

**Floating Rate Strategies Fund**  
**SCHEDULE OF INVESTMENTS (Unaudited)**

December 31, 2018

	Shares	Value
<b>COMMON STOCKS<sup>†</sup> - 0.0%</b>		
<b>Consumer, Non-cyclical - 0.0%</b>		
Targus Group International, Inc.* <sup>†††,1,2</sup>	12,773	\$ 32,974
<b>Energy - 0.0%</b>		
Titan Energy LLC*	10,110	3,033
<b>Technology - 0.0%</b>		
Aspect Software Parent, Inc.* <sup>†††,1,2</sup>	758	-
<b>Total Common Stocks</b> (Cost \$317,262)		<b>36,007</b>
<b>WARRANT<sup>†††</sup> - 0.0%</b>		
Aspect Software, Inc.* <sup>†,1,2</sup>	604,850	-
<b>Total Warrant</b> (Cost \$-)		<b>-</b>
<b>MONEY MARKET FUND<sup>†</sup> - 10.9%</b>		
Federated U.S. Treasury Cash Reserve Fund Institutional Shares 2.19% <sup>3</sup>	263,701,304	263,701,304
<b>Total Money Market Fund</b> (Cost \$263,701,304)		<b>263,701,304</b>
	<b>Face</b>	
	<b>Amount<sup>~</sup></b>	
<b>SENIOR FLOATING RATE INTERESTS<sup>††,7</sup> - 85.6%</b>		
<b>Industrial - 17.0%</b>		
Engineered Machinery Holdings, Inc. 6.05% (3 Month USD LIBOR + 3.25%, Rate Floor: 4.25%) due 07/19/24	29,577,392	28,505,211
Flex Acquisition Company, Inc. 5.35% (1 Month USD LIBOR + 3.00%, Rate Floor: 4.00%) due 12/29/23	28,237,113	26,566,323
Lineage Logistics LLC 5.52% (1 Month USD LIBOR + 3.00%, Rate Floor: 4.00%) due 02/27/25	27,140,262	25,613,622
Quikrete Holdings, Inc. 5.27% (1 Month USD LIBOR + 2.75%, Rate Floor: 2.75%) due 11/15/23	25,480,769	24,222,784
VC GB Holdings, Inc. 5.52% (1 Month USD LIBOR + 3.00%, Rate Floor: 4.00%) due 02/28/24	25,741,584	24,197,089
TransDigm Group, Inc. 5.02% (1 Month USD LIBOR + 2.50%, Rate Floor: 2.50%) due 05/30/25	17,926,002	16,875,718
5.02% (1 Month USD LIBOR + 2.50%, Rate Floor: 2.50%) due 06/09/23	1,898,730	1,787,180
USIC Holding, Inc. 5.77% (1 Month USD LIBOR + 3.25%, Rate Floor: 4.25%) due 12/08/23	19,620,344	18,590,276
BWAY Holding Co. 5.66% (3 Month USD LIBOR + 3.25%, Rate Floor: 3.25%) due 04/03/24	17,311,048	16,243,475
GYP Holdings III Corp. 5.27% (1 Month USD LIBOR + 2.75%, Rate Floor: 2.75%) due 06/01/25	16,985,845	15,966,694
Advanced Disposal Services, Inc. 4.67% (1 Week USD LIBOR + 2.25%, Rate Floor: 3.00%) due 11/10/23	15,998,731	15,343,743
Altra Industrial Motion Corp. 4.52% (1 Month USD LIBOR + 2.00%, Rate Floor: 2.00%) due 10/01/25	15,761,194	14,933,731
Arcite Long Carriers 7.02% (1 Month USD LIBOR + 4.50%, Rate Floor: 5.50%) due 05/18/23	15,223,175	14,690,364
Hayward Industries, Inc. 6.02% (1 Month USD LIBOR + 3.50%, Rate Floor: 3.50%) due 08/05/24	14,269,375	13,692,607
CHI Overhead Doors, Inc. 5.77% (1 Month USD LIBOR + 3.25%, Rate Floor: 4.25%) due 07/29/22	14,175,909	13,679,752
CPG International LLC 6.63% (3 Month USD LIBOR + 3.75%, Rate Floor: 4.75%) due 05/05/24	12,655,496	12,117,637
Blitz F18-675 GmbH 3.75% (3 Month EURIBOR + 3.75%, Rate Floor: 3.75%) due 07/31/25	EUR 10,452,373	11,896,206
Hillman Group, Inc. 6.80% (3 Month USD LIBOR + 4.00%, Rate Floor: 4.00%) due 05/30/25	12,050,000	11,417,375
American Bath Group LLC 7.05% (3 Month USD LIBOR + 4.25%, Rate Floor: 5.25%) due 09/30/23	11,770,385	11,299,570
Hanjin International Corp. 4.94% (3 Month USD LIBOR + 2.50%, Rate Floor: 2.50%) due 10/19/20	9,750,000	9,433,125
Charter Nex US, Inc. 5.27% (1 Month USD LIBOR + 2.75%, Rate Floor: 3.75%) due 05/16/24	9,974,684	9,417,797

