

SCHEDULE OF INVESTMENTS

September 30, 2020

FLOATING RATE STRATEGIES FUND

	SHARES	VALUE	FACE AMOUNT--	VALUE
COMMON STOCKS^{†††} - 0.2%			SENIOR FLOATING RATE INTERESTS^{†††7} - 79.7%	
CONSUMER, NON-CYCLICAL - 0.2%			INDUSTRIAL - 15.3%	
Chef Holdings, Inc.*	14,334	\$ 1,229,146	Berry Global, Inc.	
Targus Group International, Inc.* ¹	12,773	26,242	2.16% (1 Month USD LIBOR + 2.00%, Rate Floor: 2.00%) due 07/01/26	7,950,866 \$ 7,703,435
Total Consumer, Non-cyclical		<u>1,255,388</u>	BWAY Holding Co.	
INDUSTRIAL - 0.0%			3.52% (3 Month USD LIBOR + 3.25%, Rate Floor: 3.25%) due 04/03/24	7,795,281 7,303,243
API Heat Transfer Parent LLC*	2,902,566	248,018	STS Operating, Inc. (SunSource)	
BP Holdco LLC* ¹	244,278	86,130	5.25% (1 Month USD LIBOR + 4.25%, Rate Floor: 5.25%) due 12/11/24	7,543,420 7,134,190
Vector Phoenix Holdings, LP*	244,278	21,956	USIC Holding, Inc.	
Total Industrial		<u>356,104</u>	4.25% (1 Month USD LIBOR + 3.25%, Rate Floor: 4.25%) due 12/08/23	6,901,905 6,786,851
Total Common Stocks			Titan Acquisition Ltd. (Husky)	
(Cost \$3,337,771)		<u>1,611,492</u>	3.22% (3 Month USD LIBOR + 3.00%, Rate Floor: 3.00%) due 03/28/25	6,933,586 6,532,755
PREFERRED STOCKS^{†††} - 0.0%			LTI Holdings, Inc.	
INDUSTRIAL - 0.0%			3.65% (1 Month USD LIBOR + 3.50%, Rate Floor: 3.50%) due 09/06/25	6,972,089 6,465,497
API Heat Transfer Intermediate*	618	313,772	Altra Industrial Motion Corp.	
Total Preferred Stocks		<u>313,772</u>	2.15% (1 Month USD LIBOR + 2.00%, Rate Floor: 2.00%) due 10/01/25	6,520,843 6,321,175
(Cost \$493,920)		<u>313,772</u>		
EXCHANGE-TRADED FUNDS[†] - 5.4%				
Invesco Senior Loan ETF	1,845,000	40,110,300		
Total Exchange-Traded Funds		<u>40,110,300</u>		
(Cost \$39,279,133)		<u>40,110,300</u>		
MONEY MARKET FUND[†] - 5.8%				
Federated Hermes U.S. Treasury Cash Reserves Fund — Institutional Shares, 0.01% ²	42,929,923	42,929,923		
Total Money Market Fund		<u>42,929,923</u>		
(Cost \$42,929,923)		<u>42,929,923</u>		

FLOATING RATE STRATEGIES FUND

	FACE AMOUNT~	VALUE		FACE AMOUNT~	VALUE
TransDigm, Inc.			Consolidated		
2.25% (1 Month USD LIBOR + 2.25%, Rate Floor: 2.25%) due 12/09/25	3,590,955	\$ 3,388,964	Container Co. LLC		
2.40% (1 Month USD LIBOR + 2.25%, Rate Floor: 2.25%) due 05/30/25	2,952,310	2,785,888	3.75% (1 Month USD LIBOR + 2.75%, Rate Floor: 3.75%) due 05/22/24	5,459,657	\$ 5,398,235
American Bath Group LLC			Reynolds Group Holdings, Inc.		
5.00% (1 Month USD LIBOR + 4.00%, Rate Floor: 5.00%) due 09/29/23	6,096,756	6,083,892	due 02/05/26	4,955,000	4,860,855
VC GB Holdings, Inc.			Hillman Group, Inc.		
4.00% (1 Month USD LIBOR + 3.00%, Rate Floor: 4.00%) due 02/28/24 ^{†††}	6,099,812	5,962,567	4.15% (1 Month USD LIBOR + 4.00%, Rate Floor: 4.00%) due 05/30/25	4,844,019	4,727,618
Duran Group Holding GMBH			Pelican Products, Inc.		
4.25% (6 Month EURIBOR + 4.25%, Rate Floor: 4.25%) due 03/29/24 ^{†††}	EUR 3,928,562	4,394,718	4.50% (3 Month USD LIBOR + 3.50%, Rate Floor: 4.50%) due 05/01/25	4,674,600	4,449,658
4.25% (6 Month EURIBOR + 4.25%, Rate Floor: 4.25%) due 12/20/24 ^{†††}	EUR 1,324,721	1,481,910	Charter Nex US, Inc.		
Mileage Plus Holdings LLC			3.75% (1 Month USD LIBOR + 2.75%, Rate Floor: 3.75%) due 05/16/24	3,863,864	3,764,061
6.25% (3 Month USD LIBOR + 5.25%, Rate Floor: 6.25%) due 06/21/27	5,700,000	5,788,692	Corialis Group Ltd.		
			3.25% (1 Month EURIBOR + 3.25%, Rate Floor: 3.25%) due 03/29/24	EUR 3,075,000	3,510,823
			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 ^{†††.3}	2,869,053	2,560,630
			12.00% (3 Month USD LIBOR + 6.00%, Rate Floor: 7.00%) (in-kind rate was 12.00%) due 10/02/23 ^{†††.3}	511,870	465,801

