

**FLOATING RATE STRATEGIES FUND**

		SHARES	VALUE			FACE AMOUNT <sup>†</sup>	VALUE
<b>COMMON STOCKS<sup>†††</sup> - 0.3%</b>				<b>SENIOR FLOATING RATE INTERESTS<sup>††,9</sup> - 79.5%</b>			
<b>CONSUMER, NON-CYCLICAL - 0.2%</b>				<b>CONSUMER, CYCLICAL - 19.2%</b>			
Chef Holdings, Inc.* <sup>1</sup>				14,334	\$	1,266,175	
Targus Group International, Inc.* <sup>1,2</sup>				12,773		<u>22,098</u>	
<b>Total Consumer, Non-cyclical</b>						<u>1,288,273</u>	
<b>INDUSTRIAL - 0.1%</b>				American Tire Distributors, Inc.			
API Heat Transfer Parent LLC* <sup>††</sup>				2,902,566	798,205		
BP Holdco LLC* <sup>1,2</sup>				244,278	64,001		
Vector Phoenix Holdings, LP* <sup>1</sup>				244,278	<u>17,344</u>		
<b>Total Industrial</b>					<u>879,550</u>		
<b>Total Common Stocks (Cost \$3,337,771)</b>					<u>2,167,823</u>		
<b>PREFERRED STOCKS<sup>††</sup> - 0.1%</b>				8.55% (1 Month USD LIBOR + 7.50% and 3 Month USD LIBOR + 7.50%, Rate Floor: 8.50%) due 09/02/24			
INDUSTRIAL - 0.1%						19,032,114	\$ 12,561,195
API Heat Transfer Intermediate*				618	<u>473,015</u>		
<b>Total Preferred Stocks (Cost \$493,920)</b>					<u>473,015</u>		
<b>MONEY MARKET FUND<sup>†</sup> - 9.9%</b>				7.20% (3 Month USD LIBOR + 6.00%, Rate Floor: 7.00%) due 09/01/23			
Federated U.S. Treasury Cash Reserve Fund — Institutional Shares, 0.46% <sup>3</sup>				87,264,108	<u>87,264,108</u>		
<b>Total Money Market Fund (Cost \$87,264,108)</b>					<u>87,264,108</u>		
				Al Aqua Zip Bidco Pty Ltd.			
						2,017,146	1,875,945
				4.32% (3 Month USD LIBOR + 3.25%, Rate Floor: 4.25%) due 12/13/23			
						14,172,712	12,046,805
				Mavis Tire Express Services Corp.			
				4.70% (3 Month USD LIBOR + 3.25%, Rate Floor: 3.25%) due 03/20/25			
						12,275,686	9,728,481
				Cartrawler			
				4.50% (1 Month EURIBOR + 4.50%, Rate Floor: 4.50%) due 04/29/21 <sup>†††</sup>			
						EUR 13,258,129	8,768,604
				Argo Merchants			
				5.20% (3 Month USD LIBOR + 3.75%, Rate Floor: 4.75%) due 12/06/24			
						10,514,844	8,727,320
				Navistar, Inc.			
				4.28% (1 Month USD LIBOR + 3.50%, Rate Floor: 3.50%) due 11/06/24			
						10,000,000	8,600,000

## FLOATING RATE STRATEGIES FUND

	FACE AMOUNT	VALUE		FACE AMOUNT	VALUE
Zephyr Bidco Ltd.			Life Time Fitness, Inc.		
4.74% (1 Month GBP LIBOR + 4.50%, Rate Floor: 4.50%) due 07/23/25	GBP 5,265,000	\$ 5,367,773	4.36% (3 Month USD LIBOR + 2.75%, Rate Floor: 3.75%) due 06/10/22	8,635,364	\$ 6,336,199
7.74% (1 Month GBP LIBOR + 7.50%, Rate Floor: 7.50%) due 07/23/26 <sup>†††</sup>	GBP 2,842,917	3,004,450	Amaya Holdings BV		
At Home Holding III Corp.			3.75% (3 Month EURIBOR + 3.75%, Rate Floor: 3.75%) due 07/10/25	EUR 5,100,000	5,354,663
5.28% (3 Month USD LIBOR + 3.50%, Rate Floor: 4.50%) due 06/03/22	11,906,250	8,334,375	Equinox Holdings, Inc.		
EG Finco Ltd.			4.07% (3 Month USD LIBOR + 3.00%, Rate Floor: 4.00%) due 03/08/24	7,325,847	5,315,854
4.00% (3 Month EURIBOR + 4.00% and 6 Month EURIBOR + 4.00%, Rate Floor: 4.00%) due 02/07/25	EUR 5,408,540	4,638,276	Nellson Nutraceutical		
5.07% (6 Month USD LIBOR + 4.00%, Rate Floor: 4.00%) due 02/07/25	4,160,589	3,078,836	5.70% (3 Month USD LIBOR + 4.25%, Rate Floor: 5.25%) due 12/23/21	5,634,549	4,394,948
AMC Entertainment, Inc.			Party City Holdings, Inc.		
4.08% (3 Month USD LIBOR + 3.00%, Rate Floor: 3.00%) due 04/22/26	10,246,500	7,470,313	4.08% (1 Month USD LIBOR + 2.50% and 3 Month USD LIBOR + 2.50%, Rate Floor: 3.25%) due 08/19/22	8,988,004	4,350,014
Power Solutions (Panther)			Titan US Finco LLC		
4.44% (1 Month USD LIBOR + 3.50%, Rate Floor: 3.50%) due 04/30/26	8,104,688	7,375,266	5.45% (3 Month USD LIBOR + 4.00%, Rate Floor: 4.00%) due 05/01/26	4,704,097	4,010,243
IBC Capital Ltd.			Midas Intermediate Holdco II LLC		
4.64% (3 Month USD LIBOR + 3.75%, Rate Floor: 3.75%) due 09/11/23	8,050,931	6,803,036	4.02% (3 Month USD LIBOR + 2.75%, Rate Floor: 3.75%) due 08/18/21	5,145,151	3,993,923

