

Floating Rate Strategies Fund
SCHEDULE OF INVESTMENTS (Unaudited)

June 30, 2019

	Shares	Value
COMMON STOCKS^{††} - 0.2%		
Consumer, Non-cyclical - 0.1%		
Chef Holdings, Inc.* ^{†††,1}	14,334	\$ 1,803,791
Targus Group International, Inc. ^{†††,1,2}	12,773	22,088
Total Consumer, Non-cyclical		1,825,879
Industrial - 0.1%		
API Heat Transfer Parent LLC*	2,902,566	783,693
BP Holdeo LLC* ^{†††,1,2}	244,278	86,254
Vector Phoenix Holdings, LP* ^{†††,1}	244,278	20,441
Total Industrial		890,388
Total Common Stocks		2,716,267
(Cost \$3,339,443)		
PREFERRED STOCKS^{††} - 0.0%		
Industrial - 0.0%		
API Heat Transfer Intermediate*	618	482,290
Total Preferred Stocks		482,290
(Cost \$493,920)		
MONEY MARKET FUND[†] - 1.2%		
Federated U.S. Treasury Cash Reserve Fund — Institutional Shares 2.15% ³	22,375,213	22,375,213
Total Money Market Fund		22,375,213
(Cost \$22,375,213)		
	Face	
	Amount[†]	
SENIOR FLOATING RATE INTERESTS^{††,7} - 87.5%		
Industrial - 18.1%		
Lineage Logistics LLC		
5.40% (1 Month USD LIBOR + 3.00%, Rate Floor: 4.00%) due 02/27/25	20,038,799	19,832,199
USIC Holding, Inc.		
5.40% (1 Month USD LIBOR + 3.00%, Rate Floor: 4.00%) due 12/08/23	18,574,404	18,419,679
Quikrete Holdings, Inc.		
5.15% (1 Month USD LIBOR + 2.75%, Rate Floor: 2.75%) due 11/15/23	18,480,769	18,136,842
BWAY Holding Co.		
5.85% (3 Month USD LIBOR + 3.25%, Rate Floor: 3.25%) due 04/03/24	17,223,174	16,613,130
Flex Acquisition Company, Inc.		
5.44% (1 Month USD LIBOR + 3.00%, Rate Floor: 4.00%) due 12/29/23	16,715,416	15,858,751
Altra Industrial Motion Corp.		
4.40% (1 Month USD LIBOR + 2.00%, Rate Floor: 2.00%) due 10/01/25	15,164,179	14,870,449
Arctic Long Carriers		
6.83% (3 Month USD LIBOR + 4.50%, Rate Floor: 5.50%) due 05/18/23	15,145,900	14,842,982
TransDigm Group, Inc.		
4.83% (3 Month USD LIBOR + 2.50%, Rate Floor: 2.50%) due 05/30/25	14,850,808	14,491,864
Berry Global, Inc.		
due 05/16/26	14,562,541	14,454,924
VC GB Holdings, Inc.		
5.40% (1 Month USD LIBOR + 3.00%, Rate Floor: 4.00%) due 02/28/24	14,642,748	14,313,286
Engineered Machinery Holdings, Inc.		
5.58% (3 Month USD LIBOR + 3.25%, Rate Floor: 4.25%) due 07/19/24	13,493,706	13,122,629
Charter Nex US, Inc.		
5.40% (1 Month USD LIBOR + 3.00%, Rate Floor: 4.00%) due 05/16/24	10,996,315	10,781,007
5.90% (1 Month USD LIBOR + 3.50%, Rate Floor: 3.50%) due 05/16/24	2,300,000	2,289,650
Advanced Disposal Services, Inc.		
4.64% (1 Week USD LIBOR + 2.25%, Rate Floor: 3.00%) due 11/10/23	12,920,382	12,897,771
GYP Holdings III Corp.		
5.15% (1 Month USD LIBOR + 2.75%, Rate Floor: 2.75%) due 06/01/25	12,970,489	12,616,524
CPG International LLC		
5.93% (6 Month USD LIBOR + 3.75%, Rate Floor: 4.75%) due 05/05/24	12,559,132	12,339,348
Blitz F18-675 GmbH		
3.75% (3 Month EURIBOR + 3.75%, Rate Floor: 3.75%) due 07/31/25	EUR 10,452,373	11,957,814
American Bath Group LLC		
6.58% (3 Month USD LIBOR + 4.25%, Rate Floor: 5.25%) due 09/30/23	11,711,089	11,608,617
STS Operating, Inc. (SunSource)		
6.65% (1 Month USD LIBOR + 4.25%, Rate Floor: 5.25%) due 12/11/24	11,681,405	11,604,775
Hillman Group, Inc.		
6.40% (1 Month USD LIBOR + 4.00%, Rate Floor: 4.00%) due 05/30/25	11,959,399	11,495,972
Hayward Industries, Inc.		
5.90% (1 Month USD LIBOR + 3.50%, Rate Floor: 3.50%) due 08/05/24	10,835,212	10,594,778

Floating Rate Strategies Fund
SCHEDULE OF INVESTMENTS (Unaudited)

