

Macro Opportunities Fund
CONSOLIDATED SCHEDULE OF INVESTMENTS (Unaudited)

June 30, 2024

	Shares	Value
COMMON STOCKS[†] - 0.1%		
Consumer, Non-cyclical - 0.1%		
Endo, Inc.*	143,573	\$ 4,055,937
Cengage Learning Holdings II, Inc.*,††	21,660	365,512
Endo, Inc.*,††,1	2,710	74,864
Save-A-Lot*,†††	1,053,728	7,745
Total Consumer, Non-cyclical		4,504,058
Industrial - 0.0%		
API Heat Transfer Intermediate*,†††	743	1,112,577
Schur Flexibles GesmbH*,††	1,661	261,024
YAK BLOCKER 2 LLC*,†††	74,424	144,404
YAK BLOCKER 2 LLC*,†††	68,788	133,468
BP Holdco LLC*,†††,2	37,539	45,503
Vector Phoenix Holdings, LP*,†††	37,539	794
Targus, Inc.*,†††	12,773	540
Targus, Inc.*,†††	12,773	452
Targus, Inc.*,†††	12,773	145
Targus, Inc.*,†††	12,773	1
Total Industrial		1,698,908
Financial - 0.0%		
Checkers Holdings, Inc.*,†††	158,620	631,308
Endo Luxembourg Finance Co I SARL / Endo US, Inc.*,†††,1	4,400,000	33,748
Endo Luxembourg Finance Co I SARL / Endo US, Inc.*,†††,1	1,825,000	13,998
Pershing Square Tontine Holdings, Ltd. — Class A*,†††,3	6,864,930	686
Total Financial		679,740
Consumer, Cyclical - 0.0%		
ATD New Holdings, Inc.*,††	42,478	662,657
Technology - 0.0%		
Qlik Technologies, Inc. - Class A*,†††	177	289,164
Qlik Technologies, Inc. - Class B*,†††	43,738	4
Total Technology		289,168
Utilities - 0.0%		
Mountain Creek Power LLC*,††	180,169	180,169
Communications - 0.0%		
Vacasa, Inc. — Class A*	25,191	122,680
Energy - 0.0%		
Permian Production Partners LLC*,†††	573,522	26,899
Total Common Stocks (Cost \$13,370,328)		8,164,279
PREFERRED STOCKS^{††} - 4.3%		
Financial - 3.5%		
Citigroup, Inc.		
3.88%*	30,600,000	28,960,063
4.00%	13,100,000	12,545,570
7.38%*	1,400,000	1,436,758
Goldman Sachs Group, Inc.		
4.13%*	20,500,000	19,172,635
7.50%*	10,750,000	11,054,806
Markel Group, Inc.		
6.00%*	29,050,000	28,848,625
Wells Fargo & Co.		
3.90%	25,750,000	24,640,842
Equitable Holdings, Inc.		
4.95%*	24,550,000	24,167,744
Bank of New York Mellon Corp.		
3.75%*	20,550,000	18,963,285
Kuvare US Holdings, Inc.		
7.00% due 02/17/51 ⁴	16,130,000	16,049,350
Charles Schwab Corp.		
4.00%	18,700,000	15,970,062
Bank of America Corp.		
4.38%*	13,850,000	13,098,404
MetLife, Inc.		
3.85%*	12,200,000	11,807,901
Jackson Financial, Inc.		
8.00%	284,000	7,313,000
CNO Financial Group, Inc.		
5.13% due 11/25/60	324,000	6,285,600
Selective Insurance Group, Inc.		
4.60%	246,000	4,464,900
Assurant, Inc.		
5.25% due 01/15/61	6,575	137,549
Reinsurance Group of America, Inc.		
7.13% due 10/15/52	2,950	77,054
First Republic Bank		
4.25%*	803,675	16,074
4.50%*	238,300	4,766
Total Financial		245,014,988
Communications - 0.4%		
AT&T Mobility II LLC		
6.80%*,†††	27,000	26,948,430
Government - 0.4%		
CoBank ACB		
4.25%*	20,000,000	17,394,488
Farmer Mac		
5.75%	355,210	8,364,911
Total Government		25,759,399
Total Preferred Stocks (Cost \$340,460,276)		297,722,817
WARRANTS[†] - 0.0%		
Ginkgo Bioworks Holdings, Inc.		
Expiring 09/16/26*	128,004	3,610
Pershing Square SPARC Holdings, Ltd.		
Expiring 12/31/49*,††,3	2,097,618	210
Pershing Square Tontine Holdings, Ltd. — Class A		
Expiring 07/24/25*,†††,3	762,770	76
Total Warrants (Cost \$296,403)		3,896

EXCHANGE-TRADED FUND ^{***,†} - 1.0%		
SPDR S&P 500 ETF Trust	125,000	68,027,500
Total Exchange-Traded Fund		
(Cost \$65,397,500)		68,027,500

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	Shares	Value
MUTUAL FUNDS[†] - 4.4%		
Guggenheim Limited Duration Fund — Class R6 ²	5,397,144	\$ 130,287,063
Guggenheim Ultra Short Duration Fund — Institutional Class ²	5,218,295	51,869,851
Guggenheim Strategy Fund III ²	1,428,231	35,320,144
Guggenheim Risk Managed Real Estate Fund — Institutional Class ²	1,086,999	33,870,876
Guggenheim Alpha Opportunity Fund — Institutional Class ²	1,022,808	31,840,002
Guggenheim Strategy Fund II ²	825,261	20,342,674
Total Mutual Funds (Cost \$301,877,614)		303,530,610
MONEY MARKET FUNDS^{***,†} - 2.2%		
Dreyfus Treasury Obligations Cash Management Fund — Institutional Shares, 5.18% ⁵	145,491,905	145,491,905
Federated Hermes U.S. Treasury Cash Reserves Fund — Institutional Shares, 5.17% ⁵	4,153,654	4,153,654
Western Asset Institutional U.S. Treasury Reserves — Institutional Shares, 5.18% ⁵	2,449,100	2,449,100
Total Money Market Funds (Cost \$152,094,659)		152,094,659
	Face Amount[~]	
CORPORATE BONDS^{††} - 30.8%		
Financial - 8.9%		
Pershing Square Holdings Ltd.		
3.25% due 10/01/31 ⁴	31,500,000	25,647,111
3.25% due 11/15/30	12,620,000	10,642,193
Jane Street Group / JSG Finance, Inc.		
7.13% due 04/30/31 ⁴	23,725,000	24,329,376
4.50% due 11/15/29 ⁴	9,650,000	9,052,402
Wilton RE Ltd.		
6.00% ^{†††4,6,7}	31,350,000	28,526,641
Rocket Mortgage LLC / Rocket Mortgage Company-Issuer, Inc.		
3.88% due 03/01/31 ⁴	21,650,000	18,867,605
2.88% due 10/15/26 ⁴	9,250,000	8,638,453
GLP Capital Limited Partnership / GLP Financing II, Inc.		
4.00% due 01/15/31	22,640,000	20,297,776
5.30% due 01/15/29	6,950,000	6,847,656
Liberty Mutual Group, Inc.		
4.30% due 02/01/61 ⁴	36,940,000	22,997,001
CBS Studio Center		
8.32% (1 Month Term SOFR + 3.00%, Rate Floor: 3.00%) due 01/09/25 ^{0,†††}	22,000,000	22,148,649
Jefferies Finance LLC / JFIN Company-Issuer Corp.		
5.00% due 08/15/28 ⁴	23,000,000	21,216,803
Host Hotels & Resorts, LP		
3.50% due 09/15/30	24,000,000	21,208,091
Iron Mountain, Inc.		
5.63% due 07/15/32 ⁴	20,000,000	18,991,284
4.50% due 02/15/31 ⁴	925,000	834,976
FS KKR Capital Corp.		
3.25% due 07/15/27	21,000,000	19,019,679
LPL Holdings, Inc.		
4.00% due 03/15/29 ⁴	14,788,000	13,784,867
4.38% due 05/15/31 ⁴	5,500,000	5,044,313
Mitsubishi UFJ Financial Group, Inc.		
5.42% due 02/22/29 ⁷	18,050,000	18,155,879
OneMain Finance Corp.		
9.00% due 01/15/29	7,150,000	7,543,407
4.00% due 09/15/30	7,250,000	6,222,253
7.88% due 03/15/30	2,225,000	2,294,100
7.13% due 03/15/26	2,000,000	2,032,306
Starwood Property Trust, Inc.		
4.38% due 01/15/27 ⁴	19,000,000	17,988,662
United Wholesale Mortgage LLC		
5.50% due 04/15/29 ⁴	7,150,000	6,792,932
5.50% due 11/15/25 ⁴	6,300,000	6,254,420
5.75% due 06/15/27 ⁴	4,550,000	4,441,914
Encore Capital Group, Inc.		
8.50% due 05/15/30 ⁴	12,100,000	12,309,632
9.25% due 04/01/29 ⁴	4,450,000	4,637,216
Corebridge Financial, Inc.		
6.88% due 12/15/52 ⁷	15,710,000	15,852,187
Global Atlantic Finance Co.		
4.70% due 10/15/51 ^{4,7}	11,350,000	10,540,612
7.95% due 06/15/33 ⁴	2,289,000	2,512,551
6.75% due 03/15/54 ⁴	2,091,000	2,067,418
PennyMac Financial Services, Inc.		
7.13% due 11/15/30 ⁴	9,275,000	9,246,424
7.88% due 12/15/29 ⁴	3,675,000	3,789,597
5.38% due 10/15/25 ⁴	1,019,000	1,009,948
Hampton Roads PPV LLC		
6.62% due 06/15/53 ^{†††4}	16,560,000	13,454,205
Sherwood Financing plc		
4.50% due 11/15/26 ⁴	EUR 13,600,000	12,677,596
Hunt Companies, Inc.		
5.25% due 04/15/29 ⁴	13,700,000	12,450,672
Lloyds Banking Group plc		
5.87% due 03/06/29 ⁷	12,100,000	12,267,412
Kennedy-Wilson, Inc.		
5.00% due 03/01/31	14,669,000	11,996,084
4.75% due 02/01/30	250,000	207,531
4.75% due 03/01/29	25,000	21,389

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	Face Amount [~]	Value
CORPORATE BONDS^{††} - 30.8% (continued)		
Financial - 8.9% (continued)		
First American Financial Corp. 4.00% due 05/15/30	11,760,000	\$ 10,561,683
Nationstar Mortgage Holdings, Inc. 5.00% due 02/01/26 ⁴	9,810,000	9,601,666
SLM Corp. 3.13% due 11/02/26	8,914,000	8,303,129
4.20% due 10/29/25	1,000,000	972,706
MidCap Funding XLVI Trust 8.82% (1 Month Term SOFR + 3.50%, Rate Floor: 0.00%) due 04/15/27 ^{0,†††}	8,580,000	8,580,000
OneAmerica Financial Partners, Inc. 4.25% due 10/15/50 ⁴	11,550,000	7,781,282
QBE Insurance Group Ltd. 5.88% ^{4,6,7}	7,550,000	7,472,492
VFH Parent LLC / Valor Company-Issuer, Inc. 7.50% due 06/15/31 ⁴	7,150,000	7,184,320
Toronto-Dominion Bank 8.13% due 10/31/82 ⁷	6,300,000	6,529,081
Stewart Information Services Corp. 3.60% due 11/15/31	7,788,000	6,438,515
PartnerRe Finance B LLC 4.50% due 10/01/50 ⁷	6,460,000	5,864,598
Cushman & Wakefield US Borrower LLC 6.75% due 05/15/28 ⁴	5,303,000	5,263,903
CNO Financial Group, Inc. 6.45% due 06/15/34	5,200,000	5,195,022
Blue Owl Capital GP LLC 7.11% due 08/22/43 ^{†††}	5,000,000	5,098,814
Bank of Nova Scotia 8.63% due 10/27/82 ⁷	4,650,000	4,871,512
American National Group, Inc. 5.00% due 06/15/27	4,813,000	4,702,530
Horace Mann Educators Corp. 7.25% due 09/15/28	3,364,000	3,567,535
Alliant Holdings Intermediate LLC / Alliant Holdings Company-Issuer 7.00% due 01/15/31 ⁴	3,475,000	3,510,529
Accident Fund Insurance Company of America 8.50% due 08/01/32 ⁴	3,000,000	2,941,634
SBA Communications Corp. 3.13% due 02/01/29	3,100,000	2,763,797
Prudential Financial, Inc. 5.13% due 03/01/52 ⁷	2,750,000	2,556,437
Jones Deslauriers Insurance Management, Inc. 10.50% due 12/15/30 ⁴	1,700,000	1,825,548
Iron Mountain Information Management Services, Inc. 5.00% due 07/15/32 ⁴	1,726,000	1,576,599
Atlas Mara Ltd. due 12/31/21 ^{†††,8}	1,183,303	1
Total Financial		618,024,556
Communications - 3.8%		
British Telecommunications plc 4.88% due 11/23/81 ^{4,7}	28,200,000	25,291,099
4.25% due 11/23/81 ^{4,7}	5,250,000	4,954,179
McGraw-Hill Education, Inc. 8.00% due 08/01/29 ⁴	22,634,000	22,009,582
5.75% due 08/01/28 ⁴	4,600,000	4,435,763
Level 3 Financing, Inc. 4.50% due 04/01/30 ⁴	19,794,000	10,758,627
11.00% due 11/15/29 ⁴	5,431,914	5,558,494
4.00% due 04/15/31 ⁴	7,600,000	3,971,000
10.75% due 12/15/30 ⁴	2,600,000	2,593,500
Sunrise FinCo I BV 4.88% due 07/15/31 ⁴	20,200,000	18,341,903
Altice France S.A. 5.13% due 07/15/29 ⁴	13,250,000	8,713,213
5.50% due 10/15/29 ⁴	11,760,000	7,750,868
CSC Holdings LLC 4.13% due 12/01/30 ⁴	20,672,000	13,361,240
4.63% due 12/01/30 ⁴	2,715,000	988,809
LCPR Senior Secured Financing DAC 5.13% due 07/15/29 ⁴	16,250,000	13,486,053
Vodafone Group plc 5.13% due 06/04/81 ⁷	16,875,000	12,410,997
CCO Holdings LLC / CCO Holdings Capital Corp. 4.50% due 06/01/33 ⁴	14,265,000	11,228,321
Virgin Media Finance plc 5.00% due 07/15/30 ⁴	11,400,000	9,399,822
Cable One, Inc. 4.00% due 11/15/30 ⁴	12,575,000	9,385,345
Sirius XM Radio, Inc. 4.13% due 07/01/30 ⁴	8,900,000	7,601,635
3.13% due 09/01/26 ⁴	1,550,000	1,458,298
AMC Networks, Inc. 4.25% due 02/15/29	10,200,000	6,881,111
10.25% due 01/15/29 ⁴	2,125,000	2,093,550
Cogent Communications Group Incorporated / Cogent Communications Finance Inc 7.00% due 06/15/27 ⁴	8,550,000	8,460,643
Paramount Global 4.85% due 07/01/42	3,667,000	2,626,412
5.90% due 10/15/40	2,765,000	2,217,447
4.90% due 08/15/44	1,797,000	1,249,790
5.25% due 04/01/44	1,488,000	1,083,696
4.60% due 01/15/45	624,000	416,643
Match Group Holdings II LLC 4.63% due 06/01/28 ⁴	7,700,000	7,205,056