FLOATING RATE STRATEGIES FUND

	FACE AMOUNT~	VALUE		FACE AMOUNT~	VALUE
Vertical (TK Elevator) 4.57% (3 Month USD LIBOR + 4.25%, Rate Floor: 4.25%) due 07/30/27	1,900,000	\$ 1,882,026			
YAK MAT (YAK ACCESS LLC) 10.22% (3 Month USD LIBOR + 10.00%, Rate Floor: 10.00%) due 07/10/26	2,550,000	1,844,491			
SkyMiles IP Ltd. 4.75% (3 Month USD LIBOR + 3.75%, Rate Floor: 4.75%) due 10/20/27	1,664,359	<u>1,675,361</u>			
Total Industrial		<u>113,273,336</u>			
CONSUMER, CYCLICAL - 13.3%					
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	18,936,173	16,041,590			
7.00% (3 Month USD LIBOR + 6.00%, Rate Floor: 7.00%) due 09/01/23	2,017,146	1,976,803			
Zephyr Bidco Ltd. 4.30% (1 Month GBP LIBOR + 4.25%, Rate Floor: 4.25%) due 07/23/25	GBP 5,265,000	6,452,951			
7.55% (1 Month GBP LIBOR + 7.50%, Rate Floor: 7.50%) due 07/23/26 ^{†††}	GBP 2,842,917	3,310,708			
			Power Solutions (Panther) 3.65% (1 Month USD LIBOR + 3.50%, Rate Floor: 3.50%) due 04/30/26	8,043,750	\$ 7,825,040
			Navistar Inc. 3.66% (1 Month USD LIBOR + 3.50%, Rate Floor: 3.50%) due 11/06/24	6,956,652	6,887,086
			Argo Merchants 4.75% (3 Month USD LIBOR + 3.75%, Rate Floor: 4.75%) due 12/06/24	6,976,263	6,819,297
			IBC Capital Ltd. 3.98% (3 Month USD LIBOR + 3.75%, Rate Floor: 3.75%) due 09/11/23	7,219,905	6,764,185
			EG Finco Ltd. 4.00% (3 Month EURIBOR + 4.00%, Rate Floor: 4.00%) due 02/07/25	EUR 5,367,348	5,969,806
			4.22% (3 Month USD LIBOR + 4.00%, Rate Floor: 4.00%) due 02/07/25	779,584	762,651
			Equinox Holdings, Inc. 4.00% (3 Month USD LIBOR + 3.00%, Rate Floor: 4.00%) due 03/08/24	7,288,278	5,567,370
			Midas Intermediate Holdco II LLC 3.75% (3 Month USD LIBOR + 2.75%, Rate Floor: 3.75%) due 08/18/21	5,118,561	4,770,191

