

Floating Rate Strategies Fund
SCHEDULE OF INVESTMENTS (Unaudited)

December 31, 2020

	Shares	Value
COMMON STOCKS[†] - 0.3%		
Consumer, Non-cyclical - 0.2%		
Chef Holdings, Inc.*, ^{†††}	14,334	\$ 1,212,423
Targus Group International, Inc.*, ^{†††,1}	12,773	26,194
Total Consumer, Non-cyclical		1,238,617
Energy - 0.1%		
Unit Corp.*, ^{†††}	51,277	487,132
Summit Midstream Partners, LP*	3,210	40,093
Permian Production Partners LLC* ^{†††}	401,481	-
Total Energy		527,225
Industrial - 0.0%		
API Heat Transfer Parent LLC* ^{†††}	2,902,566	225,265
BP Holdeo LLC* ^{†††,1}	244,278	86,130
Vector Phoenix Holdings, LP* ^{†††}	244,278	23,712
Total Industrial		335,107
Total Common Stocks (Cost \$3,862,023)		2,100,949
PREFERRED STOCKS^{†††} - 0.1%		
Industrial - 0.1%		
API Heat Transfer Intermediate*	618	315,644
Total Preferred Stocks (Cost \$493,920)		315,644
EXCHANGE-TRADED FUNDS[†] - 5.7%		
Invesco Senior Loan ETF	1,845,000	41,106,600
Total Exchange-Traded Funds (Cost \$39,279,133)		41,106,600
MONEY MARKET FUND[†] - 6.8%		
Federated Hermes U.S. Treasury Cash Reserves Fund — Institutional Shares, 0.01% ²	48,558,705	48,558,705
Total Money Market Fund (Cost \$48,558,705)		48,558,705
	Face	
	Amount[~]	
SENIOR FLOATING RATE INTERESTS^{††,7} - 83.6%		
Industrial - 17.6%		
Berry Global, Inc.		
2.15% (1 Month USD LIBOR + 2.00%, Rate Floor: 2.00%) due 07/01/26	7,930,737	7,884,184
BWAY Holding Co.		
3.48% (3 Month USD LIBOR + 3.25%, Rate Floor: 3.25%) due 04/03/24	7,775,138	7,493,289
Genesee & Wyoming, Inc.		
2.25% (3 Month USD LIBOR + 2.00%, Rate Floor: 2.00%) due 12/30/26	7,481,156	7,458,937
Alliance Laundry Systems LLC		
4.25% (3 Month USD LIBOR + 3.50%, Rate Floor: 4.25%) due 10/08/27	7,350,000	7,340,812
