

FLOATING RATE STRATEGIES FUND

	SHARES	VALUE
COMMON STOCKS[†] - 0.0%		
ENERGY - 0.0%		
Titan Energy LLC*	10,110	\$ 45,495
CONSUMER, NON-CYCLICAL - 0.0%		
Targus Group International, Inc*. ^{††.1.2}	13,186	19,586
Total Common Stocks (Cost \$317,820)		65,081
MUTUAL FUNDS[†] - 0.7%		
Guggenheim Strategy Fund I ²	748,968	18,806,574
Guggenheim Strategy Fund II ²	293,810	7,362,879
Total Mutual Funds (Cost \$25,947,368)		26,169,453
MONEY MARKET FUND[†] - 2.6%		
Federated U.S. Treasury Cash Reserve Fund Institutional Shares 0.84% ³	96,122,988	96,122,988
Total Money Market Fund (Cost \$96,122,988)		96,122,988
	FACE	
	AMOUNT-	
SENIOR FLOATING RATE INTERESTS^{††.4} - 84.0%		
INDUSTRIAL - 18.5%		
RING Container Technologies Group LLC		
2.75% (3 Month USD LIBOR + 275 bps) due 09/28/24 ¹³	40,000,000	40,100,000
Flex Acquisition Company, Inc.		
4.30% (3 Month USD LIBOR + 300 bps) due 12/29/23	36,668,813	36,749,117
VC GB Holdings, Inc.		
4.99% (1 Month USD LIBOR + 375 bps) due 02/28/24	34,121,735	34,420,300
Optiv, Inc.		
4.56% (3 Month USD LIBOR + 325 bps) due 02/01/24	31,190,805	29,241,380
BWAY Holding Co.		
4.48% (1 Month USD LIBOR + 325 bps) due 04/03/24	27,631,997	27,696,103
DAE Aviation		
4.99% (1 Month USD LIBOR + 375 bps) due 07/07/22	27,367,597	27,561,359
Quikrete Holdings, Inc.		
3.99% (1 Month USD LIBOR + 275 bps) due 11/15/23	26,301,250	26,280,209
Rexnord LLC/ RBS Global, Inc.		
4.06% (3 Month USD LIBOR + 550 bps) and (1 Month USD LIBOR + 550 bps) due 08/21/23 ¹⁴	25,696,843	25,783,441
Transdigm, Inc.		
4.27% (1 Month USD LIBOR + 300 bps) and (3 Month USD LIBOR + 300 bps) due 05/14/22 ¹⁴	12,784,025	12,810,232
4.33% (1 Month USD LIBOR + 300 bps) and (3 Month USD LIBOR + 300 bps) due 06/04/21 ¹⁴	6,589,822	6,603,792

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	FACE AMOUNT-	VALUE
Transdigm, Inc (cont'd)		
4.27% (1 Month USD LIBOR + 300 bps) and (3 Month USD LIBOR + 600 bps) due 06/09/23 ¹⁴	4,949,875	\$ 4,961,754
Engineered Machinery Holdings, Inc.		
4.56% (2 Month USD LIBOR + 325 bps) due 07/19/24	22,323,009	22,323,009
4.58% (Prime Rate + 225 bps) due 07/19/24	1,690,454	1,690,454
Travelport Finance (Luxembourg) SARL		
4.06% (3 Month USD LIBOR + 275 bps) due 09/02/21	23,803,978	23,764,702
Filtration Group Corp.		
4.24% (2 Month LIBOR + 300 bps) due 11/23/20	20,683,341	20,786,758
Charter Nex US, Inc.		
4.49% (1 Month USD LIBOR + 325 bps) due 05/16/24	19,426,313	19,474,878
Cartrawler		
3.75% (1 Month EURIBOR + 375 bps) due 04/29/21 ¹¹	EUR 16,068,477	18,801,315
GYP Holdings III Corp.		
4.31% (3 Month USD LIBOR + 300 bps) due 04/01/23	18,429,771	18,552,697
Reynolds Group Holdings, Inc.		
4.24% (1 Month USD LIBOR + 300 bps) due 02/05/23	17,368,844	17,431,372
Advanced Disposal Services, Inc.		
3.95% (1 Week USD LIBOR + 275 bps) due 11/10/23	16,877,941	16,976,339
Brickman Group Holdings, Inc.		
4.23% (1 Month USD LIBOR + 300 bps) due 12/18/20	15,828,763	15,892,078
Arctic Long Carriers		
5.74% (1 Month USD LIBOR + 450 bps) due 05/18/23	15,416,363	15,522,427
Hayward Industries, Inc.		
4.74% (1 Month USD LIBOR + 350 bps) due 08/05/24	14,450,000	14,534,244
9.49% (1 Month USD LIBOR + 825 bps) due 08/04/25	500,000	495,000
CHI Overhead Doors, Inc.		
4.58% (3 Month USD LIBOR + 325 bps) due 07/29/22	14,358,561	14,304,717
Engility Corp.		
4.49% (Commercial Prime Lending Rate + 225 bps) and (1 Month USD LIBOR + 650 bps) due 08/14/23 ¹⁴	12,977,265	13,115,214
TMF Group Holding BV		
3.50% (6 Month EURIBOR + 350 bps) due 10/13/23 ¹¹	EUR 10,750,000	12,776,885
American Builders & Contractors Supply Co., Inc.		
3.74% (1 Month USD LIBOR + 250 bps) due 10/31/23	11,969,925	12,010,503
American Bath Group LLC		
6.58% (3 Month USD LIBOR + 525 bps) due 09/30/23	10,917,293	10,944,586

