

FLOATING RATE STRATEGIES FUND

	SHARES	VALUE
COMMON STOCKS^{†††} - 0.0%		
INDUSTRIAL - 0.0%		
BP Holdco LLC ^{*1}	244,278	\$ 313,770
Vector Phoenix Holdings, LP [*]	244,278	58,370
API Heat Transfer Parent LLC [*]	4,994,727	500
Targus Inc [*]	12,773	377
Targus Inc [*]	12,773	377
Targus Inc [*]	12,773	127
Targus Inc [*]	12,773	1
Targus Inc [*]	12,773	1
Total Industrial		<u>373,523</u>
ENERGY - 0.0%		
Permian Production Partners LLC [*]	401,481	65,726
Total Common Stocks (Cost \$1,532,979)		<u>439,249</u>
PREFERRED STOCKS^{††} - 0.0%		
FINANCIAL - 0.0%		
B Riley Financial, Inc. 6.75% due 05/31/24	401	9,524
INDUSTRIAL - 0.0%		
API Heat Transfer Intermediate ^{*†††}	618	—
Total Preferred Stocks (Cost \$503,945)		<u>9,524</u>
EXCHANGE-TRADED FUNDS[†] - 2.0%		
SPDR Blackstone Senior Loan ETF	506,140	20,984,564
Total Exchange-Traded Funds (Cost \$21,171,482)		<u>20,984,564</u>

	SHARES	VALUE
MONEY MARKET FUND[†] - 1.4%		
Federated		
Hermes U.S. Treasury Cash Reserves Fund — Institutional Shares, 4.37% ²		
	14,660,089	\$ 14,660,089
Total Money Market Fund (Cost \$14,660,089)		<u>14,660,089</u>
	FACE	
	AMOUNT [~]	
SENIOR FLOATING RATE INTERESTS^{††,◇} - 90.0%		
INDUSTRIAL - 18.9%		
Hunter Douglas, Inc. 8.37% (3 Month Term SOFR + 3.50%, Rate Floor: 3.50%) due 02/26/29		
	11,711,500	10,483,901
American Bath Group LLC 8.41% (1 Month Term SOFR + 3.50%, Rate Floor: 3.50%) due 11/23/27		
	10,825,332	9,568,836
Arcline FM Holdings LLC 9.91% (3 Month USD LIBOR + 4.75%, Rate Floor: 5.50%) due 06/23/28		
	9,470,775	9,015,041
Park River Holdings, Inc. 8.00% (3 Month USD LIBOR + 3.25%, Rate Floor: 4.00%) due 12/28/27		
	9,785,923	8,978,584

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	FACE AMOUNT	VALUE		FACE AMOUNT	VALUE
Pelican Products, Inc. 9.41% (3 Month USD LIBOR + 4.25%, Rate Floor: 4.75%) due 12/29/28	9,050,955	\$ 7,994,980			
CPG International LLC 7.41% (1 Month Term SOFR + 2.50%, Rate Floor: 2.50%) due 04/28/29	6,965,000	6,866,306			
Icebox Holdco III, Inc. 8.66% (3 Month USD LIBOR + 3.50%, Rate Floor: 4.00%) due 12/22/28	7,183,714	6,763,898			
Aegion Corp. 9.59% (1 Month USD LIBOR + 4.75%, Rate Floor: 5.50%) due 05/17/28	6,929,636	6,733,319			
LTI Holdings, Inc. 8.34% (1 Month USD LIBOR + 3.50%, Rate Floor: 3.50%) due 09/08/25	6,883,987	6,634,443			
PECF USS Intermediate Holding III Corp. 9.09% (1 Month USD LIBOR + 4.25%, Rate Floor: 4.75%) due 12/15/28	7,846,423	6,578,284			
Alliance Laundry Systems LLC 8.31% (3 Month USD LIBOR + 3.50%, Rate Floor: 4.25%) due 10/08/27	6,586,465	6,517,504			
			Titan Acquisition Ltd. (Husky) 8.15% (3 Month USD LIBOR + 3.00%, Rate Floor: 3.00%) due 03/28/25	6,763,546	\$ 6,394,392
			TricorBraun Holdings, Inc. 8.09% (1 Month USD LIBOR + 3.25%, Rate Floor: 3.75%) due 03/03/28	6,205,312	6,049,062
			Cushman & Wakefield US Borrower LLC 8.16% (1 Month Term SOFR + 3.25%, Rate Floor: 3.25%) due 01/31/30	3,269,857	3,147,238
			7.59% (1 Month USD LIBOR + 2.75%, Rate Floor: 2.75%) due 08/21/25	2,592,335	2,522,990
			USIC Holding, Inc. 8.34% (1 Month USD LIBOR + 3.50%, Rate Floor: 4.25%) due 05/12/28	5,277,156	5,096,836
			Mirion Technologies, Inc. 7.48% (3 Month USD LIBOR + 2.75%, Rate Floor: 3.25%) due 10/20/28	5,074,444	5,031,616
			White Cap Supply Holdings LLC 8.56% (1 Month Term SOFR + 3.75%, Rate Floor: 3.75%) due 10/19/27	4,987,406	4,923,517

