

Floating Rate Strategies Fund
SCHEDULE OF INVESTMENTS (Unaudited)

December 31, 2021

	Shares	Value
COMMON STOCKS^{†††} - 0.1%		
Energy - 0.1%		
Permian Production Partners LLC	401,481	\$ 509,881
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	499
Total Industrial		239,892
Consumer, Non-cyclical - 0.0%		
Targus Group International Equity, Inc. ^{*1}	12,773	33,912
Chef Holdings, Inc.	94	4,517
Total Consumer, Non-cyclical		38,429
Total Common Stocks		788,202
(Cost \$1,548,167)		
PREFERRED STOCKS^{†††} - 0.0%		
Industrial - 0.0%		
API Heat Transfer Intermediate [*]	618	-
Total Preferred Stocks		-
(Cost \$493,920)		
EXCHANGE-TRADED FUNDS[†] - 3.4%		
SPDR Blackstone Senior Loan ETF	779,480	35,567,672
Total Exchange-Traded Funds		35,567,672
(Cost \$35,736,254)		
MONEY MARKET FUND[†] - 13.2%		
Federated Hermes U.S. Treasury Cash Reserves Fund — Institutional Shares, 0.01% ²	138,531,612	138,531,612
Total Money Market Fund		138,531,612
(Cost \$138,531,612)		
	Face	
SENIOR FLOATING RATE INTERESTS^{††,§} - 87.9%		
Industrial - 24.1%		
Park River Holdings, Inc. 4.00% (3 Month USD LIBOR + 3.25%, Rate Floor: 4.00%) due 12/28/27	9,710,237	9,611,581
Arline FM Holdings LLC due 06/23/28	9,590,963	9,566,985
APi Group DE, Inc. due 10/07/28	9,500,000	9,486,415
Mirion Technologies, Inc. 3.25% (3 Month USD LIBOR + 2.75%, Rate Floor: 3.25%) due 10/20/28	9,500,000	9,467,795
TransDigm, Inc. 2.35% (1 Month USD LIBOR + 2.25%, Rate Floor: 2.25%) due 12/09/25	4,961,505	4,888,968
2.35% (1 Month USD LIBOR + 2.25%, Rate Floor: 2.25%) due 05/30/25	4,361,437	4,297,978
Brown Group Holding LLC 3.00% (3 Month USD LIBOR + 2.50%, Rate Floor: 3.00%) due 06/07/28	8,813,882	8,791,847
Atlantic Aviation 3.50% (1 Month USD LIBOR + 3.00%, Rate Floor: 3.50%) due 09/22/28	8,550,000	8,514,347
American Bath Group LLC 4.25% (3 Month USD LIBOR + 3.75%, Rate Floor: 4.25%) due 11/23/27	8,259,741	8,214,312
Quikrete Holdings, Inc. 3.00% (1 Month USD LIBOR + 3.00%, Rate Floor: 3.00%) due 05/22/28	8,000,000	7,977,760
Beacon Roofing Supply, Inc. 2.35% (1 Month USD LIBOR + 2.25%, Rate Floor: 2.25%) due 05/19/28	7,960,000	7,908,260
Core & Main, LP 2.60% (1 Month USD LIBOR + 2.50%, Rate Floor: 2.50%) due 07/27/28	7,680,750	7,626,370
BWAY Holding Co. 3.35% (1 Month USD LIBOR + 3.25%, Rate Floor: 3.25%) due 04/03/24	7,694,566	7,584,611
STS Operating, Inc. (SunSource) 5.25% (1 Month USD LIBOR + 4.25%, Rate Floor: 5.25%) due 12/11/24	7,465,853	7,465,853
Genesee & Wyoming, Inc. 2.22% (3 Month USD LIBOR + 2.00%, Rate Floor: 2.00%) due 12/30/26	7,405,779	7,355,197
Alliance Laundry Systems LLC 4.25% (3 Month USD LIBOR + 3.50%, Rate Floor: 4.25%) due 10/08/27	7,197,750	7,194,367
Berry Global, Inc. 1.86% (2 Month USD LIBOR + 1.75%, Rate Floor: 1.75%) due 07/01/26	7,086,938	7,035,558
Engineered Machinery Holdings, Inc. 4.50% (3 Month USD LIBOR + 3.75%, Rate Floor: 4.50%) due 05/19/28	7,000,000	6,972,630
LTI Holdings, Inc. 3.60% (1 Month USD LIBOR + 3.50%, Rate Floor: 3.50%) due 09/08/25	6,883,159	6,792,371
Titan Acquisition Ltd. (Husky) 3.35% (3 Month USD LIBOR + 3.00%, Rate Floor: 3.00%) due 03/28/25	6,852,540	6,730,702