FLOATING RATE STRATEGIES FUND

	FACE AMOUNT~	VALUE		FACE AMOUNT~	VALUE
Packers Sanitation Services, Inc. 4.00% (1 Month USD LIBOR + 3.00%, Rate Floor: 4.00%) due 12/04/24	4,506,588	\$ 4,416,456	Alexander Mann 5.09% (6 Month GBP LIBOR + 5.00%, Rate Floor: 5.00%) due 06/16/25	GBP 1,540,000	\$ 1,656,169
Party City Holdings, Inc. 3.25% (3 Month USD LIBOR + 2.50%, Rate Floor: 3.25%) due 08/19/22	5,427,431	4,409,788	Belk, Inc. 7.75% (3 Month USD LIBOR + 6.75%, Rate Floor: 7.75%) due 07/31/25	2,935,421	1,094,061
Mavis Tire Express Services Corp. 3.47% (3 Month USD LIBOR + 3.25%, Rate Floor: 3.25%) due 03/20/25	4,253,917	4,027,948	SHO Holding I Corp. 6.25% (3 Month USD LIBOR + 3.00%, Rate Floor: 4.00%) (in-kind rate was 2.25%) due 04/26/24 ³	567,571	391,624
Life Time Fitness, Inc. 3.75% (3 Month USD LIBOR + 2.75%, Rate Floor: 3.75%) due 06/10/22	3,229,063	2,924,982	3.12% (3 Month USD LIBOR + 3.00%, Rate Floor: 3.00%) due 04/26/24	2,886	1,991
Intrawest Resorts Holdings, Inc. 2.90% (1 Month USD LIBOR + 2.75%, Rate Floor: 2.75%) due 07/31/24	2,872,615	2,763,686	Total Consumer, Cyclical		<u>98,930,211</u>
Playtika Holding Corp. 7.00% (3 Month USD LIBOR + 6.00%, Rate Floor: 7.00%) due 12/09/24	2,156,626	2,155,828	COMMUNICATIONS - 13.3%		
Burlington Stores, Inc. 1.91% (1 Month USD LIBOR + 1.75%, Rate Floor: 1.75%) due 11/17/24	2,000,000	1,940,000	Cengage Learning Acquisitions, Inc. 5.25% (3 Month USD LIBOR + 4.25%, Rate Floor: 5.25%) due 06/07/23	12,174,640	10,148,415
			McGraw-Hill Global Education Holdings LLC 5.00% (3 Month USD LIBOR + 4.00%, Rate Floor: 5.00%) due 05/04/22	10,172,081	8,493,688
			ProQuest, LLC 3.65% (1 Month USD LIBOR + 3.50%, Rate Floor: 3.50%) due 10/23/26	6,982,711	6,890,190

SCHEDULE OF INVESTMENTS (continued)

September 30, 2020

FLOATING RATE STRATEGIES FUND

	FACE AMOUNT~	VALUE		FACE AMOUNT~	VALUE
UPC Financing Partnership due 01/31/29	7,000,000	\$ 6,783,000	2.90% (1 Month USD LIBOR + 2.75%, Rate Floor: 2.75%) due 07/31/25	1,666,820	\$ 1,587,546
CSC Holdings, LLC 2.40% (1 Month USD LIBOR + 2.25%, Rate Floor: 2.25%) due 07/17/25	6,923,077	6,685,685	Zayo Group Holdings, Inc. 3.15% (1 Month USD LIBOR + 3.00%, Rate Floor: 3.00%) due 03/09/27	4,726,250	4,580,256
Ziggo Financing Partnership 2.65% (1 Month USD LIBOR + 2.50%, Rate Floor: 2.50%) due 04/28/28	6,685,000	6,422,213	Titan US Finco LLC 4.22% (3 Month USD LIBOR + 4.00%, Rate Floor: 4.00%) due 05/01/26	4,679,792	4,566,681
Market Track LLC 5.25% (3 Month USD LIBOR + 4.25%, Rate Floor: 5.25%) due 06/05/24	6,944,783	6,076,685	Xplornet Communications Inc. 4.90% (1 Month USD LIBOR + 4.75%, Rate Floor: 4.75%) due 06/10/27	3,990,000	3,907,726
Virgin Media Bristol LLC 2.65% (1 Month USD LIBOR + 2.50%, Rate Floor: 2.50%) due 01/31/28	6,116,233	5,927,669	Nielsen Finance LLC 2.15% (1 Month USD LIBOR + 2.00%, Rate Floor: 2.00%) due 10/04/23	3,787,424	3,707,889
Authentic Brands 4.50% (3 Month USD LIBOR + 3.50%, Rate Floor: 4.50%) due 09/27/24	5,620,863	5,499,396	T-Mobile USA, Inc. 3.15% (1 Month USD LIBOR + 3.00%, Rate Floor: 3.00%) due 04/01/27	3,702,886	3,697,258
GTT Communications, Inc. 2.97% (3 Month USD LIBOR + 2.75%, Rate Floor: 2.75%) due 05/31/25	6,158,250	5,280,207	Level 3 Financing, Inc. 1.90% (1 Month USD LIBOR + 1.75%, Rate Floor: 1.75%) due 03/01/27	3,339,546	3,232,046
SFR Group S.A. 3.84% (1 Month USD LIBOR + 3.69%, Rate Floor: 3.69%) due 01/31/26	3,406,152	3,274,163	Radiate Holdco, LLC due 09/25/26	1,800,000	<u>1,766,250</u>
			Total Communications		<u>98,526,963</u>