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	FACE AMOUNT	VALUE		FACE AMOUNT	VALUE
Duran Group			8.56% (1 Month		
Holding GMBH			Term SOFR +		
5.65% (6 Month			3.75%, Rate		
EURIBOR +			Floor: 4.50%)	3,831,877	\$ 3,714,277
3.75%, Rate			due 03/31/28		
Floor: 3.75%)			Hillman Group, Inc.		
due 03/29/24 ^{†††}	EUR 3,791,039	\$ 4,113,094	7.59% (1 Month USD		
6.34% (6 Month			LIBOR + 2.75%,		
EURIBOR +			Rate Floor: 3.25%)	3,644,500	3,607,290
3.75%, Rate			due 07/14/28		
Floor: 3.75%)			Osmose Utility		
due 12/20/24 ^{†††}	EUR 736,721	799,307	Services, Inc.		
Transdigm, Inc.			8.09% (1 Month		
8.15% (3 Month			USD LIBOR +		
Term SOFR +			3.25%, Rate		
3.25%, Rate			Floor: 3.75%)	3,487,563	3,341,085
Floor: 3.25%)			due 06/23/28		
due 08/24/28	4,911,727	4,893,309	Berlin Packaging LLC		
Pro Mach Group, Inc.			8.44% ((1 Month		
8.84% (1 Month			USD LIBOR +		
USD LIBOR +			3.75%) and (3		
4.00%, Rate			Month USD		
Floor: 5.00%)			LIBOR + 3.75%),		
due 08/31/28	4,346,229	4,319,674	Rate Floor: 4.25%)	3,398,250	3,340,616
STS Operating, Inc.			due 03/13/28		
(SunSource)			Quikrete Holdings, Inc.		
9.09% (1 Month USD			7.84% (1 Month USD		
LIBOR + 4.25%,			LIBOR + 3.00%,		
Rate Floor: 5.25%)			Rate Floor: 3.00%)		
due 12/11/24	4,021,008	3,967,408	due 06/12/28	2,945,126	2,905,690
Engineered Machinery			DXP Enterprises, Inc.		
Holdings, Inc.			9.95% (6 Month		
8.66% (3 Month USD			Term SOFR +		
LIBOR + 3.50%,			5.25%, Rate		
Rate Floor: 4.25%)			Floor: 5.25%)		
due 05/19/28	3,920,076	3,860,059	due 12/23/27	2,885,242	2,811,668
US Farathane LLC			Ravago Holdings		
9.41% (3 Month USD			America, Inc.		
LIBOR + 4.25%,			7.66% (3 Month USD		
Rate Floor: 5.25%)			LIBOR + 2.50%,		
due 12/23/24	4,099,063	3,783,968	Rate Floor: 2.50%)		
DG Investment			due 03/06/28	2,793,000	2,730,158
Intermediate					
Holdings 2, Inc.					

FLOATING RATE STRATEGIES FUND

	FACE AMOUNT	VALUE		FACE AMOUNT	VALUE
API Heat Transfer			Air Canada		
14.67% (3 Month USD LIBOR, Rate Floor: 0.00%) (in-kind rate was 14.67%) due 01/01/24 ^{†††3}	4,054,580	\$ 2,108,382	8.37% (3 Month USD LIBOR + 3.50%, Rate Floor: 4.25%) due 08/11/28	2,183,500	\$ 2,174,635
14.67% (3 Month USD LIBOR, Rate Floor: 0.00%) (in-kind rate was 14.67%) due 10/02/23 ^{†††3}	723,391	614,882	Charter Next Generation, Inc.		
Brown Group Holding LLC			8.67% (1 Month Term SOFR + 3.75%, Rate Floor: 3.75%) due 12/01/27	2,159,033	2,128,677
7.41% (1 Month Term SOFR + 2.50%, Rate Floor: 2.50%) due 06/07/28	2,705,828	2,678,770	Beacon Roofing Supply, Inc.		
Standard Industries, Inc.			7.09% (1 Month USD LIBOR + 2.25%, Rate Floor: 2.25%) due 05/19/28	2,124,594	2,109,552
7.12% (1 Month Term SOFR + 2.25%, Rate Floor: 2.25%) due 09/22/28	2,522,000	2,505,607	TK Elevator Midco GmbH		
Mileage Plus Holdings LLC			8.60% (6 Month USD LIBOR + 3.50%, Rate Floor: 4.00%) due 07/30/27	1,857,675	1,807,165
10.21% (3 Month USD LIBOR + 5.25%, Rate Floor: 6.25%) due 06/21/27	2,380,000	2,466,584	Protective Industrial Products, Inc.		
United Airlines, Inc.			8.84% (1 Month USD LIBOR + 4.00%, Rate Floor: 4.75%) due 12/29/27	1,827,586	1,685,948
8.57% (3 Month USD LIBOR + 3.75%, Rate Floor: 4.50%) due 04/21/28	2,320,307	2,300,004	Sundyne (Star US Bidco)		
Anchor Packaging LLC			9.09% (1 Month USD LIBOR + 4.25%, Rate Floor: 5.25%) due 03/17/27	1,468,940	1,419,980
8.84% (1 Month USD LIBOR + 4.00%, Rate Floor: 4.00%) due 07/18/26	2,315,078	2,248,519	YAK MAT (YAK ACCESS LLC) due 07/10/26 ⁵	2,550,000	135,991
			Total Industrial		<u>193,873,046</u>

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	FACE AMOUNT	VALUE		FACE AMOUNT	VALUE
CONSUMER, NON-CYCLICAL - 18.6%			Triton Water		
Osmosis Holdings			Holdings, Inc.		
Australia II Pty Ltd.			8.66% (3 Month		
8.48% (1 Month			USD LIBOR +		
Term SOFR +			3.50%, Rate		
3.75%, Rate			Floor: 4.00%)		
Floor: 3.75%)			due 03/31/28	7,860,013	\$ 7,024,886
due 07/30/28	10,205,532	\$ 9,816,497	Kronos Acquisition		
Del Monte Foods, Inc.			Holdings, Inc.		
9.11% (1 Month			8.70% (3 Month		
Term SOFR +			USD LIBOR +		
4.25%, Rate			3.75%, Rate		
Floor: 4.25%)			Floor: 4.25%)		
due 05/16/29	9,975,000	9,692,408	due 12/22/26	7,301,000	7,000,856
Bombardier			Medline Borrower LP		
Recreational			8.09% (1 Month		
Products, Inc.			USD LIBOR +		
6.91% (1 Month			3.25%, Rate		
USD LIBOR +			Floor: 3.75%)		
2.00%, Rate			due 10/23/28	7,128,000	6,942,030
Floor: 2.00%)			Electron BidCo, Inc.		
due 05/24/27	9,902,212	9,611,384	7.84% (1 Month USD		
VC GB Holdings I Corp.			LIBOR + 3.00%,		
7.84% (1 Month USD			Rate Floor: 3.76%)		
LIBOR + 3.00%,			due 11/01/28	7,049,289	6,936,007
Rate Floor: 3.50%)			National Mentor		
due 07/21/28	9,825,625	9,293,371	Holdings, Inc.		
Medical Solutions			8.68% ((1 Month		
Parent Holdings,			Term SOFR +		
Inc.			3.75%) and (3		
8.24% (3 Month			Month Term SOFR		
Term SOFR +			+ 3.75%), Rate		
3.25%, Rate			Floor: 3.75%)		
Floor: 3.25%)			due 03/02/28	8,776,920	6,660,716
due 11/01/28	9,214,175	8,941,620	8.75% (3 Month		
Hayward Industries,			Term SOFR +		
Inc.			3.75%, Rate		
7.34% (1 Month USD			Floor: 4.50%)		
LIBOR + 2.50%,			due 03/02/28	276,228	209,627
Rate Floor: 3.00%)			Quirch Foods		
due 05/30/28	7,663,500	7,433,595	Holdings LLC		
			9.68% (1 Month		
			Term SOFR +		
			4.50%, Rate		
			Floor: 5.50%)		
			due 10/27/27	6,668,962	6,127,109

