

Macro Opportunities Fund
CONSOLIDATED SCHEDULE OF INVESTMENTS (Unaudited)

December 31, 2022

	Shares	Value
COMMON STOCKS[†] - 1.3%		
Financial - 1.1%		
Aequi Acquisition Corp. — Class A ^{*,1}	999,157	\$ 9,791,738
AfterNext HealthTech Acquisition Corp. — Class A ^{*,1}	895,600	8,973,912
MSD Acquisition Corp. — Class A ^{*,1}	833,026	8,413,563
Conyers Park III Acquisition Corp. — Class A ^{*,1}	832,100	8,204,506
TPG Pace Beneficial II Corp. ^{*,1}	807,638	7,935,043
Waverley Capital Acquisition Corp. I — Class A ^{*,1}	786,700	7,882,734
Acropolis Infrastructure Acquisition Corp. — Class A ^{*,1}	578,278	5,730,735
Blue Whale Acquisition Corp. I — Class A ^{*,1}	477,700	4,676,683
Pershing Square Tontine Holdings, Ltd. — Class A ^{*,†††,1}	6,864,930	687
Total Financial		61,609,601
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	634,810
Figs, Inc. — Class A [*]	55,695	374,827
Total Communications		1,009,637
Industrial - 0.0%		
Schur Flexibles GmbH — Class A [*]	1,661	863,720
BP Holdco LLC ^{*,†††,3}	37,539	22,763
Vector Phoenix Holdings, LP ^{*,†††}	37,539	8,970
Targus, Inc. ^{*,†††}	12,773	4,849
Targus, Inc. ^{*,†††}	12,773	377
Targus, Inc. ^{*,†††}	12,773	377
API Heat Transfer Parent LLC ^{*,†††}	1,763,707	176
Targus, Inc. ^{*,†††}	12,773	124
Targus, Inc. ^{*,†††}	12,773	1
Targus, Inc. ^{*,†††}	12,773	1
Total Industrial		901,358
Energy - 0.0%		
Permian Production Partners LLC ^{†††}	573,522	470,288
Technology - 0.0%		
Qlik Technologies, Inc. - Class A ^{*,†††}	177	266,674
Qlik Technologies, Inc. - Class B ^{*,†††}	43,738	5
Total Technology		266,679
Consumer, Non-cyclical - 0.0%		
Cengage Learning Holdings II, Inc. ^{*,††}	21,660	242,332
Save-A-Lot ^{*,††}	22,703	7,560
Total Consumer, Non-cyclical		249,892
Total Common Stocks (Cost \$70,450,370)		72,165,309
PREFERRED STOCKS^{††} - 6.6%		
Financial - 6.2%		
Wells Fargo & Co.		
3.90% [*]	25,750,000	22,538,074
4.70%	982,000	18,058,980
Citigroup, Inc.		
3.88% [*]	30,600,000	26,086,500
4.00% [*]	13,100,000	11,411,672
First Republic Bank		
4.25%	1,139,250	18,717,878
4.50%	699,775	12,078,116
4.13%	328,975	5,263,600
Equitable Holdings, Inc.		
4.95% [*]	24,550,000	23,143,285
4.30%	616,000	10,897,040
Markel Corp.		
6.00% [*]	32,370,000	31,317,975
Bank of America Corp.		
4.38% [*]	14,143,475	16,880,478
6.13% [*]	5,800,000	5,691,250
4.13%	271,500	4,534,050
Kuvare US Holdings, Inc.		
7.00% due 02/17/51 ^{*,4}	19,150,000	19,341,500
W R Berkley Corp.		
4.13% due 03/30/61	878,365	15,573,411
4.25% due 09/30/60	115,042	2,130,578
Goldman Sachs Group, Inc.		
4.13% [*]	20,500,000	17,064,269
Bank of New York Mellon Corp.		
3.75% [*]	20,550,000	16,552,138
Charles Schwab Corp.		
4.00% [*]	18,700,000	14,912,315
MetLife, Inc.		
3.85% [*]	12,200,000	11,330,750
Public Storage		
4.63%	571,245	10,916,492
Reinsurance Group of America, Inc.		
7.13% due 10/15/52	300,400	7,795,380
CNO Financial Group, Inc.		

5.13% due 11/25/60	324,000	5,478,840
Assurant, Inc.		
5.25% due 01/15/61	258,000	5,209,020
American Financial Group, Inc.		
4.50% due 09/15/60	270,159	5,022,256
Selective Insurance Group, Inc.		
4.60%	246,000	4,120,500
PartnerRe Ltd.		
4.88%	208,352	3,921,185
Prudential Financial, Inc.		
4.13% due 09/01/60	202,225	3,670,384
B Riley Financial, Inc.		
6.75% due 05/31/24	401	9,784
Total Financial		<u>349,667,700</u>
Government - 0.4%		
CoBank ACB		
4.25%*	20,000,000	16,966,519

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	Shares	Value
PREFERRED STOCKS^{††} - 6.6% (continued)		
Government - 0.4% (continued)		
Farmer Mac		
5.75%	378,000	\$ 8,151,570
Total Government		25,118,089
Industrial - 0.0%		
API Heat Transfer Intermediate ^{*,†††}	218	—
Total Preferred Stocks (Cost \$459,158,205)		374,785,789
WARRANTS[†] - 0.0%		
Conyers Park III Acquisition Corp. — Class A		
Expiring 08/12/28 ^{*,1}	277,366	41,328
Ginkgo Bioworks Holdings, Inc.		
Expiring 08/01/26 [*]	128,004	25,601
Acropolis Infrastructure Acquisition Corp. — Class A		
Expiring 03/31/26 ^{*,1}	192,759	23,131
AfterNext HealthTech Acquisition Corp. — Class A		
Expiring 07/09/23 ^{*,1}	298,533	22,390
MSD Acquisition Corp. — Class A		
Expiring 05/13/23 ^{*,1}	166,604	12,495
Waverley Capital Acquisition Corp. 1 — Class A		
Expiring 04/30/27 ^{*,††,1}	262,232	10,516
Aequi Acquisition Corp. — Class A		
Expiring 11/30/27 ^{*,1}	333,052	9,325
Blue Whale Acquisition Corp. I — Class A		
Expiring 07/09/23 ^{*,1}	119,424	8,515
Pershing Square Tontine Holdings, Ltd. — Class A		
Expiring 07/24/25 ^{*,†††,1}	762,770	76
Total Warrants (Cost \$3,400,900)		153,377
EXCHANGE-TRADED FUNDS[†] - 0.7%		
VanEck Gold Miners ETF	1,430,590	41,000,709
Total Exchange-Traded Funds (Cost \$54,624,676)		41,000,709
MUTUAL FUNDS[†] - 3.0%		
Guggenheim Risk Managed Real Estate Fund — Institutional Class ³	2,029,045	59,877,128
Guggenheim Ultra Short Duration Fund — Institutional Class ³	4,821,853	46,482,662
Guggenheim Alpha Opportunity Fund — Institutional Class ³	1,017,008	26,686,286
Guggenheim Strategy Fund II ³	760,561	18,283,883
Guggenheim Strategy Fund III ³	738,417	17,766,313
Total Mutual Funds (Cost \$180,156,634)		169,096,272
CLOSED-END FUNDS[†] - 0.5%		
Blackstone Strategic Credit Fund	1,008,093	10,665,624
BlackRock Credit Allocation Income Trust	603,036	6,090,664
BlackRock Corporate High Yield Fund, Inc.	561,368	4,906,356
Ares Dynamic Credit Allocation Fund, Inc.	345,728	4,006,988
BlackRock Debt Strategies Fund, Inc.	279,789	2,574,059
Western Asset High Income Opportunity Fund, Inc.	351,953	1,390,214
Eaton Vance Limited Duration Income Fund	91,098	855,410
Total Closed-End Funds (Cost \$33,263,060)		30,489,315
MONEY MARKET FUNDS[†] - 0.3%		
Western Asset Institutional U.S. Treasury Reserves — Institutional Shares, 3.96% ⁵	7,447,179	7,447,178
Dreyfus Treasury Obligations Cash Management Fund — Institutional Shares, 4.17% ⁵	6,757,310	6,757,311
Federated Hermes U.S. Treasury Cash Reserves Fund — Institutional Shares, 3.82% ⁵	1,301,928	1,301,928
Total Money Market Funds (Cost \$15,506,417)		15,506,417
	Face	
	Amount[~]	
CORPORATE BONDS^{††} - 33.2%		
Financial - 10.0%		
Pershing Square Holdings Ltd.		
3.25% due 10/01/31	33,500,000	25,200,040
3.25% due 11/15/30 ⁴	15,100,000	11,756,407
NFP Corp.		
6.88% due 08/15/28 ⁴	28,700,000	23,656,807
7.50% due 10/01/30 ⁴	4,150,000	3,902,592
4.88% due 08/15/28 ⁴	3,950,000	3,362,618
Wilton RE Ltd.		
6.00% ^{4,6,7}	31,350,000	27,145,025
GLP Capital Limited Partnership / GLP Financing II, Inc.		
4.00% due 01/15/31	22,640,000	19,420,592
5.30% due 01/15/29	6,950,000	6,577,063
Rocket Mortgage LLC / Rocket Mortgage Company-Issuer, Inc.		
3.88% due 03/01/31 ⁴	21,650,000	16,524,913
2.88% due 10/15/26 ⁴	8,750,000	7,500,171
Liberty Mutual Group, Inc.		

4.30% due 02/01/61 ⁴	36,940,000	22,533,400
Iron Mountain, Inc.		
5.63% due 07/15/32 ⁴	25,025,000	21,687,069
4.50% due 02/15/31 ⁴	925,000	760,295

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	Face Amount [~]	Value
CORPORATE BONDS^{††} - 33.2% (continued)		
Financial - 10.0% (continued)		
CBS Studio Center		
6.81% (30 Day Average SOFR + 3.00%, Rate Floor: 3.00%) due 01/09/24 ^{0,†††}	22,000,000	\$ 22,220,000
United Wholesale Mortgage LLC		
5.50% due 11/15/25 ⁴	12,600,000	11,347,811
5.50% due 04/15/29 ⁴	7,150,000	5,687,683
5.75% due 06/15/27 ⁴	4,550,000	3,917,055
Host Hotels & Resorts, LP		
3.50% due 09/15/30	24,000,000	19,806,430
Jefferies Finance LLC / JFIN Company-Issuer Corp.		
5.00% due 08/15/28 ⁴	23,000,000	18,761,790
FS KKR Capital Corp.		
3.25% due 07/15/27	21,000,000	17,664,445
LPL Holdings, Inc.		
4.00% due 03/15/29 ⁴	14,788,000	12,867,039
4.38% due 05/15/31 ⁴	5,500,000	4,675,822
Global Atlantic Finance Co.		
4.70% due 10/15/51 ^{4,7}	22,350,000	17,023,275
Starwood Property Trust, Inc.		
4.38% due 01/15/27 ⁴	19,000,000	16,626,433
JPMorgan Chase & Co.		
5.72% due 09/14/33 ⁷	16,800,000	16,397,698
Nationwide Mutual Insurance Co.		
4.35% due 04/30/50 ⁴	21,150,000	15,797,292
Hampton Roads PPV LLC		
6.62% due 06/15/53 ⁴	16,735,000	14,235,097
Sherwood Financing plc		
4.50% due 11/15/26 ⁴	EUR 15,600,000	13,428,832
Kennedy-Wilson, Inc.		
5.00% due 03/01/31	16,825,000	12,664,896
4.75% due 02/01/30	250,000	190,625
4.75% due 03/01/29	25,000	19,814
Wilton Re Finance LLC		
5.88% due 03/30/33 ^{4,7}	11,815,000	11,690,915
Hunt Companies, Inc.		
5.25% due 04/15/29 ⁴	13,700,000	11,515,020
Ceamer Finance LLC		
6.92% due 05/15/38 ^{†††}	11,050,000	10,562,805
Corebridge Financial, Inc.		
6.88% due 12/15/52 ^{4,7}	10,750,000	9,933,373
First American Financial Corp.		
4.00% due 05/15/30	11,760,000	9,848,553
OneMain Finance Corp.		
4.00% due 09/15/30	11,750,000	8,767,141
Jane Street Group / JSG Finance, Inc.		
4.50% due 11/15/29 ⁴	9,650,000	8,299,000
OneAmerica Financial Partners, Inc.		
4.25% due 10/15/50 ⁴	11,550,000	8,218,203
Home Point Capital, Inc.		
5.00% due 02/01/26 ⁴	11,576,000	8,004,690
SLM Corp.		
3.13% due 11/02/26	8,857,000	7,532,434
HUB International Ltd.		
5.63% due 12/01/29 ⁴	8,500,000	7,423,751
QBE Insurance Group Ltd.		
5.88% ^{4,6,7}	7,550,000	7,117,220
Toronto-Dominion Bank		
8.13% due 10/31/82 ⁷	6,300,000	6,552,000
PartnerRe Finance B LLC		
4.50% due 10/01/50 ⁷	6,460,000	5,589,833
Cushman & Wakefield US Borrower LLC		
6.75% due 05/15/28 ⁴	5,303,000	5,060,971
Bank of Nova Scotia		
8.63% due 10/27/82 ⁷	4,650,000	4,834,311
American Equity Investment Life Holding Co.		
5.00% due 06/15/27	4,813,000	4,557,405
AmWINS Group, Inc.		
4.88% due 06/30/29 ⁴	4,065,000	3,447,716
Accident Fund Insurance Company of America		
8.50% due 08/01/32 ⁴	3,000,000	3,070,564
SBA Communications Corp.		
3.13% due 02/01/29	3,100,000	2,577,619
Prudential Financial, Inc.		
5.13% due 03/01/52 ⁷	2,750,000	2,502,500
Jones Deslauriers Insurance Management, Inc.		
10.50% due 12/15/30 ⁴	1,700,000	1,674,252
Platinum for Belize Blue Investment Company LLC		
2.10% due 10/20/40 ^{†††,4,8}	1,900,000	1,595,202
Atlas Mara Ltd.		
due 12/31/21 ^{†††,9,10}	4,642,499	1,559,880
Iron Mountain Information Management Services, Inc.		
5.00% due 07/15/32 ⁴	1,726,000	1,433,789
Total Financial		566,728,176
Communications - 5.0%		

British Telecommunications plc		
4.88% due 11/23/81 ^{4,7}	28,200,000	22,184,748
4.25% due 11/23/81 ^{4,7}	5,250,000	4,392,042
McGraw-Hill Education, Inc.		
8.00% due 08/01/29 ⁴	26,800,000	22,162,729
5.75% due 08/01/28 ⁴	4,550,000	3,823,683
Level 3 Financing, Inc.		
4.25% due 07/01/28 ⁴	21,627,000	17,035,588
3.75% due 07/15/29 ⁴	7,600,000	5,467,213
3.88% due 11/15/29 ⁴	2,600,000	2,051,752
Altice France S.A.		
5.13% due 07/15/29 ⁴	13,250,000	9,934,097
5.50% due 10/15/29 ⁴	11,760,000	8,967,353
Virgin Media Finance plc		
5.00% due 07/15/30 ^{4,11}	21,400,000	17,164,084

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	Face Amount [~]	Value
CORPORATE BONDS^{††} - 33.2% (continued)		
Communications - 5.0% (continued)		
CSC Holdings LLC		
4.13% due 12/01/30 ⁴	20,950,000	\$ 14,787,138
3.38% due 02/15/31 ⁴	3,275,000	2,135,743
UPC Broadband Finco BV		
4.88% due 07/15/31 ⁴	20,200,000	16,802,259
LCPR Senior Secured Financing DAC		
5.13% due 07/15/29 ⁴	16,250,000	13,461,633
6.75% due 10/15/27 ⁴	2,070,000	1,935,450
Vodafone Group plc		
5.13% due 06/04/81 ⁷	16,875,000	12,292,256
VZ Secured Financing BV		
5.00% due 01/15/32 ⁴	15,050,000	12,229,952
CCO Holdings LLC / CCO Holdings Capital Corp.		
4.50% due 06/01/33 ⁴	14,265,000	10,944,536
Cable One, Inc.		
4.00% due 11/15/30 ⁴	12,575,000	9,867,801
Rogers Communications, Inc.		
4.55% due 03/15/52 ⁴	9,800,000	7,597,804
Paramount Global		
4.95% due 05/19/50	10,340,000	7,521,503
Sirius XM Radio, Inc.		
4.13% due 07/01/30 ⁴	8,900,000	7,344,369
Match Group Holdings II LLC		
4.63% due 06/01/28 ⁴	7,700,000	6,864,242
Virgin Media Secured Finance plc		
4.50% due 08/15/30 ⁴	7,950,000	6,641,629
AMC Networks, Inc.		
4.25% due 02/15/29	10,200,000	6,355,594
Telenet Finance Luxembourg Notes SARL		
5.50% due 03/01/28	7,000,000	6,300,000
Radiate Holdco LLC / Radiate Finance, Inc.		
4.50% due 09/15/26 ⁴	7,054,000	5,182,574
Cengage Learning, Inc.		
9.50% due 06/15/24 ⁴	5,039,000	4,805,946
Ziggo BV		
4.88% due 01/15/30 ⁴	5,164,000	4,321,080
Cogent Communications Group, Inc.		
7.00% due 06/15/27 ⁴	3,750,000	3,674,730
Virgin Media Vendor Financing Notes IV DAC		
5.00% due 07/15/28 ⁴	3,650,000	3,190,492
Charter Communications Operating LLC / Charter Communications Operating Capital		
3.90% due 06/01/52	3,500,000	2,197,393
TripAdvisor, Inc.		
7.00% due 07/15/25 ⁴	1,800,000	1,778,463
CSC Holdings LLC		
4.63% due 12/01/30 ^{†††.4}	2,715,000	1,461,145
Zayo Group Holdings, Inc.		
4.00% due 03/01/27 ⁴	700,000	516,999
Total Communications		283,394,020
Consumer, Non-cyclical - 3.5%		
Medline Borrower, LP		
3.88% due 04/01/29 ⁴	20,825,000	16,784,117
5.25% due 10/01/29 ⁴	7,200,000	5,718,744
DaVita, Inc.		
4.63% due 06/01/30 ⁴	9,649,000	7,761,913
3.75% due 02/15/31 ⁴	5,928,000	4,424,363
US Foods, Inc.		
4.75% due 02/15/29 ⁴	6,550,000	5,815,876
6.25% due 04/15/25 ⁴	4,203,000	4,159,008
Bausch Health Companies, Inc.		
4.88% due 06/01/28 ⁴	15,600,000	9,922,252
Block, Inc.		
2.75% due 06/01/26	9,711,000	8,675,807
Prime Security Services Borrower LLC / Prime Finance, Inc.		
3.38% due 08/31/27 ⁴	7,300,000	6,301,248
5.25% due 04/15/24 ⁴	1,900,000	1,866,389
BCP V Modular Services Finance II plc		
4.75% due 10/30/28 ⁴	EUR 9,000,000	8,048,624
Sabre GLBL, Inc.		
7.38% due 09/01/25 ⁴	8,222,000	7,901,671
Sotheby's/Bidfair Holdings, Inc.		
5.88% due 06/01/29 ⁴	9,400,000	7,893,182
JBS USA LUX S.A. / JBS USA Food Company / JBS USA Finance, Inc.		
4.38% due 02/02/52 ⁴	6,500,000	4,595,008
3.75% due 12/01/31 ^{4,11}	3,400,000	2,777,463
Kronos Acquisition Holdings, Inc. / KIK Custom Products, Inc.		
5.00% due 12/31/26 ⁴	5,500,000	4,757,500
7.00% due 12/31/27 ⁴	2,991,000	2,460,098
Option Care Health, Inc.		
4.38% due 10/31/29 ⁴	7,736,000	6,766,756
Cheplapharm Arzneimittel GmbH		
5.50% due 01/15/28 ⁴	8,085,000	6,760,677

