

SCHEDULE OF INVESTMENTS

September 30, 2021

FLOATING RATE STRATEGIES FUND

| | SHARES | VALUE |
|---|-----------|-------------------|
| COMMON STOCKS^{†††} - 0.3% | | |
| ENERGY - 0.3% | | |
| Unit Corp. ^{††*} | 54,605 | \$ 1,665,452 |
| Permian Production Partners LLC* | 401,481 | <u>509,881</u> |
| Total Energy | | <u>2,175,333</u> |
| INDUSTRIAL - 0.0% | | |
| BP Holdco LLC* ¹ | 244,278 | 172,216 |
| Vector Phoenix Holdings, LP* | 244,278 | 67,177 |
| API Heat Transfer Parent LLC* | 4,994,727 | <u>5</u> |
| Total Industrial | | <u>239,398</u> |
| CONSUMER, NON-CYCLICAL - 0.0% | | |
| Targus Group International Equity, Inc.* ¹ | 12,773 | 31,108 |
| Chef Holdings, Inc.* | 94 | <u>4,838</u> |
| Total Consumer, Non-cyclical | | <u>35,946</u> |
| Total Common Stocks (Cost \$2,022,479) | | |
| | | <u>2,450,677</u> |
| PREFERRED STOCKS^{†††} - 0.0% | | |
| INDUSTRIAL - 0.0% | | |
| API Heat Transfer Intermediate* | 618 | <u>—</u> |
| Total Preferred Stocks (Cost \$493,920) | | <u>—</u> |
| EXCHANGE-TRADED FUNDS[†] - 2.7% | | |
| SPDR Blackstone Senior Loan ETF | 544,780 | <u>25,070,776</u> |
| Total Exchange-Traded Funds (Cost \$25,016,730) | | <u>25,070,776</u> |

| | SHARES | VALUE |
|--|------------|----------------------|
| MONEY MARKET FUND[†] - 9.4% | | |
| Federated | | |
| Hermes U.S. Treasury Cash Reserves Fund — Institutional Shares, 0.01% ² | 86,654,335 | <u>\$ 86,654,335</u> |
| Total Money Market Fund (Cost \$86,654,335) | | <u>86,654,335</u> |
| | FACE | AMOUNT [†] |
| SENIOR FLOATING RATE INTERESTS^{††5} - 89.5% | | |
| INDUSTRIAL - 22.4% | | |
| Standard Industries, Inc. | | |
| 3.00% due 09/22/28 | 8,000,000 | 8,004,320 |
| Quikrete Holdings, Inc. | | |
| 3.00% due 05/22/28 | 8,000,000 | 7,971,040 |
| Beacon Roofing Supply, Inc. | | |
| 2.33% (1 Month USD LIBOR + 2.25%, Rate Floor: 2.25%) due 05/19/28 | 7,980,000 | 7,930,923 |
| Park River Holdings, Inc. | | |
| 4.00% (3 Month USD LIBOR + 3.25%, Rate Floor: 4.00%) due 12/28/27 | 7,930,125 | 7,895,470 |
| Core & Main, LP | | |
| 2.59% (1 Month USD LIBOR + 2.50%, Rate Floor: 2.50%) due 07/27/28 | 7,700,000 | 7,661,500 |
| Atlantic Aviation | | |
| 3.50% (1 Month USD LIBOR + 3.00%, Rate Floor: 3.50%) due 09/22/28 | 7,650,000 | 7,639,061 |

FLOATING RATE STRATEGIES FUND

| | FACE AMOUNT | VALUE | | FACE AMOUNT | VALUE |
|---|----------------|--------------|--|----------------|--------------|
| BWAY Holding Co. 3.33% (1 Month USD LIBOR + 3.25%, Rate Floor: 3.25%) due 04/03/24 | 7,714,709 | \$ 7,549,537 | | | |
| STS Operating, Inc. (SunSource) 5.25% (1 Month USD LIBOR + 4.25%, Rate Floor: 5.25%) due 12/11/24 | 7,465,853 | 7,444,874 | | | |
| Genesee & Wyoming, Inc. 2.13% (3 Month USD LIBOR + 2.00%, Rate Floor: 2.00%) due 12/30/26 | 7,424,623 | 7,375,695 | | | |
| Alliance Laundry Systems LLC 4.25% (3 Month USD LIBOR + 3.50%, Rate Floor: 4.25%) due 10/08/27 | 7,216,125 | 7,222,547 | | | |
| Berry Global, Inc. 1.86% (2 Month USD LIBOR + 1.75%, Rate Floor: 1.75%) due 07/01/26 | 7,086,938 | 7,042,644 | | | |
| Engineered Machinery Holdings, Inc. 4.50% (3 Month USD LIBOR + 3.75%, Rate Floor: 4.50%) due 05/19/28 | 7,000,000 | 6,979,560 | | | |
| LTI Holdings, Inc. 3.58% (1 Month USD LIBOR + 3.50%, Rate Floor: 3.50%) due 09/08/25 | 6,900,945 | 6,798,535 | | | |
| | | | Titan Acquisition Ltd. (Husky) 3.17% (3 Month USD LIBOR + 3.00%, Rate Floor: 3.00%) due 03/28/25 | 6,870,339 | \$ 6,740,765 |
| | | | American Bath Group LLC 4.25% (3 Month USD LIBOR + 3.75%, Rate Floor: 4.25%) due 11/23/27 | 6,473,734 | 6,449,458 |
| | | | TransDigm, Inc. 2.33% (1 Month USD LIBOR + 2.25%, Rate Floor: 2.25%) due 12/09/25 | 3,554,774 | 3,510,339 |
| | | | 2.33% (1 Month USD LIBOR + 2.25%, Rate Floor: 2.25%) due 05/30/25 | 2,922,563 | 2,885,739 |
| | | | Cushman & Wakefield US Borrower LLC 2.83% (1 Month USD LIBOR + 2.75%, Rate Floor: 2.75%) due 08/21/25 | 6,261,512 | 6,200,462 |
| | | | Charter Next Generation, Inc. 4.50% (1 Month USD LIBOR + 3.75%, Rate Floor: 4.50%) due 12/01/27 | 5,726,500 | 5,736,350 |
| | | | Clean Harbors, Inc. due 09/21/28 | 5,700,000 | 5,697,606 |
| | | | Duran Group Holding GMBH 4.00% (6 Month EURIBOR + 4.00%, Rate Floor: 4.00%) due 03/29/24 | EUR 3,791,039 | 4,331,455 |

