

FLOATING RATE STRATEGIES FUND

	FACE AMOUNT	VALUE		FACE AMOUNT	VALUE
Charter Nex US, Inc. 5.24% (1 Month USD LIBOR + 3.00%, Rate Floor: 1.00%) due 05/16/24	19,231,563	\$ 19,227,524			
Cartrawler 3.75% (1 Month EURIBOR + 3.75%, Rate Floor: 0.00%) due 04/29/21 ¹¹	EUR 15,468,130	17,871,330			
Filtration Group Corp. 5.24% (1 Month USD LIBOR + 3.00%, Rate Floor: 0.00%) due 03/29/25	17,661,250	17,774,812			
Reynolds Group Holdings, Inc. 4.99% (1 Month USD LIBOR + 2.75%, Rate Floor: 0.00%) due 02/05/23	17,193,843	17,266,057			
GYP Holdings III Corp. 4.99% (1 Month USD LIBOR + 2.75%, Rate Floor: 0.00%) due 06/01/25	17,028,523	16,978,800			
Travelport Finance (Luxembourg) S.A.R.L. 4.81% (3 Month USD LIBOR + 2.50%, Rate Floor: 0.00%) due 03/17/23	16,511,071	16,511,071			
Advanced Disposal Services, Inc. 4.41% (1 Week USD LIBOR + 2.25%, Rate Floor: 0.75%) due 11/10/23	16,272,584	16,325,469			
Arctic Long Carriers 6.74% (1 Month USD LIBOR + 4.50%, Rate Floor: 1.00%) due 05/18/23	15,261,813	15,299,967			
			Hayward Industries, Inc. 5.74% (1 Month USD LIBOR + 3.50%, Rate Floor: 0.00%) due 08/05/24	14,305,500	\$ 14,384,180
			CHI Overhead Doors, Inc. 5.49% (1 Month USD LIBOR + 3.25%, Rate Floor: 1.00%) due 07/29/22	14,212,439	14,243,565
			Springs Window Fashions 6.41% (1 Month USD LIBOR + 4.25%, Rate Floor: 0.00%) due 06/15/25	11,770,500	11,858,779
			10.66% (1 Month USD LIBOR + 8.50%, Rate Floor: 0.00%) due 06/15/26	1,350,000	1,302,750
			Engility Corp. 4.99% (1 Month USD LIBOR + 2.75%, Rate Floor: 1.00%) due 08/14/23	12,953,934	12,983,599
			RBS Global, Inc. 4.24% (1 Month USD LIBOR + 2.00%, Rate Floor: 1.00%) due 08/21/24	12,894,138	12,952,806
			CPG International LLC 6.25% (6 Month USD LIBOR + 3.75%, Rate Floor: 1.00%) due 05/05/24	12,655,496	12,742,566
			American Bath Group LLC 6.64% (3 Month USD LIBOR + 4.25%, Rate Floor: 1.00%) due 09/30/23	11,800,034	11,918,388

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Hillman Group, Inc. 4.00% (3 Month USD LIBOR + 4.00%, Rate Floor: 0.00%) due 05/31/25 ¹¹	12,050,000	\$ 11,908,413			
Altra Industrial Motion Corp. 2.00% (3 Month USD LIBOR + 2.00%, Rate Floor: 0.00%) due 09/25/25 ¹¹	11,300,000	11,317,628			
Wrangler Buyer Corp. 4.99% (1 Month USD LIBOR + 2.75%, Rate Floor: 0.00%) due 09/28/24	10,861,905	10,918,496			
Argo Merchants 6.14% (3 Month USD LIBOR + 3.75%, Rate Floor: 1.00%) due 12/06/24	10,671,615	10,724,973			
Titan Acquisition Ltd. (Husky) 5.24% (1 Month USD LIBOR + 3.00%, Rate Floor: 0.00%) due 03/28/25	10,149,000	9,852,446			
Sapphire Bidco B.V. 3.25% (3 Month EURIBOR + 3.25%, Rate Floor: 0.00%) due 05/05/25 ¹¹	EUR 8,100,000	9,424,574			
LTI Holdings, Inc. 5.74% (1 Month USD LIBOR + 3.50%, Rate Floor: 0.00%) due 09/06/25	9,150,000	9,184,312			
STS Operating, Inc. (SunSource) 6.49% (1 Month USD LIBOR + 4.25%, Rate Floor: 1.00%) due 12/11/24	9,176,884	9,153,942			
			Befesa 2.75% (6 Month EURIBOR + 2.75%, Rate Floor: 0.00%) due 12/07/22 ¹¹	EUR 6,250,000	\$ 7,259,928
			ABC Supply Co., Inc. 4.24% (1 Month USD LIBOR + 2.00%, Rate Floor: 0.75%) due 10/31/23	6,862,282	6,839,637
			CPM Holdings, Inc. 5.74% (1 Month USD LIBOR + 3.50%, Rate Floor: 1.00%) due 04/11/22	6,575,702	6,600,361
			Recess Holdings, Inc. 6.06% (3 Month USD LIBOR + 3.75%, Rate Floor: 1.00%) due 09/30/24	5,058,429	5,096,367
			7.44% (Commercial Prime Lending Rate + 2.75%, Rate Floor: 1.00%) due 09/30/24	680,119	685,220
			Thermasys Corp. 6.33% (3 Month USD LIBOR + 4.00%, Rate Floor: 1.25%) due 05/03/19	5,971,875	5,617,325
			Verallia Packaging Sasu 3.25% (1 Month EURIBOR + 3.25%, Rate Floor: 0.00%) due 05/29/25 ¹¹	EUR 3,650,000	4,245,011
			Consolidated Container Co. LLC 4.99% (1 Month USD LIBOR + 2.75%, Rate Floor: 1.00%) due 05/22/24	3,712,570	3,723,708

