank AG Foreign Exchange GBP/CAD Expiring October 2022 with strike price of GBP 1.55 (Notional Value $2,679,120)	GBP 2,400,000	(4,697)
Deutsche Bank AG Foreign Exchange EUR/CHF Expiring October 2022 with strike price of EUR 0.98 (Notional Value $18,858,262)	EUR 19,250,000	(4,721)
J.P. Morgan Securities plc Foreign Exchange GBP/USD Expiring October 2022 with strike price of GBP 1.17 (Notional Value $3,014,010)	GBP 2,700,000	(7,398)
Bank of America, N.A. Foreign Exchange USD/ JPY Expiring October 2022 with strike price of $138.65	USD 2,750,000	(14,690)
J.P. Morgan Securities plc Foreign Exchange EUR/GBP Expiring October 2022 with strike price of EUR 0.90 (Notional Value $2,694,037)	EUR 2,750,000	(14,712)

	Contracts/ Notional Value	Value
BNP Paribas Foreign Exchange USD/ CAD Expiring October 2022 with strike price of $1.33	USD 3,000,000	$ (27,942)
J.P. Morgan Securities plc Foreign Exchange GBP/USD Expiring October 2022 with strike price of GBP 1.15 (Notional Value $18,977,100)	GBP 17,000,000	(35,411)
J.P. Morgan Securities plc Foreign Exchange EUR/JPY Expiring October 2022 with strike price of EUR 143.15 (Notional Value $18,613,350)	EUR 19,000,000	(136,709)
Citibank, N.A. Foreign Exchange EUR/JPY Expiring October 2022 with strike price of EUR 139.94 (Notional Value $8,033,130)	EUR 8,200,000	(178,444)
Deutsche Bank AG Foreign Exchange USD/JPY Expiring October 2022 with strike price of $143.90	USD 20,300,000	(179,751)
Goldman Sachs International Foreign Exchange AUD/ NZD Expiring November 2022 with strike price of AUD 1.14 (Notional Value $19,288,500)	AUD 30,000,000	(185,857)

	Contracts/ Notional Value	Value
J.P. Morgan Securities plc Foreign Exchange EUR/CHF Expiring October 2022 with strike price of EUR 0.96 (Notional Value $18,907,245)	EUR 19,300,000	$ (214,329)
BNP Paribas Foreign Exchange EUR/GBP Expiring October 2022 with strike price of EUR 0.88 (Notional Value $19,495,035)	EUR 19,900,000	(259,497)
Bank of America, N.A. Foreign Exchange USD/CAD Expiring November 2022 with strike price of $1.37	USD 19,650,000	(261,659)
Deutsche Bank AG Foreign Exchange USD/JPY Expiring October 2022 with strike price of $143.20	USD 22,300,000	(338,517)
UBS AG Foreign Exchange GBP/CAD Expiring October 2022 with strike price of GBP 1.48 (Notional Value $9,823,440)	GBP 8,800,000	(379,895)
Total Foreign Exchange Options		(2,255,695)

	Contracts/ Notional Value	Value
Commodity Options		
J.P. Morgan Securities LLC Gold Futures Contracts Expiring October 2022 with strike price of $1,800.00 (Notional Value $1,003,200)	6	$ (1,620)
J.P. Morgan Securities LLC Gold Futures Contracts Expiring October 2022 with strike price of $1,795.00 (Notional Value $1,003,200)	6	(1,740)
J.P. Morgan Securities LLC Gold Futures Contracts Expiring October 2022 with strike price of $1,790.00 (Notional Value $1,003,200)	6	(1,920)
J.P. Morgan Securities LLC Gold Futures Contracts Expiring October 2022 with strike price of $1,735.00 (Notional Value $7,858,400)	47	(45,590)
J.P. Morgan Securities LLC Gold Futures Contracts Expiring October 2022 with strike price of $1,730.00 (Notional Value $7,858,400)	47	(50,290)

