

FLOATING RATE STRATEGIES FUND

	SHARES	VALUE		FACE AMOUNT [†]	VALUE
COMMON STOCKS^{†††} - 0.0%			SENIOR FLOATING RATE INTERESTS^{††,‡} - 85.2%		
ENERGY - 0.0%			INDUSTRIAL - 20.6%		
Permian Production Partners LLC	401,481	\$ 290,672	Hunter Douglas, Inc.		
INDUSTRIAL - 0.0%			4.00% (3 Month USD Term SOFR + 3.50%, Rate Floor: 4.00%) due 02/26/29	11,800,000	\$ 11,549,250
BP Holdco LLC ^{*1}	244,278	172,216	Berry Global, Inc.		
Vector Phoenix Holdings, LP [*]	244,278	67,177	2.07% (1 Month USD LIBOR + 1.75%, Rate Floor: 1.75%) due 07/01/26	10,911,938	10,743,130
API Heat Transfer Parent LLC [*]	4,994,727	499	American Bath Group LLC		
Total Industrial		<u>239,892</u>	4.25% (1 Month USD LIBOR + 3.75%, Rate Floor: 4.25%) due 11/23/27	10,939,481	10,613,047
CONSUMER, NON-CYCLICAL - 0.0%			LTI Holdings, Inc.		
Targus Group International Equity, Inc. ^{*1}	12,773	33,450	3.96% (1 Month USD LIBOR + 3.50%, Rate Floor: 3.50%) due 09/08/25	10,465,373	10,214,623
Total Common Stocks (Cost \$1,536,338)		<u>564,014</u>	Genesee & Wyoming, Inc.		
PREFERRED STOCKS^{†††} - 0.0%			3.01% (3 Month USD LIBOR + 2.00%, Rate Floor: 2.00%) due 12/30/26	10,279,556	10,154,248
INDUSTRIAL - 0.0%			Park River Holdings, Inc.		
API Heat Transfer Intermediate [*]	618	—	4.00% (3 Month USD LIBOR + 3.25%, Rate Floor: 4.00%) due 12/28/27	9,910,824	9,679,010
Total Preferred Stocks (Cost \$493,920)		<u>—</u>	Arcline FM Holdings LLC		
EXCHANGE-TRADED FUNDS[†] - 2.8%			5.50% (6 Month USD LIBOR + 4.75%, Rate Floor: 5.50%) due 06/23/28	9,566,925	9,427,439
SPDR Blackstone Senior Loan ETF	823,440	37,021,862			
Total Exchange-Traded Funds (Cost \$37,735,862)		<u>37,021,862</u>			
MONEY MARKET FUND[†] - 14.7%					
Federated Hermes U.S. Treasury Cash Reserves Fund — Institutional Shares, 0.10% ²	197,445,092	197,445,092			
Total Money Market Fund (Cost \$197,445,092)		<u>197,445,092</u>			

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Mirion Technologies, Inc. 3.75% (3 Month USD LIBOR + 3.25%, Rate Floor: 3.75%) due 10/20/28	9,481,000	\$ 9,370,926	Core & Main, LP 2.95% (3 Month USD LIBOR + 2.50%, Rate Floor: 2.50%) due 07/27/28	7,661,500	\$ 7,584,885
APi Group DE, Inc. 3.21% (3 Month USD LIBOR + 2.75%, Rate Floor: 2.75%) due 10/15/28	9,370,223	9,262,466	BWAY Holding Co. 3.48% (1 Month USD LIBOR + 3.25%, Rate Floor: 3.25%) due 04/03/24	7,674,424	7,556,084
TransDigm, Inc. 2.71% (1 Month USD LIBOR + 2.25%, Rate Floor: 2.25%) due 12/09/25	4,948,848	4,862,244	Atlantic Aviation 3.50% (1 Month USD LIBOR + 3.00%, Rate Floor: 3.50%) due 09/22/28	7,431,375	7,325,701
2.71% (1 Month USD LIBOR + 2.25%, Rate Floor: 2.25%) due 05/30/25	4,350,311	4,267,394	Alliance Laundry Systems LLC 4.25% (3 Month USD LIBOR + 3.50%, Rate Floor: 4.25%) due 10/08/27	7,197,750	7,121,310
STS Operating, Inc. (SunSource) 5.25% (1 Month USD LIBOR + 4.25%, Rate Floor: 5.25%) due 12/11/24	8,827,070	8,688,043	Engineered Machinery Holdings, Inc. 4.76% (3 Month USD LIBOR + 3.75%, Rate Floor: 4.50%) due 05/19/28	7,000,000	6,893,040
Brown Group Holding LLC 3.51% (3 Month USD LIBOR + 2.50%, Rate Floor: 3.00%) due 06/07/28	8,790,237	8,658,383	Titan Acquisition Ltd. (Husky) 3.35% (3 Month USD LIBOR + 3.00%, Rate Floor: 3.00%) due 03/28/25	6,834,742	6,676,107
Quikrete Holdings, Inc. 3.00% (1 Month USD LIBOR + 3.00%, Rate Floor: 3.00%) due 06/11/28	8,000,000	7,844,480	Cushman & Wakefield US Borrower LLC 3.21% (1 Month USD LIBOR + 2.75%, Rate Floor: 2.75%) due 08/21/25	6,213,956	6,120,747
Beacon Roofing Supply, Inc. 2.71% (1 Month USD LIBOR + 2.25%, Rate Floor: 2.25%) due 05/19/28	7,940,000	7,812,404	TricorBraun Holdings, Inc. 3.75% (6 Month USD LIBOR + 3.25%, Rate Floor: 3.75%) due 03/03/28	6,268,470	6,102,168

