

Floating Rate Strategies Fund
SCHEDULE OF INVESTMENTS (Unaudited)

June 30, 2023

	Shares	Value
COMMON STOCKS^{†††} - 0.1%		
Industrial - 0.1%		
BP Holdco LLC ^{*,1}	244,278	\$ 313,770
Vector Phoenix Holdings, LP [*]	244,278	58,370
API Heat Transfer Parent LLC [*]	4,994,727	499
Targus Inc [*]	12,773	377
Targus Inc [*]	12,773	377
Targus Inc [*]	12,773	307
YAK BLOCKER 2 LLC [*]	15,530	155
YAK BLOCKER 2 LLC [*]	14,354	144
Targus Inc [*]	12,773	127
Targus Inc [*]	12,773	1
Total Industrial		374,127
Energy - 0.0%		
Permian Production Partners LLC [*]	401,481	20,629
Financial - 0.0%		
Tensor Ltd. ^{*,††}	177,413	18
Total Common Stocks (Cost \$1,536,493)		394,774
PREFERRED STOCKS^{††} - 0.0%		
Industrial - 0.0%		
YAK BLOCKER 2 LLC ^{*,†††}	853,214	201,364
API Heat Transfer Intermediate ^{*,†††}	618	1,546
Total Industrial		202,910
Financial - 0.0%		
B Riley Financial, Inc. 6.75% due 05/31/24	401	9,905
Total Preferred Stocks (Cost \$2,871,931)		212,815
EXCHANGE-TRADED FUNDS[†] - 2.8%		
SPDR Blackstone Senior Loan ETF	676,240	28,314,169
Total Exchange-Traded Funds (Cost \$28,000,558)		28,314,169
MONEY MARKET FUND[†] - 3.4%		
Federated Hermes U.S. Treasury Cash Reserves Fund — Institutional Shares, 5.00% ²	33,995,867	33,995,867
Total Money Market Fund (Cost \$33,995,867)		33,995,867
	Face	
	Amount[~]	
SENIOR FLOATING RATE INTERESTS^{††,0} - 88.8%		
Consumer, Non-cyclical - 19.3%		
Bombardier Recreational Products, Inc. 7.20% (1 Month Term SOFR + 2.00%, Rate Floor: 2.00%) due 05/24/27	9,876,691	9,787,208
Del Monte Foods, Inc. 9.44% (1 Month Term SOFR + 4.25%, Rate Floor: 4.25%) due 05/16/29	9,551,003	9,228,656
Osmosis Holdings Australia II Pty Ltd. 8.90% (1 Month Term SOFR + 3.75%, Rate Floor: 3.75%) due 07/30/28	9,161,780	8,983,125
Medical Solutions Parent Holdings, Inc. 8.61% (3 Month Term SOFR + 3.25%, Rate Floor: 3.25%) due 11/01/28	9,191,024	8,614,287
Hayward Industries, Inc. 7.97% (1 Month Term SOFR + 2.75%, Rate Floor: 2.75%) due 05/30/28	7,644,000	7,558,005
VC GB Holdings I Corp. 8.48% (3 Month USD LIBOR + 3.00%, Rate Floor: 3.50%) due 07/21/28	7,307,079	7,084,798
Kronos Acquisition Holdings, Inc. 9.25% (1 Month USD LIBOR + 3.75%, Rate Floor: 4.25%) due 12/22/26	7,263,750	7,066,249
Medline Borrower LP 8.47% (1 Month USD LIBOR + 3.25%, Rate Floor: 3.75%) due 10/23/28	7,110,000	7,023,329
Electron BidCo, Inc. 8.22% (1 Month Term SOFR + 3.00%, Rate Floor: 3.00%) due 11/01/28	7,031,488	6,993,377
National Mentor Holdings, Inc. 8.98% (1 Month Term SOFR + 3.75%, Rate Floor: 3.75%) due 03/02/28	8,776,920	6,599,190
	276,228	207,690
Quirch Foods Holdings LLC 9.99% (1 Month Term SOFR + 4.75%, Rate Floor: 4.75%) due 10/27/27	6,634,937	6,311,484
Mission Veterinary Partners 9.19% (1 Month USD LIBOR + 4.00%, Rate Floor: 5.15%) due 04/27/28	6,393,656	6,209,838
HAH Group Holding Co. LLC 10.21% (1 Month Term SOFR + 5.00%, Rate Floor: 5.00%) due 10/29/27	6,227,400	6,063,930
Grifols Worldwide Operations USA, Inc. 7.46% (3 Month Term SOFR + 2.00%, Rate Floor: 2.00%) due 11/15/27	6,030,304	5,927,307
Weber-Stephen Products LLC 8.47% (1 Month Term SOFR + 3.25%, Rate Floor: 3.25%) due 10/29/27	6,399,893	5,604,450

