

Floating Rate Strategies Fund
SCHEDULE OF INVESTMENTS (Unaudited)

June 30, 2020

	Shares		Value
COMMON STOCKS^{†††} - 0.2%			
Consumer, Non-cyclical - 0.2%			
Chef Holdings, Inc. ^{*,1}	14,334	\$	1,217,673
Targus Group International, Inc. ^{*,1,2}	12,773		26,110
Total Consumer, Non-cyclical			1,243,783
Industrial - 0.0%			
API Heat Transfer Parent LLC ^{*,1}	2,902,566		182,032
BP Holdco LLC ^{*,1,2}	244,278		71,236
Vector Phoenix Holdings, LP ^{*,1}	244,278		20,442
Total Industrial			273,710
Total Common Stocks (Cost \$3,337,770)			1,517,493
PREFERRED STOCKS^{†††} - 0.0%			
Industrial - 0.0%			
API Heat Transfer Intermediate ^{*,1}	618		311,298
Total Preferred Stocks (Cost \$493,920)			311,298
EXCHANGE-TRADED FUNDS[†] - 5.2%			
Invesco Senior Loan ETF	1,845,000		39,390,750
Total Exchange-Traded Funds (Cost \$39,279,133)			39,390,750
MONEY MARKET FUND[†] - 3.0%			
Federated Hermes U.S. Treasury Cash Reserves Fund — Institutional Shares, 0.07% ³	22,421,918		22,421,918
Total Money Market Fund (Cost \$22,421,918)			22,421,918
			Face
			Amount[*]
SENIOR FLOATING RATE INTERESTS^{††,7} - 83.5%			
Consumer, Cyclical - 17.9%			
American Tire Distributors, Inc.			
8.50% (1 Month USD LIBOR + 7.50% and 3 Month USD LIBOR + 7.50%, Rate Floor: 8.50%) due 09/02/24	18,984,144		12,353,172
7.00% (3 Month USD LIBOR + 6.00%, Rate Floor: 7.00%) due 09/01/23	2,017,146		1,832,234
Argo Merchants			
4.75% (3 Month USD LIBOR + 3.75%, Rate Floor: 4.75%) due 12/06/24 ^{†††}	10,488,715		9,964,279
Navistar Inc.			
3.70% (1 Month USD LIBOR + 3.50%, Rate Floor: 3.50%) due 11/06/24	9,974,490		9,421,704
Zephyr Bideo Ltd.			
4.35% (1 Month GBP LIBOR + 4.25%, Rate Floor: 4.25%) due 07/23/25	GBP 5,265,000		6,125,505
7.60% (1 Month GBP LIBOR + 7.50%, Rate Floor: 7.50%) due 07/23/26 ^{†††}	GBP 2,842,917		3,020,707
At Home Holding III Corp.			
4.50% (3 Month USD LIBOR + 3.50%, Rate Floor: 4.50%) due 06/03/22	11,875,000		8,312,500
Power Solutions (Panther)			
3.68% (1 Month USD LIBOR + 3.50%, Rate Floor: 3.50%) due 04/30/26	8,064,063		7,660,859
Life Time Fitness, Inc.			
3.75% (3 Month USD LIBOR + 2.75%, Rate Floor: 3.75%) due 06/10/22	8,613,222		7,606,595
AMC Entertainment, Inc.			
4.08% (3 Month USD LIBOR + 3.00%, Rate Floor: 3.00%) due 04/22/26	10,220,625		7,390,841
IBC Capital Ltd.			
4.06% (3 Month USD LIBOR + 3.75%, Rate Floor: 3.75%) due 09/11/23	7,238,418		6,894,593
EG Finco Ltd.			
4.00% (6 Month EURIBOR + 4.00%, Rate Floor: 4.00%) due 02/07/25	EUR 5,381,079		5,650,526
5.07% (6 Month USD LIBOR + 4.00%, Rate Floor: 4.00%) due 02/07/25	781,582		732,084
Equinox Holdings, Inc.			
4.07% (3 Month USD LIBOR + 3.00%, Rate Floor: 4.00%) due 03/08/24	7,325,847		5,618,631
Nellson Nutraceutical			
5.25% (3 Month USD LIBOR + 4.25% and Commercial Prime Lending Rate + 3.25%, Rate Floor: 5.25%) due 12/23/21	5,619,836		4,889,257
Midas Intermediate Holdco II LLC			
3.75% (3 Month USD LIBOR + 2.75%, Rate Floor: 3.75%) due 08/18/21	5,131,856		4,612,255
Titan US Finco Llc			
4.31% (3 Month USD LIBOR + 4.00%, Rate Floor: 4.00%) due 05/01/26	4,691,945		4,433,888
Packers Sanitation Services, Inc.			
4.00% (1 Month USD LIBOR + 3.00%, Rate Floor: 4.00%) due 12/04/24	4,518,173		4,317,114
Party City Holdings, Inc.			
4.07% (1 Month USD LIBOR + 2.50% and 3 Month USD LIBOR + 2.50%, Rate Floor: 3.25%) due 08/19/22	8,949,771		4,225,008

