

Floating Rate Strategies Fund
SCHEDULE OF INVESTMENTS (Unaudited)

June 30, 2018

	Shares	Value
COMMON STOCKS[†] - 0.0%		
Consumer, Non-cyclical - 0.0%		
Targus Group International, Inc ^{††,1,2}	12,773	\$ 33,176
Energy - 0.0%		
Titan Energy LLC*	10,110	3,033
Total Common Stocks		36,209
(Cost \$317,262)		
MUTUAL FUNDS[†] - 0.8%		
Guggenheim Strategy Fund I ²	463,249	11,599,757
Guggenheim Strategy Fund III ²	301,014	7,522,350
Guggenheim Strategy Fund II ²	299,960	7,496,002
Total Mutual Funds		26,618,109
(Cost \$26,523,511)		
MONEY MARKET FUND[†] - 1.1%		
Federated U.S. Treasury Cash Reserve Fund Institutional Shares 1.70% ³	37,712,021	37,712,021
Total Money Market Fund		37,712,021
(Cost \$37,712,021)		
	Face	
	Amount[*]	
SENIOR FLOATING RATE INTERESTS^{††,7} - 87.0%		
Industrial - 17.5%		
Flex Acquisition Company, Inc.		
5.31% (3 Month USD LIBOR + 3.00%) due 12/29/23	36,393,107	36,205,319
VC GB Holdings, Inc.		
5.09% (1 Month USD LIBOR + 3.00%) due 02/28/24	33,874,671	33,789,984
TransDigm Group, Inc.		
4.59% (1 Month USD LIBOR + 2.50%) due 05/31/25	18,016,310	17,861,550
4.59% (1 Month USD LIBOR + 2.50%) due 06/09/23	11,933,421	11,849,887
Engineered Machinery Holdings, Inc.		
5.58% (3 Month USD LIBOR + 3.25%) due 07/19/24	29,726,772	29,559,708
BWAY Holding Co.		
5.59% (3 Month USD LIBOR + 3.25%) due 04/03/24	27,493,491	27,326,055
DAE Aviation		
5.84% (1 Month USD LIBOR + 3.75%) due 07/07/22	27,193,944	27,205,365
Quikrete Holdings, Inc.		
4.84% (1 Month USD LIBOR + 2.75%) due 11/15/23	25,480,769	25,342,663
Charter Nex US, Inc.		
5.09% (1 Month USD LIBOR + 3.00%) due 05/16/24	19,280,250	19,169,389
Cartrawler		
3.75% (1 Month EURIBOR + 3.75%) due 04/29/21 ¹⁰	EUR 16,068,477	18,575,190
Filtration Group Corp.		
5.09% (3 Month USD LIBOR + 3.00%) due 03/29/25	17,750,000	17,732,250
Reynolds Group Holdings, Inc.		
4.84% (1 Month USD LIBOR + 2.75%) due 02/05/23	17,237,593	17,184,846
GYP Holdings III Corp.		
4.84% (2 Month USD LIBOR + 2.75%) and (1 Month USD LIBOR + 2.75%) due 06/01/25	17,071,201	16,928,998
Travelport Finance (Luxembourg) S.A.R.L.		
4.83% (3 Month USD LIBOR + 2.50%) due 03/17/25	16,600,000	16,525,300
Advanced Disposal Services, Inc.		
4.23% (1 Week USD LIBOR + 2.25%) due 11/10/23	16,488,783	16,435,194
Brickman Group Holdings, Inc.		
5.46% (1 Month USD LIBOR + 3.00%) and (Commercial Prime Lending Rate + 2.00%) due 12/18/20	15,703,517	15,700,690
Arctic Long Carriers		
6.59% (1 Month USD LIBOR + 4.50%) due 05/18/23	15,300,450	15,319,576
Hayward Industries, Inc.		
5.59% (1 Month USD LIBOR + 3.50%) due 08/05/24	14,341,625	14,350,660
10.34% (1 Month USD LIBOR + 8.25%) due 08/04/25	500,000	500,000
CHI Overhead Doors, Inc.		
5.34% (1 Month USD LIBOR + 3.25%) due 07/29/22	14,248,970	14,278,608
Engility Corp.		
4.84% (1 Month USD LIBOR + 2.75%) and (3 Month USD LIBOR + 5.00%) due 08/14/23	13,180,661	13,145,600
Springs Window Fashions		
6.32% (3 Month USD LIBOR + 4.25%) due 06/15/25	11,800,000	11,844,250
10.57% (3 Month USD LIBOR + 8.50%) due 06/15/26	1,350,000	1,296,000
RBS Global, Inc.		
4.34% (1 Month USD LIBOR + 2.25%) due 08/21/24	12,894,138	12,870,026
CPG International LLC		
6.25% (6 Month USD LIBOR + 3.75%) due 05/05/24	12,387,617	12,366,930
American Bath Group LLC		
6.58% (3 Month USD LIBOR + 4.25%) due 09/30/23	11,829,682	11,874,043
ABC Supply Co., Inc.		
4.09% (1 Month USD LIBOR + 2.00%) due 10/31/23	11,879,699	11,768,980
Wrangler Buyer Corp.		
4.84% (1 Month USD LIBOR + 2.75%) due 09/28/24	10,889,265	10,856,597
Argo Merchants		
6.08% (3 Month USD LIBOR + 3.75%) due 12/06/24	10,697,743	10,711,115

