

FLOATING RATE STRATEGIES FUND

	SHARES	VALUE		SHARES	VALUE
COMMON STOCKS[†] - 0.1%			MONEY MARKET FUND[†] - 5.8%		
ENERGY - 0.1%			Federated		
Unit Corp.*	51,278	\$ 626,617	Hermes U.S. Treasury Cash Reserves Fund		
Permian Production Partners LLC* ^{†††}	401,481	<u>40</u>	— Institutional Shares, 0.01% ²		
Total Energy		<u>626,657</u>	45,829,390		<u>\$ 45,829,390</u>
INDUSTRIAL - 0.0%			Total Money Market Fund		
BP Holdco LLC* ^{†††,1}	244,278	86,130	(Cost \$45,829,390)		
Vector Phoenix Holdings, LP* ^{†††}	244,278	27,648	FACE		
API Heat Transfer Parent LLC* ^{†††}	2,902,566	<u>290</u>	AMOUNT[†]		
Total Industrial		<u>114,068</u>	SENIOR FLOATING RATE INTERESTS^{††,5} - 89.3%		
CONSUMER, NON-CYCLICAL - 0.0%			INDUSTRIAL - 18.5%		
Targus Group International, Inc.* ^{†††,1}	12,773	27,336	Hillman Group, Inc.		
Chef Holdings, Inc.* ^{†††}	94	<u>5,930</u>	4.11% (1 Month USD LIBOR + 4.00%, Rate Floor: 4.00%)		
Total Consumer, Non-cyclical		<u>33,266</u>	due 05/30/25		
CONSUMER PRODUCTS - 0.0%			due 02/24/28		
Fashion Holdings Intermediate Inc.*	291	<u>7,275</u>	4,819,242		
Total Common Stocks		<u>781,266</u>	4,280,802		
(Cost \$2,031,630)			Berry Global, Inc.		
PREFERRED STOCKS^{†††} - 0.0%			1.90% (3 Month USD LIBOR + 1.75%, Rate Floor: 1.75%)		
INDUSTRIAL - 0.0%			due 07/01/26		
API Heat Transfer Intermediate*	618	<u>—</u>	7,910,911		
Total Preferred Stocks		<u>—</u>	7,840,424		
(Cost \$493,920)			BWAY Holding Co.		
EXCHANGE-TRADED FUNDS[†] - 3.8%			3.44% (3 Month USD LIBOR + 3.25%, Rate Floor: 3.25%)		
Invesco Senior Loan ETF	1,370,000	<u>30,318,100</u>	due 04/03/24		
Total Exchange-Traded Funds		<u>30,318,100</u>	7,754,995		
(Cost \$29,146,173)			7,580,508		
			Genesee & Wyoming, Inc.		
			2.20% (3 Month USD LIBOR + 2.00%, Rate Floor: 2.00%)		
			due 12/30/26		
			7,462,312		
			7,432,015		
			Alliance Laundry Systems LLC		
			4.25% (3 Month USD LIBOR + 3.50%, Rate Floor: 4.25%)		
			due 10/08/27		
			7,331,625		
			7,314,029		

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	FACE AMOUNT~	VALUE		FACE AMOUNT~	VALUE
STS Operating, Inc. (SunSource) 5.25% (1 Month USD LIBOR + 4.25%, Rate Floor: 5.25%) due 12/11/24	7,504,637	\$ 7,290,454			
USIC Holding, Inc. 4.00% (1 Month USD LIBOR + 3.00%, Rate Floor: 4.00%) due 12/08/23	6,867,250	6,824,329			
LTI Holdings, Inc. 3.61% (1 Month USD LIBOR + 3.50%, Rate Floor: 3.50%) due 09/08/25	6,936,517	6,822,342			
Titan Acquisition Ltd. (Husky) 3.27% (3 Month USD LIBOR + 3.00%, Rate Floor: 3.00%) due 03/28/25	6,923,736	6,773,698			
TransDigm, Inc. 2.36% (1 Month USD LIBOR + 2.25%, Rate Floor: 2.25%) due 12/09/25	3,572,864	3,495,440			
	2,36% (1 Month USD LIBOR + 2.25%, Rate Floor: 2.25%) due 05/30/25	2,937,437	2,874,722		
Cushman & Wakefield US Borrower LLC 2.86% (1 Month USD LIBOR + 2.75%, Rate Floor: 2.75%) due 08/21/25	6,293,216	6,158,164			
Mileage Plus Holdings LLC 6.25% (3 Month USD LIBOR + 5.25%, Rate Floor: 6.25%) due 06/21/27	5,700,000	6,050,037			
			Duran Group Holding GMBH 4.25% (6 Month EURIBOR + 4.25%, Rate Floor: 4.25%) due 03/29/24	EUR 3,919,666	\$ 4,498,562
			4.25% (6 Month EURIBOR + 4.25%, Rate Floor: 4.25%) due 12/20/24 ^{†††}	EUR 1,276,721	1,465,280
			Altra Industrial Motion Corp. 2.11% (1 Month USD LIBOR + 2.00%, Rate Floor: 2.00%) due 10/01/25	5,987,320	5,937,924
			Park River Holdings, Inc. 4.00% (2 Month USD LIBOR + 3.25%, Rate Floor: 4.00%) due 12/28/27	5,850,000	5,809,810
			VC GB Holdings, Inc. 4.00% (1 Month USD LIBOR + 3.00%, Rate Floor: 4.00%) due 02/28/24 ^{†††}	5,539,054	5,504,435
			Gardner Denver, Inc. 1.86% (1 Month USD LIBOR + 1.75%, Rate Floor: 1.75%) due 03/01/27	5,000,000	4,931,250
			Reynolds Group Holdings, Inc. 3.36% (1 Month USD LIBOR + 3.25%, Rate Floor: 3.25%) due 02/05/26	4,942,613	4,883,301