FLOATING RATE STRATEGIES FUND

| | FACE AMOUNT | VALUE | | FACE AMOUNT | VALUE |
|--|----------------|--------------|---|----------------|--------------|
| 4.00% (3 Month EURIBOR + 4.00%, Rate Floor: 4.00%) due 12/20/24 | EUR 961,721 | \$ 1,098,815 | | | |
| Altra Industrial Motion Corp. 2.08% (1 Month USD LIBOR + 2.00%, Rate Floor: 2.00%) due 10/01/25 | 5,394,516 | 5,359,451 | | | |
| Reynolds Group Holdings, Inc. 3.33% (1 Month USD LIBOR + 3.25%, Rate Floor: 3.25%) due 02/05/26 | 4,930,225 | 4,893,248 | | | |
| Gardner Denver, Inc. 1.83% (1 Month USD LIBOR + 1.75%, Rate Floor: 1.75%) due 03/01/27 | 4,962,217 | 4,891,902 | | | |
| Pelican Products, Inc. 4.50% (3 Month USD LIBOR + 3.50%, Rate Floor: 4.50%) due 05/01/25 | 4,614,975 | 4,594,808 | | | |
| DG Investment Intermediate Holdings 2, Inc. 4.50% (1 Month USD LIBOR + 3.75%, Rate Floor: 4.50%) due 03/31/28 | 3,838,588 | 3,851,601 | | | |
| Pro Mach Group, Inc. 5.00% (1 Month USD LIBOR + 4.00%, Rate Floor: 1.00%) due 08/31/28 | 3,785,475 | 3,801,715 | | | |
| | | | Brown Group Holding LLC 3.25% (3 Month USD LIBOR + 2.75%, Rate Floor: 3.25%) due 06/07/28 | 3,737,527 | \$ 3,732,855 |
| | | | Hillman Group, Inc. 3.25% (1 Month USD LIBOR + 2.75%, Rate Floor: 3.25%) due 07/14/28 | 3,700,000 | 3,694,450 |
| | | | Berlin Packaging LLC 4.25% (1 Month USD LIBOR + 3.75% and 3 Month USD LIBOR + 3.75%, Rate Floor: 4.25%) due 03/13/28 | 3,450,000 | 3,444,963 |
| | | | Mileage Plus Holdings LLC 6.25% (3 Month USD LIBOR + 5.25%, Rate Floor: 6.25%) due 06/21/27 | 2,800,000 | 2,973,264 |
| | | | Savage Enterprises LLC 3.75% (1 Month USD LIBOR + 3.25%, Rate Floor: 3.75%) due 09/15/28 | 2,950,000 | 2,945,840 |
| | | | TricorBraun Holdings, Inc. 3.75% (1 Month USD LIBOR + 3.25%, Rate Floor: 3.75%) due 03/03/28 | 2,945,027 | 2,927,004 |
| | | | Ravago Holdings America, Inc. 2.64% (3 Month USD LIBOR + 2.50%, Rate Floor: 2.50%) due 03/06/28 | 2,835,750 | 2,821,571 |

FLOATING RATE STRATEGIES FUND

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|---|----------------|--------------|--|----------------|--------------------|
| United Airlines, Inc. 4.50% (3 Month USD LIBOR + 3.75%, Rate Floor: 4.50%) due 04/21/28 | 2,361,741 | \$ 2,376,242 | | | |
| USIC Holding, Inc. 4.25% (1 Month USD LIBOR + 3.50%, Rate Floor: 4.25%) due 05/12/28 | 2,350,000 | 2,347,063 | | | |
| Air Canada 4.25% (3 Month USD LIBOR + 3.50%, Rate Floor: 4.25%) due 08/11/28 | 2,200,000 | 2,207,326 | | | |
| Osmose Utility Services, Inc. 3.75% (1 Month USD LIBOR + 3.25%, Rate Floor: 3.75%) due 06/23/28 | 2,050,000 | 2,041,042 | | | |
| TK Elevator Midco GmbH 4.00% (6 Month USD LIBOR + 3.50%, Rate Floor: 4.00%) due 07/30/27 | 1,885,786 | 1,888,407 | | | |
| YAK MAT (YAK ACCESS LLC) 10.13% (3 Month USD LIBOR + 10.00%, Rate Floor: 10.00%) due 07/10/26 | 2,550,000 | 1,765,875 | | | |
| Ring Container Technologies Group LLC 4.25% (3 Month USD LIBOR + 3.75%, Rate Floor: 4.25%) due 08/14/28 | 1,750,000 | 1,750,875 | | | |
| | | | API Heat Transfer 12.00% (3 Month USD LIBOR, Rate Floor: 1.00%) (in-kind rate was 11.00%) due 01/01/24 ^{†††.3} | 3,333,560 | \$ 1,166,746 |
| | | | 12.00% (3 Month USD LIBOR, Rate Floor: 1.00%) (in-kind rate was 11.00%) due 10/02/23 ^{†††.3} | 577,047 | 418,359 |
| | | | TAMKO Building Products, Inc. 3.11% (2 Month USD LIBOR + 3.00% and 3 Month USD LIBOR + 3.00%, Rate Floor: 3.00%) due 05/29/26 | 1,190,886 | <u>1,183,443</u> |
| | | | Total Industrial | | <u>207,244,745</u> |
| | | | CONSUMER, NON-CYCLICAL - 17.1% | | |
| | | | Triton Water Holdings, Inc. 4.00% (3 Month USD LIBOR + 3.50%, Rate Floor: 4.00%) due 03/31/28 | 8,000,000 | 7,985,040 |
| | | | Hayward Industries, Inc. 3.00% (1 Month USD LIBOR + 2.50%, Rate Floor: 3.00%) due 05/29/28 | 7,780,500 | 7,756,225 |
| | | | 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 | 7,636,364 | 7,623,611 |