TreeHouse Foods, Inc.		
4.00% due 09/01/28	7,575,000	6,438,750
HealthEquity, Inc.		
4.50% due 10/01/29 ⁴	6,900,000	6,029,910
Smithfield Foods, Inc.		
3.00% due 10/15/30 ⁴	7,000,000	5,329,751
FAGE International S.A. / FAGE USA Dairy Industry, Inc.		
5.63% due 08/15/26 ⁴	5,232,000	4,853,412
Central Garden & Pet Co.		
4.13% due 04/30/31 ⁴	5,300,000	4,387,472

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CORPORATE BONDS^{††} - 33.2% (continued)		
Consumer, Non-cyclical - 3.5% (continued)		
ADT Security Corp.		
4.88% due 07/15/32 ⁴	5,150,000	\$ 4,376,619
Chrome Bidco		
3.50% due 05/31/28 ⁴	EUR 4,800,000	4,305,451
CPI CG, Inc.		
8.63% due 03/15/26 ⁴	4,269,000	4,195,050
Spectrum Brands, Inc.		
5.50% due 07/15/30 ⁴	4,726,000	4,170,854
Carriage Services, Inc.		
4.25% due 05/15/29 ⁴	4,575,000	3,632,999
WW International, Inc.		
4.50% due 04/15/29 ⁴	7,050,000	3,522,109
CAB SELAS		
3.38% due 02/01/28 ⁴	EUR 4,100,000	3,517,560
Endo Luxembourg Finance Company I SARL / Endo US, Inc.		
due 04/01/29 ^{4,9}	4,400,000	3,337,966
Post Holdings, Inc.		
4.63% due 04/15/30 ⁴	1,725,000	1,488,227
5.50% due 12/15/29 ⁴	1,300,000	1,176,389
Service Corporation International		
3.38% due 08/15/30	3,160,000	2,568,786
Legends Hospitality Holding Company LLC / Legends Hospitality Co-Issuer, Inc.		
5.00% due 02/01/26 ⁴	2,775,000	2,469,750
Molina Healthcare, Inc.		
4.38% due 06/15/28 ⁴	1,770,000	1,615,284
Par Pharmaceutical, Inc.		
due 04/01/27 ^{4,9}	1,825,000	1,386,954
Tenet Healthcare Corp.		
4.63% due 06/15/28 ⁴	975,000	872,373
5.13% due 11/01/27 ⁴	550,000	511,632
Syneos Health, Inc.		
3.63% due 01/15/29 ⁴	1,600,000	1,274,152
Altria Group, Inc.		
4.45% due 05/06/50	1,670,000	1,182,517
Rent-A-Center, Inc.		
6.38% due 02/15/29 ⁴	1,450,000	1,172,975
Performance Food Group, Inc.		
6.88% due 05/01/25 ⁴	304,000	304,000
Total Consumer, Non-cyclical		197,511,638
Industrial - 3.5%		
Boeing Co.		
5.71% due 05/01/40	16,010,000	15,266,535
5.81% due 05/01/50	16,010,000	14,844,085
New Enterprise Stone & Lime Company, Inc.		
5.25% due 07/15/28 ⁴	10,989,000	9,757,910
9.75% due 07/15/28 ⁴	5,350,000	4,943,077
IP Lending I LLC		
4.00% due 09/08/25 ^{†††,4}	15,347,531	13,927,885
Standard Industries, Inc.		
4.38% due 07/15/30 ⁴	11,025,000	8,984,543
3.38% due 01/15/31 ⁴	6,552,000	4,930,402
Great Lakes Dredge & Dock Corp.		
5.25% due 06/01/29 ⁴	15,785,000	12,271,259
Artera Services LLC		
9.03% due 12/04/25 ⁴	14,385,000	11,984,000
TopBuild Corp.		
4.13% due 02/15/32 ⁴	8,850,000	7,191,598
3.63% due 03/15/29 ⁴	5,550,000	4,550,472
Flowserve Corp.		
3.50% due 10/01/30	10,270,000	8,560,658
Dyal Capital Partners IV		
3.65% due 02/22/41 ^{†††}	10,950,000	8,399,855
GrafTech Finance, Inc.		
4.63% due 12/15/28 ⁴	10,000,000	8,212,226
Arcosa, Inc.		
4.38% due 04/15/29 ⁴	9,400,000	8,151,498
Pactiv Evergreen Group Issuer Incorporated/Pactiv Evergreen Group Issuer LLC		
4.00% due 10/15/27 ⁴	8,436,000	7,483,579
Mauser Packaging Solutions Holding Co.		
8.50% due 04/15/24 ⁴	6,550,000	6,418,725
5.50% due 04/15/24 ⁴	800,000	777,878
IP Lending II Ltd.		
3.65% due 07/15/25 ^{†††,4}	7,450,000	7,114,750
Deuce FinCo plc		
5.50% due 06/15/27 ⁴	GBP 7,350,000	7,068,333
Atkore, Inc.		
4.25% due 06/01/31 ⁴	6,875,000	5,895,312
PGT Innovations, Inc.		
4.38% due 10/01/29 ⁴	5,240,000	4,387,151
Adevinta ASA		
3.00% due 11/15/27	EUR 3,433,000	3,244,749
Harsco Corp.		
5.75% due 07/31/27 ⁴	4,075,000	3,217,484

Howmet Aerospace, Inc.		
5.95% due 02/01/37	2,925,000	2,839,436
TK Elevator US Newco, Inc.		
5.25% due 07/15/27 ⁴	3,000,000	2,662,620
EnerSys		
5.00% due 04/30/23 ⁴	1,900,000	1,892,286
Builders FirstSource, Inc.		
6.38% due 06/15/32 ⁴	800,000	751,397
Waste Pro USA, Inc.		
5.50% due 02/15/26 ⁴	600,000	529,860
Brundage-Bone Concrete Pumping Holdings, Inc.		
6.00% due 02/01/26 ⁴	525,000	478,614
TransDigm, Inc.		
8.00% due 12/15/25 ⁴	225,000	228,328
Ardagh Metal Packaging Finance USA LLC / Ardagh Metal Packaging Finance plc		
4.00% due 09/01/29 ⁴	172,000	136,314

Macro Opportunities Fund
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December 31, 2022

	Face Amount [~]	Value
CORPORATE BONDS^{††} - 33.2% (continued)		
Industrial - 3.5% (continued)		
JELD-WEN, Inc.		
6.25% due 05/15/25 ⁴	100,000	\$ 93,534
Total Industrial		<u>197,196,353</u>
Consumer, Cyclical - 3.1%		
Mileage Plus Holdings LLC / Mileage Plus Intellectual Property Assets Ltd.		
6.50% due 06/20/27 ⁴	17,731,143	17,628,335
Hilton Domestic Operating Company, Inc.		
4.00% due 05/01/31 ⁴	15,900,000	13,302,417
3.63% due 02/15/32 ⁴	4,150,000	3,323,320
5.75% due 05/01/28 ⁴	525,000	509,250
Fertitta Entertainment LLC / Fertitta Entertainment Finance Company, Inc.		
4.63% due 01/15/29 ⁴	15,975,000	13,518,604
JB Poindexter & Company, Inc.		
7.13% due 04/15/26 ⁴	11,725,000	11,314,625
Delta Air Lines, Inc.		
7.00% due 05/01/25 ⁴	10,536,000	10,767,167
Suburban Propane Partners Limited Partnership/Suburban Energy Finance Corp.		
5.00% due 06/01/31 ⁴	11,350,000	9,647,301
5.88% due 03/01/27	660,000	627,133
Boyne USA, Inc.		
4.75% due 05/15/29 ⁴	10,820,000	9,576,179
1011778 BC ULC / New Red Finance, Inc.		
4.00% due 10/15/30 ⁴	10,660,000	8,632,575
British Airways Class A Pass Through Trust		
4.25% due 11/15/32 ⁴	7,839,386	7,012,609
Hyatt Hotels Corp.		
6.00% due 04/23/30 ¹¹	6,530,000	6,387,810
Hawaiian Brand Intellectual Property Ltd. / HawaiianMiles Loyalty Ltd.		
5.75% due 01/20/26 ⁴	6,495,000	5,877,975
Papa John's International, Inc.		
3.88% due 09/15/29 ⁴	7,025,000	5,865,875
Penn Entertainment, Inc.		
4.13% due 07/01/29 ⁴	6,975,000	5,510,275
Wabash National Corp.		
4.50% due 10/15/28 ⁴	5,857,000	4,987,739
American Airlines Class AA Pass Through Trust		
3.58% due 01/15/28	2,326,734	2,076,912
3.35% due 10/15/29	1,210,320	1,044,854
3.65% due 02/15/29	1,087,418	967,537
3.15% due 02/15/32	1,037,315	858,435
Superior Plus Limited Partnership / Superior General Partner, Inc.		
4.50% due 03/15/29 ⁴	4,800,000	4,104,000
Beacon Roofing Supply, Inc.		
4.13% due 05/15/29 ⁴	4,589,000	3,813,419
Asbury Automotive Group, Inc.		
4.63% due 11/15/29 ⁴	4,472,000	3,768,286
Station Casinos LLC		
4.63% due 12/01/31 ⁴	3,800,000	3,048,259
Scientific Games Holdings Limited Partnership/Scientific Games US FinCo, Inc.		
6.63% due 03/01/30 ⁴	3,500,000	2,956,450
Six Flags Theme Parks, Inc.		
7.00% due 07/01/25 ⁴	2,757,000	2,775,781
Air Canada Class A Pass Through Trust		
5.25% due 04/01/29 ⁴	2,795,997	2,640,139
PetSmart, Inc. / PetSmart Finance Corp.		
4.75% due 02/15/28 ⁴	2,800,000	2,535,420
Michaels Companies, Inc.		
5.25% due 05/01/28 ⁴	3,114,000	2,505,308
Air Canada		
4.63% due 08/15/29 ⁴	CAD 3,550,000	2,289,436
Allison Transmission, Inc.		
3.75% due 01/30/31 ⁴	2,111,000	1,736,297
United Airlines, Inc.		
4.63% due 04/15/29 ⁴	1,700,000	1,480,183
Aramark Services, Inc.		
6.38% due 05/01/25 ⁴	1,200,000	1,185,252
United Airlines Class AA Pass Through Trust		
4.15% due 08/25/31	1,005,170	889,077
CD&R Smokey Buyer, Inc.		
6.75% due 07/15/25 ⁴	950,000	815,214
WMG Acquisition Corp.		
3.00% due 02/15/31 ⁴	851,000	680,026
Wyndham Hotels & Resorts, Inc.		
4.38% due 08/15/28 ⁴	700,000	628,040
Tempur Sealy International, Inc.		
3.88% due 10/15/31 ⁴	375,000	294,385
Total Consumer, Cyclical		<u>177,581,899</u>
Energy - 3.1%		
BP Capital Markets plc		
4.88% ^{6,7}	39,360,000	34,440,000
ITT Holdings LLC		
6.50% due 08/01/29 ^{4,11}	38,952,000	32,803,037
Targa Resources Partners Limited Partnership / Targa Resources Partners Finance Corp.		

6.88% due 01/15/29
4.88% due 02/01/31

12,632,000
5,000,000

12,732,525
4,514,750

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December 31, 2022

	Face Amount [~]	Value
CORPORATE BONDS^{††} - 33.2% (continued)		
Energy - 3.1% (continued)		
NuStar Logistics, LP		
6.38% due 10/01/30	17,895,000	\$ 16,546,875
5.63% due 04/28/27	450,000	420,776
Midwest Connector Capital Company LLC		
4.63% due 04/01/29 ⁴	18,763,000	16,950,407
Parkland Corp.		
4.63% due 05/01/30 ⁴	20,000,000	16,550,000
Occidental Petroleum Corp.		
7.95% due 06/15/39	12,735,000	13,810,471
4.50% due 07/15/44	2,850,000	2,262,706
Global Partners Limited Partnership / GLP Finance Corp.		
6.88% due 01/15/29	7,750,000	7,099,542
7.00% due 08/01/26	2,200,000	2,089,180
Kinetik Holdings, LP		
5.88% due 06/15/30 ⁴	6,100,000	5,720,476
DT Midstream, Inc.		
4.13% due 06/15/29 ⁴	5,250,000	4,510,327
Holly Energy Partners Limited Partnership / Holly Energy Finance Corp.		
6.38% due 04/15/27 ⁴	3,710,000	3,645,045
TransMontaigne Partners Limited Partnership / TLP Finance Corp.		
6.13% due 02/15/26	700,000	602,000
Basic Energy Services, Inc.		
due 10/15/23 ^{†††,9}	1,438,000	43,140
Total Energy		<u>174,741,257</u>
Technology - 2.0%		
AthenaHealth Group, Inc.		
6.50% due 02/15/30 ⁴	26,650,000	19,639,242
Qorvo, Inc.		
4.38% due 10/15/29	11,220,000	9,921,173
3.38% due 04/01/31 ^{4,11}	9,225,000	7,411,725
NCR Corp.		
5.25% due 10/01/30 ⁴	10,825,000	8,930,625
5.13% due 04/15/29 ⁴	6,350,000	5,310,652
6.13% due 09/01/29 ⁴	25,000	23,377
Twilio, Inc.		
3.88% due 03/15/31	15,100,000	11,979,661
TeamSystem SpA		
5.13% (3 Month EURIBOR + 3.75%, Rate Floor: 3.75%) due 02/15/28 ⁰	EUR 11,750,000	11,884,376
CDW LLC / CDW Finance Corp.		
3.57% due 12/01/31	14,000,000	11,536,507
Booz Allen Hamilton, Inc.		
3.88% due 09/01/28 ⁴	11,800,000	10,454,359
Boxer Parent Company, Inc.		
6.50% due 10/02/25	EUR 8,500,000	8,643,563
7.13% due 10/02/25 ⁴	375,000	364,692
Playtika Holding Corp.		
4.25% due 03/15/29 ⁴	8,750,000	6,868,312
MSCI, Inc.		
3.88% due 02/15/31 ⁴	883,000	734,148
ACI Worldwide, Inc.		
5.75% due 08/15/26 ⁴	400,000	387,500
Total Technology		<u>114,089,912</u>
Basic Materials - 1.7%		
Alcoa Nederland Holding BV		
5.50% due 12/15/27 ⁴	15,125,000	14,575,369
6.13% due 05/15/28 ⁴	7,450,000	7,339,144
4.13% due 03/31/29 ⁴	4,900,000	4,347,077
Kaiser Aluminum Corp.		
4.50% due 06/01/31 ⁴	13,250,000	10,649,687
4.63% due 03/01/28 ⁴	650,000	567,207
Minerals Technologies, Inc.		
5.00% due 07/01/28 ⁴	11,230,000	10,001,438
SK Invictus Intermediate II SARL		
5.00% due 10/30/29 ⁴	11,525,000	9,450,500
SCIL IV LLC / SCIL USA Holdings LLC		
5.38% due 11/01/26 ⁴	10,675,000	9,047,063
Carpenter Technology Corp.		
6.38% due 07/15/28	8,315,000	7,907,814
WR Grace Holdings LLC		
4.88% due 06/15/27 ⁴	7,906,000	7,005,744
Clearwater Paper Corp.		
4.75% due 08/15/28 ⁴	5,539,000	4,866,986
HB Fuller Co.		
4.25% due 10/15/28	5,250,000	4,646,250
Novelis Sheet Ingot GmbH		
3.38% due 04/15/29	EUR 4,500,000	4,093,617
Compass Minerals International, Inc.		
6.75% due 12/01/27 ⁴	1,820,000	1,747,200
Ingevity Corp.		
3.88% due 11/01/28 ⁴	1,000,000	859,865
Mirabela Nickel Ltd.		
due 06/24/19 ^{†††,9,10}	1,885,418	37,708
Total Basic Materials		<u>97,142,669</u>

Utilities - 1.2%

Midcap Funding XLVI Trust

7.67% (1 Month USD LIBOR + 3.50%, Rate Floor: 3.50%) due 11/22/23 ^{0.†††}	43,400,000	43,423,436
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Clearway Energy Operating LLC

3.75% due 02/15/31 ⁴	11,373,000	9,442,422
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AES Corp.