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June 30, 2020

	Face Amount	Value
SENIOR FLOATING RATE INTERESTS^{††,†} - 83.5% (continued)		
Consumer, Cyclical - 17.9% (continued)		
Mavis Tire Express Services Corp.		
3.56% (3 Month USD LIBOR + 3.25%, Rate Floor: 3.25%) due 03/20/25	4,264,801	\$ 3,825,015
Amaya Holdings BV		
3.75% (3 Month EURIBOR + 3.75%, Rate Floor: 3.75%) due 07/10/25	EUR 3,043,089	3,405,407
Playtika Holding Corp.		
7.07% (3 Month USD LIBOR + 6.00%, Rate Floor: 7.00%) due 12/09/24	3,144,375	3,136,514
American Express GBT		
due 02/26/27	2,857,301	2,571,571
Crown Finance US, Inc.		
3.32% (3 Month USD LIBOR + 2.25%, Rate Floor: 2.25%) due 02/28/25	3,391,198	2,538,617
Burlington Stores, Inc.		
1.94% (1 Month USD LIBOR + 1.75%, Rate Floor: 1.75%) due 11/17/24	2,000,000	1,907,500
Alexander Mann		
5.73% (3 Month GBP LIBOR + 5.00%, Rate Floor: 5.00%) due 06/16/25	GBP 1,540,000	1,472,926
Belk, Inc.		
7.75% (3 Month USD LIBOR + 6.75%, Rate Floor: 7.75%) due 07/31/25	3,191,554	1,124,225
SHO Holding I Corp.		
6.00% (3 Month USD LIBOR + 5.00%, Rate Floor: 6.00%) due 10/27/22 ^{†††}	569,057	369,887
Total Consumer, Cyclical		135,413,414
Industrial - 15.6%		
STS Operating, Inc. (SunSource)		
5.25% (1 Month USD LIBOR + 4.25%, Rate Floor: 5.25%) due 12/11/24	11,562,812	10,642,644
Titan Acquisition Ltd. (Husky)		
3.36% (3 Month USD LIBOR + 3.00%, Rate Floor: 3.00%) due 03/28/25	9,933,586	9,060,722
VC GB Holdings, Inc.		
4.00% (1 Month USD LIBOR + 3.00%, Rate Floor: 4.00%) due 02/28/24 ^{†††}	9,511,321	8,988,198
American Bath Group LLC		
5.00% (3 Month USD LIBOR + 4.00%, Rate Floor: 5.00%) due 09/29/23	8,112,389	7,879,157
Berry Global, Inc.		
2.18% (1 Month USD LIBOR + 2.00%, Rate Floor: 2.00%) due 07/01/26	7,970,995	7,602,336
BWAY Holding Co.		
4.56% (3 Month USD LIBOR + 3.25%, Rate Floor: 3.25%) due 04/03/24	7,815,424	6,998,087
USIC Holding, Inc.		
4.25% (1 Month USD LIBOR + 3.25%, Rate Floor: 4.25%) due 12/08/23	6,909,241	6,572,416
Hanjin International Corp.		
2.68% (1 Month USD LIBOR + 2.50%, Rate Floor: 2.50%) due 10/19/20	7,250,000	6,561,250
Altra Industrial Motion Corp.		
2.18% (1 Month USD LIBOR + 2.00%, Rate Floor: 2.00%) due 10/01/25	6,876,526	6,532,699
Mileage Plus Holdings LLC		
due 07/02/27	5,700,000	5,654,856
Duran Group Holding GMBH		
4.25% (6 Month EURIBOR + 4.25%, Rate Floor: 4.25%) due 03/29/24 ^{†††,1}	EUR 3,928,562	4,139,253
4.25% (6 Month EURIBOR + 4.25%, Rate Floor: 4.25%) due 12/20/24 ^{†††,1}	EUR 1,324,721	1,395,766
Hayward Industries, Inc.		
3.68% (1 Month USD LIBOR + 3.50%, Rate Floor: 3.50%) due 08/05/24	5,705,217	5,477,008
Consolidated Container Co. LLC		
3.75% (1 Month USD LIBOR + 2.75%, Rate Floor: 3.75%) due 05/22/24	5,473,692	5,324,862
Hillman Group, Inc.		
5.07% (3 Month USD LIBOR + 4.00%, Rate Floor: 4.00%) due 05/30/25	4,856,408	4,540,742
Pelican Products, Inc.		
4.50% (3 Month USD LIBOR + 3.50%, Rate Floor: 4.50%) due 05/01/25	4,674,600	4,269,452
Charter Nex US, Inc.		
3.75% (1 Month USD LIBOR + 2.75%, Rate Floor: 3.75%) due 05/16/24	3,873,967	3,699,096
Corialis Group Ltd.		
3.25% (3 Month EURIBOR + 3.25%, Rate Floor: 3.25%) due 03/29/24	EUR 3,075,000	3,278,018