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SENIOR FLOATING RATE INTERESTS^{††§} - 87.9% (continued)		
Industrial - 24.1% (continued)		
Cushman & Wakefield US Borrower LLC 2.85% (1 Month USD LIBOR + 2.75%, Rate Floor: 2.75%) due 08/21/25	6,229,808	\$ 6,181,963
DiversiTech Holdings due 12/14/28	6,007,143	5,995,910
Charter Next Generation, Inc. 4.50% (1 Month USD LIBOR + 3.75%, Rate Floor: 4.50%) due 12/01/27	5,697,724	5,704,846
Clean Harbors, Inc. 2.10% (1 Month USD LIBOR + 2.00%, Rate Floor: 2.00%) due 10/08/28	5,700,000	5,689,341
Standard Industries, Inc. 3.00% (3 Month USD LIBOR + 2.50%, Rate Floor: 3.00%) due 09/22/28	5,122,000	5,124,151
Duran Group Holding GMBH 4.00% (6 Month EURIBOR + 4.00%, Rate Floor: 4.00%) due 03/29/24 ^{†††}	EUR 3,791,039	4,272,687
4.00% (6 Month EURIBOR + 4.00%, Rate Floor: 4.00%) due 12/20/24 ^{†††}	EUR 736,721	830,321
Gardner Denver, Inc. 1.85% (1 Month USD LIBOR + 1.75%, Rate Floor: 1.75%) due 03/01/27	4,949,622	4,891,167
Reynolds Group Holdings, Inc. 3.35% (1 Month USD LIBOR + 3.25%, Rate Floor: 3.25%) due 02/05/26	4,905,450	4,873,270
Pelican Products, Inc. 4.50% (3 Month USD LIBOR + 3.50%, Rate Floor: 4.50%) due 05/01/25	4,614,975	4,591,900
Pro Mach Group, Inc. 5.00% (3 Month USD LIBOR + 4.00%, Rate Floor: 5.00%) due 08/31/28	3,908,380	3,918,151
DG Investment Intermediate Holdings 2, Inc. 4.25% (1 Month USD LIBOR + 3.50%, Rate Floor: 4.25%) due 03/31/28	3,890,379	3,885,516
Hillman Group, Inc. 3.25% (1 Month USD LIBOR + 2.75%, Rate Floor: 3.25%) due 07/14/28	3,700,000	3,681,500
Berlin Packaging LLC 4.25% (1 Month USD LIBOR + 3.75%, Rate Floor: 4.25%) due 03/13/28	3,450,000	3,443,100
TricorBraun Holdings, Inc. 3.75% (1 Month USD LIBOR + 3.25%, Rate Floor: 3.75%) due 03/03/28	3,334,260	3,307,386
Mileage Plus Holdings LLC 6.25% (3 Month USD LIBOR + 5.25%, Rate Floor: 6.25%) due 06/21/27	2,800,000	2,948,764
Savage Enterprises LLC 3.75% (1 Month USD LIBOR + 3.25%, Rate Floor: 3.75%) due 09/15/28	2,942,625	2,936,652
Filtration Group Corp. 4.00% (1 Month USD LIBOR + 3.50%, Rate Floor: 4.00%) due 10/21/28	2,900,000	2,893,359
PECF USS Intermediate Holding III Corp. due 11/04/28	2,848,000	2,849,025
Ravago Holdings America, Inc. 2.72% (3 Month USD LIBOR + 2.50%, Rate Floor: 2.50%) due 03/04/28	2,828,625	2,803,875
United Airlines, Inc. 4.50% (3 Month USD LIBOR + 3.75%, Rate Floor: 4.50%) due 04/21/28	2,355,822	2,359,026
USIC Holding, Inc. 4.25% (1 Month USD LIBOR + 3.50%, Rate Floor: 4.25%) due 05/12/28	2,344,125	2,338,687
Air Canada 4.25% (3 Month USD LIBOR + 3.50%, Rate Floor: 4.25%) due 08/11/28	2,200,000	2,190,958
Osmose Utility Services, Inc. 3.75% (1 Month USD LIBOR + 3.25%, Rate Floor: 3.75%) due 06/23/28	2,044,875	2,031,583
TK Elevator Midco GmbH 4.00% (6 Month USD LIBOR + 3.50%, Rate Floor: 4.00%) due 07/30/27	1,881,071	1,880,808
Ring Container Technologies Group LLC 4.25% (1 Month USD LIBOR + 3.75%, Rate Floor: 4.25%) due 08/12/28	1,750,000	1,751,750
YAK MAT (YAK ACCESS LLC) 10.21% (3 Month USD LIBOR + 10.00%, Rate Floor: 10.00%) due 07/10/26	2,550,000	1,657,500
API Heat Transfer 12.00% (in-kind rate was 12.00%) due 01/01/24 ^{†††.3}	3,333,560	1,083,407
12.00% (in-kind rate was 12.00%) due 10/02/23 ^{†††.3}	612,981	429,087
Madison Safety & Flow LLC due 12/13/28	1,500,000	1,498,590

