

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

December 31, 2023

	Shares	Value
<b>COMMON STOCKS<sup>†</sup> - 0.2%</b>		
<b>Utilities - 0.1%</b>		
Texgen Power LLC <sup>*,††</sup>	180,169	\$ 6,080,704
<b>Industrial - 0.1%</b>		
API Heat Transfer Intermediate <sup>*,†††</sup>	743	1,038,669
Schur Flexibles GesmbH <sup>*,††</sup>	1,661	371,414
BP Holdco LLC <sup>*,†††,1</sup>	37,539	45,502
Vector Phoenix Holdings, LP <sup>*,†††</sup>	37,539	931
YAK BLOCKER 2 LLC <sup>*,†††</sup>	74,424	744
YAK BLOCKER 2 LLC <sup>*,†††</sup>	68,788	688
Targus, Inc. <sup>*,†††</sup>	12,773	377
Targus, Inc. <sup>*,†††</sup>	12,773	377
Targus, Inc. <sup>*,†††</sup>	12,773	307
Targus, Inc. <sup>*,†††</sup>	12,773	140
Targus, Inc. <sup>*,†††</sup>	12,773	1
<b>Total Industrial</b>		<b>1,459,150</b>
<b>Consumer, Cyclical - 0.0%</b>		
ATD New Holdings, Inc. <sup>*,††</sup>	42,478	1,223,366
<b>Financial - 0.0%</b>		
Checkers Holdings, Inc. <sup>*,†††</sup>	158,620	631,308
Pershing Square Tontine Holdings, Ltd. — Class A <sup>*,†††,2</sup>	6,864,930	687
Tensor Ltd. <sup>*,†††</sup>	1,173,803	117
<b>Total Financial</b>		<b>632,112</b>
<b>Technology - 0.0%</b>		
Qlik Technologies, Inc. - Class A <sup>*,†††</sup>	177	288,796
Qlik Technologies, Inc. - Class B <sup>*,†††</sup>	43,738	4
<b>Total Technology</b>		<b>288,800</b>
<b>Communications - 0.0%</b>		
Vacasa, Inc. — Class A <sup>*</sup>	25,191	206,565
<b>Consumer, Non-cyclical - 0.0%</b>		
Cengage Learning Holdings II, Inc. <sup>*,††</sup>	21,660	195,850
Save-A-Lot <sup>*,††</sup>	22,703	4,359
<b>Total Consumer, Non-cyclical</b>		<b>200,209</b>
<b>Energy - 0.0%</b>		
Permian Production Partners LLC <sup>*,†††</sup>	573,522	23,674
<b>Total Common Stocks</b> (Cost \$12,139,815)		<b>10,114,580</b>
<b>PREFERRED STOCKS<sup>††</sup> - 4.9%</b>		
<b>Financial - 4.0%</b>		
Citigroup, Inc.		
3.88%	30,600,000	27,090,921
4.00%	13,100,000	12,057,397
7.38%	1,400,000	1,416,934
Markel Group, Inc.		
6.00%	29,050,000	28,721,677
Equitable Holdings, Inc.		
4.95%	24,550,000	23,361,017
4.30%	155,754	2,579,286
Wells Fargo & Co.		
3.90%	25,750,000	23,791,882
Kuvare US Holdings, Inc.		
7.00% due 02/17/51 <sup>3</sup>	19,150,000	19,293,625
Goldman Sachs Group, Inc.		
4.13%	20,500,000	18,256,291
Bank of America Corp.		
4.38%	13,850,000	12,343,484
6.13%	5,800,000	5,813,920
Bank of New York Mellon Corp.		
3.75%	20,550,000	17,762,021
Charles Schwab Corp.		
4.00%	18,700,000	14,769,443
MetLife, Inc.		
3.85%	12,200,000	11,548,499
Jackson Financial, Inc.		
8.00%	284,000	7,168,160
CNO Financial Group, Inc.		
5.13% due 11/25/60	324,000	5,644,080
Assurant, Inc.		
5.25% due 01/15/61	237,775	4,741,190
Selective Insurance Group, Inc.		
4.60%	246,000	4,228,740
Reinsurance Group of America, Inc.		
7.13% due 10/15/52	70,925	1,849,724
PartnerRe Ltd.		
4.88%	49,074	919,156
First Republic Bank		
4.25%	803,675	72,331
4.50%	238,300	21,447
<b>Total Financial</b>		<b>243,451,225</b>
<b>Communications - 0.5%</b>		
AT&T Mobility II LLC		
6.80% <sup>*,†††</sup>	27,000	26,928,990
<b>Government - 0.4%</b>		
CoBank ACB		
4.25%	20,000,000	16,000,000
Farmer Mac		
5.75%	378,000	8,728,020
<b>Total Government</b>		<b>24,728,020</b>
<b>Industrial - 0.0%</b>		
YAK BLOCKER 2 LLC <sup>*,†††</sup>	4,088,802	1,186,401
<b>Total Preferred Stocks</b> (Cost \$361,367,944)		<b>296,294,636</b>
<b>WARRANTS<sup>†</sup> - 0.0%</b>		
Ginkgo Bioworks Holdings, Inc.		
Expiring 09/16/26 <sup>*</sup>	128,004	13,479
Pershing Square Tontine Holdings, Ltd. — Class A		
Expiring 07/24/25 <sup>*,†††,2</sup>	762,770	76
<b>Total Warrants</b> (Cost \$296,403)		<b>13,555</b>

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**EXCHANGE-TRADED FUNDS<sup>†</sup> - 0.7%**

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VanEck Gold Miners ETF	1,313,402	40,728,596
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**Total Exchange-Traded Funds**

(Cost \$50,148,961)

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**40,728,596**

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**MUTUAL FUNDS<sup>†</sup> - 4.8%**

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Guggenheim Limited Duration Fund — R6-Class <sup>1</sup>	5,277,872	126,985,604
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	Shares	Value
<b>MUTUAL FUNDS<sup>†</sup> - 4.8% (continued)</b>		
Guggenheim Ultra Short Duration Fund — Institutional Class <sup>1</sup>	5,085,781	\$ 50,094,943
Guggenheim Risk Managed Real Estate Fund — Institutional Class <sup>1</sup>	1,069,627	34,516,867
Guggenheim Strategy Fund III <sup>1</sup>	1,390,830	34,144,878
Guggenheim Alpha Opportunity Fund — Institutional Class <sup>1</sup>	1,022,808	29,109,105
Guggenheim Strategy Fund II <sup>1</sup>	802,601	19,663,723
<b>Total Mutual Funds</b> (Cost \$295,670,569)		<b>294,515,120</b>
<b>MONEY MARKET FUNDS<sup>†</sup> - 2.1%</b>		
Federated Hermes U.S. Treasury Cash Reserves Fund — Institutional Shares, 5.22% <sup>4</sup>	111,716,580	111,716,580
Dreyfus Treasury Obligations Cash Management Fund — Institutional Shares, 5.25% <sup>4</sup>	17,480,758	17,480,758
Western Asset Institutional U.S. Treasury Reserves — Institutional Shares, 5.24% <sup>4</sup>	592,199	592,199
<b>Total Money Market Funds</b> (Cost \$129,789,537)		<b>129,789,537</b>
	<b>Face Amount<sup>~</sup></b>	
<b>CORPORATE BONDS<sup>††</sup> - 29.9%</b>		
<b>Financial - 9.2%</b>		
Pershing Square Holdings Ltd.		
3.25% due 10/01/31 <sup>3</sup>	33,500,000	26,327,315
3.25% due 11/15/30	15,100,000	12,253,348
Wilton RE Ltd.		
6.00% <sup>3,5,6</sup>	31,350,000	27,733,560
GLP Capital Limited Partnership / GLP Financing II, Inc.		
4.00% due 01/15/31	22,640,000	20,390,342
5.30% due 01/15/29	6,950,000	6,909,813
Rocket Mortgage LLC / Rocket Mortgage Company-Issuer, Inc.		
3.88% due 03/01/31 <sup>3</sup>	21,650,000	19,041,089
2.88% due 10/15/26 <sup>3</sup>	8,750,000	8,071,875
NFP Corp.		
6.88% due 08/15/28 <sup>3</sup>	16,700,000	16,977,232
7.50% due 10/01/30 <sup>3</sup>	4,150,000	4,416,832
4.88% due 08/15/28 <sup>3</sup>	3,950,000	3,909,098
Liberty Mutual Group, Inc.		
4.30% due 02/01/61 <sup>3</sup>	36,940,000	24,226,900
CBS Studio Center		
8.34% (30 Day Average SOFR + 3.00%, Rate Floor: 3.00%) due 01/09/24 <sup>0,†††</sup>	22,000,000	22,000,000
Host Hotels & Resorts, LP		
3.50% due 09/15/30	24,000,000	21,410,882
Jefferies Finance LLC / JFIN Company-Issuer Corp.		
5.00% due 08/15/28 <sup>3</sup>	23,000,000	20,586,822
Iron Mountain, Inc.		
5.63% due 07/15/32 <sup>3</sup>	20,000,000	18,933,408
4.50% due 02/15/31 <sup>3</sup>	925,000	837,604
Global Atlantic Finance Co.		
4.70% due 10/15/51 <sup>3,6</sup>	22,350,000	19,156,057
FS KKR Capital Corp.		
3.25% due 07/15/27	21,000,000	19,102,203
LPL Holdings, Inc.		
4.00% due 03/15/29 <sup>3</sup>	14,788,000	13,685,061
4.38% due 05/15/31 <sup>3</sup>	5,500,000	4,980,419
Mitsubishi UFJ Financial Group, Inc.		
5.42% due 02/22/29 <sup>6</sup>	18,050,000	18,376,808
Starwood Property Trust, Inc.		
4.38% due 01/15/27 <sup>3</sup>	19,000,000	17,906,170
United Wholesale Mortgage LLC		
5.50% due 04/15/29 <sup>3</sup>	7,150,000	6,768,976
5.50% due 11/15/25 <sup>3</sup>	6,300,000	6,260,175
5.75% due 06/15/27 <sup>3</sup>	4,550,000	4,459,500
OneMain Finance Corp.		
9.00% due 01/15/29	7,150,000	7,559,187
4.00% due 09/15/30	7,250,000	6,204,227
7.88% due 03/15/30	2,225,000	2,290,350
Hampton Roads PPV LLC		
6.62% due 06/15/53 <sup>3</sup>	16,560,000	14,409,518
Sherwood Financing plc		
4.50% due 11/15/26 <sup>3</sup>	EUR 13,600,000	13,800,155
Lloyds Banking Group plc		
5.87% due 03/06/29 <sup>6</sup>	12,100,000	12,393,000
Hunt Companies, Inc.		
5.25% due 04/15/29 <sup>3</sup>	13,700,000	12,220,574
Kennedy-Wilson, Inc.		
5.00% due 03/01/31	14,669,000	11,647,186
4.75% due 02/01/30	250,000	202,633
4.75% due 03/01/29	25,000	20,873
Corebridge Financial, Inc.		
6.88% due 12/15/52 <sup>6</sup>	10,750,000	10,713,516
First American Financial Corp.		
4.00% due 05/15/30	11,760,000	10,576,566
Nationstar Mortgage Holdings, Inc.		
5.00% due 02/01/26 <sup>3</sup>	9,810,000	9,593,769
Jane Street Group / JSG Finance, Inc.		
4.50% due 11/15/29 <sup>3</sup>	9,650,000	8,998,846
OneAmerica Financial Partners, Inc.		
4.25% due 10/15/50 <sup>3</sup>	11,550,000	8,307,967
QBE Insurance Group Ltd.		
5.88% <sup>3,5,6</sup>	7,550,000	7,355,899
SLM Corp.		
3.13% due 11/02/26	7,714,000	7,192,804

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	Face Amount <sup>~</sup>	Value
<b>CORPORATE BONDS<sup>††</sup> - 29.9% (continued)</b>		
<b>Financial - 9.2% (continued)</b>		
Toronto-Dominion Bank		
8.13% due 10/31/82 <sup>6</sup>	6,300,000	\$ 6,556,971
PartnerRe Finance B LLC		
4.50% due 10/01/50 <sup>6</sup>	6,460,000	5,499,036
Cushman & Wakefield US Borrower LLC		
6.75% due 05/15/28 <sup>3</sup>	5,303,000	5,276,485
Blue Owl Capital GP LLC		
7.11% due 08/22/43 <sup>†††</sup>	5,000,000	5,113,300
Bank of Nova Scotia		
8.63% due 10/27/82 <sup>6</sup>	4,650,000	4,830,917
American Equity Investment Life Holding Co.		
5.00% due 06/15/27	4,813,000	4,621,999
Horace Mann Educators Corp.		
7.25% due 09/15/28	3,600,000	3,827,881
PennyMac Financial Services, Inc.		
7.88% due 12/15/29 <sup>3</sup>	3,225,000	3,319,709
Accident Fund Insurance Company of America		
8.50% due 08/01/32 <sup>3</sup>	3,000,000	3,044,143
SBA Communications Corp.		
3.13% due 02/01/29	3,100,000	2,785,340
Prudential Financial, Inc.		
5.13% due 03/01/52 <sup>6</sup>	2,750,000	2,584,479
Jones Deslauriers Insurance Management, Inc.		
10.50% due 12/15/30 <sup>3</sup>	1,700,000	1,791,633
Iron Mountain Information Management Services, Inc.		
5.00% due 07/15/32 <sup>3</sup>	1,726,000	1,580,977
Atlas Mara Ltd.		
due 12/31/21 <sup>†††,7,8</sup>	3,328,827	1,544,576
<b>Total Financial</b>		<b>560,586,005</b>
<b>Industrial - 3.7%</b>		
Level 3 Financing, Inc.		
4.25% due 07/01/28	19,794,000	11,480,520
3.75% due 07/15/29	7,600,000	3,800,000
3.88% due 11/15/29	2,600,000	2,496,000
11.00% due 11/15/29 <sup>†††</sup>	5,724,876	6
IP Lending I LLC		
4.00% due 09/08/25 <sup>†††,3</sup>	15,347,531	14,436,502
XPO, Inc.		
6.25% due 06/01/28 <sup>3</sup>	14,085,000	14,254,161
LCPR Senior Secured Financing DAC		
5.13% due 07/15/29 <sup>3</sup>	16,250,000	14,155,951
New Enterprise Stone & Lime Company, Inc.		
5.25% due 07/15/28 <sup>3</sup>	9,081,000	8,662,457
9.75% due 07/15/28 <sup>3</sup>	5,350,000	5,350,000
Artera Services LLC		
9.03% due 12/04/25 <sup>3</sup>	14,385,000	13,608,354
Great Lakes Dredge & Dock Corp.		
5.25% due 06/01/29 <sup>3</sup>	15,785,000	13,420,580
TransDigm, Inc.		
6.75% due 08/15/28 <sup>3</sup>	7,000,000	7,161,574
6.88% due 12/15/30 <sup>3</sup>	4,050,000	4,171,500
Standard Industries, Inc.		
4.38% due 07/15/30 <sup>3</sup>	6,200,000	5,694,007
3.38% due 01/15/31 <sup>3</sup>	6,552,000	5,636,492
IP Lending X Ltd.		
7.75% due 07/02/29 <sup>†††,3</sup>	9,275,000	9,441,393
Flowserve Corp.		
3.50% due 10/01/30	10,270,000	9,072,019
Dyal Capital Partners IV		
3.65% due 02/22/41 <sup>†††</sup>	10,950,000	8,811,574
Arcosa, Inc.		
4.38% due 04/15/29 <sup>3</sup>	9,400,000	8,754,972
Pactiv Evergreen Group Issuer Incorporated/Pactiv Evergreen Group Issuer LLC		
4.00% due 10/15/27 <sup>3</sup>	7,943,000	7,426,705
GrafTech Finance, Inc.		
4.63% due 12/15/28 <sup>3</sup>	10,000,000	6,629,100
Deuce FinCo plc		
5.50% due 06/15/27 <sup>3</sup>	GBP 5,350,000	6,345,030
Atkore, Inc.		
4.25% due 06/01/31 <sup>3</sup>	6,875,000	6,136,009
Masonite International Corp.		
3.50% due 02/15/30 <sup>3</sup>	6,350,000	5,504,307
TopBuild Corp.		
3.63% due 03/15/29 <sup>3</sup>	5,550,000	5,028,920
GrafTech Global Enterprises, Inc.		
9.88% due 12/15/28 <sup>3</sup>	6,520,000	5,028,550
SCIL IV LLC / SCIL USA Holdings LLC		
9.50% due 07/15/28	EUR 3,500,000	4,116,056
Enviri Corp.		
5.75% due 07/31/27 <sup>3</sup>	4,075,000	3,798,083
Adevinta ASA		
3.00% due 11/15/27	EUR 3,433,000	3,768,301
Summit Materials LLC / Summit Materials Finance Corp.		
7.25% due 01/15/31 <sup>3</sup>	3,150,000	3,319,168
TK Elevator US Newco, Inc.		
5.25% due 07/15/27 <sup>3</sup>	3,000,000	2,947,071
AmeriTex HoldCo Intermediate LLC		
10.25% due 10/15/28 <sup>3</sup>	2,450,000	2,511,250
Clearwater Paper Corp.		
4.75% due 08/15/28 <sup>3</sup>	1,018,000	943,688
Builders FirstSource, Inc.		
6.38% due 06/15/32 <sup>3</sup>	800,000	816,940
Brundage-Bone Concrete Pumping Holdings, Inc.		
6.00% due 02/01/26 <sup>3</sup>	525,000	524,743
<b>Total Industrial</b>		<b>225,251,983</b>
<b>Energy - 3.7%</b>		
BP Capital Markets plc		
4.88% <sup>5,6</sup>	39,360,000	37,384,030
ITT Holdings LLC		