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	Face Amount	Value
SENIOR FLOATING RATE INTERESTS^{††,†} - 83.5% (continued)		
Industrial - 15.6% (continued)		
API Heat Transfer		
12.00% (3 Month USD LIBOR + 6.00%, Rate Floor: 7.00%) (in-kind rate was 12.00%) due 01/01/24 ^{†††,1,9}	2,781,516	\$ 2,482,503
12.00% (3 Month USD LIBOR + 6.00%, Rate Floor: 7.00%) (in-kind rate was 12.00%) due 10/02/23 ^{†††,1,9}	493,890	449,440
TransDigm, Inc.		
2.43% (1 Month USD LIBOR + 2.25%, Rate Floor: 2.25%) due 05/30/25	2,959,746	2,650,838
Vertical (TK Elevator)		
due 07/01/27	1,900,000	1,862,000
YAK MAT (YAK ACCESS LLC)		
10.30% (3 Month USD LIBOR + 10.00%, Rate Floor: 10.00%) due 07/10/26	2,550,000	1,785,000
Total Industrial		117,846,343
Communications - 13.2%		
GTT Communications BV		
3.25% (3 Month EURIBOR + 3.25%, Rate Floor: 3.25%) due 05/30/25	EUR 10,853,377	10,780,793
Ziggo Financing Partnership		
2.68% (1 Month USD LIBOR + 2.50%, Rate Floor: 2.50%) due 04/28/28	11,235,000	10,577,303
Cengage Learning Acquisitions, Inc.		
5.25% (3 Month USD LIBOR + 4.25%, Rate Floor: 5.25%) due 06/07/23	12,206,428	9,789,555
CSC Holdings, LLC		
2.43% (1 Month USD LIBOR + 2.25%, Rate Floor: 2.25%) due 07/17/25	9,948,718	9,389,103
McGraw-Hill Global Education Holdings LLC		
5.00% (3 Month USD LIBOR + 4.00%, Rate Floor: 5.00%) due 05/04/22	10,199,613	8,577,875
Market Track LLC		
5.25% (3 Month USD LIBOR + 4.25%, Rate Floor: 5.25%) due 06/05/24 ^{†††}	9,469,125	8,048,756
ProQuest, LLC		
3.68% (1 Month USD LIBOR + 3.50%, Rate Floor: 3.50%) due 10/23/26	7,363,000	7,098,374
Virgin Media Bristol LLC		
2.68% (1 Month USD LIBOR + 2.50%, Rate Floor: 2.50%) due 01/31/28	6,116,233	5,827,241
Authentic Brands		
4.50% (3 Month USD LIBOR + 3.50%, Rate Floor: 4.50%) due 09/27/24	5,624,933	5,241,031
SFR Group S.A.		
3.87% (1 Month USD LIBOR + 3.69%, Rate Floor: 3.69%) due 01/31/26	3,414,908	3,267,077
2.93% (1 Month USD LIBOR + 2.75%, Rate Floor: 2.75%) due 07/31/25	1,671,127	1,579,148
GTT Communications, Inc.		
2.93% (1 Month USD LIBOR + 2.75%, Rate Floor: 2.75%) due 05/31/25	6,174,000	4,525,048
Zayo Group Holdings, Inc.		
3.18% (1 Month USD LIBOR + 3.00%, Rate Floor: 3.00%) due 03/09/27	4,738,125	4,486,625
Xplomet Communications Inc.		
4.93% (1 Month USD LIBOR + 4.75%, Rate Floor: 4.75%) due 06/10/27	4,000,000	3,810,000
T-Mobile USA, Inc.		
3.18% (1 Month USD LIBOR + 3.00%, Rate Floor: 3.00%) due 04/01/27	3,712,167	3,704,149
Level 3 Financing, Inc.		
1.98% (1 Month USD LIBOR + 1.75%, Rate Floor: 1.75%) due 03/01/27	3,339,546	3,152,297
Total Communications		99,854,375
Consumer, Non-cyclical - 12.4%		
Al Aqua Zip Bidco Pty Ltd.		
4.32% (3 Month USD LIBOR + 3.25%, Rate Floor: 4.25%) due 12/13/23	8,151,648	7,815,393
4.32% (3 Month USD LIBOR + 3.25%, Rate Floor: 4.25%) due 12/13/23 ^{†††}	5,984,655	5,715,345
Diamond (BC) BV		
3.25% (3 Month EURIBOR + 3.25%, Rate Floor: 3.25%) due 09/06/24	EUR 6,882,704	7,175,124
3.76% (3 Month USD LIBOR + 3.00%, Rate Floor: 3.00%) due 09/06/24	3,979,592	3,647,972
Cidron New Bidco Ltd.		
3.25% (3 Month EURIBOR + 3.25%, Rate Floor: 3.25%) due 04/16/25	EUR 8,125,000	8,481,616
Immuco, Inc.		
6.00% (3 Month USD LIBOR + 5.00%, Rate Floor: 6.00%) due 06/15/21	7,996,574	7,676,711
Dole Food Company, Inc.		
3.75% (1 Month USD LIBOR + 2.75%, Rate Floor: 3.75%) due 04/06/24	6,942,718	6,734,436
Froneri US, Inc.		
2.43% (1 Month USD LIBOR + 2.25%, Rate Floor: 2.25%) due 01/29/27	6,900,000	6,473,097