FLOATING RATE STRATEGIES FUND

	FACE AMOUNT~	VALUE		FACE AMOUNT~	VALUE
TECHNOLOGY - 11.8%					
Planview, Inc. 6.25% (1 Month USD LIBOR + 5.25%, Rate Floor: 6.25%) due 01/27/23 ^{†††}	15,440,000	\$ 15,380,416	Micron Technology, Inc. 2.15% (1 Month USD LIBOR + 2.00%, Rate Floor: 2.00%) due 05/29/25	5,131,982	\$ 5,106,322
GTT Communications BV 3.25% (3 Month EURIBOR + 3.25%, Rate Floor: 3.25%) due 05/30/25	EUR 10,825,690	11,515,659	Cologix Holdings, Inc. 4.00% (1 Month USD LIBOR + 3.00%, Rate Floor: 4.00%) due 03/20/24	5,065,636	4,941,122
EIG Investors Corp. 4.75% (3 Month USD LIBOR + 3.75%, Rate Floor: 4.75%) due 02/09/23	7,138,256	7,100,780	WEX, Inc. 2.40% (1 Month USD LIBOR + 2.25%, Rate Floor: 2.25%) due 05/15/26	4,628,265	4,462,156
Park Place Technologies LLC 5.00% (1 Month USD LIBOR + 4.00%, Rate Floor: 5.00%) due 03/28/25	6,681,998	6,590,121	Misys Ltd. 4.50% (3 Month USD LIBOR + 3.50%, Rate Floor: 4.50%) due 06/13/24	4,734,691	4,416,283
9.00% (1 Month USD LIBOR + 8.00%, Rate Floor: 9.00%) due 03/30/26 ^{†††}	408,434	383,928	Aspect Software, Inc. 6.00% (3 Month USD LIBOR + 5.00%, Rate Floor: 6.00%) due 01/15/24	4,467,810	4,244,420
Seattle SpinCo, Inc. 2.65% (1 Month USD LIBOR + 2.50%, Rate Floor: 2.50%) due 06/21/24	6,967,327	6,601,542	Boxer Parent Co., Inc. 4.40% (1 Month USD LIBOR + 4.25%, Rate Floor: 4.25%) due 10/02/25	3,366,434	3,260,088
Cvent, Inc. 3.90% (1 Month USD LIBOR + 3.75%, Rate Floor: 3.75%) due 11/29/24	6,370,752	5,738,200	Brave Parent Holdings, Inc. 4.15% (1 Month USD LIBOR + 4.00%, Rate Floor: 4.00%) due 04/18/25	3,184,837	3,137,064