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	FACE AMOUNT	VALUE		FACE AMOUNT	VALUE
Packers Sanitation Services, Inc. 4.25% (1 Month USD LIBOR + 3.25%, Rate Floor: 4.25%) due 12/04/24	4,529,758	\$ 3,793,672			
Columbus Finance BV (SGH/Scenic) 3.75% (3 Month EURIBOR + 3.75%, Rate Floor: 3.75%) due 03/05/27	EUR 5,500,000	3,698,192			
Crown Finance US, Inc. 3.32% (3 Month USD LIBOR + 2.25%, Rate Floor: 2.25%) due 02/28/25	4,445,214	3,000,520			
Playtika Holding Corp. 7.07% (3 Month USD LIBOR + 6.00%, Rate Floor: 7.00%) due 12/09/24	3,184,688	2,956,441			
Petco Animal Supplies, Inc. 5.03% (3 Month USD LIBOR + 3.25%, Rate Floor: 4.25%) due 01/26/23	3,809,633	2,624,837			
American Express GBT due 02/26/27 <sup>†††</sup>	2,857,301	2,428,706			
International Car Wash Group Ltd. 4.25% (1 Month USD LIBOR + 3.25%, Rate Floor: 4.25%) due 10/03/24	2,875,687	2,228,658			
Burlington Stores, Inc. 2.55% (1 Month USD LIBOR + 1.75%, Rate Floor: 1.75%) due 11/17/24	2,000,000	1,900,000			
			Belk, Inc. 7.75% (3 Month USD LIBOR + 6.75%, Rate Floor: 7.75%) due 07/31/25	3,220,784	\$ 1,777,873
			IRB Holding Corp. 3.75% (3 Month USD LIBOR + 2.75%, Rate Floor: 3.75%) due 02/05/25	1,638,136	1,258,301
			Alexander Mann 5.73% (3 Month GBP LIBOR + 5.00%, Rate Floor: 5.00%) due 06/16/25 <sup>†††</sup>	GBP 1,540,000	1,148,825
			SHO Holding I Corp. 6.78% (3 Month USD LIBOR + 5.00%, Rate Floor: 6.00%) due 10/27/22	569,057	438,174
			<b>Total Consumer, Cyclical</b>		<u>169,390,718</u>
			<b>INDUSTRIAL - 13.8%</b>		
			VC GB Holdings, Inc. 4.00% (1 Month USD LIBOR + 3.00%, Rate Floor: 4.00%) due 02/28/24 <sup>†††</sup>	14,534,903	11,918,620
			STS Operating, Inc. (SunSource) 5.25% (1 Month USD LIBOR + 4.25%, Rate Floor: 5.25%) due 12/11/24	11,592,461	9,273,968
			Hillman Group, Inc. 5.07% (3 Month USD LIBOR + 4.00%, Rate Floor: 4.00%) due 05/30/25	11,868,797	9,213,154

