





**MACRO OPPORTUNITIES FUND**

	FACE AMOUNT	VALUE		FACE AMOUNT	VALUE
MidCap Funding XLVI Trust 8.58% (1 Month Term SOFR + 3.50%, Rate Floor: 3.50%) due 04/15/27 <sup>o,†††</sup>	12,440,000	\$ 12,440,000	Atlas Mara Ltd. due 12/31/21 <sup>†††,15</sup>	1,183,303	\$ 1
First American Financial Corp. 4.00% due 05/15/30	11,760,000	11,170,160	<b>Total Financial</b>		<u>685,639,952</u>
State Street Corp. 6.70% <sup>6,7</sup>	9,590,000	9,928,546	<b>ENERGY - 3.7%</b>		
Nationstar Mortgage Holdings, Inc. 5.00% due 02/01/26 <sup>4</sup>	9,810,000	9,762,401	BP Capital Markets plc 4.88% <sup>6,7</sup>	39,360,000	38,933,054
SLM Corp. 3.13% due 11/02/26	8,914,000	8,569,435	NuStar Logistics, LP 6.38% due 10/01/30	14,506,000	15,051,751
4.20% due 10/29/25	1,000,000	988,585	5.75% due 10/01/25	5,095,000	5,102,826
Wells Fargo & Co. 6.85% <sup>6,7</sup>	8,250,000	8,610,550	5.63% due 04/28/27	450,000	452,052
OneAmerica Financial Partners, Inc. 4.25% due 10/15/50 <sup>4</sup>	11,550,000	8,574,216	Parkland Corp. 4.63% due 05/01/30 <sup>4</sup>	20,000,000	18,861,022
QBE Insurance Group Ltd. 5.88% <sup>4,6,7</sup>	7,550,000	7,507,894	Midwest Connector Capital Company LLC 4.63% due 04/01/29 <sup>4</sup>	18,763,000	18,650,236
VFH Parent LLC / Valor Company-Issuer, Inc. 7.50% due 06/15/31 <sup>4</sup>	7,150,000	7,498,562	ITT Holdings LLC 6.50% due 08/01/29 <sup>4</sup>	19,477,000	18,451,583
Stewart Information Services Corp. 3.60% due 11/15/31	7,788,000	6,837,710	Occidental Petroleum Corp. 7.95% due 06/15/39	12,735,000	15,274,830
Toronto-Dominion Bank 8.13% due 10/31/82 <sup>7</sup>	6,300,000	6,758,716	4.50% due 07/15/44	2,850,000	2,316,876
PartnerRe Finance B LLC 4.50% due 10/01/50 <sup>7</sup>	6,460,000	5,974,725	Cheniere Energy Partners, LP 5.75% due 08/15/34 <sup>4</sup>	16,340,000	17,022,190
CNO Financial Group, Inc. 6.45% due 06/15/34	5,200,000	5,497,008	CVR Energy, Inc. 8.50% due 01/15/29 <sup>4</sup>	15,975,000	16,148,281
Cushman & Wakefield US Borrower LLC 6.75% due 05/15/28 <sup>4</sup>	5,303,000	5,351,104	Targa Resources Partners Limited Partnership / Targa Resources Partners Finance Corp. 6.88% due 01/15/29	10,145,000	10,401,790
Blue Owl Capital GP LLC 7.11% due 08/22/43 <sup>†††</sup>	5,000,000	5,302,150	4.88% due 02/01/31	5,000,000	4,963,191
Bank of Nova Scotia 8.63% due 10/27/82 <sup>7</sup>	4,650,000	5,029,640	Venture Global LNG, Inc. 9.50% due 02/01/29 <sup>4</sup>	8,700,000	9,800,591
American National Group, Inc. 5.00% due 06/15/27	4,813,000	4,843,365	9.88% due 02/01/32 <sup>4</sup>	3,000,000	3,333,575
Globe Life, Inc. 5.85% due 09/15/34	4,340,000	4,484,631	Hess Midstream Operations, LP 5.63% due 02/15/26 <sup>4</sup>	12,456,000	12,457,021
Goldman Sachs Group, Inc. 6.13% <sup>6,7</sup>	4,250,000	4,268,424	Buckeye Partners, LP 6.88% due 07/01/29 <sup>4</sup>	7,970,000	8,165,823
Accident Fund Insurance Company of America 8.50% due 08/01/32 <sup>4</sup>	3,000,000	3,051,433	4.13% due 03/01/25 <sup>4</sup>	4,318,000	4,282,123
SBA Communications Corp. 3.13% due 02/01/29	3,100,000	2,865,314	Global Partners Limited Partnership / GLP Finance Corp. 6.88% due 01/15/29	7,750,000	7,773,886
Prudential Financial, Inc. 5.13% due 03/01/52 <sup>7</sup>	2,750,000	2,728,901	8.25% due 01/15/32 <sup>4</sup>	2,200,000	2,282,036
Horace Mann Educators Corp. 7.25% due 09/15/28	1,962,000	2,131,088	7.00% due 08/01/27	2,200,000	2,214,853
Jones Deslauriers Insurance Management, Inc. 10.50% due 12/15/30 <sup>4</sup>	1,700,000	1,848,718	Viper Energy, Inc. 7.38% due 11/01/31 <sup>4</sup>	6,100,000	6,433,511
Iron Mountain Information Management Services, Inc. 5.00% due 07/15/32 <sup>4</sup>	1,726,000	1,663,641	5.38% due 11/01/27 <sup>4</sup>	4,286,000	4,268,435
			CQP Holdco Limited Partnership / BIP-V Chinook Holdco LLC 7.50% due 12/15/33 <sup>4</sup>	6,550,000	7,106,593
			Kinetik Holdings, LP 5.88% due 06/15/30 <sup>4</sup>	6,100,000	6,141,547
			DT Midstream, Inc. 4.13% due 06/15/29 <sup>4</sup>	5,250,000	5,021,842
			TransCanada PipeLines Ltd. 6.20% due 03/09/26	3,300,000	3,303,217
			Venture Global Calcasieu Pass LLC 3.88% due 11/01/33 <sup>4</sup>	2,198,000	1,971,307

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	FACE AMOUNT~	VALUE		FACE AMOUNT~	VALUE
4.13% due 08/15/31 <sup>4</sup>	760,000	\$ 706,595	4.90% due 08/15/44	1,797,000	\$ 1,381,072
3.88% due 08/15/29 <sup>4</sup>	510,000	481,966	5.25% due 04/01/44	1,488,000	1,185,404
HF Sinclair Corp.			4.60% due 01/15/45	624,000	460,538
6.38% due 04/15/27	2,689,000	2,726,077	Match Group Holdings II LLC		
Sunoco, LP			4.63% due 06/01/28 <sup>4</sup>	7,700,000	7,486,550
7.25% due 05/01/32 <sup>4</sup>	1,500,000	1,590,026	Cogent Communications Group LLC		
TransMontaigne Partners Limited Partnership / TLP Finance Corp.			7.00% due 06/15/27 <sup>4</sup>	7,250,000	7,377,448
6.13% due 02/15/26	950,000	933,635	Telenet Finance Luxembourg Notes SARL		
Basic Energy Services, Inc. due 10/15/23 <sup>15</sup>	1,438,000	14,380	5.50% due 03/01/28	7,000,000	6,844,152
<b>Total Energy</b>		<u>272,638,721</u>	Virgin Media Vendor Financing Notes IV DAC		
<b>COMMUNICATIONS - 3.6%</b>			5.00% due 07/15/28 <sup>4</sup>	3,650,000	3,517,732
British Telecommunications plc			Charter Communications Operating LLC / Charter Communications Operating Capital		
4.88% due 11/23/81 <sup>4,7</sup>	28,200,000	26,032,734	3.90% due 06/01/52	3,500,000	2,294,756
4.25% due 11/23/81 <sup>4,7</sup>	5,250,000	5,094,991	Ziggo B.V.		
Level 3 Financing, Inc.			4.88% due 01/15/30 <sup>4</sup>	1,685,000	1,601,118
4.50% due 04/01/30 <sup>4</sup>	19,794,000	15,330,588	Zayo Group Holdings, Inc.		
11.00% due 11/15/29 <sup>4</sup>	5,431,914	6,016,256	4.00% due 03/01/27 <sup>4</sup>	700,000	626,110
4.00% due 04/15/31 <sup>4</sup>	7,600,000	5,529,000	<b>Total Communications</b>		<u>266,424,900</u>
10.75% due 12/15/30 <sup>4</sup>	2,600,000	2,853,387	<b>INDUSTRIAL - 3.4%</b>		
McGraw-Hill Education, Inc.			AP Grange Holdings		
8.00% due 08/01/29 <sup>4</sup>	22,634,000	22,715,188	6.50% due 03/20/45 <sup>†††</sup>	43,700,000	44,062,297
5.75% due 08/01/28 <sup>4</sup>	4,600,000	4,545,899	5.00% due 03/20/45 <sup>†††</sup>	4,900,000	5,026,289
Sunrise FinCo I B.V.			Great Lakes Dredge & Dock Corp.		
4.88% due 07/15/31 <sup>4</sup>	20,200,000	19,112,836	5.25% due 06/01/29 <sup>4</sup>	17,160,000	15,951,152
Altice France S.A.			XPO, Inc.		
5.13% due 07/15/29 <sup>4</sup>	13,250,000	9,317,637	6.25% due 06/01/28 <sup>4</sup>	14,085,000	14,405,349
5.50% due 10/15/29 <sup>4</sup>	11,760,000	8,235,992	New Enterprise Stone & Lime Company, Inc.		
CSC Holdings LLC			5.25% due 07/15/28 <sup>4</sup>	9,081,000	8,867,594
4.13% due 12/01/30 <sup>4</sup>	20,672,000	15,064,829	9.75% due 07/15/28 <sup>4</sup>	5,350,000	5,465,041
4.63% due 12/01/30 <sup>4</sup>	2,715,000	1,377,844	Standard Industries, Inc.		
Vodafone Group plc			4.38% due 07/15/30 <sup>4</sup>	6,200,000	5,868,316
5.13% due 06/04/81 <sup>7</sup>	16,875,000	13,900,074	3.38% due 01/15/31 <sup>4</sup>	6,552,000	5,836,778
LCPR Senior Secured Financing DAC			TransDigm, Inc.		
5.13% due 07/15/29 <sup>4</sup>	16,250,000	13,167,820	6.75% due 08/15/28 <sup>4</sup>	7,000,000	7,205,016
CCO Holdings LLC / CCO Holdings Capital Corp.			6.88% due 12/15/30 <sup>4</sup>	4,050,000	4,241,063
4.50% due 06/01/33 <sup>4</sup>	14,265,000	12,114,329	Sealed Air Corporation/Sealed Air Corp US		
Virgin Media Finance plc			6.13% due 02/01/28 <sup>4</sup>	11,105,000	11,290,920
5.00% due 07/15/30 <sup>4</sup>	11,400,000	10,026,579	IP Lending X Ltd.		
Cable One, Inc.			7.75% due 07/02/29 <sup>4</sup>	10,457,121	10,483,264
4.00% due 11/15/30 <sup>4</sup>	12,575,000	10,023,843	Arcosa, Inc.		
Sirius XM Radio, Inc.			4.38% due 04/15/29 <sup>4</sup>	9,400,000	9,010,356
4.13% due 07/01/30 <sup>4</sup>	8,900,000	8,071,209	6.88% due 08/15/32 <sup>4</sup>	1,300,000	1,360,501
3.13% due 09/01/26 <sup>4</sup>	1,550,000	1,497,546	Dyal Capital Partners IV		
AMC Networks, Inc.			3.65% due 02/22/41 <sup>†††</sup>	10,950,000	9,702,357
4.25% due 02/15/29	10,200,000	7,377,045	Flowserve Corp.		
10.25% due 01/15/29 <sup>4</sup>	2,125,000	2,183,756	3.50% due 10/01/30	10,270,000	9,561,138
Cogent Communications Group Incorporated / Cogent Communications Finance, Inc.			Miter Brands Acquisition Holdco Incorporated / MIWD Borrower LLC		
7.00% due 06/15/27 <sup>4</sup>	8,550,000	8,689,254	6.75% due 04/01/32 <sup>4</sup>	7,455,000	7,728,047
Paramount Global			Pactiv Evergreen Group Issuer Incorporated/Pactiv Evergreen Group Issuer LLC		
4.85% due 07/01/42	3,667,000	2,924,891	4.00% due 10/15/27 <sup>4</sup>	7,943,000	7,637,692
5.90% due 10/15/40	2,765,000	2,446,493			

