MACRO OPPORTUNITIES FUND

	Shares	Value
COMMON STOCKS† - 1.1%		
FINANCIAL - 1.0%		
Aequi Acquisition Corp. — Class A*[,1,2]	999,157	$ 9,901,646
AfterNext HealthTech Acquisition Corp. — Class A*[,1]	895,600	9,153,032
Conyers Park III Acquisition Corp. — Class A*[,1]	832,100	8,412,531
TPG Pace Beneficial II Corp.*[,1]	807,638	8,052,232
Waverley Capital Acquisition Corp. 1 — Class A*[,1]	786,700	8,024,340
Acropolis Infrastructure Acquisition Corp. — Class A*[,1]	578,278	5,857,956
Blue Whale Acquisition Corp. I — Class A*[,1]	477,700	4,748,338
Pershing Square Tontine Holdings, Ltd. — Class A*[,†††]	6,864,930	686
Total Financial		54,150,761
UTILITIES - 0.1%		
Texgen Power LLC*[,††]	180,169	4,684,394
CONSUMER, CYCLICAL - 0.0%		
ATD New Holdings, Inc.*[,††]	42,478	2,325,670
INDUSTRIAL - 0.0%		
Schur Flexibles GesmbH*[,††]	1,661	630,137
BP Holdco LLC*[,†††,2]	37,539	48,218
Vector Phoenix Holdings, LP*[,†††]	37,539	8,970
Targus Inc*[,†††]	12,773	377
Targus Inc*[,†††]	12,773	377
API Heat Transfer Parent LLC*[,†††]	1,763,707	$ 176
Targus Inc*[,†††]	12,773	127
Targus Inc*[,†††]	12,773	1
Targus Inc*[,†††]	12,773	1
Total Industrial		688,384
COMMUNICATIONS - 0.0%		
Vacasa, Inc. — Class A*	503,817	484,773
TECHNOLOGY - 0.0%		
Qlik Technologies, Inc. - Class A*[,†††]	177	283,867
Qlik Technologies, Inc. - Class B*[,†††]	43,738	4
Total Technology		283,871
CONSUMER, NON-CYCLICAL - 0.0%		
Cengage Learning Holdings II, Inc.*[,††]	21,660	232,845
Save-A-Lot*[,††]	22,703	7,560
Total Consumer, Non-cyclical		240,405
ENERGY - 0.0%		
Permian Production Partners LLC*[,†††]	573,522	93,890
Total Common Stocks (Cost $61,072,758)		62,952,148
PREFERRED STOCKS†† - 5.6%		
FINANCIAL - 5.2%		
Citigroup, Inc.		
3.88%	30,600,000	25,841,700
4.00%	13,100,000	11,577,125
7.38%*	1,400,000	1,377,824
Wells Fargo & Co.		
3.90%	25,750,000	22,729,782
4.70%	836,225	15,796,290
Equitable Holdings, Inc.		
4.95%	24,550,000	22,375,688
4.30%	600,325	11,166,045
Markel Corp.		
6.00%	32,370,000	31,052,373

	Shares	Value
Kuvare US Holdings, Inc.		
7.00% due 02/17/51[3]	19,150,000	$ 19,245,750
Bank of America Corp.		
4.38%	13,850,000	11,774,409
6.13%	5,800,000	5,705,750
Goldman Sachs Group, Inc.		
4.13%	20,500,000	16,989,504
Bank of New York Mellon Corp.		
3.75%	20,550,000	16,945,530
Charles Schwab Corp.		
4.00%*	18,700,000	14,726,250
W R Berkley Corp.		
4.13% due 03/30/61	820,613	14,237,636
MetLife, Inc.		
3.85%	12,200,000	10,748,851
Reinsurance Group of America, Inc.		
7.13% due 10/15/52[4]	300,400	7,900,520
Jackson Financial, Inc.		
8.00%*	284,000	7,043,200
First Republic Bank		
4.25%	803,675	4,283,588
4.50%	238,300	1,327,331
CNO Financial Group, Inc.		
5.13% due 11/25/60	324,000	5,265,000
Assurant, Inc.		
5.25% due 01/15/61	258,000	5,036,160
American Financial Group, Inc.		
4.50% due 09/15/60	243,449	4,506,241
PartnerRe Ltd.		
4.88%	208,352	4,256,631
Selective Insurance Group, Inc.		
4.60%	246,000	4,231,200
B Riley Financial, Inc.		
6.75% due 05/31/24	401	9,524
Total Financial		296,149,902
GOVERNMENT - 0.4%		
CoBank ACB		
4.25%	20,000,000	16,266,335
Farmer Mac		
5.75%	378,000	8,973,720
Total Government		25,240,055

	Shares	Value
INDUSTRIAL - 0.0%		
API Heat Transfer Intermediate*,†††	218	$ —
Total Preferred Stocks (Cost $397,044,217)		321,389,957
WARRANTS† - 0.0%		
Conyers Park III Acquisition Corp. — Class A Expiring 08/12/28*,[1]	277,366	55,473
AfterNext HealthTech Acquisition Corp. — Class A Expiring 07/09/23*,[1]	298,533	49,721
Aequi Acquisition Corp. — Class A Expiring 11/30/27*,[1]	333,052	33,305
Acropolis Infrastructure Acquisition Corp. — Class A Expiring 03/31/26*,[1]	192,759	32,846
Waverley Capital Acquisition Corp. 1— Class A Expiring 04/30/27*,[1]	262,232	23,601
Ginkgo Bioworks Holdings, Inc. Expiring 08/01/26	128,004	23,041
Blue Whale Acquisition Corp. I — Class A Expiring 07/09/23*,[1]	119,424	9,996
Pershing Square Tontine Holdings, Ltd. — Class A Expiring 07/24/25*,†††	762,770	76
MSD Acquisition Corp. — Class A Expiring 05/13/23*,†††,[1]	166,604	—
Total Warrants (Cost $3,400,900)		228,059

MACRO OPPORTUNITIES FUND

	Shares	Value
EXCHANGE-TRADED FUNDS† - 0.8%		
VanEck Gold Miners ETF	1,430,590	$ 46,279,586
Total Exchange-Traded Funds (Cost $54,624,676)		46,279,586
MUTUAL FUNDS† - 4.8%		
Guggenheim Limited Duration Fund — R6-Class[2]	5,098,957	121,049,242
Guggenheim Ultra Short Duration Fund — Institutional Class[2]	4,880,513	47,389,782
Guggenheim Strategy Fund III[2]	1,335,130	32,376,912
Guggenheim Risk Managed Real Estate Fund — Institutional Class[2]	1,043,420	31,354,764
Guggenheim Alpha Opportunity Fund — Institutional Class[2]	1,017,008	27,550,743
Guggenheim Strategy Fund II[2]	770,025	18,642,295
Total Mutual Funds (Cost $286,323,251)		278,363,738
MONEY MARKET FUNDS† - 4.1%		
Dreyfus Treasury Obligations Cash Management Fund — Institutional Shares, 4.69%[5]	122,357,120	122,357,120
Federated Hermes U.S. Treasury Cash Reserves Fund — Institutional Shares, 4.37%[5]	95,983,570	95,983,570
Western Asset Institutional U.S. Treasury Reserves — Institutional Shares, 4.56%[5]	20,049,128	$ 20,049,128
Total Money Market Funds (Cost $238,389,818)		238,389,818

	Face Amount~	Value
CORPORATE BONDS†† - 30.7%		
FINANCIAL - 10.2%		
Pershing Square Holdings Ltd.		
3.25% due 10/01/31	33,500,000	25,409,415
3.25% due 11/15/30[3]	15,100,000	11,813,485
NFP Corp.		
6.88% due 08/15/28[3]	28,700,000	24,628,618
7.50% due 10/01/30[3]	4,150,000	4,009,854
4.88% due 08/15/28[3]	3,950,000	3,562,900
Wilton RE Ltd.		
6.00%†††,3,4,6	31,350,000	27,879,241
GLP Capital Limited Partnership / GLP Financing II, Inc.		
4.00% due 01/15/31	22,640,000	19,420,826
5.30% due 01/15/29	6,950,000	6,631,343
Rocket Mortgage LLC / Rocket Mortgage Company-Issuer, Inc.		
3.88% due 03/01/31[3]	21,650,000	17,950,881
2.88% due 10/15/26[3]	8,750,000	7,831,250
Iron Mountain, Inc.		
5.63% due 07/15/32[3]	25,025,000	22,861,339
4.50% due 02/15/31[3]	925,000	794,880
CBS Studio Center		
7.56% (30 Day Average SOFR + 3.00%, Rate Floor: 3.00%) due 01/09/24◊,†††	22,000,000	22,220,000

	Face Amount~	Value
Liberty Mutual Group, Inc.		
4.30% due 02/01/61[3]	36,940,000	$ 21,904,578
United Wholesale Mortgage LLC		
5.50% due 11/15/25[3]	11,956,000	11,315,278
5.50% due 04/15/29[3]	7,150,000	5,970,250
5.75% due 06/15/27[3]	4,550,000	4,048,873
Host Hotels & Resorts, LP		
3.50% due 09/15/30	24,000,000	20,271,139
Jefferies Finance LLC / JFIN Company-Issuer Corp.		
5.00% due 08/15/28[3]	23,000,000	19,471,570
Mitsubishi UFJ Financial Group, Inc.		
5.42% due 02/22/29[4]	18,050,000	18,219,379
LPL Holdings, Inc.		
4.00% due 03/15/29[3]	14,788,000	13,309,200
4.38% due 05/15/31[3]	5,500,000	4,862,605
Global Atlantic Finance Co.		
4.70% due 10/15/51[3,4]	22,350,000	17,912,597
FS KKR Capital Corp.		
3.25% due 07/15/27	21,000,000	17,792,043
JPMorgan Chase & Co.		
5.72% due 09/14/33[4]	16,800,000	17,209,228
Nationwide Mutual Insurance Co.		
4.35% due 04/30/50[3]	21,150,000	16,717,549
Starwood Property Trust, Inc.		
4.38% due 01/15/27[3]	19,000,000	15,702,740
Hampton Roads PPV LLC		
6.62% due 06/15/53[3]	16,735,000	14,827,888
Sherwood Financing plc		
4.50% due 11/15/26[3]	EUR 13,600,000	12,615,819
Lloyds Banking Group plc		
5.87% due 03/06/29[4]	12,100,000	12,199,657
Kennedy-Wilson, Inc.		
5.00% due 03/01/31	14,669,000	$ 10,764,032
4.75% due 02/01/30	250,000	184,442
4.75% due 03/01/29	25,000	19,875
Ceamer Finance LLC		
6.92% due 11/15/37†††	11,050,000	10,867,163
Hunt Companies, Inc.		
5.25% due 04/15/29[3]	13,700,000	10,706,442
First American Financial Corp.		
4.00% due 05/15/30	11,760,000	10,628,086
Mizuho Financial Group, Inc.		
5.67% due 05/27/29[4]	9,850,000	9,988,788
Corebridge Financial, Inc.		
6.88% due 12/15/52[3,4]	10,750,000	9,583,093
Jane Street Group / JSG Finance, Inc.		
4.50% due 11/15/29[3]	9,650,000	8,636,750
OneAmerica Financial Partners, Inc.		
4.25% due 10/15/50[3]	11,550,000	8,436,264
Home Point Capital, Inc.		
5.00% due 02/01/26[3]	9,810,000	7,360,492
QBE Insurance Group Ltd.		
5.88%[3,4,6]	7,550,000	7,039,898
SLM Corp.		
3.13% due 11/02/26	7,714,000	6,556,900
Toronto-Dominion Bank		
8.13% due 10/31/82[4]	6,300,000	6,394,500
OneMain Finance Corp.		
4.00% due 09/15/30	7,250,000	5,437,500
PartnerRe Finance B LLC		
4.50% due 10/01/50[4]	6,460,000	5,361,800
American Equity Investment Life Holding Co.		
5.00% due 06/15/27	4,813,000	4,811,804

MACRO OPPORTUNITIES FUND

	Face Amount~	Value
Cushman & Wakefield US Borrower LLC		
6.75% due 05/15/28[3]	5,303,000	$ 4,747,645
Bank of Nova Scotia		
8.63% due 10/27/82[4]	4,650,000	4,736,728
Accident Fund Insurance Company of America		
8.50% due 08/01/32[3]	3,000,000	3,142,402
SBA Communications Corp.		
3.13% due 02/01/29	3,100,000	2,696,814
Prudential Financial, Inc.		
5.13% due 03/01/52[4]	2,750,000	2,423,000
Jones Deslauriers Insurance Management, Inc.		
10.50% due 12/15/30[3]	1,700,000	1,712,253
Platinum for Belize Blue Investment Company LLC		
2.10% due 10/20/40[3,7]	1,900,000	1,637,420
Atlas Mara Ltd.		
due 12/31/21[†††,8,9]	4,642,499	1,559,880
Iron Mountain Information Management Services, Inc.		
5.00% due 07/15/32[3]	1,726,000	1,482,170
Total Financial		586,280,566
COMMUNICATIONS - 4.5%		
British Telecommunications plc		
4.88% due 11/23/81[3,4]	28,200,000	22,213,276
4.25% due 11/23/81[3,4]	5,250,000	4,548,863
McGraw-Hill Education, Inc.		
8.00% due 08/01/29[3]	22,634,000	$ 18,559,880
5.75% due 08/01/28[3]	4,600,000	4,002,000
Altice France S.A.		
5.13% due 07/15/29[3]	13,250,000	9,970,625
5.50% due 10/15/29[3]	11,760,000	8,992,354
Virgin Media Finance plc		
5.00% due 07/15/30[3]	21,400,000	17,687,742
UPC Broadband Finco BV		
4.88% due 07/15/31[3]	20,200,000	17,467,546
Level 3 Financing, Inc.		
4.25% due 07/01/28[3]	19,794,000	11,167,775
3.75% due 07/15/29[3]	7,600,000	4,052,016
3.88% due 11/15/29[3]	2,600,000	1,881,698
CSC Holdings LLC		
4.13% due 12/01/30[3]	20,672,000	14,846,424
4.63% due 12/01/30[3]	2,715,000	1,338,766
LCPR Senior Secured Financing DAC		
5.13% due 07/15/29[3]	16,250,000	13,695,096
Vodafone Group plc		
5.13% due 06/04/81[4]	16,875,000	11,812,500
CCO Holdings LLC / CCO Holdings Capital Corp.		
4.50% due 06/01/33[3]	14,265,000	11,484,038
Cable One, Inc.		
4.00% due 11/15/30[3]	12,575,000	10,235,681
Rogers Communications, Inc.		
4.55% due 03/15/52[3]	9,800,000	8,061,205
Paramount Global		
4.95% due 05/19/50	10,340,000	7,739,306
Sirius XM Radio, Inc.		
4.13% due 07/01/30[3]	8,900,000	7,275,750
Match Group Holdings II LLC		
4.63% due 06/01/28[3]	7,700,000	7,151,144
Virgin Media Secured Finance plc		
4.50% due 08/15/30[3]	7,950,000	6,835,489

MACRO OPPORTUNITIES FUND

	Face Amount~	Value
Telenet Finance Luxembourg Notes SARL		
5.50% due 03/01/28	7,000,000	$ 6,440,000
AMC Networks, Inc.		
4.25% due 02/15/29	10,200,000	6,271,062
VZ Secured Financing BV		
5.00% due 01/15/32[3]	6,830,000	5,571,333
Cengage Learning, Inc.		
9.50% due 06/15/24[3]	4,139,000	4,001,792
Cogent Communications Group, Inc.		
7.00% due 06/15/27[3]	3,750,000	3,718,125
Virgin Media Vendor Financing Notes IV DAC		
5.00% due 07/15/28[3]	3,650,000	3,243,938
Radiate Holdco LLC / Radiate Finance, Inc.		
4.50% due 09/15/26[3]	3,518,000	2,752,835
Charter Communications Operating LLC / Charter Communications Operating Capital		
3.90% due 06/01/52	3,500,000	2,313,591
TripAdvisor, Inc.		
7.00% due 07/15/25[3]	1,800,000	1,803,940
Ziggo BV		
4.88% due 01/15/30[3]	1,685,000	1,436,463
Zayo Group Holdings, Inc.		
4.00% due 03/01/27[3]	700,000	532,000
Total Communications		259,104,253
ENERGY - 3.1%		
BP Capital Markets plc		
4.88%[4,6]	39,360,000	35,768,400
ITT Holdings LLC		
6.50% due 08/01/29[3]	38,952,000	32,887,953
Parkland Corp.		
4.63% due 05/01/30[3]	20,000,000	17,780,000
Midwest Connector Capital Company LLC		
4.63% due 04/01/29[3]	18,763,000	$ 17,585,896
Targa Resources Partners Limited Partnership / Targa Resources Partners Finance Corp.		
6.88% due 01/15/29	12,632,000	12,874,769
4.88% due 02/01/31	5,000,000	4,678,423
Occidental Petroleum Corp.		
7.95% due 06/15/39	12,735,000	14,167,688
4.50% due 07/15/44	2,850,000	2,280,000
NuStar Logistics, LP		
6.38% due 10/01/30	14,506,000	13,918,507
5.63% due 04/28/27	450,000	426,076
Global Partners Limited Partnership / GLP Finance Corp.		
6.88% due 01/15/29	7,750,000	7,205,562
7.00% due 08/01/27	2,200,000	2,110,934
Kinetik Holdings, LP		
5.88% due 06/15/30[3]	6,100,000	5,871,250
DT Midstream, Inc.		
4.13% due 06/15/29[3]	5,250,000	4,602,688
TransCanada PipeLines Ltd.		
6.20% due 03/09/26	3,300,000	3,322,991
Holly Energy Partners Limited Partnership / Holly Energy Finance Corp.		
6.38% due 04/15/27[3]	2,689,000	2,659,085
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[8]	1,438,000	14,380
Total Energy		178,756,602

