

**Floating Rate Strategies Fund**  
**SCHEDULE OF INVESTMENTS (Unaudited)**

June 30, 2022

	Shares	Value
<b>COMMON STOCKS<sup>†††</sup> - 0.0%</b>		
<b>Energy - 0.0%</b>		
Permian Production Partners LLC	401,481	\$ 329,215
<b>Industrial - 0.0%</b>		
BP Holdco LLC <sup>*,1</sup>	244,278	172,216
Vector Phoenix Holdings, LP <sup>*</sup>	244,278	67,177
API Heat Transfer Parent LLC <sup>*</sup>	4,994,727	499
<b>Total Industrial</b>		<b>239,892</b>
<b>Consumer, Non-cyclical - 0.0%</b>		
Targus Group International Equity, Inc. <sup>*,1</sup>	12,773	32,138
<b>Total Common Stocks</b> (Cost \$1,536,338)		<b>601,245</b>
<b>PREFERRED STOCKS<sup>†††</sup> - 0.0%</b>		
<b>Industrial - 0.0%</b>		
API Heat Transfer Intermediate <sup>*</sup>	618	—
<b>Total Preferred Stocks</b> (Cost \$493,920)		<b>—</b>
<b>EXCHANGE-TRADED FUNDS<sup>†</sup> - 3.8%</b>		
SPDR Blackstone Senior Loan ETF	1,177,440	49,028,602
<b>Total Exchange-Traded Funds</b> (Cost \$53,352,836)		<b>49,028,602</b>
<b>MONEY MARKET FUND<sup>†</sup> - 2.6%</b>		
Federated Hermes U.S. Treasury Cash Reserves Fund — Institutional Shares, 0.97% <sup>2</sup>	34,024,035	34,024,035
<b>Total Money Market Fund</b> (Cost \$34,024,035)		<b>34,024,035</b>
	<b>Face</b>	
	<b>Amount<sup>~</sup></b>	
<b>SENIOR FLOATING RATE INTERESTS<sup>††,0</sup> - 90.3%</b>		
<b>Industrial - 21.5%</b>		
Hunter Douglas, Inc.		
4.84% (3 Month Term SOFR + 3.50%, Rate Floor: 4.00%) due 02/26/29	11,800,000	10,125,934
STS Operating, Inc. (SunSource)		
5.92% (1 Month USD LIBOR + 4.25%, Rate Floor: 5.25%) due 12/11/24	10,110,815	9,592,635
American Bath Group LLC		
5.42% (1 Month USD LIBOR + 3.75%, Rate Floor: 4.25%) due 11/23/27	10,932,859	9,570,843
APi Group DE, Inc.		
4.42% (1 Month USD LIBOR + 2.75%, Rate Floor: 2.75%) due 01/03/29	9,370,223	8,981,359
Arcline FM Holdings LLC		
7.63% (3 Month USD LIBOR + 4.75%, Rate Floor: 5.50%) due 06/23/28 <sup>†††</sup>	9,542,888	8,946,457
Mirion Technologies, Inc.		
5.63% (3 Month USD LIBOR + 2.75%, Rate Floor: 3.25%) due 10/20/28	9,428,750	8,898,383
TransDigm, Inc.		
3.92% (1 Month USD LIBOR + 2.25%, Rate Floor: 2.25%) due 12/09/25	4,936,192	4,670,180
3.92% (1 Month USD LIBOR + 2.25%, Rate Floor: 2.25%) due 05/30/25	4,350,311	4,124,835
Pelican Products, Inc.		
6.50% (3 Month USD LIBOR + 4.25%, Rate Floor: 4.75%) due 12/29/28	9,222,214	8,576,659
Brown Group Holding LLC		
4.17% (1 Month USD LIBOR + 2.50%, Rate Floor: 3.00%) due 06/07/28	8,766,591	8,300,910
Park River Holdings, Inc.		
4.22% (3 Month USD LIBOR + 3.25%, Rate Floor: 4.00%) due 12/28/27	9,885,844	8,044,606
Beacon Roofing Supply, Inc.		
3.92% (1 Month USD LIBOR + 2.25%, Rate Floor: 2.25%) due 05/19/28	7,920,000	7,542,137
Quikrete Holdings, Inc.		
4.67% (1 Month USD LIBOR + 3.00%, Rate Floor: 3.00%) due 06/12/28	8,000,000	7,530,000
Core & Main, LP		
4.19% ((1 Month USD LIBOR + 2.50%) and (3 Month USD LIBOR + 2.50%), Rate Floor: 2.50%) due 07/27/28	7,642,250	7,263,347
BWAY Holding Co.		
4.31% (1 Month USD LIBOR + 3.25%, Rate Floor: 3.25%) due 04/03/24	7,654,281	7,183,849
PECF USS Intermediate Holding III Corp.		
5.92% (1 Month USD LIBOR + 4.25%, Rate Floor: 4.75%) due 12/15/28	7,906,016	7,115,414
Atlantic Aviation		
4.42% (1 Month USD LIBOR + 3.00%, Rate Floor: 3.50%) due 09/22/28	7,431,375	7,000,950
Alliance Laundry Systems LLC		
4.52% ((1 Month USD LIBOR + 3.50%) and (3 Month USD LIBOR + 3.50%), Rate Floor: 4.25%) due 10/08/27	7,161,000	6,789,559