STS Operating, Inc. (SunSource)		
5.25% (1 Month USD LIBOR + 4.25%, Rate Floor: 5.25%) due 12/11/24	7,524,029	7,169,797
USIC Holding, Inc.		
4.00% (1 Month USD LIBOR + 3.00%, Rate Floor: 4.00%) due 12/08/23	6,884,578	6,875,972
LTI Holdings, Inc.		
3.65% (1 Month USD LIBOR + 3.50%, Rate Floor: 3.50%) due 09/06/25	6,954,303	6,740,736
Titan Acquisition Ltd. (Husky)		
3.27% (3 Month USD LIBOR + 3.00%, Rate Floor: 3.00%) due 03/28/25	6,923,736	6,737,279
TransDigm, Inc.		
2.40% (1 Month USD LIBOR + 2.25%, Rate Floor: 2.25%) due 12/09/25	3,581,910	3,505,436
2.40% (1 Month USD LIBOR + 2.25%, Rate Floor: 2.25%) due 05/30/25	2,944,873	2,882,295
Duran Group Holding GMBH		
4.25% (6 Month EURIBOR + 4.25%, Rate Floor: 4.25%) due 03/29/24 ^{†††}	EUR 3,928,562	4,629,458
4.25% (6 Month EURIBOR + 4.25%, Rate Floor: 4.25%) due 12/20/24 ^{†††}	EUR 1,276,721	1,504,501
Altra Industrial Motion Corp.		
2.15% (1 Month USD LIBOR + 2.00%, Rate Floor: 2.00%) due 10/01/25	6,105,881	6,090,616
VC GB Holdings, Inc.		
4.00% (1 Month USD LIBOR + 3.00%, Rate Floor: 4.00%) due 02/28/24 ^{†††}	6,099,812	6,084,563
Mileage Plus Holdings LLC		
6.25% (3 Month USD LIBOR + 5.25%, Rate Floor: 6.25%) due 06/21/27	5,700,000	5,924,466
Reynolds Group Holdings, Inc.		
3.40% (1 Month USD LIBOR + 3.25%, Rate Floor: 3.25%) due 02/05/26	4,955,000	4,911,644
Hillman Group, Inc.		
4.15% (1 Month USD LIBOR + 4.00%, Rate Floor: 4.00%) due 05/30/25	4,831,631	4,805,202
Charter Nex US Holdings, Inc.		
5.00% (1 Month USD LIBOR + 4.25%, Rate Floor: 5.00%) due 12/01/27	4,700,000	4,718,800
Pelican Products, Inc.		
4.50% (3 Month USD LIBOR + 3.50%, Rate Floor: 4.50%) due 05/01/25	4,662,675	4,561,635

