

**FLOATING RATE STRATEGIES FUND**

	SHARES	VALUE		FACE AMOUNT	VALUE
<b>COMMON STOCKS<sup>†††</sup> - 0.2%</b>			<b>SENIOR FLOATING RATE INTERESTS<sup>††,8</sup> - 86.9%</b>		
<b>CONSUMER, NON-CYCLICAL - 0.1%</b>			<b>CONSUMER, CYCLICAL - 19.8%</b>		
Chef Holdings, Inc.* <sup>1</sup> 14,334 \$ 1,803,791			American Tire Distributors, Inc.		
Targus Group International, Inc. <sup>1,2</sup> 12,773 21,632			9.62% (3 Month USD LIBOR + 7.50%, Rate Floor: 8.50%) due 09/02/24 19,128,054 \$ 16,756,176		
<b>Total Consumer, Non-cyclical</b> 1,825,423			8.15% (3 Month USD LIBOR + 6.00%, Rate Floor: 7.00%) due 09/01/23 2,017,146 1,990,681		
<b>INDUSTRIAL - 0.1%</b>			AI Aqua Zip Bidco Pty Ltd.		
API Heat Transfer Parent LLC* 2,902,566 863,513			5.29% (1 Month USD LIBOR + 3.25%, Rate Floor: 4.25%) due 12/13/23 18,988,398 18,093,268		
BP Holdco LLC* <sup>1,2</sup> 244,278 86,255			Zephyr Bidco Ltd.		
Vector Phoenix Holdings, LP* <sup>1</sup> 244,278 20,441			8.21% (1 Month GBP LIBOR + 7.50%, Rate Floor: 7.50%) due 07/23/26 GBP 8,542,917 10,373,354		
<b>Total Industrial</b> 970,209			5.21% (1 Month GBP LIBOR + 4.50%, Rate Floor: 4.50%) due 07/23/25 GBP 5,265,000 6,250,152		
<b>Total Common Stocks</b>			CD&R Firefly Bidco Ltd.		
(Cost \$3,337,771) 2,795,632			5.02% (3 Month GBP LIBOR + 4.25%, Rate Floor: 4.25%) due 06/23/25 GBP 12,450,000 15,111,154		
<b>PREFERRED STOCKS<sup>††</sup> - 0.0%</b>			Navistar Inc.		
<b>INDUSTRIAL - 0.0%</b>			5.53% (1 Month USD LIBOR + 3.50%, Rate Floor: 3.50%) due 11/06/24 14,937,500 14,848,771		
API Heat Transfer Intermediate* 618 451,374			Equinox Holdings, Inc.		
<b>Total Preferred Stocks</b>			5.04% (1 Month USD LIBOR + 3.00%, Rate Floor: 4.00%) due 03/08/24 13,964,377 13,958,512		
(Cost \$493,920) 451,374					
<b>MONEY MARKET FUND<sup>†</sup> - 4.7%</b>					
Federated U.S. Treasury Cash Reserve Fund — Institutional Shares 1.86% <sup>3</sup> 75,718,373 75,718,373					
<b>Total Money Market Fund</b>					
(Cost \$75,718,373) 75,718,373					

## FLOATING RATE STRATEGIES FUND

	FACE AMOUNT	VALUE		FACE AMOUNT	VALUE
Mavis Tire Express Services Corp. 5.29% (1 Month USD LIBOR + 3.25%, Rate Floor: 3.25%) due 03/20/25	14,000,854	\$ 13,675,894			
Petco Animal Supplies, Inc. 5.51% (3 Month USD LIBOR + 3.25%, Rate Floor: 4.25%) due 01/26/23	17,705,313	13,361,137			
Cartrawler 4.50% (1 Month EURIBOR + 4.50%, Rate Floor: 4.50%) due 04/29/21	EUR 13,810,629	12,949,347			
EG Finco Ltd. 6.10% (3 Month USD LIBOR + 4.00%, Rate Floor: 4.00%) due 02/07/25	6,451,788	6,369,528			
4.00% (3 Month EURIBOR + 4.00%, Rate Floor: 4.00%) due 02/07/25	EUR 5,422,271	5,783,953			
Peer Holding III BV 3.25% (3 Month EURIBOR + 3.25%, Rate Floor: 3.25%) due 03/08/25	EUR 9,900,000	10,817,358			
At Home Holding III Corp. 5.76% (3 Month USD LIBOR + 3.50%, Rate Floor: 4.50%) due 06/03/22	11,968,750	10,771,875			
Argo Merchants 5.85% (3 Month USD LIBOR + 3.75%, Rate Floor: 4.75%) due 12/06/24	10,567,101	10,593,518			
			AMC Entertainment, Inc. 5.23% (3 Month USD LIBOR + 3.00%, Rate Floor: 3.00%) due 04/22/26	10,324,125	\$ 10,358,504
			Party City Holdings, Inc. 4.55% (1 Month USD LIBOR + 2.50%, Rate Floor: 3.25%) due 08/19/22	9,064,468	8,977,631
			Life Time Fitness, Inc. 4.87% (3 Month USD LIBOR + 2.75%, Rate Floor: 3.75%) due 06/10/22	8,679,648	8,673,746
			Packers Sanitation Services, Inc. 5.57% (3 Month USD LIBOR + 3.25%, Rate Floor: 4.25%) due 12/04/24	8,563,132	8,498,909
			IBC Capital Ltd. 5.90% (3 Month USD LIBOR + 3.75%, Rate Floor: 3.75%) due 09/11/23	8,520,250	8,456,348
			Leslie's Poolmart, Inc. 5.54% (1 Month USD LIBOR + 3.50%, Rate Floor: 3.50%) due 08/16/23	8,535,401	8,108,631
			Power Solutions (Panther) 5.54% (1 Month USD LIBOR + 3.50%, Rate Floor: 3.50%) due 04/30/26	8,125,000	8,038,712
			Titan AcquisitionCo New Zealand Ltd. (Trade Me) 6.35% (3 Month USD LIBOR + 4.25%, Rate Floor: 4.25%) due 05/01/26	6,733,125	6,751,641