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June 30, 2022

	Face Amount	Value
<b>SENIOR FLOATING RATE INTERESTS<sup>††,‡</sup> - 90.3% (continued)</b>		
<b>Industrial - 21.5% (continued)</b>		
Charter Next Generation, Inc. 5.42% (1 Month USD LIBOR + 3.75%, Rate Floor: 4.50%) due 12/01/27	7,201,002 \$	6,762,965
Berry Global, Inc. 3.00% (1 Month USD LIBOR + 1.75%, Rate Floor: 1.75%) due 07/01/26	6,911,938	6,663,315
Engineered Machinery Holdings, Inc. 6.00% (3 Month USD LIBOR + 3.75%, Rate Floor: 4.50%) due 05/19/28	6,965,000	6,525,369
Genesee & Wyoming, Inc. 4.25% (3 Month USD LIBOR + 2.00%, Rate Floor: 2.00%) due 12/30/26	6,762,261	6,480,815
CPG International LLC 4.09% (6 Month Term SOFR + 2.50%, Rate Floor: 3.00%) due 04/28/29 <sup>†††</sup>	7,000,000	6,475,000
LTI Holdings, Inc. 5.17% (1 Month USD LIBOR + 3.50%, Rate Floor: 3.50%) due 09/08/25	6,938,050	6,435,042
Aegion Corp. 6.27% (1 Month USD LIBOR + 4.75%, Rate Floor: 5.50%) due 05/17/28 <sup>†††</sup>	6,982,409	6,371,448
Titan Acquisition Ltd. (Husky) 5.88% (3 Month USD LIBOR + 3.00%, Rate Floor: 3.00%) due 03/28/25	6,816,943	6,236,071
Cushman & Wakefield US Borrower LLC 4.42% (1 Month USD LIBOR + 2.75%, Rate Floor: 2.75%) due 08/21/25	6,198,104	5,821,570
TricorBraun Holdings, Inc. 4.92% (1 Month USD LIBOR + 3.25%, Rate Floor: 3.75%) due 03/03/28	6,252,681	5,800,487
Icebox Holdco III, Inc. 6.00% (3 Month USD LIBOR + 3.75%, Rate Floor: 4.25%) due 12/22/28	5,992,125	5,617,617
Ring Container Technologies Group LLC 4.27% (3 Month USD LIBOR + 3.75%, Rate Floor: 4.25%) due 08/14/28	5,242,453	4,967,224
USIC Holding, Inc. 5.17% (1 Month USD LIBOR + 3.50%, Rate Floor: 4.25%) due 05/12/28	5,317,337	4,934,489
Standard Industries, Inc. 3.79% (3 Month USD LIBOR + 2.50%, Rate Floor: 3.00%) due 09/22/28	5,082,000	4,900,522
Gardner Denver, Inc. 3.38% (1 Month Term SOFR + 1.75%, Rate Floor: 2.75%) due 03/01/27	4,924,433	4,702,834
Duran Group Holding GMBH 3.75% (6 Month EURIBOR + 3.75%, Rate Floor: 3.75%) due 03/29/24 <sup>†††</sup>	EUR 3,791,039	3,803,751
4.04% (6 Month EURIBOR + 3.75%, Rate Floor: 3.75%) due 12/20/24 <sup>†††</sup>	EUR 736,721	739,192
Reynolds Group Holdings, Inc. 4.92% (1 Month USD LIBOR + 3.25%, Rate Floor: 3.25%) due 02/05/26	4,880,675	4,542,102
Filtration Group Corp. 5.17% (1 Month USD LIBOR + 3.50%, Rate Floor: 4.00%) due 10/23/28	2,878,250	2,683,968
4.67% (1 Month USD LIBOR + 3.00%, Rate Floor: 3.00%) due 03/31/25	1,342,705	1,269,098
Pro Mach Group, Inc. 5.67% (1 Month USD LIBOR + 4.00%, Rate Floor: 5.00%) due 08/31/28	4,170,290	3,925,286
DG Investment Intermediate Holdings 2, Inc. 5.42% (1 Month USD LIBOR + 3.75%, Rate Floor: 4.50%) due 03/31/28	3,861,128	3,599,305
Hillman Group, Inc. 4.39% (1 Month USD LIBOR + 2.75%, Rate Floor: 3.25%) due 07/14/28	3,672,424	3,429,126
Berlin Packaging LLC 4.89% ((1 Month USD LIBOR + 3.75%) and (3 Month USD LIBOR + 3.75%)), Rate Floor: 4.25%) due 03/13/28	3,424,125	3,178,718
Savage Enterprises LLC 4.90% (1 Month USD LIBOR + 3.25%, Rate Floor: 3.75%) due 09/15/28	2,920,500	2,776,315
Mileage Plus Holdings LLC 7.31% (3 Month USD LIBOR + 5.25%, Rate Floor: 6.25%) due 06/21/27	2,800,000	2,760,800
Ravago Holdings America, Inc. 4.76% (3 Month USD LIBOR + 2.50%, Rate Floor: 2.50%) due 03/06/28	2,814,375	2,687,728
United Airlines, Inc. 5.39% (1 Month USD LIBOR + 3.75%, Rate Floor: 4.50%) due 04/21/28	2,338,064	2,167,105

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	Face Amount	Value
<b>SENIOR FLOATING RATE INTERESTS<sup>††,0</sup> - 90.3% (continued)</b>		
<b>Industrial - 21.5% (continued)</b>		
Osmose Utility Services, Inc.		
4.92% (1 Month USD LIBOR + 3.25%, Rate Floor: 3.75%) due 06/23/28	2,294,945	\$ 2,038,209
Air Canada		
4.25% (3 Month USD LIBOR + 3.50%, Rate Floor: 4.25%) due 08/11/28	2,200,000	2,024,000
Protective Industrial Products, Inc.		
5.67% (1 Month USD LIBOR + 4.00%, Rate Floor: 4.75%) due 12/29/27	1,841,539	1,758,670
TK Elevator Midco GmbH		
4.02% (6 Month USD LIBOR + 3.50%, Rate Floor: 4.00%) due 07/30/27	1,871,678	1,748,858
API Heat Transfer		
12.00% (3 Month USD LIBOR + 11.00%, Rate Floor: 12.00%) due 01/01/24 <sup>†††</sup>	3,538,863	1,061,659
12.00% (3 Month USD LIBOR, Rate Floor: 0.00%) (in-kind rate was 12.00%) due 10/02/23 <sup>†††,3</sup>	631,371	473,528
Sundyne (Star US Bidco)		
5.92% (1 Month USD LIBOR + 4.25%, Rate Floor: 5.25%) due 03/17/27	1,480,302	1,409,987
US Farathane LLC		
6.50% (3 Month USD LIBOR + 4.25%, Rate Floor: 5.25%) due 12/23/24 <sup>†††</sup>	1,578,947	1,357,895
YAK MAT (YAK ACCESS LLC)		
12.18% (3 Month USD LIBOR + 10.00%, Rate Floor: 10.00%) due 07/10/26	2,550,000	1,349,919
TAMKO Building Products, Inc.		
4.57% (3 Month USD LIBOR + 3.00%, Rate Floor: 3.00%) due 05/29/26	1,181,772	1,103,480
Griffon Corporation		
4.36% (1 Month Term SOFR + 2.75%, Rate Floor: 3.25%) due 01/24/29	404,625	385,575
<b>Total Industrial</b>		<u>281,227,099</u>
<b>Consumer, Non-cyclical - 17.2%</b>		
Osmosis Holdings Australia II Pty Ltd.		
4.84% (1 Month Term SOFR + 3.75%, Rate Floor: 4.75%) due 07/30/28	6,000,000	5,452,500
4.50% (1 Month Term SOFR + 4.00%, Rate Floor: 4.50%) due 07/31/28	5,092,593	4,617,301
Del Monte Foods, Inc.		
5.68% (1 Month Term SOFR + 4.25%, Rate Floor: 4.75%) due 05/16/29	10,000,000	9,400,000
Bombardier Recreational Products, Inc.		
3.67% (1 Month USD LIBOR + 2.00%, Rate Floor: 2.00%) due 05/24/27	9,978,775	9,188,756
Elanco Animal Health, Inc.		
2.81% (1 Month USD LIBOR + 1.75%, Rate Floor: 1.75%) due 08/02/27	9,730,270	9,170,779
Electron BidCo, Inc.		
4.67% (1 Month USD LIBOR + 3.00%, Rate Floor: 3.76%) due 11/01/28	9,476,250	8,853,566
VC GB Holdings I Corp.		
6.38% (3 Month USD LIBOR + 3.50%, Rate Floor: 4.00%) due 07/21/28	9,900,250	8,619,455
Grifols Worldwide Operations USA, Inc.		
3.67% (1 Month USD LIBOR + 2.00%, Rate Floor: 2.00%) due 11/15/27	8,730,304	8,231,629
National Mentor Holdings, Inc.		
5.75% ((1 Month USD LIBOR + 3.75%) and (3 Month USD LIBOR + 3.75%), Rate Floor: 4.50%) due 03/02/28	8,844,090	7,631,211
6.01% (3 Month USD LIBOR + 3.75%, Rate Floor: 4.50%) due 03/02/28	276,228	238,346
Hayward Industries, Inc.		
4.17% (1 Month USD LIBOR + 2.50%, Rate Floor: 3.00%) due 05/30/28	7,722,000	7,333,506
Medical Solutions Parent Holdings, Inc.		
6.38% (3 Month USD LIBOR + 3.50%, Rate Floor: 4.00%) due 11/01/28	7,792,470	7,291,804
Triton Water Holdings, Inc.		
5.75% (3 Month USD LIBOR + 3.50%, Rate Floor: 4.00%) due 03/31/28	7,920,006	6,983,782
Medline Borrower LP		
4.92% (1 Month USD LIBOR + 3.25%, Rate Floor: 3.75%) due 10/23/28	7,182,000	6,648,952
Kronos Acquisition Holdings, Inc.		
5.42% (1 Month USD LIBOR + 3.75%, Rate Floor: 4.25%) due 12/22/26	7,338,250	6,644,785