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	FACE AMOUNT	VALUE		FACE AMOUNT	VALUE
Deuce FinCo plc 5.50% due 06/15/27 <sup>4</sup>	GBP 5,350,000	\$ 7,019,850	Mileage Plus Holdings LLC / Mileage Plus Intellectual Property Assets Ltd. 6.50% due 06/20/27 <sup>4</sup>	10,835,000	\$ 10,969,722
Atkore, Inc. 4.25% due 06/01/31 <sup>4</sup>	7,500,000	6,856,318	Delta Air Lines, Inc. 7.00% due 05/01/25 <sup>4</sup>	10,536,000	10,646,984
GrafTech Finance, Inc. 4.63% due 12/15/28 <sup>4</sup>	10,000,000	6,679,656	1011778 BC ULC / New Red Finance, Inc. 4.00% due 10/15/30 <sup>4</sup>	9,333,000	8,606,339
GrafTech Global Enterprises, Inc. 9.88% due 12/15/28 <sup>4</sup>	6,520,000	5,222,440	Clarios Global Limited Partnership / Clarios US Finance Co. 6.25% due 05/15/26 <sup>4</sup>	8,299,000	8,296,020
TopBuild Corp. 3.63% due 03/15/29 <sup>4</sup>	5,550,000	5,175,111	Beacon Roofing Supply, Inc. 4.13% due 05/15/29 <sup>4</sup>	4,117,000	3,878,761
Sealed Air Corp. 6.50% due 07/15/32 <sup>4</sup>	5,000,000	5,155,830	4.50% due 11/15/26 <sup>4</sup>	3,730,000	3,672,232
Artera Services LLC 8.50% due 02/15/31 <sup>4</sup>	4,525,000	4,480,763	Wynn Resorts Finance LLC / Wynn Resorts Capital Corp. 6.25% due 03/15/33 <sup>4</sup>	7,425,000	7,521,869
SCIL IV LLC / SCIL USA Holdings LLC 9.50% due 07/15/28	EUR 3,500,000	4,206,997	CD&R Smokey Buyer, Inc. 6.75% due 07/15/25 <sup>4</sup>	7,250,000	7,247,619
Enviri Corp. 5.75% due 07/31/27 <sup>4</sup>	4,125,000	4,048,922	Warnermedia Holdings, Inc. 6.41% due 03/15/26	7,200,000	7,204,254
Boeing Co. 6.53% due 05/01/34 <sup>4</sup>	3,250,000	3,488,111	Hyatt Hotels Corp. 5.75% due 04/23/30	6,530,000	6,834,691
Wrangler Holdco Corp. 6.63% due 04/01/32 <sup>4</sup>	3,350,000	3,482,073	British Airways Class A Pass Through Trust 4.25% due 11/15/32 <sup>4</sup>	6,894,827	6,602,711
Ball Corp. 6.88% due 03/15/28	3,270,000	3,386,239	Hanesbrands, Inc. 9.00% due 02/15/31 <sup>4</sup>	6,100,000	6,584,334
Summit Materials LLC / Summit Materials Finance Corp. 7.25% due 01/15/31 <sup>4</sup>	3,150,000	3,336,792	Papa John's International, Inc. 3.88% due 09/15/29 <sup>4</sup>	7,025,000	6,501,523
TK Elevator US Newco, Inc. 5.25% due 07/15/27 <sup>4</sup>	3,000,000	2,967,620	Penn Entertainment, Inc. 4.13% due 07/01/29 <sup>4</sup>	6,975,000	6,354,967
AmeriTex HoldCo Intermediate LLC 10.25% due 10/15/28 <sup>4</sup>	2,450,000	2,562,903	ONE Hotels GmbH 7.75% due 04/02/31 <sup>4</sup>	EUR 5,150,000	6,043,894
Enpro, Inc. 5.75% due 10/15/26	2,510,000	2,491,419	Six Flags Entertainment Corporation / Six Flags Theme Parks, Inc. 6.63% due 05/01/32 <sup>4</sup>	5,450,000	5,644,036
Builders FirstSource, Inc. 6.38% due 06/15/32 <sup>4</sup>	800,000	829,297	Hawaiian Brand Intellectual Property Ltd. / HawaiianMiles Loyalty Ltd. 11.00% due 04/15/29 <sup>4</sup>	5,482,125	5,504,054
Brundage-Bone Concrete Pumping Holdings, Inc. 6.00% due 02/01/26 <sup>4</sup>	525,000	<u>522,904</u>	JB Poindexter & Company, Inc. 8.75% due 12/15/31 <sup>4</sup>	5,100,000	5,392,046
<b>Total Industrial</b>		<u>255,616,415</u>	Boyne USA, Inc. 4.75% due 05/15/29 <sup>4</sup>	5,484,000	5,271,939
<b>CONSUMER, CYCLICAL - 3.3%</b>			Air Canada 4.63% due 08/15/29 <sup>4</sup>	CAD 5,550,000	4,033,460
Hilton Domestic Operating Company, Inc. 4.00% due 05/01/31 <sup>4</sup>	15,900,000	14,867,424	3.88% due 08/15/26 <sup>4</sup>	1,264,000	1,230,866
3.63% due 02/15/32 <sup>4</sup>	4,150,000	3,749,207	American Airlines Class AA Pass Through Trust 3.58% due 01/15/28	2,017,419	1,945,159
5.75% due 05/01/28 <sup>4</sup>	525,000	527,303	3.35% due 10/15/29	1,080,426	1,019,614
Ferrellgas Limited Partnership / Ferrellgas Finance Corp. 5.38% due 04/01/26 <sup>4</sup>	16,778,000	16,739,015	3.65% due 02/15/29	946,628	903,276
Walgreens Boots Alliance, Inc. 3.45% due 06/01/26	15,450,000	14,863,076	3.15% due 02/15/32	907,026	843,758
Suburban Propane Partners Limited Partnership/Suburban Energy Finance Corp. 5.00% due 06/01/31 <sup>4</sup>	11,350,000	10,582,090	Ontario Gaming GTA Limited Partnership/OTG Company-Issuer, Inc. 8.00% due 08/01/30 <sup>4</sup>	4,525,000	4,702,501
5.88% due 03/01/27	660,000	658,878			

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	FACE AMOUNT <sup>~</sup>	VALUE		FACE AMOUNT <sup>~</sup>	VALUE
Superior Plus Limited Partnership / Superior General Partner, Inc. 4.50% due 03/15/29 <sup>4</sup>	4,800,000	\$ 4,551,098	3.75% due 12/01/31 DaVita, Inc.	3,400,000	\$ 3,127,070
Asbury Automotive Group, Inc. 4.63% due 11/15/29 <sup>4</sup>	4,472,000	4,264,932	4.63% due 06/01/30 <sup>4</sup>	8,678,000	8,272,695
Allwyn Entertainment Financing UK plc 7.88% due 04/30/29 <sup>4</sup>	3,450,000	3,627,496	3.75% due 02/15/31 <sup>4</sup>	4,892,000	4,412,584
Station Casinos LLC 4.63% due 12/01/31 <sup>4</sup>	3,800,000	3,523,787	AZ Battery Property LLC 6.73% due 02/20/46 <sup>†††</sup>	11,600,000	12,172,692
Scientific Games Holdings Limited Partnership/Scientific Games US FinCo, Inc. 6.63% due 03/01/30 <sup>4</sup>	3,500,000	3,473,576	Bausch Health Companies, Inc. 4.88% due 06/01/28 <sup>††.4</sup>	15,600,000	12,168,000
Ritchie Bros Holdings, Inc. 6.75% due 03/15/28 <sup>4</sup>	2,950,000	3,049,819	US Foods, Inc. 4.75% due 02/15/29 <sup>4</sup>	6,550,000	6,385,829
PetSmart, Inc. / PetSmart Finance Corp. 4.75% due 02/15/28 <sup>4</sup>	2,800,000	2,684,411	6.88% due 09/15/28 <sup>4</sup>	3,875,000	4,038,823
AccorInvest Group S.A. 6.38% due 10/15/29 <sup>4</sup>	EUR 2,325,000	2,680,500	Prime Security Services Borrower LLC / Prime Finance, Inc. 3.38% due 08/31/27 <sup>4</sup>	6,861,000	6,519,163
Gates Corp. 6.88% due 07/01/29 <sup>4</sup>	2,425,000	2,511,946	5.75% due 04/15/26 <sup>4</sup>	3,020,000	3,033,783
William Carter Co. 5.63% due 03/15/27 <sup>4</sup>	2,300,000	2,295,180	Verisure Holding AB 5.50% due 05/15/30 <sup>4</sup>	EUR 7,450,000	8,546,052
Air Canada Class A Pass Through Trust 5.25% due 04/01/29 <sup>4</sup>	2,138,677	2,141,169	Sotheby's/Bidfair Holdings, Inc. 5.88% due 06/01/29 <sup>4</sup>	9,400,000	8,238,927
United Airlines, Inc. 4.63% due 04/15/29 <sup>4</sup>	1,700,000	1,642,300	Cheplapharm Arzneimittel GmbH 5.50% due 01/15/28 <sup>4</sup>	8,085,000	7,841,451
Acushnet Co. 7.38% due 10/15/28 <sup>4</sup>	1,500,000	1,581,229	BCP V Modular Services Finance II plc 4.75% due 10/30/28 <sup>4</sup>	EUR 7,000,000	7,581,579
Six Flags Theme Parks, Inc. 7.00% due 07/01/25 <sup>4</sup>	1,511,000	1,512,188	Nobel Bidco B.V. 3.13% due 06/15/28	EUR 7,050,000	7,452,476
United Airlines Class AA Pass Through Trust 4.15% due 08/25/31	884,921	849,116	Option Care Health, Inc. 4.38% due 10/31/29 <sup>4</sup>	7,736,000	7,350,078
Wyndham Hotels & Resorts, Inc. 4.38% due 08/15/28 <sup>4</sup>	700,000	675,232	HealthEquity, Inc. 4.50% due 10/01/29 <sup>4</sup>	6,555,000	6,334,999
International Game Technology plc 4.13% due 04/15/26 <sup>4</sup>	624,000	615,855	Smithfield Foods, Inc. 3.00% due 10/15/30 <sup>4</sup>	7,000,000	6,274,037
Live Nation Entertainment, Inc. 6.50% due 05/15/27 <sup>4</sup>	571,000	582,416	Boost Newco Borrower LLC 7.50% due 01/15/31 <sup>4</sup>	5,275,000	5,660,323
Newell Brands, Inc. 5.70% due 04/01/26	450,000	451,104	CPI CG, Inc. 10.00% due 07/15/29 <sup>4</sup>	4,685,000	4,930,962
Caesars Entertainment, Inc. 6.50% due 02/15/32 <sup>4</sup>	400,000	413,766	ADT Security Corp. 4.88% due 07/15/32 <sup>4</sup>	5,150,000	4,919,023
Aramark Services, Inc. 5.00% due 04/01/25 <sup>4</sup>	311,000	310,305	Central Garden & Pet Co. 4.13% due 04/30/31 <sup>4</sup>	5,300,000	4,854,419
<b>Total Consumer, Cyclical</b>		<u>248,881,047</u>	TriNet Group, Inc. 7.13% due 08/15/31 <sup>4</sup>	4,465,000	4,651,793
<b>CONSUMER, NON-CYCLICAL - 3.0%</b>			Graham Holdings Co. 5.75% due 06/01/26 <sup>4</sup>	4,561,000	4,559,031
Medline Borrower, LP 3.88% due 04/01/29 <sup>4</sup>	18,246,000	17,274,665	Chrome Bidco 3.50% due 05/31/28 <sup>4</sup>	EUR 4,800,000	4,520,414
Williams Scotsman, Inc. 6.13% due 06/15/25 <sup>4</sup>	11,108,000	11,096,670	Carriage Services, Inc. 4.25% due 05/15/29 <sup>4</sup>	4,575,000	4,238,262
7.38% due 10/01/31 <sup>4</sup>	1,950,000	2,061,076	CAB SELAS 3.38% due 02/01/28 <sup>4</sup>	EUR 4,100,000	4,221,735
JBS USA Holding Lux SARL/ JBS USA Food Company/ JBS Lux Co SARL 4.38% due 02/02/52	6,500,000	5,162,556	Perrigo Finance Unlimited Co. 5.38% due 09/30/32	EUR 3,550,000	4,022,859
5.50% due 01/15/30	4,500,000	4,558,068	Catalent Pharma Solutions, Inc. 3.13% due 02/15/29 <sup>4</sup>	2,825,000	2,775,002
			Darling Ingredients, Inc. 6.00% due 06/15/30 <sup>4</sup>	2,350,000	2,372,358
			5.25% due 04/15/27 <sup>4</sup>	200,000	198,940

**MACRO OPPORTUNITIES FUND**

	FACE AMOUNT	VALUE		FACE AMOUNT	VALUE
Molina Healthcare, Inc. 4.38% due 06/15/28 <sup>4</sup>	1,770,000	\$ 1,720,746	Algonquin Power & Utilities Corp. 5.37% due 06/15/26	12,300,000	\$ 12,448,654
Tenet Healthcare Corp. 4.63% due 06/15/28 5.13% due 11/01/27	975,000 550,000	956,915 547,921	AES Corp. 3.95% due 07/15/30 <sup>4</sup>	9,760,000	9,307,770
Upbound Group, Inc. 6.38% due 02/15/29 <sup>4</sup>	1,450,000	1,403,793	Clearway Energy Operating LLC 3.75% due 02/15/31 <sup>4</sup>	9,409,000	8,615,539
Altria Group, Inc. 4.45% due 05/06/50	1,670,000	1,399,299	Alexander Funding Trust II 7.47% due 07/31/28 <sup>4</sup>	7,750,000	8,373,577
WW International, Inc. 4.50% due 04/15/29 <sup>4</sup>	6,335,000	1,398,827	NRG Energy, Inc. 7.00% due 03/15/33 <sup>4</sup>	6,950,000	7,720,477
Concentra Escrow Issuer Corp. 6.88% due 07/15/32 <sup>4</sup>	1,120,000	1,177,695	DPL, Inc. 4.13% due 07/01/25	2,334,000	2,310,716
AMN Healthcare, Inc. 4.63% due 10/01/27 <sup>4</sup>	620,000	606,041	Atlantica Sustainable Infrastructure plc 4.13% due 06/15/28 <sup>4</sup>	1,550,000	1,534,902
Champions Financing, Inc. 8.75% due 02/15/29 <sup>4</sup>	250,000	254,638	<b>Total Utilities</b>		<u>84,006,340</u>
<b>Total Consumer, Non-cyclical</b>		<u>221,294,269</u>	<b>TECHNOLOGY - 1.1%</b>		
<b>BASIC MATERIALS - 1.5%</b>			Qorvo, Inc. 3.38% due 04/01/31 <sup>4</sup>	9,225,000	8,259,549
Alcoa Nederland Holding B.V. 5.50% due 12/15/27 <sup>4</sup>	15,125,000	15,181,892	4.38% due 10/15/29	7,833,000	7,589,083
6.13% due 05/15/28 <sup>4</sup>	7,450,000	7,553,279	TeamSystem SpA 7.44% (3 Month EURIBOR + 3.75%, Rate Floor: 3.75%) due 02/15/28 <sup>o</sup>	EUR 11,750,000	13,149,361
4.13% due 03/31/29 <sup>4</sup>	4,900,000	4,699,222	Booz Allen Hamilton, Inc. 3.88% due 09/01/28 <sup>4</sup>	11,800,000	11,442,807
Kaiser Aluminum Corp. 4.50% due 06/01/31 <sup>4</sup>	13,250,000	12,122,573	Dye & Durham Ltd. 8.63% due 04/15/29 <sup>4</sup>	7,338,000	7,762,716
4.63% due 03/01/28 <sup>4</sup>	650,000	628,644	Playtika Holding Corp. 4.25% due 03/15/29 <sup>4</sup>	5,850,000	5,368,875
International Flavors & Fragrances, Inc. 1.23% due 10/01/25 <sup>4</sup>	11,950,000	11,533,358	Cloud Software Group, Inc. 6.50% due 03/31/29 <sup>4</sup>	5,300,000	5,273,322
SK Invictus Intermediate II SARL 5.00% due 10/30/29 <sup>4</sup>	11,525,000	11,064,139	Capstone Borrower, Inc. 8.00% due 06/15/30 <sup>4</sup>	3,525,000	3,734,942
Minerals Technologies, Inc. 5.00% due 07/01/28 <sup>4</sup>	11,280,000	10,976,004	Twilio, Inc. 3.88% due 03/15/31	4,000,000	3,695,320
SCIL IV LLC / SCIL USA Holdings LLC 5.38% due 11/01/26 <sup>4</sup>	10,375,000	10,246,150	Central Parent LLC / CDK Global II LLC / CDK Financing Company, Inc. 8.00% due 06/15/29 <sup>4</sup>	3,050,000	3,172,259
Carpenter Technology Corp. 6.38% due 07/15/28	8,315,000	8,372,033	Amentum Holdings, Inc. 7.25% due 08/01/32 <sup>4</sup>	2,845,000	2,969,136
Novelis Corp. 3.25% due 11/15/26 <sup>4</sup>	5,670,000	5,471,397	ACI Worldwide, Inc. 5.75% due 08/15/26 <sup>4</sup>	2,348,000	2,347,355
HB Fuller Co. 4.25% due 10/15/28	5,250,000	5,034,586	PTC, Inc. 3.63% due 02/15/25 <sup>4</sup>	1,830,000	1,823,647
Novelis Sheet Ingot GmbH 3.38% due 04/15/29	EUR 4,500,000	4,784,955	SS&C Technologies, Inc. 5.50% due 09/30/27 <sup>4</sup>	1,570,000	1,569,320
Arsenal AIC Parent LLC 8.00% due 10/01/30 <sup>4</sup>	3,800,000	4,077,716	Fair Isaac Corp. 5.25% due 05/15/26 <sup>4</sup>	1,375,000	1,374,790
Ingevity Corp. 3.88% due 11/01/28 <sup>4</sup>	1,000,000	939,043	NCR Voyix Corp. 5.13% due 04/15/29 <sup>4</sup>	1,122,000	1,097,920
Mirabela Nickel Ltd. due 06/24/19 <sup>†††,3,15</sup>	1,885,418	9,427	MSCI, Inc. 3.88% due 02/15/31 <sup>4</sup>	883,000	835,545
<b>Total Basic Materials</b>		<u>112,694,418</u>	TeamSystem S.p.A. 7.19% due 07/31/31	EUR 350,000	391,489
<b>UTILITIES - 1.1%</b>			<b>Total Technology</b>		<u>81,857,436</u>
AmeriGas Partners Limited Partnership / AmeriGas Finance Corp. 5.88% due 08/20/26	17,145,000	17,026,508	<b>Total Corporate Bonds</b> (Cost \$2,334,247,702)		<u>2,229,053,498</u>
Terraform Global Operating, LP 6.13% due 03/01/26 <sup>4</sup>	16,660,000	16,668,197			