	Face Amount~	Value
CONSUMER, CYCLICAL - 3.1%		
Hilton Domestic Operating Company, Inc.		
4.00% due 05/01/31[3]	15,900,000	$ 13,923,630
3.63% due 02/15/32[3]	4,150,000	3,501,562
5.75% due 05/01/28[3]	525,000	525,000
Mileage Plus Holdings LLC / Mileage Plus Intellectual Property Assets Ltd.		
6.50% due 06/20/27[3]	16,745,000	16,691,081
JB Poindexter & Company, Inc.		
7.13% due 04/15/26[3]	11,875,000	11,132,812
Delta Air Lines, Inc.		
7.00% due 05/01/25[3]	10,536,000	10,800,695
Suburban Propane Partners Limited Partnership/ Suburban Energy Finance Corp.		
5.00% due 06/01/31[3]	11,350,000	9,917,063
5.88% due 03/01/27	660,000	640,263
Evergreen Acqco 1 Limited Partnership / TVI, Inc.		
9.75% due 04/26/28[3]	8,750,000	8,312,500
1011778 BC ULC / New Red Finance, Inc.		
4.00% due 10/15/30[3]	9,333,000	8,003,047
Warnermedia Holdings, Inc.		
6.41% due 03/15/26	7,200,000	7,236,351
British Airways Class A Pass Through Trust		
4.25% due 11/15/32[3]	7,704,449	7,197,391
Hyatt Hotels Corp.		
6.00% due 04/23/30	6,530,000	6,632,005
Hawaiian Brand Intellectual Property Ltd. / HawaiianMiles Loyalty Ltd.		
5.75% due 01/20/26[3]	6,645,000	6,308,464
Hanesbrands, Inc.		
9.00% due 02/15/31[3]	6,100,000	$ 6,244,875
Papa John's International, Inc.		
3.88% due 09/15/29[3]	7,025,000	6,096,857
Penn Entertainment, Inc.		
4.13% due 07/01/29[3]	6,975,000	5,816,243
American Airlines Class AA Pass Through Trust		
3.58% due 01/15/28	2,249,398	2,068,692
3.35% due 10/15/29	1,210,320	1,080,763
3.65% due 02/15/29	1,052,220	957,966
3.15% due 02/15/32	1,004,743	878,757
Boyne USA, Inc.		
4.75% due 05/15/29[3]	5,484,000	4,895,975
Superior Plus Limited Partnership / Superior General Partner, Inc.		
4.50% due 03/15/29[3]	4,800,000	4,285,764
Asbury Automotive Group, Inc.		
4.63% due 11/15/29[3]	4,472,000	4,002,440
Beacon Roofing Supply, Inc.		
4.13% due 05/15/29[3]	4,117,000	3,632,717
Station Casinos LLC		
4.63% due 12/01/31[3]	3,800,000	3,209,100
Scientific Games Holdings Limited Partnership/ Scientific Games US FinCo, Inc.		
6.63% due 03/01/30[3]	3,500,000	3,092,877
Ritchie Bros Holdings, Inc.		
6.75% due 03/15/28[3]	2,950,000	3,037,999
Six Flags Theme Parks, Inc.		
7.00% due 07/01/25[3]	2,757,000	2,785,494
Air Canada Class A Pass Through Trust		
5.25% due 04/01/29[3]	2,795,997	2,723,287

	Face Amount~	Value
PetSmart, Inc. / PetSmart Finance Corp. 4.75% due 02/15/28[3]	2,800,000	$ 2,628,500
Michaels Companies, Inc. 5.25% due 05/01/28[3]	3,114,000	2,595,348
Air Canada 4.63% due 08/15/29[3]	CAD 3,550,000	2,331,862
United Airlines, Inc. 4.63% due 04/15/29[3]	1,700,000	1,537,652
Aramark Services, Inc. 6.38% due 05/01/25[3]	1,200,000	1,208,832
United Airlines Class AA Pass Through Trust 4.15% due 08/25/31	975,108	875,272
CD&R Smokey Buyer, Inc. 6.75% due 07/15/25[3]	950,000	814,625
Wyndham Hotels & Resorts, Inc. 4.38% due 08/15/28[3]	700,000	644,863
Tempur Sealy International, Inc. 3.88% due 10/15/31[3]	375,000	313,125
Total Consumer, Cyclical		178,581,749
INDUSTRIAL - 3.0%		
Boeing Co. 5.81% due 05/01/50	16,010,000	16,116,739
IP Lending I LLC 4.00% due 09/08/25[3]	15,347,531	13,659,303
New Enterprise Stone & Lime Company, Inc.		
5.25% due 07/15/28[3]	9,081,000	8,026,642
9.75% due 07/15/28[3]	5,350,000	5,109,250
Artera Services LLC 9.03% due 12/04/25[3]	14,385,000	12,373,330
TopBuild Corp.		
4.13% due 02/15/32[3]	8,850,000	7,395,505
3.63% due 03/15/29[3]	5,550,000	4,746,920
Great Lakes Dredge & Dock Corp. 5.25% due 06/01/29[3]	15,785,000	$ 11,929,672
Standard Industries, Inc.		
4.38% due 07/15/30[3]	6,200,000	5,394,000
3.38% due 01/15/31[3]	6,552,000	5,265,741
Flowserve Corp. 3.50% due 10/01/30	10,270,000	8,881,432
Dyal Capital Partners IV 3.65% due 02/22/41†††	10,950,000	8,772,544
Arcosa, Inc. 4.38% due 04/15/29[3]	9,400,000	8,359,984
GrafTech Finance, Inc. 4.63% due 12/15/28[3]	10,000,000	8,338,600
TransDigm, Inc.		
6.75% due 08/15/28[3]	7,000,000	7,070,000
8.00% due 12/15/25[3]	225,000	229,219
IP Lending II Ltd. 3.65% due 07/15/25[3]	7,450,000	7,198,562
Pactiv Evergreen Group Issuer Incorporated/ Pactiv Evergreen Group Issuer LLC 4.00% due 10/15/27[3]	7,943,000	7,132,814
Atkore, Inc. 4.25% due 06/01/31[3]	6,875,000	6,018,059
Deuce FinCo plc 5.50% due 06/15/27[3]	GBP 5,350,000	5,490,454
Clearwater Paper Corp. 4.75% due 08/15/28[3]	5,539,000	4,976,238
Adevinta ASA 3.00% due 11/15/27	EUR 3,433,000	3,352,920
Harsco Corp. 5.75% due 07/31/27[3]	4,075,000	3,199,038
Howmet Aerospace, Inc. 5.95% due 02/01/37	2,925,000	2,946,937
TK Elevator US Newco, Inc. 5.25% due 07/15/27[3]	3,000,000	2,832,300

	Face Amount~	Value
Builders FirstSource, Inc.		
6.38% due 06/15/32[3]	800,000	$ 802,855
Waste Pro USA, Inc.		
5.50% due 02/15/26[3]	600,000	551,798
Brundage-Bone Concrete Pumping Holdings, Inc.		
6.00% due 02/01/26[3]	525,000	492,161
JELD-WEN, Inc.		
6.25% due 05/15/25[3]	100,000	99,750
Total Industrial		176,762,767
CONSUMER, NON-CYCLICAL - 3.0%		
Medline Borrower, LP		
5.25% due 10/01/29[3]	7,200,000	6,246,810
3.88% due 04/01/29[3]	6,596,000	5,722,030
DaVita, Inc.		
4.63% due 06/01/30[3]	8,678,000	7,407,454
3.75% due 02/15/31[3]	4,892,000	3,858,565
US Foods, Inc.		
4.75% due 02/15/29[3]	6,550,000	6,050,563
6.25% due 04/15/25[3]	3,542,000	3,573,931
Bausch Health Companies, Inc.		
4.88% due 06/01/28[3]	15,600,000	9,204,000
Block, Inc.		
2.75% due 06/01/26	9,711,000	8,854,150
Sotheby's/Bidfair Holdings, Inc.		
5.88% due 06/01/29[3]	9,400,000	7,795,601
JBS USA LUX S.A. / JBS USA Food Company / JBS USA Finance, Inc.		
4.38% due 02/02/52[3]	6,500,000	4,697,396
3.75% due 12/01/31[3]	3,400,000	2,807,761
Cheplapharm Arzneimittel GmbH		
5.50% due 01/15/28[3]	8,085,000	7,197,510
Option Care Health, Inc.		
4.38% due 10/31/29[3]	7,736,000	6,831,582
TreeHouse Foods, Inc.		
4.00% due 09/01/28	7,575,000	6,695,555

	Face Amount~	Value
BCP V Modular Services Finance II plc		
4.75% due 10/30/28[3]	EUR 7,000,000	$ 6,448,764
Prime Security Services Borrower LLC / Prime Finance, Inc.		
3.38% due 08/31/27[3]	6,861,000	6,149,171
HealthEquity, Inc.		
4.50% due 10/01/29[3]	6,555,000	5,823,911
Kronos Acquisition Holdings, Inc. / KIK Custom Products, Inc.		
5.00% due 12/31/26[3]	3,312,000	3,028,894
7.00% due 12/31/27[3]	2,991,000	2,609,648
Smithfield Foods, Inc.		
3.00% due 10/15/30[3]	7,000,000	5,585,231
Sabre GLBL, Inc.		
7.38% due 09/01/25[3]	6,216,000	5,553,965
FAGE International S.A. / FAGE USA Dairy Industry, Inc.		
5.63% due 08/15/26[3]	5,232,000	4,884,615
Central Garden & Pet Co.		
4.13% due 04/30/31[3]	5,300,000	4,576,338
ADT Security Corp.		
4.88% due 07/15/32[3]	5,150,000	4,543,794
Chrome Bidco		
3.50% due 05/31/28[3]	EUR 4,800,000	4,318,073
CPI CG, Inc.		
8.63% due 03/15/26[3]	4,269,000	4,226,310
WW International, Inc.		
4.50% due 04/15/29[3]	7,050,000	3,789,375
Carriage Services, Inc.		
4.25% due 05/15/29[3]	4,575,000	3,768,176
CAB SELAS		
3.38% due 02/01/28[3]	EUR 4,100,000	3,637,777
Endo Luxembourg Finance Company I SARL / Endo US, Inc.		
due 04/01/29[3,8]	4,400,000	3,254,815
Catalent Pharma Solutions, Inc.		
3.13% due 02/15/29[3]	2,825,000	2,483,480

	Face Amount~	Value
Legends Hospitality Holding Company LLC / Legends Hospitality Co-Issuer, Inc.		
5.00% due 02/01/26[3]	2,775,000	$ 2,483,236
Molina Healthcare, Inc.		
4.38% due 06/15/28[3]	1,770,000	1,646,613
Tenet Healthcare Corp.		
4.63% due 06/15/28	975,000	899,301
5.13% due 11/01/27	550,000	528,028
Par Pharmaceutical, Inc.		
due 04/01/27[3,8]	1,825,000	1,357,716
Altria Group, Inc.		
4.45% due 05/06/50	1,670,000	1,244,951
Upbound Group, Inc.		
6.38% due 02/15/29[3]	1,450,000	1,217,495
Syneos Health, Inc.		
3.63% due 01/15/29[3]	1,236,000	1,015,865
Performance Food Group, Inc.		
6.88% due 05/01/25[3]	304,000	304,760
Total Consumer, Non-cyclical		172,323,210
TECHNOLOGY - 1.7%		
AthenaHealth Group, Inc.		
6.50% due 02/15/30[3]	26,650,000	21,609,406
Qorvo, Inc.		
3.38% due 04/01/31[3]	9,225,000	7,631,473
4.38% due 10/15/29	7,833,000	7,217,718
TeamSystem SpA		
6.04% (3 Month EURIBOR + 3.75%, Rate Floor: 3.75%) due 02/15/28◊	EUR 11,750,000	12,397,608
CDW LLC / CDW Finance Corp.		
3.57% due 12/01/31	14,000,000	12,041,820
NCR Corp.		
5.25% due 10/01/30[3]	10,325,000	8,429,120
5.13% due 04/15/29[3]	3,850,000	3,331,227
6.13% due 09/01/29[3]	25,000	24,658
Booz Allen Hamilton, Inc.		
3.88% due 09/01/28[3]	11,800,000	$ 10,767,972
Boxer Parent Company, Inc.		
6.50% due 10/02/25	EUR 5,500,000	5,896,940
Playtika Holding Corp.		
4.25% due 03/15/29[3]	5,850,000	4,870,125
Twilio, Inc.		
3.88% due 03/15/31	4,000,000	3,394,080
MSCI, Inc.		
3.88% due 02/15/31[3]	883,000	785,958
ACI Worldwide, Inc.		
5.75% due 08/15/26[3]	400,000	396,000
Total Technology		98,794,105
BASIC MATERIALS - 1.5%		
Alcoa Nederland Holding BV		
5.50% due 12/15/27[3]	15,125,000	14,936,240
6.13% due 05/15/28[3]	7,450,000	7,459,089
4.13% due 03/31/29[3]	4,900,000	4,362,322
Kaiser Aluminum Corp.		
4.50% due 06/01/31[3]	13,250,000	10,881,033
4.63% due 03/01/28[3]	650,000	578,514
Minerals Technologies, Inc.		
5.00% due 07/01/28[3]	11,280,000	10,285,555
SK Invictus Intermediate II SARL		
5.00% due 10/30/29[3]	11,525,000	9,568,516
SCIL IV LLC / SCIL USA Holdings LLC		
5.38% due 11/01/26[3]	10,375,000	9,477,945
Carpenter Technology Corp.		
6.38% due 07/15/28	8,315,000	8,110,510
HB Fuller Co.		
4.25% due 10/15/28	5,250,000	4,657,225
Novelis Sheet Ingot GmbH		
3.38% due 04/15/29	EUR 4,500,000	4,244,823
Ingevity Corp.		
3.88% due 11/01/28[3]	1,000,000	856,779

MACRO OPPORTUNITIES FUND

	Face Amount~	Value
Mirabela Nickel Ltd.		
due 06/24/19†††,8,9	1,885,418	$ 89,557
Total Basic Materials		85,508,108
UTILITIES - 0.6%		
AES Corp.		
3.95% due 07/15/30[3]	9,760,000	8,738,128
Clearway Energy Operating LLC		
3.75% due 02/15/31[3]	9,409,000	8,115,263
Terraform Global Operating, LP		
6.13% due 03/01/26[3]	8,285,000	7,890,551
NRG Energy, Inc.		
7.00% due 03/15/33[3]	6,950,000	7,199,644
Atlantica Sustainable Infrastructure plc		
4.13% due 06/15/28[3]	1,550,000	1,391,125
Total Utilities		33,334,711
Total Corporate Bonds (Cost $2,067,826,417)		1,769,446,071
ASSET-BACKED SECURITIES†† - 20.7%		
COLLATERALIZED LOAN OBLIGATIONS - 11.9%		
LoanCore Issuer Ltd.		
2021-CRE4 D, 7.17% (30 Day Average SOFR + 2.61%, Rate Floor: 2.50%) due 07/15/35◊	20,500,000	19,424,394
2021-CRE6 D, 7.53% (1 Month USD LIBOR + 2.85%, Rate Floor: 2.85%) due 11/15/38◊,3	11,300,000	10,071,259
2019-CRE2 AS, 6.18% (1 Month USD LIBOR + 1.50%, Rate Floor: 1.50%) due 05/15/36◊,3	9,719,208	9,678,684
2021-CRE5 D, 7.68% (1 Month USD LIBOR + 3.00%, Rate Floor: 3.00%) due 07/15/36◊,3	8,250,000	$ 7,397,641
2022-CRE7 D, 7.66% (30 Day Average SOFR + 3.10%, Rate Floor: 3.10%) due 01/17/37◊,3	6,400,000	6,108,543
Fortress Credit Opportunities IX CLO Ltd.		
2021-9A CR, 7.59% (3 Month USD LIBOR + 2.80%, Rate Floor: 2.80%) due 10/15/33◊,3	35,000,000	32,375,088
2021-9A DR, 8.74% (3 Month USD LIBOR + 3.95%, Rate Floor: 3.95%) due 10/15/33◊,3	7,750,000	6,962,576
2021-9A A2TR, 6.59% (3 Month USD LIBOR + 1.80%, Rate Floor: 1.80%) due 10/15/33◊,3	2,950,000	2,821,142
FS Rialto		
2021-FL3 D, 7.23% (1 Month USD LIBOR + 2.50%, Rate Floor: 2.50%) due 11/16/36◊,3	36,500,000	32,712,585
2021-FL2 D, 7.53% (1 Month USD LIBOR + 2.80%, Rate Floor: 2.80%) due 05/16/38◊,3	8,850,000	8,088,771

MACRO OPPORTUNITIES FUND

	Face Amount~	Value
Palmer Square Loan Funding Ltd.		
2022-1A B, 6.63% (3 Month Term SOFR + 2.00%, Rate Floor: 2.00%) due 04/15/30◊,3	26,200,000	$ 25,440,449
2021-3A C, 7.31% (3 Month USD LIBOR + 2.50%, Rate Floor: 2.50%) due 07/20/29◊,3	8,300,000	7,874,799
2022-1A C, 7.23% (3 Month Term SOFR + 2.60%, Rate Floor: 2.60%) due 04/15/30◊,3	3,400,000	3,184,580
LCCM Trust		
2021-FL3 C, 7.28% (1 Month USD LIBOR + 2.60%, Rate Floor: 2.60%) due 11/15/38◊,3	28,865,000	27,249,235
2021-FL2 D, 7.58% (1 Month USD LIBOR + 2.90%, Rate Floor: 2.90%) due 12/13/38◊,3	5,750,000	5,320,378
BXMT Ltd.		
2020-FL2 C, 6.51% (1 Month Term SOFR + 1.76%, Rate Floor: 1.65%) due 02/15/38◊	15,640,000	13,925,072
2020-FL3 D, 7.47% (30 Day Average SOFR + 2.91%, Rate Floor: 2.80%) due 11/15/37◊,3	7,350,000	6,974,212
2020-FL2 D, 6.81% (1 Month Term SOFR + 2.06%, Rate Floor: 1.95%) due 02/15/38◊,3	8,000,000	6,601,952
ACRES Commercial Realty Ltd.		
2021-FL2 D, 7.81% (1 Month USD LIBOR + 3.10%, Rate Floor: 3.10%) due 01/15/37◊,3	8,350,000	$ 7,839,125
2021-FL1 D, 7.36% (1 Month USD LIBOR + 2.65%, Rate Floor: 2.65%) due 06/15/36◊,3	7,250,000	6,787,726
2021-FL2 C, 7.36% (1 Month USD LIBOR + 2.65%, Rate Floor: 2.65%) due 01/15/37◊,3	6,500,000	6,156,190
2021-FL2 B, 6.96% (1 Month USD LIBOR + 2.25%, Rate Floor: 2.25%) due 01/15/37◊,3	3,500,000	3,331,012
MidOcean Credit CLO VII		
2020-7A CR, 6.99% (3 Month USD LIBOR + 2.20%, Rate Floor: 0.00%) due 07/15/29◊,3	21,000,000	20,372,415
Voya CLO Ltd.		
2021-2A CR, 8.39% (3 Month USD LIBOR + 3.60%, Rate Floor: 3.60%) due 06/07/30◊,3	16,500,000	14,940,677
2013-1A INC, due 10/15/30[3,10]	28,970,307	4,220,974
Golub Capital Partners CLO Ltd.		
2018-36A C, 6.91% (3 Month USD LIBOR + 2.10%, Rate Floor: 0.00%) due 02/05/31◊,3	20,000,000	18,906,000