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	Face Amount [~]	Value
CORPORATE BONDS^{††} - 30.8% (continued)		
Communications - 3.8% (continued)		
Cogent Communications Group, Inc.		
7.00% due 06/15/27 ⁴	7,250,000	\$ 7,181,640
Telenet Finance Luxembourg Notes SARL		
5.50% due 03/01/28	7,000,000	6,630,202
VZ Secured Financing BV		
5.00% due 01/15/32 ⁴	6,830,000	5,823,742
TripAdvisor, Inc.		
7.00% due 07/15/25 ⁴	4,300,000	4,312,135
Virgin Media Secured Finance plc		
4.50% due 08/15/30 ⁴	4,745,000	4,023,457
Virgin Media Vendor Financing Notes IV DAC		
5.00% due 07/15/28 ⁴	3,650,000	3,247,790
Charter Communications Operating LLC / Charter Communications Operating Capital		
3.90% due 06/01/52	3,500,000	2,194,803
Ziggo BV		
4.88% due 01/15/30 ⁴	1,685,000	1,497,979
Zayo Group Holdings, Inc.		
4.00% due 03/01/27 ⁴	700,000	559,836
Total Communications		261,404,680
Energy - 3.8%		
BP Capital Markets plc		
4.88% ^{6,7}	39,360,000	37,107,085
NuStar Logistics, LP		
6.38% due 10/01/30	14,506,000	14,750,600
5.75% due 10/01/25	5,095,000	5,063,093
5.63% due 04/28/27	450,000	446,210
Parkland Corp.		
4.63% due 05/01/30 ⁴	20,000,000	18,240,880
Midwest Connector Capital Company LLC		
4.63% due 04/01/29 ⁴	18,763,000	18,212,830
Targa Resources Partners Limited Partnership / Targa Resources Partners Finance Corp.		
6.88% due 01/15/29	12,632,000	12,953,750
4.88% due 02/01/31	5,000,000	4,771,267
ITT Holdings LLC		
6.50% due 08/01/29 ⁴	19,477,000	17,646,275
Occidental Petroleum Corp.		
7.95% due 06/15/39	12,735,000	14,695,859
4.50% due 07/15/44	2,850,000	2,187,885
Cheniere Energy Partners, LP		
5.75% due 08/15/34 ⁴	16,340,000	16,405,099
CVR Energy, Inc.		
8.50% due 01/15/29 ⁴	15,975,000	16,040,785
Venture Global LNG, Inc.		
9.50% due 02/01/29 ⁴	8,700,000	9,527,339
9.88% due 02/01/32 ⁴	3,000,000	3,265,275
Global Partners Limited Partnership / GLP Finance Corp.		
6.88% due 01/15/29	7,750,000	7,678,222
8.25% due 01/15/32 ⁴	2,200,000	2,261,230
7.00% due 08/01/27	2,200,000	2,208,857
Buckeye Partners, LP		
6.88% due 07/01/29 ⁴	7,970,000	7,999,768
4.13% due 03/01/25 ⁴	3,888,000	3,835,408
Hess Midstream Operations, LP		
5.63% due 02/15/26 ⁴	10,456,000	10,377,188
CQP Holdco Limited Partnership / BIP-V Chinook Holdco LLC		
7.50% due 12/15/33 ⁴	6,550,000	6,794,302
Viper Energy, Inc.		
7.38% due 11/01/31 ⁴	6,100,000	6,317,697
Kinetik Holdings, LP		
5.88% due 06/15/30 ⁴	6,100,000	6,011,005
DT Midstream, Inc.		
4.13% due 06/15/29 ⁴	5,250,000	4,850,192
TransCanada PipeLines Ltd.		
6.20% due 03/09/26	3,300,000	3,301,603
Venture Global Calcasieu Pass LLC		
3.88% due 11/01/33 ⁴	2,198,000	1,872,930
4.13% due 08/15/31 ⁴	760,000	681,998
3.88% due 08/15/29 ⁴	510,000	464,477
HF Sinclair Corp.		
6.38% due 04/15/27 ⁴	2,689,000	2,694,689
Sunoco, LP		
7.25% due 05/01/32 ⁴	1,500,000	1,551,538
TransMontaigne Partners Limited Partnership / TLP Finance Corp.		
6.13% due 02/15/26	950,000	919,871
Basic Energy Services, Inc.		
due 10/15/23 ⁸	1,438,000	7,190
Total Energy		261,142,397
Industrial - 3.7%		
AP Grange Holdings		
6.50% due 03/20/45	43,700,000	43,700,000
5.00% due 03/20/45	4,900,000	4,900,000
Great Lakes Dredge & Dock Corp.		
5.25% due 06/01/29 ⁴	17,160,000	15,312,089
XPO, Inc.		
6.25% due 06/01/28 ⁴	14,085,000	14,127,259
New Enterprise Stone & Lime Company, Inc.		
5.25% due 07/15/28 ⁴	9,081,000	8,573,572
9.75% due 07/15/28 ⁴	5,350,000	5,439,099
TransDigm, Inc.		
6.75% due 08/15/28 ⁴	7,000,000	7,085,568
6.88% due 12/15/30 ⁴	4,050,000	4,134,442
Standard Industries, Inc.		
4.38% due 07/15/30 ⁴	6,200,000	5,601,805
3.38% due 01/15/31 ⁴	6,552,000	5,520,258

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Industrial - 3.7% (continued)		
Sealed Air Corporation/Sealed Air Corp US		
6.13% due 02/01/28 ⁴	11,105,000	\$ 11,078,220
IP Lending X Ltd.		
7.75% due 07/02/29 ^{†††,4}	10,457,121	10,613,978
Sealed Air Corp.		
5.50% due 09/15/25 ⁴	5,400,000	5,385,239
6.50% due 07/15/32 ⁴	5,000,000	4,971,943
Dyal Capital Partners IV		
3.65% due 02/22/41 ^{†††}	10,950,000	9,247,248
Boxer Parent Co, Inc.		
6.50% due 10/02/25	EUR 8,550,000	9,161,042
Flowserve Corp.		
3.50% due 10/01/30	10,270,000	9,139,261
Arcosa, Inc.		
4.38% due 04/15/29 ⁴	9,400,000	8,729,069
Pactiv Evergreen Group Issuer Incorporated/Pactiv Evergreen Group Issuer LLC		
4.00% due 10/15/27 ⁴	7,943,000	7,439,643
Deuce FinCo plc		
5.50% due 06/15/27 ⁴	GBP 5,350,000	6,463,724
GrafTech Finance, Inc.		
4.63% due 12/15/28 ⁴	10,000,000	6,338,896
Atkore, Inc.		
4.25% due 06/01/31 ⁴	6,875,000	6,051,456
TopBuild Corp.		
3.63% due 03/15/29 ⁴	5,550,000	4,981,206
GrafTech Global Enterprises, Inc.		
9.88% due 12/15/28 ⁴	6,520,000	4,805,665
Artera Services LLC		
8.50% due 02/15/31 ⁴	4,525,000	4,658,479
SCIL IV LLC / SCIL USA Holdings LLC		
9.50% due 07/15/28	EUR 3,500,000	4,052,582
Enviri Corp.		
5.75% due 07/31/27 ⁴	4,125,000	3,920,952
Ball Corp.		
6.88% due 03/15/28	3,270,000	3,356,233
Wrangler Holdeo Corp.		
6.63% due 04/01/32 ⁴	3,350,000	3,335,204
Boeing Co.		
6.53% due 05/01/34 ⁴	3,250,000	3,327,674
Summit Materials LLC / Summit Materials Finance Corp.		
7.25% due 01/15/31 ⁴	3,150,000	3,262,310
Miter Brands Acquisition Holdco Incorporated / MIWD Borrower LLC		
6.75% due 04/01/32 ⁴	3,125,000	3,147,225
TK Elevator US Newco, Inc.		
5.25% due 07/15/27 ⁴	3,000,000	2,907,948
AmeriTex HoldCo Intermediate LLC		
10.25% due 10/15/28 ⁴	2,450,000	2,580,053
Enpro, Inc.		
5.75% due 10/15/26	2,510,000	2,474,317
Builders FirstSource, Inc.		
6.38% due 06/15/32 ⁴	800,000	801,153
Brundage-Bone Concrete Pumping Holdings, Inc.		
6.00% due 02/01/26 ⁴	525,000	519,145
Total Industrial		257,143,957
Consumer, Cyclical - 3.5%		
Hilton Domestic Operating Company, Inc.		
4.00% due 05/01/31 ⁴	15,900,000	14,232,187
3.63% due 02/15/32 ⁴	4,150,000	3,591,335
5.75% due 05/01/28 ⁴	525,000	522,390
Ferrellgas Limited Partnership / Ferrellgas Finance Corp.		
5.38% due 04/01/26 ⁴	16,778,000	16,413,681
International Game Technology plc		
6.50% due 02/15/25 ⁴	15,700,000	15,708,509
4.13% due 04/15/26 ⁴	624,000	607,467
Walgreens Boots Alliance, Inc.		
3.45% due 06/01/26	15,450,000	14,536,643
Mileage Plus Holdings LLC / Mileage Plus Intellectual Property Assets Ltd.		
6.50% due 06/20/27 ⁴	11,820,000	11,843,593
Suburban Propane Partners Limited Partnership/Suburban Energy Finance Corp.		
5.00% due 06/01/31 ⁴	11,350,000	10,221,121
5.88% due 03/01/27	660,000	653,119
Delta Air Lines, Inc.		
7.00% due 05/01/25 ⁴	10,536,000	10,615,687
Clarios Global Limited Partnership / Clarios US Finance Co.		
6.25% due 05/15/26 ⁴	8,299,000	8,290,732
1011778 BC ULC / New Red Finance, Inc.		
4.00% due 10/15/30 ⁴	9,333,000	8,215,841
Beacon Roofing Supply, Inc.		
4.13% due 05/15/29 ⁴	4,117,000	3,750,496
4.50% due 11/15/26 ⁴	3,730,000	3,625,291
CD&R Smokey Buyer, Inc.		
6.75% due 07/15/25 ⁴	7,250,000	7,203,989
Warnermedia Holdings, Inc.		
6.41% due 03/15/26	7,200,000	7,199,976
Hyatt Hotels Corp.		
5.75% due 04/23/30	6,530,000	6,640,816
British Airways Class A Pass Through Trust		
4.25% due 11/15/32 ⁴	7,029,764	6,586,341
Hanesbrands, Inc.		
9.00% due 02/15/31 ⁴	6,100,000	6,391,220

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	Face Amount	Value
CORPORATE BONDS^{††} - 30.8% (continued)		
Consumer, Cyclical - 3.5% (continued)		
Hawaiian Brand Intellectual Property Ltd. / HawaiianMiles Loyalty Ltd.		
5.75% due 01/20/26 ⁴	6,645,000	\$ 6,322,455
Papa John's International, Inc.		
3.88% due 09/15/29 ⁴	7,025,000	6,217,750
Penn Entertainment, Inc.		
4.13% due 07/01/29 ⁴	6,975,000	5,982,216
ONE Hotels GmbH		
7.75% due 04/02/31 ⁴	EUR 5,150,000	5,754,503
JB Poindexter & Company, Inc.		
8.75% due 12/15/31 ⁴	5,100,000	5,283,554
Boyne USA, Inc.		
4.75% due 05/15/29 ⁴	5,484,000	5,117,119
Air Canada		
4.63% due 08/15/29 ⁴	CAD 5,550,000	3,913,861
3.88% due 08/15/26 ⁴	1,264,000	1,202,307
American Airlines Class AA Pass Through Trust		
3.58% due 01/15/28	2,094,740	1,978,969
3.35% due 10/15/29	1,080,426	994,684
3.65% due 02/15/29	981,825	926,568
3.15% due 02/15/32	939,598	837,409
Ontario Gaming GTA, LP		
8.00% due 08/01/30 ⁴	4,525,000	4,643,781
Superior Plus Limited Partnership / Superior General Partner, Inc.		
4.50% due 03/15/29 ⁴	4,800,000	4,404,839
Asbury Automotive Group, Inc.		
4.63% due 11/15/29 ⁴	4,472,000	4,133,333
Allwyn Entertainment Financing UK plc		
7.88% due 04/30/29 ⁴	3,450,000	3,565,144
Scientific Games Holdings Limited Partnership/Scientific Games US FinCo, Inc.		
6.63% due 03/01/30 ⁴	3,500,000	3,411,858
Station Casinos LLC		
4.63% due 12/01/31 ⁴	3,800,000	3,386,952
Ritchie Bros Holdings, Inc.		
6.75% due 03/15/28 ⁴	2,950,000	3,003,224
Six Flags Theme Parks, Inc.		
7.00% due 07/01/25 ⁴	2,757,000	2,765,665
PetSmart, Inc. / PetSmart Finance Corp.		
4.75% due 02/15/28 ⁴	2,800,000	2,600,854
Clarios Global, LP		
6.75% due 05/15/25 ⁴	2,476,000	2,475,248
Gates Corp.		
6.88% due 07/01/29 ⁴	2,425,000	2,467,292
Air Canada Class A Pass Through Trust		
5.25% due 04/01/29 ⁴	2,138,677	2,109,513
United Airlines, Inc.		
4.63% due 04/15/29 ⁴	1,700,000	1,583,227
Acushnet Co.		
7.38% due 10/15/28 ⁴	1,500,000	1,554,405
United Airlines Class AA Pass Through Trust		
4.15% due 08/25/31	914,983	857,250
Wyndham Hotels & Resorts, Inc.		
4.38% due 08/15/28 ⁴	700,000	652,571
Live Nation Entertainment, Inc.		
6.50% due 05/15/27 ⁴	571,000	574,270
Caesars Entertainment, Inc.		
6.50% due 02/15/32 ⁴	400,000	401,962
Aramark Services, Inc.		
5.00% due 04/01/25 ⁴	311,000	308,916
Total Consumer, Cyclical		246,282,133
Consumer, Non-cyclical - 3.0%		
Medline Borrower, LP		
3.88% due 04/01/29 ⁴	18,246,000	16,802,919
Williams Scotsman, Inc.		
6.13% due 06/15/25 ⁴	11,108,000	11,089,394
7.38% due 10/01/31 ⁴	1,950,000	2,006,761
DaVita, Inc.		
4.63% due 06/01/30 ⁴	8,678,000	7,841,696
3.75% due 02/15/31 ⁴	4,892,000	4,172,675
AZ Battery Property LLC		
6.73% due 02/20/46 ^{†††}	11,600,000	11,677,706
Bausch Health Companies, Inc.		
4.88% due 06/01/28 ⁴	15,600,000	11,674,416
US Foods, Inc.		
4.75% due 02/15/29 ⁴	6,550,000	6,212,545
6.88% due 09/15/28 ⁴	3,875,000	3,961,870
Prime Security Services Borrower LLC / Prime Finance, Inc.		
3.38% due 08/31/27 ⁴	6,861,000	6,348,280
5.75% due 04/15/26 ⁴	3,000,000	2,977,206
JBS USA LUX S.A. / JBS USA Food Company / JBS USA Finance, Inc.		
4.38% due 02/02/52	6,500,000	4,857,837
5.50% due 01/15/30	4,500,000	4,431,423
Verisure Holding AB		
5.50% due 05/15/30 ⁴	EUR 7,450,000	8,106,555
Cheplapharm Arzneimittel GmbH		
5.50% due 01/15/28 ⁴	8,085,000	7,479,366
Option Care Health, Inc.		
4.38% due 10/31/29 ⁴	7,736,000	7,100,950
Sotheby's/Bidfair Holdings, Inc.		
5.88% due 06/01/29 ⁴	9,400,000	6,995,264
BCP V Modular Services Finance II plc		
4.75% due 10/30/28 ⁴	EUR 7,000,000	6,975,999