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	Face Amount	Value
<b>SENIOR FLOATING RATE INTERESTS<sup>††,‡</sup> - 90.3% (continued)</b>		
<b>Consumer, Non-cyclical - 17.2% (continued)</b>		
Aramark Services, Inc.		
3.42% (1 Month USD LIBOR + 1.75%, Rate Floor: 1.75%) due 03/11/25	6,900,000	\$ 6,608,475
Quirch Foods Holdings LLC		
6.82% (3 Month Term SOFR + 4.50%, Rate Floor: 5.50%) due 10/27/27 <sup>†††</sup>	6,702,987	6,334,323
Perrigo Investments LLC		
3.65% (1 Month Term SOFR + 2.50%, Rate Floor: 3.00%) due 04/20/29	6,500,000	6,240,000
Froneri US, Inc.		
3.92% (1 Month USD LIBOR + 2.25%, Rate Floor: 2.25%) due 01/29/27	6,762,000	6,206,975
Mission Veterinary Partners		
5.67% (1 Month USD LIBOR + 4.00%, Rate Floor: 4.75%) due 04/27/28	6,458,731	6,103,501
HAH Group Holding Co. LLC		
7.21% (3 Month Term SOFR + 5.00%, Rate Floor: 6.00%) due 10/29/27	6,284,250	5,970,038
Recess Holdings, Inc.		
4.80% (3 Month USD LIBOR + 3.75%, Rate Floor: 4.75%) due 09/30/24	5,521,178	5,272,725
US Foods, Inc.		
3.57% (3 Month USD LIBOR + 2.00%, Rate Floor: 2.00%) due 09/14/26	4,974,425	4,679,093
Phoenix Newco, Inc.		
4.31% (1 Month USD LIBOR + 3.25%, Rate Floor: 3.75%) due 11/15/28	4,987,500	4,673,288
DaVita, Inc.		
3.42% (1 Month USD LIBOR + 1.75%, Rate Floor: 1.75%) due 08/12/26	4,911,839	4,539,521
Southern Veterinary Partners LLC		
5.00% (3 Month USD LIBOR + 4.00%, Rate Floor: 5.00%) due 10/05/27	4,759,458	4,513,537
IQVIA Holdings, Inc.		
4.00% (3 Month USD LIBOR + 1.75%, Rate Floor: 1.75%) due 06/11/25	4,521,422	4,382,027
Weber-Stephen Products LLC		
4.92% (1 Month USD LIBOR + 3.25%, Rate Floor: 4.00%) due 10/29/27	4,832,735	4,373,625
Dermatology Intermediate Holdings III, Inc.		
5.33% (1 Month Term SOFR + 4.25%, Rate Floor: 4.75%) due 04/02/29 <sup>†††</sup>	4,414,803	4,105,767
5.34% (1 Month Term SOFR + 4.25%, Rate Floor: 4.75%) due 04/02/29 <sup>†††</sup>	130,381	121,254
KDC US Holdings, Inc.		
5.42% (1 Month USD LIBOR + 3.75%, Rate Floor: 3.75%) due 12/22/25	4,498,322	4,194,685
Cidron New Bidco Ltd.		
3.00% (1 Month EURIBOR + 3.00%, Rate Floor: 3.00%) due 04/16/25	EUR 4,125,000	3,955,124
Resonetics LLC		
5.24% (3 Month USD LIBOR + 4.00%, Rate Floor: 4.75%) due 04/28/28	3,600,000	3,406,500
Avantor Funding, Inc.		
3.92% (1 Month USD LIBOR + 2.25%, Rate Floor: 2.75%) due 11/08/27	3,496,021	3,353,454
Catalent Pharma Solutions, Inc.		
3.63% (1 Month USD LIBOR + 2.00%, Rate Floor: 2.50%) due 02/22/28	3,068,922	3,018,285
CHG PPC Parent LLC		
4.69% (1 Month USD LIBOR + 3.00%, Rate Floor: 3.50%) due 12/08/28 <sup>†††</sup>	3,042,375	2,867,438
Icon Luxembourg SARL		
4.56% (3 Month USD LIBOR + 2.25%, Rate Floor: 2.75%) due 07/03/28	2,961,796	2,857,304
Aveanna Healthcare LLC		
5.35% (1 Month USD LIBOR + 3.75%, Rate Floor: 4.25%) due 07/17/28	3,140,420	2,751,793
Energizer Holdings, Inc.		
3.88% (1 Month USD LIBOR + 2.25%, Rate Floor: 2.75%) due 12/22/27	2,814,375	2,664,875
Agiliti		
3.81% (1 Month USD LIBOR + 2.75%, Rate Floor: 2.75%) due 01/04/26 <sup>†††</sup>	2,679,231	2,565,364
Blue Ribbon LLC		
7.06% (1 Month USD LIBOR + 6.00%, Rate Floor: 6.75%) due 05/08/28	2,764,103	2,515,333
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	2,390,758