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	Face Amount [~]	Value
SENIOR FLOATING RATE INTERESTS^{††,7} - 83.6% (continued)		
Industrial - 17.6% (continued)		
American Bath Group LLC		
5.25% (3 Month USD LIBOR + 4.50%, Rate Floor: 5.25%) due 11/23/27	4,000,000	\$ 4,005,000
Corialis Group Ltd.		
3.00% (1 Month EURIBOR + 3.00%, Rate Floor: 3.00%) due 03/29/24	EUR 3,075,000	3,736,516
API Heat Transfer		
12.00% (3 Month USD LIBOR + 0.00%, Rate Floor: 1.00%) (in-kind rate was 11.00%) due 01/01/24 ^{†††,3}	3,047,720	2,720,090
12.00% (3 Month USD LIBOR + 0.00%, Rate Floor: 1.00%) (in-kind rate was 11.00%) due 10/02/23 ^{†††,3}	543,746	494,809
Cushman & Wakefield US Borrower LLC		
due 08/21/25	2,686,449	2,634,063
Vertical (TK Elevator)		
4.57% (3 Month USD LIBOR + 4.25%, Rate Floor: 4.25%) due 07/30/27	1,895,250	1,901,675
YAK MAT (YAK ACCESS LLC)		
10.24% (3 Month USD LIBOR + 10.00%, Rate Floor: 10.00%) due 07/10/26	2,550,000	1,785,000
SkyMiles IP Ltd.		
4.75% (3 Month USD LIBOR + 3.75%, Rate Floor: 4.75%) due 10/20/27	1,664,359	1,723,178
Total Industrial		126,319,953
Communications - 15.7%		
GTT Communications BV		
3.25% (3 Month EURIBOR + 3.25%, Rate Floor: 3.25%) due 05/30/25	EUR 10,798,003	11,849,963
due 12/31/21	727,687	665,834
McGraw-Hill Global Education Holdings LLC		
5.00% (3 Month USD LIBOR + 4.00%, Rate Floor: 5.00%) due 05/04/22	10,144,549	9,866,689
Cengage Learning Acquisitions, Inc.		
5.25% (3 Month USD LIBOR + 4.25%, Rate Floor: 5.25%) due 06/07/23	7,903,949	7,563,526
UPC Financing Partnership		
3.68% (3 Month USD LIBOR + 3.50%, Rate Floor: 3.50%) due 01/31/29	3,500,000	3,501,750
3.67% (3 Month USD LIBOR + 3.50%, Rate Floor: 3.50%) due 01/31/29	3,500,000	3,501,750
Nielsen Finance LLC		
2.15% (1 Month USD LIBOR + 2.00%, Rate Floor: 2.00%) due 10/04/23	7,027,638	6,999,316
ProQuest LLC		
3.65% (1 Month USD LIBOR + 3.50%, Rate Floor: 3.50%) due 10/23/26	6,982,711	6,965,254
CSC Holdings LLC		
2.41% (1 Month USD LIBOR + 2.25%, Rate Floor: 2.25%) due 07/17/25	6,905,188	6,791,736
Ziggo Financing Partnership		
2.66% (1 Month USD LIBOR + 2.50%, Rate Floor: 2.50%) due 04/28/28	6,685,000	6,636,935
Zayo Group Holdings, Inc.		
3.15% (1 Month USD LIBOR + 3.00%, Rate Floor: 3.00%) due 03/09/27	6,648,468	6,598,604
Market Track LLC		
5.25% (3 Month USD LIBOR + 4.25%, Rate Floor: 5.25%) due 06/05/24	6,926,884	6,407,368
Virgin Media Bristol LLC		
2.66% (1 Month USD LIBOR + 2.50%, Rate Floor: 2.50%) due 01/31/28	6,116,233	6,053,970
Authentic Brands		
4.50% (3 Month USD LIBOR + 3.50%, Rate Floor: 4.50%) due 09/27/24	5,606,376	5,558,330
SFR Group S.A.		
3.85% (1 Month USD LIBOR + 3.69%, Rate Floor: 3.69%) due 01/31/26	3,397,396	3,358,122
2.90% (1 Month USD LIBOR + 2.75%, Rate Floor: 2.75%) due 07/31/25	1,662,513	1,624,974
GTT Communications, Inc.		
3.00% (3 Month USD LIBOR + 2.75%, Rate Floor: 2.75%) due 05/31/25	6,142,500	4,781,445
Titan US Finco LLC		
4.25% (3 Month USD LIBOR + 4.00%, Rate Floor: 4.00%) due 05/01/26	4,667,639	4,597,625
Xplomet Communications, Inc.		
4.90% (1 Month USD LIBOR + 4.75%, Rate Floor: 4.75%) due 06/10/27	3,990,000	3,990,997
Level 3 Financing, Inc.		
1.90% (1 Month USD LIBOR + 1.75%, Rate Floor: 1.75%) due 03/01/27	3,339,546	3,280,402
Radiate Holdco, LLC		
4.25% (1 Month USD LIBOR + 3.50%, Rate Floor: 4.25%) due 09/25/26	1,800,000	1,800,846

