

Floating Rate Strategies Fund
SCHEDULE OF INVESTMENTS (Unaudited)

December 31, 2019

	Shares	Value
COMMON STOCKS^{††} - 0.2%		
Consumer, Non-cyclical - 0.1%		
Chef Holdings, Inc. ^{*,††,1}	14,334	\$ 1,675,358
Targus Group International, Inc. ^{*,†††,1,2}	12,773	22,826
Total Consumer, Non-cyclical		1,698,184
Industrial - 0.1%		
API Heat Transfer Parent LLC [*]	2,902,566	464,411
BP Holdco LLC ^{*,†††,1,2}	244,278	86,255
Vector Phoenix Holdings, LP ^{*,†††,1}	244,278	20,441
Total Industrial		571,107
Total Common Stocks (Cost \$3,337,771)		2,269,291
PREFERRED STOCKS^{††} - 0.0%		
Industrial - 0.0%		
API Heat Transfer Intermediate [*]	618	451,374
Total Preferred Stocks (Cost \$493,920)		451,374
MONEY MARKET FUND[†] - 1.3%		
Federated U.S. Treasury Cash Reserve Fund — Institutional Shares 1.46% ³	17,551,354	17,551,354
Total Money Market Fund (Cost \$17,551,354)		17,551,354
	Face	
	Amount[~]	
SENIOR FLOATING RATE INTERESTS^{††,8} - 86.2%		
Consumer, Cyclical - 19.9%		
American Tire Distributors, Inc.		
9.32% (1 Month USD LIBOR + 7.50% and 3 Month USD LIBOR + 7.50%, Rate Floor: 8.50%) due 09/02/24	19,080,084	16,933,575
7.93% (3 Month USD LIBOR + 6.00%, Rate Floor: 7.00%) due 09/01/23	2,017,146	1,980,595
AI Aqua Zip Bidco Pty Ltd.		
5.05% (1 Month USD LIBOR + 3.25%, Rate Floor: 4.25%) due 12/13/23	18,939,921	18,358,290
Petco Animal Supplies, Inc.		
5.18% (3 Month USD LIBOR + 3.25%, Rate Floor: 4.25%) due 01/26/23	17,659,444	14,966,379
Navistar, Inc.		
5.24% (1 Month USD LIBOR + 3.50%, Rate Floor: 3.50%) due 11/06/24	14,899,588	14,837,456
Mavis Tire Express Services Corp.		
5.05% (1 Month USD LIBOR + 3.25%, Rate Floor: 3.25%) due 03/20/25	13,965,278	13,569,642
Cartrawler		
4.50% (1 Month EURIBOR + 4.50%, Rate Floor: 4.50%) due 04/29/21	EUR 13,258,129	13,090,041
EG Finco Ltd.		
5.96% (3 Month USD LIBOR + 4.00%, Rate Floor: 4.00%) due 02/07/25	6,435,423	6,399,256
4.00% (3 Month EURIBOR + 4.00%, Rate Floor: 4.00%) due 02/07/25	EUR 5,408,540	6,010,015
Zephyr Bidco Ltd.		
5.21% (1 Month GBP LIBOR + 4.50%, Rate Floor: 4.50%) due 07/23/25	GBP 5,265,000	6,873,020
8.21% (1 Month GBP LIBOR + 7.50%, Rate Floor: 7.50%) due 07/23/26	GBP 2,842,917	3,723,732
Argo Merchants		
5.69% (3 Month USD LIBOR + 3.75%, Rate Floor: 4.75%) due 12/06/24	10,540,972	10,382,858
AMC Entertainment, Inc.		
4.80% (1 Month USD LIBOR + 3.00%, Rate Floor: 3.00%) due 04/22/26	10,272,375	10,343,871
At Home Holding III Corp.		
5.43% (3 Month USD LIBOR + 3.50%, Rate Floor: 4.50%) due 06/03/22	11,937,500	10,146,875
Life Time Fitness, Inc.		
4.66% (3 Month USD LIBOR + 2.75%, Rate Floor: 3.75%) due 06/10/22	8,657,506	8,673,782
Packers Sanitation Services, Inc.		
4.99% (1 Month USD LIBOR + 3.25%, Rate Floor: 4.25%) due 12/04/24	8,541,343	8,538,695
IBC Capital Ltd.		
5.65% (3 Month USD LIBOR + 3.75%, Rate Floor: 3.75%) due 09/11/23	8,498,625	8,488,002
Party City Holdings, Inc.		
4.30% (1 Month USD LIBOR + 2.50%, Rate Floor: 3.25%) due 08/19/22	9,026,236	8,362,898
Power Solutions (Panther)		
5.30% (1 Month USD LIBOR + 3.50%, Rate Floor: 3.50%) due 04/30/26	8,104,688	8,119,924
Leslie's Poolmart, Inc.		
5.34% (2 Month USD LIBOR + 3.50%, Rate Floor: 3.50%) due 08/16/23	8,513,682	7,949,651
Equinox Holdings, Inc.		
4.80% (1 Month USD LIBOR + 3.00%, Rate Floor: 4.00%) due 03/08/24	7,344,631	7,364,315

