

SCHEDULE OF INVESTMENTS

September 30, 2022

FLOATING RATE STRATEGIES FUND

	SHARES	VALUE		FACE AMOUNT [†]	VALUE
COMMON STOCKS^{†††} - 0.0%			SENIOR FLOATING RATE INTERESTS^{††,‡} - 91.0%		
ENERGY — 0.0%			INDUSTRIAL — 22.7%		
Permian Production Partners LLC	401,481	\$ 329,214	Hunter Douglas, Inc.		
			6.34% (3 Month Term SOFR + 3.50%, Rate Floor: 3.50%) due 02/26/29	11,800,000	\$ 9,658,300
INDUSTRIAL — 0.0%			STS Operating, Inc. (SunSource)		
BP Holdco LLC ^{*1}	244,278	148,128	7.37% (1 Month USD LIBOR + 4.25%, Rate Floor: 5.25%) due 12/11/24	10,058,017	9,576,037
Vector Phoenix Holdings, LP [*]	244,278	58,370	American Bath Group LLC		
API Heat Transfer Parent LLC [*]	4,994,727	500	6.62% (1 Month USD LIBOR + 3.50%, Rate Floor: 4.00%) due 11/23/27	10,905,977	9,455,482
Total Industrial		<u>206,998</u>	API Group DE, Inc.		
CONSUMER, NON-CYCLICAL — 0.0%			5.87% (1 Month USD LIBOR + 2.75%, Rate Floor: 2.75%) due 01/03/29	9,346,473	9,085,520
Targus Group International Equity, Inc. ^{*1}	12,773	32,125	Mirion Technologies, Inc.		
Total Common Stocks		<u>568,337</u>	5.63% (6 Month USD LIBOR + 2.75%, Rate Floor: 3.25%) due 10/20/28	9,428,750	9,000,496
(Cost \$1,536,338)			TransDigm, Inc.		
PREFERRED STOCKS^{†††} - 0.0%			5.92% (3 Month USD LIBOR + 2.25%, Rate Floor: 2.25%) due 12/09/25	4,923,535	4,709,558
INDUSTRIAL — 0.0%			5.92% (3 Month USD LIBOR + 2.25%, Rate Floor: 2.25%) due 05/30/25	4,328,059	4,146,454
API Heat Transfer Intermediate [*]	618	—			
Total Preferred Stocks		<u>—</u>			
(Cost \$493,920)					
EXCHANGE-TRADED FUNDS[†] - 2.9%					
SPDR Blackstone Senior Loan ETF	862,440	35,247,923			
Total Exchange-Traded Funds		<u>35,247,923</u>			
(Cost \$38,956,747)					
MONEY MARKET FUND[†] - 1.1%					
Federated Hermes U.S. Treasury Cash Reserves Fund — Institutional Shares, 2.45% ²	13,591,356	13,591,356			
Total Money Market Fund		<u>13,591,356</u>			
(Cost \$13,591,356)					

FLOATING RATE STRATEGIES FUND

	FACE AMOUNT	VALUE		FACE AMOUNT	VALUE
Arcline FM Holdings LLC 7.00% (3 Month USD LIBOR + 4.75%, Rate Floor: 5.50%) due 06/23/28 ^{†††}	9,518,850	\$ 8,804,936			
Pelican Products, Inc. 8.16% (3 Month USD LIBOR + 4.25%, Rate Floor: 4.75%) due 12/29/28	9,199,043	8,371,129			
Park River Holdings, Inc. 5.53% (3 Month USD LIBOR + 3.25%, Rate Floor: 4.00%) due 12/28/27	9,860,864	8,328,288			
Brown Group Holding LLC 5.62% (1 Month USD LIBOR + 2.50%, Rate Floor: 3.00%) due 06/07/28	8,742,946	8,291,198			
Quikrete Holdings, Inc. 6.12% (1 Month USD LIBOR + 3.00%, Rate Floor: 3.00%) due 06/12/28	7,960,000	7,644,943			
Beacon Roofing Supply, Inc. 5.37% (1 Month USD LIBOR + 2.25%, Rate Floor: 2.25%) due 05/19/28	7,900,000	7,603,750			
Core & Main, LP 5.17% ((1 Month USD LIBOR + 2.50%) and (3 Month USD LIBOR + 2.50%)), Rate Floor: 2.50%) due 07/27/28	7,623,000	7,270,436			
			BWAY Holding Co. 5.81% (1 Month USD LIBOR + 3.25%, Rate Floor: 3.25%) due 04/03/24	7,634,138	\$ 7,095,015
			Atlantic Aviation 5.87% (1 Month USD LIBOR + 2.75%, Rate Floor: 3.25%) due 09/22/28	7,394,125	7,044,457
			Charter Next Generation, Inc. 6.56% (3 Month USD LIBOR + 3.75%, Rate Floor: 4.50%) due 12/01/27	7,164,541	6,783,961
			CPG International LLC 4.09% (6 Month Term SOFR + 2.50%, Rate Floor: 2.50%) due 04/28/29 ^{†††}	7,000,000	6,737,500
			PECF USS Intermediate Holding III Corp. 7.37% (1 Month USD LIBOR + 4.25%, Rate Floor: 4.75%) due 12/15/28	7,886,151	6,709,774
			Berry Global, Inc. 4.18% (3 Month USD LIBOR + 1.75%, Rate Floor: 1.75%) due 07/01/26	6,911,938	6,683,567
			Engineered Machinery Holdings, Inc. 7.42% (3 Month USD LIBOR + 3.75%, Rate Floor: 4.50%) due 05/19/28	6,947,500	6,669,600
			LTI Holdings, Inc. 6.37% (1 Month USD LIBOR + 3.25%, Rate Floor: 3.25%) due 09/08/25	6,920,029	6,387,187