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<b>CORPORATE BONDS<sup>††</sup> - 29.9% (continued)</b>		
<b>Energy - 3.7% (continued)</b>		
Parkland Corp.		
4.63% due 05/01/30 <sup>3</sup>	20,000,000	\$ 18,400,000
Midwest Connector Capital Company LLC		
4.63% due 04/01/29 <sup>3</sup>	18,763,000	18,064,112
Targa Resources Partners Limited Partnership / Targa Resources Partners Finance Corp.		
6.88% due 01/15/29	12,632,000	13,045,193
4.88% due 02/01/31	5,000,000	4,857,050
Occidental Petroleum Corp.		
7.95% due 06/15/39	12,735,000	14,836,275
4.50% due 07/15/44	2,850,000	2,215,875
CVR Energy, Inc.		
8.50% due 01/15/29 <sup>3</sup>	15,975,000	15,895,125
NuStar Logistics, LP		
6.38% due 10/01/30	14,506,000	14,531,676
5.63% due 04/28/27	450,000	448,083
Venture Global LNG, Inc.		
9.50% due 02/01/29 <sup>3</sup>	8,700,000	9,206,053
9.88% due 02/01/32 <sup>3</sup>	3,000,000	3,124,917
Global Partners Limited Partnership / GLP Finance Corp.		
6.88% due 01/15/29	7,750,000	7,478,861
7.00% due 08/01/27	2,200,000	2,150,742
CQP Holdco Limited Partnership / BIP-V Chinook Holdco LLC		
7.50% due 12/15/33 <sup>3</sup>	6,550,000	6,785,518
Viper Energy, Inc.		
7.38% due 11/01/31 <sup>3</sup>	6,100,000	6,313,500
Kinetik Holdings, LP		
5.88% due 06/15/30 <sup>3</sup>	6,100,000	5,984,417
DT Midstream, Inc.		
4.13% due 06/15/29 <sup>3</sup>	5,250,000	4,829,913
TransCanada PipeLines Ltd.		
6.20% due 03/09/26	3,300,000	3,299,754
HF Sinclair Corp.		
6.38% due 04/15/27 <sup>3</sup>	2,689,000	2,710,089
TransMontaigne Partners Limited Partnership / TLP Finance Corp.		
6.13% due 02/15/26	700,000	631,750
Basic Energy Services, Inc.		
due 10/15/23 <sup>†††.7</sup>	1,438,000	7,190
<b>Total Energy</b>		<b>223,059,020</b>
<b>Communications - 3.6%</b>		
British Telecommunications plc		
4.88% due 11/23/81 <sup>3,6</sup>	28,200,000	24,108,121
4.25% due 11/23/81 <sup>3,6</sup>	5,250,000	4,842,639
McGraw-Hill Education, Inc.		
8.00% due 08/01/29 <sup>3</sup>	22,634,000	21,049,620
5.75% due 08/01/28 <sup>3</sup>	4,600,000	4,435,550
Altice France S.A.		
5.13% due 07/15/29 <sup>3</sup>	13,250,000	10,308,754
5.50% due 10/15/29 <sup>3</sup>	11,760,000	9,221,303
UPC Broadband Finco BV		
4.88% due 07/15/31 <sup>3</sup>	20,200,000	17,778,222
CSC Holdings LLC		
4.13% due 12/01/30 <sup>3</sup>	20,672,000	15,726,224
4.63% due 12/01/30 <sup>3</sup>	2,715,000	1,634,757
Vodafone Group plc		
5.13% due 06/04/81 <sup>6</sup>	16,875,000	12,704,675
CCO Holdings LLC / CCO Holdings Capital Corp.		
4.50% due 06/01/33 <sup>3</sup>	14,265,000	12,070,154
Cable One, Inc.		
4.00% due 11/15/30 <sup>3</sup>	12,575,000	10,181,200
Virgin Media Finance plc		
5.00% due 07/15/30 <sup>3</sup>	11,400,000	10,050,946
Paramount Global		
4.85% due 07/01/42	3,667,000	2,941,959
5.90% due 10/15/40	2,765,000	2,499,636
4.90% due 08/15/44	1,797,000	1,414,203
5.25% due 04/01/44	1,488,000	1,191,743
4.60% due 01/15/45	624,000	474,533
Sirius XM Radio, Inc.		
4.13% due 07/01/30 <sup>3</sup>	8,900,000	7,930,590
AMC Networks, Inc.		
4.25% due 02/15/29	10,200,000	7,783,178
Match Group Holdings II LLC		
4.63% due 06/01/28 <sup>3</sup>	7,700,000	7,372,750
Virgin Media Secured Finance plc		
4.50% due 08/15/30 <sup>3</sup>	7,950,000	7,077,885
Telenet Finance Luxembourg Notes SARL		
5.50% due 03/01/28	7,000,000	6,545,000
VZ Secured Financing BV		
5.00% due 01/15/32 <sup>3</sup>	6,830,000	5,830,918
Cogent Communications Group, Inc.		
7.00% due 06/15/27 <sup>3</sup>	3,750,000	3,768,750
Virgin Media Vendor Financing Notes IV DAC		
5.00% due 07/15/28 <sup>3</sup>	3,650,000	3,428,078
Radiate Holdco LLC / Radiate Finance, Inc.		
4.50% due 09/15/26 <sup>3</sup>	3,518,000	2,683,189
Charter Communications Operating LLC / Charter Communications Operating Capital		
3.90% due 06/01/52	3,500,000	2,353,330
TripAdvisor, Inc.		
7.00% due 07/15/25 <sup>3</sup>	1,800,000	1,804,284
Ziggo BV		
4.88% due 01/15/30 <sup>3</sup>	1,685,000	1,502,996

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

December 31, 2023

	Face Amount <sup>~</sup>	Value
<b>CORPORATE BONDS<sup>††</sup> - 29.9% (continued)</b>		
<b>Communications - 3.6% (continued)</b>		
Zayo Group Holdings, Inc.		
4.00% due 03/01/27 <sup>3</sup>	700,000	\$ 561,242
<b>Total Communications</b>		<u>221,276,429</u>
<b>Consumer, Cyclical - 3.0%</b>		
Hilton Domestic Operating Company, Inc.		
4.00% due 05/01/31 <sup>3</sup>	15,900,000	14,563,212
3.63% due 02/15/32 <sup>3</sup>	4,150,000	3,621,742
5.75% due 05/01/28 <sup>3</sup>	525,000	525,199
Mileage Plus Holdings LLC / Mileage Plus Intellectual Property Assets Ltd.		
6.50% due 06/20/27 <sup>3</sup>	13,790,000	13,829,150
Suburban Propane Partners Limited Partnership/Suburban Energy Finance Corp.		
5.00% due 06/01/31 <sup>3</sup>	11,350,000	10,289,755
5.88% due 03/01/27	660,000	656,681
Delta Air Lines, Inc.		
7.00% due 05/01/25 <sup>3</sup>	10,536,000	10,719,454
Evergreen Acqco 1 Limited Partnership / TVI, Inc.		
9.75% due 04/26/28 <sup>3</sup>	7,874,000	8,385,810
1011778 BC ULC / New Red Finance, Inc.		
4.00% due 10/15/30 <sup>3</sup>	9,333,000	8,370,758
Warnermedia Holdings, Inc.		
6.41% due 03/15/26	7,200,000	7,204,893
British Airways Class A Pass Through Trust		
4.25% due 11/15/32 <sup>3</sup>	7,299,638	6,795,884
Hyatt Hotels Corp.		
5.75% due 04/23/30	6,530,000	6,746,982
Hawaiian Brand Intellectual Property Ltd. / HawaiianMiles Loyalty Ltd.		
5.75% due 01/20/26 <sup>3</sup>	6,645,000	6,260,531
Papa John's International, Inc.		
3.88% due 09/15/29 <sup>3</sup>	7,025,000	6,214,048
Hanesbrands, Inc.		
9.00% due 02/15/31 <sup>3</sup>	6,100,000	5,975,230
Penn Entertainment, Inc.		
4.13% due 07/01/29 <sup>3</sup>	6,975,000	5,963,617
CD&R Smokey Buyer, Inc.		
6.75% due 07/15/25 <sup>3</sup>	5,725,000	5,663,971
JB Poindexter & Company, Inc.		
8.75% due 12/15/31 <sup>3</sup>	5,100,000	5,202,000
Boyne USA, Inc.		
4.75% due 05/15/29 <sup>3</sup>	5,484,000	5,157,124
American Airlines Class AA Pass Through Trust		
3.58% due 01/15/28	2,172,067	2,024,214
3.35% due 10/15/29	1,123,724	1,013,812
3.65% due 02/15/29	1,017,023	940,804
3.15% due 02/15/32	972,170	849,916
Ontario Gaming GTA, LP		
8.00% due 08/01/30 <sup>3</sup>	4,375,000	4,511,719
Superior Plus Limited Partnership / Superior General Partner, Inc.		
4.50% due 03/15/29 <sup>3</sup>	4,800,000	4,450,896
Asbury Automotive Group, Inc.		
4.63% due 11/15/29 <sup>3</sup>	4,472,000	4,139,287
Beacon Roofing Supply, Inc.		
4.13% due 05/15/29 <sup>3</sup>	4,117,000	3,753,288
Allwyn Entertainment Financing UK plc		
7.88% due 04/30/29 <sup>3</sup>	3,450,000	3,510,375
Station Casinos LLC		
4.63% due 12/01/31 <sup>3</sup>	3,800,000	3,426,363
Scientific Games Holdings Limited Partnership/Scientific Games US FinCo, Inc.		
6.63% due 03/01/30 <sup>3</sup>	3,500,000	3,309,005
Caesars Entertainment, Inc.		
6.25% due 07/01/25 <sup>3</sup>	3,300,000	3,308,973
Ritchie Bros Holdings, Inc.		
6.75% due 03/15/28 <sup>3</sup>	2,950,000	3,037,239
Six Flags Theme Parks, Inc.		
7.00% due 07/01/25 <sup>3</sup>	2,757,000	2,768,938
PetSmart, Inc. / PetSmart Finance Corp.		
4.75% due 02/15/28 <sup>3</sup>	2,800,000	2,639,796
Air Canada		
4.63% due 08/15/29 <sup>3</sup>	CAD 3,550,000	2,474,068
Air Canada Class A Pass Through Trust		
5.25% due 04/01/29 <sup>3</sup>	2,326,495	2,279,475
United Airlines, Inc.		
4.63% due 04/15/29 <sup>3</sup>	1,700,000	1,589,900
Acushnet Co.		
7.38% due 10/15/28 <sup>3</sup>	1,500,000	1,564,935
United Airlines Class AA Pass Through Trust		
4.15% due 08/25/31	945,045	870,937
Wyndham Hotels & Resorts, Inc.		
4.38% due 08/15/28 <sup>3</sup>	700,000	654,605
<b>Total Consumer, Cyclical</b>		<u>185,264,586</u>
<b>Consumer, Non-cyclical - 2.6%</b>		
JBS USA LUX S.A. / JBS USA Food Company / JBS USA Finance, Inc.		
4.38% due 02/02/52	6,500,000	4,838,886
5.50% due 01/15/30	4,500,000	4,422,493
3.75% due 12/01/31	3,400,000	2,929,603
DaVita, Inc.		
4.63% due 06/01/30 <sup>3</sup>	8,678,000	7,570,642
3.75% due 02/15/31 <sup>3</sup>	4,892,000	4,018,046