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Corialis Group Ltd. 3.50% (6 Month EURIBOR + 3.50%, Rate Floor: 0.00%) due 03/29/24 ¹¹	EUR 3,075,000	\$ 3,514,362			
Reece Ltd. 4.34% (3 Month USD LIBOR + 2.00%, Rate Floor: 0.00%) due 07/02/25	3,192,000	3,195,990			
Survitec 4.75% (6 Month EURIBOR + 4.75%) due 03/12/22 ¹¹	EUR 2,700,000	3,043,081			
KUEHG Corp. (KinderCare) 6.14% (3 Month USD LIBOR + 3.75%, Rate Floor: 1.00%) due 02/21/25	2,880,067	2,892,077			
SIG Onex Wizard Acquisition 7.00% (Commercial Prime Lending Rate + 1.75%, Rate Floor: 1.00%) due 03/11/22	2,638,079	2,639,900			
EXC Holdings III Corp. 5.89% (3 Month USD LIBOR + 3.50%, Rate Floor: 1.00%) due 12/02/24	2,009,813	2,022,374			
Tank Holdings Corp. 5.67% (1 Month USD LIBOR + 3.50%, Rate Floor: 1.00%) due 03/16/22	1,660,870	1,661,384			
Pregis Holding I Corp. 5.89% (3 Month USD LIBOR + 3.50%, Rate Floor: 1.00%) due 05/20/21	1,346,367	1,332,904			
			Wencor Group 5.74% (1 Month LIBOR + 3.50%) due 06/19/19	1,052,308	\$ 1,022,927
			Total Industrial		<u>570,040,495</u>
			CONSUMER, NON-CYCLICAL - 17.6%		
			CHG Healthcare Services, Inc. 5.31% (3 Month USD LIBOR + 3.00%, Rate Floor: 1.00%) due 06/07/23	30,634,073	30,806,543
			JBS USA Lux SA 4.84% (3 Month USD LIBOR + 2.50%, Rate Floor: 0.75%) due 10/30/22	27,851,479	27,905,511
			Albertson's LLC 4.99% (1 Month USD LIBOR + 2.75%, Rate Floor: 0.75%) due 08/25/21	21,642,979	21,660,943
			5.38% (3 Month USD LIBOR + 3.00%, Rate Floor: 0.75%) due 12/21/22	6,205,697	6,206,876
			Sterigenics-Norion Holdings 5.24% (1 Month USD LIBOR + 3.00%, Rate Floor: 1.00%) due 05/15/22	27,216,359	27,238,948
			Examworks Group, Inc. 5.49% (1 Month USD LIBOR + 3.25%, Rate Floor: 1.00%) due 07/27/23	26,787,968	26,975,484
			Chobani LLC 5.74% (1 Month USD LIBOR + 3.50%, Rate Floor: 1.00%) due 10/10/23	27,487,294	26,800,112

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Dole Food Company, Inc. 5.00% (1 Month USD LIBOR + 2.75%, Rate Floor: 1.00%) due 04/06/24	24,773,794	\$ 24,756,205			
DJO Finance LLC 5.54% (3 Month USD LIBOR + 3.25%, Rate Floor: 1.00%) due 06/08/20	23,443,500	23,428,965			
MPH Acquisition Holdings LLC 5.14% (3 Month USD LIBOR + 2.75%, Rate Floor: 1.00%) due 06/07/23	23,129,480	23,174,120			
Diamond (BC) B.V. 5.24% (1 Month USD LIBOR + 3.00%, Rate Floor: 0.00%) due 09/06/24	10,867,875	10,650,518			
	3.25% (1 Month EURIBOR + 3.25%, Rate Floor: 0.00%) due 09/06/24 ¹¹	EUR 9,031,750	10,318,449		
AI Aqua Zip Bidco Pty Ltd. 5.49% (1 Month USD LIBOR + 3.25%, Rate Floor: 1.00%) due 12/13/23	19,182,204	19,185,810			
PPDI (Pharmaceutical Product Development, Inc.) 4.74% (1 Month USD LIBOR + 2.50%, Rate Floor: 1.00%) due 08/18/22	18,671,941	18,682,584			
Lineage Logistics LLC 5.24% (1 Month USD LIBOR + 3.00%, Rate Floor: 1.00%) due 02/27/25	18,183,625	18,145,803			
			Sigma Holding BV (Flora Food) 3.50% (1 Month EURIBOR + 3.50%, Rate Floor: 0.00%) due 07/02/25 ¹¹	EUR 14,000,000	\$ 16,189,573
			Aspen Dental 5.49% (1 Month USD LIBOR + 3.25%, Rate Floor: 0.00%) due 04/30/25	15,411,375	15,480,726
			IQVIA Holdings, Inc. 4.14% (3 Month USD LIBOR + 1.75%, Rate Floor: 0.00%) due 06/11/25	15,261,750	15,249,083
			Endo Luxembourg Finance Co. 6.50% (3 Month USD LIBOR + 4.25%, Rate Floor: 0.75%) due 04/29/24	14,778,859	14,868,124
			American Tire Distributors, Inc. 6.64% (3 Month USD LIBOR + 4.25%, Rate Floor: 1.00%) due 09/01/21	16,940,254	14,653,320
			US Foods, Inc. 4.24% (1 Month USD LIBOR + 2.00%, Rate Floor: 0.00%) due 06/27/23	13,117,754	13,162,092
			Grifols Worldwide Operations USA, Inc. 4.42% (1 Week USD LIBOR + 2.25%, Rate Floor: 0.00%) due 01/31/25	12,530,696	12,594,102
			Hostess Brands LLC 4.49% (1 Month USD LIBOR + 2.25%, Rate Floor: 0.75%) due 08/03/22	12,259,661	12,259,661

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Authentic Brands			Alpha Bidco SAS		
5.74% (1 Month USD LIBOR + 3.50%, Rate Floor: 1.00%) due 09/27/24	11,959,625	\$ 11,992,514	3.25% (3 Month EURIBOR + 3.25%, Rate Floor: 0.00%) due 06/29/25 ¹¹	EUR 6,195,620	\$ 7,220,142
CPI Holdco LLC			CTI Foods Holding Co. LLC		
5.89% (3 Month USD LIBOR + 3.50%, Rate Floor: 1.00%) due 03/21/24	10,778,303	10,785,093	6.10% (3 Month USD LIBOR + 3.50%, Rate Floor: 1.00%) due 06/29/20	3,662,453	2,998,634
Immucor, Inc.			9.85% (3 Month USD LIBOR + 7.25%, Rate Floor: 1.00%) due 06/28/21	7,420,000	2,943,291
7.39% (3 Month USD LIBOR + 5.00%, Rate Floor: 1.00%) due 06/15/21	10,418,125	10,580,960	Duran Group Holding GMBH		
PAREXEL International Corp.			4.00% (3 Month EURIBOR + 4.00%, Rate Floor: 0.00%) due 03/29/24 ¹¹	EUR 4,003,529	4,416,341
4.99% (1 Month USD LIBOR + 2.75%, Rate Floor: 0.00%) due 09/27/24	10,506,870	10,430,695	4.00% (3 Month EURIBOR + 4.00%, Rate Floor: 0.00%) due 12/20/24 ¹¹	EUR 1,350,000	1,489,201
Cidron New Bidco Ltd.			Pelican Products, Inc.		
3.50% (1 Month EURIBOR + 3.50%, Rate Floor: 0.00%) due 04/16/25 ¹¹	EUR 8,125,000	9,406,961	5.60% (1 Month USD LIBOR + 3.50%, Rate Floor: 0.00%) due 05/01/25	4,758,075	4,766,021
Syneos Health, Inc.			Avantor, Inc.		
4.24% (1 Month USD LIBOR + 2.00%, Rate Floor: 0.00%) due 08/01/24	8,599,250	8,609,999	6.24% (1 Month USD LIBOR + 4.00%, Rate Floor: 1.00%) due 11/21/24	4,615,125	4,669,214
Smart & Final Stores LLC			Equian LLC		
5.74% (1 Month USD LIBOR + 3.50%, Rate Floor: 0.75%) due 11/15/22	8,298,839	8,127,717	5.46% (1 Month USD LIBOR + 3.25%, Rate Floor: 1.00%) due 05/20/24	4,281,750	4,301,831
NVA Holdings, Inc					
4.99% (1 Month USD LIBOR + 2.75%, Rate Floor: 1.00%) due 02/03/25	7,724,941	7,695,972			