FLOATING RATE STRATEGIES FUND

	FACE AMOUNT~	VALUE		FACE AMOUNT~	VALUE
Sabre GBLB, Inc. 2.15% (1 Month USD LIBOR + 2.00%, Rate Floor: 2.00%) due 02/22/24	2,304,008	\$ 2,143,972	Froneri US, Inc. 2.40% (1 Month USD LIBOR + 2.25%, Rate Floor: 2.25%) due 01/29/27	6,900,000	\$ 6,616,617
EXC Holdings III Corp. 4.50% (3 Month USD LIBOR + 3.50%, Rate Floor: 4.50%) due 12/02/24	1,969,313	1,943,475	US Foods, Inc. 1.90% (1 Month USD LIBOR + 1.75%, Rate Floor: 1.75%) due 06/27/23	5,953,368	5,715,233
Miami Escrow Borrower LLC 2.65% (1 Month USD LIBOR + 2.50%, Rate Floor: 2.50%) due 06/21/24	1,031,700	<u>977,536</u>	Hayward Industries, Inc. 3.65% (1 Month USD LIBOR + 3.50%, Rate Floor: 3.50%) due 08/05/24	5,705,217	5,544,786
Total Technology		<u>87,943,084</u>	Springs Window Fashions 4.40% (1 Month USD LIBOR + 4.25%, Rate Floor: 4.25%) due 06/16/25	4,346,880	4,169,396
CONSUMER, NON-CYCLICAL - 11.8%			8.65% (1 Month USD LIBOR + 8.50%, Rate Floor: 8.50%) due 06/15/26	1,350,000	1,145,246
AI Aqua Zip Bidco Pty Ltd. 4.25% (1 Month USD LIBOR + 3.25%, Rate Floor: 4.25%) due 12/13/23	14,099,894	13,717,550	Recess Holdings, Inc. 4.75% (3 Month USD LIBOR + 3.75%, Rate Floor: 4.75%) due 09/30/24	5,637,109	5,157,954
Diamond (BC) BV 3.26% (3 Month USD LIBOR + 3.00%, Rate Floor: 3.00%) due 09/06/24	3,969,388	3,701,454	IQVIA Holdings, Inc. 1.97% (3 Month USD LIBOR + 1.75%, Rate Floor: 1.75%) due 06/11/25	4,879,438	4,805,027
3.25% (3 Month EURIBOR + 3.25%, Rate Floor: 3.25%) due 09/06/24	EUR 2,875,313	3,201,694	Cidron New Bidco Ltd. 3.25% (3 Month EURIBOR + 3.25%, Rate Floor: 3.25%) due 04/16/25	EUR 4,125,000	4,689,998
Dole Food Company, Inc. 3.75% (1 Month USD LIBOR + 2.75%, Rate Floor: 3.75%) due 04/06/24	6,895,808	6,785,199			

FLOATING RATE STRATEGIES FUND

	FACE AMOUNT~	VALUE		FACE AMOUNT~	VALUE
Endo Luxembourg Finance Co. 5.00% (3 Month USD LIBOR + 4.25%, Rate Floor: 5.00%) due 04/29/24	3,969,231	\$ 3,770,769	BCPE Eagle Buyer LLC 5.25% (3 Month USD LIBOR + 4.25%, Rate Floor: 5.25%) due 03/18/24	2,085,176	\$ 1,960,587
Grifols Worldwide Operations USA, Inc. 2.10% (1 Week USD LIBOR + 2.00%, Rate Floor: 2.00%) due 11/15/27	3,545,861	3,468,313	Arctic Glacier Group Holdings, Inc. 4.50% (3 Month USD LIBOR + 3.50%, Rate Floor: 4.50%) due 03/20/24	2,272,564	1,937,929
Sigma Holding BV (Flora Food) 3.50% (1 Month EURIBOR + 3.50% and 6 Month EURIBOR + 3.50%, Rate Floor: 3.50%) due 07/02/25	EUR 3,000,000	3,410,275	Aramark Services, Inc. 1.90% (1 Month USD LIBOR + 1.75%, Rate Floor: 1.75%) due 03/11/25	1,900,000	1,813,075
CTI Foods Holding Co. LLC 8.00% (6 Month USD LIBOR + 4.00%, Rate Floor: 8.00%) (in-kind rate was 3.00%) due 05/03/24 ^{†††-3}	1,914,167	1,799,317	Valeant Pharmaceuticals International, Inc. 3.15% (1 Month USD LIBOR + 3.00%, Rate Floor: 3.00%) due 06/02/25	1,742,680	<u>1,706,014</u>
10.00% (3 Month USD LIBOR + 3.00%, Rate Floor: 4.00%) (in-kind rate was 6.00%) due 05/03/24 ^{†††-3}	538,409	489,952	Total Consumer, Non-cyclical		<u>87,834,468</u>
Elanco Animal Health, Inc. 1.91% (1 Month USD LIBOR + 1.75%, Rate Floor: 1.75%) due 08/02/27	2,295,029	2,228,083	FINANCIAL - 7.5% USI, Inc. 3.22% (3 Month USD LIBOR + 3.00%, Rate Floor: 3.00%) due 05/16/24	8,071,867	7,796,052
			Aretec Group, Inc. 4.40% (1 Month USD LIBOR + 4.25%, Rate Floor: 4.25%) due 10/01/25	7,712,625	7,326,994

