

Floating Rate Strategies Fund
SCHEDULE OF INVESTMENTS (Unaudited)

June 30, 2021

	Shares	Value
COMMON STOCKS[†] - 0.2%		
Energy - 0.1%		
Unit Corp.*	51,278	\$ 864,034
Permian Production Partners LLC ^{†††}	401,481	509,881
Total Energy		1,373,915
Industrial - 0.1%		
Vector Phoenix Holdings, LP ^{*,†††}	244,278	483,427
BP Holdco LLC ^{*,†††,1}	244,278	86,130
API Heat Transfer Parent LLC ^{*,†††}	4,757,865	5
Total Industrial		569,562
Consumer, Non-cyclical - 0.0%		
Targus Group International, Inc. ^{*,†††,1}	12,773	29,688
Chef Holdings, Inc. ^{*,†††}	94	5,912
Total Consumer, Non-cyclical		35,600
Total Common Stocks (Cost \$2,036,605)		1,979,077
PREFERRED STOCKS^{†††} - 0.0%		
Industrial - 0.0%		
API Heat Transfer Intermediate*	618	-
Total Preferred Stocks (Cost \$493,920)		-
EXCHANGE-TRADED FUNDS[†] - 1.9%		
SPDR Blackstone Senior Loan ETF	347,500	16,085,775
Total Exchange-Traded Funds (Cost \$16,009,339)		16,085,775
MONEY MARKET FUND[†] - 5.2%		
Federated Hermes U.S. Treasury Cash Reserves Fund — Institutional Shares, 0.01% ²	44,468,273	44,468,273
Total Money Market Fund (Cost \$44,468,273)		44,468,273
	Face	
	Amount[†]	
SENIOR FLOATING RATE INTERESTS^{††,5} - 92.4%		
Industrial - 21.3%		
Hillman Group, Inc.		
4.10% (1 Month USD LIBOR + 4.00%, Rate Floor: 4.00%) due 05/30/25 due 02/24/28	5,454,980	5,441,342
Core & Main, LP due 06/09/28	4,280,802	4,268,131
Beacon Roofing Supply, Inc. 2.60% (1 Month USD LIBOR + 2.50%, Rate Floor: 2.50%) due 05/19/28	8,700,000	8,640,231
8,000,000	8,000,000	7,951,120
Park River Holdings, Inc. 4.00% (3 Month USD LIBOR + 3.25%, Rate Floor: 4.00%) due 12/28/27	7,950,000	7,901,585
BWAY Holding Co. 3.35% (1 Month USD LIBOR + 3.25%, Rate Floor: 3.25%) due 04/03/24	7,734,852	7,542,718
Genesee & Wyoming, Inc. 2.15% (3 Month USD LIBOR + 2.00%, Rate Floor: 2.00%) due 12/30/26	7,443,467	7,389,726
STS Operating, Inc. (SunSource) 5.25% (1 Month USD LIBOR + 4.25%, Rate Floor: 5.25%) due 12/11/24	7,485,245	7,375,287
Alliance Laundry Systems LLC 4.25% (3 Month USD LIBOR + 3.50%, Rate Floor: 4.25%) due 10/08/27	7,234,500	7,240,143
Berry Global, Inc. 1.83% (1 Month USD LIBOR + 1.75%, Rate Floor: 1.75%) due 07/01/26	7,086,938	7,028,612
LTI Holdings, Inc. 3.60% (1 Month USD LIBOR + 3.50%, Rate Floor: 3.50%) due 09/08/25	6,918,731	6,818,825
Titan Acquisition Ltd. (Husky) 3.17% (3 Month USD LIBOR + 3.00%, Rate Floor: 3.00%) due 03/28/25	6,905,937	6,780,180
TransDigm, Inc. 2.35% (1 Month USD LIBOR + 2.25%, Rate Floor: 2.25%) due 12/09/25	3,563,819	3,508,437
2.35% (1 Month USD LIBOR + 2.25%, Rate Floor: 2.25%) due 05/30/25	2,930,000	2,886,577
Cushman & Wakefield US Borrower LLC 2.85% (1 Month USD LIBOR + 2.75%, Rate Floor: 2.75%) due 08/21/25	6,277,364	6,215,720
Duran Group Holding GMBH 4.25% (6 Month EURIBOR + 4.25%, Rate Floor: 4.25%) due 03/29/24	EUR 3,919,666	4,579,919
4.00% (3 Month EURIBOR + 4.00%, Rate Floor: 4.00%) due 12/20/24	EUR 1,186,721	1,386,620
Quikrete Holdings, Inc. due 05/12/28	6,000,000	5,949,360
Altra Industrial Motion Corp. 2.10% (1 Month USD LIBOR + 2.00%, Rate Floor: 2.00%) due 10/01/25	5,809,479	5,771,368
Charter Nex US Holdings, Inc. 5.00% (1 Month USD LIBOR + 4.25%, Rate Floor: 5.00%) due 12/01/27	5,738,250	5,745,423