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Imagine Print Solutions LLC		
6.09% (3 Month USD LIBOR + 475 bps) due 06/21/22	10,696,250	\$ 10,696,250
Zodiac Pool Solutions LLC		
5.33% (3 Month USD LIBOR + 400 bps) due 12/20/23	10,055,885	10,156,443
Hanjin International Corp.		
2.50% (3 Month USD LIBOR + 95)due 09/28/20	9,750,000	9,750,000
Wrangler Buyer Corp.		
3.00% (1 Month USD LIBOR + 300 bps)due 09/27/24 ¹³	9,350,000	9,392,823
CPG International LLC		
5.08% (3 Month USD LIBOR + 375 bps) due 05/05/24	6,716,250	6,758,227
CPM Holdings, Inc.		
5.49% (3 Month USD LIBOR + 425) due 04/11/22	6,666,389	6,727,520
Kuehg Corp. (Kindercare)		
5.08% (3 Month LIBOR + 375 bps) due 08/12/22	6,571,676	6,542,958
NVA Holdings, Inc.		
4.83% (3 Month USD LIBOR + 350 bps) due 08/14/21	6,144,654	6,184,963
Corialis Group Ltd.		
3.75% (3 Month EURIBOR + 375 bps) due 03/11/24 ¹¹	EUR 5,075,000	6,041,415
Crosby Worldwide		
4.31% (3 Month USD LIBOR + 300 bps) due 11/23/20	6,471,837	5,970,269
Thermasys Corp.		
5.31% (3 Month USD LIBOR + 400 bps) due 05/03/19	6,142,500	5,651,100
Berlin Packaging LLC		
4.53% (1 Month USD LIBOR + 650 bps) and (3 Month USD LIBOR + 325 bps) due 10/01/21 ¹⁴	5,608,878	5,632,267
Recess Holdings, Inc.		
4.75% (3 Month USD LIBOR + 375 bps) due 09/30/24	5,109,524	5,135,071
Hardware Holdings LLC		
7.83% (3 Month USD LIBOR + 650 bps) due 03/30/20	5,203,125	5,047,031
Duran Group Holding GMBH		
4.00% (3 Month EURIBOR + 400 bps) due 03/29/24 ¹¹	EUR 4,100,000	4,797,305
Generac Power Systems, Inc.		
3.55% (3 Month USD LIBOR + 225 bps) due 05/31/23	4,050,000	4,050,000
Consolidated Container Co. LLC		
4.74% (1 Month USD LIBOR + 350 bps) due 05/22/24	3,750,000	3,770,325
Hillman Group, Inc.		
4.84% (3 Month USD LIBOR + 350 bps) due 06/30/21	3,422,685	3,431,242
Thor Bidco (Morrison Utility)		
5.28% (3 Month USD LIBOR + 500 bps) due 09/20/23	GBP 2,550,000	3,416,490

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	FACE AMOUNT~	VALUE
Survitec		
4.25% (6 Month EURIBOR + 425 bps) due 03/12/22 ¹¹	EUR 2,700,000	\$ 3,055,490
SIG Onex Wizard Acquisition		
4.24% (1 Month USD LIBOR + 300 bps) due 03/11/22	2,800,525	2,805,594
Learning Care Group (US), Inc.		
5.28% (3 Month USD LIBOR + 400 bps) and (2 Month USD LIBOR + 400 bps) due 05/05/21 ¹⁴	2,632,852	2,652,599
SI Organization		
6.08% (3 Month USD LIBOR + 475 bps) due 11/22/19	2,392,202	2,413,134
Signode Industrial Group US, Inc.		
4.03% (1 Month USD LIBOR + 550 bps) and (3 Month USD LIBOR + 275 bps) due 05/01/21 ¹⁴	2,218,750	2,223,365
Doncasters Group Ltd.		
9.58% (3 Month USD LIBOR + 825 bps) due 10/09/20	2,348,621	2,191,263
Constantia Lux Parent S.A.		
4.24% (1 Month USD LIBOR + 300 bps) due 04/30/22	1,808,606	1,799,563
Tank Holdings Corp.		
5.55% (3 Month USD LIBOR + 425 bps) due 03/16/22	1,673,913	1,680,190
Pro Mach Group, Inc.		
4.99% (Commercial Prime Lending Rate + 275 bps) and (1 Month USD LIBOR + 375 bps) due 10/22/21 ¹⁴	945,875	949,820
Ceva Group plc (United Kingdom)		
3.24% (3 Month EURIBOR + 475 bps) due 03/19/19 ¹²	EUR 840,000	478,043
6.00% (3 Month USD LIBOR + 500 bps) due 03/19/19	480,000	451,270
Pexco LLC		
4.81% (3 Month USD LIBOR + 350 bps) due 05/08/24	822,938	820,880
Atkore International, Inc.		
4.34% (3 Month USD LIBOR + 300 bps) due 12/22/23	594,927	597,901
Wencor Group		
4.74% (1 Month LIBOR + 350 bps) due 06/19/19 ^{†††.1}	306,923	294,561
NANA Development Corp.		
8.08% (3 Month USD LIBOR + 675 bps) due 03/15/18	154,259	151,174
Total Industrial		683,321,411
CONSUMER, NON-CYCLICAL - 15.8%		
MPH Acquisition Holdings LLC		
4.33% (3 Month USD LIBOR + 300 bps) due 06/07/23	36,640,781	36,904,227
Albertson's LLC		
3.99% (1 Month USD LIBOR + 275 bps) due 08/25/21	21,862,149	21,059,371
4.33% (3 Month USD LIBOR + 300 bps) due 12/21/22	6,268,539	6,034,597