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	Face Amount [~]	Value
SENIOR FLOATING RATE INTERESTS^{††,7} - 83.6% (continued)		
Communications - 15.7% (continued)		
Total Communications	\$	112,395,436
Consumer, Non-cyclical - 14.4%		
AI Aqua Zip Bidco Pty Ltd.		
4.25% (1 Month USD LIBOR + 3.25%, Rate Floor: 4.25%) due 12/13/23	8,109,521	8,048,699
Diamond (BC) BV		
3.21% (3 Month USD LIBOR + 3.00%, Rate Floor: 3.00%) due 09/06/24	3,959,184	3,896,510
3.25% (3 Month EURIBOR + 3.25%, Rate Floor: 3.25%) due 09/06/24	EUR 2,867,921	3,456,118
Dole Food Company, Inc.		
3.75% (1 Month USD LIBOR + 2.75%, Rate Floor: 3.75%) due 04/06/24	6,848,897	6,831,775
Froneri US, Inc.		
2.40% (1 Month USD LIBOR + 2.25%, Rate Floor: 2.25%) due 01/29/27	6,865,500	6,789,980
US Foods, Inc.		
1.90% (1 Month USD LIBOR + 1.75%, Rate Floor: 1.75%) due 06/27/23	5,937,824	5,842,700
Hayward Industries, Inc.		
3.65% (1 Month USD LIBOR + 3.50%, Rate Floor: 3.50%) due 08/05/24	5,705,217	5,631,506
Springs Window Fashions		
4.40% (1 Month USD LIBOR + 4.25%, Rate Floor: 4.25%) due 06/16/25	4,335,762	4,294,226
8.65% (1 Month USD LIBOR + 8.50%, Rate Floor: 8.50%) due 06/15/26	1,350,000	1,285,038
Recess Holdings, Inc.		
4.75% (3 Month USD LIBOR + 3.75%, Rate Floor: 4.75%) due 09/30/24	5,622,617	5,313,373
Weber-Stephen Products LLC		
4.00% (1 Month USD LIBOR + 3.25%, Rate Floor: 4.00%) due 10/29/27	5,050,000	5,052,525
Cidron New Bidco Ltd.		
3.00% (3 Month EURIBOR + 3.00%, Rate Floor: 3.00%) due 04/16/25	EUR 4,125,000	4,965,776
DaVita, Inc.		
1.90% (1 Month USD LIBOR + 1.75%, Rate Floor: 1.75%) due 08/12/26	4,987,406	4,939,776
IQVIA Holdings, Inc.		
2.00% (3 Month USD LIBOR + 1.75%, Rate Floor: 1.75%) due 06/11/25	4,866,959	4,825,395
Endo Luxembourg Finance Co.		
5.00% (3 Month USD LIBOR + 4.25%, Rate Floor: 5.00%) due 04/29/24	3,958,974	3,889,692
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	3,598,717
Grifols Worldwide Operations USA, Inc.		
2.10% (1 Week USD LIBOR + 2.00%, Rate Floor: 2.00%) due 11/15/27	3,528,042	3,494,985
Kronos Acquisition Holdings, Inc.		
5.25% (3 Month USD LIBOR + 4.50%, Rate Floor: 5.25%) due 12/22/26	3,100,000	3,096,125
Energizer Holdings, Inc.		
due 12/16/27	2,850,000	2,844,670
CTI Foods Holding Co. LLC		
8.00% (3 Month USD LIBOR + 4.00%, Rate Floor: 5.00%) (in-kind rate was 3.00%) due 05/03/24 ^{††,3}	1,924,067	1,808,623
10.00% (3 Month USD LIBOR + 3.00%, Rate Floor: 4.00%) (in-kind rate was 6.00%) due 05/03/24 ^{††,3}	545,337	496,257
Elanco Animal Health, Inc.		
1.90% (1 Month USD LIBOR + 1.75%, Rate Floor: 1.75%) due 08/02/27	2,289,154	2,266,743
BCPE Eagle Buyer LLC		
5.25% (1 Month USD LIBOR + 4.25%, Rate Floor: 5.25%) due 03/18/24	2,079,774	2,021,707
Arctic Glacier Group Holdings, Inc.		
4.50% (3 Month USD LIBOR + 3.50%, Rate Floor: 4.50%) due 03/20/24	2,272,564	2,016,901
Cambrex Corp.		
5.50% (1 Month USD LIBOR + 4.50%, Rate Floor: 5.50%) due 12/04/26	1,900,000	1,914,250
Aramark Services, Inc.		
1.90% (1 Month USD LIBOR + 1.75%, Rate Floor: 1.75%) due 03/11/25	1,900,000	1,871,975

