

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

June 30, 2023

	Shares	Value
<b>COMMON STOCKS<sup>†</sup> - 0.9%</b>		
<b>Financial - 0.7%</b>		
Aequi Acquisition Corp. — Class A <sup>*,1,2</sup>	999,157	\$ 10,241,359
AfterNext HealthTech Acquisition Corp. — Class A <sup>*,1</sup>	895,600	9,278,416
Conyers Park III Acquisition Corp. — Class A <sup>*,1</sup>	832,100	8,495,741
Waverley Capital Acquisition Corp. 1 — Class A <sup>*,1</sup>	786,700	8,158,079
Blue Whale Acquisition Corp. I — Class A <sup>*,1</sup>	477,700	4,848,655
Pershing Square Tontine Holdings, Ltd. — Class A <sup>*,†††,1</sup>	6,864,930	687
Tensor Ltd. <sup>*,††</sup>	1,173,803	117
<b>Total Financial</b>		<u>41,023,054</u>
<b>Utilities - 0.1%</b>		
Texgen Power LLC <sup>*,††</sup>	180,169	4,774,479
<b>Consumer, Cyclical - 0.1%</b>		
ATD New Holdings, Inc. <sup>*,††</sup>	42,478	1,964,607
<b>Industrial - 0.0%</b>		
Schur Flexibles GesmbH <sup>*,††</sup>	1,661	611,258
BP Holdco LLC <sup>*,†††,2</sup>	37,539	48,218
Vector Phoenix Holdings, LP <sup>*,†††</sup>	37,539	8,970
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
API Heat Transfer Parent LLC <sup>*,†††</sup>	1,763,707	176
Targus, Inc. <sup>*,†††</sup>	12,773	127
Targus, Inc. <sup>*,†††</sup>	12,773	1
<b>Total Industrial</b>		<u>671,243</u>
<b>Communications - 0.0%</b>		
Vacasa, Inc. — Class A <sup>*</sup>	503,817	341,840
<b>Technology - 0.0%</b>		
Qlik Technologies, Inc. - Class A <sup>*,†††</sup>	177	285,961
Qlik Technologies, Inc. - Class B <sup>*,†††</sup>	43,738	4
<b>Total Technology</b>		<u>285,965</u>
<b>Consumer, Non-cyclical - 0.0%</b>		
Cengage Learning Holdings II, Inc. <sup>*,††</sup>	21,660	238,260
Save-A-Lot <sup>*,††</sup>	22,703	5,857
<b>Total Consumer, Non-cyclical</b>		<u>244,117</u>
<b>Financials - 0.0%</b>		
Checkers Holdings, Inc. <sup>*,††</sup>	69,881	69,881
<b>Energy - 0.0%</b>		
Permian Production Partners LLC <sup>*,†††</sup>	573,522	29,470
<b>Total Common Stocks</b> (Cost \$47,460,846)		<u>49,404,656</u>
<b>PREFERRED STOCKS<sup>††</sup> - 5.4%</b>		
<b>Financial - 4.5%</b>		
Citigroup, Inc.		
3.88%	30,600,000	25,627,500
4.00%	13,100,000	11,184,125
7.38%	1,400,000	1,389,718
Wells Fargo & Co.		
3.90%	25,750,000	22,670,300
4.70%	836,225	15,419,989
Equitable Holdings, Inc.		
4.95%	24,550,000	22,799,607
4.30%	373,329	6,018,063
Markel Group, Inc.		
6.00%	29,262,000	28,237,088
Kuvare US Holdings, Inc.		
7.00% due 02/17/51 <sup>3</sup>	19,150,000	19,533,000
Bank of America Corp.		
4.38%	13,850,000	11,810,587
6.13%	5,800,000	5,667,470
Goldman Sachs Group, Inc.		
4.13%	20,500,000	17,137,180
Bank of New York Mellon Corp.		
3.75%	20,550,000	16,876,687
Charles Schwab Corp.		
4.00%	18,700,000	13,646,324
MetLife, Inc.		
3.85%	12,200,000	11,272,556
Reinsurance Group of America, Inc.		
7.13% due 10/15/52	300,400	7,648,184
Jackson Financial, Inc.		
8.00%	284,000	7,082,960
CNO Financial Group, Inc.		
5.13% due 11/25/60	324,000	5,184,000
Assurant, Inc.		
5.25% due 01/15/61	258,000	4,865,880
Selective Insurance Group, Inc.		
4.60%	246,000	4,027,020
PartnerRe Ltd.		
4.88%	136,804	2,602,012
American Financial Group, Inc.		
4.50% due 09/15/60	102,982	1,861,915
First Republic Bank		
4.25%	803,675	9,564
4.50%	238,300	3,098
B Riley Financial, Inc.		
6.75% due 05/31/24	401	9,905
<b>Total Financial</b>		<u>262,584,732</u>
<b>Communications - 0.5%</b>		
AT&T Mobility II LLC <sup>*</sup>	27,000	27,070,307
<b>Government - 0.4%</b>		
CoBank ACB		
4.25%	20,000,000	16,000,000
Farmer Mac		
5.75%	378,000	8,656,238
<b>Total Government</b>		<u>24,656,238</u>
<b>Industrial - 0.0%</b>		
YAK BLOCKER 2 LLC <sup>*,†††</sup>	4,088,802	964,986

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<b>PREFERRED STOCKS<sup>††</sup> - 5.4% (continued)</b>		
<b>Industrial - 0.0% (continued)</b>		
API Heat Transfer Intermediate <sup>*,†††</sup>	218	\$ 546
<b>Total Industrial</b>		965,532
<b>Total Preferred Stocks</b> (Cost \$399,115,892)		315,276,809
<b>WARRANTS<sup>†</sup> - 0.0%</b>		
Ginkgo Bioworks Holdings, Inc.		
Expiring 08/01/26 <sup>*</sup>	128,004	33,563
AfterNext HealthTech Acquisition Corp. — Class A		
Expiring 07/09/23 <sup>*,1</sup>	298,533	25,853
Acropolis Infrastructure Acquisition Corp. — Class A		
Expiring 03/31/26 <sup>*,1</sup>	192,759	16,770
Conyers Park III Acquisition Corp. — Class A		
Expiring 08/12/28 <sup>*,1</sup>	277,366	13,868
Blue Whale Acquisition Corp. I — Class A		
Expiring 07/09/23 <sup>*,1</sup>	119,424	9,601
Waverley Capital Acquisition Corp. I — Class A		
Expiring 04/30/27 <sup>*,1</sup>	262,232	9,282
Aequi Acquisition Corp. — Class A		
Expiring 11/30/27 <sup>*,1</sup>	333,052	8,360
Pershing Square Tontine Holdings, Ltd. — Class A		
Expiring 07/24/25 <sup>*,†††,1</sup>	762,770	76
<b>Total Warrants</b> (Cost \$3,214,286)		117,373
<b>EXCHANGE-TRADED FUNDS<sup>†</sup> - 0.7%</b>		
VanEck Gold Miners ETF	1,430,590	43,075,065
<b>Total Exchange-Traded Funds</b> (Cost \$54,624,676)		43,075,065
<b>MUTUAL FUNDS<sup>†</sup> - 4.8%</b>		
Guggenheim Limited Duration Fund — R6-Class <sup>2</sup>	5,150,544	121,655,846
Guggenheim Ultra Short Duration Fund — Institutional Class <sup>2</sup>	4,946,187	48,126,397
Guggenheim Strategy Fund III <sup>2</sup>	1,353,071	32,811,971
Guggenheim Risk Managed Real Estate Fund — Institutional Class <sup>2</sup>	1,051,665	31,844,412
Guggenheim Alpha Opportunity Fund — Institutional Class <sup>2</sup>	1,017,008	28,049,077
Guggenheim Strategy Fund II <sup>2</sup>	780,593	18,905,970
<b>Total Mutual Funds</b> (Cost \$289,125,593)		281,393,673
<b>MONEY MARKET FUNDS<sup>†</sup> - 9.6%</b>		
Federated Hermes U.S. Treasury Cash Reserves Fund — Institutional Shares, 5.00% <sup>4</sup>	529,624,987	529,624,987
Dreyfus Treasury Obligations Cash Management Fund — Institutional Shares, 5.00% <sup>4</sup>	22,847,317	22,847,317
Western Asset Institutional U.S. Treasury Reserves — Institutional Shares, 5.01% <sup>4</sup>	11,899,455	11,899,454
<b>Total Money Market Funds</b> (Cost \$564,371,758)		564,371,758
	<b>Face</b>	<b>Amount<sup>†</sup></b>
<b>CORPORATE BONDS<sup>††</sup> - 29.7%</b>		
<b>Financial - 9.8%</b>		
Pershing Square Holdings Ltd.		
3.25% due 10/01/31	33,500,000	25,472,730
3.25% due 11/15/30 <sup>3</sup>	15,100,000	11,687,702
NFP Corp.		
6.88% due 08/15/28 <sup>3</sup>	28,700,000	24,912,183
7.50% due 10/01/30 <sup>3</sup>	4,150,000	4,018,052
4.88% due 08/15/28 <sup>3</sup>	3,950,000	3,528,084
Wilton RE Ltd.		
6.00% <sup>3,5,6</sup>	31,350,000	27,987,399
GLP Capital Limited Partnership / GLP Financing II, Inc.		
4.00% due 01/15/31	22,640,000	19,573,645
5.30% due 01/15/29	6,950,000	6,617,467
Rocket Mortgage LLC / Rocket Mortgage Company-Issuer, Inc.		
3.88% due 03/01/31 <sup>3</sup>	21,650,000	17,555,065
2.88% due 10/15/26 <sup>3</sup>	8,750,000	7,743,750
Liberty Mutual Group, Inc.		
4.30% due 02/01/61 <sup>3</sup>	36,940,000	23,237,572
Iron Mountain, Inc.		
5.63% due 07/15/32 <sup>3</sup>	25,025,000	22,386,855
4.50% due 02/15/31 <sup>3</sup>	925,000	794,786
CBS Studio Center		
8.07% (30 Day Average SOFR + 3.00%, Rate Floor: 3.00%) due 01/09/24 <sup>0,†††</sup>	22,000,000	22,167,503
Host Hotels & Resorts, LP		
3.50% due 09/15/30	24,000,000	20,330,584
Jefferies Finance LLC / JFIN Company-Issuer Corp.		
5.00% due 08/15/28 <sup>3</sup>	23,000,000	18,855,724
FS KKR Capital Corp.		
3.25% due 07/15/27	21,000,000	18,006,674
United Wholesale Mortgage LLC		
5.50% due 11/15/25 <sup>3</sup>	8,085,000	7,692,937
5.50% due 04/15/29 <sup>3</sup>	7,150,000	6,131,125
5.75% due 06/15/27 <sup>3</sup>	4,550,000	4,153,968
Mitsubishi UFJ Financial Group, Inc.		
5.42% due 02/22/29 <sup>6</sup>	18,050,000	17,954,345
LPL Holdings, Inc.		
4.00% due 03/15/29 <sup>3</sup>	14,788,000	12,973,785
4.38% due 05/15/31 <sup>3</sup>	5,500,000	4,751,819
JPMorgan Chase & Co.		
5.72% due 09/14/33 <sup>6</sup>	16,800,000	17,043,486
Starwood Property Trust, Inc.		
4.38% due 01/15/27 <sup>3</sup>	19,000,000	16,363,750

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<b>CORPORATE BONDS<sup>††</sup> - 29.7% (continued)</b>		
<b>Financial - 9.8% (continued)</b>		
Nationwide Mutual Insurance Co. 4.35% due 04/30/50 <sup>3</sup>	21,150,000	\$ 16,046,327
Global Atlantic Finance Co. 4.70% due 10/15/51 <sup>3,6</sup>	22,350,000	15,841,706
Hampton Roads PPV LLC 6.62% due 06/15/53 <sup>3</sup>	16,560,000	14,597,499
Sherwood Financing plc 4.50% due 11/15/26 <sup>3</sup>	EUR 13,600,000	12,669,286
Lloyds Banking Group plc 5.87% due 03/06/29 <sup>6</sup>	12,100,000	11,997,781
Kennedy-Wilson, Inc. 5.00% due 03/01/31	14,669,000	10,978,353
4.75% due 02/01/30	250,000	188,541
4.75% due 03/01/29	25,000	19,766
Hunt Companies, Inc. 5.25% due 04/15/29 <sup>3</sup>	13,700,000	10,878,224
Corebridge Financial, Inc. 6.88% due 12/15/52 <sup>6</sup>	10,750,000	10,303,767
First American Financial Corp. 4.00% due 05/15/30	11,760,000	10,294,845
Mizuho Financial Group, Inc. 5.67% due 05/27/29 <sup>6</sup>	9,850,000	9,827,737
Home Point Capital, Inc. 5.00% due 02/01/26 <sup>3</sup>	9,810,000	8,795,492
OneAmerica Financial Partners, Inc. 4.25% due 10/15/50 <sup>3</sup>	11,550,000	8,362,996
Jane Street Group / JSG Finance, Inc. 4.50% due 11/15/29 <sup>3</sup>	9,650,000	8,303,520
OneMain Finance Corp. 4.00% due 09/15/30	7,250,000	5,582,500
9.00% due 01/15/29	2,200,000	2,218,590
QBE Insurance Group Ltd. 5.88% <sup>3,5,6</sup>	7,550,000	7,185,390
SLM Corp. 3.13% due 11/02/26	7,714,000	6,672,610
Toronto-Dominion Bank 8.13% due 10/31/82 <sup>6</sup>	6,300,000	6,400,044
PartnerRe Finance B LLC 4.50% due 10/01/50 <sup>6</sup>	6,460,000	5,394,100
Bank of Nova Scotia 8.63% due 10/27/82 <sup>6</sup>	4,650,000	4,844,915
Cushman & Wakefield US Borrower LLC 6.75% due 05/15/28 <sup>3</sup>	5,303,000	4,799,215
American Equity Investment Life Holding Co. 5.00% due 06/15/27	4,813,000	4,642,679
Accident Fund Insurance Company of America 8.50% due 08/01/32 <sup>3</sup>	3,000,000	3,072,908
SBA Communications Corp. 3.13% due 02/01/29	3,100,000	2,627,731
Prudential Financial, Inc. 5.13% due 03/01/52 <sup>6</sup>	2,750,000	2,482,893
Jones Deslauriers Insurance Management, Inc. 10.50% due 12/15/30 <sup>3</sup>	1,700,000	1,705,233
Atlas Mara Ltd. due 12/31/21 <sup>†††,7,8</sup>	4,642,499	1,559,880
Iron Mountain Information Management Services, Inc. 5.00% due 07/15/32 <sup>3</sup>	1,726,000	1,489,927
<b>Total Financial</b>		<b>571,725,445</b>
<b>Communications - 4.4%</b>		
British Telecommunications plc 4.88% due 11/23/81 <sup>3,6</sup>	28,200,000	22,921,889
4.25% due 11/23/81 <sup>3,6</sup>	5,250,000	4,620,348
McGraw-Hill Education, Inc. 8.00% due 08/01/29 <sup>3</sup>	22,634,000	19,318,345
5.75% due 08/01/28 <sup>3</sup>	4,600,000	3,985,854
Level 3 Financing, Inc. 4.25% due 07/01/28 <sup>3</sup>	19,794,000	12,744,680
3.75% due 07/15/29 <sup>3</sup>	7,600,000	4,578,064
3.88% due 11/15/29 <sup>3</sup>	2,600,000	2,068,863
Altice France S.A. 5.13% due 07/15/29 <sup>3</sup>	13,250,000	9,405,822
5.50% due 10/15/29 <sup>3</sup>	11,760,000	8,410,073
Virgin Media Finance plc 5.00% due 07/15/30 <sup>3</sup>	21,400,000	17,036,433
UPC Broadband Finco BV 4.88% due 07/15/31 <sup>3</sup>	20,200,000	16,626,418
CSC Holdings LLC 4.13% due 12/01/30 <sup>3</sup>	20,672,000	14,460,600
4.63% due 12/01/30 <sup>3</sup>	2,715,000	1,208,004
LCPR Senior Secured Financing DAC 5.13% due 07/15/29 <sup>3</sup>	16,250,000	13,654,654
Vodafone Group plc 5.13% due 06/04/81 <sup>6</sup>	16,875,000	12,249,900
CCO Holdings LLC / CCO Holdings Capital Corp. 4.50% due 06/01/33 <sup>3</sup>	14,265,000	11,202,093
Cable One, Inc. 4.00% due 11/15/30 <sup>3</sup>	12,575,000	9,824,219
Rogers Communications, Inc. 4.55% due 03/15/52 <sup>3</sup>	9,800,000	7,881,386
Paramount Global 4.95% due 05/19/50	10,340,000	7,760,893
Sirius XM Radio, Inc. 4.13% due 07/01/30 <sup>3</sup>	8,900,000	7,267,336
Match Group Holdings II LLC 4.63% due 06/01/28 <sup>3</sup>	7,700,000	7,073,220
Virgin Media Secured Finance plc 4.50% due 08/15/30 <sup>3</sup>	7,950,000	6,664,647
Telenet Finance Luxembourg Notes SARL 5.50% due 03/01/28	7,000,000	6,419,000
VZ Secured Financing BV 5.00% due 01/15/32 <sup>3</sup>	6,830,000	5,500,653
AMC Networks, Inc. 4.25% due 02/15/29	10,200,000	5,483,189