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4.32% (3 Month USD LIBOR + 300 bps) due 06/22/23	3,491,250	\$ 3,351,600
Press Ganey Holdings, Inc.		
4.49% (1 Month USD LIBOR + 325 bps) due 10/23/23	28,557,048	28,682,128
Chobani LLC		
5.49% (1 Month USD LIBOR + 425 bps) due 10/10/23	28,148,195	28,382,670
Examworks Group, Inc.		
4.49% (1 Month USD LIBOR + 325 bps) due 07/27/23	27,570,376	27,701,336
Smart & Final Stores LLC		
4.83% (3 Month USD LIBOR + 350 bps) due 11/15/22	28,140,447	27,058,729
CHG Healthcare Services, Inc.		
4.56% (3 Month USD LIBOR + 325 bps) due 06/07/23	25,044,759	25,268,408
DJO Finance LLC		
4.49% (1 Month USD LIBOR + 325 bps) due 06/08/20	23,746,388	23,706,731
Dole Food Company, Inc.		
4.02% (2 Month USD LIBOR + 1650 bps) and (3 Month USD LIBOR + 275 bps) and (Commercial Prime Lending Rate + 175 bps) due 04/06/24 ¹⁴	22,712,156	22,765,303
PPDI LLC		
4.04% (1 Month USD LIBOR + 275 bps) and (3 Month USD LIBOR + 275 bps) due 08/18/22 ¹⁴	21,880,357	21,982,976
Diamond (BC) B.V.		
4.32% (3 Month USD LIBOR + 300 bps) due 09/06/24	10,950,000	10,910,909
3.25% (3 Month EURIBOR + 325 bps) due 09/06/24 ¹¹	EUR 9,100,000	10,728,342
JBS USA Lux SA		
3.80% (3 Month USD LIBOR + 250 bps) due 10/30/22	21,064,150	20,800,848
Sterigenics-Norion Holdings		
4.24% (1 Month USD LIBOR + 300 bps) due 05/15/22	20,536,900	20,536,900
American Tire Distributors, Inc.		
5.49% (1 Month USD LIBOR + 425 bps) due 09/01/21	17,115,801	17,265,564
AI Aqua Zip Bidco Pty Ltd.		
4.74% (1 Month USD LIBOR + 350 bps) due 12/13/23	16,420,000	16,461,050
Hearthside Group Holdings LLC		
4.24% (1 Month USD LIBOR + 300 bps) due 06/02/21	15,628,846	15,661,354
Change Healthcare Holdings, Inc.		
3.99% (1 Month USD LIBOR + 275 bps) due 03/01/24	14,785,700	14,818,968
Surgery Center Holdings, Inc.		
4.49% (1 Month USD LIBOR + 325 bps) due 09/02/24	13,450,000	13,332,313
US Foods, Inc.		
3.99% (1 Month USD LIBOR + 275 bps) due 06/27/23	13,251,951	13,326,957

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Hostess Brands LLC		
3.74% (1 Month USD LIBOR + 250 bps) due 08/03/22	12,352,303	\$ 12,388,372
Authentic Brands		
4.50% (3 month LIBOR + 350 bps) due 09/27/24	12,050,000	12,080,125
5.32% (3 Month LIBOR + 400 bps) due 05/27/21	17,856,145	60,927
Grifols Worldwide Operations USA, Inc.		
3.45% (1 Week USD LIBOR + 225 bps) due 01/31/25	10,945,000	10,961,636
Lineage Logistics LLC		
4.74% (1 Month USD LIBOR + 350 bps) due 04/07/21	10,685,850	10,695,894
Immuco, Inc.		
6.24% (1 Month USD LIBOR + 500 bps) due 06/15/21	10,523,625	10,668,325
INC Research Holdings, Inc.		
3.49% (1 Month USD LIBOR + 225 bps) due 08/01/24	10,500,000	10,532,130
CareCore National LLC		
5.24% (1 Month USD LIBOR + 400 bps) due 03/05/21	9,478,319	9,573,102
Endo Luxembourg Finance Co.		
5.50% (1 Month USD LIBOR + 425 bps) due 04/29/24	9,276,750	9,357,922
CTI Foods Holding Co. LLC		
8.49% (1 Month USD LIBOR + 725 bps) due 06/28/21	7,420,000	5,945,275
4.74% (1 Month USD LIBOR + 350 bps) due 06/29/20	3,662,453	3,296,208
CPI Holdco LLC		
5.34% (3 Month LIBOR + 400 bps) due 03/21/24	9,100,306	9,168,558
ADMI Corp.		
5.07% (3 Month USD LIBOR + 375 bps) due 04/29/22	7,939,086	8,008,553
Reddy Ice Holdings, Inc.		
6.88% (Commercial Prime Lending Rate + 450 bps) and (3 Month USD LIBOR + 550 bps) due 05/01/19 ¹⁴	4,681,893	4,597,619
10.81% (3 Month USD LIBOR + 950 bps) due 11/01/19	2,000,000	1,875,000
Avantor, Inc.		
5.00% (3 Month USD LIBOR + 400 bps) due 09/20/24	4,650,000	4,662,602
Equian LLC		
5.07% (3 Month USD LIBOR + 375 bps) due 05/20/24	3,299,085	3,340,323
5.06% (3 Month USD LIBOR + 375 bps) due 05/20/24	1,017,647	1,030,368
Valeant Pharmaceuticals International, Inc.		
5.99% (1 Month USD LIBOR + 475 bps) due 04/01/22	3,978,926	4,049,393
Grocery Outlet, Inc.		
4.83% (3 Month USD LIBOR + 350 bps) due 10/21/21	3,910,458	3,895,794