MACRO OPPORTUNITIES FUND

	Contracts/ Notional Value	Value
J.P. Morgan Securities LLC Gold Futures Contracts Expiring October 2022 with strike price of $1,725.00 (Notional Value $7,858,400)	47	$ (55,930)
Total Commodity Options		(157,090)
Put Options on:		
Foreign Exchange Options		
Deutsche Bank AG Foreign Exchange GBP/CAD Expiring October 2022 with strike price of GBP 1.49 (Notional Value $2,679,120)	GBP 2,400,000	(586)
J.P. Morgan Securities plc Foreign Exchange USD/JPY Expiring October 2022 with strike price of $138.75	USD 2,800,000	(692)
BNP Paribas Foreign Exchange USD/CAD Expiring October 2022 with strike price of $1.38	USD 3,000,000	(4,094)
Bank of America, N.A. Foreign Exchange USD/JPY Expiring October 2022 with strike price of $146.48	USD 2,750,000	(5,912)
Morgan Stanley Capital Services LLC Foreign Exchange EUR/JPY Expiring October 2022 with strike price of EUR 147.37 (Notional Value $2,645,055)	EUR 2,700,000	$ (10,801)
J.P. Morgan Securities plc Foreign Exchange EUR/GBP Expiring October 2022 with strike price of EUR 0.87 (Notional Value $2,694,038)	EUR 2,750,000	(21,346)
J.P. Morgan Securities plc Foreign Exchange GBP/USD Expiring October 2022 with strike price of GBP 1.12 (Notional Value $2,679,120)	GBP 2,400,000	(43,208)
J.P. Morgan Securities plc Foreign Exchange GBP/USD Expiring October 2022 with strike price of GBP 1.11 (Notional Value $3,014,010)	GBP 2,700,000	(45,648)
UBS AG Foreign Exchange GBP/CAD Expiring October 2022 with strike price of GBP 1.48 (Notional Value $9,823,440)	GBP 8,800,000	(48,024)
Deutsche Bank AG Foreign Exchange USD/JPY Expiring October 2022 with strike price of $143.90	USD 20,300,000	(74,134)

MACRO OPPORTUNITIES FUND

	Contracts/ Notional Value		Value
Citibank, N.A. Foreign Exchange EUR/JPY Expiring October 2022 with strike price of EUR 139.94 (Notional Value $8,033,130)	EUR 8,200,000	$	(77,428)
Deutsche Bank AG Foreign Exchange USD/JPY Expiring October 2022 with strike price of $143.20	USD 22,300,000		(128,964)
J.P. Morgan Securities plc Foreign Exchange EUR/CHF Expiring October 2022 with strike price of EUR 0.96 (Notional Value $18,907,245)	EUR 19,300,000		(137,295)
Goldman Sachs International Foreign Exchange AUD/NZD Expiring November 2022 with strike price of AUD 1.14 (Notional Value $19,288,500)	AUD 30,000,000		(175,398)
BNP Paribas Foreign Exchange EUR/GBP Expiring October 2022 with strike price of EUR 0.88 (Notional Value $19,495,035)	EUR 19,900,000		(223,880)
Bank of America, N.A. Foreign Exchange USD/CAD Expiring November 2022 with strike price of $1.37	USD 19,650,000	$	(250,773)
J.P. Morgan Securities plc Foreign Exchange EUR/JPY Expiring October 2022 with strike price of EUR 143.15 (Notional Value $18,613,350)	EUR 19,000,000		(321,057)
Deutsche Bank AG Foreign Exchange EUR/CHF Expiring October 2022 with strike price of EUR 0.98 (Notional Value $18,858,262)	EUR 19,250,000		(343,541)
UBS AG Foreign Exchange GBP/USD Expiring October 2022 with strike price of GBP 1.15 (Notional Value $18,977,100)	GBP 17,000,000		(664,873)
UBS AG Foreign Exchange CAD/JPY Expiring October 2022 with strike price of CAD 109.18 (Notional Value $18,558,277)	CAD 25,500,000		(690,047)
Total Foreign Exchange Options			(3,267,701)