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Nellson Nutraceutical (US) 6.64% (3 Month USD LIBOR + 4.25%, Rate Floor: 1.00%) due 12/23/21	4,055,580	\$ 4,035,302			
Grocery Outlet, Inc. 5.74% (1 Month USD LIBOR + 3.50%, Rate Floor: 1.00%) due 10/21/21	3,871,157	3,871,157			
Cheese Bidco B.V. 3.25% (3 Month EURIBOR + 3.25%, Rate Floor: 0.00%) due 06/29/25 ¹¹	EUR 2,904,380	3,384,655			
Stratose Intermediate Holdings II LLC 5.49% (1 Month USD LIBOR + 3.25%, Rate Floor: 1.00%) due 06/22/23	3,258,750	3,273,023			
Arctic Glacier Group Holdings, Inc. 5.74% (1 Month USD LIBOR + 3.50%, Rate Floor: 1.00%) due 03/20/24	2,388,761	2,395,737			
Valeant Pharmaceuticals International, Inc. 5.10% (1 Month USD LIBOR + 3.00%, Rate Floor: 0.00%) due 06/01/25	2,217,475	2,227,964			
BCPE Eagle Buyer LLC 6.49% (1 Month USD LIBOR + 4.25%, Rate Floor: 1.00%) due 03/18/24	2,128,392	2,091,145			
Nellson Nutraceutical (CAD) 6.64% (3 Month USD LIBOR + 4.25%, Rate Floor: 1.00%) due 12/23/21	1,662,978	1,654,664			
Acadia Healthcare Co., Inc. 4.74% (1 Month USD LIBOR + 2.50%, Rate Floor: 0.00%) due 02/16/23	1,281,573	\$ 1,289,788			
Catalent Pharma Solutions, Inc. 4.49% (1 Month USD LIBOR + 2.25%, Rate Floor: 1.00%) due 05/20/24	644,860	648,690			
Jacobs Douwe Egberts 4.63% (3 Month USD LIBOR + 2.25%, Rate Floor: 0.00%) due 07/01/22	588,495	592,079			
Targus Group International, Inc. due 05/24/16 ^{†††1,2,4,5}	152,876	—			
Total Consumer, Non-cyclical				<u>566,292,342</u>	
TECHNOLOGY - 14.9%					
Optiv, Inc. 5.50% (1 Month USD LIBOR + 3.25%, Rate Floor: 1.00%) due 02/01/24	30,867,269	29,989,404			
Press Ganey Holdings, Inc. 4.99% (1 Month USD LIBOR + 2.75%, Rate Floor: 1.00%) due 10/23/23	28,942,438	29,050,972			
Misys Ltd. 5.89% (3 Month USD LIBOR + 3.50%, Rate Floor: 1.00%) due 06/13/24	28,181,613	28,190,067			
Solera LLC 4.99% (1 Month USD LIBOR + 2.75%, Rate Floor: 1.00%) due 03/03/23	26,047,113	26,096,081			

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First Data Corp.			Internet Brands, Inc.		
4.21% (1 Month USD LIBOR + 2.00%, Rate Floor: 0.00%) due 04/26/24	14,205,407	\$ 14,215,493	5.92% (1 Month USD LIBOR + 3.75%, Rate Floor: 0.00%) due 09/13/24	16,609,135	\$ 16,712,943
4.21% (1 Month USD LIBOR + 2.00%) due 07/08/22	11,169,121	11,185,652	Planview, Inc.		
LANDesk Group, Inc.			7.49% (1 Month USD LIBOR + 5.25%, Rate Floor: 1.00%) due 01/27/23 ^{†††;1}	15,760,000	15,760,000
6.33% (1 Month USD LIBOR + 4.25%, Rate Floor: 1.00%) due 01/20/24	24,085,104	24,255,626	Evergood 4 ApS (Nets)		
Kronos, Inc.			3.00% (3 Month EURIBOR + 3.00%, Rate Floor: 0.00%) due 02/06/25 ¹¹	EUR 11,950,342	13,881,658
5.34% (3 Month USD LIBOR + 3.00%, Rate Floor: 0.00%) due 11/01/23	20,411,147	20,505,650	Micron Technology, Inc.		
Seattle Spnco			4.25% (1 Month USD LIBOR + 2.00%, Rate Floor: 0.00%) due 05/29/25	11,700,000	11,702,457
4.74% (1 Month USD LIBOR + 2.50%, Rate Floor: 0.00%) due 06/21/24	19,391,667	19,327,092	Cologix Holdings, Inc.		
TIBCO Software, Inc.			5.24% (1 Month USD LIBOR + 3.00%, Rate Floor: 1.00%) due 03/20/24	9,553,515	9,523,708
5.75% (1 Month USD LIBOR + 3.50%, Rate Floor: 1.00%) due 12/04/20	19,058,387	19,125,854	9.24% (1 Month USD LIBOR + 7.00%, Rate Floor: 1.00%) due 03/20/25	1,900,000	1,912,464
Epicor Software			Flexera Software LLC		
5.50% (1 Month USD LIBOR + 3.25%, Rate Floor: 1.00%) due 06/01/22	17,983,760	18,054,976	5.50% (1 Month USD LIBOR + 3.25%, Rate Floor: 1.00%) due 02/26/25	10,464,250	10,486,016
Go Daddy Operating Company LLC			Cypress Intermediate Holdings III, Inc.		
4.49% (1 Month USD LIBOR + 2.25%, Rate Floor: 0.00%) due 02/15/24	17,435,087	17,498,028	5.25% (1 Month USD LIBOR + 3.00%, Rate Floor: 1.00%) due 04/29/24	9,974,747	10,012,153
Peak 10 Holding Corp.					
5.89% (3 Month USD LIBOR + 3.50%, Rate Floor: 0.00%) due 08/01/24	17,226,000	17,024,973			