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SENIOR FLOATING RATE INTERESTS^{††§} - 87.9% (continued)		
Industrial - 24.1% (continued)		
TAMKO Building Products, Inc. 3.12% (1 Month USD LIBOR + 3.00%) and (2 Month USD LIBOR + 3.00%), Rate Floor: 3.00% due 05/29/26	1,187,848	\$ 1,179,438
Total Industrial		252,707,625
Consumer, Non-cyclical - 15.9%		
VC GB Holdings I Corp. 4.00% (3 Month USD LIBOR + 3.50%, Rate Floor: 4.00%) due 07/21/28	9,750,000	9,661,665
Electron BidCo, Inc. 3.75% (3 Month USD LIBOR + 3.25%, Rate Floor: 3.75%) due 11/01/28	9,500,000	9,467,795
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	9,186,340	9,076,655
Triton Water Holdings, Inc. 4.00% (3 Month USD LIBOR + 3.50%, Rate Floor: 4.00%) due 03/31/28	7,980,000	7,885,676
Medical Solutions Parent Holdings, Inc. 4.00% (3 Month USD LIBOR + 3.50%, Rate Floor: 4.00%) due 11/01/28	7,812,000	7,795,282
Hayward Industries, Inc. 3.00% (1 Month USD LIBOR + 2.50%, Rate Floor: 3.00%) due 05/30/28	7,761,000	7,720,565
Bombardier Recreational Products, Inc. 2.10% (1 Month USD LIBOR + 2.00%, Rate Floor: 2.00%) due 05/24/27	7,438,682	7,339,896
Kronos Acquisition Holdings, Inc. 4.25% (3 Month USD LIBOR + 3.75%, Rate Floor: 4.25%) due 12/22/26	7,394,125	7,160,766
Elanco Animal Health, Inc. 1.85% (1 Month USD LIBOR + 1.75%, Rate Floor: 1.75%) due 08/02/27	7,251,046	7,149,097
Froneri US, Inc. 2.35% (1 Month USD LIBOR + 2.25%, Rate Floor: 2.25%) due 01/29/27	6,796,500	6,699,990
Aramark Services, Inc. 1.85% (1 Month USD LIBOR + 1.75%, Rate Floor: 1.75%) due 03/11/25	6,400,000	6,313,984
Grifols Worldwide Operations USA, Inc. 2.10% (1 Month USD LIBOR + 2.00%, Rate Floor: 2.00%) due 11/15/27	6,030,304	5,939,850
Recess Holdings, Inc. 4.75% (3 Month USD LIBOR + 3.75%, Rate Floor: 4.75%) due 09/30/24	5,564,652	5,524,642
Phoenix Newco, Inc. 4.00% (1 Month USD LIBOR + 3.50%, Rate Floor: 4.00%) due 11/15/28	5,000,000	4,997,750
DaVita, Inc. 1.85% (1 Month USD LIBOR + 1.75%, Rate Floor: 1.75%) due 08/12/26	4,937,028	4,907,949
Southern Veterinary Partners LLC 5.00% (3 Month USD LIBOR + 4.00%, Rate Floor: 5.00%) due 10/05/27	4,783,557	4,789,537
Cidron New Bidco Ltd. 3.00% (1 Month EURIBOR + 3.00%, Rate Floor: 3.00%) due 04/16/25	EUR 4,125,000	4,638,324
IQVIA Holdings, Inc. 1.97% (3 Month USD LIBOR + 1.75%, Rate Floor: 1.75%) due 06/11/25	4,521,422	4,501,347
Weber-Stephen Products LLC 4.00% ((1 Month USD LIBOR + 3.25%) and (3 Month USD LIBOR + 3.25%)), Rate Floor: 4.00% due 10/30/27	4,110,296	4,113,708
Avantor Funding, Inc. 2.75% (1 Month USD LIBOR + 2.25%, Rate Floor: 2.75%) due 11/08/27	3,790,500	3,785,762
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	3,309,290
Icon Luxembourg SARL 2.75% (3 Month USD LIBOR + 2.25%, Rate Floor: 2.75%) due 07/03/28	3,219,275	3,217,923
Aveanna Healthcare LLC 4.25% (1 Month USD LIBOR + 3.75%, Rate Floor: 4.25%) due 07/17/28	3,164,151	3,144,945
Catalent Pharma Solutions, Inc. 2.50% (1 Month USD LIBOR + 2.00%, Rate Floor: 2.50%) due 02/22/28	3,084,461	3,085,232