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December 31, 2018

	Face Amount	Value
<b>SENIOR FLOATING RATE INTERESTS<sup>††7</sup> - 85.6% (continued)</b>		
<b>Industrial - 17.0% (continued)</b>		
Titan Acquisition Ltd. (Husky)		
5.52% (1 Month USD LIBOR + 3.00%, Rate Floor: 3.00%) due 03/28/25	10,123,500	\$ 9,233,442
STS Operating, Inc. (SunSource)		
6.77% (1 Month USD LIBOR + 4.25%, Rate Floor: 5.25%) due 12/11/24	9,153,767	8,879,154
Duran Group Holding GMBH		
4.00% (3 Month EURIBOR + 4.00%, Rate Floor: 4.00%) due 03/29/24	EUR 4,003,529	4,449,895
4.00% (3 Month EURIBOR + 4.00%, Rate Floor: 4.00%) due 12/20/24	EUR 1,350,000	1,500,516
Gates Global LLC		
5.27% (1 Month USD LIBOR + 2.75%, Rate Floor: 3.75%) due 04/01/24	5,115,938	4,848,937
Thermasys Corp.		
8.50% (3 Month USD LIBOR + 4.00%, Rate Floor: 1.25%) due 05/03/19	5,971,875	4,299,750
12.40% (3 Month USD LIBOR + 10.00%, Rate Floor: 10.00%) due 11/11/18 <sup>†††.1</sup>	485,382	478,102
Pelican Products, Inc.		
5.88% (1 Month USD LIBOR + 3.50%, Rate Floor: 4.50%) due 05/01/25	4,746,150	4,485,112
Verallia Packaging Sasu		
2.75% (1 Month EURIBOR + 2.75%, Rate Floor: 2.75%) due 08/01/25	EUR 3,650,000	4,080,246
Minerva Bidco Ltd.		
5.82% (3 Month GBP LIBOR + 5.00%, Rate Floor: 5.00%) due 07/28/25	GBP 3,100,000	3,932,255
RBS Global, Inc.		
4.52% (1 Month USD LIBOR + 2.00%, Rate Floor: 2.00%) due 08/21/24	3,788,888	3,665,749
Consolidated Container Co. LLC		
5.27% (1 Month USD LIBOR + 2.75%, Rate Floor: 3.75%) due 05/22/24	3,703,219	3,530,390
Corialis Group Ltd.		
3.50% (6 Month EURIBOR + 3.50%, Rate Floor: 3.50%) due 03/29/24	EUR 3,075,000	3,471,329
Reece Ltd.		
4.81% (3 Month USD LIBOR + 2.00%, Rate Floor: 2.00%) due 07/02/25	3,192,000	3,048,360
Survitec		
4.75% (6 Month EURIBOR + 4.75%, Rate Floor: 4.75%) due 03/12/22	EUR 2,700,000	2,923,685
KUEHG Corp. (KinderCare)		
6.55% (3 Month USD LIBOR + 3.75%, Rate Floor: 4.75%) due 02/21/25	2,872,849	2,752,563
Filtration Group Corp.		
5.52% (1 Month USD LIBOR + 3.00%, Rate Floor: 3.00%) due 03/29/25	2,654,563	2,552,814
YAK MAT (YAK ACCESS LLC)		
12.43% (1 Month USD LIBOR + 10.00%, Rate Floor: 10.00%) due 07/10/26	2,550,000	2,014,500
Wencor Group		
6.14% ((1 Month USD LIBOR + 3.50%) and (Commercial Prime Lending Rate + 2.50%)), Rate Floor: 3.50%) due 06/19/19	2,148,462	2,014,183
Penn Engineering & Manufacturing Corp.		
5.27% (1 Month USD LIBOR + 2.75%, Rate Floor: 3.75%) due 06/27/24	1,975,000	1,902,577
Tank Holdings Corp.		
5.64% ((3 Month USD LIBOR + 3.25%) and (1 Month USD LIBOR + 3.25%)), Rate Floor: 4.25%) due 03/16/22	1,660,870	1,596,511
Fly Leasing Ltd.		
4.60% (3 Month USD LIBOR + 2.00%, Rate Floor: 2.75%) due 02/09/23	1,491,979	1,440,998
<b>Total Industrial</b>		<b>413,591,347</b>
<b>Technology - 15.9%</b>		
Optiv, Inc.		
5.77% (1 Month USD LIBOR + 3.25%, Rate Floor: 4.25%) due 02/01/24	30,786,385	28,438,923
Misys Ltd.		
6.30% (3 Month USD LIBOR + 3.50%, Rate Floor: 4.50%) due 06/13/24	28,106,745	26,119,317
Press Ganey Holdings, Inc.		
5.27% (1 Month USD LIBOR + 2.75%, Rate Floor: 3.75%) due 10/23/23	26,873,883	25,765,335
LANDesk Group, Inc.		
6.60% (1 Month USD LIBOR + 4.25%, Rate Floor: 5.25%) due 01/20/24	23,039,020	22,319,051
TIBCO Software, Inc.		
6.01% (1 Month USD LIBOR + 3.50%, Rate Floor: 4.50%) due 12/04/20	19,009,891	18,692,996

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	Face Amount	Value
<b>SENIOR FLOATING RATE INTERESTS<sup>††7</sup> - 85.6% (continued)</b>		
<b>Technology - 15.9% (continued)</b>		
Seattle Spnco		
5.02% (1 Month USD LIBOR + 2.50%, Rate Floor: 2.50%) due 06/21/24	19,342,944	\$ 17,972,883
GTT Communications B.V.		
3.25% (1 Month EURIBOR + 3.25%, Rate Floor: 3.25%) due 05/31/25	EUR 16,019,500	17,683,127
Planview, Inc.		
7.77% (1 Month USD LIBOR + 5.25%, Rate Floor: 6.25%) due 01/27/23 <sup>†††1</sup>	15,760,000	15,760,000
Peak 10 Holding Corp.		
6.31% (3 Month USD LIBOR + 3.50%, Rate Floor: 3.50%) due 08/01/24	17,182,500	15,578,857
Solera LLC		
5.27% (1 Month USD LIBOR + 2.75%, Rate Floor: 2.75%) due 03/03/23	16,005,966	15,055,692
First Data Corp.		
4.50% (1 Month USD LIBOR + 2.00%, Rate Floor: 2.00%) due 04/26/24	14,205,407	13,537,753
Evergood 4 ApS (Nets)		
3.00% (3 Month EURIBOR + 3.00%, Rate Floor: 3.00%) due 02/06/25	EUR 11,950,342	13,494,562
WEX, Inc.		
4.77% (1 Month USD LIBOR + 2.25%, Rate Floor: 2.25%) due 06/30/23	11,700,990	11,228,738
Vantiv LLC		
4.19% (1 Month USD LIBOR + 1.75%, Rate Floor: 1.75%) due 08/09/24	11,562,625	11,066,357
Cologix Holdings, Inc.		
5.52% (1 Month USD LIBOR + 3.00%, Rate Floor: 4.00%) due 03/20/24	9,553,515	9,051,955
9.52% (1 Month USD LIBOR + 7.00%, Rate Floor: 8.00%) due 03/20/25	1,900,000	1,830,327
Micron Technology, Inc.		
4.53% (1 Month USD LIBOR + 2.00%, Rate Floor: 2.00%) due 05/29/25	11,304,167	10,691,820
IRIS Software Group		
5.23% (1 Month GBP LIBOR + 4.50%, Rate Floor: 4.50%) due 09/08/25	GBP 7,500,000	9,513,520
Greenway Health LLC		
6.56% (3 Month USD LIBOR + 3.75%, Rate Floor: 4.75%) due 02/16/24	8,783,123	8,519,630
Eiger Acquisition B.V.		
3.50% (3 Month EURIBOR + 3.50%, Rate Floor: 3.50%) due 12/12/24	EUR 7,400,000	8,386,667
Informatica LLC		
5.77% (1 Month USD LIBOR + 3.25%, Rate Floor: 3.25%) due 08/05/22	8,649,897	8,379,588
Cvent, Inc.		
6.27% (1 Month USD LIBOR + 3.75%, Rate Floor: 4.75%) due 11/29/24	8,598,840	8,211,893
Jaggaer		
6.53% ((1 Month USD LIBOR + 4.00%) and (Commercial Prime Lending Rate + 3.00%), Rate Floor: 5.00%) due 12/28/24	8,138,500	7,975,730
EIG Investors Corp.		
6.44% ((3 Month USD LIBOR + 3.75%) and (1 Month USD LIBOR + 3.75%), Rate Floor: 4.75%) due 02/09/23	7,961,282	7,689,245
Park Place Technologies LLC		
6.52% (1 Month USD LIBOR + 4.00%, Rate Floor: 5.00%) due 03/29/25	6,801,625	6,699,601
10.52% (1 Month USD LIBOR + 8.00%, Rate Floor: 9.00%) due 03/29/26	408,434	404,349
MA Financeco LLC		
4.77% (1 Month USD LIBOR + 2.25%, Rate Floor: 2.25%) due 11/19/21	6,227,938	5,916,541
Aspect Software, Inc.		
13.52% (3 Month USD LIBOR + 11.00%, Rate Floor: 12.00%) due 05/25/20 <sup>2</sup>	6,718,039	5,575,972
Refinitiv (Financial & Risk Us Holdings, Inc.)		
6.27% (1 Month USD LIBOR + 3.75%, Rate Floor: 3.75%) due 10/01/25	5,800,000	5,510,000
PISWBidCo GmbH		
3.25% (3 Month EURIBOR + 3.25%, Rate Floor: 3.25%) due 04/30/25	EUR 4,800,000	5,452,045
Epicor Software		
5.78% (1 Month USD LIBOR + 3.25%, Rate Floor: 4.25%) due 06/01/22	4,980,972	4,750,602
Equian LLC		
5.76% (1 Month USD LIBOR + 3.25%, Rate Floor: 4.25%) due 05/20/24	4,260,125	4,108,890