FLOATING RATE STRATEGIES FUND

	FACE AMOUNT~	VALUE
Global Healthcare Exchange LLC		
4.58% (3 Month USD LIBOR + 325 bps) due 06/28/24	3,591,000	\$ 3,602,240
Stratose Intermediate Holdings II LLC		
4.49% (1 Month USD LIBOR + 325 bps) due 06/22/23	3,291,750	3,316,438
Nellson Nutraceutical (US)		
6.33% (3 Month LIBOR + 500 bps) due 12/23/21	3,032,545	3,009,801
Arctic Glacier Group Holdings, Inc.		
5.49% (1 Month USD LIBOR + 425 bps) due 03/20/24	2,412,875	2,424,939
Nellson Nutraceutical (US)		
6.34% (3 Month LIBOR + 500 bps) due 12/23/21	1,883,565	1,869,438
NES Global Talent		
6.81% (3 Month USD LIBOR + 550 bps) due 10/03/19	1,547,506	1,392,756
Acadia Healthcare Company, Inc.		
3.98% (1 Month USD LIBOR + 275 bps) due 02/16/23	1,326,375	1,334,996
Catalent Pharma Solutions, Inc.		
3.99% (1 Month USD LIBOR + 275 bps) due 05/20/21	1,026,119	1,032,850
Jacobs Douwe Egberts		
3.56% (3 Month USD LIBOR + 225 bps) due 07/04/22	702,749	705,089
Rite Aid Corp.		
5.99% (1 Month USD LIBOR + 475 bps) due 08/21/20	500,000	503,335
Targus Group International, Inc.		
(Prime Rate + 1050 bps) due 05/24/16 ^{†††,1,2,7}	152,876	—
Total Consumer, Non-cyclical		582,121,289
CONSUMER, CYCLICAL - 13.3%		
Gates Global LLC		
3.50% (3 Month EURIBOR + 350 bps) due 04/01/24 ¹¹	EUR 20,173,625	23,974,211
4.58% (3 Month USD LIBOR + 325 bps) due 04/01/24	17,301,909	17,366,791
Equinox Holdings, Inc.		
4.49% (1 Month USD LIBOR + 325 bps) due 03/08/24	33,915,000	34,027,936
Leslie's Poolmart, Inc.		
5.06% (3 Month USD LIBOR + 375 bps) due 08/16/23	31,124,707	31,113,502
AlixPartners, LLP		
4.33% (3 Month USD LIBOR + 300 bps) due 04/04/24	28,059,000	28,111,751
USIC Holding, Inc.		
5.00% (3 Month LIBOR + 350 bps) due 12/08/23	26,935,719	27,092,755
Sears Holdings Corp.		
5.74% (1 Month USD LIBOR + 450 bps) due 06/30/18	24,639,552	24,300,758
Life Time Fitness, Inc.		
4.32% (3 Month USD LIBOR + 300 bps) due 06/10/22	24,145,273	24,209,500

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PC Intermediate Holdings, Inc.			
4.32% (3 Month USD LIBOR + 300 bps) due 08/19/22	23,769,483	\$	23,864,561
Fitness International LLC			
7.50% (Commercial Prime Lending Rate + 325 bps) due 07/01/20	22,029,887		22,132,106
Navistar Inc.			
5.24% (1 Month USD LIBOR + 400 bps) due 08/07/20	19,656,840		19,746,869
PetSmart Inc			
4.24% (1 Month USD LIBOR + 300 bps) due 03/11/22	22,241,648		18,757,049
Greektown Holdings LLC			
4.24% (1 Month USD LIBOR + 300 bps) due 04/25/24	17,905,125		17,896,172
Acosta, Inc.			
4.49% (1 Month USD LIBOR + 325 bps) and (3 Month USD LIBOR + 325 bps) due 09/26/21 ¹⁴	17,788,369		15,692,721
National Vision, Inc.			
4.24% (1 Month USD LIBOR + 300 bps) due 03/12/21	15,329,235		15,361,119
BBB Industries, LLC			
5.74% (1 Month USD LIBOR + 450 bps) due 11/03/21	15,182,083		15,333,904
Petco Animal Supplies, Inc.			
4.31% (3 Month USD LIBOR + 300 bps) due 01/26/23	18,072,263		14,872,026
Eldorado Resorts, Inc.			
3.56% (3 Month USD LIBOR + 225 bps) due 04/17/24	14,026,250		14,008,717
At Home Holding III Corp.			
4.81% (3 Month USD LIBOR + 350 bps) due 06/03/22	12,218,750		12,096,563
Burlington Coat Factory Warehouse Corp.			
3.99% (1 Month USD LIBOR + 275 bps) due 08/13/21	10,100,000		10,118,988
Trader Corp.			
4.58% (3 Month USD LIBOR + 325 bps) due 09/28/23	9,828,069		9,809,690
Deuce Acquisition			
6.50% (6 Month USD LIBOR + 550 bps) due 12/08/22	GBP 7,100,000		9,517,337
Cyan Blue Holdco 3 Ltd.			
4.83% (3 Month USD LIBOR + 350 bps) due 08/25/24	9,077,250		9,102,757
Advantage Sales & Marketing LLC			
4.49% (1 Month USD LIBOR + 325 bps) due 07/23/21	9,493,770		8,921,200
PTL Acquisition, Inc.			
3.49% (1 Month USD LIBOR + 225 bps) due 08/01/23	8,217,000		8,268,356
Prime Security Services Borrower LLC			
3.99% (1 Month USD LIBOR + 275 bps) due 05/02/22	6,616,792		6,670,123
Neiman Marcus Group, Inc.			
4.48% (1 Month USD LIBOR + 325 bps) due 10/25/20	7,726,936		5,738,023
Belk, Inc.			
6.05% (3 Month USD LIBOR + 475 bps) due 12/12/22	6,427,683		5,375,857