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<b>CORPORATE BONDS<sup>††</sup> - 29.7% (continued)</b>		
<b>Communications - 4.4% (continued)</b>		
Cogent Communications Group, Inc. 7.00% due 06/15/27 <sup>3</sup>	3,750,000	\$ 3,628,125
Virgin Media Vendor Financing Notes IV DAC 5.00% due 07/15/28 <sup>3</sup>	3,650,000	3,192,775
Radiate Holdco LLC / Radiate Finance, Inc. 4.50% due 09/15/26 <sup>3</sup>	3,518,000	2,804,780
Charter Communications Operating LLC / Charter Communications Operating Capital 3.90% due 06/01/52	3,500,000	2,290,276
TripAdvisor, Inc. 7.00% due 07/15/25 <sup>3</sup>	1,800,000	1,799,998
Ziggo BV 4.88% due 01/15/30 <sup>3</sup>	1,685,000	1,398,431
Zayo Group Holdings, Inc. 4.00% due 03/01/27 <sup>3</sup>	700,000	494,378
Cengage Learning, Inc. 9.50% due 06/15/24 <sup>3</sup>	241,000	241,615
<b>Total Communications</b>		<u>254,216,961</u>
<b>Consumer, Cyclical - 3.1%</b>		
Hilton Domestic Operating Company, Inc. 4.00% due 05/01/31 <sup>3</sup>	15,900,000	13,808,848
3.63% due 02/15/32 <sup>3</sup>	4,150,000	3,460,007
5.75% due 05/01/28 <sup>3</sup>	525,000	516,974
Mileage Plus Holdings LLC / Mileage Plus Intellectual Property Assets Ltd. 6.50% due 06/20/27 <sup>3</sup>	15,760,000	15,799,348
JB Poindexter & Company, Inc. 7.13% due 04/15/26 <sup>3</sup>	11,875,000	11,610,544
Delta Air Lines, Inc. 7.00% due 05/01/25 <sup>3</sup>	10,536,000	10,760,345
Suburban Propane Partners Limited Partnership/Suburban Energy Finance Corp. 5.00% due 06/01/31 <sup>3</sup>	11,350,000	9,501,645
5.88% due 03/01/27	660,000	637,676
Evergreen Acqco 1 Limited Partnership / TVI, Inc. 9.75% due 04/26/28 <sup>3</sup>	8,750,000	9,048,637
1011778 BC ULC / New Red Finance, Inc. 4.00% due 10/15/30 <sup>3</sup>	9,333,000	7,987,486
Warnermedia Holdings, Inc. 6.41% due 03/15/26	7,200,000	7,205,953
British Airways Class A Pass Through Trust 4.25% due 11/15/32 <sup>3</sup>	7,569,512	6,898,055
Hyatt Hotels Corp. 6.00% due 04/23/30	6,530,000	6,533,234
Hawaiian Brand Intellectual Property Ltd. / HawaiianMiles Loyalty Ltd. 5.75% due 01/20/26 <sup>3</sup>	6,645,000	6,289,744
Hanesbrands, Inc. 9.00% due 02/15/31 <sup>3</sup>	6,100,000	6,147,983
Papa John's International, Inc. 3.88% due 09/15/29 <sup>3</sup>	7,025,000	5,946,663
Penn Entertainment, Inc. 4.13% due 07/01/29 <sup>3</sup>	6,975,000	5,724,383
American Airlines Class AA Pass Through Trust 3.58% due 01/15/28	2,249,398	2,083,016
3.35% due 10/15/29	1,167,022	1,036,353
3.65% due 02/15/29	1,052,220	968,327
3.15% due 02/15/32	1,004,743	874,643
Boyne USA, Inc. 4.75% due 05/15/29 <sup>3</sup>	5,484,000	4,941,953
Superior Plus Limited Partnership / Superior General Partner, Inc. 4.50% due 03/15/29 <sup>3</sup>	4,800,000	4,207,776
Asbury Automotive Group, Inc. 4.63% due 11/15/29 <sup>3</sup>	4,472,000	3,969,452
Beacon Roofing Supply, Inc. 4.13% due 05/15/29 <sup>3</sup>	4,117,000	3,643,545
Allwyn Entertainment Financing UK plc 7.88% due 04/30/29 <sup>3</sup>	3,450,000	3,489,709
Station Casinos LLC 4.63% due 12/01/31 <sup>3</sup>	3,800,000	3,201,500
Scientific Games Holdings Limited Partnership/Scientific Games US FinCo, Inc. 6.63% due 03/01/30 <sup>3</sup>	3,500,000	3,080,000
Ritchie Bros Holdings, Inc. 6.75% due 03/15/28 <sup>3</sup>	2,950,000	2,973,362
Six Flags Theme Parks, Inc. 7.00% due 07/01/25 <sup>3</sup>	2,757,000	2,770,777
PetSmart, Inc. / PetSmart Finance Corp. 4.75% due 02/15/28 <sup>3</sup>	2,800,000	2,587,521
Michaels Companies, Inc. 5.25% due 05/01/28 <sup>3</sup>	3,114,000	2,515,925
Air Canada Class A Pass Through Trust 5.25% due 04/01/29 <sup>3</sup>	2,561,246	2,481,710
Air Canada 4.63% due 08/15/29 <sup>3</sup>	CAD 3,550,000	2,411,656
United Airlines, Inc. 4.63% due 04/15/29 <sup>3</sup>	1,700,000	1,548,985
Aramark Services, Inc. 6.38% due 05/01/25 <sup>3</sup>	1,200,000	1,198,893
United Airlines Class AA Pass Through Trust 4.15% due 08/25/31	975,108	893,213

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<b>Consumer, Cyclical - 3.1% (continued)</b>		
CD&R Smokey Buyer, Inc. 6.75% due 07/15/25 <sup>3</sup>	950,000	\$ 879,403
Wyndham Hotels & Resorts, Inc. 4.38% due 08/15/28 <sup>3</sup>	700,000	639,240
<b>Total Consumer, Cyclical</b>		<u>180,274,484</u>
<b>Energy - 3.0%</b>		
BP Capital Markets plc 4.88% <sup>5,6</sup>	39,360,000	35,778,240
ITT Holdings LLC 6.50% due 08/01/29 <sup>3</sup>	38,952,000	32,816,281
Targa Resources Partners Limited Partnership / Targa Resources Partners Finance Corp. 6.88% due 01/15/29	12,632,000	12,884,387
4.88% due 02/01/31	5,000,000	4,620,700
Parkland Corp. 4.63% due 05/01/30 <sup>3</sup>	20,000,000	17,341,100
Midwest Connector Capital Company LLC 4.63% due 04/01/29 <sup>3</sup>	18,763,000	17,144,791
Occidental Petroleum Corp. 7.95% due 06/15/39	12,735,000	14,428,416
4.50% due 07/15/44	2,850,000	2,173,125
NuStar Logistics, LP 6.38% due 10/01/30	14,506,000	13,839,325
5.63% due 04/28/27	450,000	432,405
Global Partners Limited Partnership / GLP Finance Corp. 6.88% due 01/15/29	7,750,000	7,197,812
7.00% due 08/01/27	2,200,000	2,134,728
Kinetik Holdings, LP 5.88% due 06/15/30 <sup>3</sup>	6,100,000	5,797,989
DT Midstream, Inc. 4.13% due 06/15/29 <sup>3</sup>	5,250,000	4,607,270
TransCanada PipeLines Ltd. 6.20% due 03/09/26	3,300,000	3,302,299
Holly Energy Partners Limited Partnership / Holly Energy Finance Corp. 6.38% due 04/15/27 <sup>3</sup>	2,689,000	2,656,258
TransMontaigne Partners Limited Partnership / TLP Finance Corp. 6.13% due 02/15/26	700,000	605,267
Basic Energy Services, Inc. due 10/15/23 <sup>7</sup>	1,438,000	7,190
<b>Total Energy</b>		<u>177,767,583</u>
<b>Industrial - 3.0%</b>		
IP Lending I LLC 4.00% due 09/08/25 <sup>3</sup>	15,347,531	14,165,771
XPO, Inc. 6.25% due 06/01/28 <sup>3</sup>	13,945,000	13,711,103
New Enterprise Stone & Lime Company, Inc. 5.25% due 07/15/28 <sup>3</sup>	9,081,000	8,263,985
9.75% due 07/15/28 <sup>3</sup>	5,350,000	5,161,038
Great Lakes Dredge & Dock Corp. 5.25% due 06/01/29 <sup>3</sup>	15,785,000	13,184,112
Artera Services LLC 9.03% due 12/04/25 <sup>3</sup>	14,385,000	12,586,875
Boeing Co. 5.81% due 05/01/50	12,010,000	11,966,174
Standard Industries, Inc. 4.38% due 07/15/30 <sup>3</sup>	6,200,000	5,369,802
3.38% due 01/15/31 <sup>3</sup>	6,552,000	5,274,643
Flowserve Corp. 3.50% due 10/01/30	10,270,000	8,763,308
Arcosa, Inc. 4.38% due 04/15/29 <sup>3</sup>	9,400,000	8,422,423
Dyal Capital Partners IV 3.65% due 02/22/41 <sup>†††</sup>	10,950,000	8,339,624
GrafTech Finance, Inc. 4.63% due 12/15/28 <sup>3</sup>	10,000,000	8,125,223
TransDigm, Inc. 6.75% due 08/15/28 <sup>3</sup>	7,000,000	7,026,530
Pactiv Evergreen Group Issuer Incorporated/Pactiv Evergreen Group Issuer LLC 4.00% due 10/15/27 <sup>3</sup>	7,943,000	7,022,614
GrafTech Global Enterprises, Inc. 9.88% due 12/15/28 <sup>3</sup>	6,520,000	6,471,100
Atkore, Inc. 4.25% due 06/01/31 <sup>3</sup>	6,875,000	5,946,876
Deuce FinCo plc 5.50% due 06/15/27 <sup>3</sup>	GBP 5,350,000	5,758,277
TopBuild Corp. 3.63% due 03/15/29 <sup>3</sup>	5,550,000	4,829,533
SCIL IV LLC / SCIL USA Holdings LLC 9.50% due 07/15/28	EUR 3,500,000	3,820,127
Enviri Corp. 5.75% due 07/31/27 <sup>3</sup>	4,075,000	3,546,676
Adevinta ASA 3.00% due 11/15/27	EUR 3,433,000	3,476,540
TK Elevator US Newco, Inc. 5.25% due 07/15/27 <sup>3</sup>	3,000,000	2,771,618
Clearwater Paper Corp. 4.75% due 08/15/28 <sup>3</sup>	1,890,000	1,663,502
Builders FirstSource, Inc. 6.38% due 06/15/32 <sup>3</sup>	800,000	794,801
Waste Pro USA, Inc. 5.50% due 02/15/26 <sup>3</sup>	600,000	556,199
Brundage-Bone Concrete Pumping Holdings, Inc. 6.00% due 02/01/26 <sup>3</sup>	525,000	497,132
JELD-WEN, Inc. 6.25% due 05/15/25 <sup>3</sup>	100,000	100,875
<b>Total Industrial</b>		<u>163,450,710</u>
<b>Consumer, Non-cyclical - 2.7%</b>		
Medline Borrower, LP 5.25% due 10/01/29 <sup>3</sup>	7,200,000	6,247,433
3.88% due 04/01/29 <sup>3</sup>	6,596,000	5,732,341