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

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	Face Amount <sup>~</sup>	Value
<b>CORPORATE BONDS<sup>††</sup> - 29.9% (continued)</b>		
<b>Consumer, Non-cyclical - 2.6% (continued)</b>		
US Foods, Inc.		
4.75% due 02/15/29 <sup>3</sup>	6,550,000	\$ 6,220,825
6.88% due 09/15/28 <sup>3</sup>	3,875,000	3,988,772
Bausch Health Companies, Inc.		
4.88% due 06/01/28 <sup>3</sup>	15,600,000	9,394,992
Sotheby's/Bidfair Holdings, Inc.		
5.88% due 06/01/29 <sup>3</sup>	9,400,000	8,129,681
Cheplapharm Arzneimittel GmbH		
5.50% due 01/15/28 <sup>3</sup>	8,085,000	7,644,429
BCP V Modular Services Finance II plc		
4.75% due 10/30/28 <sup>3</sup>	EUR 7,000,000	7,140,232
Option Care Health, Inc.		
4.38% due 10/31/29 <sup>3</sup>	7,736,000	6,991,477
Prime Security Services Borrower LLC / Prime Finance, Inc.		
3.38% due 08/31/27 <sup>3</sup>	6,861,000	6,361,485
HealthEquity, Inc.		
4.50% due 10/01/29 <sup>3</sup>	6,555,000	6,086,378
Medline Borrower, LP		
3.88% due 04/01/29 <sup>3</sup>	6,596,000	5,963,735
Smithfield Foods, Inc.		
3.00% due 10/15/30 <sup>3</sup>	7,000,000	5,746,456
GTCR W-2 Merger Sub LLC		
7.50% due 01/15/31 <sup>3</sup>	5,275,000	5,574,210
ADT Security Corp.		
4.88% due 07/15/32 <sup>3</sup>	5,150,000	4,763,699
Central Garden & Pet Co.		
4.13% due 04/30/31 <sup>3</sup>	5,300,000	4,683,986
Chrome Bidco		
3.50% due 05/31/28 <sup>3</sup>	EUR 4,800,000	4,419,170
WW International, Inc.		
4.50% due 04/15/29 <sup>3</sup>	6,335,000	4,154,171
Carriage Services, Inc.		
4.25% due 05/15/29 <sup>3</sup>	4,575,000	4,063,240
CAB SELAS		
3.38% due 02/01/28 <sup>3</sup>	EUR 4,100,000	4,024,329
Tenet Healthcare Corp.		
4.88% due 01/01/26	1,750,000	1,730,281
4.63% due 06/15/28	975,000	930,456
5.13% due 11/01/27	550,000	537,653
Kronos Acquisition Holdings, Inc. / KIK Custom Products, Inc.		
7.00% due 12/31/27 <sup>3</sup>	3,061,000	2,923,255
Endo Luxembourg Finance Company I SARL / Endo US, Inc.		
due 04/01/29 <sup>3,7</sup>	4,400,000	2,816,000
Legends Hospitality Holding Company LLC / Legends Hospitality Co-Issuer, Inc.		
5.00% due 02/01/26 <sup>3</sup>	2,775,000	2,770,837
CPI CG, Inc.		
8.63% due 03/15/26 <sup>3</sup>	2,750,000	2,653,750
Catalent Pharma Solutions, Inc.		
3.13% due 02/15/29 <sup>3</sup>	2,825,000	2,472,214
Darling Ingredients, Inc.		
6.00% due 06/15/30 <sup>3</sup>	2,350,000	2,351,739
Williams Scotsman, Inc.		
7.38% due 10/01/31 <sup>3</sup>	1,950,000	2,045,076
Molina Healthcare, Inc.		
4.38% due 06/15/28 <sup>3</sup>	1,770,000	1,674,029
Upbound Group, Inc.		
6.38% due 02/15/29 <sup>3</sup>	1,450,000	1,360,840
Altria Group, Inc.		
4.45% due 05/06/50	1,670,000	1,324,295
Par Pharmaceutical, Inc.		
due 04/01/27 <sup>3,7</sup>	1,825,000	1,168,000
Performance Food Group, Inc.		
6.88% due 05/01/25 <sup>3</sup>	304,000	304,768
<b>Total Consumer, Non-cyclical</b>		<b>156,194,130</b>
<b>Technology - 1.7%</b>		
AthenaHealth Group, Inc.		
6.50% due 02/15/30 <sup>3</sup>	22,810,000	20,692,719
Qorvo, Inc.		
3.38% due 04/01/31 <sup>3</sup>	9,225,000	7,892,603
4.38% due 10/15/29	7,833,000	7,431,559
NCR Voyix Corp.		
5.25% due 10/01/30 <sup>3</sup>	10,325,000	9,482,240
5.13% due 04/15/29 <sup>3</sup>	3,850,000	3,659,816
TeamSystem SpA		
7.72% (3 Month EURIBOR + 3.75%, Rate Floor: 3.75%) due 02/15/28 <sup>0</sup>	EUR 11,750,000	12,861,294
Booz Allen Hamilton, Inc.		
3.88% due 09/01/28 <sup>3</sup>	11,800,000	11,115,560
CDW LLC / CDW Finance Corp.		
3.57% due 12/01/31	7,900,000	7,001,928
Boxer Parent Company, Inc.		
6.50% due 10/02/25	EUR 5,500,000	6,050,206
Playtika Holding Corp.		
4.25% due 03/15/29 <sup>3</sup>	5,850,000	5,104,413
Cloud Software Group, Inc.		
6.50% due 03/31/29 <sup>3</sup>	5,300,000	5,047,935
Twilio, Inc.		
3.88% due 03/15/31	4,000,000	3,562,020
Central Parent LLC / CDK Global II LLC / CDK Financing Company, Inc.		
8.00% due 06/15/29 <sup>3</sup>	3,050,000	3,183,468
MSCI, Inc.		
3.88% due 02/15/31 <sup>3</sup>	883,000	806,780
ACI Worldwide, Inc.		
5.75% due 08/15/26 <sup>3</sup>	400,000	397,318



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	Face Amount <sup>~</sup>	Value
<b>CORPORATE BONDS<sup>††</sup> - 29.9% (continued)</b>		
<b>Technology - 1.7% (continued)</b>		
Capstone Borrower, Inc. 8.00% due 06/15/30 <sup>3</sup>	350,000	\$ 364,126
<b>Total Technology</b>		<u>104,653,985</u>
<b>Basic Materials - 1.7%</b>		
Alcoa Nederland Holding BV 5.50% due 12/15/27 <sup>3</sup>	15,125,000	14,741,265
6.13% due 05/15/28 <sup>3</sup>	7,450,000	7,492,890
4.13% due 03/31/29 <sup>3</sup>	4,900,000	4,543,837
Kaiser Aluminum Corp. 4.50% due 06/01/31 <sup>3</sup>	13,250,000	11,421,862
4.63% due 03/01/28 <sup>3</sup>	650,000	601,139
International Flavors & Fragrances, Inc. 1.23% due 10/01/25 <sup>3</sup>	11,950,000	11,061,392
Minerals Technologies, Inc. 5.00% due 07/01/28 <sup>3</sup>	11,280,000	10,847,863
SK Invictus Intermediate II SARL 5.00% due 10/30/29 <sup>3</sup>	11,525,000	9,997,938
SCIL IV LLC / SCIL USA Holdings LLC 5.38% due 11/01/26 <sup>3</sup>	10,375,000	9,959,295
Carpenter Technology Corp. 6.38% due 07/15/28	8,315,000	8,283,800
HB Fuller Co. 4.25% due 10/15/28	5,250,000	4,909,031
Novelis Sheet Ingot GmbH 3.38% due 04/15/29	EUR 4,500,000	4,685,883
Arsenal AIC Parent LLC 8.00% due 10/01/30 <sup>3</sup>	3,800,000	3,964,768
Ingevity Corp. 3.88% due 11/01/28 <sup>3</sup>	1,000,000	895,532
Mirabela Nickel Ltd. due 06/24/19 <sup>†††,7,8</sup>	1,885,418	9,427
<b>Total Basic Materials</b>		<u>103,415,922</u>
<b>Utilities - 0.7%</b>		
AES Corp. 3.95% due 07/15/30 <sup>3</sup>	9,760,000	9,011,369
Clearway Energy Operating LLC 3.75% due 02/15/31 <sup>3</sup>	9,409,000	8,287,548
Terraform Global Operating, LP 6.13% due 03/01/26 <sup>3</sup>	8,285,000	8,150,369
Alexander Funding Trust II 7.47% due 07/31/28 <sup>3</sup>	7,750,000	8,137,787
NRG Energy, Inc. 7.00% due 03/15/33 <sup>3</sup>	6,950,000	7,345,837
Atlantica Sustainable Infrastructure plc 4.13% due 06/15/28 <sup>3</sup>	1,550,000	1,452,647
<b>Total Utilities</b>		<u>42,385,557</u>
<b>Total Corporate Bonds</b> (Cost \$2,016,844,965)		<u>1,822,087,617</u>
<b>ASSET-BACKED SECURITIES<sup>††</sup> - 21.1%</b>		
<b>Collateralized Loan Obligations - 12.1%</b>		
Fortress Credit Opportunities IX CLO Ltd. 2021-9A CR, 8.46% (3 Month Term SOFR + 3.06%, Rate Floor: 2.80%) due 10/15/33 <sup>0,3</sup>	35,000,000	33,334,480
2021-9A DR, 9.61% (3 Month Term SOFR + 4.21%, Rate Floor: 3.95%) due 10/15/33 <sup>0,3</sup>	7,750,000	6,918,048
2021-9A A2TR, 7.46% (3 Month Term SOFR + 2.06%, Rate Floor: 1.80%) due 10/15/33 <sup>0,3</sup>	2,950,000	2,878,449
LoanCore Issuer Ltd. 2021-CRE4 D, 7.98% (1 Month Term SOFR + 2.61%, Rate Floor: 2.61%) due 07/15/35 <sup>0,3</sup>	20,500,000	19,371,438
2021-CRE6 D, 8.33% (1 Month Term SOFR + 2.96%, Rate Floor: 2.85%) due 11/15/38 <sup>0,3</sup>	11,300,000	9,996,565
2021-CRE5 D, 8.48% (1 Month Term SOFR + 3.11%, Rate Floor: 3.11%) due 07/15/36 <sup>0,3</sup>	8,250,000	7,708,541
2022-CRE7 D, 8.44% (30 Day Average SOFR + 3.10%, Rate Floor: 3.10%) due 01/17/37 <sup>0,3</sup>	6,400,000	6,039,175
FS Rialto 2021-FL3 D, 7.97% (1 Month Term SOFR + 2.61%, Rate Floor: 2.61%) due 11/16/36 <sup>0,3</sup>	36,500,000	34,230,780
2021-FL2 D, 8.27% (1 Month Term SOFR + 2.91%, Rate Floor: 2.91%) due 05/16/38 <sup>0,3</sup>	8,850,000	8,322,857
Palmer Square Loan Funding Ltd. 2022-1A B, 7.39% (3 Month Term SOFR + 2.00%, Rate Floor: 2.00%) due 04/15/30 <sup>0,3</sup>	26,200,000	25,786,103
2021-3A C, 8.18% (3 Month Term SOFR + 2.76%, Rate Floor: 2.76%) due 07/20/29 <sup>0,3</sup>	8,300,000	8,176,383
2022-1A C, 7.99% (3 Month Term SOFR + 2.60%, Rate Floor: 2.60%) due 04/15/30 <sup>0,3</sup>	3,400,000	3,320,187
LCCM Trust 2021-FL3 C, 8.08% (1 Month Term SOFR + 2.71%, Rate Floor: 2.71%) due 11/15/38 <sup>0,3</sup>	28,865,000	27,399,030

**Macro Opportunities Fund**  
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	Face Amount <sup>~</sup>	Value
<b>ASSET-BACKED SECURITIES<sup>††</sup> - 21.1% (continued)</b>		
<b>Collateralized Loan Obligations - 12.1% (continued)</b>		
2021-FL2 D, 8.38% (1 Month Term SOFR + 3.01%, Rate Floor: 3.01%) due 12/13/38 <sup>0,3</sup>	5,750,000	\$ 5,343,883
Fontainebleau Vegas		
11.01% (1 Month Term SOFR + 5.65%, Rate Floor: 5.65%) due 01/31/26 <sup>0,†††</sup>	26,499,999	26,499,999
BXMT Ltd.		
2020-FL2 C, 7.13% (1 Month Term SOFR + 1.76%, Rate Floor: 1.76%) due 02/15/38 <sup>0,3</sup>	15,640,000	13,622,570
2020-FL2 D, 7.43% (1 Month Term SOFR + 2.06%, Rate Floor: 2.06%) due 02/15/38 <sup>0,3</sup>	8,000,000	6,355,784
2020-FL3 D, 8.28% (1 Month Term SOFR + 2.91%, Rate Floor: 2.91%) due 11/15/37 <sup>0,3</sup>	7,350,000	6,016,915
ACRES Commercial Realty Ltd.		
2021-FL2 D, 8.58% (1 Month Term SOFR + 3.21%, Rate Floor: 3.21%) due 01/15/37 <sup>0,3</sup>	8,350,000	7,668,434
2021-FL1 D, 8.13% (1 Month Term SOFR + 2.76%, Rate Floor: 2.76%) due 06/15/36 <sup>0,3</sup>	7,250,000	6,690,296
2021-FL2 C, 8.13% (1 Month Term SOFR + 2.76%, Rate Floor: 2.76%) due 01/15/37 <sup>0,3</sup>	6,500,000	6,067,288
2021-FL2 B, 7.73% (1 Month Term SOFR + 2.36%, Rate Floor: 2.36%) due 01/15/37 <sup>0,3</sup>	3,500,000	3,400,482
Cerberus Loan Funding XLIV LLC		
2024-5A C, due 01/15/36 <sup>0,3</sup>	22,800,000	22,800,000
Cerberus Loan Funding XLII LLC		
2023-3A C, 9.58% (3 Month Term SOFR + 4.15%, Rate Floor: 4.15%) due 09/13/35 <sup>0,3</sup>	21,550,000	21,547,520
MidOcean Credit CLO VII		
2020-7A CR, 7.86% (3 Month Term SOFR + 2.46%, Rate Floor: 0.00%) due 07/15/29 <sup>0,3</sup>	21,000,000	20,989,933
Golub Capital Partners CLO Ltd.		
2018-36A C, 7.75% (3 Month Term SOFR + 2.36%, Rate Floor: 0.00%) due 02/05/31 <sup>0,3</sup>	20,000,000	19,275,100
BSPDF Issuer Ltd.		
2021-FL1 D, 8.23% (1 Month Term SOFR + 2.86%, Rate Floor: 2.75%) due 10/15/36 <sup>0,3</sup>	19,975,000	18,196,396
BSPRT Issuer Ltd.		
2021-FL6 D, 8.48% (1 Month Term SOFR + 3.11%, Rate Floor: 3.00%) due 03/15/36 <sup>0,3</sup>	18,425,000	16,520,117
2021-FL7 D, 8.23% (1 Month Term SOFR + 2.86%, Rate Floor: 2.86%) due 12/15/38 <sup>0,3</sup>	1,600,000	1,501,114
Owl Rock CLO I LLC		
2024-1A C, due 02/20/36 <sup>0,3</sup>	17,250,000	17,373,165
Voya CLO Ltd.		
2021-2A CR, 9.26% (3 Month Term SOFR + 3.86%, Rate Floor: 3.60%) due 06/07/30 <sup>0,3</sup>	16,500,000	16,212,646
2013-1A INC, due 10/15/30 <sup>3,9</sup>	28,970,307	1,124,338
Anchorage Capital CLO 6 Ltd.		
2021-6A DRR, 9.11% (3 Month Term SOFR + 3.71%, Rate Floor: 3.45%) due 07/15/30 <sup>0,3</sup>	17,350,000	17,052,772
Golub Capital Partners CLO 49M Ltd.		
2021-49A D, 9.53% (3 Month Term SOFR + 4.11%, Rate Floor: 4.11%) due 08/26/33 <sup>0,3</sup>	18,100,000	16,324,542
Cerberus Loan Funding XXX, LP		
2020-3A C, 9.31% (3 Month Term SOFR + 3.91%, Rate Cap/Floor: 14.50%/3.65%) due 01/15/33 <sup>0,3</sup>	14,500,000	14,154,246
STWD Ltd.		
2022-FL3 D, 8.09% (30 Day Average SOFR + 2.75%, Rate Floor: 2.75%) due 11/15/38 <sup>0,3</sup>	11,900,000	10,794,201
2021-FL2 D, 8.27% (1 Month Term SOFR + 2.91%, Rate Floor: 2.80%) due 04/18/38 <sup>0,3</sup>	3,750,000	3,227,582