3.95% due 07/15/30 ⁴	9,760,000	8,608,320
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Terraform Global Operating, LP

6.13% due 03/01/26 ⁴	8,285,000	7,767,187
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CONSOLIDATED SCHEDULE OF INVESTMENTS (Unaudited)

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	Face Amount [~]	Value
CORPORATE BONDS^{††} - 33.2% (continued)		
Utilities - 1.2% (continued)		
Atlantica Sustainable Infrastructure plc		
4.13% due 06/15/28 ⁴	1,550,000	\$ 1,374,051
Total Utilities		70,615,416
Collateralized Loan Obligations - 0.1%		
Fontainebleau Vegas		
2.29% (1 Month Term SOFR + 5.65%, Rate Floor: 5.65%) due 09/30/25 ⁰	5,313,577	5,328,242
Total Corporate Bonds (Cost \$2,249,354,390)		1,884,329,582
ASSET-BACKED SECURITIES^{††} - 20.6%		
Collateralized Loan Obligations - 11.9%		
LoanCore Issuer Ltd.		
2021-CRE4 D, 6.42% (30 Day Average SOFR + 2.61%, Rate Floor: 2.50%) due 07/15/35 ⁰	20,500,000	19,658,895
2019-CRE2 AS, 5.82% (1 Month USD LIBOR + 1.50%, Rate Floor: 1.50%) due 05/15/36 ^{0,4}	11,227,951	11,106,271
2021-CRE6 D, 7.17% (1 Month USD LIBOR + 2.85%, Rate Floor: 2.85%) due 11/15/38 ^{0,4}	11,300,000	10,260,695
2021-CRE5 D, 7.32% (1 Month USD LIBOR + 3.00%, Rate Floor: 3.00%) due 07/15/36 ^{0,4}	8,250,000	7,524,848
2022-CRE7 D, 6.91% (30 Day Average SOFR + 3.10%, Rate Floor: 3.10%) due 01/17/37 ^{0,4}	6,400,000	6,156,748
FS Rialto		
2021-FL3 D, 6.83% (1 Month USD LIBOR + 2.50%, Rate Floor: 2.50%) due 11/16/36 ^{0,4}	36,500,000	33,654,358
2021-FL2 D, 7.13% (1 Month USD LIBOR + 2.80%, Rate Floor: 2.80%) due 05/16/38 ^{0,4}	8,850,000	8,316,908
Fortress Credit Opportunities IX CLO Ltd.		
2021-9A CR, 6.88% (3 Month USD LIBOR + 2.80%, Rate Floor: 2.80%) due 10/15/33 ^{0,4}	35,000,000	32,294,321
2021-9A DR, 8.03% (3 Month USD LIBOR + 3.95%, Rate Floor: 3.95%) due 10/15/33 ^{0,4}	7,750,000	6,816,103
2021-9A A2TR, 5.88% (3 Month USD LIBOR + 1.80%, Rate Floor: 1.80%) due 10/15/33 ^{0,4}	2,950,000	2,766,523
Palmer Square Loan Funding Ltd.		
2022-1A B, 5.86% (3 Month Term SOFR + 2.00%, Rate Floor: 2.00%) due 04/15/30 ^{0,4}	26,200,000	24,821,644
2021-3A C, 6.74% (3 Month USD LIBOR + 2.50%, Rate Floor: 2.50%) due 07/20/29 ^{0,4}	8,300,000	7,570,599
2022-1A C, 6.46% (3 Month Term SOFR + 2.60%, Rate Floor: 2.60%) due 04/15/30 ^{0,4}	3,400,000	3,170,983
LCCM Trust		
2021-FL3 C, 6.92% (1 Month USD LIBOR + 2.60%, Rate Floor: 2.60%) due 11/15/38 ^{0,4}	28,865,000	27,389,935
2021-FL2 D, 7.22% (1 Month USD LIBOR + 2.90%, Rate Floor: 2.90%) due 12/13/38 ^{0,4}	5,750,000	5,343,442
BXMT Ltd.		
2020-FL2 C, 6.09% (1 Month Term SOFR + 1.76%, Rate Floor: 1.65%) due 02/15/38 ^{0,4}	15,640,000	15,058,802
2020-FL2 D, 6.39% (1 Month Term SOFR + 2.06%, Rate Floor: 1.95%) due 02/15/38 ^{0,4}	8,000,000	7,572,335

Macro Opportunities Fund
CONSOLIDATED SCHEDULE OF INVESTMENTS (Unaudited)

December 31, 2022

	Face Amount [~]	Value
ASSET-BACKED SECURITIES^{††} - 20.6% (continued)		
Collateralized Loan Obligations - 11.9% (continued)		
2020-FL3 D, 6.72% (30 Day Average SOFR + 2.91%, Rate Floor: 2.80%) due 11/15/37 ^{0,4} ACRES Commercial Realty Ltd.	7,350,000	\$ 7,035,566
2021-FL2 D, 7.43% (1 Month USD LIBOR + 3.10%, Rate Floor: 3.10%) due 01/15/37 ^{0,4}	8,350,000	8,032,994
2021-FL1 D, 6.98% (1 Month USD LIBOR + 2.65%, Rate Floor: 2.65%) due 06/15/36 ^{0,4}	7,250,000	6,869,896
2021-FL2 C, 6.98% (1 Month USD LIBOR + 2.65%, Rate Floor: 2.65%) due 01/15/37 ^{0,4} MidOcean Credit CLO VII	5,250,000	5,071,059
2020-7A CR, 6.28% (3 Month USD LIBOR + 2.20%, Rate Floor: 0.00%) due 07/15/29 ^{0,4} Voya CLO Ltd.	21,000,000	19,746,972
2021-2A CR, 7.68% (3 Month USD LIBOR + 3.60%, Rate Floor: 3.60%) due 06/07/30 ^{0,4}	16,500,000	14,655,836
2013-1A INC, due 10/15/30 ^{4,12} BSPRT Issuer Ltd.	28,970,307	4,794,876
2021-FL6 D, 7.32% (1 Month USD LIBOR + 3.00%, Rate Floor: 3.00%) due 03/15/36 ^{0,4}	18,425,000	17,321,230
2021-FL7 D, 7.07% (1 Month USD LIBOR + 2.75%, Rate Floor: 2.75%) due 12/15/38 ^{0,4} Golub Capital Partners CLO Ltd.	1,600,000	1,496,504
2018-36A C, 6.63% (3 Month USD LIBOR + 2.10%, Rate Floor: 0.00%) due 02/05/31 ^{0,4} BSPDF Issuer Ltd.	20,000,000	18,437,032
2021-FL1 D, 7.07% (1 Month USD LIBOR + 2.75%, Rate Floor: 2.75%) due 10/15/36 ⁰ Anchorage Capital CLO 6 Ltd.	19,975,000	17,735,996
2021-6A DRR, 7.53% (3 Month USD LIBOR + 3.45%, Rate Floor: 3.45%) due 07/15/30 ^{0,4} Golub Capital Partners CLO 49M Ltd.	17,350,000	16,399,763
2021-49A D, 8.09% (3 Month USD LIBOR + 3.85%, Rate Floor: 3.85%) due 08/26/33 ^{0,4} Diamond CLO Ltd.	18,100,000	16,007,513
2021-1A DR, 7.76% (3 Month USD LIBOR + 3.40%, Rate Floor: 3.40%) due 04/25/29 ^{0,4}	5,500,000	5,254,928
2018-1A D, 8.03% (3 Month USD LIBOR + 3.70%, Rate Floor: 3.70%) due 07/22/30 ^{0,4}	5,000,000	4,922,156
2018-1A C, 6.93% (3 Month USD LIBOR + 2.60%, Rate Floor: 2.60%) due 07/22/30 ^{0,4}	4,572,648	4,562,655
2021-1A CR, 6.76% (3 Month USD LIBOR + 2.40%, Rate Floor: 2.40%) due 04/25/29 ^{0,4} KREF Funding V LLC	796,194	787,951
6.07% (1 Month USD LIBOR + 1.75%, Rate Floor: 1.75%) due 06/25/26 ^{0,†††}	15,051,327	14,978,328
0.15% due 06/25/26 ^{†††,13}	73,636,363	2,945
STWD Ltd.		
2022-FL3 D, 6.56% (30 Day Average SOFR + 2.75%, Rate Floor: 2.75%) due 11/15/38 ^{0,4}	11,900,000	11,230,380
2021-FL2 D, 7.13% (1 Month USD LIBOR + 2.80%, Rate Floor: 2.80%) due 04/18/38 ^{0,4}	3,750,000	3,537,195

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	Face Amount [~]	Value
ASSET-BACKED SECURITIES^{††} - 20.6% (continued)		
Collateralized Loan Obligations - 11.9% (continued)		
Cerberus Loan Funding XXX, LP		
2020-3A C, 7.73% (3 Month USD LIBOR + 3.65%, Rate Cap/Floor: 14.50%/3.65%) due 01/15/33 ^{0,4}	14,500,000	\$ 13,975,216
FS Rialto Issuer LLC		
2022-FL5 C, 8.25% (1 Month Term SOFR + 3.92%, Rate Floor: 3.92%) due 06/19/37 ^{0,4}	6,950,000	6,896,618
2022-FL6 C, 8.56% (1 Month Term SOFR + 4.23%, Rate Floor: 4.23%) due 08/17/37 ^{0,4}	6,150,000	6,129,254
ABPCI Direct Lending Fund IX LLC		
2021-9A BR, 6.86% (3 Month USD LIBOR + 2.50%, Rate Floor: 2.50%) due 11/18/31 ^{0,4}	11,550,000	10,668,728
Neuberger Berman Loan Advisers CLO 32 Ltd.		
2021-32A DR, 6.93% (3 Month USD LIBOR + 2.70%, Rate Floor: 2.70%) due 01/20/32 ^{0,4}	11,500,000	10,646,517
Atlas Senior Loan Fund IX Ltd.		
2018-9A C, 6.04% (3 Month USD LIBOR + 1.80%, Rate Floor: 1.80%) due 04/20/28 ^{0,4}	10,250,000	9,919,658
2018-9A SUB, due 04/20/28 ^{4,12}	9,600,000	473,664
THL Credit Lake Shore MM CLO I Ltd.		
2021-1A CR, 7.08% (3 Month USD LIBOR + 3.00%, Rate Floor: 3.00%) due 04/15/33 ^{0,4}	9,900,000	9,099,730
Cerberus Loan Funding XXXVI, LP		
2021-6A B, 5.83% (3 Month USD LIBOR + 1.75%, Rate Floor: 1.75%) due 11/22/33 ^{0,4}	9,000,000	8,836,246
GoldenTree Loan Management US CLO 1 Ltd.		
2021-9A D, 7.14% (3 Month USD LIBOR + 2.90%, Rate Floor: 2.90%) due 01/20/33 ^{0,4}	9,950,000	8,716,494
BCC Middle Market CLO LLC		
2021-1A A1R, 5.58% (3 Month USD LIBOR + 1.50%, Rate Floor: 1.50%) due 10/15/33 ^{0,4}	9,000,000	8,689,297
ABPCI Direct Lending Fund CLO V Ltd.		
2021-5A BR, 7.14% (3 Month USD LIBOR + 2.90%, Rate Floor: 2.90%) due 04/20/31 ^{0,4}	9,200,000	8,545,133
Golub Capital Partners CLO 16 Ltd.		
2021-16A CR2, 7.26% (3 Month USD LIBOR + 2.90%, Rate Floor: 2.90%) due 07/25/33 ^{0,4}	9,300,000	8,513,713
Magnetite XXIX Ltd.		
2021-29A D, 6.68% (3 Month USD LIBOR + 2.60%, Rate Floor: 2.60%) due 01/15/34 ^{0,4}	8,800,000	8,381,565
Marathon CLO V Ltd.		
2017-5A A2R, 6.13% (3 Month USD LIBOR + 1.45%, Rate Floor: 0.00%) due 11/21/27 ^{0,4}	7,920,233	7,865,118
2013-5A SUB, due 11/21/27 ^{4,12}	5,500,000	257,400
Venture XIV CLO Ltd.		
2020-14A CRR, 6.99% (3 Month USD LIBOR + 2.25%, Rate Floor: 2.25%) due 08/28/29 ^{0,4}	8,000,000	7,724,654
Dryden 37 Senior Loan Fund		
2015-37A Q, due 01/15/31 ^{4,12}	9,500,000	7,384,031
ABPCI Direct Lending Fund CLO VII, LP		
2021-7A BR, 6.91% (3 Month USD LIBOR + 2.55%, Rate Floor: 2.55%) due 10/20/31 ^{0,4}	7,950,000	7,318,379

Macro Opportunities Fund
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December 31, 2022

	Face Amount [~]	Value
ASSET-BACKED SECURITIES^{††} - 20.6% (continued)		
Collateralized Loan Obligations - 11.9% (continued)		
CIFC Funding 2017-II Ltd.		
2021-2A DR, 7.34% (3 Month USD LIBOR + 3.10%, Rate Floor: 3.10%) due 04/20/30 ^{0,4}	8,100,000	\$ 7,206,565
Madison Park Funding XLVIII Ltd.		
2021-48A D, 7.23% (3 Month USD LIBOR + 3.00%, Rate Floor: 3.00%) due 04/19/33 ^{0,4}	7,500,000	7,060,855
ACRE Commercial Mortgage Ltd.		
2021-FL4 D, 6.94% (1 Month USD LIBOR + 2.60%, Rate Floor: 2.60%) due 12/18/37 ^{0,4}	7,350,000	6,962,102
Octagon Loan Funding Ltd.		
2014-1A SUB, due 11/18/31 ^{4,12}	19,435,737	5,423,057
Cerberus Loan Funding XXXIII, LP		
2021-3A C, 6.88% (3 Month USD LIBOR + 2.80%, Rate Floor: 2.80%) due 07/23/33 ^{0,4}	5,900,000	5,230,083
CHCP Ltd.		
2021-FL1 D, 7.44% (1 Month Term SOFR + 3.11%, Rate Floor: 3.00%) due 02/15/38 ^{0,4}	5,500,000	5,113,283
ABPCI Direct Lending Fund CLO I LLC		
2021-1A C2, 7.24% (3 Month USD LIBOR + 3.00%, Rate Floor: 3.00%) due 07/20/33 ^{0,4}	5,550,000	5,039,699
WhiteHorse X Ltd.		
2015-10A E, 9.38% (3 Month USD LIBOR + 5.30%, Rate Floor: 5.30%) due 04/17/27 ^{0,4}	4,999,970	4,683,968
Cerberus Loan Funding XXXV, LP		
2021-5A C, 6.68% (3 Month USD LIBOR + 2.60%, Rate Floor: 2.60%) due 09/22/33 ^{0,4}	5,150,000	4,665,311
Hull Street CLO Ltd.		
2014-1A D, 7.79% (3 Month USD LIBOR + 3.60%, Rate Floor: 0.00%) due 10/18/26 ^{0,4}	3,885,030	3,840,180
Cerberus Loan Funding XXVI, LP		
2021-1A CR, 6.98% (3 Month USD LIBOR + 2.90%, Rate Floor: 2.90%) due 04/15/31 ^{0,4}	4,000,000	3,782,211
Neuberger Berman Loan Advisers CLO 40 Ltd.		
2021-40A D, 6.83% (3 Month USD LIBOR + 2.75%, Rate Floor: 2.75%) due 04/16/33 ^{0,4}	4,050,000	3,741,607
Dryden 50 Senior Loan Fund		
2017-50A SUB, due 07/15/30 ^{4,12}	7,895,000	3,124,367
BNPP IP CLO Ltd.		
2014-2A E, 9.67% (3 Month USD LIBOR + 5.25%, Rate Floor: 0.00%) due 10/30/25 ^{0,4}	5,945,346	3,020,236
Telos CLO Ltd.		
2017-6A CR, 6.68% (3 Month USD LIBOR + 2.60%, Rate Floor: 0.00%) due 01/17/27 ^{0,4}	2,987,839	2,975,551
Dryden 41 Senior Loan Fund		
2015-41A SUB, due 04/15/31 ^{4,12}	11,700,000	2,705,800
TCP Waterman CLO LLC		
2016-1A A2, 7.77% (3 Month USD LIBOR + 3.00%, Rate Floor: 3.00%) due 12/15/28 ^{0,4}	2,724,245	2,696,284
HGI CRE CLO Ltd.		
2021-FL2 D, 6.48% (1 Month USD LIBOR + 2.15%, Rate Floor: 2.15%) due 09/17/36 ^{0,4}	1,600,000	1,481,964
2021-FL2 E, 6.78% (1 Month USD LIBOR + 2.45%, Rate Floor: 2.45%) due 09/17/36 ^{0,4}	1,200,000	1,100,330

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	Face Amount [~]	Value
ASSET-BACKED SECURITIES^{††} - 20.6% (continued)		
Collateralized Loan Obligations - 11.9% (continued)		
Carlyle Global Market Strategies CLO Ltd.		
2012-3A SUB, due 01/14/32 ^{4,12}	6,400,000	\$ 1,912,960
2013-3X SUB, due 10/15/30 ¹²	4,938,326	594,772
BDS Ltd.		
2021-FL9 E, 6.94% (1 Month USD LIBOR + 2.60%, Rate Floor: 2.60%) due 11/16/38 ^{0,4}	2,700,000	2,465,559
Denali Capital CLO XI Ltd.		
2018-1A BRR, 6.39% (3 Month USD LIBOR + 2.15%, Rate Floor: 0.00%) due 10/20/28 ^{0,4}	2,500,000	2,450,665
KVK CLO Ltd.		
2013-1A SUB, due 01/14/28 ^{4,12}	11,900,000	2,074,170
Goldentree Loan Management US CLO 4 Ltd.		
2021-4A DR, 7.48% (3 Month USD LIBOR + 3.15%, Rate Floor: 3.15%) due 04/24/31 ^{0,4}	2,000,000	1,848,562
AMMC CLO XI Ltd.		
2012-11A SUB, due 04/30/31 ^{4,12}	5,650,000	1,753,766
PFP Ltd.		
2021-7 E, 7.33% (1 Month USD LIBOR + 3.00%, Rate Floor: 3.00%) due 04/14/38 ^{0,4}	1,789,911	1,675,339
Monroe Capital CLO Ltd.		
2017-1A DR, 7.93% (3 Month USD LIBOR + 3.60%, Rate Floor: 0.00%) due 10/22/26 ^{0,4}	1,453,597	1,434,691
Treman Park CLO Ltd.		
2015-1A SUB, due 10/20/28 ^{4,12}	18,918,010	1,131,865
Venture XIII CLO Ltd.		
2013-13A SUB, due 09/10/29 ^{4,12}	13,790,000	1,003,291
Babson CLO Ltd.		
2014-1A SUB, due 07/20/25 ^{4,12}	11,900,000	559,300
Great Lakes CLO Ltd.		
2014-1A SUB, due 10/15/29 ^{4,12}	1,500,000	550,905
Dryden Senior Loan Fund		
due 01/15/31 ¹²	1,897,598	458,213
Avery Point II CLO Ltd.		
2013-3X COM, due 01/18/25 ¹²	6,270,000	44,893
West CLO Ltd.		
2013-1A SUB, due 11/07/25 ^{4,12}	5,300,000	6,837
OHA Credit Partners IX Ltd.		
2013-9A ACOM, due 10/20/25 ^{4,12}	4,219,178	4,599
Copper River CLO Ltd.		
2007-1A INC, due 01/20/21 ^{†††,10,12}	8,150,000	3,189
Total Collateralized Loan Obligations		678,233,629
Transport-Aircraft - 3.6%		
AASET Trust		
2021-1A, 2.95% due 11/16/41 ⁴	19,107,492	15,261,743
2017-1A, 3.97% due 05/16/42 ⁴	17,553,041	13,612,482
2021-2A, 3.54% due 01/15/47 ⁴	3,783,784	2,756,350
2020-1A, 4.34% due 01/16/40 ⁴	3,751,347	1,616,481
KDAC Aviation Finance Ltd.		
2017-1A, 4.21% due 12/15/42 ⁴	40,778,018	30,788,219
Falcon Aerospace Ltd.		
2017-1, 4.58% due 02/15/42 ⁴	13,396,259	12,150,749
2019-1, 3.60% due 09/15/39 ⁴	5,766,012	4,668,870
2017-1, 6.30% due 02/15/42 ⁴	3,838,675	3,313,494
Castlelake Aircraft Securitization Trust		
2018-1, 4.13% due 06/15/43 ⁴	10,846,956	9,507,217
2019-1A, 3.97% due 04/15/39 ⁴	5,769,028	4,875,599
2016-1, 4.45% due 08/15/41	1,541,091	1,341,573
Sprite Ltd.		
2021-1, 3.75% due 11/15/46 ⁴	18,030,400	15,608,672
Raspro Trust		
2005-1A, 5.17% (3 Month USD LIBOR + 0.93%, Rate Floor: 0.93%) due 03/23/24 ^{0,4}	15,020,380	14,830,297
Sapphire Aviation Finance I Ltd.		
2018-1A, 4.25% due 03/15/40 ⁴	16,680,883	12,928,185
AASET US Ltd.		
2018-2A, 4.45% due 11/18/38 ⁴	13,247,037	10,502,660