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Infor (US), Inc. 5.14% (3 Month USD LIBOR + 2.75%, Rate Floor: 1.00%) due 02/01/22	9,856,291	\$ 9,879,354			
IRIS Software Group 5.24% (3 Month GBP LIBOR + 4.50%, Rate Floor: 0.00%) due 09/03/25	GBP 7,500,000	9,860,318			
Greenway Health LLC 6.14% (3 Month USD LIBOR + 3.75%, Rate Floor: 1.00%) due 02/16/24	8,805,416	8,783,402			
Informatica LLC 5.49% (1 Month USD LIBOR + 3.25%, Rate Floor: 0.00%) due 08/05/22	8,671,802	8,739,529			
Eiger Acquisition B.V. 3.75% (3 Month EURIBOR + 3.75%, Rate Floor: 0.00%) due 12/12/24 ¹¹	EUR 7,400,000	8,624,884			
EIG Investors Corp. 6.06% (3 Month USD LIBOR + 3.75%, Rate Floor: 1.00%) due 02/09/23	8,093,529	8,151,317			
Jaggaer 6.24% (3 Month USD LIBOR + 4.00%, Rate Floor: 1.00%) due 12/28/24	8,159,000	8,138,602			
Camelia Bidco Banc Civica 5.55% (3 Month GBP LIBOR + 4.75%, Rate Floor: 0.00%) due 10/14/24	GBP 5,600,000	7,316,755			
			Park Place Technologies LLC 6.24% (1 Month USD LIBOR + 4.00%) due 03/29/25	6,284,250	\$ 6,276,395
			10.24% (1 Month USD LIBOR + 8.00%) due 03/29/26	300,000	297,750
			MA Financeco LLC 4.49% (1 Month USD LIBOR + 2.25%, Rate Floor: 0.00%) due 11/19/21	6,243,625	6,212,407
			Cvent, Inc. 5.99% (1 Month USD LIBOR + 3.75%, Rate Floor: 1.00%) due 11/29/24	5,870,500	5,863,162
			Refinitiv (Financial & Risk Us Holdings, Inc.) 3.75% (3 Month USD LIBOR + 3.75%, Rate Floor: 0.00%) due 09/18/25 ⁴	5,800,000	5,784,688
			Aspect Software, Inc. 12.81% (3 Month USD LIBOR + 10.50%, Rate Floor: 1.00%) due 05/25/20 ²	6,718,039	5,601,165
			PISWBidCo GmbH 3.25% (2 Month EURIBOR + 3.25%, Rate Floor: 0.00%) due 04/30/25 ¹¹	EUR 4,800,000	5,556,228
			Global Healthcare Exchange LLC 5.64% (3 Month USD LIBOR + 3.25%, Rate Floor: 1.00%) due 06/28/24	3,555,000	3,561,683

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Miami Escrow			Crown Finance US, Inc.		
Borrower LLC			4.74% (1 Month USD		
4.74% (1 Month USD			LIBOR + 2.50%,		
LIBOR + 2.50%,			Rate Floor: 0.00%)		
Rate Floor: 0.00%)			due 02/28/25	14,079,250	\$ 14,056,582
due 06/21/24	2,871,458	\$ 2,861,896	2.63% (1 Month		
Sabre GLBL, Inc.			EURIBOR +		
4.24% (1 Month USD			2.63%, Rate		
LIBOR + 2.00%,			Floor: 0.00%) ¹¹		
Rate Floor: 0.00%)			due 02/28/25	EUR 5,870,500	6,823,059
due 02/22/24	2,351,391	<u>2,357,270</u>	Greektown		
Total Technology		<u>478,378,072</u>	Holdings LLC		
CONSUMER, CYCLICAL - 14.0%			4.99% (1 Month USD		
Equinox Holdings, Inc.			LIBOR + 2.75%,		
5.24% (1 Month USD			Rate Floor: 0.75%)		
LIBOR + 3.00%,			due 04/25/24	17,725,625	17,725,625
Rate Floor: 1.00%)			Navistar Inc.		
due 03/08/24	30,000,516	30,128,018	5.64% (1 Month		
AlixPartners, LLP			USD LIBOR +		
4.99% (1 Month			3.50%, Rate		
USD LIBOR +			Floor: 0.00%)		
2.75%, Rate			due 11/06/24	17,412,500	17,499,563
Floor: 0.00%)			Peer Holding III BV		
due 04/04/24	28,316,665	28,434,746	3.50% (3 Month		
USIC Holding, Inc.			EURIBOR +		
5.49% (1 Month USD			3.50%, Rate		
LIBOR + 3.25%,			Floor: 0.00%)		
Rate Floor: 1.00%)			due 03/08/25 ¹¹	EUR 15,075,000	17,349,028
due 12/08/23	26,668,752	26,813,296	Gates Global LLC		
CD&R Firefly Bidco Ltd.			4.99% (1 Month USD		
5.25% (2 Month GBP			LIBOR + 2.75%,		
LIBOR + 4.50%,			Rate Floor: 1.00%)		
Rate Floor: 0.00%)			due 04/01/24	17,128,890	17,225,325
due 06/23/25	GBP 17,450,000	22,714,247	Party City		
3.50% (2 Month			Holdings, Inc.		
EURIBOR + 3.50%,			5.14% (3 Month USD		
Rate Floor: 0.00%)			LIBOR + 2.75%,		
due 06/23/25 ¹¹	EUR 2,500,000	2,903,449	Rate Floor: 0.75%)		
Mavis Tire Express			due 08/19/22	15,699,751	15,809,022
Services Corp.			Petco Animal		
5.42% (1 Month USD			Supplies, Inc.		
LIBOR + 3.25%,			5.59% (3 Month USD		
Rate Floor: 0.00%)			LIBOR + 3.25%,		
due 03/20/25	22,627,087	22,542,235	Rate Floor: 1.00%)		
			due 01/26/23	17,888,788	14,474,355