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	FACE AMOUNT	VALUE		FACE AMOUNT	VALUE
HAH Group Holding Co. LLC 9.91% (1 Month Term SOFR + 5.00%, Rate Floor: 5.00%) due 10/29/27	6,237,000	\$ 6,060,306			
Grifols Worldwide Operations USA, Inc. 6.84% (1 Month USD LIBOR + 2.00%, Rate Floor: 2.00%) due 11/15/27	6,030,304	5,904,693			
Mission Veterinary Partners 8.84% (1 Month USD LIBOR + 4.00%, Rate Floor: 4.75%) due 04/27/28	6,409,925	5,897,131			
Weber-Stephen Products LLC 8.09% (1 Month USD LIBOR + 3.25%, Rate Floor: 4.00%) due 10/29/27	6,419,920	5,499,239			
Froneri US, Inc. 7.41% (3 Month USD LIBOR + 2.25%, Rate Floor: 2.25%) due 01/29/27	5,464,877	5,379,734			
Dermatology Intermediate Holdings III, Inc. 8.93% (3 Month Term SOFR + 4.25%, Rate Floor: 4.25%) due 04/02/29	4,381,692	4,283,104			
8.93% (3 Month Term SOFR + 4.25%, Rate Floor: 4.25%) due 03/30/29	795,540	777,641			
			Phoenix Newco, Inc. 8.09% (1 Month USD LIBOR + 3.25%, Rate Floor: 3.75%) due 11/15/28	4,950,000	\$ 4,886,887
			Chefs' Warehouse, Inc. 9.66% (1 Month Term SOFR + 4.75%, Rate Floor: 4.75%) due 08/23/29	4,825,750	4,797,616
			DaVita, Inc. 6.59% (1 Month USD LIBOR + 1.75%, Rate Floor: 1.75%) due 08/12/26	4,814,371	4,738,160
			Southern Veterinary Partners LLC 8.84% (1 Month USD LIBOR + 4.00%, Rate Floor: 5.00%) due 10/05/27	4,711,261	4,530,679
			Perrigo Investments LLC 7.16% (1 Month Term SOFR + 2.25%, Rate Floor: 2.25%) due 04/20/29	4,456,275	4,417,283
			KDC US Holdings, Inc. 8.59% (1 Month USD LIBOR + 3.75%, Rate Floor: 3.75%) due 12/22/25	4,463,451	4,310,935
			Resonetics LLC 9.10% (6 Month USD LIBOR + 4.00%, Rate Floor: 4.75%) due 04/28/28	3,563,819	3,412,357

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	FACE AMOUNT	VALUE		FACE AMOUNT	VALUE
Sigma Holding BV (Flora Food) 6.24% (6 Month EURIBOR + 3.50%, Rate Floor: 3.50%) due 07/02/25	EUR 3,000,000	\$ 3,038,863			
CHG PPC Parent LLC 7.88% (1 Month USD LIBOR + 3.00%, Rate Floor: 3.50%) due 12/08/28 ^{†††}	3,019,500	2,981,756			
Elanco Animal Health, Inc. 6.41% (1 Month USD LIBOR + 1.75%, Rate Floor: 1.75%) due 08/02/27	2,945,674	2,877,305			
Topgolf Callaway Brands Corp. due 03/09/30	2,880,000	2,858,861			
Recess Holdings, Inc. 8.58% (3 Month USD LIBOR + 3.75%, Rate Floor: 4.75%) due 09/30/24	2,492,196	2,482,850			
Energizer Holdings, Inc. 7.12% (1 Month Term SOFR + 2.25%, Rate Floor: 2.25%) due 12/22/27	2,496,125	2,471,164			
Pearl Intermediate Parent LLC 8.34% (1 Month USD LIBOR + 3.50%, Rate Floor: 4.25%) due 02/14/25	2,510,969	2,419,319			
TGP Holdings LLC 8.08% (3 Month USD LIBOR + 3.25%, Rate Floor: 4.00%) due 06/29/28	3,050,703	2,404,869			
			Arctic Glacier Group Holdings, Inc. 8.66% (3 Month USD LIBOR + 3.50%, Rate Floor: 4.50%) due 03/20/24	2,272,564	\$ 2,038,218
			Blue Ribbon LLC 10.66% (1 Month USD LIBOR + 6.00%, Rate Floor: 6.75%) due 05/08/28	2,656,410	1,952,461
			Cambrex Corp. 8.41% (1 Month Term SOFR + 3.50%, Rate Floor: 3.50%) due 12/04/26	1,830,975	1,806,257
			Endo Luxembourg Finance Company I SARL 14.00% (Commercial Prime Lending Rate + 6.00%, Rate Floor: 7.75%) due 03/27/28	1,896,000	1,453,606
			Upstream Newco, Inc. 9.41% (3 Month Term SOFR + 4.25%, Rate Floor: 4.25%) due 11/20/26	736,875	577,835
			Mamba Purchaser, Inc. 8.34% (1 Month USD LIBOR + 3.50%, Rate Floor: 4.00%) due 10/16/28	314,571	309,592
			Total Consumer, Non-cyclical		<u>190,258,827</u>