**FLOATING RATE STRATEGIES FUND**

	FACE AMOUNT	VALUE		FACE AMOUNT	VALUE
Wyndham Hotels & Resorts, Inc. 3.79% (1 Month USD LIBOR + 1.75%, Rate Floor: 1.75%) due 05/30/25	6,435,000	\$ 6,462,735			
Columbus Finance, Inc. 4.75% (6 Month EURIBOR + 4.75%, Rate Floor: 4.75%) due 07/05/24	EUR 5,500,000	6,041,485			
Truck Hero, Inc. 5.79% (1 Month USD LIBOR + 3.75%, Rate Floor: 3.75%) due 04/22/24	6,446,885	6,019,779			
Sapphire Bidco BV 3.25% (3 Month EURIBOR + 3.25%, Rate Floor: 3.25%) due 05/05/25	EUR 5,900,000	5,995,203			
IRB Holding Corp. 5.55% (3 Month USD LIBOR + 3.25%, Rate Floor: 4.25%) due 02/05/25	5,741,709	5,712,196			
Amaya Holdings BV 3.75% (3 Month EURIBOR + 3.75%, Rate Floor: 3.75%) due 07/10/25	EUR 5,100,000	5,620,176			
Nellson Nutraceutical 6.36% (3 Month USD LIBOR + 4.25% and Commercial Prime Lending Rate + 3.25%, Rate Floor: 5.25%) due 12/23/21 <sup>†††</sup>	5,663,974	5,267,496			
Burlington Stores, Inc. 4.03% (1 Month USD LIBOR + 2.00%, Rate Floor: 2.00%) due 11/17/24	5,000,000	5,011,250			
			Midas Intermediate Holdco II LLC 4.85% (3 Month USD LIBOR + 2.75%, Rate Floor: 3.75%) due 08/18/21	5,171,741	\$ 4,980,386
			Prime Security Services Borrower LLC (ADT) 5.21% (1 Week USD LIBOR + 3.25%, Rate Floor: 4.25%) due 09/23/26	4,800,000	4,746,768
			Crown Finance US, Inc. 4.29% (1 Month USD LIBOR + 2.25%, Rate Floor: 2.25%) due 02/28/25	4,472,499	4,440,655
			Belk, Inc. 6.80% (3 Month USD LIBOR + 4.75%, Rate Floor: 5.75%) due 12/12/22	4,030,628	2,922,205
			International Car Wash Group Ltd. 5.29% (1 Month USD LIBOR + 3.25%, Rate Floor: 4.25%) due 10/03/24	2,890,359	2,822,927
			Geo Group, Inc. 4.05% (1 Month USD LIBOR + 2.00%, Rate Floor: 2.75%) due 03/22/24	2,486,250	2,216,915
			Alexander Mann 5.71% (1 Month GBP LIBOR + 5.00%, Rate Floor: 5.00%) due 06/16/25	GBP 1,540,000	1,821,054
			SHO Holding I Corp. 7.26% (3 Month USD LIBOR + 5.00%, Rate Floor: 6.00%) due 10/27/22	573,514	539,103
			<b>Total Consumer, Cyclical</b>		<u>320,189,133</u>

## FLOATING RATE STRATEGIES FUND

	FACE AMOUNT	VALUE		FACE AMOUNT	VALUE
<b>INDUSTRIAL - 17.5%</b>					
Flex Acquisition Company, Inc. 5.32% (3 Month USD LIBOR + 3.00%, Rate Floor: 4.00%) due 12/29/23	15,714,395	\$ 15,113,319	Charter Nex US, Inc. 5.04% (1 Month USD LIBOR + 3.00%, Rate Floor: 4.00%) due 05/16/24	10,968,263	\$ 10,851,781
Lineage Logistics LLC 5.04% (1 Month USD LIBOR + 3.00%, Rate Floor: 4.00%) due 02/27/25	14,962,025	14,962,025	5.54% (1 Month USD LIBOR + 3.50%, Rate Floor: 3.50%) due 05/16/24	2,294,250	2,290,900
USIC Holding, Inc. 5.29% (1 Month USD LIBOR + 3.25%, Rate Floor: 4.25%) due 12/08/23	15,028,463	14,903,276	Advanced Disposal Services, Inc. 4.20% (1 Week USD LIBOR + 2.25%, Rate Floor: 3.00%) due 11/10/23	12,885,272	12,919,160
TransDigm Group, Inc. 4.54% (1 Month USD LIBOR + 2.50%, Rate Floor: 2.50%) due 05/30/25	14,813,211	14,740,775	BWAY Holding Co. 5.59% (3 Month USD LIBOR + 3.25%, Rate Floor: 3.25%) due 04/03/24	13,189,442	12,900,066
Altra Industrial Motion Corp. 4.04% (1 Month USD LIBOR + 2.00%, Rate Floor: 2.00%) due 10/01/25	14,686,567	14,649,851	CPG International LLC 5.93% (6 Month USD LIBOR + 3.75%, Rate Floor: 4.75%) due 05/06/24	12,527,011	12,464,376
Berry Global, Inc. 4.55% (1 Month USD LIBOR + 2.50%, Rate Floor: 2.50%) due 07/01/26	14,526,135	14,589,759	American Bath Group LLC 6.29% (1 Month USD LIBOR + 4.25%, Rate Floor: 5.25%) due 09/30/23	11,681,440	11,564,626
VC GB Holdings, Inc. 5.04% (1 Month USD LIBOR + 3.00%, Rate Floor: 4.00%) due 02/28/24 <sup>†††</sup>	14,606,800	14,387,698	Hillman Group, Inc. 6.04% (1 Month USD LIBOR + 4.00%, Rate Floor: 4.00%) due 05/30/25	11,929,198	11,558,319
Engineered Machinery Holdings, Inc. 5.35% (3 Month USD LIBOR + 3.25%, Rate Floor: 4.25%) due 07/19/24	13,459,458	13,184,616	STS Operating, Inc. (SunSource) 6.29% (1 Month USD LIBOR + 4.25%, Rate Floor: 5.25%) due 12/11/24	11,651,757	11,375,028