June 30, 2019

	Face Amount	Value
SENIOR FLOATING RATE INTERESTS^{††7} - 87.5% (continued)		
Industrial - 18.1% (continued)		
Titan Acquisition Ltd. (Husky)		
5.40% (1 Month USD LIBOR + 3.00%, Rate Floor: 3.00%) due 03/28/25	10,072,500	\$ 9,605,237
Hanjin International Corp.		
4.90% (1 Month USD LIBOR + 2.50%, Rate Floor: 2.50%) due 10/19/20	7,250,000	7,159,375
Duran Group Holding GMBH		
4.00% (3 Month EURIBOR + 4.00%, Rate Floor: 4.00%) due 03/29/24	EUR 3,992,645	4,404,989
4.00% (3 Month EURIBOR + 4.00%, Rate Floor: 4.00%) due 12/20/24	EUR 1,346,330	1,485,373
Consolidated Container Co. LLC		
5.15% (1 Month USD LIBOR + 2.75%, Rate Floor: 3.75%) due 05/22/24	5,529,832	5,431,678
CHI Overhead Doors, Inc.		
5.65% (1 Month USD LIBOR + 3.25%, Rate Floor: 4.25%) due 07/29/22	4,987,082	4,952,821
Pelican Products, Inc.		
5.91% (1 Month USD LIBOR + 3.50%, Rate Floor: 4.50%) due 05/01/25	4,722,300	4,633,757
Minerva Bidco Ltd.		
5.82% (3 Month GBP LIBOR + 5.00%, Rate Floor: 5.00%) due 07/28/25	GBP 3,100,000	3,907,331
II-VI Incorporated		
due 05/07/26	3,950,000	3,888,301
Corialis Group Ltd.		
3.50% (2 Month EURIBOR + 3.50%, Rate Floor: 3.50%) due 03/29/24	EUR 3,075,000	3,489,488
Reece Ltd.		
4.33% (3 Month USD LIBOR + 2.00%, Rate Floor: 2.00%) due 07/02/25	3,168,000	3,144,240
KUEHG Corp. (KinderCare)		
6.08% (3 Month USD LIBOR + 3.75%, Rate Floor: 4.75%) due 02/21/25	2,858,413	2,844,121
API Heat Transfer		
8.33% (3 Month USD LIBOR + 6.00%, Rate Floor: 6.00%) due 01/01/24	2,706,988	2,400,205
8.33% (3 Month USD LIBOR + 6.00%, Rate Floor: 6.00%) due 10/02/23	482,956	434,660
Filtration Group Corp.		
5.40% (1 Month USD LIBOR + 3.00%, Rate Floor: 3.00%) due 03/29/25	2,641,190	2,633,161
Survitec		
4.75% (6 Month EURIBOR + 4.75%, Rate Floor: 4.75%) due 03/12/22	EUR 2,700,000	2,530,482
YAK MAT (YAK ACCESS LLC)		
12.39% (1 Month USD LIBOR + 10.00%, Rate Floor: 10.00%) due 07/10/26	2,550,000	2,193,000
Fly Leasing Ltd.		
4.56% (3 Month USD LIBOR + 2.00%, Rate Floor: 2.75%) due 02/09/23	1,450,993	1,443,738
Berlin Packaging LLC		
5.43% (1 Month USD LIBOR + 3.00% and 3 Month USD LIBOR + 3.00%, Rate Floor: 3.00%) due 11/07/25	398,992	386,799
Total Industrial		350,111,747
Consumer, Cyclical - 17.6%		
American Tire Distributors, Inc.		
9.98% (2 Month USD LIBOR + 7.50%, Rate Floor: 8.50%) due 09/02/24	19,176,025	17,910,407
8.52% (3 Month USD LIBOR + 6.00%, Rate Floor: 7.00%) due 09/01/23	2,017,146	1,996,974
Mavis Tire Express Services Corp.		
5.65% (1 Month USD LIBOR + 3.25%, Rate Floor: 3.25%) due 03/20/25	18,526,175	18,132,494
Equinox Holdings, Inc.		
5.40% (1 Month USD LIBOR + 3.00%, Rate Floor: 4.00%) due 03/08/24	17,355,337	17,297,544
Zephyr Bidco Ltd.		
8.22% (1 Month GBP LIBOR + 7.50%, Rate Floor: 7.50%) due 07/23/26	GBP 8,542,917	10,718,923
5.22% (1 Month GBP LIBOR + 4.50%, Rate Floor: 4.50%) due 07/23/25	GBP 5,265,000	6,563,013
Navistar Inc.		
5.91% (1 Month USD LIBOR + 3.50%, Rate Floor: 3.50%) due 11/06/24	17,281,250	17,221,802
CD&R Firefly Bidco Ltd.		
5.07% (3 Month GBP LIBOR + 4.25%, Rate Floor: 4.25%) due 06/23/25	GBP 12,450,000	15,697,249
Crown Finance US, Inc.		
4.65% (1 Month USD LIBOR + 2.25%, Rate Floor: 2.25%) due 02/28/25	14,486,142	14,237,125

Floating Rate Strategies Fund
SCHEDULE OF INVESTMENTS (Unaudited)

June 30, 2019

	Face Amount	Value
SENIOR FLOATING RATE INTERESTS^{††7} - 87.5% (continued)		
Consumer, Cyclical - 17.6% (continued)		
Petco Animal Supplies, Inc.		
5.83% (3 Month USD LIBOR + 3.25%, Rate Floor: 4.25%) due 01/26/23	17,751,182	\$ 13,722,729
Cartrawler		
4.50% (1 Month EURIBOR + 4.50%, Rate Floor: 4.50%) due 04/29/21	EUR 13,810,629	13,194,869
Peer Holding III BV		
3.25% (3 Month EURIBOR + 3.25%, Rate Floor: 3.25%) due 03/08/25	EUR 9,900,000	11,113,628
At Home Holding III Corp.		
6.08% (3 Month USD LIBOR + 3.50%, Rate Floor: 4.50%) due 06/03/22	12,000,000	10,680,000
Argo Merchants		
6.08% (3 Month USD LIBOR + 3.75%, Rate Floor: 4.75%) due 12/06/24	10,593,229	10,513,780
Al Aqua Zip Bidco Pty Ltd.		
5.65% (1 Month USD LIBOR + 3.25%, Rate Floor: 4.25%) due 12/13/23	10,800,973	10,395,936
AMC Entertainment, Inc.		
5.23% (3 Month USD LIBOR + 3.00%, Rate Floor: 3.00%) due 04/22/26	10,324,125	10,293,153
Party City Holdings, Inc.		
4.91% (1 Month USD LIBOR + 2.50%, Rate Floor: 3.25%) due 08/19/22	9,885,303	9,809,384
Life Time Fitness, Inc.		
5.27% (3 Month USD LIBOR + 2.75%, Rate Floor: 3.75%) due 06/10/22	8,701,790	8,658,281
IBC Capital Ltd.		
6.15% (3 Month USD LIBOR + 3.75%, Rate Floor: 3.75%) due 09/11/23	8,541,875	8,513,431
Packers Sanitation Services, Inc.		
5.32% (3 Month USD LIBOR + 3.00%, Rate Floor: 3.00%) due 12/04/24	8,584,921	8,448,078
Leslie's Poolmart, Inc.		
5.98% (2 Month USD LIBOR + 3.50%, Rate Floor: 3.50%) due 08/16/23	8,557,119	8,070,476
Power Solutions (Panther)		
5.90% (1 Month USD LIBOR + 3.50%, Rate Floor: 3.50%) due 04/30/26	8,125,000	8,059,025
Sapphire Bidco B.V.		
3.25% (3 Month EURIBOR + 3.25%, Rate Floor: 3.25%) due 05/05/25	EUR 7,000,000	7,417,755
Titan AcquisitionCo New Zealand Ltd. (Trade Me)		
6.83% (3 Month USD LIBOR + 4.25%, Rate Floor: 4.25%) due 05/01/26	6,750,000	6,741,562
Wyndham Hotels & Resorts, Inc.		
4.15% (1 Month USD LIBOR + 1.75%, Rate Floor: 1.75%) due 05/30/25	6,451,250	6,428,090
Columbus Finance, Inc.		
4.75% (6 Month EURIBOR + 4.75%, Rate Floor: 4.75%) due 07/05/24	EUR 5,500,000	6,245,240
EG Finco Ltd.		
4.00% (3 Month EURIBOR + 4.00%, Rate Floor: 4.00%) due 02/07/25	EUR 5,436,002	6,109,875
Truck Hero, Inc.		
6.15% (1 Month USD LIBOR + 3.75%, Rate Floor: 3.75%) due 04/22/24	6,463,373	6,063,484
Stars Group (Amaya)		
5.83% (3 Month USD LIBOR + 3.50%, Rate Floor: 3.50%) due 07/10/25	5,932,451	5,929,366
Amaya Holdings B.V.		
3.75% (3 Month EURIBOR + 3.75%, Rate Floor: 3.75%) due 07/10/25	EUR 5,100,000	5,830,950
IRB Holding Corp.		
5.64% (1 Month USD LIBOR + 3.25%, Rate Floor: 4.25%) due 02/05/25	5,756,281	5,678,053
Midas Intermediate Holdco II LLC		
5.08% (3 Month USD LIBOR + 2.75%, Rate Floor: 3.75%) due 08/18/21	5,185,036	5,029,484
Burlington Stores, Inc.		
4.40% (1 Month USD LIBOR + 2.00%, Rate Floor: 2.75%) due 11/17/24	5,000,000	5,009,400
Prime Security Services Borrower LLC		
5.15% (1 Month USD LIBOR + 2.75%, Rate Floor: 3.75%) due 05/02/22	4,816,956	4,781,262
Nellson Nutraceutical (US)		
6.59% (3 Month USD LIBOR + 4.25% and Commercial Prime Lending Rate + 3.25%, Rate Floor: 5.25%) due 12/23/21	4,024,242	3,742,545
Belk, Inc.		
7.29% (3 Month USD LIBOR + 4.75%, Rate Floor: 5.75%) due 12/12/22	4,044,885	3,256,698