**MACRO OPPORTUNITIES FUND**

	FACE AMOUNT	VALUE		FACE AMOUNT	VALUE
<b>ASSET-BACKED SECURITIES†† - 18.5%</b>					
<b>COLLATERALIZED LOAN OBLIGATIONS - 10.0%</b>					
Fortress Credit Opportunities IX CLO Ltd.					
2021-9A CR, 8.36% (3 Month Term SOFR + 3.06%, Rate Floor: 2.80%) due 10/15/33 <sup>◊,4</sup>	35,000,000	\$ 35,000,000			
2021-9A DR, 9.51% (3 Month Term SOFR + 4.21%, Rate Floor: 3.95%) due 10/15/33 <sup>◊,4</sup>	7,750,000	7,775,004			
2021-9A AZTR, 7.36% (3 Month Term SOFR + 2.06%, Rate Floor: 1.80%) due 10/15/33 <sup>◊,4</sup>	2,950,000	2,962,797			
FS Rialto					
2021-FL3 D, 7.71% (1 Month Term SOFR + 2.61%, Rate Floor: 2.61%) due 11/16/36 <sup>◊,4</sup>	36,500,000	35,056,180			
2021-FL2 D, 8.01% (1 Month Term SOFR + 2.91%, Rate Floor: 2.91%) due 05/16/38 <sup>◊,4</sup>	8,850,000	8,402,819			
Palmer Square Loan Funding Ltd.					
2022-1A B, 7.30% (3 Month Term SOFR + 2.00%, Rate Floor: 2.00%) due 04/15/30 <sup>◊,4</sup>	26,200,000	26,254,082			
2021-3A C, 8.04% (3 Month Term SOFR + 2.76%, Rate Floor: 2.76%) due 07/20/29 <sup>◊,4</sup>	8,300,000	8,316,222			
2022-1A C, 7.90% (3 Month Term SOFR + 2.60%, Rate Floor: 2.60%) due 04/15/30 <sup>◊,4</sup>	3,400,000	3,405,222			
LCCM Trust					
2021-FL3 C, 7.81% (1 Month Term SOFR + 2.71%, Rate Floor: 2.71%) due 11/15/38 <sup>◊,4</sup>	28,865,000	27,468,713			
2021-FL2 D, 8.11% (1 Month Term SOFR + 3.01%, Rate Floor: 3.01%) due 12/13/38 <sup>◊,4</sup>	5,750,000	5,359,551			
Fontainebleau Vegas					
10.77% (1 Month Term SOFR + 5.65%, Rate Floor: 5.65%) due 01/31/26 <sup>◊,†††</sup>	26,499,999	26,499,999			
BXMT Ltd.					
2020-FL2 C, 6.85% (1 Month Term SOFR + 1.76%, Rate Floor: 1.76%) due 02/15/38 <sup>◊,4</sup>	15,640,000	13,646,458			
2020-FL2 D, 7.15% (1 Month Term SOFR + 2.06%, Rate Floor: 2.06%) due 02/15/38 <sup>◊,4</sup>	8,000,000	6,372,169			
2020-FL3 D, 8.00% (1 Month Term SOFR + 2.91%, Rate Floor: 2.91%) due 11/15/37 <sup>◊,4</sup>	7,350,000	5,550,615			
LoanCore Issuer Ltd.					
2021-CRE6 D, 8.06% (1 Month Term SOFR + 2.96%, Rate Floor: 2.85%) due 11/15/38 <sup>◊,4</sup>	11,300,000	10,916,374			
			2021-CRE5 D, 8.21% (1 Month Term SOFR + 3.11%, Rate Floor: 3.11%) due 07/15/36 <sup>◊,4</sup>	8,250,000	\$ 8,070,537
			2022-CRE7 D, 8.44% (30 Day Average SOFR + 3.10%, Rate Floor: 3.10%) due 01/17/37 <sup>◊,4</sup>	6,400,000	6,227,453
			ACRES Commercial Realty Ltd.		
			2021-FL2 D, 8.30% (1 Month Term SOFR + 3.21%, Rate Floor: 3.21%) due 01/15/37 <sup>◊,4</sup>	8,350,000	7,939,684
			2021-FL1 D, 7.85% (1 Month Term SOFR + 2.76%, Rate Floor: 2.76%) due 06/15/36 <sup>◊,4</sup>	7,250,000	6,930,952
			2021-FL2 C, 7.85% (1 Month Term SOFR + 2.76%, Rate Floor: 2.76%) due 01/15/37 <sup>◊,4</sup>	6,500,000	6,342,200
			2021-FL2 B, 7.45% (1 Month Term SOFR + 2.36%, Rate Floor: 2.36%) due 01/15/37 <sup>◊,4</sup>	3,500,000	3,429,567
			Cerberus Loan Funding XLVII LLC		
			2024-3A C, 7.95% (3 Month Term SOFR + 2.55%, Rate Floor: 2.55%) due 07/15/36 <sup>◊,4</sup>	20,150,000	20,221,929
			2024-3A D, 9.68% (3 Month Term SOFR + 4.35%, Rate Floor: 4.35%) due 07/15/36 <sup>◊,4</sup>	3,900,000	3,926,281
			Cerberus Loan Funding XLIV LLC		
			2024-5A C, 9.50% (3 Month Term SOFR + 4.20%, Rate Floor: 4.20%) due 01/15/36 <sup>◊,4</sup>	22,800,000	22,929,490
			Cerberus Loan Funding XLII LLC		
			2023-3A C, 9.44% (3 Month Term SOFR + 4.15%, Rate Floor: 4.15%) due 09/13/35 <sup>◊,4</sup>	21,550,000	21,574,457
			MidOcean Credit CLO VII		
			2020-7A CR, 7.76% (3 Month Term SOFR + 2.46%, Rate Floor: 0.00%) due 07/15/29 <sup>◊,4</sup>	21,000,000	21,021,798
			Golub Capital Partners CLO Ltd.		
			2018-36A C, 7.60% (3 Month Term SOFR + 2.36%, Rate Floor: 0.00%) due 02/05/31 <sup>◊,4</sup>	20,000,000	20,092,446
			BSPDF Issuer Ltd.		
			2021-FL1 D, 7.96% (1 Month Term SOFR + 2.86%, Rate Floor: 2.75%) due 10/15/36 <sup>◊,4</sup>	19,975,000	19,219,426
			BSPRT Issuer Ltd.		
			2021-FL6 D, 8.21% (1 Month Term SOFR + 3.11%, Rate Floor: 3.00%) due 03/15/36 <sup>◊,4</sup>	18,425,000	16,832,715
			2021-FL7 D, 7.96% (1 Month Term SOFR + 2.86%, Rate Floor: 2.86%) due 12/15/38 <sup>◊,4</sup>	1,600,000	1,549,066
			Golub Capital Partners CLO 49M Ltd.		
			2021-49A D, 9.39% (3 Month Term SOFR + 4.11%, Rate Floor: 4.11%) due 08/26/33 <sup>◊,4</sup>	18,100,000	18,155,010



MACRO OPPORTUNITIES FUND

	FACE AMOUNT	VALUE		FACE AMOUNT	VALUE
Voya CLO Ltd.					
2021-2A CR, 9.16% (3 Month Term SOFR + 3.86%, Rate Floor: 3.60%) due 06/07/30 <sup>◊,4</sup>	16,500,000	\$ 16,695,890			
2013-1A INC, due 10/15/30 <sup>4,8</sup>	28,970,307	775,825			
Owl Rock CLO I LLC					
2024-1A C, 9.38% (3 Month Term SOFR + 4.25%, Rate Floor: 4.25%) due 02/20/36 <sup>◊,4</sup>	17,250,000	17,309,732			
Cerberus Loan Funding XLV LLC					
2024-1A C, 8.45% (3 Month Term SOFR + 3.15%, Rate Floor: 3.15%) due 04/15/36 <sup>◊,4</sup>	17,150,000	17,205,557			
STWD Ltd.					
2022-FL3 D, 8.09% (30 Day Average SOFR + 2.75%, Rate Floor: 2.75%) due 11/15/38 <sup>◊,4</sup>	11,900,000	10,925,833			
2021-FL2 D, 7.93% (1 Month Term SOFR + 2.91%, Rate Floor: 2.80%) due 04/18/38 <sup>◊,4</sup>	3,750,000	3,506,331			
Carlyle Direct Lending CLO LLC					
2024-1A BR, 8.07% (3 Month Term SOFR + 2.75%, Rate Floor: 2.75%) due 07/15/36 <sup>◊,4</sup>	14,200,000	14,199,061			
GoldenTree Loan Management US CLO 1 Ltd.					
2024-9A DR, 8.63% (3 Month Term SOFR + 3.35%, Rate Floor: 3.35%) due 04/20/37 <sup>◊,4</sup>	13,500,000	13,693,698			
Ares Direct Lending CLO 2 LLC					
2024-2A D, due 10/20/36 <sup>◊,††,4</sup>	13,050,000	13,142,655			
Cerberus Loan Funding XL LLC					
2023-1A C, 9.70% (3 Month Term SOFR + 4.40%, Rate Floor: 4.40%) due 03/22/35 <sup>◊,4</sup>	12,750,000	12,824,891			
Neuberger Berman Loan Advisers CLO 32 Ltd.					
2021-32A DR, 8.24% (3 Month Term SOFR + 2.96%, Rate Floor: 2.70%) due 01/20/32 <sup>◊,4</sup>	11,500,000	11,530,255			
Fortress Credit BSL XV Ltd.					
2024-2A CR, 7.88% (3 Month Term SOFR + 2.60%, Rate Floor: 2.60%) due 10/18/33 <sup>◊,4</sup>	11,150,000	11,254,341			
KREF Ltd.					
2021-FL2 AS, 6.50% (1 Month Term SOFR + 1.41%, Rate Floor: 1.30%) due 02/15/39 <sup>◊,4</sup>	11,000,000	10,764,233			
Owl Rock CLO XVI LLC					
2024-16A C, 8.58% (3 Month Term SOFR + 3.30%, Rate Floor: 3.30%) due 04/20/36 <sup>◊,4</sup>	10,150,000	10,228,504			
THL Credit Lake Shore MM CLO I Ltd.					
2021-1A CR, 8.56% (3 Month Term SOFR + 3.26%, Rate Floor: 3.00%) due 04/15/33 <sup>◊,4</sup>	9,900,000	9,749,183			
Golub Capital Partners CLO 16 Ltd.					
2021-16A CR2, 8.45% (3 Month Term SOFR + 3.16%, Rate Floor: 2.90%) due 07/25/33 <sup>◊,4</sup>	9,300,000	\$ 9,268,936			
Cerberus Loan Funding XLVI, LP					
2024-2A C, 8.36% (3 Month Term SOFR + 3.05%, Rate Floor: 3.05%) due 07/15/36 <sup>◊,4</sup>	8,000,000	7,998,658			
2024-2A D, 10.26% (3 Month Term SOFR + 4.95%, Rate Floor: 4.95%) due 07/15/36 <sup>◊,4</sup>	1,000,000	1,022,470			
BCC Middle Market CLO LLC					
2021-1A A1R, 7.06% (3 Month Term SOFR + 1.76%, Rate Floor: 1.50%) due 10/15/33 <sup>◊,4</sup>	9,000,000	9,009,810			
CIFC Funding Ltd.					
2021-2A DR, 8.64% (3 Month Term SOFR + 3.36%, Rate Floor: 3.10%) due 04/20/30 <sup>◊,4</sup>	8,100,000	8,155,597			
BSPRT Issuer LLC					
2024-FL11 C, 7.81% (1 Month Term SOFR + 2.64%, Rate Floor: 2.64%) due 07/15/39 <sup>◊,4</sup>	7,825,000	7,810,328			
Madison Park Funding XLVIII Ltd.					
2021-48A D, 8.54% (3 Month Term SOFR + 3.26%, Rate Floor: 3.26%) due 04/19/33 <sup>◊,4</sup>	7,500,000	7,542,356			
ACRE Commercial Mortgage Ltd.					
2021-FL4 D, 7.73% (1 Month Term SOFR + 2.71%, Rate Floor: 2.60%) due 12/18/37 <sup>◊,4</sup>	7,350,000	7,214,537			
FS Rialto Issuer LLC					
2022-FL5 C, 8.89% (1 Month Term SOFR + 3.92%, Rate Floor: 3.92%) due 06/19/37 <sup>◊,4</sup>	6,950,000	6,837,477			
Madison Park Funding LVIII Ltd.					
2024-58A D, 8.97% (3 Month Term SOFR + 3.65%, Rate Floor: 3.65%) due 04/25/37 <sup>◊,4</sup>	6,600,000	6,674,197			
Dryden 37 Senior Loan Fund					
2015-37A Q, due 01/15/31 <sup>4,8</sup>	9,500,000	6,566,978			
Cerberus Loan Funding XXXIII, LP					
2021-3A C, 8.36% (3 Month Term SOFR + 3.06%, Rate Floor: 2.80%) due 07/23/33 <sup>◊,4</sup>	5,900,000	5,909,131			
ABPCI Direct Lending Fund CLO I LLC					
2021-1A C2, 8.54% (3 Month Term SOFR + 3.26%, Rate Floor: 3.26%) due 07/20/33 <sup>◊,4</sup>	5,550,000	5,599,978			
Venture XIV CLO Ltd.					
2020-14A CRR, 7.57% (3 Month Term SOFR + 2.51%, Rate Floor: 2.25%) due 08/28/29 <sup>◊,4</sup>	5,518,631	5,524,267			
Cerberus Loan Funding XLVIII LLC					
2024-4A D, due 10/15/36 <sup>◊,4</sup>	5,350,000	5,353,210			