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

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	Face Amount <sup>~</sup>	Value
<b>ASSET-BACKED SECURITIES<sup>††</sup> - 21.1% (continued)</b>		
<b>Collateralized Loan Obligations - 12.1% (continued)</b>		
Cerberus Loan Funding XL LLC		
2023-1A C, 9.79% (3 Month Term SOFR + 4.40%, Rate Floor: 4.40%) due 03/22/35 <sup>0,3</sup>	12,750,000	\$ 12,769,069
Neuberger Berman Loan Advisers CLO 32 Ltd.		
2021-32A DR, 8.36% (3 Month Term SOFR + 2.96%, Rate Floor: 2.70%) due 01/20/32 <sup>0,3</sup>	11,500,000	11,190,023
ABPCI Direct Lending Fund IX LLC		
2021-9A BR, 8.15% (3 Month Term SOFR + 2.76%, Rate Floor: 2.50%) due 11/18/31 <sup>0,3</sup>	11,550,000	11,121,297
Atlas Senior Loan Fund IX Ltd.		
2018-9A C, 7.48% (3 Month Term SOFR + 2.06%, Rate Floor: 1.80%) due 04/20/28 <sup>0,3</sup>	10,250,000	10,245,115
2018-9A SUB, due 04/20/28 <sup>3,9</sup>	9,600,000	239,155
KREF Ltd.		
2021-FL2 AS, 6.78% (1 Month Term SOFR + 1.41%, Rate Floor: 1.30%) due 02/15/39 <sup>0,3</sup>	11,000,000	10,123,917
GoldenTree Loan Management US CLO 1 Ltd.		
2021-9A D, 8.58% (3 Month Term SOFR + 3.16%, Rate Floor: 2.90%) due 01/20/33 <sup>0,3</sup>	9,950,000	9,669,740
THL Credit Lake Shore MM CLO I Ltd.		
2021-1A CR, 8.66% (3 Month Term SOFR + 3.26%, Rate Floor: 3.00%) due 04/15/33 <sup>0,3</sup>	9,900,000	9,435,863
KREF Funding V LLC		
7.22% (1 Month Term SOFR + 1.86%, Rate Floor: 1.86%) due 06/25/26 <sup>0,†††</sup>	9,415,642	9,357,830
0.15% due 06/25/26 <sup>†††,10</sup>	73,636,363	35,345
Cerberus Loan Funding XXXVI, LP		
2021-6A B, 7.41% (3 Month Term SOFR + 2.01%, Rate Floor: 1.75%) due 11/22/33 <sup>0,3</sup>	9,000,000	8,986,441
Golub Capital Partners CLO 16 Ltd.		
2021-16A CR2, 8.54% (3 Month Term SOFR + 3.16%, Rate Floor: 2.90%) due 07/25/33 <sup>0,3</sup>	9,300,000	8,981,022
BCC Middle Market CLO LLC		
2021-1A A1R, 7.16% (3 Month Term SOFR + 1.76%, Rate Floor: 1.50%) due 10/15/33 <sup>0,3</sup>	9,000,000	8,898,258
ABPCI Direct Lending Fund CLO V Ltd.		
2021-5A BR, 8.58% (3 Month Term SOFR + 3.16%, Rate Floor: 2.90%) due 04/20/31 <sup>0,3</sup>	9,200,000	8,865,645
Magnetite XXIX Ltd.		
2021-29A D, 8.26% (3 Month Term SOFR + 2.86%, Rate Floor: 2.60%) due 01/15/34 <sup>0,3</sup>	8,800,000	8,809,959
CIFC Funding Ltd.		
2021-2A DR, 8.78% (3 Month Term SOFR + 3.36%, Rate Floor: 3.10%) due 04/20/30 <sup>0,3</sup>	8,100,000	8,030,038
Venture XIV CLO Ltd.		
2020-14A CRR, 7.90% (3 Month Term SOFR + 2.51%, Rate Floor: 2.25%) due 08/28/29 <sup>0,3</sup>	8,000,000	7,997,517
ABPCI Direct Lending Fund CLO VII, LP		
2021-7A BR, 8.20% (3 Month Term SOFR + 2.81%, Rate Floor: 2.55%) due 10/20/31 <sup>0,3</sup>	7,950,000	7,659,563
Madison Park Funding XLVIII Ltd.		
2021-48A D, 8.66% (3 Month Term SOFR + 3.26%, Rate Floor: 3.26%) due 04/19/33 <sup>0,3</sup>	7,500,000	7,415,115
ACRE Commercial Mortgage Ltd.		
2021-FL4 D, 8.07% (1 Month Term SOFR + 2.71%, Rate Floor: 2.60%) due 12/18/37 <sup>0,3</sup>	7,350,000	6,865,342
FS Rialto Issuer LLC		
2022-FL5 C, 9.28% (1 Month Term SOFR + 3.92%, Rate Floor: 3.92%) due 06/19/37 <sup>0,3</sup>	6,950,000	6,807,521
Dryden 37 Senior Loan Fund		
2015-37A Q, due 01/15/31 <sup>3,9</sup>	9,500,000	6,807,519

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	Face Amount <sup>~</sup>	Value
<b>ASSET-BACKED SECURITIES<sup>††</sup> - 21.1% (continued)</b>		
<b>Collateralized Loan Obligations - 12.1% (continued)</b>		
Cerberus Loan Funding XXXIII, LP		
2021-3A C, 8.46% (3 Month Term SOFR + 3.06%, Rate Floor: 2.80%) due 07/23/33 <sup>0,3</sup>	5,900,000	\$ 5,681,610
ABPCI Direct Lending Fund CLO I LLC		
2021-1A C2, 8.68% (3 Month Term SOFR + 3.26%, Rate Floor: 3.26%) due 07/20/33 <sup>0,3</sup>	5,550,000	5,289,596
CHCP Ltd.		
2021-FL1 D, 8.47% (1 Month Term SOFR + 3.11%, Rate Floor: 3.00%) due 02/15/38 <sup>0,3</sup>	5,500,000	5,231,255
Diamond CLO Ltd.		
2021-1A DR, 9.04% (3 Month Term SOFR + 3.66%, Rate Floor: 3.66%) due 04/25/29 <sup>0,3</sup>	3,166,597	3,154,397
2018-1A D, 9.37% (3 Month Term SOFR + 3.96%, Rate Floor: 3.70%) due 07/22/30 <sup>0,3</sup>	2,027,360	2,024,978
Cerberus Loan Funding XXXV, LP		
2021-5A C, 8.26% (3 Month Term SOFR + 2.86%, Rate Floor: 2.60%) due 09/22/33 <sup>0,3</sup>	5,150,000	4,909,751
Neuberger Berman Loan Advisers CLO 40 Ltd.		
2021-40A D, 8.41% (3 Month Term SOFR + 3.01%, Rate Floor: 2.75%) due 04/16/33 <sup>0,3</sup>	4,050,000	3,958,469
WhiteHorse X Ltd.		
2015-10A E, 10.96% (3 Month Term SOFR + 5.56%, Rate Floor: 5.30%) due 04/17/27 <sup>0,3</sup>	3,696,507	3,696,163
Wind River CLO Ltd.		
2018-1A ARR, 6.71% (3 Month Term SOFR + 1.31%, Rate Floor: 1.05%) due 07/18/31 <sup>0,3</sup>	3,620,204	3,614,466
Octagon Loan Funding Ltd.		
2014-1A SUB, due 11/18/31 <sup>3,9</sup>	19,435,737	3,461,855
Wellfleet CLO Ltd.		
2021-3A C, 7.91% (3 Month Term SOFR + 2.51%, Rate Floor: 2.25%) due 01/15/35 <sup>0,3</sup>	3,400,000	3,326,489
HGI CRE CLO Ltd.		
2021-FL2 D, 7.62% (1 Month Term SOFR + 2.26%, Rate Floor: 2.26%) due 09/17/36 <sup>0,3</sup>	1,600,000	1,498,393
2021-FL2 E, 7.92% (1 Month Term SOFR + 2.56%, Rate Floor: 2.56%) due 09/17/36 <sup>0,3</sup>	1,200,000	1,125,808
BDS Ltd.		
2021-FL9 E, 8.07% (1 Month Term SOFR + 2.71%, Rate Floor: 2.60%) due 11/16/38 <sup>0,3</sup>	2,700,000	2,501,547
Denali Capital CLO XI Ltd.		
2018-1A BRR, 7.83% (3 Month Term SOFR + 2.41%, Rate Floor: 0.26%) due 10/20/28 <sup>0,3</sup>	2,500,000	2,498,848
Dryden 50 Senior Loan Fund		
2017-50A SUB, due 07/15/30 <sup>3,9</sup>	7,895,000	2,466,872
Carlyle Global Market Strategies CLO Ltd.		
2012-3A SUB, due 01/14/32 <sup>3,9</sup>	6,400,000	1,735,680
2013-3X SUB, due 10/15/30 <sup>9</sup>	4,938,326	277,435
KVK CLO Ltd.		
2013-1A SUB, due 01/14/28 <sup>3,9</sup>	11,900,000	1,969,450
Goldentree Loan Management US CLO 4 Ltd.		
2021-4A DR, 8.81% (3 Month Term SOFR + 3.41%, Rate Floor: 3.15%) due 04/24/31 <sup>0,3</sup>	2,000,000	1,952,891
PFP Ltd.		
2021-7 E, 8.48% (1 Month Term SOFR + 3.11%, Rate Floor: 3.00%) due 04/14/38 <sup>0,3</sup>	1,789,911	1,701,217
BNPP IP CLO Ltd.		
2014-2A E, 10.90% (3 Month Term SOFR + 5.51%, Rate Floor: 0.00%) due 10/30/25 <sup>0,3</sup>	6,330,628	1,578,225
AMMC CLO XI Ltd.		
2012-11A SUB, due 04/30/31 <sup>3,9</sup>	5,650,000	1,234,158
Dryden 41 Senior Loan Fund		
2015-41A SUB, due 04/15/31 <sup>3,9</sup>	11,700,000	1,015,537
Great Lakes CLO Ltd.		
2014-1A SUB, due 10/15/29 <sup>3,9</sup>	1,500,000	582,052

**Macro Opportunities Fund**  
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	Face Amount <sup>~</sup>	Value
<b>ASSET-BACKED SECURITIES<sup>††</sup> - 21.1% (continued)</b>		
<b>Collateralized Loan Obligations - 12.1% (continued)</b>		
Venture XIII CLO Ltd.		
2013-13A SUB, due 09/10/29 <sup>3,9</sup>	13,790,000	\$ 376,274
Babson CLO Ltd.		
2014-1A SUB, due 07/20/25 <sup>3,9</sup>	11,595,061	320,256
Marathon CLO V Ltd.		
2013-5A SUB, due 11/21/27 <sup>3,9</sup>	5,500,000	212,553
Dryden Senior Loan Fund		
2015-37X SUB, due 01/15/31 <sup>9</sup>	1,897,598	197,857
Treman Park CLO Ltd.		
2015-1A SUB, due 10/20/28 <sup>3,9</sup>	18,918,010	74,348
Copper River CLO Ltd.		
2007-1A INC, due 01/20/21 <sup>8,9</sup>	8,150,000	815
West CLO Ltd.		
2013-1A SUB, due 11/07/25 <sup>3,9</sup>	5,300,000	530
<b>Total Collateralized Loan Obligations</b>		<b>740,222,428</b>
<b>Transport-Aircraft - 3.0%</b>		
AASET Trust		
2021-1A, 2.95% due 11/16/41 <sup>3</sup>	16,894,610	15,137,570
2020-1A, 3.35% due 01/16/40 <sup>3</sup>	5,124,776	4,524,761
2021-2A, 3.54% due 01/15/47 <sup>3</sup>	3,256,367	2,626,390
2017-1A, 3.97% due 05/16/42 <sup>3</sup>	2,831,013	2,589,260
2020-1A, 4.34% due 01/16/40 <sup>3</sup>	3,751,347	2,100,858
KDAC Aviation Finance Ltd.		
2017-1A, 4.21% due 12/15/42 <sup>3</sup>	27,495,979	23,099,616
Raspro Trust		
2005-1A, 6.18% (3 Month Term SOFR + 1.19%, Rate Floor: 0.93%) due 03/23/24 <sup>0,3</sup>	15,020,380	14,953,990
Sprite Ltd.		
2021-1, 3.75% due 11/15/46 <sup>3</sup>	15,124,069	13,861,663
GAIA Aviation Ltd.		
2019-1, 3.97% due 12/15/44 <sup>3,11</sup>	10,969,023	9,950,800
2019-1, 5.19% due 12/15/44 <sup>3,11</sup>	4,716,821	3,888,882
Castlelake Aircraft Securitization Trust		
2018-1, 4.13% due 06/15/43 <sup>3</sup>	9,093,784	8,290,405
2019-1A, 3.97% due 04/15/39 <sup>3</sup>	5,460,203	4,757,535
Falcon Aerospace Ltd.		
2017-1, 4.58% due 02/15/42 <sup>3</sup>	7,328,038	6,850,145
2019-1, 3.60% due 09/15/39 <sup>3</sup>	4,062,797	3,708,795
2017-1, 6.30% due 02/15/42 <sup>3</sup>	2,630,739	2,303,199
JOL Air Ltd.		
2019-1, 3.97% due 04/15/44 <sup>3</sup>	9,349,248	8,506,439
Sapphire Aviation Finance I Ltd.		
2018-1A, 4.25% due 03/15/40 <sup>3</sup>	8,444,981	7,518,651
Labrador Aviation Finance Ltd.		
2016-1A, 4.30% due 01/15/42 <sup>3</sup>	8,369,221	7,114,109
AASET US Ltd.		
2018-2A, 4.45% due 11/18/38 <sup>3</sup>	7,987,726	6,994,307
Sapphire Aviation Finance II Ltd.		
2020-1A, 4.34% due 03/15/40 <sup>3</sup>	8,173,103	5,889,936
2020-1A, 3.23% due 03/15/40 <sup>3</sup>	499,038	425,734
WAVE LLC		
2019-1, 3.60% due 09/15/44 <sup>3</sup>	6,335,133	5,289,963
Project Silver		
2019-1, 3.97% due 07/15/44 <sup>3</sup>	5,450,430	4,566,868
Navigator Aircraft ABS Ltd.		
2021-1, 3.57% due 11/15/46 <sup>3</sup>	5,457,031	4,441,096
Lunar Structured Aircraft Portfolio Notes		
2021-1, 3.43% due 10/15/46 <sup>3</sup>	4,990,574	4,097,760
MACH 1 Cayman Ltd.		
2019-1, 3.47% due 10/15/39 <sup>3</sup>	3,392,171	2,930,216
MAPS Ltd.		
2018-1A, 4.21% due 05/15/43 <sup>3</sup>	3,022,216	2,709,326
Slam Ltd.		
2021-1A, 3.42% due 06/15/46 <sup>3</sup>	3,037,320	2,551,470
Castlelake Aircraft Structured Trust		
2021-1A, 6.66% due 01/15/46 <sup>3</sup>	2,538,516	2,089,512