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June 30, 2018

	Face Amount	Value
SENIOR FLOATING RATE INTERESTS^{††,7} - 87.0% (continued)		
Industrial - 17.5% (continued)		
Titan Acquisition Ltd. (Husky)		
5.09% (1 Month USD LIBOR + 3.00%) due 03/28/25	10,174,500	\$ 10,007,943
Zodiac Pool Solutions LLC		
8.00% (Commercial Prime Lending Rate + 3.00%) due 12/20/23	9,980,086	9,967,611
Hanjin International Corp.		
4.86% (3 Month USD LIBOR + 2.50%) due 10/19/20	9,750,000	9,737,813
Sapphire Bidco B.V.		
3.25% (1 Month EURIBOR + 3.25%) due 05/05/25 ¹⁰	EUR 8,100,000	9,298,637
Befesa		
2.75% (3 Month EURIBOR + 2.75%) due 12/07/22 ¹⁰	EUR 6,250,000	7,269,092
CPM Holdings, Inc.		
5.59% (1 Month USD LIBOR + 3.50%) due 04/11/22	6,592,694	6,650,380
Kuehg Corp. (Kindercare)		
6.08% (3 Month USD LIBOR + 3.75%) due 08/12/22	6,522,016	6,497,559
Thermasys Corp.		
6.34% (3 Month USD LIBOR + 4.00%) due 05/03/19	6,014,531	5,819,059
Recess Holdings, Inc.		
6.20% (3 Month USD LIBOR + 3.75%) due 09/30/24	5,071,202	5,064,863
Hardware Holdings LLC		
8.59% (1 Month USD LIBOR + 6.50%) due 03/30/20 ^{†††,1}	4,921,875	4,638,867
Verallia Packaging Sasu		
3.25% (3 Month EURIBOR + 3.25%) due 05/29/25 ¹⁰	EUR 3,650,000	4,193,451
Consolidated Container Co. LLC		
4.84% (1 Month USD LIBOR + 2.75%) due 05/22/24	3,721,922	3,714,478
Corialis Group Ltd.		
3.50% (6 Month EURIBOR + 3.50%) due 03/29/24 ¹⁰	EUR 3,075,000	3,528,889
Survitec		
4.25% (6 Month EURIBOR + 4.25%) due 03/12/22 ¹⁰	EUR 2,700,000	3,060,767
SIG Onex Wizard Acquisition		
4.84% (1 Month USD LIBOR + 2.75%) due 03/11/22	2,652,875	2,650,116
EXC Holdings III Corp.		
5.83% (3 Month USD LIBOR + 3.50%) due 12/02/24	2,014,875	2,013,626
Tank Holdings Corp.		
5.75% (1 Month USD LIBOR + 3.50%) and (3 Month USD LIBOR + 3.50%) due 03/16/22	1,660,870	1,660,870
Wencor Group		
6.00% (1 Month LIBOR + 3.50%) and (Commercial Prime Lending Rate + 2.50%) due 06/19/19 ^{†††,1}	1,403,077	1,371,130
Total Industrial		585,719,924
Consumer, Non-cyclical - 17.4%		
CHG Healthcare Services, Inc.		
5.36% (3 Month USD LIBOR + 3.00%) due 06/07/23	35,634,073	35,645,120
Examworks Group, Inc.		
5.34% (1 Month USD LIBOR + 3.25%) due 07/27/23	34,056,129	34,041,825
Albertson's LLC		
4.84% (1 Month USD LIBOR + 2.75%) due 08/25/21	21,697,772	21,471,030
5.34% (3 Month USD LIBOR + 3.00%) due 12/21/22	6,221,408	6,160,375
5.32% (3 Month USD LIBOR + 3.00%) due 06/22/23	3,465,000	3,425,049
Chobani LLC		
5.59% (1 Month USD LIBOR + 3.50%) due 10/10/23	27,557,182	27,557,182
Sterigenics-Norion Holdings		
5.33% (3 Month USD LIBOR + 3.00%) due 05/15/22	27,285,436	27,183,115
JBS USA Lux SA		
4.83% (3 Month USD LIBOR + 2.50%) due 10/30/22	26,122,168	25,900,129
MPH Acquisition Holdings LLC		
5.08% (3 Month USD LIBOR + 2.75%) due 06/07/23	24,034,905	23,880,841
DJO Finance LLC		
5.45% (3 Month USD LIBOR + 3.25%) and (1 Month USD LIBOR + 3.25%) due 06/08/20	23,564,655	23,432,222
Dole Food Company, Inc.		
4.83% (1 Month USD LIBOR + 2.75%) and (3 Month USD LIBOR + 2.75%) and (Commercial Prime Lending Rate + 1.75%) due 04/06/24	22,283,625	22,152,374
Diamond (BC) B.V.		
5.10% (2 Month USD LIBOR + 3.00%) due 09/06/24	10,867,875	10,650,517
3.25% (2 Month EURIBOR + 3.25%) due 09/06/24 ¹⁰	EUR 9,054,500	10,356,851
Al Aqua Zip Bidco Pty Ltd.		
5.34% (1 Month USD LIBOR + 3.25%) due 12/13/23	19,230,577	19,122,501
PPDI (Pharmaceutical Product Development, Inc.)		
4.59% (1 Month USD LIBOR + 2.50%) due 08/18/22	18,720,189	18,610,302
Smart & Final Stores LLC		
5.59% (1 Month USD LIBOR + 3.50%) due 11/15/22	19,000,839	18,525,818
Lineage Logistics LLC		
5.09% (1 Month USD LIBOR + 3.00%) due 02/27/25	18,229,313	18,092,593
Sigma Holding BV (Flora Food)		
3.50% (3 Month EURIBOR + 3.50%) due 03/07/25 ¹⁰	EUR 14,000,000	16,000,117