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<b>Consumer, Non-cyclical - 17.2% (continued)</b>		
Pearl Intermediate Parent LLC		
5.17% (1 Month USD LIBOR + 3.50%, Rate Floor: 4.25%) due 02/14/25	2,530,485	\$ 2,380,756
Arctic Glacier Group Holdings, Inc.		
5.75% (3 Month USD LIBOR + 3.50%, Rate Floor: 4.50%) due 03/20/24	2,272,564	1,975,518
Cambrex Corp.		
5.25% (1 Month Term SOFR + 3.50%, Rate Floor: 5.25%) due 12/04/26	1,831,729	1,733,841
Endo Luxembourg Finance Company I SARL		
6.69% (1 Month USD LIBOR + 5.00%, Rate Floor: 5.75%) due 03/27/28	1,896,000	1,445,510
Upstream Newco, Inc.		
5.89% (1 Month Term SOFR + 4.25%, Rate Floor: 4.25%) due 11/20/26	742,500	676,143
<b>Total Consumer, Non-cyclical</b>		<u>225,183,202</u>
<b>Consumer, Cyclical - 15.0%</b>		
Thevelia US LLC		
due 02/09/29	11,800,000	10,944,500
First Brands Group LLC		
6.29% (3 Month Term SOFR + 5.00%, Rate Floor: 6.00%) due 03/30/27	10,010,427	9,469,864
Fertitta Entertainment LLC		
5.53% (1 Month SOFR + 4.00%, Rate Floor: 4.00%) due 01/27/29	9,500,000	8,736,485
AlixPartners, LLP		
4.42% (1 Month USD LIBOR + 2.75%, Rate Floor: 3.25%) due 02/04/28	8,862,688	8,407,058
Packers Holdings LLC		
4.44% (1 Month USD LIBOR + 3.25%, Rate Floor: 4.00%) due 03/09/28	9,014,428	8,231,344
Truck Hero, Inc.		
5.17% (1 Month USD LIBOR + 3.50%, Rate Floor: 4.25%) due 01/31/28	8,958,267	7,990,774
Stars Group (Amaya)		
4.50% (3 Month USD LIBOR + 2.25%, Rate Floor: 2.25%) due 07/21/26	7,592,625	7,206,236
WIRB - Copernicus Group, Inc.		
5.01% (3 Month USD LIBOR + 4.00%, Rate Floor: 5.00%) due 01/08/27	7,388,859	6,982,472
Go Daddy Operating Company LLC		
3.42% (1 Month USD LIBOR + 1.75%, Rate Floor: 1.75%) due 02/15/24	7,041,795	6,794,065
Congruex Group LLC		
7.01% (3 Month Term SOFR + 5.75%, Rate Floor: 6.50%) due 05/03/29	7,000,000	6,702,500
American Tire Distributors, Inc.		
7.00% (3 Month USD LIBOR + 6.25%, Rate Floor: 7.00%) due 10/20/28	6,982,500	6,581,006
Power Solutions (Panther)		
4.92% (1 Month USD LIBOR + 3.25%, Rate Floor: 3.25%) due 04/30/26	6,867,314	6,395,186
IBC Capital Ltd.		
5.78% (3 Month USD LIBOR + 3.75%, Rate Floor: 3.75%) due 09/11/23	7,090,317	6,375,401
Mavis Tire Express Services TopCo Corp.		
5.75% (1 Month Term SOFR + 4.00%, Rate Floor: 5.75%) due 05/04/28	6,862,639	6,330,785
Alterra Mountain Co.		
5.17% (1 Month USD LIBOR + 3.50%, Rate Floor: 4.00%) due 08/17/28	6,640,436	6,300,114
Eagle Parent Corp.		
6.30% (3 Month Term SOFR + 4.25%, Rate Floor: 4.75%) due 04/02/29	6,359,063	6,083,524
PetSmart LLC		
4.50% (3 Month USD LIBOR + 3.75%, Rate Floor: 4.50%) due 02/11/28	6,302,375	5,914,779
Galaxy US Opco, Inc.		
6.28% (1 Month Term SOFR + 4.75%, Rate Floor: 5.25%) due 04/30/29	6,000,000	5,617,500
Zephyr Bidco Ltd.		
5.97% (1 Month GBP SONIA + 4.75%, Rate Floor: 5.44%) due 07/23/25	GBP 5,265,000	5,578,212
Scientific Games Holdings, LP		
4.18% (3 Month Term SOFR + 3.50%, Rate Floor: 4.00%) due 04/04/29	5,950,000	5,496,312
1011778 BC Unlimited Liability Co.		
3.42% (1 Month USD LIBOR + 1.75%, Rate Floor: 1.75%) due 11/19/26	5,762,814	5,490,521
Entain Holdings (Gibraltar) Ltd.		
3.74% (6 Month USD LIBOR + 2.25%, Rate Floor: 3.74%) due 03/29/27	5,214,166	4,980,832
Penn National Gaming, Inc.		
4.38% (1 Month Term SOFR + 2.75%, Rate Floor: 3.25%) due 05/03/29	4,800,000	4,593,024

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<b>SENIOR FLOATING RATE INTERESTS<sup>††,0</sup> - 90.3% (continued)</b>		
<b>Consumer, Cyclical - 15.0% (continued)</b>		
Burlington Stores, Inc. 3.67% (1 Month USD LIBOR + 2.00%, Rate Floor: 2.00%) due 06/26/28	4,702,500	\$ 4,443,862
PCI Gaming Authority, Inc. 4.17% (1 Month USD LIBOR + 2.50%, Rate Floor: 2.50%) due 05/29/26	4,257,140	4,066,164
EG Finco Ltd. 4.00% (3 Month EURIBOR + 4.00%, Rate Floor: 4.00%) due 02/07/25	EUR 3,307,048	3,119,361
6.25% (3 Month USD LIBOR + 4.00%, Rate Floor: 4.00%) due 02/07/25	767,597	719,623
CNT Holdings I Corp. 4.69% (1 Month USD LIBOR + 3.50%, Rate Floor: 4.25%) due 11/08/27	3,752,500	3,554,706
Rent-A-Center, Inc. 4.94% (1 Month USD LIBOR + 3.25%, Rate Floor: 3.75%) due 02/17/28	3,259,976	2,923,807
CHG Healthcare Services, Inc. 4.75% (3 Month USD LIBOR + 3.25%, Rate Floor: 3.75%) due 09/29/28	3,027,125	2,856,092
Michaels Stores, Inc. 6.50% (3 Month USD LIBOR + 4.25%, Rate Floor: 5.00%) due 04/14/28	3,197,100	2,625,171
TTF Holdings Intermediate LLC 5.94% (1 Month USD LIBOR + 4.25%, Rate Floor: 5.00%) due 03/31/28 <sup>†††</sup>	2,661,120	2,548,023
Peloton Interactive, Inc. 8.35% (6 Month Term SOFR + 6.50%, Rate Floor: 7.00%) due 05/25/27	2,500,000	2,376,575
Seren BidCo AB 5.10% (3 Month USD LIBOR + 3.50%, Rate Floor: 4.00%) due 11/16/28	2,189,000	2,064,949
BCPE Empire Holdings, Inc. 6.25% (1 Month Term SOFR + 4.63%, Rate Floor: 5.13%) due 06/11/26	2,050,000	1,918,452
Alexander Mann 6.31% (1 Month GBP SONIA + 5.00%, Rate Floor: 5.00%) due 06/16/25	GBP 1,540,000	1,796,151
American Trailer World Corp. 5.50% (1 Month Term SOFR + 3.75%, Rate Floor: 5.50%) due 03/03/28	1,584,000	1,353,005
WW International, Inc. 5.17% (1 Month USD LIBOR + 3.50%, Rate Floor: 4.00%) due 04/13/28	1,653,750	1,281,656
Sweetwater Sound 5.94% (1 Month USD LIBOR + 4.25%, Rate Floor: 5.00%) due 08/07/28	1,233,977	1,058,135
SHO Holding I Corp. 6.49% (3 Month USD LIBOR + 5.25%, Rate Floor: 6.25%) due 04/26/24	560,142	500,392
6.47% (3 Month USD LIBOR + 5.23%, Rate Floor: 6.23%) due 04/29/24	9,357	8,359
New Trojan Parent, Inc. 4.75% ((1 Month USD LIBOR + 3.25%) and (3 Month USD LIBOR + 3.25%)), Rate Floor: 3.75%) due 01/06/28	208,756	185,620
<b>Total Consumer, Cyclical</b>		<u>196,602,597</u>
<b>Technology - 11.3%</b>		
Conair Holdings LLC 6.00% (3 Month USD LIBOR + 3.75%, Rate Floor: 4.25%) due 05/17/28	12,037,908	10,031,550
Wrench Group LLC 6.25% (3 Month USD LIBOR + 4.00%, Rate Floor: 4.00%) due 04/30/26	10,481,205	9,930,942
Polaris Newco LLC 5.67% (1 Month USD LIBOR + 4.00%, Rate Floor: 4.50%) due 06/02/28	10,314,870	9,504,431
Informatica LLC 4.44% (1 Month USD LIBOR + 2.75%, Rate Floor: 2.75%) due 10/27/28	9,476,250	8,972,872
Ascend Learning LLC 5.17% (1 Month USD LIBOR + 3.50%, Rate Floor: 4.00%) due 12/11/28	9,054,500	8,341,458
Misys Ltd. 4.74% (3 Month USD LIBOR + 3.50%, Rate Floor: 4.50%) due 06/13/24	9,270,202	8,334,468
Emerald TopCo, Inc. (Press Ganey) 4.74% (3 Month USD LIBOR + 3.50%, Rate Floor: 3.50%) due 07/24/26	8,528,771	7,965,872
Athenahealth Group, Inc. 5.01% (1 Month Term SOFR + 3.50%, Rate Floor: 4.00%) due 02/15/29	8,354,058	7,670,111
WEX, Inc. 3.92% (1 Month USD LIBOR + 2.25%, Rate Floor: 2.25%) due 03/31/28	7,702,500	7,389,624