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December 31, 2020

	Face Amount [~]	Value
SENIOR FLOATING RATE INTERESTS^{††,7} - 83.6% (continued)		
Consumer, Non-cyclical - 14.4% (continued)		
Valeant Pharmaceuticals International, Inc.		
3.15% (1 Month USD LIBOR + 3.00%, Rate Floor: 3.00%) due 06/02/25	1,643,039	\$ 1,635,859
Southern Veterinary Partners LLC		
5.00% (3 Month USD LIBOR + 4.00%, Rate Floor: 5.00%) due 10/05/27 ^{†††}	878,788	874,394
Total Consumer, Non-cyclical		103,004,295
Consumer, Cyclical - 13.7%		
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	18,888,203	17,953,237
7.00% (3 Month USD LIBOR + 6.00%, Rate Floor: 7.00%) due 09/01/23	2,017,146	1,948,563
Power Solutions (Panther)		
3.65% (1 Month USD LIBOR + 3.50%, Rate Floor: 3.50%) due 04/30/26	7,878,348	7,837,302
IBC Capital Ltd.		
3.99% (3 Month USD LIBOR + 3.75%, Rate Floor: 3.75%) due 09/11/23	7,201,393	7,093,372
Zephyr Bidco Ltd.		
4.52% (1 Month GBP LIBOR + 4.50%, Rate Floor: 4.50%) due 07/23/25	GBP 5,265,000	7,047,193
CHG Healthcare Services, Inc.		
4.00% (3 Month USD LIBOR + 3.00%, Rate Floor: 4.00%) due 06/07/23	7,007,046	6,955,615
Navistar, Inc.		
3.66% (1 Month USD LIBOR + 3.50%, Rate Floor: 3.50%) due 11/06/24	6,938,815	6,923,202
Intrawest Resorts Holdings, Inc.		
2.90% (1 Month USD LIBOR + 2.75%, Rate Floor: 2.75%) due 07/31/24	6,725,282	6,621,578
Whatabrands LLC		
2.90% (1 Month USD LIBOR + 2.75%, Rate Floor: 2.75%) due 07/31/26	6,493,682	6,427,706
Party City Holdings, Inc.		
3.25% (3 Month USD LIBOR + 2.50%, Rate Floor: 3.25%) due 08/19/22	5,458,917	5,037,706
EG Finco Ltd.		
4.00% (3 Month EURIBOR + 4.00%, Rate Floor: 4.00%) due 02/07/25	EUR 3,358,734	4,014,886
4.25% (3 Month USD LIBOR + 4.00%, Rate Floor: 4.00%) due 02/07/25	777,586	767,384
Packers Sanitation Services, Inc.		
4.00% (1 Month USD LIBOR + 3.00%, Rate Floor: 4.00%) due 12/04/24	4,495,003	4,472,528
Mavis Tire Express Services Corp.		
3.50% (3 Month USD LIBOR + 3.25%, Rate Floor: 3.25%) due 03/20/25	4,243,032	4,160,293
CNT Holdings I Corp.		
4.50% (6 Month USD LIBOR + 3.75%, Rate Floor: 4.50%) due 11/08/27	3,800,000	3,793,464
Burlington Stores, Inc.		
1.91% (1 Month USD LIBOR + 1.75%, Rate Floor: 1.75%) due 11/17/24	2,000,000	1,965,000
Alexander Mann		
5.34% (6 Month GBP LIBOR + 5.25%, Rate Floor: 5.25%) due 06/16/25	GBP 1,540,000	1,912,559
Playtika Holding Corp.		
7.00% (3 Month USD LIBOR + 6.00%, Rate Floor: 7.00%) due 12/09/24	1,833,501	1,842,467
Belk, Inc.		
7.75% (3 Month USD LIBOR + 6.75%, Rate Floor: 7.75%) due 07/31/25	2,908,288	1,014,789
SHO Holding I Corp.		
6.25% (3 Month USD LIBOR + 3.00%, Rate Floor: 4.00%) (in-kind rate was 2.25%) due 04/29/24 ^{†††,3}	567,571	488,111
6.23% (3 Month USD LIBOR + 3.00%, Rate Floor: 4.00%) (in-kind rate was 2.23%) due 04/29/24 ^{†††,3}	6,166	5,303
Total Consumer, Cyclical		98,282,258
Financial - 8.4%		
USI, Inc.		
3.25% (3 Month USD LIBOR + 3.00%, Rate Floor: 3.00%) due 05/16/24	8,051,064	7,928,607
Aretec Group, Inc.		
4.40% (1 Month USD LIBOR + 4.25%, Rate Floor: 4.25%) due 10/01/25	7,693,000	7,510,291
Alliant Holdings Intermediate LLC		
3.40% (1 Month USD LIBOR + 3.25%, Rate Floor: 3.25%) due 05/09/25	7,319,575	7,197,558