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SENIOR FLOATING RATE INTERESTS^{††§} - 87.9% (continued)		
Consumer, Non-cyclical - 15.9% (continued)		
CHG PPC Parent LLC		
3.50% (1 Month USD LIBOR + 3.00%, Rate Floor: 3.50%) due 11/16/28	3,050,000	\$ 3,034,750
Energizer Holdings, Inc.		
2.75% (1 Month USD LIBOR + 2.25%, Rate Floor: 2.75%) due 12/22/27	2,828,625	2,817,141
Agility		
due 01/04/26	2,700,000	2,679,750
Pearl Intermediate Parent LLC		
4.25% (1 Month USD LIBOR + 3.50%, Rate Floor: 4.25%) due 02/14/25	2,550,000	2,546,812
MajorDrive Holdings IV LLC		
4.50% (3 Month USD LIBOR + 4.00%, Rate Floor: 4.50%) due 06/01/28	2,344,125	2,341,195
Arctic Glacier Group Holdings, Inc.		
4.50% (3 Month USD LIBOR + 3.50%, Rate Floor: 4.50%) due 03/20/24	2,272,564	2,138,233
Osmosis Holdings Australia II Pty Ltd.		
4.50% (1 Month USD LIBOR + 4.00%, Rate Floor: 4.50%) due 07/31/28	2,050,000	2,051,455
Cambrex Corp.		
4.25% (1 Month USD LIBOR + 3.50%, Rate Floor: 4.25%) due 12/04/26	1,881,000	1,880,210
Endo Luxembourg Finance Company I SARL		
5.75% (3 Month USD LIBOR + 5.00%, Rate Floor: 5.75%) due 03/27/28	1,905,600	1,849,385
HCRX Investments HoldCo, LP		
due 07/15/28 ^{†††}	1,450,000	1,440,938
Valeant Pharmaceuticals International, Inc.		
3.10% (1 Month USD LIBOR + 3.00%, Rate Floor: 3.00%) due 06/02/25	1,405,828	1,398,447
Upstream Newco, Inc.		
4.35% (1 Month USD LIBOR + 4.25%, Rate Floor: 4.25%) due 11/20/26	746,250	746,250
Total Consumer, Non-cyclical		167,152,196
Consumer, Cyclical - 11.0%		
Packers Holdings LLC		
4.00% (3 Month USD LIBOR + 3.25%, Rate Floor: 4.00%) due 03/09/28	9,081,774	9,015,931
AlixPartners, LLP		
3.25% (1 Month USD LIBOR + 2.75%, Rate Floor: 3.25%) due 02/04/28	8,907,563	8,866,232
First Brands Group LLC		
6.00% (3 Month USD LIBOR + 5.00%, Rate Floor: 6.00%) due 03/30/27	8,360,500	8,385,582
Stars Group (Amaya)		
2.47% (3 Month USD LIBOR + 2.25%, Rate Floor: 2.25%) due 07/21/26	7,630,875	7,598,596
IBC Capital Ltd.		
3.97% (3 Month USD LIBOR + 3.75%, Rate Floor: 3.75%) due 09/11/23	7,127,343	7,061,415
Zephyr Bidco Ltd.		
4.93% (1 Month GBP LIBOR + 4.75%, Rate Floor: 4.75%) due 07/23/25	GBP 5,265,000	7,028,164
Power Solutions (Panther)		
3.35% (1 Month USD LIBOR + 3.25%, Rate Floor: 3.25%) due 04/30/26	6,867,314	6,820,960
Alterra Mountain Co.		
4.00% (1 Month USD LIBOR + 3.50%, Rate Floor: 4.00%) due 08/17/28	6,673,889	6,657,205
PetSmart LLC		
4.50% (3 Month USD LIBOR + 3.75%, Rate Floor: 4.50%) due 02/11/28	6,334,125	6,338,115
BrightView Landscapes LLC		
3.50% (1 Month USD LIBOR + 2.50%, Rate Floor: 2.50%) due 08/15/25	4,937,209	4,908,425
Burlington Stores, Inc.		
2.11% (1 Month USD LIBOR + 2.00%, Rate Floor: 2.00%) due 06/24/28	4,726,250	4,694,726
EG Finco Ltd.		
4.00% (3 Month EURIBOR + 4.00%, Rate Floor: 4.00%) due 02/07/25	EUR 3,324,277	3,766,984
4.22% (3 Month USD LIBOR + 4.00%, Rate Floor: 4.00%) due 02/07/25	771,593	767,843
PCI Gaming Authority, Inc.		
2.50% (1 Month USD LIBOR + 2.50%, Rate Floor: 2.50%) due 05/29/26	4,257,140	4,235,173
CNT Holdings I Corp.		
4.25% (3 Month USD LIBOR + 3.50%, Rate Floor: 4.25%) due 11/08/27	3,781,000	3,780,319
CHG Healthcare Services, Inc.		
4.00% (3 Month USD LIBOR + 3.50%, Rate Floor: 4.00%) due 09/29/28	3,050,000	3,046,950