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	Face Amount	Value
SENIOR FLOATING RATE INTERESTS^{††} - 92.4% (continued)		
Industrial - 21.3% (continued)		
Visual Comfort Group, Inc. 4.00% (1 Month USD LIBOR + 3.00%, Rate Floor: 4.00%) due 02/28/24 ^{†††}	5,153,903	\$ 5,147,461
Gardner Denver, Inc. 1.85% (1 Month USD LIBOR + 1.75%, Rate Floor: 1.75%) due 03/01/27	4,974,811	4,914,019
Reynolds Group Holdings, Inc. 3.35% (1 Month USD LIBOR + 3.25%, Rate Floor: 3.25%) due 02/05/26	4,930,225	4,895,023
Pelican Products, Inc. 4.50% (3 Month USD LIBOR + 3.50%, Rate Floor: 4.50%) due 05/01/25	4,626,900	4,584,980
Brown Group Holding LLC 3.25% (3 Month USD LIBOR + 2.75%, Rate Floor: 3.25%) due 06/07/28	4,000,000	3,978,000
American Bath Group LLC 4.25% (1 Month USD LIBOR + 3.75%, Rate Floor: 4.25%) due 11/23/27	3,990,000	3,977,112
DG Investment Intermediate Holdings 2, Inc. 4.50% (1 Month USD LIBOR + 3.75%, Rate Floor: 4.50%) due 03/31/28	3,737,922	3,748,836
VC GB Holdings, Inc. due 06/28/28	3,250,000	3,233,750
Mileage Plus Holdings LLC 6.25% (3 Month USD LIBOR + 5.25%, Rate Floor: 6.25%) due 06/21/27	2,800,000	2,988,048
Ravago Holdings America, Inc. 2.65% (3 Month USD LIBOR + 2.50%, Rate Floor: 2.50%) due 03/04/28	2,842,875	2,823,344
TricorBraun Holdings, Inc. 3.75% (6 Month USD LIBOR + 3.25%, Rate Floor: 3.75%) due 03/03/28	2,755,356	2,733,672
United Airlines Inc. 4.50% (3 Month USD LIBOR + 3.75%, Rate Floor: 4.50%) due 04/21/28	2,367,660	2,396,593
USIC Holding, Inc. 4.25% (1 Month USD LIBOR + 3.50%, Rate Floor: 4.25%) due 05/12/28	2,350,000	2,344,125
Recorded Books, Inc. due 08/29/25 ^{†††}	2,200,000	2,197,250
YAK MAT (YAK ACCESS LLC) 10.13% (3 Month USD LIBOR + 10.00%, Rate Floor: 10.00%) due 07/10/26	2,550,000	2,078,250