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	Face Amount	Value
SENIOR FLOATING RATE INTERESTS^{††,7} - 87.0% (continued)		
Consumer, Non-cyclical - 17.4% (continued)		
Aspen Dental		
5.34% (1 Month USD LIBOR + 3.25%) due 04/30/25	15,450,000	\$ 15,401,796
IQVIA Holdings, Inc.		
4.08% (3 Month USD LIBOR + 1.75%) due 06/07/25	15,300,000	15,147,000
Endo Luxembourg Finance Co.		
6.38% (1 Month USD LIBOR + 4.25%) due 04/29/24	14,778,859	14,741,912
US Foods, Inc.		
4.59% (1 Month USD LIBOR + 2.50%) due 06/27/23	13,184,852	13,160,197
Hostess Brands LLC		
4.34% (1 Month USD LIBOR + 2.25%) due 08/03/22	12,290,542	12,198,363
Authentic Brands		
5.59% (1 Month USD LIBOR + 3.50%) due 09/27/24	11,959,625	11,909,753
American Tire Distributors, Inc.		
6.34% (1 Month USD LIBOR + 4.25%) due 09/01/21	16,984,141	10,981,266
Grifols Worldwide Operations USA, Inc.		
4.24% (1 Week USD LIBOR + 2.25%) due 01/31/25	10,862,500	10,862,500
Immucor, Inc.		
7.09% (1 Month USD LIBOR + 5.00%) due 06/15/21	10,444,500	10,553,332
PAREXEL International Corp.		
4.84% (1 Month USD LIBOR + 2.75%) due 09/27/24	10,533,403	10,467,569
Alpha Bidco SAS		
3.25% (3 Month EURIBOR + 3.25%) due 05/08/25 ¹⁰	EUR 9,100,000	10,448,742
Cidron New Bidco Ltd.		
3.50% (3 Month EURIBOR + 3.50%) due 04/16/25 ¹⁰	EUR 8,125,000	9,422,211
CPI Holdeco LLC		
5.59% (1 Month USD LIBOR + 3.50%) due 03/21/24	9,035,659	9,069,543
CTI Foods Holding Co. LLC		
9.35% (1 Month USD LIBOR + 7.25%) due 06/28/21	7,420,000	5,518,625
5.60% (1 Month USD LIBOR + 3.50%) due 06/29/20	3,662,453	3,143,594
Reddy Ice Holdings, Inc.		
7.88% (Commercial Prime Lending Rate + 4.50%) and (3 Month USD LIBOR + 5.50%) due 05/01/19	4,657,381	4,624,779
11.83% (3 Month USD LIBOR + 9.50%) due 11/01/19	2,000,000	1,897,500
NVA Holdings, Inc.		
4.84% (1 Month USD LIBOR + 2.75%) due 02/03/25	6,244,350	6,220,934
Duran Group Holding GMBH		
4.00% (3 Month EURIBOR + 4.00%) due 03/29/24 ¹⁰	EUR 4,003,529	4,628,087
4.00% (3 Month EURIBOR + 4.00%) due 12/20/24 ¹⁰	EUR 1,350,000	1,560,603
Pelican Products, Inc.		
5.48% (1 Month USD LIBOR + 3.50%) due 05/01/25	4,770,000	4,758,075
Avantor, Inc.		
6.09% (1 Month USD LIBOR + 4.00%) due 11/21/24	4,626,750	4,646,044
Equian LLC		
5.33% (1 Month USD LIBOR + 3.25%) due 05/20/24	4,281,750	4,263,895
Nellson Nutraceutical (US)		
6.58% (3 Month USD LIBOR + 4.25%) and (Commercial Prime Lending Rate + 3.25%) due 12/23/21	4,066,026	4,045,696
Grocery Outlet, Inc.		
5.59% (1 Month USD LIBOR + 3.50%) due 10/21/21	3,880,982	3,876,131
Stratose Intermediate Holdings II LLC		
5.34% (1 Month USD LIBOR + 3.25%) due 06/22/23	3,267,000	3,280,623
Syneos Health, Inc.		
4.09% (1 Month USD LIBOR + 2.00%) due 08/01/24	2,570,264	2,555,408
Aretic Glacier Group Holdings, Inc.		
5.59% (1 Month USD LIBOR + 3.50%) due 03/20/24	2,394,778	2,403,016
Valeant Pharmaceuticals International, Inc.		
4.98% (1 Month USD LIBOR + 3.00%) due 06/01/25	2,274,334	2,265,100
BCPE Eagle Buyer LLC		
6.34% (1 Month USD LIBOR + 4.25%) due 03/18/24	2,133,794	2,016,435
Nellson Nutraceutical (CAD)		
6.58% (3 Month USD LIBOR + 4.25%) and (Commercial Prime Lending Rate + 3.25%) due 12/23/21	1,671,512	1,663,154
Acadia Healthcare Co., Inc.		
4.59% (1 Month USD LIBOR + 2.50%) due 02/16/23	1,284,828	1,286,666
Catalent Pharma Solutions, Inc.		
4.34% (1 Month USD LIBOR + 2.25%) due 05/20/24	1,016,895	1,015,461
Jacobs Douwe Egberts		
4.63% (3 Month USD LIBOR + 2.25%) due 07/04/22	588,495	587,271
Targus Group International, Inc.		
due 05/24/16 ^{†††,1,2,4}	152,876	-
Total Consumer, Non-cyclical		582,829,242
Technology - 15.0%		
Optiv, Inc.		
5.31% (1 Month USD LIBOR + 3.25%) due 02/01/24	30,948,153	30,019,709
Misys Ltd.		
5.81% (3 Month USD LIBOR + 3.50%) due 06/13/24	29,722,500	29,169,364
Press Ganey Holdings, Inc.		
4.84% (1 Month USD LIBOR + 2.75%) due 10/23/23	29,016,083	28,943,543
Solera LLC		
4.84% (1 Month USD LIBOR + 2.75%) due 03/03/23	26,113,900	25,944,160
LANDesk Group, Inc.		
6.35% (1 Month USD LIBOR + 4.25%) due 01/20/24	24,142,864	23,886,466
First Data Corp.		
4.09% (1 Month USD LIBOR + 2.00%) due 04/26/24	14,205,407	14,111,509
4.09% (1 Month USD LIBOR + 2.00%) due 07/08/22	7,872,151	7,832,790
Kronos, Inc.		
5.36% (3 Month USD LIBOR + 3.00%) due 11/01/23	20,462,431	20,407,592
Seattle Spnco		
4.84% (1 Month USD LIBOR + 2.75%) due 06/21/24	19,440,389	19,331,134
TIBCO Software, Inc.		
5.60% (1 Month USD LIBOR + 3.50%) due 12/04/20	19,106,884	19,088,924
Epicor Software		
5.35% (1 Month USD LIBOR + 3.25%) due 06/01/22	18,073,897	18,006,120
Internet Brands, Inc.		
5.84% (1 Month USD LIBOR + 3.75%) due 09/13/24	17,651,078	17,633,956
SS&C Technologies, Inc.		
4.59% (1 Month USD LIBOR + 2.50%) due 04/16/25	17,605,242	17,595,383
Go Daddy Operating Company LLC		
4.34% (1 Month USD LIBOR + 2.25%) due 02/15/24	17,479,275	17,376,322
Peak 10 Holding Corp.		
5.83% (3 Month USD LIBOR + 3.50%) due 08/01/24	17,269,500	17,048,278
Planview, Inc.		
7.34% (1 Month USD LIBOR + 5.25%) due 01/27/23 ^{†††,1}	15,800,000	15,659,172
Evergood 4 ApS (Nets)		
3.25% (3 Month EURIBOR + 3.25%) due 02/06/25 ¹⁰	EUR 11,950,342	13,696,426
Micron Technology, Inc.		
4.10% (1 Month USD LIBOR + 2.00%) due 05/29/25	12,500,000	12,474,000
Cologix Holdings, Inc.		
5.09% (1 Month USD LIBOR + 3.00%) due 03/20/24	9,577,763	9,573,740
9.09% (1 Month USD LIBOR + 7.00%) due 03/20/25	1,900,000	1,906,650

