

CONSOLIDATED SCHEDULE OF INVESTMENTS

September 30, 2023

MACRO OPPORTUNITIES FUND

	SHARES	VALUE		SHARES	VALUE
COMMON STOCKS† - 0.2%			COMMUNICATIONS - 0.0%		
UTILITIES - 0.1%			Vacasa, Inc. —		
Texgen Power LLC*††	180,169	\$ 4,774,478	Class A*	503,817	\$ 232,310
CONSUMER, CYCLICAL - 0.1%			CONSUMER, NON-CYCLICAL - 0.0%		
ATD New Holdings, Inc.*††	42,478	1,529,208	Cengage Learning Holdings II, Inc.*††	21,660	208,478
INDUSTRIAL - 0.0%			Save-A-Lot*††	22,703	4,359
Schur Flexibles GesmbH*††	1,661	592,190	Total Consumer, Non-cyclical		212,837
BP Holdco LLC*†††,1	37,539	48,218	ENERGY - 0.0%		
Vector Phoenix Holdings, LP*†††	37,539	2,306	Permian Production Partners LLC*†††	573,522	22,811
YAK BLOCKER 2 LLC*†††	74,424	744	Total Common Stocks		8,336,168
YAK BLOCKER 2 LLC*†††	68,788	688	(Cost \$11,441,249)		
Targus, Inc.*†††	12,773	377	PREFERRED STOCKS†† - 5.1%		
Targus, Inc.*†††	12,773	377	FINANCIAL - 4.2%		
Targus, Inc.*†††	12,773	307	Citigroup, Inc.		
API Heat Transfer Parent LLC*†††	1,763,707	176	3.88%	30,600,000	26,112,284
Targus, Inc.*†††	12,773	140	4.00%	13,100,000	11,459,241
Targus, Inc.*†††	12,773	1	7.38%	1,400,000	1,358,455
Total Industrial		645,524	Markel Group, Inc.		
FINANCIAL - 0.0%			6.00%	29,050,000	28,042,598
Checkers Holdings, Inc.*†††	158,620	631,308	Equitable Holdings, Inc.		
Pershing Square Tontine Holdings, Ltd. — Class A*†††,2	6,864,930	686	4.95%	24,550,000	23,105,508
Tensor Ltd.*†††	1,173,803	117	4.30%	296,404	4,478,664
Total Financial		632,111	Wells Fargo & Co.		
TECHNOLOGY - 0.0%			3.90%	25,750,000	22,488,719
Qlik Technologies, Inc. - Class A*†††	177	286,885	Kuvar US Holdings, Inc.		
Qlik Technologies, Inc. - Class B*†††	43,738	4	7.00% due 02/17/51 ³	19,150,000	20,161,216
Total Technology		286,889	Bank of America Corp.		
			4.38%	13,850,000	11,606,977
			6.13%	5,800,000	5,557,112
			Goldman Sachs Group, Inc.		
			4.13%	20,500,000	16,767,520
			Bank of New York Mellon Corp.		
			3.75%	20,550,000	16,667,969
			Charles Schwab Corp.		
			4.00%	18,700,000	13,194,178
			MetLife, Inc.		
			3.85%	12,200,000	11,286,064
			Reinsurance Group of America, Inc.		
			7.13% due 10/15/52	300,400	7,852,456

MACRO OPPORTUNITIES FUND

	SHARES	VALUE
Jackson Financial, Inc. 8.00%	284,000	\$ 7,114,200
CNO Financial Group, Inc. 5.13% due 11/25/60	324,000	5,031,720
Assurant, Inc. 5.25% due 01/15/61	258,000	5,031,000
Selective Insurance Group, Inc. 4.60%	246,000	4,014,720
PartnerRe Ltd. 4.88%	122,848	2,246,890
First Republic Bank 4.25%	803,675	80
4.50%	238,300	71
Total Financial		<u>243,577,642</u>

COMMUNICATIONS - 0.5%

AT&T Mobility II LLC *†††	27,000	<u>27,000,000</u>
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GOVERNMENT - 0.4%

CoBank ACB 4.25%	20,000,000	15,900,000
Farmer Mac 5.75%	378,000	<u>8,421,840</u>
Total Government		<u>24,321,840</u>

INDUSTRIAL - 0.0%

YAK BLOCKER 2 LLC *†††	4,088,802	1,022,876
API Heat Transfer Intermediate*†††	218	<u>99,036</u>
Total Industrial		<u>1,121,912</u>

Total Preferred Stocks

(Cost \$373,135,490) 296,021,394

WARRANTS† - 0.0%

Ginkgo Bioworks Holdings, Inc. Expiring 08/01/26*	128,004	28,801
Acropolis Infrastructure Acquisition Corp. — Class A Expiring 03/31/26* ²	192,759	11,566

	SHARES	VALUE
Pershing Square Tontine Holdings, Ltd. — Class A Expiring 07/24/25*††† ²	762,770	\$ <u>76</u>
Total Warrants (Cost \$455,536)		<u>40,443</u>
EXCHANGE-TRADED FUNDS† - 0.7%		
VanEck Gold Miners ETF	1,430,590	<u>38,497,177</u>
Total Exchange-Traded Funds (Cost \$54,624,676)		<u>38,497,177</u>
MUTUAL FUNDS† - 4.8%		
Guggenheim Limited Duration Fund — R6-Class ¹	5,207,287	122,839,898
Guggenheim Ultra Short Duration Fund — Institutional Class ¹	5,010,206	48,849,509
Guggenheim Strategy Fund III ¹	1,372,225	33,331,353
Guggenheim Risk Managed Real Estate Fund — Institutional Class ¹	1,061,130	29,711,644
Guggenheim Alpha Opportunity Fund — Institutional Class ¹	1,017,008	29,045,744
Guggenheim Strategy Fund II ¹	791,418	<u>19,207,708</u>
Total Mutual Funds (Cost \$292,086,492)		<u>282,985,856</u>

MACRO OPPORTUNITIES FUND

		SHARES	VALUE			FACE AMOUNT [~]	VALUE
MONEY MARKET FUNDS[†] - 2.1%							
Dreyfus Treasury Obligations Cash Management Fund — Institutional Shares, 5.23% ⁴	119,127,495		\$ 119,127,495	2.88% due 10/15/26 ³	8,750,000	\$	7,706,037
Federated Hermes U.S. Treasury Cash Reserves Fund — Institutional Shares, 5.20% ⁴	2,422,158		2,422,158	Iron Mountain, Inc. 5.63% due 07/15/32 ³	25,025,000		21,604,133
Western Asset Institutional U.S. Treasury Reserves — Institutional Shares, 5.23% ⁴	668,623		668,623	Management Fund — Institutional Shares, 5.20% ⁴	925,000		760,779
				CBS Studio Center 8.31% (30 Day Average SOFR + 3.00%, Rate Floor: 3.00%) due 01/09/24 ^{o,†††}	22,000,000		22,000,000
Total Money Market Funds (Cost \$122,218,276)			<u>122,218,276</u>	Liberty Mutual Group, Inc. 4.30% due 02/01/61 ³	36,940,000		21,809,121
				Host Hotels & Resorts, LP 3.50% due 09/15/30	24,000,000		19,898,861
				Jefferies Finance LLC / JFIN Company-Issuer Corp. 5.00% due 08/15/28 ³	23,000,000		19,366,143
				FACE AMOUNT [~]			
				FS KKR Capital Corp. 3.25% due 07/15/27	21,000,000		18,082,075
				Mitsubishi UFJ Financial Group, Inc. 5.42% due 02/22/29 ⁶	18,050,000		17,666,133
CORPORATE BONDS^{††} - 29.9%				LPL Holdings, Inc. 4.00% due 03/15/29 ³	14,788,000		12,893,100
FINANCIAL - 9.7%				4.38% due 05/15/31 ³	5,500,000		4,704,988
Pershing Square Holdings Ltd. 3.25% due 10/01/31 ³	33,500,000		24,282,381	Starwood Property Trust, Inc. 4.38% due 01/15/27 ³	19,000,000		16,572,777
3.25% due 11/15/30	15,100,000		11,418,076	Global Atlantic Finance Co. 4.70% due 10/15/51 ^{3,6}	22,350,000		16,166,207
NFP Corp. 6.88% due 08/15/28 ³	28,700,000		24,586,665	United Wholesale Mortgage LLC 5.50% due 04/15/29 ³	7,150,000		6,041,750
7.50% due 10/01/30 ³	4,150,000		3,985,358	5.50% due 11/15/25 ³	6,300,000		5,992,419
4.88% due 08/15/28 ³	3,950,000		3,477,402	5.75% due 06/15/27 ³	4,550,000		4,118,205
Wilton RE Ltd. 6.00% ^{3,5,6}	31,350,000		27,540,034	JPMorgan Chase & Co. 5.72% due 09/14/33 ⁶	16,800,000		16,149,519
GLP Capital Limited Partnership / GLP Financing II, Inc. 4.00% due 01/15/31	22,640,000		18,848,178	Nationwide Mutual Insurance Co. 4.35% due 04/30/50 ³	21,150,000		15,110,883
5.30% due 01/15/29	6,950,000		6,442,790				
Rocket Mortgage LLC / Rocket Mortgage Company-Issuer, Inc. 3.88% due 03/01/31 ³	21,650,000		17,263,060				

MACRO OPPORTUNITIES FUND

	FACE AMOUNT	VALUE		FACE AMOUNT	VALUE
Hampton Roads PPV LLC			PartnerRe Finance B LLC		
6.62% due 06/15/53 ³	16,560,000	\$ 13,410,399	4.50% due 10/01/50 ⁶	6,460,000	\$ 5,478,964
Sherwood Financing plc			Blue Owl Capital GP LLC		
4.50% due 11/15/26 ³ EUR 13,600,000		12,510,965	7.11% due 08/22/43 ^{†††}	5,000,000	4,975,137
Lloyds Banking Group plc			Cushman & Wakefield US Borrower LLC		
5.87% due 03/06/29 ⁶	12,100,000	11,831,311	6.75% due 05/15/28 ³	5,303,000	4,892,548
Kennedy-Wilson, Inc.			Bank of Nova Scotia 8.63% due 10/27/82 ⁶	4,650,000	4,637,542
5.00% due 03/01/31	14,669,000	10,700,805	American Equity Investment Life Holding Co.		
4.75% due 02/01/30	250,000	186,529	5.00% due 06/15/27	4,813,000	4,520,844
4.75% due 03/01/29	25,000	19,188	Horace Mann Educators Corp.		
Hunt Companies, Inc.			7.25% due 09/15/28	3,600,000	3,596,964
5.25% due 04/15/29 ³	13,700,000	10,760,037	Accident Fund Insurance Company of America		
Corebridge Financial, Inc.			8.50% due 08/01/32 ³	3,000,000	2,923,732
6.88% due 12/15/52 ⁶	10,750,000	10,298,392	SBA Communications Corp.		
First American Financial Corp.			3.13% due 02/01/29	3,100,000	2,585,624
4.00% due 05/15/30	11,760,000	9,959,428	Prudential Financial, Inc.		
Mizuho Financial Group, Inc.			5.13% due 03/01/52 ⁶	2,750,000	2,368,147
5.67% due 05/27/29 ⁶	9,850,000	9,685,057	Atlas Mara Ltd. due 12/31/21 ^{†††,7,8}	4,642,499	2,154,120
Nationstar Mortgage Holdings, Inc.			Jones Deslauriers Insurance Management, Inc.		
5.00% due 02/01/26 ³	9,810,000	9,163,484	10.50% due 12/15/30 ³	1,700,000	1,729,638
Jane Street Group / JSG Finance, Inc.			Iron Mountain Information Management Services, Inc.		
4.50% due 11/15/29 ³	9,650,000	8,291,855	5.00% due 07/15/32 ³	1,726,000	1,418,655
OneMain Finance Corp.			Total Financial		<u>567,678,352</u>
4.00% due 09/15/30	7,250,000	5,440,074			
9.00% due 01/15/29	2,200,000	2,192,894			
OneAmerica Financial Partners, Inc.					
4.25% due 10/15/50 ³	11,550,000	7,323,668			
QBE Insurance Group Ltd.					
5.88% ^{3,5,6}	7,550,000	7,176,622			
SLM Corp.					
3.13% due 11/02/26	7,714,000	6,691,075			
Toronto-Dominion Bank					
8.13% due 10/31/82 ⁶	6,300,000	6,267,580			