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	Face Amount [~]	Value
SENIOR FLOATING RATE INTERESTS^{††,0} - 88.8% (continued)		
Consumer, Non-cyclical - 19.3% (continued)		
Froneri US, Inc.		
7.45% (1 Month Term SOFR + 2.25%, Rate Floor: 2.25%) due 01/29/27	5,450,828	\$ 5,414,035
Triton Water Holdings, Inc.		
8.49% (3 Month USD LIBOR + 3.50%, Rate Floor: 4.00%) due 03/31/28	5,346,375	5,160,108
Balrog Acquisition, Inc.		
9.69% (1 Month Term SOFR + 4.50%, Rate Floor: 5.00%) due 09/05/28	2,595,258	2,575,793
9.69% (1 Month Term SOFR + 4.50%, Rate Floor: 4.50%) due 09/05/28	2,595,258	2,575,793
Dermatology Intermediate Holdings III, Inc.		
9.30% (3 Month Term SOFR + 4.25%, Rate Floor: 4.25%) due 04/02/29	4,370,655	4,313,837
9.30% (3 Month Term SOFR + 4.25%, Rate Floor: 4.25%) due 03/30/29	801,476	791,057
Phoenix Newco, Inc.		
8.40% (1 Month USD LIBOR + 3.25%, Rate Floor: 3.75%) due 11/15/28	4,950,000	4,905,450
Chefs' Warehouse, Inc.		
9.95% (1 Month Term SOFR + 4.75%, Rate Floor: 4.75%) due 08/23/29	4,813,625	4,793,552
Southern Veterinary Partners LLC		
9.22% (1 Month Term SOFR + 4.00%, Rate Floor: 4.00%) due 10/05/27	4,699,212	4,611,102
Perrigo Investments LLC		
7.45% (1 Month Term SOFR + 2.25%, Rate Floor: 2.25%) due 04/20/29	4,445,050	4,406,156
KDC US Holdings, Inc.		
8.94% (1 Month USD LIBOR + 3.75%, Rate Floor: 3.75%) due 12/22/25	4,451,827	4,326,063
Resonetics LLC		
9.10% (6 Month USD LIBOR + 4.00%, Rate Floor: 4.00%) due 04/28/28	3,563,819	3,452,450
Sigma Holding BV (Flora Food)		
6.24% (6 Month EURIBOR + 3.50%, Rate Floor: 3.50%) due 07/02/25	EUR 3,000,000	3,195,874
CHG PPC Parent LLC		
8.22% (1 Month Term SOFR + 3.00%, Rate Floor: 3.50%) due 12/08/28 ^{†††}	3,011,775	2,981,658
Elanco Animal Health, Inc.		
7.01% (1 Month Term SOFR + 1.75%, Rate Floor: 1.75%) due 08/02/27	2,937,539	2,881,550
Topgolf Callaway Brands Corp.		
8.70% (1 Month Term SOFR + 3.50%, Rate Floor: 3.50%) due 03/15/30	2,872,800	2,868,002
TGP Holdings LLC		
8.45% (1 Month Term SOFR + 3.25%, Rate Floor: 4.00%) due 06/29/28	3,050,231	2,538,616
Fortrea Holdings, Inc.		
due 06/12/30	2,520,000	2,518,740
Hostess Brands LLC		
due 06/21/30	2,520,853	2,512,459
Recess Holdings, Inc.		
9.02% (3 Month USD LIBOR + 3.75%, Rate Floor: 4.75%) due 09/30/24	2,479,044	2,475,946
Heritage Grocers Group LLC		
due 08/01/29	2,422,484	2,394,722
Energizer Holdings, Inc.		
7.44% (1 Month Term SOFR + 2.25%, Rate Floor: 2.25%) due 12/22/27	2,391,625	2,375,195
Blue Ribbon LLC		
11.17% (1 Month USD LIBOR + 6.00%, Rate Floor: 6.75%) due 05/08/28	2,620,513	1,826,497
Cambrex Corp.		
8.70% (1 Month Term SOFR + 3.50%, Rate Floor: 3.50%) due 12/04/26	1,830,724	1,811,647
Aramark Services, Inc.		
7.72% (1 Month Term SOFR + 2.50%, Rate Floor: 2.50%) due 06/13/30	1,500,000	1,498,125
DaVita, Inc.		
6.97% (1 Month Term SOFR + 1.75%, Rate Floor: 1.75%) due 08/12/26	1,496,080	1,472,712
Endo Luxembourg Finance Company I SARL		
14.25% (Commercial Prime Lending Rate + 6.00%, Rate Floor: 7.75%) due 03/27/28	1,896,000	1,425,792
Upstream Newco, Inc.		
9.75% (3 Month Term SOFR + 4.25%, Rate Floor: 4.25%) due 11/20/26	735,000	652,312

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	Face Amount [~]	Value
SENIOR FLOATING RATE INTERESTS^{††,0} - 88.8% (continued)		
Consumer, Non-cyclical - 19.3% (continued)		
Mamba Purchaser, Inc.		
8.72% (1 Month Term SOFR + 3.50%, Rate Floor: 4.00%) due 10/16/28	313,777	\$ 309,758
Total Consumer, Non-cyclical		192,327,924
Industrial - 17.9%		
Arcline FM Holdings LLC		
10.25% (3 Month USD LIBOR + 4.75%, Rate Floor: 5.50%) due 06/23/28	9,446,738	9,186,952
Hunter Douglas, Inc.		
8.67% (3 Month Term SOFR + 3.50%, Rate Floor: 3.50%) due 02/26/29	9,687,038	9,163,356
American Bath Group LLC		
8.95% (1 Month Term SOFR + 3.75%, Rate Floor: 3.75%) due 11/23/27	8,803,417	8,266,408
Pelican Products, Inc.		
9.64% (3 Month USD LIBOR + 4.25%, Rate Floor: 4.75%) due 12/29/28	9,050,955	8,179,801
Icebox Holdco III, Inc.		
9.09% (3 Month Term SOFR + 3.75%, Rate Floor: 4.25%) due 12/22/28	7,165,589	6,927,620
CPG International LLC		
7.70% (1 Month Term SOFR + 2.50%, Rate Floor: 2.50%) due 04/28/29	6,947,500	6,909,845
Aegion Corp.		
9.97% (1 Month Term SOFR + 4.75%, Rate Floor: 5.50%) due 05/17/28	6,912,045	6,693,901
LTI Holdings, Inc.		
8.72% (1 Month USD LIBOR + 3.50%, Rate Floor: 3.50%) due 09/08/25	6,883,987	6,603,740
Alliance Laundry Systems LLC		
8.56% (3 Month Term SOFR + 3.50%, Rate Floor: 3.50%) due 10/08/27	6,569,433	6,544,798
PECF USS Intermediate Holding III Corp.		
9.52% (3 Month USD LIBOR + 4.25%, Rate Floor: 4.75%) due 12/15/28	7,826,558	6,378,645
TricorBraun Holdings, Inc.		
8.47% (1 Month Term SOFR + 3.25%, Rate Floor: 3.25%) due 03/03/28	6,189,522	6,017,206
Park River Holdings, Inc.		
8.52% (3 Month USD LIBOR + 3.25%, Rate Floor: 3.25%) due 12/28/27	6,000,000	5,741,580
USIC Holding, Inc.		
8.69% (1 Month USD LIBOR + 3.50%, Rate Floor: 4.25%) due 05/12/28	5,263,762	4,974,255
White Cap Supply Holdings LLC		
8.85% (1 Month Term SOFR + 3.75%, Rate Floor: 3.75%) due 10/19/27	4,974,811	4,923,670
DURAN Group Holding GmbH		
8.59% (6 Month EURIBOR + 5.25%, Rate Floor: 5.25%) due 05/31/26 ^{†††}	EUR 4,527,760	4,892,472
Titan Acquisition Ltd. (Husky)		
8.73% (3 Month USD LIBOR + 3.00%, Rate Floor: 3.00%) due 03/28/25	4,950,484	4,824,643
STS Operating, Inc. (SunSource)		
9.45% (1 Month Term SOFR + 4.25%, Rate Floor: 4.25%) due 12/11/24	4,010,399	3,986,577
Engineered Machinery Holdings, Inc.		
9.04% (3 Month USD LIBOR + 3.50%, Rate Floor: 4.25%) due 05/19/28	3,910,152	3,828,899
DG Investment Intermediate Holdings 2, Inc.		
8.97% (1 Month Term SOFR + 3.75%, Rate Floor: 3.75%) due 03/31/28	3,822,127	3,744,729
Hillman Group, Inc.		
7.94% (1 Month USD LIBOR + 2.75%, Rate Floor: 3.25%) due 07/14/28	3,635,598	3,614,402
API Heat Transfer		
16.54% (3 Month USD LIBOR 11.00%, Rate Floor: 16.54%) due 01/01/24 ^{†††,3}	4,231,056	2,827,124
16.54% (3 Month USD LIBOR 16.54%, Rate Floor: 16.54%) due 10/02/23 ^{†††,3}	754,865	754,865
Pro Mach Group, Inc.		
9.19% (1 Month USD LIBOR + 4.00%, Rate Floor: 5.00%) due 08/31/28	3,428,731	3,417,416
Berlin Packaging LLC		
8.95% ((1 Month USD LIBOR + 3.75%) and (3 Month USD LIBOR + 3.75%), Rate Floor: 4.25%) due 03/13/28	3,389,625	3,328,205
Mirion Technologies, Inc.		
7.99% (3 Month USD LIBOR + 2.75%, Rate Floor: 3.25%) due 10/20/28	3,065,287	3,046,129
Anchor Packaging LLC		
8.70% (1 Month Term SOFR + 3.50%, Rate Floor: 3.50%) due 07/18/26	3,057,116	2,967,329