**FLOATING RATE STRATEGIES FUND**

	FACE AMOUNT	VALUE		FACE AMOUNT	VALUE
Quikrete Holdings, Inc. 4.79% (1 Month USD LIBOR + 2.75%, Rate Floor: 2.75%) due 11/15/23	9,980,769	\$ 9,938,351			
Titan Acquisition Ltd. (Husky) 5.04% (1 Month USD LIBOR + 3.00%, Rate Floor: 3.00%) due 03/28/25	10,047,000	9,631,456			
Hayward Industries, Inc. 5.54% (1 Month USD LIBOR + 3.50%, Rate Floor: 3.50%) due 08/05/24	9,610,694	9,267,112			
Hanjin International Corp. 4.55% (1 Month USD LIBOR + 2.50%, Rate Floor: 2.50%) due 10/19/20	7,250,000	7,250,000			
Duran Group Holding GMBH 4.00% (3 Month EURIBOR + 4.00%, Rate Floor: 4.00%) due 03/29/24 <sup>†††</sup>	EUR 3,992,645	4,222,488			
4.00% (3 Month EURIBOR + 4.00%, Rate Floor: 4.00%) due 12/20/24 <sup>†††</sup>	EUR 1,346,330	1,423,833			
Consolidated Container Co. LLC 4.79% (1 Month USD LIBOR + 2.75%, Rate Floor: 3.75%) due 05/22/24	5,515,797	5,481,323			
CHI Overhead Doors, Inc. 5.29% (1 Month USD LIBOR + 3.25%, Rate Floor: 4.25%) due 07/29/22	4,974,164	4,971,080			
			Pelican Products, Inc. 5.54% (1 Month USD LIBOR + 3.50%, Rate Floor: 4.50%) due 05/01/25	4,710,375	\$ 4,510,184
			II-VI Incorporated 5.54% (1 Month USD LIBOR + 3.50%, Rate Floor: 3.50%) due 09/24/26	3,950,000	3,950,000
			Minerva Bidco Ltd. 5.52% (3 Month GBP LIBOR + 4.75%, Rate Floor: 4.75%) due 07/28/25	GBP 3,100,000	3,811,866
			Reece Ltd. 4.11% (3 Month USD LIBOR + 2.00%, Rate Floor: 2.00%) due 07/02/25 <sup>†††</sup>	3,443,799	3,452,408
			Corialis Group Ltd. 3.25% (1 Month EURIBOR + 3.25%, Rate Floor: 3.25%) due 03/29/24	EUR 3,075,000	3,346,996
			KUEHG Corp. (KinderCare) 5.85% (3 Month USD LIBOR + 3.75%, Rate Floor: 4.75%) due 02/21/25	2,851,194	2,845,264
			API Heat Transfer 8.10% (3 Month USD LIBOR + 6.00%, Rate Floor: 6.00%) due 01/01/24 <sup>†††</sup>	2,700,186	2,214,153
			8.10% (3 Month USD LIBOR + 6.00%, Rate Floor: 6.00%) due 10/02/23 <sup>†††</sup>	481,742	433,568
			Filtration Group Corp. 5.04% (1 Month USD LIBOR + 3.00%, Rate Floor: 3.00%) due 03/31/25	2,535,001	2,539,970

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	FACE AMOUNT	VALUE		FACE AMOUNT	VALUE
YAK MAT (YAK ACCESS LLC) 12.06% (1 Month USD LIBOR + 10.00%, Rate Floor: 10.00%) due 07/10/26	2,550,000	\$ 2,197,259	10.55% (1 Month USD LIBOR + 8.50%, Rate Floor: 8.50%) due 06/15/26	1,350,000	\$ 1,272,375
<b>Total Industrial</b>		<u>283,942,886</u>	US Foods, Inc. 4.04% (1 Month USD LIBOR + 2.00%, Rate Floor: 2.00%) due 06/27/23	12,287,156	12,326,843
<b>CONSUMER, NON-CYCLICAL - 12.2%</b>			Immuco, Inc. 7.10% (3 Month USD LIBOR + 5.00%, Rate Floor: 6.00%) due 06/15/21	11,900,442	11,874,380
Diamond (BC) BV 5.26% (3 Month USD LIBOR + 3.00% Rate Floor: 3.00%) due 09/06/24	10,758,375	10,233,904	IQVIA Holdings, Inc. 3.85% (3 Month USD LIBOR + 1.75%, Rate Floor: 1.75%) due 06/11/25	10,972,292	10,979,205
3.25% (3 Month EURIBOR + 3.25%, Rate Floor: 3.25%) due 09/06/24	EUR 8,940,750	9,435,162	CPI Holdco LLC 5.54% (3 Month USD LIBOR + 3.50%, Rate Floor: 4.50%) due 03/21/24	10,668,879	10,655,543
Sterigenics-Norion Holdings 5.04% (1 Month USD LIBOR + 3.00%, Rate Floor: 4.00%) due 05/15/22	15,046,688	14,858,605	Sigma Holding BV (Flora Food) 3.50% (3 Month EURIBOR + 3.50%, Rate Floor: 3.50%) due 07/02/25	EUR 9,000,000	9,809,431
Dole Food Company, Inc. 4.80% (1 Month USD LIBOR + 2.75%, Rate Floor: 3.75%) due 04/06/24	14,901,316	14,693,741	Aspen Dental 4.79% (1 Month USD LIBOR + 2.75%, Rate Floor: 2.75%) due 04/30/25	9,214,402	9,115,348
Endo Luxembourg Finance Co. 6.38% (3 Month USD LIBOR + 4.25%, Rate Floor: 5.00%) due 04/29/24	15,636,914	14,205,198	PAREXEL International Corp. 4.79% (1 Month USD LIBOR + 2.75%, Rate Floor: 2.75%) due 09/27/24	9,372,847	8,885,834
Examworks Group, Inc. 5.29% (1 Month USD LIBOR + 3.25%, Rate Floor: 4.25%) due 07/27/23	12,966,668	13,004,530			
Springs Window Fashions 6.30% (1 Month USD LIBOR + 4.25%, Rate Floor: 4.25%) due 06/15/25	11,652,500	11,448,581			