FLOATING RATE STRATEGIES FUND

| | FACE AMOUNT | VALUE | | FACE AMOUNT | VALUE |
|------------------------|----------------|--------------|-----------------------|----------------|--------------|
| Bombardier | | | Springs Window | | |
| Recreational | | | Fashions | | |
| Products, Inc. | | | 4.33% (1 Month USD | | |
| 2.08% (1 Month | | | LIBOR + 4.25%, | | |
| USD LIBOR + | | | Rate Floor: 4.25%) | | |
| 2.00%, Rate | | | due 06/16/25 | 4,302,410 | \$ 4,302,410 |
| Floor: 2.00%) | | | 8.58% (1 Month | | |
| due 05/24/27 | 7,457,610 | \$ 7,390,044 | USD LIBOR + | | |
| Kronos Acquisition | | | 8.50%, Rate | | |
| Holdings, Inc. | | | Floor: 8.50%) | | |
| 4.25% (3 Month USD | | | due 06/15/26 | 1,350,000 | 1,350,000 |
| LIBOR + 3.75%, | | | Recess Holdings, Inc. | | |
| Rate Floor: 4.25%) | | | 4.75% (3 Month USD | | |
| due 12/22/26 | 7,412,750 | 7,222,168 | LIBOR + 3.75%, | | |
| Medline Borrower LP | | | Rate Floor: 4.75%) | | |
| due 09/28/28 | 7,000,000 | 6,965,000 | due 09/30/24 | 5,579,144 | 5,546,617 |
| Froneri US, Inc. | | | US Foods, Inc. | | |
| 2.33% (1 Month USD | | | 1.83% (1 Month USD | | |
| LIBOR + 2.25%, | | | LIBOR + 1.75%, | | |
| Rate Floor: 2.25%) | | | Rate Floor: 1.75%) | | |
| due 01/29/27 | 6,813,750 | 6,728,578 | due 06/27/23 | 5,043,335 | 5,011,814 |
| Aramark Services, Inc. | | | Phoenix Newco, Inc. | | |
| 1.83% (1 Month USD | | | due 08/03/28 | 5,000,000 | 5,000,800 |
| LIBOR + 1.75%, | | | DaVita, Inc. | | |
| Rate Floor: 1.75%) | | | 1.83% (1 Month USD | | |
| due 03/11/25 | 6,400,000 | 6,253,312 | LIBOR + 1.75%, | | |
| VC GB Holdings I Corp. | | | Rate Floor: 1.75%) | | |
| 4.00% (3 Month | | | due 08/12/26 | 4,949,622 | 4,918,687 |
| USD LIBOR + | | | Cidron New Bidco Ltd. | | |
| 3.50%, Rate | | | 3.00% (3 Month | | |
| Floor: 4.00%) | | | EURIBOR + | | |
| due 07/21/28 | 6,250,000 | 6,243,500 | 3.00%, Rate | | |
| National Mentor | | | Floor: 3.00%) | | |
| Holdings, Inc. | | | due 04/16/25 | EUR 4,125,000 | 4,710,060 |
| 4.50% (1 Month | | | Southern Veterinary | | |
| USD LIBOR + | | | Partners LLC | | |
| 3.75% and 3 | | | 5.00% (3 Month | | |
| Month USD | | | USD LIBOR + | | |
| LIBOR + 3.75%, | | | 4.00%, Rate | | |
| Rate Floor: 4.50%) | | | Floor: 5.00%) | | |
| due 03/02/28 | 6,000,071 | 5,998,570 | due 10/05/27 | 4,674,394 | 4,691,923 |
| | | | IQVIA Holdings, Inc. | | |
| | | | 1.88% (3 Month USD | | |
| | | | LIBOR + 1.75%, | | |
| | | | Rate Floor: 1.75%) | | |
| | | | due 06/11/25 | 4,521,422 | 4,510,119 |