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	Face Amount <sup>~</sup>	Value
<b>ASSET-BACKED SECURITIES<sup>††</sup> - 21.1% (continued)</b>		
<b>Transport-Aircraft - 3.0% (continued)</b>		
MAPS Trust		
2021-1A, 2.52% due 06/15/46 <sup>3</sup>	1,229,218	\$ 1,080,069
<b>Total Transport-Aircraft</b>		<b>184,849,325</b>
<b>Financial - 2.6%</b>		
HarbourVest Structured Solutions IV Holdings, LP		
7.61% (3 Month USD LIBOR + 2.45%, Rate Floor: 2.45%) due 09/15/26 <sup>0,†††</sup>	21,755,302	21,749,645
6.05% (3 Month EURIBOR + 2.45%, Rate Floor: 2.45%) due 09/15/26 <sup>0,†††</sup>	EUR 12,900,000	14,248,831
KKR Core Holding Company LLC		
4.00% due 08/12/31 <sup>†††</sup>	23,809,039	21,406,945
Thunderbird A		
5.50% due 03/01/37 <sup>†††</sup>	19,517,569	18,386,916
Lightning A		
5.50% due 03/01/37 <sup>†††</sup>	19,226,431	18,112,644
Project Onyx I		
7.67% due 01/26/27 <sup>†††</sup>	16,748,588	16,743,564
Ceamer Finance LLC		
6.92% due 11/15/37 <sup>†††</sup>	10,681,320	10,411,938
3.69% due 03/24/31 <sup>†††</sup>	4,973,055	4,658,311
Bib Merchant Voucher Receivables Ltd.		
4.18% due 04/07/28 <sup>†††</sup>	11,024,582	10,522,302
Nassau LLC		
2019-1, 3.98% due 08/15/34 <sup>3</sup>	10,515,028	10,074,470
Project Onyx II		
7.67% due 01/26/27 <sup>†††</sup>	5,416,917	5,414,804
Thunderbird B		
7.50% due 03/01/37 <sup>†††</sup>	3,925,948	3,679,909
Lightning B		
7.50% due 03/01/37 <sup>†††</sup>	3,867,386	3,625,016
<b>Total Financial</b>		<b>159,035,295</b>
<b>Infrastructure - 1.2%</b>		
VB-S1 Issuer LLC - VBTEL		
2022-1A, 5.27% due 02/15/52 <sup>3</sup>	39,650,000	34,117,307
Hotwire Funding LLC		
2023-1A, 8.84% due 05/20/53 <sup>3</sup>	20,000,000	18,748,714
2021-1, 4.46% due 11/20/51 <sup>3</sup>	11,750,000	9,952,883
Vault DI Issuer LLC		
2021-1A, 2.80% due 07/15/46 <sup>3</sup>	7,150,000	6,253,690
Blue Stream Issuer LLC		
2023-1A, 6.90% due 05/20/53 <sup>3</sup>	3,400,000	3,235,865
<b>Total Infrastructure</b>		<b>72,308,459</b>
<b>Whole Business - 0.8%</b>		
TSGE		
2017-1, 6.25% due 09/25/31 <sup>†††</sup>	38,146,556	38,146,556
Applebee's Funding LLC / IHOP Funding LLC		
2019-1A, 4.72% due 06/05/49 <sup>3</sup>	9,742,590	9,333,908
Taco Bell Funding LLC		
2016-1A, 4.97% due 05/25/46 <sup>3</sup>	2,648,438	2,607,448
Wendy's Funding LLC		
2018-1A, 3.88% due 03/15/48 <sup>3</sup>	375,988	349,257
<b>Total Whole Business</b>		<b>50,437,169</b>
<b>Net Lease - 0.7%</b>		
CARS-DB4, LP		
2020-1A, 4.95% due 02/15/50 <sup>3</sup>	27,799,000	23,222,757
CARS-DB7, LP		
2023-1A, 6.50% due 09/15/53 <sup>3</sup>	11,264,688	11,292,961
SVC ABS LLC		
2023-1A, 5.55% due 02/20/53 <sup>3</sup>	5,937,604	5,577,139
<b>Total Net Lease</b>		<b>40,092,857</b>
<b>Single Family Residence - 0.5%</b>		
FirstKey Homes Trust		
2020-SFR2, 4.00% due 10/19/37 <sup>3</sup>	13,550,000	12,650,849
2020-SFR2, 4.50% due 10/19/37 <sup>3</sup>	13,250,000	12,407,793
2020-SFR2, 3.37% due 10/19/37 <sup>3</sup>	8,550,000	7,925,089
<b>Total Single Family Residence</b>		<b>32,983,731</b>
<b>Insurance - 0.1%</b>		
CHEST		
7.13% due 03/15/43 <sup>†††</sup>	5,700,000	5,776,665
<b>Collateralized Debt Obligations - 0.1%</b>		
Anchorage Credit Funding 4 Ltd.		
2021-4A CR, 3.52% due 04/27/39 <sup>3</sup>	4,250,000	3,518,840
<b>Total Asset-Backed Securities</b> (Cost \$1,355,456,550)		<b>1,289,224,769</b>
<b>COLLATERALIZED MORTGAGE OBLIGATIONS<sup>††</sup> - 15.5%</b>		
<b>Government Agency - 7.7%</b>		
Fannie Mae		
5.50% due 05/01/53 <sup>15</sup>	109,570,460	110,013,401
3.00% due 06/01/52	42,284,498	37,647,779

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	Face Amount <sup>~</sup>	Value
<b>COLLATERALIZED MORTGAGE OBLIGATIONS<sup>††</sup> - 15.5% (continued)</b>		
<b>Government Agency - 7.7% (continued)</b>		
5.00% due 05/01/53	35,782,956	\$ 35,413,175
5.00% due 08/01/53	22,776,791	22,539,065
3.00% due 03/01/52	17,945,182	15,927,273
2.00% due 03/01/52	18,235,561	15,022,075
2.50% due 10/01/51	15,214,080	13,006,740
5.00% due 09/01/52	8,360,618	8,282,036
5.00% due 06/01/53	7,619,856	7,541,309
Freddie Mac		
5.50% due 02/01/53	56,660,720	57,228,611
5.00% due 06/01/53	29,026,585	28,822,275
5.00% due 02/01/53	25,654,251	25,497,114
3.00% due 06/01/52	26,869,092	23,922,924
5.00% due 09/01/52	21,934,661	21,728,495
5.00% due 03/01/53	19,457,068	19,261,519
3.00% due 07/01/52	17,430,306	15,503,886
5.00% due 08/01/53	9,713,649	9,806,547
3.00% due 08/01/52	5,637,517	5,020,262
<b>Total Government Agency</b>		<b>472,184,486</b>
<b>Residential Mortgage-Backed Securities - 6.2%</b>		
JP Morgan Mortgage Acquisition Trust		
2006-WMC4, 5.62% (1 Month Term SOFR + 0.26%, Rate Floor: 0.15%) due 12/25/36 <sup>◇</sup>	20,658,846	10,888,294
2006-WMC3, 5.77% (1 Month Term SOFR + 0.41%, Rate Floor: 0.30%) due 08/25/36 <sup>◇</sup>	8,110,448	5,636,489
2006-HE3, 5.79% (1 Month Term SOFR + 0.43%, Rate Floor: 0.32%) due 11/25/36 <sup>◇</sup>	4,968,850	4,424,859
2006-WMC4, 5.59% (1 Month Term SOFR + 0.23%, Rate Floor: 0.12%) due 12/25/36 <sup>◇</sup>	7,110,957	3,737,179
2006-WMC4, 5.55% (1 Month Term SOFR + 0.19%, Rate Floor: 0.08%) due 12/25/36 <sup>◇</sup>	3,006,761	1,573,616
LSTAR Securities Investment Ltd.		
2023-1, 8.83% (SOFR + 3.50%, Rate Floor: 0.00%) due 01/01/28 <sup>0,3</sup>	25,515,316	25,406,332
BRAVO Residential Funding Trust		
2022-R1, 3.13% due 01/29/70 <sup>3,11</sup>	24,847,055	23,207,622
Ameriquest Mortgage Securities Trust		
2006-M3, 5.65% (1 Month Term SOFR + 0.29%, Rate Floor: 0.18%) due 10/25/36 <sup>◇</sup>	18,905,169	10,391,648
2006-M3, 5.71% (1 Month Term SOFR + 0.35%, Rate Floor: 0.24%) due 10/25/36 <sup>◇</sup>	31,120,498	8,942,764
2006-M3, 5.57% (1 Month Term SOFR + 0.21%, Rate Floor: 0.10%) due 10/25/36 <sup>◇</sup>	12,937,365	3,717,824
WaMu Asset-Backed Certificates WaMu Series		
2007-HE2, 5.83% (1 Month Term SOFR + 0.47%, Rate Floor: 0.47%) due 04/25/37 <sup>◇</sup>	23,448,391	8,711,481
2007-HE2, 5.66% (1 Month Term SOFR + 0.30%, Rate Floor: 0.30%) due 04/25/37 <sup>◇</sup>	17,867,467	6,593,781
2007-HE4, 5.64% (1 Month Term SOFR + 0.28%, Rate Floor: 0.28%) due 07/25/47 <sup>◇</sup>	6,448,684	4,607,245
2007-HE4, 5.72% (1 Month Term SOFR + 0.36%, Rate Floor: 0.36%) due 07/25/47 <sup>◇</sup>	1,955,938	1,142,221
RALI Series Trust		
2006-QO6, 5.83% (1 Month Term SOFR + 0.47%, Rate Floor: 0.36%) due 06/25/46 <sup>◇</sup>	30,674,404	7,110,572
2007-QO2, 5.62% (1 Month Term SOFR + 0.26%, Rate Floor: 0.15%) due 02/25/47 <sup>◇</sup>	12,852,328	4,589,528
2006-QO8, 5.87% (1 Month Term SOFR + 0.51%, Rate Floor: 0.40%) due 10/25/46 <sup>◇</sup>	3,335,318	3,056,175
2006-QO6, 5.93% (1 Month Term SOFR + 0.57%, Rate Floor: 0.46%) due 06/25/46 <sup>◇</sup>	7,981,062	1,893,293
2006-QO6, 5.99% (1 Month Term SOFR + 0.63%, Rate Floor: 0.52%) due 06/25/46 <sup>◇</sup>	5,035,370	1,211,007
2006-QO2, 6.01% (1 Month Term SOFR + 0.65%, Rate Floor: 0.54%) due 02/25/46 <sup>◇</sup>	5,947,913	1,184,747
2006-QO2, 6.15% (1 Month Term SOFR + 0.79%, Rate Floor: 0.68%) due 02/25/46 <sup>◇</sup>	3,182,638	655,697