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June 30, 2021

	Face Amount	Value
SENIOR FLOATING RATE INTERESTS^{††} - 92.4% (continued)		
Industrial - 21.3% (continued)		
Osmose Utility Services, Inc. 3.75% (3 Month USD LIBOR + 3.25%, Rate Floor: 3.75%) due 06/23/28	2,050,000	\$ 2,039,750
Vertical (TK Elevator) 4.48% (6 Month USD LIBOR + 4.25%, Rate Floor: 4.25%) due 07/30/27	1,890,512	1,891,306
SkyMiles IP Ltd. 4.75% (3 Month USD LIBOR + 3.75%, Rate Floor: 4.75%) due 10/20/27	1,664,359	1,757,048
API Heat Transfer 12.00% (in-kind rate was 12.00%) due 01/01/24 ^{†††-3}	3,139,151	1,334,139
12.00% (in-kind rate was 12.00%) due 10/02/23 ^{†††-3}	560,058	420,044
TAMKO Building Products, Inc. 3.12% (1 Month USD LIBOR + 3.00% and 3 Month USD LIBOR + 3.00%, Rate Floor: 3.00%) due 05/29/26	1,193,924	1,190,199
Total Industrial		181,094,273
Consumer, Non-cyclical - 17.9%		
Hayward Industries, Inc. 3.25% (1 Month USD LIBOR + 2.75%, Rate Floor: 3.25%) due 05/28/28	8,300,000	8,276,677
AI Aqua Zip Bidco Pty Ltd. 4.25% (1 Month USD LIBOR + 3.25%, Rate Floor: 4.25%) due 12/13/23	8,067,393	8,072,476
SRAM LLC 3.25% (1 Month USD LIBOR + 2.75% and 3 Month USD LIBOR + 2.75%, Rate Floor: 3.25%) due 05/18/28	7,927,273	7,887,636
Triton Water Holdings, Inc. 4.00% (1 Month USD LIBOR + 3.50%, Rate Floor: 4.00%) due 03/31/28	7,800,000	7,789,158
Bombardier Recreational Products, Inc. 2.10% (1 Month USD LIBOR + 2.00%, Rate Floor: 2.00%) due 05/24/27	7,476,538	7,384,053
Kronos Acquisition Holdings, Inc. 4.25% (3 Month USD LIBOR + 3.75%, Rate Floor: 4.25%) due 12/22/26	7,431,375	7,372,519
Dole Food Company, Inc. 3.75% (1 Month USD LIBOR + 2.75%, Rate Floor: 3.75%) due 04/05/24	6,779,075	6,770,601
Froneri US, Inc. 2.35% (1 Month USD LIBOR + 2.25%, Rate Floor: 2.25%) due 01/29/27	6,831,000	6,723,412
Aramark Services, Inc. 1.85% (1 Month USD LIBOR + 1.75%, Rate Floor: 1.75%) due 03/11/25	6,400,000	6,325,312
National Mentor Holdings, Inc. 4.50% (1 Month USD LIBOR + 3.75% and 3 Month USD LIBOR + 3.75%, Rate Floor: 4.50%) due 03/02/28	6,013,854	6,020,530
Springs Window Fashions 4.35% (1 Month USD LIBOR + 4.25%, Rate Floor: 4.25%) due 06/16/25	4,313,528	4,313,528
8.60% (1 Month USD LIBOR + 8.50%, Rate Floor: 8.50%) due 06/15/26	1,350,000	1,350,850
Diamond (BC) BV 3.19% (3 Month USD LIBOR + 3.00%, Rate Floor: 3.00%) due 09/06/24	3,948,980	3,925,128
3.25% (3 Month EURIBOR + 3.25%, Rate Floor: 3.25%) due 09/06/24	EUR 1,388,316	1,640,189
Recess Holdings, Inc. 4.75% (3 Month USD LIBOR + 3.75%, Rate Floor: 4.75%) due 09/30/24	5,593,635	5,548,886
US Foods, Inc. 1.85% (1 Month USD LIBOR + 1.75%, Rate Floor: 1.75%) due 06/27/23	5,341,498	5,285,839
Weber-Stephen Products LLC 4.00% (1 Month USD LIBOR + 3.25%, Rate Floor: 4.00%) due 10/29/27	5,024,750	5,031,031
DaVita, Inc. 1.85% (1 Month USD LIBOR + 1.75%, Rate Floor: 1.75%) due 08/12/26	4,962,217	4,929,863
Cidron New Bidco Ltd. 3.00% (3 Month EURIBOR + 3.00%, Rate Floor: 3.00%) due 04/16/25	EUR 4,125,000	4,825,076
IQVIA Holdings, Inc. 1.90% (3 Month USD LIBOR + 1.75%, Rate Floor: 1.75%) due 06/11/25	4,842,000	4,809,123