**FLOATING RATE STRATEGIES FUND**

	FACE AMOUNT	VALUE		FACE AMOUNT	VALUE
Cidron New Bidco Ltd. 3.50% (3 Month EURIBOR + 3.50%, Rate Floor: 3.50%) due 04/16/25	EUR 8,125,000	\$ 8,877,882			
Syneos Health, Inc. 4.04% (1 Month USD LIBOR + 2.00%, Rate Floor: 2.00%) due 08/01/24	6,066,659	6,084,373			
Recess Holdings, Inc. 5.79% (1 Month USD LIBOR + 3.75%, Rate Floor: 4.75%) due 09/30/24	5,680,582	5,581,172			
Global Healthcare Exchange LLC 5.35% (3 Month USD LIBOR + 3.25%, Rate Floor: 4.25%) due 06/28/24	3,519,000	3,475,013			
CTI Foods Holding Co. LLC 9.26% (3 Month USD LIBOR + 7.00%, Rate Floor: 8.00%) due 05/03/24 <sup>†††</sup>	1,899,665	1,909,163			
11.26% (3 Month USD LIBOR + 9.00%, Rate Floor: 10.00%) due 05/03/24 <sup>†††</sup>	526,354	494,773			
Arctic Glacier Group Holdings, Inc. 5.54% (1 Month USD LIBOR + 3.50%, Rate Floor: 4.50%) due 03/20/24	2,272,564	2,207,228			
BCPE Eagle Buyer LLC 6.29% (1 Month USD LIBOR + 4.25%, Rate Floor: 5.25%) due 03/18/24	2,112,186	2,073,913			
			Valeant Pharmaceuticals International, Inc. 5.04% (1 Month USD LIBOR + 3.00%, Rate Floor: 3.00%) due 06/02/25	1,990,042	\$ 1,997,306
			Avantor, Inc. 5.04% (1 Month USD LIBOR + 3.00%, Rate Floor: 4.00%) due 11/21/24	1,768,172	1,780,885
			MPH Acquisition Holdings LLC 4.85% (3 Month USD LIBOR + 2.75%, Rate Floor: 3.75%) due 06/07/23	925,000	879,712
			<b>Total Consumer, Non-cyclical</b>		<u>198,160,100</u>
			<b>COMMUNICATIONS - 12.1%</b>		
			Sprint Communications, Inc. 4.56% (1 Month USD LIBOR + 2.50%, Rate Floor: 3.25%) due 02/02/24	15,565,120	15,443,556
			CSC Holdings, LLC 4.28% (1 Month USD LIBOR + 2.25%, Rate Floor: 2.25%) due 07/17/25	15,000,000	14,975,850
			SFR Group S.A. 5.72% (1 Month USD LIBOR + 3.69%, Rate Floor: 3.69%) due 01/31/26	15,000,000	14,878,200
			McGraw-Hill Global Education Holdings LLC 6.04% (1 Month USD LIBOR + 4.00%, Rate Floor: 5.00%) due 05/04/22	15,717,043	14,748,559

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Radiate HoldCo LLC 5.04% (1 Month USD LIBOR + 3.00%, Rate Floor: 3.75%) due 02/01/24	12,953,606	\$ 12,894,667	Virgin Media Bristol LLC 4.53% (1 Month USD LIBOR + 2.50%, Rate Floor: 2.50%) due 01/15/26	10,000,000	\$ 10,000,000
Internet Brands, Inc. 5.79% (1 Month USD LIBOR + 3.75%, Rate Floor: 3.75%) due 09/13/24	12,966,921	12,863,575	WGM Acquisition Corp. 4.17% (1 Month USD LIBOR + 2.13%, Rate Floor: 2.13%) due 11/01/23	8,637,894	8,642,213
Market Track LLC 6.29% (1 Month USD LIBOR + 4.25%, Rate Floor: 5.25%) due 06/05/24 <sup>†††</sup>	13,538,375	12,184,538	Imagine Print Solutions LLC 6.80% (1 Month USD LIBOR + 4.75%, Rate Floor: 5.75%) due 06/21/22	10,481,250	6,959,550
Cengage Learning Acquisitions, Inc. 6.29% (1 Month USD LIBOR + 4.25%, Rate Floor: 5.25%) due 06/07/23	12,301,791	11,614,982	Authentic Brands 5.54% (1 Month USD LIBOR + 3.50%, Rate Floor: 4.50%) due 09/27/24	5,624,933	5,602,658
Ziggo Secured Finance BV 4.53% (1 Month USD LIBOR + 2.50%, Rate Floor: 2.50%) due 04/15/25	11,275,000	11,246,361	GTT Communications, Inc. 4.79% (1 Month USD LIBOR + 2.75%, Rate Floor: 2.75%) due 05/31/25	6,221,250	4,989,131
Charter Communications Operating, LLC 4.05% (1 Month USD LIBOR + 2.00%, Rate Floor: 2.00%) due 04/30/25	10,365,375	10,422,385	Level 3 Financing, Inc. 4.29% (1 Month USD LIBOR + 2.25%, Rate Floor: 2.25%) due 02/22/24	4,950,000	4,957,227
Houghton Mifflin Co. 5.04% (1 Month USD LIBOR + 3.00%, Rate Floor: 4.00%) due 05/28/21	10,687,870	10,358,363	SFR Group SA 4.79% (1 Month USD LIBOR + 2.75%, Rate Floor: 2.75%) due 07/31/25	1,684,048	1,640,364
GTT Communications BV 3.25% (1 Month EURIBOR + 3.25%, Rate Floor: 3.25%) due 05/31/25	EUR 10,936,438	10,068,153	Liberty Cablevision of Puerto Rico LLC 5.53% (1 Month USD LIBOR + 3.50%, Rate Floor: 4.50%) due 01/07/22	1,075,000	<u>1,070,969</u>
			<b>Total Communications</b>		<u>195,561,301</u>