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June 30, 2020

	Face Amount	Value
SENIOR FLOATING RATE INTERESTS^{††,†} - 83.5% (continued)		
Consumer, Non-cyclical - 12.4% (continued)		
US Foods, Inc.		
1.93% (1 Month USD LIBOR + 1.75%, Rate Floor: 1.75%) due 06/27/23	5,968,912	\$ 5,596,929
Springs Window Fashions		
5.32% (3 Month USD LIBOR + 4.25%, Rate Floor: 4.25%) due 06/15/25	4,357,997	4,052,937
9.57% (3 Month USD LIBOR + 8.50%, Rate Floor: 8.50%) due 06/15/26	1,350,000	1,127,250
IQVIA Holdings, Inc.		
2.06% (3 Month USD LIBOR + 1.75%, Rate Floor: 1.75%) due 06/11/25	4,891,918	4,733,958
Recess Holdings, Inc.		
4.75% (1 Month USD LIBOR + 3.75%, Rate Floor: 4.75%) due 09/30/24	5,637,109	4,584,830
Endo Luxembourg Finance Co.		
5.00% (1 Month USD LIBOR + 4.25%, Rate Floor: 5.00%) due 04/29/24	3,979,487	3,750,667
Grifols Worldwide Operations USA, Inc.		
2.11% (1 Week USD LIBOR + 2.00%, Rate Floor: 2.00%) due 11/15/27	3,554,770	3,416,596
Sigma Holding BV (Flora Food)		
3.50% (3 Month EURIBOR + 3.50%, Rate Floor: 3.50%) due 07/02/25	EUR 3,000,000	3,210,239
CTI Foods Holding Co. LLC		
8.77% (3 Month USD LIBOR + 4.00%, Rate Floor: 5.00%) (in-kind rate was 3.00%) due 05/03/24 ^{†††,1,9}	1,899,895	1,804,901
10.77% (3 Month USD LIBOR + 3.00%, Rate Floor: 4.00%) (in-kind rate was 6.00%) due 05/03/24 ^{†††,1,9}	530,440	488,004
Elanco Animal Health, Inc.		
due 02/04/27	2,350,000	2,236,425
Arctic Glacier Group Holdings, Inc.		
4.50% (3 Month USD LIBOR + 3.50%, Rate Floor: 4.50%) due 03/20/24	2,272,564	1,897,591
BCPE Eagle Buyer LLC		
5.25% (3 Month USD LIBOR + 4.25%, Rate Floor: 5.25%) due 03/18/24	2,090,578	1,843,200
Valeant Pharmaceuticals International, Inc.		
3.19% (1 Month USD LIBOR + 3.00%, Rate Floor: 3.00%) due 06/02/25	1,742,680	1,691,062
Total Consumer, Non-cyclical		94,154,283
Technology - 10.8%		
Planview, Inc.		
6.25% (1 Month USD LIBOR + 5.25%, Rate Floor: 6.25%) due 01/27/23 ^{†††,1}	15,480,000	15,413,788
Seattle SpinCo, Inc.		
2.68% (1 Month USD LIBOR + 2.50%, Rate Floor: 2.50%) due 06/21/24	9,047,729	8,414,388
Cologix Holdings, Inc.		
4.00% (1 Month USD LIBOR + 3.00%, Rate Floor: 4.00%) due 03/20/24	8,578,759	8,210,559
EIG Investors Corp.		
4.75% (3 Month USD LIBOR + 3.75%, Rate Floor: 4.75%) due 02/09/23	7,180,026	6,916,734
Park Place Technologies LLC		
5.00% (3 Month USD LIBOR + 4.00%, Rate Floor: 5.00%) due 03/28/25	6,699,088	6,389,255
9.00% (3 Month USD LIBOR + 8.00%, Rate Floor: 9.00%) due 03/30/26 ^{†††}	408,434	379,843
Cvent, Inc.		
3.93% (1 Month USD LIBOR + 3.75%, Rate Floor: 3.75%) due 11/29/24	7,511,332	6,419,034
Micon Technology, Inc.		
2.18% (1 Month USD LIBOR + 2.00%, Rate Floor: 2.00%) due 05/29/25	5,131,982	4,941,124
WEX, Inc.		
2.43% (1 Month USD LIBOR + 2.25%, Rate Floor: 2.25%) due 05/15/26	4,640,011	4,434,505
Misys Ltd.		
4.50% (3 Month USD LIBOR + 3.50%, Rate Floor: 4.50%) due 06/13/24	4,747,542	4,139,002
Aspect Software, Inc.		
6.00% (2 Month USD LIBOR + 5.00%, Rate Floor: 6.00%) due 01/15/24	4,479,150	3,919,256
II-VI, Inc.		
3.61% (1 Week USD LIBOR + 3.50%, Rate Floor: 3.50%) due 09/24/26	3,920,375	3,802,764