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	Face Amount	Value
SENIOR FLOATING RATE INTERESTS^{1,2,5} - 92.4% (continued)		
Consumer, Non-cyclical - 17.9% (continued)		
Icon Luxembourg SARL		
due 06/16/28	3,550,000	\$ 3,555,005
Grifols Worldwide Operations USA, Inc.		
2.09% (1 Week USD LIBOR + 2.00%, Rate Floor: 2.00%) due 11/15/27	3,510,224	3,474,244
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	3,463,808
Option Care Health, Inc.		
3.85% (1 Month USD LIBOR + 3.75%, Rate Floor: 3.75%) due 08/06/26	3,183,838	3,183,170
Aveanna Healthcare LLC		
due 06/29/28	3,164,151	3,148,330
Energizer Holdings, Inc.		
2.75% (1 Month USD LIBOR + 2.25%, Rate Floor: 2.75%) due 12/22/27	2,842,875	2,833,636
MajorDrive Holdings IV LLC		
4.50% (3 Month USD LIBOR + 4.00%, Rate Floor: 4.50%) due 06/01/28	2,350,000	2,350,728
Elanco Animal Health, Inc.		
1.84% (1 Month USD LIBOR + 1.75%, Rate Floor: 1.75%) due 08/02/27	2,275,738	2,239,713
Arctic Glacier Group Holdings, Inc.		
4.50% (3 Month USD LIBOR + 3.50%, Rate Floor: 4.50%) due 03/20/24	2,272,564	2,170,299
BCPE Eagle Buyer LLC		
5.34% (1 Month USD LIBOR + 4.34%, Rate Floor: 5.34%) due 03/18/24	2,068,970	2,068,453
Osmosis Holdings Australia II Pty Ltd.		
due 06/17/28	2,000,000	2,005,000
Cambrex Corp.		
4.25% (1 Month USD LIBOR + 3.50%, Rate Floor: 4.25%) due 12/04/26	1,890,500	1,894,054
Endo Luxembourg Finance Company I SARL		
5.75% (3 Month USD LIBOR + 5.00%, Rate Floor: 5.75%) due 03/27/28	1,915,200	1,845,180
Valeant Pharmaceuticals International, Inc.		
3.10% (1 Month USD LIBOR + 3.00%, Rate Floor: 3.00%) due 06/02/25	1,643,039	1,635,448
PPD, Inc.		
2.75% (1 Month USD LIBOR + 2.25%, Rate Floor: 2.75%) due 01/13/28	1,496,250	1,493,676
Southern Veterinary Partners LLC		
5.00% (3 Month USD LIBOR + 4.00%, Rate Floor: 5.00%) due 10/05/27	874,394	878,224
Total Consumer, Non-cyclical		152,520,855
Communications - 13.8%		
GTT Communications BV		
3.25% (3 Month EURIBOR + 3.25%, Rate Floor: 3.25%) due 05/30/25	EUR 10,742,628	10,502,671
9.50% (1 Month USD LIBOR + 6.00%, Rate Floor: 7.00%) (in-kind rate was 2.50%) due 12/28/21 ³	1,578,870	1,591,833
Cengage Learning Acquisitions, Inc.		
5.25% (1 Month USD LIBOR + 4.25% and 3 Month USD LIBOR + 4.25%, Rate Floor: 5.25%) due 06/07/23	7,862,567	7,866,813
due 06/28/26	3,350,000	3,352,111
McGraw Hill LLC		
5.75% (1 Month USD LIBOR + 4.75%, Rate Floor: 5.75%) due 11/01/24	8,846,926	8,853,827
Virgin Media Bristol LLC		
2.57% (1 Month USD LIBOR + 2.50%, Rate Floor: 2.50%) due 01/31/28	7,916,233	7,841,504
WMG Acquisition Corp.		
2.23% (1 Month USD LIBOR + 2.13%, Rate Floor: 2.13%) due 01/12/28	7,250,000	7,187,867
Market Track LLC		
6.50% (Commercial Prime Lending Rate + 3.25%, Rate Floor: 4.25%) due 06/05/24	6,891,086	6,873,858
ProQuest, LLC		
3.35% (1 Month USD LIBOR + 3.25%, Rate Floor: 3.25%) due 10/23/26	6,881,245	6,873,332
CSC Holdings, LLC		
2.32% (1 Month USD LIBOR + 2.25%, Rate Floor: 2.25%) due 07/17/25	6,869,410	6,766,369
Ziggo Financing Partnership		
2.57% (1 Month USD LIBOR + 2.50%, Rate Floor: 2.50%) due 04/28/28	6,685,000	6,610,730

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SENIOR FLOATING RATE INTERESTS^{††5} - 92.4% (continued)		
Communications - 13.8% (continued)		
Zayo Group Holdings, Inc.		
3.10% (1 Month USD LIBOR + 3.00%, Rate Floor: 3.00%) due 03/09/27	6,648,468	\$ 6,574,204
Authentic Brands		
4.00% (1 Month USD LIBOR + 3.25%, Rate Floor: 4.00%) due 09/27/24	5,353,601	5,346,909
SFR Group S.A.		
3.87% (3 Month USD LIBOR + 3.69%, Rate Floor: 3.69%) due 02/02/26	3,379,883	3,348,619
2.94% (3 Month USD LIBOR + 2.75%, Rate Floor: 2.75%) due 07/31/25	1,653,899	1,624,261
GTT Communications, Inc.		
2.90% (3 Month USD LIBOR + 2.75%, Rate Floor: 2.75%) due 05/30/25	6,111,000	4,800,191
Titan US Finco LLC		
4.15% (3 Month USD LIBOR + 4.00%, Rate Floor: 4.00%) due 05/01/26	4,418,358	4,404,573
Xplornet Communications, Inc.		
4.85% (1 Month USD LIBOR + 4.75%, Rate Floor: 4.75%) due 06/10/27	3,960,000	3,958,574
Telenet Financing USD LLC		
2.07% (1 Month USD LIBOR + 2.00%, Rate Floor: 2.00%) due 04/28/28	4,000,000	3,942,000
UPC Broadband Holding BV		
3.07% (1 Month USD LIBOR + 3.00%, Rate Floor: 3.00%) due 01/31/29	3,850,000	3,823,050
Level 3 Financing, Inc.		
1.85% (1 Month USD LIBOR + 1.75%, Rate Floor: 1.75%) due 03/01/27	3,339,546	3,286,313
Radiate Holdeo, LLC		
4.25% (1 Month USD LIBOR + 3.50%, Rate Floor: 4.25%) due 09/25/26	1,795,500	1,796,164
Total Communications		117,225,773
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	18,792,263	18,782,867
7.00% (3 Month USD LIBOR + 6.00%, Rate Floor: 7.00%) due 09/01/23	2,017,146	1,998,648
First Brands Group LLC		
6.00% (1 Month USD LIBOR + 5.00%, Rate Floor: 6.00%) due 03/30/27	7,880,250	7,962,362