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SENIOR FLOATING RATE INTERESTS^{††} - 87.9% (continued)		
Consumer, Cyclical - 11.0% (continued)		
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	\$ 2,992,500
1011778 BC Unlimited Liability Co. due 11/19/26	3,000,000	2,955,000
WIRB - Copernicus Group, Inc. 5.00% (2 Month USD LIBOR + 4.00%, Rate Floor: 5.00%) due 01/08/27	2,903,561	2,902,660
Truck Hero, Inc. 4.00% (1 Month USD LIBOR + 3.25%, Rate Floor: 4.00%) due 01/31/28	2,828,625	2,810,296
Seren BidCo AB 4.00% (3 Month USD LIBOR + 3.50%, Rate Floor: 4.00%) due 11/16/28	2,200,000	2,192,432
Alexander Mann 5.17% (6 Month GBP LIBOR + 5.00%, Rate Floor: 5.00%) due 06/16/25	GBP 1,540,000	1,994,992
Entain Holdings (Gibraltar) Limited 3.00% (3 Month USD LIBOR + 2.50%, Rate Floor: 3.00%) due 03/29/27	1,890,500	1,883,883
WW International, Inc. 4.00% (1 Month USD LIBOR + 3.50%, Rate Floor: 4.00%) due 04/13/28	1,653,750	1,635,145
American Trailer World Corp. 4.50% (1 Month USD LIBOR + 3.75%, Rate Floor: 4.50%) due 03/03/28	1,592,000	1,584,327
Rent-A-Center, Inc. 3.75% (1 Month USD LIBOR + 3.25%, Rate Floor: 3.75%) due 02/17/28	1,389,500	1,385,165
SHO Holding I Corp. 6.25% (3 Month USD LIBOR + 5.25%, Rate Floor: 6.25%) due 04/27/24 ^{†††}	563,114	532,142
6.23% (3 Month USD LIBOR + 5.23%, Rate Floor: 6.23%) due 04/29/24 ^{†††}	9,357	8,843
Total Consumer, Cyclical		115,850,005
Technology - 10.9%		
Wrench Group LLC 4.22% (3 Month USD LIBOR + 4.00%, Rate Floor: 4.00%) due 04/30/26	9,512,609	9,488,828
Informatica LLC 2.88% (1 Month USD LIBOR + 2.75%, Rate Floor: 2.75%) due 10/27/28	9,500,000	9,457,630
Ascend Learning LLC 4.00% (1 Month USD LIBOR + 3.50%, Rate Floor: 4.00%) due 11/18/28	9,100,000	9,079,161
Emerald TopCo, Inc. (Press Ganey) 3.63% (3 Month USD LIBOR + 3.50%, Rate Floor: 3.50%) due 07/24/26	8,572,621	8,527,100
WEX, Inc. 2.35% (1 Month USD LIBOR + 2.25%, Rate Floor: 2.25%) due 03/31/28	7,741,500	7,693,116
Peraton Corp. 4.50% (1 Month USD LIBOR + 3.75%, Rate Floor: 4.50%) due 02/01/28	7,691,253	7,688,484
RealPage, Inc. due 04/24/28	7,100,000	7,074,511
Conair Holdings LLC 4.25% (3 Month USD LIBOR + 3.75%, Rate Floor: 4.25%) due 05/17/28	6,733,125	6,729,489
Boxer Parent Co., Inc. 3.97% (3 Month USD LIBOR + 3.75%, Rate Floor: 3.75%) due 10/02/25	6,101,110	6,058,402
CCC Intelligent Solutions, Inc. 3.00% (3 Month USD LIBOR + 2.50%, Rate Floor: 3.00%) due 09/21/28	6,000,000	5,990,640
Misys Ltd. 4.50% (3 Month USD LIBOR + 3.50%, Rate Floor: 4.50%) due 06/13/24	5,870,434	5,840,142
Verscend Holding Corp. 4.10% (1 Month USD LIBOR + 4.00%, Rate Floor: 4.00%) due 08/27/25	4,368,050	4,362,590
Epicor Software 4.00% (1 Month USD LIBOR + 3.25%, Rate Floor: 4.00%) due 07/30/27	3,740,554	3,735,392
Sabre GBLB, Inc. 2.10% (1 Month USD LIBOR + 2.00%, Rate Floor: 2.00%) due 02/22/24	2,274,394	2,218,671
4.00% (1 Month USD LIBOR + 3.50%, Rate Floor: 4.00%) due 12/17/27	1,393,000	1,373,846
Project Ruby Ultimate Parent Corp. 4.00% (1 Month USD LIBOR + 3.25%, Rate Floor: 4.00%) due 03/10/28	3,473,750	3,467,949
Polaris Newco LLC 4.50% (3 Month USD LIBOR + 4.00%, Rate Floor: 4.50%) due 06/02/28	3,350,000	3,346,851

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SENIOR FLOATING RATE INTERESTS^{††§} - 87.9% (continued)		
Technology - 10.9% (continued)		
Taxware Holdings (Sovos Compliance LLC) 5.00% (1 Month USD LIBOR + 4.50%, Rate Floor: 5.00%) due 08/11/28	3,240,411	\$ 3,246,503
Atlas CC Acquisition Corp. 5.00% (3 Month USD LIBOR + 4.25%, Rate Floor: 5.00%) due 05/25/28	2,935,250	2,938,009
EXC Holdings III Corp. 4.50% (3 Month USD LIBOR + 3.50%, Rate Floor: 4.50%) due 12/02/24	1,944,000	1,948,860
TIBCO Software, Inc. 3.86% (1 Month USD LIBOR + 3.75%, Rate Floor: 3.75%) due 06/30/26	1,777,444	1,762,531
Ep Purchaser LLC 4.00% (2 Month USD LIBOR + 3.50%, Rate Floor: 4.00%) due 11/06/28	1,400,000	1,399,650
CoreLogic, Inc. 4.00% (1 Month USD LIBOR + 3.50%, Rate Floor: 4.00%) due 06/02/28	1,396,500	1,393,707
Total Technology		114,822,062
Financial - 10.2%		
AmWINS Group, Inc. 3.00% (1 Month USD LIBOR + 2.25%, Rate Floor: 3.00%) due 02/21/28	9,843,761	9,761,762
FleetCor Technologies Operating Company LLC due 04/28/28	8,600,000	8,490,350
USI, Inc. 3.22% (3 Month USD LIBOR + 3.00%, Rate Floor: 3.00%) due 05/16/24	7,967,848	7,900,998
NFP Corp. 3.35% (1 Month USD LIBOR + 3.25%, Rate Floor: 3.25%) due 02/15/27	7,746,501	7,612,176
Aretec Group, Inc. 4.35% (1 Month USD LIBOR + 4.25%, Rate Floor: 4.25%) due 10/01/25	7,614,500	7,611,302
Jane Street Group LLC 2.85% (1 Month USD LIBOR + 2.75%, Rate Floor: 2.75%) due 01/26/28	7,326,000	7,263,436
Alliant Holdings Intermediate LLC 3.35% (1 Month USD LIBOR + 3.25%, Rate Floor: 3.25%) due 05/09/25	7,244,503	7,166,262
Focus Financial Partners LLC 2.10% (1 Month USD LIBOR + 2.00%, Rate Floor: 2.00%) due 07/03/24	6,723,928	6,660,925
HarbourVest Partners, LP 2.37% (3 Month USD LIBOR + 2.25%, Rate Floor: 2.25%) due 03/03/25	6,202,932	6,162,241
Nexus Buyer LLC 3.85% (1 Month USD LIBOR + 3.75%, Rate Floor: 3.75%) due 11/09/26	4,672,674	4,646,787
Citadel Securities, LP 2.60% (1 Month USD LIBOR + 2.50%, Rate Floor: 2.50%) due 02/02/28	4,466,250	4,434,942
Trans Union LLC 2.75% (1 Month USD LIBOR + 2.25%, Rate Floor: 2.75%) due 12/01/28	4,300,000	4,286,025
AqGen Island Holdings, Inc. 4.00% (3 Month USD LIBOR + 3.50%, Rate Floor: 4.00%) due 08/02/28	4,250,000	4,227,687
Franchise Group, Inc. 5.50% (3 Month USD LIBOR + 4.75%, Rate Floor: 5.50%) due 03/10/26	3,638,859	3,629,762
Ryan Specialty Group LLC 3.75% (1 Month USD LIBOR + 3.00%, Rate Floor: 3.75%) due 09/01/27	3,564,000	3,558,654
Apex Group Treasury LLC 4.25% (3 Month USD LIBOR + 3.75%, Rate Floor: 4.25%) due 07/27/28	3,491,250	3,482,522
Cobham Ultra SeniorCo SARL due 11/15/28	3,300,000	3,286,602
HighTower Holding LLC 4.75% (3 Month USD LIBOR + 4.00%, Rate Floor: 4.75%) due 04/21/28	2,700,000	2,693,250
Duff & Phelps 4.75% (1 Month USD LIBOR + 3.75%, Rate Floor: 4.75%) due 04/09/27	2,573,935	2,575,145
HUB International Ltd. 4.00% (1 Month USD LIBOR + 3.25%, Rate Floor: 4.00%) due 04/25/25	2,147,505	2,145,487
Total Financial		107,596,315
Communications - 9.8%		
WMG Acquisition Corp. 2.23% (1 Month USD LIBOR + 2.13%, Rate Floor: 2.13%) due 01/20/28	10,000,000	9,955,000
Titan AcquisitionCo New Zealand Ltd. 4.50% (3 Month USD LIBOR + 4.00%, Rate Floor: 4.50%) due 10/18/28	9,500,000	9,460,385