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|--|----------------|--------------|--|----------------|--------------|
| Weber-Stephen Products LLC 4.00% (1 Month USD LIBOR + 3.25% and 3 Month USD LIBOR + 3.25%, Rate Floor: 4.00%) due 10/29/27 | 4,122,921 | \$ 4,130,136 | Aveanna Healthcare LLC 4.25% (1 Month USD LIBOR + 3.75%, Rate Floor: 4.25%) due 07/17/28 | 3,164,151 | \$ 3,160,196 |
| Examworks Group, Inc. 4.25% (1 Month USD LIBOR + 3.25%, Rate Floor: 4.25%) due 07/27/23 | 3,590,576 | 3,589,822 | Catalent Pharma Solutions, Inc. due 02/22/28 | 3,100,000 | 3,099,225 |
| Icon Luxembourg SARL 3.00% (3 Month USD LIBOR + 2.50%, Rate Floor: 3.00%) due 07/03/28 | 3,541,125 | 3,552,421 | Energizer Holdings, Inc. 2.75% (1 Month USD LIBOR + 2.25%, Rate Floor: 2.75%) due 12/22/27 | 2,835,750 | 2,832,205 |
| Grifols Worldwide Operations USA, Inc. 2.07% (1 Week USD LIBOR + 2.00%, Rate Floor: 2.00%) due 11/15/27 | 3,501,315 | 3,442,948 | MajorDrive Holdings IV LLC 4.50% (3 Month USD LIBOR + 4.00%, Rate Floor: 4.50%) due 06/01/28 | 2,350,000 | 2,353,666 |
| 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 | 3,374,722 | Elanco Animal Health, Inc. 1.84% (1 Month USD LIBOR + 1.75%, Rate Floor: 1.75%) due 08/02/27 | 2,275,738 | 2,246,472 |
| Option Care Health, Inc. 3.83% (1 Month USD LIBOR + 3.75%, Rate Floor: 3.75%) due 08/06/26 | 3,175,758 | 3,174,170 | Arctic Glacier Group Holdings, Inc. 4.50% (3 Month USD LIBOR + 3.50%, Rate Floor: 4.50%) due 03/20/24 | 2,272,564 | 2,157,982 |
| | | | Osmosis Holdings Australia II Pty Ltd. 4.50% (1 Month USD LIBOR + 4.00%, Rate Floor: 4.50%) due 07/31/28 | 2,000,000 | 2,005,500 |

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|---|----------------|--------------------|--|----------------|---------------|
| Cambrex Corp. 4.25% (1 Month USD LIBOR + 3.50%, Rate Floor: 4.25%) due 12/04/26 | 1,885,750 | \$ 1,887,428 | | | |
| Endo Luxembourg Finance Company I SARL 5.75% (3 Month USD LIBOR + 5.00%, Rate Floor: 5.75%) due 03/27/28 | 1,910,400 | 1,864,761 | | | |
| PPD, Inc. 2.50% (1 Month USD LIBOR + 2.00%, Rate Floor: 2.50%) due 01/13/28 | 1,492,500 | 1,489,396 | | | |
| HCRX Investments HoldCo, LP due 07/15/28 | 1,450,000 | 1,444,562 | | | |
| Valeant Pharmaceuticals International, Inc. 3.08% (1 Month USD LIBOR + 3.00%, Rate Floor: 3.00%) due 06/02/25 | 1,405,828 | 1,403,719 | | | |
| Upstream Newco, Inc. 4.33% (1 Month USD LIBOR + 4.25%, Rate Floor: 4.25%) due 11/20/26 | 750,000 | 749,535 | | | |
| Southern Veterinary Partners LLC 5.00% (3 Month USD LIBOR + 4.00%, Rate Floor: 5.00%) due 10/05/27 ^{†††} | 121,212 | 121,667 | | | |
| Total Consumer, Non-cyclical | | <u>158,289,011</u> | | | |
| | | | CONSUMER, CYCLICAL - 12.0% | | |
| | | | 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 | 18,744,292 | \$ 18,723,861 |
| | | | 7.00% (3 Month USD LIBOR + 6.00%, Rate Floor: 7.00%) due 09/01/23 | 2,017,146 | 2,013,111 |
| | | | First Brands Group LLC 6.00% (3 Month USD LIBOR + 5.00%, Rate Floor: 6.00%) due 03/30/27 | 7,860,500 | 7,931,244 |
| | | | Stars Group (Amaya) 2.38% (3 Month USD LIBOR + 2.25%, Rate Floor: 2.25%) due 07/21/26 | 7,650,000 | 7,621,313 |
| | | | IBC Capital Ltd. 3.87% (3 Month USD LIBOR + 3.75%, Rate Floor: 3.75%) due 09/11/23 | 7,164,368 | 7,058,693 |
| | | | Zephyr Bidco Ltd. 4.80% (1 Month GBP LIBOR + 4.75%, Rate Floor: 4.75%) due 07/23/25 | GBP 5,265,000 | 7,056,255 |
| | | | Power Solutions (Panther) 3.33% (1 Month USD LIBOR + 3.25%, Rate Floor: 3.25%) due 04/30/26 | 6,847,618 | 6,813,380 |

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|--|----------------|--------------|---|----------------|--------------|
| Alterra Mountain Co. 4.00% (1 Month USD LIBOR + 3.50%, Rate Floor: 4.00%) due 08/17/28 | 6,690,616 | \$ 6,665,526 | | | |
| PetSmart LLC 4.50% (3 Month USD LIBOR + 3.75%, Rate Floor: 4.50%) due 02/11/28 | 6,350,000 | 6,359,080 | | | |
| Burlington Stores, Inc. 2.09% (1 Month USD LIBOR + 2.00%, Rate Floor: 2.00%) due 06/26/28 | 4,750,000 | 4,730,193 | | | |
| EG Finco Ltd. 4.00% (3 Month EURIBOR + 4.00%, Rate Floor: 4.00%) due 02/07/25 | EUR 3,332,891 | 3,841,358 | | | |
| 4.13% (3 Month USD LIBOR + 4.00%, Rate Floor: 4.00%) due 02/07/25 | 773,591 | 770,566 | | | |
| Packers Holdings LLC 4.00% (3 Month USD LIBOR + 3.25%, Rate Floor: 4.00%) due 03/09/28 | 4,472,710 | 4,449,407 | | | |
| CNT Holdings I Corp. 4.50% (3 Month USD LIBOR + 3.75%, Rate Floor: 4.50%) due 11/08/27 | 3,781,000 | 3,783,382 | | | |
| CHG Healthcare Services, Inc. due 09/20/28 | 3,050,000 | 3,053,264 | | | |
| | | | Mavis Tire Express Services TopCo Corp. 4.75% (1 Month USD LIBOR + 4.00%, Rate Floor: 4.75%) due 05/04/28 | 2,992,500 | \$ 2,997,946 |
| | | | Truck Hero, Inc. 4.00% (1 Month USD LIBOR + 3.25%, Rate Floor: 4.00%) due 01/31/28 | 2,835,750 | 2,828,065 |
| | | | WIRB - Copernicus Group, Inc. 5.00% (1 Month USD LIBOR + 4.00%, Rate Floor: 5.00%) due 01/08/27 | 2,550,000 | 2,558,772 |
| | | | Seren BidCo AB due 07/21/28 | 2,200,000 | 2,193,576 |
| | | | Alexander Mann 5.17% (6 Month GBP LIBOR + 5.00%, Rate Floor: 5.00%) due 06/16/25 | GBP 1,540,000 | 1,999,584 |
| | | | Entain Holdings (Gibraltar) Limited 3.00% (3 Month USD LIBOR + 2.50%, Rate Floor: 3.00%) due 03/29/27 | 1,895,250 | 1,891,706 |
| | | | WW International, Inc. 4.00% (1 Month USD LIBOR + 3.50%, Rate Floor: 4.00%) due 04/13/28 | 1,745,625 | 1,742,361 |