Commodity Options

MACRO OPPORTUNITIES FUND

	Contracts/ Notional Value	Value
J.P. Morgan Securities LLC Gold Futures Contracts Expiring October 2022 with strike price of $1,660.00 (Notional Value $1,003,200)	6	$ (15,240)
J.P. Morgan Securities LLC Gold Futures Contracts Expiring October 2022 with strike price of $1,665.00 (Notional Value $1,003,200)	6	(16,560)
J.P. Morgan Securities LLC Gold Futures Contracts Expiring October 2022 with strike price of $1,670.00 (Notional Value $1,003,200)	6	(17,940)
J.P. Morgan Securities LLC Gold Futures Contracts Expiring October 2022 with strike price of $1,725.00 (Notional Value $7,691,200)	46	(298,080)
J.P. Morgan Securities LLC Gold Futures Contracts Expiring October 2022 with strike price of $1,730.00 (Notional Value $7,858,400)	47	(322,420)
J.P. Morgan Securities LLC Gold Futures Contracts Expiring October 2022 with strike price of $1,735.00 (Notional Value $7,858,400)	47	$ (341,220)
Total Commodity Options		(1,011,460)
Total OTC Options Written (Premiums received $7,002,035)		(6,691,946)
OTC INTEREST RATE SWAPTIONS WRITTEN††,18 - 0.0%		
Call Swaptions on:		
Interest Rate Swaptions		
J.P. Morgan Securities plc 5-Year Interest Rate Swap Expiring April 2025 with exercise rate of 2.70%	USD 22,032,000	(505,628)
Total Interest Rate Swaptions		(505,628)
Put Swaptions on:		
Interest Rate Swaptions		
J.P. Morgan Securities plc 5-Year Interest Rate Swap Expiring April 2025 with exercise rate of 2.70%	USD 22,032,000	(1,207,088)
Total Interest Rate Swaptions		(1,207,088)
Total OTC Interest Rate Swaptions Written (Premiums received $1,546,646)		(1,712,716)
Other Assets & Liabilities, net - (17.7)%		(1,087,394,299)
Total Net Assets - 100.0%		$6,156,112,489

MACRO OPPORTUNITIES FUND

Futures Contracts

Description	Number of Contracts	Expiration Date	Notional Amount	Value and Unrealized Appreciation (Depreciation)**
Commodity Futures Contracts Purchased†				
Silver Futures Contracts	571	Dec 2022	$ 54,273,550	$ (33,713)
Gold 100 oz. Futures Contracts	389	Dec 2022	64,955,220	(2,997,232)
			$ 119,228,770	$ (3,030,945)
Commodity Futures Contracts Sold Short†				
Gold 100 oz. Futures Contracts	84	Dec 2022	$ 14,026,320	$ 429,981

Centrally Cleared Credit Default Swap Agreements Protection Sold††

Counterparty	Exchange	Index	Protection Premium Rate	Payment Frequency	Maturity Date
J.P. Morgan Securities LLC	ICE	CDX.NA.IG.33.V1	1.00%	Quarterly	12/20/24

Notional Amount	Value	Upfront Premiums Paid	Unrealized Depreciation**
$ 70,000,000	$ 176,466	$ 1,100,724	$ (924,258)

Centrally Cleared Interest Rate Swap Agreements††

Counterparty	Exchange	Floating Rate Type	Floating Rate Index	Fixed Rate	Payment Frequency	Maturity Date		Notional Amount~	Value	Upfront Premiums Paid (Received)	Unrealized Appreciation**
JPM	CME	Receive	3-Month USD LIBOR	1.65%	Quarterly	03/17/31		180,000,000	$ 29,085,480	$ 1,429	$ 29,084,051
JPM	CME	Receive	U.S. Secured Overnight Financing Rate	1.78%	Annually	03/11/32		23,700,000	3,396,620	415	3,396,205
JPM	LCH	Receive	6-Month Warsaw Interbank Offering Rate	4.98%	Semi-Annually	08/01/26	PLN	100,000,000	476,301	84	476,217
JPM	LCH	Receive	6-Month Budapest Interbank Offering Rate	9.08%	Semi-Annually	07/26/25	HUF	18,000,000,000	411,828	13,527	398,301
JPM	LCH	Pay	U.S. Secured Overnight Financing Rate	2.69%	Annually	04/21/32		4,024,000	83,008	(126,892)	209,900
JPM	LCH	Pay	Sterling Overnight Interbank Average Rate	1.58%	Annually	04/12/47	GBP	3,094,000	(663,203)	(767,838)	104,635
JPM	LCH	Receive	U.S. Secured Overnight Financing Rate	2.38%	Annually	04/16/49		2,476,000	136,430	52,097	84,333
JPM	LCH	Receive	3-Month Prague Interbank Offering Rate	6.11%	Quarterly	07/27/24	CZK	920,000,000	35,463	(14,117)	49,580
JPM	LCH	Receive	U.S. Secured Overnight Financing Rate	2.39%	Annually	04/12/37		3,046,000	89,088	86,098	2,990
									$ 33,051,015	$ (755,197)	$ 33,806,212