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<b>SENIOR FLOATING RATE INTERESTS<sup>††7</sup> - 85.6% (continued)</b>		
<b>Technology - 15.9% (continued)</b>		
Flexera Software LLC		
5.78% (1 Month USD LIBOR + 3.25%, Rate Floor: 4.25%) due 02/26/25	3,452,146	\$ 3,317,512
Brave Parent Holdings, Inc.		
6.52% (1 Month USD LIBOR + 4.00%, Rate Floor: 4.00%) due 04/18/25	3,241,855	3,120,285
Miami Escrow Borrower LLC		
5.02% (1 Month USD LIBOR + 2.50%, Rate Floor: 2.50%) due 06/21/24	2,864,244	2,661,369
Sabre GLBL, Inc.		
4.52% (1 Month USD LIBOR + 2.00%, Rate Floor: 2.00%) due 02/22/24	2,345,468	2,265,324
EXC Holdings III Corp.		
6.30% (3 Month USD LIBOR + 3.50%, Rate Floor: 4.50%) due 12/02/24	2,009,813	1,934,444
Targus Group International, Inc.		
due 05/24/16 <sup>†††.1,2,4</sup>	152,876	-
<b>Total Technology</b>		<b>384,680,900</b>
<b>Consumer, Cyclical - 15.8%</b>		
Zephyr Bidco Ltd.		
5.48% (1 Month GBP LIBOR + 4.75%, Rate Floor: 4.75%) due 07/23/25	GBP 14,265,000	17,976,508
8.23% (1 Month GBP LIBOR + 7.50%, Rate Floor: 7.50%) due 07/23/26	GBP 8,542,917	10,771,736
CD&R Firefly Bidco Ltd.		
5.32% (3 Month GBP LIBOR + 4.50%, Rate Floor: 4.50%) due 06/23/25	GBP 17,450,000	21,801,099
3.50% (3 Month EURIBOR + 3.50%, Rate Floor: 3.50%) due 06/23/25	EUR 2,500,000	2,824,567
Mavis Tire Express Services Corp.		
5.75% (1 Month USD LIBOR + 3.25%, Rate Floor: 3.25%) due 03/20/25	22,965,215	22,104,019
American Tire Distributors, Inc.		
10.02% (3 Month USD LIBOR + 7.50%, Rate Floor: 8.50%) due 09/01/21	16,940,254	13,749,896
11.25% (3 Month USD LIBOR + 8.75%, Rate Floor: 9.75%) due 10/05/19	3,361,909	3,345,100
Peer Holding III BV		
3.25% (3 Month EURIBOR + 3.25%, Rate Floor: 3.25%) due 03/08/25	EUR 15,075,000	16,851,456
Navistar Inc.		
5.89% (1 Month USD LIBOR + 3.50%, Rate Floor: 3.50%) due 11/06/24	17,368,750	16,717,422
Crown Finance US, Inc.		
5.02% (1 Month USD LIBOR + 2.50%, Rate Floor: 2.50%) due 02/28/25	14,043,875	13,248,009
2.63% (1 Month EURIBOR + 2.63%, Rate Floor: 2.63%) due 02/28/25	EUR 2,863,288	3,203,030
Cartrawler		
3.75% (1 Month EURIBOR + 3.75%, Rate Floor: 3.75%) due 04/29/21	EUR 14,363,130	16,334,830
Petco Animal Supplies, Inc.		
5.78% (3 Month USD LIBOR + 3.25%, Rate Floor: 4.25%) due 01/26/23	17,842,919	12,995,533
EG Finco Ltd.		
6.81% (3 Month USD LIBOR + 4.00%, Rate Floor: 4.00%) due 02/07/25	6,500,885	6,248,975
4.00% (3 Month EURIBOR + 4.00%, Rate Floor: 4.00%) due 02/07/25	EUR 5,463,463	6,070,588
At Home Holding III Corp.		
6.03% (3 Month USD LIBOR + 3.50%, Rate Floor: 4.50%) due 06/03/22	12,062,500	11,670,469
Amaya Holdings B.V.		
3.75% (3 Month EURIBOR + 3.75%, Rate Floor: 3.75%) due 07/10/25	EUR 10,100,000	11,467,151
GVC Holdings plc		
2.75% (6 Month EURIBOR + 2.75%, Rate Floor: 2.75%) due 03/29/24	EUR 6,350,000	7,190,773
4.53% (6 Month GBP LIBOR + 3.50%, Rate Floor: 3.50%) due 03/29/24	GBP 2,700,000	3,424,867
AI Aqua Zip Bidco Pty Ltd.		
5.77% (1 Month USD LIBOR + 3.25%, Rate Floor: 4.25%) due 12/13/23	10,855,800	10,340,150
Argo Merchants		
6.55% (3 Month USD LIBOR + 3.75%, Rate Floor: 4.75%) due 12/06/24	10,645,486	10,193,053
Party City Holdings, Inc.		
5.03% (1 Month USD LIBOR + 2.50%, Rate Floor: 3.25%) due 08/19/22	9,961,768	9,592,385
Sapphire Bidco B.V.		
3.25% (3 Month EURIBOR + 3.25%, Rate Floor: 3.25%) due 05/05/25	EUR 8,100,000	8,979,890