FLOATING RATE STRATEGIES FUND

	FACE AMOUNT	VALUE		FACE AMOUNT	VALUE
Aegion Corp. 7.87% (1 Month USD LIBOR + 4.75%, Rate Floor: 5.50%) due 05/17/28 ^{††}	6,964,818	\$ 6,355,396	USIC Holding, Inc. 6.62% (1 Month USD LIBOR + 3.50%, Rate Floor: 4.25%) due 05/12/28	5,303,944	\$ 4,956,960
Alliance Laundry Systems LLC 5.96% (3 Month USD LIBOR + 3.50%, Rate Floor: 4.25%) due 10/08/27	6,619,185	6,335,090	Standard Industries, Inc. 6.68% (3 Month USD LIBOR + 2.50%, Rate Floor: 3.00%) due 09/22/28	5,062,000	4,902,243
Titan Acquisition Ltd. (Husky) 5.88% (3 Month USD LIBOR + 3.00%, Rate Floor: 3.00%) due 03/28/25	6,799,144	6,073,879	Gardner Denver, Inc. 4.88% (1 Month Term SOFR + 1.75%, Rate Floor: 1.75%) due 03/01/27	4,911,839	4,757,312
Cushman & Wakefield US Borrower LLC 5.87% (1 Month USD LIBOR + 2.75%, Rate Floor: 2.75%) due 08/21/25	6,182,253	5,897,436	Reynolds Group Holdings, Inc. 6.37% (1 Month USD LIBOR + 3.25%, Rate Floor: 3.25%) due 02/05/26	4,868,287	4,648,338
TricorBraun Holdings, Inc. 6.37% (1 Month USD LIBOR + 3.25%, Rate Floor: 3.75%) due 03/03/28	6,236,891	5,845,526	Duran Group Holding GMBH 3.75% (3 Month EURIBOR + 3.75%, Rate Floor: 3.75%) due 03/29/24 ^{†††}	EUR 3,791,039	3,550,412
Icebox Holdco III, Inc. 7.42% (3 Month USD LIBOR + 3.75%, Rate Floor: 4.25%) due 12/22/28	5,977,107	5,588,595	4.04% (6 Month EURIBOR + 3.75%, Rate Floor: 3.75%) due 12/20/24 ^{†††}	EUR 736,721	689,960
Ring Container Technologies Group LLC 6.87% (1 Month USD LIBOR + 3.75%, Rate Floor: 4.25%) due 08/14/28	5,229,281	5,028,843	Pro Mach Group, Inc. 7.12% (1 Month USD LIBOR + 4.00%, Rate Floor: 5.00%) due 08/31/28	4,368,229	4,156,850

FLOATING RATE STRATEGIES FUND

	FACE AMOUNT	VALUE		FACE AMOUNT	VALUE
Filtration Group Corp. 6.62% (1 Month USD LIBOR + 3.50%, Rate Floor: 4.00%) due 10/23/28	2,871,000	\$ 2,719,067			
6.12% (1 Month USD LIBOR + 3.00%, Rate Floor: 3.00%) due 03/31/25	1,339,058	1,283,406			
US Farathane LLC 7.92% (3 Month USD LIBOR + 4.25%, Rate Floor: 5.25%) due 12/23/24	4,212,926	3,665,246			
DG Investment Intermediate Holdings 2, Inc. 6.87% (1 Month USD LIBOR + 3.75%, Rate Floor: 4.50%) due 03/31/28	3,851,378	3,581,781			
Hillman Group, Inc. 5.83% (1 Month USD LIBOR + 2.75%, Rate Floor: 3.25%) due 07/14/28	3,663,174	3,491,004			
Berlin Packaging LLC 6.38% ((1 Month USD LIBOR + 3.75%) and (3 Month USD LIBOR + 3.75%), Rate Floor: 4.25%) due 03/13/28	3,415,500	3,219,109			
Osmose Utility Services, Inc. 6.37% (1 Month USD LIBOR + 3.25%, Rate Floor: 3.75%) due 06/23/28	3,505,266	3,207,319			
			Savage Enterprises LLC 6.34% (1 Month USD LIBOR + 3.25%, Rate Floor: 3.75%) due 09/15/28	2,850,252	\$ 2,759,756
			Ravago Holdings America, Inc. 6.18% (3 Month USD LIBOR + 2.50%, Rate Floor: 2.50%) due 03/06/28	2,807,250	2,687,942
			Mileage Plus Holdings LLC 8.78% (3 Month USD LIBOR + 5.25%, Rate Floor: 6.25%) due 06/21/27	2,660,000	2,666,171
			API Heat Transfer 12.00% (3 Month USD LIBOR) (in-kind rate was 12.00%) due 01/01/24 ^{†††.3}	3,646,208	1,823,104
			12.00% (3 Month USD LIBOR) (in-kind rate was 12.00%) due 10/02/23 ^{†††.3}	650,522	552,944
			United Airlines, Inc. 6.53% (3 Month USD LIBOR + 3.75%, Rate Floor: 4.50%) due 04/21/28	2,338,064	2,227,334
			Air Canada 6.42% (3 Month USD LIBOR + 3.50%, Rate Floor: 4.25%) due 08/11/28	2,200,000	2,088,042
			TK Elevator Midco GmbH 6.87% (6 Month USD LIBOR + 3.50%, Rate Floor: 4.00%) due 07/30/27	1,866,998	1,786,101

FLOATING RATE STRATEGIES FUND

	FACE AMOUNT	VALUE		FACE AMOUNT	VALUE
Protective Industrial Products, Inc. 7.12% (1 Month USD LIBOR + 4.00%, Rate Floor: 4.75%) due 12/29/27 ^{†††}	1,836,888	\$ 1,726,675			
Sundyne (Star US Bidco) 7.37% (1 Month USD LIBOR + 4.25%, Rate Floor: 5.25%) due 03/17/27	1,476,514	1,393,461			
TAMKO Building Products, Inc. 6.08% (3 Month USD LIBOR + 3.00%, Rate Floor: 3.00%) due 05/29/26	1,178,734	1,110,462			
YAK MAT (YAK ACCESS LLC) 13.64% (3 Month USD LIBOR + 10.00%, Rate Floor: 10.00%) due 07/10/26 ^{†††}	2,550,000	765,000			
Griffon Corporation 5.49% (3 Month Term SOFR + 2.50%, Rate Floor: 2.50%) due 01/24/29	403,000	<u>386,546</u>			
Total Industrial		<u>277,984,898</u>			
CONSUMER, NON-CYCLICAL — 18.0%					
Osmosis Holdings Australia II Pty Ltd. 6.35% (1 Month Term SOFR + 3.75%, Rate Floor: 3.75%) due 07/30/28	5,985,000	5,547,377			
			4.50% (1 Month Term SOFR + 4.00%, Rate Floor: 4.50%) due 07/31/28	5,092,593	\$ 4,726,588
			Del Monte Foods, Inc. 7.37% (1 Month Term SOFR + 4.25%, Rate Floor: 4.25%) due 05/16/29	10,000,000	9,558,300
			Bombardier Recreational Products, Inc. 5.12% (1 Month USD LIBOR + 2.00%, Rate Floor: 2.00%) due 05/24/27	9,953,254	9,505,358
			Elanco Animal Health, Inc. 4.31% (1 Month USD LIBOR + 1.75%, Rate Floor: 1.75%) due 08/02/27	9,523,234	9,041,168
			Electron BidCo, Inc. 6.12% (1 Month USD LIBOR + 3.00%, Rate Floor: 3.76%) due 11/01/28	9,452,500	8,941,025
			VC GB Holdings I Corp. 6.38% (3 Month USD LIBOR + 3.50%, Rate Floor: 4.00%) due 07/21/28	9,875,375	8,597,798
			Grifols Worldwide Operations USA, Inc. 5.12% (1 Month USD LIBOR + 2.00%, Rate Floor: 2.00%) due 11/15/27	8,730,304	8,270,741