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SENIOR FLOATING RATE INTERESTS^{††,7} - 83.6% (continued)		
Financial - 8.4% (continued)		
AmWINS Group, Inc. 3.75% (1 Month USD LIBOR + 2.75%, Rate Floor: 3.75%) due 01/25/24	6,927,703	\$ 6,913,501
HarbourVest Partners, LP 2.40% (1 Month USD LIBOR + 2.25%, Rate Floor: 2.25%) due 03/03/25	6,388,727	6,314,171
NFP Corp. 3.40% (1 Month USD LIBOR + 3.25%, Rate Floor: 3.25%) due 02/15/27	5,104,787	4,990,848
Jefferies Finance LLC 3.19% (1 Month USD LIBOR + 3.00%, Rate Floor: 3.00%) due 06/03/26	4,629,500	4,590,149
Virtu Financial, Inc. 3.15% (1 Month USD LIBOR + 3.00%, Rate Floor: 3.00%) due 03/01/26	4,320,000	4,308,293
Ryan Specialty Group LLC 4.00% (1 Month USD LIBOR + 3.25%, Rate Floor: 4.00%) due 09/01/27	3,591,000	3,577,534
Duff & Phelps 4.75% (1 Month USD LIBOR + 3.75%, Rate Floor: 4.75%) due 04/09/27	2,593,484	2,593,898
Focus Financial Partners LLC due 07/03/24	2,493,606	2,473,857
Citadel Securities, LP 2.90% (1 Month USD LIBOR + 2.75%, Rate Floor: 2.75%) due 02/27/26	2,129,248	2,128,354
Total Financial		<u>60,527,061</u>
Technology - 7.7%		
EIG Investors Corp. 4.75% (3 Month USD LIBOR + 3.75%, Rate Floor: 4.75%) due 02/09/23	7,138,256	7,129,333
Informatica LLC 3.40% (1 Month USD LIBOR + 3.25%, Rate Floor: 3.25%) due 02/25/27	7,146,672	7,079,708
Cologix Holdings, Inc. 4.00% (1 Month USD LIBOR + 3.00%, Rate Floor: 4.00%) due 03/20/24	5,052,512	4,997,490
Seattle SpinCo, Inc. 2.90% (1 Month USD LIBOR + 2.75%, Rate Floor: 2.75%) due 06/21/24	4,906,479	4,832,882
Misys Ltd. 4.50% (3 Month USD LIBOR + 3.50%, Rate Floor: 4.50%) due 06/13/24	4,721,839	4,620,036
WEX, Inc. 2.40% (1 Month USD LIBOR + 2.25%, Rate Floor: 2.25%) due 05/15/26	4,616,518	4,581,155
Emerald TopCo, Inc. (Press Ganey) 3.71% (3 Month USD LIBOR + 3.50%, Rate Floor: 3.50%) due 07/24/26	4,488,636	4,426,918
Aspect Software, Inc. 6.00% (3 Month USD LIBOR + 5.00%, Rate Floor: 6.00%) due 01/15/24	4,456,471	4,285,654
Boxer Parent Co., Inc. 4.40% (1 Month USD LIBOR + 4.25%, Rate Floor: 4.25%) due 10/02/25	3,357,868	3,340,105
Brave Parent Holdings, Inc. 4.15% (1 Month USD LIBOR + 4.00%, Rate Floor: 4.00%) due 04/18/25	3,176,692	3,156,837
Sabre GBLB, Inc. 2.15% (1 Month USD LIBOR + 2.00%, Rate Floor: 2.00%) due 02/22/24	2,298,085	2,239,002
EXC Holdings III Corp. 4.50% (3 Month USD LIBOR + 3.50%, Rate Floor: 4.50%) due 12/02/24	1,964,250	1,943,783
TIBCO Software, Inc. 3.90% (1 Month USD LIBOR + 3.75%, Rate Floor: 3.75%) due 06/30/26	1,795,489	1,757,891
Miami Escrow Borrower LLC 2.90% (1 Month USD LIBOR + 2.75%, Rate Floor: 2.75%) due 06/21/24	725,629	714,745
Total Technology		<u>55,105,539</u>
Basic Materials - 4.6%		
Messer Industries USA, Inc. 2.75% (3 Month USD LIBOR + 2.50%, Rate Floor: 2.50%) due 03/02/26	7,208,815	7,146,675
Arch Coal, Inc. 3.75% (1 Month USD LIBOR + 2.75%, Rate Floor: 3.75%) due 03/07/24	6,612,692	6,017,550
Alpha 3 BV 4.00% (3 Month USD LIBOR + 3.00%, Rate Floor: 4.00%) due 01/31/24	4,942,688	4,921,088
PQ Corp. 2.46% (3 Month USD LIBOR + 2.25%, Rate Floor: 2.25%) due 02/08/27	4,840,863	4,797,005
GrafTech Finance, Inc. 4.50% (1 Month USD LIBOR + 3.50%, Rate Floor: 4.50%) due 02/12/25	4,181,486	4,172,788