MACRO OPPORTUNITIES FUND

Centrally Cleared Interest Rate Swap Agreements†† (continued)

Counterparty	Exchange	Floating Rate Type	Floating Rate Index	Fixed Rate	Payment Frequency	Maturity Date
JPM	LCH	Pay	3-Month Canadian Bankers Acceptances Rate	3.40%	Semi-Annually	07/27/29
JPM	LCH	Pay	Overnight Tokyo Average Rate	0.51%	Annually	07/29/32
JPM	LCH	Receive	U.S. Secured Overnight Financing Rate	2.70%	Annually	04/22/30
JPM	LCH	Pay	U.S. Secured Overnight Financing Rate	2.67%	Annually	04/19/27
JPM	LCH	Pay	6-Month EURIBOR	1.60%	Semi-Annually	04/12/32
JPM	LCH	Pay	1D Euro Short Term Rate	0.92%	Annually	04/12/27
JPM	LCH	Pay	Sterling Overnight Interbank Average Rate	0.85%	Annually	12/03/26
JPM	LCH	Pay	U.S. Secured Overnight Financing Rate	1.08%	Annually	12/06/28
JPM	LCH	Pay	U.S. Secured Overnight Financing Rate	1.23%	Annually	12/03/31
JPM	CME	Pay	U.S. Secured Overnight Financing Rate	2.78%	Annually	07/18/27

	Notional Amount~	Value	Upfront Premiums Paid (Received)	Unrealized Depreciation**
CAD	28,300,000	$ 7	$ 115	$ (108)
JPY	995,000,000	(2,157)	(1,427)	(730)
	4,094,000	(98,295)	67,076	(165,371)
	7,583,000	(294,766)	256	(295,022)
EUR	23,925,000	(1,516,179)	(1,180,634)	(335,545)
EUR	6,017,000	(426,723)	1,041	(427,764)
GBP	4,491,000	(803,775)	(50,122)	(753,653)
	6,071,000	(892,169)	(104,342)	(787,827)
	6,975,000	(1,207,471)	(178,980)	(1,028,491)
	664,200,000	(30,064,362)	3,101	(30,067,463)
		$ (35,305,890)	$ (1,443,916)	$ (33,861,974)
Total interest rate swap agreements		$ (2,254,875)	$ (2,199,113)	$ (55,762)