MACRO OPPORTUNITIES FUND

	FACE AMOUNT	VALUE		FACE AMOUNT	VALUE
COMMUNICATIONS - 4.3%			Paramount Global		
British			4.95% due 05/19/50	10,340,000	\$ 7,003,788
Telecommunications plc			Match Group Holdings II LLC		
4.88% due 11/23/81 ^{3,6}	28,200,000	\$ 22,622,705	4.63% due 06/01/28 ³	7,700,000	6,903,165
4.25% due 11/23/81 ^{3,6}	5,250,000	4,601,725	Virgin Media Secured Finance plc		
McGraw-Hill Education, Inc.			4.50% due 08/15/30 ³	7,950,000	6,567,491
8.00% due 08/01/29 ³	22,634,000	19,634,995	Telenet Finance Luxembourg Notes SARL		
5.75% due 08/01/28 ³	4,600,000	3,968,650	5.50% due 03/01/28	7,000,000	6,300,000
Level 3 Financing, Inc.			AMC Networks, Inc.		
4.25% due 07/01/28 ³	19,794,000	12,332,321	4.25% due 02/15/29	10,200,000	6,258,672
3.75% due 07/15/29 ³	7,600,000	4,248,036	VZ Secured Financing BV		
3.88% due 11/15/29 ³	2,600,000	2,395,384	5.00% due 01/15/32 ³	6,830,000	5,365,337
Altice France S.A.			Cogent Communications Group, Inc.		
5.13% due 07/15/29 ³	13,250,000	9,419,502	7.00% due 06/15/27 ³	3,750,000	3,581,250
5.50% due 10/15/29 ³	11,760,000	8,456,794	Virgin Media Vendor Financing Notes IV DAC		
Virgin Media Finance plc			5.00% due 07/15/28 ³	3,650,000	3,149,659
5.00% due 07/15/30 ³	21,400,000	16,821,019	Radiate Holdco LLC / Radiate Finance, Inc.		
UPC Broadband Finco BV			4.50% due 09/15/26 ³	3,518,000	2,672,502
4.88% due 07/15/31 ³	20,200,000	16,391,896	Charter Communications Operating LLC / Charter Communications Operating Capital		
CSC Holdings LLC			3.90% due 06/01/52	3,500,000	2,092,576
4.13% due 12/01/30 ³	20,672,000	14,629,866	TripAdvisor, Inc.		
4.63% due 12/01/30 ³	2,715,000	1,443,438	7.00% due 07/15/25 ³	1,800,000	1,796,580
LCPR Senior Secured Financing DAC			Ziggo BV		
5.13% due 07/15/29 ³	16,250,000	13,071,409	4.88% due 01/15/30 ³	1,685,000	1,372,692
Vodafone Group plc			Zayo Group Holdings, Inc.		
5.13% due 06/04/81 ⁶	16,875,000	11,449,482	4.00% due 03/01/27 ³	700,000	519,320
CCO Holdings LLC / CCO Holdings Capital Corp.			Cengage Learning, Inc.		
4.50% due 06/01/33 ³	14,265,000	10,914,712	9.50% due 06/15/24 ³	241,000	241,200
Cable One, Inc.					
4.00% due 11/15/30 ³	12,575,000	9,579,635	Total Communications		<u>250,079,552</u>
Rogers Communications, Inc.					
4.55% due 03/15/52	9,800,000	7,148,322			
Sirius XM Radio, Inc.					
4.13% due 07/01/30 ³	8,900,000	7,125,429			

MACRO OPPORTUNITIES FUND

	FACE AMOUNT	VALUE		FACE AMOUNT	VALUE
INDUSTRIAL - 3.2%			Atkore, Inc.		
IP Lending I LLC			4.25% due 06/01/31 ³	6,875,000	\$ 5,779,847
4.00% due			Deuce FinCo plc		
09/08/25 ^{†††3}	15,347,531	\$ 14,151,958	5.50% due 06/15/27 ³	GBP 5,350,000	5,723,425
XPO, Inc.			TopBuild Corp.		
6.25% due 06/01/28 ³	14,085,000	13,627,940	3.63% due 03/15/29 ³	5,550,000	4,726,964
New Enterprise			SCIL IV LLC / SCIL		
Stone & Lime			USA Holdings LLC		
Company, Inc.			9.50% due 07/15/28	EUR 3,500,000	3,769,008
5.25% due 07/15/28 ³	9,081,000	8,148,111	Enviri Corp.		
9.75% due 07/15/28 ³	5,350,000	5,283,125	5.75% due 07/31/27 ³	4,075,000	3,584,085
Artera Services LLC			Adevinta ASA		
9.03% due 12/04/25 ³	14,385,000	13,270,163	3.00% due 11/15/27	EUR 3,433,000	3,540,386
Great Lakes Dredge			TK Elevator US		
& Dock Corp.			Newco, Inc.		
5.25% due 06/01/29 ³	15,785,000	12,946,819	5.25% due 07/15/27 ³	3,000,000	2,749,585
Boeing Co.			Clearwater Paper Corp.		
5.81% due 05/01/50	12,010,000	10,875,262	4.75% due 08/15/28 ³	1,890,000	1,615,459
TransDigm, Inc.			AmeriTex HoldCo		
6.75% due 08/15/28 ³	7,000,000	6,891,420	Intermediate LLC		
6.88% due 12/15/30 ³	4,050,000	3,971,204	10.25% due		
Standard Industries,			10/15/28 ³	1,450,000	1,433,687
Inc.			Builders FirstSource,		
4.38% due 07/15/30 ³	6,200,000	5,134,834	Inc.		
3.38% due 01/15/31 ³	6,552,000	5,064,571	6.38% due 06/15/32 ³	800,000	753,047
Flowserve Corp.			Brundage-Bone		
3.50% due 10/01/30	10,270,000	8,562,393	Concrete Pumping		
IP Lending X Ltd.			Holdings, Inc.		
7.75% due			6.00% due 02/01/26 ³	525,000	499,385
07/02/29 ^{†††3}	8,400,000	8,271,244	Total Industrial		<u>187,745,605</u>
Dyal Capital			CONSUMER, CYCLICAL - 3.0%		
Partners IV			Hilton Domestic		
3.65% due			Operating		
02/22/41 ^{†††}	10,950,000	8,208,218	Company, Inc.		
Arcosa, Inc.			4.00% due 05/01/31 ³	15,900,000	13,366,755
4.38% due 04/15/29 ³	9,400,000	8,203,403	3.63% due 02/15/32 ³	4,150,000	3,345,713
GrafTech Finance, Inc.			5.75% due 05/01/28 ³	525,000	507,530
4.63% due 12/15/28 ³	10,000,000	7,732,950	Mileage Plus Holdings		
Pactiv Evergreen Group			LLC / Mileage		
Issuer Incorporated/			Plus Intellectual		
Pactiv Evergreen			Property Assets Ltd.		
Group Issuer LLC			6.50% due 06/20/27 ³	14,775,000	14,639,092
4.00% due 10/15/27 ³	7,943,000	7,049,412			
GrafTech Global					
Enterprises, Inc.					
9.88% due 12/15/28 ³	6,520,000	6,177,700			

MACRO OPPORTUNITIES FUND

	FACE AMOUNT	VALUE		FACE AMOUNT	VALUE
JB Poindexter & Company, Inc. 7.13% due 04/15/26 ³	11,875,000	\$ 11,552,287	American Airlines Class AA Pass Through Trust 3.58% due 01/15/28	2,172,067	\$ 1,992,090
Delta Air Lines, Inc. 7.00% due 05/01/25 ³	10,536,000	10,650,380	3.35% due 10/15/29	1,167,022	1,039,085
Suburban Propane Partners Limited Partnership/ Suburban Energy Finance Corp. 5.00% due 06/01/31 ³	11,350,000	9,474,186	3.65% due 02/15/29	1,017,023	920,922
5.88% due 03/01/27	660,000	630,300	3.15% due 02/15/32	972,170	832,478
Evergreen Acqco 1 Limited Partnership / TVI, Inc. 9.75% due 04/26/28 ³	7,874,000	8,107,070	Ontario Gaming GTA, LP 8.00% due 08/01/30 ³	4,175,000	4,175,000
1011778 BC ULC / New Red Finance, Inc. 4.00% due 10/15/30 ³	9,333,000	7,755,478	Superior Plus Limited Partnership / Superior General Partner, Inc. 4.50% due 03/15/29 ³	4,800,000	4,171,248
Warnermedia Holdings, Inc. 6.41% due 03/15/26	7,200,000	7,198,796	Asbury Automotive Group, Inc. 4.63% due 11/15/29 ³	4,472,000	3,840,912
British Airways Class A Pass Through Trust 4.25% due 11/15/32 ³	7,434,575	6,663,264	Beacon Roofing Supply, Inc. 4.13% due 05/15/29 ³	4,117,000	3,520,035
Hyatt Hotels Corp. 5.75% due 04/23/30	6,530,000	6,330,502	Allwyn Entertainment Financing UK plc 7.88% due 04/30/29 ³	3,450,000	3,484,500
Hawaiian Brand Intellectual Property Ltd. / HawaiianMiles Loyalty Ltd. 5.75% due 01/20/26 ³	6,645,000	5,979,549	Station Casinos LLC 4.63% due 12/01/31 ³	3,800,000	3,039,556
Hanesbrands, Inc. 9.00% due 02/15/31 ³	6,100,000	5,814,188	Scientific Games Holdings Limited Partnership/ Scientific Games US FinCo, Inc. 6.63% due 03/01/30 ³	3,500,000	3,018,750
Papa John's International, Inc. 3.88% due 09/15/29 ³	7,025,000	5,798,716	Ritchie Bros Holdings, Inc. 6.75% due 03/15/28 ³	2,950,000	2,943,215
Penn Entertainment, Inc. 4.13% due 07/01/29 ³	6,975,000	5,699,865	Six Flags Theme Parks, Inc. 7.00% due 07/01/25 ³	2,757,000	2,750,014
Boyne USA, Inc. 4.75% due 05/15/29 ³	5,484,000	4,796,609	Air Canada Class A Pass Through Trust 5.25% due 04/01/29 ³	2,561,246	2,471,384
			PetSmart, Inc. / PetSmart Finance Corp. 4.75% due 02/15/28 ³	2,800,000	2,451,227

MACRO OPPORTUNITIES FUND

	FACE AMOUNT	VALUE		FACE AMOUNT	VALUE
Air Canada			Global Partners		
4.63% due 08/15/29 ³	CAD 3,550,000	\$ 2,299,092	Limited Partnership		
Acushnet Co.			/ GLP Finance Corp.		
7.38% due 10/15/28 ³	1,500,000	1,511,250	6.88% due 01/15/29	7,750,000	\$ 7,212,693
United Airlines, Inc.			7.00% due 08/01/27	2,200,000	2,143,882
4.63% due 04/15/29 ³	1,700,000	1,461,202	Kinetik Holdings, LP		
Aramark Services, Inc.			5.88% due 06/15/30 ³	6,100,000	5,718,750
6.38% due 05/01/25 ³	1,200,000	1,219,128	DT Midstream, Inc.		
CD&R Smokey			4.13% due 06/15/29 ³	5,250,000	4,541,468
Buyer, Inc.			TransCanada		
6.75% due 07/15/25 ³	950,000	915,420	PipeLines Ltd.		
United Airlines			6.20% due 03/09/26	3,300,000	3,294,578
Class AA Pass			Holly Energy Partners		
Through Trust			Limited Partnership		
4.15% due 08/25/31	945,045	856,378	/ Holly Energy		
Wyndham Hotels			Finance Corp.		
& Resorts, Inc.			6.38% due 04/15/27 ³	2,689,000	2,640,006
4.38% due 08/15/28 ³	700,000	<u>628,728</u>	TransMontaigne		
Total Consumer, Cyclical		<u>177,851,894</u>	Partners Limited		
ENERGY - 3.0%			Partnership / TLP		
BP Capital Markets plc			Finance Corp.		
4.88% ^{5,6}	39,360,000	35,165,145	6.13% due 02/15/26	700,000	597,625
ITT Holdings LLC			Basic Energy		
6.50% due 08/01/29 ³	38,952,000	33,016,639	Services, Inc.		
Midwest Connector			due 10/15/23 ⁸	1,438,000	<u>7,190</u>
Capital Company			Total Energy		<u>175,641,141</u>
LLC			CONSUMER, NON-CYCLICAL - 2.6%		
4.63% due 04/01/29 ³	18,763,000	17,148,999	Medline Borrower, LP		
Targa Resources			5.25% due 10/01/29 ³	7,200,000	6,222,933
Partners Limited			3.88% due 04/01/29 ³	6,596,000	5,576,407
Partnership / Targa			DaVita, Inc.		
Resources Partners			4.63% due 06/01/30 ³	8,678,000	7,125,691
Finance Corp.			3.75% due 02/15/31 ³	4,892,000	3,716,742
6.88% due 01/15/29	12,632,000	12,644,103	US Foods, Inc.		
4.88% due 02/01/31	5,000,000	4,478,248	4.75% due 02/15/29 ³	6,550,000	5,854,180
Parkland Corp.			6.88% due 09/15/28 ³	3,875,000	3,866,862
4.63% due 05/01/30 ³	20,000,000	17,049,588	Bausch Health		
Occidental			Companies, Inc.		
Petroleum Corp.			4.88% due 06/01/28 ³	15,600,000	8,871,505
7.95% due 06/15/39	12,735,000	13,805,203	Sotheby's/Bidfair		
4.50% due 07/15/44	2,850,000	2,007,341	Holdings, Inc.		
NuStar Logistics, LP			5.88% due 06/01/29 ³	9,400,000	7,543,500
6.38% due 10/01/30	14,506,000	13,740,954	Cheplapharm		
5.63% due 04/28/27	450,000	428,729	Arzneimittel GmbH		
			5.50% due 01/15/28 ³	8,085,000	7,335,762