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June 30, 2021

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SENIOR FLOATING RATE INTERESTS^{††} - 92.4% (continued)		
Consumer, Cyclical - 13.3% (continued)		
Power Solutions (Panther)		
3.35% (1 Month USD LIBOR + 3.25%, Rate Floor: 3.25%) due 04/30/26	7,382,815	\$ 7,308,987
CHG Healthcare Services, Inc.		
4.00% (3 Month USD LIBOR + 3.00%, Rate Floor: 4.00%) due 06/07/23	7,316,151	7,307,006
Zephyr Bidco Ltd.		
4.80% (1 Month GBP LIBOR + 4.75%, Rate Floor: 4.75%) due 07/23/25	GBP 5,265,000	7,173,090
IBC Capital Ltd.		
3.87% (3 Month USD LIBOR + 3.75%, Rate Floor: 3.75%) due 09/11/23	7,164,368	7,092,724
Navistar Inc.		
3.60% (1 Month USD LIBOR + 3.50%, Rate Floor: 3.50%) due 11/06/24	6,903,140	6,903,140
Intrawest Resorts Holdings, Inc.		
2.85% (1 Month USD LIBOR + 2.75%, Rate Floor: 2.75%) due 07/31/24	6,690,616	6,601,028
PetSmart LLC		
4.50% (3 Month USD LIBOR + 3.75%, Rate Floor: 4.50%) due 02/11/28	6,350,000	6,351,587
Burlington Stores, Inc.		
due 06/24/28	2,750,000	2,738,532
1.83% (1 Month USD LIBOR + 1.75%, Rate Floor: 1.75%) due 11/18/24 ^{†††}	2,000,000	1,993,340
EG Finco Ltd.		
4.00% (3 Month EURIBOR + 4.00%, Rate Floor: 4.00%) due 02/07/25	EUR 3,341,505	3,905,479
4.15% (3 Month USD LIBOR + 4.00%, Rate Floor: 4.00%) due 02/07/25	775,588	769,221
Packers Holdings LLC		
4.00% (3 Month USD LIBOR + 3.25%, Rate Floor: 4.00%) due 03/09/28	4,483,765	4,456,683
CNT Holdings 1 Corp.		
4.50% (3 Month USD LIBOR + 3.75%, Rate Floor: 4.50%) due 11/08/27	3,800,000	3,800,000
Mavis Tire Express Services TopCo Corp.		
4.75% (3 Month USD LIBOR + 4.00%, Rate Floor: 4.75%) due 05/04/28	3,000,000	3,007,500
Whatabrands, LLC		
2.83% (1 Month USD LIBOR + 2.75%, Rate Floor: 2.75%) due 07/31/26	2,875,516	2,861,800
Truck Hero, Inc.		
4.50% (1 Month USD LIBOR + 3.75%, Rate Floor: 4.50%) due 01/31/28	2,842,875	2,841,454
WIRB - Copernicus Group, Inc.		
due 01/08/27	2,550,000	2,556,375
Alexander Mann		
5.11% (6 Month GBP LIBOR + 5.00%, Rate Floor: 5.00%) due 06/16/25	GBP 1,540,000	2,040,807
WW International, Inc.		
4.00% (1 Month USD LIBOR + 3.50%, Rate Floor: 4.00%) due 04/13/28	1,750,000	1,754,375
American Trailer World Corp.		
4.50% (1 Month USD LIBOR + 3.75%, Rate Floor: 4.50%) due 03/03/28	1,600,000	1,597,008
Rent-A-Center, Inc.		
4.75% (1 Month USD LIBOR + 4.00%, Rate Floor: 4.75%) due 02/17/28	1,396,500	1,396,500
SHO Holding 1 Corp.		
6.25% (3 Month USD LIBOR + 5.25%, Rate Floor: 6.25%) due 04/26/24 ^{†††}	564,599	527,901
6.23% (3 Month USD LIBOR + 5.23%, Rate Floor: 6.23%) due 04/29/24 ^{†††}	9,357	8,749
Total Consumer, Cyclical		113,737,163
Financial - 10.4%		
USI, Inc.		
3.15% (3 Month USD LIBOR + 3.00%, Rate Floor: 3.00%) due 05/16/24	8,009,456	7,930,643
Aretec Group, Inc.		
4.35% (1 Month USD LIBOR + 4.25%, Rate Floor: 4.25%) due 10/01/25	7,653,750	7,622,676
AmWINS Group, Inc.		
3.00% (1 Month USD LIBOR + 2.25%, Rate Floor: 3.00%) due 02/19/28	7,462,500	7,412,725
Jane Street Group LLC		
2.85% (1 Month USD LIBOR + 2.75%, Rate Floor: 2.75%) due 01/26/28	7,363,000	7,323,534
Alliant Holdings Intermediate LLC		
3.35% (1 Month USD LIBOR + 3.25%, Rate Floor: 3.25%) due 05/09/25	7,282,039	7,199,315