### FLOATING RATE STRATEGIES FUND

	FACE AMOUNT	VALUE		FACE AMOUNT	VALUE
USIC Holding, Inc. 4.25% (1 Month USD LIBOR + 3.25%, Rate Floor: 4.25%) due 12/08/23	10,963,881	\$ 9,209,660			
Titan Acquisition Ltd. (Husky) 4.45% (3 Month USD LIBOR + 3.00%, Rate Floor: 3.00%) due 03/28/25	9,996,000	8,146,740			
Engineered Machinery Holdings, Inc. 4.45% (3 Month USD LIBOR + 3.00%, Rate Floor: 4.00%) due 07/19/24	9,974,490	8,129,209			
Berry Global, Inc. 2.86% (1 Month USD LIBOR + 2.00%, Rate Floor: 2.00%) due 07/01/26	7,991,124	7,551,612			
American Bath Group LLC 5.25% (1 Month USD LIBOR + 4.25%, Rate Floor: 5.25%) due 09/29/23	8,133,136	6,872,500			
BWAY Holding Co. 5.08% (3 Month USD LIBOR + 3.25%, Rate Floor: 3.25%) due 04/03/24	7,835,566	6,351,745			
Altra Industrial Motion Corp. 2.99% (1 Month USD LIBOR + 2.00%, Rate Floor: 2.00%) due 10/01/25	7,018,799	6,099,757			
			Hanjin International Corp. 3.49% (1 Month USD LIBOR + 2.50%, Rate Floor: 2.50%) due 10/19/20	7,250,000	\$ 5,655,000
			Consolidated Container Co. LLC 3.75% (1 Month USD LIBOR + 2.75%, Rate Floor: 3.75%) due 05/22/24	5,487,727	5,103,586
			Duran Group Holding GMBH 4.25% (6 Month EURIBOR + 4.25%, Rate Floor: 4.25%) due 03/29/24 <sup>†††.1</sup>	EUR 3,992,645	3,698,320
			4.25% (6 Month EURIBOR + 4.25%, Rate Floor: 4.25%) due 12/20/24 <sup>†††.1</sup>	EUR 1,346,330	1,247,083
			Hayward Industries, Inc. 4.49% (1 Month USD LIBOR + 3.50%, Rate Floor: 3.50%) due 08/05/24	5,705,217	4,471,464
			Pelican Products, Inc. 4.50% (3 Month USD LIBOR + 3.50%, Rate Floor: 4.50%) due 05/01/25	4,686,525	3,708,213
			Charter Nex US, Inc. 4.00% (1 Month USD LIBOR + 3.00%, Rate Floor: 4.00%) due 05/16/24	3,884,070	3,282,039

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	FACE AMOUNT	VALUE		FACE AMOUNT	VALUE
Corialis Group Ltd. 3.25% (6 Month EURIBOR + 3.25%, Rate Floor: 3.25%) due 03/29/24	EUR 3,075,000	\$ 2,898,065	Ziggo Financing Partnership 3.20% (1 Month USD LIBOR + 2.50%, Rate Floor: 2.50%) due 04/28/28	11,235,000	\$ 10,560,900
TransDigm, Inc. 3.24% (1 Month USD LIBOR + 2.25%, Rate Floor: 2.25%) due 05/30/25	2,959,683	2,685,912	Cengage Learning Acquisitions, Inc. 5.25% (1 Month USD LIBOR + 4.25%, Rate Floor: 5.25%) due 06/07/23	12,238,215	9,861,921
API Heat Transfer 7.45% (3 Month USD LIBOR + 6.00%, Rate Floor: 7.00%) due 01/01/24	2,686,583	2,187,461	GTT Communications BV 3.25% (3 Month EURIBOR + 3.25%, Rate Floor: 3.25%) due 05/30/25	EUR 10,881,064	9,508,697
7.45% (3 Month USD LIBOR + 6.00%, Rate Floor: 7.00%) due 10/02/23 <sup>††</sup>	479,315	415,371	CSC Holdings, LLC 2.86% (1 Month USD LIBOR + 2.25%, Rate Floor: 2.25%) due 07/17/25	9,974,359	9,492,298
KUEHG Corp. (KinderCare) 5.20% (3 Month USD LIBOR + 3.75%, Rate Floor: 4.75%) due 02/21/25	2,836,758	2,102,038	McGraw-Hill Global Education Holdings LLC 5.45% (3 Month USD LIBOR + 4.00%, Rate Floor: 5.00%) due 05/04/22	10,227,145	8,318,044
YAK MAT (YAK ACCESS LLC) 11.20% (3 Month USD LIBOR + 10.00%, Rate Floor: 10.00%) due 07/10/26 <sup>††</sup>	2,550,000	<u>1,530,000</u>	Sprint Communications, Inc. 3.50% (1 Month USD LIBOR + 2.50%, Rate Floor: 3.25%) due 02/02/24	7,505,864	7,449,570
<b>Total Industrial</b>		<u>121,751,517</u>	ProQuest, LLC 4.49% (1 Month USD LIBOR + 3.50%, Rate Floor: 3.50%) due 10/23/26	7,381,500	6,864,795
<b>COMMUNICATIONS - 11.3%</b>					
Market Track LLC 6.03% (3 Month USD LIBOR + 4.25%, Rate Floor: 5.25%) due 06/05/24	13,503,750	10,803,000			