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	Face Amount	Value
SENIOR FLOATING RATE INTERESTS^{†††} - 86.2% (continued)		
Consumer, Cyclical - 19.9% (continued)		
Titan Acquisition Co New Zealand Ltd. (Trade Me)		
6.19% (3 Month USD LIBOR + 4.25%, Rate Floor: 4.25%) due 05/01/26	6,716,250	\$ 6,734,720
Columbus Finance, Inc.		
4.25% (3 Month EURIBOR + 4.25%, Rate Floor: 4.25%) due 07/05/24	EUR 5,500,000	6,178,475
Amaya Holdings BV		
3.75% (3 Month EURIBOR + 3.75%, Rate Floor: 3.75%) due 07/10/25	EUR 5,100,000	5,763,864
IRB Holding Corp.		
5.22% (3 Month USD LIBOR + 3.25%, Rate Floor: 4.25%) due 02/05/25	5,727,136	5,757,375
Nellson Nutraceutical		
6.20% (3 Month USD LIBOR + 4.25% and Commercial Prime Lending Rate + 3.25%, Rate Floor: 5.25%) due 12/23/21 ^{†††}	5,649,261	5,084,335
Midas Intermediate Holdco II LLC		
4.70% (3 Month USD LIBOR + 2.75%, Rate Floor: 3.75%) due 08/18/21	5,158,446	5,059,558
Burlington Stores, Inc.		
3.74% (1 Month USD LIBOR + 2.00%, Rate Floor: 2.00%) due 11/17/24	5,000,000	5,015,650
Prime Security Services Borrower LLC (ADT)		
4.94% (1 Month USD LIBOR + 3.25%, Rate Floor: 4.25%) due 09/23/26	4,788,000	4,797,576
Crown Finance US, Inc.		
4.05% (1 Month USD LIBOR + 2.25%, Rate Floor: 2.25%) due 02/28/25	4,458,857	4,452,748
Playtika Holding Corp.		
7.80% (1 Month USD LIBOR + 6.00%, Rate Floor: 7.00%) due 12/09/24	3,225,000	3,255,638
International Car Wash Group Ltd.		
4.99% (1 Month USD LIBOR + 3.25%, Rate Floor: 4.25%) due 10/03/24	2,883,023	2,801,347
Belk, Inc.		
8.80% (3 Month USD LIBOR + 6.75%, Rate Floor: 7.75%) due 07/31/25	3,250,015	2,248,620
Alexander Mann		
5.70% (1 Month GBP LIBOR + 5.00%, Rate Floor: 5.00%) due 06/16/25	GBP 1,540,000	1,927,882
SHO Holding I Corp.		
6.93% (3 Month USD LIBOR + 5.00%, Rate Floor: 6.00%) due 10/27/22	572,028	503,385
Total Consumer, Cyclical		264,694,045
Industrial - 15.7%		
VC GB Holdings, Inc.		
4.80% (1 Month USD LIBOR + 3.00%, Rate Floor: 4.00%) due 02/28/24	14,570,851	14,425,143
Engineered Machinery Holdings, Inc.		
4.94% (3 Month USD LIBOR + 3.00%, Rate Floor: 4.00%) due 07/19/24	13,425,210	13,257,395
Charter Nex US, Inc.		
4.80% (1 Month USD LIBOR + 3.00%, Rate Floor: 4.00%) due 05/16/24	10,940,212	10,885,511
5.30% (1 Month USD LIBOR + 3.50%, Rate Floor: 3.50%) due 05/16/24	2,288,500	2,299,943
BWAY Holding Co.		
5.23% (3 Month USD LIBOR + 3.25%, Rate Floor: 3.25%) due 04/03/24	13,155,709	13,098,219
Hillman Group, Inc.		
5.80% (1 Month USD LIBOR + 4.00%, Rate Floor: 4.00%) due 05/30/25	11,898,997	11,684,816
American Bath Group LLC		
6.05% (1 Month USD LIBOR + 4.25%, Rate Floor: 5.25%) due 09/29/23	11,651,792	11,680,922
STS Operating, Inc. (SunSource)		
6.05% (1 Month USD LIBOR + 4.25%, Rate Floor: 5.25%) due 12/11/24	11,622,109	11,471,951
USIC Holding, Inc.		
5.05% (1 Month USD LIBOR + 3.25%, Rate Floor: 4.25%) due 12/08/23	10,991,201	10,943,169
Altra Industrial Motion Corp.		
3.80% (1 Month USD LIBOR + 2.00%, Rate Floor: 2.00%) due 10/01/25	10,000,000	10,020,800
Berry Global, Inc.		
4.22% (1 Month USD LIBOR + 2.50%, Rate Floor: 2.50%) due 07/01/26	10,000,000	10,016,700
Quikrete Holdings, Inc.		
4.55% (1 Month USD LIBOR + 2.75%, Rate Floor: 2.75%) due 11/15/23	9,980,769	10,014,604
TransDigm Group, Inc.		
4.30% (1 Month USD LIBOR + 2.50%, Rate Floor: 2.50%) due 05/30/25	9,974,619	9,996,164