MACRO OPPORTUNITIES FUND

	FACE AMOUNT	VALUE		FACE AMOUNT	VALUE
JBS USA LUX S.A. / JBS USA Food Company / JBS USA Finance, Inc. 4.38% due 02/02/52	6,500,000	\$ 4,319,755	Endo Luxembourg Finance Company I SARL / Endo US, Inc. due 04/01/29 ^{3,8}	4,400,000	\$ 3,113,000
3.75% due 12/01/31	3,400,000	2,723,536	Legends Hospitality Holding Company LLC / Legends Hospitality Co-Issuer, Inc. 5.00% due 02/01/26 ³	2,775,000	2,719,500
Option Care Health, Inc. 4.38% due 10/31/29 ³	7,736,000	6,681,970	CPI CG, Inc. 8.63% due 03/15/26 ³	2,750,000	2,709,272
BCP V Modular Services Finance II plc 4.75% due 10/30/28 ³	EUR 7,000,000	6,189,711	Kronos Acquisition Holdings, Inc. / KIK Custom Products, Inc. 7.00% due 12/31/27 ³	3,061,000	2,640,113
Prime Security Services Borrower LLC / Prime Finance, Inc. 3.38% due 08/31/27 ³	6,861,000	6,010,904	Catalent Pharma Solutions, Inc. 3.13% due 02/15/29 ³	2,825,000	2,317,051
HealthEquity, Inc. 4.50% due 10/01/29 ³	6,555,000	5,646,314	Williams Scotsman, Inc. 7.38% due 10/01/31 ³	1,950,000	1,939,361
Smithfield Foods, Inc. 3.00% due 10/15/30 ³	7,000,000	5,350,863	Molina Healthcare, Inc. 4.38% due 06/15/28 ³	1,770,000	1,586,005
WW International, Inc. 4.50% due 04/15/29 ³	6,985,000	4,906,963	Fortrea Holdings, Inc. 7.50% due 07/01/30 ³	1,570,000	1,527,634
JBS USA LUX S.A. / JBS USA Food Company / JBS Luxembourg SARL 6.75% due 03/15/34 ³	4,500,000	4,378,455	Tenet Healthcare Corp. 4.63% due 06/15/28	975,000	877,648
Central Garden & Pet Co. 4.13% due 04/30/31 ³	5,300,000	4,321,052	5.13% due 11/01/27	550,000	511,849
ADT Security Corp. 4.88% due 07/15/32 ³	5,150,000	4,300,250	Par Pharmaceutical, Inc. due 04/01/27 ^{3,8}	1,825,000	1,295,750
Chrome Bidco 3.50% due 05/31/28 ³	EUR 4,800,000	4,199,922	Upbound Group, Inc. 6.38% due 02/15/29 ³	1,450,000	1,286,875
Carriage Services, Inc. 4.25% due 05/15/29 ³	4,575,000	3,913,379	Altria Group, Inc. 4.45% due 05/06/50	1,670,000	1,182,960
GTCR W-2 Merger Sub LLC 7.50% due 01/15/31 ³	3,875,000	3,880,425	Performance Food Group, Inc. 6.88% due 05/01/25 ³	304,000	303,620
TreeHouse Foods, Inc. 4.00% due 09/01/28	4,575,000	3,711,469	Total Consumer, Non-cyclical		<u>154,275,330</u>
CAB SELAS 3.38% due 02/01/28 ³	EUR 4,100,000	3,616,142			

MACRO OPPORTUNITIES FUND

	FACE AMOUNT	VALUE
TECHNOLOGY - 1.7%		
AthenaHealth Group, Inc. 6.50% due 02/15/30 ³	26,650,000	\$ 22,292,917
Qorvo, Inc. 3.38% due 04/01/31 ³	9,225,000	7,306,810
4.38% due 10/15/29	7,833,000	6,888,629
NCR Corp. 5.25% due 10/01/30 ³	10,325,000	8,897,912
5.13% due 04/15/29 ³	3,850,000	3,392,076
6.13% due 09/01/29 ³	25,000	25,638
TeamSystem SpA 7.41% (3 Month EURIBOR + 3.75%, Rate Floor: 3.75%) due 02/15/28 ^o	EUR 11,750,000	12,300,412
CDW LLC / CDW Finance Corp. 3.57% due 12/01/31	14,000,000	11,530,960
Booz Allen Hamilton, Inc. 3.88% due 09/01/28 ³	11,800,000	10,571,620
Boxer Parent Company, Inc. 6.50% due 10/02/25	EUR 5,500,000	5,762,002
Playtika Holding Corp. 4.25% due 03/15/29 ³	5,850,000	4,884,750
Twilio, Inc. 3.88% due 03/15/31	4,000,000	3,252,331
Central Parent LLC / CDK Global II LLC / CDK Financing Company, Inc. 8.00% due 06/15/29 ³	3,050,000	3,038,715
MSCI, Inc. 3.88% due 02/15/31 ³	883,000	748,082
ACI Worldwide, Inc. 5.75% due 08/15/26 ³	400,000	387,788
Cloud Software Group, Inc. 6.50% due 03/31/29 ³	200,000	176,866
Total Technology		<u>101,457,508</u>

	FACE AMOUNT	VALUE
BASIC MATERIALS - 1.7%		
Alcoa Nederland Holding BV 5.50% due 12/15/27 ³	15,125,000	\$ 14,367,145
6.13% due 05/15/28 ³	7,450,000	7,173,470
4.13% due 03/31/29 ³	4,900,000	4,335,589
Kaiser Aluminum Corp. 4.50% due 06/01/31 ³	13,250,000	10,495,705
4.63% due 03/01/28 ³	650,000	567,574
International Flavors & Fragrances, Inc. 1.23% due 10/01/25 ³	11,950,000	10,711,958
Minerals Technologies, Inc. 5.00% due 07/01/28 ³	11,280,000	10,346,016
SCIL IV LLC / SCIL USA Holdings LLC 5.38% due 11/01/26 ³	10,375,000	9,479,832
SK Invictus Intermediate II SARL 5.00% due 10/30/29 ³	11,525,000	9,236,481
Carpenter Technology Corp. 6.38% due 07/15/28	8,315,000	8,019,526
HB Fuller Co. 4.25% due 10/15/28	5,250,000	4,632,600
Novelis Sheet Ingot GmbH 3.38% due 04/15/29	EUR 4,500,000	4,103,018
Arsenal AIC Parent LLC 8.00% due 10/01/30 ³	3,800,000	3,781,076
Ingevity Corp. 3.88% due 11/01/28 ³	1,000,000	824,520
Mirabela Nickel Ltd. due 06/24/19 ^{†††7,8}	1,885,418	89,557
Total Basic Materials		<u>98,164,067</u>
UTILITIES - 0.7%		
AES Corp. 3.95% due 07/15/30 ³	9,760,000	8,412,339
Terraform Global Operating, LP 6.13% due 03/01/26 ³	8,285,000	8,129,656
Alexander Funding Trust II 7.47% due 07/31/28 ³	7,750,000	7,760,151

MACRO OPPORTUNITIES FUND

	FACE AMOUNT	VALUE		FACE AMOUNT	VALUE
Clearway Energy Operating LLC 3.75% due 02/15/31 ³	9,409,000	\$ 7,421,806			
NRG Energy, Inc. 7.00% due 03/15/33 ³	6,950,000	6,714,914			
Atlantica Sustainable Infrastructure plc 4.13% due 06/15/28 ³	1,550,000	<u>1,337,367</u>			
Total Utilities		<u>39,776,233</u>			
Total Corporate Bonds (Cost \$2,076,639,641)		<u>1,752,669,682</u>			
ASSET-BACKED SECURITIES^{††} - 21.1%					
COLLATERALIZED LOAN OBLIGATIONS - 11.9%					
LoanCore Issuer Ltd. 2021-CRE4 D, 7.93% (30 Day Average SOFR + 2.61%, Rate Floor: 2.61%) due 07/15/35 ^{0.3}	20,500,000	19,108,151	2022-CRE7 D, 8.41% (30 Day Average SOFR + 3.10%, Rate Floor: 3.10%) due 01/17/37 ^{0.3}	6,400,000	\$ 6,014,888
2021-CRE6 D, 8.30% (1 Month Term SOFR + 2.96%, Rate Floor: 2.85%) due 11/15/38 ^{0.3}	11,300,000	9,886,463	Fortress Credit Opportunities IX CLO Ltd. 2021-9A CR, 8.37% (3 Month Term SOFR + 3.06%, Rate Floor: 2.80%) due 10/15/33 ^{0.3}		
2021-CRE5 D, 8.45% (1 Month Term SOFR + 3.00%, Rate Floor: 3.00%) due 07/15/36 ^{0.3}	8,250,000	7,535,833	2021-9A DR, 9.52% (3 Month Term SOFR + 4.21%, Rate Floor: 3.95%) due 10/15/33 ^{0.3}	35,000,000	33,262,835
2019-CRE2 AS, 6.95% (1 Month Term SOFR + 1.61%, Rate Floor: 1.50%) due 05/15/36 ^{0.3}	6,999,941	6,849,005	2021-9A A2TR, 7.37% (3 Month Term SOFR + 2.06%, Rate Floor: 1.80%) due 10/15/33 ^{0.3}	2,950,000	2,872,778
			FS Rialto 2021-FL3 D, 7.95% (1 Month Term SOFR + 2.61%, Rate Floor: 2.50%) due 11/16/36 ^{0.3}	36,500,000	34,037,429
			2021-FL2 D, 8.25% (1 Month Term SOFR + 2.91%, Rate Floor: 2.91%) due 05/16/38 ^{0.3}	8,850,000	8,277,683
			Palmer Square Loan Funding Ltd. 2022-1A B, 7.31% (3 Month Term SOFR + 2.00%, Rate Floor: 2.00%) due 04/15/30 ^{0.3}	26,200,000	25,492,770
			2021-3A C, 8.09% (3 Month Term SOFR + 2.76%, Rate Floor: 2.76%) due 07/20/29 ^{0.3}	8,300,000	8,155,026

MACRO OPPORTUNITIES FUND

	FACE AMOUNT	VALUE		FACE AMOUNT	VALUE
2022-1A C, 7.91% (3 Month Term SOFR + 2.60%, Rate Floor: 2.60%) due 04/15/30 ^{0.3}	3,400,000	\$ 3,221,157			
LCCM Trust			2021-FL2 C, 8.10% (1 Month Term SOFR + 2.76%, Rate Floor: 2.76%) due 01/15/37 ^{0.3}	6,500,000	\$ 6,023,475
2021-FL3 C, 8.05% (1 Month Term SOFR + 2.71%, Rate Floor: 2.71%) due 11/15/38 ^{0.3}	28,865,000	27,243,029	2021-FL2 B, 7.70% (1 Month Term SOFR + 2.36%, Rate Floor: 2.36%) due 01/15/37 ^{0.3}	3,500,000	3,391,568
2021-FL2 D, 8.35% (1 Month Term SOFR + 3.01%, Rate Floor: 3.01%) due 12/13/38 ^{0.3}	5,750,000	5,309,850	Cerberus Loan Funding XLII LLC 2023-3A C, 9.58% (3 Month Term SOFR + 4.15%, Rate Floor: 4.15%) due 09/13/35 ^{0.3}	21,550,000	21,547,869
BXMT Ltd.			Fontainebleau Vegas 10.98% (1 Month Term SOFR + 5.65%, Rate Floor: 5.65%) due 01/31/26 ^{0.111}	21,100,820	21,100,820
2020-FL2 C, 7.10% (1 Month Term SOFR + 1.76%, Rate Floor: 1.76%) due 02/15/38 ^{0.3}	15,640,000	13,300,509	MidOcean Credit CLO VII 2020-7A CR, 7.77% (3 Month Term SOFR + 2.46%, Rate Floor: 0.00%) due 07/15/29 ^{0.3}	21,000,000	20,723,023
2020-FL3 D, 8.25% (1 Month Term SOFR + 2.91%, Rate Floor: 2.91%) due 11/15/37 ^{0.3}	7,350,000	6,408,611	Golub Capital Partners CLO Ltd. 2018-36A C, 7.73% (3 Month Term SOFR + 2.36%, Rate Floor: 0.00%) due 02/05/31 ^{0.3}	20,000,000	18,782,642
2020-FL2 D, 7.40% (1 Month Term SOFR + 2.06%, Rate Floor: 2.06%) due 02/15/38 ^{0.3}	8,000,000	6,404,439	BSPDF Issuer Ltd. 2021-FL1 D, 8.20% (1 Month Term SOFR + 2.86%, Rate Floor: 2.75%) due 10/15/36 ^{0.3}	19,975,000	18,073,252
ACRES Commercial Realty Ltd.					
2021-FL2 D, 8.55% (1 Month Term SOFR + 3.21%, Rate Floor: 3.21%) due 01/15/37 ^{0.3}	8,350,000	7,601,741			
2021-FL1 D, 8.10% (1 Month Term SOFR + 2.76%, Rate Floor: 2.76%) due 06/15/36 ^{0.3}	7,250,000	6,641,300			