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	Face Amount	Value
SENIOR FLOATING RATE INTERESTS^{††7} - 83.5% (continued)		
Technology - 10.8% (continued)		
Brave Parent Holdings, Inc.		
4.18% (1 Month USD LIBOR + 4.00%, Rate Floor: 4.00%) due 04/18/25	3,192,982	\$ 3,073,246
Sabre Global, Inc.		
2.18% (1 Month USD LIBOR + 2.00%, Rate Floor: 2.00%) due 02/22/24	2,309,931	2,108,228
EXC Holdings III Corp.		
4.50% (3 Month USD LIBOR + 3.50%, Rate Floor: 4.50%) due 12/02/24	1,974,375	1,921,718
Miami Escrow Borrower LLC		
2.68% (1 Month USD LIBOR + 2.50%, Rate Floor: 2.50%) due 06/21/24	1,339,760	1,245,977
Total Technology		81,729,421
Financial - 6.2%		
USI, Inc.		
3.31% (1 Month USD LIBOR + 3.00%, Rate Floor: 3.00%) due 05/16/24	8,092,671	7,663,759
Aretec Group, Inc.		
4.43% (1 Month USD LIBOR + 4.25%, Rate Floor: 4.25%) due 10/01/25	7,732,250	7,075,009
Alliant Holdings Intermediate LLC		
2.93% (1 Month USD LIBOR + 2.75%, Rate Floor: 2.75%) due 05/09/25	7,375,880	6,975,296
AmWINS Group, Inc.		
3.75% (1 Month USD LIBOR + 2.75%, Rate Floor: 3.75%) due 01/25/24	6,963,853	6,752,778
HarbourVest Partners, LP		
2.57% (2 Month USD LIBOR + 2.25%, Rate Floor: 2.25%) due 03/03/25	6,512,162	6,238,130
NFP Corp.		
3.43% (1 Month USD LIBOR + 3.25%, Rate Floor: 3.25%) due 02/15/27	5,130,504	4,771,369
Jefferies Finance LLC		
3.19% (1 Month USD LIBOR + 3.00%, Rate Floor: 3.00%) due 06/03/26	4,653,000	4,386,895
Citadel Securities, LP		
2.93% (1 Month USD LIBOR + 2.75%, Rate Floor: 2.75%) due 02/27/26	2,039,750	1,980,250
Nexus Buyer LLC		
3.93% (1 Month USD LIBOR + 3.75%, Rate Floor: 3.75%) due 11/09/26	1,014,900	992,065
Total Financial		46,835,551
Basic Materials - 6.0%		
PQ Corp.		
2.43% (1 Month USD LIBOR + 2.25%, Rate Floor: 2.25%) due 02/08/27	8,328,399	8,009,171
LTI Holdings, Inc.		
3.68% (1 Month USD LIBOR + 3.50%, Rate Floor: 3.50%) due 09/06/25	8,989,875	7,615,683
Messer Industries USA, Inc.		
2.81% (3 Month USD LIBOR + 2.50%, Rate Floor: 2.50%) due 03/02/26	7,245,501	6,892,283
GrafTech Finance, Inc.		
4.50% (1 Month USD LIBOR + 3.50%, Rate Floor: 4.50%) due 02/12/25	6,315,824	6,136,896
Arch Coal, Inc.		
3.75% (1 Month USD LIBOR + 2.75%, Rate Floor: 3.75%) due 03/07/24	6,647,043	5,583,517
Alpha 3 BV		
4.00% (3 Month USD LIBOR + 3.00%, Rate Floor: 4.00%) due 01/31/24	4,971,344	4,776,219
Illuminate Buyer LLC		
due 06/15/27	3,600,000	3,540,600
HB Fuller Co.		
2.19% (1 Month USD LIBOR + 2.00%, Rate Floor: 2.00%) due 10/21/24	3,420,599	3,295,645
Total Basic Materials		45,850,014
Energy - 0.9%		
Penn Virginia Holding Corp.		
8.00% (1 Month USD LIBOR + 7.00%, Rate Floor: 8.00%) due 09/29/22 ^{†††}	10,890,000	6,534,000
Permian Production Partners LLC		
due 05/20/24 ^{†††4}	8,360,000	418,000