**Floating Rate Strategies Fund**  
**SCHEDULE OF INVESTMENTS (Unaudited)**

June 30, 2022

	Face Amount	Value
<b>SENIOR FLOATING RATE INTERESTS<sup>††,0</sup> - 90.3% (continued)</b>		
<b>Technology - 11.3% (continued)</b>		
CoreLogic, Inc. 5.19% (1 Month USD LIBOR + 3.50%, Rate Floor: 4.00%) due 06/02/28	8,652,909	\$ 7,173,261
Peraton Corp. 5.42% (1 Month USD LIBOR + 3.75%, Rate Floor: 4.50%) due 02/01/28	7,513,889	7,040,213
RealPage, Inc. 4.67% (1 Month USD LIBOR + 3.25%, Rate Floor: 3.75%) due 04/24/28	7,064,500	6,514,034
Entegris, Inc. 3.00% (1 Month Term SOFR + 3.00%, Rate Floor: 3.00%) due 03/02/29	6,500,000	6,272,500
CCC Intelligent Solutions, Inc. 4.50% (3 Month USD LIBOR + 2.25%, Rate Floor: 3.26%) due 09/21/28	5,970,000	5,650,605
Boxer Parent Company, Inc. 5.42% (1 Month USD LIBOR + 3.75%, Rate Floor: 3.75%) due 10/02/25	6,065,800	5,636,159
Atlas CC Acquisition Corp. 5.82% (3 Month USD LIBOR + 4.25%, Rate Floor: 5.00%) due 05/25/28	5,606,932	5,168,919
Verscend Holding Corp. 5.67% (1 Month USD LIBOR + 4.00%, Rate Floor: 4.00%) due 08/27/25	4,345,728	4,150,170
Epicor Software 4.92% (1 Month USD LIBOR + 3.25%, Rate Floor: 4.00%) due 07/30/27	3,712,217	3,495,794
Project Ruby Ultimate Parent Corp. 4.92% (1 Month USD LIBOR + 3.25%, Rate Floor: 4.00%) due 03/10/28	3,456,250	3,232,665
Sabre GBLB, Inc. 3.67% (1 Month USD LIBOR + 2.00%, Rate Floor: 2.00%) due 02/22/24	2,032,712	1,922,194
5.17% (1 Month USD LIBOR + 3.50%, Rate Floor: 4.00%) due 12/17/27	1,386,000	1,293,318
Taxware Holdings (Sovos Compliance LLC) 6.17% (1 Month USD LIBOR + 4.50%, Rate Floor: 5.00%) due 08/11/28	3,224,209	3,028,757
CDK Global, Inc. due 06/09/29	3,000,000	2,827,890
EXC Holdings III Corp. 5.75% (3 Month USD LIBOR + 3.50%, Rate Floor: 4.50%) due 12/02/24	1,933,875	1,846,851
TIBCO Software, Inc. 5.42% (1 Month USD LIBOR + 3.75%, Rate Floor: 3.75%) due 06/30/26	1,768,421	1,729,746
Ep Purchaser LLC 5.75% (3 Month USD LIBOR + 3.50%, Rate Floor: 4.00%) due 11/06/28	1,396,500	1,325,516
Imprivata, Inc. 5.78% (1 Month SOFR + 4.25%, Rate Floor: 4.25%) due 12/01/27	650,000	629,960
<b>Total Technology</b>		<b>147,079,880</b>
<b>Financial - 9.6%</b>		
Teneo Holdings LLC 6.85% (1 Month Term SOFR + 5.25%, Rate Floor: 6.25%) due 07/11/25	9,819,166	9,115,426
AqGen Island Holdings, Inc. 5.81% (3 Month USD LIBOR + 3.50%, Rate Floor: 4.00%) due 08/02/28 <sup>†††</sup>	9,209,793	8,565,107
FleetCor Technologies Operating Company LLC 3.42% (1 Month USD LIBOR + 1.75%, Rate Floor: 1.75%) due 04/28/28	8,535,402	8,195,779
USI, Inc. 5.25% (3 Month USD LIBOR + 3.00%, Rate Floor: 3.00%) due 05/16/24	7,926,241	7,584,461
Aretec Group, Inc. 5.92% (1 Month USD LIBOR + 4.25%, Rate Floor: 4.25%) due 10/01/25	7,575,250	7,172,853
NFP Corp. 4.92% (1 Month USD LIBOR + 3.25%, Rate Floor: 3.25%) due 02/15/27	7,707,078	7,105,926
Jane Street Group LLC 4.42% (1 Month USD LIBOR + 2.75%, Rate Floor: 2.75%) due 01/26/28	7,289,000	6,991,973
Alliant Holdings Intermediate LLC 4.92% (1 Month USD LIBOR + 3.25%, Rate Floor: 3.25%) due 05/09/25	7,206,966	6,769,432
AmWINS Group, Inc. 3.92% (1 Month USD LIBOR + 2.25%, Rate Floor: 3.00%) due 02/21/28	6,924,993	6,529,714
Focus Financial Partners LLC 3.67% (1 Month USD LIBOR + 2.00%, Rate Floor: 2.00%) due 07/03/24	6,689,089	6,410,154