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Virgin Media			<b>CONSUMER, NON-CYCLICAL - 11.2%</b>		
Bristol LLC			Sigma Holding BV		
3.20% (1 Month			(Flora Food)		
USD LIBOR +			3.50% (3 Month		
2.50%, Rate			EURIBOR +		
Floor: 2.50%)			3.50% and 2		
due 01/31/28	6,116,233	\$ 5,626,934	Month EURIBOR		
SFR Group S.A.			+ 3.50%, Rate		
4.39% (1 Month USD			Floor: 3.50%)		
LIBOR + 3.69%,			due 07/02/25	EUR 9,000,000	\$ 8,988,095
Rate Floor: 3.69%)			Diamond (BC) BV		
due 01/31/26	3,423,664	3,184,008	3.25% (3 Month		
3.74% (1 Month USD			EURIBOR +		
LIBOR + 2.75%,			3.25%, Rate		
Rate Floor: 2.75%)			Floor: 3.25%)		
due 07/31/25	1,675,434	1,537,211	due 09/06/24	EUR 6,900,352	5,780,718
Zayo Group			4.78% (3 Month USD		
Holdings, Inc.			LIBOR + 3.00%,		
3.99% (1 Month USD			Rate Floor: 3.00%)		
LIBOR + 3.00%,			due 09/06/24	3,989,796	2,952,449
Rate Floor: 3.00%)			Springs Window		
due 03/09/27	4,750,000	4,465,000	Fashions		
Authentic Brands			5.32% (3 Month USD		
4.95% (3 Month USD			LIBOR + 4.25%,		
LIBOR + 3.50%,			Rate Floor: 4.25%)		
Rate Floor: 4.50%)			due 06/15/25 <sup>†††</sup>	8,601,114	7,482,969
due 09/27/24	5,624,933	4,436,666	9.57% (3 Month USD		
GTT Communications, Inc.			LIBOR + 8.50%,		
3.74% (1 Month USD			Rate Floor: 8.50%)		
LIBOR + 2.75%,			due 06/15/26	1,350,000	1,111,495
Rate Floor: 2.75%)			Cidron New Bidco Ltd.		
due 05/31/25	6,189,750	4,325,088	3.25% (3 Month		
Level 3 Financing, Inc.			EURIBOR +		
2.74% (1 Month USD			3.25%, Rate		
LIBOR + 1.75%,			Floor: 3.25%)		
Rate Floor: 1.75%)			due 04/16/25	EUR 8,125,000	7,890,349
due 03/01/27	3,339,546	<u>3,105,778</u>	PAREXEL International		
<b>Total Communications</b>		<u>99,539,910</u>	Corp.		
			3.74% (1 Month USD		
			LIBOR + 2.75%,		
			Rate Floor: 2.75%)		
			due 09/27/24	8,346,314	7,083,934

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Immucor, Inc. 6.45% (3 Month USD LIBOR + 5.00%, Rate Floor: 6.00%) due 06/15/21	7,996,574	\$ 6,837,071	Endo Luxembourg Finance Co. 5.25% (1 Month USD LIBOR + 4.25%, Rate Floor: 5.00%) due 04/29/24	3,989,744	\$ 3,560,846
Froneri US, Inc. 3.24% (1 Month USD LIBOR + 2.25%, Rate Floor: 2.25%) due 01/29/27	6,900,000	6,537,750	Grifols Worldwide Operations USA, Inc. 2.68% (1 Week USD LIBOR + 2.00%, Rate Floor: 2.00%) due 11/15/27	3,563,679	3,358,768
Aspen Dental 4.20% (3 Month USD LIBOR + 2.75%, Rate Floor: 2.75%) due 04/30/25	7,929,695	6,486,491	CTI Foods Holding Co. LLC 8.77% (3 Month USD LIBOR + 7.00%, Rate Floor: 8.00%) due 05/03/24 <sup>†††1</sup>	1,890,143	1,795,636
Dole Food Company, Inc. 3.75% (1 Month USD LIBOR + 2.75%, Rate Floor: 3.75%) due 04/06/24	6,989,628	6,264,454	10.77% (3 Month USD LIBOR + 9.00%, Rate Floor: 10.00%) due 05/03/24	523,716	481,819
US Foods, Inc. 2.82% (1 Month USD LIBOR + 1.75%, Rate Floor: 1.75%) due 06/27/23	5,984,456	5,515,694	Elanco Animal Health, Inc. due 02/04/27	2,350,000	2,220,750
IQVIA Holdings, Inc. 3.20% (3 Month USD LIBOR + 1.75%, Rate Floor: 1.75%) due 06/11/25	4,904,397	4,659,177	Arctic Glacier Group Holdings, Inc. 4.95% (1 Month USD LIBOR + 3.50%, Rate Floor: 4.50%) due 03/20/24	2,272,564	1,829,414
Recess Holdings, Inc. 5.20% (3 Month USD LIBOR + 3.75%, Rate Floor: 4.75%) due 09/30/24	5,651,600	4,521,280	Valeant Pharmaceuticals International, Inc. 3.61% (1 Month USD LIBOR + 3.00%, Rate Floor: 3.00%) due 06/02/25	1,876,325	1,775,473