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	Face Amount	Value
CORPORATE BONDS^{††} - 30.8% (continued)		
Consumer, Non-cyclical - 3.0% (continued)		
HealthEquity, Inc.		
4.50% due 10/01/29 ⁴	6,555,000	\$ 6,126,830
Smithfield Foods, Inc.		
3.00% due 10/15/30 ⁴	7,000,000	5,943,220
Boost Newco Borrower LLC		
7.50% due 01/15/31 ⁴	5,275,000	5,499,990
ADT Security Corp.		
4.88% due 07/15/32 ⁴	5,150,000	4,729,252
Central Garden & Pet Co.		
4.13% due 04/30/31 ⁴	5,300,000	4,670,876
CPI CG, Inc.		
10.00% due 07/15/29 ⁴	4,460,000	4,627,250
TriNet Group, Inc.		
7.13% due 08/15/31 ⁴	4,465,000	4,535,498
Chrome Bidco		
3.50% due 05/31/28 ⁴	EUR 4,800,000	4,246,315
Carriage Services, Inc.		
4.25% due 05/15/29 ⁴	4,575,000	4,087,557
CAB SELAS		
3.38% due 02/01/28 ⁴	EUR 4,100,000	3,921,231
Kronos Acquisition Holdings, Inc. / KIK Custom Products, Inc.		
7.00% due 12/31/27 ⁴	3,061,000	3,165,695
JBS USA Holding Lux Sarl/ JBS USA Food Company/ JBS Lux Co Sarl		
3.75% due 12/01/31	3,400,000	2,976,839
Legends Hospitality Holding Company LLC / Legends Hospitality Co-Issuer, Inc.		
5.00% due 02/01/26 ⁴	2,775,000	2,750,386
Catalent Pharma Solutions, Inc.		
3.13% due 02/15/29 ⁴	2,825,000	2,703,757
WW International, Inc.		
4.50% due 04/15/29 ⁴	6,335,000	2,448,888
Darling Ingredients, Inc.		
6.00% due 06/15/30 ⁴	2,350,000	2,310,677
Graham Holdings Co.		
5.75% due 06/01/26 ⁴	1,811,000	1,797,112
Molina Healthcare, Inc.		
4.38% due 06/15/28 ⁴	1,770,000	1,665,987
Tenet Healthcare Corp.		
4.63% due 06/15/28	975,000	927,223
5.13% due 11/01/27	550,000	538,249
Upbound Group, Inc.		
6.38% due 02/15/29 ⁴	1,450,000	1,390,972
Altria Group, Inc.		
4.45% due 05/06/50	1,670,000	1,282,451
Concentra Escrow Issuer Corp.		
6.88% due 07/15/32 ⁴	1,120,000	1,134,739
AMN Healthcare, Inc.		
4.63% due 10/01/27 ⁴	520,000	495,343
Champions Financing, Inc.		
8.75% due 02/15/29 ⁴	250,000	256,368
Total Consumer, Non-cyclical		<u>204,945,567</u>
Basic Materials - 1.6%		
Alcoa Nederland Holding BV		
5.50% due 12/15/27 ⁴	15,125,000	14,893,618
6.13% due 05/15/28 ⁴	7,450,000	7,418,128
4.13% due 03/31/29 ⁴	4,900,000	4,544,811
Kaiser Aluminum Corp.		
4.50% due 06/01/31 ⁴	13,250,000	11,733,447
4.63% due 03/01/28 ⁴	650,000	608,181
International Flavors & Fragrances, Inc.		
1.23% due 10/01/25 ⁴	11,950,000	11,302,330
Minerals Technologies, Inc.		
5.00% due 07/01/28 ⁴	11,280,000	10,705,961
SK Invictus Intermediate II SARL		
5.00% due 10/30/29 ⁴	11,525,000	10,437,190
SCIL IV LLC / SCIL USA Holdings LLC		
5.38% due 11/01/26 ⁴	10,375,000	10,032,027
Carpenter Technology Corp.		
6.38% due 07/15/28	8,315,000	8,313,252
Novelis Corp.		
3.25% due 11/15/26 ⁴	5,670,000	5,335,494
HB Fuller Co.		
4.25% due 10/15/28	5,250,000	4,948,247
Novelis Sheet Ingot GmbH		
3.38% due 04/15/29	EUR 4,500,000	4,532,305
Arsenal AIC Parent LLC		
8.00% due 10/01/30 ⁴	3,800,000	3,987,705
Ingevity Corp.		
3.88% due 11/01/28 ⁴	1,000,000	907,299
Mirabela Nickel Ltd.		
due 06/24/19 ^{†††,1,8}	1,885,418	9,427
Total Basic Materials		<u>109,709,422</u>
Technology - 1.3%		
Qorvo, Inc.		
3.38% due 04/01/31 ⁴	9,225,000	7,907,549
4.38% due 10/15/29	7,833,000	7,398,027
NCR Voyix Corp.		
5.25% due 10/01/30 ⁴	10,325,000	9,437,039
5.13% due 04/15/29 ⁴	3,850,000	3,625,762
TeamSystem SpA		
7.66% (3 Month EURIBOR + 3.75%, Rate Floor: 3.75%) due 02/15/28 ⁰	EUR 11,750,000	12,636,947
Booz Allen Hamilton, Inc.		
3.88% due 09/01/28 ⁴	11,800,000	11,112,039
Dye & Durham Ltd.		
8.63% due 04/15/29 ⁴	7,338,000	7,443,814
Boxer Parent Company, Inc.		
6.50% due 10/02/25	EUR 5,500,000	5,893,067
Playtika Holding Corp.		
4.25% due 03/15/29 ⁴	5,850,000	5,133,134
Cloud Software Group, Inc.		

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	Face Amount [~]	Value
CORPORATE BONDS^{††} - 30.8% (continued)		
Technology - 1.3% (continued)		
Capstone Borrower, Inc. 8.00% due 06/15/30 ⁴	3,525,000	\$ 3,640,264
Twilio, Inc. 3.88% due 03/15/31	4,000,000	3,517,938
Central Parent LLC / CDK Global II LLC / CDK Financing Company, Inc. 8.00% due 06/15/29 ⁴	3,050,000	3,096,802
ACI Worldwide, Inc. 5.75% due 08/15/26 ⁴	1,900,000	1,889,588
SS&C Technologies, Inc. 5.50% due 09/30/27 ⁴	1,570,000	1,545,988
Fair Isaac Corp. 5.25% due 05/15/26 ⁴	1,375,000	1,360,213
MSCI, Inc. 3.88% due 02/15/31 ⁴	883,000	795,308
Total Technology		<u>91,523,147</u>
Utilities - 1.2%		
AmeriGas Partners Limited Partnership / AmeriGas Finance Corp. 5.88% due 08/20/26	17,145,000	16,613,184
Terraform Global Operating, LP 6.13% due 03/01/26 ⁴	16,660,000	16,449,804
Algonquin Power & Utilities Corp. 5.37% due 06/15/26	12,300,000	12,240,396
AES Corp. 3.95% due 07/15/30 ⁴	9,760,000	8,923,887
Clearway Energy Operating LLC 3.75% due 02/15/31 ⁴	9,409,000	8,209,779
Alexander Funding Trust II 7.47% due 07/31/28 ⁴	7,750,000	8,200,657
NRG Energy, Inc. 7.00% due 03/15/33 ⁴	6,950,000	7,336,434
DPL, Inc. 4.13% due 07/01/25	2,334,000	2,287,086
Atlantica Sustainable Infrastructure plc 4.13% due 06/15/28 ⁴	1,550,000	1,516,824
Total Utilities		<u>81,778,051</u>
Total Corporate Bonds (Cost \$2,320,597,704)		<u>2,131,953,910</u>
ASSET-BACKED SECURITIES^{††} - 19.0%		
Collateralized Loan Obligations - 10.5%		
Fortress Credit Opportunities IX CLO Ltd. 2021-9A CR, 8.39% (3 Month Term SOFR + 3.06%, Rate Floor: 2.80%) due 10/15/33 ^{0,4}	35,000,000	34,922,741
2021-9A DR, 9.54% (3 Month Term SOFR + 4.21%, Rate Floor: 3.95%) due 10/15/33 ^{0,4}	7,750,000	7,710,645
2021-9A A2TR, 7.39% (3 Month Term SOFR + 2.06%, Rate Floor: 1.80%) due 10/15/33 ^{0,4}	2,950,000	2,955,005
FS Rialto 2021-FL3 D, 7.94% (1 Month Term SOFR + 2.61%, Rate Floor: 2.61%) due 11/16/36 ^{0,4}	36,500,000	34,625,940
2021-FL2 D, 8.24% (1 Month Term SOFR + 2.91%, Rate Floor: 2.91%) due 05/16/38 ^{0,4}	8,850,000	8,414,036
Palmer Square Loan Funding Ltd. 2022-1A B, 7.33% (3 Month Term SOFR + 2.00%, Rate Floor: 2.00%) due 04/15/30 ^{0,4}	26,200,000	25,978,117
2021-3A C, 8.09% (3 Month Term SOFR + 2.76%, Rate Floor: 2.76%) due 07/20/29 ^{0,4}	8,300,000	8,341,139
2022-1A C, 7.93% (3 Month Term SOFR + 2.60%, Rate Floor: 2.60%) due 04/15/30 ^{0,4}	3,400,000	3,402,591
LCCM Trust 2021-FL3 C, 8.04% (1 Month Term SOFR + 2.71%, Rate Floor: 2.71%) due 11/15/38 ^{0,4}	28,865,000	27,677,930
2021-FL2 D, 8.34% (1 Month Term SOFR + 3.01%, Rate Floor: 3.01%) due 12/13/38 ^{0,4}	5,750,000	5,419,200
Fontainebleau Vegas 10.97% (1 Month Term SOFR + 5.65%, Rate Floor: 1.00%) due 01/31/26 ^{0,†††}	26,499,999	26,499,999
BXMT Ltd. 2020-FL2 C, 7.09% (1 Month Term SOFR + 1.76%, Rate Floor: 1.76%) due 02/15/38 ^{0,4}	15,640,000	13,966,537
2020-FL2 D, 7.39% (1 Month Term SOFR + 2.06%, Rate Floor: 2.06%) due 02/15/38 ^{0,4}	8,000,000	6,079,501
2020-FL3 D, 8.24% (1 Month Term SOFR + 2.91%, Rate Floor: 2.91%) due 11/15/37 ^{0,4}	7,350,000	6,064,126

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	Face Amount [~]	Value
ASSET-BACKED SECURITIES^{††} - 19.0% (continued)		
Collateralized Loan Obligations - 10.5% (continued)		
LoanCore Issuer Ltd.		
2021-CRE6 D, 8.29% (1 Month Term SOFR + 2.96%, Rate Floor: 2.85%) due 11/15/38 ^{0,4}	11,300,000	\$ 10,521,577
2021-CRE5 D, 8.44% (1 Month Term SOFR + 3.11%, Rate Floor: 3.11%) due 07/15/36 ^{0,4}	8,250,000	7,956,266
2022-CRE7 D, 8.43% (30 Day Average SOFR + 3.10%, Rate Floor: 3.10%) due 01/17/37 ^{0,4}	6,400,000	6,094,856
ACRES Commercial Realty Ltd.		
2021-FL2 D, 8.54% (1 Month Term SOFR + 3.21%, Rate Floor: 3.21%) due 01/15/37 ^{0,4}	8,350,000	7,790,733
2021-FL1 D, 8.09% (1 Month Term SOFR + 2.76%, Rate Floor: 2.76%) due 06/15/36 ^{0,4}	7,250,000	6,653,617
2021-FL2 C, 8.09% (1 Month Term SOFR + 2.76%, Rate Floor: 2.76%) due 01/15/37 ^{0,4}	6,500,000	6,139,644
2021-FL2 B, 7.69% (1 Month Term SOFR + 2.36%, Rate Floor: 2.36%) due 01/15/37 ^{0,4}	3,500,000	3,418,346
Cerberus Loan Funding XLIV LLC		
2024-5A C, 9.30% (3 Month Term SOFR + 4.20%, Rate Floor: 4.20%) due 01/15/36 ^{0,4}	22,800,000	22,929,237
Cerberus Loan Funding XLII LLC		
2023-3A C, 9.48% (3 Month Term SOFR + 4.15%, Rate Floor: 4.15%) due 09/13/35 ^{0,4}	21,550,000	21,575,586
MidOcean Credit CLO VII		
2020-7A CR, 7.79% (3 Month Term SOFR + 2.46%, Rate Floor: 0.00%) due 07/15/29 ^{0,4}	21,000,000	21,011,558
Cerberus Loan Funding XLVII LLC		
2024-3A C, 7.95% (3 Month Term SOFR + 2.55%, Rate Floor: 2.55%) due 07/15/36 ^{0,4}	20,150,000	20,150,002
Golub Capital Partners CLO Ltd.		
2018-36A C, 7.70% (3 Month Term SOFR + 2.36%, Rate Floor: 0.00%) due 02/05/31 ^{0,4}	20,000,000	19,935,960
BSPDF Issuer Ltd.		
2021-FL1 D, 8.19% (1 Month Term SOFR + 2.86%, Rate Floor: 2.75%) due 10/15/36 ^{0,4}	19,975,000	18,481,843
BSPRT Issuer Ltd.		
2021-FL6 D, 8.44% (1 Month Term SOFR + 3.11%, Rate Floor: 3.00%) due 03/15/36 ^{0,4}	18,425,000	16,708,531
2021-FL7 D, 8.19% (1 Month Term SOFR + 2.86%, Rate Floor: 2.86%) due 12/15/38 ^{0,4}	1,600,000	1,518,331
Golub Capital Partners CLO 49M Ltd.		
2021-49A D, 9.44% (3 Month Term SOFR + 4.11%, Rate Floor: 4.11%) due 08/26/33 ^{0,4}	18,100,000	18,004,580
Voya CLO Ltd.		
2021-2A CR, 9.19% (3 Month Term SOFR + 3.86%, Rate Floor: 3.60%) due 06/07/30 ^{0,4}	16,500,000	16,525,306
2013-1A INC, due 10/15/30 ^{4,9}	28,970,307	975,141
Owl Rock CLO I LLC		
2024-1A C, 9.58% (3 Month Term SOFR + 4.25%, Rate Floor: 4.25%) due 02/20/36 ^{0,4}	17,250,000	17,310,879
Cerberus Loan Funding XLV LLC		
2024-1A C, 8.47% (3 Month Term SOFR + 3.15%, Rate Floor: 3.15%) due 04/15/36 ^{0,4}	17,150,000	17,206,602
STWD Ltd.		
2022-FL3 D, 8.08% (30 Day Average SOFR + 2.75%, Rate Floor: 2.75%) due 11/15/38 ^{0,4}	11,900,000	10,970,658
2021-FL2 D, 8.25% (1 Month Term SOFR + 2.91%, Rate Floor: 2.80%) due 04/18/38 ^{0,4}	3,750,000	3,299,935
Carlyle Direct Lending CLO LLC		
2024-1A BR, due 07/15/36 ^{0,†††,4}	14,200,000	14,257,814