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Icebox Holdco III, Inc. 4.76% (3 Month USD LIBOR + 3.75%, Rate Floor: 4.25%) due 12/22/28	6,007,143	\$ 5,917,036	Reynolds Group Holdings, Inc. 3.71% (1 Month USD LIBOR + 3.25%, Rate Floor: 3.25%) due 02/05/26	4,894,813	\$ 4,761,234
Charter Next Generation, Inc. 4.50% (1 Month USD LIBOR + 3.75%, Rate Floor: 4.50%) due 12/01/27	5,697,724	5,662,113	Filtration Group Corp. 4.00% (1 Month USD LIBOR + 3.50%, Rate Floor: 4.00%) due 10/21/28	2,892,750	2,856,591
Clean Harbors, Inc. 2.46% (1 Month USD LIBOR + 2.00%, Rate Floor: 2.00%) due 10/08/28	5,700,000	5,635,875	3.46% (1 Month USD LIBOR + 3.00%, Rate Floor: 3.00%) due 03/31/25	1,350,000	1,328,765
USIC Holding, Inc. 4.25% (1 Month USD LIBOR + 3.50%, Rate Floor: 4.25%) due 05/12/28	5,330,731	5,270,760	Pro Mach Group, Inc. 5.00% (3 Month USD LIBOR + 4.00%, Rate Floor: 5.00%) due 08/31/28	4,117,318	4,094,508
Standard Industries, Inc. 3.79% (1 Month USD LIBOR + 2.50%, Rate Floor: 3.00%) due 09/22/28	5,102,000	5,086,694	DG Investment Intermediate Holdings 2, Inc. 4.25% (1 Month USD LIBOR + 3.50%, Rate Floor: 4.25%) due 03/31/28	3,870,878	3,827,331
Gardner Denver, Inc. 2.21% (1 Month USD LIBOR + 1.75%, Rate Floor: 1.75%) due 03/01/27	4,937,028	4,847,569	Hillman Group, Inc. 3.25% (1 Month USD LIBOR + 2.75%, Rate Floor: 3.25%) due 07/14/28	3,690,750	3,617,710
Duran Group Holding GMBH 3.75% (6 Month EURIBOR + 3.75%, Rate Floor: 3.75%) due 03/29/24 ^{†††}	EUR 3,791,039	4,006,243	Berlin Packaging LLC 4.28% ((1 Month USD LIBOR + 3.75%) and (3 Month USD LIBOR + 3.75%), Rate Floor: 4.25%) due 03/13/28	3,441,375	3,405,241
3.75% (6 Month EURIBOR + 3.75%, Rate Floor: 3.75%) due 12/20/24 ^{†††}	EUR 736,721	778,542			

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Mileage Plus Holdings LLC 6.25% (3 Month USD LIBOR + 5.25%, Rate Floor: 6.25%) due 06/21/27	2,800,000	\$ 2,901,500	TK Elevator Midco GmbH 4.02% (6 Month USD LIBOR + 3.50%, Rate Floor: 4.00%) due 07/30/27	1,876,368	\$ 1,856,441
Savage Enterprises LLC 3.75% (1 Month USD LIBOR + 3.25%, Rate Floor: 3.75%) due 09/15/28	2,927,875	2,899,650	Ring Container Technologies Group LLC 4.27% (1 Month USD LIBOR + 3.75%, Rate Floor: 4.25%) due 08/14/28	1,745,625	1,716,176
PECF USS Intermediate Holding III Corp. 4.76% (3 Month USD LIBOR + 4.25%, Rate Floor: 4.75%) due 12/15/28	2,840,880	2,810,454	YAK MAT (YAK ACCESS LLC) 10.95% (3 Month USD LIBOR + 10.00%, Rate Floor: 10.00%) due 07/10/26	2,550,000	1,629,884
Ravago Holdings America, Inc. 3.50% (3 Month USD LIBOR + 2.50%, Rate Floor: 2.50%) due 03/06/28	2,821,500	2,743,909	API Heat Transfer 12.00% (3 Month USD LIBOR, Rate Floor: 0.00%) (in-kind rate was 12.00%) due 01/01/24 ^{†††3}	3,435,789	1,030,737
United Airlines, Inc. 4.50% (1 Month USD LIBOR + 3.75%, Rate Floor: 4.50%) due 04/21/28	2,343,984	2,312,738	12.00% (3 Month USD LIBOR, Rate Floor: 0.00%) (in-kind rate was 12.00%) due 10/02/23 ^{†††3}	631,371	473,528
Air Canada 4.25% (1 Month USD LIBOR + 3.50%, Rate Floor: 4.25%) due 08/11/28	2,200,000	2,177,076	TAMKO Building Products, Inc. 3.52% (1 Month USD LIBOR + 3.00%, Rate Floor: 3.00%) due 05/29/26	1,184,810	1,158,152
Osmoste Utility Services, Inc. 3.75% (1 Month USD LIBOR + 3.25%, Rate Floor: 3.75%) due 06/23/28	2,039,750	2,011,703	Griffon Corporation 3.27% (3 Month USD Term SOFR + 2.75%, Rate Floor: 3.25%) due 01/24/29	650,000	642,486
			Total Industrial	<u>275,987,775</u>	

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CONSUMER, NON-CYCLICAL - 17.0%			National Mentor		
Del Monte Foods, Inc. due 02/16/29	12,600,000	\$ 12,395,250	Holdings, Inc. 4.64% ((1 Month USD LIBOR + 3.75%) and (3 Month USD LIBOR + 3.75%), Rate Floor: 4.50%) due 03/02/28	8,888,870	\$ 8,583,893
Osmosis Holdings Australia II Pty Ltd. 4.25% (1 Week USD LIBOR + 3.75%, Rate Floor: 4.25%) due 07/31/28	6,000,000	5,938,140	4.76% (3 Month USD LIBOR + 3.75%, Rate Floor: 4.50%) due 03/02/28	276,228	266,751
4.50% (1 Month USD Term SOFR + 4.00%, Rate Floor: 4.50%) due 07/31/28	5,092,593	5,035,301	Grifols Worldwide Operations USA, Inc. 2.46% (1 Month USD LIBOR + 2.00%, Rate Floor: 2.11%) due 11/15/27	8,730,304	8,573,159
Aramark Services, Inc. 2.21% (1 Month USD LIBOR + 1.75%, Rate Floor: 1.75%) due 03/11/25	10,400,000	10,181,600	Medical Solutions Parent Holdings, Inc. 4.00% (3 Month USD LIBOR + 3.50%, Rate Floor: 4.00%) due 11/01/28	7,812,000	7,733,880
Bombardier Recreational Products, Inc. 2.46% (1 Month USD LIBOR + 2.00%, Rate Floor: 2.00%) due 05/24/27	10,004,296	9,801,709	Triton Water Holdings, Inc. 4.51% (3 Month USD LIBOR + 3.50%, Rate Floor: 4.00%) due 03/31/28	7,940,004	7,731,579
Elanco Animal Health, Inc. 1.98% (1 Month USD LIBOR + 1.75%, Rate Floor: 1.75%) due 08/02/27	9,756,092	9,588,385	Hayward Industries, Inc. 3.00% (1 Month USD LIBOR + 2.50%, Rate Floor: 3.00%) due 05/30/28	7,761,000	7,657,546
VC GB Holdings I Corp. 4.51% (3 Month USD LIBOR + 3.50%, Rate Floor: 4.00%) due 07/21/28	9,925,125	9,577,746	Medline Borrower LP 3.75% (1 Month USD LIBOR + 3.25%, Rate Floor: 3.75%) due 10/23/28	7,200,000	7,124,400
Electron BidCo, Inc. 3.75% (1 Month USD LIBOR + 3.25%, Rate Floor: 3.75%) due 11/01/28	9,500,000	9,384,195			