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SENIOR FLOATING RATE INTERESTS^{††, 7} - 87.0% (continued)		
Technology - 15.0% (continued)		
Cypress Intermediate Holdings III, Inc. 5.10% (1 Month USD LIBOR + 3.00%) due 04/29/24	11,350,930	\$ 11,314,493
Infor (US), Inc. 4.84% (1 Month USD LIBOR + 2.75%) due 02/01/22	9,960,318	9,903,046
Flexera Software LLC 5.35% (1 Month USD LIBOR + 3.25%) due 02/26/25	9,127,125	9,090,069
Greenway Health LLC 6.08% (3 Month USD LIBOR + 3.75%) due 02/16/24	8,827,708	8,811,200
Informatica LLC 5.34% (1 Month USD LIBOR + 3.25%) due 08/05/22	8,693,707	8,698,401
Ipreo Holdings 5.09% (1 Month USD LIBOR + 3.00%) due 08/06/21	8,688,625	8,677,765
Eiger Acquisition B.V. 3.75% (3 Month EURIBOR + 3.75%) due 12/12/24 ¹⁰	EUR 7,400,000	8,630,021
EIG Investors Corp. 6.07% (3 Month USD LIBOR + 3.75%) due 02/09/23	8,227,900	8,210,786
Jaggaer 6.10% (Commercial Prime Lending Rate + 3.00%) and (1 Month USD LIBOR + 4.00%) due 12/28/24	8,179,500	8,138,603
GlobalLogic Holdings, Inc. 6.08% (3 Month USD LIBOR + 3.75%) due 06/20/22	7,557,207	7,557,207
Camelia Bidco Banc Civica 5.42% (3 Month USD LIBOR + 4.75%) due 10/14/24	GBP 5,600,000	7,301,796
Park Place Technologies LLC 6.09% (1 Month USD LIBOR + 4.00%) due 03/29/25	6,300,000	6,292,125
10.09% (1 Month USD LIBOR + 8.00%) due 03/29/26	300,000	298,500
MA Financeco LLC 4.59% (1 Month USD LIBOR + 2.50%) due 11/19/21	6,259,313	6,228,016
Aspect Software, Inc. 12.59% (1 Month USD LIBOR + 10.50%) due 05/25/20 ²	6,629,083	6,148,474
Switch Ltd. 4.34% (1 Month USD LIBOR + 2.25%) due 06/27/24	5,940,000	5,940,000
Cvent, Inc. 5.84% (1 Month USD LIBOR + 3.75%) due 11/29/24	5,885,250	5,870,537
PISWBidCo GmbH 3.25% (3 Month EURIBOR + 3.25%) due 04/30/25 ¹⁰	EUR 4,800,000	5,527,791
Global Healthcare Exchange LLC 5.33% (3 Month USD LIBOR + 3.00%) due 06/28/24	3,564,000	3,556,587
Miami Escrow Borrower LLC 4.84% (1 Month USD LIBOR + 2.75%) due 06/21/24	2,878,673	2,862,495
Sabre GBLB, Inc. 4.09% (1 Month USD LIBOR + 2.00%) due 02/22/24	2,357,314	2,351,044
Total Technology		501,114,194
Consumer, Cyclical - 14.8%		
Equinox Holdings, Inc. 5.09% (1 Month USD LIBOR + 3.00%) due 03/08/24	33,576,275	33,500,728
AlixPartners, LLP 4.84% (1 Month USD LIBOR + 2.75%) due 04/04/24	31,388,535	31,333,605
USIC Holding, Inc. 5.34% (3 Month USD LIBOR + 3.25%) due 12/08/23	26,800,023	26,721,767
CD&R Firefly Bidco Ltd. 4.50% (3 Month USD LIBOR + 4.50%) due 05/10/25 ¹⁰	GBP 17,450,000	22,795,987
3.50% (3 Month EURIBOR + 3.50%) due 05/10/25 ¹⁰	EUR 2,500,000	2,890,005
Party City Holdings, Inc. 4.99% (1 Month USD LIBOR + 2.75%) and (3 Month USD LIBOR + 2.75%) due 08/19/22	23,589,411	23,552,376
Mavis Tire Express Services Corp. 5.33% (1 Month USD LIBOR + 3.25%) due 03/20/25	22,739,793	22,512,395
Crown Finance US, Inc. 4.59% (1 Month USD LIBOR + 2.50%) due 02/28/25	14,114,625	13,998,744
2.63% (1 Month EURIBOR + 2.63%) due 02/28/25	EUR 5,885,250	6,788,654
Greektown Holdings LLC 5.09% (1 Month USD LIBOR + 3.00%) due 04/25/24	17,770,500	17,689,111
Navistar Inc. 5.53% (1 Month USD LIBOR + 3.50%) due 11/06/24	17,456,250	17,445,427
Peer Holding III BV 3.50% (3 Month EURIBOR + 3.50%) due 03/08/25 ¹⁰	EUR 15,075,000	17,238,203
Gates Global LLC 5.08% (3 Month USD LIBOR + 2.75%) due 04/01/24	17,172,145	17,144,497
BBB Industries, LLC 6.59% (1 Month USD LIBOR + 4.50%) due 11/03/21	14,711,228	14,711,228
Eldorado Resorts, Inc. 4.38% (2 Month USD LIBOR + 2.25%) and (1 Month USD LIBOR + 2.25%) due 04/17/24	13,394,500	13,335,966
Acosta, Inc. 5.34% (1 Month USD LIBOR + 3.25%) due 09/26/21	17,699,200	13,296,524

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SENIOR FLOATING RATE INTERESTS^{††,7} - 87.0% (continued)		
Consumer, Cyclical - 14.8% (continued)		
Petco Animal Supplies, Inc.		
5.61% (3 Month USD LIBOR + 3.25%) due 01/26/23	17,934,657	\$ 12,912,953
At Home Holding III Corp.		
5.86% (3 Month USD LIBOR + 3.50%) due 06/03/22	12,125,000	12,094,687
EG Finco Ltd.		
6.33% (3 Month USD LIBOR + 4.00%) due 02/07/25	6,533,625	6,471,556
4.00% (2 Month EURIBOR + 4.00%) due 02/07/25 ¹⁰	EUR 4,558,104	5,261,779
GVC Holdings plc		
2.75% (3 Month EURIBOR + 2.75%) due 03/29/24	EUR 6,350,000	7,359,149
4.17% (3 Month USD LIBOR + 3.50%) due 03/29/24	GBP 2,700,000	3,538,184
National Vision, Inc.		
4.84% (1 Month USD LIBOR + 2.75%) due 11/20/24	10,758,234	10,731,339
Deuce Acquisition		
6.25% (1 Month USD LIBOR + 5.25%) due 12/08/22	GBP 7,100,000	9,367,461
Trader Corp.		
5.10% (1 Month USD LIBOR + 3.00%) due 09/28/23	9,052,876	9,011,414
Cyan Blue Holdco 3 Ltd.		
4.84% (1 Month USD LIBOR + 2.75%) due 08/23/24	9,009,228	8,994,182
Leslie's Poolmart, Inc.		
5.59% (1 Month USD LIBOR + 3.50%) due 08/16/23	8,984,850	8,966,880
Life Time Fitness, Inc.		
5.06% (3 Month USD LIBOR + 2.75%) due 06/10/22	8,790,358	8,739,813
Burlington Stores, Inc.		
4.60% (1 Month USD LIBOR + 2.50%) due 11/17/24	8,693,188	8,704,055
IBC Capital Ltd.		
6.08% (3 Month USD LIBOR + 3.75%) due 06/08/23	8,628,375	8,621,213
Packers Sanitation Services, Inc.		
5.27% (1 Month USD LIBOR + 3.25%) due 12/04/24	8,672,078	8,610,680
Truck Hero, Inc.		
5.84% (1 Month USD LIBOR + 3.75%) due 04/22/24	8,450,000	8,435,889
Sears Roebuck Acceptance Corp.		
6.51% (Commercial Prime Lending Rate + 3.50%) due 01/18/19	7,129,758	7,088,191
Amaya Holdings B.V.		
3.50% (3 Month USD LIBOR + 3.50%) due 07/29/25	6,650,000	6,633,375
Prime Security Services Borrower LLC		
4.84% (1 Month USD LIBOR + 2.75%) due 05/02/22	6,567,041	6,528,230
Wyndham Hotels & Resorts, Inc.		
3.73% (3 Month USD LIBOR + 1.75%) due 05/30/25	6,500,000	6,483,750
Columbus Finance, Inc.		
4.75% (3 Month EURIBOR + 4.75%) due 06/27/24 ¹⁰	EUR 5,500,000	6,325,899
Samsonite IP Holdings S.A.R.L.		
3.84% (1 Month USD LIBOR + 1.75%) due 04/25/25	5,570,000	5,498,036
Amaya Holdings B.V.		
5.09% (1 Month USD LIBOR + 3.00%) due 04/06/25	5,411,438	5,400,615
Belmond Interfin Ltd.		
4.84% (1 Month USD LIBOR + 2.75%) due 07/03/24	3,960,000	3,960,000
Generac Holdings, Inc.		
4.06% (3 Month USD LIBOR + 2.00%) due 05/31/23	3,832,024	3,788,913
Belk, Inc.		
7.09% (3 Month USD LIBOR + 4.75%) due 12/12/22	4,098,929	3,161,299
International Car Wash Group Ltd.		
5.61% (3 Month USD LIBOR + 3.25%) due 10/03/24	2,934,375	2,938,043
Penn Engineering & Manufacturing Corp.		
4.84% (1 Month USD LIBOR + 2.75%) due 06/27/24	1,985,000	1,982,519
Total Consumer, Cyclical		492,565,321
Communications - 10.9%		
Alice US Finance I Corp.		
4.34% (1 Month USD LIBOR + 2.25%) due 07/28/25	33,439,725	33,168,194
Zephyr Bidco Ltd.		
4.75% (3 Month USD LIBOR + 4.75%) due 06/07/25 ¹⁰	GBP 14,265,000	18,733,321
7.50% (3 Month USD LIBOR + 7.50%) due 06/07/26 ¹⁰	GBP 8,542,917	11,218,871
SFR Group S.A.		
5.35% (3 Month USD LIBOR + 3.00%) due 01/31/26	29,477,994	28,941,200
Sprint Communications, Inc.		
4.63% (1 Month USD LIBOR + 2.50%) due 02/02/24	23,823,438	23,694,314
Cengage Learning Acquisitions, Inc.		
6.34% (1 Month USD LIBOR + 4.25%) due 06/07/23	24,791,080	22,714,827
CSC Holdings, LLC		
4.32% (1 Month USD LIBOR + 2.25%) due 07/17/25	21,544,874	21,383,287
Radiate HoldCo LLC		
5.09% (1 Month USD LIBOR + 3.00%) due 02/01/24	21,539,678	21,213,137
Telenet Financing USD LLC		
4.32% (1 Month USD LIBOR + 2.25%) due 08/15/26	20,670,000	20,454,619