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| American Trailer World Corp. 4.50% (1 Month USD LIBOR + 3.75%, Rate Floor: 4.50%) due 03/03/28 | 1,596,000 | \$ 1,587,621 | | | |
| Rent-A-Center, Inc. 4.75% (1 Month USD LIBOR + 4.00%, Rate Floor: 4.75%) due 02/17/28 ^{†††} | 1,396,500 | 1,405,228 | | | |
| SHO Holding I Corp. 6.25% (3 Month USD LIBOR + 5.25%, Rate Floor: 6.25%) due 04/26/24 ^{†††} | 564,599 | 533,547 | | | |
| 6.23% (3 Month USD LIBOR + 5.23%, Rate Floor: 6.23%) due 04/29/24 ^{†††} | 9,357 | <u>8,843</u> | | | |
| Total Consumer, Cyclical | | <u>110,617,882</u> | | | |
| COMMUNICATIONS - 11.6% | | | | | |
| Xplornet Communications, Inc. due 09/28/28 | 7,300,000 | 7,263,500 | | | |
| 4.84% (1 Month USB LIBOR + 4.75%, Rate Floor: 4.75%) due 06/10/27 | 3,950,000 | 3,945,063 | | | |
| Virgin Media Bristol LLC 2.58% (1 Month USD LIBOR + 2.50%, Rate Floor: 2.50%) due 01/31/28 | 7,916,233 | 7,859,869 | | | |
| WMG Acquisition Corp. 2.21% (1 Month USD LIBOR + 2.13%, Rate Floor: 2.13%) due 01/20/28 | 7,250,000 | 7,206,210 | | | |
| | | | McGraw Hill LLC 5.25% (1 Month USD LIBOR + 4.75%, Rate Floor: 5.25%) due 07/28/28 | 7,100,000 | \$ 7,115,194 |
| | | | CSC Holdings LLC 2.33% (1 Month USD LIBOR + 2.25%, Rate Floor: 2.25%) due 07/17/25 | 6,851,521 | 6,748,748 |
| | | | Ziggo Financing Partnership 2.58% (1 Month USD LIBOR + 2.50%, Rate Floor: 2.50%) due 04/28/28 | 6,685,000 | 6,629,314 |
| | | | Zayo Group Holdings, Inc. 3.08% (1 Month USD LIBOR + 3.00%, Rate Floor: 3.00%) due 03/09/27 | 6,648,468 | 6,586,438 |
| | | | UPC Broadband Holding BV 3.08% (1 Month USD LIBOR + 3.00%, Rate Floor: 3.00%) due 01/31/29 | 6,600,000 | 6,576,636 |
| | | | ProQuest LLC 3.33% (1 Month USD LIBOR + 3.25%, Rate Floor: 3.25%) due 10/23/26 | 6,204,806 | 6,197,609 |
| | | | GTT Communications BV 3.25% (3 Month EURIBOR + 3.25%, Rate Floor: 3.25%) due 05/30/25 | EUR 5,483,279 | 5,352,803 |

FLOATING RATE STRATEGIES FUND

| | FACE AMOUNT | VALUE | | FACE AMOUNT | VALUE |
|--|----------------|--------------|--|----------------|--------------------|
| Authentic Brands 4.00% (3 Month USD LIBOR + 3.25%, Rate Floor: 4.00%) due 09/27/24 | 5,353,601 | \$ 5,342,733 | | | |
| SFR Group S.A. 3.81% (3 Month USD LIBOR + 3.69%, Rate Floor: 3.69%) due 02/02/26 | 3,371,127 | 3,339,944 | | | |
| 2.88% (3 Month USD LIBOR + 2.75%, Rate Floor: 2.75%) due 07/31/25 | 1,649,592 | 1,621,417 | | | |
| Titan US Finco LLC 4.13% (3 Month USD LIBOR + 4.00%, Rate Floor: 4.00%) due 05/01/26 | 4,406,206 | 4,397,966 | | | |
| Telenet Financing USD LLC 2.08% (1 Month USD LIBOR + 2.00%, Rate Floor: 2.00%) due 04/28/28 | 4,000,000 | 3,951,680 | | | |
| Playtika Holding Corp. 2.83% (1 Month USD LIBOR + 2.75%, Rate Floor: 2.75%) due 03/13/28 | 3,541,103 | 3,538,270 | | | |
| Cengage Learning Acquisitions, Inc. 5.75% (3 Month USD LIBOR + 4.75%, Rate Floor: 5.75%) due 07/14/26 | 3,350,000 | 3,369,430 | | | |
| Level 3 Financing, Inc. 1.83% (1 Month USD LIBOR + 1.75%, Rate Floor: 1.75%) due 03/01/27 | 3,339,546 | 3,297,200 | | | |
| | | | GTT Communications, Inc. 2.90% (3 Month USD LIBOR + 2.75%, Rate Floor: 2.75%) due 05/30/25 | 3,226,960 | \$ 2,723,425 |
| | | | Recorded Books, Inc. 4.08% (1 Month USD LIBOR + 4.00%, Rate Floor: 4.00%) due 08/29/25 | 2,200,000 | 2,200,682 |
| | | | Radiate Holdco LLC 4.25% (1 Month USD LIBOR + 3.50%, Rate Floor: 4.25%) due 09/25/26 | 1,786,500 | <u>1,783,927</u> |
| | | | Total Communications | | <u>107,048,058</u> |
| | | | FINANCIAL - 9.6% | | |
| | | | USI, Inc. 3.13% (3 Month USD LIBOR + 3.00%, Rate Floor: 3.00%) due 05/16/24 | 7,988,652 | 7,930,175 |
| | | | NFP Corp. 3.33% (1 Month USD LIBOR + 3.25%, Rate Floor: 3.25%) due 02/15/27 | 7,766,212 | 7,680,240 |
| | | | Aretec Group, Inc. 4.33% (1 Month USD LIBOR + 4.25%, Rate Floor: 4.25%) due 10/01/25 | 7,634,125 | 7,605,497 |
| | | | AmWINS Group, Inc. 3.00% (1 Month USD LIBOR + 2.25%, Rate Floor: 3.00%) due 02/21/28 | 7,462,500 | 7,414,964 |