**Floating Rate Strategies Fund**  
**SCHEDULE OF INVESTMENTS (Unaudited)**

June 30, 2022

	Face Amount	Value
<b>SENIOR FLOATING RATE INTERESTS<sup>††,‡</sup> - 90.3% (continued)</b>		
<b>Financial - 9.6% (continued)</b>		
HarbourVest Partners, LP		
3.29% (3 Month USD LIBOR + 2.25%, Rate Floor: 2.25%) due 03/03/25	6,170,805	\$ 5,912,433
Duff & Phelps		
5.28% (1 Month SOFR + 3.75%, Rate Floor: 3.75%) due 04/09/27	4,960,902	4,632,242
Nexus Buyer LLC		
5.42% (1 Month USD LIBOR + 3.75%, Rate Floor: 3.75%) due 11/09/26	4,648,834	4,374,553
Citadel Securities, LP		
4.14% (1 Month Term SOFR + 2.50%, Rate Floor: 3.50%) due 02/02/28	4,455,000	4,275,419
Franchise Group, Inc.		
6.50% (3 Month USD LIBOR + 4.75%, Rate Floor: 5.50%) due 03/10/26	4,036,453	3,669,822
Trans Union LLC		
3.92% (1 Month USD LIBOR + 2.25%, Rate Floor: 2.75%) due 12/01/28	3,723,661	3,542,915
Virtu Financial		
4.43% (1 Month Term SOFR + 3.00%, Rate Floor: 3.50%) due 01/13/29	3,600,000	3,403,512
Ryan Specialty Group LLC		
4.63% (1 Month Term SOFR + 3.00%, Rate Floor: 3.75%) due 09/01/27 <sup>†††</sup>	3,537,000	3,395,520
Apex Group Treasury LLC		
6.00% (3 Month USD LIBOR + 3.75%, Rate Floor: 4.25%) due 07/27/28	3,473,750	3,282,694
AmeriLife Holdings LLC		
5.67% (1 Month USD LIBOR + 4.00%, Rate Floor: 4.00%) due 03/18/27	3,282,740	3,133,999
Cobham Ultra SeniorCo SARL		
due 11/15/28	3,300,000	3,132,261
HighTower Holding LLC		
5.10% (3 Month USD LIBOR + 4.00%, Rate Floor: 4.75%) due 04/21/28	2,686,500	2,489,499
HUB International Ltd.		
4.35% (3 Month USD LIBOR + 3.25%, Rate Floor: 4.00%) due 04/25/25	2,133,753	2,019,555
Blackstone Mortgage Trust, Inc.		
5.03% (1 Month Term SOFR + 3.50%, Rate Floor: 4.00%) due 05/09/29	1,850,000	1,780,625
Zodiac Pool Solutions LLC		
3.63% (1 Month Term SOFR + 2.00%, Rate Floor: 2.50%) due 01/29/29	1,691,500	1,637,237
<b>Total Financial</b>		<u>125,123,111</u>
<b>Communications - 8.7%</b>		
Xplornet Communications, Inc.		
5.67% (1 Month USD LIBOR + 4.00%, Rate Floor: 4.50%) due 10/02/28	10,859,791	9,890,120
Zayo Group Holdings, Inc.		
4.67% (1 Month USD LIBOR + 3.00%, Rate Floor: 3.00%) due 03/09/27	6,648,468	6,110,673
5.78% (1 Month Term SOFR + 4.25%, Rate Floor: 4.75%) due 03/09/27	3,990,000	3,714,012
SBA Senior Finance II LLC		
3.42% (1 Month USD LIBOR + 1.75%, Rate Floor: 1.75%) due 04/11/25	9,401,036	9,042,011
Titan AcquisitionCo New Zealand Ltd. (Trade Me)		
6.25% (3 Month USD LIBOR + 4.00%, Rate Floor: 4.50%) due 10/18/28	9,476,250	8,923,500
UPC Broadband Holding BV		
4.32% (1 Month USD LIBOR + 3.00%, Rate Floor: 3.00%) due 01/31/29	9,300,000	8,819,469
McGraw Hill LLC		
5.55% (3 Month USD LIBOR + 4.75%, Rate Floor: 5.25%) due 07/28/28	8,638,730	7,803,624
Virgin Media Bristol LLC		
3.82% (1 Month USD LIBOR + 2.50%, Rate Floor: 2.50%) due 01/31/28	7,916,233	7,397,245
WMG Acquisition Corp.		
3.79% (1 Month USD LIBOR + 2.13%, Rate Floor: 2.13%) due 01/20/28	7,000,000	6,704,670
CSC Holdings LLC		
3.57% (1 Month USD LIBOR + 2.25%, Rate Floor: 2.25%) due 07/17/25	6,797,853	6,308,408
Ziggo Financing Partnership		
3.82% (1 Month USD LIBOR + 2.50%, Rate Floor: 2.50%) due 04/28/28	6,685,000	6,219,122
Playtika Holding Corp.		
4.42% (1 Month USD LIBOR + 2.75%, Rate Floor: 2.75%) due 03/13/28	6,499,298	6,113,434
Authentic Brands		
4.92% (1 Month USD LIBOR + 3.25%, Rate Floor: 4.00%) due 09/27/24	5,353,601	5,122,057