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Kronos Acquisition Holdings, Inc. 4.25% (3 Month USD LIBOR + 3.75%, Rate Floor: 4.25%) due 12/22/26	7,375,500	\$ 6,853,093			
Froneri US, Inc. 2.71% (1 Month USD LIBOR + 2.25%, Rate Floor: 2.25%) due 01/29/27	6,779,250	6,647,326			
HAH Group Holding Co. LLC due 10/29/27	6,300,000	6,048,000			
Recess Holdings, Inc. 4.75% (3 Month USD LIBOR + 3.75%, Rate Floor: 4.75%) due 09/30/24	5,535,670	5,418,037			
Phoenix Newco, Inc. 4.00% (1 Month USD LIBOR + 3.50%, Rate Floor: 4.00%) due 11/15/28	5,000,000	4,958,950			
Mission Veterinary Partners 4.75% (1 Month USD LIBOR + 4.00%, Rate Floor: 4.75%) due 04/27/28	4,975,000	4,912,812			
US Foods, Inc. 3.00% (3 Month USD LIBOR + 2.00%, Rate Floor: 2.00%) due 09/14/26	5,000,000	4,892,050			
DaVita, Inc. 2.21% (1 Month USD LIBOR + 1.75%, Rate Floor: 1.75%) due 08/12/26	4,924,433	4,880,901			
			Southern Veterinary Partners LLC 5.00% (6 Month USD LIBOR + 4.00%, Rate Floor: 5.00%) due 10/05/27	4,759,458	\$ 4,717,813
			IQVIA Holdings, Inc. 2.76% (3 Month USD LIBOR + 1.75%, Rate Floor: 1.75%) due 06/11/25	4,521,422	4,488,642
			Cidron New Bidco Ltd. 3.00% (1 Month EURIBOR + 3.00%, Rate Floor: 3.00%) due 04/16/25	EUR 4,125,000	4,464,147
			KDC US Holdings, Inc. 4.21% (1 Month USD LIBOR + 3.75%, Rate Floor: 3.75%) due 12/22/25	4,509,945	4,431,021
			Dermatology Intermediate Holdings III, Inc. due 03/23/29	4,414,803	4,348,581
			Weber-Stephen Products LLC 4.00% (1 Month USD LIBOR + 3.25%, Rate Floor: 4.00%) due 10/29/27	4,097,671	3,962,448
			Avantor Funding, Inc. 2.75% (1 Month USD LIBOR + 2.25%, Rate Floor: 2.75%) due 11/08/27	3,781,000	3,746,555
			Icon Luxembourg SARL 2.75% (3 Month USD LIBOR + 2.25%, Rate Floor: 2.75%) due 07/03/28	3,219,275	3,201,183

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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	\$ 3,098,927			
Catalent Pharma Solutions, Inc. 2.50% (1 Month USD LIBOR + 2.00%, Rate Floor: 2.50%) due 02/22/28	3,076,692	3,069,000			
Aveanna Healthcare LLC 4.25% (1 Month USD LIBOR + 3.75%, Rate Floor: 4.25%) due 07/17/28	3,156,241	3,068,655			
CHG PPC Parent LLC 3.50% (1 Month USD LIBOR + 3.00%, Rate Floor: 3.50%) due 12/08/28	3,050,000	2,973,750			
Energizer Holdings, Inc. 2.75% (1 Month USD LIBOR + 2.25%, Rate Floor: 2.75%) due 12/22/27	2,821,500	2,772,124			
Agiliti 3.00% (1 Month USD LIBOR + 2.75%, Rate Floor: 2.75%) due 01/04/26 ^{†††}	2,686,154	2,666,008			
Pearl Intermediate Parent LLC 4.25% (1 Month USD LIBOR + 3.50%, Rate Floor: 4.25%) due 02/14/25	2,536,990	2,521,134			
			MajorDrive Holdings IV LLC 4.56% (3 Month USD LIBOR + 4.00%, Rate Floor: 4.50%) due 06/01/28	2,338,250	\$ 2,298,804
			Arctic Glacier Group Holdings, Inc. 4.51% (3 Month USD LIBOR + 3.50%, Rate Floor: 4.50%) due 03/20/24	2,272,564	2,100,895
			Cambrex Corp. 4.25% (1 Month USD LIBOR + 3.50%, Rate Floor: 4.25%) due 12/04/26	1,876,250	1,858,669
			Endo Luxembourg Finance Company I SARL 5.75% (3 Month USD LIBOR + 5.00%, Rate Floor: 5.75%) due 03/27/28	1,900,800	1,776,260
			Valeant Pharmaceuticals International, Inc. 3.46% (1 Month USD LIBOR + 3.00%, Rate Floor: 3.00%) due 06/02/25	1,306,445	1,294,465
			Upstream Newco, Inc. 4.68% (1 Month USD Term SOFR + 4.25%, Rate Floor: 4.59%) due 11/20/26	746,250	741,123
			Total Consumer, Non-cyclical		<u>227,784,907</u>