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Men's Wearhouse		
4.77% (1 Month USD LIBOR + 350 bps) and (3 Month USD LIBOR + 700 bps) due 06/18/21 ¹⁴	4,311,546	\$ 4,197,032
Belmond Interfin Ltd.		
3.99% (1 Month USD LIBOR + 275 bps) due 07/03/24	3,990,000	3,992,514
Penn National Gaming, Inc.		
3.74% (1 Month USD LIBOR + 250 bps) due 01/19/24	2,388,000	2,396,955
International Car Wash Group Ltd.		
4.50% (3 Month USD LIBOR + 350 bps) due 10/03/24	2,250,000	2,258,438
Penn Engineering & Manufacturing Corp.		
3.99% (1 Month USD LIBOR + 275 bps) due 06/27/24	1,995,000	1,999,369
Truck Hero, Inc.		
5.33% (3 Month USD LIBOR + 400 bps) due 04/22/24	1,392,255	1,389,930
BJ's Wholesale Club, Inc.		
4.98% (1 Month USD LIBOR + 375 bps) due 02/03/24	1,435,403	1,373,881
Total Consumer, Cyclical		491,089,461
TECHNOLOGY - 12.4%		
Infor (US), Inc.		
3.75% (3 Month EURIBOR + 275 bps) due 02/01/22 ¹¹	EUR 21,492,000	25,501,842
4.08% (3 Month USD LIBOR + 275 bps) due 02/01/22	10,035,966	10,007,765
LANDesk Group, Inc.		
5.49% (1 Month USD LIBOR + 425 bps) due 01/20/24	34,363,878	33,447,393
Verisure Cayman 2		
3.00% (3 Month EURIBOR + 300 bps) due 10/21/22 ¹¹	EUR 24,250,000	28,689,002
Solera LLC		
4.49% (1 Month USD LIBOR + 325 bps) due 03/03/23	26,314,263	26,378,469
Internet Brands, Inc.		
4.82% (3 Month USD LIBOR + 350 bps) due 09/13/24	25,972,309	25,799,074
First Data Corp.		
3.74% (1 Month USD LIBOR + 250 bps) due 04/26/24	14,661,644	14,706,216
3.49% (1 Month USD LIBOR + 225 bps) due 07/08/22	8,199,430	8,210,827
Project Alpha (Qlik)		
4.81% (3 Month USD LIBOR + 350 bps) due 04/26/24	22,977,413	22,402,977
Kronos, Inc.		
4.81% (3 Month USD LIBOR + 350 bps) due 11/01/23	20,565,387	20,673,767
Seattle Spnco		
3.99% (1 Month USD LIBOR + 275 bps) due 06/21/24	19,489,112	19,513,474
TIBCO Software, Inc.		
4.74% (1 Month USD LIBOR + 350 bps) due 12/04/20	19,252,375	19,300,506
Epicor Software		
4.99% (1 Month USD LIBOR + 375 bps) due 06/01/22	18,252,609	18,275,425
Go Daddy Operating Company LLC		
3.74% (1 Month USD LIBOR + 250 bps) due 02/15/24	17,611,837	17,655,867

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Peak 10 Holding Corp.		
4.81% (3 Month USD LIBOR + 350 bps) due 08/01/24	17,400,000	\$ 17,400,000
Planview, Inc.		
6.49% (1 Month LIBOR + 525 bps) due 01/27/23 ^{†††.1}	15,960,000	15,748,233
Cypress Intermediate Holdings III, Inc.		
4.24% (1 Month USD LIBOR + 300 bps) due 04/29/24	13,266,750	13,240,217
EIG Investors Corp.		
5.32% (3 Month USD LIBOR + 400 bps) due 02/09/23	12,542,354	12,661,004
Cologix Holdings, Inc.		
4.46% (3 Month USD LIBOR + 300 bps) due 03/20/24	9,650,505	9,642,495
8.24% (1 Month USD LIBOR + 700 bps) due 03/20/25	1,900,000	1,912,673
Advanced Computer Software		
6.82% (3 Month USD LIBOR + 550 bps) due 03/18/22	6,301,162	6,222,398
10.81% (3 Month USD LIBOR + 950 bps) due 01/31/23	4,490,000	4,149,523
Informatica Corp.		
4.83% (3 Month USD LIBOR + 350 bps) due 08/05/22	10,243,735	10,247,423
Banca Civica (UK) - Chambertin		
4.24% (3 Month GBP LIBOR + 400 bps) due 05/29/19 ^{†††.1}	GBP 3,800,000	5,078,512
4.74% (1 Month GBP LIBOR + 450 bps) due 05/29/20 ^{†††.1}	GBP 3,800,000	5,078,512
Ipreo Holdings		
4.33% (3 Month USD LIBOR + 300 bps) due 08/06/21	8,729,204	8,670,980
GlobalLogic Holdings, Inc.		
5.83% (3 Month USD LIBOR + 450 bps) due 06/20/22	7,595,375	7,614,364
Aspect Software, Inc.		
11.24% (1 Month USD LIBOR + 1000 bps) due 05/25/20 ²	6,759,920	6,650,071
Microsemi Corp.		
3.55% (3 Month USD LIBOR + 225 bps) due 01/15/23	6,639,244	6,650,066
Palermo Finance Corp.		
5.80% (3 Month USD LIBOR + 450 bps) due 04/17/23 ^{†††.1}	6,433,875	6,374,732
MA Financeco LLC		
3.81% (3 Month USD LIBOR + 250 bps) due 11/19/21	6,275,000	6,267,156
Switch Ltd.		
3.99% (1 Month USD LIBOR + 275 bps) due 06/27/24	5,985,000	6,026,177
Micron Technology, Inc.		
3.74% (1 Month USD LIBOR + 250 bps) due 04/26/22	5,745,580	5,781,950
Compucom Systems, Inc.		
4.49% (1 Month USD LIBOR + 325 bps) due 05/11/20	4,196,260	3,653,390
Miami Escrow Borrower LLC		
3.99% (1 Month USD LIBOR + 275 bps) due 06/21/24	2,885,888	2,889,495
Sabre GLBL, Inc.		
3.49% (1 Month USD LIBOR + 225 bps) due 02/22/24	2,375,113	2,385,349