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	Face Amount	Value
SENIOR FLOATING RATE INTERESTS^{††,§} - 86.2% (continued)		
Industrial - 15.7% (continued)		
Titan Acquisition Ltd. (Husky)		
4.80% (1 Month USD LIBOR + 3.00%, Rate Floor: 3.00%) due 03/28/25	10,021,500	\$ 9,842,516
CPG International LLC		
5.93% (6 Month USD LIBOR + 3.75%, Rate Floor: 4.75%) due 05/06/24	7,507,711	7,501,479
Hanjin International Corp.		
4.30% (1 Month USD LIBOR + 2.50%, Rate Floor: 2.50%) due 10/19/20	7,250,000	7,213,750
Hayward Industries, Inc.		
5.30% (1 Month USD LIBOR + 3.50%, Rate Floor: 3.50%) due 08/05/24	6,206,703	6,150,843
Duran Group Holding GMBH		
4.25% (3 Month EURIBOR + 4.25%, Rate Floor: 4.25%) due 03/29/24	EUR 3,992,645	4,389,984
4.25% (6 Month EURIBOR + 4.25%, Rate Floor: 4.25%) due 12/20/24	EUR 1,346,330	1,480,313
Consolidated Container Co. LLC		
4.55% (1 Month USD LIBOR + 2.75%, Rate Floor: 3.75%) due 05/22/24	5,501,762	5,506,328
Pelican Products, Inc.		
5.24% (1 Month USD LIBOR + 3.50%, Rate Floor: 4.50%) due 05/01/25 ^{††}	4,698,450	4,299,082
CHI Overhead Doors, Inc.		
5.05% (1 Month USD LIBOR + 3.25%, Rate Floor: 4.25%) due 07/29/22	3,943,895	3,958,685
Reece Ltd.		
3.95% (3 Month USD LIBOR + 2.00%, Rate Floor: 2.00%) due 01/04/27 ^{††}	3,435,189	3,443,777
Corialis Group Ltd.		
3.25% (6 Month EURIBOR + 3.25%, Rate Floor: 3.25%) due 03/29/24	EUR 3,075,000	3,440,357
KUEHG Corp. (KinderCare)		
5.69% (3 Month USD LIBOR + 3.75%, Rate Floor: 4.75%) due 02/21/25	2,843,976	2,850,489
API Heat Transfer		
7.94% (3 Month USD LIBOR + 6.00%, Rate Floor: 7.00%) due 01/01/24 ^{††}	2,693,385	2,248,976
7.94% (3 Month USD LIBOR + 6.00%, Rate Floor: 7.00%) due 10/02/23 ^{††}	480,529	432,476
Filtration Group Corp.		
4.80% (1 Month USD LIBOR + 3.00%, Rate Floor: 3.00%) due 03/31/25	2,528,315	2,536,051
YAK MAT (YAK ACCESS LLC)		
11.79% (1 Month USD LIBOR + 10.00%, Rate Floor: 10.00%) due 07/10/26	2,550,000	2,222,758
Lineage Logistics LLC		
4.80% (1 Month USD LIBOR + 3.00%, Rate Floor: 4.00%) due 02/27/25	2,009,531	2,005,351
Total Industrial		209,318,552
Communications - 13.2%		
Sprint Communications, Inc.		
4.31% (1 Month USD LIBOR + 2.50%, Rate Floor: 3.25%) due 02/02/24	15,525,209	15,373,838
SFR Group S.A.		
5.43% (1 Month USD LIBOR + 3.69%, Rate Floor: 3.69%) due 01/31/26	14,961,832	14,961,832
McGraw-Hill Global Education Holdings LLC		
5.80% (1 Month USD LIBOR + 4.00%, Rate Floor: 5.00%) due 05/04/22	15,676,084	14,948,871
Radiate HoldCo LLC		
4.80% (1 Month USD LIBOR + 3.00%, Rate Floor: 3.75%) due 02/01/24	12,920,392	12,959,153
Internet Brands, Inc.		
5.55% (1 Month USD LIBOR + 3.75%, Rate Floor: 3.75%) due 09/13/24	12,933,842	12,948,199
Market Track LLC		
6.18% (3 Month USD LIBOR + 4.25%, Rate Floor: 5.25%) due 06/05/24 ^{††}	13,538,375	12,049,154
Cengage Learning Acquisitions, Inc.		
6.05% (1 Month USD LIBOR + 4.25%, Rate Floor: 5.25%) due 06/07/23	12,270,003	11,687,178
GTT Communications BV		
3.25% (1 Month EURIBOR + 3.25%, Rate Floor: 3.25%) due 05/31/25	EUR 10,908,751	11,537,109
Ziggo Secured Finance BV		
4.24% (1 Month USD LIBOR + 2.50%, Rate Floor: 2.50%) due 04/15/25	11,275,000	11,304,653
Charter Communications Operating, LLC		
3.55% (1 Month USD LIBOR + 1.75%, Rate Floor: 1.75%) due 02/01/27	10,339,462	10,397,673
CSC Holdings, LLC		
3.99% (1 Month USD LIBOR + 2.25%, Rate Floor: 2.25%) due 07/17/25	10,000,000	10,005,600