FLOATING RATE STRATEGIES FUND

| | FACE AMOUNT | VALUE | | FACE AMOUNT | VALUE |
|--|----------------|--------------|---|----------------|-------------------|
| Jane Street Group LLC 2.83% (1 Month USD LIBOR + 2.75%, Rate Floor: 2.75%) due 01/26/28 | 7,363,000 | \$ 7,285,689 | | | |
| Alliant Holdings Intermediate LLC 3.33% (1 Month USD LIBOR + 3.25%, Rate Floor: 3.25%) due 05/09/25 | 7,282,039 | 7,227,424 | | | |
| Focus Financial Partners LLC 2.08% (1 Month USD LIBOR + 2.00%, Rate Floor: 2.00%) due 07/03/24 | 6,741,348 | 6,687,956 | | | |
| HarbourVest Partners, LP 2.38% (3 Month USD LIBOR + 2.25%, Rate Floor: 2.25%) due 03/03/25 | 6,218,996 | 6,176,271 | | | |
| Nexus Buyer LLC 3.84% (1 Month USD LIBOR + 3.75%, Rate Floor: 3.75%) due 11/09/26 | 4,696,514 | 4,694,823 | | | |
| Citadel Securities, LP 2.58% (1 Month USD LIBOR + 2.50%, Rate Floor: 2.50%) due 02/02/28 | 4,477,500 | 4,434,337 | | | |
| Franchise Group, Inc. 5.50% (3 Month USD LIBOR + 4.75%, Rate Floor: 5.50%) due 03/10/26 | 4,036,453 | 4,051,589 | | | |
| | | | AlixPartners, LLP 3.25% (1 Month USD LIBOR + 2.75%, Rate Floor: 3.25%) due 02/04/28 | 3,980,000 | \$ 3,967,821 |
| | | | Ryan Specialty Group LLC 3.75% (1 Month USD LIBOR + 3.00%, Rate Floor: 3.75%) due 09/01/27 | 3,564,000 | 3,560,436 |
| | | | Apex Group Treasury LLC 4.25% (3 Month USD LIBOR + 3.75%, Rate Floor: 4.25%) due 07/27/28 ^{†††} | 3,500,000 | 3,495,625 |
| | | | Duff & Phelps 4.75% (1 Month USD LIBOR + 3.75%, Rate Floor: 4.75%) due 04/09/27 | 2,573,935 | 2,579,160 |
| | | | HighTower Holding LLC 4.75% (3 Month USD LIBOR + 4.00%, Rate Floor: 4.75%) due 04/21/28 | 2,160,000 | 2,157,300 |
| | | | AqGen Island Holdings, Inc. 4.00% (3 Month USD LIBOR + 3.50%, Rate Floor: 4.00%) due 08/02/28 | 1,850,000 | 1,843,840 |
| | | | Total Financial | | 88,793,147 |
| | | | TECHNOLOGY - 8.6% WEX, Inc. 2.33% (1 Month USD LIBOR + 2.25%, Rate Floor: 2.25%) due 03/31/28 | 7,761,000 | 7,724,368 |