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	Face Amount <sup>~</sup>	Value
<b>COLLATERALIZED MORTGAGE OBLIGATIONS<sup>††</sup> - 15.5% (continued)</b>		
<b>Residential Mortgage-Backed Securities - 6.2% (continued)</b>		
2006-QO2, 5.91% (1 Month Term SOFR + 0.55%, Rate Floor: 0.44%) due 02/25/46 <sup>◊</sup>	213,333	\$ 41,421
Long Beach Mortgage Loan Trust		
2006-6, 5.97% (1 Month Term SOFR + 0.61%, Rate Floor: 0.50%) due 07/25/36 <sup>◊</sup>	13,629,966	5,305,022
2006-8, 5.79% (1 Month Term SOFR + 0.43%, Rate Floor: 0.32%) due 09/25/36 <sup>◊</sup>	16,249,058	4,415,711
2006-1, 5.85% (1 Month Term SOFR + 0.49%, Rate Floor: 0.38%) due 02/25/36 <sup>◊</sup>	3,648,402	2,890,799
2006-4, 5.79% (1 Month Term SOFR + 0.43%, Rate Floor: 0.32%) due 05/25/36 <sup>◊</sup>	9,773,181	2,850,889
2006-6, 5.77% (1 Month Term SOFR + 0.41%, Rate Floor: 0.30%) due 07/25/36 <sup>◊</sup>	4,244,206	1,638,054
2006-8, 5.65% (1 Month Term SOFR + 0.29%, Rate Floor: 0.18%) due 09/25/36 <sup>◊</sup>	4,403,189	1,190,593
2006-6, 5.67% (1 Month Term SOFR + 0.31%, Rate Floor: 0.20%) due 07/25/36 <sup>◊</sup>	2,456,881	942,976
OBX Trust		
2022-NQM9, 6.45% due 09/25/62 <sup>3,11</sup>	7,419,742	7,407,556
2023-NQM2, 6.80% due 01/25/62 <sup>3,11</sup>	6,312,744	6,335,145
2022-NQM8, 6.10% due 09/25/62 <sup>3,11</sup>	4,247,063	4,191,980
American Home Mortgage Assets Trust		
2006-6, 5.68% (1 Month Term SOFR + 0.32%, Rate Floor: 0.21%) due 12/25/46 <sup>◊</sup>	7,263,637	5,976,334
2006-1, 5.66% (1 Month Term SOFR + 0.30%, Rate Floor: 0.19%) due 05/25/46 <sup>◊</sup>	6,020,812	5,128,968
2006-3, 5.95% (1 Year CMT Rate + 0.94%, Rate Floor: 0.94%) due 10/25/46 <sup>◊</sup>	4,843,801	3,273,362
Morgan Stanley IXIS Real Estate Capital Trust		
2006-2, 5.69% (1 Month Term SOFR + 0.33%, Rate Floor: 0.22%) due 11/25/36 <sup>◊</sup>	21,532,750	7,067,667
2006-2, 5.62% (1 Month Term SOFR + 0.26%, Rate Floor: 0.15%) due 11/25/36 <sup>◊</sup>	18,934,945	6,213,440
NYMT Loan Trust		
2022-SP1, 5.25% due 07/25/62 <sup>3,11</sup>	12,809,831	12,432,350
GCAT Trust		
2022-NQM5, 5.71% due 08/25/67 <sup>3,11</sup>	8,760,214	8,604,331
2023-NQM2, 6.60% due 11/25/67 <sup>3,11</sup>	2,948,109	2,941,230
Morgan Stanley ABS Capital I Incorporated Trust		
2006-HE8, 5.69% (1 Month Term SOFR + 0.33%, Rate Floor: 0.22%) due 10/25/36 <sup>◊</sup>	18,713,654	7,933,289
2006-HE6, 5.67% (1 Month Term SOFR + 0.31%, Rate Floor: 0.20%) due 09/25/36 <sup>◊</sup>	4,286,865	1,481,309
2007-HE4, 5.70% (1 Month Term SOFR + 0.34%, Rate Floor: 0.23%) due 02/25/37 <sup>◊</sup>	3,728,202	1,182,873
GSAMP Trust		
2007-NC1, 5.60% (1 Month Term SOFR + 0.24%, Rate Floor: 0.13%) due 12/25/46 <sup>◊</sup>	17,803,923	9,370,075
IXIS Real Estate Capital Trust		
2007-HE1, 5.63% (1 Month Term SOFR + 0.27%, Rate Floor: 0.16%) due 05/25/37 <sup>◊</sup>	23,555,934	5,445,668
2007-HE1, 5.70% (1 Month Term SOFR + 0.34%, Rate Floor: 0.23%) due 05/25/37 <sup>◊</sup>	16,689,048	3,858,274
Master Asset-Backed Securities Trust		
2006-WMC3, 5.79% (1 Month Term SOFR + 0.43%, Rate Floor: 0.32%) due 08/25/36 <sup>◊</sup>	9,883,499	3,580,797
2006-HE3, 5.67% (1 Month Term SOFR + 0.31%, Rate Floor: 0.20%) due 08/25/36 <sup>◊</sup>	9,340,638	2,821,231



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	Face Amount <sup>~</sup>	Value
<b>COLLATERALIZED MORTGAGE OBLIGATIONS<sup>††</sup> - 15.5% (continued)</b>		
<b>Residential Mortgage-Backed Securities - 6.2% (continued)</b>		
2006-HE3, 5.77% (1 Month Term SOFR + 0.41%, Rate Floor: 0.30%) due 08/25/36 <sup>◊</sup>	7,853,246	\$ 2,371,982
Citigroup Mortgage Loan Trust, Inc.		
2007-AMC3, 5.72% (1 Month Term SOFR + 0.36%, Rate Floor: 0.25%) due 03/25/37 <sup>◊</sup>	9,549,434	7,802,664
GSAA Home Equity Trust		
2006-3, 6.07% (1 Month Term SOFR + 0.71%, Rate Floor: 0.60%) due 03/25/36 <sup>◊</sup>	10,010,598	5,303,853
2006-9, 5.95% (1 Month Term SOFR + 0.59%, Rate Floor: 0.48%) due 06/25/36 <sup>◊</sup>	7,221,450	2,024,536
2007-7, 6.01% (1 Month Term SOFR + 0.65%, Rate Floor: 0.54%) due 07/25/37 <sup>◊</sup>	370,594	341,073
CFMT LLC		
2022-HB9, 3.25% (WAC) due 09/25/37 <sup>◊,8</sup>	8,650,000	7,429,678
OSAT Trust		
2021-RPL1, 2.12% due 05/25/65 <sup>3,11</sup>	7,094,404	6,901,145
PRPM LLC		
2023-1, 6.88% (WAC) due 02/25/28 <sup>◊,3</sup>	6,013,250	6,072,593
Home Equity Loan Trust		
2007-FRE1, 5.66% (1 Month Term SOFR + 0.30%, Rate Floor: 0.19%) due 04/25/37 <sup>◊</sup>	6,235,521	5,821,831
Argent Securities Trust		
2006-W5, 5.77% (1 Month Term SOFR + 0.41%, Rate Floor: 0.30%) due 06/25/36 <sup>◊</sup>	8,631,074	5,537,232
First NLC Trust		
2007-1, 5.75% (1 Month Term SOFR + 0.39%, Rate Floor: 0.28%) due 08/25/37 <sup>◊,3</sup>	6,393,529	3,123,367
2007-1, 5.54% (1 Month Term SOFR + 0.18%, Rate Floor: 0.07%) due 08/25/37 <sup>◊,3</sup>	4,848,418	2,367,025
Lehman XS Trust Series		
2006-18N, 5.83% (1 Month Term SOFR + 0.47%, Rate Floor: 0.36%) due 12/25/36 <sup>◊</sup>	3,565,050	3,399,554
2006-10N, 5.89% (1 Month Term SOFR + 0.53%, Rate Floor: 0.42%) due 07/25/46 <sup>◊</sup>	2,275,472	2,049,777
Saluda Grade Alternative Mortgage Trust		
2023-FIG4, 7.12% due 11/25/53 <sup>3</sup>	5,075,000	5,156,707
Merrill Lynch Mortgage Investors Trust Series		
2007-HE2, 5.89% (1 Month Term SOFR + 0.53%, Rate Floor: 0.42%) due 02/25/37 <sup>◊</sup>	6,811,192	1,996,527
2007-HE2, 5.99% (1 Month Term SOFR + 0.63%, Rate Floor: 0.52%) due 02/25/37 <sup>◊</sup>	4,930,327	1,445,197
2007-HE2, 5.71% (1 Month Term SOFR + 0.35%, Rate Floor: 0.24%) due 02/25/37 <sup>◊</sup>	3,920,116	1,149,029
2007-HE2, 6.31% (1 Month Term SOFR + 0.95%, Rate Floor: 0.84%) due 02/25/37 <sup>◊</sup>	1,595,235	467,580
Alternative Loan Trust		
2007-OA7, 5.83% (1 Month Term SOFR + 0.47%, Rate Floor: 0.36%) due 05/25/47 <sup>◊</sup>	5,873,882	4,966,775
WaMu Asset-Backed Certificates WaMu Series Trust		
2007-HE1, 5.70% (1 Month Term SOFR + 0.34%, Rate Floor: 0.34%) due 01/25/37 <sup>◊</sup>	7,090,033	3,281,635
2007-HE4, 5.64% (1 Month Term SOFR + 0.28%, Rate Floor: 0.28%) due 07/25/47 <sup>◊</sup>	2,739,409	1,597,737
Citigroup Mortgage Loan Trust		
2022-A, 6.17% due 09/25/62 <sup>3,11</sup>	4,612,681	4,629,578
Verus Securitization Trust		
2022-8, 6.13% due 09/25/67 <sup>3,11</sup>	4,477,519	4,445,559
ACE Securities Corporation Home Equity Loan Trust Series		
2007-ASP1, 6.23% (1 Month Term SOFR + 0.87%, Rate Floor: 0.76%) due 03/25/37 <sup>◊</sup>	10,468,932	4,199,358

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	Face Amount <sup>~</sup>	Value
<b>COLLATERALIZED MORTGAGE OBLIGATIONS<sup>††</sup> - 15.5% (continued)</b>		
<b>Residential Mortgage-Backed Securities - 6.2% (continued)</b>		
HSI Asset Securitization Corporation Trust		
2007-HE1, 5.66% (1 Month Term SOFR + 0.30%, Rate Floor: 0.19%) due 01/25/37 <sup>◊</sup>	5,615,932	\$ 3,869,062
Finance of America HECM Buyout		
2022-HB2, 6.00% (WAC) due 08/01/32 <sup>◊,3</sup>	3,850,000	3,699,736
CSMC Trust		
2020-RPL5, 3.02% (WAC) due 08/25/60 <sup>◊,3</sup>	3,278,802	3,318,361
First Franklin Mortgage Loan Trust		
2006-FF16, 5.89% (1 Month Term SOFR + 0.53%, Rate Floor: 0.42%) due 12/25/36 <sup>◊</sup>	7,255,958	2,930,202
Washington Mutual Mortgage Pass-Through Certificates WMALT Series Trust		
2006-AR9, 5.85% (1 Year CMT Rate + 0.84%, Rate Floor: 0.84%) due 11/25/46 <sup>◊</sup>	3,579,896	2,868,758
Morgan Stanley Mortgage Loan Trust		
2006-9AR, 5.77% (1 Month Term SOFR + 0.41%, Rate Floor: 0.30%) due 08/25/36 <sup>◊</sup>	8,029,307	1,991,519
Alliance Bancorp Trust		
2007-OA1, 5.95% (1 Month Term SOFR + 0.59%, Rate Floor: 0.48%) due 07/25/37 <sup>◊</sup>	1,895,411	1,593,584
Nomura Resecuritization Trust		
2015-4R, 3.00% (1 Month Term SOFR + 0.54%, Rate Floor: 0.43%) due 03/26/36 <sup>◊</sup>	1,358,889	1,275,557
Morgan Stanley Re-REMIC Trust		
2010-R5, 0.00% due 06/26/36	472,358	417,888
Asset-Backed Securities Corporation Home Equity Loan Trust		
2006-HE5, 5.75% (1 Month Term SOFR + 0.39%, Rate Floor: 0.28%) due 07/25/36 <sup>◊</sup>	26,994	26,825
		<u>379,077,202</u>
<b>Total Residential Mortgage-Backed Securities</b>		
<b>Commercial Mortgage-Backed Securities - 1.3%</b>		
BX Commercial Mortgage Trust		
2021-VOLT, 7.48% (1 Month Term SOFR + 2.11%, Rate Floor: 2.00%) due 09/15/36 <sup>◊,3</sup>	19,750,000	18,882,159
2019-XL, 7.78% (1 Month Term SOFR + 2.41%, Rate Floor: 2.30%) due 10/15/36 <sup>◊,3</sup>	1,989,000	1,958,664
GS Mortgage Securities Corporation Trust		
2020-UPTN, 3.25% (WAC) due 02/10/37 <sup>◊,3</sup>	8,256,000	7,375,565
2020-DUNE, 8.14% (1 Month Term SOFR + 2.61%, Rate Floor: 2.50%) due 12/15/36 <sup>◊,3</sup>	7,340,000	7,035,106
2020-DUNE, 7.54% (1 Month Term SOFR + 2.01%, Rate Floor: 1.90%) due 12/15/36 <sup>◊,3</sup>	2,750,000	2,659,650
BX Trust		
2023-DELC, 8.70% (1 Month Term SOFR + 3.34%, Rate Floor: 3.34%) due 05/15/38 <sup>◊,3</sup>	10,650,000	10,663,339
JP Morgan Chase Commercial Mortgage Securities Trust		
2021-NYAH, 8.12% (1 Month Term SOFR + 2.75%, Rate Floor: 2.64%) due 06/15/38 <sup>◊,3</sup>	15,000,000	10,551,878
SMRT		
2022-MINI, 7.31% (1 Month Term SOFR + 1.95%, Rate Floor: 1.95%) due 01/15/39 <sup>◊,3</sup>	10,000,000	9,510,638

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	Face Amount <sup>~</sup>	Value
<b>COLLATERALIZED MORTGAGE OBLIGATIONS<sup>††</sup> - 15.5% (continued)</b>		
<b>Commercial Mortgage-Backed Securities - 1.3% (continued)</b>		
MHP		
2022-MHIL, 7.97% (1 Month Term SOFR + 2.61%, Rate Floor: 2.61%) due 01/15/27 <sup>0,3</sup>	8,204,525	\$ 7,787,604
<b>Total Commercial Mortgage-Backed Securities</b>		<b>76,424,603</b>
<b>Military Housing - 0.3%</b>		
Freddie Mac Military Housing Bonds Resecuritization Trust Certificates		
2015-R1, 0.70% (WAC) due 11/25/52 <sup>0,3,10</sup>	152,572,031	8,670,287
2015-R1, 0.70% (WAC) due 11/25/55 <sup>0,3,10</sup>	63,663,203	4,029,887
Capmark Military Housing Trust		
2007-AET2, 6.06% due 10/10/52 <sup>†††,3</sup>	5,455,630	5,355,356
<b>Total Military Housing</b>		<b>18,055,530</b>
<b>Total Collateralized Mortgage Obligations</b> (Cost \$1,075,084,817)		<b>945,741,821</b>
<b>SENIOR FLOATING RATE INTERESTS<sup>††,0</sup> - 12.7%</b>		
<b>Consumer, Cyclical - 3.4%</b>		
MB2 Dental Solutions LLC		
11.46% (1 Month Term SOFR + 6.00%, Rate Floor: 7.00%) due 01/29/27 <sup>†††</sup>	31,379,061	31,045,749
Zephyr Bidco Ltd.		
11.19% (1 Month GBP SONIA + 6.00%, Rate Floor: 6.00%) due 07/31/28	GBP 20,850,000	26,100,444
FR Refuel LLC		
10.22% (1 Month Term SOFR + 4.75%, Rate Floor: 4.75%) due 11/08/28	20,876,954	20,250,646
Alexander Mann		
11.41% (1 Month SOFR + 6.00%, Rate Floor: 6.00%) due 06/29/27	16,025,787	15,571,777
First Brands Group LLC		
10.88% (6 Month Term SOFR + 5.00%, Rate Floor: 6.00%) due 03/30/27	14,472,612	14,332,221
Pacific Bells LLC		
10.11% (3 Month Term SOFR + 4.50%, Rate Floor: 5.00%) due 11/10/28	12,004,738	11,933,429
Rent-A-Center, Inc.		
9.12% (6 Month Term SOFR + 3.25%, Rate Floor: 3.75%) due 02/17/28	9,836,567	9,824,271
The Facilities Group		
11.24% (3 Month Term SOFR + 5.75%, Rate Floor: 5.75%) due 11/30/27 <sup>†††</sup>	8,393,647	8,225,774
NFM & J LLC		
11.23% (3 Month Term SOFR + 5.75%, Rate Floor: 5.75%) due 11/30/27 <sup>†††</sup>	8,257,767	8,092,612
Holding SOCOTEC		
9.57% (3 Month Term SOFR + 4.26%, Rate Floor: 5.01%) due 06/30/28	7,007,000	6,919,412
BCP V Modular Services Holdings IV Ltd.		
8.35% (3 Month EURIBOR + 4.43%, Rate Floor: 4.43%) due 12/15/28	EUR 6,400,000	6,735,901
Shaw Development LLC		
11.46% (6 Month Term SOFR + 6.00%, Rate Floor: 6.00%) due 10/30/29 <sup>†††</sup>	6,165,957	6,046,014
Packers Holdings LLC		
8.71% (1 Month Term SOFR + 3.25%, Rate Floor: 3.25%) due 03/09/28	9,173,250	5,737,868
Accuride Corp.		
12.23% (1 Month Term SOFR + 1.62%, Rate Floor: 10.61%) (in-kind rate was 1.62%) due 05/18/26 <sup>12</sup>	5,889,581	4,770,561
Flamingo		
7.42% (3 Month EURIBOR + 3.50%, Rate Floor: 3.50%) due 03/27/28	EUR 4,045,312	4,195,492
Galls LLC		
12.28% (3 Month Term SOFR + 6.75%, Rate Floor: 6.75%) due 01/31/25 <sup>†††</sup>	3,916,258	3,818,351
12.19% ((1 Month Term SOFR + 6.75%) and (3 Month Term SOFR + 6.75%), Rate Floor: 6.75%) due 01/31/24 <sup>†††</sup>	312,973	305,148