MACRO OPPORTUNITIES FUND

	Face Amount~	Value
BSPRT Issuer Ltd.		
2021-FL6 D, 7.68% (1 Month USD LIBOR + 3.00%, Rate Floor: 3.00%) due 03/15/36◊,3	18,425,000	$ 17,202,534
2021-FL7 D, 7.43% (1 Month USD LIBOR + 2.75%, Rate Floor: 2.75%) due 12/15/38◊,3	1,600,000	1,443,282
BSPDF Issuer Ltd.		
2021-FL1 D, 7.43% (1 Month USD LIBOR + 2.75%, Rate Floor: 2.75%) due 10/15/36◊	19,975,000	18,076,384
Anchorage Capital CLO 6 Ltd.		
2021-6A DRR, 8.24% (3 Month USD LIBOR + 3.45%, Rate Floor: 3.45%) due 07/15/30◊,3	17,350,000	15,884,220
Golub Capital Partners CLO 49M Ltd.		
2021-49A D, 8.66% (3 Month USD LIBOR + 3.85%, Rate Floor: 3.85%) due 08/26/33◊,3	18,100,000	15,781,462
STWD Ltd.		
2022-FL3 D, 7.31% (30 Day Average SOFR + 2.75%, Rate Floor: 2.75%) due 11/15/38◊,3	11,900,000	11,167,743
2021-FL2 D, 7.51% (1 Month USD LIBOR + 2.80%, Rate Floor: 2.80%) due 04/18/38◊,3	3,750,000	3,360,558
KREF Funding V LLC		
6.43% (1 Month USD LIBOR + 1.75%, Rate Floor: 1.75%) due 06/25/26◊,†††	14,189,520	$ 14,107,920
0.15% due 06/25/26†††,11	73,636,363	36,082
Cerberus Loan Funding XXX, LP		
2020-3A C, 8.44% (3 Month USD LIBOR + 3.65%, Rate Cap/Floor: 14.50%/3.65%) due 01/15/33◊,3	14,500,000	13,915,356
FS Rialto Issuer LLC		
2022-FL5 C, 8.61% (1 Month Term SOFR + 3.92%, Rate Floor: 3.92%) due 06/19/37◊,3	6,950,000	6,825,450
2022-FL6 C, 8.92% (1 Month Term SOFR + 4.23%, Rate Floor: 4.23%) due 08/17/37◊,3	6,150,000	6,065,572
Cerberus Loan Funding XL LLC		
2023-1A C, 9.19% (3 Month Term SOFR + 4.40%, Rate Floor: 4.40%) due 03/22/35◊,3	12,750,000	12,750,000
ABPCI Direct Lending Fund IX LLC		
2021-9A BR, 7.32% (3 Month USD LIBOR + 2.50%, Rate Floor: 2.50%) due 11/18/31◊,3	11,550,000	10,862,325

MACRO OPPORTUNITIES FUND

	Face Amount~	Value
Neuberger Berman Loan Advisers CLO 32 Ltd.		
2021-32A DR, 7.50% (3 Month USD LIBOR + 2.70%, Rate Floor: 2.70%) due 01/20/32◊,3	11,500,000	$ 10,675,620
Diamond CLO Ltd.		
2021-1A DR, 8.22% (3 Month USD LIBOR + 3.40%, Rate Floor: 3.40%) due 04/25/29◊,3	5,500,000	5,288,787
2018-1A D, 8.52% (3 Month USD LIBOR + 3.70%, Rate Floor: 3.70%) due 07/22/30◊,3	4,603,974	4,544,481
2021-1A CR, 7.22% (3 Month USD LIBOR + 2.40%, Rate Floor: 2.40%) due 04/25/29◊,3	731,591	725,056
Fontainbleau Vegas		
10.43% (1 Month Term SOFR + 5.65%, Rate Floor: 5.65%) due 01/31/26◊,†††	10,350,522	10,454,027
Atlas Senior Loan Fund IX Ltd.		
2018-9A C, 6.61% (3 Month USD LIBOR + 1.80%, Rate Floor: 1.80%) due 04/20/28◊,3	10,250,000	9,952,277
2018-9A SUB, due 04/20/28[3,10]	9,600,000	394,589
THL Credit Lake Shore MM CLO I Ltd.		
2021-1A CR, 7.79% (3 Month USD LIBOR + 3.00%, Rate Floor: 3.00%) due 04/15/33◊,3	9,900,000	9,203,150
GoldenTree Loan Management US CLO 1 Ltd.		
2021-9A D, 7.71% (3 Month USD LIBOR + 2.90%, Rate Floor: 2.90%) due 01/20/33◊,3	9,950,000	$ 9,038,882
Cerberus Loan Funding XXXVI, LP		
2021-6A B, 6.54% (3 Month USD LIBOR + 1.75%, Rate Floor: 1.75%) due 11/22/33◊,3	9,000,000	8,913,537
BCC Middle Market CLO LLC		
2021-1A A1R, 6.29% (3 Month USD LIBOR + 1.50%, Rate Floor: 1.50%) due 10/15/33◊,3	9,000,000	8,760,600
ABPCI Direct Lending Fund CLO V Ltd.		
2021-5A BR, 7.71% (3 Month USD LIBOR + 2.90%, Rate Floor: 2.90%) due 04/20/31◊,3	9,200,000	8,666,052
Golub Capital Partners CLO 16 Ltd.		
2021-16A CR2, 7.72% (3 Month USD LIBOR + 2.90%, Rate Floor: 2.90%) due 07/25/33◊,3	9,300,000	8,575,938
Magnetite XXIX Ltd.		
2021-29A D, 7.39% (3 Month USD LIBOR + 2.60%, Rate Floor: 2.60%) due 01/15/34◊,3	8,800,000	8,376,479

MACRO OPPORTUNITIES FUND

	Face Amount~	Value
Venture XIV CLO Ltd. 2020-14A CRR, 7.20% (3 Month USD LIBOR + 2.25%, Rate Floor: 2.25%) due 08/28/29◊,3	8,000,000	$ 7,743,046
ABPCI Direct Lending Fund CLO VII, LP 2021-7A BR, 7.37% (3 Month USD LIBOR + 2.55%, Rate Floor: 2.55%) due 10/20/31◊,3	7,950,000	7,486,590
CIFC Funding 2017-II Ltd. 2021-2A DR, 7.91% (3 Month USD LIBOR + 3.10%, Rate Floor: 3.10%) due 04/20/30◊,3	8,100,000	7,461,672
Madison Park Funding XLVIII Ltd. 2021-48A D, 7.80% (3 Month USD LIBOR + 3.00%, Rate Floor: 3.00%) due 04/19/33◊,3	7,500,000	7,135,446
Dryden 37 Senior Loan Fund 2015-37A Q, due 01/15/31[3,10]	9,500,000	7,093,823
ACRE Commercial Mortgage Ltd. 2021-FL4 D, 7.36% (1 Month USD LIBOR + 2.60%, Rate Floor: 2.60%) due 12/18/37◊,3	7,350,000	6,747,562
Marathon CLO V Ltd. 2017-5A A2R, 6.37% (3 Month USD LIBOR + 1.45%, Rate Floor: 0.00%) due 11/21/27◊,3	6,549,641	6,522,557
2013-5A SUB, due 11/21/27[3,10]	5,500,000	$ 215,567
Cerberus Loan Funding XXXIII, LP 2021-3A C, 7.59% (3 Month USD LIBOR + 2.80%, Rate Floor: 2.80%) due 07/23/33◊,3	5,900,000	5,425,812
Octagon Loan Funding Ltd. 2014-1A SUB, due 11/18/31[3,10]	19,435,737	5,246,658
CHCP Ltd. 2021-FL1 D, 7.77% (1 Month Term SOFR + 3.11%, Rate Floor: 3.00%) due 02/15/38◊,3	5,500,000	5,176,036
ABPCI Direct Lending Fund CLO I LLC 2021-1A C2, 7.81% (3 Month USD LIBOR + 3.00%, Rate Floor: 3.00%) due 07/20/33◊,3	5,550,000	5,152,935
WhiteHorse X Ltd. 2015-10A E, 10.09% (3 Month USD LIBOR + 5.30%, Rate Floor: 5.30%) due 04/17/27◊,3	5,012,204	4,727,661
Cerberus Loan Funding XXXV, LP 2021-5A C, 7.39% (3 Month USD LIBOR + 2.60%, Rate Floor: 2.60%) due 09/22/33◊,3	5,150,000	4,718,869
Wind River CLO Ltd. 2018-1A ARR, 5.85% (3 Month USD LIBOR + 1.05%, Rate Floor: 1.05%) due 07/18/31◊,3	3,983,606	3,903,348

	Face Amount~	Value
Neuberger Berman Loan Advisers CLO 40 Ltd.		
2021-40A D, 7.54% (3 Month USD LIBOR + 2.75%, Rate Floor: 2.75%) due 04/16/33◊,3	4,050,000	$ 3,771,645
Hull Street CLO Ltd.		
2014-1A D, 8.39% (3 Month USD LIBOR + 3.60%, Rate Floor: 0.00%) due 10/18/26◊,3	3,758,888	3,719,506
Dryden 50 Senior Loan Fund		
2017-50A SUB, due 07/15/30[3,10]	7,895,000	3,211,054
BNPP IP CLO Ltd.		
2014-2A E, 10.05% (3 Month USD LIBOR + 5.25%, Rate Floor: 0.00%) due 10/30/25◊,3	6,022,134	2,991,194
HGI CRE CLO Ltd.		
2021-FL2 D, 6.88% (1 Month USD LIBOR + 2.15%, Rate Floor: 2.15%) due 09/17/36◊,3	1,600,000	1,461,885
2021-FL2 E, 7.18% (1 Month USD LIBOR + 2.45%, Rate Floor: 2.45%) due 09/17/36◊,3	1,200,000	1,094,208
Dryden 41 Senior Loan Fund		
2015-41A SUB, due 04/15/31[3,10]	11,700,000	2,532,641
Denali Capital CLO XI Ltd.		
2018-1A BRR, 6.96% (3 Month USD LIBOR + 2.15%, Rate Floor: 0.00%) due 10/20/28◊,3	2,500,000	2,458,054
BDS Ltd.		
2021-FL9 E, 7.36% (1 Month USD LIBOR + 2.60%, Rate Floor: 2.60%) due 11/16/38◊,3	2,700,000	$ 2,407,356
Carlyle Global Market Strategies CLO Ltd.		
2012-3A SUB, due 01/14/32[3,10]	6,400,000	1,769,600
2013-3X SUB, due 10/15/30[10]	4,938,326	534,327
KVK CLO Ltd.		
2013-1A SUB, due 01/14/28[3,10]	11,900,000	2,081,441
Goldentree Loan Management US CLO 4 Ltd.		
2021-4A DR, 7.97% (3 Month USD LIBOR + 3.15%, Rate Floor: 3.15%) due 04/24/31◊,3	2,000,000	1,867,070
AMMC CLO XI Ltd.		
2012-11A SUB, due 04/30/31[3,10]	5,650,000	1,706,712
PFP Ltd.		
2021-7 E, 7.73% (1 Month USD LIBOR + 3.00%, Rate Floor: 3.00%) due 04/14/38◊,3	1,789,911	1,662,462
Telos CLO Ltd.		
2017-6A CR, 7.39% (3 Month USD LIBOR + 2.60%, Rate Floor: 0.00%) due 01/17/27◊,3	800,811	800,034
Venture XIII CLO Ltd.		
2013-13A SUB, due 09/10/29[3,10]	13,790,000	759,181
Babson CLO Ltd.		
2014-IA SUB, due 07/20/25[3,10]	11,900,000	739,359

MACRO OPPORTUNITIES FUND

	Face Amount~	Value
Great Lakes CLO Ltd.		
2014-1A SUB, due 10/15/29[3,10]	1,500,000	$ 596,422
Treman Park CLO Ltd.		
2015-1A SUB, due 10/20/28[3,10]	18,918,010	501,327
Dryden Senior Loan Fund		
due 01/15/31[10]	1,897,598	467,458
Avery Point II CLO Ltd.		
2013-3X COM, due 01/18/25[10]	6,270,000	43,075
OHA Credit Partners IX Ltd.		
2013-9A ACOM, due 10/20/25[3,10]	4,219,178	4,852
Copper River CLO Ltd.		
2007-1A INC, due 01/20/21[9,10]	8,150,000	823
West CLO Ltd.		
2013-1A SUB, due 11/07/25[3,10]	5,300,000	530
Total Collateralized Loan Obligations		687,753,640
TRANSPORT-AIRCRAFT - 3.5%		
AASET Trust		
2021-1A, 2.95% due 11/16/41[3]	18,421,729	16,598,346
2017-1A, 3.97% due 05/16/42[3]	13,923,299	11,223,789
2021-2A, 3.54% due 01/15/47[3]	3,431,210	2,582,089
2020-1A, 4.34% due 01/16/40[3]	3,751,347	1,672,720
KDAC Aviation Finance Ltd.		
2017-1A, 4.21% due 12/15/42[3]	34,236,229	27,902,869
Falcon Aerospace Ltd.		
2017-1, 4.58% due 02/15/42[3]	12,139,410	11,450,176
2019-1, 3.60% due 09/15/39[3]	5,666,634	4,788,365
2017-1, 6.30% due 02/15/42[3]	3,838,675	3,363,672
Sprite Ltd.		
2021-1, 3.75% due 11/15/46[3]	16,934,572	$ 15,166,479
Raspro Trust		
2005-1A, 5.17% (3 Month USD LIBOR + 0.93%, Rate Floor: 0.93%) due 03/23/24[◊,3]	15,020,380	14,837,146
Castlelake Aircraft Securitization Trust		
2018-1, 4.13% due 06/15/43[3]	9,791,187	8,842,421
2019-1A, 3.97% due 04/15/39[3]	5,671,185	5,039,869
Sapphire Aviation Finance I Ltd.		
2018-1A, 4.25% due 03/15/40[3]	14,975,143	12,182,428
AASET US Ltd.		
2018-2A, 4.45% due 11/18/38[3]	12,437,368	10,759,671
JOL Air Ltd.		
2019-1, 3.97% due 04/15/44[3]	10,190,416	8,644,020
Labrador Aviation Finance Ltd.		
2016-1A, 4.30% due 01/15/42[3]	9,221,143	7,512,268
Sapphire Aviation Finance II Ltd.		
2020-1A, 4.34% due 03/15/40[3]	9,117,555	6,405,401
2020-1A, 3.23% due 03/15/40[3]	542,316	454,373
GAIA Aviation Ltd.		
2019-1, 3.97% due 12/15/44[3,7]	6,731,398	6,159,330
WAVE LLC		
2019-1, 3.60% due 09/15/44[3]	7,028,630	5,931,320
Navigator Aircraft ABS Ltd.		
2021-1, 3.57% due 11/15/46[3,7]	5,797,210	4,774,776

MACRO OPPORTUNITIES FUND

	Face Amount~	Value
Lunar Structured Aircraft Portfolio Notes 2021-1, 3.43% due 10/15/46[3]	5,269,930	$ 4,471,724
MAPS Ltd. 2018-1A, 4.21% due 05/15/43[3]	4,072,170	3,660,866
Slam Ltd. 2021-1A, 3.42% due 06/15/46[3]	3,206,160	2,673,841
Castlelake Aircraft Structured Trust 2021-1A, 6.66% due 01/15/46[3]	2,538,516	2,068,946
Total Transport-Aircraft		199,166,905
FINANCIAL - 2.1%		
HarbourVest Structured Solutions IV Holdings, LP 7.20% (3 Month USD LIBOR + 2.45%, Rate Floor: 2.45%) due 09/15/26[◊,†††]	23,234,292	23,218,858
2.58% (3 Month EURIBOR + 2.45%, Rate Floor: 2.45%) due 09/15/26[◊,†††]	EUR 12,900,000	14,004,241
KKR Core Holding Company LLC 4.00% due 08/12/31[†††]	23,809,039	21,424,642
Lightning A 5.50% due 03/01/37[†††]	15,678,196	14,580,722
Thunderbird A 5.50% due 03/01/37[†††]	15,605,412	14,513,033
Bib Merchant Voucher Receivables Ltd. 4.18% due 04/07/28[†††]	12,669,671	12,384,430
Nassau LLC 2019-1, 3.98% due 08/15/34[3]	11,884,728	$ 11,355,422
Ceamer Finance LLC 3.69% due 03/22/31[†††]	5,817,840	5,430,041
Lightning B 7.50% due 03/01/37[†††]	3,153,660	2,869,831
Thunderbird B 7.50% due 03/01/37[†††]	3,139,020	2,856,508
Aesf Vi Verdi, LP 2.15% (3 Month EURIBOR + 2.15%, Rate Floor: 2.15%) due 11/25/24[◊,†††]	EUR 432,695	469,580
Total Financial		123,107,308
INFRASTRUCTURE - 1.0%		
VB-S1 Issuer LLC - VBTEL 2022-1A, 5.27% due 02/15/52[3]	39,650,000	35,761,509
Hotwire Funding LLC 2021-1, 4.46% due 11/20/51[3]	11,750,000	9,951,563
Secured Tenant Site Contract Revenue Notes Series 2018-1A, 4.70% due 06/15/48[9]	6,454,121	6,419,589
Vault DI Issuer LLC 2021-1A, 2.80% due 07/15/46[3]	7,150,000	6,135,572
Total Infrastructure		58,268,233
WHOLE BUSINESS - 1.0%		
TSGE 2017-1, 6.25% due 09/25/31[†††]	42,342,819	39,829,632
Applebee's Funding LLC / IHOP Funding LLC 2019-1A, 4.19% due 06/05/49[3]	14,349,060	14,021,772