MACRO OPPORTUNITIES FUND

Forward Foreign Currency Exchange Contracts††

Counterparty	Currency	Type	Quantity	Contract Amount	Settlement Date	Unrealized Appreciation (Depreciation)
Bank of America, N.A.	EUR	Sell	280,777,000	281,195,358 USD	10/17/22	$ 5,748,687
Morgan Stanley Capital Services LLC	GBP	Sell	80,400,000	92,672,417 USD	10/17/22	2,857,858
Morgan Stanley Capital Services LLC	CAD	Sell	55,647,000	42,334,334 USD	10/17/22	2,033,880
UBS AG	GBP	Buy	11,480,000	12,388,640 USD	10/05/22	431,764
Deutsche Bank AG	ILS	Sell	34,485,750	10,089,453 USD	11/30/22	353,911
JPMorgan Chase Bank, N.A.	NZD	Sell	13,280,000	7,782,944 USD	10/11/22	352,966
JPMorgan Chase Bank, N.A.	EUR	Buy	8,830,000	90,957,983 NOK	10/11/22	303,484
JPMorgan Chase Bank, N.A.	JPY	Sell	2,000,000,000	14,075,054 USD	10/03/22	256,028
Deutsche Bank AG	GBP	Buy	20,510,000	22,657,297 USD	10/05/22	247,451
UBS AG	AUD	Sell	14,814,113	9,694,933 USD	10/11/22	217,910
Bank of America, N.A.	USD	Buy	10,300,000	13,925,318 CAD	10/12/22	214,938
Bank of America, N.A.	CAD	Sell	8,878,583	6,642,528 USD	10/12/22	212,438
JPMorgan Chase Bank, N.A.	CAD	Sell	12,000,000	8,899,027 USD	10/19/22	208,476
JPMorgan Chase Bank, N.A.	EUR	Sell	55,668,002	54,776,201 USD	10/06/22	207,965
Barclays Bank plc	ILS	Sell	5,382,450	1,706,566 USD	11/30/22	187,067
UBS AG	EUR	Buy	25,030,000	24,388,154 USD	10/06/22	147,358
JPMorgan Chase Bank, N.A.	EUR	Sell	44,060,000	480,866,817 SEK	10/06/22	147,089
Morgan Stanley Capital Services LLC	GBP	Sell	12,701,792	14,321,691 USD	10/05/22	136,837
UBS AG	ILS	Sell	3,026,363	958,280 USD	11/30/22	103,919
UBS AG	EUR	Buy	12,280,000	11,772,204 CHF	10/06/22	102,273
JPMorgan Chase Bank, N.A.	GBP	Buy	3,380,000	3,676,152 USD	10/05/22	98,497
JPMorgan Chase Bank, N.A.	AUD	Sell	11,890,000	7,701,101 USD	10/11/22	94,718
Citibank, N.A.	NZD	Sell	1,791,400	1,090,855 USD	10/11/22	88,591
JPMorgan Chase Bank, N.A.	USD	Buy	22,820,000	3,287,408,294 JPY	10/13/22	85,934
JPMorgan Chase Bank, N.A.	USD	Buy	3,740,000	5,050,963 CAD	10/12/22	81,967
JPMorgan Chase Bank, N.A.	EUR	Buy	10,190,000	9,772,186 CHF	10/06/22	81,258
Bank of America, N.A.	USD	Buy	14,090,000	2,009,537,092 JPY	12/19/22	81,242
JPMorgan Chase Bank, N.A.	CAD	Sell	2,245,000	1,707,124 USD	10/07/22	81,220
Deutsche Bank AG	NOK	Sell	25,186,562	2,391,561 USD	10/11/22	77,987
JPMorgan Chase Bank, N.A.	JPY	Sell	862,938,546	6,041,158 USD	10/13/22	73,508
JPMorgan Chase Bank, N.A.	USD	Buy	8,210,000	1,167,968,900 JPY	12/19/22	67,929
Deutsche Bank AG	NZD	Sell	3,270,000	1,890,981 USD	10/11/22	61,461
JPMorgan Chase Bank, N.A.	GBP	Buy	1,195,000	1,275,349 USD	10/17/22	59,581
Goldman Sachs International	GBP	Buy	3,000,000	3,291,927 USD	10/05/22	58,353
Deutsche Bank AG	USD	Buy	2,950,000	3,994,064 CAD	10/12/22	57,399
Barclays Bank plc	EUR	Buy	3,160,000	3,047,335 USD	10/17/22	52,675
Bank of America, N.A.	EUR	Buy	5,120,000	4,972,063 USD	10/06/22	46,787
JPMorgan Chase Bank, N.A.	CAD	Sell	10,000,000	7,280,749 USD	10/05/22	38,379
Bank of America, N.A.	USD	Buy	10,560,000	1,521,773,900 JPY	10/13/22	36,175
UBS AG	GBP	Buy	800,000	1,186,880 CAD	10/27/22	34,365

MACRO OPPORTUNITIES FUND

Forward Foreign Currency Exchange Contracts†† (continued)