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Financial - 10.4% (continued)		
Focus Financial Partners LLC		
2.10% (1 Month USD LIBOR + 2.00%, Rate Floor: 2.00%) due 07/03/24	6,758,767	\$ 6,687,260
HarbourVest Partners, LP		
2.43% (3 Month USD LIBOR + 2.25%, Rate Floor: 2.25%) due 03/03/25	6,355,965	6,318,909
NFP Corp.		
3.35% (1 Month USD LIBOR + 3.25%, Rate Floor: 3.25%) due 02/15/27	5,079,070	5,002,173
Franchise Group, Inc.		
5.50% (3 Month USD LIBOR + 4.75%, Rate Floor: 5.50%) due 03/10/26	4,937,625	4,959,252
Nexus Buyer LLC		
3.84% (1 Month USD LIBOR + 3.75%, Rate Floor: 3.75%) due 11/09/26	4,708,434	4,694,968
Jefferies Finance LLC		
3.13% (1 Month USD LIBOR + 3.00%, Rate Floor: 3.00%) due 06/03/26	4,606,047	4,581,589
Citadel Securities, LP		
2.60% (1 Month USD LIBOR + 2.50%, Rate Floor: 2.50%) due 02/02/28	4,488,750	4,439,194
AlixPartners, LLP		
3.25% (1 Month USD LIBOR + 2.75%, Rate Floor: 3.25%) due 02/04/28	3,990,000	3,971,726
Ryan Specialty Group LLC		
3.75% (1 Month USD LIBOR + 3.00%, Rate Floor: 3.75%) due 09/01/27	3,582,000	3,578,633
Duff & Phelps		
4.75% (1 Month USD LIBOR + 3.75%, Rate Floor: 4.75%) due 04/09/27	2,586,967	2,596,669
HighTower Holding LLC		
4.75% (3 Month USD LIBOR + 4.00%, Rate Floor: 4.75%) due 04/21/28	2,160,000	2,162,700
AqGen Island Holdings, Inc.		
due 05/20/28	1,850,000	1,844,228
Total Financial		88,326,194
Technology - 7.2%		
Peraton Corp.		
4.50% (1 Month USD LIBOR + 3.75%, Rate Floor: 4.50%) due 02/01/28	7,980,000	7,996,598
WEX, Inc.		
2.35% (1 Month USD LIBOR + 2.25%, Rate Floor: 2.25%) due 03/31/28	7,780,500	7,717,322

Floating Rate Strategies Fund
SCHEDULE OF INVESTMENTS (Unaudited)

June 30, 2021

	Face Amount	Value
SENIOR FLOATING RATE INTERESTS^{††5} - 92.4% (continued)		
Technology - 7.2% (continued)		
Informatica LLC		
3.35% (1 Month USD LIBOR + 3.25%, Rate Floor: 3.25%) due 02/25/27	7,110,669	\$ 7,061,392
Misys Ltd.		
4.50% (3 Month USD LIBOR + 3.50%, Rate Floor: 4.50%) due 06/13/24	4,696,137	4,619,355
Emerald TopCo, Inc. (Press Ganey)		
3.69% (3 Month USD LIBOR + 3.50%, Rate Floor: 3.50%) due 07/24/26	4,465,909	4,437,997
Verscend Holding Corp.		
4.10% (1 Month USD LIBOR + 4.00%, Rate Floor: 4.00%) due 08/27/25	4,390,000	4,397,068
Project Ruby Ultimate Parent Corp.		
4.00% (1 Month USD LIBOR + 3.25%, Rate Floor: 4.00%) due 03/10/28	3,491,250	3,479,240
Polaris Newco LLC		
4.50% (6 Month USD LIBOR + 4.00%, Rate Floor: 4.50%) due 06/02/28	3,350,000	3,357,973
Conair Holdings LLC		
4.25% (3 Month USD LIBOR + 3.75%, Rate Floor: 4.25%) due 05/17/28	3,150,000	3,156,300
Brave Parent Holdings, Inc.		
4.10% (1 Month USD LIBOR + 4.00%, Rate Floor: 4.00%) due 04/18/25	3,071,699	3,065,310
Boxer Parent Co., Inc.		
3.85% (1 Month USD LIBOR + 3.75%, Rate Floor: 3.75%) due 10/02/25	2,977,330	2,958,722
Atlas CC Acquisition Corp.		
5.00% (3 Month USD LIBOR + 4.25%, Rate Floor: 5.00%) due 05/25/28	2,950,000	2,957,375
Sabre GLBL, Inc.		
2.10% (1 Month USD LIBOR + 2.00%, Rate Floor: 2.00%) due 02/22/24	2,286,239	2,249,088
EXC Holdings III Corp.		
4.50% (3 Month USD LIBOR + 3.50%, Rate Floor: 4.50%) due 12/02/24	1,954,125	1,949,240
TIBCO Software, Inc.		
3.86% (1 Month USD LIBOR + 3.75%, Rate Floor: 3.75%) due 06/30/26	1,786,466	1,780,214
Total Technology		61,183,194
Basic Materials - 6.4%		
PQ Corp.		
3.25% (3 Month USD LIBOR + 2.75%, Rate Floor: 3.25%) due 06/09/28	8,600,000	8,592,862
2.44% (3 Month USD LIBOR + 2.25%, Rate Floor: 2.25%) due 02/08/27	1,584,822	1,577,896
Element Solutions, Inc.		
due 01/30/26	8,478,426	8,462,572
Alpha 3 BV (Atotech)		
3.00% (3 Month USD LIBOR + 2.50%, Rate Floor: 3.00%) due 03/18/28	6,800,000	6,761,784
Messer Industries USA, Inc.		
2.65% (3 Month USD LIBOR + 2.50%, Rate Floor: 2.50%) due 03/02/26	6,512,604	6,463,564
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
Univar Netherlands Holding BV		
due 05/26/28	3,600,000	3,592,296
Illuminate Buyer LLC		
3.60% (1 Month USD LIBOR + 3.50%, Rate Floor: 3.50%) due 06/30/27	3,582,023	3,558,345
GrafTech Finance, Inc.		
4.00% (1 Month USD LIBOR + 3.00%, Rate Floor: 4.00%) due 02/12/25	3,295,304	3,293,656
INEOS Ltd.		
3.25% (1 Month USD LIBOR + 2.75%, Rate Floor: 3.25%) due 01/29/26	2,600,000	2,591,056
NIC Acquisition Corp.		
4.50% (3 Month USD LIBOR + 3.75%, Rate Floor: 4.50%) due 12/29/27	2,250,000	2,243,678