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SCHEDULE OF INVESTMENTS (Unaudited)

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	Face Amount [~]	Value
SENIOR FLOATING RATE INTERESTS^{††,0} - 88.8% (continued)		
Industrial - 17.9% (continued)		
Quikrete Holdings, Inc. 8.22% (1 Month Term SOFR + 3.00%, Rate Floor: 3.00%) due 03/19/29	2,937,688	\$ 2,938,511
Transdigm, Inc. 8.49% (3 Month Term SOFR + 3.25%, Rate Floor: 3.25%) due 08/24/28	2,904,448	2,901,660
DXP Enterprises, Inc. 10.44% (6 Month Term SOFR + 5.25%, Rate Floor: 5.25%) due 12/23/27	2,877,863	2,883,849
Ravago Holdings America, Inc. 8.00% (3 Month Term SOFR + 2.50%, Rate Floor: 2.50%) due 03/04/28	2,785,875	2,732,470
Service Logic Acquisition, Inc. 9.27% (3 Month USD LIBOR + 4.00%, Rate Floor: 4.75%) due 10/29/27	2,742,985	2,715,555
Brown Group Holding LLC 7.70% (1 Month Term SOFR + 2.50%, Rate Floor: 2.50%) due 06/07/28	2,698,471	2,654,620
Standard Industries, Inc. 7.69% (1 Month Term SOFR + 2.50%, Rate Floor: 2.50%) due 09/22/28	2,511,956	2,508,465
Mileage Plus Holdings LLC 10.76% (3 Month USD LIBOR + 5.25%, Rate Floor: 6.25%) due 06/21/27	2,240,000	2,324,470
Air Canada 8.84% (3 Month USD LIBOR + 3.50%, Rate Floor: 4.25%) due 08/11/28	2,178,000	2,174,885
Charter Next Generation, Inc. 8.97% (1 Month Term SOFR + 3.75%, Rate Floor: 3.75%) due 12/01/27	2,148,018	2,129,223
Fugue Finance LLC 9.76% (3 Month Term SOFR + 4.50%, Rate Floor: 4.50%) due 01/31/28	2,125,468	2,117,497
Beacon Roofing Supply, Inc. 7.44% (1 Month USD LIBOR + 2.25%, Rate Floor: 2.25%) due 05/19/28	2,119,188	2,111,241
United Airlines, Inc. 9.29% (3 Month USD LIBOR + 3.75%, Rate Floor: 4.50%) due 04/21/28	1,842,064	1,838,490
TK Elevator Midco GmbH 8.60% (6 Month USD LIBOR + 3.50%, Rate Floor: 4.00%) due 07/30/27	1,853,031	1,834,741
EMRLD Borrower LP 8.26% (3 Month Term SOFR + 3.00%, Rate Floor: 3.00%) due 05/31/30	1,757,488	1,755,836
Protective Industrial Products, Inc. 9.22% (1 Month Term SOFR + 4.00%, Rate Floor: 4.75%) due 12/29/27	1,822,934	1,731,788
Cushman & Wakefield US Borrower LLC 8.45% (1 Month Term SOFR + 3.25%, Rate Floor: 3.25%) due 01/31/30	862,826	834,784
7.97% (1 Month Term SOFR + 2.75%, Rate Floor: 2.75%) due 08/21/25	684,047	677,207
Sundyne (Star US Bideo) 9.35% (1 Month Term SOFR + 4.25%, Rate Floor: 5.25%) due 03/17/27	1,465,153	1,437,681
Osmose Utility Services, Inc. 8.47% (1 Month Term SOFR + 3.25%, Rate Floor: 3.75%) due 06/23/28	486,325	475,869
Total Industrial		178,523,409
Consumer, Cyclical - 15.7%		
First Brands Group LLC 10.25% (3 Month Term SOFR + 5.00%, Rate Floor: 6.00%) due 03/30/27	9,884,033	9,655,514
Fertitta Entertainment LLC 9.10% (1 Month Term SOFR + 4.00%, Rate Floor: 4.00%) due 01/29/29	9,381,250	9,246,441
WIRB - Copernicus Group, Inc. 9.22% (1 Month Term SOFR + 4.00%, Rate Floor: 4.00%) due 01/08/27	7,294,853	7,148,956
Mavis Tire Express Services TopCo Corp. 9.22% (1 Month Term SOFR + 4.00%, Rate Floor: 4.00%) due 05/04/28	6,790,882	6,722,973
Congruex Group LLC 10.95% (3 Month Term SOFR + 5.75%, Rate Floor: 5.75%) due 05/03/29 ^{†††}	6,930,000	6,704,775
Zephyr Bideo Ltd. 9.21% (1 Month GBP SONIA + 4.75%, Rate Floor: 4.75%) due 07/23/25	GBP 5,265,000	6,471,575
PetSmart LLC 8.95% (1 Month Term SOFR + 3.75%, Rate Floor: 3.75%) due 02/11/28	6,238,875	6,218,100