Counterparty	Currency	Type	Quantity	Contract Amount	Settlement Date	Unrealized Appreciation (Depreciation)
UBS AG	CAD	Sell	1,500,000	1,111,764 USD	10/06/22	$ 25,411
UBS AG	HUF	Sell	218,000,000	523,351 USD	11/02/22	22,301
JPMorgan Chase Bank, N.A.	CAD	Sell	1,325,000	981,599 USD	10/04/22	21,982
Bank of America, N.A.	NZD	Sell	4,050,000	2,287,828 USD	10/11/22	21,909
Bank of America, N.A.	GBP	Buy	2,390,000	2,647,795 USD	10/05/22	21,261
Goldman Sachs International	NZD	Sell	1,130,000	650,735 USD	10/11/22	18,516
Morgan Stanley Capital Services LLC	EUR	Buy	1,820,000	1,766,655 USD	10/06/22	17,389
Deutsche Bank AG	SEK	Sell	42,302,000	3,829,408 USD	10/06/22	17,070
JPMorgan Chase Bank, N.A.	CAD	Sell	975,000	722,458 USD	10/12/22	16,339
Morgan Stanley Capital Services LLC	NZD	Sell	410,000	244,992 USD	10/11/22	15,602
JPMorgan Chase Bank, N.A.	JPY	Sell	1,000,000,000	6,932,683 USD	10/20/22	12,529
JPMorgan Chase Bank, N.A.	CAD	Sell	400,000	301,283 USD	10/13/22	11,594
UBS AG	EUR	Buy	300,000	443,910 AUD	10/11/22	10,196
JPMorgan Chase Bank, N.A.	JPY	Sell	1,000,000,000	6,927,870 USD	10/17/22	9,712
Barclays Bank plc	NZD	Sell	560,000	321,902 USD	10/11/22	8,590
JPMorgan Chase Bank, N.A.	EUR	Buy	800,000	775,933 USD	10/06/22	8,263
JPMorgan Chase Bank, N.A.	EUR	Buy	1,280,000	1,229,184 CHF	10/20/22	8,177
Barclays Bank plc	USD	Buy	1,850,000	266,374,655 JPY	10/13/22	7,887
JPMorgan Chase Bank, N.A.	CAD	Sell	780,000	572,665 USD	10/28/22	7,792
Citibank, N.A.	EUR	Buy	600,000	84,006,000 JPY	10/27/22	7,305
Goldman Sachs International	AUD	Sell	620,000	402,593 USD	10/11/22	5,961
Barclays Bank plc	AUD	Sell	400,000	261,268 USD	10/11/22	5,377
JPMorgan Chase Bank, N.A.	CAD	Sell	500,000	367,097 USD	10/27/22	4,998
Barclays Bank plc	CAD	Sell	500,000	367,099 USD	10/21/22	4,994
Barclays Bank plc	CAD	Sell	450,000	330,389 USD	10/19/22	4,494
Citibank, N.A.	CAD	Sell	305,000	224,957 USD	10/04/22	4,064
Bank of America, N.A.	EUR	Buy	4,550,000	4,461,492 USD	10/17/22	2,130
Goldman Sachs International	USD	Buy	3,775,000	545,726,080 JPY	10/13/22	1,032
JPMorgan Chase Bank, N.A.	EUR	Buy	320,000	3,474,688 SEK	10/24/22	672
JPMorgan Chase Bank, N.A.	EUR	Buy	40,000	39,154 USD	12/30/22	339
Goldman Sachs International	EUR	Sell	2,090,000	2,048,737 USD	10/06/22	27
Goldman Sachs International	NZD	Sell	2,640,000	1,490,612 USD	10/11/22	—
Goldman Sachs International	USD	Buy	6,110,000	8,439,028 CAD	10/12/22	(1,754)
Deutsche Bank AG	NZD	Buy	570,000	321,251 USD	10/11/22	(2,344)
Morgan Stanley Capital Services LLC	EUR	Sell	120,000	115,202 USD	10/06/22	(2,427)
Citibank, N.A.	EUR	Sell	560,000	546,099 USD	10/06/22	(2,838)
Deutsche Bank AG	USD	Sell	1,960,000	2,700,809 CAD	10/12/22	(4,007)
Deutsche Bank AG	AUD	Buy	2,380,000	1,527,779 USD	10/11/22	(5,223)
JPMorgan Chase Bank, N.A.	USD	Sell	4,220,000	609,329,598 JPY	10/13/22	(6,182)
Bank of America, N.A.	AUD	Buy	1,950,000	1,254,197 USD	10/11/22	(6,725)

MACRO OPPORTUNITIES FUND

Forward Foreign Currency Exchange Contracts†† (concluded)