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FACE AMOUNT	VALUE	FACE AMOUNT	VALUE
CONSUMER, CYCLICAL - 14.9%			
First Brands Group LLC		Eagle Parent Corp.	
9.82% (3 Month		9.15% (3 Month	
Term SOFR +		Term SOFR +	
5.00%, Rate		4.25%, Rate	
Floor: 5.00%)		Floor: 4.25%)	
due 03/30/27	11,922,897	due 04/02/29	6,311,250
	\$ 11,431,632		\$ 6,228,951
Fertitta Entertainment LLC		PetSmart LLC	
8.81% (1 Month		8.66% (1 Month	
Term SOFR +		Term SOFR +	
4.00%, Rate		3.75%, Rate	
Floor: 4.00%)		Floor: 3.75%)	
due 01/29/29	9,405,000	due 02/11/28	6,254,750
	9,243,610		6,202,648
Packers Holdings LLC		Thevelia US LLC	
8.09% (1 Month		9.05% (3 Month	
Term SOFR +		Term SOFR +	
3.25%, Rate		4.00%, Rate	
Floor: 3.25%)		Floor: 4.00%)	
due 03/09/28	8,947,081	due 06/18/29	6,239,069
	8,069,194		6,051,897
Truck Hero, Inc.		Zephyr Bidco Ltd.	
8.59% (1 Month USD		8.71% (1 Month GBP	
LIBOR + 3.75%,		SONIA + 4.75%,	
Rate Floor: 4.50%)		Rate Floor: 4.75%)	
due 01/31/28	8,890,229	due 07/23/25	GBP 5,265,000
	7,871,854		6,043,477
WIRB - Copernicus Group, Inc.		American Tire	
8.95% (3 Month USD		Distributors, Inc.	
LIBOR + 4.00%,		11.07% (3 Month	
Rate Floor: 5.00%)		USD LIBOR +	
due 01/08/27	7,313,654	6.25%, Rate	
	6,897,727	Floor: 7.00%)	
Congruex Group LLC		due 10/20/28	6,930,000
10.58% (3 Month			6,033,466
Term SOFR +		Scientific Games	
5.75%, Rate		Holdings, LP	
Floor: 5.75%)		8.10% (3 Month	
due 05/03/29 ^{†††}	6,947,500	Term SOFR +	
	6,721,706	3.50%, Rate	
Mavis Tire Express Services TopCo Corp.		Floor: 3.50%)	
8.92% (1 Month		due 04/04/29	5,920,250
Term SOFR +			5,826,828
4.00%, Rate		1011778 BC Unlimited	
Floor: 4.00%)		Liability Co.	
due 05/04/28	6,808,205	6.59% (1 Month USD	
	6,662,442	LIBOR + 1.75%,	
		Rate Floor: 1.75%)	
		due 11/19/26	5,718,484
			5,656,553

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EG Finco Ltd. 6.75% (3 Month EURIBOR + 4.00%, Rate Floor: 4.00%) due 02/07/25	EUR 3,281,205	\$ 3,320,863			
8.84% (3 Month USD LIBOR + 4.00%, Rate Floor: 4.00%) due 02/07/25	759,607	724,475			
Power Solutions (Panther) 8.09% (1 Month USD LIBOR + 3.25%, Rate Floor: 3.25%) due 04/30/26	3,867,314	3,838,309			
Alterra Mountain Co. 8.34% (1 Month USD LIBOR + 3.50%, Rate Floor: 4.00%) due 08/17/28	3,597,851	3,579,862			
Galaxy US Opco, Inc. 9.56% (1 Month Term SOFR + 4.75%, Rate Floor: 4.75%) due 04/30/29	3,980,000	3,512,350			
Rent-A-Center, Inc. 8.13% (3 Month USD LIBOR + 3.25%, Rate Floor: 3.75%) due 02/17/28	3,077,842	3,039,369			
Michaels Stores, Inc. 9.41% (3 Month USD LIBOR + 4.25%, Rate Floor: 5.00%) due 04/15/28	3,219,887	2,948,032			
Stars Group (Amaya) 7.41% (3 Month USD LIBOR + 2.25%, Rate Floor: 2.25%) due 07/21/26	2,950,926	2,945,408			
			Penn National Gaming, Inc. 7.66% (1 Month Term SOFR + 2.75%, Rate Floor: 2.75%) due 05/03/29	2,769,025	\$ 2,759,334
			Guardian US HoldCo LLC 8.68% (1 Month Term SOFR + 4.00%, Rate Floor: 4.00%) due 01/31/30	2,750,000	2,709,905
			Entain Holdings (Gibraltar) Ltd. 7.44% (6 Month Term SOFR + 2.50%, Rate Floor: 2.50%) due 03/29/27	2,681,010	2,671,626
			TTF Holdings Intermediate LLC 8.88% (1 Month USD LIBOR + 4.00%, Rate Floor: 4.75%) due 03/31/28 ^{†††}	2,661,120	2,651,141
			AlixPartners, LLP 7.61% (1 Month USD LIBOR + 2.75%, Rate Floor: 3.25%) due 02/04/28	2,500,147	2,488,421
			Peloton Interactive, Inc. 11.76% (6 Month Term SOFR + 7.00%, Rate Floor: 7.00%) due 05/25/27	2,481,250	2,466,784
			Hanesbrands, Inc. due 03/08/30 ^{†††}	2,450,000	2,437,750

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Seren BidCo AB			Petco Health		
8.45% (3 Month USD			And Wellness		
LIBOR + 3.50%,			Company, Inc.		
Rate Floor: 4.00%)			8.41% (3 Month		
due 11/16/28	2,172,500	\$ 2,141,281	Term SOFR +		
			3.25%, Rate		
BCPE Empire			Floor: 3.25%)		
Holdings, Inc.			due 03/03/28	407,714	\$ 400,069
9.53% (1 Month			SHO Holding I Corp.		
Term SOFR +			10.08% (3 Month		
4.63%, Rate			USD LIBOR +		
Floor: 4.63%)			5.25%, Rate		
due 06/11/26	2,029,500	2,001,229	Floor: 6.25%)		
			due 04/26/24	554,199	383,783
Alexander Mann			10.06% (3 Month		
8.43% (1 Month GBP			USD LIBOR +		
SONIA + 5.00%,			5.23%, Rate		
Rate Floor: 5.00%)			Floor: 6.23%)		
due 06/16/25	GBP 1,540,000	1,793,826	due 04/29/24	9,357	6,480
Caesars Entertainment,			New Trojan Parent, Inc.		
Inc.			7.97% (1 Month USD		
8.16% (1 Month			LIBOR + 3.25%,		
Term SOFR +			Rate Floor: 3.75%)		
3.25%, Rate			due 01/06/28	206,653	139,621
Floor: 3.25%)					
due 02/06/30	1,700,000	1,689,137	Total Consumer, Cyclical		<u>152,611,500</u>
Sweetwater Sound			TECHNOLOGY - 12.5%		
9.13% (1 Month USD			Conair Holdings LLC		
LIBOR + 4.25%,			8.91% (3 Month USD		
Rate Floor: 5.00%)			LIBOR + 3.75%,		
due 08/05/28	1,203,097	1,136,926	Rate Floor: 4.25%)		
			due 05/17/28	11,946,941	10,871,716
American Trailer			Polaris Newco LLC		
World Corp.			9.16% (3 Month USD		
8.66% (1 Month			LIBOR + 4.00%,		
Term SOFR +			Rate Floor: 4.50%)		
3.75%, Rate			due 06/02/28	10,236,924	9,312,734
Floor: 3.75%)					
due 03/03/28	1,085,951	942,964	Misys Ltd.		
			8.33% (3 Month USD		
WW International, Inc.			LIBOR + 3.50%,		
8.35% (1 Month USD			Rate Floor: 4.50%)		
LIBOR + 3.50%,			due 06/13/24	9,193,254	8,571,882
Rate Floor: 4.00%)					
due 04/13/28	1,653,750	940,570			