	Face Amount~	Value
Taco Bell Funding LLC 2016-1A, 4.97% due 05/25/46[3]	2,662,563	$ 2,599,753
Wendy's Funding LLC 2018-1A, 3.88% due 03/15/48[3]	379,000	349,879
Total Whole Business		56,801,036
SINGLE FAMILY RESIDENCE - 0.6%		
FirstKey Homes Trust 2020-SFR2, 4.00% due 10/19/37[3]	13,550,000	12,360,141
2020-SFR2, 4.50% due 10/19/37[3]	13,250,000	12,153,393
2020-SFR2, 3.37% due 10/19/37[3]	8,550,000	7,728,963
Total Single Family Residence		32,242,497
NET LEASE - 0.4%		
CARS-DB4, LP 2020-1A, 4.95% due 02/15/50[3]	21,105,000	18,102,204
SVC ABS LLC 2023-1A, 5.55% due 02/20/53[3]	5,948,760	5,645,454
Total Net Lease		23,747,658
INSURANCE - 0.1%		
CHEST 7.13% due 03/15/43†††	6,000,000	6,044,690
COLLATERALIZED DEBT OBLIGATIONS - 0.1%		
Anchorage Credit Funding 4 Ltd. 2021-4A CR, 3.52% due 04/27/39[3]	4,250,000	3,376,361
Total Asset-Backed Securities (Cost $1,271,735,598)		1,190,508,328

	Face Amount~	Value
SENIOR FLOATING RATE INTERESTS††,◊ - 13.5%		
CONSUMER, CYCLICAL - 3.7%		
MB2 Dental Solutions LLC 10.91% (1 Month Term SOFR + 6.00%, Rate Floor: 7.00%) due 01/29/27†††	35,382,419	$ 34,786,528
Zephyr Bidco Ltd. 8.71% (1 Month GBP SONIA + 4.75%, Rate Floor: 4.75%) due 07/23/25	GBP 20,850,000	23,932,858
11.46% (1 Month GBP SONIA + 7.50%, Rate Floor: 7.50%) due 07/23/26	GBP 1,540,417	1,474,719
FR Refuel LLC 9.42% (1 Month Term SOFR + 4.50%, Rate Floor: 4.50%) due 11/08/28†††	21,055,580	20,108,079
Packers Holdings LLC 8.09% (1 Month Term SOFR + 3.25%, Rate Floor: 3.25%) due 03/09/28	18,485,646	16,671,834
First Brands Group LLC 9.82% (3 Month Term SOFR + 5.00%, Rate Floor: 5.00%) due 03/30/27	7,374,253	7,072,351
10.25% (6 Month Term SOFR + 5.00%, Rate Floor: 5.00%) due 03/30/27	6,950,000	6,654,625

	Face Amount~	Value
Pacific Bells LLC		
9.66% (3 Month Term SOFR + 4.50%, Rate Floor: 5.00%) due 11/10/28	12,097,871	$ 11,613,956
Rent-A-Center, Inc.		
8.13% (3 Month USD LIBOR + 3.25%, Rate Floor: 3.75%) due 02/17/28	9,889,483	9,765,864
SP PF Buyer LLC		
9.34% (1 Month USD LIBOR + 4.50%, Rate Floor: 4.50%) due 12/22/25	15,189,373	9,235,139
NFM & J LLC		
10.70% (3 Month USD LIBOR + 5.75%, Rate Floor: 6.75%) due 11/30/27†††	8,320,964	8,139,277
The Facilities Group		
10.61% ((1 Month USD LIBOR + 5.75%) and (3 Month USD LIBOR + 5.75%), Rate Floor: 6.75%) due 11/30/27†††	7,408,770	7,247,000
Holding SOCOTEC		
9.16% ((2 Month USD LIBOR + 4.00%) and (3 Month USD LIBOR + 4.00%), Rate Floor: 4.75%) due 06/30/28	7,078,500	6,774,691
BCP V Modular Services Holdings IV Ltd.		
7.52% (3 Month EURIBOR + 4.50%, Rate Floor: 4.50%) due 12/15/28	EUR 6,400,000	6,546,581
Camin Cargo Control, Inc.		
11.34% (1 Month USD LIBOR + 6.50%, Rate Floor: 7.50%) due 06/04/26†††	6,545,352	$ 6,283,538
Accuride Corp.		
10.09% (1 Month USD LIBOR + 5.25%, Rate Floor: 6.25%) due 11/17/23	6,943,028	5,421,325
Galls LLC		
11.59% (3 Month USD LIBOR + 6.75%, Rate Floor: 6.75%) due 01/31/25†††	3,458,362	3,371,903
11.58% (3 Month USD LIBOR + 6.75%, Rate Floor: 8.25%) due 01/31/25†††	464,437	452,826
11.55% ((1 Month Term SOFR + 6.75%) and (3 Month USD LIBOR + 6.75%), Rate Floor: 6.75%) due 01/31/24†††	422,934	412,361
Flamingo		
6.53% (3 Month EURIBOR + 3.50%, Rate Floor: 3.50%) due 03/27/28	EUR 4,045,312	3,990,933
CD&R Firefly Bidco Ltd.		
7.68% (3 Month GBP SONIA + 4.25%, Rate Floor: 4.25%) due 06/23/25	GBP 3,350,000	3,974,480

MACRO OPPORTUNITIES FUND

	Face Amount~	Value
Alexander Mann 8.43% (1 Month GBP SONIA + 5.00%, Rate Floor: 5.00%) due 06/16/25	GBP 3,000,000	$ 3,494,467
Congruex Group LLC 10.58% (3 Month Term SOFR + 5.75%, Rate Floor: 5.75%) due 05/03/29†††	2,780,667	2,690,295
ScribeAmerica Intermediate Holdco LLC (Healthchannels) 9.34% (1 Month USD LIBOR + 4.50%, Rate Floor: 4.50%) due 04/03/25	4,690,534	2,689,224
SHO Holding I Corp. 10.08% (3 Month USD LIBOR + 5.25%, Rate Floor: 6.25%) due 04/26/24	3,575,670	2,476,152
10.06% (3 Month USD LIBOR + 5.23%, Rate Floor: 6.23%) due 04/29/24	60,373	41,808
Checkers Drive-In Restaurants, Inc. 11.25% (3 Month USD LIBOR + 4.25%, Rate Floor: 5.25%) due 04/25/24	3,261,671	2,495,178
Adevinta ASA 6.02% (3 Month EURIBOR + 3.00%, Rate Floor: 3.00%) due 06/26/28	EUR 2,123,333	2,275,217
ImageFIRST Holdings LLC 9.66% (3 Month USD LIBOR + 4.50%, Rate Floor: 5.25%) due 04/27/28	2,095,610	$ 2,011,785
EG Finco Ltd. 8.45% (3 Month GBP SONIA + 4.75%, Rate Floor: 4.75%) due 02/07/25	GBP 950,000	1,093,642
Verisure Holding AB 6.26% (3 Month EURIBOR + 3.25%, Rate Floor: 3.25%) due 03/27/28	EUR 370,000	384,078
Total Consumer, Cyclical		213,582,714
CONSUMER, NON-CYCLICAL - 3.6%		
Women's Care Holdings, Inc. 9.33% (3 Month USD LIBOR + 4.50%, Rate Floor: 5.25%) due 01/17/28	30,833,256	28,674,928
Mission Veterinary Partners 8.84% (1 Month USD LIBOR + 4.00%, Rate Floor: 4.75%) due 04/27/28	21,128,250	19,437,990
Dhanani Group, Inc. 10.84% (1 Month Term SOFR + 6.00%, Rate Floor: 6.00%) due 06/10/27†††	14,499,545	14,354,550

MACRO OPPORTUNITIES FUND

	Face Amount~	Value
Quirch Foods Holdings LLC 9.68% (1 Month Term SOFR + 4.50%, Rate Floor: 5.50%) due 10/27/27	15,294,761	$ 14,052,062
PetIQ LLC 8.96% (1 Month USD LIBOR + 4.25%, Rate Floor: 4.75%) due 04/13/28†††	14,246,505	12,964,320
Sigma Holding BV (Flora Food) 6.24% (6 Month EURIBOR + 3.50%, Rate Floor: 3.50%) due 07/02/25	EUR 12,019,549	12,175,255
LaserAway Intermediate Holdings II LLC 10.58% (3 Month USD LIBOR + 5.75%, Rate Floor: 6.50%) due 10/14/27	12,377,852	12,114,823
Blue Ribbon LLC 10.66% (1 Month USD LIBOR + 6.00%, Rate Floor: 6.75%) due 05/08/28	16,469,744	12,105,262
Southern Veterinary Partners LLC 8.84% (1 Month USD LIBOR + 4.00%, Rate Floor: 5.00%) due 10/05/27	11,311,229	10,877,670
HAH Group Holding Co. LLC 9.91% (1 Month Term SOFR + 5.00%, Rate Floor: 5.00%) due 10/29/27	10,740,644	$ 10,431,651
EyeCare Partners LLC 8.59% (1 Month USD LIBOR + 3.75%, Rate Floor: 4.25%) due 11/15/28	8,043,750	6,497,580
8.59% (1 Month USD LIBOR + 3.75%, Rate Floor: 3.75%) due 02/18/27	2,139,594	1,735,446
Florida Food Products LLC 9.84% (1 Month USD LIBOR + 5.00%, Rate Floor: 5.75%) due 10/18/28†††	8,800,896	8,140,829
Nidda Healthcare Holding GmbH 6.18% (3 Month EURIBOR + 3.50%, Rate Floor: 3.50%) due 08/21/26	EUR 7,897,239	8,088,565
Hearthside Group Holdings LLC 8.84% (1 Month USD LIBOR + 4.00%, Rate Floor: 4.00%) due 05/23/25	4,962,306	4,245,253
8.53% (1 Month USD LIBOR + 3.69%, Rate Floor: 3.69%) due 05/23/25	3,544,540	3,025,584

MACRO OPPORTUNITIES FUND

	Face Amount~	Value
Gibson Brands, Inc.		
9.92% (3 Month Term SOFR + 5.00%, Rate Floor: 5.75%) due 08/11/28	8,196,250	$ 6,475,037
Endo Luxembourg Finance Company I SARL		
14.00% (Commercial Prime Lending Rate + 6.00%, Rate Floor: 7.75%) due 03/27/28	7,653,125	5,867,421
Confluent Health LLC		
8.84% (1 Month USD LIBOR + 4.00%, Rate Floor: 4.50%) due 11/30/28	4,521,213	3,650,880
8.84% (Commercial Prime Lending Rate + 3.00%, Rate Floor: 4.50%) due 11/30/28	982,301	793,208
Fender Musical Instruments Corp.		
8.84% (1 Month Term SOFR + 4.00%, Rate Floor: 4.00%) due 12/01/28	3,500,078	3,176,321
Zep, Inc.		
9.16% (3 Month USD LIBOR + 4.00%, Rate Floor: 5.00%) due 08/12/24	3,672,376	3,111,016
Medical Solutions Parent Holdings, Inc.		
8.24% (3 Month Term SOFR + 3.25%, Rate Floor: 3.25%) due 11/01/28	2,251,677	2,185,073
Resonetics LLC		
9.10% (6 Month USD LIBOR + 4.00%, Rate Floor: 4.75%) due 04/28/28	1,779,985	$ 1,704,335
Moran Foods LLC		
12.21% (6 Month Term SOFR + 7.25%, Rate Floor: 7.25%) due 06/30/26†††	643,315	614,516
14.46% (6 Month Term SOFR + 9.50%, Rate Floor: 9.50%) due 12/31/26†††	339,592	230,773
Weber-Stephen Products LLC		
9.16% (1 Month Term SOFR + 4.25%, Rate Floor: 4.25%) due 10/29/27	420,750	361,142
TGP Holdings LLC		
8.08% (3 Month USD LIBOR + 3.25%, Rate Floor: 4.00%) due 06/29/28	211,796	166,959
Total Consumer, Non-cyclical		207,258,449
INDUSTRIAL - 2.0%		
United Airlines, Inc.		
8.57% (3 Month USD LIBOR + 3.75%, Rate Floor: 4.50%) due 04/21/28	24,990,000	24,771,338
Mileage Plus Holdings LLC		
10.21% (3 Month USD LIBOR + 5.25%, Rate Floor: 6.25%) due 06/21/27	12,962,500	13,434,076

MACRO OPPORTUNITIES FUND

	Face Amount~	Value
Minerva Bidco Ltd. 7.93% (3 Month GBP SONIA + 4.50%, Rate Floor: 4.50%) due 07/30/25	GBP 11,000,000	$ 12,722,529
CapStone Acquisition Holdings, Inc. 9.66% (1 Month Term SOFR + 4.75%, Rate Floor: 4.75%) due 11/12/27	12,459,493	12,334,897
Dispatch Terra Acquisition LLC 9.30% (3 Month Term SOFR + 4.25%, Rate Floor: 5.00%) due 03/27/28	10,215,228	9,168,167
Merlin Buyer, Inc. 8.81% (1 Month Term SOFR + 4.00%, Rate Floor: 4.00%) due 12/14/28	7,962,660	7,624,247
Valcour Packaging LLC 7.98% (1 Month USD LIBOR + 3.75%, Rate Floor: 4.25%) due 10/04/28	6,237,000	5,051,970
American Bath Group LLC 8.41% (1 Month Term SOFR + 3.50%, Rate Floor: 3.50%) due 11/23/27	5,294,320	4,679,808
Pelican Products, Inc. 9.41% (3 Month USD LIBOR + 4.25%, Rate Floor: 4.75%) due 12/29/28	5,045,273	4,456,641
Saverglass 7.20% (3 Month EURIBOR + 4.25%, Rate Floor: 4.25%) due 02/19/29	EUR 3,700,000	$ 3,880,524
ILPEA Parent, Inc. 9.35% (1 Month USD LIBOR + 4.50%, Rate Floor: 5.25%) due 06/22/28	3,570,046	3,485,258
Integrated Power Services Holdings, Inc. 9.34% ((1 Month USD LIBOR + 4.50%) and (Commercial Prime Lending Rate + 3.50%), Rate Floor: 5.25%) due 11/22/28†††	3,467,983	3,363,944
Air Canada 8.37% (3 Month USD LIBOR + 3.50%, Rate Floor: 4.25%) due 08/11/28	3,244,981	3,231,806
TK Elevator Midco GmbH 5.91% (1 Month EURIBOR + 3.00%, Rate Floor: 3.00%) due 01/29/27†††	EUR 3,067,766	3,042,548
MI Windows And Doors LLC 8.41% (1 Month Term SOFR + 3.50%, Rate Floor: 3.50%) due 12/20/27	2,441,100	2,431,946

MACRO OPPORTUNITIES FUND

	Face Amount~	Value
Filtration Group Corp.		
6.41% (1 Month EURIBOR + 3.50%, Rate Floor: 3.50%) due 03/31/25	EUR 1,244,261	$ 1,336,463
API Heat Transfer		
14.67% (3 Month USD LIBOR, Rate Floor: 0.00%) (in-kind rate was 14.67%) due 01/01/24†††,12	1,431,727	744,498
14.67% (3 Month USD LIBOR, Rate Floor: 0.00%) (in-kind rate was 14.67%) due 10/02/23†††,12	255,439	217,123
YAK MAT (YAK ACCESS LLC) due 07/10/26[8]	12,220,199	651,703
Total Industrial		116,629,486
TECHNOLOGY - 1.8%		
Sitecore Holding III A/S		
9.19% (3 Month EURIBOR + 6.25%, Rate Floor: 6.25%) due 03/12/26†††	EUR 9,030,493	9,711,157
11.37% (3 Month USD LIBOR + 6.25%, Rate Floor: 6.75%) due 03/12/26†††	4,142,483	4,105,914
11.56% (3 Month USD LIBOR + 6.25%, Rate Floor: 6.75%) due 03/12/26†††	3,300,306	3,271,172
Avalara, Inc.		
12.15% (3 Month Term SOFR + 7.25%, Rate Floor: 7.25%) due 10/19/28†††	16,000,000	$ 15,785,292
Datix Bidco Ltd.		
8.95% (6 Month Term SOFR + 4.50%, Rate Floor: 4.50%) due 04/28/25†††	9,112,505	8,914,764
9.94% (6 Month GBP SONIA + 7.75%, Rate Floor: 7.75%) due 04/27/26†††	GBP 4,225,000	5,105,528
6.69% (6 Month GBP SONIA + 4.50%, Rate Floor: 4.50%) due 04/28/25†††	GBP 1,000,000	1,206,928
12.20% (6 Month Term SOFR + 7.75%, Rate Floor: 7.75%) due 04/27/26†††	461,709	452,244
Aston FinCo SARL		
8.95% (1 Month GBP SONIA + 4.75%, Rate Floor: 4.75%) due 10/09/26	GBP 12,773,313	14,537,154
Polaris Newco LLC		
8.11% ((1 Month USD LIBOR + 3.50%) and (3 Month USD LIBOR + 3.50%), Rate Floor: 3.50%) due 06/04/26†††	15,202,548	13,994,295
RLDatix		
6.69% (6 Month GBP SONIA + 4.50%, Rate Floor: 4.50%) due 10/28/24†††	GBP 3,554,643	4,290,200