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BCPE Eagle Buyer LLC 5.25% (3 Month USD LIBOR + 4.25%, Rate Floor: 5.25%) due 03/18/24	2,095,980	\$ 1,571,985	Park Place Technologies LLC 5.00% (1 Month USD LIBOR + 4.00%, Rate Floor: 5.00%) due 03/29/25 <sup>††</sup>	6,716,177	\$ 5,540,846
<b>Total Consumer, Non-cyclical</b>		<u>98,706,617</u>	9.00% (1 Month USD LIBOR + 8.00%, Rate Floor: 9.00%) due 03/30/26	408,434	395,160
<b>TECHNOLOGY - 11.0%</b>			EIG Investors Corp. 5.39% (3 Month USD LIBOR + 3.75%, Rate Floor: 4.75%) due 02/09/23	7,221,796	5,741,328
Planview, Inc. 6.87% (2 Month USD LIBOR + 5.25%, Rate Floor: 6.25%) due 01/27/23 <sup>†††.1</sup>	15,520,000	14,809,231	Greenway Health LLC 4.82% (3 Month USD LIBOR + 3.75%, Rate Floor: 4.75%) due 02/16/24	8,671,662	5,405,307
Misys Ltd. 5.28% (3 Month USD LIBOR + 3.50%, Rate Floor: 4.50%) due 06/13/24	11,760,394	9,996,334	Micron Technology, Inc. 2.99% (1 Month USD LIBOR + 2.00%, Rate Floor: 2.00%) due 05/29/25	5,186,145	4,978,699
LANDesk Group, Inc. 5.25% (1 Month USD LIBOR + 4.25%, Rate Floor: 5.25%) due 01/20/24	10,004,873	8,804,288	WEX, Inc. 3.24% (1 Month USD LIBOR + 2.25%, Rate Floor: 2.25%) due 05/15/26	4,651,758	4,009,816
Seattle SpinCo, Inc. 3.49% (1 Month USD LIBOR + 2.50%, Rate Floor: 2.50%) due 06/21/24	9,047,729	8,016,288	Aspect Software, Inc. 6.00% (1 Month USD LIBOR + 5.00%, Rate Floor: 6.00%) due 01/15/24 <sup>†††</sup>	4,490,490	3,397,819
Cologix Holdings, Inc. 4.00% (1 Month USD LIBOR + 3.00%, Rate Floor: 4.00%) due 03/20/24	8,600,927	7,343,041	6.23% (3 Month USD LIBOR + 5.00%, Rate Floor: 6.00%) due 07/17/23 <sup>†††.1</sup>	402,434	397,959
Cvent, Inc. 4.75% (1 Month USD LIBOR + 3.75%, Rate Floor: 4.75%) due 11/29/24	8,490,543	6,000,012			



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II-VI, Inc. 4.49% (1 Month USD LIBOR + 3.50%, Rate Floor: 3.50%) due 09/24/26	3,930,250	\$ 3,235,893	USI, Inc. 3.99% (1 Month USD LIBOR + 3.00%, Rate Floor: 3.00%) due 05/16/24	8,113,475	\$ 7,383,262
Brave Parent Holdings, Inc. 5.78% (3 Month USD LIBOR + 4.00%, Rate Floor: 4.00%) due 04/18/25	3,201,128	2,736,964	Alliant Holdings Intermediate LLC 3.99% (1 Month USD LIBOR + 3.00%, Rate Floor: 3.00%) due 05/09/25	7,375,880	6,682,547
Sabre GBLB, Inc. 2.99% (1 Month USD LIBOR + 2.00%, Rate Floor: 2.00%) due 02/22/24	2,315,854	1,927,948	AmWINS Group, Inc. 3.75% (1 Month USD LIBOR + 2.75%, Rate Floor: 3.75%) due 01/25/24	6,981,926	6,432,100
EXC Holdings III Corp. 4.95% (3 Month USD LIBOR + 3.50%, Rate Floor: 4.50%) due 12/02/24	1,979,438	1,692,419	HarbourVest Partners, LP 3.93% (2 Month USD LIBOR + 2.25%, Rate Floor: 2.25%) due 03/03/25	6,807,677	5,990,755
Miami Escrow Borrower LLC 3.49% (1 Month USD LIBOR + 2.50%, Rate Floor: 2.50%) due 06/21/24	1,339,760	1,187,027	Camelia Bidco Banc Civica 5.48% (3 Month GBP LIBOR + 4.75%, Rate Floor: 4.75%) due 10/14/24	GBP 5,600,000	5,778,938
Optiv, Inc. 4.25% (1 Month USD LIBOR + 3.25%, Rate Floor: 4.25%) due 02/01/24	1,239,052	940,800	Aretec Group, Inc. 5.24% (1 Month USD LIBOR + 4.25%, Rate Floor: 4.25%) due 10/01/25	7,751,875	5,077,478
<b>Total Technology</b>		<u>96,557,179</u>	Jefferies Finance LLC 4.25% (1 Month USD LIBOR + 3.25%, Rate Floor: 3.25%) due 06/03/26	4,664,750	3,856,209
<b>FINANCIAL - 6.0%</b>			Citadel Securities, LP 3.74% (1 Month USD LIBOR + 2.75%, Rate Floor: 2.75%) due 02/27/26 <sup>†††</sup>	2,050,000	1,824,500
NFP Corp. 4.24% (1 Month USD LIBOR + 3.25%, Rate Floor: 3.25%) due 02/15/27	10,922,539	9,320,531			