FLOATING RATE STRATEGIES FUND

	FACE AMOUNT	VALUE		FACE AMOUNT	VALUE
Ascend Learning LLC 8.41% (1 Month Term SOFR + 3.50%, Rate Floor: 3.50%) due 12/11/28	8,986,250	\$ 8,278,583	Atlas CC Acquisition Corp. 9.40% (3 Month Term SOFR + 4.25%, Rate Floor: 4.25%) due 05/25/28	6,787,262	\$ 5,812,815
Athenahealth Group, Inc. 8.26% (1 Month Term SOFR + 3.50%, Rate Floor: 3.50%) due 02/15/29	8,644,499	8,082,606	Wrench Group LLC 9.16% (3 Month USD LIBOR + 4.00%, Rate Floor: 4.00%) due 04/30/26	5,426,005	5,270,008
Emerald TopCo, Inc. (Press Ganey) 8.34% (1 Month USD LIBOR + 3.50%, Rate Floor: 3.50%) due 07/24/26	8,484,921	7,906,928	Sabre GLBL, Inc. 9.91% (1 Month Term SOFR + 5.00%, Rate Floor: 5.00%) due 06/30/28	3,379,891	2,892,612
Peraton Corp. 8.59% (1 Month USD LIBOR + 3.75%, Rate Floor: 4.50%) due 02/01/28	7,455,769	7,347,064	8.34% (1 Month USD LIBOR + 3.50%, Rate Floor: 4.00%) due 12/17/27	1,375,500	1,160,001
CoreLogic, Inc. 8.38% (1 Month USD LIBOR + 3.50%, Rate Floor: 4.00%) due 06/02/28	8,587,521	7,302,485	CCC Intelligent Solutions, Inc. 7.09% (1 Month USD LIBOR + 2.25%, Rate Floor: 2.75%) due 09/21/28	3,940,075	3,901,502
RealPage, Inc. 7.84% (1 Month USD LIBOR + 3.00%, Rate Floor: 3.50%) due 04/24/28	6,993,500	6,771,666	Epicor Software 8.09% (1 Month USD LIBOR + 3.25%, Rate Floor: 4.00%) due 07/30/27	3,683,879	3,611,859
Boxer Parent Company, Inc. 8.59% (1 Month USD LIBOR + 3.75%, Rate Floor: 3.75%) due 10/02/25	6,012,835	5,928,294	Taxware Holdings (Sovos Compliance LLC) 9.34% (1 Month USD LIBOR + 4.50%, Rate Floor: 5.00%) due 08/11/28	3,755,298	3,548,757

FLOATING RATE STRATEGIES FUND

	FACE AMOUNT	VALUE		FACE AMOUNT	VALUE
Park Place Technologies, LLC			World Wide Technology Holding Co. LLC		
9.91% (1 Month Term SOFR + 5.00%, Rate Floor: 6.00%) due 11/10/27	3,619,580	\$ 3,463,178	8.02% (1 Month Term SOFR + 3.25%, Rate Floor: 3.25%) due 03/01/30 ^{†††}	1,570,000	\$ 1,562,150
Project Ruby Ultimate Parent Corp.			Imprivata, Inc.		
8.09% (1 Month USD LIBOR + 3.25%, Rate Floor: 4.00%) due 03/10/28	3,430,000	3,294,035	9.06% (1 Month Term SOFR + 4.25%, Rate Floor: 4.25%) due 12/01/27	645,125	<u>632,222</u>
Entegris, Inc.			Total Technology		<u>127,617,949</u>
7.62% ((1 Month Term SOFR + 2.75%) and (3 Month Term SOFR + 2.75%), Rate Floor: 2.75%) due 07/06/29	3,250,000	3,248,635	FINANCIAL - 10.6%		
CDK Global, Inc.			AqGen Island Holdings, Inc.		
9.15% (3 Month Term SOFR + 4.25%, Rate Floor: 4.25%) due 07/06/29	2,992,500	2,979,273	8.38% (1 Month USD LIBOR + 3.50%, Rate Floor: 4.00%) due 08/02/28	9,140,546	8,854,904
Verscend Holding Corp.			NFP Corp.		
8.84% (1 Month USD LIBOR + 4.00%, Rate Floor: 4.00%) due 08/27/25	2,984,810	2,977,975	8.09% (1 Month USD LIBOR + 3.25%, Rate Floor: 3.25%) due 02/15/27	7,647,945	7,445,580
Indicor LLC			Jane Street Group LLC		
9.40% (1 Month Term SOFR + 4.50%, Rate Floor: 4.50%) due 11/22/29	2,915,000	2,888,969	7.59% (1 Month USD LIBOR + 2.75%, Rate Floor: 2.75%) due 01/26/28	7,233,500	7,103,297
			AmWINS Group, Inc.		
			7.09% (1 Month USD LIBOR + 2.25%, Rate Floor: 3.00%) due 02/21/28	6,872,295	6,780,893
			Teneo Holdings LLC		
			10.16% (1 Month Term SOFR + 5.25%, Rate Floor: 5.25%) due 07/11/25	6,676,337	6,586,607