MACRO OPPORTUNITIES FUND

	Face Amount~	Value
8.95% (6 Month Term SOFR + 4.50%, Rate Floor: 4.50%) due 04/28/25†††	3,400,533	$ 3,326,742
12.20% (6 Month Term SOFR + 7.75%, Rate Floor: 7.75%) due 04/27/26†††	912,001	893,305
Team.Blue Finco SARL		
6.72% (3 Month EURIBOR + 3.70%, Rate Floor: 3.70%) due 03/30/28	EUR 5,124,183	5,253,719
Sitecore USA, Inc.		
11.37% (3 Month USD LIBOR + 6.25%, Rate Floor: 6.75%) due 03/12/26†††	4,219,206	4,181,959
Atlas CC Acquisition Corp.		
9.40% (3 Month Term SOFR + 4.25%, Rate Floor: 4.25%) due 05/25/28	3,069,222	2,628,573
Greenway Health LLC		
8.96% (3 Month USD LIBOR + 3.75%, Rate Floor: 4.75%) due 02/16/24	3,418,640	2,530,648
24-7 Intouch, Inc.		
9.59% (1 Month USD LIBOR + 4.75%, Rate Floor: 4.75%) due 08/25/25	2,209,697	2,135,120
Total Technology		102,324,714
FINANCIAL - 1.2%		
Higginbotham Insurance Agency, Inc.		
10.09% (1 Month USD LIBOR + 5.25%, Rate Floor: 6.00%) due 11/25/26†††	16,620,124	$ 16,420,683
Camelia Bidco Banc Civica		
8.95% (3 Month GBP SONIA + 4.75%, Rate Floor: 4.75%) due 10/14/24	GBP 12,975,000	14,966,783
Eisner Advisory Group		
10.17% (1 Month Term SOFR + 5.25%, Rate Floor: 5.25%) due 07/28/28†††	12,101,065	12,070,812
Jones Deslauriers Insurance Management, Inc.		
9.27% (3 Month Canada Banker Acceptance + 4.25%, Rate Floor: 5.00%) due 03/27/28	CAD 15,944,332	11,579,560
HighTower Holding LLC		
8.82% (3 Month USD LIBOR + 4.00%, Rate Floor: 4.75%) due 04/21/28	6,987,522	6,585,740
Duff & Phelps		
8.65% (3 Month Term SOFR + 3.75%, Rate Floor: 3.75%) due 04/09/27	4,312,954	4,169,203

	Face Amount~	Value
Teneo Holdings LLC 10.16% (1 Month Term SOFR + 5.25%, Rate Floor: 5.25%) due 07/11/25	984,376	$ 971,146
Total Financial		66,763,927
COMMUNICATIONS - 1.0%		
Syndigo LLC 9.28% (1 Month USD LIBOR + 4.50%, Rate Floor: 5.25%) due 12/15/27	22,383,954	20,593,238
Xplornet Communications, Inc. 8.84% (1 Month USD LIBOR + 4.00%, Rate Floor: 4.50%) due 10/02/28	15,250,600	12,257,669
FirstDigital Communications LLC 9.13% (1 Month USD LIBOR + 4.25%, Rate Floor: 5.00%) due 12/17/26†††	10,550,000	10,324,890
Radiate Holdco LLC 8.09% (1 Month USD LIBOR + 3.25%, Rate Floor: 4.00%) due 09/25/26	7,626,551	6,212,894
Zayo Group Holdings, Inc. 7.84% (1 Month USD LIBOR + 3.00%, Rate Floor: 3.00%) due 03/09/27	6,146,447	4,976,533
Cincinnati Bell, Inc. 8.16% (1 Month Term SOFR + 3.25%, Rate Floor: 3.25%) due 11/22/28	987,500	$ 964,669
Flight Bidco, Inc. 12.34% (1 Month USD LIBOR + 7.50%, Rate Floor: 7.50%) due 07/23/26	1,000,000	901,670
Total Communications		56,231,563
BASIC MATERIALS - 0.1%		
LTI Holdings, Inc. 9.59% (1 Month USD LIBOR + 4.75%, Rate Floor: 4.75%) due 07/24/26	3,865,347	3,742,932
Ascend Performance Materials Operations LLC 9.71% (6 Month Term SOFR + 4.75%, Rate Floor: 4.75%) due 08/27/26	1,474,164	1,446,980
GrafTech Finance, Inc. 7.84% (1 Month USD LIBOR + 3.00%, Rate Floor: 3.50%) due 02/12/25†††	1,413,412	1,406,345
Schur Flexibles GmbH 8.78% ((3 Month EURIBOR + 5.50%) and (6 Month EURIBOR + 5.50%), Rate Floor: 5.50%) due 09/28/27	EUR 787,500	640,800
Total Basic Materials		7,237,057

	Face Amount~	Value
ENERGY - 0.1%		
Venture Global Calcasieu Pass LLC 7.47% (1 Month USD LIBOR + 2.63%, Rate Floor: 2.63%) due 08/19/26†††	3,066,741	$ 3,039,907
Permian Production Partners LLC 12.85% (1 Month USD LIBOR + 6.00%, Rate Floor: 10.85%) (in-kind rate was 2.00%) due 11/24/25†††,12	1,143,622	1,137,904
Total Energy		4,177,811
UTILITIES - 0.0%		
Hamilton Projects Acquiror LLC 9.66% (3 Month USD LIBOR + 4.50%, Rate Floor: 5.25%) due 06/17/27	2,273,291	2,250,149
Total Senior Floating Rate Interests (Cost $856,001,031)		776,455,870
COLLATERALIZED MORTGAGE OBLIGATIONS†† - 8.9%		
RESIDENTIAL MORTGAGE-BACKED SECURITIES - 7.4%		
FKRT 2.21% due 11/30/58†††,9	33,850,000	32,978,795
LSTAR Securities Investment Ltd. 2023-1, 8.05% (SOFR + 3.50%, Rate Floor: 0.00%) due 01/01/28◊,†††,3	28,297,882	28,290,829
JP Morgan Mortgage Acquisition Trust 2006-WMC4, 5.00% (1 Month USD LIBOR + 0.15%, Rate Floor: 0.15%) due 12/25/36◊	21,531,067	11,319,657
2006-WMC3, 5.15% (1 Month USD LIBOR + 0.30%, Rate Floor: 0.30%) due 08/25/36◊	8,482,800	$ 6,093,367
2006-HE3, 5.17% (1 Month USD LIBOR + 0.32%, Rate Floor: 0.32%) due 11/25/36◊	5,298,888	4,509,447
2006-WMC4, 4.97% (1 Month USD LIBOR + 0.12%, Rate Floor: 0.12%) due 12/25/36◊	7,411,183	3,882,966
2006-WMC4, 4.93% (1 Month USD LIBOR + 0.08%, Rate Floor: 0.08%) due 12/25/36◊	3,133,708	1,634,210
Ameriquest Mortgage Securities Trust 2006-M3, 5.02% (1 Month USD LIBOR + 0.18%, Rate Floor: 0.18%) due 10/25/36◊	19,556,855	10,586,180
2006-M3, 5.09% (1 Month USD LIBOR + 0.24%, Rate Floor: 0.24%) due 10/25/36◊	31,858,579	9,529,009
2006-M3, 4.95% (1 Month USD LIBOR + 0.10%, Rate Floor: 0.10%) due 10/25/36◊	13,244,199	3,959,376
BRAVO Residential Funding Trust 2022-R1, 3.13% due 01/29/70[3,7]	25,177,160	22,493,549

MACRO OPPORTUNITIES FUND

	Face Amount~	Value
WaMu Asset-Backed Certificates WaMu Series		
2007-HE2, 5.21% (1 Month USD LIBOR + 0.36%, Rate Floor: 0.36%) due 04/25/37◊	23,880,227	$ 9,064,628
2007-HE2, 5.04% (1 Month USD LIBOR + 0.19%, Rate Floor: 0.19%) due 04/25/37◊	18,196,522	6,817,250
2007-HE4, 5.02% (1 Month USD LIBOR + 0.17%, Rate Floor: 0.17%) due 07/25/47◊	6,745,626	4,760,554
2007-HE4, 5.10% (1 Month USD LIBOR + 0.25%, Rate Floor: 0.25%) due 07/25/47◊	2,014,710	1,203,547
Long Beach Mortgage Loan Trust		
2006-6, 5.35% (1 Month USD LIBOR + 0.50%, Rate Floor: 0.50%) due 07/25/36◊	13,830,241	5,574,142
2006-8, 5.17% (1 Month USD LIBOR + 0.32%, Rate Floor: 0.32%) due 09/25/36◊	16,493,267	4,485,908
2006-4, 5.17% (1 Month USD LIBOR + 0.32%, Rate Floor: 0.32%) due 05/25/36◊	10,007,421	3,024,937
2006-1, 5.23% (1 Month USD LIBOR + 0.38%, Rate Floor: 0.38%) due 02/25/36◊	3,734,614	$ 3,009,482
2006-6, 5.15% (1 Month USD LIBOR + 0.30%, Rate Floor: 0.30%) due 07/25/36◊	4,306,570	1,723,920
2006-8, 5.03% (1 Month USD LIBOR + 0.18%, Rate Floor: 0.18%) due 09/25/36◊	4,469,365	1,209,287
2006-6, 5.05% (1 Month USD LIBOR + 0.20%, Rate Floor: 0.20%) due 07/25/36◊	2,492,982	994,106
RALI Series Trust		
2006-QO6, 5.21% (1 Month USD LIBOR + 0.36%, Rate Floor: 0.36%) due 06/25/46◊	30,674,404	6,850,300
2007-QO2, 5.00% (1 Month USD LIBOR + 0.15%, Rate Floor: 0.15%) due 02/25/47◊	12,922,406	4,695,501
2006-QO8, 5.25% (1 Month USD LIBOR + 0.40%, Rate Floor: 0.40%) due 10/25/46◊	3,772,929	3,431,455
2006-QO6, 5.31% (1 Month USD LIBOR + 0.46%, Rate Floor: 0.46%) due 06/25/46◊	7,981,062	1,837,937

MACRO OPPORTUNITIES FUND

	Face Amount~	Value
2006-QO2, 5.39% (1 Month USD LIBOR + 0.54%, Rate Floor: 0.54%) due 02/25/46◊	5,947,913	$ 1,202,132
2006-QO6, 5.37% (1 Month USD LIBOR + 0.52%, Rate Floor: 0.52%) due 06/25/46◊	5,035,370	1,178,318
2006-QO2, 5.53% (1 Month USD LIBOR + 0.68%, Rate Floor: 0.68%) due 02/25/46◊	3,182,638	665,244
2006-QO2, 5.29% (1 Month USD LIBOR + 0.44%, Rate Floor: 0.44%) due 02/25/46◊	213,333	42,011
OBX Trust		
2022-NQM9, 6.45% due 09/25/62[3,7]	8,139,295	8,001,204
2023-NQM2, 6.80% due 01/25/62[3,7]	6,933,055	6,910,595
2022-NQM8, 6.10% due 09/25/62[3,7]	4,662,322	4,547,588
American Home Mortgage Assets Trust		
2006-6, 5.06% (1 Month USD LIBOR + 0.21%, Rate Floor: 0.21%) due 12/25/46◊	7,613,234	6,013,038
2006-1, 5.04% (1 Month USD LIBOR + 0.19%, Rate Floor: 0.19%) due 05/25/46◊	6,531,016	5,442,454
2006-3, 4.08% (1 Year CMT Rate + 0.94%, Rate Floor: 0.94%) due 10/25/46◊	5,118,784	3,491,899
NYMT Loan Trust		
2022-SP1, 5.25% due 07/25/62[3,7]	13,786,199	$ 13,574,782
GCAT Trust		
2022-NQM5, 5.71% due 08/25/67[3,7]	9,570,855	9,275,415
2023-NQM2, 6.60% due 11/25/67[3]	3,352,976	3,324,793
Morgan Stanley IXIS Real Estate Capital Trust		
2006-2, 5.07% (1 Month USD LIBOR + 0.22%, Rate Floor: 0.22%) due 11/25/36◊	21,767,686	7,065,177
2006-2, 5.00% (1 Month USD LIBOR + 0.15%, Rate Floor: 0.15%) due 11/25/36◊	16,606,020	5,384,318
Morgan Stanley ABS Capital I Incorporated Trust		
2006-HE8, 5.07% (1 Month USD LIBOR + 0.22%, Rate Floor: 0.22%) due 10/25/36◊	19,333,072	8,465,243
2006-HE6, 5.05% (1 Month USD LIBOR + 0.20%, Rate Floor: 0.20%) due 09/25/36◊	4,338,359	1,615,922
2007-HE4, 5.08% (1 Month USD LIBOR + 0.23%, Rate Floor: 0.23%) due 02/25/37◊	3,782,702	1,241,735
IXIS Real Estate Capital Trust		

MACRO OPPORTUNITIES FUND

	Face Amount~	Value
2007-HE1, 5.01% (1 Month USD LIBOR + 0.16%, Rate Floor: 0.16%) due 05/25/37◊	24,051,953	$ 6,007,105
2007-HE1, 5.08% (1 Month USD LIBOR + 0.23%, Rate Floor: 0.23%) due 05/25/37◊	17,040,471	4,258,151
GSAMP Trust		
2007-NC1, 4.98% (1 Month USD LIBOR + 0.13%, Rate Floor: 0.13%) due 12/25/46◊	18,317,900	9,980,492
Master Asset-Backed Securities Trust		
2006-WMC3, 5.17% (1 Month USD LIBOR + 0.32%, Rate Floor: 0.32%) due 08/25/36◊	10,117,955	3,408,324
2006-HE3, 5.05% (1 Month USD LIBOR + 0.20%, Rate Floor: 0.20%) due 08/25/36◊	9,517,124	2,965,765
2006-HE3, 5.15% (1 Month USD LIBOR + 0.30%, Rate Floor: 0.30%) due 08/25/36◊	8,001,628	2,493,948
GSAA Home Equity Trust		
2006-3, 5.45% (1 Month USD LIBOR + 0.60%, Rate Floor: 0.60%) due 03/25/36◊	10,371,219	5,476,016
2006-9, 5.33% (1 Month USD LIBOR + 0.48%, Rate Floor: 0.48%) due 06/25/36◊	7,485,224	2,285,033
2007-7, 5.39% (1 Month USD LIBOR + 0.54%, Rate Floor: 0.54%) due 07/25/37◊	464,743	$ 436,616
Citigroup Mortgage Loan Trust, Inc.		
2007-AMC3, 5.10% (1 Month USD LIBOR + 0.25%, Rate Floor: 0.25%) due 03/25/37◊	10,011,677	8,103,769
CFMT LLC		
2022-HB9, 3.25% (WAC) due 09/25/37◊,9	8,650,000	7,340,788
OSAT Trust		
2021-RPL1, 2.12% due 05/25/65[3,7]	7,664,483	7,216,650
Home Equity Loan Trust		
2007-FRE1, 5.04% (1 Month USD LIBOR + 0.19%, Rate Floor: 0.19%) due 04/25/37◊	6,894,399	6,406,392
PRPM LLC		
2023-1, 6.88% (WAC) due 02/25/28◊,3	6,358,597	6,333,959
Argent Securities Trust		
2006-W5, 5.15% (1 Month USD LIBOR + 0.30%, Rate Floor: 0.30%) due 06/25/36◊	9,094,091	5,936,721
First NLC Trust		
2007-1, 5.13% (1 Month USD LIBOR + 0.28%, Rate Floor: 0.28%) due 08/25/37◊,3	6,553,178	3,343,295

MACRO OPPORTUNITIES FUND

	Face Amount~	Value
2007-1, 4.92% (1 Month USD LIBOR + 0.07%, Rate Floor: 0.07%) due 08/25/37◊,3	4,969,485	$ 2,527,086
Lehman XS Trust Series		
2006-18N, 5.21% (1 Month USD LIBOR + 0.36%, Rate Floor: 0.36%) due 12/25/36◊	3,859,215	3,589,906
2006-10N, 5.27% (1 Month USD LIBOR + 0.42%, Rate Floor: 0.42%) due 07/25/46◊	2,488,374	2,221,008
Alternative Loan Trust		
2007-OA7, 5.21% (1 Month USD LIBOR + 0.36%, Rate Floor: 0.36%) due 05/25/47◊	6,415,534	5,291,882
Merrill Lynch Mortgage Investors Trust Series		
2007-HE2, 5.27% (1 Month USD LIBOR + 0.42%, Rate Floor: 0.42%) due 02/25/37◊	7,003,166	2,033,759
2007-HE2, 5.37% (1 Month USD LIBOR + 0.52%, Rate Floor: 0.52%) due 02/25/37◊	5,069,289	1,472,176
2007-HE2, 5.09% (1 Month USD LIBOR + 0.24%, Rate Floor: 0.24%) due 02/25/37◊	4,030,605	1,170,347
2007-HE2, 5.69% (1 Month USD LIBOR + 0.84%, Rate Floor: 0.84%) due 02/25/37◊	1,640,197	476,316
WaMu Asset-Backed Certificates WaMu Series Trust		
2007-HE1, 5.08% (1 Month USD LIBOR + 0.23%, Rate Floor: 0.23%) due 01/25/37◊	7,322,870	$ 3,289,979
2007-HE4, 5.02% (1 Month USD LIBOR + 0.17%, Rate Floor: 0.17%) due 07/25/47◊	2,821,722	1,681,161
Citigroup Mortgage Loan Trust		
2022-A, 6.17% due 09/25/62[3,7]	4,879,974	4,851,791
Verus Securitization Trust		
2022-8, 6.13% due 09/25/67[3,7]	4,845,388	4,734,119
ACE Securities Corporation Home Equity Loan Trust Series		
2007-ASP1, 5.61% (1 Month USD LIBOR + 0.76%, Rate Floor: 0.76%) due 03/25/37◊	10,576,425	4,613,392
HSI Asset Securitization Corporation Trust		
2007-HE1, 5.04% (1 Month USD LIBOR + 0.19%, Rate Floor: 0.19%) due 01/25/37◊	5,815,477	4,075,902
Finance of America HECM Buyout		
2022-HB2, 6.00% (WAC) due 08/01/32◊,3	3,850,000	3,554,309