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Nexus Buyer LLC 4.61% (1 Month USD LIBOR + 3.75%, Rate Floor: 3.75%) due 11/09/26	1,017,450	\$ 902,987			
<b>Total Financial</b>		<u>53,249,307</u>			
<b>BASIC MATERIALS - 5.1%</b>					
GrafTech Finance, Inc. 4.50% (1 Month USD LIBOR + 3.50%, Rate Floor: 4.50%) due 02/12/25	13,315,824	11,451,608			
PQ Corp. 4.03% (3 Month USD LIBOR + 2.25%, Rate Floor: 2.25%) due 02/08/27	8,328,399	7,641,306			
LTI Holdings, Inc. 4.49% (1 Month USD LIBOR + 3.50%, Rate Floor: 3.50%) due 09/06/25	9,012,750	6,601,839			
Messer Industries USA, Inc. 3.95% (3 Month USD LIBOR + 2.50%, Rate Floor: 2.50%) due 03/02/26	7,263,844	6,421,239			
Arch Coal, Inc. 3.75% (1 Month USD LIBOR + 2.75%, Rate Floor: 3.75%) due 03/07/24	6,664,219	5,031,486			
Alpha 3 BV 4.45% (3 Month USD LIBOR + 3.00%, Rate Floor: 4.00%) due 01/31/24	4,985,672	4,536,961			
			HB Fuller Co. 2.77% (1 Month USD LIBOR + 2.00%, Rate Floor: 2.00%) due 10/21/24	3,518,413	\$ 3,032,450
			<b>Total Basic Materials</b>		<u>44,716,889</u>
			<b>ENERGY - 1.9%</b>		
			Ultra Petroleum, Inc. due 04/12/24 <sup>5</sup>	16,577,868	7,805,357
			Penn Virginia Holding Corp. 8.00% (1 Month USD LIBOR + 7.00%, Rate Floor: 8.00%) due 09/29/22 <sup>†††</sup>	10,890,000	7,623,000
			Permian Production Partners LLC due 05/20/24 <sup>†††5</sup>	8,360,000	1,254,000
			Summit Midstream Partners, LP 7.00% (1 Month USD LIBOR + 6.00%, Rate Floor: 7.00%) due 05/13/22	480,394	<u>177,746</u>
			<b>Total Energy</b>		<u>16,860,103</u>
			<b>Total Senior Floating Rate Interests</b> (Cost \$874,444,874)		<u>700,772,240</u>
			<b>CORPORATE BONDS<sup>††</sup> - 4.4%</b>		
			<b>ENERGY - 1.7%</b>		
			Sabine Pass Liquefaction LLC 5.63% due 02/01/21 <sup>6</sup>	5,500,000	5,335,207
				4,200,000	3,908,092
			CNX Resources Corp. 5.88% due 04/15/22 <sup>6</sup>	4,398,000	4,024,170

## FLOATING RATE STRATEGIES FUND

	FACE AMOUNT	VALUE		FACE AMOUNT	VALUE
American Midstream Partners Limited Partnership / American Midstream Finance Corp.			<b>INDUSTRIAL - 0.3%</b>		
9.50% due 12/15/21 <sup>6,7</sup>	1,268,000	\$ 1,191,920	Ardagh Packaging Finance plc / Ardagh Holdings USA, Inc.		
Unit Corp.			4.25% due 09/15/22 <sup>6,7</sup>	1,500,000	\$ 1,498,125
6.63% due 05/15/21	3,166,000	<u>224,469</u>	Grinding Media, Inc. / MC Grinding Media Canada, Inc.		
<b>Total Energy</b>		<u>14,683,858</u>	7.38% due 12/15/23 <sup>6,7</sup>	750,000	<u>699,600</u>
<b>CONSUMER, NON-CYCLICAL - 1.1%</b>			<b>Total Industrial</b>		<u>2,197,725</u>
Nathan's Famous, Inc.			<b>TECHNOLOGY - 0.1%</b>		
6.63% due 11/01/25 <sup>7</sup>	4,275,000	3,975,750	NCR Corp.		
ServiceMaster Co. LLC			6.38% due 12/15/23 <sup>6</sup>	800,000	<u>789,992</u>
5.13% due 11/15/24 <sup>6,7</sup>	4,000,000	3,950,000	<b>FINANCIAL - 0.0%</b>		
HCA, Inc.			Lincoln Financing SARL		
4.50% due 02/15/27 <sup>6</sup>	1,500,000	<u>1,543,288</u>	3.88% due 04/01/24	EUR 350,000	<u>303,432</u>
<b>Total Consumer, Non-cyclical</b>		<u>9,469,038</u>	<b>BASIC MATERIALS - 0.0%</b>		
<b>COMMUNICATIONS - 0.5%</b>			Mirabela Nickel Ltd.		
Ziggo BV			due 06/24/19 <sup>5,8</sup>	1,279,819	<u>63,991</u>
5.50% due 01/15/27 <sup>6,7</sup>	4,550,000	4,550,000	<b>Total Corporate Bonds</b>		<u>38,765,081</u>
MDC Partners, Inc.			(Cost \$44,331,056)		
6.50% due 05/01/24 <sup>6,7</sup>	156,000	<u>117,000</u>	<b>ASSET-BACKED SECURITIES<sup>††</sup> - 2.1%</b>		
<b>Total Communications</b>		<u>4,667,000</u>	<b>COLLATERALIZED LOAN OBLIGATIONS - 2.1%</b>		
<b>CONSUMER, CYCLICAL - 0.4%</b>			Cerberus Loan		
Anixter, Inc.			Funding XVII Ltd.		
5.50% due 03/01/23 <sup>6</sup>	3,000,000	2,991,600	2016-3A, 4.36%		
LBC Tank Terminals Holding Netherlands BV			(3 Month USD LIBOR + 2.53%, Rate Floor: 0.00%)		
6.88% due 05/15/23 <sup>6,7</sup>	630,000	<u>590,625</u>	due 01/15/28 <sup>7,9</sup>	5,000,000	4,475,201
<b>Total Consumer, Cyclical</b>		<u>3,582,225</u>	OHA Credit Partners IX Ltd.		
<b>UTILITIES - 0.3%</b>			2013-9A, due 10/20/25 <sup>4,7</sup>	5,954,123	3,669,460
AES Corp.			Avery Point II CLO Ltd.		
6.00% due 05/15/26 <sup>6</sup>	2,000,000	1,970,000	2013-3X COM, due 01/18/25 <sup>4</sup>	4,300,020	2,661,328
5.50% due 04/15/25 <sup>6</sup>	1,059,000	<u>1,037,820</u>			
<b>Total Utilities</b>		<u>3,007,820</u>			