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	FACE AMOUNT	VALUE		FACE AMOUNT	VALUE
Medical Solutions Parent Holdings, Inc. 6.38% (3 Month USD LIBOR + 3.50%, Rate Floor: 4.00%) due 11/01/28	7,977,077	\$ 7,578,223			
Hayward Industries, Inc. 5.62% (1 Month USD LIBOR + 2.50%, Rate Floor: 3.00%) due 05/30/28	7,702,500	7,249,978			
Triton Water Holdings, Inc. 7.17% (3 Month USD LIBOR + 3.50%, Rate Floor: 4.00%) due 03/31/28	7,900,008	7,071,614			
Kronos Acquisition Holdings, Inc. 6.82% (3 Month USD LIBOR + 3.75%, Rate Floor: 4.25%) due 12/22/26	7,319,625	6,762,528			
Aramark Services, Inc. 4.87% (1 Month USD LIBOR + 1.75%, Rate Floor: 1.75%) due 03/11/25	6,900,000	6,658,500			
Medline Borrower LP 6.37% (1 Month USD LIBOR + 3.25%, Rate Floor: 3.75%) due 10/23/28	7,182,000	6,591,711			
			National Mentor Holdings, Inc. 7.18% ((1 Month USD LIBOR + 3.75%) and (3 Month USD LIBOR + 3.75%), Rate Floor: 4.50%) due 03/02/28	8,821,700	\$ 6,252,380
			7.42% (3 Month USD LIBOR + 3.75%, Rate Floor: 4.50%) due 03/02/28	276,228	195,777
			Perrigo Investments LLC 5.63% (1 Month Term SOFR + 2.50%, Rate Floor: 2.50%) due 04/20/29	6,483,750	6,370,284
			Quirch Foods Holdings LLC 7.93% (1 Month Term SOFR + 4.75%, Rate Floor: 4.75%) due 10/27/27 ^{†††}	6,685,975	6,243,029
			Mission Veterinary Partners 7.25% (1 Month USD LIBOR + 4.00%, Rate Floor: 4.75%) due 04/27/28	6,442,462	6,047,862
			HAH Group Holding Co. LLC 8.71% (3 Month Term SOFR + 5.00%, Rate Floor: 5.00%) due 10/29/27 ^{†††}	6,268,500	5,955,075
			Recess Holdings, Inc. 6.55% (3 Month USD LIBOR + 3.75%, Rate Floor: 4.75%) due 09/30/24	5,521,178	5,323,355

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	FACE AMOUNT	VALUE		FACE AMOUNT	VALUE
Weber-Stephen Products LLC 6.37% (1 Month USD LIBOR + 3.25%, Rate Floor: 4.00%) due 10/29/27	6,459,973	\$ 5,218,431	KDC US Holdings, Inc. 6.87% (1 Month USD LIBOR + 3.75%, Rate Floor: 3.75%) due 12/22/25	4,486,698	\$ 4,224,989
Froneri US, Inc. 5.37% (1 Month USD LIBOR + 2.25%, Rate Floor: 2.25%) due 01/29/27	5,489,772	5,169,993	Dermatology Intermediate Holdings III, Inc. 6.85% (1 Month Term SOFR + 4.25%, Rate Floor: 4.25%) due 04/02/29 ^{†††}	4,403,766	4,183,578
Chefs' Warehouse, Inc. 7.93% (1 Month Term SOFR + 4.75%, Rate Floor: 4.75%) due 08/23/29	4,850,000	4,813,625	7.12% (1 Month Term SOFR + 4.25%, Rate Floor: 4.25%) due 04/02/29	130,381	123,862
US Foods, Inc. 5.12% (1 Month USD LIBOR + 2.00%, Rate Floor: 2.00%) due 09/14/26	4,961,637	4,807,628	Cidron New Bidco Ltd. 3.69% (1 Month EURIBOR + 3.00%, Rate Floor: 3.00%) due 04/16/25	EUR 4,125,000	3,793,601
Phoenix Newco, Inc. 6.37% (1 Month USD LIBOR + 3.25%, Rate Floor: 3.75%) due 11/15/28	4,987,500	4,750,594	Resonetics LLC 6.81% (3 Month USD LIBOR + 4.00%, Rate Floor: 4.75%) due 04/28/28	3,581,910	3,393,859
DaVita, Inc. 4.87% (1 Month USD LIBOR + 1.75%, Rate Floor: 1.75%) due 08/12/26	4,899,244	4,649,040	CHG PPC Parent LLC 6.13% (1 Month USD LIBOR + 3.00%, Rate Floor: 3.50%) due 12/08/28 ^{†††}	3,034,750	2,898,186
Southern Veterinary Partners LLC 7.12% (1 Month USD LIBOR + 4.00%, Rate Floor: 5.00%) due 10/05/27	4,735,360	4,468,996	Icon Luxembourg SARL 5.94% (3 Month USD LIBOR + 2.25%, Rate Floor: 2.75%) due 07/03/28	2,833,056	2,765,062

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Energizer Holdings, Inc. 5.31% (1 Month USD LIBOR + 2.25%, Rate Floor: 2.75%) due 12/22/27	2,807,250	\$ 2,677,415			
Agiliti 5.38% (1 Month USD LIBOR + 2.75%, Rate Floor: 2.75%) due 01/04/26	2,672,308	2,578,777			
Sigma Holding BV (Flora Food) 3.74% (6 Month EURIBOR + 3.50%, Rate Floor: 3.50%) due 07/02/25	EUR 3,000,000	2,346,545			
Pearl Intermediate Parent LLC 6.62% (1 Month USD LIBOR + 3.50%, Rate Floor: 4.25%) due 02/14/25	2,523,980	2,325,216			
Blue Ribbon LLC 8.56% (1 Month USD LIBOR + 6.00%, Rate Floor: 6.75%) due 05/08/28	2,728,205	2,322,385			
TGP Holdings LLC 6.37% (1 Month USD LIBOR + 3.25%, Rate Floor: 4.00%) due 06/29/28	2,958,397	2,316,809			
Arctic Glacier Group Holdings, Inc. 7.17% (3 Month USD LIBOR + 3.50%, Rate Floor: 4.50%) due 03/20/24	2,272,564	1,998,152			
			Cambrex Corp. 6.63% (1 Month Term SOFR + 3.50%, Rate Floor: 3.50%) due 12/04/26	1,831,477	\$ 1,750,782
			Avantor Funding, Inc. 5.37% (1 Month USD LIBOR + 2.25%, Rate Floor: 2.75%) due 11/08/27	1,728,461	1,679,044
			Endo Luxembourg Finance Company I SARL 12.25% (Commercial Prime Lending Rate + 6.00%, Rate Floor: 7.75%) due 03/27/28	1,896,000	1,596,432
			Aveanna Healthcare LLC 6.80% (1 Month USD LIBOR + 3.75%, Rate Floor: 4.25%) due 07/17/28	1,106,965	880,038
			Upstream Newco, Inc. 8.06% (3 Month Term SOFR + 4.25%, Rate Floor: 4.25%) due 11/20/26	740,625	685,078
			Total Consumer, Non-cyclical		<u>220,906,788</u>
			CONSUMER, CYCLICAL — 15.2%		
			Thevelia US LLC 7.70% (3 Month Term SOFR + 4.00%, Rate Floor: 4.50%) due 06/18/29	11,770,500	11,123,123