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CONSUMER, CYCLICAL - 12.7%			Power Solutions		
Thevelia US LLC			(Panther)		
due 02/09/29	11,800,000	\$ 11,623,000	3.71% (1 Month USD		
First Brands Group LLC			LIBOR + 3.25%,		
6.00% (3 Month			Rate Floor: 3.25%)		
USD LIBOR +			due 04/30/26	6,867,314	\$ 6,772,889
5.00%, Rate			Zephyr Bidco Ltd.		
Floor: 6.00%)			5.47% (1 Month GBP		
due 03/30/27	11,539,494	11,424,099	SONIA + 4.75%,		
Packers Holdings LLC			Rate Floor: 5.23%)		
4.00% (3 Month			due 07/23/25	GBP 5,265,000	6,740,533
USD LIBOR +			Alterra Mountain Co.		
3.25%, Rate			4.00% (1 Month		
Floor: 4.00%)			USD LIBOR +		
due 03/09/28	9,059,325	8,912,111	3.50%, Rate		
AlixPartners, LLP			Floor: 4.00%)		
3.25% (1 Month USD			due 08/17/28	6,657,163	6,598,912
LIBOR + 2.75%,			PetSmart LLC		
Rate Floor: 3.25%)			4.50% (3 Month		
due 02/04/28	8,907,563	8,758,628	USD LIBOR +		
Truck Hero, Inc.			3.75%, Rate		
4.00% (1 Month			Floor: 4.50%)		
USD LIBOR +			due 02/11/28	6,318,250	6,291,903
3.25%, Rate			American Tire		
Floor: 4.00%)			Distributors, Inc.		
due 01/31/28	8,980,946	8,689,065	7.00% (3 Month USD		
Stars Group (Amaya)			LIBOR + 6.25%,		
3.26% (3 Month USD			Rate Floor: 7.00%)		
LIBOR + 2.25%,			due 10/20/28	6,055,000	5,991,907
Rate Floor: 2.25%)			Scientific Games		
due 07/21/26	7,611,750	7,543,549	Holdings, LP		
Go Daddy Operating			due 02/03/29	5,950,000	5,888,358
Company LLC			1011778 BC Unlimited		
2.20% (1 Month			Liability Co.		
USD LIBOR +			2.21% (1 Month USD		
1.75%, Rate			LIBOR + 1.75%,		
Floor: 1.75%)			Rate Floor: 1.75%)		
due 02/15/24	7,066,636	7,010,669	due 11/19/26	5,777,590	5,646,381
IBC Capital Ltd.			Entain Holdings		
4.67% (3 Month USD			(Gibraltar) Ltd.		
LIBOR + 3.75%,			3.74% (1 Month USD		
Rate Floor: 3.75%)			LIBOR + 2.25%,		
due 09/11/23	7,108,830	6,939,995	Rate Floor: 2.75%)		
			due 03/29/27	5,227,333	5,175,060

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Fertitta Entertainment LLC 4.50% (1 Month USD Term SOFR + 4.00%, Rate Floor: 4.50%) due 01/27/29	5,000,000	\$ 4,968,750	CHG Healthcare Services, Inc. 5.00% (1 Month USD LIBOR + 3.50%, Rate Floor: 5.00%) due 09/29/28	3,034,750	\$ 3,003,462
Eagle Parent Corp. due 03/17/29	4,800,000	4,749,984	Mavis Tire Express Services TopCo Corp. 4.75% (1 Month USD LIBOR + 4.00%, Rate Floor: 4.75%) due 05/04/28	2,985,000	2,962,195
Burlington Stores, Inc. 2.46% (1 Month USD LIBOR + 2.00%, Rate Floor: 2.00%) due 06/26/28	4,714,375	4,647,572	WIRB - Copernicus Group, Inc. 5.01% (3 Month USD LIBOR + 4.00%, Rate Floor: 5.00%) due 01/08/27	2,888,859	2,873,201
EG Finco Ltd. 4.00% (3 Month EURIBOR + 4.00%, Rate Floor: 4.00%) due 02/07/25	EUR 3,324,277	3,628,343	Rent-A-Center, Inc. 3.81% (3 Month USD LIBOR + 3.25%, Rate Floor: 3.75%) due 02/17/28	2,489,500	2,435,055
5.00% (3 Month USD LIBOR + 4.00%, Rate Floor: 4.00%) due 02/07/25	769,595	755,850	Seren BidCo AB 4.01% (3 Month USD LIBOR + 3.50%, Rate Floor: 4.00%) due 11/16/28	2,194,500	2,156,777
BrightView Landscapes LLC 3.00% (1 Month USD LIBOR + 2.50%, Rate Floor: 2.50%) due 08/15/25	4,276,103	4,238,687	Alexander Mann 5.72% (6 Month GBP LIBOR + 5.00%, Rate Floor: 5.00%) due 06/16/25	GBP 1,540,000	1,960,423
PCI Gaming Authority, Inc. 2.96% (1 Month USD LIBOR + 2.50%, Rate Floor: 2.50%) due 05/29/26	4,257,140	4,219,208	American Trailer World Corp. 4.50% (1 Month USD Term SOFR + 3.75%, Rate Floor: 4.50%) due 03/03/28	1,592,000	1,524,340
CNT Holdings I Corp. 4.25% (3 Month USD LIBOR + 3.50%, Rate Floor: 4.25%) due 11/08/27	3,762,000	3,737,697			