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Charter Nex US Holdings, Inc. 5.00% (1 Month USD LIBOR + 4.25%, Rate Floor: 5.00%) due 12/01/27	4,700,000	\$ 4,705,875	SkyMiles IP Limited 4.75% (3 Month USD LIBOR + 3.75%, Rate Floor: 4.75%) due 10/20/27	1,664,359	\$ 1,745,913
Pelican Products, Inc. 4.50% (3 Month USD LIBOR + 3.50%, Rate Floor: 4.50%) due 05/01/25	4,650,750	4,595,546	API Heat Transfer 12.00% (3 Month USD LIBOR, Rate Floor: 1.00%) (in-kind rate was 11.00%) due 01/01/24 ^{†††.3}	3,047,720	1,295,281
American Bath Group LLC 4.25% (3 Month USD LIBOR + 3.75%, Rate Floor: 4.25%) due 11/23/27	4,000,000	3,970,640	12.00% (3 Month USD LIBOR, Rate Floor: 1.00%) (in-kind rate was 11.00%) due 10/02/23 ^{†††.3}	560,058	420,044
DG Investment Intermediate Holdings 2, Inc. due 03/17/28	3,220,000	3,201,904	TAMKO Building Products, Inc. due 05/29/26	1,200,000	<u>1,193,256</u>
Ravago Holdings America, Inc. 2.61% (3 Month USD LIBOR + 2.50%, Rate Floor: 2.50%) due 03/04/28	2,850,000	2,835,750	Total Industrial		<u>146,477,650</u>
YAK MAT (YAK ACCESS LLC) 10.19% (3 Month USD LIBOR + 10.00%, Rate Floor: 10.00%) due 07/10/26	2,550,000	2,066,571	CONSUMER, NON-CYCLICAL - 16.2%		
Vertical (TK Elevator) 4.48% (6 Month USD LIBOR + 4.25%, Rate Floor: 4.25%) due 07/30/27	1,890,512	1,893,348	Al Aqua Zip Bidco Pty Ltd. 4.25% (1 Month USD LIBOR + 3.25%, Rate Floor: 4.25%) due 12/13/23	8,088,457	8,073,332
			Triton Water Holdings, Inc. due 03/16/28	7,800,000	7,763,418
			Bombardier Recreational Products, Inc. 2.11% (1 Month USD LIBOR + 2.00%, Rate Floor: 2.00%) due 05/24/27	7,495,466	7,402,972