MACRO OPPORTUNITIES FUND

	FACE AMOUNT	VALUE		FACE AMOUNT	VALUE
BSPRT Issuer Ltd.			STWD Ltd.		
2021-FL6 D, 8.45% (1 Month Term SOFR + 3.11%, Rate Floor: 3.00%) due 03/15/36 ^{0.3}	18,425,000	\$ 16,417,541	2022-FL3 D, 8.06% (30 Day Average SOFR + 2.75%, Rate Floor: 2.75%) due 11/15/38 ^{0.3}	11,900,000	\$ 10,739,082
2021-FL7 D, 8.20% (1 Month Term SOFR + 2.86%, Rate Floor: 2.86%) due 12/15/38 ^{0.3}	1,600,000	1,500,972	2021-FL2 D, 8.25% (1 Month Term SOFR + 2.91%, Rate Floor: 2.80%) due 04/18/38 ^{0.3}	3,750,000	3,317,325
Voya CLO Ltd.			Cerberus Loan		
2021-2A CR, 9.17% (3 Month Term SOFR + 3.86%, Rate Floor: 3.60%) due 06/07/30 ^{0.3}	16,500,000	15,844,531	Funding XL LLC		
2013-1A INC, due 10/15/30 ^{3.9}	28,970,307	1,681,726	2023-1A C, 9.71% (3 Month Term SOFR + 4.40%, Rate Floor: 4.40%) due 03/22/35 ^{0.3}	12,750,000	12,529,420
Anchorage Capital			Neuberger Berman		
CLO 6 Ltd.			Loan Advisers		
2021-6A DRR, 9.02% (3 Month Term SOFR + 3.71%, Rate Floor: 3.45%) due 07/15/30 ^{0.3}	17,350,000	17,332,038	CLO 32 Ltd.		
Golub Capital Partners			2021-32A DR, 8.28% (3 Month Term SOFR + 2.96%, Rate Floor: 2.70%) due 01/20/32 ^{0.3}	11,500,000	11,119,719
CLO 49M Ltd.			ABPCI Direct Lending		
2021-49A D, 9.44% (3 Month Term SOFR + 3.85%, Rate Floor: 3.85%) due 08/26/33 ^{0.3}	18,100,000	16,271,364	Fund IX LLC		
Cerberus Loan			2021-9A BR, 8.12% (3 Month Term SOFR + 2.76%, Rate Floor: 2.50%) due 11/18/31 ^{0.3}	11,550,000	11,099,731
Funding XXX, LP			Atlas Senior Loan		
2020-3A C, 9.22% (3 Month Term SOFR + 3.65%, Rate Cap/Floor: 14.50%/3.65%) due 01/15/33 ^{0.3}	14,500,000	14,112,138	Fund IX Ltd.		
			2018-9A C, 7.39% (3 Month Term SOFR + 2.06%, Rate Floor: 1.80%) due 04/20/28 ^{0.3}	10,250,000	10,184,583
			2018-9A SUB, due 04/20/28 ^{3.9}	9,600,000	237,034

MACRO OPPORTUNITIES FUND

	FACE AMOUNT	VALUE		FACE AMOUNT	VALUE
Diamond CLO Ltd.			Cerberus Loan Funding		
2021-1A DR, 9.01%			XXXVI, LP		
(3 Month Term			2021-6A B, 7.32%		
SOFR + 3.66%,			(3 Month Term		
Rate Floor: 3.66%)			SOFR + 2.01%,		
due 04/25/29 ^{0.3}	5,500,000	\$ 5,387,819	Rate Floor: 1.75%)		
2018-1A D, 9.31%			due 11/22/33 ^{0.3}	9,000,000	\$ 8,918,728
(3 Month Term			BCC Middle Market		
SOFR + 3.96%,			CLO LLC		
Rate Floor: 3.70%)			2021-1A A1R, 7.07%		
due 07/22/30 ^{0.3}	4,181,292	4,154,521	(3 Month Term		
2021-1A CR, 8.01%			SOFR + 1.76%,		
(3 Month Term			Rate Floor: 1.50%)		
SOFR + 2.66%,			due 10/15/33 ^{0.3}	9,000,000	8,884,703
Rate Floor: 2.66%)			ABPCI Direct Lending		
due 04/25/29 ^{0.3}	448,217	446,752	Fund CLO V Ltd.		
GoldenTree Loan			2021-5A BR, 8.49%		
Management			(3 Month Term		
US CLO 1 Ltd.			SOFR + 3.16%,		
2021-9A D, 8.49%			Rate Floor: 2.90%)		
(3 Month Term			due 04/20/31 ^{0.3}	9,200,000	8,843,923
SOFR + 3.16%,			Magnetite XXIX Ltd.		
Rate Floor: 2.90%)			2021-29A D, 8.17% (3		
due 01/20/33 ^{0.3}	9,950,000	9,587,319	Month Term SOFR		
KREF Funding V LLC			+ 2.86%, Rate		
7.19% (1 Month			Floor: 2.60%)		
Term SOFR +			due 01/15/34 ^{0.3}	8,800,000	8,621,073
1.86%, Rate			Venture XIV CLO Ltd.		
Floor: 1.86%) due			2020-14A CRR, 7.90%		
06/25/26 ^{0.111}	9,588,167	9,510,001	(3 Month Term		
0.15% due			SOFR + 2.51%,		
06/25/26 ^{1.11.10}	73,636,363	50,809	Rate Floor: 2.25%)		
THL Credit Lake Shore			due 08/28/29 ^{0.3}	8,000,000	7,993,600
MM CLO I Ltd.			CIFC Funding Ltd.		
2021-1A CR, 8.57%			2021-2A DR, 8.69%		
(3 Month Term			(3 Month Term		
SOFR + 3.26%,			SOFR + 3.36%,		
Rate Floor: 3.00%)			Rate Floor: 3.10%)		
due 04/15/33 ^{0.3}	9,900,000	9,408,316	due 04/20/30 ^{0.3}	8,100,000	7,974,205
Golub Capital Partners			ABPCI Direct Lending		
CLO 16 Ltd.			Fund CLO VII, LP		
2021-16A CR2, 8.51%					
(3 Month Term					
SOFR + 3.16%,					
Rate Floor: 2.90%)					
due 07/25/33 ^{0.3}	9,300,000	8,965,318			

MACRO OPPORTUNITIES FUND

	FACE AMOUNT	VALUE		FACE AMOUNT	VALUE
2021-7A BR, 8.17% (3 Month Term SOFR + 2.81%, Rate Floor: 2.55%) due 10/20/31 ^{0.3}	7,950,000	\$ 7,651,961			
Madison Park Funding XLVIII Ltd. 2021-48A D, 8.58% (3 Month Term SOFR + 3.26%, Rate Floor: 3.26%) due 04/19/33 ^{0.3}	7,500,000	7,372,703			
Dryden 37 Senior Loan Fund 2015-37A Q, due 01/15/31 ^{3.9}	9,500,000	6,956,331			
FS Rialto Issuer LLC 2022-FL5 C, 9.25% (1 Month Term SOFR + 3.92%, Rate Floor: 3.92%) due 06/19/37 ^{0.3}	6,950,000	6,796,639			
ACRE Commercial Mortgage Ltd. 2021-FL4 D, 8.05% (1 Month Term SOFR + 2.71%, Rate Floor: 2.60%) due 12/18/37 ^{0.3}	7,350,000	6,761,667			
Cerberus Loan Funding XXXIII, LP 2021-3A C, 8.37% (3 Month Term SOFR + 3.06%, Rate Floor: 2.80%) due 07/23/33 ^{0.3}	5,900,000	5,661,135			
ABPCI Direct Lending Fund CLO 1 LLC 2021-1A C2, 8.59% (3 Month Term SOFR + 3.26%, Rate Floor: 3.26%) due 07/20/33 ^{0.3}	5,550,000	5,273,482	CHCP Ltd. 2021-FL1 D, 8.45% (1 Month Term SOFR + 3.11%, Rate Floor: 3.00%) due 02/15/38 ^{0.3}	5,500,000	\$ 5,234,404
			WhiteHorse X Ltd. 2015-10A E, 10.87% (3 Month Term SOFR + 5.56%, Rate Floor: 5.30%) due 04/17/27 ^{0.3}	5,022,785	4,903,329
			Cerberus Loan Funding XXXV, LP 2021-5A C, 8.17% (3 Month Term SOFR + 2.86%, Rate Floor: 2.60%) due 09/22/33 ^{0.3}	5,150,000	4,893,697
			Octagon Loan Funding Ltd. 2014-1A SUB, due 11/18/31 ^{3.9}	19,435,737	4,773,475
			Wind River CLO Ltd. 2018-1A ARR, 6.62% (3 Month Term SOFR + 1.31%, Rate Floor: 1.05%) due 07/18/31 ^{0.3}	3,983,606	3,959,013
			Neuberger Berman Loan Advisers CLO 40 Ltd. 2021-40A D, 8.32% (3 Month Term SOFR + 3.01%, Rate Floor: 2.75%) due 04/16/33 ^{0.3}	4,050,000	3,924,318
			Dryden 50 Senior Loan Fund 2017-50A SUB, due 07/15/30 ^{3.9}	7,895,000	2,766,092

MACRO OPPORTUNITIES FUND

	FACE AMOUNT	VALUE		FACE AMOUNT	VALUE
HGI CRE CLO Ltd.			BNPP IP CLO Ltd.		
2021-FL2 D, 7.60%			2014-2A E, 10.88% (3		
(1 Month Term			Month Term SOFR		
SOFR + 2.26%,			+ 5.51%, Rate		
Rate Floor: 2.26%)			Floor: 0.00%)		
due 09/17/36 ^{0.3}	1,600,000	\$ 1,490,227	due 10/30/25 ^{0.3}	6,226,382	\$ 1,874,639
2021-FL2 E, 7.90%			Dryden 41 Senior		
(1 Month Term			Loan Fund		
SOFR + 2.56%,			2015-41A SUB, due		
Rate Floor: 2.56%)			04/15/31 ^{3.9}	11,700,000	1,826,698
due 09/17/36 ^{0.3}	1,200,000	1,119,860	PPF Ltd.		
Denali Capital			2021-7 E, 8.45% (1		
CLO XI Ltd.			Month Term SOFR		
2018-1A BRR, 7.74%			+ 3.11%, Rate		
(3 Month Term			Floor: 3.00%)		
SOFR + 2.41%,			due 04/14/38 ^{0.3}	1,789,911	1,684,760
Rate Floor: 0.26%)			AMMC CLO XI Ltd.		
due 10/20/28 ^{0.3}	2,500,000	2,493,118	2012-11A SUB, due		
BDS Ltd.			04/30/31 ^{3.9}	5,650,000	1,521,364
2021-FL9 E, 8.05% (1			Hull Street CLO Ltd.		
Month Term SOFR			2014-1A D, 9.17% (3		
+ 2.71%, Rate			Month Term SOFR		
Floor: 2.60%)			+ 3.86%, Rate		
due 11/16/38 ^{0.3}	2,700,000	2,485,484	Floor: 0.00%)		
KVK CLO Ltd.			due 10/18/26 ^{0.3}	1,417,814	1,416,571
2013-1A SUB, due			Marathon CLO V Ltd.		
01/14/28 ^{3.9}	11,900,000	2,111,369	2017-5A A2R, 7.09%		
Carlyle Global Market			(3 Month Term		
Strategies CLO Ltd.			SOFR + 1.71%,		
2012-3A SUB, due			Rate Floor: 0.00%)		
01/14/32 ^{3.9}	6,400,000	1,696,000	due 11/21/27 ^{0.3}	930,801	929,703
2013-3X SUB, due			2013-5A SUB, due		
10/15/30 ⁹	4,938,326	346,374	11/21/27 ^{3.9}	5,500,000	196,240
Goldentree Loan			Great Lakes CLO Ltd.		
Management			2014-1A SUB, due		
US CLO 4 Ltd.			10/15/29 ^{3.9}	1,500,000	577,082
2021-4A DR, 8.76%			Venture XIII CLO Ltd.		
(3 Month Term			2013-13A SUB, due		
SOFR + 3.41%,			09/10/29 ^{3.9}	13,790,000	415,658
Rate Floor: 3.15%)			Dryden Senior		
due 04/24/31 ^{0.3}	2,000,000	1,966,762	Loan Fund		
			due 01/15/31 ⁹	1,897,598	274,404
			Babson CLO Ltd.		
			2014-1A SUB, due		
			07/20/25 ^{3.9}	11,595,061	270,165