FLOATING RATE STRATEGIES FUND

	FACE AMOUNT	VALUE		FACE AMOUNT	VALUE
Aretec Group, Inc. 9.16% (1 Month Term SOFR + 4.25%, Rate Floor: 4.25%) due 10/01/25	3,401,427	\$ 3,372,719			
4.50% (1 Month Term SOFR + 4.60%, Rate Floor: 4.60%) due 03/07/30	2,629,588	2,581,940			
FleetCor Technologies Operating Company LLC 6.59% (1 Month USD LIBOR + 1.75%, Rate Floor: 1.75%) due 04/28/28	5,983,450	5,940,070			
USI, Inc. 8.65% (3 Month Term SOFR + 3.75%, Rate Floor: 3.75%) due 11/22/29	5,535,755	5,509,073			
Duff & Phelps 8.65% (3 Month Term SOFR + 3.75%, Rate Floor: 3.75%) due 04/09/27	4,910,410	4,746,746			
Citadel Securities, LP 7.42% (1 Month Term SOFR + 2.50%, Rate Floor: 2.50%) due 02/02/28	4,410,000	4,363,166			
Focus Financial Partners, LLC 8.06% (1 Month Term SOFR + 3.25%, Rate Floor: 3.25%) due 06/30/28	4,228,750	4,180,585			
			Nexus Buyer LLC 8.59% (1 Month USD LIBOR + 3.75%, Rate Floor: 3.75%) due 11/09/26	4,613,074	\$ 4,161,638
			Franchise Group, Inc. 9.56% (3 Month USD LIBOR + 4.75%, Rate Floor: 5.50%) due 03/10/26	3,955,564	3,822,064
			Alliant Holdings Intermediate LLC 8.35% (1 Month Term SOFR + 3.50%, Rate Floor: 3.50%) due 11/05/27	3,570,343	3,523,679
			Ryan Specialty Group LLC 7.91% (1 Month Term SOFR + 3.00%, Rate Floor: 3.00%) due 09/01/27	3,510,000	3,496,838
			Virtu Financial 7.86% (1 Month Term SOFR + 3.00%, Rate Floor: 3.00%) due 01/12/29	3,564,000	3,427,000
			Apex Group Treasury LLC 8.56% (3 Month USD LIBOR + 3.75%, Rate Floor: 4.25%) due 07/27/28	3,447,500	3,352,694
			Cobham Ultra SeniorCo SARL 8.56% (6 Month USD LIBOR + 3.50%, Rate Floor: 4.00%) due 08/06/29	3,283,500	3,206,206

FLOATING RATE STRATEGIES FUND

	FACE AMOUNT	VALUE		FACE AMOUNT	VALUE
Asurion LLC			HUB International Ltd.		
9.16% (1 Month Term SOFR + 4.25%, Rate Floor: 4.25%) due 08/20/28	3,190,000	\$ 2,949,761	8.06% (3 Month USD LIBOR + 3.25%, Rate Floor: 4.00%) due 04/25/25	1,458,486	\$ 1,453,542
Blackstone Mortgage Trust, Inc.			Total Financial		<u>108,094,077</u>
8.31% (1 Month Term SOFR + 3.50%, Rate Floor: 3.50%) due 05/09/29	3,205,228	2,924,770	COMMUNICATIONS - 8.8%		
HighTower Holding LLC			Xplornet Communications, Inc.		
8.82% (3 Month USD LIBOR + 4.00%, Rate Floor: 4.75%) due 04/21/28	2,659,500	2,506,579	8.84% (1 Month USD LIBOR + 4.00%, Rate Floor: 4.50%) due 10/02/28	10,777,727	8,662,598
HarbourVest Partners, LP			Zayo Group Holdings, Inc.		
7.08% (3 Month USD LIBOR + 2.25%, Rate Floor: 2.25%) due 03/03/25	2,089,821	2,084,596	7.84% (1 Month USD LIBOR + 3.00%, Rate Floor: 3.00%) due 03/09/27	6,648,468	5,382,998
Apex Group Treasury LLC			9.06% (1 Month Term SOFR + 4.25%, Rate Floor: 4.25%) due 03/09/27	3,960,000	3,110,580
9.66% (3 Month Term SOFR + 5.00%, Rate Floor: 5.00%) due 07/27/28 ^{†††}	2,094,750	2,068,566	McGraw Hill LLC		
Zodiac Pool Solutions LLC			9.82% ((3 Month USD LIBOR + 4.75%) and (6 Month USD LIBOR + 4.75%), Rate Floor: 5.25%) due 07/28/28	8,573,450	7,992,599
6.91% (1 Month Term SOFR + 2.00%, Rate Floor: 2.00%) due 01/29/29	1,678,750	1,650,564	Virgin Media Bristol LLC		
			7.18% (1 Month USD LIBOR + 2.50%, Rate Floor: 2.50%) due 01/31/28	7,916,233	7,773,741