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Kronos Acquisition Holdings, Inc. 4.25% (3 Month USD LIBOR + 3.75%, Rate Floor: 4.25%) due 12/22/26	7,431,375	\$ 7,317,229	8.61% (1 Month USD LIBOR + 8.50%, Rate Floor: 8.50%) due 06/15/26	1,350,000	\$ 1,343,250
Dole Food Company, Inc. 3.75% (1 Month USD LIBOR + 2.75%, Rate Floor: 3.75%) due 04/05/24	6,801,987	6,795,389	Recess Holdings, Inc. 4.75% (3 Month USD LIBOR + 3.75%, Rate Floor: 4.75%) due 09/30/24	5,608,126	5,540,829
Froneri US, Inc. 2.36% (1 Month USD LIBOR + 2.25%, Rate Floor: 2.25%) due 01/29/27	6,848,250	6,749,293	Weber-Stephen Products LLC 4.00% (1 Month USD LIBOR + 3.25%, Rate Floor: 4.00%) due 10/29/27	5,037,375	5,031,078
Aramark Services, Inc. 1.86% (1 Month USD LIBOR + 1.75%, Rate Floor: 1.75%) due 03/11/25	6,400,000	6,324,032	DaVita, Inc. 1.86% (1 Month USD LIBOR + 1.75%, Rate Floor: 1.75%) due 08/12/26	4,974,811	4,942,674
US Foods, Inc. 1.86% (1 Month USD LIBOR + 1.75%, Rate Floor: 1.75%) due 06/27/23	5,922,280	5,838,361	Hayward Industries, Inc. 3.61% (1 Month USD LIBOR + 3.50%, Rate Floor: 3.50%) due 08/05/24	4,883,186	4,874,054
Diamond (BC) BV 3.11% (1 Month USD LIBOR + 3.00%, Rate Floor: 3.00%) due 09/06/24	3,948,980	3,926,352	IQVIA Holdings, Inc. 1.95% (3 Month USD LIBOR + 1.75%, Rate Floor: 1.75%) due 06/11/25	4,854,480	4,822,100
			Cidron New Bidco Ltd. 3.00% (3 Month EURIBOR + 3.00%, Rate Floor: 3.00%) due 04/16/25	EUR 4,125,000	4,788,637
Springs Window Fashions 4.36% (1 Month USD LIBOR + 4.25%, Rate Floor: 4.25%) due 06/16/25	4,324,645	4,301,205	Grifols Worldwide Operations USA, Inc. 2.08% (1 Week USD LIBOR + 2.00%, Rate Floor: 2.00%) due 11/15/27	3,519,133	3,477,959

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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	\$ 3,448,347			
National Mentor Holdings, Inc. 4.50% (1 Month USD LIBOR + 3.75%, Rate Floor: 4.50%) due 03/02/28	3,250,000	3,228,063			
Option Care Health, Inc. 3.86% (1 Month USD LIBOR + 3.75%, Rate Floor: 3.75%) due 08/06/26	3,191,919	3,177,971			
Energizer Holdings, Inc. 2.75% (1 Month USD LIBOR + 2.25%, Rate Floor: 2.75%) due 12/22/27	2,850,000	2,834,553			
Elanco Animal Health, Inc. 1.87% (1 Month USD LIBOR + 1.75%, Rate Floor: 1.75%) due 08/02/27	2,281,613	2,249,830			
Arctic Glacier Group Holdings, Inc. 4.50% (3 Month USD LIBOR + 3.50%, Rate Floor: 4.50%) due 03/20/24	2,272,564	2,140,483			
			BCPE Eagle Buyer LLC 5.25% (3 Month USD LIBOR + 4.25%, Rate Floor: 5.25%) due 03/18/24	2,074,372	\$ 2,064,000
			Endo Luxembourg Finance Company I SARL due 03/11/28	1,920,000	1,898,400
			Cambrex Corp. 4.25% (1 Month USD LIBOR + 3.50%, Rate Floor: 4.25%) due 12/04/26	1,893,741	1,891,374
			Valeant Pharmaceuticals International, Inc. 3.11% (1 Month USD LIBOR + 3.00%, Rate Floor: 3.00%) due 06/02/25	1,643,039	1,636,811
			PPD, Inc. 2.75% (1 Month USD LIBOR + 2.25%, Rate Floor: 2.75%) due 01/13/28	1,500,000	1,491,165
			Southern Veterinary Partners LLC 5.00% (3 Month USD LIBOR + 4.00%, Rate Floor: 5.00%) due 10/05/27	876,591	<u>878,782</u>
			Total Consumer, Non-cyclical		<u>128,099,550</u>
			COMMUNICATIONS - 15.4%		
			GTT Communications BV 3.25% (3 Month EURIBOR + 3.25%, Rate Floor: 3.25%) due 05/30/25	EUR 10,770,315	11,240,127