FLOATING RATE STRATEGIES FUND

	FACE AMOUNT-	VALUE
Oberthur Technologies Group SAS		
3.75% (3 Month EURIBOR + 375 bps) due 01/10/24 ¹¹	EUR 1,150,000	\$ 1,333,353
Total Technology		456,240,677
COMMUNICATIONS - 9.7%		
Univision Communications, Inc.		
3.99% (1 Month LIBOR + 275 bps) due 03/15/24	34,006,522	33,687,880
Altice US Finance I Corp.		
3.49% (1 Month USD LIBOR + 225 bps) due 07/28/25	33,693,056	33,516,168
SFR Group SA		
4.56% (3 Month USD LIBOR + 325 bps) due 01/14/25	29,626,125	29,704,338
4.06% (3 Month USD LIBOR + 275 bps) due 07/31/25	500,184	497,558
Telenet Financing USD LLC		
3.98% (1 Month USD LIBOR + 275 bps) due 06/30/25	29,860,000	29,942,115
Radiate HoldCo LLC		
4.24% (1 Month USD LIBOR + 300 bps) due 02/01/24	30,004,127	29,575,968
Virgin Media Bristol LLC		
3.98% (1 Month USD LIBOR + 275 bps) due 01/31/25	28,185,935	28,281,203
WMG Acquisition Corp.		
3.74% (1 Month USD LIBOR + 250 bps) due 11/01/23	24,154,713	24,196,259
Sprint Communications, Inc.		
3.75% (1 Month USD LIBOR + 250 bps) due 02/02/24	24,004,375	24,019,498
Cengage Learning Acquisitions, Inc.		
5.49% (1 Month USD LIBOR + 425 bps) due 06/07/23	24,791,080	22,803,331
CSC Holdings, LLC		
3.48% (1 Month USD LIBOR + 225 bps) due 07/17/25	21,708,093	21,568,510
Mcgraw-Hill Global Education Holdings LLC		
5.24% (1 Month USD LIBOR + 400 bps) due 05/04/22	19,291,580	18,922,918
Market Track LLC		
5.58% (Commercial Prime Lending Rate + 325 bps) and (3 Month USD LIBOR + 425 bps) due 06/05/24 ¹⁴	13,815,375	13,746,298
Ziggo Secured Finance BV		
3.73% (1 Month USD LIBOR + 250 bps) due 04/15/25	13,550,000	13,538,212
Light Tower Fiber LLC		
4.49% (1 Month USD LIBOR + 325 bps) due 04/13/20	13,437,148	13,445,614
Houghton Mifflin Co.		
4.24% (1 Month USD LIBOR + 300 bps) due 05/28/21	10,657,219	10,257,573
AMC Entertainment Holdings, Inc.		
3.48% (1 Month USD LIBOR + 225 bps) due 12/15/23	3,184,000	3,168,080
Proquest LLC		
4.99% (1 Month USD LIBOR + 375 bps) due 10/24/21	2,678,946	2,704,610