Floating Rate Strategies Fund
SCHEDULE OF INVESTMENTS (Unaudited)

December 31, 2021

	Face Amount	Value
SENIOR FLOATING RATE INTERESTS^{††§} - 87.9% (continued)		
Communications - 9.8% (continued)		
UPC Broadband Holding BV		
3.11% (1 Month USD LIBOR + 3.00%, Rate Floor: 3.00%) due 01/31/29	9,300,000	\$ 9,263,172
Virgin Media Bristol LLC		
2.61% (1 Month USD LIBOR + 2.50%, Rate Floor: 2.50%) due 01/31/28	7,916,233	7,838,733
Xplornet Communications, Inc.		
4.50% (1 Month USD LIBOR + 4.00%, Rate Floor: 4.50%) due 10/02/28	7,300,000	7,284,816
McGraw Hill LLC		
5.25% (1 Month USD LIBOR + 4.75%, Rate Floor: 5.25%) due 07/28/28	7,082,250	7,042,448
CSC Holdings LLC		
2.36% (1 Month USD LIBOR + 2.25%, Rate Floor: 2.25%) due 07/17/25	6,833,631	6,722,585
Ziggo Financing Partnership		
2.61% (1 Month USD LIBOR + 2.50%, Rate Floor: 2.50%) due 04/30/28	6,685,000	6,606,986
Zayo Group Holdings, Inc.		
3.10% (1 Month USD LIBOR + 3.00%, Rate Floor: 3.00%) due 03/09/27	6,648,468	6,554,259
Authentic Brands		
4.00% (3 Month USD LIBOR + 3.25%, Rate Floor: 4.00%) due 09/27/24	5,353,601	5,328,760
SFR Group S.A.		
3.81% (3 Month USD LIBOR + 3.69%, Rate Floor: 3.69%) due 02/02/26	3,362,371	3,329,588
2.88% (3 Month USD LIBOR + 2.75%, Rate Floor: 2.75%) due 07/31/25	1,645,285	1,613,070
Radiate Holco LLC		
4.00% (1 Month USD LIBOR + 3.25%, Rate Floor: 4.00%) due 09/25/26	4,686,500	4,667,473
Telenet Financing USD LLC		
2.11% (1 Month USD LIBOR + 2.00%, Rate Floor: 2.00%) due 04/30/28	4,000,000	3,925,000
Playtika Holding Corp.		
2.85% (1 Month USD LIBOR + 2.75%, Rate Floor: 2.75%) due 03/13/28	3,532,206	3,513,061
Cengage Learning Acquisitions, Inc.		
5.75% (3 Month USD LIBOR + 4.75%, Rate Floor: 5.75%) due 07/14/26	3,341,625	3,347,539
Level 3 Financing, Inc.		
1.85% (1 Month USD LIBOR + 1.75%, Rate Floor: 1.75%) due 03/01/27	3,339,546	3,293,627
Recorded Books, Inc.		
4.10% (1 Month USD LIBOR + 4.00%, Rate Floor: 4.00%) due 08/29/25	2,200,000	2,196,062
Cincinnati Bell, Inc.		
3.75% (3 Month USD SOFR + 3.25%, Rate Floor: 3.75%) due 11/17/28	1,000,000	998,750
GTT Communications, Inc.		
2.87% (3 Month USD LIBOR + 2.75%, Rate Floor: 2.75%) due 05/30/25 ^{†††}	113,197	-
GTT Communications BV		
3.25% (3 Month EURIBOR + 3.25%, Rate Floor: 3.25%) due 05/30/25 ^{†††}	EUR 9,542	-
Total Communications		102,941,314
Basic Materials - 4.8%		
Messer Industries USA, Inc.		
2.72% (3 Month USD LIBOR + 2.50%, Rate Floor: 2.50%) due 03/02/26	9,668,773	9,583,204
Element Solutions, Inc.		
2.15% ((1 Month USD LIBOR + 2.00%) and (3 Month USD LIBOR + 2.00%)), Rate Floor: 2.00%) due 01/31/26	7,979,644	7,942,618
Illuminate Buyer LLC		
3.60% (1 Month USD LIBOR + 3.50%, Rate Floor: 3.50%) due 06/30/27	7,702,078	7,648,625
Alpha 3 BV (Atotech)		
3.00% (1 Month USD LIBOR + 2.50%, Rate Floor: 3.00%) due 03/20/28	6,783,000	6,766,043
NIC Acquisition Corp.		
4.50% (3 Month USD LIBOR + 3.75%, Rate Floor: 4.50%) due 12/29/27	4,028,602	3,968,173
Univar Netherlands Holding BV		
2.10% (1 Month USD LIBOR + 2.00%, Rate Floor: 2.00%) due 06/03/28	3,582,000	3,568,568
INEOS Ltd.		
3.25% (1 Month USD LIBOR + 2.75%, Rate Floor: 3.25%) due 01/29/26	2,587,000	2,577,842
GrafTech Finance, Inc.		
3.50% (1 Month USD LIBOR + 3.00%, Rate Floor: 3.50%) due 02/12/25	2,409,121	2,406,110