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WW International, Inc. 4.00% (1 Month USD LIBOR + 3.50%, Rate Floor: 4.00%) due 04/13/28	1,653,750	\$ 1,500,778	CoreLogic, Inc. 4.00% (1 Month USD LIBOR + 3.50%, Rate Floor: 4.00%) due 06/02/28	8,674,704	\$ 8,560,892
SHO Holding I Corp. 6.25% (3 Month USD LIBOR + 5.25%, Rate Floor: 6.25%) due 04/26/24	561,628	518,102	Emerald TopCo, Inc. (Press Ganey) 3.80% (3 Month USD LIBOR + 3.50%, Rate Floor: 3.50%) due 07/24/26	8,572,621	8,448,060
6.23% (3 Month USD LIBOR + 5.23%, Rate Floor: 6.23%) due 04/29/24	9,357	<u>8,632</u>	Athenahealth Group, Inc. 4.00% (1 Month USD Term SOFR + 3.50%, Rate Floor: 4.00%) due 02/15/29	8,354,058	8,251,721
Total Consumer, Cyclical		<u>169,896,115</u>	WEX, Inc. 2.71% (1 Month USD LIBOR + 2.25%, Rate Floor: 2.25%) due 03/31/28	7,722,000	7,618,602
TECHNOLOGY - 11.0%			Peraton Corp. 4.50% (1 Month USD LIBOR + 3.75%, Rate Floor: 4.50%) due 02/01/28	7,533,262	7,469,682
Conair Holdings LLC 4.76% (3 Month USD LIBOR + 3.75%, Rate Floor: 4.25%) due 05/17/28	9,908,230	9,734,836	Misys Ltd. 4.50% (3 Month USD LIBOR + 3.50%, Rate Floor: 4.50%) due 06/13/24	7,290,318	7,189,274
Wrench Group LLC 5.01% (3 Month USD LIBOR + 4.00%, Rate Floor: 4.00%) due 04/30/26	9,488,218	9,393,336	RealPage, Inc. 3.75% (1 Month USD LIBOR + 3.25%, Rate Floor: 3.75%) due 04/24/28	7,082,250	6,993,014
Informatica LLC 3.25% (3 Month USD LIBOR + 2.75%, Rate Floor: 2.75%) due 10/27/28	9,500,000	9,390,750			
Ascend Learning LLC 4.00% (3 Month USD LIBOR + 3.50%, Rate Floor: 4.00%) due 12/11/28	9,077,250	8,966,054			
Polaris Newco LLC 4.50% (3 Month USD LIBOR + 4.00%, Rate Floor: 4.50%) due 06/02/28	8,740,852	8,668,740			

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	FACE AMOUNT	VALUE		FACE AMOUNT	VALUE
Boxer Parent Company, Inc. 4.76% (1 Month USD LIBOR + 3.75%, Rate Floor: 4.75%) due 10/02/25	6,083,455	\$ 6,041,661	4.00% (1 Month USD LIBOR + 3.50%, Rate Floor: 4.00%) due 12/17/27	1,389,500	\$ 1,372,131
Entegris, Inc. due 03/02/29	6,000,000	5,980,020	Taxware Holdings (Sovos Compliance LLC) 5.00% (1 Month USD LIBOR + 4.50%, Rate Floor: 5.00%) due 08/11/28	3,232,310	3,222,225
CCC Intelligent Solutions, Inc. 3.26% (1 Month USD LIBOR + 2.25%, Rate Floor: 2.75%) due 09/21/28	5,985,000	5,919,165	EXC Holdings III Corp. 4.51% (3 Month USD LIBOR + 3.50%, Rate Floor: 4.50%) due 12/02/24	1,938,938	1,924,395
Atlas CC Acquisition Corp. 5.00% (3 Month USD LIBOR + 4.25%, Rate Floor: 5.00%) due 05/25/28	5,621,091	5,591,243	TIBCO Software, Inc. 4.21% (1 Month USD LIBOR + 3.75%, Rate Floor: 3.75%) due 06/30/26	1,772,932	1,761,852
Verscorp Holding Corp. 4.46% (1 Month USD LIBOR + 4.00%, Rate Floor: 4.00%) due 08/27/25	4,357,075	4,335,290	Ep Purchaser LLC 4.51% (1 Month USD LIBOR + 3.50%, Rate Floor: 4.00%) due 11/06/28	1,400,000	1,388,044
Epicor Software 4.00% (1 Month USD LIBOR + 3.25%, Rate Floor: 4.00%) due 07/30/27	3,721,662	3,687,758	Total Technology		<u>147,334,050</u>
Project Ruby Ultimate Parent Corp. 4.00% (3 Month USD LIBOR + 3.25%, Rate Floor: 4.00%) due 03/10/28	3,465,000	3,426,885	COMMUNICATIONS - 8.9%		
Sabre GLBL, Inc. 2.46% (1 Month USD LIBOR + 2.00%, Rate Floor: 2.00%) due 02/22/24	2,032,712	1,998,420	Xplornet Communications, Inc. 4.50% (1 Month USD LIBOR + 4.00%, Rate Floor: 4.50%) due 10/02/28	10,896,250	10,676,037
			WMG Acquisition Corp. 2.58% (1 Month USD LIBOR + 2.13%, Rate Floor: 2.13%) due 01/20/28	10,000,000	9,895,800

FLOATING RATE STRATEGIES FUND

	FACE AMOUNT	VALUE		FACE AMOUNT	VALUE
Titan AcquisitionCo New Zealand Ltd. (Trade Me) 5.01% (3 Month USD LIBOR + 4.00%, Rate Floor: 4.50%) due 10/18/28	9,500,000	\$ 9,405,000	Zayo Group Holdings, Inc. 3.46% (1 Month USD LIBOR + 3.00%, Rate Floor: 3.00%) due 03/09/27	6,648,468	\$ 6,463,973
SBA Senior Finance II LLC 2.21% (1 Month USD LIBOR + 1.75%, Rate Floor: 1.75%) due 04/11/25	9,425,518	9,298,556	Playtika Holding Corp. 3.21% (1 Month USD LIBOR + 2.75%, Rate Floor: 2.75%) due 03/13/28	6,515,752	6,410,587
UPC Broadband Holding BV 3.40% (1 Month USD LIBOR + 3.00%, Rate Floor: 3.00%) due 01/31/29	9,300,000	9,164,406	Authentic Brands 4.00% (1 Month USD LIBOR + 3.25%, Rate Floor: 4.00%) due 09/27/24	5,353,601	5,304,508
McGraw Hill LLC 5.55% (3 Month USD LIBOR + 4.75%, Rate Floor: 5.25%) due 07/28/28	8,660,490	8,560,375	SFR Group S.A. 3.93% (3 Month USD LIBOR + 3.69%, Rate Floor: 3.69%) due 02/02/26	3,353,615	3,272,927
Virgin Media Bristol LLC 2.90% (1 Month USD LIBOR + 2.50%, Rate Floor: 2.50%) due 01/31/28	7,916,233	7,808,651	3.05% (3 Month USD LIBOR + 2.75%, Rate Floor: 2.75%) due 07/31/25	1,640,978	1,599,954
CSC Holdings LLC 2.65% (1 Month USD LIBOR + 2.25%, Rate Floor: 2.25%) due 07/17/25	6,815,742	6,692,241	Radiate Holdco LLC 4.00% (3 Month USD LIBOR + 3.25%, Rate Floor: 4.00%) due 09/25/26	4,674,784	4,629,812
Ziggo Financing Partnership 2.90% (1 Month USD LIBOR + 2.50%, Rate Floor: 2.50%) due 04/28/28	6,685,000	6,577,438	Telenet Financing USD LLC 2.40% (1 Month USD LIBOR + 2.00%, Rate Floor: 2.00%) due 04/28/28	4,000,000	3,902,840
			Cengage Learning Acquisitions, Inc. 5.75% (3 Month USD LIBOR + 4.75%, Rate Floor: 5.75%) due 07/14/26	3,333,250	3,302,018