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	Face Amount [~]	Value
ASSET-BACKED SECURITIES^{††} - 19.0% (continued)		
Collateralized Loan Obligations - 10.5% (continued)		
Goldentree Loan Management US CLO 1 Ltd.		
2024-9A DR, 8.68% (3 Month Term SOFR + 3.35%, Rate Floor: 3.35%) due 04/20/37 ^{0,4}	13,500,000	\$ 13,654,053
Cerberus Loan Funding XL LLC		
2023-1A C, 9.73% (3 Month Term SOFR + 4.40%, Rate Floor: 4.40%) due 03/22/35 ^{0,4}	12,750,000	12,827,141
Neuberger Berman Loan Advisers CLO 32 Ltd.		
2021-32A DR, 8.29% (3 Month Term SOFR + 2.96%, Rate Floor: 2.70%) due 01/20/32 ^{0,4}	11,500,000	11,509,460
Fortress Credit BSL XV Ltd.		
2024-2A CR, 7.93% (3 Month Term SOFR + 2.60%, Rate Floor: 2.60%) due 10/18/33 ^{0,4}	11,150,000	11,150,000
KREF Ltd.		
2021-FL2 AS, 6.74% (1 Month Term SOFR + 1.41%, Rate Floor: 1.30%) due 02/15/39 ^{0,4}	11,000,000	10,664,862
Owl Rock CLO XVI LLC		
2024-16A C, 8.62% (3 Month Term SOFR + 3.30%, Rate Floor: 3.30%) due 04/20/36 ^{0,4}	10,150,000	10,229,007
THL Credit Lake Shore MM CLO I Ltd.		
2021-1A CR, 8.59% (3 Month Term SOFR + 3.26%, Rate Floor: 3.00%) due 04/15/33 ^{0,4}	9,900,000	9,856,681
Golub Capital Partners CLO 16 Ltd.		
2021-16A CR2, 8.49% (3 Month Term SOFR + 3.16%, Rate Floor: 2.90%) due 07/25/33 ^{0,4}	9,300,000	9,266,675
BCC Middle Market CLO LLC		
2021-1A AIR, 7.09% (3 Month Term SOFR + 1.76%, Rate Floor: 1.50%) due 10/15/33 ^{0,4}	9,000,000	9,000,968
Cerberus Loan Funding XLVI, LP		
2024-2A C, 8.36% (3 Month Term SOFR + 3.05%, Rate Floor: 3.05%) due 07/15/36 ^{0,4}	8,000,000	7,998,030
2024-2A D, 10.26% (3 Month Term SOFR + 4.95%, Rate Floor: 4.95%) due 07/15/36 ^{0,4}	1,000,000	999,631
Magnetite XXIX Ltd.		
2021-29A D, 8.19% (3 Month Term SOFR + 2.86%, Rate Floor: 2.60%) due 01/15/34 ^{0,4}	8,800,000	8,825,915
CIFC Funding Ltd.		
2021-2A DR, 8.69% (3 Month Term SOFR + 3.36%, Rate Floor: 3.10%) due 04/20/30 ^{0,4}	8,100,000	8,103,670
Venture XIV CLO Ltd.		
2020-14A CRR, 7.85% (3 Month Term SOFR + 2.51%, Rate Floor: 2.25%) due 08/28/29 ^{0,4}	8,000,000	7,997,403
Madison Park Funding XLVIII Ltd.		
2021-48A D, 8.59% (3 Month Term SOFR + 3.26%, Rate Floor: 3.26%) due 04/19/33 ^{0,4}	7,500,000	7,537,515
ACRE Commercial Mortgage Ltd.		
2021-FL4 D, 8.05% (1 Month Term SOFR + 2.71%, Rate Floor: 2.60%) due 12/18/37 ^{0,4}	7,350,000	7,077,398
FS Rialto Issuer LLC		
2022-FL5 C, 9.26% (1 Month Term SOFR + 3.92%, Rate Floor: 3.92%) due 06/19/37 ^{0,4}	6,950,000	6,829,317
Madison Park Funding LVIII Ltd.		
2024-58A D, 8.97% (3 Month Term SOFR + 3.65%, Rate Floor: 3.65%) due 04/25/37 ^{0,4}	6,600,000	6,641,563
Dryden 37 Senior Loan Fund		
2015-37A Q, due 01/15/31 ^{4,9}	9,500,000	6,591,774
Cerberus Loan Funding XXXIII, LP		
2021-3A C, 8.39% (3 Month Term SOFR + 3.06%, Rate Floor: 2.80%) due 07/23/33 ^{0,4}	5,900,000	5,860,628
ABPCI Direct Lending Fund CLO I LLC		
2021-1A C2, 8.59% (3 Month Term SOFR + 3.26%, Rate Floor: 3.26%) due 07/20/33 ^{0,4}	5,550,000	5,548,577

Macro Opportunities Fund
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June 30, 2024

	Face Amount [~]	Value
ASSET-BACKED SECURITIES^{††} - 19.0% (continued)		
Collateralized Loan Obligations - 10.5% (continued)		
KREF Funding V LLC		
7.19% (1 Month Term SOFR + 1.86%, Rate Floor: 1.86%) due 06/25/26 ^{0,††}	5,184,387	\$ 5,161,037
0.15% due 06/25/26 ^{††,10}	73,636,363	7,364
Cerberus Loan Funding XXXV, LP		
2021-5A C, 8.19% (3 Month Term SOFR + 2.86%, Rate Floor: 2.60%) due 09/22/33 ^{0,4}	5,150,000	5,098,138
Neuberger Berman Loan Advisers CLO 40 Ltd.		
2021-40A D, 8.34% (3 Month Term SOFR + 3.01%, Rate Floor: 2.75%) due 04/16/33 ^{0,4}	4,050,000	4,051,677
Cerberus Loan Funding XLVII LLC		
2024-3A D, 9.68% (3 Month Term SOFR + 4.35%, Rate Floor: 4.35%) due 07/15/36 ^{0,††,4}	3,900,000	3,896,626
Wellfleet CLO Ltd.		
2021-3A C, 7.84% (3 Month Term SOFR + 2.51%, Rate Floor: 2.25%) due 01/15/35 ^{0,4}	3,400,000	3,397,656
Ares Direct Lending CLO 1 LLC		
2024-1A B, 7.59% (3 Month Term SOFR + 2.20%, Rate Floor: 2.20%) due 04/25/36 ^{0,4}	2,750,000	2,749,514
HGI CRE CLO Ltd.		
2021-FL2 D, 7.59% (1 Month Term SOFR + 2.26%, Rate Floor: 2.26%) due 09/17/36 ^{0,4}	1,600,000	1,515,034
2021-FL2 E, 7.89% (1 Month Term SOFR + 2.56%, Rate Floor: 2.56%) due 09/17/36 ^{0,4}	1,200,000	1,137,936
BDS Ltd.		
2021-FL9 E, 8.05% (1 Month Term SOFR + 2.71%, Rate Floor: 2.60%) due 11/16/38 ^{0,4}	2,700,000	2,534,480
Wind River CLO Ltd.		
2018-1A ARR, 6.64% (3 Month Term SOFR + 1.31%, Rate Floor: 1.05%) due 07/18/31 ^{0,4}	2,524,026	2,526,916
Octagon Loan Funding Ltd.		
2014-1A SUB, due 11/18/31 ^{4,9}	19,435,737	2,265,877
BNPP IP CLO Ltd.		
2014-2A E, 10.84% (3 Month Term SOFR + 5.51%, Rate Floor: 0.00%) due 10/30/25 ^{0,4}	6,374,659	2,231,131
GoldenTree Loan Management US CLO 4 Ltd.		
2021-4A DR, 8.74% (3 Month Term SOFR + 3.41%, Rate Floor: 3.15%) due 04/24/31 ^{0,4}	2,000,000	2,015,552
Carlyle Global Market Strategies CLO Ltd.		
2012-3A SUB, due 01/14/32 ^{4,9}	6,400,000	1,756,800
2013-3X SUB, due 10/15/30 ⁹	4,938,326	178,372
WhiteHorse X Ltd.		
2015-10A E, 10.88% (3 Month Term SOFR + 5.56%, Rate Floor: 5.30%) due 04/17/27 ^{0,4}	1,730,018	1,730,874
Dryden 50 Senior Loan Fund		
2017-50A SUB, due 07/15/30 ^{4,9}	7,895,000	1,640,739
AMMC CLO XI Ltd.		
2012-11A SUB, due 04/30/31 ^{4,9}	5,650,000	873,820
Great Lakes CLO Ltd.		
2014-1A SUB, due 10/15/29 ^{4,9}	1,500,000	567,206
Dryden 41 Senior Loan Fund		
2015-41A SUB, due 04/15/31 ^{4,9}	11,700,000	533,965
KVK CLO Ltd.		
2013-1A SUB, due 01/14/28 ^{4,9}	11,900,000	408,765
Babson CLO Ltd.		
2014-1A SUB, due 07/20/25 ^{††,4,9}	11,900,000	355,691
Marathon CLO V Ltd.		
2013-5A SUB, due 11/21/27 ^{4,9}	5,500,000	93,511
Atlas Senior Loan Fund IX Ltd.		
2018-9A SUB, due 04/20/28 ^{4,9}	9,600,000	77,568
Treman Park CLO Ltd.		
2015-1A SUB, due 10/20/28 ^{4,9}	18,918,010	63,186
Dryden Senior Loan Fund		
2015-37X, due 01/15/31 ⁹	1,897,598	56,462

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	Face Amount	Value
ASSET-BACKED SECURITIES^{††} - 19.0% (continued)		
Collateralized Loan Obligations - 10.5% (continued)		
Venture XIII CLO Ltd.		
2013-13A SUB, due 09/10/29 ^{4,9}	13,790,000	\$ 1,379
Copper River CLO Ltd.		
2007-1A INC, due 01/20/21 ^{1,9}	8,150,000	815
West CLO Ltd.		
2013-1A SUB, due 11/07/25 ^{4,9}	5,300,000	530
Total Collateralized Loan Obligations		<u>726,593,398</u>
Transport-Aircraft - 2.6%		
AASET Trust		
2024-1A, 6.26% due 05/16/49 ¹	14,350,000	14,357,684
2021-1A, 2.95% due 11/16/41 ⁴	15,471,608	14,259,098
2020-1A, 3.35% due 01/16/40 ⁴	4,591,267	4,223,839
2021-2A, 3.54% due 01/15/47 ⁴	3,139,804	2,765,397
2020-1A, 4.34% due 01/16/40 ⁴	3,751,347	2,273,289
2019-2, 3.38% due 10/16/39 ⁴	2,164,341	2,056,164
2019-1, 3.84% due 05/15/39 ⁴	1,924,301	1,818,518
KDAC Aviation Finance Ltd.		
2017-1A, 4.21% due 12/15/42 ⁴	27,495,979	24,829,966
GAIA Aviation Ltd.		
2019-1, 3.97% due 12/15/44 ^{4,11}	10,520,877	9,679,365
2019-1, 5.19% due 12/15/44 ^{4,11}	4,716,821	4,207,947
Sprite Ltd.		
2021-1, 3.75% due 11/15/46 ⁴	12,602,579	11,796,139
Falcon Aerospace Ltd.		
2017-1, 4.58% due 02/15/42 ⁴	6,002,082	5,762,019
2019-1, 3.60% due 09/15/39 ⁴	3,652,560	3,360,872
2017-1, 6.30% due 02/15/42 ⁴	1,497,943	1,355,643
Castlelake Aircraft Securitization Trust		
2019-1A, 3.97% due 04/15/39 ⁴	5,115,363	4,605,133
2018-1, 4.13% due 06/15/43 ⁴	4,711,960	4,394,101
JOL Air Ltd.		
2019-1, 3.97% due 04/15/44 ⁴	8,841,594	8,223,302
Sapphire Aviation Finance I Ltd.		
2018-1A, 4.25% due 03/15/40 ⁴	8,504,660	8,112,595
Labrador Aviation Finance Ltd.		
2016-1A, 4.30% due 01/15/42 ⁴	7,784,006	7,124,532
Navigator Aircraft ABS Ltd.		
2021-1, 3.57% due 11/15/46 ⁴	7,162,932	6,427,298
AASET US Ltd.		
2018-2A, 4.45% due 11/18/38 ⁴	6,764,647	6,371,735
Sapphire Aviation Finance II Ltd.		
2020-1A, 4.34% due 03/15/40 ⁴	7,188,573	5,626,208
2020-1A, 3.23% due 03/15/40 ⁴	459,981	422,097
WAVE LLC		
2019-1, 3.60% due 09/15/44 ⁴	5,916,397	5,354,339
Project Silver		
2019-1, 3.97% due 07/15/44 ⁴	5,148,385	4,666,136
Lunar Structured Aircraft Portfolio Notes		
2021-1, 3.43% due 10/15/46 ⁴	4,799,965	4,259,297
MACH 1 Cayman Ltd.		
2019-1, 3.47% due 10/15/39 ⁴	3,225,027	2,942,902
Slam Ltd.		
2021-1A, 3.42% due 06/15/46 ⁴	2,925,000	2,593,305
MAPS Ltd.		
2018-1A, 4.21% due 05/15/43 ⁴	1,212,672	1,152,038
Castlelake Aircraft Structured Trust		
2021-1A, 6.66% due 01/15/46 ⁴	956,319	890,406
MAPS Trust		
2021-1A, 2.52% due 06/15/46 ⁴	963,022	866,970
Total Transport-Aircraft		<u>176,778,334</u>
Financial - 2.3%		
HarbourVest Structured Solutions IV Holdings, LP		
8.25% (3 Month Term SOFR + 2.95%, Rate Floor: 2.45%) due 09/15/26 ^{0,†††}	20,201,548	20,129,887
6.38% (3 Month EURIBOR + 2.45%, Rate Floor: 2.45%) due 09/15/26 ^{0,†††}	EUR 12,900,000	13,661,631
Lightning A		
5.50% due 03/01/37 ^{†††}	22,620,000	20,757,200
Thunderbird A		
5.50% due 03/01/37 ^{†††}	22,620,000	20,757,200