MACRO OPPORTUNITIES FUND

	FACE AMOUNT	VALUE		FACE AMOUNT	VALUE
KREF Funding V LLC			WhiteHorse X Ltd.		
6.96% (1 Month Term SOFR + 1.86%, Rate Floor: 1.86%) due 06/25/26 <sup>◊,†††</sup>	5,184,387	\$ 5,151,207	2015-10A E, 10.85% (3 Month Term SOFR + 5.56%, Rate Floor: 5.30%) due 04/17/27 <sup>◊,4</sup>	1,046,102	\$ 1,046,071
0.15% due 06/25/26 <sup>†††,9</sup>	73,636,363	78,791	AMMC CLO XI Ltd.		
Cerberus Loan Funding XXXV, LP			2012-11A SUB, due 04/30/31 <sup>4,8</sup>	5,650,000	674,756
2021-5A C, 8.16% (3 Month Term SOFR + 2.86%, Rate Floor: 2.60%) due 09/22/33 <sup>◊,4</sup>	5,150,000	5,141,839	Great Lakes CLO Ltd.		
Neuberger Berman Loan Advisers CLO 40 Ltd.			2014-1A SUB, due 10/15/29 <sup>4,8</sup>	1,500,000	566,467
2021-40A D, 8.30% (3 Month Term SOFR + 3.01%, Rate Floor: 2.75%) due 04/16/33 <sup>◊,4</sup>	4,050,000	4,061,578	Babson CLO Ltd.		
Neuberger Berman Loan Advisers CLO 57 Ltd.			2014-1A SUB, due 07/20/25 <sup>4,8</sup>	11,900,000	284,529
2024-57A SUB, due 10/24/38 <sup>◊,4</sup>	4,250,000	3,705,023	KVK CLO Ltd.		
Wellfleet CLO Ltd.			2013-1A SUB, due 01/14/28 <sup>4,8</sup>	11,900,000	224,910
2021-3A C, 7.81% (3 Month Term SOFR + 2.51%, Rate Floor: 2.25%) due 01/15/35 <sup>◊,4</sup>	3,400,000	3,405,557	Dryden 41 Senior Loan Fund		
Ares Direct Lending CLO 1 LLC			2015-41A SUB, due 04/15/31 <sup>4,8</sup>	11,700,000	199,129
2024-1A B, 7.59% (3 Month Term SOFR + 2.20%, Rate Floor: 2.20%) due 04/25/36 <sup>◊,4</sup>	2,750,000	2,753,051	Treman Park CLO Ltd.		
HGI CRE CLO Ltd.			2015-1A SUB, due 10/20/28 <sup>4,8</sup>	18,918,010	168,181
2021-FL2 D, 7.36% (1 Month Term SOFR + 2.26%, Rate Floor: 2.26%) due 09/17/36 <sup>◊,4</sup>	1,600,000	1,523,193	Marathon CLO V Ltd.		
2021-FL2 E, 7.66% (1 Month Term SOFR + 2.56%, Rate Floor: 2.56%) due 09/17/36 <sup>◊,4</sup>	1,200,000	1,143,880	2013-5A SUB, due 11/21/27 <sup>4,8</sup>	5,500,000	42,350
BDS Ltd.			Dryden Senior Loan Fund		
2021-FL9 E, 7.73% (1 Month Term SOFR + 2.71%, Rate Floor: 2.60%) due 11/16/38 <sup>◊,4</sup>	2,700,000	2,550,866	2015-37X, due 01/15/31 <sup>8</sup>	1,897,598	39,165
PFP Ltd.			Venture XIII CLO Ltd.		
2024-11 B, 7.57% (1 Month Term SOFR + 2.49%, Rate Floor: 2.49%) due 09/17/39 <sup>◊,4</sup>	2,250,000	2,244,430	2013-13A SUB, due 09/10/29 <sup>4,8</sup>	13,790,000	1,379
BNPP IP CLO Ltd.			Copper River CLO Ltd.		
2014-2A E, 10.77% (3 Month Term SOFR + 5.51%, Rate Floor: 0.00%) due 10/30/25 <sup>◊,4</sup>	6,337,836	2,114,175	2007-1A INC, due 01/20/21 <sup>3,8</sup>	8,150,000	815
GoldenTree Loan Management US CLO 4 Ltd.			West CLO Ltd.		
2021-4A DR, 8.70% (3 Month Term SOFR + 3.41%, Rate Floor: 3.15%) due 04/24/31 <sup>◊,4</sup>	2,000,000	2,013,894	2013-1A SUB, due 11/07/25 <sup>4,8</sup>	5,300,000	530
Octagon Loan Funding Ltd.			<b>Total Collateralized Loan Obligations</b>		<u>747,550,082</u>
2014-1A SUB, due 11/18/31 <sup>4,8</sup>	19,435,737	1,941,974	<b>TRANSPORT-AIRCRAFT - 2.6%</b>		
Wind River CLO Ltd.			AASET Trust		
2018-1A ARR, 6.59% (3 Month Term SOFR + 1.31%, Rate Floor: 1.05%) due 07/18/31 <sup>◊,4</sup>	1,799,386	1,800,869	2024-1A, 6.26% due 05/16/49 <sup>4</sup>	14,112,170	14,656,309
Dryden 50 Senior Loan Fund			2021-1A, 2.95% due 11/16/41 <sup>4</sup>	14,772,887	13,748,799
2017-50A SUB, due 07/15/30 <sup>4,8</sup>	7,895,000	1,501,787	2020-1A, 3.35% due 01/16/40 <sup>4</sup>	4,461,497	4,238,792
Carlyle Global Market Strategies CLO Ltd.			2020-1A, 4.34% due 01/16/40 <sup>4</sup>	3,751,347	3,104,343
2012-3A SUB, due 01/14/32 <sup>4,8</sup>	6,400,000	1,319,587	2021-2A, 3.54% due 01/15/47 <sup>4</sup>	2,882,479	2,589,580
2013-3X SUB, due 10/15/30 <sup>8</sup>	4,938,326	106,964	2019-2, 3.38% due 10/16/39 <sup>4</sup>	2,072,609	1,990,948
			2019-1, 3.84% due 05/15/39 <sup>4</sup>	935,132	902,616
			KDAC Aviation Finance Ltd.		
			2017-1A, 4.21% due 12/15/42 <sup>4</sup>	24,994,729	23,023,362
			Navigator Aviation Ltd.		
			2024-1, 6.09% due 08/15/49 <sup>4</sup>	15,000,000	15,042,600
			GAIA Aviation Ltd.		
			2019-1, 3.97% due 12/15/44 <sup>4,10</sup>	10,344,032	9,700,685
			2019-1, 5.19% due 12/15/44 <sup>4,10</sup>	4,716,821	4,245,946
			Sprite Ltd.		
			2021-1, 3.75% due 11/15/46 <sup>4</sup>	12,209,382	11,688,697
			Slam Ltd.		
			2024-1A, 5.34% due 09/15/49 <sup>4</sup>	8,900,000	8,876,031
			2021-1A, 3.42% due 06/15/46 <sup>4</sup>	2,868,840	2,594,548
			Castlelake Aircraft Securitization Trust		
			2019-1A, 3.97% due 04/15/39 <sup>4</sup>	4,886,436	4,471,621
			2018-1, 4.13% due 06/15/43 <sup>4</sup>	4,512,497	4,208,264
			Falcon Aerospace Ltd.		
			2017-1, 4.58% due 02/15/42 <sup>4</sup>	4,342,648	4,255,824
			2019-1, 3.60% due 09/15/39 <sup>4</sup>	3,448,256	3,231,314
			2017-1, 6.30% due 02/15/42 <sup>4</sup>	1,240,740	1,191,119

**MACRO OPPORTUNITIES FUND**

	FACE AMOUNT <sup>~</sup>	VALUE		FACE AMOUNT <sup>~</sup>	VALUE
JOL Air Ltd.			Project Onyx II		
2019-1, 3.97% due 04/15/44 <sup>4</sup>	8,587,056	\$ 8,287,540	8.47% (3 Month Term SOFR + 3.15%, Rate Floor: 3.15%) due 01/26/27 <sup>o</sup> .†††	4,321,663	\$ 4,291,627
Sapphire Aviation Finance I Ltd.			<b>Total Financial</b>		<u>158,023,673</u>
2018-1A, 4.25% due 03/15/40 <sup>4</sup>	7,873,119	7,511,822	<b>INFRASTRUCTURE - 1.5%</b>		
Labrador Aviation Finance Ltd.			VB-S1 Issuer LLC - VBTEL		
2016-1A, 4.30% due 01/15/42 <sup>4</sup>	7,346,518	6,795,847	2022-1A, 5.27% due 02/15/52 <sup>4</sup>	39,650,000	37,181,605
Navigator Aircraft ABS Ltd.			2024-1A, 8.87% due 05/15/54 <sup>4</sup>	5,950,000	6,154,444
2021-1, 3.57% due 11/15/46 <sup>4</sup>	7,007,361	6,417,153	Hotwire Funding LLC		
Sapphire Aviation Finance II Ltd.			2023-1A, 8.84% due 05/20/53 <sup>4</sup>	20,000,000	20,665,698
2020-1A, 4.34% due 03/15/40 <sup>4</sup>	7,188,572	5,681,329	2021-1, 4.46% due 11/20/51 <sup>4</sup>	11,750,000	10,999,508
2020-1A, 3.23% due 03/15/40 <sup>4</sup>	452,340	415,199	2024-1A, 9.19% due 06/20/54 <sup>4</sup>	7,250,000	7,650,015
AASET US Ltd.			Switch ABS Issuer LLC		
2018-2A, 4.45% due 11/18/38 <sup>4</sup>	5,951,238	5,728,100	2024-2A, 5.44% due 06/25/54 <sup>4</sup>	17,550,000	17,732,934
WAVE LLC			Vault DI Issuer LLC		
2019-1, 3.60% due 09/15/44 <sup>4</sup>	5,743,260	5,312,745	2021-1A, 2.80% due 07/15/46 <sup>4</sup>	7,150,000	6,558,031
Project Silver			Aligned Data Centers Issuer LLC		
2019-1, 3.97% due 07/15/44 <sup>4</sup>	5,099,497	4,692,047	2021-1A, 2.48% due 08/15/46 <sup>4</sup>	4,925,000	4,608,940
Lunar Structured Aircraft Portfolio Notes			Blue Stream Issuer LLC		
2021-1, 3.43% due 10/15/46 <sup>4</sup>	4,703,324	4,256,429	2023-1A, 6.90% due 05/20/53 <sup>4</sup>	3,400,000	3,446,841
MACH 1 Cayman Ltd.			<b>Total Infrastructure</b>		<u>114,998,016</u>
2019-1, 3.47% due 10/15/39 <sup>4</sup>	2,802,432	2,606,626	<b>NET LEASE - 0.6%</b>		
MAPS Ltd.			CARS-DB4, LP		
2018-1A, 4.21% due 05/15/43 <sup>4</sup>	1,150,279	1,135,955	2020-1A, 4.95% due 02/15/50 <sup>4</sup>	27,799,000	24,877,587
Castlelake Aircraft Structured Trust			CARS-DB7, LP		
2021-1A, 6.66% due 01/15/46 <sup>4</sup>	889,536	859,768	2023-1A, 6.50% due 09/15/53 <sup>4</sup>	11,158,750	11,434,224
MAPS Trust			SVC ABS LLC		
2021-1A, 2.52% due 06/15/46 <sup>4</sup>	681,042	634,710	2023-1A, 5.55% due 02/20/53 <sup>4</sup>	5,926,448	5,762,391
<b>Total Transport-Aircraft</b>		<u>194,096,668</u>	<b>Total Net Lease</b>		<u>42,074,202</u>
<b>FINANCIAL - 2.1%</b>			<b>WHOLE BUSINESS - 0.5%</b>		
HarbourVest Structured			Subway Funding LLC		
Solutions IV Holdings, LP			2024-1A, 6.51% due 07/30/54 <sup>4</sup>	17,750,000	18,406,620
8.28% (3 Month Term SOFR + 2.95%, Rate Floor: 2.45%) due 09/15/26 <sup>o</sup> .†††	18,902,986	18,822,648	2024-3A, 5.91% due 07/30/54 <sup>4</sup>	9,050,000	9,057,106
6.38% (3 Month EURIBOR + 2.45%, Rate Floor: 2.45%) due 09/15/26 <sup>o</sup> .†††	EUR 9,403,421	10,353,189	Applebee's Funding LLC / IHOP Funding LLC		
Lightning A			2019-1A, 4.72% due 06/05/49 <sup>4</sup>	9,742,590	9,583,091
5.50% due 03/01/37†††	25,804,314	24,204,446	Taco Bell Funding LLC		
Thunderbird A			2016-1A, 4.97% due 05/25/46 <sup>4</sup>	2,648,438	2,652,234
5.50% due 03/01/37†††	25,622,353	24,033,767	Wendy's Funding LLC		
KKR Core Holding Company LLC			2018-1A, 3.88% due 03/15/48 <sup>4</sup>	372,951	361,886
4.00% due 08/12/31†††	21,475,137	20,030,719	<b>Total Whole Business</b>		<u>40,060,937</u>
Project Onyx I			<b>SINGLE FAMILY RESIDENCE - 0.5%</b>		
8.47% (3 Month Term SOFR + 3.15%, Rate Floor: 3.15%) due 01/26/27 <sup>o</sup> .†††	15,133,882	15,098,468	FirstKey Homes Trust		
Ceamer Finance LLC			2020-SFR2, 4.00% due 10/19/37 <sup>4</sup>	13,550,000	13,181,786
6.92% due 11/15/37†††	9,873,219	9,938,086	2020-SFR2, 4.50% due 10/19/37 <sup>4</sup>	13,250,000	12,910,600
3.69% due 03/24/31†††	4,384,950	4,158,292	2020-SFR2, 3.37% due 10/19/37 <sup>4</sup>	8,550,000	8,283,379
Bib Merchant Voucher Receivables Ltd.			<b>Total Single Family Residence</b>		<u>34,375,765</u>
4.18% due 04/07/28†††	9,327,379	9,199,781	<b>INSURANCE - 0.4%</b>		
Nassau LLC			Obra Longevity		
2019-1, 3.98% due 08/15/34 <sup>3</sup>	8,942,768	8,186,044	8.48% due 06/30/39†††	20,580,000	20,944,266
Lightning B			CHEST		
7.50% due 03/01/37†††	5,190,523	4,870,475	7.13% due 03/15/43†††	5,700,000	5,983,005
Thunderbird B			<b>Total Insurance</b>		<u>26,927,271</u>
7.50% due 03/01/37†††	5,153,922	4,836,131			