MACRO OPPORTUNITIES FUND

	FACE AMOUNT	VALUE		FACE AMOUNT	VALUE
Treman Park CLO Ltd.			Sprite Ltd.		
2015-1A SUB, due 10/20/28 ^{3,9}	18,918,010	\$ 189,937	2021-1, 3.75% due 11/15/46 ³	15,550,581	\$ 13,939,264
Copper River CLO Ltd.			Castlelake Aircraft Securitization Trust		
2007-1A INC, due 01/20/21 ^{7,9}	8,150,000	815	2018-1, 4.13% due 06/15/43 ³	9,103,123	8,276,410
West CLO Ltd.			2019-1A, 3.97% due 04/15/39 ³	5,494,769	4,886,578
2013-1A SUB, due 11/07/25 ^{3,9}	5,300,000	530	AASET US Ltd.		
Total Collateralized Loan Obligations		<u>697,113,625</u>	2018-2A, 4.45% due 11/18/38 ³	10,649,355	9,259,388
TRANSPORT-AIRCRAFT - 3.2%			JOL Air Ltd.		
KDAC Aviation			2019-1, 3.97% due 04/15/44 ³	9,602,364	8,654,707
Finance Ltd.			Sapphire Aviation Finance I Ltd.		
2017-1A, 4.21% due 12/15/42 ³	27,962,846	23,183,995	2018-1A, 4.25% due 03/15/40 ³	9,567,958	7,975,754
AASET Trust			Labrador Aviation Finance Ltd.		
2021-1A, 2.95% due 11/16/41 ³	17,403,650	15,315,560	2016-1A, 4.30% due 01/15/42 ³	8,623,240	7,265,545
2017-1A, 3.97% due 05/16/42 ³	3,122,867	2,748,088	Sapphire Aviation Finance II Ltd.		
2021-2A, 3.54% due 01/15/47 ³	3,314,648	2,651,950	2020-1A, 4.34% due 03/15/40 ³	8,811,255	6,300,224
2020-1A, 4.34% due 01/16/40 ³	3,751,347	1,932,392	2020-1A, 3.23% due 03/15/40 ³	512,525	433,694
Raspro Trust			WAVE LLC		
2005-1A, 6.18% (3 Month Term SOFR + 0.93%, Rate Floor: 0.93%) due 03/23/24 ^{0,3}	15,020,380	14,923,618	2019-1, 3.60% due 09/15/44 ³	6,435,994	5,302,422
GAIA Aviation Ltd.			Project Silver		
2019-1, 3.97% due 12/15/44 ^{3,11}	11,201,010	10,070,212	2019-1, 3.97% due 07/15/44 ³	5,796,713	4,914,338
2019-1, 5.19% due 12/15/44 ^{3,11}	5,043,991	4,136,300	Navigator Aircraft ABS Ltd.		
Falcon Aerospace Ltd.			2021-1, 3.57% due 11/15/46 ³	5,570,424	4,556,997
2017-1, 4.58% due 02/15/42 ³	7,770,694	7,263,735	Lunar Structured Aircraft Portfolio Notes		
2019-1, 3.60% due 09/15/39 ³	4,196,239	3,797,726	2021-1, 3.43% due 10/15/46 ³	5,084,559	4,169,694
2017-1, 6.30% due 02/15/42 ³	3,313,090	2,880,722			

MACRO OPPORTUNITIES FUND

	FACE AMOUNT	VALUE		FACE AMOUNT	VALUE
MACH 1 Cayman Ltd. 2019-1, 3.47% due 10/15/39 ³	3,782,345	\$ 3,185,567			
MAPS Ltd. 2018-1A, 4.21% due 05/15/43 ³	3,134,703	2,809,854			
Slam Ltd. 2021-1A, 3.42% due 06/15/46 ³	3,093,840	2,583,418			
Castlelake Aircraft Structured Trust 2021-1A, 6.66% due 01/15/46 ³	2,538,516	<u>2,088,981</u>			
Total Transport-Aircraft		<u>185,507,133</u>			
FINANCIAL - 2.6%					
HarbourVest Structured Solutions IV Holdings, LP 7.61% (3 Month USD LIBOR + 2.45%, Rate Floor: 2.45%) due 09/15/26 ^{o,†††}	21,755,302	21,759,027			
6.05% (3 Month EURIBOR + 2.45%, Rate Floor: 2.45%) due 09/15/26 ^{o,†††}	EUR 12,900,000	13,644,847			
KKR Core Holding Company LLC 4.00% due 08/12/31 ^{o,†††}	23,809,039	20,584,932			
Project Onyx I due 01/26/27 ^{o,†††}	17,250,000	17,250,752			
Lightning A 5.50% due 03/01/37 ^{†††}	17,770,745	16,133,915			
Thunderbird A 5.50% due 03/01/37 ^{†††}	17,516,000	15,901,075			
Ceamer Finance LLC 6.92% due 11/15/37 ^{†††}	10,979,778	10,468,159			
3.69% due 03/24/31 ^{†††}	5,502,233	5,104,836			
			Bib Merchant Voucher Receivables Ltd. 4.18% due 04/07/28 ^{†††}	11,578,656	\$ 10,966,117
			Nassau LLC 2019-1, 3.98% due 08/15/34 ³	10,867,958	10,273,987
			Project Onyx II due 01/26/27 ^{o,†††}	5,750,000	5,749,792
			Lightning B 7.50% due 03/01/37 ^{†††}	3,574,575	3,203,068
			Thunderbird B 7.50% due 03/01/37 ^{†††}	3,523,333	3,157,151
			Aesf Vi Verdi, LP 6.00% (3 Month EURIBOR + 2.40%, Rate Floor: 2.40%) due 11/25/24 ^{o,†††}	EUR 432,695	<u>464,512</u>
			Total Financial		<u>154,662,170</u>
			INFRASTRUCTURE - 1.2%		
			VB-S1 Issuer LLC - VBTEL 2022-1A, 5.27% due 02/15/52 ³	39,650,000	32,920,023
			Hotwire Funding LLC 2023-1A, 8.84% due 05/20/53 ³	20,000,000	18,765,912
			2021-1, 4.46% due 11/20/51 ³	11,750,000	9,774,628
			Vault DI Issuer LLC 2021-1A, 2.80% due 07/15/46 ³	7,150,000	6,212,701
			Blue Stream Issuer LLC 2023-1A, 6.90% due 05/20/53 ³	3,400,000	<u>3,162,389</u>
			Total Infrastructure		<u>70,835,653</u>
			WHOLE BUSINESS - 0.7%		
			TSGE 2017-1, 6.25% due 09/25/31 ^{†††}	38,374,659	31,596,349

MACRO OPPORTUNITIES FUND

	FACE AMOUNT	VALUE
Applebee's Funding LLC / IHOP Funding LLC		
2019-1A, 4.72% due 06/05/49 ³	9,742,590	\$ 9,056,692
Taco Bell Funding LLC		
2016-1A, 4.97% due 05/25/46 ³	2,648,438	2,552,490
Wendy's Funding LLC		
2018-1A, 3.88% due 03/15/48 ³	377,000	<u>337,541</u>
Total Whole Business		<u>43,543,072</u>
NET LEASE - 0.7%		
CARS-DB4, LP		
2020-1A, 4.95% due 02/15/50 ³	27,799,000	22,302,651
CARS-DB7, LP		
2023-1A, 6.50% due 09/15/53 ^{†††.3}	11,300,000	10,866,626
SVC ABS LLC		
2023-1A, 5.55% due 02/20/53 ³	5,941,323	<u>5,404,092</u>
Total Net Lease		<u>38,573,369</u>
SINGLE FAMILY RESIDENCE - 0.6%		
FirstKey Homes Trust		
2020-SFR2, 4.00% due 10/19/37 ³	13,550,000	12,487,584
2020-SFR2, 4.50% due 10/19/37 ³	13,250,000	12,277,563
2020-SFR2, 3.37% due 10/19/37 ³	8,550,000	<u>7,814,575</u>
Total Single Family Residence		<u>32,579,722</u>
INSURANCE - 0.1%		
CHEST		
7.13% due 03/15/43 ^{†††}	6,000,000	<u>5,836,144</u>
COLLATERALIZED DEBT OBLIGATIONS - 0.1%		
Anchorage Credit Funding 4 Ltd.		
2021-4A CR, 3.52% due 04/27/39 ³	4,250,000	<u>3,491,349</u>
Total Asset-Backed Securities (Cost \$1,315,553,143)		<u>1,232,142,237</u>

COLLATERALIZED MORTGAGE OBLIGATIONS^{††} - 15.2%
GOVERNMENT AGENCY - 7.1%

	FACE AMOUNT	VALUE
Fannie Mae		
5.50% due 05/01/53	110,754,191	\$ 107,134,417
5.00% due 05/01/53	83,417,363	78,736,786
5.00% due 08/01/53	23,018,780	21,725,510
2.00% due 03/01/52	18,463,224	14,110,721
2.50% due 10/01/51	15,537,780	12,403,134
3.00% due 03/01/52	12,612,159	10,460,771
5.00% due 09/01/52	8,470,253	8,000,572
5.00% due 06/01/53	7,694,210	7,265,301
Freddie Mac		
5.50% due 02/01/53	57,318,990	55,535,182
5.00% due 06/01/53	29,626,035	28,004,182
5.00% due 02/01/53	26,455,107	25,003,208
5.00% due 09/01/52	22,173,153	20,941,917
5.00% due 03/01/53	19,958,985	18,846,899
due 08/01/53 ¹⁵	9,925,590	<u>9,489,107</u>
Total Government Agency		<u>417,657,707</u>

RESIDENTIAL MORTGAGE-BACKED SECURITIES - 6.4%

	FACE AMOUNT	VALUE
LSTAR Securities		
Investment Ltd.		
2023-1, 8.81% (SOFR + 3.50%, Rate Floor: 0.00%) due 01/01/28 ^{0.3}	26,422,498	26,404,441
JP Morgan Mortgage Acquisition Trust		
2006-WMCM4, 5.58% (1 Month Term SOFR + 0.26%, Rate Floor: 0.15%) due 12/25/36 ⁰	20,892,135	10,747,911
2006-WMCM3, 5.73% (1 Month Term SOFR + 0.41%, Rate Floor: 0.30%) due 08/25/36 ⁰	8,265,365	5,688,900
2006-HE3, 5.75% (1 Month Term SOFR + 0.43%, Rate Floor: 0.32%) due 11/25/36 ⁰	5,025,238	4,315,946

MACRO OPPORTUNITIES FUND

	FACE AMOUNT	VALUE		FACE AMOUNT	VALUE
2006-WMC4, 5.55% (1 Month Term SOFR + 0.23%, Rate Floor: 0.12%) due 12/25/36 ^o	7,191,257	\$ 3,699,223	2007-HE4, 5.60% (1 Month Term SOFR + 0.28%, Rate Floor: 0.28%) due 07/25/47 ^o	6,566,368	\$ 4,536,429
2006-WMC4, 5.51% (1 Month Term SOFR + 0.19%, Rate Floor: 0.08%) due 12/25/36 ^o	3,040,715	1,563,901	2007-HE4, 5.68% (1 Month Term SOFR + 0.36%, Rate Floor: 0.36%) due 07/25/47 ^o	1,968,187	1,138,296
Ameriqwest Mortgage Securities Trust			RALI Series Trust		
2006-M3, 5.61% (1 Month Term SOFR + 0.29%, Rate Floor: 0.18%) due 10/25/36 ^o	19,153,214	10,409,979	2006-QO6, 5.79% (1 Month Term SOFR + 0.47%, Rate Floor: 0.36%) due 06/25/46 ^o	30,674,404	7,046,619
2006-M3, 5.67% (1 Month Term SOFR + 0.35%, Rate Floor: 0.24%) due 10/25/36 ^o	31,546,676	9,294,505	2007-QO2, 5.58% (1 Month Term SOFR + 0.26%, Rate Floor: 0.15%) due 02/25/47 ^o	12,871,924	4,528,844
2006-M3, 5.53% (1 Month Term SOFR + 0.21%, Rate Floor: 0.10%) due 10/25/36 ^o	13,114,535	3,864,101	2006-QO8, 5.83% (1 Month Term SOFR + 0.51%, Rate Floor: 0.40%) due 10/25/46 ^o	3,386,740	3,114,122
BRAVO Residential Funding Trust			2006-QO6, 5.89% (1 Month Term SOFR + 0.57%, Rate Floor: 0.46%) due 06/25/46 ^o	7,981,062	1,876,927
2022-R1, 3.13% due 01/29/70 ^{3,11}	24,929,582	22,337,508	2006-QO6, 5.95% (1 Month Term SOFR + 0.63%, Rate Floor: 0.52%) due 06/25/46 ^o	5,035,370	1,200,519
WaMu Asset-Backed Certificates WaMu Series			2006-QO2, 5.97% (1 Month Term SOFR + 0.65%, Rate Floor: 0.54%) due 02/25/46 ^o	5,947,913	1,178,926
2007-HE2, 5.79% (1 Month Term SOFR + 0.47%, Rate Floor: 0.47%) due 04/25/37 ^o	23,588,544	8,760,446	2006-QO2, 6.11% (1 Month Term SOFR + 0.79%, Rate Floor: 0.68%) due 02/25/46 ^o	3,182,638	652,407
2007-HE2, 5.62% (1 Month Term SOFR + 0.30%, Rate Floor: 0.30%) due 04/25/37 ^o	17,974,262	6,675,382			