Floating Rate Strategies Fund
SCHEDULE OF INVESTMENTS (Unaudited)

June 30, 2019

	Face Amount	Value
SENIOR FLOATING RATE INTERESTS^{††7} - 87.5% (continued)		
Consumer, Cyclical - 17.6% (continued)		
International Car Wash Group Ltd.		
5.67% (1 Month USD LIBOR + 3.25%, Rate Floor: 4.25%) due 10/03/24	2,897,695	\$ 2,885,612
National Vision, Inc.		
4.90% (1 Month USD LIBOR + 2.50%, Rate Floor: 2.50%) due 11/20/24	2,422,791	2,419,763
Geo Group, Inc.		
4.41% (1 Month USD LIBOR + 2.00%, Rate Floor: 2.75%) due 03/22/24	2,492,625	2,384,620
Alexander Mann		
6.22% (1 Month GBP LIBOR + 5.50%, Rate Floor: 5.50%) due 06/16/25	GBP 1,540,000	1,882,390
SHO Holding I Corp.		
7.58% (3 Month USD LIBOR + 5.00%, Rate Floor: 6.00%) due 10/27/22	575,000	543,375
Total Consumer, Cyclical		339,627,825
Technology - 13.5%		
TIBCO Software, Inc.		
5.91% (1 Month USD LIBOR + 3.50%, Rate Floor: 4.50%) due 12/04/20 due 06/11/26	18,912,897 6,700,000	18,930,675 6,708,375
Misys Ltd.		
5.90% (1 Month USD LIBOR + 3.50%, Rate Floor: 4.50%) due 06/13/24	20,466,402	19,915,037
Optiv, Inc.		
5.65% (1 Month USD LIBOR + 3.25%, Rate Floor: 4.25%) due 02/01/24	20,677,163	18,867,911
Solera LLC		
5.15% (1 Month USD LIBOR + 2.75%, Rate Floor: 2.75%) due 03/03/23	15,923,673	15,799,310
Planview, Inc.		
7.65% (1 Month USD LIBOR + 5.25%, Rate Floor: 6.25%) due 01/27/23 ^{†††,1}	15,680,000	15,680,000
Peak 10 Holding Corp.		
5.83% (3 Month USD LIBOR + 3.50%, Rate Floor: 3.50%) due 08/01/24	17,095,500	15,674,522
GTT Communications B.V.		
3.25% (1 Month EURIBOR + 3.25%, Rate Floor: 3.25%) due 05/31/25	EUR 10,964,126	11,550,866
WEX, Inc.		
4.65% (1 Month USD LIBOR + 2.25%, Rate Floor: 2.25%) due 05/15/26	11,641,810	11,527,487
LANDesk Group, Inc.		
6.67% (1 Month USD LIBOR + 4.25%, Rate Floor: 5.25%) due 01/20/24	11,253,584	11,211,383
Cologix Holdings, Inc.		
5.40% (1 Month USD LIBOR + 3.00%, Rate Floor: 4.00%) due 03/20/24	10,677,711	10,197,214
Seattle Spnco		
4.90% (1 Month USD LIBOR + 2.50%, Rate Floor: 2.50%) due 06/21/24	9,047,729	8,855,464
Cvent, Inc.		
6.15% (1 Month USD LIBOR + 3.75%, Rate Floor: 4.75%) due 11/29/24	8,555,521	8,448,577
Jaggaer		
6.40% (1 Month USD LIBOR + 4.00% and Commercial Prime Lending Rate + 3.00%, Rate Floor: 5.00%) due 12/28/24	8,097,500	7,996,281
Greenway Health LLC		
6.08% (3 Month USD LIBOR + 3.75%, Rate Floor: 4.75%) due 02/16/24	8,738,539	7,646,222
EIG Investors Corp.		
6.27% (3 Month USD LIBOR + 3.75%, Rate Floor: 4.75%) due 02/09/23	7,696,788	7,634,290
Micron Technology, Inc.		
4.41% (1 Month USD LIBOR + 2.00%, Rate Floor: 2.00%) due 05/29/25	7,186,145	7,139,004
Park Place Technologies LLC		
6.40% (1 Month USD LIBOR + 4.00%, Rate Floor: 5.00%) due 03/29/25	6,767,446	6,699,772
10.40% (1 Month USD LIBOR + 8.00%, Rate Floor: 9.00%) due 03/29/26	408,434	401,286
MA Financeco LLC		
4.65% (1 Month USD LIBOR + 2.25%, Rate Floor: 2.25%) due 11/19/21	5,848,734	5,778,081
Refinitiv (Financial & Risk Us Holdings, Inc.)		
6.15% (1 Month USD LIBOR + 3.75%, Rate Floor: 3.75%) due 10/01/25	5,771,000	5,592,445
PISWBidCo GmbH		
2.75% (3 Month EURIBOR + 2.75%, Rate Floor: 2.75%) due 04/30/25	EUR 4,800,000	5,378,763
First Data Corp.		
4.40% (1 Month USD LIBOR + 2.00%, Rate Floor: 2.00%) due 04/26/24	5,291,200	5,284,639