**MACRO OPPORTUNITIES FUND**

	FACE AMOUNT <sup>~</sup>	VALUE		FACE AMOUNT <sup>~</sup>	VALUE
<b>ASSET-BACKED SECURITIES - 0.2%</b>					
Endo Luxembourg Finance Co. 1 SARL / Endo US, Inc. 7.40% due 09/30/45 <sup>†††</sup>	17,000,000	\$ 17,879,410	Peer Holding III BV 7.60% (3 Month Term SOFR + 3.00%, Rate Floor: 3.00%) due 07/01/31	5,120,000	\$ 5,128,550
<b>COLLATERALIZED DEBT OBLIGATIONS - 0.1%</b>					
Anchorage Credit Funding 4 Ltd. 2021-4A CR, 3.52% due 04/27/39 <sup>4</sup>	4,250,000	3,842,472	7.85% (3 Month Term SOFR + 3.25%, Rate Floor: 3.25%) due 10/28/30	3,482,500	3,489,047
<b>Total Asset-Backed Securities</b> (Cost \$1,404,003,511)					
		1,379,828,496	The Facilities Group 10.64% ((3 Month Term SOFR + 5.75%) and (6 Month Term SOFR + 5.75%), Rate Floor: 6.75%) due 11/30/27 <sup>†††</sup>	8,329,720	8,191,164
<b>SENIOR FLOATING RATE INTERESTS<sup>††,◇</sup> - 15.9%</b>					
<b>CONSUMER, CYCLICAL - 4.2%</b>					
Zephyr Bidco Ltd. 10.45% (1 Month GBP SONIA + 5.50%, Rate Floor: 5.50%) due 07/20/28	GBP 20,850,000	27,971,443	NFM & J LLC 11.10% (3 Month Term SOFR + 5.75%, Rate Floor: 6.75%) due 11/30/27 <sup>†††</sup>	8,194,570	8,058,262
FR Refuel LLC 9.71% (1 Month Term SOFR + 4.75%, Rate Floor: 5.50%) due 11/08/28 <sup>†††</sup>	20,698,329	20,284,362	PCI Gaming Authority, Inc. 6.85% (1 Month Term SOFR + 2.00%, Rate Floor: 2.00%) due 07/18/31	7,182,000	7,134,599
Crash Champions Inc. 9.85% (3 Month Term SOFR + 4.75%, Rate Floor: 4.75%) due 02/23/29	18,565,000	17,822,400	Holding SOCOTEC 6.85% (6 Month Term SOFR + 3.50%, Rate Floor: 4.25%) due 06/30/28	6,935,500	6,918,161
MB2 Dental Solutions LLC 10.85% (1 Month Term SOFR + 6.00%, Rate Floor: 6.75%) due 02/13/31 <sup>†††</sup>	15,305,530	15,270,626	Scientific Games Corp. 8.32% (3 Month Term SOFR + 3.00%, Rate Floor: 3.50%) due 04/04/29	6,955,000	6,909,167
6.75% (1 Month Term SOFR + 6.00%, Rate Floor: 6.75%) due 02/13/31 <sup>†††</sup>	606,000	537,083	Clarios Global, LP 6.38% (1 Month EURIBOR + 3.00%, Rate Floor: 3.00%) due 07/16/31	EUR 4,810,000	5,341,891
Alexander Mann 11.44% (1 Month SOFR + 6.00%, Rate Floor: 6.00%) due 06/29/27	15,905,292	15,487,779	7.35% (1 Month Term SOFR + 2.50%, Rate Floor: 2.50%) due 05/06/30	1,170,000	1,168,783
First Brands Group LLC 10.51% (3 Month Term SOFR + 5.00%, Rate Floor: 6.00%) due 03/30/27	12,870,653	12,716,801	Apro LLC 8.87% (1 Month Term SOFR + 3.75%, Rate Floor: 3.75%) due 07/09/31	6,350,000	6,365,875
Fertitta Entertainment LLC 8.85% (1 Month Term SOFR + 3.75%, Rate Floor: 4.25%) due 01/27/29	12,479,008	12,438,326	Entain Holdings (Gibraltar) Ltd. 6.92% (6 Month EURIBOR + 3.25%, Rate Floor: 3.25%) due 06/30/28	EUR 5,450,000	6,095,211
Pacific Bells LLC 9.37% (1 Month Term SOFR + 4.50%, Rate Floor: 9.50%) due 11/10/28	11,943,491	11,943,491	Shaw Development LLC 11.25% (3 Month Term SOFR + 6.00%, Rate Floor: 6.00%) due 10/30/29 <sup>†††</sup>	6,135,128	6,031,234
Casper Bidco SAS (B&B Hotels) 7.63% (1 Month EURIBOR + 4.25%, Rate Floor: 4.25%) due 03/21/31	EUR 10,496,376	11,711,192	Grant Thornton Advisors LLC 8.10% (1 Month Term SOFR + 3.25%, Rate Floor: 3.25%) due 06/02/31	5,670,000	5,676,350
One Hotels GmbH 8.21% (3 Month EURIBOR + 4.50%, Rate Floor: 4.50%) due 04/02/31	EUR 10,400,000	11,590,805	Packers Holdings LLC 8.20% (1 Month Term SOFR + 3.25%, Rate Floor: 4.00%) due 03/09/28	9,103,678	4,728,268
Drive Bidco B.V. 8.13% (3 Month EURIBOR + 4.50%, Rate Floor: 4.50%) due 05/09/31 <sup>†††</sup>	EUR 8,800,000	9,776,144	Accuride Corp. 11.93% (1 Month Term SOFR + 1.00%, Rate Floor: 6.06%) (in-kind rate was 5.87%) due 05/18/26 <sup>11</sup>	6,067,545	4,027,333
Rent-A-Center, Inc. 8.00% (3 Month Term SOFR + 2.75%, Rate Floor: 3.25%) due 02/17/28	9,730,735	9,695,315	ImageFIRST Holdings LLC 8.85% (3 Month Term SOFR + 4.25%, Rate Floor: 5.00%) due 04/27/28 <sup>†††</sup>	3,843,908	3,815,079
QSRP Finco B.V. 8.96% (3 Month EURIBOR + 5.25%, Rate Floor: 5.25%) due 06/19/31	EUR 8,600,000	9,588,440	Da Vinci Purchaser Corp. 8.35% (1 Month Term SOFR + 3.50%, Rate Floor: 4.50%) due 01/08/27	3,791,263	3,788,913
Caesars Entertainment, Inc. 7.60% (1 Month Term SOFR + 2.75%, Rate Floor: 3.25%) due 02/06/31	9,303,250	9,291,621	Tacala Investment Corp. 8.35% (3 Month Term SOFR + 4.00%, Rate Floor: 4.75%) due 01/31/31	2,985,000	2,985,746
			due 01/31/31	600,000	600,150

**MACRO OPPORTUNITIES FUND**

	FACE AMOUNT	VALUE		FACE AMOUNT	VALUE
Orion Group			Nidda Healthcare Holding GmbH		
10.87% (1 Month Term SOFR + 6.51%, Rate Floor: 7.51%) due 03/19/27 <sup>†††</sup>	3,572,479	\$ 3,500,397	due 02/21/30	EUR 8,250,000	\$ 9,183,328
ScribeAmerica Intermediate			7.10% (1 Month EURIBOR + 3.50%, Rate Floor: 3.50%) due 08/21/26	EUR 7,897,239	8,784,766
Holdco LLC (Healthchannels)			HAH Group Holding Co. LLC		
9.67% (6 Month Term SOFR + 4.50%, Rate Floor: 5.50%) due 04/03/25	4,603,917	3,057,784	10.35% (3 Month Term SOFR + 5.00%, Rate Floor: 6.00%) due 09/17/31	8,140,601	8,137,181
Albion Financing 3 SARL			due 09/17/31	6,680,000	6,584,008
7.96% (3 Month EURIBOR + 4.25%, Rate Floor: 4.25%) due 08/16/29	EUR 2,300,000	2,570,037	10.26% (3 Month Term SOFR + 5.00%, Rate Floor: 6.00%) due 09/17/31	2,471,885	2,470,847
SHO Holding I Corp.			PlayCore		
11.82% (1 Month Term SOFR + 6.50%, Rate Floor: 7.50%) due 06/30/29 <sup>†††</sup>	1,698,653	1,685,849	9.75% (3 Month Term SOFR + 4.50%, Rate Floor: 5.50%) due 02/20/30	16,592,498	16,638,127
12.32% (1 Month Term SOFR + 2.00%, Rate Floor: 7.32%) (in-kind rate was 5.00%) due 06/30/29 <sup>†††.11</sup>	606,701	533,897	Southern Veterinary Partners LLC		
Congruex Group LLC			8.00% (3 Month Term SOFR + 3.75%, Rate Floor: 4.75%) due 10/05/27	14,651,705	14,657,858
11.15% (3 Month Term SOFR + 5.75%, Rate Floor: 6.50%) due 05/03/29	2,738,642	2,112,177	Quirch Foods Holdings LLC		
Allwyn Entertainment Financing US LLC			9.89% (3 Month Term SOFR + 5.00%, Rate Floor: 6.00%) due 10/27/27	15,021,640	14,120,342
7.55% (3 Month Term SOFR + 2.25%, Rate Floor: 2.25%) due 06/02/31	1,970,000	1,966,316	PetIQ LLC		
Dealer Tire LLC			9.22% (1 Month Term SOFR + 4.25%, Rate Floor: 4.75%) due 04/13/28	14,029,001	14,011,465
8.35% (1 Month Term SOFR + 3.50%, Rate Floor: 4.00%) due 07/02/31	1,805,000	1,807,256	LaserAway Intermediate Holdings II LLC		
Accuride Corp.			11.30% (3 Month Term SOFR + 5.75%, Rate Floor: 6.50%) due 10/14/27	12,189,834	12,098,411
14.85% (1 Month Term SOFR) (in-kind rate was 14.85%) due 10/07/24 <sup>†††.11</sup>	1,865,969	1,777,113	Blue Ribbon LLC		
Checkers Holdings, Inc.			11.58% (3 Month Term SOFR + 6.00%, Rate Floor: 6.75%) due 05/08/28	14,689,231	10,221,208
14.70% (6 Month Term SOFR + 3.00%, Rate Floor: 8.70%) (in-kind rate was 6.00%) due 06/16/28 <sup>†††.11</sup>	1,293,192	1,293,192	Rainbow Finco SARL		
12.70% (6 Month Term SOFR + 3.00%, Rate Floor: 8.70%) (in-kind rate was 4.00%) due 06/16/27 <sup>†††.11</sup>	180,443	180,443	9.70% (3 Month GBP SONIA + 4.75%, Rate Floor: 4.75%) due 02/26/29	GBP 7,250,000	9,654,065
Alterra Mountain Co.			CHG PPC Parent LLC		
8.10% (1 Month Term SOFR + 3.25%, Rate Floor: 3.25%) due 08/17/28	1,436,400	1,437,592	7.71% (1 Month Term SOFR + 2.75%, Rate Floor: 3.25%) due 12/08/28	9,076,418	9,036,754
EG Finco Ltd.			Eyecare Partners LLC		
11.45% (1 Month GBP SONIA + 6.62%, Rate Floor: 6.62%) due 02/07/28 <sup>†††</sup>	GBP 561,394	735,585	9.99% (3 Month Term SOFR + 1.00%, Rate Floor: 6.38%) (in-kind rate was 3.61%) due 11/30/28 <sup>11</sup>	8,798,944	6,247,251
Verisure Holding AB			11.03% (3 Month Term SOFR + 5.75%, Rate Floor: 5.75%) due 08/31/28	2,100,649	2,107,644
6.35% (3 Month EURIBOR + 3.00%, Rate Floor: 3.00%) due 03/27/28	EUR 370,000	412,213	Gibson Brands, Inc.		
WW International, Inc.			10.58% (6 Month Term SOFR + 5.00%, Rate Floor: 5.75%) due 08/11/28	8,071,750	7,668,163
8.46% (1 Month Term SOFR + 3.50%, Rate Floor: 4.00%) due 04/13/28	750,000	199,222	Florida Food Products LLC		
<b>Total Consumer, Cyclical</b>		<u>315,848,684</u>	9.96% (1 Month Term SOFR + 5.00%, Rate Floor: 5.75%) due 10/18/28	8,667,549	7,562,437
<b>CONSUMER, NON-CYCLICAL - 3.1%</b>			Outcomes Group Holdings, Inc.		
Women's Care Holdings, Inc.			9.10% (1 Month Term SOFR + 4.25%, Rate Floor: 4.25%) due 05/06/31	4,339,125	4,361,732
9.85% (3 Month Term SOFR + 4.50%, Rate Floor: 5.25%) due 01/15/28	30,362,519	29,173,219	IVI America LLC		
Midwest Veterinary Partners LLC			9.10% (3 Month Term SOFR + 4.50%, Rate Floor: 4.50%) due 04/09/31	4,300,000	4,323,048
8.87% (1 Month Term SOFR + 3.75%, Rate Floor: 4.50%) due 04/27/28	20,861,466	20,841,856	VC GB Holdings I Corp.		
			8.37% (3 Month Term SOFR + 3.50%, Rate Floor: 4.00%) due 07/21/28	4,128,772	4,115,230