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8.50% (1 Month USD LIBOR + 5.00%, Rate Floor: 6.00%) (in-kind rate was 2.50%) due 12/28/21 ³	1,566,875	\$ 1,588,419	Zayo Group Holdings, Inc. 3.11% (1 Month USD LIBOR + 3.00%, Rate Floor: 3.00%) due 03/09/27	6,648,468	\$ 6,590,161
McGraw Hill LLC 5.75% (3 Month USD LIBOR + 4.75%, Rate Floor: 5.75%) due 11/01/24	8,869,099	8,850,651	Market Track LLC 5.25% (3 Month USD LIBOR + 4.25%, Rate Floor: 5.25%) due 06/05/24	6,891,086	6,580,987
Cengage Learning Acquisitions, Inc. 5.25% (3 Month USD LIBOR + 4.25%, Rate Floor: 5.25%) due 06/07/23	7,883,258	7,789,684	Virgin Media Bristol LLC 2.61% (1 Month USD LIBOR + 2.50%, Rate Floor: 2.50%) due 01/31/28	6,116,233	6,056,477
WMG Acquisition Corp. 2.23% (1 Month USD LIBOR + 2.13%, Rate Floor: 2.13%) due 01/12/28	7,250,000	7,215,997	Authentic Brands 4.00% (3 Month USD LIBOR + 3.25%, Rate Floor: 4.00%) due 09/27/24	5,606,376	5,587,371
UPC Financing Partnership 3.61% (1 Month USD LIBOR + 3.50%, Rate Floor: 3.50%) due 01/31/29	7,000,000	6,977,530	GTT Communications, Inc. 2.86% (3 Month USD LIBOR + 2.75%, Rate Floor: 2.75%) due 05/30/25	6,126,750	5,137,525
ProQuest, LLC 3.36% (1 Month USD LIBOR + 3.25%, Rate Floor: 3.25%) due 10/23/26	6,982,711	6,933,832	Nielsen Finance LLC 2.10% (1 Month USD LIBOR + 2.00%, Rate Floor: 2.00%) due 10/04/23	5,018,381	5,008,194
CSC Holdings, LLC 2.36% (1 Month USD LIBOR + 2.25%, Rate Floor: 2.25%) due 07/17/25	6,887,299	6,785,436	SFR Group S.A. 3.79% (1 Month USD LIBOR + 3.69%, Rate Floor: 3.69%) due 02/02/26	3,388,639	3,354,041
Ziggo Financing Partnership 2.61% (1 Month USD LIBOR + 2.50%, Rate Floor: 2.50%) due 04/28/28	6,685,000	6,612,067	2.86% (1 Month USD LIBOR + 2.75%, Rate Floor: 2.75%) due 07/31/25	1,658,206	1,624,147

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Titan US Finco LLC 4.20% (3 Month USD LIBOR + 4.00%, Rate Floor: 4.00%) due 05/01/26	4,430,511	\$ 4,419,435	First Brands Group LLC due 03/19/27	7,900,000	\$ 7,890,125
Xplornet Communications, Inc. 4.86% (1 Month USD LIBOR + 4.75%, Rate Floor: 4.75%) due 06/10/27	3,970,000	3,966,903	Power Solutions (Panther) 3.61% (3 Month USD LIBOR + 3.50%, Rate Floor: 3.50%) due 04/30/26	7,878,348	7,789,717
Telenet Financing USD LLC 2.11% (1 Month USD LIBOR + 2.00%, Rate Floor: 2.00%) due 04/28/28	4,000,000	3,946,000	Zephyr Bidco Ltd. 4.80% (1 Month GBP LIBOR + 4.75%, Rate Floor: 4.75%) due 07/23/25	GBP 5,265,000	7,152,361
Level 3 Financing, Inc. 1.86% (1 Month USD LIBOR + 1.75%, Rate Floor: 1.75%) due 03/01/27	3,339,546	3,293,627	IBC Capital Ltd. 3.94% (3 Month USD LIBOR + 3.75%, Rate Floor: 3.75%) due 09/11/23	7,182,880	7,114,643
Radiate Holdco, LLC 4.25% (1 Month USD LIBOR + 3.50%, Rate Floor: 4.25%) due 09/25/26	1,795,500	<u>1,793,669</u>	CHG Healthcare Services, Inc. 4.00% (3 Month USD LIBOR + 3.00%, Rate Floor: 4.00%) due 06/07/23	6,988,897	6,961,431
Total Communications		<u>121,352,280</u>	Navistar Inc. 3.62% (1 Month USD LIBOR + 3.50%, Rate Floor: 3.50%) due 11/06/24	6,920,977	6,919,247
CONSUMER, CYCLICAL - 14.4%			Intrawest Resorts Holdings, Inc. 2.86% (1 Month USD LIBOR + 2.75%, Rate Floor: 2.75%) due 07/31/24	6,707,949	6,586,401
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	18,840,233	18,377,140	Whatabrands, LLC 2.86% (1 Month USD LIBOR + 2.75%, Rate Floor: 2.75%) due 07/31/26	6,493,682	6,446,798
7.00% (3 Month USD LIBOR + 6.00%, Rate Floor: 7.00%) due 09/01/23	2,017,146	1,983,116			