FLOATING RATE STRATEGIES FUND

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First Brands Group LLC 7.94% (3 Month Term SOFR + 5.00%, Rate Floor: 5.00%) due 03/30/27	9,959,869	\$ 9,551,515			
Fertitta Entertainment LLC 7.03% (1 Month Term SOFR + 4.00%, Rate Floor: 4.00%) due 01/27/29	9,452,500	8,753,393			
Packers Holdings LLC 6.01% (1 Month USD LIBOR + 3.25%, Rate Floor: 4.00%) due 03/09/28	8,991,979	8,233,325			
AlixPartners, LLP 5.87% (1 Month USD LIBOR + 2.75%, Rate Floor: 3.25%) due 02/04/28	8,125,342	7,788,709			
Truck Hero, Inc. 6.62% (1 Month USD LIBOR + 3.50%, Rate Floor: 4.25%) due 01/31/28	8,935,588	7,766,545			
Stars Group (Amaya) 5.89% (3 Month USD LIBOR + 2.25%, Rate Floor: 2.25%) due 07/21/26	7,583,263	7,285,620			
WIRB - Copernicus Group, Inc. 7.46% (3 Month USD LIBOR + 4.00%, Rate Floor: 5.00%) due 01/08/27	7,370,058	6,915,546			
Congruex Group LLC 8.48% (3 Month Term SOFR + 5.75%, Rate Floor: 5.75%) due 05/03/29 ^{††}	6,982,500	6,773,025			
			Power Solutions (Panther) 6.37% (1 Month USD LIBOR + 3.25%, Rate Floor: 3.25%) due 04/30/26	6,867,314	\$ 6,481,028
			IBC Capital Ltd. 6.69% (1 Month USD LIBOR + 3.75%, Rate Floor: 3.75%) due 09/11/23	7,071,805	6,473,672
			American Tire Distributors, Inc. 9.03% (3 Month USD LIBOR + 6.25%, Rate Floor: 7.00%) due 10/20/28	6,965,000	6,462,545
			Alterra Mountain Co. 6.62% (1 Month USD LIBOR + 3.50%, Rate Floor: 4.00%) due 08/17/28	6,623,710	6,408,439
			Mavis Tire Express Services TopCo Corp. 7.25% (1 Month Term SOFR + 4.00%, Rate Floor: 4.00%) due 05/04/28	6,842,853	6,402,378
			Eagle Parent Corp. 7.80% (3 Month Term SOFR + 4.25%, Rate Floor: 4.25%) due 04/02/29	6,343,125	6,158,096
			PetSmart LLC 6.87% (1 Month USD LIBOR + 3.75%, Rate Floor: 4.50%) due 02/11/28	6,286,500	5,935,525

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Galaxy US Opco, Inc. 7.78% (1 Month Term SOFR + 4.75%, Rate Floor: 4.75%) due 04/30/29 ^{†††}	6,000,000	\$ 5,625,000			
Scientific Games Holdings, LP 5.62% (3 Month Term SOFR + 3.50%, Rate Floor: 3.50%) due 04/04/29	5,950,000	5,497,562			
1011778 BC Unlimited Liability Co. 4.87% (1 Month USD LIBOR + 1.75%, Rate Floor: 1.75%) due 11/19/26	5,748,037	5,484,260			
Entain Holdings (Gibraltar) Ltd. 6.17% (3 Month USD LIBOR + 2.50%, Rate Floor: 3.99%) due 03/29/27	5,200,999	5,051,470			
Zephyr Bidco Ltd. 6.44% (1 Month GBP SONIA + 4.75%, Rate Floor: 4.75%) due 07/23/25	GBP 5,265,000	4,821,267			
Penn National Gaming, Inc. 5.88% (1 Month Term SOFR + 2.75%, Rate Floor: 2.75%) due 05/03/29	4,788,000	4,595,139			
Burlington Stores, Inc. 5.12% (1 Month USD LIBOR + 2.00%, Rate Floor: 2.00%) due 06/26/28	4,690,625	4,444,367			
			PCI Gaming Authority, Inc. 5.62% (1 Month USD LIBOR + 2.50%, Rate Floor: 2.50%) due 05/29/26	4,257,140	\$ 4,129,425
			CNT Holdings I Corp. 6.25% (1 Month Term SOFR + 3.50%, Rate Floor: 4.25%) due 11/08/27	3,743,000	3,559,181
			EG Finco Ltd. 5.19% (3 Month EURIBOR + 4.00%, Rate Floor: 4.00%) due 02/07/25	EUR 3,298,434	2,833,556
			7.67% (3 Month USD LIBOR + 4.00%, Rate Floor: 4.00%) due 02/07/25	765,600	712,490
			Rent-A-Center, Inc. 6.06% (3 Month USD LIBOR + 3.25%, Rate Floor: 3.75%) due 02/17/28	3,251,723	2,942,809
			Michaels Stores, Inc. 7.92% (3 Month USD LIBOR + 4.25%, Rate Floor: 5.00%) due 04/14/28	3,236,273	2,595,491
			TTF Holdings Intermediate LLC 7.13% (1 Month USD LIBOR + 4.00%, Rate Floor: 4.75%) due 03/31/28	2,661,120	2,581,287
			Peloton Interactive, Inc. 8.35% (6 Month Term SOFR + 6.50%, Rate Floor: 6.50%) due 05/25/27	2,493,750	2,428,289