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<b>SENIOR FLOATING RATE INTERESTS<sup>††7</sup> - 85.6% (continued)</b>		
<b>Consumer, Cyclical - 15.8% (continued)</b>		
Burlington Stores, Inc. 4.48% (1 Month USD LIBOR + 2.00%, Rate Floor: 2.75%) due 11/17/24	8,693,188	\$ 8,432,393
Life Time Fitness, Inc. 5.46% (3 Month USD LIBOR + 2.75%, Rate Floor: 3.75%) due 06/10/22	8,746,074	8,398,680
Packers Sanitation Services, Inc. 5.43% (1 Month USD LIBOR + 3.00%, Rate Floor: 3.00%) due 12/04/24	8,628,500	8,326,502
IBC Capital Ltd. 6.55% (3 Month USD LIBOR + 3.75%, Rate Floor: 3.75%) due 09/11/23	8,585,125	8,252,451
Leslie's Poolmart, Inc. 6.02% (1 Month USD LIBOR + 3.50%, Rate Floor: 3.50%) due 08/16/23	8,600,556	8,186,698
Truck Hero, Inc. 6.26% (1 Month USD LIBOR + 3.75%, Rate Floor: 3.75%) due 04/22/24	8,386,146	8,096,153
NVA Holdings, Inc. 5.27% (1 Month USD LIBOR + 2.75%, Rate Floor: 3.75%) due 02/03/25	7,705,628	7,243,291
National Vision, Inc. 5.02% (1 Month USD LIBOR + 2.50%, Rate Floor: 2.50%) due 11/20/24	6,927,791	6,702,638
Stars Group (Amaya) 6.30% (3 Month USD LIBOR + 3.50%, Rate Floor: 3.50%) due 07/10/25	6,616,750	6,379,672
Columbus Finance, Inc. 4.75% (3 Month EURIBOR + 4.75%, Rate Floor: 4.75%) due 07/05/24	EUR 5,500,000	6,282,617
Wyndham Hotels & Resorts, Inc. 4.27% (1 Month USD LIBOR + 1.75%, Rate Floor: 1.75%) due 05/30/25	6,483,750	6,224,400
Eldorado Resorts, Inc. 4.50% (2 Month USD LIBOR + 2.00%, Rate Floor: 2.00%) due 04/17/24	6,394,500	6,101,440
IRB Holding Corp. 5.68% (1 Month USD LIBOR + 3.25%, Rate Floor: 4.25%) due 02/05/25	5,800,000	5,518,700
Prime Security Services Borrower LLC 5.27% (1 Month USD LIBOR + 2.75%, Rate Floor: 3.75%) due 05/02/22	5,536,582	5,265,289
Midas Intermediate Holdco II LLC 5.56% (3 Month USD LIBOR + 2.75%, Rate Floor: 3.75%) due 08/18/21	5,211,625	4,922,797
Nellson Nutraceutical (US) 7.05% (3 Month USD LIBOR + 4.25%, Rate Floor: 5.25%) due 12/23/21	4,045,134	3,964,231
Belmond Interfin Ltd. 5.27% (1 Month USD LIBOR + 2.75%, Rate Floor: 2.75%) due 07/03/24	3,940,000	3,897,330
Belk, Inc. 7.36% (3 Month USD LIBOR + 4.75%, Rate Floor: 5.75%) due 12/12/22	4,072,354	3,274,865
AMC Entertainment Holdings, Inc. 4.71% (1 Month USD LIBOR + 2.25%, Rate Floor: 2.25%) due 12/15/23	3,144,000	3,013,524
International Car Wash Group Ltd. 5.84% (3 Month USD LIBOR + 3.25%, Rate Floor: 4.25%) due 10/03/24	2,912,367	2,781,311
Geo Group, Inc. 4.53% (1 Month USD LIBOR + 2.00%, Rate Floor: 2.75%) due 03/22/24	2,505,375	2,329,999
Alexander Mann 6.23% (1 Month GBP LIBOR + 5.50%, Rate Floor: 5.50%) due 08/11/25	GBP 1,540,000	1,886,358
<b>Total Consumer, Cyclical</b>		<u>382,582,845</u>
<b>Consumer, Non-cyclical - 13.7%</b>		
Examworks Group, Inc. 5.77% (1 Month USD LIBOR + 3.25%, Rate Floor: 4.25%) due 07/27/23	24,724,897	24,001,693
Dole Food Company, Inc. 5.25% ((1 Month USD LIBOR + 2.75%) and (3 Month USD LIBOR + 2.75%) and (Commercial Prime Lending Rate + 1.75%)), Rate Floor: 3.75% due 04/06/24	24,613,963	23,844,777
DJO Finance LLC 5.71% ((3 Month USD LIBOR + 3.25%) and (1 Month USD LIBOR + 3.25%)), Rate Floor: 4.25% due 06/08/20	21,927,250	21,609,305

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<b>Consumer, Non-cyclical - 13.7% (continued)</b>		
Diamond (BC) B.V.		
5.53% (3 Month USD LIBOR + 3.00%, Rate Floor: 3.00%) due 09/06/24	10,840,500	\$ 9,973,260
3.25% (3 Month EURIBOR + 3.25%, Rate Floor: 3.25%) due 09/06/24	EUR 9,009,000	9,919,913
Sterigenics-Norion Holdings		
5.52% (1 Month USD LIBOR + 3.00%, Rate Floor: 4.00%) due 05/15/22	17,172,662	16,414,146
Albertson's LLC		
5.52% (1 Month USD LIBOR + 3.00%, Rate Floor: 3.75%) due 11/17/25	10,690,000	10,115,412
5.82% (3 Month USD LIBOR + 3.00%, Rate Floor: 3.75%) due 12/21/22	6,189,986	5,931,183
Sigma Holding BV (Flora Food)		
3.50% (3 Month EURIBOR + 3.50%, Rate Floor: 3.50%) due 07/02/25	EUR 14,000,000	15,550,957
IQVIA Holdings, Inc.		
4.27% (1 Month USD LIBOR + 1.75%, Rate Floor: 1.75%) due 06/11/25	15,223,500	14,662,210
Aspen Dental		
5.52% (1 Month USD LIBOR + 3.00%, Rate Floor: 3.00%) due 04/30/25	15,372,750	14,578,440
Endo Luxembourg Finance Co.		
6.81% (1 Month USD LIBOR + 4.25%, Rate Floor: 5.00%) due 04/29/24	14,704,219	13,895,487
Springs Window Fashions		
6.72% (1 Month USD LIBOR + 4.25%, Rate Floor: 4.25%) due 06/15/25	11,741,000	11,381,491
10.97% (1 Month USD LIBOR + 8.50%, Rate Floor: 8.50%) due 06/15/26	1,350,000	1,242,000
Chobani LLC		
6.02% (1 Month USD LIBOR + 3.50%, Rate Floor: 4.50%) due 10/10/23	13,503,918	12,550,271
US Foods, Inc.		
4.52% (1 Month USD LIBOR + 2.00%, Rate Floor: 2.00%) due 06/27/23	13,084,205	12,528,126
CPI Holdeco LLC		
6.02% (1 Month USD LIBOR + 3.50%, Rate Floor: 4.50%) due 03/21/24	10,750,947	10,441,857
Immucor, Inc.		
7.80% (3 Month USD LIBOR + 5.00%, Rate Floor: 6.00%) due 06/15/21	10,391,758	10,196,913
PAREXEL International Corp.		
5.27% (1 Month USD LIBOR + 2.75%, Rate Floor: 2.75%) due 09/27/24	10,480,338	9,445,404
Cidron New Bidco Ltd.		
3.50% (3 Month EURIBOR + 3.50%, Rate Floor: 3.50%) due 04/16/25	EUR 8,125,000	9,251,998
Syneos Health, Inc.		
4.52% (1 Month USD LIBOR + 2.00%, Rate Floor: 2.00%) due 08/01/24	8,393,032	8,083,581
Al Aqua Zip Bidco Pty Ltd.		
5.77% (1 Month USD LIBOR + 3.25%, Rate Floor: 4.25%) due 12/13/23	8,278,030	7,895,171
Smart & Final Stores LLC		
6.02% (1 Month USD LIBOR + 3.50%, Rate Floor: 4.25%) due 11/15/22	8,298,839	7,619,413
JBS USA Lux SA		
5.26% ((3 Month USD LIBOR + 2.50%) and (1 Month USD LIBOR + 2.50%)), Rate Floor: 3.25% due 10/30/22	7,831,551	7,518,289
Alpha Bidco SAS		
3.25% (3 Month EURIBOR + 3.25%, Rate Floor: 3.25%) due 06/30/25	EUR 6,195,620	7,019,502
Recess Holdings, Inc.		
6.41% ((3 Month USD LIBOR + 3.75%) and (1 Month USD LIBOR + 3.75%)), Rate Floor: 4.75% due 09/30/24	5,724,056	5,514,155
Avantor, Inc.		
6.57% (3 Month USD LIBOR + 3.75%, Rate Floor: 4.75%) due 11/21/24	4,389,525	4,243,222
Global Healthcare Exchange LLC		
6.06% (3 Month USD LIBOR + 3.25%, Rate Floor: 4.25%) due 06/28/24	3,546,000	3,339,162
Cheese Bidco B.V.		
3.25% (3 Month EURIBOR + 3.25%, Rate Floor: 3.25%) due 06/30/25	EUR 2,904,380	3,290,599
CTI Foods Holding Co. LLC		
6.10% (3 Month USD LIBOR + 3.50%, Rate Floor: 4.50%) due 06/29/20	3,662,453	2,722,412
due 06/28/21 <sup>5</sup>	7,420,000	544,109
Stratose Intermediate Holdings II LLC		
5.77% (1 Month USD LIBOR + 3.25%, Rate Floor: 4.25%) due 06/22/23	3,250,500	3,189,553