Floating Rate Strategies Fund
SCHEDULE OF INVESTMENTS (Unaudited)

June 30, 2021

	Face Amount	Value
SENIOR FLOATING RATE INTERESTS^{††,§} - 92.4% (continued)		
Basic Materials - 6.4% (continued)		
Trinseo Materials Operating S.C.A.		
2.60% (1 Month USD LIBOR + 2.50%, Rate Floor: 2.50%) due 05/03/28	1,600,000	\$ 1,587,008
Total Basic Materials		54,858,547
Energy - 1.6%		
DT Midstream, Inc.		
2.50% (3 Month USD LIBOR + 2.00% and 6 Month USD LIBOR + 2.00%, Rate Floor: 2.50%) due 06/12/28	8,600,000	8,607,654
Penn Virginia Holding Corp.		
9.25% (1 Month USD LIBOR + 8.25%, Rate Floor: 9.25%) due 09/30/24	4,046,469	3,975,656
Pernian Production Partners LLC		
10.00% (1 Month USD LIBOR + 7.00%, Rate Floor: 8.00%) (in-kind rate was 2.00%) due 11/24/25 ^{††,§}	1,598,505	1,438,654
Total Energy		14,021,964
Utilities - 0.5%		
Hamilton Projects Acquiror LLC		
5.75% (3 Month USD LIBOR + 4.75%, Rate Floor: 5.75%) due 06/17/27	3,950,100	3,906,649
Total Senior Floating Rate Interests (Cost \$793,125,639)		786,874,612
CORPORATE BONDS^{††} - 1.9%		
Consumer, Non-cyclical - 0.7%		
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	1,695,866
Total Consumer, Non-cyclical		6,083,085
Energy - 0.5%		
Sabine Pass Liquefaction LLC		
5.63% due 04/15/23	4,200,000	4,511,640
Communications - 0.5%		
Ziggo BV		
5.50% due 01/15/27 ⁴	3,950,000	4,103,062
Industrial - 0.1%		
Grinding Media, Inc. / Moly-Cop AltaSteel Ltd.		
7.38% due 12/15/23 ⁴	750,000	766,905
Consumer, Cyclical - 0.1%		
LBC Tank Terminals Holding Netherlands BV		
6.88% due 05/15/23 ⁴	630,000	628,425
Financial - 0.0%		
Lincoln Financing SARL		
3.88% (3 Month EURIBOR + 3.88%, Rate Floor: 3.88%) due 04/01/24 ⁴	EUR 350,000	415,142
Basic Materials - 0.0%		
Mirabela Nickel Ltd.		
due 06/24/19 ^{6,7}	1,279,819	51,193
Total Corporate Bonds (Cost \$16,832,282)		16,559,452
COLLATERALIZED MORTGAGE OBLIGATIONS^{††} - 1.8%		
Residential Mortgage Backed Securities - 1.8%		
RALI Series Trust		
2006-QO6, 0.45% (1 Month USD LIBOR + 0.36%, Rate Floor: 0.36%) due 06/25/46 ⁵	11,151,698	3,559,383
2006-QO2, 0.53% (1 Month USD LIBOR + 0.44%, Rate Floor: 0.44%) due 02/25/46 ⁵	444,987	132,306
Washington Mutual Mortgage Pass-Through Certificates Trust		
2007-OA6, 0.93% (1 Year CMT Rate + 0.81%, Rate Floor: 0.81%) due 07/25/47 ⁵	2,956,380	2,671,553
American Home Mortgage Assets Trust		
2006-4, 0.30% (1 Month USD LIBOR + 0.21%, Rate Floor: 0.21%) due 10/25/46 ⁵	2,773,437	1,824,035
Washington Mutual Mortgage Pass-Through Certificates WMAII Series Trust		
2006-AR9, 0.96% (1 Year CMT Rate + 0.84%, Rate Floor: 0.84%) due 11/25/46 ⁵	2,057,700	1,770,516
Lehman XS Trust Series		
2006-16N, 0.28% (1 Month USD LIBOR + 0.19%, Rate Floor: 0.19%) due 11/25/46 ⁵	1,599,116	1,507,909
Wachovia Asset Securitization Issuance II LLC Trust		
2007-HE1, 0.23% (1 Month USD LIBOR + 0.14%, Rate Floor: 0.14%) due 07/25/37 ^{4,5}	1,254,400	1,199,855
Nomura Resecuritization Trust		
2015-4R, 1.15% (1 Month USD LIBOR + 0.43%, Rate Floor: 0.43%) due 03/26/36 ^{4,5}	1,129,611	1,124,359
Alliance Bancorp Trust		
2007-OA1, 0.33% (1 Month USD LIBOR + 0.24%, Rate Floor: 0.24%) due 07/25/37 ⁵	460,228	430,046