FLOATING RATE STRATEGIES FUND

	FACE AMOUNT	VALUE		FACE AMOUNT	VALUE
Ziggo Financing Partnership 7.18% (1 Month USD LIBOR + 2.50%, Rate Floor: 2.50%) due 04/28/28	6,685,000	\$ 6,592,145	Telenet Financing USD LLC 6.68% (1 Month USD LIBOR + 2.00%, Rate Floor: 2.00%) due 04/28/28	4,000,000	\$ 3,915,840
Playtika Holding Corp. 7.59% (1 Month USD LIBOR + 2.75%, Rate Floor: 2.75%) due 03/13/28	6,449,936	6,398,079	Radiate Holdco LLC 8.09% (1 Month USD LIBOR + 3.25%, Rate Floor: 4.00%) due 09/25/26	4,627,919	3,770,088
CSC Holdings LLC 9.33% (1 Month Term SOFR + 4.50%, Rate Floor: 4.50%) due 01/17/28	6,762,075	6,244,776	WMG Acquisition Corp. 6.97% (1 Month USD LIBOR + 2.13%, Rate Floor: 2.13%) due 01/20/28	3,500,000	3,455,865
Titan AcquisitionCo New Zealand Ltd. (Trade Me) 9.16% (3 Month USD LIBOR + 4.00%, Rate Floor: 4.50%) due 10/18/28	6,412,557	6,228,196	Recorded Books, Inc. 8.79% (1 Month Term SOFR + 4.00%, Rate Floor: 4.00%) due 08/29/25	2,200,000	2,185,700
Cengage Learning Acquisitions, Inc. 9.88% (3 Month USD LIBOR + 4.75%, Rate Floor: 5.75%) due 07/14/26	5,106,278	4,720,141	Level 3 Financing, Inc. 6.67% (1 Month USD LIBOR + 1.75%, Rate Floor: 1.75%) due 03/01/27	2,588,000	2,176,068
Altice France SA 10.17% (3 Month Term SOFR + 5.50%, Rate Floor: 5.50%) due 08/15/28 ^{†††}	4,942,340	4,695,223	UPC Broadband Holding BV 7.61% (1 Month USD LIBOR + 2.93%, Rate Floor: 2.93%) due 01/31/29	1,464,906	1,432,253
Authentic Brands 9.16% (6 Month Term SOFR + 4.00%, Rate Floor: 4.00%) due 12/21/28	4,292,593	4,236,789	Cincinnati Bell, Inc. 8.16% (1 Month Term SOFR + 3.25%, Rate Floor: 3.25%) due 11/22/28	987,500	964,669
			Total Communications		<u>89,938,348</u>

FLOATING RATE STRATEGIES FUND

	FACE AMOUNT	VALUE		FACE AMOUNT	VALUE
BASIC MATERIALS - 4.0%					
CTEC III GmbH			GrafTech Finance, Inc.		
6.45% (3 Month EURIBOR + 3.75%, Rate Floor: 3.75%) due 03/16/29	EUR 7,500,000	\$ 7,711,810	7.84% (1 Month USD LIBOR + 3.00%, Rate Floor: 3.50%) due 02/12/25 ^{†††}	1,921,721	\$ 1,912,112
Illuminate Buyer LLC			W.R. Grace Holdings LLC		
8.34% (1 Month USD LIBOR + 3.50%, Rate Floor: 3.50%) due 06/30/27	7,600,173	7,464,814	8.94% (3 Month USD LIBOR + 3.75%, Rate Floor: 4.25%) due 09/22/28	1,728,125	1,710,844
Diamond BC BV			DCG Acquisition Corp.		
7.58% (3 Month USD LIBOR + 2.75%, Rate Floor: 3.25%) due 09/29/28	5,233,750	5,210,041	9.41% (1 Month Term SOFR + 4.50%, Rate Floor: 4.50%) due 09/30/26	1,687,158	1,632,326
Ascend Performance Materials Operations LLC			Trinseo Materials Operating S.C.A.		
9.71% (6 Month Term SOFR + 4.75%, Rate Floor: 4.75%) due 08/27/26	3,360,070	3,298,111	7.34% (1 Month USD LIBOR + 2.50%, Rate Floor: 2.50%) due 05/03/28	1,572,000	1,408,622
NIC Acquisition Corp.			Ineos US Finance LLC		
8.91% (3 Month Term SOFR + 3.75%, Rate Floor: 4.50%) due 12/29/27	3,528,762	2,674,801	3.75% (1 Month Term SOFR + 3.85%, Rate Floor: 3.85%) due 02/09/30	1,370,000	1,360,944
INEOS Ltd.			Nouryon USA LLC		
7.59% (1 Month USD LIBOR + 2.75%, Rate Floor: 3.25%) due 01/29/26	2,554,500	2,523,846	4.00% (1 Month Term SOFR + 4.10%, Rate Floor: 4.10%) due 03/02/28	1,355,000	1,349,919
Vantage Specialty Chemicals, Inc.			Total Basic Materials		<u>40,433,893</u>
9.60% (1 Month Term SOFR + 4.75%, Rate Floor: 4.75%) due 10/26/26	2,269,313	2,175,703	ENERGY - 1.4%		
			AL GCX Holdings LLC		
			8.53% (3 Month Term SOFR + 3.75%, Rate Floor: 3.75%) due 05/17/29	3,614,166	3,564,471

FLOATING RATE STRATEGIES FUND

	FACE AMOUNT	VALUE		FACE AMOUNT	VALUE
TransMontaigne Operating Company LP 8.31% (1 Month USD LIBOR + 3.50%, Rate Floor: 4.00%) due 11/17/28	3,621,887	\$ 3,563,683			
Par Petroleum LLC 9.24% (3 Month Term SOFR + 4.25%, Rate Floor: 4.25%) due 02/28/30	3,220,000	3,155,600			
Traverse Midstream Partners LLC 8.73% (1 Month Term SOFR + 3.75%, Rate Floor: 3.75%) due 02/06/28	2,139,844	2,100,621			
UGI Energy Services LLC 8.16% (1 Month Term SOFR + 3.25%, Rate Floor: 3.25%) due 02/22/30	1,596,258	1,574,980			
Permian Production Partners LLC 12.85% (1 Month USD LIBOR + 6.00%, Rate Floor: 10.85%) (in-kind rate was 2.00%) due 11/24/25 ^{††.3}	814,889	810,814			
Total Energy		14,770,169			
UTILITIES - 0.3%					
Granite Generation LLC 8.59% (1 Month USD LIBOR + 3.75%, Rate Floor: 4.75%) due 11/09/26	3,308,417	3,104,751			
Total Senior Floating Rate Interests (Cost \$968,543,924)		920,702,560			
			CORPORATE BONDS^{††} - 4.1%		
			CONSUMER, NON-CYCLICAL - 2.1%		
			Sotheby's 7.38% due 10/15/27 ⁴	2,875,000	\$ 2,719,549
			CPI CG, Inc. 8.63% due 03/15/26 ⁴	2,689,000	2,662,110
			Cheplapharm Arzneimittel GmbH 5.50% due 01/15/28 ⁴	2,975,000	2,648,434
			Legends Hospitality Holding Company LLC / Legends Hospitality Co-Issuer, Inc. 5.00% due 02/01/26 ⁴	2,875,000	2,572,722
			ADT Security Corp. 4.13% due 08/01/29 ⁴	2,875,000	2,563,896
			Tenet Healthcare Corp. 4.38% due 01/15/30	2,800,000	2,513,000
			Nathan's Famous, Inc. 6.63% due 11/01/25 ⁴	2,279,000	2,267,605
			WW International, Inc. 4.50% due 04/15/29 ⁴	2,875,000	1,545,313
			HCA, Inc. 4.50% due 02/15/27	1,500,000	1,464,666
			Total Consumer, Non-cyclical		20,957,295
			COMMUNICATIONS - 0.9%		
			VZ Secured Financing BV 5.00% due 01/15/32 ⁴	3,500,000	2,855,003
			LCPR Senior Secured Financing DAC 6.75% due 10/15/27 ⁴	2,875,000	2,715,437
			Altice France S.A. 5.50% due 10/15/29 ⁴	2,850,000	2,179,269
			McGraw-Hill Education, Inc. 5.75% due 08/01/28 ⁴	1,575,000	1,370,250
			Total Communications		9,119,959