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Eldorado Resorts, Inc. 4.41% (1 Month USD LIBOR + 2.25%, Rate Floor: 0.00%) due 04/17/24	13,394,500	\$ 13,450,355	National Vision, Inc. 4.74% (1 Month USD LIBOR + 2.50%, Rate Floor: 0.00%) due 11/20/24	10,731,135	\$ 10,794,878
Acosta, Inc. 5.49% (1 Month USD LIBOR + 3.25%, Rate Floor: 1.00%) due 09/26/21	17,653,584	13,148,566	Trader Corp. 5.24% (1 Month USD LIBOR + 3.00%, Rate Floor: 1.00%) due 09/28/23	9,052,876	9,067,994
At Home Holding III Corp. 5.84% (3 Month USD LIBOR + 3.50%, Rate Floor: 1.00%) due 06/03/22	12,093,750	12,154,219	Leslie's Poolmart, Inc. 5.70% (2 Month USD LIBOR + 3.50%, Rate Floor: 0.00%) due 08/16/23	8,962,275	8,956,718
Amaya Holdings B.V. 3.75% (3 Month EURIBOR + 3.75%, Rate Floor: 0.00%) due 07/10/25 ¹¹	EUR 10,100,000	11,836,773	Life Time Fitness, Inc. 5.06% (3 Month USD LIBOR + 2.75%, Rate Floor: 1.00%) due 06/10/22	8,768,216	8,799,256
EG Finco Ltd. 6.39% (3 Month USD LIBOR + 4.00%, Rate Floor: 0.00%) due 02/07/25	6,517,250	6,523,376	Burlington Stores, Inc. 4.72% (1 Month USD LIBOR + 2.50%, Rate Floor: 0.75%) due 11/17/24	8,693,188	8,747,521
4.00% (3 Month EURIBOR + 4.00%, Rate Floor: 0.00%) due 02/07/25 ¹¹	EUR 4,535,313	5,269,853	IBC Capital Ltd. 6.09% (3 Month USD LIBOR + 3.75%, Rate Floor: 0.00%) due 09/11/23	8,606,750	8,656,927
GVC Holdings plc 2.75% (3 Month EURIBOR + 2.75%, Rate Floor: 0.00%) due 03/29/24 ¹¹	EUR 6,350,000	7,365,912	Packers Sanitation Services, Inc. 5.38% (1 Month USD LIBOR + 3.25%) due 12/04/24	8,650,289	8,646,656
4.30% (3 Month GBP LIBOR + 3.50%, Rate Floor: 0.00%) due 03/29/24	GBP 2,700,000	3,515,792	Truck Hero, Inc. 5.96% (1 Month USD LIBOR + 3.75%, Rate Floor: 0.00%) due 04/22/24	8,407,431	8,425,843

FLOATING RATE STRATEGIES FUND

	FACE AMOUNT	VALUE		FACE AMOUNT	VALUE
Stars Group (Amaya)			Belk, Inc.		
5.89% (3 Month USD LIBOR + 3.50%, Rate Floor: 0.00%) due 07/10/25	6,633,375	\$ 6,691,749	6.88% (1 Month USD LIBOR + 4.75%, Rate Floor: 1.00%) due 12/12/22	4,085,699	\$ 3,569,389
Prime Security Services Borrower LLC			International Car Wash Group Ltd.		
4.99% (1 Month USD LIBOR + 2.75%, Rate Floor: 1.00%) due 05/02/22	6,550,458	6,578,428	5.59% (3 Month USD LIBOR + 3.25%, Rate Floor: 1.00%) due 10/03/24	2,919,703	2,931,878
Wyndham Hotels & Resorts, Inc.			Penn Engineering & Manufacturing Corp.		
3.99% (1 Month USD LIBOR + 1.75%, Rate Floor: 0.00%) due 05/30/25	6,500,000	6,517,615	4.99% (1 Month USD LIBOR + 2.75%, Rate Floor: 1.00%) due 06/27/24	1,975,000	1,989,813
Columbus Finance, Inc.			Alexander Mann		
4.75% (1 Month EURIBOR + 4.75%, Rate Floor: 0.00%) due 07/05/24 ¹¹	EUR 5,500,000	6,306,607	6.22% (3 Month GBP LIBOR + 5.50%, Rate Floor: 0.00%) due 08/11/25	GBP 1,540,000	1,926,806
Samsonite IP Holdings S.A.R.L.			Advantage Sales & Marketing LLC		
3.99% (1 Month USD LIBOR + 1.75%, Rate Floor: 0.00%) due 04/25/25	5,556,075	5,550,297	5.11% (1 Month USD LIBOR + 3.00%) due 07/25/19	1,200,000	<u>1,109,700</u>
Belmond Interfin Ltd.			Total Consumer, Cyclical		<u>450,813,495</u>
4.99% (1 Month USD LIBOR + 2.75%, Rate Floor: 0.00%) due 07/03/24	3,950,000	3,950,000	COMMUNICATIONS - 10.5%		
Generac Power Systems, Inc.			Zephyr Bidco Ltd.		
3.85% (1 Month USD LIBOR + 1.75%, Rate Floor: 0.75%) due 05/31/23	3,832,024	3,832,024	5.47% (1 Month GBP LIBOR + 4.75%, Rate Floor: 0.00%) due 07/23/25	GBP 14,265,000	18,599,457
			8.22% (1 Month GBP LIBOR + 7.50%, Rate Floor: 0.00%) due 07/23/26	GBP 8,542,917	10,957,776
			Altice US Finance I Corp.		
			4.49% (1 Month USD LIBOR + 2.25%, Rate Floor: 0.00%) due 07/28/25	29,365,382	29,328,675

FLOATING RATE STRATEGIES FUND

	FACE AMOUNT	VALUE		FACE AMOUNT	VALUE
SFR Group S.A. 5.85% (1 Month USD LIBOR + 3.69%, Rate Floor: 0.00%) due 01/31/26	29,403,929	\$ 29,015,503			
Sprint Communications, Inc. 4.75% (1 Month USD LIBOR + 2.50%, Rate Floor: 0.75%) due 02/02/24	23,763,125	23,822,533			
Cengage Learning Acquisitions, Inc. 6.42% (1 Month USD LIBOR + 4.25%, Rate Floor: 1.00%) due 06/07/23	24,791,080	23,086,693			
CSC Holdings, LLC 4.41% (1 Month USD LIBOR + 2.25%, Rate Floor: 0.00%) due 07/17/25	21,490,468	21,481,442			
Telenet Financing USD LLC 4.41% (1 Month USD LIBOR + 2.25%, Rate Floor: 0.00%) due 08/15/26	20,670,000	20,576,365			
Mcgraw-Hill Global Education Holdings LLC 6.24% (1 Month USD LIBOR + 4.00%, Rate Floor: 1.00%) due 05/04/22	21,089,565	20,448,021			
GTT Communications B.V. 3.25% (1 Month EURIBOR + 3.25%, Rate Floor: 0.00%) due 05/31/25 ¹¹	EUR 16,059,750	18,540,881			
			WMG Acquisition Corp. 4.37% (1 Month USD LIBOR + 2.13%, Rate Floor: 0.00%) due 11/01/23	16,944,713	\$ 16,912,688
			Virgin Media Bristol LLC 4.66% (1 Month USD LIBOR + 2.50%, Rate Floor: 0.00%) due 01/15/26	16,500,000	16,524,420
			Market Track LLC 6.64% (3 Month USD LIBOR + 4.25%, Rate Floor: 1.00%) due 06/05/24	13,711,500	13,642,942
			Radiate HoldCo LLC 5.24% (1 Month USD LIBOR + 3.00%, Rate Floor: 0.75%) due 02/01/24	13,086,464	13,060,553
			Ziggo Secured Finance BV 4.66% (1 Month USD LIBOR + 2.50%, Rate Floor: 0.00%) due 04/15/25	11,275,000	11,065,961
			Charter Communications Operating, LLC 4.25% (1 Month USD LIBOR + 2.00%) due 04/30/25	10,470,875	10,483,964
			Houghton Mifflin Co. 5.24% (1 Month USD LIBOR + 3.00%, Rate Floor: 1.00%) due 05/28/21	10,548,194	9,915,302