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	FACE AMOUNT	VALUE		FACE AMOUNT	VALUE
Seren BidCo AB 6.57% (3 Month USD LIBOR + 3.50%, Rate Floor: 4.00%) due 11/16/28	2,183,500	\$ 2,060,678			
BCPE Empire Holdings, Inc. 7.76% (1 Month Term SOFR + 4.63%, Rate Floor: 4.63%) due 06/11/26	2,039,750	1,942,862			
Alexander Mann 7.19% (3 Month GBP SONIA + 5.00%, Rate Floor: 5.00%) due 06/16/25	GBP 1,540,000	1,633,779			
American Trailer World Corp. 6.88% (1 Month Term SOFR + 3.75%, Rate Floor: 3.75%) due 03/03/28	1,580,000	1,429,236			
WW International, Inc. 6.62% (1 Month USD LIBOR + 3.50%, Rate Floor: 4.00%) due 04/13/28	1,653,750	1,150,398			
Sweetwater Sound 7.38% (1 Month USD LIBOR + 4.25%, Rate Floor: 5.00%) due 08/07/28 ^{†††}	1,233,977	1,122,919			
SHO Holding I Corp. 8.06% (3 Month USD LIBOR + 5.25%, Rate Floor: 6.25%) due 04/26/24	558,656	474,858			
			8.04% (3 Month USD LIBOR + 5.23%, Rate Floor: 6.23%) due 04/29/24	9,357	\$ 7,954
			New Trojan Parent, Inc. 6.04% (1 Month USD LIBOR + 3.25%, Rate Floor: 3.75%) due 01/06/28 ^{†††}	207,704	163,048
			Total Consumer, Cyclical		<u>185,799,809</u>
			TECHNOLOGY — 12.0%		
			Wrench Group LLC 7.67% (3 Month USD LIBOR + 4.00%, Rate Floor: 4.00%) due 04/30/26	10,454,192	10,101,363
			Conair Holdings LLC 7.42% (3 Month USD LIBOR + 3.75%, Rate Floor: 4.25%) due 05/17/28	12,037,908	10,081,748
			Polaris Newco LLC 7.67% (3 Month USD LIBOR + 4.00%, Rate Floor: 4.50%) due 06/02/28	10,288,888	9,471,539
			Informatica LLC 5.88% (1 Month USD LIBOR + 2.75%, Rate Floor: 2.75%) due 10/27/28	9,452,500	9,151,249

FLOATING RATE STRATEGIES FUND

	FACE AMOUNT	VALUE		FACE AMOUNT	VALUE
Ascend Learning LLC 6.62% (1 Month USD LIBOR + 3.50%, Rate Floor: 4.00%) due 12/11/28	9,031,750	\$ 8,318,242			
Misys Ltd. 6.87% (3 Month USD LIBOR + 3.50%, Rate Floor: 4.50%) due 06/13/24	9,244,553	7,987,294			
Emerald TopCo, Inc. (Press Ganey) 6.62% (1 Month USD LIBOR + 3.50%, Rate Floor: 3.50%) due 07/24/26	8,528,771	7,739,859			
Athenahealth Group, Inc. 6.58% (1 Month Term SOFR + 3.50%, Rate Floor: 3.50%) due 02/15/29	8,333,173	7,449,856			
WEX, Inc. 5.37% (1 Month USD LIBOR + 2.25%, Rate Floor: 2.25%) due 03/31/28	7,683,000	7,440,524			
Peraton Corp. 6.87% (1 Month USD LIBOR + 3.75%, Rate Floor: 4.50%) due 02/01/28	7,494,516	7,089,812			
RealPage, Inc. 6.12% (1 Month USD LIBOR + 3.00%, Rate Floor: 3.50%) due 04/24/28	7,046,750	6,590,684			
CoreLogic, Inc. 6.63% (1 Month USD LIBOR + 3.50%, Rate Floor: 4.00%) due 06/02/28	8,631,113	6,451,757			
			Entegris, Inc. 5.68% (1 Month Term SOFR + 3.00%) and (6 Month Term SOFR + 3.00%), Rate Floor: 3.00%) due 07/06/29	6,500,000	\$ 6,442,215
			Atlas CC Acquisition Corp. 7.32% (3 Month USD LIBOR + 4.25%, Rate Floor: 5.00%) due 05/25/28	6,821,803	5,965,667
			Boxer Parent Company, Inc. 6.87% (1 Month USD LIBOR + 3.75%, Rate Floor: 3.75%) due 10/02/25	6,048,145	5,718,400
			Sabre GBLB, Inc. 8.13% (1 Month Term SOFR + 5.00%, Rate Floor: 5.00%) due 06/30/28	3,396,875	3,137,863
			6.62% (1 Month USD LIBOR + 3.50%, Rate Floor: 4.00%) due 12/17/27	1,382,500	1,234,462
			5.12% (1 Month USD LIBOR + 2.00%, Rate Floor: 2.00%) due 02/22/24	1,089,598	1,072,579
			Verscend Holding Corp. 7.12% (1 Month USD LIBOR + 4.00%, Rate Floor: 4.00%) due 08/27/25	4,334,753	4,193,874

FLOATING RATE STRATEGIES FUND

	FACE AMOUNT	VALUE		FACE AMOUNT	VALUE
CCC Intelligent Solutions, Inc. 4.37% (1 Month USD LIBOR + 1.25%, Rate Floor: 2.26%) due 09/21/28	3,970,000	\$ 3,831,050	Ep Purchaser LLC 7.17% (3 Month USD LIBOR + 3.50%, Rate Floor: 4.00%) due 11/06/28	247,581	\$ 240,896
Taxware Holdings (Sovos Compliance LLC) 7.62% (1 Month USD LIBOR + 4.50%, Rate Floor: 5.00%) due 08/11/28	3,775,697	3,592,576	Total Technology		<u>146,928,731</u>
Epicor Software 6.37% (1 Month USD LIBOR + 3.25%, Rate Floor: 4.00%) due 07/30/27	3,702,771	3,460,943	FINANCIAL — 9.4% Teneo Holdings LLC 8.38% (1 Month Term SOFR + 5.25%, Rate Floor: 5.25%) due 07/11/25	9,793,988	9,222,705
Park Place Technologies, LLC 8.13% (1 Month Term SOFR + 5.00%, Rate Floor: 6.00%) due 11/10/27	3,638,048	3,444,030	AqGen Island Holdings, Inc. 7.19% (3 Month USD LIBOR + 3.50%, Rate Floor: 4.00%) due 08/02/28	9,186,711	8,336,940
Project Ruby Ultimate Parent Corp. 6.37% (1 Month USD LIBOR + 3.25%, Rate Floor: 4.00%) due 03/10/28	3,447,500	3,208,761	FleetCor Technologies Operating Company LLC 4.87% (1 Month USD LIBOR + 1.75%, Rate Floor: 1.75%) due 04/28/28	8,513,870	8,189,832
CDK Global, Inc. 6.61% (3 Month Term SOFR + 4.50%, Rate Floor: 5.00%) due 07/06/29	3,000,000	2,884,440	Aretec Group, Inc. 7.38% (1 Month Term SOFR + 4.25%, Rate Floor: 4.25%) due 10/01/25	7,555,625	7,398,241
Imprivata, Inc. 7.28% (1 Month Term SOFR + 4.25%, Rate Floor: 4.25%) due 12/01/27	650,000	627,048	NFP Corp. 6.37% (1 Month USD LIBOR + 3.25%, Rate Floor: 3.25%) due 02/15/27	7,687,367	7,206,907
			Jane Street Group LLC 5.87% (1 Month USD LIBOR + 2.75%, Rate Floor: 2.75%) due 01/26/28	7,270,500	6,963,031