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SENIOR FLOATING RATE INTERESTS^{††,7} - 83.5% (continued)		
Energy - 0.9% (continued)		
Summit Midstream Partners, LP		
7.00% (3 Month USD LIBOR + 6.00%, Rate Floor: 7.00%) due 05/13/22	463,808	\$ 103,893
Total Energy		<u>7,055,893</u>
Utilities - 0.5%		
Hamilton Projects Acquiror LLC		
5.75% (3 Month USD LIBOR + 4.75%, Rate Floor: 5.75%) due 06/17/27	3,990,000	3,898,549
Total Senior Floating Rate Interests		<u>632,637,843</u>
(Cost \$713,179,160)		
CORPORATE BONDS^{††} - 3.8%		
Consumer, Non-cyclical - 1.3%		
Nathan's Famous, Inc.		
6.63% due 11/01/25 ⁵	4,275,000	4,307,062
ServiceMaster Co. LLC		
5.13% due 11/15/24 ⁵	4,000,000	4,055,000
HCA, Inc.		
4.50% due 02/15/27	1,500,000	1,672,456
Total Consumer, Non-cyclical		<u>10,034,518</u>
Energy - 1.1%		
Sabine Pass Liquefaction LLC		
5.63% due 04/15/23	4,200,000	4,593,408
CNX Resources Corp.		
5.88% due 04/15/22	2,236,000	2,206,597
American Midstream Partners Limited Partnership / American Midstream Finance Corp.		
9.50% due 12/15/21 ⁵	1,268,000	1,153,880
Unit Corp.		
due 05/15/21 ⁴	3,166,000	418,640
Total Energy		<u>8,372,525</u>
Communications - 0.6%		
Ziggo BV		
5.50% due 01/15/27 ⁵	4,550,000	4,607,148
Utilities - 0.4%		
AES Corp.		
6.00% due 05/15/26	2,000,000	2,077,500
5.50% due 04/15/25	1,059,000	1,086,852
Total Utilities		<u>3,164,352</u>
Technology - 0.1%		
NCR Corp.		
6.38% due 12/15/23	800,000	813,000
Industrial - 0.1%		
Grinding Media Inc. / MC Grinding Media Canada Inc.		
7.38% due 12/15/23 ⁵	750,000	746,250
Consumer, Cyclical - 0.1%		
LBC Tank Terminals Holding Netherlands BV		
6.88% due 05/15/23 ⁵	630,000	635,840
Financial - 0.1%		
Lincoln Financing SARL		
3.88% due 04/01/24	EUR 350,000	361,802
Basic Materials - 0.0%		
Mirabela Nickel Ltd.		
due 06/24/19 ^{4,6}	1,279,819	63,991
Total Corporate Bonds		<u>28,799,426</u>
(Cost \$32,025,954)		
ASSET-BACKED SECURITIES^{††} - 2.6%		
Collateralized Loan Obligations - 2.6%		
Cerberus Loan Funding XVII Ltd.		
2016-3A, 3.75% (3 Month USD LIBOR + 2.53%, Rate Floor: 0.00%) due 01/15/28 ^{5,7}	5,000,000	4,731,788
OHA Credit Partners IX Ltd.		
2013-9A, due 10/20/25 ^{5,8}	5,471,555	4,133,365
Avery Point II CLO Ltd.		
2013-3X COM, due 01/18/25 ⁸	4,212,176	2,835,180
Jamestown CLO V Ltd.		
2014-5A, 6.24% (3 Month USD LIBOR + 5.10%, Rate Floor: 0.00%) due 01/17/27 ^{5,7}	4,000,000	2,163,807
Treman Park CLO Ltd.		
2015-1A, due 10/20/28 ^{5,8}	3,000,000	1,995,070
Halcyon Loan Advisors Funding Ltd.		
2012-1A, 3.39% (3 Month USD LIBOR + 3.00%, Rate Floor: 0.00%) due 08/15/23 ^{5,7}	1,404,463	1,397,421
ACIS CLO Ltd.		
2015-6A, 4.06% (3 Month USD LIBOR + 3.37%, Rate Floor: 0.00%) due 05/01/27 ^{5,7}	1,000,000	979,573
Newstar Commercial Loan Funding LLC		
2017-1A, 3.81% (3 Month USD LIBOR + 3.50%, Rate Floor: 0.00%) due 03/20/27 ^{5,7}	1,000,000	977,377

Floating Rate Strategies Fund
SCHEDULE OF INVESTMENTS (Unaudited)