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PetSmart LLC			Playtika Holding Corp.		
4.25% (3 Month USD			due 03/13/28	2,000,000	\$ 1,987,500
LIBOR + 3.50%,			Burlington Stores, Inc.		
Rate Floor: 4.25%)			1.86% (1 Month USD		
due 02/11/28	6,350,000	\$ 6,335,395	LIBOR + 1.75%,		
EG Finco Ltd.			Rate Floor: 1.75%)		
4.00% (3 Month			due 11/18/24	2,000,000	1,981,660
EURIBOR +			American Trailer		
4.00%, Rate			World Corp.		
Floor: 4.00%)			4.50% (1 Month		
due 02/07/25	EUR 3,350,120	3,841,874	USD LIBOR +		
4.20% (3 Month			3.75%, Rate		
USD LIBOR +			Floor: 4.50%)		
4.00%, Rate			due 03/03/28	1,600,000	1,587,008
Floor: 4.00%)			Rent-A-Center, Inc.		
due 02/07/25	775,588	762,155	4.75% (1 Month USD		
Packers Holdings LLC			LIBOR + 4.00%,		
4.00% (3 Month			Rate Floor: 4.75%)		
USD LIBOR +			due 02/17/28	1,400,000	1,405,838
3.25%, Rate			Belk, Inc.		
Floor: 4.00%)			8.50% (3 Month		
due 03/09/28	4,495,003	4,440,703	USD LIBOR +		
Mavis Tire Express			7.50%, Rate		
Services Corp.			Floor: 8.50%)		
3.36% (1 Month USD			due 07/31/25 ^{†††}	516,492	515,201
LIBOR + 3.25%,			SHO Holding I Corp.		
Rate Floor: 3.25%)			6.25% (3 Month USD		
due 03/20/25	4,232,147	4,212,510	LIBOR + 5.25%,		
CNT Holdings I Corp.			Rate Floor: 6.25%)		
4.50% (6 Month USD			due 04/29/24 ^{†††}	567,571	505,138
LIBOR + 3.75%,			6.23% (3 Month		
Rate Floor: 4.50%)			USD LIBOR +		
due 11/08/27	3,800,000	3,789,322	5.23%, Rate		
Truck Hero, Inc.			Floor: 6.23%)		
4.50% (1 Month			due 04/29/24 ^{†††}	9,357	8,328
USD LIBOR +			Total Consumer, Cyclical		<u>113,433,626</u>
3.75%, Rate			FINANCIAL - 10.8%		
Floor: 4.50%)			USI, Inc.		
due 01/31/28	2,850,000	2,840,909	3.20% (3 Month		
Alexander Mann			USD LIBOR +		
5.36% (6 Month GBP			3.00%, Rate		
LIBOR + 5.25%,			Floor: 3.00%)		
Rate Floor: 5.25%)			due 05/16/24	8,030,260	7,934,218
due 06/16/25	GBP 1,540,000	1,999,106	Aretec Group, Inc.		

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4.36% (1 Month USD LIBOR + 4.25%, Rate Floor: 4.25%) due 10/01/25	7,673,375	\$ 7,656,570			
AmWINS Group, Inc. 3.00% (1 Month USD LIBOR + 2.25% and 3 Month USD LIBOR + 2.25%, Rate Floor: 3.00%) due 02/19/28	7,481,250	7,420,502			
Jane Street Group LLC 2.86% (1 Month USD LIBOR + 2.75%, Rate Floor: 2.75%) due 01/26/28	7,381,500	7,296,170			
Alliant Holdings Intermediate LLC 3.36% (1 Month USD LIBOR + 3.25%, Rate Floor: 3.25%) due 05/09/25	7,300,807	7,205,240			
Focus Financial Partners LLC 2.11% (1 Month USD LIBOR + 2.00%, Rate Floor: 2.00%) due 07/03/24	6,776,187	6,697,922			
HarbourVest Partners LP 2.36% (1 Month USD LIBOR + 2.25%, Rate Floor: 2.25%) due 03/03/25	6,372,346	6,320,602			
NFP Corp. 3.36% (1 Month USD LIBOR + 3.25%, Rate Floor: 3.25%) due 02/15/27	5,091,929	5,010,763			
			Franchise Group, Inc. 5.50% (3 Month USD LIBOR + 4.75%, Rate Floor: 5.50%) due 03/10/26	4,950,000	\$ 4,953,119
			Jefferies Finance LLC 3.13% (1 Month USD LIBOR + 3.00%, Rate Floor: 3.00%) due 06/03/26	4,617,750	4,572,727
			Citadel Securities, LP 2.61% (1 Month USD LIBOR + 2.50%, Rate Floor: 2.50%) due 02/02/28	4,500,000	4,447,485
			Virtu Financial, Inc. 3.11% (1 Month USD LIBOR + 3.00%, Rate Floor: 3.00%) due 03/01/26	4,320,000	4,304,750
			Ryan Specialty Group LLC 4.00% (1 Month USD LIBOR + 3.25%, Rate Floor: 4.00%) due 09/01/27	3,582,000	3,576,018
			Duff & Phelps 4.75% (1 Month USD LIBOR + 3.75%, Rate Floor: 4.75%) due 04/09/27	2,586,967	2,586,554
			Nexus Buyer LLC 3.86% (1 Month USD LIBOR + 3.75%, Rate Floor: 3.75%) due 11/09/26	2,600,000	2,585,388
			AlixPartners, LLP 3.25% (1 Month USD LIBOR + 2.75%, Rate Floor: 3.25%) due 02/04/28	2,400,000	2,389,656
			Total Financial	<u>84,957,684</u>	