Floating Rate Strategies Fund
SCHEDULE OF INVESTMENTS (Unaudited)

June 30, 2018

	Face Amount	Value
SENIOR FLOATING RATE INTERESTS^{††,7} - 87.0% (continued)		
Communications - 10.9% (continued)		
Mcgraw-Hill Global Education Holdings LLC		
6.09% (1 Month USD LIBOR + 4.00%) due 05/04/22	19,143,507	\$ 18,696,889
GTT Communications B.V.		
3.25% (3 Month EURIBOR + 3.25%) due 05/31/25 ¹⁰	EUR 16,100,000	18,588,131
Univision Communications, Inc.		
4.84% (1 Month USD LIBOR + 2.75%) due 03/15/24	18,430,756	17,793,420
WMG Acquisition Corp.		
4.22% (1 Month USD LIBOR + 2.13%) due 11/01/23	16,944,713	16,801,531
Virgin Media Bristol LLC		
4.57% (1 Month USD LIBOR + 2.50%) due 01/15/26	16,500,000	16,366,020
Market Track LLC		
6.58% (Commercial Prime Lending Rate + 3.25%) and (3 Month USD LIBOR + 4.25%) due 06/05/24	13,746,125	13,677,394
Ziggo Secured Finance BV		
4.57% (1 Month USD LIBOR + 2.50%) due 04/15/25	11,275,000	11,141,166
Charter Communications Operating, LLC		
4.10% (1 Month USD LIBOR + 2.00%) due 04/30/25	10,497,250	10,474,261
Houghton Mifflin Co.		
5.09% (1 Month USD LIBOR + 3.00%) due 05/28/21	10,575,450	9,840,456
Imagine Print Solutions LLC		
6.85% (1 Month USD LIBOR + 4.75%) due 06/21/22	10,615,625	9,766,375
GTT Communications, Inc.		
4.88% (3 Month USD LIBOR + 2.75%) due 05/31/25	6,300,000	6,200,775
Level 3 Financing, Inc.		
4.33% (1 Month USD LIBOR + 2.25%) due 02/22/24	4,450,000	4,433,312
AMC Entertainment Holdings, Inc.		
4.32% (1 Month USD LIBOR + 2.25%) due 12/15/23	3,160,000	3,146,191
Proquest LLC		
5.84% (1 Month USD LIBOR + 3.75%) due 10/24/21	2,657,891	2,667,858
Match Group, Inc.		
4.59% (1 Month USD LIBOR + 2.50%) due 11/16/22	2,471,875	2,481,145
SFR Group SA		
4.84% (1 Month USD LIBOR + 2.75%) due 07/31/25	496,423	485,343
Total Communications		<u>364,082,037</u>
Financial - 6.6%		
National Financial Partners Corp.		
5.09% (1 Month USD LIBOR + 3.00%) due 01/08/24	33,596,431	33,344,458
Amwins Group LLC		
4.82% (1 Month USD LIBOR + 2.75%) due 01/25/24	32,752,188	32,583,841
LPL Holdings, Inc.		
4.49% (3 Month USD LIBOR + 2.25%) and (1 Month USD LIBOR + 2.25%) due 09/23/24	29,795,772	29,609,548
Alliant Holdings Intermediate LLC		
5.05% (1 Month USD LIBOR + 3.00%) due 05/09/25	18,223,863	18,087,185
HUB International Ltd.		
5.36% (2 Month USD LIBOR + 3.00%) due 04/25/25	17,100,000	16,985,088
TransUnion LLC		
4.09% (1 Month USD LIBOR + 2.00%) due 04/10/23	15,974,326	15,918,895
WEX, Inc.		
4.34% (1 Month USD LIBOR + 2.25%) due 06/30/23	11,760,995	11,749,587
Vantiv LLC		
3.79% (3 Month USD LIBOR + 1.75%) due 08/09/24	11,650,000	11,589,653
Delos Finance S.A.R.L (International Lease Finance)		
4.08% (3 Month USD LIBOR + 1.75%) due 10/06/23	11,250,000	11,235,938
York Risk Services		
5.84% (1 Month USD LIBOR + 3.75%) due 10/01/21	11,231,217	10,874,177
USI, Inc.		
5.33% (3 Month USD LIBOR + 3.00%) due 05/16/24	7,118,230	7,070,182
American Stock Transfer & Trust		
8.50% (3 Month USD LIBOR + 4.50%) due 06/26/20	5,590,115	5,597,102
Jefferies Finance LLC		
4.88% (3 Month USD LIBOR + 2.50%) due 08/02/24	5,472,500	5,472,500
Capital Automotive L.P.		
4.60% (1 Month USD LIBOR + 2.50%) due 03/25/24	3,822,521	3,798,630
Focus Financial Partners LLC		
4.84% (1 Month USD LIBOR + 2.75%) due 07/03/24	3,444,375	3,441,516
Geo Group, Inc.		
4.10% (1 Month USD LIBOR + 2.00%) due 03/22/24	2,518,125	2,504,477
Fly Leasing Ltd.		
4.37% (3 Month USD LIBOR + 2.00%) due 02/09/23	1,532,965	1,528,489
Total Financial		<u>221,391,266</u>
Basic Materials - 2.8%		
Alpha 3 B.V.		
5.33% (3 Month USD LIBOR + 3.00%) due 01/31/24	32,198,361	32,010,644
PQ Corp.		
4.59% (1 Month USD LIBOR + 2.50%) due 02/08/25	19,187,797	19,091,858