**Floating Rate Strategies Fund**  
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December 31, 2018

	Face Amount	Value
<b>SENIOR FLOATING RATE INTERESTS<sup>††7</sup> - 85.6% (continued)</b>		
<b>Consumer, Non-cyclical - 13.7% (continued)</b>		
Agiliti		
3.00% (3 Month USD LIBOR + 3.00%, Rate Floor: 3.00%) due 10/18/25	2,700,000	\$ 2,605,500
Arctic Glacier Group Holdings, Inc.		
6.02% (1 Month USD LIBOR + 3.50%, Rate Floor: 4.50%) due 03/20/24	2,382,744	2,275,521
Universal Health Services, Inc.		
4.27% (1 Month USD LIBOR + 1.75%, Rate Floor: 1.75%) due 10/31/25	2,200,000	2,161,500
Valeant Pharmaceuticals International, Inc.		
5.38% (1 Month USD LIBOR + 3.00%, Rate Floor: 3.00%) due 06/01/25	2,189,046	2,086,292
BCPE Eagle Buyer LLC		
6.77% (1 Month USD LIBOR + 4.25%, Rate Floor: 5.25%) due 03/18/24	2,122,990	1,974,381
Nellson Nutraceutical (CAD)		
7.05% (3 Month USD LIBOR + 4.25%, Rate Floor: 5.25%) due 12/23/21	1,658,712	1,625,537
Acadia Healthcare Co., Inc.		
5.02% (1 Month USD LIBOR + 2.50%, Rate Floor: 2.50%) due 02/16/23	1,278,318	1,230,777
Catalent Pharma Solutions, Inc.		
4.77% (1 Month USD LIBOR + 2.25%, Rate Floor: 3.25%) due 05/20/24	641,785	621,729
Jacobs Douwe Egberts		
4.56% (3 Month USD LIBOR + 2.00%, Rate Floor: 2.00%) due 11/01/25	588,495	572,311
<b>Total Consumer, Non-cyclical</b>		<b>333,667,559</b>
<b>Communications - 10.2%</b>		
SFR Group S.A.		
6.14% (1 Month USD LIBOR + 3.69%, Rate Floor: 3.69%) due 01/31/26	29,329,864	27,159,454
Cengage Learning Acquisitions, Inc.		
6.75% (1 Month USD LIBOR + 4.25%, Rate Floor: 5.25%) due 06/07/23	24,758,699	21,137,740
CSC Holdings, LLC		
4.71% (1 Month USD LIBOR + 2.25%, Rate Floor: 2.25%) due 07/17/25	21,436,062	20,289,232
Sprint Communications, Inc.		
5.06% (1 Month USD LIBOR + 2.50%, Rate Floor: 3.25%) due 02/02/24	20,710,427	19,657,716
Mcgraw-Hill Global Education Holdings LLC		
6.52% (1 Month USD LIBOR + 4.00%, Rate Floor: 5.00%) due 05/04/22	21,035,624	18,938,582
Internet Brands, Inc.		
6.25% (1 Month USD LIBOR + 3.75%, Rate Floor: 3.75%) due 09/13/24	16,567,193	15,676,707
Market Track LLC		
6.87% (2 Month USD LIBOR + 4.25%, Rate Floor: 5.25%) due 06/05/24	13,676,875	12,993,031
Radiate HoldCo LLC		
5.52% (1 Month USD LIBOR + 3.00%, Rate Floor: 3.75%) due 02/01/24	13,053,249	12,284,283
Authentic Brands		
6.02% (1 Month USD LIBOR + 3.50%, Rate Floor: 4.50%) due 09/27/24	11,899,375	11,304,406
WMG Acquisition Corp.		
4.65% (1 Month USD LIBOR + 2.13%, Rate Floor: 2.13%) due 11/01/23	11,662,894	11,205,126
Ziggo Secured Finance BV		
4.96% (1 Month USD LIBOR + 2.50%, Rate Floor: 2.50%) due 04/15/25	11,275,000	10,598,500
Imagine Print Solutions LLC		
7.28% (1 Month USD LIBOR + 4.75%, Rate Floor: 5.75%) due 06/21/22	10,561,875	10,139,400
Charter Communications Operating, LLC		
4.53% (1 Month USD LIBOR + 2.00%, Rate Floor: 2.00%) due 04/30/25	10,444,500	9,988,911
Houghton Mifflin Co.		
5.52% (1 Month USD LIBOR + 3.00%, Rate Floor: 4.00%) due 05/28/21	10,520,937	9,508,297
Virgin Media Bristol LLC		
4.96% (1 Month USD LIBOR + 2.50%, Rate Floor: 2.50%) due 01/15/26	10,000,000	9,448,800
Trader Corp.		
5.51% (1 Month USD LIBOR + 3.00%, Rate Floor: 4.00%) due 09/28/23	9,052,876	8,668,129
Telenet Financing USD LLC		
4.71% (1 Month USD LIBOR + 2.25%, Rate Floor: 2.25%) due 08/15/26	7,070,000	6,711,692
GTT Communications, Inc.		
5.27% (1 Month USD LIBOR + 2.75%, Rate Floor: 2.75%) due 05/31/25	6,268,500	5,887,187