MACRO OPPORTUNITIES FUND

	Face Amount~	Value
CSMC Trust 2020-RPL5, 3.02% (WAC) due 08/25/60◊,3	3,659,152	$ 3,548,262
First Franklin Mortgage Loan Trust 2006-FF16, 5.27% (1 Month USD LIBOR + 0.42%, Rate Floor: 0.42%) due 12/25/36◊	7,578,181	3,184,605
Washington Mutual Mortgage Pass-Through Certificates WMALT Series Trust 2006-AR9, 3.98% (1 Year CMT Rate + 0.84%, Rate Floor: 0.84%) due 11/25/46◊	3,840,193	3,064,679
Morgan Stanley Mortgage Loan Trust 2006-9AR, 5.15% (1 Month USD LIBOR + 0.30%, Rate Floor: 0.30%) due 08/25/36◊	8,284,260	2,394,262
Alliance Bancorp Trust 2007-OA1, 5.33% (1 Month USD LIBOR + 0.48%, Rate Floor: 0.48%) due 07/25/37◊	1,973,178	1,637,729
Nomura Resecuritization Trust 2015-4R, 2.60% (1 Month USD LIBOR + 0.43%, Rate Floor: 0.43%) due 03/26/36◊,3	1,637,603	1,474,856
Morgan Stanley Re-REMIC Trust 2010-R5, 3.22% due 06/26/36[3]	529,577	456,246
Asset-Backed Securities Corporation Home Equity Loan Trust 2006-HE5, 5.13% (1 Month USD LIBOR + 0.28%, Rate Floor: 0.28%) due 07/25/36◊	114,717	$ 112,850
Total Residential Mortgage-Backed Securities		424,851,853
COMMERCIAL MORTGAGE-BACKED SECURITIES - 1.2%		
BX Commercial Mortgage Trust		
2021-VOLT, 6.68% (1 Month USD LIBOR + 2.00%, Rate Floor: 2.00%) due 09/15/36◊,3	19,750,000	18,418,230
2019-XL, 7.24% (1 Month Term SOFR + 2.41%, Rate Floor: 2.41%) due 10/15/36◊,3	1,989,000	1,913,794
GS Mortgage Securities Corporation Trust		
2020-UPTN, 3.25% (WAC) due 02/10/37◊,3	8,256,000	7,043,076
2020-DUNE, 7.18% (1 Month USD LIBOR + 2.50%, Rate Floor: 2.50%) due 12/15/36◊,3	7,340,000	6,928,961
2020-DUNE, 6.58% (1 Month USD LIBOR + 1.90%, Rate Floor: 1.90%) due 12/15/36◊,3	2,750,000	2,619,848

MACRO OPPORTUNITIES FUND

	Face Amount~	Value
JP Morgan Chase Commercial Mortgage Securities Trust 2021-NYAH, 7.32% (1 Month USD LIBOR + 2.64%, Rate Floor: 2.64%) due 06/15/38◊,3	15,000,000	$ 13,503,432
SMRT 2022-MINI, 6.78% (1 Month Term SOFR + 1.95%, Rate Floor: 1.95%) due 01/15/39◊,3	10,000,000	9,122,401
MHP 2022-MHIL, 7.44% (1 Month Term SOFR + 2.61%, Rate Floor: 2.61%) due 01/15/27◊,3	8,744,927	8,087,117
Wells Fargo Commercial Mortgage Trust 2015-NXS1, 2.63% due 05/15/48	96,395	96,148
Total Commercial Mortgage-Backed Securities		67,733,007
MILITARY HOUSING - 0.3%		
Freddie Mac Military Housing Bonds Resecuritization Trust Certificates 2015-R1, 0.70% (WAC) due 11/25/52◊,3,11	219,493,954	13,224,241
Capmark Military Housing Trust 2007-AET2, 6.06% due 10/10/52†††,3	5,505,199	5,489,640
Total Military Housing		18,713,881
Total Collateralized Mortgage Obligations (Cost $644,409,458)		511,298,741
FEDERAL AGENCY DISCOUNT NOTES†† - 6.5%		
Federal Home Loan Bank		
4.36% due 04/03/23[13]	222,900,000	$ 222,846,133
4.60% due 04/17/23[13]	150,000,000	149,693,333
Total Federal Agency Discount Notes (Cost $372,539,466)		372,539,466
U.S. GOVERNMENT SECURITIES†† - 0.7%		
U.S. Treasury Notes		
4.63% due 02/28/25[14]	21,000,000	21,204,258
3.88% due 01/15/26[16]	20,400,000	20,406,375
Total U.S. Government Securities (Cost $41,518,863)		41,610,633
FOREIGN GOVERNMENT DEBT†† - 0.6%		
National Bank of Hungary		
15.70% due 04/06/23[13]	HUF 6,771,000,000	19,269,428
15.64% due 04/06/23[13]	HUF 5,331,000,000	15,118,643
Nova Scotia T-Bill 4.41% due 04/04/23[13]	CAD 1,420,000	1,050,486
Province of New Brunswick Canada T-Bill 4.43% due 04/06/23[13]	CAD 740,000	547,573
Newfoundland T-Bill 4.52% due 04/20/23[13]	CAD 400,000	295,326
Quebec T-Bill 4.49% due 04/14/23[13]	CAD 200,000	147,769
Ontario T-Bill 4.49% due 04/12/23[13]	CAD 145,000	107,168
Total Foreign Government Debt (Cost $36,145,770)		36,536,393
CONVERTIBLE BONDS†† - 0.3%		
CONSUMER, NON-CYCLICAL - 0.2%		
Block, Inc. due 05/01/26[15]	12,240,000	9,975,600

MACRO OPPORTUNITIES FUND

	Face Amount~	Value
COMMUNICATIONS - 0.1%		
Cable One, Inc.		
due 03/15/26[15]	5,750,000	$ 4,536,750
Total Convertible Bonds		
(Cost $15,432,637)		14,512,350
U.S. TREASURY BILLS†† - 0.1%		
U.S. Treasury Bills		
4.28% due 04/20/23[13]	5,000,000	4,989,027
Total U.S. Treasury Bills		
(Cost $4,988,700)		4,989,027
FEDERAL AGENCY BONDS†† - 0.1%		
Federal Farm Credit Bank		
4.99% (SOFR + 0.17%, Rate Floor: 0.00%) due 06/27/24◊,16	2,000,000	2,002,056
5.01% (SOFR + 0.19%, Rate Floor: 0.00%) due 11/25/24◊	100,000	100,122
Federal Home Loan Bank		
4.89% (SOFR + 0.06%, Rate Floor: 0.00%) due 07/01/24◊	880,000	879,728
5.01% (SOFR + 0.19%, Rate Floor: 0.00%) due 11/22/24◊	600,000	600,738
Total Federal Agency Bonds		
(Cost $3,580,302)		3,582,644
SENIOR FIXED RATE INTERESTS†† - 0.0%		
INDUSTRIAL - 0.0%		
Schur Flexibles GmbH		
12.20% due 09/30/26	EUR 404,966	419,597
5.50% due 09/30/26	EUR 280,416	290,548
11.94% due 09/30/26	EUR 71,585	74,171
Total Industrial		784,316
Total Senior Fixed Rate Interests		
(Cost $771,013)		784,316

	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	$ 484,643
Barclays Bank plc 10Y-2Y SOFR CMS CAP Expiring December 2023 with strike price of $0.20	USD 164,200,000	484,643
Morgan Stanley Capital Services LLC 10Y-2Y SOFR CMS CAP Expiring June 2024 with strike price of $0.10	USD 164,200,000	561,045
Barclays Bank plc 10Y-2Y SOFR CMS CAP Expiring June 2024 with strike price of $0.10	USD 162,650,000	555,749
Bank of America, N.A. 10Y-2Y SOFR CMS CAP Expiring June 2024 with strike price of $0.10	USD 82,100,000	280,523
Bank of America, N.A. 10Y-2Y SOFR CMS CAP Expiring December 2023 with strike price of $0.20	USD 80,550,000	237,746

MACRO OPPORTUNITIES FUND

	Contracts/ Notional Value	Value
Goldman Sachs International 10Y-2Y SOFR CMS CAP Expiring June 2024 with strike price of $0.10	USD 66,950,000	$ 228,757
Goldman Sachs International 10Y-2Y SOFR CMS CAP Expiring December 2023 with strike price of $0.20	USD 66,950,000	197,606
Total Interest Rate Options		3,030,712
Foreign Exchange Options		
J.P. Morgan Securities plc Foreign Exchange GBP/USD Expiring April 2023 with strike price of GBP 1.22 (Notional Value $12,364,500)	GBP 10,000,000	178,177
Barclays Bank plc Foreign Exchange GBP/USD Expiring April 2023 with strike price of GBP 1.24 (Notional Value $12,055,387)	GBP 9,750,000	79,294
UBS AG Foreign Exchange GBP/USD Expiring April 2023 with strike price of GBP 1.23 (Notional Value $4,945,800)	GBP 4,000,000	67,698
Bank of America, N.A. Foreign Exchange EUR/AUD Expiring April 2023 with strike price of EUR 1.63 (Notional Value $12,168,240)	EUR 11,200,000	$ 45,071
Barclays Bank plc Foreign Exchange EUR/USD Expiring May 2023 with strike price of EUR 1.11 (Notional Value $12,222,563)	EUR 11,250,000	44,646
UBS AG Foreign Exchange EUR/USD Expiring May 2023 with strike price of EUR 1.09 (Notional Value $4,345,800)	EUR 4,000,000	39,753
J.P. Morgan Securities plc Foreign Exchange EUR/CHF Expiring April 2023 with strike price of EUR 0.98 (Notional Value $3,693,930)	EUR 3,400,000	37,463
Bank of America, N.A. Foreign Exchange EUR/CAD Expiring April 2023 with strike price of EUR 1.47 (Notional Value $4,345,800)	EUR 4,000,000	35,209

MACRO OPPORTUNITIES FUND

	Contracts/ Notional Value	Value
UBS AG Foreign Exchange EUR/CHF Expiring April 2023 with strike price of EUR 1.00 (Notional Value $11,950,950)	EUR 11,000,000	$ 32,226
UBS AG Foreign Exchange GBP/CAD Expiring April 2023 with strike price of GBP 1.68 (Notional Value $4,327,575)	GBP 3,500,000	25,495
Bank of America, N.A. Foreign Exchange EUR/CAD Expiring April 2023 with strike price of EUR 1.49 (Notional Value $11,950,950)	EUR 11,000,000	25,009
BNP Paribas Foreign Exchange EUR/GBP Expiring April 2023 with strike price of EUR 0.89 (Notional Value $12,059,595)	EUR 11,100,000	22,512
Goldman Sachs International Foreign Exchange EUR/GBP Expiring April 2023 with strike price of EUR 0.88 (Notional Value $4,345,800)	EUR 4,000,000	12,893
UBS AG Foreign Exchange USD/SEK Expiring April 2023 with strike price of $10.76	USD 11,000,000	1,157
BNP Paribas Foreign Exchange USD/CAD Expiring April 2023 with strike price of $1.38	USD 13,250,000	$ 984
UBS AG Foreign Exchange EUR/GBP Expiring April 2023 with strike price of EUR 0.89 (Notional Value $5,432,250)	EUR 5,000,000	180
Total Foreign Exchange Options		647,767
Put Options on:		
Foreign Exchange Options		
UBS AG Foreign Exchange EUR/GBP Expiring April 2023 with strike price of EUR 0.89 (Notional Value $5,432,250)	EUR 5,000,000	61,827
Barclays Bank plc Foreign Exchange EUR/USD Expiring May 2023 with strike price of EUR 1.07 (Notional Value $12,222,563)	EUR 11,250,000	43,425
UBS AG Foreign Exchange EUR/USD Expiring May 2023 with strike price of EUR 1.09 (Notional Value $4,345,800)	EUR 4,000,000	39,015
UBS AG Foreign Exchange GBP/CAD Expiring April 2023 with strike price of GBP 1.68 (Notional Value $4,327,575)	GBP 3,500,000	33,581

	Contracts/ Notional Value	Value
Goldman Sachs International Foreign Exchange EUR/GBP Expiring April 2023 with strike price of EUR 0.88 (Notional Value $4,345,800)	EUR 4,000,000	$ 24,798
UBS AG Foreign Exchange GBP/ USD Expiring April 2023 with strike price of GBP 1.23 (Notional Value $4,945,800)	GBP 4,000,000	22,470
Bank of America, N.A. Foreign Exchange EUR/ CAD Expiring April 2023 with strike price of EUR 1.47 (Notional Value $4,345,800)	EUR 4,000,000	21,743
Bank of America, N.A. Foreign Exchange EUR/ CAD Expiring April 2023 with strike price of EUR 1.45 (Notional Value $11,950,950)	EUR 11,000,000	17,696
UBS AG Foreign Exchange USD/ SEK Expiring April 2023 with strike price of $10.23	USD 11,000,000	16,354
UBS AG Foreign Exchange EUR/ CHF Expiring April 2023 with strike price of EUR 0.97 (Notional Value $11,950,950)	EUR 11,000,000	11,022
J.P. Morgan Securities plc Foreign Exchange EUR/CHF Expiring April 2023 with strike price of EUR 0.98 (Notional Value $3,693,930)	EUR 3,400,000	$ 10,657
BNP Paribas Foreign Exchange USD/ CAD Expiring April 2023 with strike price of $1.34	USD 13,250,000	9,183
BNP Paribas Foreign Exchange EUR/ GBP Expiring April 2023 with strike price of EUR 0.86 (Notional Value $12,059,595)	EUR 11,100,000	7,380
Barclays Bank plc Foreign Exchange GBP/USD Expiring April 2023 with strike price of GBP 1.19 (Notional Value $12,055,387)	GBP 9,750,000	6,374
Bank of America, N.A. Foreign Exchange EUR/ AUD Expiring April 2023 with strike price of EUR 1.58 (Notional Value $12,168,240)	EUR 11,200,000	4,475

	Contracts/ Notional Value	Value
J.P. Morgan Securities plc Foreign Exchange GBP/USD Expiring April 2023 with strike price of GBP 1.17 (Notional Value $12,364,500)	GBP 10,000,000	$ —
Total Foreign Exchange Options		330,000
Total OTC Options Purchased (Cost $5,474,071)		4,008,479
OTC INTEREST RATE SWAPTIONS PURCHASED†† ,17 - 0.6%		
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 $116,793,375)	EUR 107,500,000	5,492,710
Deutsche Bank AG 5-Year Interest Rate Swap Expiring April 2027 with exercise rate of 2.69%	USD 92,814,000	3,013,398
Deutsche Bank AG 5-Year Interest Rate Swap Expiring April 2032 with exercise rate of 2.39%	USD 72,235,000	2,086,459
Citibank, N.A. 20-Year Interest Rate Swap Expiring April 2029 with exercise rate of 2.38%	USD 24,141,000	1,777,143
Barclays Bank plc 20-Year Interest Rate Swap Expiring April 2027 with exercise rate of 1.58% (Notional Value $23,183,437)	GBP 18,750,000	$ 863,710
Total Interest Rate Swaptions		13,233,420
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 $23,183,438)	GBP 18,750,000	6,025,788
Deutsche Bank AG 5-Year Interest Rate Swap Expiring April 2032 with exercise rate of 2.39%	USD 72,235,000	4,689,553
Deutsche Bank AG 5-Year Interest Rate Swap Expiring April 2027 with exercise rate of 2.69%	USD 92,814,000	4,090,097
Citibank, N.A. 5-Year Interest Rate Swap Expiring October 2027 with exercise rate of 3.10% (Notional Value $116,793,375)	EUR 107,500,000	3,814,611

MACRO OPPORTUNITIES FUND

	Contracts/ Notional Value	Value
Citibank, N.A. 20-Year Interest Rate Swap Expiring April 2029 with exercise rate of 2.38%	USD 24,141,000	$ 3,707,774
Total Interest Rate Swaptions		22,327,823
Total OTC Interest Rate Swaptions Purchased (Cost $36,571,675)		35,561,243
Total Investments - 99.2% (Cost $6,397,850,621)		5,709,436,867
LISTED OPTIONS WRITTEN† - 0.0%		
Call Options on:		
Commodity Options		
Gold 100 oz. Futures Contracts Expiring May 2023 with strike price of $2,145.00 (Notional Value $794,480)	4	(4,400)
Gold 100 oz. Futures Contracts Expiring May 2023 with strike price of $2,140.00 (Notional Value $794,480)	4	(4,600)
Gold 100 oz. Futures Contracts Expiring May 2023 with strike price of $2,135.00 (Notional Value $794,480)	4	(4,840)
Silver Futures Contracts Expiring April 2023 with strike price of $24.75 (Notional Value $1,207,800)	10	(22,950)
Silver Futures Contracts Expiring April 2023 with strike price of $24.50 (Notional Value $1,087,020)	9	$ (24,435)
Silver Futures Contracts Expiring April 2023 with strike price of $24.25 (Notional Value $1,087,020)	9	(28,890)
Gold 100 oz. Futures Contracts Expiring May 2023 with strike price of $2,010.00 (Notional Value $4,766,880)	24	(94,560)
Gold 100 oz. Futures Contracts Expiring May 2023 with strike price of $2,005.00 (Notional Value $4,766,880)	24	(98,880)
Gold 100 oz. Futures Contracts Expiring May 2023 with strike price of $2,000.00 (Notional Value $4,568,260)	23	(99,360)
Total Commodity Options		(382,915)
Put Options on:		
Commodity Options		
Silver Futures Contracts Expiring April 2023 with strike price of $21.00 (Notional Value $1,207,800)	10	(1,050)