FLOATING RATE STRATEGIES FUND

	FACE AMOUNT	VALUE		FACE AMOUNT	VALUE
Level 3 Financing, Inc. 2.21% (1 Month USD LIBOR + 1.75%, Rate Floor: 1.75%) due 03/01/27	3,339,546	\$ 3,273,790	NFP Corp. 3.71% (1 Month USD LIBOR + 3.25%, Rate Floor: 3.25%) due 02/15/27	7,726,790	\$ 7,577,122
Recorded Books, Inc. 4.39% (1 Month USD LIBOR + 4.00%, Rate Floor: 4.00%) due 08/29/25	2,200,000	2,178,924	Aretec Group, Inc. 4.71% (1 Month USD LIBOR + 4.25%, Rate Floor: 4.25%) due 10/01/25	7,594,875	7,522,116
Cincinnati Bell, Inc. 3.75% (1 Month USD Term SOFR + 3.25%, Rate Floor: 3.75%) due 11/23/28	1,000,000	985,630	Jane Street Group LLC 3.21% (1 Month USD LIBOR + 2.75%, Rate Floor: 2.75%) due 01/26/28	7,307,500	7,193,357
Total Communications		<u>119,403,467</u>	Alliant Holdings Intermediate LLC 3.71% (1 Month USD LIBOR + 3.25%, Rate Floor: 3.25%) due 05/09/25	7,225,735	7,138,014
FINANCIAL - 8.8%			Focus Financial Partners LLC 2.46% (1 Month USD LIBOR + 2.00%, Rate Floor: 2.00%) due 07/03/24	6,706,509	6,607,319
AmWINS Group, Inc. 3.00% (1 Month USD LIBOR + 2.25%, Rate Floor: 3.00%) due 02/21/28	10,442,558	10,259,814	HarbourVest Partners, LP 2.49% (3 Month USD LIBOR + 2.25%, Rate Floor: 2.25%) due 03/03/25	6,186,869	6,109,533
AqGen Island Holdings, Inc. 4.56% (3 Month USD LIBOR + 3.50%, Rate Floor: 4.00%) due 08/02/28	9,226,875	9,146,140	Nexus Buyer LLC 4.21% (1 Month USD LIBOR + 3.75%, Rate Floor: 3.75%) due 11/09/26	4,660,754	4,610,651
FleetCor Technologies Operating Company LLC 2.21% (3 Month USD LIBOR + 1.75%, Rate Floor: 1.75%) due 04/28/28	8,578,467	8,420,709	Citadel Securities, LP 2.93% (1 Month USD Term SOFR + 2.50%, Rate Floor: 2.50%) due 02/02/28	4,466,250	4,436,728
USI, Inc. 4.01% (3 Month USD LIBOR + 3.00%, Rate Floor: 3.00%) due 05/16/24	7,947,045	7,887,283			

FLOATING RATE STRATEGIES FUND

	FACE AMOUNT	VALUE		FACE AMOUNT	VALUE
Franchise Group, Inc. 5.50% (3 Month USD LIBOR + 4.75%, Rate Floor: 5.50%) due 03/10/26	4,036,453	\$ 4,026,362			
Trans Union LLC 2.75% (3 Month USD LIBOR + 2.25%, Rate Floor: 2.75%) due 12/01/28	3,734,411	3,701,735			
Virtu Financial 3.50% (1 Month USD Term SOFR + 3.00%, Rate Floor: 3.50%) due 01/13/29	3,600,000	3,559,500			
Ryan Specialty Group LLC 3.75% (1 Month USD LIBOR + 3.00%, Rate Floor: 3.75%) due 09/01/27	3,546,000	3,516,462			
Apex Group Treasury LLC 4.76% (3 Month USD LIBOR + 3.75%, Rate Floor: 4.25%) due 07/27/28	3,482,500	3,449,869			
Cobham Ultra SeniorCo SARL due 11/15/28	3,300,000	3,260,136			
HighTower Holding LLC 4.75% (3 Month USD LIBOR + 4.00%, Rate Floor: 4.75%) due 04/21/28	2,686,500	2,659,635			
Duff & Phelps 4.75% (1 Month USD LIBOR + 3.75%, Rate Floor: 4.75%) due 04/09/27	2,560,902	2,544,897			
			HUB International Ltd. 5.00% (3 Month USD LIBOR + 3.25%, Rate Floor: 4.00%) due 04/25/25	2,144,584	\$ 2,128,993
			Zodiac Pool Solutions LLC 2.50% (1 Month USD Term SOFR + 2.00%, Rate Floor: 2.50%) due 01/29/29	1,695,750	1,680,064
			Teneo Holdings LLC 6.25% (3 Month USD Term SOFR + 5.25%, Rate Floor: 6.25%) due 07/11/25	1,280,000	<u>1,264,806</u>
			Total Financial		<u>118,701,245</u>
			BASIC MATERIALS - 5.3%		
			Asplundh Tree Expert LLC 2.21% (1 Month USD LIBOR + 1.75%, Rate Floor: 1.75%) due 09/07/27	9,675,443	9,555,855
			Messer Industries USA, Inc. 2.96% (3 Month USD LIBOR + 2.50%, Rate Floor: 2.50%) due 03/02/26	9,668,773	9,522,387
			CTEC III GmbH due 01/19/29	EUR 7,500,000	8,214,728
			Element Solutions, Inc. 2.46% (1 Month USD LIBOR + 2.00%, Rate Floor: 2.00%) due 01/30/26	7,938,931	7,863,829