FLOATING RATE STRATEGIES FUND

	FACE AMOUNT	VALUE		FACE AMOUNT	VALUE
Imagine Print			FINANCIAL - 7.2%		
Solutions LLC			National Financial		
7.00% (1 Month USD			Partners Corp.		
LIBOR + 4.75%,			5.24% (1 Month USD		
Rate Floor: 1.00%)			LIBOR + 3.00%,		
due 06/21/22	10,588,750	\$ 9,874,009	Rate Floor: 0.00%)		
GTT Communications,			due 01/08/24	32,506,124	\$ 32,473,617
Inc.			LPL Holdings, Inc.		
4.99% (1 Month			4.42% (1 Month USD		
USD LIBOR +			LIBOR + 2.25%,		
2.75%, Rate			Rate Floor: 0.00%)		
Floor: 0.00%)			due 09/23/24	29,646,044	29,775,894
due 05/31/25	6,284,250	6,230,143	Amwins Group LLC		
Level 3 Financing, Inc.			4.96% (1 Month USD		
4.43% (1 Month USD			LIBOR + 2.75%,		
LIBOR + 2.25%,			Rate Floor: 1.00%)		
Rate Floor: 0.00%)			due 01/25/24	29,612,276	29,717,103
due 02/22/24	4,450,000	4,461,748	Alliant Holdings		
AMC Entertainment			Intermediate LLC		
Holdings, Inc.			5.15% (1 Month USD		
4.38% (1 Month USD			LIBOR + 3.00%,		
LIBOR + 2.25%)			Rate Floor: 0.00%)		
due 12/15/23	3,152,000	3,151,338	due 05/09/25	18,178,304	18,233,566
Proquest LLC			HUB International Ltd.		
5.99% (1 Month USD			5.34% (3 Month		
LIBOR + 3.75%,			USD LIBOR +		
Rate Floor: 1.00%)			3.00%, Rate		
due 10/24/21	2,650,873	2,656,679	Floor: 0.00%)		
Match Group, Inc.			due 04/25/25	17,057,250	17,087,100
4.67% (1 Month			TransUnion LLC		
USD LIBOR +			4.24% (1 Month USD		
2.50%, Rate			LIBOR + 2.00%,		
Floor: 0.00%)			Rate Floor: 0.00%)		
due 11/16/22	2,471,875	2,490,414	due 04/10/23	15,934,089	15,960,061
SFR Group SA			WEX, Inc.		
4.99% (1 Month			4.49% (1 Month USD		
USD LIBOR +			LIBOR + 2.25%,		
2.75%, Rate			Rate Floor: 0.00%)		
Floor: 0.00%)			due 06/30/23	11,730,992	11,765,247
due 07/31/25	495,170	482,790	Vantiv LLC		
Total Communications		<u>336,810,297</u>	3.88% (1 Month		
			USD LIBOR +		
			1.75%, Rate		
			Floor: 0.00%)		
			due 08/09/24	11,591,750	11,602,646

FLOATING RATE STRATEGIES FUND

	FACE AMOUNT	VALUE		FACE AMOUNT	VALUE
Delos Finance S.A.R.L. (International Lease Finance) 4.14% (3 Month USD LIBOR + 1.75%, Rate Floor: 0.00%) due 10/06/23	11,250,000	\$ 11,282,850	Advisor Group, Inc. 5.91% (1 Month USD LIBOR + 3.75%, Rate Floor: 0.00%) due 08/15/25	3,200,000	\$ 3,218,656
Hanjin International Corp. 4.83% (3 Month USD LIBOR + 2.50%, Rate Floor: 0.00%) due 10/19/20	9,750,000	9,737,813	Focus Financial Partners, LLC 4.74% (1 Month USD LIBOR + 2.50%, Rate Floor: 0.00%) due 07/03/24	3,081,178	3,096,584
HarbourVest Partners LP 4.41% (1 Month USD LIBOR + 2.25%, Rate Floor: 0.00%) due 03/03/25	7,900,000	7,909,875	Geo Group, Inc. 4.25% (1 Month USD LIBOR + 2.00%, Rate Floor: 0.75%) due 03/22/24	2,511,750	2,507,832
Aretec Group, Inc. 4.25% (3 Month USD LIBOR + 4.25%, Rate Floor: 0.00%) due 08/13/25 ¹¹	7,850,000	7,908,875	Fly Leasing Ltd. 4.34% (3 Month USD LIBOR + 2.00%, Rate Floor: 0.00%) due 02/09/23	1,512,472	<u>1,513,107</u>
USI, Inc. 5.39% (3 Month USD LIBOR + 3.00%, Rate Floor: 0.00%) due 05/16/24	7,082,460	7,084,231	Total Financial		<u>230,144,497</u>
Jefferies Finance LLC 4.88% (3 Month USD LIBOR + 2.50%, Rate Floor: 1.00%) due 08/02/24	5,445,000	5,451,806	BASIC MATERIALS - 3.0%		
Capital Automotive L.P. 4.75% (1 Month USD LIBOR + 2.50%, Rate Floor: 1.00%) due 03/25/24	3,812,868	3,817,634	Alpha 3 B.V. 5.39% (3 Month USD LIBOR + 3.00%, Rate Floor: 1.00%) due 01/31/24	31,623,825	31,789,850
			PQ Corp. 4.74% (1 Month USD LIBOR + 2.50%, Rate Floor: 0.00%) due 02/08/25	18,454,669	18,466,295
			GrafTech Finance, Inc. 5.74% (1 Month USD LIBOR + 3.50%, Rate Floor: 1.00%) due 02/12/25	17,765,125	17,876,157
			Nexeo Solutions LLC 5.60% (3 Month USD LIBOR + 3.25%) due 06/09/23	10,295,282	10,349,332