MACRO OPPORTUNITIES FUND

	Contracts/ Notional Value	Value
Silver Futures Contracts Expiring April 2023 with strike price of $21.25 (Notional Value $1,087,020)	9	$ (1,215)
Silver Futures Contracts Expiring April 2023 with strike price of $21.50 (Notional Value $1,087,020)	9	(1,665)
Gold 100 oz. Futures Contracts Expiring May 2023 with strike price of $1,890.00 (Notional Value $595,860)	3	(3,540)
Gold 100 oz. Futures Contracts Expiring May 2023 with strike price of $1,895.00 (Notional Value $595,860)	3	(3,870)
Gold 100 oz. Futures Contracts Expiring May 2023 with strike price of $1,900.00 (Notional Value $595,860)	3	(4,230)
Gold 100 oz. Futures Contracts Expiring May 2023 with strike price of $1,905.00 (Notional Value $595,860)	3	(4,590)
Gold 100 oz. Futures Contracts Expiring May 2023 with strike price of $1,990.00 (Notional Value $4,766,880)	24	$ (122,400)
Gold 100 oz. Futures Contracts Expiring May 2023 with strike price of $1,995.00 (Notional Value $4,766,880)	24	(129,360)
Gold 100 oz. Futures Contracts Expiring May 2023 with strike price of $2,000.00 (Notional Value $4,568,260)	23	(130,870)
Total Commodity Options		(402,790)
Total Listed Options Written (Premiums received $982,890)		(785,705)
OTC OPTIONS WRITTEN†† - (0.1)%		
Call Options on:		
Foreign Exchange Options		
J.P. Morgan Securities plc Foreign Exchange USD/JPY Expiring April 2023 with strike price of $139.35	USD 2,600,000	(1)

MACRO OPPORTUNITIES FUND

	Contracts/ Notional Value	Value
J.P. Morgan Securities plc Foreign Exchange NOK/SEK Expiring April 2023 with strike price of NOK 1.02 (Notional Value $3,055,447)	NOK 32,000,000	$ (10)
J.P. Morgan Securities plc Foreign Exchange CAD/JPY Expiring April 2023 with strike price of CAD 101.65 (Notional Value $2,660,066)	CAD 3,600,000	(137)
Barclays Bank plc Foreign Exchange USD/JPY Expiring April 2023 with strike price of $136.97	USD 3,000,000	(2,285)
J.P. Morgan Securities plc Foreign Exchange USD/NOK Expiring April 2023 with strike price of $11.15	USD 3,000,000	(2,568)
Barclays Bank plc Foreign Exchange USD/JPY Expiring April 2023 with strike price of $135.77	USD 9,300,000	(3,171)
J.P. Morgan Securities plc Foreign Exchange AUD/NZD Expiring April 2023 with strike price of AUD 1.08 (Notional Value $19,422,750)	AUD 29,000,000	$ (6,898)
UBS AG Foreign Exchange AUD/USD Expiring April 2023 with strike price of AUD 0.68 (Notional Value $3,013,875)	AUD 4,500,000	(11,177)
UBS AG Foreign Exchange EUR/NOK Expiring April 2023 with strike price of EUR 11.36 (Notional Value $2,824,770)	EUR 2,600,000	(14,999)
Barclays Bank plc Foreign Exchange USD/JPY Expiring May 2023 with strike price of $135.33	USD 3,000,000	(18,550)
Morgan Stanley Capital Services LLC Foreign Exchange CAD/JPY Expiring April 2023 with strike price of CAD 99.50 (Notional Value $18,472,679)	CAD 25,000,000	(21,021)
UBS AG Foreign Exchange USD/NOK Expiring April 2023 with strike price of $10.66	USD 10,000,000	(64,475)

MACRO OPPORTUNITIES FUND

	Contracts/ Notional Value	Value
Goldman Sachs International Foreign Exchange AUD/USD Expiring April 2023 with strike price of AUD 0.67 (Notional Value $9,878,812)	AUD 14,750,000	$ (89,497)
J.P. Morgan Securities plc Foreign Exchange USD/JPY Expiring April 2023 with strike price of $132.80	USD 10,500,000	(94,596)
UBS AG Foreign Exchange USD/JPY Expiring April 2023 with strike price of $132.50	USD 10,000,000	(102,507)
Bank of America, N.A. Foreign Exchange AUD/NZD Expiring May 2023 with strike price of AUD 1.07 (Notional Value $20,092,500)	AUD 30,000,000	(155,476)
UBS AG Foreign Exchange EUR/NOK Expiring April 2023 with strike price of EUR 11.30 (Notional Value $20,968,485)	EUR 19,300,000	(242,739)
UBS AG Foreign Exchange USD/JPY Expiring May 2023 with strike price of $131.61	USD 18,500,000	(300,255)
Goldman Sachs International Foreign Exchange EUR/JPY Expiring April 2023 with strike price of EUR 141.05 (Notional Value $21,729,000)	EUR 20,000,000	$ (552,042)
Total Foreign Exchange Options		(1,682,404)
Put Options on:		
Foreign Exchange Options		
UBS AG Foreign Exchange EUR/NOK Expiring April 2023 with strike price of EUR 10.94 (Notional Value $2,824,770)	EUR 2,600,000	(3)
J.P. Morgan Securities plc Foreign Exchange CAD/JPY Expiring April 2023 with strike price of CAD 97.00 (Notional Value $2,660,066)	CAD 3,600,000	(5,105)
UBS AG Foreign Exchange AUD/USD Expiring April 2023 with strike price of AUD 0.65 (Notional Value $3,013,875)	AUD 4,500,000	(5,960)
J.P. Morgan Securities plc Foreign Exchange NOK/SEK Expiring April 2023 with strike price of NOK 0.99 (Notional Value $3,055,447)	NOK 32,000,000	(7,082)

MACRO OPPORTUNITIES FUND

	Contracts/ Notional Value	Value
Barclays Bank plc Foreign Exchange USD/JPY Expiring April 2023 with strike price of $130.18	USD 3,000,000	$ (7,941)
J.P. Morgan Securities plc Foreign Exchange USD/JPY Expiring April 2023 with strike price of $132.70	USD 2,600,000	(9,386)
Barclays Bank plc Foreign Exchange USD/JPY Expiring May 2023 with strike price of $128.53	USD 3,000,000	(15,272)
J.P. Morgan Securities plc Foreign Exchange USD/NOK Expiring April 2023 with strike price of $10.43	USD 3,000,000	(33,290)
Goldman Sachs International Foreign Exchange EUR/JPY Expiring April 2023 with strike price of EUR 141.05 (Notional Value $21,729,000)	EUR 20,000,000	(44,259)
UBS AG Foreign Exchange USD/JPY Expiring April 2023 with strike price of $132.50	USD 10,000,000	(76,643)
J.P. Morgan Securities plc Foreign Exchange USD/JPY Expiring April 2023 with strike price of $132.80	USD 10,500,000	$ (91,109)
UBS AG Foreign Exchange EUR/NOK Expiring April 2023 with strike price of EUR 11.30 (Notional Value $20,968,485)	EUR 19,300,000	(93,511)
Goldman Sachs International Foreign Exchange AUD/USD Expiring April 2023 with strike price of AUD 0.67 (Notional Value $9,878,812)	AUD 14,750,000	(116,547)
Bank of America, N.A. Foreign Exchange AUD/NZD Expiring May 2023 with strike price of AUD 1.07 (Notional Value $20,092,500)	AUD 30,000,000	(153,992)
Barclays Bank plc Foreign Exchange USD/JPY Expiring April 2023 with strike price of $135.77	USD 9,300,000	(194,407)

	Contracts/ Notional Value	Value
J.P. Morgan Securities plc Foreign Exchange AUD/NZD Expiring April 2023 with strike price of AUD 1.08 (Notional Value $19,422,750)	AUD 29,000,000	$ (232,349)
UBS AG Foreign Exchange USD/NOK Expiring April 2023 with strike price of $10.66	USD 10,000,000	(246,452)
Morgan Stanley Capital Services LLC Foreign Exchange CAD/JPY Expiring April 2023 with strike price of CAD 99.50 (Notional Value $18,472,679)	CAD 25,000,000	(253,362)
UBS AG Foreign Exchange USD/JPY Expiring May 2023 with strike price of $131.61	USD 18,500,000	(284,715)
Total Foreign Exchange Options		(1,871,385)
Total OTC Options Written (Premiums received $4,663,149)		(3,553,789)
OTC INTEREST RATE SWAPTIONS WRITTEN††,17 - 0.0%		
Call Swaptions on:		
Interest Rate Swaptions		
Deutsche Bank AG 5-Year Interest Rate Swap Expiring March 2027 with exercise rate of 2.82% (Notional Value $11,733,660)	EUR 10,800,000	(432,765)
J.P. Morgan Securities plc 5-Year Interest Rate Swap Expiring April 2025 with exercise rate of 2.70%	USD 22,032,000	$ (587,573)
Total Interest Rate Swaptions		(1,020,338)
Put Swaptions on:		
Interest Rate Swaptions		
Deutsche Bank AG 5-Year Interest Rate Swap Expiring March 2027 with exercise rate of 2.82% (Notional Value $11,733,660)	EUR 10,800,000	(424,719)
J.P. Morgan Securities plc 5-Year Interest Rate Swap Expiring April 2025 with exercise rate of 2.70%	USD 22,032,000	(761,522)
Total Interest Rate Swaptions		(1,186,241)
Total OTC Interest Rate Swaptions Written (Premiums received $2,443,737)		(2,206,579)
Other Assets & Liabilities, net - 0.9%		54,178,708
Total Net Assets - 100.0%		$5,757,069,502

MACRO OPPORTUNITIES FUND

Futures Contracts

Description	Number of Contracts	Expiration Date	Notional Amount	Value and Unrealized Appreciation (Depreciation)**
Commodity Futures Contracts Purchased†				
Silver Futures Contracts	501	May 2023	$ 60,646,050	$ 5,379,428
Gold 100 oz. Futures Contracts	339	Jun 2023	67,406,760	(743,727)
			$ 128,052,810	$ 4,635,701
Commodity Futures Contracts Sold Short†				
Gold 100 oz. Futures Contracts	44	Jun 2023	$ 8,748,960	$ 10,381
Interest Rate Futures Contracts Sold Short†				
3-Month SOFR Futures Contracts	1	Sep 2023	$ 237,813	$ 1,002
30-Day Federal Funds Futures Contracts	95	May 2023	37,630,927	(2,131)
3-Month SOFR Futures Contracts	19	Jun 2023	4,518,437	(3,784)
			$ 42,387,177	$ (4,913)

Centrally Cleared Credit Default Swap Agreements Protection Purchased††

Counterparty	Exchange	Index	Protection Premium Rate	Payment Frequency	Maturity Date	Notional Amount~	Value	Upfront Premiums Paid (Received)	Unrealized Depreciation**
J.P. Morgan Securities LLC	ICE	CDX.NA.HY.40.V1	5.00%	Quarterly	06/20/28	57,400,000	$ (872,480)	$ 262,938	$ (1,135,418)
J.P. Morgan Securities LLC	ICE	ITRAXX.EUR.38.V1	1.00%	Quarterly	12/20/27	EUR 253,900,000	(2,567,178)	(1,522,434)	(1,044,744)
							$ (3,439,658)	$ (1,259,496)	$ (2,180,162)

MACRO OPPORTUNITIES FUND

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)[**]
JPM	LCH	Pay	Sterling Overnight Interbank Average Rate	1.58%	Annually	04/12/47	GBP	7,715,000	$ (1,821,830)	$ (2,053,841)	$ 232,011
JPM	LCH	Receive	6-Month EURIBOR	3.10%	Semi-Annually	11/02/32	EUR	19,740,000	(152,667)	(403,386)	250,719
JPM	LCH	Receive	3-Month Prague Interbank Offering Rate	4.71%	Quarterly	01/26/25	CZK	810,000,000	183,323	—	183,323
JPM	LCH	Receive	3-Month Canadian Bankers Acceptances Rate	2.49%	Semi-Annually	01/23/27	CAD	26,000,000	156,088	75	156,013
JPM	LCH	Receive	3-Month New Zealand Bank Bill Rate	3.81%	Quarterly	01/26/26	NZD	60,500,000	110,354	83	110,271
JPM	LCH	Receive	U.S. Secured Overnight Financing Rate	2.38%	Annually	04/16/49		424,000	30,309	7,284	23,025
JPM	LCH	Pay	6-Month EURIBOR	2.82%	Semi-Annually	03/24/32	EUR	1,790,000	6,243	1,093	5,150
JPM	LCH	Receive	U.S. Secured Overnight Financing Rate	2.70%	Annually	04/22/30		1,497,000	15,243	11,037	4,206
JPM	LCH	Receive	1-Day Euro Short Term Rate	2.82%	Annually	03/22/27	EUR	832,000	3,300	4	3,296
JPM	LCH	Receive	U.S. Secured Overnight Financing Rate	2.39%	Annually	04/12/37		71,000	—	25,458	(25,458)
JPM	LCH	Receive	U.S. Secured Overnight Financing Rate	2.69%	Annually	04/21/32		2,576,000	(5,918)	24,827	(30,745)
JPM	LCH	Pay	6-Month Australian Bank Bill Rate	3.86%	Semi-Annually	01/27/28	AUD	28,500,000	(63,104)	3,127	(66,231)
JPM	LCH	Pay	6-Month Compounded Singapore Overnight Rate Average	2.55%	Semi-Annually	01/31/30	SGD	25,900,000	(83,127)	104	(83,231)
JPM	LCH	Pay	U.S. Secured Overnight Financing Rate	2.67%	Annually	04/19/27		7,583,000	(235,694)	227	(235,921)
JPM	LCH	Pay	1-Day Euro Short Term Rate	0.92%	Annually	04/12/27	EUR	6,017,000	(483,224)	931	(484,155)
JPM	LCH	Pay	Sterling Overnight Interbank Average Rate	0.85%	Annually	12/03/26	GBP	4,491,000	(578,581)	(44,684)	(533,897)
JPM	LCH	Pay	U.S. Secured Overnight Financing Rate	1.08%	Annually	12/06/28		6,071,000	(695,719)	(95,932)	(599,787)
JPM	LCH	Pay	U.S. Secured Overnight Financing Rate	1.23%	Annually	12/03/31		6,975,000	(1,039,022)	(169,256)	(869,766)
JPM	CME	Pay	U.S. Secured Overnight Financing Rate	2.78%	Annually	07/18/27		332,150,000	(8,944,727)	1,389	(8,946,116)
									$ (13,598,753)	$ (2,691,460)	$ (10,907,293)

MACRO OPPORTUNITIES FUND

Forward Foreign Currency Exchange Contracts††

Counterparty	Currency	Type	Quantity	Contract Amount	Settlement Date	Unrealized Appreciation (Depreciation)
Barclays Bank plc	JPY	Sell	37,847,000,000	298,482,626 USD	05/08/23	$ 11,853,254
UBS AG	JPY	Buy	41,217,000,000	306,935,368 USD	05/30/23	6,159,763
BNP Paribas	JPY	Buy	41,934,000,000	312,824,185 USD	06/05/23	5,987,437
Bank of America, N.A.	JPY	Sell	58,254,000,000	447,003,599 USD	05/15/23	5,400,123
UBS AG	JPY	Sell	39,983,000,000	308,833,696 USD	06/27/23	3,854,007
Bank of America, N.A.	JPY	Sell	39,369,000,000	302,062,394 USD	06/20/23	2,079,747
BNP Paribas	JPY	Sell	37,847,000,000	289,049,502 USD	05/18/23	2,026,331
Barclays Bank plc	JPY	Buy	19,418,000,000	145,410,704 USD	05/15/23	1,790,455
UBS AG	JPY	Buy	20,873,000,000	156,628,868 USD	05/22/23	1,754,163
Bank of America, N.A.	JPY	Buy	19,418,000,000	145,724,985 USD	05/22/23	1,617,595
UBS AG	JPY	Buy	39,742,000,000	298,769,349 USD	04/04/23	571,592
JPMorgan Chase Bank, N.A.	JPY	Sell	5,746,656,998	43,734,069 USD	04/10/23	406,993
UBS AG	CAD	Buy	23,500,000	17,113,935 USD	04/17/23	282,452
JPMorgan Chase Bank, N.A.	USD	Sell	23,079,763	242,219,462 SEK	04/03/23	260,820
Goldman Sachs International	GBP	Buy	15,920,000	19,446,959 USD	04/06/23	194,372
UBS AG	SEK	Buy	56,563,522	5,295,741 USD	04/03/23	154,793
JPMorgan Chase Bank, N.A.	USD	Buy	15,160,000	1,991,093,862 JPY	04/10/23	148,095
Deutsche Bank AG	GBP	Buy	5,690,042	6,879,533 USD	04/06/23	140,567
Bank of America, N.A.	USD	Buy	25,110,000	3,315,556,175 JPY	04/10/23	112,275
JPMorgan Chase Bank, N.A.	GBP	Buy	6,210,000	7,569,961 USD	04/06/23	91,639
Barclays Bank plc	GBP	Buy	5,830,000	7,112,443 USD	04/06/23	80,331
UBS AG	USD	Sell	10,660,000	9,786,037 CHF	04/20/23	58,175
Deutsche Bank AG	NOK	Buy	215,018,500	20,494,406 USD	04/03/23	51,955
Goldman Sachs International	USD	Sell	5,370,000	7,324,092 CAD	04/10/23	51,246
Goldman Sachs International	EUR	Buy	46,130,000	50,039,512 USD	04/17/23	46,010
Goldman Sachs International	EUR	Buy	2,000,000	282,100,000 JPY	04/17/23	42,152
Deutsche Bank AG	CAD	Sell	2,170,000	1,633,488 USD	04/05/23	27,388
JPMorgan Chase Bank, N.A.	AUD	Buy	20,480,000	13,669,758 USD	04/06/23	24,736
Goldman Sachs International	USD	Sell	4,160,000	3,818,888 CHF	04/20/23	22,645
JPMorgan Chase Bank, N.A.	NOK	Sell	34,113,325	3,281,674 USD	04/11/23	20,805
BNP Paribas	USD	Buy	1,240,000	161,767,498 JPY	04/10/23	20,350
JPMorgan Chase Bank, N.A.	CAD	Buy	3,270,000	2,402,109 USD	04/05/23	18,142
BNP Paribas	USD	Sell	1,410,000	1,928,700 CAD	04/10/23	17,612
Bank of America, N.A.	USD	Sell	3,330,000	4,522,470 CAD	04/10/23	17,504
JPMorgan Chase Bank, N.A.	NZD	Buy	3,000,000	1,861,605 USD	04/03/23	15,037
Deutsche Bank AG	CAD	Buy	2,201,549	1,621,289 USD	12/28/23	14,770
UBS AG	USD	Buy	1,380,000	181,243,528 JPY	04/10/23	13,510
UBS AG	USD	Sell	600,000	6,399,840 NOK	04/21/23	12,058
Morgan Stanley Capital Services LLC	USD	Sell	1,070,000	1,461,714 CAD	04/10/23	11,951
UBS AG	EUR	Buy	1,640,000	1,768,965 USD	04/17/23	11,661
Goldman Sachs International	GBP	Buy	1,750,000	2,147,696 USD	04/06/23	11,370
Deutsche Bank AG	USD	Sell	930,000	1,269,776 CAD	04/10/23	9,880