FLOATING RATE STRATEGIES FUND

	FACE AMOUNT~	VALUE		FACE AMOUNT~	VALUE
Alliant Holdings			Nexus Buyer LLC		
Intermediate LLC			3.90% (1 Month USD		
2.90% (1 Month			LIBOR + 3.75%,		
USD LIBOR +			Rate Floor: 3.75%)		
2.75%, Rate			due 11/09/26	1,014,900	\$ 1,007,075
Floor: 2.75%)					
due 05/09/25	7,338,343	\$ 7,117,312	Total Financial		<u>55,774,845</u>
AmWINS Group, Inc.			BASIC MATERIALS - 5.1%		
3.75% (1 Month USD			Messer Industries		
LIBOR + 2.75%,			USA, Inc.		
Rate Floor: 3.75%)			2.72% (3 Month		
due 01/25/24	6,963,853	6,892,612	USD LIBOR +		
HarbourVest			2.50%, Rate		
Partners, LP			Floor: 2.50%)		
2.53% (3 Month USD			due 03/02/26	7,227,158	7,064,547
LIBOR + 2.25%,			GrafTech Finance, Inc.		
Rate Floor: 2.25%)			4.50% (1 Month		
due 03/03/25 ^{†††}	6,405,109	6,309,032	USD LIBOR +		
NFP Corp.			3.50%, Rate		
3.40% (1 Month			Floor: 4.50%)		
USD LIBOR +			due 02/12/25	7,048,286	6,948,411
3.25%, Rate			PQ Corp.		
Floor: 3.25%)			2.51% (3 Month USD		
due 02/15/27	5,117,646	4,908,692	LIBOR + 2.25%,		
Jefferies Finance LLC			Rate Floor: 2.25%)		
3.44% (1 Month USD			due 02/08/27	6,828,399	6,649,153
LIBOR + 3.25%,			Arch Coal, Inc.		
Rate Floor: 3.25%)			3.75% (1 Month USD		
due 06/03/26	4,641,250	4,443,997	LIBOR + 2.75%,		
Virtu Financial, Inc.			Rate Floor: 3.75%)		
3.15% (1 Month USD			due 03/07/24	6,647,043	5,450,576
LIBOR + 3.00%,			Alpha 3 BV		
Rate Floor: 3.00%)			4.00% (3 Month		
due 03/01/26	4,320,000	4,286,261	USD LIBOR +		
Ryan Specialty			3.00%, Rate		
Group LLC			Floor: 4.00%)		
due 09/01/27	3,600,000	3,561,768	due 01/31/24	4,957,016	4,872,350
Citadel Securities, LP			Illuminate Buyer LLC		
2.90% (1 Month			4.15% (3 Month USD		
USD LIBOR +			LIBOR + 4.00%,		
2.75%, Rate			Rate Floor: 4.00%)		
Floor: 2.75%)			due 06/30/27	3,600,000	3,566,268
due 02/27/26	2,139,750	2,125,050			