**Floating Rate Strategies Fund**  
**SCHEDULE OF INVESTMENTS (Unaudited)**

June 30, 2022

	Face Amount <sup>~</sup>	Value
<b>SENIOR FLOATING RATE INTERESTS<sup>††,0</sup> - 90.3% (continued)</b>		
<b>Communications - 8.7% (continued)</b>		
SFR Group S.A.		
4.73% (3 Month USD LIBOR + 3.69%, Rate Floor: 3.69%) due 02/02/26	3,344,859	\$ 3,035,459
3.99% (3 Month USD LIBOR + 2.75%, Rate Floor: 2.75%) due 07/31/25	1,636,671	1,483,233
Radiate Holdco LLC		
4.92% (1 Month USD LIBOR + 3.25%, Rate Floor: 4.00%) due 09/25/26	4,663,068	4,324,995
Telenet Financing USD LLC		
3.32% (1 Month USD LIBOR + 2.00%, Rate Floor: 2.00%) due 04/28/28	4,000,000	3,693,320
Level 3 Financing, Inc.		
3.42% (1 Month USD LIBOR + 1.75%, Rate Floor: 1.75%) due 03/01/27	3,339,546	3,086,308
Cengage Learning Acquisitions, Inc.		
5.75% (3 Month USD LIBOR + 4.75%, Rate Floor: 5.75%) due 07/14/26	3,324,875	2,990,825
Recorded Books, Inc.		
6.00% (3 Month USD LIBOR + 4.00%, Rate Floor: 4.00%) due 08/29/25	2,200,000	2,081,750
Cincinnati Bell, Inc.		
4.88% (1 Month Term SOFR + 3.25%, Rate Floor: 3.75%) due 11/22/28	995,000	943,758
<b>Total Communications</b>		<u>113,807,993</u>
<b>Basic Materials - 5.3%</b>		
Asplundh Tree Expert LLC		
3.42% (1 Month USD LIBOR + 1.75%, Rate Floor: 1.75%) due 09/07/27	9,650,886	9,296,988
Messer Industries USA, Inc.		
4.76% (3 Month USD LIBOR + 2.50%, Rate Floor: 2.50%) due 03/02/26	9,640,070	9,182,167
Element Solutions, Inc.		
3.67% (1 Month USD LIBOR + 2.00%, Rate Floor: 2.00%) due 01/30/26	7,938,931	7,821,832
CTEC III GmbH		
3.75% (2 Month EURIBOR + 3.75%, Rate Floor: 3.75%) due 03/16/29	EUR 7,500,000	7,134,628
Illuminate Buyer LLC		
5.17% (1 Month USD LIBOR + 3.50%, Rate Floor: 3.50%) due 06/30/27	7,661,316	7,062,124
Alpha 3 BV (Atotech)		
4.17% (1 Month USD LIBOR + 2.50%, Rate Floor: 3.00%) due 03/20/28	6,732,000	6,417,818
Diamond BC BV		
3.99% (3 Month USD LIBOR + 2.75%, Rate Floor: 3.25%) due 09/29/28	5,273,500	4,858,212
NIC Acquisition Corp.		
6.00% (3 Month USD LIBOR + 3.75%, Rate Floor: 4.50%) due 12/29/27	4,008,307	3,490,554
Ascend Performance Materials Operations LLC		
7.00% (3 Month USD LIBOR + 4.75%, Rate Floor: 5.50%) due 08/27/26	3,385,851	3,292,740
INEOS Ltd.		
4.42% (1 Month USD LIBOR + 2.75%, Rate Floor: 3.25%) due 01/29/26	2,574,000	2,423,575
GrafTech Finance, Inc.		
4.67% (1 Month USD LIBOR + 3.00%, Rate Floor: 3.50%) due 02/12/25	1,921,721	1,858,074
W.R. Grace Holdings LLC		
6.06% (3 Month USD LIBOR + 3.75%, Rate Floor: 4.25%) due 09/22/28	1,741,250	1,648,093
Univar Netherlands Holding BV		
3.42% (1 Month USD LIBOR + 1.75%, Rate Floor: 1.75%) due 06/03/28	1,663,694	1,630,154
DCG Acquisition Corp.		
6.17% (1 Month USD LIBOR + 4.50%, Rate Floor: 4.50%) due 09/30/26 <sup>†††</sup>	1,700,070	1,589,566
Trinseo Materials Operating S.C.A.		
4.17% (1 Month USD LIBOR + 2.50%, Rate Floor: 2.50%) due 05/03/28	1,584,000	1,491,732
<b>Total Basic Materials</b>		<u>69,198,257</u>
<b>Energy - 0.9%</b>		
TransMontaigne Operating Company LP		
4.55% ((1 Month USD LIBOR + 3.50%) and (6 Month USD LIBOR + 3.50%)), Rate Floor: 4.00% due 11/17/28	3,890,250	3,675,469
AL GCX Holdings LLC		
4.80% (1 Month Term SOFR + 3.75%, Rate Floor: 4.25%) due 05/17/29	3,700,000	3,595,179
DT Midstream, Inc.		
3.69% (1 Month USD LIBOR + 2.00%, Rate Floor: 2.50%) due 06/26/28	3,034,893	3,023,512

**Floating Rate Strategies Fund**  
**SCHEDULE OF INVESTMENTS (Unaudited)**

June 30, 2022

	Face Amount	Value
<b>SENIOR FLOATING RATE INTERESTS<sup>††,◊</sup> - 90.3% (continued)</b>		
<b>Energy - 0.9% (continued)</b>		
Permian Production Partners LLC		
9.67% (1 Month USD LIBOR + 6.00%, Rate Floor: 7.67%) (in-kind rate was 2.00%) due 11/24/25 <sup>††,3</sup>	799,918	\$ 797,918
<b>Total Energy</b>		11,092,078
<b>Utilities - 0.8%</b>		
TerraForm Power Operating LLC		
4.16% (3 Month Term SOFR + 2.75%, Rate Floor: 3.25%) due 05/21/29	7,850,000	7,643,937
Granite Generation LLC		
5.51% ((1 Month USD LIBOR + 3.75%) and (3 Month USD LIBOR + 3.75%), Rate Floor: 4.75%) due 11/09/26	3,486,157	3,194,192
<b>Total Utilities</b>		10,838,129
<b>Total Senior Floating Rate Interests</b> (Cost \$1,266,110,088)		1,180,152,346
<b>CORPORATE BONDS<sup>††</sup> - 3.7%</b>		
<b>Consumer, Non-cyclical - 1.6%</b>		
Nathan's Famous, Inc.		
6.63% due 11/01/25 <sup>4</sup>	3,135,000	3,017,437
Sotheby's		
7.38% due 10/15/27 <sup>4</sup>	2,875,000	2,664,473
CPI CG, Inc.		
8.63% due 03/15/26 <sup>4</sup>	2,689,000	2,541,105
Cheplapharm Arzneimittel GmbH		
5.50% due 01/15/28 <sup>4</sup>	2,975,000	2,485,592
Legends Hospitality Holding Company LLC / Legends Hospitality Co-Issuer, Inc.		
5.00% due 02/01/26 <sup>4</sup>	2,875,000	2,409,250
Tenet Healthcare Corp.		
4.38% due 01/15/30 <sup>4</sup>	2,800,000	2,368,884
ADT Security Corp.		
4.13% due 08/01/29 <sup>4</sup>	2,875,000	2,333,250
WW International, Inc.		
4.50% due 04/15/29 <sup>4</sup>	2,875,000	1,914,606
HCA, Inc.		
4.50% due 02/15/27	1,500,000	1,442,104
<b>Total Consumer, Non-cyclical</b>		21,176,701
<b>Communications - 0.7%</b>		
VZ Secured Financing BV		
5.00% due 01/15/32 <sup>4</sup>	3,500,000	2,905,000
LCPR Senior Secured Financing DAC		
6.75% due 10/15/27 <sup>4</sup>	2,875,000	2,681,886
Altice France S.A.		
5.50% due 10/15/29 <sup>4</sup>	2,850,000	2,177,143
McGraw-Hill Education, Inc.		
5.75% due 08/01/28 <sup>4</sup>	1,575,000	1,348,641
<b>Total Communications</b>		9,112,670
<b>Industrial - 0.5%</b>		
Cleaver-Brooks, Inc.		
7.88% due 03/01/23 <sup>4</sup>	2,875,000	2,673,750
New Enterprise Stone & Lime Company, Inc.		
5.25% due 07/15/28 <sup>4</sup>	2,875,000	2,363,350
Brundage-Bone Concrete Pumping Holdings, Inc.		
6.00% due 02/01/26 <sup>4</sup>	1,412,000	1,195,715
<b>Total Industrial</b>		6,232,815
<b>Consumer, Cyclical - 0.3%</b>		
Fertitta Entertainment LLC / Fertitta Entertainment Finance Company, Inc.		
4.63% due 01/15/29 <sup>4</sup>	5,000,000	4,262,500
<b>Energy - 0.3%</b>		
Sabine Pass Liquefaction LLC		
5.63% due 04/15/23	4,200,000	4,239,830
<b>Financial - 0.2%</b>		
Hunt Companies, Inc.		
5.25% due 04/15/29 <sup>4</sup>	1,850,000	1,572,500
Lincoln Financing SARL		
3.88% (3 Month EURIBOR + 3.88%, Rate Floor: 3.88%) due 04/01/24 <sup>◊,4</sup>	EUR 350,000	356,690
<b>Total Financial</b>		1,929,190
<b>Basic Materials - 0.1%</b>		
WR Grace Holdings LLC		
4.88% due 06/15/27 <sup>4</sup>	1,975,000	1,718,724
Mirabela Nickel Ltd.		
due 06/24/19 <sup>5,6</sup>	1,279,819	63,991
<b>Total Basic Materials</b>		1,782,715
<b>Total Corporate Bonds</b> (Cost \$56,477,906)		48,736,421
<b>COLLATERALIZED MORTGAGE OBLIGATIONS<sup>††</sup> - 0.8%</b>		
<b>Residential Mortgage-Backed Securities - 0.8%</b>		
RALI Series Trust		
2006-QO6, 1.98% (1 Month USD LIBOR + 0.36%, Rate Floor: 0.36%) due 06/25/46 <sup>◊</sup>	10,516,252	2,610,811
2006-QO2, 2.06% (1 Month USD LIBOR + 0.44%, Rate Floor: 0.44%) due 02/25/46 <sup>◊</sup>	418,038	95,288
Washington Mutual Mortgage Pass-Through Certificates Trust		
2007-OA6, 1.29% (1 Year CMT Rate + 0.81%, Rate Floor: 0.81%) due 07/25/47 <sup>◊</sup>	2,445,999	2,050,220