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	Face Amount	Value
SENIOR FLOATING RATE INTERESTS^{††,§} - 86.2% (continued)		
Communications - 13.2% (continued)		
ProQuest, LLC due 10/23/26	9,400,000	\$ 9,452,922
Virgin Media Bristol LLC 4.24% (1 Month USD LIBOR + 2.50%, Rate Floor: 2.50%) due 01/31/28	8,616,233	8,664,742
Authentic Brands 5.30% (1 Month USD LIBOR + 3.50%, Rate Floor: 4.50%) due 09/27/24	5,624,933	5,636,633
GTT Communications, Inc. 4.55% (1 Month USD LIBOR + 2.75%, Rate Floor: 2.75%) due 05/31/25	6,205,500	5,165,520
Imagine Print Solutions LLC 6.55% (1 Month USD LIBOR + 4.75%, Rate Floor: 5.75%) due 06/21/22	10,454,375	3,632,895
Level 3 Financing, Inc. 3.55% (1 Month USD LIBOR + 1.75%, Rate Floor: 1.75%) due 03/01/27	3,339,546	3,349,999
SFR Group SA 4.55% (1 Month USD LIBOR + 2.75%, Rate Floor: 2.75%) due 07/31/25	1,679,741	1,665,396
Total Communications		175,741,367
Consumer, Non-cyclical - 11.4%		
Diamond (BC) BV 4.93% (3 Month USD LIBOR + 3.00%, Rate Floor: 3.00%) due 09/06/24	10,731,000	10,484,187
3.25% (3 Month EURIBOR + 3.25%, Rate Floor: 3.25%) due 09/06/24	EUR 8,918,000	9,771,579
Endo Luxembourg Finance Co. 6.06% (1 Month USD LIBOR + 4.25%, Rate Floor: 5.00%) due 04/29/24	15,596,922	14,895,060
Dole Food Company, Inc. 4.53% (1 Month USD LIBOR + 2.75%, Rate Floor: 3.75%) due 04/06/24	14,802,632	14,760,296
Springs Window Fashions 6.05% (1 Month USD LIBOR + 4.25%, Rate Floor: 4.25%) due 06/15/25	11,623,000	11,564,885
10.30% (1 Month USD LIBOR + 8.50%, Rate Floor: 8.50%) due 06/15/26	1,350,000	1,272,375
US Foods, Inc. 3.55% (1 Month USD LIBOR + 1.75%, Rate Floor: 1.75%) due 06/27/23	12,287,156	12,320,454
Immucor, Inc. 6.94% (3 Month USD LIBOR + 5.00%, Rate Floor: 6.00%) due 06/15/21	11,870,006	11,814,336
IQVIA Holdings, Inc. 3.69% (3 Month USD LIBOR + 1.75%, Rate Floor: 1.75%) due 06/11/25	10,916,877	10,964,693
Sigma Holding BV (Flora Food) 3.50% (3 Month EURIBOR + 3.50%, Rate Floor: 3.50%) due 07/02/25	EUR 9,000,000	10,105,486
Aspen Dental 4.55% (1 Month USD LIBOR + 2.75%, Rate Floor: 2.75%) due 04/30/25	9,198,758	9,204,553
PAREXEL International Corp. 4.55% (1 Month USD LIBOR + 2.75%, Rate Floor: 2.75%) due 09/27/24	9,372,847	9,182,015
Cidron New Bidco Ltd. 3.25% (3 Month EURIBOR + 3.25%, Rate Floor: 3.25%) due 04/16/25	EUR 8,125,000	9,093,108
Recess Holdings, Inc. 5.55% (1 Month USD LIBOR + 3.75%, Rate Floor: 4.75%) due 09/30/24	5,666,091	5,628,298
CTI Foods Holding Co. LLC 8.91% (3 Month USD LIBOR + 7.00%, Rate Floor: 8.00%) due 05/03/24 ^{†††,1}	1,894,904	1,894,904
10.91% (3 Month USD LIBOR + 9.00%, Rate Floor: 10.00%) due 05/03/24 ^{†††}	525,035	493,533
Arctic Glacier Group Holdings, Inc. 5.30% (1 Month USD LIBOR + 3.50%, Rate Floor: 4.50%) due 03/20/24	2,272,564	2,186,389
BCPE Eagle Buyer LLC 6.05% (1 Month USD LIBOR + 4.25%, Rate Floor: 5.25%) due 03/18/24	2,101,382	2,018,651
Valeant Pharmaceuticals International, Inc. 4.74% (1 Month USD LIBOR + 3.00%, Rate Floor: 3.00%) due 06/02/25	1,927,766	1,937,405