**Macro Opportunities Fund**  
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	Face Amount <sup>~</sup>	Value
<b>SENIOR FLOATING RATE INTERESTS<sup>††,◊</sup> - 12.7% (continued)</b>		
<b>Consumer, Cyclical - 3.4% (continued)</b>		
Peer Holding III BV		
8.60% (3 Month Term SOFR + 3.25%, Rate Floor: 3.25%) due 10/18/30	3,500,000	\$ 3,507,280
ScribeAmerica Intermediate Holdco LLC (Healthchannels)		
9.97% (1 Month Term SOFR + 4.50%, Rate Floor: 4.50%) due 04/03/25	4,663,808	3,223,857
Orion Group		
11.88% (3 Month Term SOFR + 6.25%, Rate Floor: 6.25%) due 03/19/27 <sup>†††</sup>	1,439,960	1,414,261
11.86% (1 Month Term SOFR + 6.36%, Rate Floor: 7.36%) due 03/19/27 <sup>†††</sup>	1,420,050	1,394,705
11.52% (3 Month Term SOFR + 6.00%, Rate Floor: 6.00%) due 03/19/27 <sup>†††</sup>	154,662	140,935
Congruex Group LLC		
11.28% (3 Month Term SOFR + 5.75%, Rate Floor: 5.75%) due 05/03/29 <sup>†††</sup>	2,759,654	2,621,672
Albion Financing 3 SARL		
9.25% (3 Month EURIBOR + 5.25%, Rate Floor: 5.25%) due 08/17/26	EUR 2,300,000	2,541,353
SHO Holding 1 Corp.		
10.89% (3 Month Term SOFR + 5.25%, Rate Floor: 5.25%) due 04/29/24	3,556,498	2,311,723
10.87% (3 Month Term SOFR + 5.23%, Rate Floor: 5.23%) due 04/29/24	60,373	39,243
ImageFIRST Holdings LLC		
10.47% (6 Month Term SOFR + 5.00%, Rate Floor: 5.75%) due 04/27/28	2,084,951	2,074,526
Adevinta ASA		
6.43% (3 Month EURIBOR + 2.50%, Rate Floor: 2.50%) due 06/26/28	EUR 1,776,667	1,960,533
Checkers Holdings, Inc.		
20.72% (6 Month Term SOFR + 9.00%, Rate Floor: 14.72%) (in-kind rate was 6.00%) due 06/16/28 <sup>†††,12</sup>	1,244,612	1,244,612
16.72% (6 Month Term SOFR + 7.00%, Rate Floor: 12.72%) (in-kind rate was 4.00%) due 06/16/27 <sup>†††,12</sup>	177,210	177,210
EG Finco Ltd.		
11.72% (1 Month GBP SONIA + 6.50%, Rate Floor: 6.50%) due 02/07/28	GBP 567,079	687,390
CD&R Firefly Bidco Ltd.		
9.54% (3 Month GBP SONIA + 4.25%, Rate Floor: 4.25%) due 06/23/25 <sup>†††</sup>	GBP 441,031	556,623
WW International, Inc.		
8.97% (1 Month Term SOFR + 3.50%, Rate Floor: 3.50%) due 04/13/28	750,000	527,497
Verisure Holding AB		
6.93% (3 Month EURIBOR + 3.00%, Rate Floor: 3.00%) due 03/27/28	EUR 370,000	404,810
<b>Total Consumer, Cyclical</b>		<b>208,733,900</b>
<b>Consumer, Non-cyclical - 3.2%</b>		
Women's Care Holdings, Inc.		
10.05% (6 Month Term SOFR + 4.50%, Rate Floor: 4.50%) due 01/17/28	30,597,887	25,969,957
Mission Veterinary Partners		
9.47% (1 Month Term SOFR + 4.00%, Rate Floor: 4.00%) due 04/27/28	20,970,003	20,773,514
Quirch Foods Holdings LLC		
10.39% (3 Month Term SOFR + 4.75%, Rate Floor: 5.75%) due 10/27/27	15,138,692	15,110,383
Dhanani Group, Inc.		
11.46% (1 Month Term SOFR + 6.00%, Rate Floor: 6.00%) due 06/10/27 <sup>†††</sup>	14,365,909	14,222,250
PetIQ LLC		
10.17% (6 Month Term SOFR + 4.25%, Rate Floor: 4.75%) due 04/13/28 <sup>†††</sup>	14,137,753	13,996,376

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	Face Amount <sup>~</sup>	Value
<b>SENIOR FLOATING RATE INTERESTS<sup>††,0</sup> - 12.7% (continued)</b>		
<b>Consumer, Non-cyclical - 3.2% (continued)</b>		
Blue Ribbon LLC		
11.63% (3 Month Term SOFR + 6.00%, Rate Floor: 6.00%) due 05/08/28	15,802,051	\$ 13,609,517
LaserAway Intermediate Holdings II LLC		
11.41% (3 Month Term SOFR + 5.75%, Rate Floor: 5.75%) due 10/14/27	12,283,843	12,084,231
Southern Veterinary Partners LLC		
9.47% (1 Month Term SOFR + 4.00%, Rate Floor: 4.00%) due 10/05/27	11,224,442	11,176,738
HAH Group Holding Co. LLC		
10.46% (1 Month Term SOFR + 5.00%, Rate Floor: 5.00%) due 10/29/27	10,666,873	10,578,138
Nidda Healthcare Holding GmbH		
7.46% (3 Month EURIBOR + 3.50%, Rate Floor: 3.50%) due 08/21/26	EUR 7,897,239	8,653,389
Florida Food Products LLC		
10.47% (1 Month Term SOFR + 5.00%, Rate Floor: 5.00%) due 10/18/28	8,734,223	7,598,774
Gibson Brands, Inc.		
10.66% (3 Month Term SOFR + 5.00%, Rate Floor: 5.00%) due 08/11/28	8,134,000	7,239,260
Hearthside Group Holdings LLC		
9.65% (3 Month Term SOFR + 4.00%, Rate Floor: 4.00%) due 05/23/25	4,923,437	3,936,977
9.34% (3 Month Term SOFR + 3.69%, Rate Floor: 3.69%) due 05/23/25	3,516,631	2,800,117
Sigma Holding BV (Flora Food)		
7.41% (6 Month EURIBOR + 3.50%, Rate Floor: 3.50%) due 07/02/25	EUR 5,766,245	6,353,376
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	4,993,664
Confluent Health LLC		
9.47% (1 Month Term SOFR + 4.00%, Rate Floor: 4.00%) due 11/30/28	5,024,912	4,924,414
EyeCare Partners LLC		
9.39% (3 Month Term SOFR + 3.75%, Rate Floor: 3.75%) due 11/15/28	7,982,813	3,820,335
9.39% (3 Month Term SOFR + 3.75%, Rate Floor: 3.75%) due 02/18/27	2,123,178	1,027,384
Medical Solutions Parent Holdings, Inc.		
8.71% (1 Month Term SOFR + 3.25%, Rate Floor: 3.25%) due 11/01/28	2,234,705	2,079,214
Resonetics LLC		
9.65% (3 Month Term SOFR + 4.00%, Rate Floor: 4.00%) due 04/28/28	1,766,431	1,764,594
Heritage Grocers Group LLC		
12.20% (3 Month Term SOFR + 6.85%, Rate Floor: 7.60%) due 08/01/29	1,691,457	1,688,920
Moran Foods LLC		
12.70% (3 Month Term SOFR + 7.35%, Rate Floor: 8.35%) due 06/30/26 <sup>†††</sup>	624,540	467,154
12.70% (3 Month Term SOFR + 2.00%, Rate Floor: 2.00%) (in-kind rate was 10.70%) due 06/30/26 <sup>†††,12</sup>	375,437	195,778
Weber-Stephen Products LLC		
9.71% (1 Month Term SOFR + 4.25%, Rate Floor: 4.25%) due 10/29/27	417,563	363,542

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

December 31, 2023

	Face Amount <sup>~</sup>	Value
<b>SENIOR FLOATING RATE INTERESTS<sup>††,◊</sup> - 12.7% (continued)</b>		
<b>Consumer, Non-cyclical - 3.2% (continued)</b>		
TGP Holdings LLC		
8.71% (1 Month Term SOFR + 3.25%, Rate Floor: 3.25%) due 06/29/28	211,698	\$ 184,177
<b>Total Consumer, Non-cyclical</b>		<u>195,612,173</u>
<b>Technology - 2.1%</b>		
Sitecore Holding III A/S		
13.38% (6 Month Term SOFR + 7.75%, Rate Floor: 7.75%) due 03/12/29 <sup>††</sup>	13,405,774	13,353,491
11.83% (6 Month EURIBOR + 7.75%, Rate Floor: 7.75%) due 03/12/29 <sup>††</sup>	EUR 9,463,929	10,409,695
Datix Bideo Ltd.		
9.94% (6 Month Term SOFR + 4.50%, Rate Floor: 4.50%) due 04/28/25 <sup>††</sup>	9,112,505	9,066,943
12.94% (6 Month GBP SONIA + 7.75%, Rate Floor: 7.75%) due 04/27/26 <sup>††</sup>	GBP 4,225,000	5,378,135
9.69% (6 Month GBP SONIA + 4.50%, Rate Floor: 4.50%) due 04/28/25 <sup>††</sup>	GBP 1,000,000	1,268,469
13.19% (6 Month Term SOFR + 7.75%, Rate Floor: 7.75%) due 04/27/26 <sup>††</sup>	461,709	461,017
Avalara, Inc.		
12.60% (3 Month Term SOFR + 7.25%, Rate Floor: 7.25%) due 10/19/28 <sup>††</sup>	16,000,000	15,815,182
Polaris Newco LLC		
8.76% (1 Month Term SOFR + 3.50%, Rate Floor: 3.50%) due 06/04/26 <sup>††</sup>	15,835,988	14,873,340
Aston FinCo SARL		
9.96% (1 Month GBP SONIA + 4.77%, Rate Floor: 4.77%) due 10/09/26	GBP 12,676,300	13,359,234
Project Ruby Ultimate Parent Corp.		
10.22% (1 Month Term SOFR + 4.86%, Rate Floor: 5.61%) due 03/10/28 <sup>††</sup>	12,369,000	12,186,211
RLDatix		
9.69% (3 Month GBP SONIA + 4.50%, Rate Floor: 4.50%) due 10/28/24 <sup>††</sup>	GBP 5,637,299	7,139,385
9.94% (6 Month Term SOFR + 4.50%, Rate Floor: 4.50%) due 04/28/25 <sup>††</sup>	3,400,533	3,383,531
13.19% (6 Month Term SOFR + 7.75%, Rate Floor: 7.75%) due 04/27/26 <sup>††</sup>	912,001	910,633
Finastra		
12.71% (6 Month Term SOFR + 7.25%, Rate Floor: 7.25%) due 09/13/29 <sup>††</sup>	7,669,000	7,603,453
Team.Blue Finco SARL		
7.13% (3 Month EURIBOR + 3.20%, Rate Floor: 3.20%) due 03/30/28	EUR 4,026,144	4,306,898
Atlas CC Acquisition Corp.		
9.90% (3 Month Term SOFR + 4.25%, Rate Floor: 4.25%) due 05/25/28	3,045,792	2,827,409
24-7 Intouch, Inc.		
10.21% (1 Month Term SOFR + 4.75%, Rate Floor: 4.75%) due 08/25/25	2,192,343	2,148,496
Finastra USA, Inc.		
12.61% (1 Month Term SOFR + 7.25%, Rate Floor: 7.25%) due 09/13/29 <sup>††</sup>	345,165	<u>304,625</u>
<b>Total Technology</b>		<u>124,796,147</u>
<b>Industrial - 1.6%</b>		
United Airlines, Inc.		
9.22% (1 Month Term SOFR + 3.75%, Rate Floor: 3.75%) due 04/21/28	19,788,520	19,832,451
CapStone Acquisition Holdings, Inc.		
10.21% (1 Month Term SOFR + 4.85%, Rate Floor: 5.85%) due 11/12/27 <sup>††</sup>	12,395,788	12,327,481
Mileage Plus Holdings LLC		
10.77% (3 Month Term SOFR + 5.25%, Rate Floor: 5.25%) due 06/21/27	10,675,000	11,025,781