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TECHNOLOGY - 8.3%			Project Ruby Ultimate		
WEX, Inc.			Parent Corp.		
due 03/19/28	7,800,000	\$ 7,770,750	4.00% (3 Month USD LIBOR + 3.25%, Rate Floor: 4.00%)		
2.36% (1 Month USD LIBOR + 2.25%, Rate Floor: 2.25%)			due 03/10/28	3,500,000	\$ 3,483,970
due 05/15/26	4,604,771	4,582,254	Brave Parent		
Informatica LLC			Holdings, Inc.		
3.36% (1 Month USD LIBOR + 3.25%, Rate Floor: 3.25%)			4.11% (1 Month USD LIBOR + 4.00%, Rate Floor: 4.00%)		
due 02/25/27	7,128,671	7,068,077	due 04/18/25	3,168,546	3,165,916
Cologix Holdings, Inc.			ThoughtWorks, Inc.		
4.00% (1 Month USD LIBOR + 3.00%, Rate Floor: 4.00%)			3.75% (1 Month USD LIBOR + 3.25%, Rate Floor: 3.75%)		
due 03/20/24	5,039,389	5,027,697	due 03/19/28	3,000,000	2,990,010
Misys Ltd.			Boxer Parent Co., Inc.		
4.50% (3 Month USD LIBOR + 3.50%, Rate Floor: 4.50%)			3.86% (1 Month USD LIBOR + 3.75%, Rate Floor: 3.75%)		
due 06/13/24	4,708,988	4,610,288	due 10/02/25	2,985,896	2,970,967
Emerald TopCo, Inc.			RealPage, Inc.		
(Press Ganey)			due 02/18/28	2,400,000	2,387,664
3.71% (3 Month USD LIBOR + 3.50%, Rate Floor: 3.50%)			Sabre GLOBAL, Inc.		
due 07/24/26	4,477,273	4,434,739	2.11% (1 Month USD LIBOR + 2.00%, Rate Floor: 2.00%)		
Aspect Software, Inc.			due 02/22/24	2,292,162	2,260,187
6.00% (3 Month USD LIBOR + 5.00%, Rate Floor: 6.00%)			Peraton Corp.		
due 01/15/24	4,445,131	4,429,573	4.50% (3 Month USD LIBOR + 3.75%, Rate Floor: 4.50%)		
Verscend Holding			due 02/01/28	2,173,986	2,172,182
Corp.			EXC Holdings III Corp.		
due 08/27/25	4,390,000	4,385,039	4.50% (3 Month USD LIBOR + 3.50%, Rate Floor: 4.50%)		
			due 12/02/24	1,959,188	1,954,172

FLOATING RATE STRATEGIES FUND

	FACE AMOUNT~	VALUE		FACE AMOUNT~	VALUE
TIBCO Software, Inc. 3.86% (1 Month USD LIBOR + 3.75%, Rate Floor: 3.75%) due 06/30/26	1,790,977	\$ 1,765,796	INEOS Ltd. 3.25% (3 Month USD LIBOR + 2.75%, Rate Floor: 3.25%) due 01/29/26	2,600,000	\$ 2,590,250
Total Technology		<u>65,459,281</u>	HB Fuller Co. 2.11% (1 Month USD LIBOR + 2.00%, Rate Floor: 2.00%) due 10/21/24	2,438,212	2,426,631
BASIC MATERIALS - 4.7%			Alpha 3 BV (Atotech) 3.00% (3 Month USD LIBOR + 2.50%, Rate Floor: 3.00%) due 03/05/28	1,800,000	1,793,250
Messer Industries USA, Inc. 2.70% (3 Month USD LIBOR + 2.50%, Rate Floor: 2.50%) due 03/02/26	7,025,591	6,963,274	NIC Acquisition Corp. 4.50% (3 Month USD LIBOR + 3.75%, Rate Floor: 4.50%) due 12/29/27	1,650,000	1,648,631
Arch Coal, Inc. 3.75% (1 Month USD LIBOR + 2.75%, Rate Floor: 3.75%) due 03/07/24	6,595,516	6,133,830	Trinseo Materials Operating S.C.A. due 03/17/28	1,600,000	<u>1,582,000</u>
PQ Corp. 2.46% (3 Month USD LIBOR + 2.25%, Rate Floor: 2.25%) due 02/08/27	4,601,166	4,562,838	Total Basic Materials		<u>37,511,339</u>
Illuminate Buyer LLC 3.61% (1 Month USD LIBOR + 3.50%, Rate Floor: 3.50%) due 06/30/27	3,591,000	3,571,537	ENERGY - 0.5%		
GrafTech Finance, Inc. 4.00% (1 Month USD LIBOR + 3.00%, Rate Floor: 4.00%) due 02/12/25	3,516,849	3,512,453	Penn Virginia Holding Corp. 9.25% (1 Month USD LIBOR + 8.25%, Rate Floor: 9.25%) due 09/30/24 ^{†††}	4,098,800	3,945,095
TricorBraun Holdings, Inc. 3.75% (6 Month USD LIBOR + 3.25%, Rate Floor: 3.75%) due 03/03/28	2,755,356	2,726,645	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}	2,657,939	<u>318,953</u>
			Total Energy		<u>4,264,048</u>