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	Face Amount [~]	Value
ASSET-BACKED SECURITIES^{††} - 20.6% (continued)		
Transport-Aircraft - 3.6% (continued)		
JOL Air Ltd.		
2019-1, 3.97% due 04/15/44 ⁴	10,562,805	\$ 8,628,883
Labrador Aviation Finance Ltd.		
2016-1A, 4.30% due 01/15/42 ⁴	9,480,688	7,466,421
Sapphire Aviation Finance II Ltd.		
2020-1A, 4.34% due 03/15/40 ⁴	9,117,555	5,338,490
2020-1A, 3.23% due 03/15/40 ⁴	559,973	423,406
GATA Aviation Ltd.		
2019-1, 3.97% due 12/15/44 ^{4,8}	6,913,328	5,719,027
WAVE LLC		
2019-1, 3.60% due 09/15/44 ⁴	7,245,847	5,481,879
Navigator Aircraft ABS Ltd.		
2021-1, 3.57% due 11/15/46 ⁴	5,910,603	4,827,368
Lunar Structured Aircraft Portfolio Notes		
2021-1, 3.43% due 10/15/46 ⁴	5,361,332	4,106,741
MAPS Ltd.		
2018-1A, 4.21% due 05/15/43 ⁴	4,371,326	3,901,779
Slam Ltd.		
2021-1A, 3.42% due 06/15/46 ⁴	3,262,320	2,651,789
Castlelake Aircraft Structured Trust		
2021-1A, 6.66% due 01/15/46 ⁴	2,538,516	1,942,066
Stripes Aircraft Ltd.		
2013-1 A1, 7.85% (1 Month USD LIBOR + 3.50%, Rate Floor: 3.50%) due 03/20/23 ^{0,†††}	360,124	348,063
Total Transport-Aircraft		204,598,503
Financial - 2.5%		
HarbourVest Structured Solutions IV Holdings, LP		
6.12% (3 Month USD LIBOR + 2.45%, Rate Floor: 2.45%) due 09/15/26 ^{0,†††}	23,234,292	23,241,494
2.58% (3 Month EURIBOR + 2.45%, Rate Floor: 2.45%) due 09/15/26 ^{0,†††}	EUR 12,900,000	13,816,001
Madison Avenue Secured Funding Trust		
2021-1, 5.07% (1 Month USD LIBOR + 1.50%, Rate Floor: 1.50%) due 01/17/23 ^{0,†††,4}	20,750,000	20,750,000
KKR Core Holding Company LLC		
4.00% due 08/12/31 ^{†††}	23,976,300	20,358,036
Thunderbird A		
5.50% due 03/01/37 ^{†††}	13,057,961	12,731,512
Bib Merchant Voucher Receivables Ltd.		
4.18% due 04/07/28 ^{†††}	13,206,731	12,690,084
Lightning A		
5.50% due 03/01/37 ^{†††}	12,766,824	12,447,653
Nassau LLC		
2019-1, 3.98% due 08/15/34 ⁴	12,499,190	11,889,536
Ceamer Finance LLC		
3.69% due 03/22/31 ^{†††}	5,817,840	5,329,782
Thunderbird B		
7.50% due 03/01/37 ^{†††}	2,626,601	2,521,537
Lightning B		
7.50% due 03/01/37 ^{†††}	2,568,039	2,465,318
Aesf Vi Verdi, LP		
2.15% (3 Month EURIBOR + 2.15%, Rate Floor: 2.15%) due 11/25/24 ^{0,†††}	EUR 1,653,079	1,770,460
Total Financial		140,011,413
Infrastructure - 0.9%		
VB-S1 Issuer LLC - VBTEL		
2022-1A, 5.27% due 02/15/52 ⁴	39,650,000	32,929,428
Hotwire Funding LLC		
2021-1, 4.46% due 11/20/51 ⁴	11,750,000	9,579,239
Secured Tenant Site Contract Revenue Notes Series		
2018-1A, 4.70% due 06/15/48 ¹⁰	6,507,746	6,431,641
Total Infrastructure		48,940,308
Whole Business - 0.8%		
TSGE		
2017-1, 6.25% due 09/25/31 ^{†††}	42,342,819	39,171,765
Taco Bell Funding LLC		
2016-1A, 4.97% due 05/25/46 ⁴	2,669,625	2,560,608
Applebee's Funding LLC / IHOP Funding LLC		
2019-1A, 4.19% due 06/05/49 ⁴	2,079,000	2,042,801

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	Face Amount [~]	Value
ASSET-BACKED SECURITIES^{††} - 20.6% (continued)		
Whole Business - 0.8% (continued)		
Wendy's Funding LLC		
2018-1A, 3.88% due 03/15/48 ⁴	380,000	\$ 342,284
Total Whole Business		<u>44,117,458</u>
Single Family Residence - 0.5%		
FirstKey Homes Trust		
2020-SFR2, 4.00% due 10/19/37 ⁴	13,550,000	11,893,621
2020-SFR2, 4.50% due 10/19/37 ⁴	13,250,000	11,758,986
2020-SFR2, 3.37% due 10/19/37 ⁴	8,550,000	7,408,456
Total Single Family Residence		<u>31,061,063</u>
Net Lease - 0.3%		
CARS-DB4, LP		
2020-1A, 4.95% due 02/15/50 ⁴	21,105,000	16,889,580
Collateralized Debt Obligations - 0.1%		
Anchorage Credit Funding 4 Ltd.		
2021-4A CR, 3.52% due 04/27/39 ⁴	4,250,000	3,431,380
Total Asset-Backed Securities (Cost \$1,268,328,433)		<u>1,167,283,334</u>
SENIOR FLOATING RATE INTERESTS^{††,◊} - 20.5%		
Consumer, Cyclical - 5.1%		
MB2 Dental Solutions LLC		
10.42% (1 Month Term SOFR + 6.00%, Rate Floor: 7.00%) due 01/29/27 ^{†††}	35,472,455	34,836,132
Zephyr Bidco Ltd.		
8.21% (1 Month GBP SONIA + 4.75%, Rate Floor: 5.44%) due 07/23/25	GBP 20,850,000	20,542,493
10.96% (1 Month GBP SONIA + 7.50%, Rate Floor: 8.19%) due 07/23/26	GBP 1,540,417	1,379,894
FR Refuel LLC		
9.19% (3 Month Term SOFR + 4.50%, Rate Floor: 5.25%) due 11/08/28	21,115,122	20,164,941
Packers Holdings LLC		
7.54% (1 Month USD LIBOR + 3.25%, Rate Floor: 4.00%) due 03/09/28	22,726,554	19,786,420
Pacific Bells LLC		
9.34% (3 Month Term SOFR + 4.50%, Rate Floor: 5.00%) due 11/10/28	18,649,585	17,468,507
BCPE Empire Holdings, Inc.		
8.38% (1 Month USD LIBOR + 4.00%, Rate Floor: 4.50%) due 06/11/26	16,731,000	16,249,984
Rent-A-Center, Inc.		
7.69% (3 Month USD LIBOR + 3.25%, Rate Floor: 3.75%) due 02/17/28	10,421,666	10,017,826
SP PF Buyer LLC		
8.88% (1 Month USD LIBOR + 4.50%, Rate Floor: 4.50%) due 12/22/25	15,228,928	9,951,191
Mavis Tire Express Services TopCo Corp.		
8.50% (1 Month Term SOFR + 4.00%, Rate Floor: 5.75%) due 05/04/28	9,864,434	9,392,322
BCP V Modular Services Holdings IV Ltd.		
6.70% (3 Month EURIBOR + 4.50%, Rate Floor: 4.50%) due 12/15/28	EUR 8,200,000	8,151,083
NFM & J LLC		
10.13% (1 Month USD LIBOR + 5.75%, Rate Floor: 6.75%) due 11/30/27	8,342,030	8,148,981
Flamingo		
5.64% (3 Month EURIBOR + 3.50%, Rate Floor: 3.50%) due 03/24/28	EUR 7,945,312	7,738,361
Loire Finco Luxembourg SARL		
7.88% (1 Month USD LIBOR + 3.50%, Rate Floor: 4.25%) due 04/21/27	7,705,412	7,178,901
First Brands Group LLC		
7.94% (3 Month Term SOFR + 5.00%, Rate Floor: 7.00%) due 03/30/27	7,393,064	6,979,053

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	Face Amount [~]	Value
SENIOR FLOATING RATE INTERESTS^{††,0} - 20.5% (continued)		
Consumer, Cyclical - 5.1% (continued)		
The Facilities Group		
10.27% (3 Month USD LIBOR + 5.75%, Rate Floor: 6.75%) due 11/30/27	6,966,852	\$ 6,805,627
Holding SOCOTEC		
8.73% (3 Month USD LIBOR + 4.00%, Rate Floor: 4.75%) due 06/30/28	7,078,500	6,636,094
CNT Holdings I Corp.		
7.24% (3 Month Term SOFR + 3.50%, Rate Floor: 4.25%) due 11/08/27	6,867,010	6,635,248
Camin Cargo Control, Inc.		
10.88% (1 Month USD LIBOR + 6.50%, Rate Floor: 7.50%) due 06/04/26 ^{†††}	6,562,602	6,414,221
BGIS (BIFM CA Buyer, Inc.)		
7.88% (1 Month USD LIBOR + 3.50%, Rate Floor: 3.50%) due 06/01/26	6,721,725	6,402,443
ImageFIRST Holdings LLC		
9.23% (3 Month USD LIBOR + 4.50%, Rate Floor: 5.25%) due 04/27/28	6,725,099	6,321,593
Accuride Corp.		
9.98% (3 Month USD LIBOR + 5.25%, Rate Floor: 6.25%) due 11/17/23	6,961,543	5,836,836
PAI Holdco, Inc.		
8.16% (3 Month USD LIBOR + 3.75%, Rate Floor: 4.50%) due 10/28/27	5,923,189	5,193,926
Galls LLC		
11.19% (3 Month USD LIBOR + 6.75%, Rate Floor: 7.75%) due 01/31/25 ^{†††}	3,462,025	3,375,474
11.16% (3 Month USD LIBOR + 6.75%, Rate Floor: 8.25%) due 01/31/25 ^{†††}	465,007	453,381
10.98% ((1 Month USD LIBOR + 6.75%) and (3 Month USD LIBOR + 6.75%), Rate Floor: 7.75%) due 01/31/24 ^{†††}	408,028	398,404
Verisure Holding AB		
3.75% (6 Month EURIBOR + 3.25%, Rate Floor: 3.25%) due 07/20/26	EUR 3,051,053	3,077,096
5.38% (3 Month EURIBOR + 3.25%, Rate Floor: 3.25%) due 03/27/28	EUR 1,070,000	1,060,947
Congruex Group LLC		
9.99% (3 Month Term SOFR + 5.75%, Rate Floor: 6.50%) due 05/03/29	4,218,713	4,092,152
Breitling Financing SARL		
5.63% (3 Month EURIBOR + 3.43%, Rate Floor: 3.43%) due 10/25/28	EUR 3,800,000	3,924,008
CD&R Firefly Bidco Ltd.		
6.54% (3 Month GBP SONIA + 4.25%, Rate Floor: 4.25%) due 06/23/25	GBP 3,350,000	3,694,315
Alexander Mann		
8.46% (3 Month GBP SONIA + 5.00%, Rate Floor: 5.00%) due 06/16/25	GBP 3,000,000	3,418,158
ScribeAmerica Intermediate Holdco LLC (Healthchannels)		
8.88% (1 Month USD LIBOR + 4.50%, Rate Floor: 4.50%) due 04/03/25	4,703,612	3,257,251
Eagle Parent Corp.		
8.83% (3 Month Term SOFR + 4.25%, Rate Floor: 4.75%) due 04/02/29	3,176,000	3,112,480
SHO Holding I Corp.		
9.66% (3 Month USD LIBOR + 5.25%, Rate Floor: 6.25%) due 04/27/24 ^{†††}	3,585,256	2,688,942
9.64% (3 Month USD LIBOR + 5.23%, Rate Floor: 6.23%) due 04/27/24 ^{†††}	60,373	45,280
Checkers Drive-In Restaurants, Inc.		
8.99% (3 Month USD LIBOR + 4.25%, Rate Floor: 5.25%) due 04/25/24	3,261,671	2,641,954
Adevinta ASA		
5.20% (3 Month EURIBOR + 3.00%, Rate Floor: 3.00%) due 06/26/28	EUR 2,123,333	2,209,363

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	Face Amount [~]	Value
SENIOR FLOATING RATE INTERESTS^{††,0} - 20.5% (continued)		
Consumer, Cyclical - 5.1% (continued)		
CCRR Parent, Inc.		
8.14% (1 Month USD LIBOR + 3.75%, Rate Floor: 4.50%) due 03/06/28	1,866,750	\$ 1,772,628
Fertitta Entertainment LLC		
8.32% (1 Month Term SOFR + 4.00%, Rate Floor: 4.50%) due 01/27/29	1,216,200	1,154,027
EG Finco Ltd.		
8.30% (3 Month GBP SONIA + 4.75%, Rate Floor: 4.75%) due 02/07/25	GBP 952,500	1,030,984
Total Consumer, Cyclical		289,638,921
Consumer, Non-cyclical - 4.4%		
Women's Care Holdings, Inc.		
7.87% (6 Month USD LIBOR + 4.50%, Rate Floor: 5.25%) due 01/17/28	30,911,712	28,844,646
Mission Veterinary Partners		
7.37% (1 Month USD LIBOR + 4.00%, Rate Floor: 4.75%) due 04/27/28 ^{†††}	21,181,875	18,851,869
Quirch Foods Holdings LLC		
8.99% (1 Month Term SOFR + 4.50%, Rate Floor: 5.50%) due 10/27/27 ^{†††}	19,509,282	17,753,447
National Mentor Holdings, Inc.		
8.33% ((1 Month USD LIBOR + 3.75%) and (3 Month USD LIBOR + 3.75%), Rate Floor: 4.50%) due 03/02/28	20,876,663	14,532,454
8.48% (3 Month USD LIBOR + 3.75%, Rate Floor: 4.50%) due 03/02/28	479,283	333,633
Dhanani Group, Inc.		
10.44% (1 Month Term SOFR + 6.00%, Rate Floor: 7.00%) due 06/10/27 ^{†††}	14,566,364	14,420,700
HAH Group Holding Co. LLC		
9.43% (1 Month Term SOFR + 5.00%, Rate Floor: 6.00%) due 10/29/27	14,718,352	14,000,833
PetIQ LLC		
8.57% (1 Month USD LIBOR + 4.25%, Rate Floor: 4.75%) due 04/13/28	14,282,756	12,854,480
Southern Veterinary Partners LLC		
8.38% (1 Month USD LIBOR + 4.00%, Rate Floor: 5.00%) due 10/05/27	13,166,611	12,585,042
Blue Ribbon LLC		
10.12% (1 Month USD LIBOR + 6.00%, Rate Floor: 6.75%) due 05/08/28	16,692,308	12,373,173
LaserAway Intermediate Holdings II LLC		
9.76% (3 Month USD LIBOR + 5.75%, Rate Floor: 6.50%) due 10/14/27	12,409,189	12,129,982
Florida Food Products LLC		
9.38% (1 Month USD LIBOR + 5.00%, Rate Floor: 5.75%) due 10/18/28	12,857,456	11,700,285
Sigma Holding BV (Flora Food)		
3.74% (6 Month EURIBOR + 3.50%, Rate Floor: 3.50%) due 07/02/25	EUR 12,019,549	11,107,881
Hearthside Group Holdings LLC		
8.07% (1 Month USD LIBOR + 3.69%, Rate Floor: 3.69%) due 05/23/25	6,653,844	5,885,325
8.38% (1 Month USD LIBOR + 4.00%, Rate Floor: 4.00%) due 05/23/25	4,975,263	4,410,222
EyeCare Partners LLC		
8.48% (3 Month USD LIBOR + 3.75%, Rate Floor: 4.25%) due 11/15/28	8,064,063	6,761,716
8.48% (3 Month USD LIBOR + 3.75%, Rate Floor: 3.75%) due 02/18/27	2,145,066	1,708,910
Nidda Healthcare Holding GmbH		
5.39% (1 Month EURIBOR + 3.50%, Rate Floor: 3.50%) due 08/21/26	EUR 7,897,239	7,717,929
Endo Luxembourg Finance Company I SARL		
13.50% (Commercial Prime Lending Rate + 6.00%, Rate Floor: 7.75%) due 03/27/28	7,653,125	6,103,367

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	Face Amount [~]	Value
SENIOR FLOATING RATE INTERESTS^{††,0} - 20.5% (continued)		
Consumer, Non-cyclical - 4.4% (continued)		
Gibson Brands, Inc.		
9.13% (3 Month Term SOFR + 5.00%, Rate Floor: 5.75%) due 08/11/28 ^{†††}	8,217,000 \$	5,998,410
Pearl Intermediate Parent LLC		
7.88% (1 Month USD LIBOR + 3.50%, Rate Floor: 4.25%) due 02/14/25	6,368,354	5,967,466
Confluent Health LLC		
8.38% (1 Month USD LIBOR + 4.00%, Rate Floor: 4.50%) due 11/30/28	5,091,245	4,310,604
Zep, Inc.		
8.58% (3 Month USD LIBOR + 4.00%, Rate Floor: 5.00%) due 08/12/24	3,672,376	3,161,915
Del Monte Foods, Inc.		
8.67% (1 Month Term SOFR + 4.25%, Rate Floor: 4.75%) due 05/16/29	3,094,674	2,998,925
Fender Musical Instruments Corp.		
8.42% (1 Month Term SOFR + 4.00%, Rate Floor: 4.50%) due 12/01/28	3,508,398	2,824,261
Mascot Bidco Oy		
5.13% (6 Month EURIBOR + 4.50%, Rate Floor: 4.50%) due 03/30/26	EUR 2,575,000	2,541,244
Medical Solutions Parent Holdings, Inc.		
7.88% (1 Month USD LIBOR + 3.50%, Rate Floor: 4.00%) due 11/01/28	2,257,335	2,110,134
Kronos Acquisition Holdings, Inc.		
8.48% (3 Month USD LIBOR + 3.75%, Rate Floor: 4.25%) due 12/22/26	2,029,014	1,925,027
Resonetics LLC		
8.41% (3 Month USD LIBOR + 4.00%, Rate Floor: 4.75%) due 04/28/28	1,784,502	1,695,277
Moran Foods LLC		
11.73% (3 Month USD LIBOR + 7.00%, Rate Floor: 8.00%) due 04/01/24	411,446	333,271
15.48% (3 Month USD LIBOR + 10.75%, Rate Floor: 11.75%) due 10/01/24	538,794	312,501
1.00% (3 Month USD LIBOR, Rate Floor: 1.00%) due 04/01/24	53,562	43,386
Weber-Stephen Products LLC		
8.67% (1 Month Term SOFR + 4.25%, Rate Floor: 5.00%) due 10/30/27	421,813	358,541
TGP Holdings LLC		
7.63% (1 Month USD LIBOR + 3.25%, Rate Floor: 4.00%) due 06/29/28	198,723	157,985
7.63% (1 Month USD LIBOR + 3.25%, Rate Floor: 4.00%) due 06/29/28	13,040	10,367
Total Consumer, Non-cyclical		248,825,208
Industrial - 4.1%		
CapStone Acquisition Holdings, Inc.		
9.13% (1 Month USD LIBOR + 4.75%, Rate Floor: 5.75%) due 11/12/27 ^{†††}	25,999,028	24,894,069
United Airlines, Inc.		
8.11% (3 Month USD LIBOR + 3.75%, Rate Floor: 4.50%) due 04/21/28	25,053,750	24,691,974
Arcline FM Holdings LLC		
9.48% (3 Month USD LIBOR + 4.75%, Rate Floor: 5.50%) due 06/23/28	20,935,000	19,853,288
Hunter Douglas, Inc.		
7.86% (3 Month Term SOFR + 3.50%, Rate Floor: 4.00%) due 02/26/29	20,895,000	18,301,722
Mileage Plus Holdings LLC		
10.00% (3 Month USD LIBOR + 5.25%, Rate Floor: 6.25%) due 06/21/27	13,725,000	14,099,006