Floating Rate Strategies Fund
SCHEDULE OF INVESTMENTS (Unaudited)

June 30, 2018

	Face Amount	Value
SENIOR FLOATING RATE INTERESTS^{††,7} - 87.0% (continued)		
Basic Materials - 2.8% (continued)		
GrafTech Finance, Inc. 5.50% (1 Month USD LIBOR + 3.50%) due 02/12/25	17,990,000	\$ 17,866,409
Nexeo Solutions LLC 5.58% (3 Month USD LIBOR + 3.25%) due 06/09/23	10,321,280	10,316,945
Arch Coal, Inc. 4.84% (1 Month USD LIBOR + 2.75%) due 03/07/24	6,784,450	6,742,047
PMHC II, Inc. (Prince) 5.90% (3 Month USD LIBOR + 3.50%) due 03/29/25	5,356,575	5,352,129
Platform Specialty Products 4.59% (1 Month USD LIBOR + 2.50%) due 06/07/20	1,746,624	1,743,358
Minerals Technologies, Inc. 4.40% (1 Month USD LIBOR + 2.25%) and (3 Month USD LIBOR + 2.25%) due 02/14/24	791,635	787,186
Total Basic Materials		<u>93,910,576</u>
Energy - 1.3%		
Ultra Petroleum, Inc. 5.09% (1 Month USD LIBOR + 3.00%) due 04/12/24	19,890,000	18,286,468
Penn Virginia Holding Corp. 9.10% (1 Month USD LIBOR + 7.00%) due 09/29/22	10,890,000	11,053,350
Permian Production Partners 8.09% (1 Month USD LIBOR + 6.00%) due 05/20/24	8,800,000	8,668,000
PSS Companies 6.83% (3 Month USD LIBOR + 4.50%) due 01/28/20	5,506,858	5,424,255
Summit Midstream Partners, LP 8.09% (1 Month USD LIBOR + 6.00%) due 05/13/22	837,500	846,403
Total Energy		<u>44,278,476</u>
Utilities - 0.7%		
Helix Gen Funding LLC 5.84% (1 Month USD LIBOR + 3.75%) due 06/03/24	9,869,185	9,879,449
Techem GmbH 3.00% (3 Month EURIBOR + 3.00%) due 10/02/24 ¹⁰	EUR 5,625,000	6,543,562
Stonewall 7.83% (3 Month USD LIBOR + 5.50%) due 11/13/21	4,303,445	4,271,169
Thor Bidco (Morrison Utility) 5.50% (1 Month USD LIBOR + 5.00%) due 09/20/23	GBP 2,550,000	3,365,581
Total Utilities		<u>24,059,761</u>
Total Senior Floating Rate Interests (Cost \$2,956,383,786)		<u>2,909,950,797</u>
CORPORATE BONDS^{††} - 5.3%		
Communications - 1.3%		
Sprint Communications, Inc. 9.00% due 11/15/18 ⁶	12,700,000	12,954,000
DISH DBS Corp. 7.75% due 07/01/26	10,700,000	9,375,875
Ziggo BV 5.50% due 01/15/27 ⁶	5,000,000	4,670,500
Midcontinent Communications / Midcontinent Finance Corp. 6.87% due 08/15/23 ⁶	4,000,000	4,185,000
Inmarsat Finance plc 4.88% due 05/15/22 ⁶	3,500,000	3,438,750
Anixter, Inc. 5.50% due 03/01/23	3,000,000	3,093,750
Zayo Group LLC / Zayo Capital, Inc. 5.75% due 01/15/27 ⁶	2,000,000	1,965,000
CCO Holdings LLC / CCO Holdings Capital Corp. 5.25% due 09/30/22	1,890,000	1,895,906
MDC Partners, Inc. 6.50% due 05/01/24 ⁶	1,700,000	1,474,750
Total Communications		<u>43,053,531</u>
Energy - 1.0%		
Sabine Pass Liquefaction LLC 5.63% due 02/01/21	5,500,000	5,747,901
5.63% due 04/15/23	4,200,000	4,456,086
CNX Resources Corp. 5.88% due 04/15/22	6,750,000	6,785,033
Cheniere Corpus Christi Holdings LLC 5.88% due 03/31/25	5,200,000	5,408,000
Unit Corp. 6.63% due 05/15/21	4,000,000	3,990,000
Moss Creek Resources Holdings, Inc. 7.50% due 01/15/26 ⁶	4,000,000	3,920,000
Legacy Reserves LP / Legacy Reserves Finance Corp. 8.00% due 12/01/20	2,475,000	2,103,750
American Midstream Partners LP/ American Midstream Finance Corp. 9.25% due 12/15/21 ⁶	1,268,000	1,242,640
Total Energy		<u>33,653,410</u>
Consumer, Non-cyclical - 0.7%		
HCA, Inc. 6.50% due 02/15/20	13,914,000	14,444,471
4.50% due 02/15/27	1,500,000	1,411,875
ServiceMaster Co. LLC 5.12% due 11/15/24 ⁶	4,000,000	3,880,000
Albertsons Companies, Inc. 6.09% (3 Month USD LIBOR + 3.75%) due 01/15/24 ^{6,7}	3,500,000	3,508,750

Floating Rate Strategies Fund
SCHEDULE OF INVESTMENTS (Unaudited)