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SENIOR FLOATING RATE INTERESTS^{††,0} - 88.8% (continued)		
Consumer, Cyclical - 15.7% (continued)		
Thevelia US LLC		
9.39% (3 Month Term SOFR + 4.00%, Rate Floor: 4.00%) due 06/18/29	6,223,353	\$ 6,192,237
Eagle Parent Corp.		
9.49% (3 Month Term SOFR + 4.25%, Rate Floor: 4.25%) due 04/02/29	6,295,313	6,127,417
American Tire Distributors, Inc.		
11.49% (3 Month Term SOFR + 6.25%, Rate Floor: 6.25%) due 10/20/28	6,912,500	5,977,723
Scientific Games Holdings, LP		
8.42% (3 Month Term SOFR + 3.50%, Rate Floor: 3.50%) due 04/04/29	5,905,375	5,827,129
Truck Hero, Inc.		
8.97% (1 Month Term SOFR + 3.75%, Rate Floor: 3.75%) due 01/31/28	5,875,203	5,520,047
Belron Finance US LLC		
7.83% (3 Month Term SOFR + 2.75%, Rate Floor: 2.75%) due 04/18/29	5,000,000	4,996,900
Petco Health And Wellness Company, Inc.		
8.75% (3 Month Term SOFR + 3.25%, Rate Floor: 3.25%) due 03/03/28	4,832,684	4,792,573
Galaxy US Opco, Inc.		
9.85% (1 Month Term SOFR + 4.75%, Rate Floor: 4.75%) due 04/30/29 ^{†††}	4,109,390	3,852,553
EG Finco Ltd.		
7.42% (1 Month EURIBOR + 4.00%, Rate Floor: 4.00%) due 02/07/25	EUR 3,272,590	3,483,726
9.16% (3 Month USD LIBOR + 4.00%, Rate Floor: 4.00%) due 02/07/25	266,137	261,258
Alterra Mountain Co.		
8.69% (1 Month USD LIBOR + 3.50%, Rate Floor: 4.00%) due 08/17/28	3,588,720	3,575,262
Packers Holdings LLC		
8.44% (1 Month Term SOFR + 3.25%, Rate Floor: 3.25%) due 03/09/28	4,462,316	3,077,883
Rent-A-Center, Inc.		
8.56% (3 Month USD LIBOR + 3.25%, Rate Floor: 3.75%) due 02/17/28	3,069,608	3,065,771
Wyndham Hotels & Resorts, Inc.		
7.45% (1 Month Term SOFR + 2.25%, Rate Floor: 2.25%) due 05/24/30	3,042,650	3,041,007
Stars Group (Amaya)		
7.75% (3 Month USD LIBOR + 2.25%, Rate Floor: 2.25%) due 07/21/26	2,943,436	2,940,875
Clarios Global LP		
8.85% (1 Month Term SOFR + 3.75%, Rate Floor: 3.75%) due 05/06/30	2,900,058	2,890,081
Michaels Stores, Inc.		
9.75% (3 Month Term SOFR + 4.25%, Rate Floor: 5.00%) due 04/15/28	3,211,694	2,836,729
Guardian US HoldCo LLC		
9.05% (3 Month Term SOFR + 4.00%, Rate Floor: 4.00%) due 01/31/30	2,750,000	2,728,522
1011778 BC Unlimited Liability Co.		
6.94% (1 Month USD LIBOR + 1.75%, Rate Floor: 1.75%) due 11/19/26	2,711,460	2,689,985
CRRR Parent, Inc.		
8.97% (1 Month Term SOFR + 3.75%, Rate Floor: 4.50%) due 03/06/28	2,792,857	2,681,143
Entain Holdings (Gibraltar) Ltd.		
7.44% (6 Month Term SOFR + 2.50%, Rate Floor: 2.50%) due 03/29/27	2,674,188	2,661,940
TTF Holdings Intermediate LLC		
9.25% (1 Month USD LIBOR + 4.00%, Rate Floor: 4.75%) due 03/31/28	2,661,120	2,656,144
AlixPartners, LLP		
7.72% (1 Month Term SOFR + 2.50%, Rate Floor: 2.50%) due 02/04/28	2,493,769	2,486,288
Peloton Interactive, Inc.		
12.26% (6 Month Term SOFR + 7.00%, Rate Floor: 7.00%) due 05/25/27	2,475,000	2,462,625
Hanesbrands, Inc.		
8.85% (1 Month Term SOFR + 3.75%, Rate Floor: 3.75%) due 03/08/30 ^{†††}	2,443,875	2,449,985
Seren BidCo AB		
8.66% (3 Month Term SOFR + 3.40%, Rate Floor: 3.40%) due 11/16/28	2,167,000	2,133,151
BCPE Empire Holdings, Inc.		
9.83% (1 Month Term SOFR + 4.75%, Rate Floor: 4.75%) due 12/11/28	2,029,500	2,022,214
First Brands Group LLC		
10.25% (6 Month Term SOFR + 5.00%, Rate Floor: 6.00%) due 03/30/27 ^{†††}	2,003,518	1,955,934
TMF Sapphire Bidco BV		
due 05/03/28	1,858,571	1,856,247