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SENIOR FLOATING RATE INTERESTS^{††,7} - 83.6% (continued)		
Basic Materials - 4.6% (continued)		
Illuminate Buyer LLC		
4.15% (1 Month USD LIBOR + 4.00%, Rate Floor: 4.00%) due 06/30/27	3,600,000	\$ 3,598,488
HB Fuller Co.		
2.15% (1 Month USD LIBOR + 2.00%, Rate Floor: 2.00%) due 10/21/24	2,461,603	2,442,230
Total Basic Materials		33,095,824
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	6,316,200
Permian Production Partners LLC		
9.00% (1 Month USD LIBOR + 6.00%, Rate Floor: 7.00%) (in-kind rate was 2.00%) due 11/23/25 ^{†††,3}	2,644,400	396,660
Total Energy		6,712,860
Utilities - 0.6%		
Hamilton Projects Acquiror LLC		
5.75% (3 Month USD LIBOR + 4.75%, Rate Floor: 5.75%) due 06/17/27	3,970,050	3,972,551
Total Senior Floating Rate Interests (Cost \$614,815,087)		599,415,777
CORPORATE BONDS^{††} - 2.6%		
Consumer, Non-cyclical - 0.8%		
Nathan's Famous, Inc.		
6.63% due 11/01/25 ⁴	4,275,000	4,387,219
HCA, Inc.		
4.50% due 02/15/27	1,500,000	1,744,803
Total Consumer, Non-cyclical		6,132,022
Energy - 0.8%		
Sabine Pass Liquefaction LLC		
5.63% due 04/15/23	4,200,000	4,614,243
American Midstream Partners Limited Partnership / American Midstream Finance Corp.		
9.50% due 12/15/21 ⁴	1,268,000	1,258,490
Total Energy		5,872,733
Communications - 0.7%		
Ziggo BV		
5.50% due 01/15/27 ⁴	4,550,000	4,749,062
Industrial - 0.1%		
Grinding Media, Inc. / MC Grinding Media Canada, Inc.		
7.38% due 12/15/23 ⁴	750,000	761,250
Consumer, Cyclical - 0.1%		
LBC Tank Terminals Holding Netherlands BV		
6.88% due 05/15/23 ⁴	630,000	630,000
Financial - 0.1%		
Lincoln Financing SARL		
3.88% due 04/01/24	EUR 350,000	426,894
Basic Materials - 0.0%		
Mirabela Nickel Ltd.		
due 06/24/19 ^{5,6}	1,279,819	63,991
Total Corporate Bonds (Cost \$18,694,464)		18,635,952
COLLATERALIZED MORTGAGE OBLIGATIONS^{††} - 2.3%		
Residential Mortgage Backed Securities - 2.3%		
RALI Series Trust		
2006-QO6, 0.51% (1 Month USD LIBOR + 0.36%, Rate Floor: 0.36%) due 06/25/46 ⁷	11,664,119	4,092,244
2006-QO2, 0.59% (1 Month USD LIBOR + 0.44%, Rate Floor: 0.44%) due 02/25/46 ⁷	468,867	146,104
Washington Mutual Mortgage Pass-Through Certificates Trust		
2007-OA6, 1.42% (1 Year CMT Rate + 0.81%, Rate Floor: 0.81%) due 07/25/47 ⁷	3,228,013	2,775,794
American Home Mortgage Assets Trust		
2006-4, 0.36% (1 Month USD LIBOR + 0.21%, Rate Floor: 0.21%) due 10/25/46 ⁷	2,993,874	1,989,544
Washington Mutual Mortgage Pass-Through Certificates WMALT Series Trust		
2006-AR9, 1.45% (1 Year CMT Rate + 0.84%, Rate Floor: 0.84%) due 11/25/46 ⁷	2,229,266	1,868,512
Lehman XS Trust Series		
2006-16N, 0.34% (1 Month USD LIBOR + 0.19%, Rate Floor: 0.19%) due 11/25/46 ⁷	1,738,381	1,586,011
Wachovia Asset Securitization Issuance II LLC Trust		
2007-HE1, 0.29% (1 Month USD LIBOR + 0.14%, Rate Floor: 0.14%) due 07/25/37 ^{4,7}	1,449,293	1,348,663
Nomura Resecuritization Trust		
2015-4R, 1.71% (1 Month USD LIBOR + 0.43%, Rate Floor: 0.43%) due 03/26/36 ^{4,7}	1,266,706	1,259,384

Floating Rate Strategies Fund
SCHEDULE OF INVESTMENTS (Unaudited)