FLOATING RATE STRATEGIES FUND

	FACE AMOUNT~	VALUE		FACE AMOUNT~	VALUE
UTILITIES - 0.5%			BASIC MATERIALS - 0.0%		
Hamilton Projects			Mirabela Nickel Ltd.		
Acquiror LLC			due 06/24/19 ^{6,7}	1,279,819	\$ 51,193
5.75% (3 Month USD			Total Corporate Bonds		
LIBOR + 4.75%,			(Cost \$16,827,789)		<u>16,582,906</u>
Rate Floor: 5.75%)			COLLATERALIZED MORTGAGE OBLIGATIONS^{††} - 2.0%		
due 06/17/27	3,960,075	<u>\$ 3,971,638</u>	RESIDENTIAL MORTGAGE BACKED SECURITIES - 2.0%		
Total Senior Floating Rate Interests			RALI Series Trust		
(Cost \$714,355,424)		<u>705,527,096</u>	2006-QO6, 0.47%		
			(1 Month USD		
			LIBOR + 0.36%,		
			Rate Floor: 0.36%)		
			due 06/25/46 ⁵		
			11,443,339		3,839,351
			2006-QO2, 0.55%		
			(1 Month USD		
			LIBOR + 0.44%,		
			Rate Floor: 0.44%)		
			due 02/25/46 ⁵		
			460,034		140,995
			Washington Mutual		
			Mortgage		
			Pass-Through		
			Certificates Trust		
			2007-OA6, 1.07%		
			(1 Year CMT Rate		
			+ 0.81%, Rate		
			Floor: 0.81%)		
			due 07/25/47 ⁵		
			3,102,785		2,589,762
			American Home		
			Mortgage		
			Assets Trust		
			2006-4, 0.32%		
			(1 Month USD		
			LIBOR + 0.21%,		
			Rate Floor: 0.21%)		
			due 10/25/46 ⁵		
			2,920,026		1,972,388
			Washington Mutual		
			Mortgage Pass-		
			Through Certificates		
			WMALT Series Trust		
			2006-AR9, 1.10% (1		
			Year CMT Rate		
			+ 0.84%, Rate		
			Floor: 0.84%)		
			due 11/25/46 ⁵		
			2,105,403		1,808,543

FLOATING RATE STRATEGIES FUND

	FACE AMOUNT~	VALUE		FACE AMOUNT~	VALUE
Lehman XS Trust Series			New Century Home		
2006-16N, 0.30%			Equity Loan Trust		
(1 Month USD			2004-4, 0.90%		
LIBOR + 0.19%,			(1 Month USD		
Rate Floor: 0.19%)			LIBOR + 0.80%,		
due 11/25/46 ⁵	1,706,058	\$ 1,605,377	Rate Cap/Floor:		
			12.50%/0.80%)		
Wachovia Asset			due 02/25/35 ⁵	199,849	\$ 196,391
Securitization					
Issuance II LLC Trust			Total Residential Mortgage		
2007-HE1, 0.26%			Backed Securities		<u>15,733,797</u>
(1 Month USD					
LIBOR + 0.14%,			Total Collateralized Mortgage Obligations		
Rate Floor: 0.14%)			(Cost \$16,677,226)		<u>15,733,797</u>
due 07/25/37 ^{4,5}	1,366,079	1,302,964			
Nomura			ASSET-BACKED SECURITIES^{††} - 1.3%		
Resecuritization			COLLATERALIZED LOAN OBLIGATIONS - 1.3%		
Trust			Jamestown CLO V Ltd.		
2015-4R, 1.81%			2014-5A, 5.32%		
(1 Month USD			(3 Month USD		
LIBOR + 0.43%,			LIBOR + 5.10%,		
Rate Floor: 0.43%)			Rate Floor: 0.00%)		
due 03/26/36 ^{4,5}	1,175,203	1,169,570	due 01/17/27 ^{4,5}	4,000,000	3,363,284
Alliance Bancorp Trust			Treman Park CLO Ltd.		
2007-OA1, 0.35%			2015-1A, due		
(1 Month USD			10/20/28 ^{4,8}	3,000,000	2,374,322
LIBOR + 0.24%,			Avery Point II CLO Ltd.		
Rate Floor: 0.24%)			2013-3X COM,		
due 07/25/37 ⁵	511,324	474,884	due 01/18/25 ⁸	2,841,620	1,675,474
Morgan Stanley			ACIS CLO Ltd.		
Re-REMIC Trust			2015-6A, 3.58%		
2010-R5, 1.55%			(3 Month USD		
due 06/26/36 ⁴	418,000	384,260	LIBOR + 3.37%,		
GSAA Home			Rate Floor: 0.00%)		
Equity Trust			due 05/01/27 ^{4,5}	1,000,000	1,002,487
2007-7, 0.65% (1			Newstar Commercial		
Month USD			Loan Funding LLC		
LIBOR + 0.54%,			2017-1A, 3.69%		
Rate Floor: 0.54%)			(3 Month USD		
due 07/25/37 ⁵	253,064	249,312	LIBOR + 3.50%,		
			Rate Floor: 0.00%)		
			due 03/20/27 ^{4,5}	1,000,000	998,328
			Octagon Loan		
			Funding Ltd.		
			2014-1A, due		
			11/18/31 ^{4,8}	2,071,948	768,390