**FLOATING RATE STRATEGIES FUND**

	FACE AMOUNT	VALUE		FACE AMOUNT	VALUE
Jamestown CLO V Ltd.			<b>COLLATERALIZED MORTGAGE OBLIGATIONS<sup>††</sup> - 1.8%</b>		
2014-5A, 6.94%			<b>RESIDENTIAL MORTGAGE BACKED SECURITIES - 1.8%</b>		
(3 Month USD			RALI Series Trust		
LIBOR + 5.10%,			2006-QO6, 1.13%		
Rate Floor: 0.00%)			(1 Month USD		
due 01/17/27 <sup>7,9</sup>	4,000,000	\$ 2,199,994	LIBOR + 0.18%,		
Treman Park CLO Ltd.			Rate Floor: 0.18%)	12,249,416	\$ 3,491,411
2015-1A, due			2006-QO2, 1.17%		
10/20/28 <sup>4,7</sup>	3,000,000	2,058,187	(1 Month USD		
Halcyon Loan Advisors			LIBOR + 0.22%,		
Funding Ltd.			Rate Floor: 0.22%)	487,984	115,493
2012-1A, 4.69%			due 02/25/46 <sup>9</sup>		
(3 Month USD			Washington Mutual		
LIBOR + 3.00%,			Mortgage		
Rate Floor: 0.00%)			Pass-Through		
due 08/15/23 <sup>7,9</sup>	1,674,511	1,409,472	Certificates Trust		
Newstar Commercial			2007-OA6, 2.78%		
Loan Funding LLC			(1 Year CMT Rate		
2017-1A, 4.62%			+ 0.81%, Rate		
(3 Month USD			Floor: 0.81%)		
LIBOR + 3.50%,			due 07/25/47 <sup>9</sup>	3,548,728	2,703,932
Rate Floor: 0.00%)			Washington Mutual		
due 03/20/27 <sup>7,9</sup>	1,000,000	887,873	Mortgage Pass-		
ACIS CLO Ltd.			Through Certificates		
2015-6A, 5.13%			WMALT Series Trust		
(3 Month USD			2006-AR9, 2.81% (1		
LIBOR + 3.37%,			Year CMT Rate		
Rate Floor: 0.00%)			+ 0.84%, Rate		
due 05/01/27 <sup>7,9</sup>	1,000,000	831,320	Floor: 0.84%)		
Octagon Loan			due 11/25/46 <sup>9</sup>	2,512,259	1,950,901
Funding Ltd.			American Home		
2014-1A, due			Mortgage		
11/18/31 <sup>4,7</sup>	2,071,948	665,916	Assets Trust		
<b>Total Collateralized Loan Obligations</b>		<u>18,858,751</u>	2006-4, 1.16% (1		
<b>TRANSPORT-AIRCRAFT - 0.0%</b>			Month USD		
Airplanes Pass			LIBOR + 0.21%,		
Through Trust			Rate Floor: 0.21%)		
2001-1A, due			due 10/25/46 <sup>9</sup>	3,316,800	1,941,149
03/15/19 <sup>†††,5,8</sup>	896,492	8,965	Lehman XS Trust Series		
<b>Total Asset-Backed Securities</b>			2006-16N, 1.14%		
(Cost \$26,229,450)		<u>18,867,716</u>	(1 Month USD		
			LIBOR + 0.19%,		
			Rate Floor: 0.19%)		
			due 11/25/46 <sup>9</sup>	1,923,000	1,541,897