**Floating Rate Strategies Fund**  
**SCHEDULE OF INVESTMENTS (Unaudited)**

June 30, 2022

	Face Amount	Value
<b>COLLATERALIZED MORTGAGE OBLIGATIONS<sup>††</sup> - 0.8% (continued)</b>		
<b>Residential Mortgage-Backed Securities - 0.8% (continued)</b>		
Washington Mutual Mortgage Pass-Through Certificates WMALT Series Trust		
2006-AR9, 1.32% (1 Year CMT Rate + 0.84%, Rate Floor: 0.84%) due 11/25/46 <sup>◊</sup>	1,660,903	\$ 1,374,148
American Home Mortgage Assets Trust		
2006-4, 1.83% (1 Month USD LIBOR + 0.21%, Rate Floor: 0.21%) due 10/25/46 <sup>◊</sup>	2,362,984	1,352,657
Lehman XS Trust Series		
2006-16N, 2.00% (1 Month USD LIBOR + 0.38%, Rate Floor: 0.38%) due 11/25/46 <sup>◊</sup>	1,366,685	1,213,569
Nomura Resecuritization Trust		
2015-4R, 2.37% (1 Month USD LIBOR + 0.43%, Rate Floor: 0.43%) due 03/26/36 <sup>◊,4</sup>	813,150	739,082
Alliance Bancorp Trust		
2007-OA1, 2.10% (1 Month USD LIBOR + 0.48%, Rate Floor: 0.48%) due 07/25/37 <sup>◊</sup>	383,640	331,099
Morgan Stanley Re-REMIC Trust		
2010-R5, 2.55% due 06/26/36 <sup>4</sup>	310,082	280,343
New Century Home Equity Loan Trust		
2004-4, 2.42% (1 Month USD LIBOR + 0.80%, Rate Cap/Floor: 12.50%/0.80%) due 02/25/35 <sup>◊</sup>	162,396	156,705
GSA Home Equity Trust		
2007-7, 2.16% (1 Month USD LIBOR + 0.54%, Rate Floor: 0.54%) due 07/25/37 <sup>◊</sup>	136,087	132,598
<b>Total Residential Mortgage-Backed Securities</b>		<u>10,336,520</u>
<b>Total Collateralized Mortgage Obligations</b>		
(Cost \$12,953,158)		<u>10,336,520</u>

**ASSET-BACKED SECURITIES<sup>††</sup> - 0.1%**

<b>Collateralized Loan Obligations - 0.1%</b>		
Octagon Loan Funding Ltd.		
2014-1A SUB, due 11/18/31 <sup>4,7</sup>	2,071,948	634,223
Treman Park CLO Ltd.		
2015-1A COM, due 10/20/28 <sup>4,7</sup>	977,702	152,131
Avery Point II CLO Ltd.		
2013-3X COM, due 01/18/25 <sup>7</sup>	1,361,673	9,940
OHA Credit Partners IX Ltd.		
2013-9A ACOM, due 10/20/25 <sup>4,7</sup>	1,808,219	1,989
<b>Total Collateralized Loan Obligations</b>		<u>798,283</u>
<b>Total Asset-Backed Securities</b>		
(Cost \$925,779)		<u>798,283</u>
<b>Total Investments - 101.3%</b>		
(Cost \$1,425,874,060)		<u>\$ 1,323,677,452</u>
<b>Other Assets &amp; Liabilities, net - (1.3)%</b>		<u>(16,564,433)</u>
<b>Total Net Assets - 100.0%</b>		<u>\$ 1,307,113,019</u>

**Forward Foreign Currency Exchange Contracts<sup>††</sup>**

Counterparty	Currency	Type	Quantity	Contract Amount	Settlement Date	Unrealized Appreciation (Depreciation)
Barclays Bank plc	GBP	Sell	6,425,000	7,822,659 USD	07/15/22	\$ 76
JPMorgan Chase Bank, N.A.	GBP	Buy	75,000	92,021 USD	07/15/22	(706)
Citibank, N.A.	GBP	Buy	73,000	89,655 USD	07/15/22	(776)
Goldman Sachs International	GBP	Buy	114,000	139,867 USD	07/15/22	(1,070)
Goldman Sachs International	EUR	Buy	412,000	435,321 USD	07/15/22	(3,296)
Barclays Bank plc	EUR	Buy	485,000	513,036 USD	07/15/22	(4,463)
Barclays Bank plc	EUR	Sell	22,190,000	23,245,048 USD	07/15/22	(23,493)
						<u>\$ (33,728)</u>

**Floating Rate Strategies Fund**  
**SCHEDULE OF INVESTMENTS (Unaudited)**

June 30, 2022

- ~ 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 June 30, 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 June 30, 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 \$44,798,264 (cost \$51,547,038), or 3.4% 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