FLOATING RATE STRATEGIES FUND

	FACE AMOUNT~	VALUE
Halcyon Loan Advisors Funding Ltd. 2012-1A, 3.19% (3 Month USD LIBOR + 3.00%, Rate Floor: 0.00%) due 08/15/23 ^{4,5}	157,093	\$ 157,235
OHA Credit Partners IX Ltd. 2013-9A, due 10/20/25 ^{4,8}	1,808,219	<u>2,098</u>
Total Collateralized Loan Obligations		<u>10,341,618</u>
TRANSPORT-AIRCRAFT - 0.0%		
Airplanes Pass Through Trust 2001-1A, due 03/15/19 ^{†††6,7}	896,492	<u>90</u>

Total Asset-Backed Securities (Cost \$12,530,562)		<u>\$ 10,341,708</u>
SENIOR FIXED RATE INTERESTS - 0.2%		
CONSUMER, CYCLICAL - 0.2%		
Belk, Inc. 13.00% (in-kind rate was 8.00%) due 07/31/25	2,109,920	<u>1,350,349</u>
Total Senior Fixed Rate Interests (Cost \$2,136,592)		<u>1,350,349</u>
Total Investments - 104.6% (Cost \$840,028,706)		<u>\$ 826,464,612</u>
Other Assets & Liabilities, net - (4.6)%		<u>(36,272,405)</u>
Total Net Assets - 100.0%		<u>\$ 790,192,207</u>

Forward Foreign Currency Exchange Contracts^{††}

Counterparty	Contracts to Sell	Currency	Settlement Date	Settlement Value	Value at	
					March 31, 2021	Unrealized Appreciation
Barclays Bank plc	28,175,000	EUR	04/16/21	\$ 33,792,695	\$ 33,045,831	\$ 746,864
Goldman Sachs International	6,746,000	GBP	04/16/21	9,433,843	9,299,931	133,912
UBS AG	308,000	EUR	04/16/21	362,805	361,246	1,559
						<u>\$ 882,335</u>
Counterparty	Contracts to Buy	Currency	Settlement Date	Settlement Value	Value at	
					March 31, 2021	Unrealized Appreciation (Depreciation)
Morgan Stanley Capital Services LLC	1,290,000	EUR	04/16/21	\$ 1,512,095	\$ 1,513,012	\$ 917
Barclays Bank plc	43,000	GBP	04/16/21	59,364	59,279	(85)
						<u>\$ 832</u>

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, 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 March 31, 2021.

³ Payment-in-kind security.

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 \$21,818,530 (cost \$22,812,841), or 2.8% of total net assets.

⁵ Variable rate security. Rate indicated is the rate effective at March 31, 2021. 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.

⁶ Security is in default of interest and/or principal obligations.

⁷ Security is a 144A or Section 4(a)(2) security. These securities have been determined to be illiquid and restricted under guidelines established by the Board of Trustees. The total market value of 144A or Section 4(a)(2) illiquid and restricted securities is \$51,283 (cost \$1,883,995), or less than 0.1% of total net assets.

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

CMT — Constant Maturity Treasury

EUR — Euro

EURIBOR — European Interbank Offered Rate

GBP — British Pound

LIBOR — London Interbank Offered Rate

plc — Public Limited Company

REMIC — Real Estate Mortgage Investment Conduit

SARL — Société à Responsabilité Limitée