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	Face Amount [~]	Value
SENIOR FLOATING RATE INTERESTS^{††,‡} - 20.5% (continued)		
Industrial - 4.1% (continued)		
DXP Enterprises, Inc.		
9.95% (6 Month Term SOFR + 5.25%, Rate Floor: 6.25%) due 12/23/27	12,838,896 \$	12,180,903
Minerva Bidco Ltd.		
6.81% (3 Month GBP SONIA + 4.50%, Rate Floor: 4.50%) due 07/30/25	GBP 11,000,000	12,156,516
American Bath Group LLC		
7.88% (1 Month USD LIBOR + 3.50%, Rate Floor: 4.00%) due 11/23/27	13,749,487	12,006,052
Merlin Buyer, Inc.		
8.32% (1 Month Term SOFR + 4.00%, Rate Floor: 4.50%) due 12/14/28	11,011,363	10,295,624
TransDigm, Inc.		
6.98% (3 Month USD LIBOR + 2.25%, Rate Floor: 2.25%) due 05/30/25	9,945,913	9,828,650
Fugue Finance BV		
5.20% (3 Month EURIBOR + 3.25%, Rate Floor: 3.25%) due 08/30/24	EUR 9,279,690	9,590,769
Dispatch Terra Acquisition LLC		
8.98% (3 Month USD LIBOR + 4.25%, Rate Floor: 5.00%) due 03/27/28	10,241,221	8,602,626
Air Canada		
8.13% (3 Month USD LIBOR + 3.50%, Rate Floor: 4.25%) due 08/11/28	6,172,652	6,087,778
Pelican Products, Inc.		
8.71% (3 Month USD LIBOR + 4.25%, Rate Floor: 4.75%) due 12/29/28	6,325,908	5,630,058
Valcour Packaging LLC		
7.98% (6 Month USD LIBOR + 3.75%, Rate Floor: 4.25%) due 10/04/28 ^{†††}	6,252,750	5,127,255
TK Elevator Midco GmbH		
4.90% (1 Month EURIBOR + 3.00%, Rate Floor: 3.00%) due 01/29/27	EUR 4,615,721	4,599,369
Service Logic Acquisition, Inc.		
8.41% (3 Month USD LIBOR + 4.00%, Rate Floor: 4.75%) due 10/29/27	4,432,969	4,189,155
Saverglass		
6.24% (3 Month EURIBOR + 4.25%, Rate Floor: 4.25%) due 02/19/29	EUR 3,700,000	3,623,440
ILPEA Parent, Inc.		
8.89% (1 Month USD LIBOR + 4.50%, Rate Floor: 5.25%) due 06/22/28 ^{†††}	3,626,909	3,427,429
Integrated Power Services Holdings, Inc.		
8.88% ((1 Month USD LIBOR + 4.50%) and (Commercial Prime Lending Rate + 3.50%), Rate Floor: 5.25%) due 11/22/28 ^{†††}	3,467,983	3,346,604
Rinchem Company LLC		
9.18% (3 Month Term SOFR + 4.50%, Rate Floor: 5.00%) due 03/02/29 ^{†††}	3,532,250	3,329,146
Protective Industrial Products, Inc.		
8.38% (1 Month USD LIBOR + 4.00%, Rate Floor: 4.75%) due 12/29/27	3,230,149	2,939,436
MI Windows And Doors LLC		
7.92% (1 Month Term SOFR + 3.50%, Rate Floor: 4.00%) due 12/18/27	2,447,280	2,416,689
DG Investment Intermediate Holdings 2, Inc.		
7.82% (1 Month USD LIBOR + 3.75%, Rate Floor: 4.50%) due 03/31/28	2,487,275	2,375,347
LTI Holdings, Inc.		
7.88% (1 Month USD LIBOR + 3.50%, Rate Floor: 3.50%) due 09/08/25	2,329,255	2,225,161
Filtration Group Corp.		
5.40% (1 Month EURIBOR + 3.50%, Rate Floor: 3.50%) due 03/31/25	EUR 1,247,440	1,288,148
YAK MAT (YAK ACCESS LLC)		
13.64% (3 Month USD LIBOR + 10.00%, Rate Floor: 10.00%) due 07/10/26	12,220,199	1,283,121

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		Face Amount~	Value
SENIOR FLOATING RATE INTERESTS^{††,0} - 20.5% (continued)			
Industrial - 4.1% (continued)			
AI Convoy Luxembourg SARL			
5.53% (6 Month EURIBOR + 3.50%, Rate Floor: 3.50%) due 01/18/27	EUR	1,153,168	\$ 1,173,299
Icebox Holdco III, Inc.			
8.23% (3 Month USD LIBOR + 3.75%, Rate Floor: 4.25%) due 12/22/28		1,184,917	1,090,124
API Heat Transfer			
14.67% (3 Month USD LIBOR, Rate Floor: 0.00%) (in-kind rate was 14.67%) due 01/01/24 ^{†††,14}		1,380,520	704,065
14.67% (3 Month USD LIBOR, Rate Floor: 0.00%) (in-kind rate was 14.67%) due 10/02/23 ^{†††,14}		246,299	209,354
Schur Flexibles GmbH			
3.47% (3 Month EURIBOR + 5.50%, Rate Floor: 5.50%) due 09/28/27	EUR	787,500	626,938
Duran Group Holding GMBH			
5.65% (6 Month EURIBOR + 3.75%, Rate Floor: 3.75%) due 03/29/24 ^{†††}	EUR	416,090	422,809
6.34% (6 Month EURIBOR + 3.75%, Rate Floor: 3.75%) due 12/20/24 ^{†††}	EUR	81,858	83,180
Transcendia Holdings, Inc.			
7.88% (1 Month USD LIBOR + 3.50%, Rate Floor: 4.50%) due 05/30/24		557,598	401,470
Total Industrial			<u>233,100,574</u>
Technology - 3.0%			
Planview Parent, Inc.			
8.73% (3 Month USD LIBOR + 4.00%, Rate Floor: 4.75%) due 12/17/27		21,389,622	19,804,437
Sitecore Holding III A/S			
9.02% (3 Month EURIBOR + 7.00%, Rate Floor: 7.00%) due 03/12/26 ^{†††}	EUR	8,839,973	9,377,039
11.72% (3 Month USD LIBOR + 7.00%, Rate Floor: 7.50%) due 03/12/26 ^{†††}		7,240,077	7,170,762
Avalara, Inc.			
11.83% (3 Month Term SOFR + 7.25%, Rate Floor: 8.00%) due 10/19/28		16,000,000	15,775,328
Datix Bidco Ltd.			
8.95% (6 Month Term SOFR + 4.50%, Rate Floor: 4.50%) due 04/28/25 ^{†††}		9,112,505	8,900,184
9.94% (6 Month GBP SONIA + 7.75%, Rate Floor: 8.44%) due 04/27/26 ^{†††}	GBP	4,225,000	5,002,886
6.69% (6 Month GBP SONIA + 4.50%, Rate Floor: 5.19%) due 04/28/25 ^{†††}	GBP	1,000,000	1,180,730
12.20% (6 Month Term SOFR + 7.75%, Rate Floor: 9.26%) due 04/27/26 ^{†††}		461,709	452,244
Polaris Newco LLC			
7.67% (1 Month USD LIBOR + 3.50%, Rate Floor: 3.50%) due 06/04/26 ^{†††}		16,879,300	15,432,635
RLDatix			
6.69% (6 Month GBP SONIA + 4.50%, Rate Floor: 4.50%) due 10/28/24 ^{†††}	GBP	8,500,000	10,036,206
8.95% (6 Month Term SOFR + 4.50%, Rate Floor: 4.50%) due 04/27/25 ^{†††}		3,400,533	3,321,301
12.20% (6 Month Term SOFR + 7.75%, Rate Floor: 7.75%) due 04/27/26 ^{†††}		912,001	893,305
Aston FinCo SARL			
8.20% (1 Month GBP SONIA + 4.75%, Rate Floor: 4.75%) due 10/09/26 ^{†††}	GBP	12,805,650	14,242,261
Team.Blue Finco SARL			
5.90% (3 Month EURIBOR + 3.70%, Rate Floor: 3.70%) due 03/30/28	EUR	10,339,869	10,395,793
Peraton Corp.			
8.13% (1 Month USD LIBOR + 3.75%, Rate Floor: 4.50%) due 02/01/28		7,895,247	7,696,208
Project Boost Purchaser LLC			
7.88% (1 Month USD LIBOR + 3.50%, Rate Floor: 4.00%) due 05/29/26		6,690,285	6,443,614

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	Face Amount [~]	Value
SENIOR FLOATING RATE INTERESTS^{††,0} - 20.5% (continued)		
Technology - 3.0% (continued)		
Apttus Corp. 8.66% (3 Month USD LIBOR + 4.25%, Rate Floor: 5.00%) due 05/08/28	6,154,005 \$	5,738,610
Imprivata, Inc. 8.57% (1 Month Term SOFR + 4.25%, Rate Floor: 4.75%) due 12/01/27	4,825,750	4,643,288
VT TopCo, Inc. 8.13% (1 Month USD LIBOR + 3.75%, Rate Floor: 4.50%) due 08/01/25	4,299,347	4,156,050
Sitecore USA, Inc. 11.72% (3 Month USD LIBOR + 7.00%, Rate Floor: 7.50%) due 03/12/26 ^{†††}	4,104,291	4,064,998
AVS Group GmbH 5.37% (1 Month EURIBOR + 3.75%, Rate Floor: 3.75%) due 09/10/26	EUR 3,750,000	3,731,123
Atlas CC Acquisition Corp. 8.98% (3 Month USD LIBOR + 4.25%, Rate Floor: 5.00%) due 05/25/28	3,077,031	2,578,121
Greenway Health LLC 8.48% (3 Month USD LIBOR + 3.75%, Rate Floor: 4.75%) due 02/16/24	3,427,708	2,310,275
Misys Ltd. 6.87% (3 Month USD LIBOR + 3.50%, Rate Floor: 4.50%) due 06/13/24	2,365,595	2,086,644
24-7 Intouch, Inc. 9.13% (1 Month USD LIBOR + 4.75%, Rate Floor: 4.75%) due 08/25/25	2,215,481	2,043,782
Boxer Parent Company, Inc. 8.13% (1 Month USD LIBOR + 3.75%, Rate Floor: 3.75%) due 10/02/25	1,805,970	1,726,147
Total Technology		<u>169,203,971</u>
Financial - 2.1%		
Jones Deslauriers Insurance Management, Inc. 8.81% (3 Month Canada Banker Acceptance + 4.25%, Rate Floor: 5.00%) due 03/27/28	CAD 39,588,679	27,200,673
Orion Advisor Solutions, Inc. 8.16% (3 Month USD LIBOR + 3.75%, Rate Floor: 4.50%) due 09/24/27	21,242,752	19,304,351
HighTower Holding LLC 8.28% (3 Month USD LIBOR + 4.00%, Rate Floor: 4.75%) due 04/21/28	18,614,375	17,001,067
Higginbotham Insurance Agency, Inc. 9.63% (1 Month USD LIBOR + 5.25%, Rate Floor: 6.00%) due 11/25/26 ^{†††}	15,344,271	14,897,753
Camelia Bidco Banc Civica 8.20% (3 Month GBP SONIA + 4.75%, Rate Floor: 4.75%) due 10/14/24	GBP 12,975,000	13,567,910
Eisner Advisory Group 9.69% (1 Month Term SOFR + 5.25%, Rate Floor: 6.25%) due 07/28/28 ^{†††}	10,922,625	10,267,268
Teneo Holdings LLC 9.67% (1 Month Term SOFR + 5.25%, Rate Floor: 6.25%) due 07/11/25	6,284,304	6,032,932
Duff & Phelps 8.07% (1 Month Term SOFR + 3.75%, Rate Floor: 3.75%) due 04/09/27	4,324,041	4,030,828
Alter Domus 8.06% (1 Month Term SOFR + 3.50%, Rate Floor: 4.25%) due 02/17/28	3,840,770	3,725,547
Cross Financial Corp. 8.44% (1 Month USD LIBOR + 4.00%, Rate Floor: 4.75%) due 09/15/27	3,343,485	3,282,199

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	Face Amount [~]	Value
SENIOR FLOATING RATE INTERESTS^{††,0} - 20.5% (continued)		
Financial - 2.1% (continued)		
Eisner Advisory Group		
9.69% (1 Month Term SOFR + 5.25%, Rate Floor: 6.00%) due 07/28/28	1,208,870	\$ 1,136,338
Nexus Buyer LLC		
8.13% (1 Month USD LIBOR + 3.75%, Rate Floor: 3.75%) due 11/09/26	1,024,005	979,020
Total Financial		<u>121,425,886</u>
Communications - 1.2%		
Syndigo LLC		
8.84% (1 Month USD LIBOR + 4.50%, Rate Floor: 5.25%) due 12/15/27	24,912,603	22,421,343
Xplornet Communications, Inc.		
8.38% (1 Month USD LIBOR + 4.00%, Rate Floor: 4.50%) due 10/02/28	25,110,907	19,419,017
FirstDigital Communications LLC		
8.69% (1 Month USD LIBOR + 4.25%, Rate Floor: 5.00%) due 12/17/26	10,550,000	10,299,843
Radiate Holdco LLC		
7.63% (1 Month USD LIBOR + 3.25%, Rate Floor: 4.00%) due 09/25/26	7,645,859	6,182,824
Zayo Group Holdings, Inc.		
7.38% (1 Month USD LIBOR + 3.00%, Rate Floor: 3.00%) due 03/09/27	6,146,447	4,961,474
McGraw Hill LLC		
8.32% (3 Month USD LIBOR + 4.75%, Rate Floor: 5.25%) due 07/28/28	1,068,370	1,003,264
Cincinnati Bell, Inc.		
7.67% (1 Month Term SOFR + 3.25%, Rate Floor: 3.75%) due 11/22/28	990,000	970,200
Flight Bidco, Inc.		
11.88% (1 Month USD LIBOR + 7.50%, Rate Floor: 7.50%) due 07/23/26	1,000,000	903,330
SFR Group S.A.		
8.65% (3 Month USD LIBOR + 4.00%, Rate Floor: 4.00%) due 08/14/26	432,000	400,861
Total Communications		<u>66,562,156</u>
Basic Materials - 0.4%		
CTEC III GmbH		
5.70% (3 Month EURIBOR + 3.75%, Rate Floor: 3.75%) due 03/16/29	EUR 3,800,000	3,819,291
LTI Holdings, Inc.		
9.13% (1 Month USD LIBOR + 4.75%, Rate Floor: 4.75%) due 07/24/26	3,875,361	3,691,282
GrafTech Finance, Inc.		
7.38% (1 Month USD LIBOR + 3.00%, Rate Floor: 3.50%) due 02/12/25	3,379,917	3,337,668
Illuminate Buyer LLC		
7.88% (1 Month USD LIBOR + 3.50%, Rate Floor: 3.50%) due 06/30/27	3,237,829	3,095,008
American Rock Salt Company LLC		
8.38% (1 Month USD LIBOR + 4.00%, Rate Floor: 4.75%) due 06/09/28	2,711,727	2,542,244
Vectra Co.		
7.63% (1 Month USD LIBOR + 3.25%, Rate Floor: 3.25%) due 03/08/25	2,470,242	1,935,434
Ascend Performance Materials Operations LLC		
8.83% (6 Month Term SOFR + 4.75%, Rate Floor: 5.50%) due 08/27/26	1,481,704	1,391,691
Total Basic Materials		<u>19,812,618</u>
Utilities - 0.1%		
Hamilton Projects Acquiror LLC		
9.23% (3 Month USD LIBOR + 4.50%, Rate Floor: 5.50%) due 06/17/27	7,785,086	7,652,117