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Consumer, Cyclical - 15.7% (continued)			
Alexander Mann			
9.30% (3 Month GBP SONIA + 5.00%, Rate Floor: 5.00%) due 06/16/25	GBP	1,540,000	\$ 1,853,101
Caesars Entertainment, Inc.			
8.45% (1 Month Term SOFR + 3.25%, Rate Floor: 3.25%) due 02/06/30		1,695,750	1,694,207
Sweetwater Sound			
9.47% (1 Month Term SOFR + 4.25%, Rate Floor: 4.25%) due 08/05/28 ^{†††}		1,182,510	1,117,472
WW International, Inc.			
8.72% (1 Month Term SOFR + 3.50%, Rate Floor: 4.00%) due 04/13/28		1,653,750	1,063,907
American Trailer World Corp.			
8.95% (1 Month Term SOFR + 3.75%, Rate Floor: 3.75%) due 03/03/28		1,085,951	974,304
SHO Holding I Corp.			
10.52% (3 Month USD LIBOR + 5.25%, Rate Floor: 6.25%) due 04/26/24		552,713	377,685
10.50% (3 Month USD LIBOR + 5.23%, Rate Floor: 6.23%) due 04/29/24		9,357	6,394
New Trojan Parent, Inc.			
8.46% (1 Month Term SOFR + 3.25%, Rate Floor: 3.25%) due 01/06/28		206,127	113,112
Total Consumer, Cyclical			156,611,865
Technology - 11.3%			
Ascend Learning LLC			
8.70% (1 Month Term SOFR + 3.50%, Rate Floor: 3.50%) due 12/11/28		8,963,500	8,407,494
Athenahealth Group, Inc.			
8.59% (1 Month Term SOFR + 3.50%, Rate Floor: 3.50%) due 02/15/29		8,622,724	8,288,594
Emerald TopCo, Inc. (Press Ganey)			
8.72% (1 Month USD LIBOR + 3.50%, Rate Floor: 3.50%) due 07/24/26		8,441,071	8,189,949
CoreLogic, Inc.			
8.75% (1 Month USD LIBOR + 3.50%, Rate Floor: 4.00%) due 06/02/28		8,565,726	7,722,002
Peraton Corp.			
8.95% (1 Month Term SOFR + 3.75%, Rate Floor: 3.75%) due 02/01/28		7,436,395	7,291,683
Boxer Parent Company, Inc.			
8.97% (1 Month Term SOFR + 3.75%, Rate Floor: 3.75%) due 10/02/25		5,995,180	5,940,984
Atlas CC Acquisition Corp.			
9.78% (3 Month Term SOFR + 4.25%, Rate Floor: 4.25%) due 05/25/28		6,769,992	5,861,323
Polaris Newco LLC			
9.54% (3 Month USD LIBOR + 4.00%, Rate Floor: 4.50%) due 06/02/28		5,984,757	5,495,982
Wrench Group LLC			
9.50% (3 Month Term SOFR + 4.00%, Rate Floor: 4.00%) due 04/30/26		5,411,912	5,346,536
Misys Ltd.			
9.23% (3 Month USD LIBOR + 3.50%, Rate Floor: 4.50%) due 06/13/24		5,135,884	4,927,778
Cloud Software Group, Inc.			
9.84% (3 Month Term SOFR + 4.60%, Rate Floor: 4.60%) due 09/29/28		4,952,503	4,624,400
Conair Holdings LLC			
9.29% (3 Month USD LIBOR + 3.75%, Rate Floor: 4.25%) due 05/17/28		4,535,401	4,264,683
CCC Intelligent Solutions, Inc.			
7.47% (1 Month USD LIBOR + 2.25%, Rate Floor: 2.75%) due 09/21/28		3,930,101	3,915,363
Indicor LLC			
9.74% (3 Month Term SOFR + 4.50%, Rate Floor: 4.50%) due 11/22/29		3,814,238	3,795,167
Sabre GBLB, Inc.			
10.20% (1 Month Term SOFR + 5.00%, Rate Floor: 5.00%) due 06/30/28		3,296,299	2,610,669
8.72% (1 Month USD LIBOR + 3.50%, Rate Floor: 4.00%) due 12/17/27		1,353,240	1,053,497
Epicor Software			
8.47% (1 Month Term SOFR + 3.25%, Rate Floor: 3.25%) due 07/30/27		3,674,433	3,624,387
Taxware Holdings (Sovos Compliance LLC)			
9.72% (1 Month Term SOFR + 4.50%, Rate Floor: 5.00%) due 08/11/28		3,745,798	3,606,679
Park Place Technologies, LLC			
10.20% (1 Month Term SOFR + 5.00%, Rate Floor: 6.00%) due 11/10/27		3,610,347	3,500,917
Project Ruby Ultimate Parent Corp.			
8.47% (1 Month Term SOFR + 3.25%, Rate Floor: 3.25%) due 03/10/28		3,421,250	3,339,995

Floating Rate Strategies Fund
SCHEDULE OF INVESTMENTS (Unaudited)