**Macro Opportunities Fund**  
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	Face Amount	Value
<b>CORPORATE BONDS<sup>††</sup> - 29.7% (continued)</b>		
<b>Consumer, Non-cyclical - 2.7% (continued)</b>		
DaVita, Inc.		
4.63% due 06/01/30 <sup>3</sup>	8,678,000	\$ 7,449,871
3.75% due 02/15/31 <sup>3</sup>	4,892,000	3,911,312
US Foods, Inc.		
4.75% due 02/15/29 <sup>3</sup>	6,550,000	5,996,848
6.25% due 04/15/25 <sup>3</sup>	3,542,000	3,540,529
Bausch Health Companies, Inc.		
4.88% due 06/01/28 <sup>3</sup>	15,600,000	9,285,120
JBS USA LUX S.A. / JBS USA Food Company / JBS USA Finance, Inc.		
4.38% due 02/02/52 <sup>3</sup>	6,500,000	4,559,034
3.75% due 12/01/31 <sup>3</sup>	3,400,000	2,788,133
Cheplapharm Arzneimittel GmbH		
5.50% due 01/15/28 <sup>3</sup>	8,085,000	7,316,925
Sotheby's/Bidfair Holdings, Inc.		
5.88% due 06/01/29 <sup>3</sup>	9,400,000	7,308,500
Option Care Health, Inc.		
4.38% due 10/31/29 <sup>3</sup>	7,736,000	6,808,905
TreeHouse Foods, Inc.		
4.00% due 09/01/28	7,575,000	6,525,332
BCP V Modular Services Finance II plc		
4.75% due 10/30/28 <sup>3</sup>	EUR 7,000,000	6,492,305
Prime Security Services Borrower LLC / Prime Finance, Inc.		
3.38% due 08/31/27 <sup>3</sup>	6,861,000	6,051,239
HealthEquity, Inc.		
4.50% due 10/01/29 <sup>3</sup>	6,555,000	5,777,129
Sabre GLBL, Inc.		
7.38% due 09/01/25 <sup>3</sup>	6,216,000	5,517,384
Smithfield Foods, Inc.		
3.00% due 10/15/30 <sup>3</sup>	7,000,000	5,488,396
FAGE International S.A. / FAGE USA Dairy Industry, Inc.		
5.63% due 08/15/26 <sup>3</sup>	5,232,000	4,926,822
ADT Security Corp.		
4.88% due 07/15/32 <sup>3</sup>	5,150,000	4,403,250
Chrome Bidco		
3.50% due 05/31/28 <sup>3</sup>	EUR 4,800,000	4,391,135
Central Garden & Pet Co.		
4.13% due 04/30/31 <sup>3</sup>	5,300,000	4,369,621
WW International, Inc.		
4.50% due 04/15/29 <sup>3</sup>	7,050,000	4,166,746
Carriage Services, Inc.		
4.25% due 05/15/29 <sup>3</sup>	4,575,000	3,937,703
CAB SELAS		
3.38% due 02/01/28 <sup>3</sup>	EUR 4,100,000	3,641,187
Endo Luxembourg Finance Company I SARL / Endo US, Inc.		
due 04/01/29 <sup>3,7</sup>	4,400,000	3,256,000
Kronos Acquisition Holdings, Inc. / KIK Custom Products, Inc.		
7.00% due 12/31/27 <sup>3</sup>	2,991,000	2,647,723
CPI CG, Inc.		
8.63% due 03/15/26 <sup>3</sup>	2,750,000	2,646,852
Legends Hospitality Holding Company LLC / Legends Hospitality Co-Issuer, Inc.		
5.00% due 02/01/26 <sup>3</sup>	2,775,000	2,497,500
Catalent Pharma Solutions, Inc.		
3.13% due 02/15/29 <sup>3</sup>	2,825,000	2,296,923
Molina Healthcare, Inc.		
4.38% due 06/15/28 <sup>3</sup>	1,770,000	1,631,677
Tenet Healthcare Corp.		
4.63% due 06/15/28	975,000	910,637
5.13% due 11/01/27	550,000	525,072
Par Pharmaceutical, Inc.		
due 04/01/27 <sup>3,7</sup>	1,825,000	1,348,735
Upbound Group, Inc.		
6.38% due 02/15/29 <sup>3</sup>	1,450,000	1,286,875
Altria Group, Inc.		
4.45% due 05/06/50	1,670,000	1,227,867
Syneos Health, Inc.		
3.63% due 01/15/29 <sup>3</sup>	1,236,000	1,208,289
Fortrea Holdings, Inc.		
7.50% due 07/01/30 <sup>3</sup>	880,000	901,093
Performance Food Group, Inc.		
6.88% due 05/01/25 <sup>3</sup>	304,000	304,255
<b>Total Consumer, Non-cyclical</b>		<b>159,322,698</b>
<b>Technology - 1.7%</b>		
AthenaHealth Group, Inc.		
6.50% due 02/15/30 <sup>3</sup>	26,650,000	22,429,709
Qorvo, Inc.		
3.38% due 04/01/31 <sup>3</sup>	9,225,000	7,437,076
4.38% due 10/15/29	7,833,000	7,074,769
TeamSystem SpA		
6.93% (3 Month EURIBOR + 3.75%, Rate Floor: 0.00%) due 02/15/28 <sup>0</sup>	EUR 11,750,000	12,443,175
NCR Corp.		
5.25% due 10/01/30 <sup>3</sup>	10,325,000	8,976,591
5.13% due 04/15/29 <sup>3</sup>	3,850,000	3,408,253
6.13% due 09/01/29 <sup>3</sup>	25,000	25,021
CDW LLC / CDW Finance Corp.		
3.57% due 12/01/31	14,000,000	11,813,480
Booz Allen Hamilton, Inc.		
3.88% due 09/01/28 <sup>3</sup>	11,800,000	10,672,633
Boxer Parent Company, Inc.		
6.50% due 10/02/25	EUR 5,500,000	5,919,974
Playtika Holding Corp.		
4.25% due 03/15/29 <sup>3</sup>	5,850,000	5,191,875
Twilio, Inc.		
3.88% due 03/15/31	4,000,000	3,330,459
MSCI, Inc.		
3.88% due 02/15/31 <sup>3</sup>	883,000	765,142

**Macro Opportunities Fund**  
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	Face Amount	Value
<b>CORPORATE BONDS<sup>††</sup> - 29.7% (continued)</b>		
<b>Technology - 1.7% (continued)</b>		
ACI Worldwide, Inc.		
5.75% due 08/15/26 <sup>3</sup>	400,000	\$ 390,000
<b>Total Technology</b>		<u>99,878,157</u>
<b>Basic Materials - 1.4%</b>		
Alcoa Nederland Holding BV		
5.50% due 12/15/27 <sup>3</sup>	15,125,000	14,627,716
6.13% due 05/15/28 <sup>3</sup>	7,450,000	7,409,919
4.13% due 03/31/29 <sup>3</sup>	4,900,000	4,379,375
Kaiser Aluminum Corp.		
4.50% due 06/01/31 <sup>3</sup>	13,250,000	10,562,635
4.63% due 03/01/28 <sup>3</sup>	650,000	568,464
Minerals Technologies, Inc.		
5.00% due 07/01/28 <sup>3</sup>	11,280,000	10,264,800
SCIL IV LLC / SCIL USA Holdings LLC		
5.38% due 11/01/26 <sup>3</sup>	10,375,000	9,458,278
SK Invictus Intermediate II SARL		
5.00% due 10/30/29 <sup>3</sup>	11,525,000	9,158,111
Carpenter Technology Corp.		
6.38% due 07/15/28	8,315,000	8,148,700
HB Fuller Co.		
4.25% due 10/15/28	5,250,000	4,672,710
Novelis Sheet Ingot GmbH		
3.38% due 04/15/29	EUR 4,500,000	4,300,442
Ingevity Corp.		
3.88% due 11/01/28 <sup>3</sup>	1,000,000	853,768
Mirabela Nickel Ltd.		
due 06/24/19 <sup>†††</sup> 7.8	1,885,418	89,557
<b>Total Basic Materials</b>		<u>84,494,475</u>
<b>Utilities - 0.6%</b>		
AES Corp.		
3.95% due 07/15/30 <sup>3</sup>	9,760,000	8,750,014
Terraform Global Operating, LP		
6.13% due 03/01/26 <sup>3</sup>	8,285,000	8,067,519
Clearway Energy Operating LLC		
3.75% due 02/15/31 <sup>3</sup>	9,409,000	7,808,061
NRG Energy, Inc.		
7.00% due 03/15/33 <sup>3</sup>	6,950,000	7,007,581
Atlantica Sustainable Infrastructure plc		
4.13% due 06/15/28 <sup>3</sup>	1,550,000	1,380,910
<b>Total Utilities</b>		<u>33,014,085</u>
<b>Total Corporate Bonds</b> (Cost \$2,034,924,121)		<u>1,738,310,369</u>
<b>ASSET-BACKED SECURITIES<sup>††</sup> - 20.3%</b>		
<b>Collateralized Loan Obligations - 11.6%</b>		
LoanCore Issuer Ltd.		
2021-CRE4 D, 7.68% (30 Day Average SOFR + 2.61%, Rate Floor: 2.61%) due 07/15/35 <sup>0,3</sup>	20,500,000	19,598,392
2021-CRE6 D, 8.04% (1 Month USD LIBOR + 2.85%, Rate Floor: 2.85%) due 11/15/38 <sup>0,3</sup>	11,300,000	10,095,943
2019-CRE2 AS, 6.69% (1 Month USD LIBOR + 1.50%, Rate Floor: 1.50%) due 05/15/36 <sup>0,3</sup>	7,356,940	7,327,243
2021-CRE5 D, 8.19% (1 Month USD LIBOR + 3.00%, Rate Floor: 3.00%) due 07/15/36 <sup>0,3</sup>	8,250,000	6,981,217
2022-CRE7 D, 8.17% (30 Day Average SOFR + 3.10%, Rate Floor: 3.10%) due 01/17/37 <sup>0,3</sup>	6,400,000	5,938,268
Fortress Credit Opportunities IX CLO Ltd.		
2021-9A CR, 8.06% (3 Month USD LIBOR + 2.80%, Rate Floor: 2.80%) due 10/15/33 <sup>0,3</sup>	35,000,000	33,199,341
2021-9A DR, 9.21% (3 Month USD LIBOR + 3.95%, Rate Floor: 3.95%) due 10/15/33 <sup>0,3</sup>	7,750,000	6,878,664
2021-9A A2TR, 7.06% (3 Month USD LIBOR + 1.80%, Rate Floor: 1.80%) due 10/15/33 <sup>0,3</sup>	2,950,000	2,865,302
FS Rialto		
2021-FL3 D, 7.66% (1 Month USD LIBOR + 2.50%, Rate Floor: 2.50%) due 11/16/36 <sup>0,3</sup>	36,500,000	33,109,511
2021-FL2 D, 8.02% (1 Month Term SOFR + 2.91%, Rate Floor: 2.91%) due 05/16/38 <sup>0,3</sup>	8,850,000	8,165,532
Palmer Square Loan Funding Ltd.		
2022-1A B, 6.99% (3 Month Term SOFR + 2.00%, Rate Floor: 2.00%) due 04/15/30 <sup>0,3</sup>	26,200,000	25,414,375
2021-3A C, 7.75% (3 Month USD LIBOR + 2.50%, Rate Floor: 2.50%) due 07/20/29 <sup>0,3</sup>	8,300,000	7,955,704
2022-1A C, 7.59% (3 Month Term SOFR + 2.60%, Rate Floor: 2.60%) due 04/15/30 <sup>0,3</sup>	3,400,000	3,210,564

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

June 30, 2023

	Face Amount	Value
<b>ASSET-BACKED SECURITIES<sup>††</sup> - 20.3% (continued)</b>		
<b>Collateralized Loan Obligations - 11.6% (continued)</b>		
LCCM Trust		
2021-FL3 C, 7.86% (1 Month Term SOFR + 2.71%, Rate Floor: 2.71%) due 11/15/38 <sup>0.3</sup>	28,865,000	\$ 27,037,603
2021-FL2 D, 8.16% (1 Month Term SOFR + 3.01%, Rate Floor: 3.01%) due 12/13/38 <sup>0.3</sup>	5,750,000	5,278,894
BXMT Ltd.		
2020-FL2 C, 6.87% (1 Month Term SOFR + 1.76%, Rate Floor: 1.76%) due 02/15/38 <sup>0.3</sup>	15,640,000	13,535,955
2020-FL3 D, 8.02% (1 Month Term SOFR + 2.91%, Rate Floor: 2.91%) due 11/15/37 <sup>0.3</sup>	7,350,000	6,634,214
2020-FL2 D, 7.17% (1 Month Term SOFR + 2.06%, Rate Floor: 2.06%) due 02/15/38 <sup>0.3</sup>	8,000,000	6,013,226
ACRES Commercial Realty Ltd.		
2021-FL2 D, 8.26% (1 Month Term SOFR + 3.21%, Rate Floor: 3.21%) due 01/15/37 <sup>0.3</sup>	8,350,000	7,454,630
2021-FL1 D, 7.87% (1 Month Term SOFR + 2.76%, Rate Floor: 2.76%) due 06/15/36 <sup>0.3</sup>	7,250,000	6,539,074
2021-FL2 C, 7.81% (1 Month Term SOFR + 2.76%, Rate Floor: 2.76%) due 01/15/37 <sup>0.3</sup>	6,500,000	6,103,522
2021-FL2 B, 7.41% (1 Month Term SOFR + 2.36%, Rate Floor: 2.36%) due 01/15/37 <sup>0.3</sup>	3,500,000	3,373,162
MidOcean Credit CLO VII		
2020-7A CR, 7.46% (3 Month USD LIBOR + 2.20%, Rate Floor: 0.00%) due 07/15/29 <sup>0.3</sup>	21,000,000	20,548,477
Golub Capital Partners CLO Ltd.		
2018-36A C, 7.43% (3 Month USD LIBOR + 2.10%, Rate Floor: 0.00%) due 02/05/31 <sup>0.3</sup>	20,000,000	18,734,500
BSPDF Issuer Ltd.		
2021-FL1 D, 7.94% (1 Month USD LIBOR + 2.75%, Rate Floor: 2.75%) due 10/15/36 <sup>0.3</sup>	19,975,000	17,811,024
Voya CLO Ltd.		
2021-2A CR, 8.86% (3 Month USD LIBOR + 3.60%, Rate Floor: 3.60%) due 06/07/30 <sup>0.3</sup>	16,500,000	15,009,661
2013-1A INC, due 10/15/30 <sup>3.9</sup>	28,970,307	2,447,991
BSPRT Issuer Ltd.		
2021-FL6 D, 8.19% (1 Month USD LIBOR + 3.00%, Rate Floor: 3.00%) due 03/15/36 <sup>0.3</sup>	18,425,000	15,091,166
2021-FL7 D, 7.94% (1 Month USD LIBOR + 2.75%, Rate Floor: 2.75%) due 12/15/38 <sup>0.3</sup>	1,600,000	1,455,534
Golub Capital Partners CLO 49M Ltd.		
2021-49A D, 9.10% (3 Month USD LIBOR + 3.85%, Rate Floor: 3.85%) due 08/26/33 <sup>0.3</sup>	18,100,000	16,167,957
Fontainebleau Vegas		
10.43% (1 Month Term SOFR + 5.65%, Rate Floor: 1.00%) due 01/31/26 <sup>0.†††</sup>	15,875,209	15,875,209
Anchorage Capital CLO 6 Ltd.		
2021-6A DRR, 8.71% (3 Month USD LIBOR + 3.45%, Rate Floor: 3.45%) due 07/15/30 <sup>0.3</sup>	17,350,000	15,801,035
STWD Ltd.		
2022-FL3 D, 7.82% (30 Day Average SOFR + 2.75%, Rate Floor: 2.75%) due 11/15/38 <sup>0.3</sup>	11,900,000	11,240,443
2021-FL2 D, 7.96% (1 Month USD LIBOR + 2.80%, Rate Floor: 2.80%) due 04/18/38 <sup>0.3</sup>	3,750,000	3,263,158
Cerberus Loan Funding XXX, LP		
2020-3A C, 8.91% (3 Month USD LIBOR + 3.65%, Rate Cap/Floor: 14.50%/3.65%) due 01/15/33 <sup>0.3</sup>	14,500,000	13,993,518
KREF Funding V LLC		
6.94% (1 Month USD LIBOR + 1.75%, Rate Floor: 1.75%) due 06/25/26 <sup>0.†††</sup>	13,471,442	13,443,893
0.15% due 06/25/26 <sup>†††.10</sup>	73,636,363	7,364