**MACRO OPPORTUNITIES FUND**

	FACE AMOUNT <sup>~</sup>	VALUE		FACE AMOUNT <sup>~</sup>	VALUE
Froneri US, Inc. due 09/16/31	3,200,000	\$ 3,186,208	DS Admiral Bidco LLC 9.10% (1 Month Term SOFR + 4.25%, Rate Floor: 4.25%) due 06/26/31	15,720,000	\$ 15,091,200
Resonetics LLC 8.71% (1 Month Term SOFR + 3.75%, Rate Floor: 4.50%) due 06/18/31	2,820,000	2,821,325	Polaris Newco LLC 8.62% (3 Month Term SOFR + 3.50%, Rate Floor: 3.50%) due 06/04/26 <sup>†††</sup>	15,053,504	14,422,839
Endo Finance Holdings, Inc. 9.78% (3 Month Term SOFR + 4.50%, Rate Floor: 5.00%) due 04/23/31	1,700,000	1,697,518	Wrench Group LLC 8.87% (3 Month Term SOFR + 4.00%, Rate Floor: 5.00%) due 10/30/28	12,935,000	12,924,264
Medical Solutions Parent Holdings, Inc. 8.85% (3 Month Term SOFR + 3.50%, Rate Floor: 4.00%) due 11/01/28	2,217,732	1,674,388	Concorde Lux 7.85% (6 Month EURIBOR + 4.00%, Rate Floor: 4.00%) due 03/01/28	EUR 10,525,431	11,697,893
Heritage Grocers Group LLC 11.45% (3 Month Term SOFR + 6.75%, Rate Floor: 7.50%) due 08/01/29	1,674,372	1,649,256	Modena Buyer LLC 9.10% (3 Month Term SOFR + 4.50%, Rate Floor: 4.50%) due 07/01/31	10,420,000	9,953,288
Osmosis Holdings Australia II Pty Ltd. 8.70% (1 Month Term SOFR + 3.50%, Rate Floor: 4.00%) due 07/31/28	1,640,826	1,638,349	Leia Finco US LLC due 07/02/31	10,065,000	9,898,626
Moran Foods LLC 11.95% (3 Month Term SOFR + 7.25%, Rate Floor: 8.25%) due 06/30/26 <sup>†††</sup>	1,033,634	570,533	Boxer Parent Co., Inc. 9.01% (3 Month Term SOFR + 3.75%, Rate Floor: 3.75%) due 07/30/31	8,670,000	8,646,851
Weber-Stephen Products LLC 9.20% (1 Month Term SOFR + 4.25%, Rate Floor: 5.00%) due 10/30/27	414,375	389,687	Pushpay USA, Inc. 9.10% (3 Month Term SOFR + 4.50%, Rate Floor: 4.50%) due 08/15/31 <sup>†††</sup>	7,645,000	7,625,888
TGP Holdings LLC 8.20% (1 Month Term SOFR + 3.25%, Rate Floor: 4.00%) due 06/29/28	211,599	<u>198,903</u>	Finastra 12.18% (3 Month Term SOFR + 7.25%, Rate Floor: 8.25%) due 09/13/29 <sup>†††</sup>	7,630,655	7,573,997
<b>Total Consumer, Non-cyclical</b>		<u>235,825,107</u>	Planview Parent, Inc. 8.35% (3 Month Term SOFR + 3.75%, Rate Floor: 3.75%) due 12/17/27	4,109,700	4,109,741
<b>TECHNOLOGY - 3.0%</b>			Blackhawk Network Holdings, Inc. 9.85% (1 Month Term SOFR + 5.00%, Rate Floor: 6.00%) due 03/12/29	3,930,150	3,944,534
Sitecore Holding III A/S 13.30% (6 Month Term SOFR + 7.00%, Rate Floor: 12.55%) (in-kind rate was 0.75%) due 03/12/29 <sup>†††.11</sup>	13,884,621	13,769,026	Azalea TopCo 8.35% (1 Month Term SOFR + 3.50%, Rate Floor: 3.50%) due 04/30/31	3,930,000	3,920,175
11.55% (6 Month EURIBOR + 7.00%, Rate Floor: 10.80%) (in-kind rate was 0.75%) due 03/12/29 <sup>†††.11</sup>	EUR 9,764,781	10,784,592	Atlas CC Acquisition Corp. 9.57% (3 Month Term SOFR + 4.25%, Rate Floor: 5.00%) due 05/25/28	3,022,363	2,328,066
Datix Bidco Ltd. 10.70% (1 Month GBP SONIA + 5.50%, Rate Floor: 5.50%) due 04/25/31 <sup>†††</sup>	GBP 12,072,000	16,017,635	Central Parent LLC 7.85% (3 Month Term SOFR + 3.25%, Rate Floor: 3.25%) due 07/06/29	1,470,000	1,453,345
10.82% (1 Month Term SOFR + 5.50%, Rate Floor: 6.00%) due 04/30/31 <sup>†††</sup>	3,430,000	3,403,880	Precise Midco B.V. 7.47% (3 Month EURIBOR + 4.00%, Rate Floor: 4.00%) due 11/15/30	EUR 1,000,000	1,114,924
Visma AS 7.38% (6 Month EURIBOR + 4.00%, Rate Floor: 4.00%) due 12/05/28 <sup>†††</sup>	EUR 16,296,596	17,968,182	Cloud Software Group, Inc. 8.60% (3 Month Term SOFR + 4.00%, Rate Floor: 4.50%) due 03/30/29	989,706	984,856
Avalara, Inc. 10.85% (3 Month Term SOFR + 6.25%, Rate Floor: 7.00%) due 10/19/28 <sup>†††</sup>	16,000,000	15,845,401	Xerox Corp. 8.71% ((1 Month Term SOFR + 4.00%) and (3 Month Term SOFR + 4.00%)), Rate Floor: 4.50%) due 11/17/29	444,231	441,899
Aston FinCo SARL 9.72% (1 Month GBP SONIA + 4.75%, Rate Floor: 4.75%) due 10/09/26	GBP 12,579,288	15,578,417	Finastra USA, Inc. 12.18% (3 Month Term SOFR + 7.25%, Rate Floor: 8.25%) due 09/13/29 <sup>†††</sup>	447,436	<u>401,840</u>
Team.Blue Finco SARL due 09/30/29	EUR 7,500,000	8,271,049	<b>Total Technology</b>		<u>225,287,098</u>
7.05% (3 Month EURIBOR + 3.70%, Rate Floor: 3.70%) due 03/30/28	EUR 6,506,144	7,114,690			

**MACRO OPPORTUNITIES FUND**

	FACE AMOUNT <sup>~</sup>	VALUE		FACE AMOUNT <sup>~</sup>	VALUE
<b>INDUSTRIAL - 2.5%</b>					
Capstone Acquisition Holdings, Inc. 9.45% (1 Month Term SOFR + 4.50%, Rate Floor: 5.50%) due 11/12/29 <sup>†††</sup>	17,817,209	\$ 17,716,207	Integrated Power Services Holdings, Inc. 9.46% (1 Month Term SOFR + 4.50%, Rate Floor: 5.25%) due 11/22/28 <sup>†††</sup>	4,800,061	\$ 4,785,850
Arcline FM Holdings, LLC 9.65% ((3 Month Term SOFR + 4.50%) and (6 Month Term SOFR + 4.50%)), Rate Floor: 5.25%) due 06/23/28	14,046,407	14,061,436	Anchor Packaging LLC 8.60% (3 Month Term SOFR + 3.75%, Rate Floor: 3.75%) due 07/18/29	4,690,000	4,698,817
Dispatch Terra Acquisition LLC 9.00% (3 Month Term SOFR + 4.25%, Rate Floor: 5.00%) due 03/27/28	10,059,270	9,110,782	MI Windows And Doors LLC 8.35% (1 Month Term SOFR + 3.50%, Rate Floor: 3.50%) due 03/28/31	3,592,188	3,595,169
Hobbs & Associates LLC 8.10% (1 Month Term SOFR + 3.25%, Rate Floor: 3.25%) due 07/23/31	9,063,636	9,040,977	Artera Services LLC 9.10% (3 Month Term SOFR + 4.50%, Rate Floor: 4.50%) due 02/15/31	3,594,833	3,495,400
Merlin Buyer, Inc. 9.35% (3 Month Term SOFR + 4.75%, Rate Floor: 5.25%) due 12/14/28 <sup>†††</sup>	8,266,080	8,204,085	FCC Acquisitions, Inc. 8.71% (1 Month Term SOFR + 3.75%, Rate Floor: 4.25%) due 03/31/28	3,432,262	3,428,830
Fugue Finance LLC 8.81% (3 Month Term SOFR + 3.75%, Rate Floor: 4.25%) due 02/26/31	8,029,875	8,068,017	TK Elevator Midco GmbH 6.38% (1 Month EURIBOR + 3.00%, Rate Floor: 3.00%) due 01/29/27 <sup>†††</sup>	EUR 3,067,766	3,280,862
Boluda Towage S.L. 7.26% (3 Month EURIBOR + 3.75%, Rate Floor: 3.75%) due 06/01/30	EUR 7,215,385	8,057,783	Aegion Corp. 8.60% (1 Month Term SOFR + 3.75%, Rate Floor: 4.50%) due 05/17/28	3,116,489	3,122,348
Foundation Building Materials Holding Company LLC 9.25% (1 Month Term SOFR + 4.00%, Rate Floor: 4.00%) due 01/29/31	8,159,000	7,932,751	Mauser Packaging Solutions Holding Co. 8.70% (1 Month Term SOFR + 3.50%, Rate Floor: 3.50%) due 04/15/27	2,992,424	2,996,584
DXP Enterprises, Inc. 10.16% (6 Month Term SOFR + 4.75%, Rate Floor: 5.75%) due 10/11/30 due 10/11/30	5,890,500 2,000,000	5,893,445 2,001,000	Brown Group Holding LLC 7.60% (1 Month Term SOFR + 2.75%, Rate Floor: 3.25%) due 07/01/31	1,396,151	1,391,879
Quikrete Holdings, Inc. 7.35% (1 Month Term SOFR + 2.50%, Rate Floor: 2.50%) due 04/14/31	7,860,500	7,860,500	7.84% ((1 Month Term SOFR + 2.75%) and (3 Month Term SOFR + 2.75%)), Rate Floor: 3.25%) due 07/01/31	1,246,875	1,243,409
Valcour Packaging LLC 9.33% (3 Month Term SOFR + 1.50%, Rate Floor: 7.08%) (in-kind rate was 2.25%) due 10/04/28 <sup>††</sup>	4,153,784	3,590,448	ILPEA Parent, Inc. 8.85% (1 Month Term SOFR + 4.00%, Rate Floor: 4.75%) due 06/22/28 <sup>†††</sup>	2,076,681	2,079,277
10.56% (3 Month Term SOFR + 5.25%, Rate Floor: 5.25%) due 10/04/28	3,454,560	3,489,106	NA Rail Hold Co. LLC 8.87% (3 Month Term SOFR + 4.00%, Rate Floor: 4.25%) due 10/19/26	1,929,790	1,939,439
Michael Baker International LLC 9.60% (1 Month Term SOFR + 4.75%, Rate Floor: 5.50%) due 12/01/28	7,052,325	7,078,771	Madison Safety & Flow LLC due 09/19/31	1,400,000	1,398,250
DG Investment Intermediate Holdings 2, Inc. due 03/31/28	7,080,804	7,049,861	EMRLD Borrower, LP 7.56% (3 Month Term SOFR + 2.50%, Rate Floor: 2.50%) due 05/31/30	1,261,671	1,258,516
Merlin Buyer, Inc. 8.60% (3 Month Term SOFR + 4.00%, Rate Floor: 4.50%) due 12/14/28	6,880,579	6,828,975	Air Canada 7.25% (3 Month Term SOFR + 2.50%, Rate Floor: 2.50%) due 03/21/31	995,000	996,244
Geo Parent Corp. 10.60% (3 Month Term SOFR + 5.25%, Rate Floor: 5.25%) due 12/19/28 <sup>†††</sup>	5,870,500	5,870,500	Albion Financing 3 SARL 9.83% (3 Month Term SOFR + 4.25%, Rate Floor: 4.75%) due 08/16/29	768,075	770,955
Inspired Finco Holdings Ltd. 7.38% (1 Month EURIBOR + 4.00%, Rate Floor: 4.00%) due 02/28/31	EUR 5,200,000	5,800,325	API Heat Transfer Thermasys Corp. 13.19% (3 Month Term SOFR + 8.00%, Rate Floor: 11.00%) due 11/12/27 <sup>†††</sup>	485,976	485,976
United Airlines Inc. 8.03% (3 Month Term SOFR + 2.75%, Rate Floor: 2.75%) due 02/22/31	5,236,875	5,238,499	10.19% (3 Month Term SOFR + 5.00%, Rate Floor: 8.00%) due 11/10/27 <sup>†††</sup>	281,275	281,275
			Gulfside Supply, Inc. 8.29% (3 Month Term SOFR + 3.00%, Rate Floor: 3.00%) due 06/17/31	387,111	386,627
			<b>Total Industrial</b>		<u>184,529,175</u>