June 30, 2018

	Face Amount	Value
CORPORATE BONDS^{††} - 5.3% (continued)		
Consumer, Non-cyclical - 0.7% (continued)		
AMN Healthcare, Inc. 5.12% due 10/01/24	450,000	\$ 436,500
Total Consumer, Non-cyclical		23,681,596
Industrial - 0.5%		
Reynolds Group Issuer Inc. / Reynolds Group Issuer LLC / Reynolds Group Issuer Luxembourg 5.85% (3 Month USD LIBOR + 3.50%) due 07/15/21 ^{6,7}	7,500,000	7,569,750
Ardagh Packaging Finance plc / Ardagh Holdings USA, Inc. 4.62% due 05/15/23 ⁶	2,100,000	2,076,375
4.25% due 09/15/22 ⁶	1,500,000	1,471,875
Novelis Corp. 6.25% due 08/15/24 ⁶	3,000,000	3,000,000
Grinding Media Inc. / MC Grinding Media Canada Inc. 7.38% due 12/15/23 ⁶	750,000	781,875
Total Industrial		14,899,875
Financial - 1.0%		
Kennedy-Wilson, Inc. 5.88% due 04/01/24	6,918,000	6,710,460
Icahn Enterprises, LP / Icahn Enterprises Finance Corp. 5.88% due 02/01/22	5,000,000	5,006,250
Icahn Enterprises LP / Icahn Enterprises Finance Corp. 6.00% due 08/01/20	1,700,000	1,721,250
Nexi Capital SpA 3.63% due 05/01/23	EUR 15,000,000	17,318,134
Jefferies Finance LLC / JFIN Company-Issuer Corp. 7.38% due 04/01/20 ⁶	1,050,000	1,054,967
FBM Finance, Inc. 8.25% due 08/15/21 ⁶	200,000	208,250
Total Financial		32,019,311
Technology - 0.4%		
First Data Corp. 5.00% due 01/15/24 ⁶	6,250,000	6,203,125
5.75% due 01/15/24 ⁶	5,200,000	5,200,104
NCR Corp. 5.87% due 12/15/21	1,450,000	1,471,750
6.37% due 12/15/23	800,000	829,000
Total Technology		13,703,979
Consumer, Cyclical - 0.3%		
Nathan's Famous, Inc. 6.63% due 11/01/25 ⁶	4,275,000	4,317,750
Ferrellgas LP / Ferrellgas Finance Corp. 6.50% due 05/01/21	4,615,000	4,234,263
Lennar Corp. 4.12% due 01/15/22	1,500,000	1,485,000
Total Consumer, Cyclical		10,037,013
Utilities - 0.1%		
AES Corp. 6.00% due 05/15/26	2,000,000	2,070,000
5.50% due 04/15/25	1,059,000	1,066,942
LBC Tank Terminals Holding Netherlands BV 6.88% due 05/15/23 ⁶	630,000	636,300
Total Utilities		3,773,242
Basic Materials - 0.0%		
Mirabela Nickel Ltd. 9.50% due 06/24/19	1,279,819	281,560
Eldorado Gold Corp. 6.13% due 12/15/20 ⁶	265,000	255,725
Total Basic Materials		537,285
Total Corporate Bonds (Cost \$180,322,851)		175,359,242
ASSET-BACKED SECURITIES^{††} - 2.0%		
Collateralized Loan Obligations - 1.9%		
Golub Capital Partners CLO Ltd. 2016-33A, 4.36% (3 Month USD LIBOR + 2.48%) due 11/21/28 ^{6,7}	12,500,000	12,509,850
OHA Credit Partners IX Ltd. 2013-9A, due 10/20/25 ^{6,8}	6,000,000	5,190,000
Fortress Credit Opportunities VII CLO Ltd. 2016-7A, 5.07% (3 Month USD LIBOR + 2.95%) due 12/15/28 ^{6,7}	5,000,000	5,020,436
Cerberus Loan Funding XVII Ltd. 2016-3A, 4.88% (3 Month USD LIBOR + 2.53%) due 01/15/28 ^{6,7}	5,000,000	5,014,413
Octagon Loan Funding Ltd. due 11/18/26 ⁸	5,600,000	4,708,099
OCP CLO Ltd. 2016-2A, 5.18% (3 Month USD LIBOR + 2.85%) due 11/22/25 ^{6,7}	3,800,000	3,818,097
Jamestown CLO V Ltd. 2014-5A, 7.45% (3 Month USD LIBOR + 5.10%) due 01/17/27 ^{6,7}	4,000,000	3,810,690
Fortress Credit Opportunities VI CLO Ltd. 2015-6A, 5.72% (3 Month USD LIBOR + 3.65%) due 10/10/26 ⁷	3,500,000	3,500,076
Avery Point II CLO Ltd. 2013-3X COM, due 01/18/25 ⁸	4,300,020	3,368,877

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	Face Amount	Value
ASSET-BACKED SECURITIES^{††} - 2.0% (continued)		
Collateralized Loan Obligations - 1.9% (continued)		
ABPCI Direct Lending Fund CLO I LLC		
2016-1A, 4.44% (3 Month USD LIBOR + 2.70%) due 12/22/28 ^{6,7}	3,000,000	\$ 3,010,464
Halcyon Loan Advisors Funding Ltd.		
2012-1A, 4.84% (3 Month USD LIBOR + 3.00%) due 08/15/23 ^{6,7}	2,600,000	2,599,834
Tremar Park CLO Ltd.		
2015-1A, due 04/20/27 ^{6,8}	3,000,000	2,579,505
Ares XXXIII CLO Ltd.		
2016-1A, 4.82% (3 Month USD LIBOR + 2.80%) due 12/05/25 ^{6,7}	2,500,000	2,517,212
ACIS CLO Ltd.		
2015-6A, 5.73% (3 Month USD LIBOR + 3.37%) due 05/01/27 ^{6,7}	1,000,000	1,002,480
2013-1A, 6.86% (3 Month USD LIBOR + 4.50%) due 04/18/24 ^{6,7}	1,000,000	999,994
KVK CLO Ltd.		
2017-1A, 4.43% (3 Month USD LIBOR + 2.60%) due 05/15/26 ^{6,7}	2,000,000	1,999,992
Cerberus Loan Funding XVI, LP		
2016-2A, 5.52% (3 Month USD LIBOR + 3.80%) due 11/15/27 ^{6,7}	1,000,000	1,014,686
Newstar Commercial Loan Funding LLC		
2017-1A, 5.13% (3 Month USD LIBOR + 3.50%) due 03/20/27 ^{6,7}	1,000,000	1,008,802
Shackleton VII CLO Ltd.		
2016-7A, 5.20% (3 Month USD LIBOR + 2.85%) due 04/15/27 ⁷	1,000,000	1,000,960
Ares XXVI CLO Ltd.		
2013-1A, due 04/15/25 ^{6,8}	1,250,000	16,827
Total Collateralized Loan Obligations		64,691,294
Collateralized Debt Obligations - 0.1%		
N-Star REL CDO VIII Ltd.		
2006-8A, 2.45% (1 Month USD LIBOR + 0.36%) due 02/01/41 ^{6,7}	1,728,795	1,719,183
Transport-Aircraft - 0.0%		
Airplanes Pass Through Trust		
2001-1A, 2.47% (1 Month USD LIBOR + 0.55%) due 03/15/19 ^{†††,1,7,9}	896,492	22,412
Total Asset-Backed Securities (Cost \$67,408,795)		66,432,889
COLLATERALIZED MORTGAGE OBLIGATIONS^{††} - 1.2%		
Residential Mortgage Backed Securities - 1.2%		
RALI Series Trust		
2006-QO6, 2.27% (1 Month USD LIBOR + 0.18%) due 06/25/46 ⁷	13,503,865	5,871,401
2006-QO2, 2.12% (1 Month USD LIBOR + 0.22%) due 02/25/46 ⁷	7,956,099	3,398,114
2006-QO10, 2.06% (1 Month USD LIBOR + 0.16%) due 01/25/37 ⁷	2,745,441	2,590,492
GSAA Home Equity Trust		
2006-14, 2.07% (1 Month USD LIBOR + 0.17%) due 09/25/36 ⁷	9,807,336	4,599,286
2007-7, 2.17% (1 Month USD LIBOR + 0.27%) due 07/25/37 ⁷	619,361	590,502
Washington Mutual Mortgage Pass-Through Certificates Trust		
2007-OA6, 2.09% (1 Year CMT Rate + 0.81%) due 07/25/47 ⁷	4,588,006	4,176,230
CIM Trust		
2017-2, 3.89% (1 Month USD LIBOR + 2.00%) due 12/25/57 ^{6,7}	3,994,894	4,045,076
American Home Mortgage Assets Trust		
2006-4, 2.08% (1 Month USD LIBOR + 0.21%) due 10/25/46 ⁷	4,055,109	2,967,911
Washington Mutual Mortgage Pass-Through Certificates WMALT Series Trust		
2006-AR9, 2.40% (1 Year CMT Rate + 0.84%) due 11/25/46 ⁷	3,338,649	2,905,544
Lehman XS Trust Series		
2006-16N, 2.08% (1 Month USD LIBOR + 0.19%) due 11/25/46 ⁷	2,502,975	2,436,104
Wachovia Asset Securitization Issuance II LLC Trust		
2007-HE1, 2.04% (1 Month USD LIBOR + 0.14%) due 07/25/37 ^{6,7}	2,379,159	2,233,905
Merrill Lynch Alternative Note Asset Trust Series		
2007-OAR3, 2.06% (1 Month USD LIBOR + 0.19%) due 07/25/47 ⁷	2,236,951	2,037,156