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

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	Face Amount	Value
<b>ASSET-BACKED SECURITIES<sup>††</sup> - 20.3% (continued)</b>		
<b>Collateralized Loan Obligations - 11.6% (continued)</b>		
FS Rialto Issuer LLC		
2022-FL5 C, 9.01% (1 Month Term SOFR + 3.92%, Rate Floor: 3.92%) due 06/19/37 <sup>0,3</sup>	6,950,000	\$ 6,852,549
2022-FL6 C, 9.31% (1 Month Term SOFR + 4.23%, Rate Floor: 4.23%) due 08/17/37 <sup>0,3</sup>	6,150,000	6,117,060
Cerberus Loan Funding XL LLC		
2023-1A C, 9.19% (3 Month Term SOFR + 4.40%, Rate Floor: 4.40%) due 03/22/35 <sup>0,3</sup>	12,750,000	12,526,254
ABPCI Direct Lending Fund IX LLC		
2021-9A BR, 7.79% (3 Month USD LIBOR + 2.50%, Rate Floor: 2.50%) due 11/18/31 <sup>0,3</sup>	11,550,000	11,063,646
Neuberger Berman Loan Advisers CLO 32 Ltd.		
2021-32A DR, 7.97% (3 Month USD LIBOR + 2.70%, Rate Floor: 2.70%) due 01/20/32 <sup>0,3</sup>	11,500,000	10,790,410
Atlas Senior Loan Fund IX Ltd.		
2018-9A C, 7.05% (3 Month USD LIBOR + 1.80%, Rate Floor: 1.80%) due 04/20/28 <sup>0,3</sup>	10,250,000	10,175,292
2018-9A SUB, due 04/20/28 <sup>3,9</sup>	9,600,000	296,544
Diamond CLO Ltd.		
2021-1A DR, 8.66% (3 Month USD LIBOR + 3.40%, Rate Floor: 3.40%) due 04/25/29 <sup>0,3</sup>	5,500,000	5,392,404
2018-1A D, 8.97% (3 Month USD LIBOR + 3.70%, Rate Floor: 3.70%) due 07/22/30 <sup>0,3</sup>	4,410,012	4,376,045
2021-1A CR, 7.66% (3 Month USD LIBOR + 2.40%, Rate Floor: 2.40%) due 04/25/29 <sup>0,3</sup>	557,112	554,906
THL Credit Lake Shore MM CLO 1 Ltd.		
2021-1A CR, 8.26% (3 Month USD LIBOR + 3.00%, Rate Floor: 3.00%) due 04/15/33 <sup>0,3</sup>	9,900,000	9,377,870
GoldenTree Loan Management US CLO 1 Ltd.		
2021-9A D, 8.15% (3 Month USD LIBOR + 2.90%, Rate Floor: 2.90%) due 01/20/33 <sup>0,3</sup>	9,950,000	9,250,891
Cerberus Loan Funding XXXVI, LP		
2021-6A B, 7.01% (3 Month USD LIBOR + 1.75%, Rate Floor: 1.75%) due 11/22/33 <sup>0,3</sup>	9,000,000	8,939,845
BCC Middle Market CLO LLC		
2021-1A AIR, 6.76% (3 Month USD LIBOR + 1.50%, Rate Floor: 1.50%) due 10/15/33 <sup>0,3</sup>	9,000,000	8,865,025
ABPCI Direct Lending Fund CLO V Ltd.		
2021-5A BR, 8.15% (3 Month USD LIBOR + 2.90%, Rate Floor: 2.90%) due 04/20/31 <sup>0,3</sup>	9,200,000	8,835,126
Golub Capital Partners CLO 16 Ltd.		
2021-16A CR2, 8.16% (3 Month USD LIBOR + 2.90%, Rate Floor: 2.90%) due 07/25/33 <sup>0,3</sup>	9,300,000	8,723,263
Magnetite XXIX Ltd.		
2021-29A D, 7.86% (3 Month USD LIBOR + 2.60%, Rate Floor: 2.60%) due 01/15/34 <sup>0,3</sup>	8,800,000	8,491,780
Venture XIV CLO Ltd.		
2020-14A CRR, 7.71% (3 Month USD LIBOR + 2.25%, Rate Floor: 2.25%) due 08/28/29 <sup>0,3</sup>	8,000,000	7,834,094
ABPCI Direct Lending Fund CLO VII, LP		
2021-7A BR, 7.84% (3 Month USD LIBOR + 2.55%, Rate Floor: 2.55%) due 10/20/31 <sup>0,3</sup>	7,950,000	7,632,814
CIFC Funding Ltd.		
2021-2A DR, 8.35% (3 Month USD LIBOR + 3.10%, Rate Floor: 3.10%) due 04/20/30 <sup>0,3</sup>	8,100,000	7,554,003
Madison Park Funding XLVIII Ltd.		
2021-48A D, 8.27% (3 Month USD LIBOR + 3.00%, Rate Floor: 3.00%) due 04/19/33 <sup>0,3</sup>	7,500,000	7,272,506

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	Face Amount	Value
<b>ASSET-BACKED SECURITIES<sup>††</sup> - 20.3% (continued)</b>		
<b>Collateralized Loan Obligations - 11.6% (continued)</b>		
Dryden 37 Senior Loan Fund		
2015-37A Q, due 01/15/31 <sup>3,9</sup>	9,500,000	\$ 7,001,004
ACRE Commercial Mortgage Ltd.		
2021-FL4 D, 7.81% (1 Month Term SOFR + 2.71%, Rate Floor: 2.60%) due 12/18/37 <sup>0,3</sup>	7,350,000	6,636,386
Cerberus Loan Funding XXXIII, LP		
2021-3A C, 8.06% (3 Month USD LIBOR + 2.80%, Rate Floor: 2.80%) due 07/23/33 <sup>0,3</sup>	5,900,000	5,528,603
ABPCI Direct Lending Fund CLO I LLC		
2021-1A C2, 8.25% (3 Month USD LIBOR + 3.00%, Rate Floor: 3.00%) due 07/20/33 <sup>0,3</sup>	5,550,000	5,261,268
CHCP Ltd.		
2021-FL1 D, 8.22% (1 Month Term SOFR + 3.11%, Rate Floor: 3.00%) due 02/15/38 <sup>0,3</sup>	5,500,000	5,128,483
Octagon Loan Funding Ltd.		
2014-1A SUB, due 11/18/31 <sup>3,9</sup>	19,435,737	4,874,463
WhiteHorse X Ltd.		
2015-10A E, 10.56% (3 Month USD LIBOR + 5.30%, Rate Floor: 5.30%) due 04/17/27 <sup>0,3</sup>	5,017,467	4,835,925
Cerberus Loan Funding XXXV, LP		
2021-5A C, 7.86% (3 Month USD LIBOR + 2.60%, Rate Floor: 2.60%) due 09/22/33 <sup>0,3</sup>	5,150,000	4,814,355
Wind River CLO Ltd.		
2018-1A ARR, 6.31% (3 Month USD LIBOR + 1.05%, Rate Floor: 1.05%) due 07/18/31 <sup>0,3</sup>	3,983,606	3,942,814
Neuberger Berman Loan Advisers CLO 40 Ltd.		
2021-40A D, 8.01% (3 Month USD LIBOR + 2.75%, Rate Floor: 2.75%) due 04/16/33 <sup>0,3</sup>	4,050,000	3,813,007
Marathon CLO V Ltd.		
2017-5A A2R, 6.83% (3 Month USD LIBOR + 1.45%, Rate Floor: 0.00%) due 11/21/27 <sup>0,3</sup>	3,436,329	3,430,129
2013-5A SUB, due 11/21/27 <sup>3,9</sup>	5,500,000	184,789
Dryden 50 Senior Loan Fund		
2017-50A SUB, due 07/15/30 <sup>3,9</sup>	7,895,000	2,595,165
HGI CRE CLO Ltd.		
2021-FL2 D, 7.31% (1 Month USD LIBOR + 2.15%, Rate Floor: 2.15%) due 09/17/36 <sup>0,3</sup>	1,600,000	1,469,106
2021-FL2 E, 7.61% (1 Month USD LIBOR + 2.45%, Rate Floor: 2.45%) due 09/17/36 <sup>0,3</sup>	1,200,000	1,104,229
Denali Capital CLO XI Ltd.		
2018-1A BRR, 7.40% (3 Month USD LIBOR + 2.15%, Rate Floor: 0.00%) due 10/20/28 <sup>0,3</sup>	2,500,000	2,490,485
BDS Ltd.		
2021-FL9 E, 7.76% (1 Month USD LIBOR + 2.60%, Rate Floor: 2.60%) due 11/16/38 <sup>0,3</sup>	2,700,000	2,448,473
Hull Street CLO Ltd.		
2014-1A D, 8.86% (3 Month USD LIBOR + 3.60%, Rate Floor: 0.00%) due 10/18/26 <sup>0,3</sup>	2,441,258	2,426,710
Dryden 41 Senior Loan Fund		
2015-41A SUB, due 04/15/31 <sup>3,9</sup>	11,700,000	2,183,536
Carlyle Global Market Strategies CLO Ltd.		
2012-3A SUB, due 01/14/32 <sup>3,9</sup>	6,400,000	1,619,200
2013-3X SUB, due 10/15/30 <sup>9</sup>	4,938,326	379,165
KVK CLO Ltd.		
2013-1A SUB, due 01/14/28 <sup>3,9</sup>	11,900,000	1,954,754
Goldentree Loan Management US CLO 4 Ltd.		
2021-4A DR, 8.42% (3 Month USD LIBOR + 3.15%, Rate Floor: 3.15%) due 04/24/31 <sup>0,3</sup>	2,000,000	1,901,948
BNPP IP CLO Ltd.		
2014-2A E, 10.55% (3 Month USD LIBOR + 5.25%, Rate Floor: 0.00%) due 10/30/25 <sup>0,3</sup>	6,106,339	1,831,902
AMMC CLO XI Ltd.		
2012-11A SUB, due 04/30/31 <sup>3,9</sup>	5,650,000	1,653,766
PFP Ltd.		
2021-7 E, 8.16% (1 Month USD LIBOR + 3.00%, Rate Floor: 3.00%) due 04/14/38 <sup>0,3</sup>	1,789,911	1,547,087