**MACRO OPPORTUNITIES FUND**

	FACE AMOUNT	VALUE		FACE AMOUNT	VALUE
<b>FINANCIAL - 2.0%</b>					
Higginbotham Insurance Agency, Inc. 9.35% (1 Month Term SOFR + 4.50%, Rate Floor: 4.50%) due 11/24/28 <sup>†††</sup>	20,828,171	\$ 20,664,119			
Asurion LLC 9.10% (1 Month Term SOFR + 4.25%, Rate Floor: 4.25%) due 09/19/30	15,350,000	15,062,188			
9.20% (1 Month Term SOFR + 4.25%, Rate Floor: 4.25%) due 08/19/28	3,088,533	3,039,456			
Eisner Advisory Group 8.85% (1 Month Term SOFR + 4.00%, Rate Floor: 4.50%) due 02/28/31	16,078,703	16,110,378			
HighTower Holding LLC 8.75% (3 Month Term SOFR + 3.50%, Rate Floor: 3.50%) due 04/21/28	12,306,060	12,298,431			
Aretec Group, Inc. 8.85% (1 Month Term SOFR + 4.00%, Rate Floor: 4.00%) due 08/09/30	12,251,405	11,987,632			
Claudius Finance Parent SARL 7.20% (3 Month EURIBOR + 3.50%, Rate Floor: 3.50%) due 07/10/28	EUR 9,225,000	10,270,377			
AqGen Island Holdings, Inc. 8.46% (1 Month Term SOFR + 3.50%, Rate Floor: 4.00%) due 08/02/28	9,078,174	9,061,198			
Duff & Phelps 8.35% (3 Month Term SOFR + 3.75%, Rate Floor: 4.75%) due 04/09/27 due 04/09/27	5,837,703 EUR 3,000,000	5,712,543 3,208,887			
Osaic Holdings, Inc. 8.85% (1 Month Term SOFR + 4.00%, Rate Floor: 4.00%) due 08/17/28	5,446,350	5,382,791			
Tegra118 Wealth Solutions, Inc. 9.13% (3 Month Term SOFR + 4.00%, Rate Floor: 4.00%) due 02/18/27	5,594,443	5,333,966			
HUB International Ltd. 8.26% (3 Month Term SOFR + 3.00%, Rate Floor: 3.75%) due 06/20/30	4,316,207	4,309,301			
Apleona Holding GmbH 7.39% (3 Month EURIBOR + 3.75%, Rate Floor: 3.75%) due 04/28/28	EUR 3,200,000	3,574,456			
OEGBorrower LLC 8.36% (3 Month Term SOFR + 3.50%, Rate Floor: 3.50%) due 06/30/31	3,430,000	3,421,425			
Alter Domus due 07/17/31	3,137,934	3,148,729			
Cervantes Bidco S.L.U. due 06/13/31	EUR 2,800,000	3,126,838			
Ardonagh Midco 3 plc 9.90% (6 Month Term SOFR + 4.75%, Rate Floor: 4.75%) due 02/16/31 <sup>†††</sup>	3,086,747	3,044,324			
Worldpay 7.10% (3 Month Term SOFR + 2.50%, Rate Floor: 2.50%) due 01/31/31	3,000,000	2,998,740			
Assetmark Financial Holdings, Inc. 7.60% (3 Month Term SOFR + 3.00%, Rate Floor: 3.00%) due 06/03/31	2,200,000	2,173,182			
Ardonagh Midco 3 plc 8.52% ((3 Month Term SOFR + 3.75%) and (6 Month Term SOFR + 3.75%), Rate Floor: 3.75%) due 02/17/31	2,070,000	\$ 2,071,304			
Virtu Financial 7.60% (1 Month Term SOFR + 2.75%, Rate Floor: 3.25%) due 06/21/31	1,250,000	1,250,000			
Capstone Borrower, Inc. 7.85% (3 Month Term SOFR + 3.25%, Rate Floor: 3.25%) due 06/17/30	328,075	328,075			
<b>Total Financial</b>					<u>147,578,340</u>
<b>COMMUNICATIONS - 0.7%</b>					
Syndigo LLC 9.46% (1 Month Term SOFR + 4.50%, Rate Floor: 5.25%) due 12/15/27	22,041,343	21,931,136			
FirstDigital Communications LLC 11.25% (3 Month Term SOFR + 3.25%, Rate Floor: 4.00%) due 12/17/26 <sup>†††</sup>	10,470,875	10,234,487			
Simon & Schuster 9.26% (3 Month Term SOFR + 4.00%, Rate Floor: 4.00%) due 10/30/30	9,850,500	9,821,737			
Zayo Group Holdings, Inc. 7.96% (1 Month Term SOFR + 3.00%, Rate Floor: 3.00%) due 03/09/27	6,146,447	5,604,822			
Cengage Learning, Inc. 9.54% (6 Month Term SOFR + 4.25%, Rate Floor: 5.25%) due 03/24/31	5,361,563	5,370,034			
Xplornet Communications, Inc. 9.57% (3 Month Term SOFR + 4.26%, Rate Floor: 4.76%) due 10/02/28	15,095,771	2,509,672			
<b>Total Communications</b>					<u>55,471,888</u>
<b>ENERGY - 0.3%</b>					
BANGL LLC 9.82% (3 Month Term SOFR + 4.50%, Rate Floor: 4.50%) due 02/01/29	13,685,346	13,685,346			
Bip PipeCo Holdings LLC 7.82% (3 Month Term SOFR + 2.50%, Rate Floor: 2.50%) due 12/06/30	3,067,313	3,063,478			
Venture Global Calcasieu Pass LLC 7.82% (1 Month Term SOFR + 2.88%, Rate Floor: 3.88%) due 08/19/26	2,474,007	2,471,953			
Permian Production Partners LLC 14.96% (1 Month Term SOFR + 6.11%, Rate Floor: 12.96%) (in-kind rate was 2.00%) due 11/24/25 <sup>†††.11</sup>	686,779	679,912			
<b>Total Energy</b>					<u>19,900,689</u>
<b>BASIC MATERIALS - 0.1%</b>					
Arsenal AIC Parent LLC 8.10% (1 Month Term SOFR + 3.25%, Rate Floor: 3.25%) due 08/18/30	3,934,681	3,926,812			
Discovery Purchaser Corp. due 10/04/29	1,000,000	994,720			



**MACRO OPPORTUNITIES FUND**

	FACE AMOUNT <sup>~</sup>	VALUE		FACE AMOUNT <sup>~</sup>	VALUE
Schur Flexibles GmbH 8.66% (6 Month EURIBOR + 5.50%, Rate Floor: 5.50%) due 09/28/27	EUR 787,500	\$ 513,072			
<b>Total Basic Materials</b>		<u>5,434,604</u>			
<b>Total Senior Floating Rate Interests</b> (Cost \$1,213,539,685)		<u>1,189,875,585</u>			
<b>COLLATERALIZED MORTGAGE OBLIGATIONS<sup>††</sup> - 12.2%</b>					
<b>RESIDENTIAL MORTGAGE-</b>					
<b>BACKED SECURITIES - 5.8%</b>					
<b>OBX Trust</b>					
2024-NQM5, 6.51% due 01/25/64 <sup>4</sup>	12,495,000	12,723,590	2007-HE4, 5.14% (1 Month Term SOFR + 0.28%, Rate Floor: 0.28%) due 07/25/47 <sup>◊</sup>	6,009,990	\$ 4,418,234
2024-NQM6, 6.92% (WAC) due 02/25/64 <sup>◊,4</sup>	6,901,000	7,107,486	2007-HE4, 5.22% (1 Month Term SOFR + 0.36%, Rate Floor: 0.36%) due 07/25/47 <sup>◊</sup>	1,883,458	1,125,568
2022-NQM9, 6.45% due 09/25/62 <sup>4,10</sup>	6,928,155	6,956,187	Long Beach Mortgage Loan Trust 2006-6, 5.47% (1 Month Term SOFR + 0.61%, Rate Floor: 0.50%) due 07/25/36 <sup>◊</sup>	13,313,579	5,248,147
2023-NQM2, 6.80% due 01/25/62 <sup>4,10</sup>	5,673,288	5,726,187	2006-8, 5.29% (1 Month Term SOFR + 0.43%, Rate Floor: 0.32%) due 09/25/36 <sup>◊</sup>	15,856,466	4,384,576
2024-NQM4, 6.62% (WAC) due 01/25/64 <sup>◊,4</sup>	5,250,000	5,359,730	2006-1, 5.35% (1 Month Term SOFR + 0.49%, Rate Floor: 0.38%) due 02/25/36 <sup>◊</sup>	3,558,340	3,031,483
2022-NQM8, 6.10% due 09/25/62 <sup>4,10</sup>	3,902,555	3,904,523	2006-4, 5.29% (1 Month Term SOFR + 0.43%, Rate Floor: 0.32%) due 05/25/36 <sup>◊</sup>	9,647,952	2,862,237
<b>JP Morgan Mortgage Acquisition Trust</b>			2006-6, 5.27% (1 Month Term SOFR + 0.41%, Rate Floor: 0.30%) due 07/25/36 <sup>◊</sup>	4,145,687	1,629,963
2006-WMC4, 5.12% (1 Month Term SOFR + 0.26%, Rate Floor: 0.15%) due 12/25/36 <sup>◊</sup>	19,906,408	10,595,293	2006-8, 5.15% (1 Month Term SOFR + 0.29%, Rate Floor: 0.18%) due 09/25/36 <sup>◊</sup>	4,296,804	1,181,815
2006-WMC3, 5.27% (1 Month Term SOFR + 0.41%, Rate Floor: 0.30%) due 08/25/36 <sup>◊</sup>	7,742,711	5,681,467	2006-6, 5.17% (1 Month Term SOFR + 0.31%, Rate Floor: 0.20%) due 07/25/36 <sup>◊</sup>	2,399,851	941,361
2006-HE3, 4.25% (1 Month Term SOFR + 0.43%, Rate Floor: 0.32%) due 11/25/36 <sup>◊</sup>	4,586,567	4,149,251	<b>RALI Series Trust</b>		
2006-WMC4, 5.09% (1 Month Term SOFR + 0.23%, Rate Floor: 0.12%) due 12/25/36 <sup>◊</sup>	6,851,961	3,644,792	2006-QO6, 5.33% (1 Month Term SOFR + 0.47%, Rate Floor: 0.36%) due 06/25/46 <sup>◊</sup>	30,674,404	7,151,237
2006-WMC4, 5.05% (1 Month Term SOFR + 0.19%, Rate Floor: 0.08%) due 12/25/36 <sup>◊</sup>	2,897,249	1,538,690	2007-QO2, 5.12% (1 Month Term SOFR + 0.26%, Rate Floor: 0.15%) due 02/25/47 <sup>◊</sup>	12,852,328	4,399,933
<b>Top Pressure Recovery Turbines</b>			2006-QO8, 5.37% (1 Month Term SOFR + 0.51%, Rate Floor: 0.40%) due 10/25/46 <sup>◊</sup>	2,678,389	2,538,499
7.51% due 11/01/69	24,862,593	25,086,356	2006-QO6, 5.43% (1 Month Term SOFR + 0.57%, Rate Floor: 0.46%) due 06/25/46 <sup>◊</sup>	7,981,062	1,904,525
<b>BRAVO Residential Funding Trust</b>			2006-QO6, 5.49% (1 Month Term SOFR + 0.63%, Rate Floor: 0.52%) due 06/25/46 <sup>◊</sup>	5,035,370	1,218,442
2022-R1, 3.13% due 01/29/70 <sup>4,10</sup>	24,475,688	24,290,994	2006-QO2, 5.51% (1 Month Term SOFR + 0.65%, Rate Floor: 0.54%) due 02/25/46 <sup>◊</sup>	5,947,913	1,071,413
<b>Ameriquest Mortgage Securities Trust</b>			2006-QO2, 5.65% (1 Month Term SOFR + 0.79%, Rate Floor: 0.68%) due 02/25/46 <sup>◊</sup>	3,182,638	586,675
2006-M3, 5.14% (1 Month Term SOFR + 0.29%, Rate Floor: 0.18%) due 10/25/36 <sup>◊</sup>	18,382,291	10,276,252	2006-QO2, 5.41% (1 Month Term SOFR + 0.55%, Rate Floor: 0.44%) due 02/25/46 <sup>◊</sup>	213,333	37,796
2006-M3, 5.21% (1 Month Term SOFR + 0.35%, Rate Floor: 0.24%) due 10/25/36 <sup>◊</sup>	30,697,714	9,045,014	<b>American Home Mortgage Assets Trust</b>		
2006-M3, 5.07% (1 Month Term SOFR + 0.21%, Rate Floor: 0.10%) due 10/25/36 <sup>◊</sup>	12,761,606	3,760,354	2006-6, 5.18% (1 Month Term SOFR + 0.32%, Rate Floor: 0.21%) due 12/25/46 <sup>◊</sup>	6,775,495	5,744,327
<b>Mill City Securities Ltd.</b>					
2024-RS1, 4.00% due 11/01/69 <sup>4,10</sup>	23,164,000	20,762,356			
<b>WaMu Asset-Backed Certificates WaMu Series</b>					
2007-HE2, 5.33% (1 Month Term SOFR + 0.47%, Rate Floor: 0.47%) due 04/25/37 <sup>◊</sup>	22,843,928	8,629,947			
2007-HE2, 5.16% (1 Month Term SOFR + 0.30%, Rate Floor: 0.30%) due 04/25/37 <sup>◊</sup>	17,406,871	6,567,066			