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	Face Amount [~]	Value
SENIOR FLOATING RATE INTERESTS^{††,◊} - 20.5% (continued)		
Utilities - 0.1% (continued)		
Granite Generation LLC		
8.13% (1 Month USD LIBOR + 3.75%, Rate Floor: 4.75%) due 11/09/26	668,327	\$ 647,756
Total Utilities		8,299,873
Energy - 0.1%		
Venture Global Calcasieu Pass LLC		
7.01% (1 Month USD LIBOR + 2.63%, Rate Floor: 2.63%) due 08/19/26 ^{††}	5,471,685	5,485,364
Permian Production Partners LLC		
12.39% (1 Month USD LIBOR + 6.00%, Rate Floor: 10.39%) (in-kind rate was 2.00%) due 11/24/25 ^{††,14}	1,137,860	1,132,171
Total Energy		6,617,535
Total Senior Floating Rate Interests (Cost \$1,291,877,258)		1,163,486,742
COLLATERALIZED MORTGAGE OBLIGATIONS^{††} - 8.4%		
Residential Mortgage-Backed Securities - 6.7%		
FKRT		
2.21% due 11/30/58 ^{††,10}	33,850,000	32,491,939
JP Morgan Mortgage Acquisition Trust		
2006-WMC4, 4.54% (1 Month USD LIBOR + 0.15%, Rate Floor: 0.15%) due 12/25/36 [◊]	21,710,376	11,668,888
2006-WMC3, 4.69% (1 Month USD LIBOR + 0.30%, Rate Floor: 0.30%) due 08/25/36 [◊]	8,594,002	5,993,722
2006-HE3, 4.71% (1 Month USD LIBOR + 0.32%, Rate Floor: 0.32%) due 11/25/36 [◊]	5,344,977	4,603,023
2006-WMC4, 4.51% (1 Month USD LIBOR + 0.12%, Rate Floor: 0.12%) due 12/25/36 [◊]	7,472,903	4,006,598
2006-WMC4, 4.47% (1 Month USD LIBOR + 0.08%, Rate Floor: 0.08%) due 12/25/36 [◊]	3,159,805	1,687,966
Ameritrust Mortgage Securities Trust		
2006-M3, 4.56% (1 Month USD LIBOR + 0.18%, Rate Floor: 0.18%) due 10/25/36 [◊]	19,819,785	11,379,468
2006-M3, 4.63% (1 Month USD LIBOR + 0.24%, Rate Floor: 0.24%) due 10/25/36 [◊]	32,106,352	10,458,680
2006-M3, 4.49% (1 Month USD LIBOR + 0.10%, Rate Floor: 0.10%) due 10/25/36 [◊]	13,347,203	4,348,022
BRAVO Residential Funding Trust		
2022-R1, 3.13% due 01/29/70 ^{4,8}	25,342,212	22,445,255
WaMu Asset-Backed Certificates WaMu Series		
2007-HE2, 4.75% (1 Month USD LIBOR + 0.36%, Rate Floor: 0.36%) due 04/25/37 [◊]	24,076,836	9,174,729
2007-HE2, 4.58% (1 Month USD LIBOR + 0.19%, Rate Floor: 0.19%) due 04/25/37 [◊]	18,346,336	6,957,659
2007-HE4, 4.56% (1 Month USD LIBOR + 0.17%, Rate Floor: 0.17%) due 07/25/47 [◊]	6,829,425	4,855,178
2007-HE4, 4.64% (1 Month USD LIBOR + 0.25%, Rate Floor: 0.25%) due 07/25/47 [◊]	2,044,442	1,236,705
RALI Series Trust		
2006-QO6, 4.75% (1 Month USD LIBOR + 0.36%, Rate Floor: 0.36%) due 06/25/46 [◊]	30,674,404	6,981,577
2007-QO2, 4.54% (1 Month USD LIBOR + 0.15%, Rate Floor: 0.15%) due 02/25/47 [◊]	13,056,696	4,729,557
2006-QO8, 4.79% (1 Month USD LIBOR + 0.40%, Rate Floor: 0.40%) due 10/25/46 [◊]	3,918,650	3,664,507
2006-QO6, 4.85% (1 Month USD LIBOR + 0.46%, Rate Floor: 0.46%) due 06/25/46 [◊]	7,981,062	1,871,026
2006-QO2, 4.93% (1 Month USD LIBOR + 0.54%, Rate Floor: 0.54%) due 02/25/46 [◊]	5,947,913	1,294,543
2006-QO6, 4.91% (1 Month USD LIBOR + 0.52%, Rate Floor: 0.52%) due 06/25/46 [◊]	5,035,370	1,198,824
2006-QO2, 5.07% (1 Month USD LIBOR + 0.68%, Rate Floor: 0.68%) due 02/25/46 [◊]	3,182,638	720,251
2006-QO2, 4.83% (1 Month USD LIBOR + 0.44%, Rate Floor: 0.44%) due 02/25/46 [◊]	213,333	45,197
Long Beach Mortgage Loan Trust		
2006-6, 4.89% (1 Month USD LIBOR + 0.50%, Rate Floor: 0.50%) due 07/25/36 [◊]	13,886,443	5,609,073
2006-8, 4.71% (1 Month USD LIBOR + 0.32%, Rate Floor: 0.32%) due 09/25/36 [◊]	16,658,692	4,664,184

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	Face Amount [~]	Value
COLLATERALIZED MORTGAGE OBLIGATIONS^{††} - 8.4% (continued)		
Residential Mortgage-Backed Securities - 6.7% (continued)		
2006-4, 4.71% (1 Month USD LIBOR + 0.32%, Rate Floor: 0.32%) due 05/25/36 [◊]	10,038,300	\$ 3,102,208
2006-1, 4.77% (1 Month USD LIBOR + 0.38%, Rate Floor: 0.38%) due 02/25/36 [◊]	3,775,788	3,072,764
2006-6, 4.69% (1 Month USD LIBOR + 0.30%, Rate Floor: 0.30%) due 07/25/36 [◊]	4,324,070	1,739,723
2006-8, 4.57% (1 Month USD LIBOR + 0.18%, Rate Floor: 0.18%) due 09/25/36 [◊]	4,514,192	1,259,505
2006-6, 4.59% (1 Month USD LIBOR + 0.20%, Rate Floor: 0.20%) due 07/25/36 [◊]	2,503,113	1,004,376
American Home Mortgage Assets Trust		
2006-6, 4.60% (1 Month USD LIBOR + 0.21%, Rate Floor: 0.21%) due 12/25/46 [◊]	7,677,975	6,182,537
2006-1, 4.58% (1 Month USD LIBOR + 0.19%, Rate Floor: 0.19%) due 05/25/46 [◊]	6,750,230	5,692,320
2006-3, 2.99% (1 Year CMT Rate + 0.94%, Rate Floor: 0.94%) due 10/25/46 [◊]	5,153,425	3,564,247
NYMT Loan Trust		
2022-SP1, 5.25% due 07/25/62 ^{4,8}	13,981,266	13,460,641
Morgan Stanley IXIS Real Estate Capital Trust		
2006-2, 4.61% (1 Month USD LIBOR + 0.22%, Rate Floor: 0.22%) due 11/25/36 [◊]	21,870,668	7,479,882
2006-2, 4.54% (1 Month USD LIBOR + 0.15%, Rate Floor: 0.15%) due 11/25/36 [◊]	16,684,583	5,705,181
OBX Trust		
2022-NQM9, 6.45% due 09/25/62 ^{4,8}	8,359,659	8,138,284
2022-NQM8, 6.10% due 09/25/62 ^{4,8}	4,779,172	4,627,917
Morgan Stanley ABS Capital I Incorporated Trust		
2006-HE8, 4.61% (1 Month USD LIBOR + 0.22%, Rate Floor: 0.22%) due 10/25/36 [◊]	19,582,237	9,237,824
2006-HE6, 4.59% (1 Month USD LIBOR + 0.20%, Rate Floor: 0.20%) due 09/25/36 [◊]	4,356,535	1,632,254
2007-HE4, 4.62% (1 Month USD LIBOR + 0.23%, Rate Floor: 0.23%) due 02/25/37 [◊]	3,830,866	1,268,869
IXIS Real Estate Capital Trust		
2007-HE1, 4.55% (1 Month USD LIBOR + 0.16%, Rate Floor: 0.16%) due 05/25/37 [◊]	24,162,536	6,106,417
2007-HE1, 4.62% (1 Month USD LIBOR + 0.23%, Rate Floor: 0.23%) due 05/25/37 [◊]	17,118,817	4,326,261
GSAMP Trust		
2007-NC1, 4.52% (1 Month USD LIBOR + 0.13%, Rate Floor: 0.13%) due 12/25/46 [◊]	18,560,923	9,853,738
GCAAT Trust		
2022-NQM5, 5.71% due 08/25/67 ^{4,8}	9,779,422	9,368,702
Master Asset-Backed Securities Trust		
2006-WMC3, 4.71% (1 Month USD LIBOR + 0.32%, Rate Floor: 0.32%) due 08/25/36 [◊]	10,177,766	3,564,862
2006-HE3, 4.59% (1 Month USD LIBOR + 0.20%, Rate Floor: 0.20%) due 08/25/36 [◊]	9,561,313	2,902,259
2006-HE3, 4.69% (1 Month USD LIBOR + 0.30%, Rate Floor: 0.30%) due 08/25/36 [◊]	8,038,781	2,440,040
GSAA Home Equity Trust		
2006-3, 4.99% (1 Month USD LIBOR + 0.60%, Rate Floor: 0.60%) due 03/25/36 [◊]	10,506,897	5,699,718
2006-9, 4.87% (1 Month USD LIBOR + 0.48%, Rate Floor: 0.48%) due 06/25/36 [◊]	7,585,952	2,398,798

Macro Opportunities Fund
CONSOLIDATED SCHEDULE OF INVESTMENTS (Unaudited)

December 31, 2022

	Face Amount [~]	Value
COLLATERALIZED MORTGAGE OBLIGATIONS^{††} - 8.4% (continued)		
Residential Mortgage-Backed Securities - 6.7% (continued)		
2007-7, 4.93% (1 Month USD LIBOR + 0.54%, Rate Floor: 0.54%) due 07/25/37 [◊]	483,959	\$ 458,867
Citigroup Mortgage Loan Trust, Inc.		
2007-AMC3, 4.64% (1 Month USD LIBOR + 0.25%, Rate Floor: 0.25%) due 03/25/37 [◊]	10,116,003	8,307,093
CFMT LLC		
2022-HB9, 3.25% (WAC) due 09/25/37 ^{◊,10}	8,650,000	7,295,246
Home Equity Loan Trust		
2007-FRE1, 4.58% (1 Month USD LIBOR + 0.19%, Rate Floor: 0.19%) due 04/25/37 [◊]	7,122,666	6,645,163
Argent Securities Trust		
2006-W5, 4.69% (1 Month USD LIBOR + 0.30%, Rate Floor: 0.30%) due 06/25/36 [◊]	9,198,215	6,042,395
Lehman XS Trust Series		
2006-18N, 4.75% (1 Month USD LIBOR + 0.36%, Rate Floor: 0.36%) due 12/25/36 [◊]	3,932,022	3,673,232
2006-10N, 4.81% (1 Month USD LIBOR + 0.42%, Rate Floor: 0.42%) due 07/25/46 [◊]	2,522,288	2,297,269
First NLC Trust		
2007-1, 4.67% (1 Month USD LIBOR + 0.28%, Rate Floor: 0.28%) due 08/25/37 ^{◊,4}	6,648,473	3,095,520
2007-1, 4.46% (1 Month USD LIBOR + 0.07%, Rate Floor: 0.07%) due 08/25/37 ^{◊,4}	5,041,750	2,346,107
Alternative Loan Trust		
2007-OA7, 4.75% (1 Month USD LIBOR + 0.36%, Rate Floor: 0.36%) due 05/25/47 [◊]	6,459,829	5,407,040
Merrill Lynch Mortgage Investors Trust Series		
2007-HE2, 4.81% (1 Month USD LIBOR + 0.42%, Rate Floor: 0.42%) due 02/25/37 [◊]	7,078,715	2,110,370
2007-HE2, 4.91% (1 Month USD LIBOR + 0.52%, Rate Floor: 0.52%) due 02/25/37 [◊]	5,123,976	1,527,687
2007-HE2, 4.63% (1 Month USD LIBOR + 0.24%, Rate Floor: 0.24%) due 02/25/37 [◊]	4,074,086	1,214,310
2007-HE2, 5.23% (1 Month USD LIBOR + 0.84%, Rate Floor: 0.84%) due 02/25/37 [◊]	1,657,891	494,314
WaMu Asset-Backed Certificates WaMu Series Trust		
2007-HE1, 4.62% (1 Month USD LIBOR + 0.23%, Rate Floor: 0.23%) due 01/25/37 [◊]	7,457,099	3,387,931
2007-HE4, 4.56% (1 Month USD LIBOR + 0.17%, Rate Floor: 0.17%) due 07/25/47 [◊]	2,863,364	1,730,745
Citigroup Mortgage Loan Trust		
2022-A, 6.17% due 09/25/62 ^{4,8}	4,950,875	4,838,747
Verus Securitization Trust		
2022-8, 6.13% due 09/25/67 ^{4,8}	4,933,813	4,782,304
ACE Securities Corporation Home Equity Loan Trust Series		
2007-ASP1, 5.15% (1 Month USD LIBOR + 0.76%, Rate Floor: 0.76%) due 03/25/37 [◊]	10,772,468	4,254,620
HSI Asset Securitization Corporation Trust		
2007-HE1, 4.58% (1 Month USD LIBOR + 0.19%, Rate Floor: 0.19%) due 01/25/37 [◊]	5,934,083	4,218,983
Finance of America HECM Buyout		
2022-HB2, 6.00% (WAC) due 04/25/26 ^{◊,4}	3,850,000	3,721,079
CSMC Trust		
2020-RPL5, 3.02% (WAC) due 08/25/60 ^{◊,4}	3,802,039	3,632,858
First Franklin Mortgage Loan Trust		
2006-FF16, 4.81% (1 Month USD LIBOR + 0.42%, Rate Floor: 0.42%) due 12/25/36 [◊]	7,605,149	3,265,302

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	Face Amount [~]	Value
COLLATERALIZED MORTGAGE OBLIGATIONS^{††} - 8.4% (continued)		
Residential Mortgage-Backed Securities - 6.7% (continued)		
Washington Mutual Mortgage Pass-Through Certificates WMALT Series Trust		
2006-AR9, 2.89% (1 Year CMT Rate + 0.84%, Rate Floor: 0.84%) due 11/25/46 ⁰	3,915,247	\$ 3,091,040
Morgan Stanley Mortgage Loan Trust		
2006-9AR, 4.69% (1 Month USD LIBOR + 0.30%, Rate Floor: 0.30%) due 08/25/36 ⁰	8,384,696	2,504,651
Alliance Bancorp Trust		
2007-OA1, 4.87% (1 Month USD LIBOR + 0.48%, Rate Floor: 0.48%) due 07/25/37 ⁰	2,029,739	1,660,217
Nomura Resecuritization Trust		
2015-4R, 2.22% (1 Month USD LIBOR + 0.43%, Rate Floor: 0.43%) due 03/26/36 ^{0,4}	1,671,084	1,498,413
Morgan Stanley Re-REMIC Trust		
2010-R5, 2.18% due 06/26/36 ⁴	549,705	479,290
Asset-Backed Securities Corporation Home Equity Loan Trust		
2006-HE5, 4.67% (1 Month USD LIBOR + 0.28%, Rate Floor: 0.28%) due 07/25/36 ⁰	149,858	147,041
Total Residential Mortgage-Backed Securities		380,043,731
Commercial Mortgage-Backed Securities - 1.2%		
BX Commercial Mortgage Trust		
2021-VOLT, 6.32% (1 Month USD LIBOR + 2.00%, Rate Floor: 2.00%) due 09/15/36 ^{0,4}	19,750,000	18,366,876
2019-XL, 6.75% (1 Month Term SOFR + 2.41%, Rate Floor: 2.41%) due 10/15/36 ^{0,4}	1,989,000	1,903,867
GS Mortgage Securities Corporation Trust		
2020-UPTN, 3.25% (WAC) due 02/10/37 ^{0,4}	8,256,000	7,048,916
2020-DUNE, 6.82% (1 Month USD LIBOR + 2.50%, Rate Floor: 2.50%) due 12/15/36 ^{0,4}	7,340,000	6,861,800
2020-DUNE, 6.22% (1 Month USD LIBOR + 1.90%, Rate Floor: 1.90%) due 12/15/36 ^{0,4}	2,750,000	2,595,650
JP Morgan Chase Commercial Mortgage Securities Trust		
2021-NYAH, 6.96% (1 Month USD LIBOR + 2.64%, Rate Floor: 2.64%) due 06/15/38 ^{0,4}	15,000,000	13,897,310
SMRT		
2022-MINI, 6.29% (1 Month Term SOFR + 1.95%, Rate Floor: 1.95%) due 01/15/39 ^{0,4}	10,000,000	9,298,397
MHP		
2022-MHIL, 6.95% (1 Month Term SOFR + 2.61%, Rate Floor: 2.61%) due 01/15/27 ^{0,4}	8,744,927	8,065,677
Wells Fargo Commercial Mortgage Trust		
2015-NXS1, 2.63% due 05/15/48	96,395	96,191
Total Commercial Mortgage-Backed Securities		68,134,684
Military Housing - 0.5%		
Freddie Mac Military Housing Bonds Resecuritization Trust Certificates		
2015-R1, 0.70% (WAC) due 11/25/52 ^{0,4,13}	220,648,835	13,353,543
GMAC Commercial Mortgage Asset Corp.		
2004-POKA, 6.36% due 09/10/44 ^{†††,4}	9,000,000	9,011,610

Macro Opportunities Fund
CONSOLIDATED SCHEDULE OF INVESTMENTS (Unaudited)

December 31, 2022

	Face Amount [~]	Value
COLLATERALIZED MORTGAGE OBLIGATIONS^{††} - 8.4% (continued)		
Military Housing - 0.5% (continued)		
Capmark Military Housing Trust		
2007-AET2, 6.06% due 10/10/52 ^{†††,4}	5,521,214	\$ 5,003,379
Total Military Housing		<u>27,368,532</u>
Total Collateralized Mortgage Obligations		
(Cost \$605,162,339)		<u>475,546,947</u>
U.S. GOVERNMENT SECURITIES^{††} - 1.7%		
U.S. Treasury Bonds		
due 08/15/51 ^{11,15,16}	164,620,000	53,513,974
U.S. Treasury Notes		
4.38% due 10/31/24 ¹¹	23,000,000	22,934,414
4.25% due 10/15/25 ¹¹	18,300,000	18,285,703
Total U.S. Government Securities		
(Cost \$109,588,536)		<u>94,734,091</u>
FOREIGN GOVERNMENT DEBT^{††} - 1.1%		
Government of Japan		
(0.24)% due 01/30/23 ¹⁷	JPY 1,375,000,000	10,476,918
(0.24)% due 01/11/23 ¹⁷	JPY 1,100,000,000	8,380,620
(0.28)% due 01/06/23 ¹⁷	JPY 832,000,000	6,338,682
Province of New Brunswick Canada T-Bill		
4.15% due 02/02/23 ¹⁷	CAD 13,000,000	9,565,284
Newfoundland T-Bill		
3.90% due 01/16/23 ¹⁷	CAD 9,000,000	6,635,817
4.23% due 01/09/23 ¹⁷	CAD 985,000	726,872
4.11% due 01/12/23 ¹⁷	CAD 750,000	553,245
European Stability Mechanism Treasury Bill		
1.13% due 01/12/23 ¹⁷	EUR 5,000,000	5,353,004
Kingdom of Sweden		
1.49% due 01/18/23 ¹⁷	SEK 50,000,000	4,789,966
Quebec T-Bill		
4.14% due 01/27/23 ¹⁷	CAD 4,000,000	2,945,381
4.24% due 01/06/23 ¹⁷	CAD 670,000	494,594
4.11% due 01/20/23 ¹⁷	CAD 475,000	350,059
Ontario T-Bill		
4.04% due 01/04/23 ¹⁷	CAD 2,015,000	1,487,829
4.11% due 01/18/23 ¹⁷	CAD 600,000	442,286
4.23% due 02/01/23 ¹⁷	CAD 357,000	262,720
Province of Manitoba Canada T-Bill		
4.13% due 01/25/23 ¹⁷	CAD 939,000	691,823
3.85% due 01/11/23 ¹⁷	CAD 381,000	281,133
Alberta T-Bill		
4.23% due 01/31/23 ¹⁷	CAD 1,000,000	735,968
Nova Scotia T-Bill		
4.13% due 01/24/23 ¹⁷	CAD 830,000	611,424
Total Foreign Government Debt		
(Cost \$60,343,870)		<u>61,123,625</u>
CONVERTIBLE BONDS^{††} - 0.3%		
Consumer, Non-cyclical - 0.2%		
Block, Inc.		
due 05/01/26 ¹⁵	12,240,000	9,908,280
Communications - 0.1%		
Cable One, Inc.		
due 03/15/26 ¹⁵	5,750,000	4,516,625
Total Convertible Bonds		
(Cost \$15,240,603)		<u>14,424,905</u>
U.S. TREASURY BILLS^{††} - 0.1%		
U.S. Treasury Bills		
4.28% due 04/20/23 ^{2,17}	5,000,000	4,934,812
2.82% due 01/12/23 ¹⁷	3,600,000	3,596,875
Total U.S. Treasury Bills		
(Cost \$8,532,073)		<u>8,531,687</u>
SENIOR FIXED RATE INTERESTS^{††} - 0.0%		
Industrial - 0.0%		
Schur Flexibles GmbH		
12.20% due 09/30/26	EUR 404,966	418,542
11.30% due 09/30/26	EUR 274,888	284,103
11.94% due 09/30/26	EUR 71,585	73,984
Total Industrial		<u>776,629</u>
Total Senior Fixed Rate Interests		
(Cost \$764,982)		<u>776,629</u>