FLOATING RATE STRATEGIES FUND

| | FACE AMOUNT | VALUE | | FACE AMOUNT | VALUE |
|---|----------------|--------------|--|----------------|--------------|
| Peraton Corp. 4.50% (1 Month USD LIBOR + 3.75%, Rate Floor: 4.50%) due 02/01/28 | 7,710,627 | \$ 7,711,860 | Verscend Holding Corp. 4.08% (1 Month USD LIBOR + 4.00%, Rate Floor: 4.00%) due 08/27/25 | 4,390,000 | \$ 4,393,644 |
| Informatica LLC 3.33% (1 Month USD LIBOR + 3.25%, Rate Floor: 3.25%) due 02/25/27 | 7,092,667 | 7,066,070 | Epicor Software 4.00% (1 Month USD LIBOR + 3.25%, Rate Floor: 4.00%) due 07/30/27 | 3,740,554 | 3,738,871 |
| Conair Holdings LLC 4.25% (3 Month USD LIBOR + 3.75%, Rate Floor: 4.25%) due 05/17/28 | 6,750,000 | 6,752,835 | Sabre GBLB, Inc. 2.08% (1 Month USD LIBOR + 2.00%, Rate Floor: 2.00%) due 02/22/24 | 2,280,317 | 2,251,402 |
| Boxer Parent Co., Inc. 3.88% (3 Month USD LIBOR + 3.75%, Rate Floor: 3.75%) due 10/02/25 | 6,118,764 | 6,081,807 | 4.00% (1 Month USD LIBOR + 3.50%, Rate Floor: 4.00%) due 12/17/27 | 1,396,500 | 1,388,205 |
| CCC Intelligent Solutions, Inc. 3.00% (3 Month USD LIBOR + 2.50%, Rate Floor: 3.00%) due 09/21/28 | 6,000,000 | 5,992,500 | Project Ruby Ultimate Parent Corp. 4.00% (1 Month USD LIBOR + 3.25%, Rate Floor: 4.00%) due 03/10/28 | 3,482,500 | 3,477,067 |
| Misys Ltd. 4.50% (3 Month USD LIBOR + 3.50%, Rate Floor: 4.50%) due 06/13/24 | 4,683,285 | 4,642,775 | Polaris Newco LLC 4.50% (6 Month USD LIBOR + 4.00%, Rate Floor: 4.50%) due 06/02/28 | 3,350,000 | 3,356,298 |
| Emerald TopCo, Inc. (Press Ganey) 3.63% (3 Month USD LIBOR + 3.50%, Rate Floor: 3.50%) due 07/24/26 | 4,465,909 | 4,435,228 | Taxware Holdings (Sovos Compliance LLC) 5.00% (3 Month USD LIBOR + 4.50%, Rate Floor: 5.00%) due 08/11/28 | 3,240,411 | 3,257,974 |

FLOATING RATE STRATEGIES FUND

| | FACE AMOUNT | VALUE | | FACE AMOUNT | VALUE |
|--|----------------|-------------------|---|----------------|--------------|
| Atlas CC Acquisition Corp. 5.00% (3 Month USD LIBOR + 4.25%, Rate Floor: 5.00%) due 05/25/28 | 2,950,000 | \$ 2,958,201 | Messer Industries USA, Inc. 2.58% (3 Month USD LIBOR + 2.50%, Rate Floor: 2.50%) due 03/02/26 | 6,197,475 | \$ 6,161,839 |
| EXC Holdings III Corp. 4.50% (3 Month USD LIBOR + 3.50%, Rate Floor: 4.50%) due 12/02/24††† | 1,954,125 | 1,959,010 | Arch Coal, Inc. 3.75% (1 Month USD LIBOR + 2.75%, Rate Floor: 3.75%) due 03/07/24 | 6,561,164 | 6,101,883 |
| TIBCO Software, Inc. 3.84% (1 Month USD LIBOR + 3.75%, Rate Floor: 3.75%) due 06/30/26 | 1,781,955 | <u>1,767,486</u> | Univar Netherlands Holding BV 2.08% (1 Month USD LIBOR + 2.00%, Rate Floor: 2.00%) due 06/03/28 | 3,591,000 | 3,582,022 |
| Total Technology | | <u>78,955,601</u> | GrafTech Finance, Inc. 3.50% (1 Month USD LIBOR + 3.00%, Rate Floor: 3.50%) due 02/12/25 | 2,852,212 | 2,852,212 |
| BASIC MATERIALS - 6.4% | | | INEOS Ltd. 3.25% (1 Month USD LIBOR + 2.75%, Rate Floor: 3.25%) due 01/29/26 | 2,593,500 | 2,593,500 |
| Element Solutions, Inc. 2.08% (1 Month USD LIBOR + 2.00%, Rate Floor: 2.00%) due 01/30/26 | 8,000,000 | 7,985,040 | Diamond BC BV due 09/14/28 | 2,300,000 | 2,301,587 |
| Illuminate Buyer LLC 3.58% (1 Month USD LIBOR + 3.50%, Rate Floor: 3.50%) due 06/30/27 | 7,722,459 | 7,706,396 | NIC Acquisition Corp. 4.50% (3 Month USD LIBOR + 3.75%, Rate Floor: 4.50%) due 12/29/27 | 2,238,750 | 2,235,952 |
| PQ Corp. 3.25% (3 Month USD LIBOR + 2.75%, Rate Floor: 3.25%) due 06/09/28 | 7,581,000 | 7,582,592 | W.R. Grace Holdings LLC due 09/22/28 | 1,750,000 | 1,755,478 |
| Alpha 3 BV (Atotech) 3.00% (3 Month USD LIBOR + 2.50%, Rate Floor: 3.00%) due 03/20/28 | 6,783,000 | 6,773,097 | | | |