Macro Opportunities Fund
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	Face Amount [~]	Value
ASSET-BACKED SECURITIES^{††} - 19.0% (continued)		
Financial - 2.3% (continued)		
KKR Core Holding Company LLC		
4.00% due 08/12/31 ^{†††}	23,082,905	\$ 20,678,194
Project Onyx I		
8.45% (3 Month Term SOFR + 3.15%, Rate Floor: 3.15%) due 01/26/27 ^{0,†††}	15,798,368	15,768,071
Ceamer Finance LLC		
6.92% due 11/15/37 ^{†††}	9,873,219	9,582,422
3.69% due 03/24/31 ^{†††}	4,384,950	4,120,363
Bib Merchant Voucher Receivables Ltd.		
4.18% due 04/07/28 ^{†††}	9,899,005	9,588,597
Nassau LLC		
2019-1, 3.98% due 08/15/34 ⁴	9,585,498	9,173,085
Project Onyx II		
8.45% (3 Month Term SOFR + 3.15%, Rate Floor: 3.15%) due 01/26/27 ^{0,†††}	4,771,353	4,739,987
Lightning B		
7.50% due 03/01/37 ^{†††}	4,550,000	4,180,656
Thunderbird B		
7.50% due 03/01/37 ^{†††}	4,550,000	4,180,656
Total Financial		<u>157,317,949</u>
Infrastructure - 1.6%		
VB-S1 Issuer LLC - VBTEL		
2022-1A, 5.27% due 02/15/52 ⁴	39,650,000	36,092,598
2024-1A, 8.87% due 05/15/54 ⁴	5,950,000	6,037,530
Hotwire Funding LLC		
2023-1A, 8.84% due 05/20/53 ⁴	20,000,000	19,975,674
2021-1, 4.46% due 11/20/51 ⁴	11,750,000	10,641,164
2024-1A, 9.19% due 06/20/54 ⁴	7,250,000	7,345,358
Switch ABS Issuer LLC		
2024-2A, 5.44% due 06/25/54 ⁴	17,550,000	17,030,309
Vault DI Issuer LLC		
2021-1A, 2.80% due 07/15/46 ⁴	7,150,000	6,365,108
Aligned Data Centers Issuer LLC		
2021-1A, 2.48% due 08/15/46 ⁴	4,925,000	4,483,915
Blue Stream Issuer LLC		
2023-1A, 6.90% due 05/20/53 ⁴	3,400,000	3,356,368
Total Infrastructure		<u>111,328,024</u>
Net Lease - 0.6%		
CARS-DB4, LP		
2020-1A, 4.95% due 02/15/50 ⁴	27,799,000	24,007,953
CARS-DB7, LP		
2023-1A, 6.50% due 09/15/53 ⁴	11,194,063	11,293,505
SVC ABS LLC		
2023-1A, 5.55% due 02/20/53 ⁴	5,930,167	5,601,066
Total Net Lease		<u>40,902,524</u>
Single Family Residence - 0.5%		
FirstKey Homes Trust		
2020-SFR2, 4.00% due 10/19/37 ⁴	13,550,000	12,938,799
2020-SFR2, 4.50% due 10/19/37 ⁴	13,250,000	12,678,698
2020-SFR2, 3.37% due 10/19/37 ⁴	8,550,000	8,122,040
Total Single Family Residence		<u>33,739,537</u>
Whole Business - 0.4%		
Subway Funding LLC		
2024-1A, 6.51% due 07/30/54 ⁴	17,750,000	18,068,229
Applebee's Funding LLC / IHOP Funding LLC		
2019-1A, 4.72% due 06/05/49 ⁴	9,742,590	9,388,755
Taco Bell Funding LLC		
2016-1A, 4.97% due 05/25/46 ⁴	2,648,438	2,597,326
Wendy's Funding LLC		
2018-1A, 3.88% due 03/15/48 ⁴	373,963	351,338
Total Whole Business		<u>30,405,648</u>
Insurance - 0.3%		
Obra Longevity		
8.48% due 06/30/39	13,720,000	13,720,000
CHEST		
7.13% due 03/15/43 ^{†††}	5,700,000	5,781,096
Total Insurance		<u>19,501,096</u>
Asset-Backed Securities - 0.2%		
Endo Luxembourg Finance Co I SARL / Endo US, Inc.		
7.40% due 12/15/41 ^{†††}	17,000,000	17,176,490
Collateralized Debt Obligations - 0.0%		
Anchorage Credit Funding 4 Ltd.		
2021-4A CR, 3.52% due 04/27/39 ⁴	4,250,000	3,504,845
Total Asset-Backed Securities		<u>1,317,247,845</u>
(Cost \$1,356,198,448)		

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		Face Amount	Value
SENIOR FLOATING RATE INTERESTS^{††,◇} - 15.6%			
Consumer, Cyclical - 4.6%			
Zephyr Bidco Ltd.			
10.70% (1 Month GBP SONIA + 5.50%, Rate Floor: 5.50%) due 07/31/28	GBP	20,850,000	\$ 26,456,213
FR Refuel LLC			
10.21% (1 Month Term SOFR + 4.75%, Rate Floor: 5.50%) due 11/08/28		20,757,871	20,342,713
First Brands Group LLC			
10.59% (3 Month Term SOFR + 5.00%, Rate Floor: 6.00%) due 03/30/27		16,392,043	16,264,021
Alexander Mann			
11.41% (1 Month SOFR + 6.00%, Rate Floor: 6.00%) due 06/29/27		15,945,457	15,566,753
MB2 Dental Solutions, LLC			
11.33% (1 Month Term SOFR + 6.00%, Rate Floor: 6.75%) due 01/29/31 ^{†††}		14,500,183	14,472,240
13.50% (Commercial Prime Lending Rate + 5.00%, Rate Floor: 5.75%) due 01/29/31 ^{†††}		222,200	195,952
Fertitta Entertainment LLC			
9.08% (1 Month Term SOFR + 3.75%, Rate Floor: 4.25%) due 01/29/29		12,511,005	12,518,887
Pacific Bells LLC			
10.10% (3 Month Term SOFR + 4.50%, Rate Floor: 5.00%) due 11/10/28		11,943,491	11,928,561
Crash Champions Inc.			
10.08% (3 Month Term SOFR + 4.75%, Rate Floor: 4.75%) due 02/06/29		11,850,000	11,894,437
Casper Bidco SAS (B&B Hotels)			
7.85% (1 Month EURIBOR + 4.25%, Rate Floor: 4.25%) due 02/21/31	EUR	10,496,376	11,241,795
One Hotels GmbH			
8.41% (3 Month EURIBOR + 4.50%, Rate Floor: 4.50%) due 05/14/31	EUR	10,400,000	11,148,827
Rent-A-Center, Inc.			
8.09% (1 Month Term SOFR + 2.75%, Rate Floor: 3.25%) due 02/17/28		9,757,193	9,773,488
Drive Bidco BV			
due 06/26/31	EUR	8,800,000	9,381,764
Caesars Entertainment, Inc.			
8.10% (3 Month Term SOFR + 2.75%, Rate Floor: 3.25%) due 01/24/31		9,350,000	9,341,211
QSRP Finco B.V.			
due 05/29/31	EUR	8,600,000	9,145,505
Peer Holding III BV			
due 06/21/31		5,120,000	5,122,150
8.58% (3 Month Term SOFR + 3.25%, Rate Floor: 3.25%) due 10/18/30		3,500,000	3,502,205
The Facilities Group			
11.19% (3 Month Term SOFR + 5.75%, Rate Floor: 6.75%) due 11/30/27 ^{†††}		8,351,029	8,203,731
NFM & J LLC			
11.18% (3 Month Term SOFR + 5.75%, Rate Floor: 6.75%) due 11/30/27 ^{†††}		8,215,636	8,070,726
PCI Gaming Authority, Inc.			
due 05/29/26		7,200,000	7,182,000
Scientific Games Corp.			
8.31% (1 Month Term SOFR + 3.00%, Rate Floor: 3.50%) due 04/04/29		6,955,000	6,937,612
Holding SOCOTEC			
9.57% (6 Month Term SOFR + 4.00%, Rate Floor: 4.75%) due 06/30/28		6,935,500	6,921,074
BCP V Modular Services Holdings IV Ltd.			
8.15% (3 Month EURIBOR + 4.43%, Rate Floor: 4.43%) due 12/15/28	EUR	6,400,000	6,804,243
Apro LLC			
due 06/26/31		6,350,000	6,342,063
Clarios Global, LP			
due 07/11/31	EUR	4,810,000	5,143,654
due 05/06/30		1,170,000	1,171,462
Shaw Development LLC			
11.34% (1 Month Term SOFR + 6.00%, Rate Floor: 6.00%) due 10/30/29 ^{†††}		6,150,543	6,041,112
Entain Holdings (Gibraltar) Ltd.			
6.92% (6 Month EURIBOR + 3.25%, Rate Floor: 3.25%) due 06/30/28	EUR	5,450,000	5,840,429

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	Face Amount	Value
SENIOR FLOATING RATE INTERESTS^{††,‡} - 15.6% (continued)		
Consumer, Cyclical - 4.6% (continued)		
Grant Thornton Advisors LLC		
8.60% (3 Month Term SOFR + 3.25%, Rate Floor: 3.25%) due 05/01/31	5,670,000	\$ 5,684,232
Packers Holdings LLC		
8.69% (1 Month Term SOFR + 3.25%, Rate Floor: 4.00%) due 03/09/28	9,126,869	4,933,073
Accuride Corp.		
12.22% (1 Month Term SOFR + 1.00%, Rate Floor: 6.35%) (in-kind rate was 5.87%) due 05/18/26 ¹²	5,978,399	4,524,931
ImageFIRST Holdings LLC		
9.58% (3 Month Term SOFR + 4.25%, Rate Floor: 5.00%) due 04/27/28 ^{†††}	3,863,273	3,853,614
Da Vinci Purchaser Corp.		
due 01/08/27	3,811,061	3,810,108
Orion Group		
11.85% (3 Month Term SOFR + 6.25%, Rate Floor: 7.25%) due 03/19/27 ^{†††}	3,579,590	3,500,327
ScribeAmerica Intermediate Holdco LLC (Healthchannels)		
9.96% (1 Month Term SOFR + 4.50%, Rate Floor: 5.50%) due 04/03/25	4,619,204	3,202,633
Tacala Investment Corp.		
9.34% (1 Month Term SOFR + 4.00%, Rate Floor: 4.75%) due 01/31/31	2,992,500	3,001,238
Albion Financing 3 SARL		
9.15% (3 Month EURIBOR + 5.25%, Rate Floor: 5.25%) due 08/17/26	EUR 2,300,000	2,464,374
SHO Holding I Corp.		
10.82% (3 Month Term SOFR + 5.51%, Rate Floor: 6.51%) due 04/29/24	3,592,107	2,029,540
13.45% (1 Month Term SOFR + 8.00%, Rate Floor: 9.00%) due 08/29/24 ^{†††}	418,302	397,387
10.81% (3 Month Term SOFR + 5.49%, Rate Floor: 6.49%) due 04/29/24	61,142	34,545
Congruex Group LLC		
11.23% (3 Month Term SOFR + 5.75%, Rate Floor: 6.50%) due 05/03/29	2,745,646	2,100,419
Allwyn Entertainment Financing US LLC		
due 06/30/31	1,970,000	1,970,000
Dealer Tire LLC		
due 06/24/31	1,805,000	1,800,488
Checkers Holdings, Inc.		
14.70% (6 Month Term SOFR + 3.00%, Rate Floor: 8.70%) (in-kind rate was 6.00%) due 06/16/28 ^{†††,12}	1,276,683	1,276,683
12.70% (6 Month Term SOFR + 4.00%, Rate Floor: 8.70%) (in-kind rate was 4.00%) due 06/16/27 ^{†††,12}	178,617	178,617
Alterra Mountain Co.		
8.59% (1 Month Term SOFR + 3.25%, Rate Floor: 3.25%) due 08/17/28	1,440,000	1,442,405
EG Finco Ltd.		
11.82% (1 Month GBP SONIA + 6.78%, Rate Floor: 6.78%) due 02/07/28	GBP 564,236	699,010
Verisure Holding AB		
6.72% (3 Month EURIBOR + 3.00%, Rate Floor: 3.00%) due 03/27/28	EUR 370,000	394,100
WW International, Inc.		
8.96% (1 Month Term SOFR + 3.50%, Rate Floor: 4.00%) due 04/13/28	750,000	277,500
Total Consumer, Cyclical		314,530,052
Consumer, Non-cyclical - 3.0%		
Women's Care Holdings, Inc.		
9.93% (3 Month Term SOFR + 4.50%, Rate Floor: 5.25%) due 01/17/28	30,440,975	28,173,123
Midwest Veterinary Partners LLC		
9.08% (1 Month Term SOFR + 3.75%, Rate Floor: 4.50%) due 04/28/28	20,913,750	20,903,293

Macro Opportunities Fund
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	Face Amount [~]	Value
SENIOR FLOATING RATE INTERESTS^{††,◊} - 15.6% (continued)		
Consumer, Non-cyclical - 3.0% (continued)		
Southern Veterinary Partners LLC		
9.09% (1 Month Term SOFR + 3.75%, Rate Floor: 4.75%) due 10/05/27	14,688,426	\$ 14,697,679
Quirch Foods Holdings LLC		
10.64% (3 Month Term SOFR + 5.00%, Rate Floor: 6.00%) due 10/27/27	15,060,658	14,627,664
PlayCore		
9.84% (1 Month Term SOFR + 4.50%, Rate Floor: 5.50%) due 02/14/30	14,325,000	14,402,641
PetIQ LLC		
9.71% (1 Month Term SOFR + 4.25%, Rate Floor: 4.75%) due 04/13/28	14,065,252	13,942,181
LaserAway Intermediate Holdings II LLC		
11.33% (3 Month Term SOFR + 5.75%, Rate Floor: 6.50%) due 10/14/27	12,221,171	12,231,314
Blue Ribbon LLC		
11.57% (3 Month Term SOFR + 6.00%, Rate Floor: 6.75%) due 05/08/28	15,356,923	11,594,477
HAH Group Holding Co. LLC		
10.45% (1 Month Term SOFR + 5.00%, Rate Floor: 6.00%) due 10/29/27	10,612,486	10,625,752
Rainbow Finco SARL		
9.70% (1 Month GBP SONIA + 4.50%, Rate Floor: 4.50%) due 02/01/29	GBP 7,250,000	9,069,534
Nidda Healthcare Holding GmbH		
7.32% (3 Month EURIBOR + 3.50%, Rate Floor: 3.50%) due 08/21/26	EUR 7,897,239	8,443,099
Gibson Brands, Inc.		
10.58% (3 Month Term SOFR + 5.00%, Rate Floor: 5.75%) due 08/11/28	8,092,500	7,580,002
Florida Food Products LLC		
10.46% (1 Month Term SOFR + 5.00%, Rate Floor: 5.75%) due 10/18/28	8,711,998	7,535,879
Eyecare Partners LLC		
10.04% (3 Month Term SOFR + 4.61%, Rate Floor: 4.61%) due 11/30/28	8,719,378	5,307,921
11.08% (3 Month Term SOFR + 5.75%, Rate Floor: 5.75%) due 08/31/28	2,100,649	2,104,325
Outcomes Group Holdings, Inc.		
9.59% (3 Month Term SOFR + 4.25%, Rate Floor: 4.25%) due 04/01/31	4,350,000	4,358,830
IVI America LLC		
9.83% (3 Month Term SOFR + 4.50%, Rate Floor: 4.50%) due 03/15/31	4,300,000	4,324,209
VC GB Holdings I Corp.		
8.33% (3 Month Term SOFR + 3.00%, Rate Floor: 3.50%) due 07/21/28	4,139,386	4,121,918
Resonetics LLC		
9.08% (1 Month Term SOFR + 3.75%, Rate Floor: 4.50%) due 06/06/31	2,820,000	2,823,525
Endo Finance Holdings, Inc.		
9.83% (3 Month Term SOFR + 4.50%, Rate Floor: 5.00%) due 04/23/31	1,700,000	1,696,821
Heritage Grocers Group LLC		
12.18% (3 Month Term SOFR + 6.75%, Rate Floor: 7.50%) due 08/01/29	1,678,643	1,677,250
Medical Solutions Parent Holdings, Inc.		
8.69% (1 Month Term SOFR + 3.25%, Rate Floor: 3.75%) due 11/01/28	2,223,390	1,669,121
Osmosis Holdings Australia II Pty Ltd.		
due 07/30/28	1,640,826	1,642,779
Pacific Dental Services LLC		
8.58% (1 Month Term SOFR + 3.25%, Rate Floor: 3.25%) due 03/07/31	1,400,000	1,400,882
Moran Foods LLC		
12.68% (3 Month Term SOFR + 7.35%, Rate Floor: 8.35%) due 06/30/26 ^{†††}	1,010,018	556,030