MACRO OPPORTUNITIES FUND

Forward Foreign Currency Exchange Contracts†† (continued)

Counterparty	Currency	Type	Quantity	Contract Amount	Settlement Date	Unrealized Appreciation (Depreciation)
Morgan Stanley Capital Services LLC	GBP	Buy	1,460,000	1,792,106 USD	04/06/23	$ 9,172
JPMorgan Chase Bank, N.A.	AUD	Sell	9,740,000	6,521,985 USD	04/06/23	9,078
Deutsche Bank AG	CAD	Buy	5,581,740	4,123,773 USD	04/10/23	7,795
Barclays Bank plc	GBP	Buy	1,550,000	1,905,079 USD	04/17/23	7,682
Deutsche Bank AG	JPY	Buy	238,735,600	1,857,032 USD	12/07/23	7,447
Barclays Bank plc	USD	Sell	2,070,000	1,894,470 CHF	04/20/23	4,921
JPMorgan Chase Bank, N.A.	GBP	Buy	1,700,000	2,092,612 USD	04/06/23	4,767
JPMorgan Chase Bank, N.A.	USD	Sell	1,650,000	1,510,039 CHF	04/20/23	3,873
Citibank, N.A.	SEK	Sell	14,286,320	1,381,069 USD	04/11/23	3,842
JPMorgan Chase Bank, N.A.	USD	Sell	350,000	477,881 CAD	04/10/23	3,725
UBS AG	USD	Buy	1,600,000	210,752,000 JPY	05/09/23	3,678
JPMorgan Chase Bank, N.A.	USD	Buy	7,610,000	79,585,369 NOK	04/11/23	2,492
Barclays Bank plc	GBP	Buy	700,000	861,274 USD	04/06/23	2,352
Citibank, N.A.	USD	Buy	910,000	829,673 CHF	04/20/23	1,300
UBS AG	GBP	Buy	1,020,000	1,257,221 USD	04/06/23	1,206
JPMorgan Chase Bank, N.A.	USD	Buy	450,000	4,656,029 SEK	04/11/23	1,150
Deutsche Bank AG	USD	Sell	290,000	265,674 CHF	04/20/23	980
UBS AG	AUD	Buy	500,000	334,192 USD	04/06/23	147
Barclays Bank plc	USD	Buy	9,000,000	1,194,867,000 JPY	04/03/23	136
Goldman Sachs International	USD	Buy	110,000	100,448 CHF	04/20/23	(16)
Deutsche Bank AG	USD	Buy	490,000	447,532 CHF	04/20/23	(161)
Citibank, N.A.	CAD	Sell	145,000	107,147 USD	04/12/23	(184)
JPMorgan Chase Bank, N.A.	CAD	Sell	200,000	147,801 USD	04/14/23	(246)
Deutsche Bank AG	NZD	Sell	540,000	337,483 USD	04/06/23	(314)
Citibank, N.A.	EUR	Sell	441,000	480,481 USD	06/30/23	(396)
JPMorgan Chase Bank, N.A.	CAD	Sell	400,000	295,548 USD	04/20/23	(574)
JPMorgan Chase Bank, N.A.	CAD	Sell	740,000	546,985 USD	04/06/23	(725)
UBS AG	USD	Buy	800,000	106,096,000 JPY	04/17/23	(832)
Deutsche Bank AG	AUD	Sell	1,230,000	821,363 USD	04/06/23	(1,109)
Goldman Sachs International	NZD	Buy	3,960,000	2,478,398 USD	04/06/23	(1,218)
JPMorgan Chase Bank, N.A.	CAD	Sell	1,420,000	1,049,599 USD	04/04/23	(1,381)
UBS AG	USD	Buy	200,000	2,090,320 SEK	04/03/23	(1,426)
Goldman Sachs International	AUD	Buy	500,000	336,000 USD	04/21/23	(1,480)
Deutsche Bank AG	EUR	Buy	360,000	392,870 USD	04/17/23	(2,001)
Barclays Bank plc	EUR	Buy	1,170,000	1,272,421 USD	04/17/23	(2,097)
JPMorgan Chase Bank, N.A.	USD	Sell	1,720,000	17,816,118 SEK	04/11/23	(2,494)
JPMorgan Chase Bank, N.A.	USD	Buy	890,000	118,298,800 JPY	04/17/23	(2,941)
UBS AG	EUR	Sell	500,000	492,900 CHF	04/21/23	(3,088)
UBS AG	USD	Buy	300,000	3,145,140 SEK	04/11/23	(3,197)
UBS AG	EUR	Sell	800,000	9,043,360 NOK	04/17/23	(3,893)
UBS AG	USD	Buy	5,130,000	4,687,480 CHF	04/20/23	(3,972)
Barclays Bank plc	USD	Buy	620,000	6,485,529 SEK	04/03/23	(4,954)
Barclays Bank plc	USD	Buy	2,420,000	2,214,450 CHF	04/20/23	(5,380)

Forward Foreign Currency Exchange Contracts†† (continued)

Counterparty	Currency	Type	Quantity	Contract Amount	Settlement Date	Unrealized Appreciation (Depreciation)
Barclays Bank plc	GBP	Sell	370,000	450,684 USD	04/06/23	$ (5,804)
Goldman Sachs International	USD	Buy	3,120,000	4,225,682 CAD	04/10/23	(7,824)
Deutsche Bank AG	CHF	Buy	4,703,093	5,159,333 USD	04/20/23	(8,261)
Goldman Sachs International	EUR	Sell	19,470,000	21,130,374 USD	04/17/23	(9,127)
Barclays Bank plc	NZD	Sell	1,920,000	1,191,782 USD	04/06/23	(9,275)
Bank of America, N.A.	AUD	Sell	7,000,000	4,671,380 USD	04/06/23	(9,355)
Citibank, N.A.	GBP	Sell	200,000	237,070 USD	04/06/23	(9,681)
UBS AG	CAD	Sell	1,100,000	804,251 USD	04/05/23	(9,900)
Goldman Sachs International	AUD	Sell	7,580,000	5,057,834 USD	04/06/23	(10,734)
Barclays Bank plc	USD	Buy	5,750,000	764,192,250 JPY	04/10/23	(11,648)
Barclays Bank plc	AUD	Sell	3,160,000	2,100,435 USD	04/06/23	(12,583)
Morgan Stanley Capital Services LLC	USD	Buy	870,000	1,195,622 CAD	04/10/23	(14,992)
JPMorgan Chase Bank, N.A.	USD	Sell	6,730,000	70,223,793 NOK	04/11/23	(17,358)
JPMorgan Chase Bank, N.A.	NZD	Sell	5,270,000	3,277,773 USD	04/06/23	(18,878)
UBS AG	GBP	Sell	1,950,000	2,386,558 USD	04/06/23	(19,258)
JPMorgan Chase Bank, N.A.	USD	Buy	5,290,000	4,850,814 CHF	04/20/23	(22,863)
Barclays Bank plc	HUF	Sell	6,771,000,000	19,301,871 USD	04/06/23	(23,009)
JPMorgan Chase Bank, N.A.	EUR	Buy	8,760,465	9,535,415 USD	04/17/23	(23,763)
Deutsche Bank AG	USD	Buy	4,080,000	5,547,753 CAD	04/10/23	(26,412)
UBS AG	EUR	Sell	800,000	8,795,760 NOK	04/03/23	(27,472)
Morgan Stanley Capital Services LLC	CAD	Buy	3,200,000	318,596,800 JPY	04/10/23	(33,449)
Morgan Stanley Capital Services LLC	GBP	Sell	1,150,000	1,382,510 USD	04/06/23	(36,305)
Bank of America, N.A.	USD	Buy	5,750,000	5,284,020 CHF	04/20/23	(37,333)
JPMorgan Chase Bank, N.A.	NZD	Buy	27,881,997	17,478,948 USD	04/06/23	(37,352)
Goldman Sachs International	USD	Sell	3,900,000	512,063,970 JPY	04/10/23	(39,280)
Citibank, N.A.	EUR	Sell	29,000,000	31,447,025 USD	04/17/23	(39,645)
Barclays Bank plc	GBP	Sell	5,420,000	6,640,635 USD	04/06/23	(46,300)
Barclays Bank plc	USD	Buy	6,890,000	9,383,251 CAD	04/10/23	(55,422)
Bank of America, N.A.	USD	Buy	8,610,000	11,707,010 CAD	04/10/23	(55,455)
JPMorgan Chase Bank, N.A.	GBP	Sell	6,390,000	7,821,720 USD	04/06/23	(61,955)
JPMorgan Chase Bank, N.A.	USD	Buy	6,050,000	8,258,759 CAD	04/10/23	(63,082)
UBS AG	AUD	Sell	16,409,940	10,904,717 USD	04/06/23	(68,223)
JPMorgan Chase Bank, N.A.	CAD	Sell	12,753,465	9,357,341 USD	04/10/23	(82,693)
Barclays Bank plc	USD	Sell	10,680,000	1,404,902,800 JPY	04/10/23	(87,697)
JPMorgan Chase Bank, N.A.	JPY	Sell	680,000,000	5,055,537 USD	06/05/23	(114,299)
Deutsche Bank AG	GBP	Sell	7,040,000	8,561,387 USD	04/06/23	(124,227)
JPMorgan Chase Bank, N.A.	USD	Sell	11,980,000	1,567,264,710 JPY	04/10/23	(163,566)
JPMorgan Chase Bank, N.A.	USD	Buy	33,188,879	346,273,452 SEK	04/03/23	(178,484)
JPMorgan Chase Bank, N.A.	USD	Sell	33,149,043	344,733,324 NOK	04/03/23	(207,619)
Bank of America, N.A.	USD	Sell	13,270,000	1,730,220,635 JPY	04/10/23	(224,955)
Goldman Sachs International	GBP	Sell	34,030,000	41,649,251 USD	04/06/23	(335,329)

Forward Foreign Currency Exchange Contracts†† (concluded)

Counterparty	Currency	Type	Quantity	Contract Amount	Settlement Date	Unrealized Appreciation (Depreciation)
Morgan Stanley Capital Services LLC	CAD	Sell	42,788,000	31,288,299 USD	04/17/23	$ (386,452)
JPMorgan Chase Bank, N.A.	USD	Buy	45,076,083	476,238,898 NOK	04/03/23	(431,521)
JPMorgan Chase Bank, N.A.	NOK	Sell	330,843,448	31,107,963 USD	04/03/23	(506,197)
Bank of America, N.A.	JPY	Buy	58,254,000,000	442,128,386 USD	05/15/23	(524,909)
UBS AG	HUF	Sell	5,331,000,000	14,607,280 USD	04/06/23	(607,746)
UBS AG	JPY	Sell	39,702,000,000	302,524,850 USD	07/05/23	(671,820)
UBS AG	JPY	Buy	8,489,820,783	64,837,984 USD	04/10/23	(828,751)
Barclays Bank plc	GBP	Sell	78,295,000	95,419,682 USD	04/17/23	(1,199,398)
Barclays Bank plc	EUR	Sell	125,420,000	134,914,951 USD	04/17/23	(1,259,471)
UBS AG	JPY	Sell	19,418,000,000	145,564,401 USD	05/15/23	(1,636,758)
BNP Paribas	JPY	Buy	37,847,000,000	288,998,847 USD	05/18/23	(1,975,677)
BNP Paribas	JPY	Buy	37,847,000,000	288,628,912 USD	05/08/23	(1,999,539)
BNP Paribas	JPY	Sell	40,291,000,000	303,552,661 USD	05/22/23	(2,172,949)
UBS AG	JPY	Buy	39,983,000,000	308,084,097 USD	06/27/23	(3,104,408)
Barclays Bank plc	JPY	Buy	39,369,000,000	303,143,937 USD	06/20/23	(3,161,291)
BNP Paribas	JPY	Sell	41,217,000,000	309,800,930 USD	05/30/23	(3,294,201)
Barclays Bank plc	JPY	Sell	41,254,000,000	305,802,645 USD	06/05/23	(7,839,141)
						$ 11,526,329

MACRO OPPORTUNITIES FUND

OTC Interest Rate Swaptions Purchased

Counterparty/ Description	Floating Rate Type	Floating Rate Index	Payment Frequency	Fixed Rate	Expiration Date	Exercise Rate	Swaption Notional Amount	Swaption Value
Call								
Citibank, N.A. 5-Year Interest Rate Swap	Pay	6-Month EURIBOR	Semi-annual	3.10%	10/29/27	3.10%	$116,793,375	$ 5,492,710
Deutsche Bank AG 5-Year Interest Rate Swap	Pay	SOFR	Annual	2.69%	04/19/27	2.69%	92,814,000	3,013,398
Deutsche Bank AG 5-Year Interest Rate Swap	Pay	SOFR	Annual	2.39%	04/08/32	2.39%	72,235,000	2,086,459
Citibank, N.A. 20-Year Interest Rate Swap	Pay	SOFR	Annual	2.38%	04/12/29	2.38%	24,141,000	1,777,143
Barclays Bank plc 20-Year Interest Rate Swap	Pay	SONIA	Annual	1.58%	04/12/27	1.58%	23,183,437	863,710
								$13,233,420
Put								
Barclays Bank plc 20-Year Interest Rate Swap	Receive	SONIA	Annual	1.58%	04/12/27	1.58%	23,183,438	6,025,788
Deutsche Bank AG 5-Year Interest Rate Swap	Receive	SOFR	Annual	2.39%	04/08/32	2.39%	72,235,000	4,689,553
Deutsche Bank AG 5-Year Interest Rate Swap	Receive	SOFR	Annual	2.69%	04/19/27	2.69%	92,814,000	4,090,097
Citibank, N.A. 5-Year Interest Rate Swap	Receive	6-Month EURIBOR	Semi-annual	3.10%	10/29/27	3.10%	116,793,375	3,814,611
Citibank, N.A. 20-Year Interest Rate Swap	Receive	SOFR	Annual	2.38%	04/12/29	2.38%	24,141,000	3,707,774
								$22,327,823

MACRO OPPORTUNITIES FUND

OTC Interest Rate Swaptions Written

Counterparty/ Description	Floating Rate Type	Floating Rate Index	Payment Frequency	Fixed Rate	Expiration Date	Exercise Rate	Swaption Notional Amount	Swaption Value
Call								
Deutsche Bank AG 5-Year Interest Rate Swap	Receive	6-Month EURIBOR	Semi-annual	2.82%	03/22/27	2.82%	$11,733,660	$ (432,765)
J.P. Morgan Securities plc 5-Year Interest Rate Swap	Receive	SOFR	Annual	2.70%	04/17/25	2.70%	22,032,000	(587,573)
								$ (1,020,338)
Put								
Deutsche Bank AG 5-Year Interest Rate Swap	Pay	6-Month EURIBOR	Semi-annual	2.82%	03/22/27	2.82%	11,733,660	(424,719)
J.P. Morgan Securities plc 5-Year Interest Rate Swap	Pay	SOFR	Annual	2.70%	04/17/25	2.70%	22,032,000	(761,522)
								$ (1,186,241)

~ 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 March 31, 2023. In some instances, the effective rate is limited by a minimum rate floor or a maximum rate cap established by the issuer. The settlement status of a position may also impact the effective rate indicated. In some cases, a position may be unsettled at period end and may not have a stated effective rate. In instances where multiple underlying reference rates and spread amounts are shown, the effective rate is based on a weighted average.

[1] Special Purpose Acquisition Company (SPAC).

[2] Affiliated issuer.

[3] Security is a 144A or Section 4(a)(2) security. These securities have been determined to be liquid under guidelines established by the Board of Trustees. The total market value of 144A or Section 4(a)(2) securities is $2,447,179,660 (cost $2,756,590,872), or 42.5% of total net assets.

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

[5] Rate indicated is the 7-day yield as of March 31, 2023.

[6] Perpetual maturity.

[7] 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 March 31, 2023.

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

[9] 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 $48,389,432 (cost $55,731,759), or 0.8% of total net assets.

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

[11] Security is an interest-only strip.

[12] Payment-in-kind security.

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

[14] All or a portion of this security has been physically segregated or earmarked in connection with reverse repurchase agreements. At March 31, 2023, the total market value of segregated or earmarked securities was $21,204,258.

[15] Zero coupon rate security.

[16] All or a portion of this security is pledged as interest rate swap collateral at March 31, 2023.

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

AUD — Australian Dollar

CAD — Canadian Dollar

CDX.NA.HY.40.V1 — Credit Default Swap North American High Yield Series 40 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

MACRO OPPORTUNITIES FUND

ITRAXX.EUR.38.V1 — iTraxx Europe Series 38 Index Version 1
JPM — J.P. Morgan Securities LLC
JPY — Japanese Yen
LCH — London Clearing House
LIBOR — London Interbank Offered Rate
NOK — Norwegian Krone
plc — Public Limited Company
PPV — Public-Private Venture
REMIC — Real Estate Mortgage Investment Conduit
SARL — Société à Responsabilité Limitée
SEK — Swedish Krona
SGD — Singapore Dollar
SOFR — Secured Overnight Financing Rate
SONIA — Sterling Overnight Index Average
WAC — Weighted Average Coupon