FLOATING RATE STRATEGIES FUND

	FACE AMOUNT	VALUE		FACE AMOUNT	VALUE
CONSUMER, CYCLICAL - 0.4%					
Fertitta Entertainment LLC / Fertitta Entertainment Finance Company, Inc. 4.63% due 01/15/29 ⁴	5,000,000	\$ 4,388,500	Washington Mutual Mortgage Pass-Through Certificates Trust 2007-OA6, 3.95% (1 Year CMT Rate + 0.81%, Rate Floor: 0.81%) due 07/25/47 ^o	2,332,118	\$ 1,822,363
INDUSTRIAL - 0.4%					
New Enterprise Stone & Lime Company, Inc. 5.25% due 07/15/28 ⁴	2,875,000	2,541,196	Washington Mutual Mortgage Pass- Through Certificates WMALT Series Trust 2006-AR9, 3.98% (1 Year CMT Rate + 0.84%, Rate Floor: 0.84%) due 11/25/46 ^o	1,577,659	1,259,056
Brundage-Bone Concrete Pumping Holdings, Inc. 6.00% due 02/01/26 ⁴	1,412,000	1,323,679	American Home Mortgage Assets Trust 2006-4, 5.06% (1 Month USD LIBOR + 0.21%, Rate Floor: 0.21%) due 10/25/46 ^o	2,263,336	1,204,804
Total Industrial		<u>3,864,875</u>	Lehman XS Trust Series 2006-16N, 5.23% (1 Month USD LIBOR + 0.38%, Rate Floor: 0.38%) due 11/25/46 ^o	1,271,325	1,051,772
BASIC MATERIALS - 0.2%					
WR Grace Holdings LLC 4.88% due 06/15/27 ⁴	1,975,000	1,903,722	Nomura Resecuritization Trust 2015-4R, 2.60% (1 Month USD LIBOR + 0.43%, Rate Floor: 0.43%) due 03/26/36 ^{o,4}	636,075	572,861
Mirabela Nickel Ltd. due 06/24/19 ^{†††,5,6}	1,279,819	60,792			
Total Basic Materials		<u>1,964,514</u>			
FINANCIAL - 0.1%					
Hunt Companies, Inc. 5.25% due 04/15/29 ⁴	1,850,000	1,445,760			
Total Corporate Bonds (Cost \$48,267,072)		<u>41,740,903</u>			
COLLATERALIZED MORTGAGE OBLIGATIONS^{††} - 0.9%					
RESIDENTIAL MORTGAGE-BACKED SECURITIES - 0.9%					
RALI Series Trust 2006-QO6, 5.21% (1 Month USD LIBOR + 0.36%, Rate Floor: 0.36%) due 06/25/46 ^o	10,472,375	2,338,722			
2006-QO2, 5.29% (1 Month USD LIBOR + 0.44%, Rate Floor: 0.44%) due 02/25/46 ^o	416,751	82,070			

FLOATING RATE STRATEGIES FUND

	FACE AMOUNT	VALUE		FACE AMOUNT	VALUE
Alliance Bancorp Trust 2007-OA1, 5.33% (1 Month USD LIBOR + 0.48%, Rate Floor: 0.48%) due 07/25/37 ^o	358,760	\$ 297,769			
Morgan Stanley Re-REMIC Trust 2010-R5, 3.22% due 06/26/36 ⁴	273,919	235,989			
New Century Home Equity Loan Trust 2004-4, 5.64% (1 Month USD LIBOR + 0.80%, Rate Cap/Floor: 12.50%/0.80%) due 02/25/35 ^o	147,503	139,397			
CSAA Home Equity Trust 2007-7, 5.39% (1 Month USD LIBOR + 0.54%, Rate Floor: 0.54%) due 07/25/37 ^o	123,111	115,660			
Total Residential Mortgage- Backed Securities		<u>9,120,463</u>			
Total Collateralized Mortgage Obligations (Cost \$12,501,129)		<u>9,120,463</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	\$ 559,320
			Treman Park CLO Ltd. 2015-1A COM, due 10/20/28 ^{4,7}	977,702	25,909
			Avery Point II CLO Ltd. 2013-3X COM, due 01/18/25 ⁷	1,361,673	9,355
			OHA Credit Partners IX Ltd. 2013-9A ACOM, due 10/20/25 ^{4,7}	1,808,219	2,080
			Total Collateralized Loan Obligations		<u>596,664</u>
			Total Asset-Backed Securities (Cost \$173,720)		<u>596,664</u>
			Total Investments - 98.5% (Cost \$1,067,354,340)		<u>\$1,008,254,016</u>
			Other Assets & Liabilities, net - 1.5%		<u>15,013,672</u>
			Total Net Assets - 100.0%		<u>\$1,023,267,688</u>

Forward Foreign Currency Exchange Contracts^{††}

Counterparty	Currency	Type	Quantity	Contract Amount	Settlement Date	Unrealized Appreciation (Depreciation)
Barclays Bank plc	GBP	Buy	97,000	119,658 USD	04/17/23	\$ 45
Barclays Bank plc	GBP	Sell	6,529,000	7,957,023 USD	04/17/23	(100,018)
Barclays Bank plc	EUR	Sell	17,812,000	19,159,033 USD	04/17/23	(180,298)
						<u>\$ (280,271)</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, 2023. 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, 2023.
 - 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 \$39,098,604 (cost \$48,099,917), or 3.8% 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 \$60,792 (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
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