FLOATING RATE STRATEGIES FUND

	FACE AMOUNT	VALUE		FACE AMOUNT	VALUE
Arch Coal, Inc. 4.99% (1 Month USD LIBOR + 2.75%, Rate Floor: 1.00%) due 03/07/24	6,767,274	\$ 6,767,274			
PMHC II, Inc. (Prince) 6.15% (3 Month USD LIBOR + 3.50%, Rate Floor: 1.00%) due 03/29/25	5,343,150	5,196,213			
HB Fuller Co. 4.17% (1 Month USD LIBOR + 2.00%, Rate Floor: 0.00%) due 10/20/24	4,400,000	4,393,972			
Platform Specialty Products 4.74% (1 Month USD LIBOR + 2.50%, Rate Floor: 1.00%) due 06/07/20	1,746,624	1,752,546			
Minerals Technologies, Inc. 4.46% (1 Month USD LIBOR + 2.25%, Rate Floor: 0.75%) due 02/14/24	768,283	<u>773,085</u>			
Total Basic Materials		<u>97,364,724</u>			
ENERGY - 1.3%					
Ultra Petroleum, Inc. 5.17% (1 Month USD LIBOR + 3.00%, Rate Floor: 1.00%) due 04/12/24	16,726,793	15,040,230			
Penn Virginia Holding Corp. 9.25% (1 Month USD LIBOR + 7.00%, Rate Floor: 1.00%) due 09/29/22	10,890,000	11,026,125			
			Permian Production Partners 8.17% (3 Month USD LIBOR + 6.00%, Rate Floor: 1.00%) due 05/18/24	8,690,000	\$ 8,603,100
			PSS Companies 6.79% (2 Month USD LIBOR + 4.50%, Rate Floor: 1.00%) due 01/28/20	5,492,186	5,437,264
			Yak Access LLC 12.15% (1 Month USD LIBOR + 10.00%, Rate Floor: 0.00%) due 07/10/26	2,550,000	2,422,500
			Summit Midstream Partners, LP 8.24% (1 Month USD LIBOR + 6.00%, Rate Floor: 1.00%) due 05/13/22	793,333	<u>803,750</u>
			Total Energy		<u>43,332,969</u>
			UTILITIES - 0.8%		
			Blitz F18-675 GmbH 3.75% (3 Month EURIBOR + 3.75%, Rate Floor: 0.00%) due 07/31/25 ¹¹	EUR 10,452,373	12,221,217
			Helix Gen Funding LLC 5.99% (1 Month USD LIBOR + 3.75%, Rate Floor: 1.00%) due 06/03/24	5,655,519	5,299,108
			Stonewall 7.89% (3 Month USD LIBOR + 5.50%, Rate Floor: 1.00%) due 11/13/21	4,292,605	4,303,337

FLOATING RATE STRATEGIES FUND

	FACE AMOUNT	VALUE		FACE AMOUNT	VALUE
INDUSTRIAL - 0.5%					
Reynolds Group Issuer Inc. / Reynolds Group Issuer LLC / Reynolds Group Issuer Luxemburg 5.85% (3 Month USD LIBOR + 3.50%) due 07/15/21 ^{7,8}	7,500,000	\$ 7,603,125			
Ardagh Packaging Finance plc / Ardagh Holdings USA, Inc. 4.62% due 05/15/23 ⁷ 4.25% due 09/15/22 ⁷	2,100,000	2,079,000			
	1,500,000	1,477,500			
Novelis Corp. 6.25% due 08/15/24 ⁷	3,000,000	3,071,250			
Grinding Media Inc. / MC Grinding Media Canada Inc. 7.38% due 12/15/23 ⁷	750,000	<u>780,555</u>			
Total Industrial		<u>15,011,430</u>			
TECHNOLOGY - 0.4%					
First Data Corp. 5.00% due 01/15/24 ⁷ 5.75% due 01/15/24 ⁷	6,250,000	6,289,063			
	5,200,000	5,284,500			
NCR Corp. 5.87% due 12/15/21 6.37% due 12/15/23	1,450,000	1,464,500			
	800,000	<u>815,000</u>			
Total Technology		<u>13,853,063</u>			
CONSUMER, CYCLICAL - 0.2%					
Ferrellgas Limited Partnership / Ferrellgas Finance Corp. 6.50% due 05/01/21	4,615,000	4,130,425			
Lennar Corp. 4.12% due 01/15/22	1,500,000	<u>1,485,000</u>			
Total Consumer, Cyclical		<u>5,615,425</u>			
UTILITIES - 0.1%					
AES Corp. 6.00% due 05/15/26 5.50% due 04/15/25	2,000,000	2,107,500			
	1,059,000	1,085,475			
			LBC Tank Terminals Holding Netherlands BV 6.88% due 05/15/23⁹		
			630,000	\$	<u>625,275</u>
			Total Utilities		
			<u>3,818,250</u>		
			BASIC MATERIALS - 0.0%		
			Mirabela Nickel Ltd. 9.50% due 06/24/19 ⁵		
			1,279,819		435,138
			Eldorado Gold Corp. 6.13% due 12/15/20 ⁷		
			265,000		<u>251,750</u>
			Total Basic Materials		
			<u>686,888</u>		
			Total Corporate Bonds		
			(Cost \$167,234,746)		
			<u>164,615,701</u>		
			ASSET-BACKED SECURITIES^{††} - 1.9%		
			COLLATERALIZED LOAN OBLIGATIONS - 1.9%		
			Golub Capital Partners CLO Ltd. 2016-33A, 4.36% (3 Month USD LIBOR + 2.48%, Rate Floor: 0.00%) due 11/21/28 ^{7,8}		
			12,500,000		12,508,736
			OHA Credit Partners IX Ltd. 2013-9A, due 10/20/25 ^{7,10}		
			6,000,000		5,131,290
			Fortress Credit Opportunities VII CLO Ltd. 2016-7A, 5.07% (3 Month USD LIBOR + 2.95%, Rate Floor: 0.00%) due 12/15/28 ^{7,8}		
			5,000,000		5,019,444
			Cerberus Loan Funding XVII Ltd. 2016-3A, 4.88% (3 Month USD LIBOR + 2.53%, Rate Floor: 0.00%) due 01/15/28 ^{7,8}		
			5,000,000		4,999,873