Floating Rate Strategies Fund
SCHEDULE OF INVESTMENTS (Unaudited)

June 30, 2019

	Face Amount	Value
SENIOR FLOATING RATE INTERESTS^{†††7} - 87.5% (continued)		
Technology - 13.5% (continued)		
Epicor Software		
5.66% (1 Month USD LIBOR + 3.25%, Rate Floor: 4.25%) due 06/01/22	4,941,538	\$ 4,905,366
Press Ganey Holdings, Inc.		
5.15% (1 Month USD LIBOR + 2.75%, Rate Floor: 3.75%) due 10/23/23	4,810,750	4,804,737
Lumentum Holdings, Inc.		
4.90% (1 Month USD LIBOR + 2.50%, Rate Floor: 2.50%) due 12/10/25	4,054,971	4,029,627
Aspect Software, Inc.		
7.42% (1 Week USD LIBOR + 5.00%, Rate Floor: 6.00%) due 01/15/24	4,524,508	4,026,812
Brave Parent Holdings, Inc.		
6.58% (3 Month USD LIBOR + 4.00%, Rate Floor: 4.00%) due 04/18/25	3,225,564	3,191,308
Sabre GBL, Inc.		
4.40% (1 Month USD LIBOR + 2.00%, Rate Floor: 2.00%) due 02/22/24	2,333,623	2,326,809
Precise Midco BV (Exact Software)		
4.25% (3 Month EURIBOR + 4.25%, Rate Floor: 4.25%) due 05/13/26	EUR 2,000,000	2,287,125
EXC Holdings III Corp.		
5.83% (3 Month USD LIBOR + 3.50%, Rate Floor: 4.50%) due 12/02/24	1,994,625	1,987,145
Miami Escrow Borrower LLC		
4.90% (1 Month USD LIBOR + 2.50%, Rate Floor: 2.50%) due 06/21/24	1,339,760	1,311,290
Targus Group International, Inc.		
due 05/24/16 ^{†††,1,2,4}	152,876	-
Total Technology		261,787,823
Consumer, Non-cyclical - 13.3%		
Diamond (BC) B.V.		
5.58% (3 Month USD LIBOR + 3.00%, Rate Floor: 3.00%) due 09/06/24	10,785,750	9,464,496
3.25% (3 Month EURIBOR + 3.25%, Rate Floor: 3.25%) due 09/06/24	EUR 8,963,500	9,341,227
Dole Food Company, Inc.		
5.15% (1 Month USD LIBOR + 2.75%, Rate Floor: 3.75%) due 04/06/24	18,473,613	18,017,499
Examworks Group, Inc.		
5.65% (1 Month USD LIBOR + 3.25%, Rate Floor: 4.25%) due 07/27/23	17,406,901	17,359,728
Sterigenics-Norion Holdings		
5.40% (1 Month USD LIBOR + 3.00%, Rate Floor: 4.00%) due 05/15/22	17,085,269	16,828,990
Albertson's LLC		
5.40% (1 Month USD LIBOR + 3.00%, Rate Floor: 3.75%) due 11/17/25	10,636,550	10,576,028
5.31% (3 Month USD LIBOR + 3.00%, Rate Floor: 3.75%) due 12/21/22	6,174,276	6,172,732
Aspen Dental		
5.15% (1 Month USD LIBOR + 2.75%, Rate Floor: 2.75%) due 04/30/25	15,295,500	15,035,476
Endo Luxembourg Finance Co.		
6.69% (1 Month USD LIBOR + 4.25%, Rate Floor: 5.00%) due 04/29/24	15,676,906	14,684,088
Springs Window Fashions		
6.65% (1 Month USD LIBOR + 4.25%, Rate Floor: 4.25%) due 06/15/25	11,682,000	11,565,180
10.90% (1 Month USD LIBOR + 8.50%, Rate Floor: 8.50%) due 06/15/26	1,350,000	1,282,500
US Foods, Inc.		
4.40% (1 Month USD LIBOR + 2.00%, Rate Floor: 2.00%) due 06/27/23	12,318,906	12,225,159
Immucor, Inc.		
7.33% (3 Month USD LIBOR + 5.00%, Rate Floor: 6.00%) due 06/15/21	11,930,878	11,886,137
IQVIA Holdings, Inc.		
4.15% (1 Month USD LIBOR + 1.75%, Rate Floor: 1.75%) due 06/11/25	10,972,292	10,901,411
CPI Holdeo LLC		
6.08% (3 Month USD LIBOR + 3.50%, Rate Floor: 4.50%) due 03/21/24	10,696,235	10,669,494
Sigma Holding BV (Flora Food)		
3.50% (3 Month EURIBOR + 3.50%, Rate Floor: 3.50%) due 07/02/25	EUR 9,000,000	10,014,752
PAREXEL International Corp.		
5.15% (1 Month USD LIBOR + 2.75%, Rate Floor: 2.75%) due 09/27/24	9,913,326	9,483,187
Cidron New Bidco Ltd.		
3.50% (3 Month EURIBOR + 3.50%, Rate Floor: 3.50%) due 04/16/25	EUR 8,125,000	9,183,597
AI Aqua Zip Bidco Pty Ltd.		
5.65% (1 Month USD LIBOR + 3.25%, Rate Floor: 4.25%) due 12/13/23	8,235,903	7,947,646