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SENIOR FLOATING RATE INTERESTS^{††,§} - 86.2% (continued)		
Consumer, Non-cyclical - 11.4% (continued)		
Avantor, Inc. 4.80% (1 Month USD LIBOR + 3.00%, Rate Floor: 4.00%) due 11/21/24	1,768,172	\$ 1,782,901
Total Consumer, Non-cyclical		151,375,108
Technology - 11.4%		
Planview, Inc. 7.05% (1 Month USD LIBOR + 5.25%, Rate Floor: 6.25%) due 01/27/23 ^{†††,1}	15,600,000	15,600,000
Misys Ltd. 5.70% (1 Month USD LIBOR + 3.50%, Rate Floor: 4.50%) due 06/13/24	12,895,112	12,787,696
LANDesk Group, Inc. 5.97% (1 Month USD LIBOR + 4.25%, Rate Floor: 5.25%) due 01/20/24	11,199,217	11,185,218
Cologix Holdings, Inc. 4.80% (1 Month USD LIBOR + 3.00%, Rate Floor: 4.00%) due 03/20/24	10,623,094	10,508,046
Seattle Spnco 4.30% (1 Month USD LIBOR + 2.50%, Rate Floor: 2.50%) due 06/21/24	9,047,729	9,051,529
Cvent, Inc. 5.55% (1 Month USD LIBOR + 3.75%, Rate Floor: 4.75%) due 11/29/24	8,512,202	8,486,666
Peak 10 Holding Corp. 5.44% (3 Month USD LIBOR + 3.50%, Rate Floor: 3.50%) due 08/01/24	9,617,403	7,982,444
Greenway Health LLC 5.69% (3 Month USD LIBOR + 3.75%, Rate Floor: 4.75%) due 02/16/24	8,693,955	7,737,620
WEX, Inc. 4.05% (1 Month USD LIBOR + 2.25%, Rate Floor: 2.25%) due 05/15/26	7,593,505	7,634,662
Micron Technology, Inc. 3.80% (1 Month USD LIBOR + 2.00%, Rate Floor: 2.00%) due 05/29/25	7,186,145	7,222,076
EIG Investors Corp. 5.67% (3 Month USD LIBOR + 3.75%, Rate Floor: 4.75%) due 02/09/23	7,305,337	7,206,714
Park Place Technologies LLC 5.80% (1 Month USD LIBOR + 4.00%, Rate Floor: 5.00%) due 03/29/25	6,733,267	6,677,179
9.80% (1 Month USD LIBOR + 8.00%, Rate Floor: 9.00%) due 03/30/26	408,434	402,307
Solera LLC 4.55% (1 Month USD LIBOR + 2.75%, Rate Floor: 2.75%) due 03/03/23	6,802,379	6,808,773
TIBCO Software, Inc. 5.71% (1 Month USD LIBOR + 4.00%, Rate Floor: 4.00%) due 06/30/26	6,683,250	6,706,240
Emerald TopCo, Inc. (Press Ganey) 5.30% (1 Month USD LIBOR + 3.50%, Rate Floor: 3.50%) due 07/24/26	4,389,000	4,409,584
Aspect Software, Inc. 7.21% (3 Month USD LIBOR + 5.00%, Rate Floor: 6.00%) due 01/15/24	4,501,829	4,158,565
II-VI, Inc. 5.30% (1 Month USD LIBOR + 3.50%, Rate Floor: 3.50%) due 09/24/26	3,940,125	3,954,900
Optiv, Inc. 5.05% (1 Month USD LIBOR + 3.25%, Rate Floor: 4.25%) due 02/01/24	4,220,257	3,675,127
Brave Parent Holdings, Inc. 5.93% (3 Month USD LIBOR + 4.00%, Rate Floor: 4.00%) due 04/18/25	3,209,273	3,126,378
Sabre GLBL, Inc. 3.80% (1 Month USD LIBOR + 2.00%, Rate Floor: 2.00%) due 02/22/24	2,321,777	2,333,386
EXC Holdings III Corp. 5.44% (3 Month USD LIBOR + 3.50%, Rate Floor: 4.50%) due 12/02/24	1,984,500	1,978,308
Miami Escrow Borrower LLC 4.30% (1 Month USD LIBOR + 2.50%, Rate Floor: 2.50%) due 06/21/24	1,339,760	1,340,322
Targus Group International, Inc. due 05/24/16 ^{†††,1,2,4}	152,876	-
Total Technology		150,973,740
Financial - 7.5%		
National Financial Partners Corp. 4.80% (1 Month USD LIBOR + 3.00%, Rate Floor: 3.00%) due 01/08/24	14,922,539	14,847,927
Virtu Financial, Inc. 5.20% (1 Month USD LIBOR + 3.50%, Rate Floor: 3.50%) due 03/01/26	11,194,711	11,228,295