FLOATING RATE STRATEGIES FUND

	FACE AMOUNT	VALUE		FACE AMOUNT	VALUE
Octagon Loan Funding Ltd. due 11/18/26 ¹⁰	5,600,000	\$ 4,799,693			
Jamestown CLO V Ltd. 2014-5A, 7.45% (3 Month USD LIBOR + 5.10%, Rate Floor: 0.00%) due 01/17/27 ^{7,8}	4,000,000	3,922,791			
OCP CLO Ltd. 2016-2A, 5.16% (3 Month USD LIBOR + 2.85%, Rate Floor: 0.00%) due 11/22/25 ^{7,8}	3,800,000	3,809,192			
Avery Point II CLO Ltd. 2013-3X COM, due 01/18/25 ¹⁰	4,300,020	3,392,638			
ABPCI Direct Lending Fund CLO I LLC 2016-1A, 4.44% (3 Month USD LIBOR + 2.70%, Rate Floor: 0.00%) due 12/22/28 ^{7,8}	3,000,000	3,009,913			
Halcyon Loan Advisors Funding Ltd. 2012-1A, 4.84% (3 Month USD LIBOR + 3.00%, Rate Floor: 0.00%) due 08/15/23 ^{7,8}	2,600,000	2,599,709			
Ares XXXIII CLO Ltd. 2016-1A, 4.82% (3 Month USD LIBOR + 2.80%, Rate Floor: 0.00%) due 12/05/25 ^{7,8}	2,500,000	2,515,362			
Treman Park CLO Ltd. 2015-1A, due 04/20/27 ^{7,10}	3,000,000	2,483,100			
			ACIS CLO Ltd. 2015-6A, 5.71% (3 Month USD LIBOR + 3.37%, Rate Floor: 0.00%) due 05/01/27 ^{7,8}	1,000,000	\$ 1,001,410
			2013-1A, 6.86% (3 Month USD LIBOR + 4.50%, Rate Floor: 0.00%) due 04/18/24 ^{7,8}	1,000,000	999,978
			KVK CLO Ltd. 2017-1A, 4.43% (3 Month USD LIBOR + 2.60%, Rate Floor: 0.00%) due 05/15/26 ^{7,8}	2,000,000	1,999,889
			Cerberus Loan Funding XVI, LP 2016-2A, 5.52% (3 Month USD LIBOR + 3.80%, Rate Floor: 0.00%) due 11/15/27 ^{7,8}	1,000,000	1,013,745
			Newstar Commercial Loan Funding LLC 2017-1A, 5.13% (3 Month USD LIBOR + 3.50%, Rate Floor: 0.00%) due 03/20/27 ^{7,8}	1,000,000	1,008,552
			Ares XXVI CLO Ltd. 2013-1A, due 04/15/25 ^{7,10}	1,250,000	10,113
			Total Collateralized Loan Obligations	<u>60,225,428</u>	
			COLLATERALIZED DEBT OBLIGATIONS - 0.0%		
			N-Star REL CDO VIII Ltd. 2006-8A, 2.46% (1 Month USD LIBOR + 0.36%, Rate Floor: 0.36%) due 02/01/41 ^{7,8}	1,080,364	<u>1,074,357</u>

FLOATING RATE STRATEGIES FUND

	FACE AMOUNT	VALUE		FACE AMOUNT	VALUE
Wachovia Asset Securitization Issuance II LLC Trust 2007-HE1, 2.04% (1 Month USD LIBOR + 0.14%, Rate Floor: 0.14%) due 07/25/37 ⁸	2,233,596	\$ 2,162,324			
Merrill Lynch Alternative Note Asset Trust Series 2007-OAR3, 2.06% (1 Month USD LIBOR + 0.19%, Rate Floor: 0.19%) due 07/25/47 ⁸	2,164,082	2,001,223			
Nomura Resecuritization Trust 2015-4R, 4.99% (1 Month USD LIBOR + 0.43%, Rate Floor: 0.43%) due 03/26/36 ^{7,8}	1,804,104	1,738,590			
Morgan Stanley Re-REMIC Trust 2010-R5, 3.66% due 06/26/36 ⁷	741,137	651,436			
Alliance Bancorp Trust 2007-OA1, 2.14% (1 Month USD LIBOR + 0.24%, Rate Floor: 0.24%) due 07/25/37 ⁸	667,944	599,085			
			New Century Home Equity Loan Trust 2004-4, 2.67% (1 Month USD LIBOR + 0.80%, Rate Cap/Floor: 12.50%/0.53%) due 02/25/35 ⁸	282,848	\$ 274,739
			Total Residential Mortgage Backed Securities		<u>40,495,206</u>
			Total Collateralized Mortgage Obligations (Cost \$39,150,499)		<u>40,495,206</u>
			COMMERCIAL PAPER^{††} - 3.1%		
			Comcast Corp. 2.38% due 10/02/18 ^{6,7}	25,000,000	24,998,347
			Nutrien Ltd. 2.45% due 11/06/18 ^{6,7}	13,000,000	12,968,150
			2.35% due 10/12/18 ^{6,7}	7,550,000	7,544,579
			E.I. du Pont de Nemours & Co. 2.24% due 10/10/18 ^{6,7}	10,000,000	9,994,400
			2.27% due 10/22/18 ^{6,7}	8,500,000	8,488,745
			McKesson Corp. 2.25% due 10/03/18 ^{6,7}	15,000,000	14,998,125
			Walgreens Boots Alliance, Inc. 2.50% due 11/01/18 ⁶	15,000,000	14,965,235
			Rogers Communications, Inc. 2.18% due 10/18/18 ^{6,7}	7,000,000	<u>6,992,397</u>
			Total Commercial Paper (Cost \$100,952,451)		<u>100,949,978</u>
			Total Investments - 101.0% (Cost \$3,279,564,660)		<u>\$3,249,052,800</u>
			Other Assets & Liabilities, net - (1.0)%		<u>(31,307,913)</u>
			Total Net Assets - 100.0%		<u>\$3,217,744,887</u>

FLOATING RATE STRATEGIES FUND

FORWARD FOREIGN CURRENCY EXCHANGE CONTRACTS^{††}

Counterparty	Contracts to Sell	Currency	Settlement Date	Settlement Value	Value at September 30, 2018	Net Unrealized Appreciation/ (Depreciation)
JPMorgan Chase & Co.	206,978,000	EUR	10/10/18	\$241,211,333	\$240,492,056	\$ 719,277
JPMorgan Chase & Co.	7,500,000	GBP	10/10/18	9,879,015	9,778,381	100,634
Goldman Sachs	854,000	EUR	10/10/18	1,005,741	992,280	13,461
JPMorgan Chase & Co.	1,479,000	GBP	10/10/18	1,935,721	1,928,297	7,424
JPMorgan Chase & Co.	59,035,000	GBP	10/10/18	76,287,447	76,968,898	(681,451)
						\$ 159,345

Counterparty	Contracts to Buy	Currency	Settlement Date	Settlement Value	Value at September 30, 2018	Net Unrealized Appreciation/ (Depreciation)
JPMorgan Chase & Co.	120,000	EUR	10/10/18	\$ 139,028	\$ 139,430	\$ 402
Citigroup	2,960,000	EUR	10/10/18	3,447,637	3,439,286	(8,351)
JPMorgan Chase & Co.	7,140,000	GBP	10/10/18	9,372,842	9,309,019	(63,823)
						\$ (71,772)

FLOATING RATE STRATEGIES FUND

– 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 September 30, 2018. The total market value of fair valued securities amounts to \$15,793,063, (cost \$15,749,484) or 0.5% of total net assets.

² Affiliated issuer.

³ Rate indicated is the 7-day yield as of September 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 Security is in default of interest and/or principal obligations.

⁶ Rate indicated is the effective yield at the time of purchase.

⁷ 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 \$215,564,302 (cost \$215,028,765), or 6.7% of total net assets.

⁸ Variable rate security. Rate indicated is the rate effective at September 30, 2018. 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 instances where multiple underlying reference rates and spread amounts are shown, the effective rate is based on a weighted average.

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 \$647,696 (cost \$1,366,520), or less than 0.1% of total net assets.

¹⁰ Security has no stated coupon. However, it is expected to receive residual cash flow payments on defined deal dates.

¹¹ The underlying reference rate was negative at period end causing the effective rate to be equal to the spread amount listed.

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