Floating Rate Strategies Fund
SCHEDULE OF INVESTMENTS (Unaudited)

June 30, 2019

	Face Amount	Value
SENIOR FLOATING RATE INTERESTS^{††7} - 87.5% (continued)		
Consumer, Non-cyclical - 13.3% (continued)		
Syneos Health, Inc. 4.40% (1 Month USD LIBOR + 2.00%, Rate Floor: 2.00%) due 08/01/24	6,443,348	\$ 6,419,186
JBS USA Lux SA 4.90% (1 Month USD LIBOR + 2.50%, Rate Floor: 2.50%) due 05/01/26	6,209,536	6,194,012
Recess Holdings, Inc. 6.08% (3 Month USD LIBOR + 3.75%, Rate Floor: 4.75%) due 09/30/24	5,695,074	5,565,169
Global Healthcare Exchange LLC 5.58% (3 Month USD LIBOR + 3.25%, Rate Floor: 4.25%) due 06/28/24	3,537,000	3,466,260
Stratose Intermediate Holdings II LLC 5.65% (1 Month USD LIBOR + 3.25%, Rate Floor: 4.25%) due 06/22/23	3,234,000	3,201,660
Agilini 5.50% (1 Month USD LIBOR + 3.00%, Rate Floor: 3.00%) due 01/04/26	2,700,000	2,689,875
CTI Foods Holding Co. LLC 9.58% (3 Month USD LIBOR + 7.00%, Rate Floor: 8.00%) due 05/03/24	1,904,426	1,904,426
10.58% (3 Month USD LIBOR + 8.00%, Rate Floor: 9.00%) due 05/03/24	527,673	501,290
Arctic Glacier Group Holdings, Inc. 5.90% (1 Month USD LIBOR + 3.50%, Rate Floor: 4.50%) due 03/20/24	2,272,564	2,264,042
Valeant Pharmaceuticals International, Inc. 5.41% (1 Month USD LIBOR + 3.00%, Rate Floor: 3.00%) due 06/02/25	2,063,279	2,062,000
BCPE Eagle Buyer LLC 6.65% (1 Month USD LIBOR + 4.25%, Rate Floor: 5.25%) due 03/18/24	2,112,186	2,040,900
Avantor, Inc. 5.40% (1 Month USD LIBOR + 3.00%, Rate Floor: 4.00%) due 11/21/24	1,777,812	1,784,479
Alpha Bidco SAS 3.25% (3 Month EURIBOR + 3.25%, Rate Floor: 3.25%) due 06/30/25	EUR 1,429,758	1,623,293
Nellson Nutraceutical (US) 6.58% (3 Month USD LIBOR + 4.25% and Commercial Prime Lending Rate + 3.25%, Rate Floor: 5.25%) due 12/23/21	1,654,445	1,538,634
Acadia Healthcare Co., Inc. 4.90% (1 Month USD LIBOR + 2.50%, Rate Floor: 2.50%) due 02/16/23	1,271,808	1,264,660
MPH Acquisition Holdings LLC 5.08% (3 Month USD LIBOR + 2.75%, Rate Floor: 3.75%) due 06/07/23	925,000	883,042
Cheese Bidco B.V. 3.25% (3 Month EURIBOR + 3.25%, Rate Floor: 3.25%) due 06/30/25	EUR 670,242	760,967
Total Consumer, Non-cyclical		256,803,222
Communications - 11.9%		
Sprint Communications, Inc. 4.94% (1 Month USD LIBOR + 2.50%, Rate Floor: 3.25%) due 02/02/24	20,605,030	20,270,198
SFR Group S.A. 6.08% (1 Month USD LIBOR + 3.69%, Rate Floor: 3.69%) due 01/31/26	19,232,238	18,607,190
CSC Holdings, LLC 4.64% (1 Month USD LIBOR + 2.25%, Rate Floor: 2.25%) due 07/17/25	18,327,249	18,012,204
McGraw-Hill Global Education Holdings LLC 6.40% (1 Month USD LIBOR + 4.00%, Rate Floor: 5.00%) due 05/04/22	18,758,002	17,855,367
Cengage Learning Acquisitions, Inc. 6.65% (1 Month USD LIBOR + 4.25%, Rate Floor: 5.25%) due 06/07/23	17,333,578	16,587,021
Internet Brands, Inc. 6.15% (1 Month USD LIBOR + 3.75%, Rate Floor: 3.75%) due 09/13/24	16,483,309	16,174,247
Radiate HoldCo LLC 5.40% (1 Month USD LIBOR + 3.00%, Rate Floor: 3.75%) due 02/01/24	12,986,821	12,670,981
Market Track LLC 6.65% (1 Month USD LIBOR + 4.25%, Rate Floor: 5.25%) due 06/05/24	13,573,000	12,147,835
Authentic Brands 5.90% (1 Month USD LIBOR + 3.50%, Rate Floor: 4.50%) due 09/27/24	11,624,933	11,334,310

Floating Rate Strategies Fund
SCHEDULE OF INVESTMENTS (Unaudited)