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<b>TECHNOLOGY - 11.8%</b>					
Optiv, Inc. 5.29% (1 Month USD LIBOR + 3.25%, Rate Floor: 4.25%) due 02/01/24	20,622,551	\$ 15,913,804			
Planview, Inc. 7.29% (1 Month USD LIBOR + 5.25%, Rate Floor: 6.25%) due 01/27/23 <sup>†††1</sup>	15,600,000	15,600,000			
Solera LLC 4.79% (1 Month USD LIBOR + 2.75%, Rate Floor: 2.75%) due 03/03/23	14,885,111	14,805,327			
Peak 10 Holding Corp. 5.60% (3 Month USD LIBOR + 3.50%, Rate Floor: 3.50%) due 08/01/24	17,052,000	14,686,035			
Misys Ltd. 5.70% (1 Month USD LIBOR + 3.50%, Rate Floor: 4.50%) due 06/13/24	14,959,831	14,541,255			
WEX, Inc. 4.29% (1 Month USD LIBOR + 2.25%, Rate Floor: 2.25%) due 05/15/26	11,612,632	11,666,515			
LANDesk Group, Inc. 6.30% (1 Month USD LIBOR + 4.25%, Rate Floor: 5.25%) due 01/20/24	11,226,400	11,177,341			
Cologix Holdings, Inc. 5.04% (1 Month USD LIBOR + 3.00%, Rate Floor: 4.00%) due 03/20/24	10,650,403	10,341,541			
			Seattle Spinco, Inc. 4.54% (1 Month USD LIBOR + 2.50%, Rate Floor: 2.50%) due 06/21/24	9,047,729	\$ 8,919,522
			Cvent, Inc. 5.79% (1 Month USD LIBOR + 3.75%, Rate Floor: 4.75%) due 11/29/24	8,533,862	8,416,521
			Greenway Health LLC 5.85% (3 Month USD LIBOR + 3.75%, Rate Floor: 4.75%) due 02/16/24	8,716,247	7,641,272
			EIG Investors Corp. 5.88% (3 Month USD LIBOR + 3.75%, Rate Floor: 4.75%) due 02/09/23	7,564,541	7,396,986
			Micron Technology, Inc. 4.05% (1 Month USD LIBOR + 2.00%, Rate Floor: 2.00%) due 05/29/25	7,186,145	7,197,356
			Park Place Technologies LLC 6.04% (1 Month USD LIBOR + 4.00%, Rate Floor: 5.00%) due 03/29/25	6,750,356	6,705,332
			10.04% (1 Month USD LIBOR + 8.00%, Rate Floor: 9.00%) due 03/30/26	408,434	402,307
			TIBCO Software, Inc. 6.07% (1 Month USD LIBOR + 4.00%, Rate Floor: 4.00%) due 06/30/26	6,700,000	6,702,814
			MA Financeco LLC 4.29% (1 Month USD LIBOR + 2.25%, Rate Floor: 2.25%) due 11/19/21	5,848,734	5,836,568

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Emerald TopCo, Inc. (Press Ganey) 5.54% (1 Month USD LIBOR + 3.50%, Rate Floor: 3.50%) due 07/24/26	4,400,000	\$ 4,385,348			
Aspect Software, Inc. 7.21% (3 Month USD LIBOR + 5.00%, Rate Floor: 6.00%) due 01/15/24	4,513,169	4,259,303			
Lumentum Holdings, Inc. 4.54% (1 Month USD LIBOR + 2.50%, Rate Floor: 2.50%) due 12/10/25	4,044,782	4,054,894			
Brave Parent Holdings, Inc. 6.26% (3 Month USD LIBOR + 4.00%, Rate Floor: 4.00%) due 04/18/25	3,217,419	3,080,678			
Sabre GLBL, Inc. 4.04% (1 Month USD LIBOR + 2.00%, Rate Floor: 2.00%) due 02/22/24	2,327,700	2,335,893			
Precise Midco BV (Exact Software) 4.25% (3 Month EURIBOR + 4.25%, Rate Floor: 4.25%) due 05/13/26	EUR 2,000,000	2,204,623			
EXC Holdings III Corp. 5.60% (3 Month USD LIBOR + 3.50%, Rate Floor: 4.50%) due 12/02/24	1,989,563	1,988,329			
Miami Escrow Borrower LLC 4.54% (1 Month USD LIBOR + 2.50%, Rate Floor: 2.50%) due 06/21/24	1,339,760	1,320,776			
			Targus Group International, Inc. due 05/24/16 <sup>†††1,2,10</sup>	152,876	\$ —
			<b>Total Technology</b>		<u>191,580,340</u>
			<b>FINANCIAL - 7.5%</b>		
			Amwins Group LLC 4.80% (1 Month USD LIBOR + 2.75%, Rate Floor: 3.75%) due 01/25/24	14,962,750	14,958,111
			Alliant Holdings Intermediate LLC 5.05% (1 Month USD LIBOR + 3.00%, Rate Floor: 3.00%) due 05/09/25	14,962,121	14,697,591
			National Financial Partners Corp. 5.04% (1 Month USD LIBOR + 3.00%, Rate Floor: 3.00%) due 01/08/24	14,961,000	14,689,906
			LPL Holdings, Inc. 4.30% (1 Month USD LIBOR + 2.25%, Rate Floor: 2.25%) due 09/23/24	12,000,000	12,052,560
			Virtu Financial, Inc. 6.04% (3 Month USD LIBOR + 3.50%, Rate Floor: 3.50%) due 03/01/26	11,485,483	11,499,840
			HUB International Ltd. 5.27% (3 Month USD LIBOR + 3.00%, Rate Floor: 3.00%) due 04/25/25	9,924,623	9,801,955
			Delos Finance S.A.R.L (International Lease Finance) 3.85% (3 Month USD LIBOR + 1.75%, Rate Floor: 1.75%) due 10/06/23	9,375,000	9,400,125