MACRO OPPORTUNITIES FUND

	FACE AMOUNT	VALUE		FACE AMOUNT	VALUE
2006-QO2, 5.87% (1 Month Term SOFR + 0.55%, Rate Floor: 0.44%) due 02/25/46 ^o	213,333	\$ 41,162			
Long Beach Mortgage Loan Trust			2023-NQM2, 6.80% due 01/25/62 ^{3,11}	6,456,463	\$ 6,399,685
2006-6, 5.93% (1 Month Term SOFR + 0.61%, Rate Floor: 0.50%) due 07/25/36 ^o	13,711,155	5,230,007	2022-NQM8, 6.10% due 09/25/62 ^{3,11}	4,311,241	4,215,401
2006-8, 5.75% (1 Month Term SOFR + 0.43%, Rate Floor: 0.32%) due 09/25/36 ^o	16,366,940	4,441,335	American Home Mortgage Assets Trust		
2006-1, 5.81% (1 Month Term SOFR + 0.49%, Rate Floor: 0.38%) due 02/25/36 ^o	3,686,909	2,922,026	2006-6, 5.64% (1 Month Term SOFR + 0.32%, Rate Floor: 0.21%) due 12/25/46 ^o	7,340,183	5,958,329
2006-4, 5.75% (1 Month Term SOFR + 0.43%, Rate Floor: 0.32%) due 05/25/36 ^o	9,796,801	2,746,645	2006-1, 5.62% (1 Month Term SOFR + 0.30%, Rate Floor: 0.19%) due 05/25/46 ^o	6,209,397	5,125,745
2006-6, 5.73% (1 Month Term SOFR + 0.41%, Rate Floor: 0.30%) due 07/25/36 ^o	4,269,488	1,628,555	2006-3, 5.57% (1 Year CMT Rate + 0.94%, Rate Floor: 0.94%) due 10/25/46 ^o	4,943,739	3,328,491
2006-8, 5.61% (1 Month Term SOFR + 0.29%, Rate Floor: 0.18%) due 09/25/36 ^o	4,435,133	1,202,978	Morgan Stanley IXIS Real Estate Capital Trust		
2006-6, 5.63% (1 Month Term SOFR + 0.31%, Rate Floor: 0.20%) due 07/25/36 ^o	2,471,516	942,605	2006-2, 5.65% (1 Month Term SOFR + 0.33%, Rate Floor: 0.22%) due 11/25/36 ^o	21,596,796	7,411,010
OBX Trust			2006-2, 5.58% (1 Month Term SOFR + 0.26%, Rate Floor: 0.15%) due 11/25/36 ^o	18,991,265	6,517,059
2022-NQM9, 6.45% due 09/25/62 ^{3,11}	7,689,727	7,559,891	NYMT Loan Trust		
			2022-SPI, 5.25% due 07/25/62 ^{3,11}	13,168,804	12,704,096
			GCAT Trust		
			2022-NQM5, 5.71% due 08/25/67 ^{3,11}	8,863,141	8,580,861
			2023-NQM2, 6.60% due 11/25/67 ^{3,11}	3,066,395	3,027,246

MACRO OPPORTUNITIES FUND

	FACE AMOUNT	VALUE		FACE AMOUNT	VALUE
Morgan Stanley ABS Capital I Incorporated Trust 2006-HE8, 5.65% (1 Month Term SOFR + 0.33%, Rate Floor: 0.22%) due 10/25/36 ^o	18,823,538	\$ 8,014,923	2006-HE3, 5.63% (1 Month Term SOFR + 0.31%, Rate Floor: 0.20%) due 08/25/36 ^o	9,392,819	\$ 2,808,595
2006-HE6, 5.63% (1 Month Term SOFR + 0.31%, Rate Floor: 0.20%) due 09/25/36 ^o	4,299,857	1,503,816	2006-HE3, 5.73% (1 Month Term SOFR + 0.41%, Rate Floor: 0.30%) due 08/25/36 ^o	7,897,118	2,361,357
2007-HE4, 5.66% (1 Month Term SOFR + 0.34%, Rate Floor: 0.23%) due 02/25/37 ^o	3,740,313	1,142,861	Citigroup Mortgage Loan Trust, Inc. 2007-AMC3, 5.68% (1 Month Term SOFR + 0.36%, Rate Floor: 0.25%) due 03/25/37 ^o	9,673,269	7,863,044
IXIS Real Estate Capital Trust 2007-HE1, 5.59% (1 Month Term SOFR + 0.27%, Rate Floor: 0.16%) due 05/25/37 ^o	23,723,441	5,608,497	GSAA Home Equity Trust 2006-3, 6.03% (1 Month Term SOFR + 0.71%, Rate Floor: 0.60%) due 03/25/36 ^o	10,077,377	5,295,940
2007-HE1, 5.66% (1 Month Term SOFR + 0.34%, Rate Floor: 0.23%) due 05/25/37 ^o	16,807,725	3,973,410	2006-9, 5.91% (1 Month Term SOFR + 0.59%, Rate Floor: 0.48%) due 06/25/36 ^o	7,295,418	2,162,395
GSAMP Trust 2007-NC1, 5.56% (1 Month Term SOFR + 0.24%, Rate Floor: 0.13%) due 12/25/46 ^o	17,972,959	9,371,972	2007-7, 5.97% (1 Month Term SOFR + 0.65%, Rate Floor: 0.54%) due 07/25/37 ^o	396,829	361,901
Master Asset-Backed Securities Trust 2006-WMC3, 5.75% (1 Month Term SOFR + 0.43%, Rate Floor: 0.32%) due 08/25/36 ^o	9,973,076	3,566,182	CFMT LLC 2022-HB9, 3.25% (WAC) due 09/25/37 ^{o,7}	8,650,000	7,140,481
			OSAT Trust 2021-RPL1, 2.12% due 05/25/65 ^{3,11}	7,318,995	6,708,660
			PRPM LLC 2023-1, 6.88% (WAC) due 02/25/28 ^{o,3}	6,052,590	6,034,621

MACRO OPPORTUNITIES FUND

	FACE AMOUNT	VALUE		FACE AMOUNT	VALUE
Home Equity			2007-HE2, 5.95%		
Loan Trust			(1 Month Term		
2007-FRE1, 5.62%			SOFR + 0.63%,		
(1 Month Term			Rate Floor: 0.52%)		
SOFR + 0.30%,			due 02/25/37 ^o	4,986,041	\$ 1,466,393
Rate Floor: 0.19%)			2007-HE2, 5.67%		
due 04/25/37 ^o	6,383,948	\$ 5,906,147	(1 Month Term		
First NLC Trust			SOFR + 0.35%,		
2007-1, 5.71% (1			Rate Floor: 0.24%)		
Month Term SOFR			due 02/25/37 ^o	3,964,415	1,165,890
+ 0.39%, Rate			2007-HE2, 6.27%		
Floor: 0.28%)			(1 Month Term		
due 08/25/37 ^{o,3}	6,440,216	3,176,941	SOFR + 0.95%,		
2007-1, 5.50% (1			Rate Floor: 0.84%)		
Month Term SOFR			due 02/25/37 ^o	1,613,261	474,427
+ 0.18%, Rate			Alternative Loan Trust		
Floor: 0.07%)			2007-OA7, 5.79%		
due 08/25/37 ^{o,3}	4,883,822	2,409,290	(1 Month Term		
Lehman XS Trust Series			SOFR + 0.47%,		
2006-18N, 5.79%			Rate Floor: 0.36%)		
(1 Month Term			due 05/25/47 ^o	6,020,995	5,044,754
SOFR + 0.47%,			WaMu Asset-Backed		
Rate Floor: 0.36%)			Certificates WaMu		
due 12/25/36 ^o	3,687,508	3,488,686	Series Trust		
2006-10N, 5.85%			2007-HE1, 5.66%		
(1 Month Term			(1 Month Term		
SOFR + 0.53%,			SOFR + 0.34%,		
Rate Floor: 0.42%)			Rate Floor: 0.34%)		
due 07/25/46 ^o	2,331,108	2,077,792	due 01/25/37 ^o	7,169,000	3,259,381
Argent Securities Trust			2007-HE4, 5.60%		
2006-W5, 5.73% (1			(1 Month Term		
Month Term SOFR			SOFR + 0.28%,		
+ 0.41%, Rate			Rate Floor: 0.28%)		
Floor: 0.30%)			due 07/25/47 ^o	2,756,565	1,594,276
due 06/25/36 ^o	8,759,684	5,556,293	Citigroup Mortgage		
Merrill Lynch			Loan Trust		
Mortgage Investors			2022-A, 6.17% due		
Trust Series			09/25/62 ^{3,11}	4,686,300	4,644,824
2007-HE2, 5.85%			Verus Securitization		
(1 Month Term			Trust		
SOFR + 0.53%,			2022-8, 6.13% due		
Rate Floor: 0.42%)			09/25/67 ^{3,11}	4,593,102	4,502,876
due 02/25/37 ^o	6,888,161	2,025,819			

MACRO OPPORTUNITIES FUND

	FACE AMOUNT	VALUE		FACE AMOUNT	VALUE
ACE Securities Corporation Home Equity Loan Trust Series 2007-ASPI, 6.19% (1 Month Term SOFR + 0.87%, Rate Floor: 0.76%) due 03/25/37 ^o	10,488,114	\$ 4,361,044	Morgan Stanley Mortgage Loan Trust 2006-9AR, 5.73% (1 Month Term SOFR + 0.41%, Rate Floor: 0.30%) due 08/25/36 ^o	8,124,451	\$ 2,103,637
HSI Asset Securitization Corporation Trust 2007-HE1, 5.62% (1 Month Term SOFR + 0.30%, Rate Floor: 0.19%) due 01/25/37 ^o	5,661,445	3,900,601	Alliance Bancorp Trust 2007-OA1, 5.91% (1 Month Term SOFR + 0.59%, Rate Floor: 0.48%) due 07/25/37 ^o	1,932,111	1,599,126
Finance of America HECM Buyout 2022-HB2, 6.00% (WAC) due 08/01/32 ^{o,3}	3,850,000	3,460,690	Nomura Resecuritization Trust 2015-4R, 2.73% (1 Month Term SOFR + 0.54%, Rate Floor: 0.43%) due 03/26/36 ^{o,3}	1,424,043	1,313,537
CSMC Trust 2020-RPL5, 3.02% (WAC) due 08/25/60 ^{o,3}	3,385,382	3,323,603	Morgan Stanley Re-REMIC Trust 2010-R5, 3.47% due 06/26/36	491,004	445,083
First Franklin Mortgage Loan Trust 2006-FF16, 5.85% (1 Month Term SOFR + 0.53%, Rate Floor: 0.42%) due 12/25/36 ^o	7,396,342	3,036,859	Asset-Backed Securities Corporation Home Equity Loan Trust 2006-HE5, 5.71% (1 Month Term SOFR + 0.39%, Rate Floor: 0.28%) due 07/25/36 ^o	58,558	57,893
Washington Mutual Mortgage Pass-Through Certificates WMALT Series Trust 2006-AR9, 5.47% (1 Year CMT Rate + 0.84%, Rate Floor: 0.84%) due 11/25/46 ^o	3,686,392	2,933,619	Total Residential Mortgage-Backed Securities		<u>376,266,595</u>
			COMMERCIAL MORTGAGE-BACKED SECURITIES - 1.4%		
			BX Commercial Mortgage Trust 2021-VOLT, 7.45% (1 Month Term SOFR + 2.11%, Rate Floor: 2.00%) due 09/15/36 ^{o,3}	19,750,000	18,831,491

MACRO OPPORTUNITIES FUND

	FACE AMOUNT	VALUE		FACE AMOUNT	VALUE
2019-XL, 7.75% (1 Month Term SOFR + 2.41%, Rate Floor: 2.30%) due 10/15/36 ^{0.3}	1,989,000	\$ 1,956,269			
GS Mortgage Securities Corporation Trust 2020-UPTN, 3.35% (WAC) due 02/10/37 ^{0.3}	8,256,000	7,196,605			
2020-DUNE, 7.96% (1 Month Term SOFR + 2.61%, Rate Floor: 2.50%) due 12/15/36 ^{0.3}	7,340,000	6,952,764			
2020-DUNE, 7.36% (1 Month Term SOFR + 2.01%, Rate Floor: 1.90%) due 12/15/36 ^{0.3}	2,750,000	2,633,559			
JP Morgan Chase Commercial Mortgage Securities Trust 2021-NYAH, 8.09% (1 Month Term SOFR + 2.75%, Rate Floor: 2.64%) due 06/15/38 ^{0.3}	15,000,000	12,661,117			
BX Trust 2023-DELC, 8.67% (1 Month Term SOFR + 3.34%, Rate Floor: 3.34%) due 05/15/38 ^{0.3}	10,650,000	10,643,320			
SMRT 2022-MINI, 7.28% (1 Month Term SOFR + 1.95%, Rate Floor: 1.95%) due 01/15/39 ^{0.3}	10,000,000	9,579,754			
			MHP 2022-MHIL, 7.94% (1 Month Term SOFR + 2.61%, Rate Floor: 2.61%) due 01/15/27 ^{0.3}	8,744,927	\$ 8,218,402
			Total Commercial Mortgage- Backed Securities		<u>78,673,281</u>
			MILITARY HOUSING - 0.3% Freddie Mac Military Housing Bonds Resecuritization Trust Certificates 2015-R1, 0.70% (WAC) due 11/25/52 ^{0.3,10}	153,215,699	8,805,168
			2015-R1, 0.70% (WAC) due 11/25/55 ^{0.3,10}	63,794,122	4,079,437
			Capmark Military Housing Trust 2007-AET2, 6.06% due 10/10/52 ^{†††.3}	5,472,411	<u>4,986,289</u>
			Total Military Housing		<u>17,870,894</u>
			Total Collateralized Mortgage Obligations (Cost \$1,045,793,313)		<u>890,468,477</u>
			SENIOR FLOATING RATE INTERESTS^{††,0} - 12.6% CONSUMER, NON-CYCLICAL - 3.5% Women's Care Holdings, Inc. 10.05% (6 Month Term SOFR + 4.50%, Rate Floor: 4.50%) due 01/17/28	30,676,344	27,148,564
			Mission Veterinary Partners 9.43% (1 Month Term SOFR + 4.00%, Rate Floor: 4.00%) due 04/27/28	21,021,000	20,784,514