**Floating Rate Strategies Fund**  
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	Face Amount	Value
<b>SENIOR FLOATING RATE INTERESTS<sup>††7</sup> - 85.6% (continued)</b>		
<b>Communications - 10.2% (continued)</b>		
Level 3 Financing, Inc. 4.75% (1 Month USD LIBOR + 2.25%, Rate Floor: 2.25%) due 02/22/24	4,450,000	\$ 4,216,375
Match Group, Inc. 5.09% (2 Month USD LIBOR + 2.50%, Rate Floor: 2.50%) due 11/16/22	2,471,875	2,447,156
SFR Group SA 5.27% (1 Month USD LIBOR + 2.75%, Rate Floor: 2.75%) due 07/31/25	493,916	450,945
<b>Total Communications</b>		<u>248,711,669</u>
<b>Financial - 7.3%</b>		
National Financial Partners Corp. 5.52% (1 Month USD LIBOR + 3.00%, Rate Floor: 3.00%) due 01/08/24	26,937,406	25,422,177
Amwins Group LLC 5.24% (1 Month USD LIBOR + 2.75%, Rate Floor: 3.75%) due 01/25/24	26,045,832	24,841,213
AlixPartners, LLP 5.27% (1 Month USD LIBOR + 2.75%, Rate Floor: 3.75%) due 04/04/24	24,936,548	23,903,427
Alliant Holdings Intermediate LLC 5.21% (1 Month USD LIBOR + 2.75%, Rate Floor: 2.75%) due 05/09/25	18,132,744	17,100,266
HUB International Ltd. 5.24% (3 Month USD LIBOR + 2.75%, Rate Floor: 2.75%) due 04/25/25	17,014,500	16,030,892
LPL Holdings, Inc. 4.73% (1 Month USD LIBOR + 2.25%, Rate Floor: 2.25%) due 09/23/24	16,000,000	15,370,080
Delos Finance S.A.R.L. (International Lease Finance) 4.55% (3 Month USD LIBOR + 1.75%, Rate Floor: 1.75%) due 10/06/23	11,250,000	10,918,125
Aretec Group, Inc. 6.77% (1 Month USD LIBOR + 4.25%, Rate Floor: 4.25%) due 10/01/25	7,850,000	7,621,015
HarbourVest Partners LP 4.69% (1 Month USD LIBOR + 2.25%, Rate Floor: 2.25%) due 03/03/25	7,503,049	7,268,579
Camelia Bidco Banc Civica 5.66% (3 Month GBP LIBOR + 4.75%, Rate Floor: 4.75%) due 10/14/24	GBP 5,600,000	7,085,580
USI, Inc. 5.80% (3 Month USD LIBOR + 3.00%, Rate Floor: 3.00%) due 05/16/24	7,064,575	6,649,531
PSS Companies 7.30% (3 Month USD LIBOR + 4.50%, Rate Floor: 5.50%) due 01/28/20	5,477,513	5,340,575
Jefferies Finance LLC 4.94% (3 Month USD LIBOR + 2.50%, Rate Floor: 3.50%) due 08/02/24	5,431,250	5,309,047
Advisor Group, Inc. 6.27% (1 Month USD LIBOR + 3.75%, Rate Floor: 3.75%) due 08/15/25	3,192,000	3,128,160
<b>Total Financial</b>		<u>175,988,667</u>
<b>Basic Materials - 4.1%</b>		
Alpha 3 B.V. 5.80% (3 Month USD LIBOR + 3.00%, Rate Floor: 4.00%) due 01/31/24	25,653,296	24,332,151
PQ Corp. 5.03% (3 Month USD LIBOR + 2.50%, Rate Floor: 2.50%) due 02/08/25	17,617,548	16,648,583
GrafTech Finance, Inc. 6.02% (1 Month USD LIBOR + 3.50%, Rate Floor: 4.50%) due 02/12/25	17,540,250	16,575,536
Messer Industries USA, Inc. 2.50% (3 Month USD LIBOR + 2.50%, Rate Floor: 2.50%) due 09/27/25	12,075,000	11,431,040
2.75% (3 Month USD LIBOR + 2.75%, Rate Floor: 2.75%) due 09/27/25	EUR 2,000,000	2,261,190
LTI Holdings, Inc. 6.02% (1 Month USD LIBOR + 3.50%, Rate Floor: 3.50%) due 09/06/25	9,127,125	8,571,922
Arch Coal, Inc. 5.27% (1 Month USD LIBOR + 2.75%, Rate Floor: 3.75%) due 03/07/24	6,750,098	6,547,595
PMHC II, Inc. (Prince) 6.16% ((6 Month USD LIBOR + 3.50%) and (1 Month USD LIBOR + 3.50%) and (12 Month USD Libor + 3.50%)), Rate Floor: 4.50% due 03/29/25	5,329,725	4,850,050
HB Fuller Co. 4.47% (1 Month USD LIBOR + 2.00%, Rate Floor: 2.00%) due 10/20/24	4,156,643	3,901,010
Platform Specialty Products 5.02% (1 Month USD LIBOR + 2.50%, Rate Floor: 3.50%) due 06/07/20	1,746,624	1,737,350