FLOATING RATE STRATEGIES FUND

	FACE AMOUNT~	VALUE		FACE AMOUNT~	VALUE
HB Fuller Co.			HCA, Inc.		
2.16% (1 Month USD LIBOR + 2.00%, Rate Floor: 2.00%) due 10/21/24	3,290,890	<u>\$ 3,242,778</u>	4.50% due 02/15/27	1,500,000	<u>\$ 1,684,790</u>
Total Basic Materials		<u>37,794,083</u>	Total Consumer, Non-cyclical		<u>10,113,915</u>
ENERGY - 1.1%			ENERGY - 1.1%		
Penn Virginia Holding Corp. 8.00% (1 Month USD LIBOR + 7.00%, Rate Floor: 8.00%) due 09/29/22 ^{††}	10,890,000	7,623,000	Sabine Pass Liquefaction LLC 5.63% due 04/15/23	4,200,000	4,600,554
Permian Production Partners LLC due 05/20/24 ^{†††.4}	8,360,000	418,000	CNX Resources Corp. 5.88% due 04/15/22	1,964,000	1,964,000
Summit Midstream Partners, LP 7.00% (3 Month USD LIBOR + 6.00%, Rate Floor: 7.00%) due 05/13/22	463,808	<u>92,762</u>	American Midstream Partners Limited Partnership / American Midstream Finance Corp. 9.50% due 12/15/21 ⁵	1,268,000	1,258,490
Total Energy		<u>8,133,762</u>	Unit Corp. due 05/15/21 ⁴	3,166,000	<u>430,038</u>
UTILITIES - 0.5%			Total Energy		<u>8,253,082</u>
Hamilton Projects Acquiror LLC 5.75% (3 Month USD LIBOR + 4.75%, Rate Floor: 5.75%) due 06/17/27	3,980,025	<u>3,965,100</u>	COMMUNICATIONS - 0.6%		
Total Senior Floating Rate Interests (Cost \$635,161,810)		<u>592,175,852</u>	Ziggo BV 5.50% due 01/15/27 ⁵	4,550,000	<u>4,766,125</u>
CORPORATE BONDS^{††} - 3.8%			UTILITIES - 0.4%		
CONSUMER, NON-CYCLICAL - 1.4%			AES Corp. 6.00% due 05/15/26	2,000,000	2,100,850
Nathan's Famous, Inc. 6.63% due 11/01/25 ⁵	4,275,000	4,339,125	5.50% due 04/15/25	1,059,000	<u>1,091,903</u>
ServiceMaster Co. LLC 5.13% due 11/15/24 ⁵	4,000,000	4,090,000	Total Utilities		<u>3,192,753</u>
			INDUSTRIAL - 0.1%		
			Grinding Media Inc. / MC Grinding Media Canada Inc. 7.38% due 12/15/23 ⁵	750,000	<u>759,375</u>
			CONSUMER, CYCLICAL - 0.1%		
			LBC Tank Terminals Holding Netherlands BV 6.88% due 05/15/23 ⁵	630,000	<u>625,275</u>
			FINANCIAL - 0.1%		
			Lincoln Financing SARL 3.88% due 04/01/24	EUR 350,000	<u>394,208</u>

FLOATING RATE STRATEGIES FUND

	FACE AMOUNT~	VALUE		FACE AMOUNT~	VALUE
BASIC MATERIALS - 0.0%			Lehman XS Trust Series		
Mirabela Nickel Ltd.			2006-16N, 0.34%		
due 06/24/19 ^{4,6}	1,279,819	\$ 63,991	(1 Month USD LIBOR + 0.19%, Rate Floor: 0.19%)		
Total Corporate Bonds		<u>28,168,724</u>	due 11/25/46 ⁷	1,800,884	\$ 1,619,179
(Cost \$30,961,015)			Wachovia Asset Securitization Issuance II LLC Trust		
COLLATERALIZED MORTGAGE OBLIGATIONS†† - 2.3%			2007-HE1, 0.31%		
RESIDENTIAL MORTGAGE BACKED SECURITIES - 2.3%			(1 Month USD LIBOR + 0.14%, Rate Floor: 0.14%)		
RALI Series Trust			due 07/25/37 ^{5,7}	1,530,274	1,433,727
2006-QQ6, 0.33%			Nomura Resecuritization Trust		
(1 Month USD LIBOR + 0.18%, Rate Floor: 0.18%)			2015-4R, 1.48%		
due 06/25/46 ⁷	11,868,102	4,056,991	(1 Month USD LIBOR + 0.43%, Rate Floor: 0.43%)		
2006-QQ2, 0.37%			due 03/26/36 ^{5,7}	1,329,736	1,319,500
(1 Month USD LIBOR + 0.22%, Rate Floor: 0.22%)			Alliance Bancorp Trust		
due 02/25/46 ⁷	476,302	134,370	2007-OA1, 0.39%		
Washington Mutual Mortgage Pass-Through Certificates Trust			(1 Month USD LIBOR + 0.24%, Rate Floor: 0.24%)		
2007-OA6, 1.83%			due 07/25/37 ⁷	564,833	488,608
(1 Year CMT Rate + 0.81%, Rate Floor: 0.81%)			Morgan Stanley Re-REMIC Trust		
due 07/25/47 ⁷	3,345,368	2,861,862	2010-R5, 1.38%		
American Home Mortgage Assets Trust			due 06/26/36 ⁵	479,188	424,661
2006-4, 0.36%			GSA Home Equity Trust		
(1 Month USD LIBOR + 0.21%, Rate Floor: 0.21%)			2007-7, 0.69% (1 Month USD LIBOR + 0.54%, Rate Floor: 0.27%)		
due 10/25/46 ⁷	3,088,476	2,039,002	due 07/25/37 ⁷	332,382	318,513
Washington Mutual Mortgage Pass- Through Certificates			WMALT Series Trust		
WMALE Series Trust			2006-AR9, 1.86%		
2006-AR9, 1.86%			(1 Year CMT Rate + 0.84%, Rate Floor: 0.84%)		
(1 Year CMT Rate + 0.84%, Rate Floor: 0.84%)			due 11/25/46 ⁷	2,381,208	1,954,124
due 11/25/46 ⁷	2,381,208	1,954,124			