June 30, 2023

	Face Amount [~]	Value
SENIOR FLOATING RATE INTERESTS^{††,0} - 88.8% (continued)		
Technology - 11.3% (continued)		
CDK Global, Inc.		
9.49% (3 Month Term SOFR + 4.25%, Rate Floor: 4.25%) due 07/06/29	2,985,000	\$ 2,974,672
RealPage, Inc.		
8.22% (1 Month USD LIBOR + 3.00%, Rate Floor: 3.50%) due 04/24/28	2,985,902	2,917,973
Entegris, Inc.		
7.95% (1 Month Term SOFR + 2.75%, Rate Floor: 2.75%) due 07/06/29	2,887,187	2,889,006
World Wide Technology Holding Co. LLC		
8.52% (1 Month Term SOFR + 3.25%, Rate Floor: 3.25%) due 03/01/30	1,566,075	1,564,117
Imprivata, Inc.		
9.35% (1 Month Term SOFR + 4.25%, Rate Floor: 4.25%) due 12/01/27	643,500	633,526
Total Technology		<u>112,787,376</u>
Financial - 10.2%		
AqGen Island Holdings, Inc.		
8.72% (1 Month USD LIBOR + 3.50%, Rate Floor: 4.00%) due 08/02/28	9,117,464	8,952,256
NFP Corp.		
8.47% (1 Month Term SOFR + 3.25%, Rate Floor: 3.25%) due 02/15/27	7,628,234	7,462,014
AmWINS Group, Inc.		
7.44% (1 Month USD LIBOR + 2.25%, Rate Floor: 3.00%) due 02/21/28	6,854,729	6,785,359
Teneo Holdings LLC		
10.45% (1 Month Term SOFR + 5.25%, Rate Floor: 5.25%) due 07/11/25	6,659,041	6,642,394
Aretec Group, Inc.		
9.45% (1 Month Term SOFR + 4.25%, Rate Floor: 4.25%) due 10/01/25 due 03/07/30	3,392,546	3,389,018
	2,629,588	2,621,384
USI, Inc.		
8.99% (3 Month Term SOFR + 3.75%, Rate Floor: 3.75%) due 11/22/29	5,521,846	5,508,042
Apex Group Treasury LLC		
9.07% (3 Month USD LIBOR + 3.75%, Rate Floor: 4.25%) due 07/27/28 ^{†††}	3,438,750	3,391,467
9.99% (3 Month Term SOFR + 5.00%, Rate Floor: 5.00%) due 07/27/28 ^{†††}	2,089,500	2,076,441
Jane Street Group LLC		
7.97% (1 Month Term SOFR + 2.75%, Rate Floor: 2.75%) due 01/26/28	4,852,651	4,837,074
Duff & Phelps		
8.99% (3 Month Term SOFR + 3.75%, Rate Floor: 3.75%) due 04/09/27	4,897,786	4,743,849
Nexus Buyer LLC		
8.95% (1 Month Term SOFR + 3.75%, Rate Floor: 3.75%) due 11/09/26	4,601,154	4,431,877
Citadel Securities, LP		
7.72% (1 Month Term SOFR + 2.50%, Rate Floor: 2.50%) due 02/02/28	4,398,750	4,389,820
Focus Financial Partners, LLC		
8.35% (1 Month Term SOFR + 3.25%, Rate Floor: 3.25%) due 06/30/28	4,218,125	4,180,626
Franchise Group, Inc.		
9.97% (3 Month Term SOFR + 4.75%, Rate Floor: 4.75%) due 03/10/26	3,955,564	3,619,341
Virtu Financial		
8.19% (1 Month Term SOFR + 3.00%, Rate Floor: 3.00%) due 01/12/29	3,564,000	3,545,075
Alliant Holdings Intermediate LLC		
8.65% (1 Month Term SOFR + 3.50%, Rate Floor: 3.50%) due 11/05/27	3,561,395	3,536,180
Ryan Specialty Group LLC		
8.20% (1 Month Term SOFR + 3.00%, Rate Floor: 3.00%) due 09/01/27	3,501,000	3,493,333
Cobham Ultra SeniorCo SARL		
8.56% (6 Month USD LIBOR + 3.50%, Rate Floor: 4.00%) due 08/06/29	3,275,312	3,210,821
Asurion LLC		
9.45% (1 Month Term SOFR + 4.25%, Rate Floor: 4.25%) due 08/20/28	3,182,025	3,020,951
FleetCor Technologies Operating Company LLC		
6.95% (1 Month Term SOFR + 1.75%, Rate Floor: 1.75%) due 04/28/28	2,975,866	2,949,827
HarbourVest Partners, LP		
8.24% (3 Month Term SOFR + 3.00%, Rate Floor: 3.00%) due 04/20/30	2,584,351	2,577,890
HighTower Holding LLC		
9.15% (1 Month USD LIBOR + 4.00%, Rate Floor: 4.75%) due 04/21/28	2,652,750	2,576,483

Floating Rate Strategies Fund
SCHEDULE OF INVESTMENTS (Unaudited)

June 30, 2023

	Face Amount [~]	Value
SENIOR FLOATING RATE INTERESTS^{††,0} - 88.8% (continued)		
Financial - 10.2% (continued)		
Capstone Borrower, Inc.		
9.00% (3 Month Term SOFR + 3.75%, Rate Floor: 3.75%) due 06/17/30	2,143,256	\$ 2,095,033
Zodiac Pool Solutions LLC		
7.20% (1 Month Term SOFR + 2.00%, Rate Floor: 2.00%) due 01/29/29	1,674,500	1,663,683
HUB International Ltd.		
9.34% (1 Month Term SOFR + 4.25%, Rate Floor: 4.25%) due 06/08/30	644,234	645,400
Total Financial		<u>102,345,638</u>
Communications - 8.7%		
Zayo Group Holdings, Inc.		
8.22% (1 Month Term SOFR + 3.00%, Rate Floor: 3.00%) due 03/09/27	6,648,468	5,203,556
9.35% (1 Month Term SOFR + 4.25%, Rate Floor: 4.25%) due 03/09/27	3,950,000	3,116,984
McGraw Hill LLC		
9.97% ((6 Month USD LIBOR + 4.75%) and (1 Month Term SOFR + 4.75%), Rate Floor: 5.25%) due 07/28/28	8,551,690	7,995,830
Virgin Media Bristol LLC		
7.69% (1 Month USD LIBOR + 2.50%, Rate Floor: 2.50%) due 01/31/28	7,916,233	7,839,050
Xplornet Communications, Inc.		
9.22% (1 Month Term SOFR + 4.00%, Rate Floor: 4.00%) due 10/02/28	8,506,083	6,907,620
Ziggo Financing Partnership		
7.69% (1 Month USD LIBOR + 2.50%, Rate Floor: 2.50%) due 04/28/28	6,685,000	6,575,165
Titan AcquisitionCo New Zealand Ltd. (Trade Me)		
9.54% (3 Month USD LIBOR + 4.00%, Rate Floor: 4.00%) due 10/18/28	6,396,363	6,254,428
CSC Holdings LLC		
9.65% (1 Month Term SOFR + 4.50%, Rate Floor: 4.50%) due 01/17/28	6,745,170	6,205,556
Cengage Learning Acquisitions, Inc.		
9.88% (3 Month USD LIBOR + 4.75%, Rate Floor: 5.75%) due 07/14/26	5,093,318	4,983,811
Altice France SA		
10.49% (3 Month Term SOFR + 5.50%, Rate Floor: 5.50%) due 08/15/28	4,942,340	4,382,225
Authentic Brands		
9.20% (1 Month Term SOFR + 4.00%, Rate Floor: 4.00%) due 12/21/28	4,292,593	4,275,422
Telenet Financing USD LLC		
7.19% (1 Month USD LIBOR + 2.00%, Rate Floor: 2.00%) due 04/28/28	4,000,000	3,921,440
Radiate Holdco LLC		
8.48% (1 Month Term SOFR + 3.25%, Rate Floor: 3.25%) due 09/25/26	4,616,203	3,839,157
WMG Acquisition Corp.		
7.33% (3 Month Term SOFR + 2.13%, Rate Floor: 2.13%) due 01/20/28	3,500,000	3,487,505
Playtika Holding Corp.		
7.94% (1 Month USD LIBOR + 2.75%, Rate Floor: 2.75%) due 03/13/28	2,942,411	2,928,081
Cincinnati Bell, Inc.		
8.45% (1 Month Term SOFR + 3.25%, Rate Floor: 3.25%) due 11/22/28	2,855,253	2,727,966
Level 3 Financing, Inc.		
6.97% (1 Month Term SOFR + 1.75%, Rate Floor: 1.75%) due 03/01/27	2,588,000	2,405,236
Recorded Books, Inc.		
9.10% (1 Month Term SOFR + 4.00%, Rate Floor: 4.00%) due 08/29/25	2,200,000	2,197,250
UPC Broadband Holding BV		
8.12% (1 Month USD LIBOR + 2.93%, Rate Floor: 2.93%) due 01/31/29	1,464,906	1,431,946
Total Communications		<u>86,678,228</u>
Basic Materials - 3.5%		
CTEC III GmbH		
7.23% (3 Month EURIBOR + 3.75%, Rate Floor: 3.75%) due 03/16/29	EUR 7,500,000	7,902,587
Illuminate Buyer LLC		
8.72% (1 Month Term SOFR + 3.50%, Rate Floor: 3.50%) due 06/30/27	7,579,792	7,506,722
Ascend Performance Materials Operations LLC		
9.71% (6 Month Term SOFR + 4.75%, Rate Floor: 4.75%) due 08/27/26	3,351,477	3,278,683
Nouryon USA LLC		
9.32% (3 Month Term SOFR + 4.00%, Rate Floor: 4.00%) due 04/03/28	1,817,798	1,797,911
8.99% (3 Month Term SOFR + 4.00%, Rate Floor: 4.00%) due 04/03/28	1,355,000	1,340,881