MACRO OPPORTUNITIES FUND

	FACE AMOUNT	VALUE		FACE AMOUNT	VALUE
Quirch Foods Holdings LLC 10.45% (3 Month Term SOFR + 4.75%, Rate Floor: 5.75%) due 10/27/27	15,177,709	\$ 15,092,411			
Dhanani Group, Inc. 11.42% (1 Month Term SOFR + 6.00%, Rate Floor: 6.00%) due 06/10/27††	14,365,909	14,222,250			
PetIQ LLC 9.84% (3 Month Term SOFR + 4.25%, Rate Floor: 4.25%) due 04/13/28††	14,174,004	13,890,524			
Blue Ribbon LLC 11.44% (1 Month Term SOFR + 6.00%, Rate Floor: 6.00%) due 05/08/28	16,024,615	13,460,677			
LaserAway Intermediate Holdings II LLC 11.32% (3 Month Term SOFR + 5.75%, Rate Floor: 5.75%) due 10/14/27	12,315,180	12,084,270			
Southern Veterinary Partners LLC 9.43% (1 Month Term SOFR + 4.00%, Rate Floor: 4.00%) due 10/05/27	11,253,371	11,172,460			
			HAH Group Holding Co. LLC 10.42% (1 Month Term SOFR + 5.00%, Rate Floor: 5.00%) due 10/29/27	10,714,873	\$ 10,556,479
			Sigma Holding BV (Flora Food) 7.41% (6 Month EURIBOR + 3.50%, Rate Floor: 3.50%) due 07/02/25	EUR 9,050,637	9,532,406
			Nidda Healthcare Holding GmbH 7.31% (3 Month EURIBOR + 3.50%, Rate Floor: 3.50%) due 08/21/26	EUR 7,897,239	8,276,861
			Florida Food Products LLC 10.43% (1 Month Term SOFR + 5.00%, Rate Floor: 5.00%) due 10/18/28	8,756,447	7,464,871
			Hearthsides Group Holdings LLC 9.58% (3 Month USD LIBOR + 4.00%, Rate Floor: 4.00%) due 05/23/25	4,936,394	4,303,943
			9.27% (3 Month USD LIBOR + 3.69%, Rate Floor: 3.69%) due 05/23/25	3,525,934	3,063,649
			EyeCare Partners LLC 9.18% (1 Month Term SOFR + 3.75%, Rate Floor: 3.75%) due 11/15/28	8,003,125	5,495,506

MACRO OPPORTUNITIES FUND

	FACE AMOUNT	VALUE		FACE AMOUNT	VALUE
9.18% (1 Month Term SOFR + 3.75%, Rate Floor: 3.75%) due 02/18/27	2,128,650	\$ 1,485,797	Heritage Grocers Group LLC		
Gibson Brands, Inc. 10.57% (3 Month Term SOFR + 5.00%, Rate Floor: 5.00%) due 08/11/28	8,154,750	6,768,442	12.24% (3 Month Term SOFR + 6.75%, Rate Floor: 6.75%) due 08/01/29	1,695,729	\$ 1,694,321
Endo Luxembourg Finance Company I SARL 14.50% (Commercial Prime Lending Rate + 6.00%, Rate Floor: 7.75%) due 03/27/28	7,653,125	5,457,673	Moran Foods LLC 12.74% (3 Month Term SOFR + 7.25%, Rate Floor: 7.25%) due 06/30/26†††	624,540	568,551
Confluent Health LLC 9.43% (1 Month Term SOFR + 4.00%, Rate Floor: 4.00%) due 11/30/28	5,472,444	5,189,683	16.99% (6 Month Term SOFR + 11.50%, Rate Floor: 9.50%) 12/31/26†††	364,879	239,749
Medical Solutions Parent Holdings, Inc. 8.77% (3 Month Term SOFR + 3.25%, Rate Floor: 3.25%) due 11/01/28	2,240,362	2,163,944	Weber-Stephen Products LLC 9.67% (1 Month Term SOFR + 4.25%, Rate Floor: 4.25%) due 10/29/27	418,625	377,549
Resonetics LLC 9.63% (3 Month Term SOFR + 4.00%, Rate Floor: 4.00%) due 04/28/28	1,770,949	1,735,530	TGP Holdings LLC 8.67% (1 Month Term SOFR + 3.25%, Rate Floor: 3.25%) due 06/29/28	211,730	192,886
			Total Consumer, Non-cyclical		<u>202,423,510</u>
			CONSUMER, CYCLICAL - 3.4%		
			MB2 Dental Solutions LLC 11.42% (1 Month Term SOFR + 6.00%, Rate Floor: 7.00%) due 01/29/27†††	31,459,499	31,098,350

MACRO OPPORTUNITIES FUND

	FACE AMOUNT	VALUE		FACE AMOUNT	VALUE
Zephyr Bidco Ltd. 9.97% (1 Month GBP SONIA + 4.75%, Rate Floor: 4.75%) due 07/23/25	GBP 20,850,000	\$ 25,067,111			
12.72% (1 Month GBP SONIA + 7.50%, Rate Floor: 7.50%) due 07/23/26	GBP 1,540,417	1,750,174			
FR Refuel LLC 10.18% (1 Month Term SOFR + 4.75%, Rate Floor: 4.75%) due 11/08/28 ^{†††}	20,936,496	20,360,743			
Alexander Mann 11.37% (3 Month Term SOFR + 6.00%, Rate Floor: 6.00%) due 06/29/27	16,065,952	15,664,303			
First Brands Group LLC 10.88% (6 Month Term SOFR + 5.00%, Rate Floor: 6.00%) due 03/30/27	14,234,504	14,025,332			
Pacific Bells LLC 10.15% (3 Month Term SOFR + 4.50%, Rate Floor: 5.00%) due 11/10/28	12,035,361	11,866,144			
Rent-A-Center, Inc. 8.88% (3 Month Term SOFR + 3.25%, Rate Floor: 3.25%) due 02/17/28	9,836,567	9,796,630			
NFM & J LLC 11.22% (3 Month Term SOFR + 5.75%, Rate Floor: 5.75%) due 11/30/27 ^{†††}	8,278,833	8,082,212			
			The Facilities Group 11.27% (3 Month Term SOFR + 5.75%, Rate Floor: 5.75%) due 11/30/27 ^{†††}	7,638,581	\$ 7,457,166
			Holding SOCOTEC 9.56% (3 Month SOFR + 4.00%, Rate Floor: 4.00%) due 06/02/28	7,007,000	6,936,930
			BCP V Modular Services Holdings IV Ltd. 8.40% (3 Month EURIBOR + 4.43%, Rate Floor: 4.43%) due 12/15/28	EUR 6,400,000	6,342,206
			Camin Cargo Control, Inc. 11.93% (1 Month Term SOFR + 6.50%, Rate Floor: 6.50%) due 06/04/26 ^{†††}	6,510,852	6,250,418
			Packers Holdings LLC 8.67% (1 Month Term SOFR + 3.25%, Rate Floor: 3.25%) due 03/09/28	9,196,441	5,425,900
			Accuride Corp. 12.19% (1 Month Term SOFR + 5.25%, Rate Floor: 10.57%) (in-kind rate was 1.62%) due 07/07/26 ¹²	5,891,708	5,140,516
			Galls LLC 12.27% (3 Month Term SOFR + 6.75%, Rate Floor: 6.75%) due 01/31/25 ^{†††}	3,911,995	3,814,195

MACRO OPPORTUNITIES FUND

	FACE AMOUNT	VALUE		FACE AMOUNT	VALUE
12.14% ((1 Month Term SOFR + 6.75%) and (3 Month Term SOFR + 6.75%), Rate Floor: 6.75%) due 01/31/24 ^{†††}	208,932	\$ 203,709			
Flamingo 7.46% (3 Month EURIBOR + 3.50%, Rate Floor: 3.50%) due 03/27/28	EUR 4,045,312	3,991,543			
ScribeAmerica Intermediate Holdco LLC (Healthchannels) 9.82% (1 Month Term SOFR + 4.50%, Rate Floor: 4.50%) due 04/03/25	4,663,808	3,423,235			
Congruex Group LLC 11.27% (3 Month Term SOFR + 5.75%, Rate Floor: 5.75%) due 05/03/29	2,766,659	2,718,242			
SHO Holding I Corp. 10.88% (3 Month Term SOFR + 5.25%, Rate Floor: 5.25%) due 04/26/24	3,566,084	2,365,490			
10.86% (3 Month Term SOFR + 5.23%, Rate Floor: 5.23%) due 04/29/24	50,787	33,689			
			ImageFIRST Holdings LLC 10.47% ((3 Month Term SOFR + 5.00%) and (6 Month Term SOFR + 5.00%), Rate Floor: 5.75%) due 04/27/28	2,084,951	\$ 2,066,708
			Adevinta ASA 6.47% (3 Month EURIBOR + 2.50%, Rate Floor: 2.50%) due 06/26/28	EUR 1,834,444	1,937,582
			Orion Group 11.88% (3 Month Term SOFR + 6.25%, Rate Floor: 6.25%) due 03/19/27 ^{†††}	1,422,183	1,394,836
			11.24% (3 Month Term SOFR + 6.00%, Rate Floor: 6.00%) due 03/19/27	95,997	86,818
			Checkers Holdings, Inc. 14.70% (6 Month Term SOFR + 3.00%, Rate Floor: 8.70%) (in-kind rate was 6.00%) due 05/31/28 ^{†††,12}	1,226,012	1,226,012
			12.70% (6 Month Term SOFR + 3.00%, Rate Floor: 8.70%) (in-kind rate was 4.00%) due 06/16/27 ^{†††,12}	176,527	176,527

MACRO OPPORTUNITIES FUND

	FACE AMOUNT	VALUE		FACE AMOUNT	VALUE
EG Finco Ltd.			11.81% (3 Month Term SOFR + 6.25%, Rate Floor: 6.25%) due 03/09/26 ^{†††}	1,459,661	\$ 1,448,953
10.00% (1 Month GBP SONIA + 4.75%, Rate Floor: 4.75%) due 02/07/28	GBP 568,500	\$ 641,577	Avalara, Inc.		
10.00% (1 Month GBP SONIA + 4.75%, Rate Floor: 4.75%) due 02/07/25 ^{†††}	GBP 147,675	172,963	12.64% (3 Month Term SOFR + 7.25%, Rate Floor: 7.25%) due 10/19/28 ^{†††}	16,000,000	15,805,219
CD&R Firefly Bidco Ltd.			Datix Bidco Ltd.		
9.29% (3 Month GBP SONIA + 4.36%, Rate Floor: 4.36%) due 06/23/25	GBP 441,031	524,357	9.53% (6 Month Term SOFR + 4.50%, Rate Floor: 4.50%) due 04/28/25 ^{†††}	9,112,505	8,942,101
Verisure Holding AB			11.93% (6 Month GBP SONIA + 7.75%, Rate Floor: 7.75%) due 04/27/26 ^{†††}	GBP 4,225,000	5,049,031
6.97% (3 Month EURIBOR + 3.00%, Rate Floor: 3.00%) due 03/27/28	EUR 370,000	386,460	8.68% (6 Month GBP SONIA + 4.50%, Rate Floor: 4.50%) due 04/28/25 ^{†††}	GBP 1,000,000	1,197,233
WW International, Inc.			12.78% (6 Month Term SOFR + 7.75%, Rate Floor: 7.75%) due 04/27/26 ^{†††}	461,709	452,244
8.93% (1 Month Term SOFR + 3.50%, Rate Floor: 3.50%) due 04/13/28	100,000	<u>75,167</u>	Aston FinCo SARL		
Total Consumer, Cyclical		<u>200,503,245</u>	9.96% (1 Month GBP SONIA + 4.75%, Rate Floor: 4.75%) due 10/09/26	GBP 12,708,638	13,140,611
TECHNOLOGY - 1.8%			Polaris Newco LLC		
Sitecore Holding III A/S			8.70% (1 Month Term SOFR + 3.50%, Rate Floor: 3.50%) due 06/04/26 ^{†††}	13,153,185	12,271,684
10.94% (3 Month EURIBOR + 7.00%, Rate Floor: 7.00%) due 03/12/26 ^{†††}	EUR 9,030,493	9,478,952			
11.81% (3 Month Term SOFR + 6.25%, Rate Floor: 6.25%) due 03/12/26 ^{†††}	7,442,790	7,388,189			