FLOATING RATE STRATEGIES FUND

| | FACE AMOUNT | VALUE | | FACE AMOUNT | VALUE |
|--|----------------|--------------|--|----------------|-----------|
| COLLATERALIZED MORTGAGE OBLIGATIONS^{††} - 1.5% RESIDENTIAL MORTGAGE BACKED SECURITIES - 1.5% | | | | | |
| RALI Series Trust | | | | | |
| 2006-QQ6, 0.45% (1 Month USD LIBOR + 0.36%, Rate Floor: 0.36%) due 06/25/46 ⁵ | 10,956,676 | \$ 3,403,581 | | | |
| 2006-QQ2, 0.53% (1 Month USD LIBOR + 0.44%, Rate Floor: 0.44%) due 02/25/46 ⁵ | 438,907 | 127,128 | | | |
| Washington Mutual Mortgage Pass-Through Certificates Trust | | | | | |
| 2007-OA6, 0.90% (1 Year CMT Rate + 0.81%, Rate Floor: 0.81%) due 07/25/47 ⁵ | 2,807,969 | 2,546,695 | | | |
| American Home Mortgage Assets Trust | | | | | |
| 2006-4, 0.30% (1 Month USD LIBOR + 0.21%, Rate Floor: 0.21%) due 10/25/46 ⁵ | 2,618,487 | 1,685,317 | | | |
| Washington Mutual Mortgage Pass- Through Certificates WMALT Series Trust | | | | | |
| 2006-AR9, 0.93% (1 Year CMT Rate + 0.84%, Rate Floor: 0.84%) due 11/25/46 ⁵ | 1,916,153 | 1,668,054 | | | |
| Lehman XS Trust Series | | | | | |
| 2006-16N, 0.28% (1 Month USD LIBOR + 0.19%, Rate Floor: 0.19%) due 11/25/46 ⁵ | 1,529,482 | 1,475,745 | | | |
| | | | 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} | | |
| | | | 1,176,376 | \$ | 1,128,917 |
| | | | Nomura Resecuritization Trust | | |
| | | | 2015-4R, 1.38% (1 Month USD LIBOR + 0.43%, Rate Floor: 0.43%) due 03/26/36 ^{4,5} | | |
| | | | 1,044,579 | | 1,054,210 |
| | | | Alliance Bancorp Trust | | |
| | | | 2007-OA1, 0.33% (1 Month USD LIBOR + 0.24%, Rate Floor: 0.24%) due 07/25/37 ⁵ | | |
| | | | 434,822 | | 416,477 |
| | | | Morgan Stanley Re-REMIC Trust | | |
| | | | 2010-R5, 1.76% due 06/26/36 ⁴ | | |
| | | | 364,462 | | 339,255 |
| | | | GSAA Home Equity Trust | | |
| | | | 2007-7, 0.63% (1 Month USD LIBOR + 0.54%, Rate Floor: 0.54%) due 07/25/37 ⁵ | | |
| | | | 195,409 | | 194,395 |
| | | | New Century Home Equity Loan Trust | | |
| | | | 2004-4, 0.88% (1 Month USD LIBOR + 0.80%, Rate Cap/Floor: 12.50%/0.80%) due 02/25/35 ⁵ | | |
| | | | 184,154 | | 182,033 |
| | | | Total Residential Mortgage Backed Securities | | |
| | | | <u>14,221,807</u> | | |
| | | | Total Collateralized Mortgage Obligations | | |
| | | | (Cost \$15,321,180) | | |
| | | | <u>14,221,807</u> | | |

FLOATING RATE STRATEGIES FUND

| | FACE AMOUNT | VALUE |
|--|----------------|------------------|
| ASSET-BACKED SECURITIES^{††} - 0.9% | | |
| COLLATERALIZED LOAN OBLIGATIONS - 0.9% | | |
| Jamestown CLO V Ltd. | | |
| 2014-5A, 5.23% | | |
| (3 Month USD | | |
| LIBOR + 5.10%, | | |
| Rate Floor: 0.00%) | | |
| due 01/17/27 ^{4,5} | 4,000,000 | \$ 3,666,117 |
| Treman Park CLO Ltd. | | |
| 2015-1A, due | | |
| 10/20/28 ^{4,8} | 3,000,000 | 2,449,520 |
| Newstar Commercial | | |
| Loan Funding LLC | | |
| 2017-1A, 3.62% | | |
| (3 Month USD | | |
| LIBOR + 3.50%, | | |
| Rate Floor: 0.00%) | | |
| due 03/20/27 ^{4,5} | 1,000,000 | 1,000,308 |
| Octagon Loan | | |
| Funding Ltd. | | |
| 2014-1A, due | | |
| 11/18/31 ^{4,8} | 2,071,948 | 681,205 |
| Avery Point II CLO Ltd. | | |
| 2013-3X COM, | | |
| due 01/18/25 ⁸ | 1,361,673 | 220,319 |
| OHA Credit Partners | | |
| IX Ltd. | | |
| 2013-9A, due | | |
| 10/20/25 ^{4,8} | 1,808,219 | <u>2,025</u> |
| Total Collateralized Loan Obligations | | <u>8,019,494</u> |

TRANSPORT-AIRCRAFT - 0.0%

| | | |
|---|---------|-----------------------|
| Airplanes Pass | | |
| Through Trust | | |
| 2001-1A due | | |
| 03/15/19 ^{†††,6,7} | 896,492 | \$ 90 |
| Total Asset-Backed Securities | | <u>8,019,584</u> |
| (Cost \$8,977,573) | | |
| Total Investments - 106.1% | | <u>\$ 979,886,270</u> |
| (Cost \$987,221,250) | | |
| Other Assets & Liabilities, net - (6.1)% | | <u>(55,915,782)</u> |
| Total Net Assets - 100.0% | | <u>\$ 923,970,488</u> |

Forward Foreign Currency Exchange Contracts^{††}

| Counterparty | Currency | Type | Quantity | Contract Amount | Settlement Date | Unrealized Appreciation (Depreciation) |
|-------------------------------------|----------|------|------------|-----------------|-----------------|--|
| Morgan Stanley Capital Services LLC | EUR | Sell | 27,008,000 | 31,898,248 USD | 10/18/21 | \$ 601,454 |
| Bank of America, N.A. | GBP | Sell | 6,790,000 | 9,370,825 USD | 10/18/21 | 220,678 |
| Citibank, N.A. | EUR | Buy | 5,335,000 | 6,255,711 USD | 10/18/21 | (73,528) |
| | | | | | | <u>\$ 748,604</u> |

FLOATING RATE STRATEGIES FUND

ˉ 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 September 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 \$20,564,857 (cost \$20,218,174), or 2.2% of total net assets.

⁵ Variable rate security. Rate indicated is the rate effective at September 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 \$64,081 (cost \$1,883,995), or 0.0% 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

REMIC — Real Estate Mortgage Investment Conduit

SARL — Société à Responsabilité Limitée