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		Contracts/ Notional Value	Value
OTC OPTIONS PURCHASED^{††} - 0.1%			
Call Options on:			
Interest Rate Options			
Morgan Stanley Capital Services LLC 10Y-2Y SOFR CMS CAP Expiring December 2023 with strike price of \$0.10	USD	164,200,000	\$ 611,882
Barclays Bank plc 10Y-2Y SOFR CMS CAP Expiring December 2023 with strike price of \$0.20	USD	164,200,000	611,881
Morgan Stanley Capital Services LLC 10Y-2Y SOFR CMS CAP Expiring June 2024 with strike price of \$0.10	USD	164,200,000	695,888
Barclays Bank plc 10Y-2Y SOFR CMS CAP Expiring June 2024 with strike price of \$0.10	USD	162,650,000	689,319
Bank of America, N.A. 10Y-2Y SOFR CMS CAP Expiring June 2024 with strike price of \$0.10	USD	82,100,000	347,944
Bank of America, N.A. 10Y-2Y SOFR CMS CAP Expiring December 2023 with strike price of \$0.20	USD	80,550,000	341,375
Goldman Sachs International 10Y-2Y SOFR CMS CAP Expiring June 2024 with strike price of \$0.10	USD	66,950,000	283,737
Goldman Sachs International 10Y-2Y SOFR CMS CAP Expiring December 2023 with strike price of \$0.20	USD	66,950,000	249,485
Total Interest Rate Options			3,831,511
Foreign Exchange Options			
Morgan Stanley Capital Services LLC Foreign Exchange EUR/GBP Expiring January 2023 with strike price of EUR 0.88 (Notional Value \$11,739,750)	EUR	11,000,000	160,398
Barclays Bank plc Foreign Exchange EUR/GBP Expiring January 2023 with strike price of EUR 0.86 (Notional Value \$5,016,075)	EUR	4,700,000	154,455
Morgan Stanley Capital Services LLC Foreign Exchange USD/SEK Expiring January 2023 with strike price of \$10.42	USD	12,100,000	121,291
J.P. Morgan Securities plc Foreign Exchange EUR/CAD Expiring January 2023 with strike price of EUR 1.42 (Notional Value \$4,002,187)	EUR	3,750,000	80,197
J.P. Morgan Securities plc Foreign Exchange USD/SEK Expiring January 2023 with strike price of \$10.28	USD	4,000,000	72,269
J.P. Morgan Securities plc Foreign Exchange USD/NOK Expiring January 2023 with strike price of \$9.76	USD	4,000,000	60,636
Citibank, N.A. Foreign Exchange NOK/SEK Expiring January 2023 with strike price of NOK 1.05 (Notional Value \$3,958,989)	NOK	39,000,000	57,621
Deutsche Bank AG Foreign Exchange NOK/SEK Expiring January 2023 with strike price of NOK 1.06 (Notional Value \$11,470,917)	NOK	113,000,000	54,884
Morgan Stanley Capital Services LLC Foreign Exchange USD/NOK Expiring January 2023 with strike price of \$10.07	USD	11,600,000	50,958
Barclays Bank plc Foreign Exchange EUR/USD Expiring January 2023 with strike price of EUR 1.08 (Notional Value \$11,472,938)	EUR	10,750,000	41,894

Macro Opportunities Fund
CONSOLIDATED SCHEDULE OF INVESTMENTS (Unaudited)

December 31, 2022

		Contracts/ Notional Value	Value
OTC OPTIONS PURCHASED^{††} - 0.1% (continued)			
J.P. Morgan Securities plc Foreign Exchange USD/NOK Expiring January 2023 with strike price of \$9.92	USD	4,100,000	\$ 37,475
J.P. Morgan Securities plc Foreign Exchange USD/NOK Expiring January 2023 with strike price of \$10.16	USD	11,250,000	35,301
Bank of America, N.A. Foreign Exchange EUR/USD Expiring January 2023 with strike price of EUR 1.07 (Notional Value \$4,002,187)	EUR	3,750,000	29,306
J.P. Morgan Securities plc Foreign Exchange USD/NOK Expiring January 2023 with strike price of \$9.87	USD	4,200,000	23,266
Bank of America, N.A. Foreign Exchange EUR/CAD Expiring January 2023 with strike price of EUR 1.46 (Notional Value \$11,739,750)	EUR	11,000,000	14,315
J.P. Morgan Securities plc Foreign Exchange USD/NOK Expiring January 2023 with strike price of \$10.06	USD	11,000,000	4,755
Total Foreign Exchange Options			999,021
Put Options on:			
Foreign Exchange Options			
J.P. Morgan Securities plc Foreign Exchange USD/NOK Expiring January 2023 with strike price of \$9.92	USD	4,100,000	68,042
J.P. Morgan Securities plc Foreign Exchange USD/NOK Expiring January 2023 with strike price of \$9.66	USD	11,250,000	51,048
Morgan Stanley Capital Services LLC Foreign Exchange USD/NOK Expiring January 2023 with strike price of \$9.59	USD	11,600,000	33,089
Bank of America, N.A. Foreign Exchange EUR/USD Expiring January 2023 with strike price of EUR 1.07 (Notional Value \$4,002,187)	EUR	3,750,000	30,776
J.P. Morgan Securities plc Foreign Exchange USD/NOK Expiring January 2023 with strike price of \$9.87	USD	4,200,000	30,345
J.P. Morgan Securities plc Foreign Exchange USD/NOK Expiring January 2023 with strike price of \$9.76	USD	4,000,000	26,290
J.P. Morgan Securities plc Foreign Exchange USD/SEK Expiring January 2023 with strike price of \$10.28	USD	4,000,000	23,789
Barclays Bank plc Foreign Exchange EUR/USD Expiring January 2023 with strike price of EUR 1.05 (Notional Value \$11,472,938)	EUR	10,750,000	22,740
Citibank, N.A. Foreign Exchange NOK/SEK Expiring January 2023 with strike price of NOK 1.05 (Notional Value \$3,958,989)	NOK	39,000,000	14,877
Deutsche Bank AG Foreign Exchange NOK/SEK Expiring January 2023 with strike price of NOK 1.03 (Notional Value \$11,470,917)	NOK	113,000,000	12,314

Macro Opportunities Fund
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December 31, 2022

		Contracts/ Notional Value	Value
OTC OPTIONS PURCHASED^{††} - 0.1% (continued)			
Morgan Stanley Capital Services LLC Foreign Exchange USD/SEK Expiring January 2023 with strike price of \$9.96	USD	12,100,000	\$ 4,768
Bank of America, N.A. Foreign Exchange EUR/CAD Expiring January 2023 with strike price of EUR 1.41 (Notional Value \$11,739,750)	EUR	11,000,000	873
J.P. Morgan Securities plc Foreign Exchange EUR/CAD Expiring January 2023 with strike price of EUR 1.42 (Notional Value \$4,002,187)	EUR	3,750,000	309
J.P. Morgan Securities plc Foreign Exchange USD/NOK Expiring January 2023 with strike price of \$9.47	USD	11,000,000	97
Barclays Bank plc Foreign Exchange EUR/GBP Expiring January 2023 with strike price of EUR 0.86 (Notional Value \$5,016,075)	EUR	4,700,000	7
Morgan Stanley Capital Services LLC Foreign Exchange EUR/GBP Expiring January 2023 with strike price of EUR 0.85 (Notional Value \$11,739,750)	EUR	11,000,000	2
Total Foreign Exchange Options			319,366
Total OTC Options Purchased			5,149,898
(Cost \$5,743,260)			(5,743,260)
OTC INTEREST RATE SWAPTIONS PURCHASED^{††-19} - 0.7%			
Call Swaptions on:			
Interest Rate Swaptions			
Citibank, N.A. 5-Year Interest Rate Swap Expiring October 2027 with exercise rate of 3.10% (Notional Value \$114,729,375)	EUR	107,500,000	4,926,050
Deutsche Bank AG 5-Year Interest Rate Swap Expiring April 2027 with exercise rate of 2.69%	USD	92,814,000	2,761,172
Deutsche Bank AG 5-Year Interest Rate Swap Expiring April 2032 with exercise rate of 2.39%	USD	72,235,000	2,020,308
Citibank, N.A. 20-Year Interest Rate Swap Expiring April 2029 with exercise rate of 2.38%	USD	24,141,000	1,699,377
Barclays Bank plc 20-Year Interest Rate Swap Expiring April 2027 with exercise rate of 1.58% (Notional Value \$22,554,375)	GBP	18,750,000	991,567
Total Interest Rate Swaptions			12,398,474
Put Swaptions on:			
Interest Rate Swaptions			
Barclays Bank plc 20-Year Interest Rate Swap Expiring April 2027 with exercise rate of 1.58% (Notional Value \$22,554,375)	GBP	18,750,000	6,694,955
Deutsche Bank AG 5-Year Interest Rate Swap Expiring April 2032 with exercise rate of 2.39%	USD	72,235,000	5,555,379
Deutsche Bank AG 5-Year Interest Rate Swap Expiring April 2027 with exercise rate of 2.69%	USD	92,814,000	5,383,123
Citibank, N.A. 5-Year Interest Rate Swap Expiring October 2027 with exercise rate of 3.10% (Notional Value \$114,729,375)	EUR	107,500,000	4,946,595
Citibank, N.A. 20-Year Interest Rate Swap Expiring April 2029 with exercise rate of 2.38%	USD	24,141,000	4,340,465
Total Interest Rate Swaptions			26,920,517
Total OTC Interest Rate Swaptions Purchased			39,318,991
(Cost \$36,571,675)			(36,571,675)
Total Investments - 99.1%			5,617,903,619
(Cost \$6,468,067,681)			(6,468,067,681)

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CONSOLIDATED SCHEDULE OF INVESTMENTS (Unaudited)

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		Contracts/ Notional Value	Value
OTC OPTIONS WRITTEN^{††} - (0.1)%			
Call Options on:			
Foreign Exchange Options			
Goldman Sachs International Foreign Exchange USD/JPY Expiring January 2023 with strike price of \$139.45	USD	3,000,000	\$ (39)
J.P. Morgan Securities plc Foreign Exchange AUD/JPY Expiring January 2023 with strike price of AUD 93.90 (Notional Value \$3,051,675)	AUD	4,500,000	(107)
UBS AG Foreign Exchange USD/CAD Expiring January 2023 with strike price of \$1.39	USD	2,750,000	(328)
J.P. Morgan Securities plc Foreign Exchange CAD/JPY Expiring January 2023 with strike price of CAD 100.55 (Notional Value \$19,262,703)	CAD	26,100,000	(855)
UBS AG Foreign Exchange NZD/JPY Expiring January 2023 with strike price of NZD 88.84 (Notional Value \$2,687,913)	NZD	4,250,000	(1,001)
Goldman Sachs International Foreign Exchange CAD/JPY Expiring January 2023 with strike price of CAD 102.60 (Notional Value \$2,767,630)	CAD	3,750,000	(1,114)
Barclays Bank plc Foreign Exchange AUD/JPY Expiring January 2023 with strike price of AUD 93.76 (Notional Value \$2,034,450)	AUD	3,000,000	(2,272)
J.P. Morgan Securities plc Foreign Exchange AUD/NZD Expiring January 2023 with strike price of AUD 1.08 (Notional Value \$3,051,675)	AUD	4,500,000	(4,177)
Morgan Stanley Capital Services LLC Foreign Exchange AUD/CAD Expiring January 2023 with strike price of AUD 0.93 (Notional Value \$2,848,230)	AUD	4,200,000	(10,078)

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CONSOLIDATED SCHEDULE OF INVESTMENTS (Unaudited)

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		Contracts/ Notional Value	Value
OTC OPTIONS WRITTEN^{††} - (0.1%) (continued)			
J.P. Morgan Securities plc Foreign Exchange AUD/JPY Expiring January 2023 with strike price of AUD 91.40 (Notional Value \$19,666,350)	AUD	29,000,000	\$ (13,210)
Bank of America, N.A. Foreign Exchange AUD/NZD Expiring January 2023 with strike price of AUD 1.07 (Notional Value \$2,882,137)	AUD	4,250,000	(14,953)
UBS AG Foreign Exchange NZD/JPY Expiring January 2023 with strike price of NZD 87.02 (Notional Value \$19,289,725)	NZD	30,500,000	(25,845)
Bank of America, N.A. Foreign Exchange USD/CAD Expiring January 2023 with strike price of \$1.36	USD	20,500,000	(41,092)
Barclays Bank plc Foreign Exchange CAD/JPY Expiring January 2023 with strike price of CAD 99.52 (Notional Value \$20,295,952)	CAD	27,500,000	(47,854)
Deutsche Bank AG Foreign Exchange AUD/NZD Expiring January 2023 with strike price of AUD 1.07 (Notional Value \$10,172,250)	AUD	15,000,000	(101,295)
Bank of America, N.A. Foreign Exchange AUD/NZD Expiring January 2023 with strike price of AUD 1.07 (Notional Value \$20,344,500)	AUD	30,000,000	(157,693)
Deutsche Bank AG Foreign Exchange AUD/NZD Expiring January 2023 with strike price of AUD 1.06 (Notional Value \$10,172,250)	AUD	15,000,000	(170,214)
J.P. Morgan Securities plc Foreign Exchange NZD/USD Expiring January 2023 with strike price of NZD 0.64 (Notional Value \$19,605,950)	NZD	31,000,000	(194,345)
UBS AG Foreign Exchange AUD/CAD Expiring January 2023 with strike price of AUD 0.92 (Notional Value \$19,666,350)	AUD	29,000,000	(197,238)
Total Foreign Exchange Options			(983,710)

Macro Opportunities Fund
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		Contracts/ Notional Value	Value
Put Options on:			
Foreign Exchange Options			
J.P. Morgan Securities plc Foreign Exchange AUD/NZD Expiring January 2023 with strike price of AUD 1.05 (Notional Value \$3,051,675)	AUD	4,500,000	\$ (108)
Bank of America, N.A. Foreign Exchange AUD/NZD Expiring January 2023 with strike price of AUD 1.05 (Notional Value \$2,882,137)	AUD	4,250,000	(959)
UBS AG Foreign Exchange USD/CAD Expiring January 2023 with strike price of \$1.34	USD	2,750,000	(2,078)
Morgan Stanley Capital Services LLC Foreign Exchange AUD/CAD Expiring January 2023 with strike price of AUD 0.90 (Notional Value \$2,848,230)	AUD	4,200,000	(5,317)
J.P. Morgan Securities plc Foreign Exchange AUD/JPY Expiring January 2023 with strike price of AUD 88.95 (Notional Value \$3,051,675)	AUD	4,500,000	(15,193)
Deutsche Bank AG Foreign Exchange AUD/NZD Expiring January 2023 with strike price of AUD 1.06 (Notional Value \$10,172,250)	AUD	15,000,000	(17,088)
Goldman Sachs International Foreign Exchange USD/JPY Expiring January 2023 with strike price of \$132.05	USD	3,000,000	(24,064)
Barclays Bank plc Foreign Exchange AUD/JPY Expiring January 2023 with strike price of AUD 89.09 (Notional Value \$2,034,450)	AUD	3,000,000	(25,856)
Bank of America, N.A. Foreign Exchange AUD/NZD Expiring January 2023 with strike price of AUD 1.07 (Notional Value \$20,344,500)	AUD	30,000,000	(26,788)
Deutsche Bank AG Foreign Exchange AUD/NZD Expiring January 2023 with strike price of AUD 1.07 (Notional Value \$10,172,250)	AUD	15,000,000	(28,855)
Goldman Sachs International Foreign Exchange CAD/JPY Expiring January 2023 with strike price of CAD 98.15 (Notional Value \$2,767,630)	CAD	3,750,000	(47,342)
UBS AG Foreign Exchange NZD/JPY Expiring January 2023 with strike price of NZD 84.41 (Notional Value \$2,687,913)	NZD	4,250,000	(56,077)
UBS AG Foreign Exchange AUD/CAD Expiring January 2023 with strike price of AUD 0.92 (Notional Value \$19,666,350)	AUD	29,000,000	(145,868)
Bank of America, N.A. Foreign Exchange USD/CAD Expiring January 2023 with strike price of \$1.36	USD	20,500,000	(163,412)
J.P. Morgan Securities plc Foreign Exchange NZD/USD Expiring January 2023 with strike price of NZD 0.64 (Notional Value \$19,605,950)	NZD	31,000,000	(285,414)
J.P. Morgan Securities plc Foreign Exchange AUD/JPY Expiring January 2023 with strike price of AUD 91.40 (Notional Value \$19,666,350)	AUD	29,000,000	(439,327)
Barclays Bank plc Foreign Exchange CAD/JPY Expiring January 2023 with strike price of CAD 99.52 (Notional Value \$20,295,952)	CAD	27,500,000	(525,514)
J.P. Morgan Securities plc Foreign Exchange CAD/JPY Expiring January 2023 with strike price of CAD 100.55 (Notional Value \$19,262,703)	CAD	26,100,000	(628,564)
UBS AG Foreign Exchange NZD/JPY Expiring January 2023 with strike price of NZD 87.02 (Notional Value \$19,289,725)	NZD	30,500,000	(889,295)
Total Foreign Exchange Options			<u>(3,327,119)</u>
Total OTC Options Written			
(Premiums received \$4,522,730)			<u>(4,310,829)</u>

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CONSOLIDATED SCHEDULE OF INVESTMENTS (Unaudited)

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	Contracts/ Notional Value	Value
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	\$ (539,837)
Total Interest Rate Swaptions		<u>(539,837)</u>
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	(1,096,665)
Total Interest Rate Swaptions		<u>(1,096,665)</u>
Total OTC Interest Rate Swaptions Written		<u>(1,636,502)</u>
(Premiums received \$1,546,646)		(1,636,502)
Other Assets & Liabilities, net - 1.0%		59,506,576
Total Net Assets - 100.0%		<u>\$ 5,671,462,864</u>

Futures Contracts

Description	Number of Contracts	Expiration Date	Notional Amount	Value	Value and Unrealized Appreciation (Depreciation)**
Commodity Futures Contracts Purchased[†]					
Silver Futures Contracts	571	Mar 2023	\$ 68,919,700	\$	8,315,832
Gold 100 oz. Futures Contracts	389	Feb 2023	71,183,110		2,796,698
			<u>\$ 140,102,810</u>	<u>\$</u>	<u>11,112,530</u>