**FLOATING RATE STRATEGIES FUND**

	FACE AMOUNT	VALUE		FACE AMOUNT	VALUE
USI, Inc. 5.10% (3 Month USD LIBOR + 3.00%, Rate Floor: 3.00%) due 05/16/24	8,155,082	\$ 8,014,081	PQ Corp. 4.76% (3 Month USD LIBOR + 2.50%, Rate Floor: 2.50%) due 02/10/25	11,527,477	\$ 11,537,045
Aretec Group, Inc. 6.29% (1 Month USD LIBOR + 4.25%, Rate Floor: 4.25%) due 10/01/25	7,791,125	7,508,697	LTI Holdings, Inc. 5.54% (1 Month USD LIBOR + 3.50%, Rate Floor: 3.50%) due 09/06/25	9,058,500	8,555,753
HarbourVest Partners LP 4.28% (1 Month USD LIBOR + 2.25%, Rate Floor: 2.25%) due 03/03/25	7,175,249	7,187,232	Arch Coal, Inc. 4.79% (1 Month USD LIBOR + 2.75%, Rate Floor: 3.75%) due 03/07/24	6,698,571	6,609,279
Camelia Bidco Banc Civica 5.51% (3 Month GBP LIBOR + 4.75%, Rate Floor: 4.75%) due 10/14/24	GBP 5,600,000	6,756,840	HB Fuller Co. 4.04% (1 Month USD LIBOR + 2.00%, Rate Floor: 2.00%) due 10/21/24	3,789,280	<u>3,771,205</u>
Jefferies Finance LLC 5.88% (1 Month USD LIBOR + 3.75%, Rate Floor: 3.75%) due 06/03/26	4,688,250	<u>4,680,936</u>	<b>Total Basic Materials</b>		<u>71,883,913</u>
<b>Total Financial</b>		<u>121,247,874</u>	<b>ENERGY - 1.6%</b>		
<b>BASIC MATERIALS - 4.4%</b>			Ultra Petroleum, Inc. 6.05% (1 Month USD LIBOR + 3.75%, Rate Floor: 4.75%) (in-kind rate was 0.25%) due 04/12/24 <sup>4</sup>	16,661,502	10,954,937
Alpha 3 BV 5.10% (3 Month USD LIBOR + 3.00%, Rate Floor: 4.00%) due 01/31/24	14,847,497	14,624,784	Penn Virginia Holding Corp. 9.05% (1 Month USD LIBOR + 7.00%, Rate Floor: 8.00%) due 09/29/22 <sup>†††</sup>	10,890,000	10,617,750
GrafTech Finance, Inc. 5.54% (1 Month USD LIBOR + 3.50%, Rate Floor: 4.50%) due 02/12/25	14,940,806	14,504,982	Permian Production Partners LLC 8.05% (1 Month USD LIBOR + 6.00%, Rate Floor: 7.00%) due 05/20/24 <sup>†††</sup>	8,360,000	4,180,000
Messer Industries USA, Inc. 4.60% (3 Month USD LIBOR + 2.50%, Rate Floor: 2.50%) due 03/01/26	12,313,125	12,280,865			