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SENIOR FLOATING RATE INTERESTS^{††,§} - 86.2% (continued)		
Financial - 7.5% (continued)		
Amwins Group LLC 4.53% (1 Month USD LIBOR + 2.75% and 3 Month USD LIBOR + 2.75%, Rate Floor: 3.75%) due 01/25/24	10,000,000	\$ 10,070,000
Alliant Holdings Intermediate LLC 4.80% (1 Month USD LIBOR + 3.00%, Rate Floor: 3.00%) due 05/09/25	10,000,000	9,994,400
HUB International Ltd. 4.69% (3 Month USD LIBOR + 2.75%, Rate Floor: 2.75%) due 04/25/25	9,899,497	9,886,430
USI, Inc. 4.94% (3 Month USD LIBOR + 3.00%, Rate Floor: 3.00%) due 05/16/24	8,134,279	8,126,144
Delos Finance S.a.r.l (International Lease Finance) 3.69% (3 Month USD LIBOR + 1.75%, Rate Floor: 1.75%) due 10/06/23	7,875,000	7,901,224
Aretec Group, Inc. 6.05% (1 Month USD LIBOR + 4.25%, Rate Floor: 4.25%) due 10/01/25	7,771,500	7,659,823
Camelia Bidco Banc Civica 5.54% (3 Month GBP LIBOR + 4.75%, Rate Floor: 4.75%) due 10/14/24	GBP 5,600,000	7,388,822
HarbourVest Partners, LP 3.99% (1 Month USD LIBOR + 2.25%, Rate Floor: 2.25%) due 03/03/25	6,900,621	6,914,975
Jefferies Finance LLC 5.50% (1 Month USD LIBOR + 3.75%, Rate Floor: 3.75%) due 06/03/26	4,676,500	4,660,927
Nexus Buyer LLC due 11/09/26	1,020,000	1,026,059
Total Financial		99,705,026
Basic Materials - 5.2%		
Alpha 3 BV 4.94% (3 Month USD LIBOR + 3.00%, Rate Floor: 4.00%) due 01/31/24	14,805,071	14,829,796
GrafTech Finance, Inc. 5.30% (1 Month USD LIBOR + 3.50%, Rate Floor: 4.50%) due 02/12/25	13,315,824	13,265,889
Messer Industries USA, Inc. 4.44% (3 Month USD LIBOR + 2.50%, Rate Floor: 2.50%) due 03/01/26	12,313,125	12,371,243
PQ Corp. 4.43% (3 Month USD LIBOR + 2.50%, Rate Floor: 2.50%) due 02/10/25	10,328,399	10,378,182
LTI Holdings, Inc. 5.30% (1 Month USD LIBOR + 3.50%, Rate Floor: 3.50%) due 09/06/25	9,035,625	8,090,137
Arch Coal, Inc. 4.55% (1 Month USD LIBOR + 2.75%, Rate Floor: 3.75%) due 03/07/24	6,681,395	6,380,732
HB Fuller Co. 3.76% (1 Month USD LIBOR + 2.00%, Rate Floor: 2.00%) due 10/21/24	3,545,923	3,554,043
Total Basic Materials		68,870,022
Energy - 1.9%		
Penn Virginia Holding Corp. 8.81% (1 Month USD LIBOR + 7.00%, Rate Floor: 8.00%) due 09/29/22 ^{††}	10,890,000	10,617,750
Ultra Petroleum, Inc. 5.80% (1 Month USD LIBOR + 4.00%, Rate Floor: 5.00%)(in-kind rate was 0.25%) due 04/12/24 ⁵	16,619,685	9,771,544
Permian Production Partners LLC due 05/20/24 ^{††,4}	8,360,000	3,762,000
Summit Midstream Partners, LP 7.80% (1 Month USD LIBOR + 6.00%, Rate Floor: 7.00%) due 05/13/22	482,636	455,487
Total Energy		24,606,781
Total Senior Floating Rate Interests (Cost \$1,193,390,759)		1,145,284,641
CORPORATE BONDS^{††} - 3.9%		
Energy - 1.3%		
Sabine Pass Liquefaction LLC 5.63% due 02/01/21	5,500,000	5,653,411
5.63% due 04/15/23	4,200,000	4,571,356
CNX Resources Corp. 5.88% due 04/15/22	4,398,000	4,401,079
Unit Corp. 6.63% due 05/15/21	3,166,000	1,741,300

Floating Rate Strategies Fund
SCHEDULE OF INVESTMENTS (Unaudited)