Floating Rate Strategies Fund
SCHEDULE OF INVESTMENTS (Unaudited)

December 31, 2021

	Face Amount	Value
SENIOR FLOATING RATE INTERESTS^{††§} - 87.9% (continued)		
Basic Materials - 4.8% (continued)		
Diamond BC BV		
3.50% (3 Month USD LIBOR + 3.00%, Rate Floor: 3.50%) due 09/29/28	2,300,000	\$ 2,289,213
W.R. Grace Holdings LLC		
4.25% (3 Month USD LIBOR + 3.75%, Rate Floor: 4.25%) due 09/22/28	1,750,000	1,751,313
Trinseo Materials Operating S.C.A.		
2.60% (1 Month USD LIBOR + 2.50%, Rate Floor: 2.50%) due 05/03/28	1,592,000	1,579,773
Total Basic Materials		50,081,482
Energy - 1.2%		
DT Midstream, Inc.		
2.50% (3 Month USD LIBOR + 2.00%) and (6 Month USD LIBOR + 2.00%), Rate Floor: 2.50% due 06/26/28	7,581,000	7,591,689
TransMontaigne Operating Company LP		
4.00% (1 Month USD LIBOR + 3.50%, Rate Floor: 4.00%) due 11/17/28	3,900,000	3,914,625
Permian Production Partners LLC		
9.00% (1 Month USD LIBOR + 6.00%, Rate Floor: 7.00%) (in-kind rate was 2.00%) due 11/24/25 ^{††§}	1,482,197	1,333,977
Total Energy		12,840,291
Total Senior Floating Rate Interests (Cost \$929,306,014)		923,991,290
CORPORATE BONDS^{††} - 1.4%		
Consumer, Non-cyclical - 0.6%		
Nathan's Famous, Inc.		
6.63% due 11/01/25 ⁴	4,275,000	4,360,500
HCA, Inc.		
4.50% due 02/15/27	1,500,000	1,652,407
Total Consumer, Non-cyclical		6,012,907
Energy - 0.4%		
Sabine Pass Liquefaction LLC		
5.63% due 04/15/23	4,200,000	4,392,781
Communications - 0.4%		
Ziggo BV		
5.50% due 01/15/27 ⁴	3,950,000	4,058,625
Financial - 0.0%		
Lincoln Financing SARL		
3.88% (3 Month EURIBOR + 3.88%, Rate Floor: 3.88%) due 04/01/24 ^{4,5}	EUR 350,000	398,492
Basic Materials - 0.0%		
Mirabela Nickel Ltd.		
due 06/24/19 ^{6,7}	1,279,819	63,991
Total Corporate Bonds (Cost \$15,441,458)		14,926,796
COLLATERALIZED MORTGAGE OBLIGATIONS^{††} - 1.3%		
Residential Mortgage-Backed Securities - 1.3%		
RALI Series Trust		
2006-QO6, 0.46% (1 Month USD LIBOR + 0.36%, Rate Floor: 0.36%) due 06/25/46 ⁵	10,718,655	3,247,893
2006-QO2, 0.54% (1 Month USD LIBOR + 0.44%, Rate Floor: 0.44%) due 02/25/46 ⁵	427,794	116,101
Washington Mutual Mortgage Pass-Through Certificates Trust		
2007-OA6, 0.89% (1 Year CMT Rate + 0.81%, Rate Floor: 0.81%) due 07/25/47 ⁵	2,723,596	2,451,016
American Home Mortgage Assets Trust		
2006-4, 0.31% (1 Month USD LIBOR + 0.21%, Rate Floor: 0.21%) due 10/25/46 ⁵	2,515,664	1,592,880
Washington Mutual Mortgage Pass-Through Certificates WMALT Series Trust		
2006-AR9, 0.92% (1 Year CMT Rate + 0.84%, Rate Floor: 0.84%) due 11/25/46 ⁵	1,818,885	1,576,681
Lehman XS Trust Series		
2006-16N, 0.48% (1 Month USD LIBOR + 0.38%, Rate Floor: 0.38%) due 11/25/46 ⁵	1,460,263	1,403,251
Wachovia Asset Securitization Issuance II LLC Trust		
2007-HE1, 0.24% (1 Month USD LIBOR + 0.14%, Rate Floor: 0.14%) due 07/25/37 ^{4,5}	1,040,341	1,006,142
Nomura Resecuritization Trust		
2015-4R, 2.20% (1 Month USD LIBOR + 0.43%, Rate Floor: 0.43%) due 03/26/36 ^{4,5}	966,659	956,613
Alliance Bancorp Trust		
2007-OA1, 0.34% (1 Month USD LIBOR + 0.24%, Rate Floor: 0.24%) due 07/25/37 ⁵	427,173	408,296
Morgan Stanley Re-REMIC Trust		
2010-R5, 2.42% due 06/26/36 ⁴	346,978	323,010