Macro Opportunities Fund
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	Face Amount [~]	Value
SENIOR FLOATING RATE INTERESTS^{††,0} - 15.6% (continued)		
Consumer, Non-cyclical - 3.0% (continued)		
Weber-Stephen Products LLC		
9.69% (1 Month Term SOFR + 4.25%, Rate Floor: 5.00%) due 10/29/27	415,438	\$ 385,318
TGP Holdings LLC		
8.69% (1 Month Term SOFR + 3.25%, Rate Floor: 4.00%) due 06/29/28	211,632	200,162
Total Consumer, Non-cyclical		206,095,729
Technology - 2.8%		
Sitecore Holding III A/S		
13.30% (6 Month Term SOFR + 7.25%, Rate Floor: 12.55%) (in-kind rate was 0.75%) due 03/12/29 ^{†††,12}	13,884,621	13,762,336
11.55% (6 Month EURIBOR + 7.00%, Rate Floor: 10.80%) (in-kind rate was 0.75%) due 03/12/29 ^{†††,12}	EUR 9,764,781	10,370,492
Datix Bidco Ltd.		
10.70% (1 Month GBP SONIA + 5.50%, Rate Floor: 5.50%) due 04/30/31 ^{†††}	GBP 12,072,000	14,962,560
10.82% (1 Month Term SOFR + 5.50%, Rate Floor: 6.00%) due 04/30/31 ^{†††}	3,430,000	3,362,983
Visma AS		
7.75% (3 Month EURIBOR + 4.00%, Rate Floor: 4.00%) due 12/05/28 ^{†††}	EUR 16,296,596	17,199,343
Polaris Newco LLC		
8.82% ((1 Month Term SOFR + 3.50%) and (3 Month Term SOFR + 3.50%), Rate Floor: 3.50%) due 06/04/26 ^{†††}	16,804,778	15,992,608
Avalara, Inc.		
12.58% (3 Month Term SOFR + 7.25%, Rate Floor: 8.00%) due 10/19/28 ^{†††}	16,000,000	15,835,109
DS Admiral Bidco LLC		
due 06/05/31	15,720,000	15,562,800
Team.Blue Finco SARL		
due 09/28/29	EUR 7,500,000	7,875,281
7.42% (3 Month EURIBOR + 3.70%, Rate Floor: 3.70%) due 03/30/28	EUR 6,506,144	6,843,895
Aston FinCo SARL		
9.97% (1 Month GBP SONIA + 4.75%, Rate Floor: 4.75%) due 10/09/26	GBP 12,611,625	14,577,862
Wrench Group LLC		
9.60% (3 Month Term SOFR + 4.00%, Rate Floor: 5.00%) due 10/30/28	12,967,500	12,967,500
Concorde Lux		
due 03/01/28	EUR 10,525,431	11,207,164
Modena Buyer LLC		
due 04/17/31	10,420,000	10,156,270
Finastra		
12.46% (6 Month Term SOFR + 7.25%, Rate Floor: 8.25%) due 09/13/29 ^{†††}	7,649,828	7,590,076
Planview Parent, Inc.		
due 12/17/27	4,120,000	4,109,700
Blackhawk Network Holdings, Inc.		
10.34% (1 Month Term SOFR + 5.00%, Rate Floor: 6.00%) due 02/23/29	3,940,000	3,947,407
Azalea TopCo		
8.84% (1 Month Term SOFR + 3.50%, Rate Floor: 3.50%) due 04/23/31	3,450,000	3,445,687
Atlas CC Acquisition Corp.		
9.86% (3 Month Term SOFR + 4.25%, Rate Floor: 5.00%) due 05/25/28	3,037,983	2,209,282
Central Parent LLC		
8.58% (3 Month Term SOFR + 3.25%, Rate Floor: 3.25%) due 07/06/29	1,470,000	1,447,774
Precise Mideo B.V.		
due 10/16/30	EUR 1,000,000	1,070,138
Cloud Software Group, Inc.		
9.33% (3 Month Term SOFR + 4.00%, Rate Floor: 4.50%) due 03/30/29	992,186	990,698

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	Face Amount [~]	Value
SENIOR FLOATING RATE INTERESTS^{††,0} - 15.6% (continued)		
Technology - 2.8% (continued)		
Finastra USA, Inc.		
12.58% (1 Month Term SOFR + 7.25%, Rate Floor: 8.25%) due 09/13/29 ^{†††}	127,839	\$ 114,135
Total Technology		195,601,100
Industrial - 2.3%		
Merlin Buyer, Inc.		
10.09% (1 Month Term SOFR + 4.75%, Rate Floor: 5.25%) due 12/14/28 ^{†††}	8,287,060	8,287,060
9.34% (1 Month Term SOFR + 4.00%, Rate Floor: 4.50%) due 12/14/28	6,898,222	6,855,108
CapStone Acquisition Holdings, Inc.		
10.19% (1 Month Term SOFR + 4.75%, Rate Floor: 5.75%) due 11/12/27 ^{†††}	12,315,484	12,256,354
Arcline FM Holdings LLC		
10.35% (3 Month Term SOFR + 4.75%, Rate Floor: 5.50%) due 06/23/28	9,451,407	9,458,779
Mileage Plus Holdings LLC		
10.74% (3 Month Term SOFR + 5.25%, Rate Floor: 6.25%) due 06/21/27	9,150,000	9,327,784
Dispatch Terra Acquisition LLC		
9.73% (3 Month Term SOFR + 4.25%, Rate Floor: 5.00%) due 03/27/28	10,085,263	8,610,294
Foundation Building Materials Holding Company LLC		
9.33% (3 Month Term SOFR + 4.00%, Rate Floor: 4.00%) due 01/29/31	8,200,000	8,152,194
Fugue Finance LLC		
9.10% (3 Month Term SOFR + 3.75%, Rate Floor: 4.25%) due 02/13/31	8,050,000	8,110,375
Quikrete Holdings, Inc.		
7.84% (1 Month Term SOFR + 2.50%, Rate Floor: 2.50%) due 04/14/31	7,880,250	7,892,543
Boluda Towage S.L.		
7.40% (1 Month EURIBOR + 3.75%, Rate Floor: 3.75%) due 01/22/30	EUR 7,215,385	7,703,987
Michael Baker International LLC		
due 12/01/28 ^{†††}	7,070,000	7,078,838
DXP Enterprises, Inc.		
10.16% (6 Month Term SOFR + 4.75%, Rate Floor: 5.75%) due 10/05/30	5,905,375	5,934,902
Geo Parent Corp.		
10.50% (6 Month Term SOFR + 5.25%, Rate Floor: 5.25%) due 12/19/28 ^{†††}	5,900,000	5,914,750
Valcour Packaging LLC		
9.19% (1 Month Term SOFR + 3.75%, Rate Floor: 3.75%) due 10/04/28	6,174,000	3,835,597
10.58% (1 Month Term SOFR + 5.25%, Rate Floor: 5.25%) due 10/04/28	1,809,575	1,784,693
Inspired Finco Holdings Ltd.		
7.65% (1 Month EURIBOR + 4.00%, Rate Floor: 4.00%) due 02/17/31	EUR 3,708,727	3,969,804
4.00% (3 Month EURIBOR + 4.00%, Rate Floor: 8.00%) due 02/20/31	EUR 1,491,273	1,596,252
United Airlines Inc.		
8.09% (1 Month Term SOFR + 2.75%, Rate Floor: 2.75%) due 02/24/31	5,250,000	5,254,673
Anchor Packaging LLC		
9.09% (1 Month Term SOFR + 3.75%, Rate Floor: 3.75%) due 07/30/29	4,690,000	4,686,670
Integrated Power Services Holdings, Inc.		
9.96% (1 Month Term SOFR + 4.61%, Rate Floor: 5.36%) due 11/22/28 ^{†††}	4,565,430	4,551,074
FCG Acquisitions, Inc.		
due 04/03/28	3,450,000	3,447,412
Artera Services LLC		
9.83% (3 Month Term SOFR + 4.50%, Rate Floor: 4.50%) due 02/06/31	3,341,625	3,353,555
MI Windows And Doors LLC		
8.84% (1 Month Term SOFR + 3.50%, Rate Floor: 3.50%) due 03/20/31	3,125,000	3,141,281

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CONSOLIDATED SCHEDULE OF INVESTMENTS (Unaudited)

June 30, 2024

	Face Amount [~]	Value
SENIOR FLOATING RATE INTERESTS^{††,0} - 15.6% (continued)		
Industrial - 2.3% (continued)		
Aegion Corp. 9.59% (1 Month Term SOFR + 4.25%, Rate Floor: 5.00%) due 05/17/28	3,124,300	\$ 3,133,236
Mauser Packaging Solutions Holding Co. 8.83% (1 Month Term SOFR + 3.50%, Rate Floor: 3.50%) due 04/16/27	3,000,000	3,001,680
Signature Aviation due 07/01/31	2,650,000	2,646,688
Brown Group Holding LLC due 06/07/28	1,400,000	1,398,082
due 07/02/29	1,250,000	1,248,438
TK Elevator Midco GmbH 6.65% (1 Month EURIBOR + 3.00%, Rate Floor: 3.00%) due 01/29/27 ^{†††}	EUR 2,364,150	2,421,353
ILPEA Parent, Inc. 9.96% (1 Month Term SOFR + 4.50%, Rate Floor: 5.25%) due 06/22/28 ^{†††}	1,986,426	1,976,494
NA Rail Hold Co. LLC 9.60% (3 Month Term SOFR + 4.00%, Rate Floor: 4.25%) due 10/19/26	1,934,843	1,930,006
EMRLD Borrower, LP 7.84% (1 Month Term SOFR + 2.50%, Rate Floor: 2.50%) due 05/31/30	1,264,849	1,263,533
Air Canada 7.85% (3 Month Term SOFR + 2.50%, Rate Floor: 2.50%) due 03/21/31	1,000,000	1,000,310
API Heat Transfer Thermasys Corp. 13.61% (3 Month Term SOFR + 8.00%, Rate Floor: 11.00%) due 11/10/27 ^{†††}	487,200	487,200
10.61% (3 Month Term SOFR + 5.00%, Rate Floor: 8.00%) due 11/10/27 ^{†††}	282,692	282,692
Gulfside Supply, Inc. 3.00% (1 Month Term SOFR + 3.00%, Rate Floor: 3.00%) due 05/29/31	390,000	390,000
Total Industrial		162,383,691
Financial - 1.7%		
Higginbotham Insurance Agency, Inc. 10.94% (1 Month Term SOFR + 5.50%, Rate Floor: 6.50%) due 11/24/28 ^{†††}	20,790,372	20,616,470
due 11/25/28	90,000	89,910
Eisner Advisory Group 9.34% (3 Month Term SOFR + 4.00%, Rate Floor: 4.50%) due 02/22/31	16,200,000	16,328,304
Aretec Group, Inc. 9.34% (1 Month Term SOFR + 4.00%, Rate Floor: 4.00%) due 08/09/30	12,282,188	12,320,631
HighTower Holding LLC 9.59% (3 Month Term SOFR + 4.00%, Rate Floor: 4.75%) due 04/21/28	9,386,060	9,394,883
AqGen Island Holdings, Inc. 8.96% (1 Month Term SOFR + 3.50%, Rate Floor: 4.00%) due 08/02/28	9,102,116	9,093,014
Osaic Holdings, Inc. 9.34% (1 Month Term SOFR + 4.00%, Rate Floor: 4.00%) due 08/17/28	5,460,000	5,474,360
Tegra118 Wealth Solutions, Inc. 9.33% (3 Month Term SOFR + 4.00%, Rate Floor: 4.00%) due 02/18/27	5,623,657	5,374,135
Ardonagh Midco 3 plc 10.04% (6 Month Term SOFR + 4.75%, Rate Floor: 4.75%) due 02/16/31 ^{†††}	4,807,229	4,738,495
Duff & Phelps 9.08% (3 Month Term SOFR + 3.75%, Rate Floor: 4.75%) due 04/09/27	4,493,605	4,487,988
OEG Borrower LLC due 06/25/31	3,430,000	3,430,000
Apleona Holding GmbH due 04/28/28	EUR 3,200,000	3,428,694

Macro Opportunities Fund
CONSOLIDATED SCHEDULE OF INVESTMENTS (Unaudited)

June 30, 2024

	Face Amount [~]	Value
SENIOR FLOATING RATE INTERESTS^{††,0} - 15.6% (continued)		
Financial - 1.7% (continued)		
HUB International Ltd.		
8.57% (3 Month Term SOFR + 3.25%, Rate Floor: 4.00%) due 06/20/30	3,190,000	\$ 3,195,582
Alter Domus		
due 05/13/31	3,137,934	3,147,756
Asurion LLC		
9.69% (1 Month Term SOFR + 4.25%, Rate Floor: 4.25%) due 08/20/28	3,096,372	3,069,712
Worldpay		
8.33% (3 Month Term SOFR + 3.00%, Rate Floor: 3.50%) due 01/31/31	3,000,000	2,999,580
Cervantes Bidco S.L.U.		
due 06/13/31	EUR 2,800,000	2,991,107
Ardonagh Group Finco Pty Ltd.		
due 02/27/31	2,070,000	2,059,650
Assetmark Financial Holdings, Inc.		
due 06/03/31	2,000,000	2,000,000
Virtu Financial		
8.09% (1 Month Term SOFR + 2.75%, Rate Floor: 2.75%) due 06/23/31	1,250,000	1,246,875
Capstone Borrower, Inc.		
8.58% (3 Month Term SOFR + 3.25%, Rate Floor: 3.25%) due 06/17/30	328,900	329,449
Total Financial		<u>115,816,595</u>
Communications - 0.8%		
Syndigo LLC		
9.96% (1 Month Term SOFR + 4.50%, Rate Floor: 5.25%) due 12/15/27	22,098,445	21,877,460
FirstDigital Communications LLC		
11.75% (Commercial Prime Lending Rate + 3.25%, Rate Floor: 4.00%) due 12/17/26 ^{†††}	10,497,250	10,239,735
Simon & Schuster		
9.33% (3 Month Term SOFR + 4.00%, Rate Floor: 4.00%) due 10/30/30	9,875,250	9,875,250
Cengage Learning, Inc.		
9.54% (6 Month Term SOFR + 4.25%, Rate Floor: 5.25%) due 03/24/31	5,375,000	5,385,105
Zayo Group Holdings, Inc.		
8.46% (1 Month Term SOFR + 3.00%, Rate Floor: 3.00%) due 03/09/27	6,146,447	5,334,624
Xplornet Communications, Inc.		
9.57% (3 Month Term SOFR + 4.26%, Rate Floor: 4.76%) due 10/02/28	15,095,771	2,285,349
Total Communications		<u>54,997,523</u>
Energy - 0.3%		
BANGL LLC		
9.80% (3 Month Term SOFR + 4.50%, Rate Floor: 4.50%) due 02/01/29	13,698,808	13,784,426
Bip PipeCo Holdings LLC		
7.81% (3 Month Term SOFR + 2.50%, Rate Floor: 2.50%) due 12/06/30	3,075,000	3,077,891
Venture Global Calcasieu Pass LLC		
8.07% (1 Month Term SOFR + 2.63%, Rate Floor: 3.63%) due 08/19/26	2,581,190	2,581,190
Permian Production Partners LLC		
13.46% (1 Month Term SOFR + 6.00%, Rate Floor: 11.46%) (in-kind rate was 2.00%) due 11/24/25 ^{†††,12}	974,067	964,326
Total Energy		<u>20,407,833</u>
Basic Materials - 0.1%		
LTI Holdings, Inc.		
10.21% (1 Month Term SOFR + 4.75%, Rate Floor: 4.75%) due 07/24/26	3,815,278	3,767,434
Arsenal AIC Parent LLC		
9.10% (1 Month Term SOFR + 3.75%, Rate Floor: 3.75%) due 08/19/30	3,374,543	3,390,572