June 30, 2020

	Face Amount	Value
ASSET-BACKED SECURITIES^{††} - 2.6% (continued)		
Collateralized Loan Obligations - 2.6% (continued)		
Octagon Loan Funding Ltd.		
2014-1A, due 11/18/31 ^{5,8}	2,071,948	\$ 611,871
Total Collateralized Loan Obligations		19,825,452
Transport-Aircraft - 0.0%		
Airplanes Pass Through Trust		
2001-1A, due 03/15/19 ^{††,4,6}	896,492	90
Total Asset-Backed Securities (Cost \$25,760,327)		19,825,542
COLLATERALIZED MORTGAGE OBLIGATIONS^{††} - 2.3%		
Residential Mortgage Backed Securities - 2.3%		
RALI Series Trust		
2006-QQ6, 0.37% (1 Month USD LIBOR + 0.18%, Rate Floor: 0.18%) due 06/25/46 ⁷	12,118,482	4,178,030
2006-QQ2, 0.41% (1 Month USD LIBOR + 0.22%, Rate Floor: 0.22%) due 02/25/46 ⁷	481,920	135,699
Washington Mutual Mortgage Pass-Through Certificates Trust		
2007-OA6, 2.31% (1 Year CMT Rate + 0.81%, Rate Floor: 0.81%) due 07/25/47 ⁷	3,430,856	2,860,317
Washington Mutual Mortgage Pass-Through Certificates WMALT Series Trust		
2006-AR9, 2.34% (1 Year CMT Rate + 0.84%, Rate Floor: 0.84%) due 11/25/46 ⁷	2,468,331	2,111,430
American Home Mortgage Assets Trust		
2006-4, 0.40% (1 Month USD LIBOR + 0.21%, Rate Floor: 0.21%) due 10/25/46 ⁷	3,238,310	2,033,952
Lehman XS Trust Series		
2006-16N, 0.38% (1 Month USD LIBOR + 0.19%, Rate Floor: 0.19%) due 11/25/46 ⁷	1,845,228	1,622,381
Nomura Resecuritization Trust		
2015-4R, 2.28% (1 Month USD LIBOR + 0.43%, Rate Floor: 0.43%) due 03/26/36 ^{5,7}	1,396,917	1,382,514
Wachovia Asset Securitization Issuance II LLC Trust		
2007-HE1, 0.33% (1 Month USD LIBOR + 0.14%, Rate Floor: 0.14%) due 07/25/37 ^{5,7}	1,610,938	1,329,980
Alliance Bancorp Trust		
2007-OA1, 0.43% (1 Month USD LIBOR + 0.24%, Rate Floor: 0.24%) due 07/25/37 ⁷	574,224	481,097
Morgan Stanley Re-REMIC Trust		
2010-R5, 2.95% due 06/26/36 ⁵	497,793	428,294
GSAA Home Equity Trust		
2007-7, 0.46% (1 Month USD LIBOR + 0.27%, Rate Floor: 0.27%) due 07/25/37 ⁷	361,960	344,619
New Century Home Equity Loan Trust		