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	Face Amount	Value
<b>ASSET-BACKED SECURITIES<sup>††</sup> - 20.3% (continued)</b>		
<b>Collateralized Loan Obligations - 11.6% (continued)</b>		
Great Lakes CLO Ltd.		
2014-1A SUB, due 10/15/29 <sup>3,9</sup>	1,500,000	\$ 588,359
Babson CLO Ltd.		
2014-1A SUB, due 07/20/25 <sup>3,9</sup>	11,595,061	579,753
Venture XIII CLO Ltd.		
2013-13A SUB, due 09/10/29 <sup>3,9</sup>	13,790,000	535,893
Treman Park CLO Ltd.		
2015-1A SUB, due 10/20/28 <sup>3,9</sup>	18,918,010	484,301
Dryden Senior Loan Fund		
due 01/15/31 <sup>9</sup>	1,897,598	341,797
Telos CLO Ltd.		
2017-6A CR, 7.86% (3 Month USD LIBOR + 2.60%, Rate Floor: 0.00%) due 01/17/27 <sup>0,3</sup>	138,849	138,756
OHA Credit Partners IX Ltd.		
2013-9A ACOM, due 10/20/25 <sup>3,9</sup>	4,219,178	4,641
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>678,255,190</b>
<b>Transport-Aircraft - 3.4%</b>		
AASET Trust		
2021-1A, 2.95% due 11/16/41 <sup>3</sup>	17,912,689	15,431,961
2017-1A, 3.97% due 05/16/42 <sup>3</sup>	13,076,429	10,905,998
2021-2A, 3.54% due 01/15/47 <sup>3</sup>	3,372,929	2,534,547
2020-1A, 4.34% due 01/16/40 <sup>3</sup>	3,751,347	1,877,618
KDAC Aviation Finance Ltd.		
2017-1A, 4.21% due 12/15/42 <sup>3</sup>	31,403,802	25,959,011
Falcon Aerospace Ltd.		
2017-1, 4.58% due 02/15/42 <sup>3</sup>	10,779,714	10,157,137
2019-1, 3.60% due 09/15/39 <sup>3</sup>	4,874,951	4,117,020
2017-1, 6.30% due 02/15/42 <sup>3</sup>	3,838,675	3,359,970
Raspro Trust		
2005-1A, 6.18% (3 Month USD LIBOR + 0.93%, Rate Floor: 0.93%) due 03/23/24 <sup>0,3</sup>	15,020,380	14,885,707
Sprite Ltd.		
2021-1, 3.75% due 11/15/46 <sup>3</sup>	16,020,534	14,343,636
Castlelake Aircraft Securitization Trust		
2018-1, 4.13% due 06/15/43 <sup>3</sup>	9,105,875	8,216,494
2019-1A, 3.97% due 04/15/39 <sup>3</sup>	5,553,934	4,930,515
Sapphire Aviation Finance I Ltd.		
2018-1A, 4.25% due 03/15/40 <sup>3</sup>	14,410,714	11,983,517
AASET US Ltd.		
2018-2A, 4.45% due 11/18/38 <sup>3</sup>	11,964,843	10,342,444
JOL Air Ltd.		
2019-1, 3.97% due 04/15/44 <sup>3</sup>	9,856,902	8,724,246
Labrador Aviation Finance Ltd.		
2016-1A, 4.30% due 01/15/42 <sup>3</sup>	8,957,209	7,376,415
Sapphire Aviation Finance II Ltd.		
2020-1A, 4.34% due 03/15/40 <sup>3</sup>	9,117,555	6,396,557
2020-1A, 3.23% due 03/15/40 <sup>3</sup>	535,157	449,896
GAIA Aviation Ltd.		
2019-1, 3.97% due 12/15/44 <sup>3,11</sup>	7,086,138	6,193,497
WAVE LLC		
2019-1, 3.60% due 09/15/44 <sup>3</sup>	6,738,286	5,519,330
Project Silver		
2019-1, 3.97% due 07/15/44 <sup>3</sup>	6,046,428	5,134,083
Navigator Aircraft ABS Ltd.		
2021-1, 3.57% due 11/15/46 <sup>3,11</sup>	5,683,817	4,624,013
Lunar Structured Aircraft Portfolio Notes		
2021-1, 3.43% due 10/15/46 <sup>3</sup>	5,177,675	4,421,838
MAPS Ltd.		
2018-1A, 4.21% due 05/15/43 <sup>3</sup>	3,852,391	3,436,679
MACH 1 Cayman Ltd.		
2019-1, 3.47% due 10/15/39 <sup>3</sup>	3,984,755	3,349,744
Slam Ltd.		
2021-1A, 3.42% due 06/15/46 <sup>3</sup>	3,150,000	2,627,163

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	Face Amount	Value
<b>ASSET-BACKED SECURITIES<sup>††</sup> - 20.3% (continued)</b>		
<b>Transport-Aircraft - 3.4% (continued)</b>		
Castlelake Aircraft Structured Trust		
2021-1A, 6.66% due 01/15/46 <sup>3</sup>	2,538,516	\$ 2,062,544
<b>Total Transport-Aircraft</b>		<u>199,361,580</u>
<b>Financial - 2.3%</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>	23,234,292	23,252,807
2.58% (3 Month EURIBOR + 2.45%, Rate Floor: 2.45%) due 09/15/26 <sup>0,†††</sup>	EUR 12,900,000	14,082,168
KKR Core Holding Company LLC		
4.00% due 08/12/31 <sup>†††</sup>	23,809,039	20,733,615
Ceamer Finance LLC		
6.92% due 11/15/37 <sup>†††</sup>	10,979,778	10,649,922
3.69% due 03/22/31 <sup>†††</sup>	5,502,233	5,072,915
Lightning A		
5.50% due 03/01/37 <sup>†††</sup>	15,678,196	14,722,226
Thunderbird A		
5.50% due 03/01/37 <sup>†††</sup>	15,605,412	14,653,879
Bib Merchant Voucher Receivables Ltd.		
4.18% due 04/07/28 <sup>†††</sup>	12,126,999	11,592,045
Nassau LLC		
2019-1, 3.98% due 08/15/34 <sup>3</sup>	11,419,526	10,821,271
Lightning B		
7.50% due 03/01/37 <sup>†††</sup>	3,153,660	2,905,557
Thunderbird B		
7.50% due 03/01/37 <sup>†††</sup>	3,139,020	2,892,068
Aesf Vi Verdi, LP		
2.15% (3 Month EURIBOR + 2.15%, Rate Floor: 2.15%) due 11/25/24 <sup>0,†††</sup>	EUR 432,695	472,295
<b>Total Financial</b>		<u>131,850,768</u>
<b>Infrastructure - 1.2%</b>		
VB-S1 Issuer LLC - VBTEL		
2022-1A, 5.27% due 02/15/52 <sup>3</sup>	39,650,000	35,161,921
Hotwire Funding LLC		
2023-1A, 8.84% due 05/20/53 <sup>3</sup>	20,000,000	19,105,093
2021-1, 4.46% due 11/20/51 <sup>3</sup>	11,750,000	9,738,312
Vault DI Issuer LLC		
2021-1A, 2.80% due 07/15/46 <sup>3</sup>	7,150,000	6,039,365
Blue Stream Issuer LLC		
2023-1A, 6.90% due 05/20/53 <sup>3</sup>	3,400,000	3,215,619
<b>Total Infrastructure</b>		<u>73,260,310</u>
<b>Whole Business - 0.6%</b>		
TSGE		
2017-1, 6.25% due 09/25/31 <sup>†††</sup>	38,977,390	31,778,075
Applebee's Funding LLC / IHOP Funding LLC		
2019-1A, 4.72% due 06/05/49 <sup>3</sup>	3,217,500	2,961,525
Taco Bell Funding LLC		
2016-1A, 4.97% due 05/25/46 <sup>3</sup>	2,655,500	2,551,328
Wendy's Funding LLC		
2018-1A, 3.88% due 03/15/48 <sup>3</sup>	378,000	342,068
<b>Total Whole Business</b>		<u>37,632,996</u>
<b>Single Family Residence - 0.6%</b>		
FirstKey Homes Trust		
2020-SFR2, 4.00% due 10/19/37 <sup>3</sup>	13,550,000	12,397,606
2020-SFR2, 4.50% due 10/19/37 <sup>3</sup>	13,250,000	12,197,171
2020-SFR2, 3.37% due 10/19/37 <sup>3</sup>	8,550,000	7,750,455
<b>Total Single Family Residence</b>		<u>32,345,232</u>
<b>Net Lease - 0.4%</b>		
CARS-DB4, LP		
2020-1A, 4.95% due 02/15/50 <sup>3</sup>	21,105,000	17,660,733
SVC ABS LLC		
2023-1A, 5.55% due 02/20/53 <sup>3</sup>	5,945,042	5,483,674
<b>Total Net Lease</b>		<u>23,144,407</u>
<b>Insurance - 0.1%</b>		
CHEST		
7.13% due 03/15/43 <sup>†††</sup>	6,000,000	5,867,369
<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	3,507,948
<b>Total Asset-Backed Securities</b> (Cost \$1,277,321,755)		<u>1,185,225,800</u>
<b>COLLATERALIZED MORTGAGE OBLIGATIONS<sup>††</sup> - 14.6%</b>		
<b>Residential Mortgage-Backed Securities - 7.2%</b>		
FKRT		
2.21% due 11/30/58 <sup>†††,8</sup>	33,850,000	33,315,139

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	Face Amount	Value
<b>COLLATERALIZED MORTGAGE OBLIGATIONS<sup>††</sup> - 14.6% (continued)</b>		
<b>Residential Mortgage-Backed Securities - 7.2% (continued)</b>		
LSTAR Securities Investment Ltd.		
2023-1, 8.58% (SOFR + 3.50%, Rate Floor: 0.00%) due 01/01/28 <sup>0,3</sup>	27,606,851	\$ 27,379,552
JP Morgan Mortgage Acquisition Trust		
2006-WMC4, 5.30% (1 Month USD LIBOR + 0.15%, Rate Floor: 0.15%) due 12/25/36 <sup>0</sup>	21,213,181	11,033,105
2006-WMC3, 5.45% (1 Month USD LIBOR + 0.30%, Rate Floor: 0.30%) due 08/25/36 <sup>0</sup>	8,407,411	5,959,503
2006-HE3, 5.47% (1 Month USD LIBOR + 0.32%, Rate Floor: 0.32%) due 11/25/36 <sup>0</sup>	5,186,703	4,420,866
2006-WMC4, 5.27% (1 Month USD LIBOR + 0.12%, Rate Floor: 0.12%) due 12/25/36 <sup>0</sup>	7,301,764	3,787,899
2006-WMC4, 5.23% (1 Month USD LIBOR + 0.08%, Rate Floor: 0.08%) due 12/25/36 <sup>0</sup>	3,087,441	1,595,763
Ameriquest Mortgage Securities Trust		
2006-M3, 5.33% (1 Month USD LIBOR + 0.18%, Rate Floor: 0.18%) due 10/25/36 <sup>0</sup>	19,311,263	10,403,472
2006-M3, 5.39% (1 Month USD LIBOR + 0.24%, Rate Floor: 0.24%) due 10/25/36 <sup>0</sup>	31,768,964	9,397,603
2006-M3, 5.25% (1 Month USD LIBOR + 0.10%, Rate Floor: 0.10%) due 10/25/36 <sup>0</sup>	13,206,945	3,906,963
BRAVO Residential Funding Trust		
2022-R1, 3.13% due 01/29/70 <sup>3,11</sup>	25,053,371	22,306,156
WaMu Asset-Backed Certificates WaMu Series		
2007-HE2, 5.51% (1 Month USD LIBOR + 0.36%, Rate Floor: 0.36%) due 04/25/37 <sup>0</sup>	23,731,271	8,867,894
2007-HE2, 5.34% (1 Month USD LIBOR + 0.19%, Rate Floor: 0.19%) due 04/25/37 <sup>0</sup>	18,083,018	6,710,923
2007-HE4, 5.32% (1 Month USD LIBOR + 0.17%, Rate Floor: 0.17%) due 07/25/47 <sup>0</sup>	6,612,747	4,530,111
2007-HE4, 5.40% (1 Month USD LIBOR + 0.25%, Rate Floor: 0.25%) due 07/25/47 <sup>0</sup>	1,985,900	1,133,319
RALI Series Trust		
2006-QO6, 4.17% (1 Month USD LIBOR + 0.36%, Rate Floor: 0.36%) due 06/25/46 <sup>0</sup>	43,690,836	10,505,688
2007-QO2, 5.30% (1 Month USD LIBOR + 0.15%, Rate Floor: 0.15%) due 02/25/47 <sup>0</sup>	12,895,947	4,806,871
2006-QO8, 5.55% (1 Month USD LIBOR + 0.40%, Rate Floor: 0.40%) due 10/25/46 <sup>0</sup>	3,545,948	3,313,366
2006-QO2, 5.69% (1 Month USD LIBOR + 0.54%, Rate Floor: 0.54%) due 02/25/46 <sup>0</sup>	5,947,913	1,230,874
2006-QO2, 5.83% (1 Month USD LIBOR + 0.68%, Rate Floor: 0.68%) due 02/25/46 <sup>0</sup>	3,182,638	681,603
2006-QO2, 5.59% (1 Month USD LIBOR + 0.44%, Rate Floor: 0.44%) due 02/25/46 <sup>0</sup>	213,333	42,989
Long Beach Mortgage Loan Trust		
2006-6, 5.65% (1 Month USD LIBOR + 0.50%, Rate Floor: 0.50%) due 07/25/36 <sup>0</sup>	13,760,682	5,500,978
2006-8, 5.47% (1 Month USD LIBOR + 0.32%, Rate Floor: 0.32%) due 09/25/36 <sup>0</sup>	16,400,755	4,502,796
2006-4, 5.47% (1 Month USD LIBOR + 0.32%, Rate Floor: 0.32%) due 05/25/36 <sup>0</sup>	9,941,996	3,110,836
2006-1, 5.53% (1 Month USD LIBOR + 0.38%, Rate Floor: 0.38%) due 02/25/36 <sup>0</sup>	3,710,186	3,017,862
2006-6, 5.45% (1 Month USD LIBOR + 0.30%, Rate Floor: 0.30%) due 07/25/36 <sup>0</sup>	4,284,910	1,704,487