**Floating Rate Strategies Fund**  
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December 31, 2018

	Face Amount	Value
<b>SENIOR FLOATING RATE INTERESTS<sup>††,7</sup> - 85.6% (continued)</b>		
<b>Basic Materials - 4.1% (continued)</b>		
Pregis Holding I Corp. 6.31% (3 Month USD LIBOR + 3.50%, Rate Floor: 4.50%) due 05/20/21	1,342,734	\$ 1,262,170
Minerals Technologies, Inc. 4.80% ((1 Month USD LIBOR + 2.25%) and (3 Month USD LIBOR + 2.25%)), Rate Floor: 3.00% due 02/14/24	768,283	743,314
<b>Total Basic Materials</b>		<b>98,861,911</b>
<b>Energy - 1.4%</b>		
Ultra Petroleum, Inc. 6.47% (3 Month USD LIBOR + 4.00%, Rate Floor: 5.00%) due 04/12/24	16,726,793	14,865,938
Penn Virginia Holding Corp. 9.53% (1 Month USD LIBOR + 7.00%, Rate Floor: 8.00%) due 09/29/22	10,890,000	10,781,100
Permian Production Partners 8.51% (3 Month USD LIBOR + 6.00%, Rate Floor: 7.00%) due 05/20/24	8,580,000	8,322,600
Summit Midstream Partners, LP 8.52% (1 Month USD LIBOR + 6.00%, Rate Floor: 7.00%) due 05/13/22	755,833	738,827
<b>Total Energy</b>		<b>34,708,465</b>
<b>Utilities - 0.2%</b>		
Helix Gen Funding LLC 6.27% (1 Month USD LIBOR + 3.75%, Rate Floor: 4.75%) due 06/03/24	5,655,519	5,279,088
<b>Total Senior Floating Rate Interests</b> (Cost \$2,204,413,807)		<b>2,078,072,451</b>
<b>CORPORATE BONDS<sup>††</sup> - 4.6%</b>		
<b>Energy - 1.2%</b>		
Sabine Pass Liquefaction LLC 5.63% due 02/01/21 <sup>5</sup>	5,500,000	5,666,804
5.63% due 04/15/23 <sup>5</sup>	4,200,000	4,425,040
CNX Resources Corp. 5.88% due 04/15/22 <sup>5</sup>	6,750,000	6,480,000
Unit Corp. 6.63% due 05/15/21 <sup>5</sup>	4,000,000	3,640,000
Moss Creek Resources Holdings, Inc. 7.50% due 01/15/26 <sup>5,6</sup>	4,000,000	3,460,000
Cheniere Corpus Christi Holdings LLC 5.88% due 03/31/25	3,200,000	3,184,000
American Midstream Partners Limited Partnership / American Midstream Finance Corp. 9.50% due 12/15/21 <sup>5,6</sup>	1,268,000	1,191,920
<b>Total Energy</b>		<b>28,047,764</b>
<b>Financial - 1.1%</b>		
Nexi Capital SpA 3.63% due 05/01/23	EUR 15,000,000	16,973,187
Icahn Enterprises, LP / Icahn Enterprises Finance Corp. 5.88% due 02/01/22 <sup>5</sup>	5,000,000	4,900,000
Kennedy-Wilson, Inc. 5.88% due 04/01/24 <sup>5</sup>	2,796,000	2,614,260
Icahn Enterprises Limited Partnership / Icahn Enterprises Finance Corp. 6.00% due 08/01/20 <sup>5</sup>	1,700,000	1,697,875
Jefferies Finance LLC / JFIN Company-Issuer Corp. 7.38% due 04/01/20 <sup>5,6</sup>	1,050,000	1,047,375
<b>Total Financial</b>		<b>27,232,697</b>
<b>Communications - 1.0%</b>		
DISH DBS Corp. 7.75% due 07/01/26 <sup>5</sup>	10,700,000	8,854,250
Ziggo BV 5.50% due 01/15/27 <sup>5,6</sup>	5,000,000	4,475,000
Midcontinent Communications / Midcontinent Finance Corp. 6.87% due 08/15/23 <sup>5,6</sup>	4,000,000	4,100,000
Anixter, Inc. 5.50% due 03/01/23 <sup>5</sup>	3,000,000	2,992,500
Inmarsat Finance plc 4.88% due 05/15/22 <sup>5,6</sup>	3,095,000	2,918,276
MDC Partners, Inc. 6.50% due 05/01/24 <sup>5,6</sup>	1,700,000	1,547,000
<b>Total Communications</b>		<b>24,887,026</b>
<b>Industrial - 0.6%</b>		
Reynolds Group Issuer Incorporated / Reynolds Group Issuer LLC / Reynolds Group Issuer Luxemburg 5.85% (3 Month USD LIBOR + 3.50%) due 07/15/21 <sup>5,6,7</sup>	7,500,000	7,471,875
Ardagh Packaging Finance plc / Ardagh Holdings USA, Inc. 4.62% due 05/15/23 <sup>5,6</sup>	2,100,000	2,005,500
4.25% due 09/15/22 <sup>5,6</sup>	1,500,000	1,428,750
Novelis Corp. 6.25% due 08/15/24 <sup>5,6</sup>	3,000,000	2,820,000
Grinding Media Inc. / MC Grinding Media Canada Inc. 7.38% due 12/15/23 <sup>5,6</sup>	750,000	725,625
<b>Total Industrial</b>		<b>14,451,750</b>
<b>Consumer, Non-cyclical - 0.4%</b>		
Nathan's Famous, Inc. 6.63% due 11/01/25 <sup>6</sup>	4,275,000	4,157,437

**Floating Rate Strategies Fund**  
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December 31, 2018

	Face Amount	Value
<b>CORPORATE BONDS<sup>††</sup> - 4.6% (continued)</b>		
<b>Consumer, Non-cyclical - 0.4% (continued)</b>		
ServiceMaster Co. LLC		
5.12% due 11/15/24 <sup>5,6</sup>	4,000,000	\$ 3,780,000
HCA, Inc.		
4.50% due 02/15/27 <sup>5</sup>	1,500,000	1,417,500
<b>Total Consumer, Non-cyclical</b>		<u>9,354,937</u>
<b>Utilities - 0.1%</b>		
AES Corp.		
6.00% due 05/15/26 <sup>5</sup>	2,000,000	2,030,000
5.50% due 04/15/25 <sup>5</sup>	1,059,000	1,051,057
LBC Tank Terminals Holding Netherlands BV		
6.88% due 05/15/23 <sup>5,8</sup>	630,000	560,700
<b>Total Utilities</b>		<u>3,641,757</u>
<b>Technology - 0.1%</b>		
NCR Corp.		
5.87% due 12/15/21 <sup>5</sup>	1,450,000	1,413,750
6.37% due 12/15/23 <sup>5</sup>	800,000	775,200
<b>Total Technology</b>		<u>2,188,950</u>
<b>Consumer, Cyclical - 0.1%</b>		
Lennar Corp.		
4.12% due 01/15/22 <sup>5</sup>	1,500,000	1,440,000
<b>Basic Materials - 0.0%</b>		
Mirabela Nickel Ltd.		
9.50% due 06/24/19 <sup>4,8</sup>	1,279,819	393,544
Eldorado Gold Corp.		
6.13% due 12/15/20 <sup>5,6</sup>	265,000	241,150
<b>Total Basic Materials</b>		<u>634,694</u>
<b>Total Corporate Bonds</b> (Cost \$119,564,426)		<u>111,879,575</u>
<b>ASSET-BACKED SECURITIES<sup>††</sup> - 1.4%</b>		
<b>Collateralized Loan Obligations - 1.4%</b>		
Cerberus Loan Funding XVII Ltd.		
2016-3A, 4.88% (3 Month USD LIBOR + 2.53%, Rate Floor: 0.00%) due 01/15/28 <sup>6,7</sup>	5,000,000	4,965,717
OHA Credit Partners IX Ltd.		
2013-9A, due 10/20/25 <sup>6,9</sup>	6,000,000	4,845,686
Fortress Credit Opportunities VII CLO Ltd.		
2016-7A, 5.07% (3 Month USD LIBOR + 2.95%, Rate Floor: 0.00%) due 12/15/28 <sup>6,7</sup>	3,930,000	3,924,729
Jamestown CLO V Ltd.		
2014-5A, 7.45% (3 Month USD LIBOR + 5.10%, Rate Floor: 0.00%) due 01/17/27 <sup>6,7</sup>	4,000,000	3,509,416
Avery Point II CLO Ltd.		
2013-3X COM, due 01/18/25 <sup>9</sup>	4,300,020	3,250,650
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 <sup>6,7</sup>	3,000,000	3,000,168
Halcyon Loan Advisors Funding Ltd.		
2012-1A, 4.84% (3 Month USD LIBOR + 3.00%, Rate Floor: 0.00%) due 08/15/23 <sup>6,7</sup>	2,600,000	2,600,247
Treman Park CLO Ltd.		
2015-1A, due 10/20/28 <sup>6,9</sup>	3,000,000	2,547,901
Ares XXXIII CLO Ltd.		
2016-1A, 4.82% (3 Month USD LIBOR + 2.80%, Rate Floor: 0.00%) due 12/05/25 <sup>6,7</sup>	2,500,000	2,489,242
Octagon Loan Funding Ltd.		
2014-1A, due 11/18/31 <sup>6,9</sup>	2,071,948	1,129,371
Newstar Commercial Loan Funding LLC		
2017-1A, 5.13% (3 Month USD LIBOR + 3.50%, Rate Floor: 0.00%) due 03/20/27 <sup>6,7</sup>	1,000,000	995,132
ACIS CLO Ltd.		
2015-6A, 5.91% (3 Month USD LIBOR + 3.37%, Rate Floor: 0.00%) due 05/01/27 <sup>6,7</sup>	1,000,000	983,678
Ares XXVI CLO Ltd.		
2013-1A, due 04/15/25 <sup>6,9</sup>	1,250,000	10,105
<b>Total Collateralized Loan Obligations</b>		<u>34,252,042</u>
<b>Collateralized Debt Obligations - 0.0%</b>		
N-Star REL CDO VIII Ltd.		
2006-8A, 2.71% (1 Month USD LIBOR + 0.36%, Rate Floor: 0.36%) due 02/01/41 <sup>6,7</sup>	724,597	720,575
<b>Transport-Aircraft - 0.0%</b>		
Airplanes Pass Through Trust		
2001-1A, 2.71% (1 Month USD LIBOR + 0.55%, Rate Floor: 0.55%) due 03/15/19 <sup>7,8</sup>	896,492	22,243
<b>Total Asset-Backed Securities</b> (Cost \$37,036,884)		<u>34,994,860</u>