Floating Rate Strategies Fund
SCHEDULE OF INVESTMENTS (Unaudited)

June 30, 2023

	Face Amount [~]	Value
SENIOR FLOATING RATE INTERESTS^{††,0} - 88.8% (continued)		
Basic Materials - 3.5% (continued)		
NIC Acquisition Corp. 9.25% (3 Month Term SOFR + 3.75%, Rate Floor: 3.75%) due 12/29/27	3,528,762	\$ 2,662,451
INEOS Ltd. 7.97% (1 Month Term SOFR + 2.75%, Rate Floor: 2.75%) due 01/29/26	2,548,000	2,539,719
Vantage Specialty Chemicals, Inc. 9.90% (1 Month Term SOFR + 4.75%, Rate Floor: 4.75%) due 10/26/26	2,263,625	2,194,584
W.R. Grace Holdings LLC 9.31% (3 Month USD LIBOR + 3.75%, Rate Floor: 4.25%) due 09/22/28	1,723,750	1,709,598
DCG Acquisition Corp. 9.70% (1 Month Term SOFR + 4.50%, Rate Floor: 4.50%) due 09/30/26	1,682,854	1,651,301
Ineos US Finance LLC 8.70% (1 Month Term SOFR + 3.50%, Rate Floor: 3.50%) due 02/18/30	1,370,000	1,360,944
Trinseo Materials Operating S.C.A. 7.70% (1 Month USD LIBOR + 2.50%, Rate Floor: 2.50%) due 05/03/28	1,572,000	1,239,695
Total Basic Materials		<u>35,185,076</u>
Energy - 1.6%		
AL GCX Holdings LLC 8.55% (3 Month Term SOFR + 3.50%, Rate Floor: 3.50%) due 05/17/29	3,574,490	3,547,681
TransMontaigne Operating Company LP 8.71% (1 Month Term SOFR + 3.50%, Rate Floor: 3.50%) due 11/17/28	3,606,515	3,544,699
Par Petroleum LLC 9.61% (3 Month Term SOFR + 4.25%, Rate Floor: 4.25%) due 02/28/30	3,211,950	3,153,075
Traverse Midstream Partners LLC 8.94% (1 Month Term SOFR + 3.75%, Rate Floor: 3.75%) due 02/16/28	3,139,844	3,108,445
UGI Energy Services LLC 8.45% (1 Month Term SOFR + 3.25%, Rate Floor: 3.25%) due 02/22/30	1,592,257	1,578,134
Permian Production Partners LLC 11.22% (1 Month Term SOFR + 6.00%, Rate Floor: 9.22%) (in-kind rate was 2.00%) due 11/24/25 ^{††,3}	819,015	814,921
Total Energy		<u>15,746,955</u>
Utilities - 0.3%		
Granite Generation LLC 8.94% (1 Month USD LIBOR + 3.75%, Rate Floor: 4.75%) due 11/09/26	3,266,889	3,207,171
Bank Loans - 0.3%		
Gen Digital, Inc. due 09/12/29	3,222,000	3,201,863
Total Senior Floating Rate Interests (Cost \$918,362,265)		<u>886,615,505</u>
CORPORATE BONDS^{††} - 4.4%		
Consumer, Non-cyclical - 2.1%		
Cheplapharm Arzneimittel GmbH 5.50% due 01/15/28 ⁴	2,975,000	2,692,375
CPI CG, Inc. 8.63% due 03/15/26 ⁴	2,689,000	2,588,141
Legends Hospitality Holding Company LLC / Legends Hospitality Co-Issuer, Inc. 5.00% due 02/01/26 ⁴	2,875,000	2,587,500
Sotheby's 7.38% due 10/15/27 ⁴	2,875,000	2,585,753
Tenet Healthcare Corp. 4.38% due 01/15/30	2,800,000	2,526,707
ADT Security Corp. 4.13% due 08/01/29 ⁴	2,875,000	2,483,281
Nathan's Famous, Inc. 6.63% due 11/01/25 ⁴	2,279,000	2,269,201
WW International, Inc. 4.50% due 04/15/29 ⁴	2,875,000	1,699,205
HCA, Inc. 4.50% due 02/15/27	1,500,000	1,447,003
Total Consumer, Non-cyclical		<u>20,879,166</u>
Communications - 0.9%		
VZ Secured Financing BV 5.00% due 01/15/32 ⁴	3,500,000	2,818,783
LCPR Senior Secured Financing DAC 6.75% due 10/15/27 ⁴	2,875,000	2,694,599
Altice France S.A. 5.50% due 10/15/29 ⁴	2,850,000	2,038,156
McGraw-Hill Education, Inc. 5.75% due 08/01/28 ⁴	1,575,000	1,364,722
Total Communications		<u>8,916,260</u>
Industrial - 0.6%		
New Enterprise Stone & Lime Company, Inc. 5.25% due 07/15/28 ⁴	2,875,000	2,616,337