## FLOATING RATE STRATEGIES FUND

	FACE AMOUNT	VALUE		FACE AMOUNT	VALUE
Summit Midstream Partners, LP			MDC Partners, Inc.		
8.04% (1 Month USD LIBOR + 6.00%, Rate Floor: 7.00%) due 05/13/22	499,819	\$ 488,074	6.50% due 05/01/24 <sup>5</sup>	1,700,000	\$ 1,549,125
<b>Total Energy</b>		<u>26,240,761</u>	<b>Total Communications</b>		<u>6,760,125</u>
<b>Total Senior Floating Rate Interests</b> (Cost \$1,476,811,942)		<u>1,408,806,308</u>	<b>FINANCIAL - 0.3%</b>		
<b>CORPORATE BONDS<sup>††</sup> - 3.6%</b>			Icahn Enterprises, LP		
<b>ENERGY - 1.2%</b>			/ Icahn Enterprises Finance Corp.		
Sabine Pass			5.88% due 02/01/22	5,000,000	5,053,125
Liquefaction LLC			Lincoln Financing SARRL		
5.63% due 02/01/21	5,500,000	5,681,037	3.88% due 04/01/24	EUR 350,000	384,078
5.63% due 04/15/23	4,200,000	4,563,603	<b>Total Financial</b>		<u>5,437,203</u>
CNX Resources Corp.			<b>INDUSTRIAL - 0.3%</b>		
5.88% due 04/15/22	4,398,000	4,222,080	Ardagh Packaging		
Unit Corp.			Finance plc / Ardagh Holdings USA, Inc.		
6.63% due 05/15/21	3,579,000	2,711,093	4.63% due 05/15/23 <sup>5</sup>	2,100,000	2,149,875
American Midstream Partners Limited Partnership / American Midstream Finance Corp.			4.25% due 09/15/22 <sup>5</sup>	1,500,000	1,519,470
9.50% due 12/15/21 <sup>5</sup>	1,268,000	1,191,920	Grinding Media Inc. / MC Grinding Media Canada Inc.		
Moss Creek Resources Holdings, Inc.			7.38% due 12/15/23 <sup>5</sup>	750,000	716,250
7.50% due 01/15/26 <sup>5</sup>	1,554,000	1,144,132	<b>Total Industrial</b>		<u>4,385,595</u>
<b>Total Energy</b>		<u>19,513,865</u>	<b>CONSUMER, CYCLICAL - 0.2%</b>		
<b>CONSUMER, NON-CYCLICAL - 0.6%</b>			Anixter, Inc.		
Nathan's Famous, Inc.			5.50% due 03/01/23	3,000,000	3,240,000
6.63% due 11/01/25 <sup>5</sup>	4,275,000	4,253,625	LBC Tank Terminals Holding Netherlands BV		
ServiceMaster Co. LLC			6.88% due 05/15/23 <sup>5</sup>	630,000	641,812
5.13% due 11/15/24 <sup>5</sup>	4,000,000	4,150,000	<b>Total Consumer, Cyclical</b>		<u>3,881,812</u>
HCA, Inc.			<b>UTILITIES - 0.2%</b>		
4.50% due 02/15/27	1,500,000	1,608,274	AES Corp.		
<b>Total Consumer, Non-cyclical</b>		<u>10,011,899</u>	6.00% due 05/15/26	2,000,000	2,122,500
<b>COMMUNICATIONS - 0.4%</b>			5.50% due 04/15/25	1,059,000	1,100,036
Ziggo BV			<b>Total Utilities</b>		<u>3,222,536</u>
5.50% due 01/15/27 <sup>5</sup>	5,000,000	5,211,000	<b>BASIC MATERIALS - 0.2%</b>		
			Novelis Corp.		
			6.25% due 08/15/24 <sup>5</sup>	2,530,000	2,643,850
			Mirabela Nickel Ltd.		
			9.50% due 06/24/19 <sup>6,10</sup>	1,279,819	63,991
			<b>Total Basic Materials</b>		<u>2,707,841</u>

**FLOATING RATE STRATEGIES FUND**

	FACE AMOUNT	VALUE
<b>TECHNOLOGY - 0.2%</b>		
NCR Corp.		
5.88% due 12/15/21	1,450,000	\$ 1,460,875
6.38% due 12/15/23	800,000	822,000
<b>Total Technology</b>		<u>2,282,875</u>
<b>Total Corporate Bonds</b>		
(Cost \$59,358,963)		<u>58,203,751</u>
<b>ASSET-BACKED SECURITIES<sup>††</sup> - 1.6%</b>		
<b>COLLATERALIZED LOAN OBLIGATIONS - 1.5%</b>		
OHA Credit Partners IX Ltd.		
2013-9A, due 10/20/25 <sup>5,7</sup>	6,000,000	5,072,522
Cerberus Loan Funding XVII Ltd.		
2016-3A, 4.83% (3 Month USD LIBOR + 2.53%, Rate Floor: 0.00%) due 01/15/28 <sup>5,8</sup>	5,000,000	4,976,583
Jamestown CLO V Ltd.		
2014-5A, 7.40% (3 Month USD LIBOR + 5.10%, Rate Floor: 0.00%) due 01/17/27 <sup>5,8</sup>	4,000,000	3,530,326
Avery Point II CLO Ltd.		
2013-3X COM, due 01/18/25 <sup>7,8</sup>	4,300,020	3,154,141
Halcyon Loan Advisors Funding Ltd.		
2012-1A, 5.16% (3 Month USD LIBOR + 3.00%, Rate Floor: 0.00%) due 08/15/23 <sup>5,8</sup>	2,600,000	2,607,329
Treman Park CLO Ltd.		
2015-1A, due 10/20/28 <sup>5,7,8</sup>	3,000,000	2,483,722
Octagon Loan Funding Ltd.		
2014-1A, due 11/18/31 <sup>5,7,8</sup>	2,071,948	1,147,555

	FACE AMOUNT	VALUE
ACIS CLO Ltd.		
2015-6A, 5.62% (3 Month USD LIBOR + 3.37%, Rate Floor: 0.00%) due 05/01/27 <sup>5,8</sup>	1,000,000	\$ 1,000,889
Newstar Commercial Loan Funding LLC		
2017-1A, 5.66% (3 Month USD LIBOR + 3.50%, Rate Floor: 0.00%) due 03/20/27 <sup>5,8</sup>	1,000,000	1,000,253
<b>Total Collateralized Loan Obligations</b>		<u>24,973,320</u>
<b>COLLATERALIZED DEBT OBLIGATIONS - 0.1%</b>		
N-Star REL CDO VIII Ltd.		
2006-8A, 2.45% (1 Month USD LIBOR + 0.36%, Rate Floor: 0.36%) due 02/01/41 <sup>5,8</sup>	702,832	695,143
<b>TRANSPORT-AIRCRAFT - 0.0%</b>		
Airplanes Pass Through Trust		
2001-1A, 2.88% (1 Month USD LIBOR + 0.55%, Rate Floor: 0.55%) due 03/15/19 <sup>†††,6,8,10</sup>	896,492	14,848
<b>Total Asset-Backed Securities</b>		<u>25,683,311</u>
(Cost \$27,813,433)		
<b>COLLATERALIZED MORTGAGE OBLIGATIONS<sup>††</sup> - 1.3%</b>		
<b>RESIDENTIAL MORTGAGE BACKED SECURITIES - 1.3%</b>		
RALI Series Trust		
2006-Q06, 2.20% (1 Month USD LIBOR + 0.18%, Rate Floor: 0.18%) due 06/25/46 <sup>8</sup>	12,596,132	4,941,025
2006-Q02, 2.24% (1 Month USD LIBOR + 0.22%, Rate Floor: 0.22%) due 02/25/46 <sup>8</sup>	501,523	186,050