Counterparty	Currency	Type	Quantity	Contract Amount	Settlement Date	Unrealized Appreciation (Depreciation)
Citibank, N.A.	NZD	Buy	420,000	241,847 USD	10/11/22	$ (6,863)
Citibank, N.A.	AUD	Buy	660,000	430,633 USD	10/11/22	(8,411)
Bank of America, N.A.	EUR	Sell	3,610,000	3,478,376 CHF	10/06/22	(12,166)
JPMorgan Chase Bank, N.A.	USD	Sell	1,110,000	1,512,782 CAD	10/12/22	(14,405)
Bank of America, N.A.	USD	Sell	2,700,000	3,698,082 CAD	11/03/22	(21,899)
Deutsche Bank AG	EUR	Buy	1,500,000	1,472,880 CHF	10/06/22	(22,898)
Goldman Sachs International	AUD	Buy	6,990,000	4,496,775 USD	10/11/22	(25,067)
UBS AG	NZD	Buy	880,000	520,705 USD	10/11/22	(28,356)
Deutsche Bank AG	CHF	Buy	2,900,816	2,970,025 USD	10/06/22	(29,063)
Bank of America, N.A.	NZD	Buy	2,960,000	1,686,087 USD	10/11/22	(30,007)
UBS AG	CAD	Buy	1,300,000	142,038,000 JPY	10/12/22	(40,677)
Citibank, N.A.	GBP	Sell	2,960,000	3,261,621 USD	10/05/22	(43,988)
JPMorgan Chase Bank, N.A.	EUR	Sell	4,318,000	4,216,289 USD	12/30/22	(46,976)
Goldman Sachs International	NZD	Buy	1,790,000	1,052,620 USD	10/11/22	(51,138)
UBS AG	GBP	Buy	1,500,000	1,731,450 USD	10/11/22	(56,058)
Barclays Bank plc	NZD	Buy	1,470,000	882,351 USD	10/11/22	(59,906)
Morgan Stanley Capital Services LLC	CHF	Buy	8,835,875	9,018,789 USD	10/06/22	(60,629)
JPMorgan Chase Bank, N.A.	EUR	Buy	71,180,000	775,102,177 SEK	10/06/22	(79,928)
Morgan Stanley Capital Services LLC	NZD	Buy	2,360,000	1,407,580 USD	10/11/22	(87,194)
UBS AG	EUR	Sell	18,640,000	18,161,872 USD	10/06/22	(109,879)
JPMorgan Chase Bank, N.A.	USD	Sell	8,978,000	1,270,941,634 JPY	12/19/22	(118,092)
Deutsche Bank AG	EUR	Sell	22,490,000	21,925,021 USD	10/06/22	(120,671)
UBS AG	GBP	Sell	3,290,000	3,513,657 USD	10/05/22	(160,483)
JPMorgan Chase Bank, N.A.	AUD	Buy	26,230,000	16,975,127 USD	10/11/22	(195,022)
JPMorgan Chase Bank, N.A.	SEK	Buy	267,979,369	24,357,123 USD	10/06/22	(206,303)
Bank of America, N.A.	USD	Sell	20,232,000	2,863,660,594 JPY	12/19/22	(269,029)
UBS AG	EUR	Sell	19,460,000	18,492,249 CHF	10/06/22	(327,378)
Deutsche Bank AG	GBP	Sell	9,830,000	10,578,524 USD	10/05/22	(399,227)
JPMorgan Chase Bank, N.A.	GBP	Sell	22,230,000	24,273,857 USD	10/05/22	(551,719)
UBS AG	NOK	Buy	129,162,290	12,426,596 USD	10/11/22	(562,075)
JPMorgan Chase Bank, N.A.	JPY	Buy	5,010,462,651	35,377,461 USD	10/13/22	(727,617)
JPMorgan Chase Bank, N.A.	EUR	Sell	40,080,000	417,307,261 NOK	10/11/22	(969,458)
JPMorgan Chase Bank, N.A.	NZD	Buy	31,520,000	18,642,143 USD	10/11/22	(1,007,134)
						$ 9,673,022