FLOATING RATE STRATEGIES FUND

	FACE AMOUNT	VALUE		FACE AMOUNT	VALUE
Alliant Holdings Intermediate LLC 6.37% (1 Month USD LIBOR + 3.25%, Rate Floor: 3.25%) due 05/09/25	7,188,198	\$ 6,877,093	Franchise Group, Inc. 7.56% (1 Month USD LIBOR + 4.75%, Rate Floor: 5.50%) due 03/10/26	3,955,564	\$ 3,685,280
AmWINS Group, Inc. 5.37% (1 Month USD LIBOR + 2.25%, Rate Floor: 3.00%) due 02/21/28	6,907,427	6,595,004	Trans Union LLC 5.37% (1 Month USD LIBOR + 2.25%, Rate Floor: 2.75%) due 12/01/28	3,712,911	3,589,940
Focus Financial Partners LLC 5.12% (1 Month USD LIBOR + 2.00%, Rate Floor: 2.00%) due 07/03/24	6,671,670	6,497,472	Virtu Financial 6.12% (1 Month Term SOFR + 3.00%, Rate Floor: 3.00%) due 01/13/29	3,600,000	3,441,384
HarbourVest Partners, LP 4.76% (3 Month USD LIBOR + 2.25%, Rate Floor: 2.25%) due 03/03/25	6,154,741	5,927,816	Ryan Specialty Group LLC 6.13% (1 Month Term SOFR + 3.00%, Rate Floor: 3.00%) due 09/01/27 ^{†††}	3,528,000	3,404,520
Duff & Phelps 6.78% (1 Month Term SOFR + 3.75%, Rate Floor: 3.75%) due 04/09/27	4,935,656	4,647,759	Apex Group Treasury LLC 6.56% (3 Month USD LIBOR + 3.75%, Rate Floor: 4.25%) due 07/27/28 ^{†††}	3,465,000	3,291,750
Nexus Buyer LLC 6.87% (1 Month USD LIBOR + 3.75%, Rate Floor: 3.75%) due 11/09/26	4,636,914	4,442,766	Cobham Ultra SeniorCo SARL 7.06% (3 Month USD LIBOR + 3.75%, Rate Floor: 4.25%) due 08/03/29	3,300,000	3,151,500
Citadel Securities, LP 5.65% (1 Month Term SOFR + 2.50%, Rate Floor: 2.50%) due 02/02/28	4,443,750	4,309,327	HighTower Holding LLC 6.73% (3 Month USD LIBOR + 4.00%, Rate Floor: 4.75%) due 04/21/28	2,679,750	2,477,107
			HUB International Ltd. 5.98% (3 Month USD LIBOR + 3.25%, Rate Floor: 4.00%) due 04/25/25	2,128,338	2,047,205

FLOATING RATE STRATEGIES FUND

	FACE AMOUNT	VALUE		FACE AMOUNT	VALUE
Blackstone Mortgage Trust, Inc. 6.53% (1 Month Term SOFR + 3.50%, Rate Floor: 3.50%) due 05/09/29	1,845,375	\$ 1,762,333	UPC Broadband Holding BV 5.74% (1 Month USD LIBOR + 2.93%, Rate Floor: 2.93%) due 01/31/29	9,300,000	\$ 8,858,250
Zodiac Pool Solutions LLC 5.13% (1 Month Term SOFR + 2.00%, Rate Floor: 2.00%) due 01/29/29	1,687,250	<u>1,630,609</u>	McGraw Hill LLC 8.32% (3 Month USD LIBOR + 4.75%, Rate Floor: 5.25%) due 07/28/28	8,616,970	7,927,612
Total Financial		<u>115,096,521</u>	Virgin Media Bristol LLC 5.32% (1 Month USD LIBOR + 2.50%, Rate Floor: 2.50%) due 01/31/28	7,916,233	7,542,428
COMMUNICATIONS — 9.1%			WMG Acquisition Corp. 5.24% (1 Month USD LIBOR + 2.13%, Rate Floor: 2.13%) due 01/20/28	7,000,000	6,772,500
Xplornet Communications, Inc. 7.12% (1 Month USD LIBOR + 4.00%, Rate Floor: 4.50%) due 10/02/28	10,832,436	9,502,755	CSC Holdings LLC 5.07% (1 Month USD LIBOR + 2.25%, Rate Floor: 2.25%) due 07/17/25	6,779,964	6,445,237
Zayo Group Holdings, Inc. 6.12% (1 Month USD LIBOR + 3.00%, Rate Floor: 3.00%) due 03/09/27	6,648,468	5,535,714	Ziggo Financing Partnership 5.32% (1 Month USD LIBOR + 2.50%, Rate Floor: 2.50%) due 04/28/28	6,685,000	6,370,805
Zayo Group Holdings, Inc. 7.28% (1 Month Term SOFR + 4.25%, Rate Floor: 4.25%) due 03/09/27	3,980,000	3,447,675	SBA Senior Finance II LLC 4.87% (1 Month USD LIBOR + 1.75%, Rate Floor: 1.75%) due 04/11/25	6,484,106	6,297,688
Titan Acquisition Co New Zealand Ltd. (Trade Me) 4.00% (3 Month USD LIBOR + 4.00%, Rate Floor: 4.00%) due 10/18/28	9,452,500	8,916,827	Playtika Holding Corp. 5.87% (1 Month USD LIBOR + 2.75%, Rate Floor: 2.75%) due 03/13/28	6,482,844	6,197,015