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	Face Amount	Value
<b>COLLATERALIZED MORTGAGE OBLIGATIONS<sup>††</sup> - 14.6% (continued)</b>		
<b>Residential Mortgage-Backed Securities - 7.2% (continued)</b>		
2006-8, 5.33% (1 Month USD LIBOR + 0.18%, Rate Floor: 0.18%) due 09/25/36 <sup>0</sup>	4,444,296	\$ 1,216,209
2006-6, 5.35% (1 Month USD LIBOR + 0.20%, Rate Floor: 0.20%) due 07/25/36 <sup>0</sup>	2,480,443	983,796
<b>OBX Trust</b>		
2022-NQM9, 6.45% due 09/25/62 <sup>3,11</sup>	7,885,325	7,756,252
2023-NQM2, 6.80% due 01/25/62 <sup>3,11</sup>	6,701,676	6,634,968
2022-NQM8, 6.10% due 09/25/62 <sup>3,11</sup>	4,464,301	4,360,206
<b>American Home Mortgage Assets Trust</b>		
2006-6, 5.36% (1 Month USD LIBOR + 0.21%, Rate Floor: 0.21%) due 12/25/46 <sup>0</sup>	7,525,503	6,251,016
2006-1, 5.34% (1 Month USD LIBOR + 0.19%, Rate Floor: 0.19%) due 05/25/46 <sup>0</sup>	6,400,326	5,407,414
2006-3, 4.92% (1 Year CMT Rate + 0.94%, Rate Floor: 0.94%) due 10/25/46 <sup>0</sup>	5,027,039	3,504,032
<b>Morgan Stanley IXIS Real Estate Capital Trust</b>		
2006-2, 5.37% (1 Month USD LIBOR + 0.22%, Rate Floor: 0.22%) due 11/25/36 <sup>0</sup>	21,672,658	7,494,108
2006-2, 5.30% (1 Month USD LIBOR + 0.15%, Rate Floor: 0.15%) due 11/25/36 <sup>0</sup>	19,057,974	6,588,542
<b>NYMT Loan Trust</b>		
2022-SP1, 5.25% due 07/25/62 <sup>3,11</sup>	13,546,159	12,994,170
<b>GCAI Trust</b>		
2022-NQM5, 5.71% due 08/25/67 <sup>3,11</sup>	9,036,048	8,756,341
2023-NQM2, 6.60% due 11/25/67 <sup>3,11</sup>	3,218,513	3,184,361
<b>Morgan Stanley ABS Capital I Incorporated Trust</b>		
2006-HE8, 5.37% (1 Month USD LIBOR + 0.22%, Rate Floor: 0.22%) due 10/25/36 <sup>0</sup>	19,114,386	8,164,800
2006-HE6, 5.35% (1 Month USD LIBOR + 0.20%, Rate Floor: 0.20%) due 09/25/36 <sup>0</sup>	4,314,317	1,586,266
2007-HE4, 5.38% (1 Month USD LIBOR + 0.23%, Rate Floor: 0.23%) due 02/25/37 <sup>0</sup>	3,759,315	1,175,228
<b>IXIS Real Estate Capital Trust</b>		
2007-HE1, 5.31% (1 Month USD LIBOR + 0.16%, Rate Floor: 0.16%) due 05/25/37 <sup>0</sup>	23,873,678	5,821,188
2007-HE1, 5.38% (1 Month USD LIBOR + 0.23%, Rate Floor: 0.23%) due 05/25/37 <sup>0</sup>	16,914,165	4,124,316
<b>GSAMP Trust</b>		
2007-NC1, 5.28% (1 Month USD LIBOR + 0.13%, Rate Floor: 0.13%) due 12/25/46 <sup>0</sup>	18,138,715	9,721,056
<b>Master Asset-Backed Securities Trust</b>		
2006-WMC3, 5.47% (1 Month USD LIBOR + 0.32%, Rate Floor: 0.32%) due 08/25/36 <sup>0</sup>	10,010,302	3,604,350
2006-HE3, 5.35% (1 Month USD LIBOR + 0.20%, Rate Floor: 0.20%) due 08/25/36 <sup>0</sup>	9,468,103	2,934,694
2006-HE3, 5.45% (1 Month USD LIBOR + 0.30%, Rate Floor: 0.30%) due 08/25/36 <sup>0</sup>	7,960,414	2,467,376
<b>GSAA Home Equity Trust</b>		
2006-3, 5.75% (1 Month USD LIBOR + 0.60%, Rate Floor: 0.60%) due 03/25/36 <sup>0</sup>	10,241,351	5,533,620
2006-9, 5.63% (1 Month USD LIBOR + 0.48%, Rate Floor: 0.48%) due 06/25/36 <sup>0</sup>	7,411,618	2,282,143
2007-7, 5.69% (1 Month USD LIBOR + 0.54%, Rate Floor: 0.54%) due 07/25/37 <sup>0</sup>	439,762	420,408
<b>Citigroup Mortgage Loan Trust, Inc.</b>		
2007-AMC3, 5.40% (1 Month USD LIBOR + 0.25%, Rate Floor: 0.25%) due 03/25/37 <sup>0</sup>	9,806,788	8,033,542
<b>CFMT LLC</b>		
2022-HB9, 3.25% (WAC) due 09/25/37 <sup>0,8</sup>	8,650,000	7,250,235
<b>OSAT Trust</b>		
2021-RPL1, 2.12% due 05/25/65 <sup>3,11</sup>	7,484,753	6,975,034

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	Face Amount	Value
<b>COLLATERALIZED MORTGAGE OBLIGATIONS<sup>††</sup> - 14.6% (continued)</b>		
<b>Residential Mortgage-Backed Securities - 7.2% (continued)</b>		
Home Equity Loan Trust		
2007-FRE1, 5.34% (1 Month USD LIBOR + 0.19%, Rate Floor: 0.19%) due 04/25/37 <sup>0</sup>	6,689,388	\$ 6,219,703
PRPM LLC		
2023-1, 6.88% (WAC) due 02/25/28 <sup>0,3</sup>	6,178,218	6,139,061
Lehman XS Trust Series		
2006-18N, 5.51% (1 Month USD LIBOR + 0.36%, Rate Floor: 0.36%) due 12/25/36 <sup>0</sup>	3,806,109	3,679,383
2006-10N, 5.57% (1 Month USD LIBOR + 0.42%, Rate Floor: 0.42%) due 07/25/46 <sup>0</sup>	2,407,666	2,177,096
Argent Securities Trust		
2006-W5, 5.45% (1 Month USD LIBOR + 0.30%, Rate Floor: 0.30%) due 06/25/36 <sup>0</sup>	8,917,468	5,770,633
First NLC Trust		
2007-1, 5.43% (1 Month USD LIBOR + 0.28%, Rate Floor: 0.28%) due 08/25/37 <sup>0,3</sup>	6,480,337	3,266,475
2007-1, 5.22% (1 Month USD LIBOR + 0.07%, Rate Floor: 0.07%) due 08/25/37 <sup>0,3</sup>	4,914,247	2,476,252
Alternative Loan Trust		
2007-OA7, 5.51% (1 Month USD LIBOR + 0.36%, Rate Floor: 0.36%) due 05/25/47 <sup>0</sup>	6,226,371	5,338,000
Merrill Lynch Mortgage Investors Trust Series		
2007-HE2, 5.57% (1 Month USD LIBOR + 0.42%, Rate Floor: 0.42%) due 02/25/37 <sup>0</sup>	6,932,895	2,036,680
2007-HE2, 5.67% (1 Month USD LIBOR + 0.52%, Rate Floor: 0.52%) due 02/25/37 <sup>0</sup>	5,018,423	1,474,264
2007-HE2, 5.39% (1 Month USD LIBOR + 0.24%, Rate Floor: 0.24%) due 02/25/37 <sup>0</sup>	3,990,161	1,172,113
2007-HE2, 5.99% (1 Month USD LIBOR + 0.84%, Rate Floor: 0.84%) due 02/25/37 <sup>0</sup>	1,623,739	476,978
WaMu Asset-Backed Certificates WaMu Series Trust		
2007-HE1, 5.38% (1 Month USD LIBOR + 0.23%, Rate Floor: 0.23%) due 01/25/37 <sup>0</sup>	7,243,415	3,286,823
2007-HE4, 5.32% (1 Month USD LIBOR + 0.17%, Rate Floor: 0.17%) due 07/25/47 <sup>0</sup>	2,781,373	1,585,884
Citigroup Mortgage Loan Trust		
2022-A, 6.17% due 09/25/62 <sup>3,11</sup>	4,770,418	4,682,942
Verus Securitization Trust		
2022-8, 6.13% due 09/25/67 <sup>3,11</sup>	4,741,253	4,657,822
ACE Securities Corporation Home Equity Loan Trust Series		
2007-ASP1, 5.91% (1 Month USD LIBOR + 0.76%, Rate Floor: 0.76%) due 03/25/37 <sup>0</sup>	10,529,114	4,522,263
HSI Asset Securitization Corporation Trust		
2007-HE1, 5.34% (1 Month USD LIBOR + 0.19%, Rate Floor: 0.19%) due 01/25/37 <sup>0</sup>	5,736,423	3,926,993
Finance of America HECM Buyout		
2022-HB2, 6.00% (WAC) due 08/01/32 <sup>0,3</sup>	3,850,000	3,502,045
CSMC Trust		
2020-RPL5, 3.02% (WAC) due 08/25/60 <sup>0,3</sup>	3,526,312	3,429,438
First Franklin Mortgage Loan Trust		
2006-FF16, 5.57% (1 Month USD LIBOR + 0.42%, Rate Floor: 0.42%) due 12/25/36 <sup>0</sup>	7,484,869	3,138,910
Washington Mutual Mortgage Pass-Through Certificates WMALT Series Trust		
2006-AR9, 4.82% (1 Year CMT Rate + 0.84%, Rate Floor: 0.84%) due 11/25/46 <sup>0</sup>	3,733,139	3,113,734
Morgan Stanley Mortgage Loan Trust		
2006-9AR, 5.45% (1 Month USD LIBOR + 0.30%, Rate Floor: 0.30%) due 08/25/36 <sup>0</sup>	8,225,824	2,416,991

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	Face Amount	Value
<b>COLLATERALIZED MORTGAGE OBLIGATIONS<sup>††</sup> - 14.6% (continued)</b>		
<b>Residential Mortgage-Backed Securities - 7.2% (continued)</b>		
Alliance Bancorp Trust		
2007-OA1, 5.63% (1 Month USD LIBOR + 0.48%, Rate Floor: 0.48%) due 07/25/37 <sup>0</sup>	1,961,281	\$ 1,665,384
Nomura Resecuritization Trust		
2015-4R, 2.44% (1 Month USD LIBOR + 0.43%, Rate Floor: 0.43%) due 03/26/36 <sup>0,3</sup>	1,488,234	1,332,311
Morgan Stanley Re-REMIC Trust		
2010-R5, 2.67% due 06/26/36 <sup>3</sup>	514,379	455,326
Asset-Backed Securities Corporation Home Equity Loan Trust		
2006-HE5, 2.82% (1 Month USD LIBOR + 0.28%, Rate Floor: 0.28%) due 07/25/36 <sup>0</sup>	78,799	77,813
<b>Total Residential Mortgage-Backed Securities</b>		<b>420,413,606</b>
<b>Government Agency - 5.8%</b>		
Fannie Mae		
5.50% due 05/01/53	112,836,326	112,389,332
5.00% due 05/01/53	94,405,599	92,556,351
Freddie Mac		
5.00% due 06/01/53	77,228,109	75,905,534
5.50% due 02/01/53	58,302,246	58,296,892
<b>Total Government Agency</b>		<b>339,148,109</b>
<b>Commercial Mortgage-Backed Securities - 1.3%</b>		
BX Commercial Mortgage Trust		
2021-VOLT, 7.19% (1 Month USD LIBOR + 2.00%, Rate Floor: 2.00%) due 09/15/36 <sup>0,3</sup>	19,750,000	18,634,994
2019-XL, 7.56% (1 Month Term SOFR + 2.41%, Rate Floor: 2.30%) due 10/15/36 <sup>0,3</sup>	1,989,000	1,951,328
GS Mortgage Securities Corporation Trust		
2020-UPTN, 3.35% (WAC) due 02/10/37 <sup>0,3</sup>	8,256,000	7,065,779
2020-DUNE, 7.69% (1 Month USD LIBOR + 2.50%, Rate Floor: 2.50%) due 12/15/36 <sup>0,3</sup>	7,340,000	6,884,840
2020-DUNE, 7.09% (1 Month USD LIBOR + 1.90%, Rate Floor: 1.90%) due 12/15/36 <sup>0,3</sup>	2,750,000	2,611,285
JP Morgan Chase Commercial Mortgage Securities Trust		
2021-NYAH, 7.83% (1 Month USD LIBOR + 2.64%, Rate Floor: 2.64%) due 06/15/38 <sup>0,3</sup>	15,000,000	12,601,670
BX Trust		
2023-DELC, 8.34% (1 Month Term SOFR + 3.34%, Rate Floor: 3.34%) due 05/15/38 <sup>0,3</sup>	10,650,000	10,616,840
SMRT		
2022-MINI, 7.10% (1 Month Term SOFR + 1.95%, Rate Floor: 1.95%) due 01/15/39 <sup>0,3</sup>	10,000,000	9,435,663
MHP		
2022-MHIL, 7.76% (1 Month Term SOFR + 2.61%, Rate Floor: 2.61%) due 01/15/27 <sup>0,3</sup>	8,744,927	8,240,472
Wells Fargo Commercial Mortgage Trust		
2015-NXS1, 2.63% due 05/15/48	96,395	96,143
<b>Total Commercial Mortgage-Backed Securities</b>		<b>78,139,014</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>	218,201,875	13,010,204
Capmark Military Housing Trust		
2007-AET2, 6.06% due 10/10/52 <sup>††,3</sup>	5,488,932	5,309,380
<b>Total Military Housing</b>		<b>18,319,584</b>
<b>Total Collateralized Mortgage Obligations</b> (Cost \$992,770,610)		<b>856,020,313</b>
<b>SENIOR FLOATING RATE INTERESTS<sup>††,0</sup> - 12.9%</b>		
<b>Consumer, Non-cyclical - 3.5%</b>		
Women's Care Holdings, Inc.		
9.65% (3 Month Term SOFR + 4.50%, Rate Floor: 4.50%) due 01/17/28	30,754,800	27,064,224



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	Face Amount	Value
<b>SENIOR FLOATING RATE INTERESTS<sup>††,‡</sup> - 12.9% (continued)</b>		
<b>Consumer, Non-cyclical - 3.5% (continued)</b>		
Mission Veterinary Partners		
9.19% (1 Month USD LIBOR + 4.00%, Rate Floor: 5.15%) due 04/27/28	21,074,625	\$ 20,468,729
Quirch Foods Holdings LLC		
9.99% (1 Month Term SOFR + 4.75%, Rate Floor: 4.75%) due 10/27/27	15,216,727	14,474,911
Dhanani Group, Inc.		
11.19% (1 Month Term SOFR + 6.00%, Rate Floor: 6.00%) due 06/10/27 <sup>†††</sup>	14,432,727	14,288,400
PetIQ LLC		
9.46% (1 Month Term SOFR + 4.25%, Rate Floor: 4.25%) due 04/13/28	14,210,254	13,144,485
Sigma Holding BV (Flora Food)		
6.24% (6 Month EURIBOR + 3.50%, Rate Floor: 3.50%) due 07/02/25	EUR 12,019,549	12,804,323
LaserAway Intermediate Holdings II LLC		
11.08% (3 Month Term SOFR + 5.75%, Rate Floor: 5.75%) due 10/14/27	12,346,516	12,084,153
Blue Ribbon LLC		
11.17% (1 Month USD LIBOR + 6.00%, Rate Floor: 6.75%) due 05/08/28	16,247,179	11,324,284
Southern Veterinary Partners LLC		
9.22% (1 Month Term SOFR + 4.00%, Rate Floor: 4.00%) due 10/05/27	11,282,300	11,070,757
HAH Group Holding Co. LLC		
10.21% (1 Month Term SOFR + 5.00%, Rate Floor: 5.00%) due 10/29/27	10,721,260	10,429,277
Nidda Healthcare Holding GmbH		
6.92% (3 Month EURIBOR + 3.50%, Rate Floor: 3.50%) due 08/21/26	EUR 7,897,239	8,287,360
Florida Food Products LLC		
10.19% (1 Month USD LIBOR + 5.00%, Rate Floor: 5.75%) due 10/18/28 <sup>†††</sup>	8,778,672	7,461,871
Hearthside Group Holdings LLC		
9.58% (3 Month USD LIBOR + 4.00%, Rate Floor: 4.00%) due 05/23/25	4,949,350	4,324,495
9.27% (3 Month USD LIBOR + 3.69%, Rate Floor: 3.69%) due 05/23/25	3,535,237	3,099,731
EyeCare Partners LLC		
9.25% (3 Month Term SOFR + 3.75%, Rate Floor: 4.25%) due 11/15/28	8,023,438	5,730,098
9.25% (3 Month Term SOFR + 3.75%, Rate Floor: 3.75%) due 02/18/27	2,134,122	1,563,735
Gibson Brands, Inc.		
10.25% (3 Month Term SOFR + 5.00%, Rate Floor: 5.75%) due 08/11/28	8,175,500	6,540,400
Endo Luxembourg Finance Company I SARL		
14.25% (Commercial Prime Lending Rate + 6.00%, Rate Floor: 7.75%) due 03/27/28	7,653,125	5,755,150
Confluent Health LLC		
9.22% (1 Month Term SOFR + 4.00%, Rate Floor: 4.50%) due 11/30/28	5,486,742	4,956,339
Zep, Inc.		
9.24% (3 Month USD LIBOR + 4.00%, Rate Floor: 5.00%) due 08/12/24	3,672,376	3,106,830
Medical Solutions Parent Holdings, Inc.		
8.61% (3 Month Term SOFR + 3.25%, Rate Floor: 3.25%) due 11/01/28	2,246,020	2,105,082
Resonetics LLC		
9.10% (6 Month USD LIBOR + 4.00%, Rate Floor: 4.00%) due 04/28/28	1,779,985	1,724,360
Heritage Grocers Group LLC		
due 08/01/29	1,700,000	1,680,518