Floating Rate Strategies Fund
SCHEDULE OF INVESTMENTS (Unaudited)

June 30, 2023

	Face Amount [~]	Value
CORPORATE BONDS^{††} - 4.4% (continued)		
Industrial - 0.6% (continued)		
GrafTech Global Enterprises, Inc.		
9.88% due 12/15/28 ⁴	2,120,000	\$ 2,104,100
Brundage-Bone Concrete Pumping Holdings, Inc.		
6.00% due 02/01/26 ⁴	1,412,000	1,337,047
Total Industrial		<u>6,057,484</u>
Consumer, Cyclical - 0.4%		
Fertitta Entertainment LLC / Fertitta Entertainment Finance Company, Inc.		
4.63% due 01/15/29 ⁴	5,000,000	4,387,500
Basic Materials - 0.2%		
WR Grace Holdings LLC		
4.88% due 06/15/27 ⁴	1,975,000	1,831,678
Mirabela Nickel Ltd.		
9.50% due 06/24/19 ^{†††,5,6}	1,279,819	60,791
Total Basic Materials		<u>1,892,469</u>
Financial - 0.2%		
Hunt Companies, Inc.		
5.25% due 04/15/29 ⁴	1,850,000	1,468,957
Total Corporate Bonds		<u>43,601,836</u>
(Cost \$50,345,274)		
COLLATERALIZED MORTGAGE OBLIGATIONS^{††} - 0.9%		
Residential Mortgage-Backed Securities - 0.9%		
RALI Series Trust		
2006-QO6, 4.17% (1 Month USD LIBOR + 0.36%, Rate Floor: 0.36%) due 06/25/46 [◇]	10,472,375	2,495,947
2006-QO2, 5.59% (1 Month USD LIBOR + 0.44%, Rate Floor: 0.44%) due 02/25/46 [◇]	416,751	83,980
Washington Mutual Mortgage Pass-Through Certificates Trust		
2007-OA6, 4.79% (1 Year CMT Rate + 0.81%, Rate Floor: 0.81%) due 07/25/47 [◇]	2,312,493	1,874,788
Washington Mutual Mortgage Pass-Through Certificates WMALT Series Trust		
2006-AR9, 4.82% (1 Year CMT Rate + 0.84%, Rate Floor: 0.84%) due 11/25/46 [◇]	1,533,678	1,279,209
American Home Mortgage Assets Trust		
2006-4, 5.36% (1 Month USD LIBOR + 0.21%, Rate Floor: 0.21%) due 10/25/46 [◇]	2,240,176	1,224,729
Lehman XS Trust Series		
2006-16N, 5.53% (1 Month USD LIBOR + 0.38%, Rate Floor: 0.38%) due 11/25/46 [◇]	1,257,770	1,088,140
Nomura Resecuritization Trust		
2015-4R, 2.44% (1 Month USD LIBOR + 0.43%, Rate Floor: 0.43%) due 03/26/36 ^{◇,4}	578,057	517,494
Alliance Bancorp Trust		
2007-OA1, 5.63% (1 Month USD LIBOR + 0.48%, Rate Floor: 0.48%) due 07/25/37 [◇]	356,597	302,797
Morgan Stanley Re-REMIC Trust		
2010-R5, 2.67% due 06/26/36 ⁴	266,058	235,514
New Century Home Equity Loan Trust		
2004-4, 5.95% (1 Month USD LIBOR + 0.80%, Rate Cap/Floor: 12.50%/0.80%) due 02/25/35 [◇]	130,362	123,396
GSAA Home Equity Trust		
2007-7, 5.69% (1 Month USD LIBOR + 0.54%, Rate Floor: 0.54%) due 07/25/37 [◇]	116,493	111,366
Total Residential Mortgage-Backed Securities		<u>9,337,360</u>
Total Collateralized Mortgage Obligations		<u>9,337,360</u>
(Cost \$12,380,307)		
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	519,643
Treman Park CLO Ltd.		
2015-1A COM, due 10/20/28 ^{4,7}	977,702	25,029
OHA Credit Partners IX Ltd.		
2013-9A ACOM, due 10/20/25 ^{4,7}	1,808,219	1,989
Total Collateralized Loan Obligations		<u>546,661</u>
Total Asset-Backed Securities		<u>546,661</u>
(Cost \$99,842)		
Total Investments - 100.5%		<u>\$ 1,003,018,987</u>
(Cost \$1,047,592,537)		
Other Assets & Liabilities, net - (0.5)%		<u>(4,495,240)</u>
Total Net Assets - 100.0%		<u>\$ 998,523,747</u>

Floating Rate Strategies Fund
SCHEDULE OF INVESTMENTS (Unaudited)

June 30, 2023

Forward Foreign Currency Exchange Contracts^{††}

Counterparty	Currency	Type	Quantity	Contract Amount	Settlement Date	Unrealized Depreciation
Barclays Bank plc	GBP	Sell	6,690,000	8,433,862 USD	07/14/23	\$ (62,978)
Bank of America, N.A.	EUR	Sell	18,221,000	19,681,741 USD	07/14/23	(215,531)
						\$ (278,509)

~ 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, 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 June 30, 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 \$40,867,004 (cost \$50,114,559), or 4.1% 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 \$60,791 (cost \$1,160,811), or 0.0% 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