December 31, 2019

	Face Amount	Value
CORPORATE BONDS^{††} - 3.9% (continued)		
Energy - 1.3% (continued)		
American Midstream Partners, LP / American Midstream Finance Corp. 9.50% due 12/15/21 ⁶	1,268,000	\$ 1,191,920
Total Energy		<u>17,559,066</u>
Consumer, Non-cyclical - 0.8%		
Nathan's Famous, Inc. 6.63% due 11/01/25 ⁶	4,275,000	4,360,500
ServiceMaster Co. LLC 5.13% due 11/15/24 ⁶	4,000,000	4,150,000
HCA, Inc. 4.50% due 02/15/27	1,500,000	1,617,736
Total Consumer, Non-cyclical		<u>10,128,236</u>
Communications - 0.4%		
Ziggo BV 5.50% due 01/15/27 ⁶	5,000,000	5,312,500
MDC Partners, Inc. 6.50% due 05/01/24 ⁶	688,000	622,640
Total Communications		<u>5,935,140</u>
Financial - 0.4%		
Icahn Enterprises, LP / Icahn Enterprises Finance Corp. 5.88% due 02/01/22	5,000,000	5,006,250
Lincoln Financing SARL 3.88% due 04/01/24	EUR 350,000	395,434
Total Financial		<u>5,401,684</u>
Consumer, Cyclical - 0.3%		
Anixter, Inc. 5.50% due 03/01/23	3,000,000	3,157,500
LBC Tank Terminals Holding Netherlands BV 6.88% due 05/15/23 ⁶	630,000	637,088
Total Consumer, Cyclical		<u>3,794,588</u>
Utilities - 0.2%		
AES Corp. 6.00% due 05/15/26	2,000,000	2,130,000
5.50% due 04/15/25	1,059,000	1,093,417
Total Utilities		<u>3,223,417</u>
Basic Materials - 0.2%		
Novelis Corp. 6.25% due 08/15/24 ⁶	2,530,000	2,653,337
Mirabela Nickel Ltd. due 06/24/19 ^{4,7}	1,279,819	63,991
Total Basic Materials		<u>2,717,328</u>
Industrial - 0.2%		
Ardagh Packaging Finance plc / Ardagh Holdings USA, Inc. 4.25% due 09/15/22 ⁶	1,500,000	1,518,150
Grinding Media, Inc. / MC Grinding Media Canada, Inc. 7.38% due 12/15/23 ⁶	750,000	764,062
Total Industrial		<u>2,282,212</u>
Technology - 0.1%		
NCR Corp. 6.38% due 12/15/23	800,000	820,000
Total Corporate Bonds (Cost \$52,811,081)		<u>51,861,671</u>
ASSET-BACKED SECURITIES^{††} - 1.9%		
Collateralized Loan Obligations - 1.8%		
OHA Credit Partners IX Ltd. 2013-9A, due 10/20/25 ^{6,9}	6,000,000	5,050,837
Cerberus Loan Funding XVII Ltd. 2016-3A, 4.53% (3 Month USD LIBOR + 2.53%, Rate Floor: 0.00%) due 01/15/28 ^{6,8}	5,000,000	4,859,039
Jamestown CLO V Ltd. 2014-5A, 7.10% (3 Month USD LIBOR + 5.10%, Rate Floor: 0.00%) due 01/17/27 ^{6,8}	4,000,000	3,329,536
Avery Point II CLO Ltd. 2013-3X COM, due 01/18/25 ⁹	4,300,020	3,097,371
Treman Park CLO Ltd. 2015-1A, due 10/20/28 ^{6,9}	3,000,000	2,435,910
Halcyon Loan Advisors Funding Ltd. 2012-1A, 4.91% (3 Month USD LIBOR + 3.00%, Rate Floor: 0.00%) due 08/15/23 ^{6,8}	2,416,487	2,421,611
Newstar Commercial Loan Funding LLC 2017-1A, 5.41% (3 Month USD LIBOR + 3.50%, Rate Floor: 0.00%) due 03/20/27 ^{6,8}	1,000,000	1,000,414
ACIS CLO Ltd. 2015-6A, 5.28% (3 Month USD LIBOR + 3.37%, Rate Floor: 0.00%) due 05/01/27 ^{6,8}	1,000,000	993,539

Floating Rate Strategies Fund
SCHEDULE OF INVESTMENTS (Unaudited)