Floating Rate Strategies Fund
SCHEDULE OF INVESTMENTS (Unaudited)

December 31, 2021

	Face Amount	Value
COLLATERALIZED MORTGAGE OBLIGATIONS^{††} - 1.3% (continued)		
Residential Mortgage-Backed Securities - 1.3% (continued)		
New Century Home Equity Loan Trust		
2004-4, 0.90% (1 Month USD LIBOR + 0.80%, Rate Cap/Floor: 12.50%/0.80%) due 02/25/35 ⁵	177,961	\$ 174,953
GSA Home Equity Trust		
2007-7, 0.64% (1 Month USD LIBOR + 0.54%, Rate Floor: 0.54%) due 07/25/37 ⁵	166,970	166,272
Total Residential Mortgage-Backed Securities		13,423,108
Total Collateralized Mortgage Obligations (Cost \$14,726,800)		13,423,108
ASSET-BACKED SECURITIES^{††} - 0.7%		
Collateralized Loan Obligations - 0.7%		
Jamestown CLO V Ltd.		
2014-5A, 5.22% (3 Month USD LIBOR + 5.10%, Rate Floor: 0.00%) due 01/17/27 ^{4,5}	4,000,000	3,906,574
Treman Park CLO Ltd.		
2015-1A, due 10/20/28 ^{4,8}	3,000,000	2,409,139
Octagon Loan Funding Ltd.		
2014-1A, due 11/18/31 ^{4,8}	2,071,948	872,611
Newstar Commercial Loan Funding LLC		
2017-1A, 3.71% (3 Month USD LIBOR + 3.50%, Rate Floor: 0.00%) due 03/20/27 ^{4,5}	456,326	456,729
Avery Point II CLO Ltd.		
2013-3X COM, due 01/18/25 ⁸	1,361,673	22,740
OHA Credit Partners IX Ltd.		
2013-9A, due 10/20/25 ^{4,8}	1,808,219	2,061
Total Collateralized Loan Obligations		7,669,854
Asset-Backed Securities - 0.0%		
Airplanes Pass Through Trust		
2001-1A, due 03/15/19 ^{†††,6,7}	896,492	90
Total Asset-Backed Securities (Cost \$8,244,826)		7,669,944
Total Investments - 108.0% (Cost \$1,144,029,051)		\$ 1,134,898,624
Other Assets & Liabilities, net - (8.0%)		(83,686,220)
Total Net Assets - 100.0%		\$ 1,051,212,404

Forward Foreign Currency Exchange Contracts^{††}

Counterparty	Currency	Type	Quantity	Contract Amount	Settlement Date	Unrealized Appreciation (Depreciation)
JPMorgan Chase Bank, N.A.	EUR	Buy	250,000	282,801 USD	01/14/22	\$ 1,868
JPMorgan Chase Bank, N.A.	GBP	Sell	6,740,000	8,914,971 USD	01/14/22	(199,748)
Morgan Stanley Capital Services LLC	EUR	Sell	20,108,000	22,662,219 USD	01/14/22	(234,270)
						\$ (432,150)

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

* Non-income producing security.

† Value determined based on Level 1 inputs.

†† Value determined based on Level 2 inputs, unless otherwise noted.

††† Value determined based on Level 3 inputs.

1 Affiliated issuer.

2 Rate indicated is the 7-day yield as of December 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 \$18,750,496 (cost \$18,037,502), or 1.8% of total net assets.

5 Variable rate security. Rate indicated is the rate effective at December 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.

Floating Rate Strategies Fund
SCHEDULE OF INVESTMENTS (Unaudited)

December 31, 2021

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- 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 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

REMIC — Real Estate Mortgage Investment Conduit

SARL — Société à Responsabilité Limitée

SOFR — Secured Overnight Financing Rate