FLOATING RATE STRATEGIES FUND

	FACE AMOUNT	VALUE		FACE AMOUNT	VALUE
Authentic Brands 6.37% (1 Month USD LIBOR + 3.25%, Rate Floor: 4.00%) due 09/27/24	5,353,601	\$ 5,218,422			
Cengage Learning Acquisitions, Inc. 7.81% (3 Month USD LIBOR + 4.75%, Rate Floor: 5.75%) due 07/14/26	5,132,198	4,634,221			
SFR Group S.A. 6.20% (3 Month USD LIBOR + 3.69%, Rate Floor: 3.69%) due 02/02/26	3,336,102	3,019,173			
5.56% (3 Month USD LIBOR + 2.75%, Rate Floor: 2.75%) due 07/31/25	1,632,364	1,485,451			
Radiate Holdco LLC 6.37% (1 Month USD LIBOR + 3.25%, Rate Floor: 4.00%) due 09/25/26	4,651,351	4,292,639			
Telenet Financing USD LLC 4.82% (1 Month USD LIBOR + 2.00%, Rate Floor: 2.00%) due 04/28/28	4,000,000	3,785,000			
Level 3 Financing, Inc. 4.87% (1 Month USD LIBOR + 1.75%, Rate Floor: 1.75%) due 03/01/27	2,588,000	2,454,149			
			Recorded Books, Inc. 7.08% (1 Month Term SOFR + 4.00%, Rate Floor: 4.00%) due 08/29/25	2,200,000	\$ 2,112,000
			Cincinnati Bell, Inc. 6.38% (1 Month Term SOFR + 3.35%, Rate Floor: 3.35%) due 11/22/28	992,500	<u>949,902</u>
			Total Communications		<u>111,765,463</u>
			BASIC MATERIALS — 3.7%		
			Messer Industries USA, Inc. 6.17% (3 Month USD LIBOR + 2.50%, Rate Floor: 2.50%) due 03/02/26	9,353,371	8,926,670
			Illuminate Buyer LLC 6.62% (1 Month USD LIBOR + 3.50%, Rate Floor: 3.50%) due 06/30/27	7,640,935	6,905,495
			CTEC III GmbH 4.33% (3 Month EURIBOR + 3.75%, Rate Floor: 3.75%) due 03/16/29	EUR 7,500,000	6,455,528
			Diamond BC BV 5.56% (3 Month USD LIBOR + 2.75%, Rate Floor: 3.25%) due 09/29/28	5,260,250	4,836,800
			Ascend Performance Materials Operations LLC 8.42% (3 Month USD LIBOR + 4.75%, Rate Floor: 5.50%) due 08/27/26	3,385,851	3,308,823

FLOATING RATE STRATEGIES FUND

	FACE AMOUNT	VALUE		FACE AMOUNT	VALUE
Asplundh Tree Expert LLC 4.87% (1 Month USD LIBOR + 1.75%, Rate Floor: 1.75%) due 09/07/27	3,242,614	\$ 3,154,610			
NIC Acquisition Corp. 7.42% (3 Month USD LIBOR + 3.75%, Rate Floor: 4.50%) due 12/29/27	3,998,160	3,101,892			
INEOS Ltd. 5.87% (1 Month USD LIBOR + 2.75%, Rate Floor: 3.25%) due 01/29/26	2,567,500	2,388,853			
GrafTech Finance, Inc. 6.12% (1 Month USD LIBOR + 3.00%, Rate Floor: 3.50%) due 02/12/25	1,921,721	1,792,005			
W.R. Grace Holdings LLC 7.44% (3 Month USD LIBOR + 3.75%, Rate Floor: 4.25%) due 09/22/28	1,736,875	1,621,807			
DCG Acquisition Corp. 7.62% (1 Month USD LIBOR + 4.50%, Rate Floor: 4.50%) due 09/30/26	1,695,766	1,578,470			
Trinseo Materials Operating S.C.A. 5.62% (1 Month USD LIBOR + 2.50%, Rate Floor: 2.50%) due 05/03/28	1,580,000	<u>1,445,210</u>			
Total Basic Materials		<u>45,516,163</u>			
			ENERGY — 0.7%		
			TransMontaigne Operating Company LP 6.52% (1 Month USD LIBOR + 3.50%, Rate Floor: 4.00%) due 11/17/28	3,870,750	\$ 3,660,298
			AL GCX Holdings LLC 5.92% (3 Month USD LIBOR + 3.75%, Rate Floor: 3.75%) due 05/17/29	3,700,000	3,642,650
			Permian Production Partners LLC 11.12% (1 Month USD LIBOR + 6.00%, Rate Floor: 9.12%) (in-kind rate was 2.00%) due 11/24/25 ^{†††,3}	806,698	<u>804,681</u>
			Total Energy		<u>8,107,629</u>
			UTILITIES — 0.3%		
			Granite Generation LLC 6.87% (1 Month USD LIBOR + 3.75%, Rate Floor: 4.75%) due 11/09/26	3,486,157	<u>3,329,280</u>
			Total Senior Floating Rate Interests (Cost \$1,199,226,571)		<u>1,115,435,282</u>
			CORPORATE BONDS^{††} - 3.7%		
			CONSUMER, NON-CYCLICAL — 1.7%		
			Nathan's Famous, Inc. 6.63% due 11/01/25 ⁴	3,135,000	3,103,650
			Sotheby's 7.38% due 10/15/27 ⁴	2,875,000	2,640,659
			CPI CG, Inc. 8.63% due 03/15/26 ⁴	2,689,000	2,499,587