Floating Rate Strategies Fund
SCHEDULE OF INVESTMENTS (Unaudited)

June 30, 2021

	Face Amount	Value
COLLATERALIZED MORTGAGE OBLIGATIONS^{††} - 1.8% (continued)		
Residential Mortgage Backed Securities - 1.8% (continued)		
Morgan Stanley Re-REMIC Trust		
2010-R5, 1.20% due 06/26/36 ⁴	392,615	\$ 361,558
GSA Home Equity Trust		
2007-7, 0.63% (1 Month USD LIBOR + 0.54%, Rate Floor: 0.54%) due 07/25/37 ⁵	230,664	227,782
New Century Home Equity Loan Trust		
2004-4, 0.89% (1 Month USD LIBOR + 0.80%, Rate Cap/Floor: 12.50%/0.80%) due 02/25/35 ⁵	192,402	189,303
Total Residential Mortgage Backed Securities		14,998,605
Total Collateralized Mortgage Obligations		14,998,605
(Cost \$16,014,900)		
ASSET-BACKED SECURITIES^{††} - 1.0%		
Collateralized Loan Obligations - 1.0%		
Jamestown CLO V Ltd.		
2014-5A, 5.29% (3 Month USD LIBOR + 5.10%, Rate Floor: 0.00%) due 01/17/27 ^{4,5}	4,000,000	3,568,499
Treman Park CLO Ltd.		
2015-1A, due 10/20/28 ^{4,8}	3,000,000	2,356,104
Newstar Commercial Loan Funding LLC		
2017-1A, 3.63% (3 Month USD LIBOR + 3.50%, Rate Floor: 0.00%) due 03/20/27 ^{4,5}	1,000,000	1,000,511
Octagon Loan Funding Ltd.		
2014-1A, due 11/18/31 ^{4,8}	2,071,948	726,767
Avery Point II CLO Ltd.		
2013-3X COM, due 01/18/25 ⁸	1,731,672	575,747
OHA Credit Partners IX Ltd.		
2013-9A, due 10/20/25 ^{4,8}	1,808,219	2,170
Total Collateralized Loan Obligations		8,229,798
Transport-Aircraft - 0.0%		
Airplanes Pass Through Trust		
2001-1A, due 03/15/19 ^{†††6,7}	896,492	90
Total Asset-Backed Securities		8,229,888
(Cost \$10,472,009)		
Total Investments - 104.4%		
(Cost \$899,452,967)	\$	889,195,682
Other Assets & Liabilities, net - (4.4)%		(37,385,850)
Total Net Assets - 100.0%	\$	851,809,832

Floating Rate Strategies Fund
SCHEDULE OF INVESTMENTS (Unaudited)

June 30, 2021

Forward Foreign Currency Exchange Contracts^{††}

Counterparty	Contracts to Sell	Currency	Settlement Date	Settlement Value	Value at June 30, 2021	Unrealized Appreciation
Goldman Sachs International	26,555,000	EUR	07/16/21	\$ 32,218,916	\$ 31,509,981	\$ 708,935
Barclays Bank plc	6,742,000	GBP	07/16/21	9,495,136	9,326,593	168,543
						\$ 877,478

Counterparty	Contracts to Buy	Currency	Settlement Date	Settlement Value	Value at June 30, 2021	Unrealized Depreciation
Citibank, N.A.	115,000	EUR	07/16/21	\$ 137,385	\$ 136,458	\$ (927)

~ 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 June 30, 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

\$20,640,576 (cost \$21,606,048), or 2.4% of total net assets.

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