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	Face Amount	Value
SENIOR FLOATING RATE INTERESTS^{††,0} - 15.6% (continued)		
Basic Materials - 0.1% (continued)		
Schur Flexibles GmbH		
9.36% (6 Month EURIBOR + 5.50%, Rate Floor: 5.50%) due 09/28/27	EUR 787,500	\$ 556,895
Total Basic Materials		7,714,901
Total Senior Floating Rate Interests (Cost \$1,112,826,181)		1,077,547,424
COLLATERALIZED MORTGAGE OBLIGATIONS^{††} - 12.2%		
Residential Mortgage-Backed Securities - 5.9%		
OBX Trust		
2024-NQM5, 6.51% due 12/01/64 ⁴	12,495,000	12,501,476
2022-NQM9, 6.45% due 09/25/62 ¹¹	7,149,832	7,135,038
2024-NQM6, 6.92% (WAC) due 02/25/64 ^{0,4}	6,901,000	7,014,115
2023-NQM2, 6.80% due 01/25/62 ^{4,11}	5,920,379	5,930,577
2024-NQM4, 6.62% (WAC) due 01/25/64 ^{0,4}	5,250,000	5,268,162
2022-NQM8, 6.10% due 09/25/62 ^{4,11}	3,995,210	3,968,538
JP Morgan Mortgage Acquisition Trust		
2006-WMC4, 5.61% (1 Month Term SOFR + 0.26%, Rate Floor: 0.15%) due 12/25/36 ⁰	20,058,930	10,465,592
2006-WMC3, 5.76% (1 Month Term SOFR + 0.41%, Rate Floor: 0.30%) due 08/25/36 ⁰	7,924,312	5,669,333
2006-HE3, 4.61% (1 Month Term SOFR + 0.43%, Rate Floor: 0.32%) due 11/25/36 ⁰	4,756,934	4,165,646
2006-WMC4, 5.58% (1 Month Term SOFR + 0.23%, Rate Floor: 0.12%) due 12/25/36 ⁰	6,904,460	3,599,065
2006-WMC4, 5.54% (1 Month Term SOFR + 0.19%, Rate Floor: 0.08%) due 12/25/36 ⁰	2,919,448	1,519,167
Top Pressure Recovery Turbines		
7.51% due 11/01/69	24,900,000	24,912,450
BRAVO Residential Funding Trust		
2022-R1, 3.13% due 01/29/70 ^{4,11}	24,599,477	23,146,172
Ameriquest Mortgage Securities Trust		
2006-M3, 5.64% (1 Month Term SOFR + 0.29%, Rate Floor: 0.18%) due 10/25/36 ⁰	18,560,932	10,098,331
2006-M3, 5.70% (1 Month Term SOFR + 0.35%, Rate Floor: 0.24%) due 10/25/36 ⁰	30,815,599	8,849,488
2006-M3, 5.56% (1 Month Term SOFR + 0.21%, Rate Floor: 0.10%) due 10/25/36 ⁰	12,810,613	3,679,044
WaMu Asset-Backed Certificates WaMu Series		
2007-HE2, 5.82% (1 Month Term SOFR + 0.47%, Rate Floor: 0.47%) due 04/25/37 ⁰	23,103,466	8,571,432
2007-HE2, 5.65% (1 Month Term SOFR + 0.30%, Rate Floor: 0.30%) due 04/25/37 ⁰	17,604,637	6,526,984
2007-HE4, 5.63% (1 Month Term SOFR + 0.28%, Rate Floor: 0.28%) due 07/25/47 ⁰	6,159,281	4,386,249
2007-HE4, 5.71% (1 Month Term SOFR + 0.36%, Rate Floor: 0.36%) due 07/25/47 ⁰	1,913,718	1,115,925
Long Beach Mortgage Loan Trust		
2006-6, 5.96% (1 Month Term SOFR + 0.61%, Rate Floor: 0.50%) due 07/25/36 ⁰	13,372,779	5,085,828
2006-8, 5.78% (1 Month Term SOFR + 0.43%, Rate Floor: 0.32%) due 09/25/36 ⁰	15,941,242	4,255,373
2006-1, 5.84% (1 Month Term SOFR + 0.49%, Rate Floor: 0.38%) due 02/25/36 ⁰	3,586,543	2,946,975
2006-4, 5.78% (1 Month Term SOFR + 0.43%, Rate Floor: 0.32%) due 05/25/36 ⁰	9,691,558	2,860,209
2006-6, 5.76% (1 Month Term SOFR + 0.41%, Rate Floor: 0.30%) due 07/25/36 ⁰	4,164,121	1,579,289
2006-8, 5.64% (1 Month Term SOFR + 0.29%, Rate Floor: 0.18%) due 09/25/36 ⁰	4,319,777	1,150,747
2006-6, 5.66% (1 Month Term SOFR + 0.31%, Rate Floor: 0.20%) due 07/25/36 ⁰	2,410,522	911,696

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	Face Amount	Value
COLLATERALIZED MORTGAGE OBLIGATIONS^{††} - 12.2% (continued)		
Residential Mortgage-Backed Securities - 5.9% (continued)		
RALI Series Trust		
2006-QO6, 5.62% (1 Month Term SOFR + 0.47%, Rate Floor: 0.36%) due 06/25/46 [◊]	30,674,404	\$ 6,902,060
2007-QO2, 5.61% (1 Month Term SOFR + 0.26%, Rate Floor: 0.15%) due 02/25/47 [◊]	12,852,328	4,291,437
2006-QO8, 5.86% (1 Month Term SOFR + 0.51%, Rate Floor: 0.40%) due 10/25/46 [◊]	2,759,874	2,553,304
2006-QO6, 5.67% (1 Month Term SOFR + 0.57%, Rate Floor: 0.46%) due 06/25/46 [◊]	7,981,062	1,837,496
2006-QO6, 5.70% (1 Month Term SOFR + 0.63%, Rate Floor: 0.52%) due 06/25/46 [◊]	5,035,370	1,175,616
2006-QO2, 6.00% (1 Month Term SOFR + 0.65%, Rate Floor: 0.54%) due 02/25/46 [◊]	5,947,913	1,073,316
2006-QO2, 6.14% (1 Month Term SOFR + 0.79%, Rate Floor: 0.68%) due 02/25/46 [◊]	3,182,638	588,268
2006-QO2, 5.90% (1 Month Term SOFR + 0.55%, Rate Floor: 0.44%) due 02/25/46 [◊]	213,333	37,750
American Home Mortgage Assets Trust		
2006-6, 5.67% (1 Month Term SOFR + 0.32%, Rate Floor: 0.21%) due 12/25/46 [◊]	6,868,465	5,600,751
2006-1, 5.65% (1 Month Term SOFR + 0.30%, Rate Floor: 0.19%) due 05/25/46 [◊]	5,866,315	4,891,425
2006-3, 6.09% (1 Year CMT Rate + 0.94%, Rate Floor: 0.94%) due 10/25/46 [◊]	4,681,692	3,123,358
LSTAR Securities Investment Ltd.		
2024-1, 8.43% (30 Day Average SOFR + 3.10%, Rate Floor: 3.10%) due 01/01/29 ^{◊,4}	13,284,965	13,199,145
Morgan Stanley IXIS Real Estate Capital Trust		
2006-2, 5.68% (1 Month Term SOFR + 0.33%, Rate Floor: 0.22%) due 11/25/36 [◊]	21,193,795	6,805,281
2006-2, 5.61% (1 Month Term SOFR + 0.26%, Rate Floor: 0.15%) due 11/25/36 [◊]	18,636,883	5,984,372
NYMT Loan Trust		
2022-SP1, 5.25% due 07/25/62 ^{4,11}	12,322,833	12,071,236
Citigroup Mortgage Loan Trust, Inc.		
2007-AMC3, 5.71% (1 Month Term SOFR + 0.36%, Rate Floor: 0.25%) due 03/25/37 [◊]	9,225,348	7,584,600
2022-A, 6.17% due 09/25/62 ^{4,11}	4,334,290	4,333,280
GCAT Trust		
2022-NQM5, 5.71% due 08/25/67 ^{4,11}	8,410,008	8,293,070
2023-NQM2, 6.60% due 11/25/67 ^{4,11}	2,771,053	2,779,384
Morgan Stanley ABS Capital I Incorporated Trust		
2006-HE8, 5.68% (1 Month Term SOFR + 0.33%, Rate Floor: 0.22%) due 10/25/36 [◊]	18,472,455	8,029,969
2006-HE6, 5.66% (1 Month Term SOFR + 0.31%, Rate Floor: 0.20%) due 09/25/36 [◊]	4,194,856	1,420,739
2007-HE4, 5.69% (1 Month Term SOFR + 0.34%, Rate Floor: 0.23%) due 02/25/37 [◊]	3,689,337	1,177,905
IXIS Real Estate Capital Trust		
2007-HE1, 5.62% (1 Month Term SOFR + 0.27%, Rate Floor: 0.16%) due 05/25/37 [◊]	23,242,820	5,383,579
2007-HE1, 5.69% (1 Month Term SOFR + 0.34%, Rate Floor: 0.23%) due 05/25/37 [◊]	16,467,211	3,814,101
GSAMP Trust		
2007-NC1, 5.72% (1 Month Term SOFR + 0.37%, Rate Floor: 0.26%) due 12/25/46 [◊]	17,391,678	8,917,181

Macro Opportunities Fund
CONSOLIDATED SCHEDULE OF INVESTMENTS (Unaudited)

June 30, 2024

	Face Amount	Value
COLLATERALIZED MORTGAGE OBLIGATIONS^{††} - 12.2% (continued)		
Residential Mortgage-Backed Securities - 5.9% (continued)		
Master Asset-Backed Securities Trust		
2006-WMC3, 5.78% (1 Month Term SOFR + 0.43%, Rate Floor: 0.32%) due 08/25/36 ⁰	9,786,799	\$ 3,429,934
2006-HE3, 5.66% (1 Month Term SOFR + 0.31%, Rate Floor: 0.20%) due 08/25/36 ⁰	9,173,310	2,749,134
2006-HE3, 5.76% (1 Month Term SOFR + 0.41%, Rate Floor: 0.30%) due 08/25/36 ⁰	7,712,563	2,311,365
CFMT LLC		
2022-HB9, 3.25% (WAC) due 09/25/37 ^{0,1}	8,650,000	7,817,156
GSAA Home Equity Trust		
2006-3, 6.06% (1 Month Term SOFR + 0.71%, Rate Floor: 0.60%) due 03/25/36 ⁰	9,778,688	4,688,256
2006-9, 5.94% (1 Month Term SOFR + 0.59%, Rate Floor: 0.48%) due 06/25/36 ⁰	7,046,212	1,853,030
2007-7, 6.00% (1 Month Term SOFR + 0.65%, Rate Floor: 0.54%) due 07/25/37 ⁰	316,136	291,994
OSAT Trust		
2021-RPL1, 5.12% due 05/25/65 ^{4,11}	6,644,781	6,618,102
Home Equity Loan Trust		
2007-FRE1, 5.65% (1 Month Term SOFR + 0.30%, Rate Floor: 0.19%) due 04/25/37 ⁰	5,935,491	5,523,020
PRPM LLC		
2023-1, 6.88% (WAC) due 02/25/28 ^{0,4}	5,419,032	5,438,460
First NLC Trust		
2007-1, 5.74% (1 Month Term SOFR + 0.39%, Rate Floor: 0.28%) due 08/25/37 ^{0,4}	6,227,433	3,059,309
2007-1, 5.53% (1 Month Term SOFR + 0.18%, Rate Floor: 0.07%) due 08/25/37 ^{0,4}	4,722,462	2,320,053
Argent Securities Trust		
2006-W5, 5.76% (1 Month Term SOFR + 0.41%, Rate Floor: 0.30%) due 06/25/36 ⁰	8,452,650	5,375,259
Alternative Loan Trust		
2007-OA7, 5.82% (1 Month Term SOFR + 0.47%, Rate Floor: 0.36%) due 05/25/47 ⁰	5,723,065	5,182,097
Lehman XS Trust Series		
2006-18N, 5.82% (1 Month Term SOFR + 0.47%, Rate Floor: 0.36%) due 12/25/36 ⁰	3,404,743	3,205,073
2006-10N, 5.88% (1 Month Term SOFR + 0.53%, Rate Floor: 0.42%) due 07/25/46 ⁰	2,176,739	1,956,360
Merrill Lynch Mortgage Investors Trust Series		
2007-HE2, 5.88% (1 Month Term SOFR + 0.53%, Rate Floor: 0.42%) due 02/25/37 ⁰	6,716,973	1,900,869
2007-HE2, 5.98% (1 Month Term SOFR + 0.63%, Rate Floor: 0.52%) due 02/25/37 ⁰	4,862,126	1,375,943
2007-HE2, 5.70% (1 Month Term SOFR + 0.35%, Rate Floor: 0.24%) due 02/25/37 ⁰	3,865,889	1,094,003
2007-HE2, 6.30% (1 Month Term SOFR + 0.95%, Rate Floor: 0.84%) due 02/25/37 ⁰	1,573,168	445,167
WaMu Asset-Backed Certificates WaMu Series Trust		
2007-HE1, 5.92% (1 Month Term SOFR + 0.34%, Rate Floor: 0.34%) due 01/25/37 ⁰	6,929,742	3,159,942
2007-HE4, 5.63% (1 Month Term SOFR + 0.28%, Rate Floor: 0.28%) due 07/25/47 ⁰	2,680,278	1,562,938
Saluda Grade Alternative Mortgage Trust		
2023-FIG4, 7.12% (WAC) due 11/25/53 ^{0,4}	4,609,520	4,670,107
Verus Securitization Trust		
2022-8, 6.13% due 09/25/67 ^{4,11}	4,266,717	4,218,501
ACE Securities Corporation Home Equity Loan Trust Series		
2007-ASP1, 6.22% (1 Month Term SOFR + 0.87%, Rate Floor: 0.76%) due 03/25/37 ⁰	10,333,168	4,151,761

Macro Opportunities Fund
CONSOLIDATED SCHEDULE OF INVESTMENTS (Unaudited)