**FLOATING RATE STRATEGIES FUND**

	FACE AMOUNT	VALUE		FACE AMOUNT	VALUE
Wachovia Asset Securitization Issuance II LLC Trust 2007-HE1, 1.09% (1 Month USD LIBOR + 0.14%, Rate Floor: 0.14%) due 07/25/37 <sup>7,9</sup>	1,701,293	\$ 1,420,251			
Nomura Resecuritization Trust 2015-4R, 2.11% (1 Month USD LIBOR + 0.43%, Rate Floor: 0.43%) due 03/26/36 <sup>7,9</sup>	1,421,731	1,367,762			
Alliance Bancorp Trust 2007-OA1, 1.19% (1 Month USD LIBOR + 0.24%, Rate Floor: 0.24%) due 07/25/37 <sup>9</sup>	585,506	438,209			
Morgan Stanley Re-REMIC Trust 2010-R5, 3.90% due 06/26/36 <sup>7</sup>	526,859	415,710			
			GSAA Home Equity Trust 2007-7, 1.22% (1 Month USD LIBOR + 0.27%, Rate Floor: 0.27%) due 07/25/37 <sup>9</sup>	392,829	\$ 356,416
			New Century Home Equity Loan Trust 2004-4, 1.74% (1 Month USD LIBOR + 0.80%, Rate Cap/Floor: 12.50%/0.53%) due 02/25/35 <sup>9</sup>	234,139	212,307
			<b>Total Residential Mortgage Backed Securities</b>		<u>15,955,438</u>
			<b>Total Collateralized Mortgage Obligations</b> (Cost \$18,807,534)		<u>15,955,438</u>
			<b>Total Investments - 98.1%</b> (Cost \$1,054,908,713)		<u>\$ 864,265,421</u>
			<b>Other Assets &amp; Liabilities, net - 1.9%</b>		<u>16,912,298</u>
			<b>Total Net Assets - 100.0%</b>		<u>\$ 881,177,719</u>

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

Counterparty	Contracts to Sell	Currency	Settlement Date	Settlement Value	Value at March 31, 2020	Unrealized Appreciation (Depreciation)
Barclays Bank plc	71,159,000	EUR	04/17/20	\$ 79,784,118	\$ 78,489,000	\$ 1,295,118
Barclays Bank plc	14,994,000	GBP	04/17/20	18,909,626	18,649,500	260,126
JPMorgan Chase Bank, N.A.	1,553,000	EUR	04/17/20	1,716,678	1,712,972	3,706
JPMorgan Chase Bank, N.A.	461,000	GBP	04/17/20	571,492	573,391	(1,899)
						<u>\$ 1,557,051</u>

**FLOATING RATE STRATEGIES FUND**
**Forward Foreign Currency Exchange Contracts<sup>††</sup> (concluded)**

Counterparty	Contracts to Buy	Currency	Settlement Date	Settlement Value	Value at March 31, 2020	Unrealized Appreciation (Depreciation)
JPMorgan Chase Bank, N.A.	2,176,000	GBP	04/17/20	\$ 2,555,092	\$ 2,706,503	\$ 151,411
JPMorgan Chase Bank, N.A.	10,598,000	EUR	04/17/20	11,629,573	11,689,687	60,114
Barclays Bank plc	1,641,000	EUR	04/17/20	1,752,908	1,810,037	57,129
Morgan Stanley Capital Services LLC	1,267,000	EUR	04/17/20	1,358,264	1,397,512	39,248
Morgan Stanley Capital Services LLC	561,000	GBP	04/17/20	676,577	697,770	21,193
BNP Paribas	40,000	GBP	04/17/20	48,751	49,752	1,001
Goldman Sachs International	883,000	EUR	04/17/20	984,169	973,957	(10,212)
						<u>\$ 319,884</u>

## FLOATING RATE STRATEGIES FUND

<sup>-</sup> The face amount is denominated in U.S. dollars unless otherwise indicated.

\* Non-income producing security.

<sup>†</sup> Value determined based on Level 1 inputs.

<sup>††</sup> Value determined based on Level 2 inputs, unless otherwise noted.

<sup>†††</sup> Value determined based on Level 3 inputs.

<sup>1</sup> Security was fair valued by the Valuation Committee at March 31, 2020. The total market value of fair valued securities amounts to \$23,317,847, (cost \$25,527,566) or 2.6% of total net assets.

<sup>2</sup> Affiliated issuer.

<sup>3</sup> Rate indicated is the 7-day yield as of March 31, 2020.

<sup>4</sup> Security has no stated coupon. However, it is expected to receive residual cash flow payments on defined deal dates.

<sup>5</sup> Security is in default of interest and/or principal obligations.

<sup>6</sup> All or a portion of this security has been physically segregated or earmarked in connection with reverse repurchase agreements. At March 31, 2020, the total market value of segregated or earmarked security was \$34,197,439.

<sup>7</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 \$35,974,166 (cost \$42,067,325), or 4.1% of total net assets.

<sup>8</sup> Security is a 144A or Section 4(a)(2) security. These securities have been determined to be illiquid and restricted under guidelines established by the Board of Trustees. The total market value of 144A or Section 4(a)(2) illiquid and restricted securities is \$72,956 (cost \$1,883,995), or less than 0.1% of total net assets.

<sup>9</sup> Variable rate security. Rate indicated is the rate effective at March 31, 2020. 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.

CMT — Constant Maturity Treasury

EURIBOR — European Interbank Offered Rate

EUR — Euro

GBP — British Pound

LIBOR — London Interbank Offered Rate

plc — Public Limited Company

REMIC — Real Estate Mortgage Investment Conduit

SARL — Société à Responsabilité Limitée