**MACRO OPPORTUNITIES FUND**

	FACE AMOUNT	VALUE		FACE AMOUNT	VALUE
2007-HE2, 5.21% (1 Month Term SOFR + 0.35%, Rate Floor: 0.24%) due 02/25/37 <sup>◊</sup>	3,848,386	\$ 1,121,379			
2007-HE2, 5.81% (1 Month Term SOFR + 0.95%, Rate Floor: 0.84%) due 02/25/37 <sup>◊</sup>	1,566,045	456,249			
WaMu Asset-Backed Certificates					
WaMu Series Trust					
2007-HE1, 5.43% (1 Month Term SOFR + 0.57%, Rate Floor: 0.57%) due 01/25/37 <sup>◊</sup>	6,832,526	3,176,460			
2007-HE4, 5.14% (1 Month Term SOFR + 0.28%, Rate Floor: 0.28%) due 07/25/47 <sup>◊</sup>	2,637,897	1,576,423			
Saluda Grade Alternative Mortgage Trust					
2023-FIG4, 7.12% (WAC) due 11/25/53 <sup>◊,4</sup>	4,374,157	4,487,293			
ACE Securities Corporation Home Equity Loan Trust Series					
2007-ASPT1, 5.73% (1 Month Term SOFR + 0.87%, Rate Floor: 0.76%) due 03/25/37 <sup>◊</sup>	10,174,326	4,141,993			
Verus Securitization Trust					
2022-8, 6.13% due 09/25/67 <sup>4,10</sup>	4,108,721	4,108,947			
HSI Asset Securitization Corporation Trust					
2007-HE1, 5.16% (1 Month Term SOFR + 0.30%, Rate Floor: 0.19%) due 01/25/37 <sup>◊</sup>	5,479,962	3,923,241			
Finance of America HECM Buyout					
2022-HB2, 6.00% (WAC) due 08/01/32 <sup>◊,4</sup>	3,850,000	3,830,618			
First Franklin Mortgage Loan Trust					
2006-FF16, 5.39% (1 Month Term SOFR + 0.53%, Rate Floor: 0.42%) due 12/25/36 <sup>◊</sup>	7,031,211	2,906,306			
Washington Mutual Mortgage Pass-Through Certificates WMALT Series Trust					
2006-AR9, 5.96% (1 Year CMT Rate + 0.84%, Rate Floor: 0.84%) due 11/25/46 <sup>◊</sup>	3,457,166	2,841,327			
Morgan Stanley Mortgage Loan Trust					
2006-9AR, 5.69% (1 Month Term SOFR + 0.41%, Rate Floor: 0.30%) due 08/25/36 <sup>◊</sup>	7,774,088	1,853,793			
Alliance Bancorp Trust					
2007-OA1, 5.45% (1 Month Term SOFR + 0.59%, Rate Floor: 0.48%) due 07/25/37 <sup>◊</sup>	1,779,483	1,529,664			
Nomura Resecuritization Trust					
2015-4R, 2.71% (1 Month Term SOFR + 0.54%, Rate Floor: 0.43%) due 03/26/36 <sup>◊,4</sup>	953,838	918,270			
Morgan Stanley Re-REMIC Trust					
2010-R5, 5.31% due 06/26/36 <sup>4</sup>	389,994	363,906			
<b>Total Residential Mortgage-Backed Securities</b>		<u>435,336,166</u>			
			<b>GOVERNMENT AGENCY - 4.3%</b>		
			Fannie Mae		
			5.50% due 05/01/53	104,614,638	\$ 105,967,564
			5.00% due 05/01/53	34,158,776	34,176,567
			5.00% due 08/01/53	21,772,755	21,784,096
			5.00% due 06/01/53	7,415,009	7,415,386
			Freddie Mac		
			5.50% due 02/01/53	53,300,450	54,304,027
			5.00% due 06/01/53	27,798,461	27,949,510
			5.00% due 02/01/53	23,971,182	24,100,743
			5.00% due 03/01/53	18,897,439	18,911,722
			Uniform MBS 30 Year due 12/01/24 <sup>16</sup>	29,725,000	29,712,337
			<b>Total Government Agency</b>		<u>324,321,952</u>
			<b>COMMERCIAL MORTGAGE-BACKED SECURITIES - 1.7%</b>		
			BX Trust		
			2024-VLT4, 7.54% (1 Month Term SOFR + 2.44%, Rate Floor: 2.44%) due 07/15/29 <sup>◊,4</sup>	20,650,000	20,598,375
			2023-DELC, 8.44% (1 Month Term SOFR + 3.34%, Rate Floor: 3.34%) due 05/15/38 <sup>◊,4</sup>	10,650,000	10,743,188
			BX Commercial Mortgage Trust		
			2021-VOLT, 7.21% (1 Month Term SOFR + 2.11%, Rate Floor: 2.00%) due 09/15/36 <sup>◊,4</sup>	20,650,000	20,495,125
			2024-AIRC, 7.69% (1 Month Term SOFR + 2.59%, Rate Floor: 2.59%) due 08/15/39 <sup>◊,4</sup>	6,500,000	6,516,250
			BXHPP Trust		
			2021-FILM, 6.31% (1 Month Term SOFR + 1.21%, Rate Floor: 1.10%) due 08/15/36 <sup>◊,4</sup>	21,644,000	20,303,163
			GS Mortgage Securities Corporation Trust		
			2020-UPTN, 3.35% (WAC) due 02/10/37 <sup>◊,4</sup>	8,256,000	7,853,295
			2020-DUNE, 7.87% (1 Month Term SOFR + 2.76%, Rate Floor: 2.65%) due 12/15/36 <sup>◊,4</sup>	7,340,000	7,236,820
			2020-DUNE, 7.27% (1 Month Term SOFR + 2.16%, Rate Floor: 1.90%) due 12/15/36 <sup>◊,4</sup>	2,750,000	2,721,215
			JP Morgan Chase Commercial Mortgage Securities Trust		
			2021-NYAH, 8.10% (1 Month Term SOFR + 3.00%, Rate Floor: 2.64%) due 06/15/38 <sup>◊,4</sup>	15,000,000	11,996,676
			SMRT		
			2022-MINI, 7.05% (1 Month Term SOFR + 1.95%, Rate Floor: 1.95%) due 01/15/39 <sup>◊,4</sup>	10,000,000	9,819,581

**MACRO OPPORTUNITIES FUND**

	FACE AMOUNT <sup>~</sup>	VALUE		FACE AMOUNT <sup>~</sup>	VALUE
<b>MHP</b>			<b>REPURCHASE AGREEMENTS<sup>††,14</sup> - 0.4%</b>		
2022-MHIL, 7.71% (1 Month Term SOFR + 2.61%, Rate Floor: 2.61%) due 01/15/27 <sup>◊,4</sup>	8,204,525	\$ 8,117,352	BNP Paribas issued 09/30/24 at 4.86% due 10/01/24	29,510,000	\$ 29,510,000
<b>Total Commercial Mortgage- Backed Securities</b>		<u>126,401,040</u>	<b>Total Repurchase Agreements</b> (Cost \$29,510,000)		<u>29,510,000</u>
<b>MILITARY HOUSING - 0.4%</b>				<b>CONTRACTS</b>	
Freddie Mac Military Housing Bonds Resecuritization Trust Certificates			<b>LISTED OPTIONS PURCHASED<sup>†</sup> - 0.0%</b>		
2015-R1, 0.70% (WAC) due 10/25/52 <sup>◊,4,9</sup>	155,676,358	9,259,441	<b>Put Options on:</b>		
2015-R1, 0.70% (WAC) due 11/25/52 <sup>◊,4,9</sup>	149,088,601	8,261,148	<b>Equity Options</b>		
2015-R1, 0.70% (WAC) due 11/25/55 <sup>◊,4,9</sup>	62,717,432	3,926,914	SPDR S&P Regional Banking ETF Expiring January 2025 with strike price of \$43.00 (Notional Value \$48,817,500)	8,625	345,000
Capmark Military Housing Trust 2007-AET2, 6.06% due 10/10/52 <sup>††,4</sup>	5,403,692	5,406,232	SPDR S&P Regional Banking ETF Expiring December 2024 with strike price of \$42.00 (Notional Value \$60,409,180)	10,673	234,806
<b>Total Military Housing</b>		<u>26,853,735</u>	<b>Total Listed Options Purchased</b> (Cost \$5,910,564)		<u>579,806</u>
<b>Total Collateralized Mortgage Obligations</b> (Cost \$1,041,239,749)		<u>912,912,893</u>	<b>OTC OPTIONS PURCHASED<sup>††</sup> - 0.0%</b>		
<b>U.S. GOVERNMENT SECURITIES<sup>††</sup> - 5.2%</b>			<b>Put Options on:</b>		
U.S. Treasury Notes			<b>Equity Options</b>		
4.25% due 03/15/27 <sup>17</sup>	360,000,000	365,554,688	Goldman Sachs International Gaotu Techedu, Inc. Expiring January 2025 with strike price of \$110.00 (Notional Value \$105,776,252)	810,981	1,430,003
4.63% due 02/28/25	21,000,000	21,014,766	Goldman Sachs International SPDR S&P Regional Banking ETF Expiring December 2024 with strike price of \$42.00 (Notional Value \$19,781,700)	3,495	76,890
<b>Total U.S. Government Securities</b> (Cost \$380,458,898)		<u>386,569,454</u>	<b>Total OTC Options Purchased</b> (Cost \$4,715,319)		<u>1,506,893</u>
<b>U.S. TREASURY BILLS<sup>††</sup> - 0.8%</b>			<b>Total Investments - 100.3%</b> (Cost \$7,796,929,762)		<u>\$ 7,489,262,761</u>
U.S. Treasury Bills			<b>Other Assets &amp; Liabilities, net - (0.3)%</b>		<u>(24,314,826)</u>
5.14% due 10/01/24 <sup>12</sup>	63,310,000	63,310,000	<b>Total Net Assets - 100.0%</b>		<u>\$ 7,464,947,935</u>
<b>Total U.S. Treasury Bills</b> (Cost \$63,310,000)		<u>63,310,000</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	20,227,846			
<b>COMMUNICATIONS - 0.1%</b>					
Cable One, Inc. due 03/15/26 <sup>13</sup>	5,750,000	5,261,250			
<b>Total Convertible Bonds</b> (Cost \$25,429,053)		<u>25,489,096</u>			
<b>SENIOR FIXED RATE INTERESTS<sup>††</sup> - 0.0%</b>					
<b>INDUSTRIAL - 0.0%</b>					
Schur Flexibles GmbH					
13.17% due 09/30/26	EUR 722,396	712,017			
8.66% due 09/30/26	EUR 292,063	287,867			
<b>Total Industrial</b>		<u>999,884</u>			
<b>Total Senior Fixed Rate Interests</b> (Cost \$1,049,733)		<u>999,884</u>			

**MACRO OPPORTUNITIES FUND**

**Futures Contracts**

Description	Number of Contracts	Expiration Date	Notional Amount	Value	Value and Unrealized Appreciation**
<b>Commodity Futures Contracts Purchased†</b>					
Gold 100 oz. Futures Contracts	293	Dec 2024	\$ 77,729,970		\$ 6,681,528
<b>Interest Rate Futures Contracts Purchased†</b>					
3-Month SOFR Futures Contracts	675	Sep 2025	163,341,563		1,838,190
3-Month SOFR Futures Contracts	675	Dec 2025	163,586,250		1,829,743
3-Month SOFR Futures Contracts	675	Mar 2026	163,704,375		1,770,680
			<u>\$ 490,632,188</u>		<u>\$ 5,438,613</u>

**Centrally Cleared Credit Default Swap Agreements Protection Purchased††**

Counterparty	Exchange	Index	Protection Premium Rate	Payment Frequency	Maturity Date	Notional Amount <sup>~</sup>	Value	Upfront Premiums Paid (Received)	Unrealized Appreciation (Depreciation)**
J.P. Morgan Securities LLC	ICE	ITRAXX. EUR.42.V1	1.00%	Quarterly	12/20/29	EUR 62,590,000	\$ (1,399,032)	\$ (1,395,662)	\$ (3,370)
J.P. Morgan Securities LLC	ICE	CDX.NA.IG.43.V1	1.00%	Quarterly	12/20/29	183,422,063	<u>(4,100,824)</u>	<u>(4,107,541)</u>	<u>6,717</u>
							<u>\$ (5,499,856)</u>	<u>\$ (5,503,203)</u>	<u>\$ 3,347</u>

**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 (Depreciation)**
J.P. Morgan Securities LLC	CME	Pay	U.S. Secured Overnight Financing Rate	3.75%	Annually	08/01/29	\$152,530,000	\$ 3,241,360	\$ 905	\$ 3,240,455
J.P. Morgan Securities LLC	CME	Receive	U.S. Secured Overnight Financing Rate	3.55%	Annually	03/14/54	3,060,000	<u>(126,983)</u>	<u>298</u>	<u>(127,281)</u>
								<u>\$ 3,114,377</u>	<u>\$ 1,203</u>	<u>\$ 3,113,174</u>

**Total Return Swap Agreements**

Counterparty	Reference Obligation	Type	Financing Rate	Payment Frequency	Maturity Date	Units	Notional Amount	Value and Unrealized Appreciation
<b>OTC Equity Index Swap Agreements††</b>								
Bank of America, N.A.	SPDR S&P 500 ETF Trust	Pay	5.47% (Federal Funds Rate + 0.64%)	At Maturity	06/02/25	74,100	\$ 42,515,616	\$ 5,412,353
<b>OTC Total Return Interest Rate Swap Agreements††</b>								
Goldman Sachs International	Goldman Sachs Swaption Forward Volatility Index	Pay	5.83% (Federal Funds Rate + 1.00%)	At Maturity	04/11/25	37,000,000	58,004,900	3,774,999

**MACRO OPPORTUNITIES FUND**

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

Counterparty	Currency	Type	Quantity	Contract Amount	Settlement Date	Unrealized Appreciation (Depreciation)
Morgan Stanley Capital Services LLC	EUR	Sell	1,710,000	1,908,349 USD	10/18/24	\$ 2,495
Bank of America, N.A.	EUR	Buy	1,295,000	1,447,254 USD	10/18/24	(3,932)
Barclays Bank plc	EUR	Sell	2,325,000	2,587,133 USD	10/18/24	(4,160)
Barclays Bank plc	CAD	Sell	5,455,000	4,019,022 USD	10/18/24	(17,641)
Bank of America, N.A.	EUR	Sell	210,010,000	232,638,281 USD	10/18/24	(1,425,110)
Bank of America, N.A.	GBP	Sell	58,825,000	77,127,340 USD	10/18/24	(1,522,676)
						<u>\$ (2,971,024)</u>

<sup>-</sup> 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](http://www.sec.gov).

<sup>†</sup> Value determined based on Level 1 inputs, unless otherwise noted.

<sup>††</sup> Value determined based on Level 2 inputs, unless otherwise noted.

<sup>†††</sup> Value determined based on Level 3 inputs.

<sup>◇</sup> Variable rate security. Rate indicated is the rate effective at September 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.

<sup>1</sup> Affiliated issuer.

<sup>2</sup> Special Purpose Acquisition Company (SPAC).

<sup>3</sup> Security is a 144A or Section 4(a)(2) security. These securities have been determined to be illiquid and restricted under guidelines established by the Board of Trustees. The total market value of 144A or Section 4(a)(2) illiquid and restricted securities is \$8,196,909 (cost \$10,690,333), or 0.1% of total net assets.

<sup>4</sup> 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 \$3,084,442,154 (cost \$3,195,826,315), or 41.3% of total net assets.

<sup>5</sup> Rate indicated is the 7-day yield as of September 30, 2024.

<sup>6</sup> Perpetual maturity.

<sup>7</sup> Security has a fixed rate coupon which will convert to a floating or variable rate coupon on a future date.

<sup>8</sup> Security has no stated coupon. However, it is expected to receive residual cash flow payments on defined deal dates.

<sup>9</sup> Security is an interest-only strip.

<sup>10</sup> Security is a step up/down bond. The coupon increases or decreases at regular intervals until the bond reaches full maturity. Rate indicated is the rate at September 30, 2024.

<sup>11</sup> Payment-in-kind security.

<sup>12</sup> Rate indicated is the effective yield at the time of purchase.

<sup>13</sup> Zero coupon rate security.

<sup>14</sup> Repurchase Agreements - The interest rate on repurchase agreements is market driven and based on the underlying collateral obtained.

<sup>15</sup> Security is in default of interest and/or principal obligations.

<sup>16</sup> Security is unsettled at period end and does not have a stated effective rate.

<sup>17</sup> All or a portion of this security is pledged as collateral for options and total return swap agreements at September 30, 2024.

CAD — Canadian Dollar

CDX.NA.IG.43.V1 — Credit Default Swap North American Investment Grade Series 43 Index Version 1

CME — Chicago Mercantile Exchange

CMT — Constant Maturity Treasury

EUR — Euro

EURIBOR — European Interbank Offered Rate

GBP — British Pound

ICE — Intercontinental Exchange

ITRAXX.EUR.42.V1 — iTraxx Europe Series 42 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