June 30, 2019

	Face Amount	Value
SENIOR FLOATING RATE INTERESTS^{††7} - 87.5% (continued)		
Communications - 11.9% (continued)		
Ziggo Secured Finance BV		
4.89% (1 Month USD LIBOR + 2.50%, Rate Floor: 2.50%) due 04/15/25	11,275,000	\$ 11,036,647
Charter Communications Operating, LLC		
4.33% (1 Month USD LIBOR + 2.00%, Rate Floor: 2.00%) due 04/30/25	10,391,750	10,376,162
Houghton Mifflin Co.		
5.40% (1 Month USD LIBOR + 3.00%, Rate Floor: 4.00%) due 05/28/21	10,715,775	10,088,902
Virgin Media Bristol LLC		
4.89% (1 Month USD LIBOR + 2.50%, Rate Floor: 2.50%) due 01/15/26	10,000,000	9,956,700
Imagine Print Solutions LLC		
7.16% (1 Month USD LIBOR + 4.75%, Rate Floor: 5.75%) due 06/21/22	10,508,125	8,669,203
WVG Acquisition Corp.		
4.53% (1 Month USD LIBOR + 2.13%, Rate Floor: 2.13%) due 11/01/23	8,637,894	8,512,645
Trader Corp.		
5.40% (1 Month USD LIBOR + 3.00%, Rate Floor: 4.00%) due 09/28/23	7,052,876	7,017,612
Telenet Financing USD LLC		
4.64% (1 Month USD LIBOR + 2.25%, Rate Floor: 2.25%) due 08/15/26	7,070,000	6,989,190
GTT Communications, Inc.		
5.15% (1 Month USD LIBOR + 2.75%, Rate Floor: 2.75%) due 05/31/25	6,237,000	5,574,319
Level 3 Financing, Inc.		
4.65% (1 Month USD LIBOR + 2.25%, Rate Floor: 2.25%) due 02/22/24	4,950,000	4,907,925
SFR Group SA		
5.15% (1 Month USD LIBOR + 2.75%, Rate Floor: 2.75%) due 07/31/25	1,688,355	1,604,545
Liberty Cablevision of Puerto Rico LLC		
5.89% (1 Month USD LIBOR + 3.50%, Rate Floor: 4.50%) due 01/07/22	1,075,000	1,069,625
Total Communications		<u>229,462,828</u>
Financial - 7.5%		
Alliant Holdings Intermediate LLC		
5.40% (1 Month USD LIBOR + 3.00%, Rate Floor: 3.00%) due 05/09/25	18,041,625	17,502,361
Amwins Group LLC		
5.16% (1 Month USD LIBOR + 2.75%, Rate Floor: 3.75%) due 01/25/24	17,623,507	17,483,929
National Financial Partners Corp.		
5.40% (1 Month USD LIBOR + 3.00%, Rate Floor: 3.00%) due 01/08/24	17,149,460	16,653,669
LPL Holdings, Inc.		
4.65% (1 Month USD LIBOR + 2.25%, Rate Floor: 2.25%) due 09/23/24	15,919,192	15,864,430
AlixPartners, LLP		
5.15% (1 Month USD LIBOR + 2.75%, Rate Floor: 3.75%) due 04/04/24	12,933,842	12,888,962
HUB International Ltd.		
5.59% (3 Month USD LIBOR + 3.00%, Rate Floor: 3.00%) due 04/25/25	9,974,874	9,717,522
Delos Finance S.A.R.L (International Lease Finance)		
4.08% (3 Month USD LIBOR + 1.75%, Rate Floor: 1.75%) due 10/06/23	9,375,000	9,361,312
Virtu Financial, Inc.		
6.04% (3 Month USD LIBOR + 3.50%, Rate Floor: 3.50%) due 03/01/26	8,337,500	8,347,922
USI, Inc.		
5.33% (3 Month USD LIBOR + 3.00%, Rate Floor: 3.00%) due 05/16/24	8,175,886	7,961,269
Aretec Group, Inc.		
6.65% (1 Month USD LIBOR + 4.25%, Rate Floor: 4.25%) due 10/01/25	7,810,750	7,605,718
HarbourVest Partners LP		
4.75% (2 Month USD LIBOR + 2.25%, Rate Floor: 2.25%) due 03/03/25	7,344,657	7,276,719
Camelia Bidco Banc Civica		
5.52% (3 Month GBP LIBOR + 4.75%, Rate Floor: 4.75%) due 10/14/24	GBP 5,600,000	6,969,508
Jefferies Finance LLC		
6.25% (3 Month USD LIBOR + 3.75%, Rate Floor: 3.75%) due 06/03/26	4,700,000	4,685,900

Floating Rate Strategies Fund
SCHEDULE OF INVESTMENTS (Unaudited)

June 30, 2019

	Face Amount	Value
SENIOR FLOATING RATE INTERESTS^{††7} - 87.5% (continued)		
Financial - 7.5% (continued)		
Advisor Group, Inc.		
6.15% (1 Month USD LIBOR + 3.75%, Rate Floor: 3.75%) due 08/15/25	3,176,000	\$ 3,172,030
Total Financial		<u>145,491,251</u>
Basic Materials - 4.1%		
GrafTech Finance, Inc.		
5.90% (1 Month USD LIBOR + 3.50%, Rate Floor: 4.50%) due 02/12/25	16,540,806	16,209,990
Alpha 3 B.V.		
5.33% (3 Month USD LIBOR + 3.00%, Rate Floor: 4.00%) due 01/31/24	14,889,923	14,543,732
PQ Corp.		
5.08% (3 Month USD LIBOR + 2.50%, Rate Floor: 2.50%) due 02/08/25	12,617,548	12,552,694
Messer Industries USA, Inc.		
4.83% (3 Month USD LIBOR + 2.50%, Rate Floor: 2.50%) due 03/01/26	12,375,000	12,197,171
LTI Holdings, Inc.		
5.90% (1 Month USD LIBOR + 3.50%, Rate Floor: 3.50%) due 09/06/25	9,081,375	8,576,269
Arch Coal, Inc.		
5.15% (1 Month USD LIBOR + 2.75%, Rate Floor: 3.75%) due 03/07/24	6,715,747	6,679,347
HB Fuller Co.		
4.38% (1 Month USD LIBOR + 2.00%, Rate Floor: 2.00%) due 10/20/24	4,008,513	3,935,638
PMHC II, Inc. (Prince)		
6.10% (3 Month USD LIBOR + 3.50% and 12 Month USD LIBOR + 3.50%, Rate Floor: 4.50%) due 03/29/25	2,460,072	2,230,474
Pregis Holding I Corp.		
5.90% (1 Month USD LIBOR + 3.50%, Rate Floor: 4.50%) due 05/20/21	1,339,102	1,338,539
Minerals Technologies, Inc.		
4.65% (1 Month USD LIBOR + 2.25% and 3 Month USD LIBOR + 2.25%, Rate Floor: 3.00%) due 02/14/24	768,283	766,362
Total Basic Materials		<u>79,030,216</u>
Energy - 1.5%		
Ultra Petroleum, Inc.		
6.15% (1 Month USD LIBOR + 3.75%, Rate Floor: 4.75%) (in-kind rate was 0.25%) due 04/12/24 ¹⁰	16,695,897	12,661,000
Penn Virginia Holding Corp.		
9.41% (1 Month USD LIBOR + 7.00%, Rate Floor: 8.00%) due 09/29/22	10,890,000	10,617,750
Permian Production Partners LLC		
8.41% (1 Month USD LIBOR + 6.00%, Rate Floor: 7.00%) due 05/20/24	8,360,000	6,270,000
Summit Midstream Partners, LP		
8.40% (1 Month USD LIBOR + 6.00%, Rate Floor: 7.00%) due 05/13/22	517,003	509,248
Total Energy		<u>30,057,998</u>
Total Senior Floating Rate Interests		<u>1,692,372,910</u>
(Cost \$1,753,557,433)		
CORPORATE BONDS^{††} - 3.3%		
Energy - 1.1%		
Sabine Pass Liquefaction LLC		
5.63% due 02/01/21	5,500,000	5,712,905
5.63% due 04/15/23	4,200,000	4,574,517
CNX Resources Corp.		
5.88% due 04/15/22	4,398,000	4,266,060
Unit Corp.		
6.63% due 05/15/21	4,000,000	3,620,000
Moss Creek Resources Holdings, Inc.		
7.50% due 01/15/26 ³	2,984,000	2,543,860
American Midstream Partners Limited Partnership / American Midstream Finance Corp.		
9.50% due 12/15/21 ⁵	1,268,000	1,239,470
Total Energy		<u>21,956,812</u>
Communications - 0.7%		
Ziggo BV		
5.50% due 01/15/27 ⁵	5,000,000	5,086,050
DISH DBS Corp.		
7.75% due 07/01/26	3,825,000	3,710,250
Anixter, Inc.		
5.50% due 03/01/23	3,000,000	3,191,250
MDC Partners, Inc.		
6.50% due 05/01/24 ⁵	1,700,000	1,562,232
Total Communications		<u>13,549,782</u>
Consumer, Non-cyclical - 0.5%		
Nathan's Famous, Inc.		
6.63% due 11/01/25 ⁵	4,275,000	4,210,875
ServiceMaster Co. LLC		
5.13% due 11/15/24 ⁵	4,000,000	4,115,000
HCA, Inc.		
4.50% due 02/15/27	1,500,000	1,600,292
Total Consumer, Non-cyclical		<u>9,926,167</u>
Financial - 0.3%		
Icahn Enterprises, LP / Icahn Enterprises Finance Corp.		
5.88% due 02/01/22	5,000,000	5,050,000