FLOATING RATE STRATEGIES FUND

	FACE AMOUNT~	VALUE		FACE AMOUNT~	VALUE
New Century Home Equity Loan Trust 2004-4, 0.94% (1 Month USD LIBOR + 0.80%, Rate Cap/Floor: 12.50%/0.53%) due 02/25/35 ⁷	214,330	\$ 208,057	ACIS CLO Ltd. 2015-6A, 3.62% (3 Month USD LIBOR + 3.37%, Rate Floor: 0.00%) due 05/01/27 ^{5,7}	1,000,000	\$ 995,595
Total Residential Mortgage Backed Securities		<u>16,858,594</u>	Newstar Commercial Loan Funding LLC 2017-1A, 3.73% (3 Month USD LIBOR + 3.50%, Rate Floor: 0.00%) due 03/20/27 ^{5,7}	1,000,000	978,068
Total Collateralized Mortgage Obligations (Cost \$17,845,094)		<u>16,858,594</u>	Octagon Loan Funding Ltd. 2014-1A, due 11/18/31 ^{5,8}	2,071,948	696,467
ASSET-BACKED SECURITIES^{††} - 2.1%			OHA Credit Partners IX Ltd. 2013-9A, due 10/20/25 ^{5,8}	1,808,219	<u>139,595</u>
COLLATERALIZED LOAN OBLIGATIONS - 2.1%			Total Collateralized Loan Obligations		<u>15,991,416</u>
Cerberus Loan Funding XVII Ltd. 2016-3A, 2.81% (3 Month USD LIBOR + 2.53%, Rate Floor: 0.00%) due 01/15/28 ^{5,7}	5,000,000	4,772,919	TRANSPORT-AIRCRAFT - 0.0%		
Avery Point II CLO Ltd. 2013-3X COM, due 01/18/25 ⁸	4,160,694	2,933,016	Airplanes Pass Through Trust 2001-1A, due 03/15/19 ^{†††4,6}	896,492	<u>90</u>
Jamestown CLO V Ltd. 2014-5A, 5.37% (3 Month USD LIBOR + 5.10%, Rate Floor: 0.00%) due 01/17/27 ^{5,7}	4,000,000	2,298,208	Total Asset-Backed Securities (Cost \$19,713,416)		<u>15,991,506</u>
Treman Park CLO Ltd. 2015-1A, due 10/20/28 ^{5,8}	3,000,000	2,157,774	Total Investments - 99.3% (Cost \$789,722,082)		<u>\$ 738,160,163</u>
Halcyon Loan Advisors Funding Ltd. 2012-1A, 3.28% (3 Month USD LIBOR + 3.00%, Rate Floor: 0.00%) due 08/15/23 ^{5,7}	1,021,149	1,019,774	Other Assets & Liabilities, net - 0.7%		<u>4,912,833</u>
			Total Net Assets - 100.0%		<u>\$ 743,072,996</u>

FLOATING RATE STRATEGIES FUND

Forward Foreign Currency Exchange Contracts^{††}

Counterparty	Contracts to Sell	Currency	Settlement Date	Settlement Value	Value at September 30, 2020	Unrealized Appreciation (Depreciation)
Barclays Bank plc	45,004,000	EUR	10/16/20	\$ 53,281,753	\$ 52,800,296	\$ 481,457
Goldman Sachs International	9,069,000	GBP	10/16/20	11,601,491	11,703,132	(101,641)
						\$ 379,816

Counterparty	Contracts to Buy	Currency	Settlement Date	Settlement Value	Value at September 30, 2020	Unrealized Appreciation (Depreciation)
Citibank N.A., New York	82,000	GBP	10/16/20	\$ 104,298	\$ 105,817	\$ 1,519
JPMorgan Chase Bank, N.A.	447,000	EUR	10/16/20	525,615	524,436	(1,179)
						\$ 340

FLOATING RATE STRATEGIES FUND

⁻ 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 Affiliated issuer.

² Rate indicated is the 7-day yield as of September 30, 2020.

³ Payment-in-kind security.

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 \$32,074,678 (cost \$34,712,466), or 4.3% 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 September 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.

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