December 31, 2019

	Face Amount	Value
ASSET-BACKED SECURITIES^{††} - 1.9% (continued)		
Collateralized Loan Obligations - 1.8% (continued)		
Octagon Loan Funding Ltd. 2014-1A, due 11/18/31 ^{6,9}	2,071,948	\$ 932,184
Total Collateralized Loan Obligations		24,120,441
Collateralized Debt Obligations - 0.1%		
N-Star REL CDO VIII Ltd. 2006-8A, 2.49% (1 Month USD LIBOR + 0.36%, Rate Floor: 0.36%) due 02/01/41 ^{6,8}	685,362	679,152
Transport-Aircraft - 0.0%		
Airplanes Pass Through Trust 2001-1A, due 03/15/19 ^{†††,4,7,8}	896,492	14,008
Total Asset-Backed Securities (Cost \$27,647,912)		24,813,601
COLLATERALIZED MORTGAGE OBLIGATIONS^{††} - 1.5%		
Residential Mortgage Backed Securities - 1.5%		
RALI Series Trust 2006-QO6, 1.97% (1 Month USD LIBOR + 0.18%, Rate Floor: 0.18%) due 06/25/46 ⁸	12,367,982	4,738,003
2006-QO2, 2.01% (1 Month USD LIBOR + 0.22%, Rate Floor: 0.22%) due 02/25/46 ⁸	495,057	176,762
Washington Mutual Mortgage Pass-Through Certificates Trust 2007-OA6, 3.05% (1 Year CMT Rate + 0.81%, Rate Floor: 0.81%) due 07/25/47 ⁸	3,638,776	3,278,591
Washington Mutual Mortgage Pass-Through Certificates WMALT Series Trust 2006-AR9, 3.08% (1 Year CMT Rate + 0.84%, Rate Floor: 0.84%) due 11/25/46 ⁸	2,644,770	2,403,371
American Home Mortgage Assets Trust 2006-4, 2.00% (1 Month USD LIBOR + 0.21%, Rate Floor: 0.21%) due 10/25/46 ⁸	3,389,204	2,318,242
Lehman XS Trust Series 2006-16N, 1.98% (1 Month USD LIBOR + 0.19%, Rate Floor: 0.19%) due 11/25/46 ⁸	2,018,455	1,914,203
Wachovia Asset Securitization Issuance II LLC Trust 2007-HE1, 1.85% (1 Month USD LIBOR + 0.14%, Rate Floor: 0.14%) due 07/25/37 ^{6,8}	1,778,744	1,654,555
Nomura Resecuritization Trust 2015-4R, 3.03% (1 Month USD LIBOR + 0.43%, Rate Floor: 0.43%) due 03/26/36 ^{6,8}	1,471,480	1,442,756
Alliance Bancorp Trust 2007-OA1, 2.03% (1 Month USD LIBOR + 0.24%, Rate Floor: 0.24%) due 07/25/37 ⁸	595,532	547,071
Morgan Stanley Re-REMIC Trust 2010-R5, 5.58% due 06/26/36 ⁶	558,498	517,135
GSAA Home Equity Trust 2007-7, 2.06% (1 Month USD LIBOR + 0.27%, Rate Floor: 0.27%) due 07/25/37 ⁸	431,021	420,037
New Century Home Equity Loan Trust 2004-4, 2.59% (1 Month USD LIBOR + 0.80%, Rate Cap/Floor: 12.50%/0.53%) due 02/25/35 ⁸	241,740	236,252
Total Residential Mortgage Backed Securities		19,646,978
Total Collateralized Mortgage Obligations (Cost \$19,298,887)		19,646,978
COMMERCIAL PAPER^{††} - 2.9%		
Nasdaq, Inc. 2.15% due 01/13/20 ^{6,10}	11,400,000	11,391,830
Spire, Inc. 2.11% due 02/12/20 ^{6,10}	10,000,000	9,974,917
McDonald's Corp. 1.80% due 01/14/20 ^{6,10}	9,300,000	9,293,955
Rogers Communications, Inc. 1.86% due 01/07/20 ^{6,10}	8,350,000	8,347,411
Total Commercial Paper (Cost \$39,008,113)		39,008,113
Total Investments - 97.9% (Cost \$1,353,539,797)		\$ 1,300,887,023
Other Assets & Liabilities, net - 2.1%		28,081,490
Total Net Assets - 100.0%		\$ 1,328,968,513

Floating Rate Strategies Fund
SCHEDULE OF INVESTMENTS (Unaudited)

December 31, 2019

Forward Foreign Currency Exchange Contracts^{††}

Counterparty	Contracts to Sell	Currency	Settlement Date	Settlement Value	Value at December 31, 2019	Unrealized Depreciation
Bank of America, N.A.	25,955,000	GBP	01/14/20	\$ 34,266,699	\$ 34,394,921	\$ (128,222)
Bank of America, N.A.	88,576,000	EUR	01/14/20	98,521,933	99,449,711	(927,778)
						\$ (1,056,000)

Counterparty	Contracts to Buy	Currency	Settlement Date	Settlement Value	Value at December 31, 2019	Unrealized Appreciation
Morgan Stanley Capital Services LLC	3,085,000	EUR	01/14/20	\$ 3,420,480	\$ 3,463,719	\$ 43,239
Citibank N.A., New York	810,000	GBP	01/14/20	1,062,169	1,073,392	11,223
JPMorgan Chase Bank, N.A.	1,545,000	EUR	01/14/20	1,725,351	1,734,666	9,315
						\$ 63,777

– 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 December 31, 2019. The total market value of fair valued securities amounts to \$19,299,784 (cost \$19,433,455) or 1.5% of total net assets.

² Affiliated issuer.

³ Rate indicated is the 7-day yield as of December 31, 2019.

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

⁵ Payment-in-kind security.

⁶ Security is a 144A or Section 4(a)(2) security. These securities have been determined to be liquid under guidelines established by the Board of Trustees. The total market value of 144A or Section 4(a)(2) securities is \$85,534,978 (cost \$86,160,428), or 6.4% of total net assets.

⁷ 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 \$77,999 (cost \$1,883,995), or less than 0.1% of total net assets.

⁸ Variable rate security. Rate indicated is the rate effective at December 31, 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.

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

¹⁰ Rate indicated is the effective yield at the time of purchase.

CMT — Constant Maturity Treasury

EURIBOR — European Interbank Offered Rate

EUR — Euro

GBP — British Pound

LIBOR — London Interbank Offered Rate

plc — Public Limited Company