Floating Rate Strategies Fund
SCHEDULE OF INVESTMENTS (Unaudited)

June 30, 2019

	Face Amount	Value
CORPORATE BONDS^{††} - 3.3% (continued)		
Financial - 0.3% (continued)		
Lincoln Financing SARL		
3.88% due 04/01/24	EUR 350,000	\$ 400,080
Total Financial		5,450,080
Industrial - 0.2%		
Ardagh Packaging Finance plc / Ardagh Holdings USA, Inc.		
4.63% due 05/15/23 ⁵	2,100,000	2,134,125
4.25% due 09/15/22 ⁵	1,500,000	1,515,000
Grinding Media Inc. / MC Grinding Media Canada Inc.		
7.38% due 12/15/23 ⁵	750,000	718,125
Total Industrial		4,367,250
Utilities - 0.2%		
AES Corp.		
6.00% due 05/15/26	2,000,000	2,120,000
5.50% due 04/15/25	1,059,000	1,100,036
Total Utilities		3,220,036
Basic Materials - 0.2%		
Novelis Corp.		
6.25% due 08/15/24 ⁵	2,530,000	2,652,604
Mirabela Nickel Ltd.		
9.50% due 06/24/19 ^{4,8}	1,279,819	127,982
Total Basic Materials		2,780,586
Technology - 0.1%		
NCR Corp.		
5.88% due 12/15/21	1,450,000	1,468,835
6.38% due 12/15/23	800,000	825,000
Total Technology		2,293,835
Consumer, Cyclical - 0.0%		
LBC Tank Terminals Holding Netherlands BV		
6.88% due 05/15/23 ⁵	630,000	623,700
Total Corporate Bonds		64,168,248
(Cost \$65,440,212)		
ASSET-BACKED SECURITIES^{††} - 1.3%		
Collateralized Loan Obligations - 1.3%		
OHA Credit Partners IX Ltd.		
2013-9A, due 10/20/25 ^{5,6}	6,000,000	4,992,767
Cerberus Loan Funding XVII Ltd.		
2016-3A, 5.13% (3 Month USD LIBOR + 2.53%, Rate Floor: 0.00%) due 01/15/28 ^{5,7}	5,000,000	4,974,659
Jamestown CLO V Ltd.		
2014-5A, 7.69% (3 Month USD LIBOR + 5.10%, Rate Floor: 0.00%) due 01/17/27 ^{5,7}	4,000,000	3,561,138
Avery Point II CLO Ltd.		
2013-3X COM, due 01/18/25 ⁶	4,300,020	3,155,397
Treman Park CLO Ltd.		
2015-1A, due 10/20/28 ^{5,6}	3,000,000	2,613,709
Halcyon Loan Advisors Funding Ltd.		
2012-1A, 5.52% (3 Month USD LIBOR + 3.00%, Rate Floor: 0.00%) due 08/15/23 ^{5,7}	2,600,000	2,600,075
Octagon Loan Funding Ltd.		
2014-1A, due 11/18/31 ^{5,6}	2,071,948	1,225,323
Newstar Commercial Loan Funding LLC		
2017-1A, 5.89% (3 Month USD LIBOR + 3.50%, Rate Floor: 0.00%) due 03/20/27 ^{5,7}	1,000,000	1,000,173
ACIS CLO Ltd.		
2015-6A, 5.95% (3 Month USD LIBOR + 3.37%, Rate Floor: 0.00%) due 05/01/27 ^{5,7}	1,000,000	999,963
Total Collateralized Loan Obligations		25,123,204
Collateralized Debt Obligations - 0.0%		
N-Star REL CDO VIII Ltd.		
2006-8A, 2.85% (1 Month USD LIBOR + 0.36%, Rate Floor: 0.36%) due 02/01/41 ^{5,7}	704,538	695,294
Transport-Aircraft - 0.0%		
Airplanes Pass Through Trust		
2001-1A, 2.99% (1 Month USD LIBOR + 0.55%, Rate Floor: 0.55%) due 03/15/19 ^{††,4,7,8}	896,492	15,689
Total Asset-Backed Securities		25,834,187
(Cost \$27,881,591)		
COLLATERALIZED MORTGAGE OBLIGATIONS^{††} - 1.1%		
Residential Mortgage Backed Securities - 1.1%		
RALI Series Trust		
2006-QO6, 2.58% (1 Month USD LIBOR + 0.18%, Rate Floor: 0.18%) due 06/25/46 ⁷	12,719,311	5,032,612
2006-QO2, 2.62% (1 Month USD LIBOR + 0.22%, Rate Floor: 0.22%) due 02/25/46 ⁷	504,573	189,993
Washington Mutual Mortgage Pass-Through Certificates Trust		
2007-OA6, 3.31% (1 Year CMT Rate + 0.81%, Rate Floor: 0.81%) due 07/25/47 ⁷	3,995,007	3,634,776