2004-4, 0.98% (1 Month USD LIBOR + 0.80%, Rate Cap/Floor: 12.50%/0.53%) due 02/25/35 ⁷	225,282	215,884
Total Residential Mortgage Backed Securities		17,124,197
Total Collateralized Mortgage Obligations (Cost \$18,377,672)		17,124,197
Total Investments - 100.6% (Cost \$854,875,854)	\$	762,028,467
Other Assets & Liabilities, net - (0.6)%		(4,403,160)
Total Net Assets - 100.0%	\$	757,625,307

Forward Foreign Currency Exchange Contracts^{††}

Counterparty	Contracts to Sell	Currency	Settlement Date	Settlement Value	Value at June 30, 2020	Unrealized Appreciation
Goldman Sachs International	50,065,000	EUR	07/17/20	\$ 56,931,015	\$ 56,291,461	\$ 639,554
Bank of America, N.A.	8,885,000	GBP	07/17/20	11,200,875	11,010,691	190,184
					\$	829,738
Counterparty	Contracts to Buy	Currency	Settlement Date	Settlement Value	Value at June 30, 2020	Unrealized (Depreciation)
Citibank N.A., New York	100,000	GBP	07/17/20	\$ 125,193	\$ 123,924	\$ (1,269)
JPMorgan Chase Bank, N.A.	2,075,000	EUR	07/17/20	2,337,965	2,333,063	(4,902)
					\$	(6,171)

Floating Rate Strategies Fund
SCHEDULE OF INVESTMENTS (Unaudited)

June 30, 2020

~ 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, 2020. The total market value of fair valued securities amounts to \$28,002,446, (cost \$30,733,673) or 3.7% of total net assets.

² Affiliated issuer.

³ Rate indicated is the 7-day yield as of June 30, 2020.

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 \$35,636,240 (cost \$39,811,124), or 4.7% of total net assets.

⁶ 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 \$64,081 (cost \$1,883,995), or less than 0.1% of total net assets.

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

⁸ Security has no stated coupon. However, it is expected to receive residual cash flow payments on defined deal dates.

⁹ Payment in-kind payment

CMT — Constant Maturity Treasury

EURIBOR — European Interbank Offered Rate

EUR — Euro

GBP — British Pound

LIBOR — London Interbank Offered Rate

REMIC — Real Estate Mortgage Investment Conduit

SARL — Société à Responsabilité Limitée