December 31, 2020

	Face Amount [~]	Value
COLLATERALIZED MORTGAGE OBLIGATIONS^{††} - 2.3% (continued)		
Residential Mortgage Backed Securities - 2.3% (continued)		
Alliance Bancorp Trust		
2007-OA1, 0.39% (1 Month USD LIBOR + 0.24%, Rate Floor: 0.24%) due 07/25/37 ⁷	530,782	\$ 477,897
Morgan Stanley Re-REMIC Trust		
2010-R5, 1.57% due 06/26/36 ⁴	449,689	404,555
GSA Home Equity Trust		
2007-7, 0.69% (1 Month USD LIBOR + 0.54%, Rate Floor: 0.54%) due 07/25/37 ⁷	289,134	281,819
New Century Home Equity Loan Trust		
2004-4, 0.94% (1 Month USD LIBOR + 0.80%, Rate Cap/Floor: 12.50%/0.80%) due 02/25/35 ⁷	208,051	203,378
Total Residential Mortgage Backed Securities		16,433,905
Total Collateralized Mortgage Obligations (Cost \$17,247,504)		16,433,905
ASSET-BACKED SECURITIES^{††} - 1.6%		
Collateralized Loan Obligations - 1.6%		
Jamestown CLO V Ltd.		
2014-5A, 5.32% (3 Month USD LIBOR + 5.10%, Rate Floor: 0.00%) due 01/17/27 ^{4,7}	4,000,000	3,003,993
Avery Point II CLO Ltd.		
2013-3X COM, due 01/18/25 ⁸	3,930,722	2,745,769
Tremar Park CLO Ltd.		
2015-1A, due 10/20/28 ^{4,8}	3,000,000	2,404,257
ACIS CLO Ltd.		
2015-6A, 3.58% (3 Month USD LIBOR + 3.37%, Rate Floor: 0.00%) due 05/01/27 ^{4,7}	1,000,000	996,710
Newstar Commercial Loan Funding LLC		
2017-1A, 3.74% (3 Month USD LIBOR + 3.50%, Rate Floor: 0.00%) due 03/20/27 ^{4,7}	1,000,000	993,275
Octagon Loan Funding Ltd.		
2014-1A, due 11/18/31 ^{4,8}	2,071,948	768,573
Halcyon Loan Advisors Funding Ltd.		
2012-1A, 3.22% (3 Month USD LIBOR + 3.00%, Rate Floor: 0.00%) due 08/15/23 ^{4,7}	646,271	645,790
OHA Credit Partners IX Ltd.		
2013-9A, due 10/20/25 ^{4,8}	1,808,219	23,199
Total Collateralized Loan Obligations		11,581,566
Transport-Aircraft - 0.0%		
Airplanes Pass Through Trust		
2001-1A, due 03/15/19 ^{†††,5,6}	896,492	90
Total Asset-Backed Securities (Cost \$14,092,873)		11,581,656
Total Investments - 103.0% (Cost \$757,043,709)		\$ 738,149,188
Other Assets & Liabilities, net - (3.0)%		(21,203,831)
Total Net Assets - 100.0%		\$ 716,945,357

Forward Foreign Currency Exchange Contracts^{††}

Counterparty	Contracts to Sell	Currency	Settlement Date	Settlement Value	Value at December 31, 2020	Unrealized Depreciation
Bank of America, N.A.	6,632,000	GBP	01/15/21	\$ 8,807,661	\$ 9,070,440	(262,779)
Goldman Sachs International	33,787,000	EUR	01/15/21	41,027,655	41,294,764	(267,109)
					\$	(529,888)

[~] The face amount is denominated in U.S. dollars unless otherwise indicated.

^{*} Non-income producing security.

[†] Value determined based on Level 1 inputs, unless otherwise noted.

^{††} 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 December 31, 2020.

³ Payment-in-kind security.

Floating Rate Strategies Fund
SCHEDULE OF INVESTMENTS (Unaudited)

December 31, 2020

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- 4 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 \$23,634,420 (cost \$25,031,887), or 3.3% of total net assets.
- 5 Security is in default of interest and/or principal obligations.
- 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 December 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.
- 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
REMIC — Real Estate Mortgage Investment Conduit
SARL — Société à Responsabilité Limitée