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	Face Amount	Value
<b>SENIOR FLOATING RATE INTERESTS<sup>††,‡</sup> - 12.9% (continued)</b>		
<b>Consumer, Non-cyclical - 3.5% (continued)</b>		
Moran Foods LLC		
12.21% (6 Month Term SOFR + 7.25%, Rate Floor: 7.25%) due 06/30/26 <sup>†††</sup>	624,540	\$ 598,289
16.47% (6 Month Term SOFR + 9.50%, Rate Floor: 9.50%) due 12/31/26 <sup>†††,12</sup>	352,009	243,224
Weber-Stephen Products LLC		
9.45% (1 Month Term SOFR + 4.25%, Rate Floor: 4.25%) due 10/29/27	419,688	368,977
TGP Holdings LLC		
8.45% (1 Month Term SOFR + 3.25%, Rate Floor: 4.00%) due 06/29/28	211,763	176,244
<b>Total Consumer, Non-cyclical</b>		<b>204,876,246</b>
<b>Consumer, Cyclical - 3.5%</b>		
MB2 Dental Solutions LLC		
11.20% (1 Month Term SOFR + 6.00%, Rate Floor: 7.00%) due 01/29/27 <sup>†††</sup>	35,292,383	34,736,725
Zephyr Bidco Ltd.		
9.21% (1 Month GBP SONIA + 4.75%, Rate Floor: 4.75%) due 07/23/25	GBP 20,850,000	25,628,175
11.96% (1 Month GBP SONIA + 7.50%, Rate Floor: 7.50%) due 07/23/26	GBP 1,540,417	1,763,944
FR Refuel LLC		
9.97% (1 Month Term SOFR + 4.75%, Rate Floor: 4.75%) due 11/08/28	20,996,038	20,261,176
First Brands Group LLC		
10.25% (3 Month Term SOFR + 5.00%, Rate Floor: 6.00%) due 03/30/27	7,355,441	7,185,383
10.25% (6 Month Term SOFR + 5.00%, Rate Floor: 6.00%) due 03/30/27 <sup>†††</sup>	6,915,250	6,751,013
Pacific Bells LLC		
10.00% (3 Month Term SOFR + 4.50%, Rate Floor: 5.00%) due 11/10/28	12,065,985	11,805,842
SP PF Buyer LLC		
9.72% (1 Month Term SOFR + 4.50%, Rate Floor: 4.50%) due 12/22/25	15,149,817	10,907,868
Rent-A-Center, Inc.		
8.56% (3 Month USD LIBOR + 3.25%, Rate Floor: 3.75%) due 02/17/28	9,863,025	9,850,696
NFM & J LLC		
10.95% (1 Month Term SOFR + 5.75%, Rate Floor: 5.75%) due 11/30/27 <sup>†††</sup>	8,299,899	8,128,458
The Facilities Group		
11.16% ((3 Month USD LIBOR + 5.75%) and (3 Month Term SOFR + 5.75%), Rate Floor: 5.75%) due 11/30/27 <sup>†††</sup>	7,657,954	7,499,773
Holding SOCOTEC		
9.31% (3 Month Term SOFR + 4.00%, Rate Floor: 4.75%) due 06/02/28	7,007,000	6,802,606
BCP V Modular Services Holdings IV Ltd.		
8.02% (3 Month EURIBOR + 4.50%, Rate Floor: 4.50%) due 12/15/28	EUR 6,400,000	6,540,057
Packers Holdings LLC		
8.44% (1 Month Term SOFR + 3.25%, Rate Floor: 3.25%) due 03/09/28	9,219,632	6,359,241
Camin Cargo Control, Inc.		
11.72% (1 Month Term SOFR + 6.50%, Rate Floor: 6.50%) due 06/04/26 <sup>†††</sup>	6,528,102	6,266,978
Accuride Corp.		
10.44% (1 Month USD LIBOR + 5.25%, Rate Floor: 6.25%) due 11/17/23	6,924,514	5,626,167

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	Face Amount	Value
<b>SENIOR FLOATING RATE INTERESTS<sup>††,‡</sup> - 12.9% (continued)</b>		
<b>Consumer, Cyclical - 3.5% (continued)</b>		
Galls LLC		
11.96% (3 Month Term SOFR + 6.75%, Rate Floor: 6.75%) due 01/31/25 <sup>††</sup>	3,453,020	\$ 3,366,695
11.95% (3 Month Term SOFR + 6.75%, Rate Floor: 7.75%) due 01/31/25 <sup>††</sup>	463,838	452,242
11.93% ((1 Month Term SOFR + 6.75%) and (3 Month Term SOFR + 6.75%), Rate Floor: 6.75%) due 01/31/24 <sup>††</sup>	392,996	383,171
Flamingo		
7.08% (3 Month EURIBOR + 3.50%, Rate Floor: 3.50%) due 03/27/28	EUR 4,045,312	4,134,943
Alexander Mann		
9.30% (3 Month GBP SONIA + 5.00%, Rate Floor: 5.00%) due 06/16/25	GBP 3,000,000	3,609,936
ScribeAmerica Intermediate Holdco LLC (Healthchannels)		
9.72% (1 Month Term SOFR + 4.50%, Rate Floor: 4.50%) due 04/03/25	4,677,304	3,332,579
Congruex Group LLC		
10.95% (3 Month Term SOFR + 5.75%, Rate Floor: 5.75%) due 05/03/29 <sup>†††</sup>	2,773,663	2,683,519
SHO Holding I Corp.		
10.52% (3 Month USD LIBOR + 5.25%, Rate Floor: 6.25%) due 04/26/24	3,566,084	2,436,812
10.50% (3 Month USD LIBOR + 5.23%, Rate Floor: 6.23%) due 04/29/24	60,373	41,255
ImageFIRST Holdings LLC		
10.14% (3 Month Term SOFR + 4.75%, Rate Floor: 4.75%) due 04/27/28	2,090,280	2,032,798
Adevinta ASA		
6.35% (3 Month EURIBOR + 2.75%, Rate Floor: 2.75%) due 06/26/28	EUR 1,834,444	1,990,478
Checkers Drive-In Restaurants, Inc.		
11.50% (3 Month USD LIBOR + 3.25%, Rate Floor: 4.25%) due 04/25/24	3,268,194	1,372,642
12.70% (6 Month Term SOFR + 7.00%, Rate Floor: 7.00%) due 06/16/27	174,702	174,702
EG Finco Ltd.		
9.71% (1 Month GBP SONIA + 4.75%, Rate Floor: 4.75%) due 02/07/25	GBP 947,500	1,175,239
CD&R Firefly Bidco Ltd.		
8.53% (3 Month GBP SONIA + 4.25%, Rate Floor: 4.25%) due 06/23/25	GBP 441,031	540,992
Verisure Holding AB		
6.80% (3 Month EURIBOR + 3.25%, Rate Floor: 3.25%) due 03/27/28	EUR 370,000	389,243
<b>Total Consumer, Cyclical</b>		<b>204,231,348</b>
<b>Technology - 1.9%</b>		
Sitecore Holding III A/S		
10.94% (3 Month EURIBOR + 7.00%, Rate Floor: 7.00%) due 03/12/26 <sup>†††</sup>	EUR 9,030,493	9,776,806
11.65% (3 Month Term SOFR + 6.25%, Rate Floor: 6.25%) due 03/12/26 <sup>†††</sup>	7,442,790	7,382,637
11.64% (3 Month Term SOFR + 6.25%, Rate Floor: 6.25%) due 03/09/26 <sup>†††</sup>	1,459,661	1,447,864
Datix Bidco Ltd.		
9.53% (6 Month Term SOFR + 4.50%, Rate Floor: 4.50%) due 04/28/25 <sup>†††</sup>	9,112,505	8,928,433
11.93% (6 Month GBP SONIA + 7.75%, Rate Floor: 7.75%) due 04/27/26 <sup>†††</sup>	GBP 4,225,000	5,255,696
8.68% (6 Month GBP SONIA + 4.50%, Rate Floor: 4.50%) due 04/28/25 <sup>†††</sup>	GBP 1,000,000	1,244,333
12.78% (6 Month Term SOFR + 7.75%, Rate Floor: 7.75%) due 04/27/26 <sup>†††</sup>	461,709	452,244

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	Face Amount	Value
<b>SENIOR FLOATING RATE INTERESTS<sup>††,‡</sup> - 12.9% (continued)</b>		
<b>Technology - 1.9% (continued)</b>		
Avalara, Inc.		
12.49% (3 Month Term SOFR + 7.25%, Rate Floor: 7.25%) due 10/19/28 <sup>†††</sup>	16,000,000	\$ 15,795,255
Polaris Newco LLC		
8.50% (1 Month USD LIBOR + 3.50%, Rate Floor: 3.50%) due 06/04/26 <sup>†††</sup>	15,761,465	14,553,034
RLDatix		
8.68% (6 Month GBP SONIA + 4.50%, Rate Floor: 4.50%) due 10/28/24 <sup>†††</sup>	GBP 8,072,623	10,045,029
9.53% (6 Month Term SOFR + 4.50%, Rate Floor: 4.50%) due 04/28/25 <sup>†††</sup>	3,400,533	3,331,843
12.78% (6 Month Term SOFR + 7.75%, Rate Floor: 7.75%) due 04/27/26 <sup>†††</sup>	912,001	893,305
Aston FinCo SARL		
9.70% (1 Month GBP SONIA + 4.75%, Rate Floor: 4.75%) due 10/09/26 <sup>†††</sup>	GBP 12,740,975	13,511,022
Team.Blue Finco SARL		
6.80% (3 Month EURIBOR + 3.70%, Rate Floor: 3.70%) due 03/30/28	EUR 5,124,183	5,369,151
Sitecore USA, Inc.		
11.65% (3 Month Term SOFR + 6.25%, Rate Floor: 6.25%) due 03/12/26 <sup>†††</sup>	4,219,206	4,185,106
Atlas CC Acquisition Corp.		
9.78% (3 Month Term SOFR + 4.25%, Rate Floor: 4.25%) due 05/25/28	3,061,412	2,650,509
Greenway Health LLC		
8.96% (3 Month USD LIBOR + 3.75%, Rate Floor: 4.75%) due 02/16/24	3,409,572	2,499,216
24-7 Intouch, Inc.		
9.94% (1 Month USD LIBOR + 4.75%, Rate Floor: 4.75%) due 08/25/25	2,203,912	2,176,363
<b>Total Technology</b>		<u>109,497,846</u>
<b>Industrial - 1.7%</b>		
United Airlines, Inc.		
9.29% (3 Month USD LIBOR + 3.75%, Rate Floor: 4.50%) due 04/21/28	19,839,260	19,800,772
Minerva Bidco Ltd.		
8.80% (3 Month GBP SONIA + 4.50%, Rate Floor: 4.50%) due 07/30/25	GBP 11,000,000	13,690,454
Mileage Plus Holdings LLC		
10.76% (3 Month USD LIBOR + 5.25%, Rate Floor: 6.25%) due 06/21/27	12,200,000	12,660,062
CapStone Acquisition Holdings, Inc.		
9.95% (1 Month Term SOFR + 4.75%, Rate Floor: 4.75%) due 11/12/27 <sup>†††</sup>	12,427,640	12,126,274
Dispatch Terra Acquisition LLC		
9.64% (3 Month Term SOFR + 4.25%, Rate Floor: 4.25%) due 03/27/28	10,189,235	9,042,946
Valcour Packaging LLC		
9.40% (3 Month USD LIBOR + 3.75%, Rate Floor: 4.25%) due 10/04/28	6,237,000	5,242,198
American Bath Group LLC		
8.95% (1 Month Term SOFR + 3.75%, Rate Floor: 3.75%) due 11/23/27	5,281,173	4,959,021
Merlin Buyer, Inc.		
9.10% (1 Month Term SOFR + 4.00%, Rate Floor: 4.00%) due 12/14/28	4,618,249	4,471,065
Saverglass		
7.62% (3 Month EURIBOR + 4.15%, Rate Floor: 4.15%) due 02/19/29	EUR 3,700,000	3,955,632
ILPEA Parent, Inc.		
9.69% (1 Month USD LIBOR + 4.50%, Rate Floor: 5.25%) due 06/22/28	3,560,768	3,502,906
Integrated Power Services Holdings, Inc.		
9.69% (1 Month USD LIBOR + 4.50%, Rate Floor: 5.25%) due 11/22/28 <sup>†††</sup>	3,450,468	3,348,500
Air Canada		
8.84% (3 Month USD LIBOR + 3.50%, Rate Floor: 4.25%) due 08/11/28	3,236,807	3,232,179