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

December 31, 2023

	Face Amount <sup>~</sup>	Value
<b>SENIOR FLOATING RATE INTERESTS<sup>††,◊</sup> - 12.7% (continued)</b>		
<b>Industrial - 1.6% (continued)</b>		
Dispatch Terra Acquisition LLC		
9.75% (3 Month Term SOFR + 4.25%, Rate Floor: 4.25%) due 03/27/28	10,137,249	\$ 9,503,671
Merlin Buyer, Inc.		
10.11% (1 Month Term SOFR + 4.75%, Rate Floor: 5.25%) due 12/14/28	8,350,000	8,350,000
9.36% (1 Month Term SOFR + 4.00%, Rate Floor: 4.00%) due 12/14/28	366,797	364,046
DXP Enterprises, Inc.		
10.29% (6 Month Term SOFR + 4.75%, Rate Floor: 4.75%) due 10/05/30 <sup>††</sup>	5,935,125	5,949,963
Geo Parent Corp.		
10.80% (6 Month Term SOFR + 5.25%, Rate Floor: 5.25%) due 12/19/28	4,900,000	4,863,250
Valcour Packaging LLC		
9.21% (1 Month Term SOFR + 3.75%, Rate Floor: 3.75%) due 10/04/28	6,205,500	4,849,164
TK Elevator Midco GmbH		
6.84% (1 Month EURIBOR + 3.00%, Rate Floor: 3.00%) due 01/29/27 <sup>†††</sup>	EUR 3,349,212	3,503,750
Integrated Power Services Holdings, Inc.		
9.97% (1 Month Term SOFR + 4.50%) and (Commercial Prime Lending Rate + 3.50%), Rate Floor: 4.50% due 11/22/28 <sup>†††</sup>	3,441,711	3,417,617
Air Canada		
9.14% (3 Month Term SOFR + 3.50%, Rate Floor: 3.50%) due 08/11/28	3,228,633	3,233,670
ILPEA Parent, Inc.		
9.97% (1 Month Term SOFR + 4.50%, Rate Floor: 4.50%) due 06/22/28	3,146,359	3,083,432
NA Rail Hold Co. LLC		
9.61% (3 Month Term SOFR + 4.00%, Rate Floor: 4.00%) due 10/19/26	1,944,948	1,942,516
EMRLD Borrower LP		
8.36% (1 Month Term SOFR + 3.00%, Rate Floor: 3.00%) due 05/31/30	1,898,728	1,904,196
API Heat Transfer ThermaSys Corp.		
13.64% (3 Month Term SOFR + 8.00%, Rate Floor: 8.00%) due 11/10/27 <sup>†††</sup>	489,649	489,648
10.64% (3 Month Term SOFR + 5.00%, Rate Floor: 5.00%) due 11/10/27 <sup>†††</sup>	283,401	283,401
<b>Total Industrial</b>		<b>94,924,037</b>
<b>Communications - 1.0%</b>		
Syndigo LLC		
9.97% (1 Month Term SOFR + 4.50%, Rate Floor: 4.50%) due 12/15/27	22,212,648	21,574,035
FirstDigital Communications LLC		
9.72% (1 Month Term SOFR + 4.25%, Rate Floor: 4.25%) due 12/17/26 <sup>†††</sup>	10,523,625	10,226,310
Simon & Schuster		
9.39% (3 Month Term SOFR + 4.00%, Rate Floor: 4.00%) due 10/30/30	9,900,000	9,924,750
Xplornet Communications, Inc.		
9.61% (3 Month Term SOFR + 4.00%, Rate Floor: 4.00%) due 10/02/28	15,134,478	8,993,210
Radiate Holdco LLC		
8.72% (1 Month Term SOFR + 3.25%, Rate Floor: 3.25%) due 09/25/26	7,568,628	6,033,029
Zayo Group Holdings, Inc.		
8.47% (1 Month Term SOFR + 3.00%, Rate Floor: 3.00%) due 03/09/27	6,146,447	5,261,482

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

December 31, 2023

	Face Amount <sup>~</sup>	Value
<b>SENIOR FLOATING RATE INTERESTS<sup>††,0</sup> - 12.7% (continued)</b>		
<b>Communications - 1.0% (continued)</b>		
Cincinnati Bell, Inc.		
8.71% (1 Month Term SOFR + 3.25%, Rate Floor: 3.25%) due 11/22/28	980,000	\$ 969,328
<b>Total Communications</b>		<b>62,982,144</b>
<b>Financial - 1.0%</b>		
Higginbotham Insurance Agency, Inc.		
10.96% (1 Month Term SOFR + 5.50%, Rate Floor: 5.50%) due 11/24/28 <sup>†††</sup>	18,650,249	18,476,626
10.96% (1 Month Term SOFR + 5.50%, Rate Floor: 5.50%) due 11/25/28 <sup>†††</sup>	1,494,754	1,480,838
Aretec Group, Inc.		
9.96% (1 Month Term SOFR + 4.50%, Rate Floor: 4.50%) due 08/09/30	12,343,985	12,317,322
Eisner Advisory Group		
10.72% (1 Month Term SOFR + 5.25%, Rate Floor: 5.25%) due 07/28/28	12,009,773	12,014,817
HighTower Holding LLC		
9.64% (3 Month Term SOFR + 4.00%, Rate Floor: 4.00%) due 04/21/28	6,936,565	6,904,795
Duff & Phelps		
9.10% (3 Month Term SOFR + 3.75%, Rate Floor: 3.75%) due 04/09/27	4,279,692	4,233,343
Worldpay		
due 09/21/30	3,000,000	3,011,250
Asurion LLC		
9.71% (1 Month Term SOFR + 4.25%, Rate Floor: 4.25%) due 08/20/28	2,089,474	2,079,402
Teneo Holdings LLC		
10.71% (1 Month Term SOFR + 5.25%, Rate Floor: 5.25%) due 07/11/25	976,726	974,284
Capstone Borrower, Inc.		
9.10% (3 Month Term SOFR + 3.75%, Rate Floor: 3.75%) due 06/17/30	375,000	374,220
<b>Total Financial</b>		<b>61,866,897</b>
<b>Energy - 0.3%</b>		
BANGL LLC		
9.89% (3 Month Term SOFR + 4.50%, Rate Floor: 4.50%) due 02/01/29	10,024,875	10,027,982
Bip PipeCo Holdings LLC		
8.62% (1 Month Term SOFR + 3.25%, Rate Floor: 3.25%) due 12/04/30	3,075,000	3,063,469
Venture Global Calcasieu Pass LLC		
8.08% (1 Month Term SOFR + 2.73%, Rate Floor: 2.73%) due 08/19/26 <sup>†††</sup>	2,888,724	2,881,502
Permian Production Partners LLC		
13.47% (1 Month Term SOFR + 6.00%, Rate Floor: 11.47%) (in-kind rate was 2.00%) due 11/24/25 <sup>12</sup>	1,161,085	1,108,836
<b>Total Energy</b>		<b>17,081,789</b>
<b>Basic Materials - 0.1%</b>		
LTI Holdings, Inc.		
10.22% (1 Month Term SOFR + 4.75%, Rate Floor: 4.75%) due 07/24/26	3,835,306	3,705,864
Arsenal AIC Parent LLC		
9.86% (1 Month Term SOFR + 4.50%, Rate Floor: 4.50%) due 08/19/30	3,391,500	3,401,030
Schur Flexibles GmbH		
9.59% (6 Month EURIBOR + 5.50%, Rate Floor: 5.50%) due 09/28/27	EUR 787,500	592,773
<b>Total Basic Materials</b>		<b>7,699,667</b>
<b>Total Senior Floating Rate Interests</b> (Cost \$813,883,208)		<b>773,696,754</b>
<b>U.S. TREASURY BILLS<sup>††</sup> - 5.4%</b>		
U.S. Treasury Bills		
5.26% due 01/23/24 <sup>13</sup>	141,560,000	141,124,959
5.23% due 01/16/24 <sup>13</sup>	130,260,000	129,993,673
5.26% due 01/02/24 <sup>13</sup>	60,220,000	60,220,000
<b>Total U.S. Treasury Bills</b> (Cost \$331,292,368)		<b>331,338,632</b>



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

December 31, 2023

	Face Amount~	Value
<b>FEDERAL AGENCY DISCOUNT NOTES<sup>††</sup> - 2.0%</b>		
Federal Home Loan Bank		
5.20% due 01/02/24 <sup>13</sup>	124,305,000	\$ 124,286,727
<b>Total Federal Agency Discount Notes</b>		<b>124,286,727</b>
(Cost \$124,287,045)		
<b>CONVERTIBLE BONDS<sup>††</sup> - 0.4%</b>		
<b>Consumer, Non-cyclical - 0.3%</b>		
Block, Inc.		
due 05/01/26 <sup>14</sup>	21,951,000	19,193,954
<b>Communications - 0.1%</b>		
Cable One, Inc.		
due 03/15/26 <sup>14</sup>	5,750,000	4,878,875
<b>Total Convertible Bonds</b>		<b>24,072,829</b>
(Cost \$24,406,430)		
<b>U.S. GOVERNMENT SECURITIES<sup>††</sup> - 0.3%</b>		
U.S. Treasury Notes		
4.63% due 02/28/25 <sup>15</sup>	21,000,000	20,987,695
<b>Total U.S. Government Securities</b>		<b>20,987,695</b>
(Cost \$21,113,458)		
<b>MUNICIPAL BONDS<sup>††</sup> - 0.2%</b>		
<b>District of Columbia - 0.2%</b>		
District of Columbia Revenue Bonds		
6.73% due 09/01/47 <sup>3</sup>	9,950,000	10,822,516
<b>Total Municipal Bonds</b>		<b>10,822,516</b>
(Cost \$10,616,959)		
<b>SENIOR FIXED RATE INTERESTS<sup>††</sup> - 0.0%</b>		
<b>Industrial - 0.0%</b>		
Schur Flexibles GmbH		
13.40% due 09/30/26	EUR 421,556	444,552
9.59% due 09/30/26	EUR 286,149	301,759
13.55% due 09/30/26	EUR 74,518	78,582
<b>Total Industrial</b>		<b>824,893</b>
<b>Total Senior Fixed Rate Interests</b>		<b>824,893</b>
(Cost \$796,919)		
	<b>Contracts/ Notional Value</b>	
<b>OTC OPTIONS PURCHASED<sup>††</sup> - 0.0%</b>		
<b>Call Options on:</b>		
<b>Interest Rate Options</b>		
Morgan Stanley Capital Services LLC 10Y-2Y SOFR CMS CAP Expiring June 2024 with strike price of \$0.10	USD 164,200,000	240,721
Barclays Bank plc 10Y-2Y SOFR CMS CAP Expiring June 2024 with strike price of \$0.10	USD 162,650,000	238,448
Bank of America, N.A. 10Y-2Y SOFR CMS CAP Expiring June 2024 with strike price of \$0.10	USD 82,100,000	120,360
Goldman Sachs International 10Y-2Y SOFR CMS CAP Expiring June 2024 with strike price of \$0.10	USD 66,950,000	98,150
<b>Total OTC Options Purchased</b>		<b>697,679</b>
(Cost \$2,147,996)		
<b>Total Investments - 100.2%</b>		<b>\$ 6,115,237,956</b>
(Cost \$6,625,343,944)		
<b>Other Assets &amp; Liabilities, net - (0.2)%</b>		<b>(14,967,132)</b>
<b>Total Net Assets - 100.0%</b>		<b>\$ 6,100,270,824</b>

**Futures Contracts**

Description	Number of Contracts	Expiration Date	Notional Amount	Value	Value and Unrealized Appreciation **
<b>Interest Rate Futures Contracts Purchased<sup>†</sup></b>					
3-Month SOFR Futures Contracts	2,440	Jun 2025	\$ 589,077,000	\$	4,457,884

**Centrally Cleared Credit Default Swap Agreements Protection Purchased<sup>††</sup>**

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.41.V2	5.00%	Quarterly	12/20/28	41,085,000	\$ (2,396,606)	\$ 151,367	\$ (2,547,973)
J.P. Morgan Securities LLC	ICE	ITRAXX.EUR.38.V1	1.00%	Quarterly	12/20/27	EUR 253,900,000	(5,761,438)	(1,274,601)	(4,486,837)
							\$ (8,158,044)	\$ (1,123,234)	\$ (7,034,810)

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

Counterparty	Exchange	Floating Rate Type	Floating Rate Index	Fixed Rate	Payment Frequency	Maturity Date	Notional Amount	Value	Upfront Premiums Paid	Unrealized Depreciation **
J.P. Morgan Securities LLC	CME	Pay	U.S. Secured Overnight Financing Rate	2.78%	Annually	07/18/27	\$ 332,150,000	\$ (9,500,453)	\$ 1,146	\$ (9,501,599)

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

December 31, 2023

**Total Return Swap Agreements**

Counterparty	Index	Type	Financing Rate	Payment Frequency	Maturity Date	Units	Notional Amount	Value and Unrealized Appreciation (Depreciation)
<b>OTC Credit Index Swap Agreements Sold Short<sup>††</sup></b>								
JPMorgan Chase Bank, N.A.	iShares iBoxx \$ Investment Grade Corporate Bond ETF	Receive	4.53% (Federal Funds Rate - 0.80%)	At Maturity	01/06/25	161,891	\$ 17,914,858	\$ (644,326)
<b>OTC Equity Index Swap Agreements<sup>††</sup></b>								
JPMorgan Chase Bank, N.A.	Vanguard Intermediate-Term Corporate Bond ETF	Pay	5.18% (Federal Funds Rate - 0.15%)	At Maturity	01/04/24	199,935	\$ 16,250,717	\$ 511,833
Bank of America, N.A.	Vanguard Short-Term Corporate Bond ETF	Pay	5.78% (Federal Funds Rate + 0.45%)	At Maturity	01/06/25	199,935	15,468,971	200,935
							<u>\$ 31,719,688</u>	<u>\$ 712,768</u>

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

Counterparty	Currency	Type	Quantity	Contract Amount	Settlement Date	Unrealized Appreciation (Depreciation)
Barclays Bank plc	CAD	Sell	66,000	49,879USD	01/17/24	\$ 41
Bank of America, N.A.	CAD	Sell	3,280,000	2,412,200USD	01/17/24	(64,616)
Barclays Bank plc	GBP	Sell	48,535,000	60,986,314USD	01/17/24	(893,886)
Barclays Bank plc	EUR	Sell	109,980,000	118,894,649USD	01/17/24	(2,625,146)
						<u>\$ (3,583,607)</u>

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

\* Non-income producing security.

\*\* Includes cumulative appreciation (depreciation).

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

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

††† Value determined based on Level 3 inputs.

◊ Variable rate security. Rate indicated is the rate effective at December 31, 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 \$2,636,131,447 (cost \$2,850,248,984), or 43.2% of total net assets.

4 Rate indicated is the 7-day yield as of December 31, 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 in default of interest and/or principal obligations.

8 Security is a 144A or Section 4(a)(2) security. These securities have been determined to be illiquid and restricted under guidelines established by the Board of Trustees. The total market value of 144A or Section 4(a)(2) illiquid and restricted securities is \$8,984,496 (cost \$14,506,324), or 0.1% of total net assets.

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 December 31, 2023.

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

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- 12 *Payment-in-kind security.*  
13 *Rate indicated is the effective yield at the time of purchase.*  
14 *Zero coupon rate security.*  
15 *All or a portion of this security is pledged as credit or equity index swap collateral at December 31, 2023.*

*CAD — Canadian Dollar*  
*CDX.NA.HY.41.V2 — Credit Default Swap North American High Yield Series 41 Index Version 2*  
*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*  
*SARL — Société à Responsabilité Limitée*  
*SOFR — Secured Overnight Financing Rate*  
*SONIA — Sterling Overnight Index Average*  
*WAC — Weighted Average Coupon*