**Floating Rate Strategies Fund**  
**SCHEDULE OF INVESTMENTS (Unaudited)**

December 31, 2018

	Face Amount	Value
<b>COLLATERALIZED MORTGAGE OBLIGATIONS<sup>††</sup> - 1.1%</b>		
<b>Residential Mortgage Backed Securities - 1.1%</b>		
RALI Series Trust		
2006-QO6, 2.69% (1 Month USD LIBOR + 0.18%, Rate Floor: 0.18%) due 06/25/46 <sup>7</sup>	12,943,587	\$ 5,154,682
2006-QO2, 2.12% (1 Month USD LIBOR + 0.22%, Rate Floor: 0.22%) due 02/25/46 <sup>7</sup>	7,739,578	3,074,090
Washington Mutual Mortgage Pass-Through Certificates Trust		
2007-OA6, 2.09% (1 Year CMT Rate + 0.81%, Rate Floor: 0.81%) due 07/25/47 <sup>7</sup>	4,241,187	3,831,911
American Home Mortgage Assets Trust		
2006-4, 2.08% (1 Month USD LIBOR + 0.21%, Rate Floor: 0.21%) due 10/25/46 <sup>7</sup>	3,861,688	2,748,427
Washington Mutual Mortgage Pass-Through Certificates WMALT Series Trust		
2006-AR9, 3.00% (1 Year CMT Rate + 0.84%, Rate Floor: 0.84%) due 11/25/46 <sup>7</sup>	3,100,125	2,715,026
Lehman XS Trust Series		
2006-16N, 2.08% (1 Month USD LIBOR + 0.19%, Rate Floor: 0.19%) due 11/25/46 <sup>7</sup>	2,341,032	2,175,283
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 <sup>6,7</sup>	2,151,276	2,046,245
Nomura Resecuritization Trust		
2015-4R, 4.99% (1 Month USD LIBOR + 0.43%, Rate Floor: 0.43%) due 03/26/36 <sup>6,7</sup>	1,749,808	1,693,090
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 <sup>7</sup>	1,457,472	1,342,479
Morgan Stanley Re-REMIC Trust		
2010-R5, 3.72% due 06/26/36 <sup>6</sup>	701,435	638,810
Alliance Bancorp Trust		
2007-OA1, 2.14% (1 Month USD LIBOR + 0.24%, Rate Floor: 0.24%) due 07/25/37 <sup>7</sup>	639,738	562,088
GSAA Home Equity Trust		
2007-7, 2.17% (1 Month USD LIBOR + 0.27%) due 07/25/37 <sup>7</sup>	557,289	529,459
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 <sup>7</sup>	271,874	262,924
<b>Total Residential Mortgage Backed Securities</b>		<b>26,774,514</b>
<b>Total Collateralized Mortgage Obligations</b>		<b>26,774,514</b>
(Cost \$26,283,730)		
<b>Total Investments - 103.6%</b>		<b>2,515,458,711</b>
(Cost \$2,651,317,413)		(87,589,969)
<b>Other Assets &amp; Liabilities, net - (3.6)%</b>		<b>2,427,868,742</b>
<b>Total Net Assets - 100.0%</b>		<b>2,427,868,742</b>

**FORWARD FOREIGN CURRENCY EXCHANGE CONTRACTS<sup>††</sup>**

Counterparty	Contracts to Sell	Currency	Settlement Date	Settlement Value	Value at December 31, 2018	Unrealized Appreciation (Depreciation)
Barelays	60,745,000	GBP	01/14/19	\$ 76,452,139	\$ 77,485,872	(1,033,733)
Morgan Stanley	200,410,000	EUR	01/14/19	228,451,367	229,869,823	(1,418,456)
					\$	(2,452,189)

Counterparty	Contracts to Buy	Currency	Settlement Date	Settlement Value	Value at December 31, 2018	Unrealized Appreciation (Depreciation)
Citigroup	6,255,000	EUR	01/14/19	\$ 7,121,361	\$ 7,174,471	53,110
Morgan Stanley	160,000	GBP	01/14/19	202,522	204,095	1,573
JPMorgan Chase & Co.	95,000	EUR	01/14/19	107,899	108,965	1,066
					\$	55,749

**Floating Rate Strategies Fund**  
**SCHEDULE OF INVESTMENTS (Unaudited)**

December 31, 2018

~ 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.

<sup>1</sup> Security was fair valued by the Valuation Committee at December 31, 2018. The total market value of fair valued securities amounts to \$16,271,076, (cost \$16,237,488) or 0.7% of total net assets.

<sup>2</sup> Affiliated issuer.

<sup>3</sup> Rate indicated is the 7-day yield as of December 31, 2018.

<sup>4</sup> Security is in default of interest and/or principal obligations.

<sup>5</sup> All or a portion of this security is pledged as reverse repurchase agreements collateral at December 31, 2018. At December 31, 2018, the total market value of the pledged securities was \$87,171,407.

<sup>6</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 \$77,470,020 (cost \$80,097,558), or 3.2% of total net assets.

<sup>7</sup> Variable rate security. Rate indicated is the rate effective at December 31, 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 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>8</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 \$976,487 (cost \$2,526,699), or less than 0.1% of total net assets.

<sup>9</sup> Security has no stated coupon. However, it is expected to receive residual cash flow payments on defined deal dates.

CMT — Constant Maturity Treasury

EUR — Euro

EURIBOR — European Interbank Offered Rate

GBP — British Pound

LIBOR — London Interbank Offered Rate

plc — Public Limited Company

USD — United States Dollar

WAC — Weighted Average Coupon