MACRO OPPORTUNITIES FUND

OTC Interest Rate Swaptions Purchased

Counterparty/ Description	Floating Rate Type	Floating Rate Index	Payment Frequency	Fixed Rate	Expiration Date	Exercise Rate	Swaption Notional Amount	Swaption Value
Call								
Deutsche Bank AG 5-Year Interest Rate Swap	Pay	SOFR	Annual	2.69%	04/19/27	2.69%	$92,814,000	$ 2,883,983
Deutsche Bank AG 5-Year Interest Rate Swap	Pay	SOFR	Annual	2.39%	04/08/32	2.39%	72,235,000	2,184,543
Citibank, N.A. 20-Year Interest Rate Swap	Pay	SOFR	Annual	2.38%	04/12/29	2.38%	24,141,000	2,077,464
Citibank, N.A. 5-Year Interest Rate Swap	Pay	6 Month EURIBOR	Semi-annual	1.60%	04/08/27	1.60%	75,085,274	1,487,732
Barclays Bank plc 20-Year Interest Rate Swap	Pay	SONIA	Annual	1.58%	04/12/27	1.58%	20,930,625	1,337,648
								$ 9,971,370
Put								
Citibank, N.A. 5-Year Interest Rate Swap	Receive	6 Month EURIBOR	Semi-annual	1.60%	04/08/27	1.60%	75,085,274	6,864,869
Barclays Bank plc 20-Year Interest Rate Swap	Receive	SONIA	Annual	1.58%	04/12/27	1.58%	20,930,625	6,583,089
Deutsche Bank AG 5-Year Interest Rate Swap	Receive	SOFR	Annual	2.69%	04/19/27	2.69%	92,814,000	5,369,141
Deutsche Bank AG 5-Year Interest Rate Swap	Receive	SOFR	Annual	2.39%	04/08/32	2.39%	72,235,000	5,296,719
Citibank, N.A. 20-Year Interest Rate Swap	Receive	SOFR	Annual	2.38%	04/12/29	2.38%	24,141,000	3,929,248
								$28,043,066

MACRO OPPORTUNITIES FUND

OTC Interest Rate Swaptions Written

Counterparty/ Description	Floating Rate Type	Floating Rate Index	Payment Frequency	Fixed Rate	Expiration Date	Exercise Rate	Swaption Notional Amount	Swaption Value
Call								
J.P. Morgan Securities plc 5-Year Interest Rate Swap	Receive	SOFR	Annual	2.70%	04/17/25	2.70%	$22,032,000	$ (505,628)
Put								
J.P. Morgan Securities plc 5-Year Interest Rate Swap	Pay	SOFR	Annual	2.70%	04/17/25	2.70%	22,032,000	(1,207,088)

MACRO OPPORTUNITIES FUND

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

* Non-income producing security.

** Includes cumulative appreciation (depreciation).

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

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

††† Value determined based on Level 3 inputs.

◊ Variable rate security. Rate indicated is the rate effective at September 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] All or a portion of this security is pledged as listed options collateral at September 30, 2022.

[3] Affiliated issuer.

[4] All or a portion of this security has been physically segregated or earmarked in connection with reverse repurchase agreements. At September 30, 2022, the total market value of segregated or earmarked securities was $725,529,402.

[5] Security is a 144A or Section 4(a)(2) security. These securities have been determined to be liquid under guidelines established by the Board of Trustees. The total market value of 144A or Section 4(a)(2) securities is $2,631,428,890 (cost $3,089,023,944), or 42.7% of total net assets.

[6] Rate indicated is the 7-day yield as of September 30, 2022.

[7] Perpetual maturity.

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

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

[10] Security is a 144A or Section 4(a)(2) security. These securities have been determined to be illiquid and restricted under guidelines established by the Board of Trustees. The total market value of 144A or Section 4(a)(2) illiquid and restricted securities is $40,388,591 (cost $48,365,418), or 0.7% of total net assets.

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

[12] Payment-in-kind security.

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

[14] Security is an interest-only strip.

[15] Zero coupon rate security.

[16] Security is a principal-only strip.

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

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

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

AUD — Australian Dollar

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

CMT — Constant Maturity Treasury

CZK — Czech Koruna

EUR — Euro

EURIBOR — European Interbank Offered Rate

GBP — British Pound

MACRO OPPORTUNITIES FUND

HUF — Hungarian Forint
ICE — Intercontinental Exchange
ILS — Israeli New Shekel
JPM — J.P. Morgan Securities LLC
JPY — Japanese Yen
LCH — London Clearing House
LIBOR — London Interbank Offered Rate
NOK — Norwegian Krone
plc — Public Limited Company
PLN — Poland Zloty
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