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SCHEDULE OF INVESTMENTS (Unaudited)

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	Face Amount	Value
COLLATERALIZED MORTGAGE OBLIGATIONS^{††} - 1.2% (continued)		
Residential Mortgage Backed Securities - 1.2% (continued)		
Nomura Resecuritization Trust		
2015-4R, 4.99% (1 Month USD LIBOR + 0.43%) due 03/26/36 ^{6,7}	1,921,616	\$ 1,850,632
Morgan Stanley Re-REMIC Trust		
2010-R5, 3.63% due 06/26/36 ⁶	785,714	691,626
Alliance Bancorp Trust		
2007-OA1, 2.14% (1 Month USD LIBOR + 0.24%) due 07/25/37 ⁷	670,904	584,003
New Century Home Equity Loan Trust		
2004-4, 2.67% (1 Month USD LIBOR + 0.80%) due 02/25/35 ⁷	291,381	282,796
Total Residential Mortgage Backed Securities		41,260,778
Total Collateralized Mortgage Obligations (Cost \$40,380,959)		41,260,778
SENIOR FIXED RATE INTERESTS^{††} - 0.1%		
Energy - 0.1%		
YAK MAT (YAK ACCESS LLC)		
10.00% due 06/13/26	3,875,000	3,603,750
Total Senior Fixed Rate Interests (Cost \$3,603,750)		3,603,750
COMMERCIAL PAPER^{††} - 4.6%		
Nutrien Ltd.		
2.40% due 07/13/18 ⁵	35,000,000	34,972,000
Molex Electronic Technologies LLC		
2.33% due 07/02/18 ⁵	20,000,000	19,998,706
2.35% due 07/02/18 ⁵	14,845,000	14,844,031
McKesson Corp.		
2.35% due 07/19/18 ⁵	15,000,000	14,982,375
E.I. du Pont de Nemours & Co.		
2.42% due 07/23/18 ⁵	15,000,000	14,976,659
Waste Management, Inc.		
2.32% due 07/26/18 ⁵	15,000,000	14,975,833
American Water Capital Corp.		
2.30% due 07/19/18 ⁵	10,500,000	10,487,925
McDonald's Corp.		
2.28% due 07/17/18 ⁵	10,000,000	9,989,867
Celgene Corp.		
2.35% due 07/17/18 ⁵	10,000,000	9,989,556
Dentsply Sirona, Inc.		
2.40% due 07/23/18 ⁵	9,000,000	8,986,800
Total Commercial Paper (Cost \$154,204,909)		154,203,752
Total Investments - 102.1% (Cost \$3,466,857,844)		\$ 3,415,177,547
Other Assets & Liabilities, net - (2.1)%		(71,071,917)
Total Net Assets - 100.0%		\$ 3,344,105,630

Floating Rate Strategies Fund
SCHEDULE OF INVESTMENTS (Unaudited)

June 30, 2018

FORWARD FOREIGN CURRENCY EXCHANGE CONTRACTS††

Counterparty	Contracts to Sell	Currency	Settlement Date	Settlement Value	Value at June 30, 2018	Net Unrealized Appreciation
BofA Merrill Lynch	169,712,000	EUR	07/16/18	\$ 200,344,168	\$ 198,382,387	\$ 1,961,781
JPMorgan Chase & Co.	18,089,000	GBP	07/16/18	24,298,086	23,889,442	408,644
Goldman Sachs	231,000	GBP	07/16/18	305,617	305,073	544
					\$	2,370,969

Counterparty	Contracts to Buy	Currency	Settlement Date	Settlement Value	Value at June 30, 2018	Net Unrealized Appreciation/ Depreciation
JPMorgan Chase & Co.	3,200,000	EUR	07/16/18	\$ 3,711,370	\$ 3,740,594	\$ 29,224
Goldman Sachs	2,005,000	EUR	07/16/18	2,350,097	2,343,716	(6,381)
					\$	22,843

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

* Non-income producing security.

† 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.

1 Security was fair valued by the Valuation Committee at June 30, 2018. The total market value of fair valued securities amounts to \$21,724,757, (cost \$22,659,230) or 0.6% of total net assets.

2 Affiliated issuer.

3 Rate indicated is the 7 day yield as of June 30, 2018.

4 Term loan interests in the Fund's portfolio generally have variable rates. All or a portion of this security represents unsettled loan positions and may not have a stated coupon rate.

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

6 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 \$136,669,190 (cost \$136,677,863), or 4.1% of total net assets.

7 Variable rate security. Rate indicated is the rate effective at June 30, 2018. In some instances, the underlying reference rate shown was below the minimum rate earned by the security or has been adjusted by a predetermined factor. The settlement status of a position may also impact the effective rate indicated. In instances where multiple underlying reference rates and spread amounts are shown, the effective rate is based on a weighted average.

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

9 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 \$22,412 (cost \$723,184), or less than 0.1% of total net assets.

10 The underlying reference rate was negative at period end causing the effective rate to be equal to the spread amount listed.

BofA	Bank of America
CMT	Constant Maturity Treasury
EUR	Euro
EURIBOR	European Interbank Offered Rate
GBP	British Pound
LIBOR	London Interbank Offered Rate
plc	Public Limited Company
WAC	Weighted Average Coupon
USD	United States Dollar