FLOATING RATE STRATEGIES FUND

	FACE AMOUNT	VALUE		FACE AMOUNT	VALUE
Illuminate Buyer LLC 3.96% (1 Month USD LIBOR + 3.50%, Rate Floor: 3.50%) due 06/30/27	7,681,697	\$ 7,417,677	DCG Acquisition Corp. 4.96% (1 Month USD LIBOR + 4.50%, Rate Floor: 4.50%) due 09/30/26	1,704,374	\$ 1,674,548
Alpha 3 BV (Atotech) 3.00% (3 Month USD LIBOR + 2.50%, Rate Floor: 3.00%) due 03/20/28	6,749,000	6,652,827	Univar Netherlands Holding BV 2.21% (1 Month USD LIBOR + 1.75%, Rate Floor: 1.75%) due 06/03/28	1,667,895	1,652,784
Diamond BC BV 3.25% (1 Month USD LIBOR + 2.75%, Rate Floor: 3.25%) due 09/29/28	5,286,750	5,173,085	Trinseo Materials Operating S.C.A. 2.96% (1 Month USD LIBOR + 2.50%, Rate Floor: 2.50%) due 05/03/28	1,588,000	1,558,225
NIC Acquisition Corp. 4.76% (3 Month USD LIBOR + 3.75%, Rate Floor: 4.50%) due 12/29/27	4,018,455	3,897,901	Total Basic Materials		<u>71,703,506</u>
INEOS Ltd. 3.25% (1 Month USD LIBOR + 2.75%, Rate Floor: 3.25%) due 01/29/26	2,580,500	2,531,470	ENERGY - 0.9%		
Ascend Performance Materials Operations LLC due 08/27/26	2,200,000	2,189,924	DT Midstream, Inc. 2.50% (6 Month USD LIBOR + 2.00%, Rate Floor: 2.50%) due 06/26/28	7,543,000	7,523,087
GrafTech Finance, Inc. 3.50% (1 Month USD LIBOR + 3.00%, Rate Floor: 3.50%) due 02/12/25	2,098,958	2,070,097	TransMontaigne Operating Company LP 4.00% (1 Month USD LIBOR + 3.50%, Rate Floor: 4.00%) due 11/17/28	3,890,250	3,861,890
W.R. Grace Holdings LLC 4.81% (1 Month USD LIBOR + 3.75%, Rate Floor: 4.25%) due 09/22/28	1,745,625	1,728,169	Permian Production Partners LLC 9.00% (3 Month USD LIBOR + 6.00%, Rate Floor: 7.00%) (in-kind rate was 2.00%) due 11/24/25 ^{†††.3}	1,017,726	<u>1,002,460</u>
			Total Energy		<u>12,387,437</u>
			Total Senior Floating Rate Interests		
			(Cost \$1,160,647,471)		<u>1,143,198,502</u>

FLOATING RATE STRATEGIES FUND

	FACE AMOUNT	VALUE		FACE AMOUNT	VALUE
CORPORATE BONDS^{††} - 4.0%			INDUSTRIAL - 0.5%		
CONSUMER, NON-CYCLICAL - 1.8%			New Enterprise		
Nathan's Famous, Inc.			Stone & Lime		
6.63% due 11/01/25 ⁴	3,135,000	\$ 3,119,325	Company, Inc.		
Sotheby's			5.25% due 07/15/28 ⁴	2,875,000	\$ 2,763,968
7.38% due 10/15/27 ⁴	2,875,000	2,944,259	Cleaver-Brooks, Inc.		
Cheplapharm			7.88% due 03/01/23 ⁴	2,875,000	2,739,300
Arzneimittel GmbH			Brundage-Bone		
5.50% due 01/15/28 ⁴	2,975,000	2,878,282	Concrete Pumping		
Legends Hospitality			Holdings, Inc.		
Holding Company			6.00% due 02/01/26 ⁴	1,412,000	1,359,375
LLC / Legends			Total Industrial		<u>6,862,643</u>
Hospitality			CONSUMER, CYCLICAL - 0.3%		
Co-Issuer, Inc.			Fertitta Entertainment		
5.00% due 02/01/26 ⁴	2,875,000	2,760,000	LLC / Fertitta		
Tenet Healthcare Corp.			Entertainment		
4.38% due 01/15/30 ⁴	2,800,000	2,687,804	Finance		
ADT Security Corp.			Company, Inc.		
4.13% due 08/01/29 ⁴	2,875,000	2,670,156	4.63% due 01/15/29 ⁴	5,000,000	4,737,500
CPI CG, Inc.			ENERGY - 0.3%		
8.63% due 03/15/26 ⁴	2,689,000	2,617,150	Sabine Pass		
WW International, Inc.			Liquefaction LLC		
4.50% due 04/15/29 ⁴	2,875,000	2,327,974	5.63% due 04/15/23	4,200,000	4,297,220
HCA, Inc.			FINANCIAL - 0.2%		
4.50% due 02/15/27	1,500,000	<u>1,549,268</u>	Hunt Companies, Inc.		
Total Consumer, Non-cyclical		<u>23,554,218</u>	5.25% due 04/15/29 ⁴	1,850,000	1,762,403
COMMUNICATIONS - 0.8%			Lincoln Financing SARL		
VZ Secured			3.88% (3 Month		
Financing BV			EURIBOR +		
5.00% due 01/15/32 ⁴	3,500,000	3,272,500	3.88%, Rate		
LCPR Senior Secured			Floor: 3.88%)		
Financing DAC			due 04/01/24 ^{◊,4}	EUR 350,000	<u>386,328</u>
6.75% due 10/15/27 ⁴	2,875,000	2,953,487	Total Financial		<u>2,148,731</u>
Altice France S.A.			BASIC MATERIALS - 0.1%		
5.50% due 10/15/29 ⁴	2,850,000	2,557,248	WR Grace		
McGraw-Hill			Holdings LLC		
Education, Inc.			4.88% due 06/15/27 ⁴	1,975,000	1,932,439
5.75% due 08/01/28 ⁴	1,575,000	<u>1,502,188</u>	Mirabela Nickel Ltd.		
Total Communications		<u>10,285,423</u>	due 06/24/19 ^{5,6}	1,279,819	<u>63,991</u>
			Total Basic Materials		<u>1,996,430</u>
			Total Corporate Bonds		
			(Cost \$56,435,496)		<u>53,882,165</u>