MACRO OPPORTUNITIES FUND

	FACE AMOUNT	VALUE		FACE AMOUNT	VALUE
Finastra			Atlas CC Acquisition Corp.		
12.71% (6 Month Term SOFR + 7.25%, Rate Floor: 7.25%) due 09/13/29 ^{†††}	7,669,000	\$ 7,600,532	9.93% (3 Month Term SOFR + 4.25%, Rate Floor: 4.25%) due 05/25/28	3,053,602	\$ 2,839,850
12.58% (1 Month Term SOFR + 7.25%, Rate Floor: 7.25%) due 09/13/29 ^{†††}	204,542	179,480	24-7 Intouch, Inc.		
RLDatix			10.17% (1 Month Term SOFR + 4.75%, Rate Floor: 4.75%) due 08/25/25	2,198,128	<u>2,175,223</u>
9.53% (6 Month Term SOFR + 4.50%, Rate Floor: 4.50%) due 04/28/25 ^{†††}	3,400,533	3,336,943	Total Technology		<u>106,449,354</u>
8.68% (6 Month GBP SONIA + 4.50%, Rate Floor: 4.50%) due 10/28/24 ^{†††}	GBP 2,313,216	2,769,459	INDUSTRIAL - 1.6%		
12.78% (6 Month Term SOFR + 7.75%, Rate Floor: 7.75%) due 04/27/26 ^{†††}	912,001	893,305	United Airlines, Inc.		
Sitecore USA, Inc.			9.18% (1 Month Term SOFR + 3.75%, Rate Floor: 3.75%) due 04/21/28	19,788,520	19,793,072
11.81% (3 Month Term SOFR + 6.25%, Rate Floor: 6.25%) due 03/12/26 ^{†††}	4,219,206	4,188,253	Minerva Bidco Ltd.		
Team.Blue Finco SARL			9.55% (3 Month GBP SONIA + 4.50%, Rate Floor: 4.50%) due 07/30/25	GBP 11,000,000	13,331,011
7.06% (1 Month EURIBOR + 3.20%, Rate Floor: 3.20%) due 03/30/28	EUR 4,026,144	4,146,626	CapStone Acquisition Holdings, Inc.		
Greenway Health LLC			10.17% (1 Month Term SOFR + 4.75%, Rate Floor: 4.75%) due 11/12/27 ^{†††}	12,395,788	12,109,431
9.18% (1 Month Term SOFR + 3.75%, Rate Floor: 4.75%) due 02/16/24 ^{†††}	3,400,504	3,145,466	Mileage Plus Holdings LLC		
			10.80% (3 Month Term SOFR + 5.25%, Rate Floor: 5.25%) due 06/21/27	11,437,500	11,867,664

MACRO OPPORTUNITIES FUND

	FACE AMOUNT	VALUE		FACE AMOUNT	VALUE
Dispatch Terra Acquisition LLC 9.79% (3 Month Term SOFR + 4.25%, Rate Floor: 4.25%) due 03/27/28	10,163,242	\$ 9,350,183	TK Elevator Midco GmbH 6.86% (1 Month EURIBOR + 3.00%, Rate Floor: 3.00%) due 01/29/27	EUR 1,941,980	\$ 1,936,718
Valcour Packaging LLC 9.40% (3 Month USD LIBOR + 3.75%, Rate Floor: 4.25%) due 10/04/28	6,205,500	4,977,680	EMRLD Borrower LP 8.32% (1 Month Term SOFR + 3.00%, Rate Floor: 3.00%) due 05/31/30	1,903,486	1,899,927
Saverglass 7.72% (3 Month EURIBOR + 3.90%, Rate Floor: 3.90%) due 02/19/29	EUR 3,700,000	3,902,743	API Heat Transfer 16.65% (1 Month Term SOFR, Rate Floor: 0.00%) (in-kind rate was 16.65%) due 01/01/24 ^{†††:12}	1,556,370	1,427,562
Integrated Power Services Holdings, Inc. 9.93% ((1 Month Term SOFR + 4.50%) and (Commercial Prime Lending Rate + 3.50%), Rate Floor: 4.50%) due 11/22/28 ^{†††}	3,450,468	3,352,311	16.43% (1 Month Term SOFR, Rate Floor: 0.00%) (in-kind rate was 16.43%) due 10/31/23 ^{†††:12}	277,673	277,673
ILPEA Parent, Inc. 9.93% (1 Month Term SOFR + 4.50%, Rate Floor: 4.50%) due 06/22/28 ^{†††}	3,320,576	3,295,671	Merlin Buyer, Inc. 9.32% (1 Month Term SOFR + 4.00%, Rate Floor: 4.00%) due 12/14/28	367,731	<u>360,148</u>
Air Canada 9.13% (3 Month Term SOFR + 3.50%, Rate Floor: 3.50%) due 08/11/28	3,228,633	3,227,955	Total Industrial		<u>91,109,749</u>
			COMMUNICATIONS - 1.2%		
			Syndigo LLC 9.93% (1 Month Term SOFR + 4.50%, Rate Floor: 4.50%) due 12/15/27	22,269,750	20,766,542
			Simon & Schuster due 09/26/30	13,400,000	13,299,500

MACRO OPPORTUNITIES FUND

	FACE AMOUNT	VALUE		FACE AMOUNT	VALUE
Xplornet Communications, Inc. 9.65% (3 Month Term SOFR + 4.00%, Rate Floor: 4.00%) due 10/02/28	15,173,185	\$ 11,850,258	FINANCIAL - 0.8% Higginbotham Insurance Agency, Inc. 10.92% (1 Month Term SOFR + 5.35%, Rate Floor: 5.35%) due 11/24/28 ^{†††}	12,668,032	\$ 12,544,114
FirstDigital Communications LLC 9.68% (1 Month Term SOFR + 4.25%, Rate Floor: 4.25%) due 12/17/26 ^{†††}	10,550,000	10,239,603	10.92% (1 Month Term SOFR + 5.35%, Rate Floor: 5.35%) due 11/25/26 ^{†††}	6,044,863	5,985,733
Radiate Holdco LLC 8.68% (1 Month Term SOFR + 3.25%, Rate Floor: 3.25%) due 09/25/26	7,587,936	6,188,569	Eisner Advisory Group 10.68% (1 Month Term SOFR + 5.25%, Rate Floor: 5.25%) due 07/28/28	12,040,204	12,010,103
Zayo Group Holdings, Inc. 8.43% (1 Month Term SOFR + 3.00%, Rate Floor: 3.00%) due 03/09/27	6,146,447	5,005,114	HighTower Holding LLC 9.61% (3 Month Term SOFR + 4.00%, Rate Floor: 4.00%) due 04/21/28	6,952,053	6,934,672
Flight Bidco, Inc. 12.93% (1 Month Term SOFR + 7.61%, Rate Floor: 7.61%) due 07/23/26	1,000,000	965,000	Duff & Phelps 9.14% (3 Month Term SOFR + 3.75%, Rate Floor: 3.75%) due 04/09/27	4,290,779	4,179,048
Cincinnati Bell, Inc. 8.67% (1 Month Term SOFR + 3.25%, Rate Floor: 3.25%) due 11/22/28	982,500	963,007	Worldpay due 09/21/30	3,000,000	2,998,140
Total Communications		<u>69,277,593</u>	Asurion LLC 9.67% (1 Month Term SOFR + 4.25%, Rate Floor: 4.25%) due 08/20/28	2,094,737	2,031,895

MACRO OPPORTUNITIES FUND

	FACE AMOUNT	VALUE		FACE AMOUNT	VALUE
Teneo Holdings LLC 10.67% (1 Month Term SOFR + 5.25%, Rate Floor: 5.25%) due 07/11/25	979,276	\$ 977,807	Schur Flexibles GmbH 9.59% (6 Month EURIBOR + 5.50%, Rate Floor: 5.50%) due 09/28/27	EUR 787,500	\$ 599,556
Total Financial		<u>47,661,512</u>	Total Basic Materials		<u>7,742,006</u>
ENERGY - 0.2%			Total Senior Floating Rate Interests (Cost \$787,179,578)		<u>739,134,493</u>
BANGL LLC 9.83% (1 Month Term SOFR + 4.50%, Rate Floor: 4.50%) due 02/01/29	10,050,000	9,955,832	U.S. TREASURY BILLS^{††} - 4.1%		
Venture Global Calcasieu Pass LLC 8.04% (1 Month Term SOFR + 2.63%, Rate Floor: 2.63%) due 08/19/26	2,888,724	2,862,234	U.S. Treasury Bills 5.28% due 10/10/23 ¹³	109,903,000	109,774,535
Permian Production Partners LLC 13.43% (3 Month Term SOFR + 6.00%, Rate Floor: 11.43%) (in-kind rate was 2.00%) due 11/24/25 ^{†††12}	1,155,234	1,149,458	5.28% due 10/17/23 ¹³	88,115,000	87,921,422
Total Energy		<u>13,967,524</u>	5.28% due 10/26/23 ¹³	19,000,000	18,933,078
BASIC MATERIALS - 0.1%			5.27% due 10/03/23 ¹³	13,720,000	13,717,995
LTI Holdings, Inc. 10.18% (1 Month Term SOFR + 4.75%, Rate Floor: 4.75%) due 07/24/26	3,845,320	3,752,378	5.27% due 10/19/23 ¹³	5,675,000	5,660,823
Arsenal AIC Parent LLC 9.88% (3 Month Term SOFR + 4.50%, Rate Floor: 4.50%) due 08/19/30	3,400,000	3,390,072	5.27% due 10/10/23 ¹³	3,780,000	3,775,582
			Total U.S. Treasury Bills (Cost \$239,747,805)		<u>239,783,435</u>
			FEDERAL AGENCY DISCOUNT NOTES^{††} - 2.9%		
			Federal Home Loan Bank 5.20% due 10/02/23 ¹³	170,612,000	170,587,356
			Total Federal Agency Discount Notes (Cost \$170,587,356)		<u>170,587,356</u>
			U.S. GOVERNMENT SECURITIES^{††} - 0.7%		
			United States Treasury Inflation Indexed Bonds 1.25% due 04/15/28 ¹⁶	15,795,740	15,022,458
			1.38% due 07/15/33 ¹⁶	7,457,943	6,895,538
			U.S. Treasury Notes 4.63% due 02/28/25	21,000,000	20,809,688
			Total U.S. Government Securities (Cost \$43,818,598)		<u>42,727,684</u>

MACRO OPPORTUNITIES FUND

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

Counterparty	Exchange	Index	Protection Premium Rate	Payment Frequency	Maturity Date
J.P. Morgan Securities LLC	ICE	CDX.NA.HY.40.V1	5.00%	Quarterly	06/20/28
J.P. Morgan Securities LLC	ICE	ITRAXX.EUR.38.V1	1.00%	Quarterly	12/20/27
				Upfront Premiums	Unrealized Depreciation**
		Notional Amount	Value	Paid (Received)	
		57,400,000	\$ (899,679)	\$ 237,705	\$ (1,137,384)
		EUR 253,900,000	(3,539,444)	(1,356,909)	(2,182,535)
			\$ (4,439,123)	\$ (1,119,204)	\$ (3,319,919)

Centrally Cleared Interest Rate Swap Agreements^{††}

Counterparty	Exchange	Floating Rate Type	Floating Rate Index	Fixed Rate	Payment Frequency	Maturity Date
J.P. Morgan Securities LLC	CME	Pay	U.S. Secured Overnight Financing Rate	2.78%	Annually	07/18/27
					Upfront Premiums	Unrealized Depreciation**
			Notional Amount	Value	Paid	
			\$ 332,150,000	\$ (19,694,359)	\$ 1,228	\$ (19,695,587)

Forward Foreign Currency Exchange Contracts^{††}

Counterparty	Currency	Type	Quantity	Contract Amount	Settlement Date	Unrealized Appreciation (Depreciation)
Barclays Bank plc	EUR	Sell	116,360,000	125,132,148 USD	10/16/23	\$ 2,022,651
Morgan Stanley Capital Services LLC	GBP	Sell	58,230,000	72,731,075 USD	10/16/23	1,681,604
Bank of America, N.A.	CAD	Sell	3,173,000	2,341,585 USD	10/16/23	4,339
BNP Paribas	EUR	Buy	470,000	502,802 USD	10/16/23	(5,539)
						<u>\$ 3,703,055</u>

MACRO OPPORTUNITIES FUND

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

* Non-income producing security.

** Includes cumulative appreciation (depreciation).

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

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

††† Value determined based on Level 3 inputs.

◇ Variable rate security. Rate indicated is the rate effective at September 30, 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 Affiliated issuer.

² Special Purpose Acquisition Company (SPAC).

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 \$2,520,681,674 (cost \$2,845,986,920), or 43.1% of total net assets.

⁴ Rate indicated is the 7-day yield as of September 30, 2023.

⁵ Perpetual maturity.

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

⁷ 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 \$9,384,973 (cost \$15,537,123), or 0.2% of total net assets.

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

⁹ Security has no stated coupon. However, it is expected to receive residual cash flow payments on defined deal dates.

¹⁰ Security is an interest-only strip.

¹¹ Security is a step up/down bond. The coupon increases or decreases at regular intervals until the bond reaches full maturity. Rate indicated is the rate at September 30, 2023.

¹² Payment-in-kind security.

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

¹⁴ Zero coupon rate security.

¹⁵ Security is unsettled at period end and does not have a stated effective rate.

¹⁶ Face amount of security is adjusted for inflation.

CAD — Canadian Dollar

CDX.NA.HY.40.V1 — Credit Default Swap North American High Yield Series 40 Index Version 1

CME — Chicago Mercantile Exchange

CMS — Constant Maturity Swap

CMT — Constant Maturity Treasury

EUR — Euro

EURIBOR — European Interbank Offered Rate

GBP — British Pound

ICE — Intercontinental Exchange

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

LIBOR — London Interbank Offered Rate

plc — Public Limited Company

PPV — Public-Private Venture

REMIC — Real Estate Mortgage Investment Conduit

MACRO OPPORTUNITIES FUND

SARL — Société à Responsabilité Limitée
SOFR — Secured Overnight Financing Rate
SONIA — Sterling Overnight Index Average
WAC — Weighted Average Coupon