FLOATING RATE STRATEGIES FUND

	FACE AMOUNT	VALUE		FACE AMOUNT	VALUE
Legends Hospitality Holding Company LLC / Legends Hospitality Co-Issuer, Inc. 5.00% due 02/01/26 ⁴	2,875,000	\$ 2,461,949			
Cheplapharm Arzneimittel GmbH 5.50% due 01/15/28 ⁴	2,975,000	2,454,375			
ADT Security Corp. 4.13% due 08/01/29 ⁴	2,875,000	2,386,250			
Tenet Healthcare Corp. 4.38% due 01/15/30 ⁴	2,800,000	2,337,160			
WW International, Inc. 4.50% due 04/15/29 ⁴	2,875,000	1,502,435			
HCA, Inc. 4.50% due 02/15/27	1,500,000	<u>1,400,266</u>			
Total Consumer, Non-cyclical		<u>20,786,331</u>			
COMMUNICATIONS — 0.7%					
VZ Secured Financing BV 5.00% due 01/15/32 ⁴	3,500,000	2,614,836			
LCPR Senior Secured Financing DAC 6.75% due 10/15/27 ⁴	2,875,000	2,386,250			
Altice France S.A. 5.50% due 10/15/29 ⁴	2,850,000	2,144,294			
McGraw-Hill Education, Inc. 5.75% due 08/01/28 ⁴	1,575,000	<u>1,315,150</u>			
Total Communications		<u>8,460,530</u>			
ENERGY — 0.3%					
Sabine Pass Liquefaction LLC 5.63% due 04/15/23	4,200,000	4,202,220			
CONSUMER, CYCLICAL — 0.3%					
Fertitta Entertainment LLC / Fertitta Entertainment Finance Company, Inc. 4.63% due 01/15/29 ⁴	5,000,000	4,137,500			
			INDUSTRIAL — 0.3%		
			New Enterprise Stone & Lime Company, Inc. 5.25% due 07/15/28 ⁴	2,875,000	\$ 2,376,259
			Brundage-Bone Concrete Pumping Holdings, Inc. 6.00% due 02/01/26 ⁴	1,412,000	<u>1,274,330</u>
			Total Industrial		<u>3,650,589</u>
			BASIC MATERIALS — 0.2%		
			WR Grace Holdings LLC 4.88% due 06/15/27 ⁴	1,975,000	1,697,769
			Mirabela Nickel Ltd. due 06/24/19 ^{5,6}	1,279,819	<u>63,991</u>
			Total Basic Materials		<u>1,761,760</u>
			FINANCIAL — 0.1%		
			Hunt Companies, Inc. 5.25% due 04/15/29 ⁴	1,850,000	1,416,601
			Lincoln Financing SARL 3.88% (3 Month EURIBOR + 3.88%, Rate Floor: 3.88%) due 04/01/24 ^{0,4}	EUR 350,000	<u>334,323</u>
			Total Financial		<u>1,750,924</u>
			Total Corporate Bonds (Cost \$53,661,861)		<u>44,749,854</u>
			COLLATERALIZED MORTGAGE OBLIGATIONS^{††} - 0.8%		
			RESIDENTIAL MORTGAGE-BACKED SECURITIES — 0.8%		
			RALI Series Trust 2006-QO6, 3.44% (1 Month USD LIBOR + 0.36%, Rate Floor: 0.36%) due 06/25/46 ⁰	10,477,997	2,484,583

FLOATING RATE STRATEGIES FUND

	FACE AMOUNT	VALUE		FACE AMOUNT	VALUE
2006-QO2, 3.52% (1 Month USD LIBOR + 0.44%, Rate Floor: 0.44%) due 02/25/46 ^o	416,751	\$ 91,316			
Washington Mutual Mortgage Pass-Through Certificates Trust 2007-OA6, 1.91% (1 Year CMT Rate + 0.81%, Rate Floor: 0.81%) due 07/25/47 ^o	2,403,359	1,968,320			
Washington Mutual Mortgage Pass- Through Certificates WMALT Series Trust 2006-AR9, 1.94% (1 Year CMT Rate + 0.84%, Rate Floor: 0.84%) due 11/25/46 ^o	1,624,351	1,315,909			
American Home Mortgage Assets Trust 2006-4, 3.29% (1 Month USD LIBOR + 0.21%, Rate Floor: 0.21%) due 10/25/46 ^o	2,312,072	1,278,351			
Lehman XS Trust Series 2006-16N, 3.46% (1 Month USD LIBOR + 0.38%, Rate Floor: 0.38%) due 11/25/46 ^o	1,338,509	1,156,587			
Nomura Resecuritization Trust 2015-4R, 2.20% (1 Month USD LIBOR + 0.43%, Rate Floor: 0.43%) due 03/26/36 ^{o,4}	753,971	670,320			
			Alliance Bancorp Trust 2007-OAI, 3.56% (1 Month USD LIBOR + 0.48%, Rate Floor: 0.48%) due 07/25/37 ^o	381,105	\$ 320,572
			Morgan Stanley Re-REMIC Trust 2010-R5, 2.40% due 06/26/36 ⁴	293,838	263,313
			New Century Home Equity Loan Trust 2004-4, 3.88% (1 Month USD LIBOR + 0.80%, Rate Cap/Floor: 12.50%/0.80%) due 02/25/35 ^o	156,837	149,358
			GSA Home Equity Trust 2007-7, 3.62% (1 Month USD LIBOR + 0.54%, Rate Floor: 0.54%) due 07/25/37 ^o	132,112	<u>127,230</u>
			Total Residential Mortgage- Backed Securities		<u>9,825,859</u>
			Total Collateralized Mortgage Obligations (Cost \$12,773,455)		<u>9,825,859</u>
			ASSET-BACKED SECURITIES^{††} - 0.1% COLLATERALIZED LOAN OBLIGATIONS — 0.1%		
			Octagon Loan Funding Ltd. 2014-1A SUB, due 11/18/31 ^{4,7}	2,071,948	645,826
			Treman Park CLO Ltd. 2015-1A COM, due 10/20/28 ^{4,7}	977,702	121,558
			Avery Point II CLO Ltd. 2013-3X COM, due 01/18/25 ⁷	1,361,673	34,654

FLOATING RATE STRATEGIES FUND

	FACE AMOUNT	VALUE
OHA Credit Partners IX Ltd. 2013-9A ACOM, due 10/20/25 ^{4,7}	1,808,219	\$ 1,989
Total Collateralized Loan Obligations		<u>804,027</u>
Total Asset-Backed Securities (Cost \$389,515)		<u>804,027</u>
Total Investments — 99.5% (Cost \$1,320,629,763)		<u>\$1,220,222,638</u>
Other Assets & Liabilities, net — 0.5%		<u>5,530,968</u>
Total Net Assets — 100.0%		<u>\$1,225,753,606</u>

Forward Foreign Currency Exchange Contracts^{††}

Counterparty	Currency	Type	Quantity	Contract Amount	Settlement Date	Unrealized Appreciation (Depreciation)
Bank of America, N.A. Morgan Stanley	EUR	Sell	21,930,000	21,962,676 USD	10/17/22	\$ 448,999
Capital Services LLC JPMorgan Chase	GBP	Sell	6,137,000	7,073,764 USD	10/17/22	218,143
Bank, N.A.	GBP	Buy	127,000	137,627 USD	10/17/22	4,244
Citibank, N.A.	GBP	Buy	69,000	77,048 USD	10/17/22	32
JPMorgan Chase Bank, N.A.	EUR	Buy	1,053,000	1,043,835 USD	10/17/22	(10,825)
						<u>\$ 660,593</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 September 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 September 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 \$40,786,383 (cost \$52,168,749), or 3.3% 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 0.01% 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

REMIC — Real Estate Mortgage Investment Conduit

SARL — Société à Responsabilité Limitée

SOFR — Secured Overnight Financing Rate

SONIA — Sterling Overnight Index Average