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

June 30, 2023

		Face Amount		Value
<b>SENIOR FLOATING RATE INTERESTS<sup>††,‡</sup> - 12.9% (continued)</b>				
<b>Industrial - 1.7% (continued)</b>				
TK Elevator Midco GmbH				
6.42% (1 Month EURIBOR + 3.00%, Rate Floor: 3.00%) due 01/29/27 <sup>††</sup>	EUR	2,153,065	\$	2,206,384
EMRLD Borrower LP				
8.26% (3 Month Term SOFR + 3.00%, Rate Floor: 3.00%) due 05/31/30		1,903,486		1,901,697
API Heat Transfer				
16.54% (3 Month USD LIBOR + 11.00%, Rate Floor: 16.54%) due 01/01/24 <sup>††,12</sup>		1,494,043		998,296
16.54% (3 Month USD LIBOR + 16.54%, Rate Floor: 16.54%) due 10/02/23 <sup>††,12</sup>		266,553		266,553
<b>Total Industrial</b>				<b>101,404,939</b>
<b>Financial - 1.2%</b>				
Higginbotham Insurance Agency, Inc.				
10.45% (1 Month Term SOFR + 5.25%, Rate Floor: 5.25%) due 11/25/26 <sup>††</sup>		18,745,129		18,535,167
Camelia Bidco Banc Civica				
9.70% (3 Month GBP SONIA + 4.75%, Rate Floor: 4.75%) due 10/14/24	GBP	12,975,000		15,917,819
Eisner Advisory Group				
10.47% (1 Month Term SOFR + 5.25%, Rate Floor: 5.25%) due 07/28/28 <sup>††</sup>		10,978,983		10,951,536
10.47% (1 Month Term SOFR + 5.25%, Rate Floor: 5.25%) due 07/28/28		1,091,651		1,088,922
Jones Deslauriers Insurance Management, Inc.				
9.29% (3 Month Canada Banker Acceptance + 4.25%, Rate Floor: 5.00%) due 03/27/28 <sup>††</sup>	CAD	15,904,471		11,589,116
HighTower Holding LLC				
9.15% (1 Month USD LIBOR + 4.00%, Rate Floor: 4.75%) due 04/21/28		6,969,787		6,769,406
Duff & Phelps				
8.99% (3 Month Term SOFR + 3.75%, Rate Floor: 3.75%) due 04/09/27		4,301,867		4,166,659
Teneo Holdings LLC				
10.45% (1 Month Term SOFR + 5.25%, Rate Floor: 5.25%) due 07/11/25		981,826		979,371
<b>Total Financial</b>				<b>69,997,996</b>
<b>Communications - 0.9%</b>				
Syndigo LLC				
9.65% (1 Month USD LIBOR + 4.50%, Rate Floor: 5.25%) due 12/15/27		22,326,852		20,763,972
Xplornet Communications, Inc.				
9.22% (1 Month Term SOFR + 4.00%, Rate Floor: 4.00%) due 10/02/28		15,211,893		12,353,274
FirstDigital Communications LLC				
9.50% (1 Month USD LIBOR + 4.25%, Rate Floor: 5.00%) due 12/17/26 <sup>††</sup>		10,550,000		10,298,580
Radiate Holdco LLC				
8.48% (1 Month Term SOFR + 3.25%, Rate Floor: 3.25%) due 09/25/26		7,607,243		6,326,716
Zayo Group Holdings, Inc.				
8.22% (1 Month Term SOFR + 3.00%, Rate Floor: 3.00%) due 03/09/27		6,146,447		4,810,640
Cincinnati Bell, Inc.				
8.45% (1 Month Term SOFR + 3.25%, Rate Floor: 3.25%) due 11/22/28		985,000		941,089
Flight Bidco, Inc.				
12.72% (1 Month Term SOFR + 7.50%, Rate Floor: 7.50%) due 07/23/26		1,000,000		909,380
<b>Total Communications</b>				<b>56,403,651</b>
<b>Basic Materials - 0.1%</b>				
LTI Holdings, Inc.				
9.97% (1 Month USD LIBOR + 4.75%, Rate Floor: 4.75%) due 07/24/26		3,855,333		3,747,693

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

June 30, 2023

	Face Amount	Value
<b>SENIOR FLOATING RATE INTERESTS<sup>††,0</sup> - 12.9% (continued)</b>		
<b>Basic Materials - 0.1% (continued)</b>		
Ascend Performance Materials Operations LLC		
9.71% (6 Month Term SOFR + 4.75%, Rate Floor: 4.75%) due 08/27/26	1,470,394	\$ 1,438,457
Schur Flexibles GmbH		
8.78% (6 Month EURIBOR + 5.50%, Rate Floor: 5.50%) due 09/28/27	EUR 787,500	613,127
<b>Total Basic Materials</b>		<u>5,799,277</u>
<b>Energy - 0.1%</b>		
Venture Global Calcasieu Pass LLC		
7.83% (1 Month Term SOFR + 2.63%, Rate Floor: 2.63%) due 08/19/26	2,989,093	2,959,202
Permian Production Partners LLC		
11.22% (1 Month Term SOFR + 6.00%, Rate Floor: 9.22%) (in-kind rate was 2.00%) due 11/24/25 <sup>††,12</sup>	1,149,414	1,143,667
<b>Total Energy</b>		<u>4,102,869</u>
<b>Utilities - 0.0%</b>		
Hamilton Projects Acquiror LLC		
9.72% (1 Month Term SOFR + 4.50%, Rate Floor: 4.50%) due 06/17/27	567,268	560,886
<b>Total Senior Floating Rate Interests</b> (Cost \$818,458,246)		<u>756,875,058</u>
<b>CONVERTIBLE BONDS<sup>††</sup> - 0.4%</b>		
<b>Consumer, Non-cyclical - 0.3%</b>		
Block, Inc.		
due 05/01/26 <sup>13</sup>	21,951,000	18,131,526
<b>Communications - 0.1%</b>		
Cable One, Inc.		
due 03/15/26 <sup>13</sup>	5,750,000	4,700,625
<b>Total Convertible Bonds</b> (Cost \$23,743,603)		<u>22,832,151</u>
<b>U.S. GOVERNMENT SECURITIES<sup>††</sup> - 0.4%</b>		
U.S. Treasury Notes		
4.63% due 02/28/25	21,000,000	20,836,758
<b>Total U.S. Government Securities</b> (Cost \$21,160,978)		<u>20,836,758</u>
<b>SENIOR FIXED RATE INTERESTS<sup>††</sup> - 0.0%</b>		
<b>Industrial - 0.0%</b>		
Schur Flexibles GmbH		
13.41% due 09/30/26	EUR 413,156	426,896
5.50% due 09/30/26	EUR 280,416	289,742
13.27% due 09/30/26	EUR 73,033	75,461
<b>Total Industrial</b>		<u>792,099</u>
<b>Total Senior Fixed Rate Interests</b> (Cost \$779,953)		<u>792,099</u>
	<b>Contracts/Notional</b>	<b>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	273,396
Barclays Bank plc 10Y-2Y SOFR CMS CAP		
Expiring June 2024 with strike price of \$0.10	USD 162,650,000	270,816
Morgan Stanley Capital Services LLC 10Y-2Y SOFR CMS CAP		
Expiring December 2023 with strike price of \$0.10	USD 164,200,000	132,757
Barclays Bank plc 10Y-2Y SOFR CMS CAP		
Expiring December 2023 with strike price of \$0.20	USD 164,200,000	132,757
Bank of America, N.A. 10Y-2Y SOFR CMS CAP		
Expiring June 2024 with strike price of \$0.10	USD 82,100,000	136,698
Goldman Sachs International 10Y-2Y SOFR CMS CAP		
Expiring June 2024 with strike price of \$0.10	USD 66,950,000	111,473
Bank of America, N.A. 10Y-2Y SOFR CMS CAP		
Expiring December 2023 with strike price of \$0.20	USD 80,550,000	65,126
Goldman Sachs International 10Y-2Y SOFR CMS CAP		
Expiring December 2023 with strike price of \$0.20	USD 66,950,000	54,130
<b>Total Interest Rate Options</b>		<u>1,177,153</u>
<b>Total OTC Options Purchased</b> (Cost \$4,060,737)		<u>1,177,153</u>

Macro Opportunities Fund  
CONSOLIDATED SCHEDULE OF INVESTMENTS (Unaudited)

June 30, 2023

	Contracts/Notional Value	Value
<b>OTC CREDIT DEFAULT SWAPPTIONS PURCHASED<sup>††,14</sup> - 0.0%</b>		
<b>Put Swaptions on:</b>		
<b>Credit Swaptions</b>		
Barclays Bank plc 5-Year Credit Default Swap Expiring September 2023 with exercise rate of 0.90%	USD 152,900,000	\$ 87,731
<b>Total OTC Credit Default Swaptions Purchased</b> (Cost \$230,879)		\$ 87,731
<b>Total Investments - 99.7%</b> (Cost \$6,531,363,933)		\$ 5,835,796,766
<b>Other Assets &amp; Liabilities, net - 0.3%</b>		15,547,780
<b>Total Net Assets - 100.0%</b>		\$ 5,851,344,546

**Futures Contracts**

Description	Number of Contracts	Expiration Date	Notional Amount	Value and Unrealized Appreciation (Depreciation) <sup>**</sup>
<b>Commodity Futures Contracts Purchased<sup>†</sup></b>				
Silver Futures Contracts	490	Sep 2023	\$ 56,288,750	\$ 1,019,697
Gold 100 oz. Futures Contracts	300	Aug 2023	57,834,000	(1,962,711)
			\$ 114,122,750	\$ (943,014)

**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 <sup>**</sup>
J.P. Morgan Securities LLC	ICE	CDX.NA.HY.40.V1	5.00%	Quarterly	06/20/28	57,400,000	\$ (1,603,202)	\$ 250,390	\$ (1,853,592)
J.P. Morgan Securities LLC	ICE	ITRAXX.EUR.38.V1	1.00%	Quarterly	12/20/27	EUR 253,900,000	(3,631,507)	(1,440,101)	(2,191,406)
							\$ (5,234,709)	\$ (1,189,711)	\$ (4,044,998)

**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 <sup>**</sup>
J.P. Morgan Securities LLC	CME	Pay	U.S. Secured Overnight Financing Rate	2.78%	Annually	07/18/27	\$ 332,150,000	\$ (15,928,934)	\$ 1,309	\$ (15,930,243)

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

Counterparty	Currency	Type	Quantity	Contract Amount	Settlement Date	Unrealized Appreciation (Depreciation)
Barclays Bank plc	JPY	Sell	42,237,000,000	324,745,122 USD	07/10/23	\$ 31,747,771
BNP Paribas	JPY	Sell	42,465,000,000	325,112,065 USD	07/18/23	30,140,663
UBS AG	JPY	Sell	39,702,000,000	302,524,850 USD	07/05/23	27,342,040
BNP Paribas	JPY	Sell	40,015,000,000	302,447,394 USD	07/24/23	24,216,937
JPMorgan Chase Bank, N.A.	JPY	Sell	45,984,000,000	340,005,176 USD	08/08/23	19,492,005
JPMorgan Chase Bank, N.A.	JPY	Sell	4,200,000,000	31,740,754 USD	07/24/23	2,537,507
Deutsche Bank AG	JPY	Sell	238,735,600	1,828,188 USD	12/07/23	130,416
Deutsche Bank AG	CAD	Buy	2,201,549	1,621,289 USD	12/28/23	46,243
Barclays Bank plc	EUR	Sell	791,000	863,601 USD	07/14/23	(168)
JPMorgan Chase Bank, N.A.	EUR	Buy	3,500,000	3,822,586 USD	07/10/23	(1,425)
Barclays Bank plc	GBP	Buy	147,000	188,487 USD	07/14/23	(1,785)
JPMorgan Chase Bank, N.A.	EUR	Sell	3,580,000	3,891,633 USD	07/14/23	(17,716)
Deutsche Bank AG	CAD	Sell	2,201,549	1,632,839 USD	12/28/23	(34,692)
Goldman Sachs International	CAD	Sell	19,010,000	14,295,544 USD	07/14/23	(61,090)
Deutsche Bank AG	JPY	Buy	238,735,600	1,857,032 USD	12/07/23	(159,260)
Barclays Bank plc	GBP	Sell	77,745,000	98,010,536 USD	07/14/23	(731,875)
Bank of America, N.A.	EUR	Sell	113,885,000	123,014,933 USD	07/14/23	(1,347,110)
Barclays Bank plc	JPY	Buy	45,984,000,000	341,279,501 USD	08/08/23	(20,766,331)
Bank of America, N.A.	JPY	Buy	42,465,000,000	319,877,849 USD	07/18/23	(24,906,447)
UBS AG	JPY	Buy	44,215,000,000	333,299,412 USD	07/24/23	(25,865,708)
BNP Paribas	JPY	Buy	42,237,000,000	319,766,518 USD	07/10/23	(26,769,167)
Barclays Bank plc	JPY	Buy	39,702,000,000	303,741,106 USD	07/05/23	(28,558,296)
						\$ 6,432,512

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

June 30, 2023

**OTC Credit Default Swaptions Purchased**

Counterparty/Description	Index	Buy/Sell	Protection	Payment Frequency	Protection Premium Rate	Expiration Date	Exercise Rate	Swaption Notional Amount	Swaption Value
Barclays Bank plc 5-Year Credit Default Swap	CDX.NA.IG.40.V1	Buy		Quarterly	1.00%	09/20/23	0.90%	\$ 152,900,000	\$ 87,731

~ 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 June 30, 2023. In some instances, the effective rate is limited by a minimum rate floor or a maximum rate cap established by the issuer. The settlement status of a position may also impact the effective rate indicated. In some cases, a position may be unsettled at period end and may not have a stated effective rate. In instances where multiple underlying reference rates and spread amounts are shown, the effective rate is based on a weighted average.

1 Special Purpose Acquisition Company (SPAC).

2 Affiliated issuer.

3 Security is a 144A or Section 4(a)(2) security. These securities have been determined to be liquid under guidelines established by the Board of Trustees. The total market value of 144A or Section 4(a)(2) securities is \$2,481,368,040 (cost \$2,798,187,368), or 42.4% of total net assets.

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

5 Perpetual maturity.

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

7 Security is 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 \$42,215,626 (cost \$49,331,703), or 0.7% 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 June 30, 2023.

12 Payment-in-kind security.

13 Zero coupon rate security.

14 Swaptions — See additional disclosure in the swaptions table above for more information on swaptions.

CAD — Canadian Dollar

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

CDX.NA.IG.40.V1 — Credit Default Swap North American Investment Grade Series 40 Index Version 1

CME — Chicago Mercantile Exchange

CMS — Constant Maturity Swap

CMT — Constant Maturity Treasury

EUR — Euro

EURIBOR — European Interbank Offered Rate

GBP — British Pound

ICE — Intercontinental Exchange

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

JPY — Japanese Yen

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