June 30, 2024

	Face Amount	Value
COLLATERALIZED MORTGAGE OBLIGATIONS^{††} - 12.2% (continued)		
Residential Mortgage-Backed Securities - 5.9% (continued)		
HSI Asset Securitization Corporation Trust		
2007-HE1, 5.65% (1 Month Term SOFR + 0.30%, Rate Floor: 0.19%) due 01/25/37 [◊]	5,527,253	\$ 3,840,006
Finance of America HECM Buyout		
2022-HB2, 6.00% (WAC) due 08/01/32 ^{◊,4}	3,850,000	3,783,836
CSMC Trust		
2020-RPL5, 4.71% (WAC) due 08/25/60 ^{◊,4}	3,063,785	3,049,705
First Franklin Mortgage Loan Trust		
2006-FF16, 5.88% (1 Month Term SOFR + 0.53%, Rate Floor: 0.42%) due 12/25/36 [◊]	7,071,027	2,856,271
Washington Mutual Mortgage Pass-Through Certificates WMALT Series Trust		
2006-AR9, 5.99% (1 Year CMT Rate + 0.84%, Rate Floor: 0.84%) due 11/25/46 [◊]	3,509,570	2,758,609
Morgan Stanley Mortgage Loan Trust		
2006-9AR, 5.76% (1 Month Term SOFR + 0.41%, Rate Floor: 0.30%) due 08/25/36 [◊]	7,955,859	1,936,364
Alliance Bancorp Trust		
2007-OA1, 5.94% (1 Month Term SOFR + 0.59%, Rate Floor: 0.48%) due 07/25/37 [◊]	1,874,418	1,559,204
Nomura Resecuritization Trust		
2015-4R, 3.07% (1 Month Term SOFR + 0.54%, Rate Floor: 0.43%) due 03/26/36 [◊]	1,048,902	991,896
Morgan Stanley Re-REMIC Trust		
2010-R5, 5.75% due 06/26/36	412,925	364,148
Total Residential Mortgage-Backed Securities		404,719,396
Government Agency - 4.6%		
Fannie Mae		
5.50% due 05/01/53 ¹⁶	106,611,269	105,323,544
5.00% due 05/01/53	34,469,705	33,356,841
5.00% due 08/01/53	22,109,686	21,395,715
5.00% due 09/01/52	8,053,423	7,799,454
5.00% due 06/01/53	7,486,278	7,240,974
Freddie Mac		
5.50% due 02/01/53	54,339,081	53,896,407
5.00% due 06/01/53	28,245,340	27,440,556
5.00% due 02/01/53	24,625,797	23,929,897
5.00% due 09/01/52	21,422,825	20,757,132
5.00% due 03/01/53	19,094,923	18,482,643
Total Government Agency		319,623,163
Commercial Mortgage-Backed Securities - 1.4%		
BX Trust		
2024-VLT4, 7.76% (1 Month Term SOFR + 2.44%, Rate Floor: 2.44%) due 07/15/29 ^{◊,4}	20,650,000	20,553,203
2023-DELC, 8.67% (1 Month Term SOFR + 3.34%, Rate Floor: 3.34%) due 05/15/38 ^{◊,4}	10,650,000	10,683,281
BX Commercial Mortgage Trust		
2021-VOLT, 7.44% (1 Month Term SOFR + 2.11%, Rate Floor: 2.00%) due 09/15/36 ^{◊,4}	20,650,000	20,378,923
GS Mortgage Securities Corporation Trust		
2020-UPTN, 3.35% (WAC) due 02/10/37 ^{◊,4}	8,256,000	7,774,340
2020-DUNE, 8.10% (1 Month Term SOFR + 2.76%, Rate Floor: 2.65%) due 12/15/36 ^{◊,4}	7,340,000	7,115,625
2020-DUNE, 7.50% (1 Month Term SOFR + 2.16%, Rate Floor: 1.90%) due 12/15/36 ^{◊,4}	2,750,000	2,687,377
JP Morgan Chase Commercial Mortgage Securities Trust		
2021-NYAH, 8.33% (1 Month Term SOFR + 2.75%, Rate Floor: 2.64%) due 06/15/38 ^{◊,4}	15,000,000	11,713,334
SMRT		
2022-MINI, 7.28% (1 Month Term SOFR + 1.95%, Rate Floor: 1.95%) due 01/15/39 ^{◊,4}	10,000,000	9,800,000

Macro Opportunities Fund
CONSOLIDATED SCHEDULE OF INVESTMENTS (Unaudited)

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	Face Amount [~]	Value
COLLATERALIZED MORTGAGE OBLIGATIONS^{††} - 12.2% (continued)		
Commercial Mortgage-Backed Securities - 1.4% (continued)		
MHP		
2022-MHIL, 7.94% (1 Month Term SOFR + 2.61%, Rate Floor: 2.61%) due 01/15/27 ^{0,4}	8,204,525	\$ 8,096,886
Total Commercial Mortgage-Backed Securities		98,802,969
Military Housing - 0.3%		
Freddie Mac Military Housing Bonds Resecuritization Trust Certificates		
2015-R1, 0.70% (WAC) due 11/25/52 ^{0,4,10}	150,185,329	8,383,240
2015-R1, 0.70% (WAC) due 11/25/55 ^{0,4,10}	62,889,894	3,939,001
Capmark Military Housing Trust		
2007-AET2, 6.06% due 10/10/52 ^{†††,4}	5,421,275	5,215,507
Total Military Housing		17,537,748
Total Collateralized Mortgage Obligations (Cost \$984,686,679)		840,683,276
U.S. GOVERNMENT SECURITIES^{††} - 5.5%		
U.S. Treasury Notes		
4.25% due 03/15/27 ¹⁶	360,000,000	357,117,188
4.63% due 02/28/25	21,000,000	20,913,662
Total U.S. Government Securities (Cost \$380,427,410)		378,030,850
U.S. TREASURY BILLS^{††} - 3.2%		
U.S. Treasury Bills		
5.21% due 07/05/24 ¹³	130,525,000	130,448,521
5.27% due 07/02/24 ¹³	46,000,000	45,993,265
5.26% due 07/09/24 ¹³	30,110,000	30,075,056
5.28% due 07/02/24 ¹³	14,840,000	14,837,827
Total U.S. Treasury Bills (Cost \$221,355,438)		221,354,669
CONVERTIBLE BONDS^{††} - 0.4%		
Consumer, Non-cyclical - 0.3%		
Block, Inc.		
due 05/01/26 ¹⁴	21,951,000	19,647,243
Communications - 0.1%		
Cable One, Inc.		
due 03/15/26 ¹⁴	5,750,000	5,031,250
Total Convertible Bonds (Cost \$25,082,307)		24,678,493
SENIOR FIXED RATE INTERESTS^{††} - 0.0%		
Industrial - 0.0%		
Schur Flexibles GmbH		
13.17% due 09/30/26	EUR 430,128	408,638
9.36% due 09/30/26	EUR 286,149	271,852
13.30% due 09/30/26	EUR 147,634	140,258
Total Industrial		820,748
Total Senior Fixed Rate Interests (Cost \$885,591)		820,748
REPURCHASE AGREEMENTS^{††,15} - 2.8%		
BofA Securities, Inc.		
issued 06/28/24 at 5.39% due 07/01/24	60,839,303	60,839,303
J.P. Morgan Securities LLC		
issued 06/28/24 at 5.41% due 07/01/24	60,839,303	60,839,303
BNP Paribas		
issued 06/28/24 at 5.40% due 07/01/24	54,755,372	54,755,372
Bank of Montreal		
issued 06/28/24 at 5.39% due 07/01/24	19,356,024	19,356,024
Total Repurchase Agreements (Cost \$195,790,002)		195,790,002
	Contracts/Notional	
		Value[~]
LISTED OPTIONS PURCHASED[†] - 0.0%		
Put Options on:		
Equity Options		
SPDR S&P Regional Banking ETF Expiring December 2024 with strike price of \$42.00 (Notional Value \$52,404,430)	10,673	1,467,538
SPDR S&P Regional Banking ETF Expiring January 2025 with strike price of \$43.00 (Notional Value \$42,348,750)	8,625	1,263,563
Total Listed Options Purchased (Cost \$5,910,564)		2,731,101
OTC OPTIONS PURCHASED^{††} - 0.0%		
Put Options on:		
Equity Options		
Goldman Sachs International SPDR S&P Regional Banking ETF Expiring December 2024 with strike price of \$42.00 (Notional Value \$17,160,450)	3,495	480,562
Total OTC Options Purchased (Cost \$1,049,199)		480,562

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CONSOLIDATED SCHEDULE OF INVESTMENTS (Unaudited)

June 30, 2024

		Contracts/Notional Value	Value
OTC INTEREST RATE SWAPTIONS PURCHASED^{††,17} - 0.0%			
Call Swaptions on:			
Interest Rate Swaptions			
Morgan Stanley Capital Services LLC 6-Month/2-Year Interest Rate Swap Expiring December 2024 with exercise rate of 2.92% (Notional Value \$251,381,642)	EUR	234,552,500	\$ 1,056,813
Morgan Stanley Capital Services LLC 6-Month/10-Year Interest Rate Swap Expiring December 2024 with exercise rate of 2.21% (Notional Value \$55,248,712)	EUR	51,550,000	257,407
Total OTC Interest Rate Swaptions Purchased			1,314,220
(Cost \$1,472,121)			1,314,220
Total Investments - 101.5%			1,314,220
(Cost \$7,479,778,424)			\$ 7,022,176,861

OTC INTEREST RATE SWAPTIONS WRITTEN^{††,17} - 0.0%			
Call Swaptions on:			
Interest Rate Swaptions			
Morgan Stanley Capital Services LLC 6-Month/2-Year Interest Rate Swap Expiring December 2024 with exercise rate of 2.36% (Notional Value \$251,381,642)	EUR	234,552,500	(316,124)
Morgan Stanley Capital Services LLC 6-Month/10-Year Interest Rate Swap Expiring December 2024 with exercise rate of 2.71% (Notional Value \$55,248,712)	EUR	51,550,000	(941,054)
Total OTC Interest Rate Swaptions Written			(1,257,178)
(Premiums received \$1,472,121)			(1,257,178)
Other Assets & Liabilities, net - (1.5)%			(106,339,411)
Total Net Assets - 100.0%			\$ 6,914,580,272

Futures Contracts

Description	Number of Contracts	Expiration Date	Notional Amount	Value and Unrealized Appreciation (Depreciation) ^{**}
Interest Rate Futures Contracts Purchased[†]				
3-Month SOFR Futures Contracts	675	Mar 2026	\$ 162,042,188	\$ 108,493
3-Month SOFR Futures Contracts	675	Dec 2025	161,797,500	40,993
3-Month SOFR Futures Contracts	675	Sep 2025	161,476,875	(26,498)
			\$ 485,316,563	\$ 122,988

Commodity Futures Contracts Purchased[†]				
Gold 100 oz. Futures Contracts	285	Aug 2024	\$ 66,558,900	\$ (1,093,522)

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

Counterparty	Exchange	Index	Protection Premium Rate	Payment Frequency	Maturity Date	Notional Amount	Value	Upfront Premiums Received	Unrealized Appreciation ^{**}
J.P. Morgan Securities LLC	ICE	ITRAXX.EUR.41.V1	1.00%	Quarterly	06/20/29	EUR 62,590,000	\$ (1,192,861)	\$ (1,441,685)	\$ 248,824

Centrally Cleared Interest Rate Swap Agreements^{††}

Counterparty	Exchange	Floating Rate Type	Floating Rate Index	Fixed Rate	Payment Frequency	Maturity Date	Notional Amount	Value	Upfront Premiums Paid	Unrealized Appreciation ^{**}
J.P. Morgan Securities LLC	CME	Receive	U.S. Secured Overnight Financing Rate	3.55%	Annually	03/14/54	\$ 3,060,000	\$ 86,836	\$ 301	\$ 86,535

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Total Return Swap Agreements

Counterparty	Reference Obligation	Type	Financing Rate	Payment Frequency	Maturity Date	Units	Notional Amount	Value and Unrealized Appreciation (Depreciation)
OTC Equity Index Swap Agreements^{††}								
Bank of America, N.A.	SPDR S&P 500 ETF Trust	Pay	5.97% (Federal Funds Rate + 0.64%)	At Maturity	06/02/25	131,600	\$ 71,619,352	\$ 5,724,758
OTC Equity Index Swap Agreements Sold Short^{††}								
JPMorgan Chase Bank, N.A.	SPDR S&P 500 ETF Trust	Receive	5.93% (Federal Funds Rate + 0.60%)	At Maturity	09/06/24	125,000	68,027,500	(1,196,250)
OTC Total Return Interest Rate Swap Agreements^{††}								
Goldman Sachs International	Goldman Sachs Swaption Forward Volatility Index	Pay	6.33% (Federal Funds Rate + 1.00%)	At Maturity	04/11/25	37,000,000	55,611,000	1,381,099

Forward Foreign Currency Exchange Contracts^{††}

Counterparty	Currency	Type	Quantity	Contract Amount	Settlement Date	Unrealized Appreciation (Depreciation)
Barclays Bank plc	EUR	Sell	172,210,000	185,270,291USD	07/16/24	\$ 626,495
Goldman Sachs International	GBP	Sell	58,335,000	74,308,990USD	07/16/24	558,791
Morgan Stanley Capital Services LLC	EUR	Sell	2,400,000	2,581,664USD	07/16/24	8,381
Morgan Stanley Capital Services LLC	EUR	Buy	150,000	162,853USD	07/16/24	(2,023)
Morgan Stanley Capital Services LLC	CAD	Sell	5,430,000	3,951,070USD	07/16/24	(20,117)
						\$ 1,171,527

OTC Interest Rate Swaptions Purchased

Counterparty/Description	Floating Rate Type	Floating Rate Index	Payment Frequency	Fixed Rate	Expiration Date	Exercise Rate	Swaption Notional Amount	Swaption Value
Call								
Morgan Stanley Capital Services LLC 6-Month/2-Year Interest Rate Swap	Pay	6 Month EURIBOR	Semi-annual	2.92%	12/20/24	2.92%	\$ 251,381,642	\$ 1,056,813
Morgan Stanley Capital Services LLC 6-Month/10-Year Interest Rate Swap	Pay	6 Month EURIBOR	Semi-annual	2.21%	12/20/24	2.21%	55,248,712	257,407
								\$ 1,314,220

OTC Interest Rate Swaptions Written

Counterparty/Description	Floating Rate Type	Floating Rate Index	Payment Frequency	Fixed Rate	Expiration Date	Exercise Rate	Swaption Notional Amount	Swaption Value
Call								
Morgan Stanley Capital Services LLC 6-Month/2-Year Interest Rate Swap	Receive	6 Month EURIBOR	Semi-annual	2.36%	12/20/24	2.36%	251,381,642	(316,124)
Morgan Stanley Capital Services LLC 6-Month/10-Year Interest Rate Swap	Receive	6 Month EURIBOR	Semi-annual	2.71%	12/20/24	2.71%	55,248,712	(941,054)
								\$ (1,257,178)

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

* Non-income producing security.

- ** Includes cumulative appreciation (depreciation).
- *** A copy of each underlying unaffiliated fund's financial statements is available at the SEC's website at www.sec.gov.
- † 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 June 30, 2024. 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 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 \$18,708,909 (cost \$20,286,351), or 0.3% of total net assets.
- 2 Affiliated issuer.
- 3 Special Purpose Acquisition Company (SPAC).
- 4 Security is a 144A or Section 4(a)(2) security. These securities have been determined to be liquid under guidelines established by the Board of Trustees. The total market value of 144A or Section 4(a)(2) securities is \$2,865,467,384 (cost \$3,054,510,989), or 41.4% of total net assets.
- 5 Rate indicated is the 7-day yield as of June 30, 2024.
- 6 Perpetual maturity.
- 7 Security has a fixed rate coupon which will convert to a floating or variable rate coupon on a future date.
- 8 Security is 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 June 30, 2024.
- 12 Payment-in-kind security.
- 13 Rate indicated is the effective yield at the time of purchase.
- 14 Zero coupon rate security.
- 15 Repurchase Agreements – The interest rate on repurchase agreements is market driven and based on the underlying collateral obtained.
- 16 All or a portion of this security is pledged as collateral for total return swap agreements at June 30, 2024.
- 17 Swaptions — See additional disclosure in the swaptions table above for more information on swaptions.

CAD — Canadian Dollar

CME — Chicago Mercantile Exchange

CMT — Constant Maturity Treasury

EUR — Euro

EURIBOR — European Interbank Offered Rate

GBP — British Pound

ICE — Intercontinental Exchange

ITRAXX.EUR.41.V1 — iTraxx Europe Series 41 Index Version 1

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