Floating Rate Strategies Fund
SCHEDULE OF INVESTMENTS (Unaudited)

June 30, 2019

	Face Amount	Value
COLLATERALIZED MORTGAGE OBLIGATIONS^{††} - 1.1% (continued)		
Residential Mortgage Backed Securities - 1.1% (continued)		
Washington Mutual Mortgage Pass-Through Certificates WMALT Series Trust		
2006-AR9, 3.34% (1 Year CMT Rate + 0.84%, Rate Floor: 0.84%) due 11/25/46 ⁷	2,900,404	\$ 2,607,924
American Home Mortgage Assets Trust		
2006-4, 2.61% (1 Month USD LIBOR + 0.21%, Rate Floor: 0.21%) due 10/25/46 ⁷	3,676,916	2,577,431
Lehman XS Trust Series		
2006-16N, 2.59% (1 Month USD LIBOR + 0.19%, Rate Floor: 0.19%) due 11/25/46 ⁷	2,203,973	2,096,367
Wachovia Asset Securitization Issuance II LLC Trust		
2007-HE1, 2.54% (1 Month USD LIBOR + 0.14%, Rate Floor: 0.14%) due 07/25/37 ^{5,7}	1,961,004	1,827,591
Nomura Resecuritization Trust		
2015-4R, 2.40% (1 Month USD LIBOR + 0.43%, Rate Floor: 0.43%) due 03/26/36 ^{5,7}	1,636,783	1,588,066
Morgan Stanley Re-REMIC Trust		
2010-R5, 3.83% due 06/26/36 ⁵	628,772	581,692
Alliance Bancorp Trust		
2007-OA1, 2.64% (1 Month USD LIBOR + 0.24%, Rate Floor: 0.24%) due 07/25/37 ⁷	617,284	559,021
GSAA Home Equity Trust		
2007-7, 2.67% (1 Month USD LIBOR + 0.27%) due 07/25/37 ⁷	485,863	471,211
New Century Home Equity Loan Trust		
2004-4, 3.20% (1 Month USD LIBOR + 0.80%, Rate Cap/Floor: 12.50%/0.53%) due 02/25/35 ⁷	256,639	250,997
Total Residential Mortgage Backed Securities		21,417,681
Total Collateralized Mortgage Obligations (Cost \$20,626,190)		21,417,681
COMMERCIAL PAPER^{††} - 3.7%		
Marriott International, Inc.		
2.61% due 08/16/19 ^{5,9}	9,350,000	9,318,340
2.66% due 07/24/19 ^{5,9}	9,000,000	8,983,523
2.60% due 07/31/19 ^{5,9}	5,000,000	4,989,000
UDR, Inc.		
2.55% due 07/09/19 ^{5,9}	10,000,000	9,994,333
Anthem, Inc.		
2.47% due 07/24/19 ^{5,9}	10,000,000	9,984,219
Ryder System, Inc.		
2.56% due 07/22/19 ⁹	7,500,000	7,488,800
Keurig Dr Pepper, Inc.		
2.55% due 08/05/19 ^{5,9}	7,000,000	6,982,646
Mondelez International, Inc.		
2.55% due 07/24/19 ^{5,9}	5,000,000	4,991,854
Walgreens Boots Alliance, Inc.		
2.51% due 07/30/19 ⁹	5,000,000	4,989,165
International Paper Co.		
2.56% due 07/24/19 ^{5,9}	4,200,000	4,193,131
Total Commercial Paper (Cost \$71,915,964)		71,915,011
Total Investments - 98.3% (Cost \$1,965,629,966)		\$ 1,901,281,807
Other Assets & Liabilities, net - 1.7%		33,387,033
Total Net Assets - 100.0%		\$ 1,934,668,840

Forward Foreign Currency Exchange Contracts^{††}

Counterparty	Contracts to Sell	Currency	Settlement Date	Settlement Value	Value at June 30, 2019	Unrealized (Depreciation)
Barclays Bank plc	44,267,000	GBP	07/15/19	\$ 56,239,143	\$ 56,255,173	\$ (16,030)
Bank of America, N.A.	122,038,000	EUR	07/15/19	138,211,818	138,960,952	(749,134)
						\$ (765,164)

Counterparty	Contracts to Buy	Currency	Settlement Date	Settlement Value	Value at June 30, 2019	Unrealized Appreciation (Depreciation)
BNP Paribas S.A.	4,025,000	EUR	07/15/19	\$ 4,533,921	\$ 4,583,145	\$ 49,224
Barclays Bank plc	95,000	GBP	07/15/19	120,653	120,727	74
BNP Paribas S.A.	4,970,000	GBP	07/15/19	6,337,160	6,315,951	(21,209)
						\$ 28,089

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

* Non-income producing security.

† Value determined based on Level 1 inputs.

†† 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, 2019. The total market value of fair valued securities amounts to \$17,612,574, (cost \$17,455,551) or 0.9% of total net assets.

² Affiliated issuer.

³ Rate indicated is the 7-day yield as of June 30, 2019.

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

⁵ 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 \$112,498,537 (cost \$113,326,519), or 5.8% of total net assets.

⁶ Security has no stated coupon. However, it is expected to receive residual cash flow payments on defined deal dates.

⁷ Variable rate security. Rate indicated is the rate effective at June 30, 2019. 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.

⁸ Security is a 144A or Section 4(a)(2) security. These securities have been determined to be illiquid and restricted under guidelines established by the Board of Trustees. The total market value of 144A or Section 4(a)(2) illiquid and restricted securities is \$143,671 (cost \$1,883,995), or less than 0.1% of total net assets.

⁹ Rate indicated is the effective yield at the time of purchase.

¹⁰ Payment-in-kind security.

CMT — Constant Maturity Treasury

EUR — Euro

EURIBOR — European Interbank Offered Rate

GBP — British Pound

LIBOR — London Interbank Offered Rate

plc — Public Limited Company