FLOATING RATE STRATEGIES FUND

	FACE AMOUNT~	VALUE
Match Group, Inc.		
3.81% (3 Month USD LIBOR + 250 bps) due 11/16/22	2,471,875	\$ 2,487,324
Anaren, Inc.		
5.83% (3 Month USD LIBOR + 450 bps) due 02/18/21	1,481,971	1,489,381
9.58% (3 Month USD LIBOR + 825 bps) due 08/18/21	275,000	272,250
Level 3 Financing, Inc.		
3.49% (1 Month USD LIBOR + 225 bps) due 02/22/24	1,000,000	999,220
GTT Communications, Inc.		
4.50% (1 Month USD LIBOR + 325 bps) due 01/09/24	249,372	250,307
Total Communications		359,074,615
FINANCIAL - 8.4%		
Misys Ltd.		
4.82% (3 Month USD LIBOR + 350 bps) due 06/13/24	37,000,000	37,152,070
LPL Holdings, Inc.		
3.80% (6 Month LIBOR + 250 bps) due 03/11/24	34,314,000	34,228,215
3.65% (3 Month USD LIBOR + 225 bps) due 09/11/24	656,625	654,983
National Financial Partners Corp.		
4.74% (3 Month USD LIBOR + 350 bps) due 01/08/24	32,656,000	32,860,100
Amwins Group LLC		
3.98% (1 Month USD LIBOR + 275 bps) due 01/25/24	25,631,313	25,669,759
Avolon Luxembourg SARL		
3.99% (1 Month USD LIBOR + 275 bps) due 03/21/22	24,139,500	24,184,641
Americold Realty Operating Partnership, LP		
4.99% (1 Month USD LIBOR + 375 bps) due 12/01/22	20,838,737	21,047,125
HUB International Ltd.		
4.31% (3 Month USD LIBOR + 300 bps) due 10/02/20	19,744,987	19,869,972
Alliant Holdings I L.P.		
4.56% (3 Month USD LIBOR + 325 bps) due 08/12/22	16,226,718	16,279,130
TransUnion LLC		
3.24% (1 Month USD LIBOR + 200 bps) due 04/10/23	16,095,039	16,052,226
Delos International		
3.33% (2 Month USD LIBOR + 200 bps) due 10/06/23	11,250,000	11,315,025
York Risk Services		
4.99% (1 Month USD LIBOR + 375 bps) due 10/01/21	11,318,733	11,109,337
WEX, Inc.		
3.99% (1 Month USD LIBOR + 275 bps) due 06/30/23	9,973,750	10,073,488
Acrisure LLC		
6.27% (2 Month USD LIBOR + 500 bps) due 11/22/23	9,674,218	9,778,990
Vantiv LLC		
2.00% (3 Month USD LIBOR + 200 bps) due 09/06/24 ¹³	9,096,963	9,096,963

FLOATING RATE STRATEGIES FUND

	FACE AMOUNT~	VALUE
USI, Inc.		
4.31% (6 Month USD LIBOR + 300 bps) due 05/16/24	5,500,000	\$ 5,479,375
4.92% (3 Month USD LIBOR + 300 bps) due 05/16/24	1,654,000	1,647,798
American Stock Transfer & Trust		
5.84% (3 Month USD LIBOR + 450 bps) due 06/26/20	5,619,968	5,634,018
Jefferies Finance LLC		
4.31% (3 Month USD LIBOR + 300 bps) due 08/02/24	5,500,000	5,500,000
Capital Automotive L.P.		
4.24% (1 Month LIBOR + 300 bps) due 03/25/24	3,861,713	3,881,021
Focus Financial Partners LLC		
4.55% (3 Month USD LIBOR + 325 bps) due 07/03/24	2,750,000	2,770,625
Geo Group, Inc.		
3.49% (1 Month USD LIBOR + 225 bps) due 03/22/24	2,537,250	2,539,356
Fly Leasing Ltd.		
3.56% (3 Month USD LIBOR + 225 bps) due 02/09/23	1,598,470	1,601,139
Total Financial		<u>308,425,356</u>
BASIC MATERIALS - 2.1%		
Alpha 3 B.V.		
4.33% (3 Month USD LIBOR + 300 bps) due 01/31/24	28,863,038	28,935,194
PQ Corp.		
4.56% (3 Month USD LIBOR + 325 bps) due 11/04/22	19,381,859	19,547,962
Nexeo Solutions LLC		
5.07% (3 Month USD LIBOR + 375 bps) due 06/09/23	10,399,275	10,459,902
Arch Coal, Inc.		
4.49% (1 Month USD LIBOR + 325 bps) due 03/07/24	6,835,977	6,855,187
Platform Specialty Products		
4.25% (1 Month EURIBOR + 325 bps) due 06/07/20 ¹¹	EUR 4,108,500	4,861,102
4.74% (1 Month USD LIBOR + 350 bps) due 06/07/20	1,884,395	1,889,106
Royal Holdings, Inc.		
4.58% (3 Month USD LIBOR + 325 bps) due 06/20/22	4,726,250	4,735,135
Minerals Technologies, Inc.		
3.52% (3 Month USD LIBOR + 225 bps) and (1 Month USD LIBOR + 675 bps) due 02/14/24 ¹⁴	826,663	830,797
Total Basic Materials		<u>78,114,385</u>
UTILITIES - 2.0%		
Dynegy, Inc.		
4.49% (1 Month USD LIBOR + 325 bps) due 02/07/24	28,497,759	28,613,175
Techem GmbH		
3.00% (3 Month EURIBOR + 300 bps) due 07/28/24 ¹¹	EUR 16,500,000	19,596,407
Helix Gen Funding LLC		
5.08% (3 Month USD LIBOR + 375 bps) due 06/03/24	10,192,084	10,296,960
Viva Alamo LLC		
5.57% (3 Month USD LIBOR + 425 bps) due 02/22/21	7,781,010	7,391,959