## FLOATING RATE STRATEGIES FUND

	FACE AMOUNT	VALUE		FACE AMOUNT	VALUE
Washington Mutual Mortgage Pass-Through Certificates Trust 2007-OA6, 3.26% (1 Year CMT Rate + 0.81%, Rate Floor: 0.81%) due 07/25/47 <sup>8</sup>	3,760,849	\$ 3,431,272			
Washington Mutual Mortgage Pass- Through Certificates WMALT Series Trust 2006-AR9, 3.29% (1 Year CMT Rate + 0.84%, Rate Floor: 0.84%) due 11/25/46 <sup>8</sup>	2,781,690	2,530,785			
American Home Mortgage Assets Trust 2006-4, 2.23% (1 Month USD LIBOR + 0.21%, Rate Floor: 0.21%) due 10/25/46 <sup>8</sup>	3,561,600	2,480,166			
Lehman XS Trust Series 2006-16N, 2.21% (1 Month USD LIBOR + 0.19%, Rate Floor: 0.19%) due 11/25/46 <sup>8</sup>	2,119,384	2,013,197			
Wachovia Asset Securitization Issuance II LLC Trust 2007-HE1, 2.16% (1 Month USD LIBOR + 0.14%, Rate Floor: 0.14%) due 07/25/37 <sup>5,8</sup>	1,863,311	1,721,869			
Nomura Resecuritization Trust 2015-4R, 5.17% (1 Month USD LIBOR + 0.43%, Rate Floor: 0.43%) due 03/26/36 <sup>5,8</sup>	1,546,404	1,511,687			
			Alliance Bancorp Trust 2007-OAI, 2.26% (1 Month USD LIBOR + 0.24%, Rate Floor: 0.24%) due 07/25/37 <sup>8</sup>	603,381	\$ 553,276
			Morgan Stanley Re-REMIC Trust 2010-R5, 3.37% due 06/26/36 <sup>5</sup>	591,030	548,634
			GSA Home Equity Trust 2007-7, 2.29% (1 Month USD LIBOR + 0.27%, Rate Floor: 0.27%) due 07/25/37 <sup>8</sup>	465,645	454,072
			New Century Home Equity Loan Trust 2004-4, 2.81% (1 Month USD LIBOR + 0.80%, Rate Cap/Floor: 12.50%/0.53%) due 02/25/35 <sup>8</sup>	247,976	242,566
			<b>Total Residential Mortgage Backed Securities</b>		<u>20,614,599</u>
			<b>Total Collateralized Mortgage Obligations</b> (Cost \$19,963,042)		<u>20,614,599</u>
			<b>COMMERCIAL PAPER<sup>††</sup> - 0.6%</b>		
			Ryder System, Inc. 2.27% due 10/01/19 <sup>9</sup>	10,000,000	<u>10,000,000</u>
			<b>Total Commercial Paper</b> (Cost \$10,000,000)		<u>10,000,000</u>
			<b>Total Investments - 98.9%</b> (Cost \$1,673,497,444)		<u>\$ 1,602,273,348</u>
			<b>Other Assets &amp; Liabilities, net - 1.1%</b>		<u>18,495,047</u>
			<b>Total Net Assets - 100.0%</b>		<u>\$ 1,620,768,395</u>

## FLOATING RATE STRATEGIES FUND

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

Counterparty	Contracts to Sell	Currency	Settlement Date	Settlement Value	Value at	
					September 30, 2019	Unrealized Appreciation
Bank of America, N.A.	112,415,000	EUR	10/15/19	\$124,667,223	\$122,695,414	\$ 1,971,809
Bank of America, N.A.	36,304,000	GBP	10/15/19	44,941,158	44,667,007	274,151
						<u>\$ 2,245,960</u>

Counterparty	Contracts to Buy	Currency	Settlement Date	Settlement Value	Value at	
					September 30, 2019	Unrealized (Depreciation)
Goldman Sachs International	4,530,000	EUR	10/15/19	\$ 4,986,923	\$ 4,944,271	\$ (42,652)
Citibank N.A., New York	7,900,000	EUR	10/15/19	8,748,196	8,622,459	(125,737)
						<u>\$ (168,389)</u>

– 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.

<sup>1</sup> Security was fair valued by the Valuation Committee at September 30, 2019. The total market value of fair valued securities amounts to \$17,532,119, (cost \$17,528,725) or 1.1% of total net assets.

<sup>2</sup> Affiliated issuer.

<sup>3</sup> Rate indicated is the 7-day yield as of September 30, 2019.

<sup>4</sup> Payment-in-kind security.

<sup>5</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 \$51,467,571 (cost \$52,158,733), or 3.2% of total net assets.

<sup>6</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 \$78,839 (cost \$1,883,995), or less than 0.1% of total net assets.

<sup>7</sup> Security has no stated coupon. However, it is expected to receive residual cash flow payments on defined deal dates.

<sup>8</sup> Variable rate security. Rate indicated is the rate effective at September 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.

<sup>9</sup> Rate indicated is the effective yield at the time of purchase.

<sup>10</sup> Security is in default of interest and/or principal obligations

CMT — Constant Maturity Treasury

EURIBOR — European Interbank Offered Rate

EUR — Euro

GBP — British Pound

LIBOR — London Interbank Offered Rate

plc — Public Limited Company