Interest Rate Futures Contracts Purchased[†]					
3-Month SOFR Futures Contracts	1,470	Mar 2024	\$ 350,760,375	\$	(936,233)

Centrally Cleared Credit Default Swap Agreements^{††}

Counterparty	Exchange Index	Protection	Protection Premium Rate	Payment Frequency	Maturity Date	Notional Amount~	Value	Upfront Premiums Paid(Received)	Unrealized Depreciation**	
J.P. Morgan Securities LLC	ICE	CDX.NA.IG.33.V1	Sold	1.00%	Quarterly	12/20/24	70,000,000	\$ 487,832	\$ 975,858	\$ (488,026)
J.P. Morgan Securities LLC	ICE	ITRAXX.EUR.38.V1	Purchased	1.00%	Quarterly	12/20/27	116,000,000	EUR (533,176)	(329,228)	(203,948)
							<u>\$ (45,344)</u>	<u>\$ 646,630</u>	<u>\$ (691,974)</u>	

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Centrally Cleared Interest Rate Swap Agreements^{††}

Counterparty	Exchange	Floating Rate Type	Floating Rate Index	Fixed Rate	Payment Frequency	Maturity Date	Notional Amount~	Value	Upfront Premiums Paid (Received)	Unrealized Appreciation (Depreciation)**	
J.P. Morgan Securities LLC	CME	Receive	3-Month USD LIBOR	1.65%	Quarterly	03/17/31	180,000,000	\$ 27,496,636	\$ 1,387	\$ 27,495,249	
J.P. Morgan Securities LLC	CME	Receive	U.S. Secured Overnight Financing Rate	1.78%	Annually	03/11/32	23,700,000	3,288,979	404	3,288,575	
J.P. Morgan Securities LLC	LCH	Receive	6-Month Budapest Interbank Offering Rate	9.08%	Semi-Annually	07/26/25 HUF	18,000,000,000	550,282	12,357	537,925	
J.P. Morgan Securities LLC	LCH	Receive	6-Month EURIBOR	3.10%	Semi-Annually	11/02/32 EUR	12,119,000	(32,150)	(274,903)	242,753	
J.P. Morgan Securities LLC	LCH	Pay	U.S. Secured Overnight Financing Rate	2.38%	Annually	04/16/49	472,000	–	(78,319)	78,319	
J.P. Morgan Securities LLC	LCH	Pay	U.S. Secured Overnight Financing Rate	2.39%	Annually	04/12/37	2,030,000	–	(73,064)	73,064	
J.P. Morgan Securities LLC	LCH	Pay	U.S. Secured Overnight Financing Rate	2.69%	Annually	04/21/32	5,398,000	(87,403)	(127,693)	40,290	
J.P. Morgan Securities LLC	LCH	Pay	Swiss Average Rate O/N	2.15%	Annually	10/21/27 CHF	20,250,000	29,838	79	29,759	
J.P. Morgan Securities LLC	LCH	Receive	U.S. Secured Overnight Financing Rate	2.70%	Annually	04/22/30	3,932,000	90,026	62,458	27,568	
J.P. Morgan Securities LLC	LCH	Pay	6-Month Australian Bank Bill Rate	4.66%	Semi-Annually	10/20/28 AUD	37,450,000	26,518	122	26,396	
J.P. Morgan Securities LLC	LCH	Pay	Sterling Overnight Interbank Average Rate	1.58%	Annually	04/12/47 GBP	6,504,000	(1,663,348)	(1,606,427)	(56,921)	
J.P. Morgan Securities LLC	LCH	Pay	Overnight Tokyo Average Rate	0.19%	Annually	10/20/24 JPY	5,720,000,000	(61,414)	1,571	(62,985)	
J.P. Morgan Securities LLC	LCH	Receive	3-Month CZK PRIBOR	4.94%	Quarterly	10/21/25 CZK	1,100,000,000	(224,225)	(39,100)	(185,125)	
J.P. Morgan Securities LLC	LCH	Pay	U.S. Secured Overnight Financing Rate	2.67%	Annually	04/19/27	7,583,000	(345,814)	241	(346,055)	
J.P. Morgan Securities LLC	LCH	Pay	1D Euro Short Term Rate	0.92%	Annually	04/12/27 EUR	6,017,000	(531,825)	987	(532,812)	
J.P. Morgan Securities LLC	LCH	Pay	Sterling Overnight Interbank Average Rate	0.85%	Annually	12/03/26 GBP	4,491,000	(645,744)	(47,419)	(598,325)	
J.P. Morgan Securities LLC	LCH	Pay	U.S. Secured Overnight Financing Rate	1.08%	Annually	12/06/28	6,071,000	(829,845)	(100,091)	(729,754)	
J.P. Morgan Securities LLC	LCH	Pay	U.S. Secured Overnight Financing Rate	1.23%	Annually	12/03/31	6,975,000	(1,236,795)	(174,065)	(1,062,730)	
J.P. Morgan Securities LLC	CME	Pay	U.S. Secured Overnight Financing Rate	2.78%	Annually	07/18/27	664,200,000	(27,857,777)	2,938	(27,860,715)	
								<u>\$ (2,034,061)</u>	<u>\$ (2,438,537)</u>	<u>\$</u>	<u>404,476</u>

Macro Opportunities Fund
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Forward Foreign Currency Exchange Contracts^{††}

Counterparty	Currency	Type	Quantity	Contract Amount	Settlement Date	Unrealized Appreciation (Depreciation)
Barclays Bank plc	GBP	Sell	79,500,000	98,521,170 USD	01/17/23	\$ 2,377,287
JPMorgan Chase Bank, N.A.	JPY	Buy	12,415,167,540	93,632,951 USD	01/06/23	979,105
JPMorgan Chase Bank, N.A.	AUD	Buy	84,756,765	57,114,057 USD	01/05/23	597,231
JPMorgan Chase Bank, N.A.	USD	Sell	23,681,102	233,737,347 NOK	01/13/23	189,340
Goldman Sachs International	USD	Sell	11,000,000	1,460,112,500 JPY	01/20/23	149,109
Goldman Sachs International	EUR	Buy	20,680,000	22,033,399 USD	01/13/23	129,763
Barclays Bank plc	EUR	Buy	15,350,000	16,342,222 USD	01/17/23	113,531
JPMorgan Chase Bank, N.A.	NZD	Buy	33,520,000	21,184,566 USD	01/06/23	104,202
UBS AG	EUR	Buy	9,550,000	10,137,848 USD	01/13/23	97,073
Citibank, N.A.	CAD	Buy	11,800,000	8,645,855 USD	01/17/23	72,637
Deutsche Bank AG	EUR	Buy	5,740,000	6,097,513 USD	01/13/23	54,158
Deutsche Bank AG	JPY	Buy	238,735,600	1,857,032 USD	12/07/23	52,834
JPMorgan Chase Bank, N.A.	NOK	Buy	64,384,973	6,524,913 USD	01/13/23	50,406
Barclays Bank plc	CAD	Sell	9,000,000	6,692,520 USD	01/17/23	42,823
Bank of America, N.A.	USD	Sell	6,500,000	856,776,050 JPY	01/20/23	42,160
Morgan Stanley Capital Services LLC	EUR	Buy	4,630,000	4,923,516 USD	01/13/23	38,546
JPMorgan Chase Bank, N.A.	CAD	Buy	14,112,000	10,389,228 USD	01/18/23	37,559
JPMorgan Chase Bank, N.A.	EUR	Buy	17,510,000	183,403,226 NOK	01/13/23	35,743
Bank of America, N.A.	USD	Sell	3,300,000	32,624,680 NOK	01/13/23	31,797
JPMorgan Chase Bank, N.A.	USD	Sell	10,895,250	113,874,277 SEK	01/13/23	27,441
Bank of America, N.A.	AUD	Buy	2,670,000	1,791,493 USD	01/05/23	26,523
JPMorgan Chase Bank, N.A.	EUR	Buy	2,280,000	25,228,276 SEK	01/13/23	23,653
JPMorgan Chase Bank, N.A.	SEK	Sell	50,000,000	4,813,246 USD	01/18/23	15,754
Barclays Bank plc	CAD	Buy	5,250,000	3,863,504 USD	01/11/23	15,347
Deutsche Bank AG	CAD	Buy	2,201,549	1,621,289 USD	12/28/23	12,926
JPMorgan Chase Bank, N.A.	EUR	Buy	1,405,000	1,493,721 USD	01/17/23	12,490
JPMorgan Chase Bank, N.A.	EUR	Buy	1,440,000	1,532,462 USD	01/13/23	10,814
JPMorgan Chase Bank, N.A.	USD	Sell	18,440,000	2,416,258,453 JPY	01/20/23	10,038
UBS AG	GBP	Sell	950,000	1,155,115 USD	01/09/23	6,494
Morgan Stanley Capital Services LLC	GBP	Buy	1,140,000	1,372,833 USD	01/09/23	5,512
Barclays Bank plc	GBP	Sell	740,000	899,324 USD	01/09/23	4,609
Bank of America, N.A.	USD	Sell	1,190,000	12,440,957 SEK	01/13/23	3,323
Barclays Bank plc	EUR	Buy	420,000	447,430 USD	01/13/23	2,692
Barclays Bank plc	GBP	Buy	2,020,000	2,439,645 USD	01/09/23	2,685
Barclays Bank plc	GBP	Buy	750,000	904,132 USD	01/09/23	2,673
Citibank, N.A.	EUR	Buy	310,000	329,564 USD	01/13/23	2,669
UBS AG	CHF	Buy	4,619,553	4,995,894 USD	01/06/23	2,496
Morgan Stanley Capital Services LLC	GBP	Sell	460,000	558,491 USD	01/09/23	2,317
JPMorgan Chase Bank, N.A.	NZD	Buy	4,300,000	2,729,171 USD	01/13/23	2,156
UBS AG	USD	Sell	200,000	2,097,487 SEK	01/13/23	1,189
Goldman Sachs International	AUD	Buy	2,000,000	1,360,870 USD	01/05/23	940
JPMorgan Chase Bank, N.A.	EUR	Buy	750,000	803,591 USD	01/13/23	198
JPMorgan Chase Bank, N.A.	GBP	Buy	130,000	156,987 USD	01/09/23	192
Morgan Stanley Capital Services LLC	EUR	Sell	540,000	578,596 USD	01/13/23	(133)
JPMorgan Chase Bank, N.A.	USD	Buy	960,000	1,299,600 CAD	01/05/23	(148)
Morgan Stanley Capital Services LLC	GBP	Sell	120,000	144,914 USD	01/09/23	(175)
Barclays Bank plc	GBP	Buy	400,000	484,074 USD	01/17/23	(331)
Citibank, N.A.	EUR	Sell	140,000	149,673 USD	01/13/23	(368)
UBS AG	CAD	Sell	515,000	379,695 USD	01/04/23	(786)
JPMorgan Chase Bank, N.A.	AUD	Buy	12,450,000	8,478,218 USD	01/05/23	(952)
Citibank, N.A.	CAD	Sell	172,000	126,122 USD	01/18/23	(962)
UBS AG	CAD	Sell	670,000	493,980 USD	01/06/23	(1,020)
Barclays Bank plc	CAD	Sell	250,000	183,618 USD	01/12/23	(1,091)
Goldman Sachs International	USD	Buy	2,960,000	4,008,047 CAD	01/05/23	(1,155)
JPMorgan Chase Bank, N.A.	CAD	Sell	4,000,000	2,954,428 USD	01/27/23	(1,169)
Citibank, N.A.	CAD	Sell	1,000,000	737,500 USD	01/31/23	(1,416)
Deutsche Bank AG	GBP	Buy	2,660,000	3,217,739 USD	01/09/23	(1,601)
Barclays Bank plc	CAD	Sell	381,000	279,832 USD	01/11/23	(1,662)
Citibank, N.A.	EUR	Sell	240,000	255,511 USD	01/13/23	(1,702)
Morgan Stanley Capital Services LLC	USD	Buy	500,000	4,913,590 NOK	01/19/23	(1,938)
Deutsche Bank AG	USD	Buy	4,010,000	5,430,466 CAD	01/05/23	(2,041)
Citibank, N.A.	CAD	Sell	357,000	261,640 USD	02/01/23	(2,154)
JPMorgan Chase Bank, N.A.	CAD	Sell	500,000	366,799 USD	01/12/23	(2,618)
Barclays Bank plc	NOK	Sell	3,112,449	315,194 USD	01/13/23	(2,665)
UBS AG	CAD	Sell	2,750,000	2,029,052 USD	01/11/23	(2,728)
Citibank, N.A.	CAD	Sell	475,000	348,064 USD	01/20/23	(2,899)
UBS AG	GBP	Buy	2,720,000	3,292,039 USD	01/09/23	(3,357)
JPMorgan Chase Bank, N.A.	USD	Buy	450,000	4,450,950 NOK	01/20/23	(4,698)
Morgan Stanley Capital Services LLC	EUR	Sell	620,000	659,496 USD	01/13/23	(4,970)
Citibank, N.A.	CAD	Sell	830,000	608,071 USD	01/24/23	(5,205)
JPMorgan Chase Bank, N.A.	CAD	Sell	985,000	722,524 USD	01/09/23	(5,213)
Citibank, N.A.	CAD	Sell	939,000	687,720 USD	01/25/23	(6,099)
JPMorgan Chase Bank, N.A.	GBP	Sell	1,450,000	1,746,828 USD	01/09/23	(6,329)
UBS AG	EUR	Sell	3,030,000	3,240,491 USD	01/13/23	(6,819)
Bank of America, N.A.	GBP	Sell	1,350,000	1,625,181 USD	01/09/23	(7,070)
Bank of America, N.A.	USD	Buy	5,460,000	7,400,921 CAD	01/05/23	(7,818)
UBS AG	EUR	Sell	2,000,000	1,765,914 GBP	01/13/23	(8,069)
Deutsche Bank AG	CAD	Sell	2,050,000	1,505,504 USD	01/18/23	(9,158)
JPMorgan Chase Bank, N.A.	CAD	Sell	1,500,000	1,098,056 USD	01/04/23	(10,141)
JPMorgan Chase Bank, N.A.	USD	Buy	5,000,000	4,630,465 CHF	01/06/23	(10,196)
Bank of America, N.A.	NZD	Sell	1,500,000	942,093 USD	01/06/23	(10,567)
JPMorgan Chase Bank, N.A.	EUR	Sell	13,450,000	141,018,899 NOK	01/13/23	(13,066)
Barclays Bank plc	EUR	Sell	1,678,000	1,794,717 USD	03/31/23	(13,326)
Barclays Bank plc	EUR	Sell	1,610,000	1,712,101 USD	01/13/23	(13,367)
JPMorgan Chase Bank, N.A.	CAD	Sell	2,500,000	1,830,154 USD	01/11/23	(16,918)
JPMorgan Chase Bank, N.A.	USD	Buy	10,874,072	113,573,451 SEK	01/13/23	(19,764)
JPMorgan Chase Bank, N.A.	CAD	Sell	27,075,382	19,981,389 USD	01/05/23	(21,967)

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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								
Citibank, N.A. 5-Year Interest Rate Swap	Receive	6 Month EURIBOR	Semi-Annually	3.10%	10/29/27	3.10%	\$ 114,729,375	\$ 4,926,050
Deutsche Bank AG 5-Year Interest Rate Swap	Pay	SOFR	Annual	2.69%	04/19/27	2.69%	92,814,000	2,761,172
Deutsche Bank AG 5-Year Interest Rate Swap	Pay	SOFR	Annual	2.39%	04/08/32	2.39%	72,235,000	2,020,308
Citibank, N.A. 20-Year Interest Rate Swap	Pay	SOFR	Annual	2.38%	04/12/29	2.38%	24,141,000	1,699,377
Barclays Bank plc 20-Year Interest Rate Swap	Pay	SONIA	Annual	1.58%	04/12/27	1.58%	22,554,375	991,567
								<u>\$ 12,398,474</u>
Put								
Barclays Bank plc 20-Year Interest Rate Swap	Receive	SONIA	Annual	1.58%	04/12/27	1.58%	22,554,375	6,694,955
Deutsche Bank AG 5-Year Interest Rate Swap	Receive	SOFR	Annual	2.39%	04/08/32	2.39%	72,235,000	5,555,379
Deutsche Bank AG 5-Year Interest Rate Swap	Receive	SOFR	Annual	2.69%	04/19/27	2.69%	92,814,000	5,383,123
Citibank, N.A. 5-Year Interest Rate Swap	Receive	6 Month EURIBOR	Semi-Annually	3.10%	10/29/27	3.10%	114,729,375	4,946,595
Citibank, N.A. 20-Year Interest Rate Swap	Receive	SOFR	Annual	2.38%	04/12/29	2.38%	24,141,000	4,340,465
								<u>\$ 26,920,517</u>

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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	\$ (539,837)
Put								
J.P. Morgan Securities plc								
5-Year Interest Rate Swap	Pay	SOFR	Annual	2.70%	04/17/25	2.70%	22,032,000	(1,096,665)

~ 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 December 31, 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 futures collateral at December 31, 2022.

3 Affiliated issuer.

4 Security is a 144A or Section 4(a)(2) security. These securities have been determined to be liquid under guidelines established by the Board of Trustees. The total market value of 144A or Section 4(a)(2) securities is \$2,500,858,618 (cost \$2,882,170,494), or 44.1% of total net assets.

5 Rate indicated is the 7-day yield as of December 31, 2022.

6 Perpetual maturity.

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

8 Security is a step up/down bond. The coupon increases or decreases at regular intervals until the bond reaches full maturity. Rate indicated is the rate at December 31, 2022.

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 \$47,819,602 (cost \$55,732,002), or 0.8% of total net assets.

11 All or a portion of this security has been physically segregated or earmarked in connection with reverse repurchase agreements. At December 31, 2022, the total market value of segregated or earmarked securities was \$161,278,210.

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

13 Security is an interest-only strip.

14 Payment-in-kind security.

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.

AUD — Australian Dollar

CAD — Canadian Dollar

CDX.NA.IG.33.V1 — Credit Default Swap North American Investment Grade Series 33 Index Version 1

CHF — Swiss Franc

CME — Chicago Mercantile Exchange

CMS — Constant Maturity Swap

CMT — Constant Maturity Treasury

CZK — Czech Koruna

EUR — Euro

EURIBOR — European Interbank Offered Rate

GBP — British Pound

HUF — Hungarian Forint

ICE — Intercontinental Exchange

ITRAXX.EUR.38.V1 — iTraxx Europe Series 38 Index Version 1

JPY — Japanese Yen

LCH — London Clearing House

LIBOR — London Interbank Offered Rate

NOK — Norwegian Krone

plc — Public Limited Company

PPV — Public-Private Venture

REMIC — Real Estate Mortgage Investment Conduit

SARL — Société à Responsabilité Limitée

SEK — Swedish Krona

SOFR — Secured Overnight Financing Rate

SONIA — Sterling Overnight Index Average

WAC — Weighted Average Coupon