FLOATING RATE STRATEGIES FUND

	FACE AMOUNT	VALUE		FACE AMOUNT	VALUE
COLLATERALIZED MORTGAGE OBLIGATIONS^{††} - 0.9% RESIDENTIAL MORTGAGE-BACKED SECURITIES - 0.9%					
RALI Series Trust			Wachovia Asset		
2006-QQ6, 0.82% (1 Month USD LIBOR + 0.36%, Rate Floor: 0.36%) due 06/25/46 ^o	10,609,202	\$ 2,837,573	Securitization Issuance II LLC Trust 2007-HE1, 0.60% (1 Month USD LIBOR + 0.14%, Rate Floor: 0.14%) due 07/25/37 ^{o,4}	936,438	\$ 924,738
2006-QQ2, 0.90% (1 Month USD LIBOR + 0.44%, Rate Floor: 0.44%) due 02/25/46 ^o	424,625	105,598	Nomura		
Washington Mutual Mortgage Pass-Through Certificates Trust 2007-OA6, 0.95% (1 Year CMT Rate + 0.81%, Rate Floor: 0.81%) due 07/25/47 ^o	2,597,102	2,296,210	Resecuritization Trust 2015-4R, 2.27% (1 Month USD LIBOR + 0.43%, Rate Floor: 0.43%) due 03/26/36 ^{o,4}	872,371	813,374
American Home Mortgage Assets Trust 2006-4, 0.67% (1 Month USD LIBOR + 0.21%, Rate Floor: 0.21%) due 10/25/46 ^o	2,424,538	1,493,260	Alliance Bancorp Trust 2007-OA1, 0.94% (1 Month USD LIBOR + 0.48%, Rate Floor: 0.48%) due 07/25/37 ^o	403,466	372,853
Washington Mutual Mortgage Pass- Through Certificates WMALT Series Trust 2006-AR9, 0.98% (1 Year CMT Rate + 0.84%, Rate Floor: 0.84%) due 11/25/46 ^o	1,697,181	1,469,973	Morgan Stanley Re-REMIC Trust 2010-R5, 2.24% due 06/26/36 ⁴	333,385	306,974
Lehman XS Trust Series 2006-16N, 0.84% (1 Month USD LIBOR + 0.38%, Rate Floor: 0.38%) due 11/25/46 ^o	1,414,826	1,332,587	New Century Home Equity Loan Trust 2004-4, 1.25% (1 Month USD LIBOR + 0.80%, Rate Cap/Floor: 12.50%/0.80%) due 02/25/35 ^o	172,278	168,470
			GSA Home Equity Trust 2007-7, 1.00% (1 Month USD LIBOR + 0.54%, Rate Floor: 0.54%) due 07/25/37 ^o	152,623	151,252
			Total Residential Mortgage- Backed Securities		<u>12,272,862</u>
			Total Collateralized Mortgage Obligations (Cost \$14,198,121)		<u>12,272,862</u>

FLOATING RATE STRATEGIES FUND

	FACE AMOUNT	VALUE
ASSET-BACKED SECURITIES^{††} - 0.5%		
COLLATERALIZED LOAN OBLIGATIONS - 0.5%		
Jamestown CLO V Ltd.		
2014-5A, 5.34%		
(3 Month USD		
LIBOR + 5.10%,		
Rate Floor: 0.00%)		
due 01/17/27 ^{o,4}	4,000,000	\$ 3,911,748
Treman Park CLO Ltd.		
2015-1A, due		
10/20/28 ^{4,7}	3,000,000	2,346,581
Octagon Loan		
Funding Ltd.		
2014-1A, due		
11/18/31 ^{4,7}	2,071,948	795,835
Avery Point II CLO Ltd.		
2013-3X COM,		
due 01/18/25 ⁷	1,301,155	25,763
OHA Credit Partners		
IX Ltd.		
2013-9A, due		
10/20/25 ^{4,7}	1,808,219	<u>2,025</u>
Total Collateralized Loan Obligations		<u>7,081,952</u>

	FACE AMOUNT	VALUE
ASSET-BACKED SECURITIES - 0.0%		
Airplanes Pass		
Through Trust		
2001-1A, due		
03/15/19 ^{†††5}	896,492	<u>\$ 9</u>
Total Asset-Backed Securities		<u>7,081,961</u>
(Cost \$7,488,577)		
Total Investments - 108.1%		<u>\$1,451,466,458</u>
(Cost \$1,475,980,877)		
Other Assets & Liabilities, net - (8.1)%		<u>(109,351,791)</u>
Total Net Assets - 100.0%		<u>\$ 1,342,114,667</u>

Forward Foreign Currency Exchange Contracts^{††}

Counterparty	Currency	Type	Quantity	Contract Amount	Settlement Date	Unrealized Depreciation
JPMorgan Chase						
Bank, N.A.	EUR	Sell	190,000	209,436 USD	04/14/22	\$ (874)
Barclays Bank plc	GBP	Sell	6,667,000	8,685,677 USD	04/14/22	(71,880)
Bank of America, N.A.	EUR	Sell	15,240,000	16,643,832 USD	04/14/22	<u>(225,233)</u>
						<u>\$ (297,987)</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.

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

^{†††} Value determined based on Level 3 inputs.

[◇] Variable rate security. Rate indicated is the rate effective at March 31, 2022. 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.

¹ Affiliated issuer.

² Rate indicated is the 7-day yield as of March 31, 2022.

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 \$57,072,961 (cost \$58,338,119), or 4.3% of total net assets.

⁵ Security is in default of interest and/or principal obligations.

⁶ Security is a 144A or Section 4(a)(2) security. These securities have been determined to be illiquid and restricted under guidelines established by the Board of Trustees. The total market value of 144A or Section 4(a)(2) illiquid and restricted securities is \$63,991 (cost \$1,160,811), or less than 0.1% of total net assets.

⁷ 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

SOFR — Secured Overnight Financing Rate

SONIA — Sterling Overnight Index Average