FLOATING RATE STRATEGIES FUND

	FACE AMOUNT~	VALUE
Stonewall		
6.83% (3 Month USD LIBOR + 550 bps) due 11/15/21	5,950,000	\$ 5,593,000
Panda Temple II Power		
7.33% (3 Month USD LIBOR + 600 bps) due 04/03/19	3,746,966	3,409,739
Total Utilities		74,901,240
ENERGY - 1.8%		
Ultra Petroleum, Inc.		
4.31% (3 Month USD LIBOR + 300 bps) due 04/12/24	19,890,000	19,840,275
Veresen Midstream LP		
4.74% (1 Month USD LIBOR + 350 bps) due 03/31/22	15,468,204	15,584,215
Moss Creek Resources LLC		
9.50% (1 Month USD LIBOR + 800 bps) due 04/07/22 ^{††,1}	13,338,889	13,172,153
Penn Virginia Holding Corp.		
8.00% (3 Month USD LIBOR + 700 bps) due 09/29/22 ¹³	10,890,000	10,672,200
PSS Companies		
5.83% (3 Month USD LIBOR + 450 bps) due 01/28/20	5,550,875	4,857,015
Summit Midstream Partners, LP		
7.24% (1 Month USD LIBOR + 600 bps) due 05/13/22	997,500	1,009,969
Total Energy		65,135,827
Total Senior Floating Rate Interests		
(Cost \$3,108,051,225)		3,098,424,261
CORPORATE BONDS^{††} - 4.8%		
COMMUNICATIONS - 1.3%		
Sprint Communications, Inc.		
9.00% due 11/15/18 ⁶	12,700,000	13,641,958
DISH DBS Corp.		
7.75% due 07/01/26	10,700,000	12,285,419
Ziggo Secured Finance BV		
5.50% due 01/15/27 ⁶	5,000,000	5,123,450
Midcontinent Communications / Midcontinent Finance Corp.		
6.88% due 08/15/23 ⁶	4,000,000	4,310,000
Inmarsat Finance plc		
4.88% due 05/15/22 ⁶	3,500,000	3,570,000
Anixter, Inc.		
5.50% due 03/01/23	3,000,000	3,262,500
Zayo Group LLC / Zayo Capital, Inc.		
5.75% due 01/15/27 ⁶	2,000,000	2,120,000
CCO Holdings LLC / CCO Holdings Capital Corp.		
5.25% due 09/30/22	1,890,000	1,946,700
MDC Partners, Inc.		
6.50% due 05/01/24 ⁶	1,700,000	1,712,750
Total Communications		47,972,777
ENERGY - 0.9%		
Sabine Pass Liquefaction LLC		
5.63% due 02/01/21	5,500,000	5,952,465
5.63% due 04/15/23	4,200,000	4,655,113
CONSOL Energy, Inc.		
5.88% due 04/15/22	6,750,000	6,817,500
Cheniere Corpus Christi Holdings LLC		
5.88% due 03/31/25	5,200,000	5,596,500
Unit Corp.		
6.63% due 05/15/21	4,000,000	4,010,000
Legacy Reserves Limited Partnership / Legacy Reserves Finance Corp.		
8.00% due 12/01/20	2,750,000	1,897,500

FLOATING RATE STRATEGIES FUND

	FACE AMOUNT~	VALUE
American Midstream Partners Limited Partnership / American Midstream Finance Corp. 8.50% due 12/15/21	1,428,000	\$ 1,474,410
Gibson Energy, Inc. 6.75% due 07/15/21 ⁶	958,000	991,530
BreitBurn Energy Partners Limited Partnership / BreitBurn Finance Corp. 7.88% due 04/15/22 ⁷	850,000	42,500
Total Energy		<u>31,437,518</u>
CONSUMER, NON-CYCLICAL - 0.6%		
HCA, Inc. 6.50% due 02/15/20	13,914,000	15,148,867
4.50% due 02/15/27	1,500,000	1,533,750
ServiceMaster Co. LLC 5.13% due 11/15/24 ⁶	4,000,000	4,110,000
Tenet Healthcare Corp. 7.50% due 01/01/22	980,000	1,037,575
AMN Healthcare, Inc. 5.13% due 10/01/24 ⁶	450,000	466,313
Total Consumer, Non-cyclical		<u>22,296,505</u>
FINANCIAL - 0.5%		
Kennedy-Wilson, Inc. 5.88% due 04/01/24	9,730,000	10,021,900
Icahn Enterprises, LP / Icahn Enterprises Finance Corp. 5.88% due 02/01/22	5,000,000	5,150,000
Icahn Enterprises Limited Partnership / Icahn Enterprises Finance Corp. 6.00% due 08/01/20	1,700,000	1,754,315
Jefferies Finance LLC / JFIN Company-Issuer Corp. 7.38% due 04/01/20 ⁶	1,050,000	1,082,813
Fidelity & Guaranty Life Holdings, Inc. 6.38% due 04/01/21 ⁶	450,000	461,250
FBM Finance, Inc. 8.25% due 08/15/21 ⁶	200,000	214,000
Total Financial		<u>18,684,278</u>
CONSUMER, CYCLICAL - 0.5%		
Nathan's Famous, Inc. 10.00% due 03/15/20 ⁶	7,700,000	8,046,500
Ferrellgas Limited Partnership / Ferrellgas Finance Corp. 6.50% due 05/01/21	4,615,000	4,476,550
WMG Acquisition Corp. 6.75% due 04/15/22 ⁶	2,280,000	2,396,850
Lennar Corp. 4.13% due 01/15/22	1,500,000	1,548,750
Total Consumer, Cyclical		<u>16,468,650</u>
INDUSTRIAL - 0.4%		
Reynolds Group Issuer Incorporated / Reynolds Group Issuer LLC / Reynolds Group Issuer Luxemburg 4.80% (3 Month USD LIBOR + 350 bps) due 07/15/21 ^{4,6}	7,500,000	7,650,000
Ardagh Packaging Finance plc / Ardagh Holdings USA, Inc. 4.63% due 05/15/23 ⁶	2,100,000	2,157,120
4.25% due 09/15/22 ⁶	1,500,000	1,542,000
Novelis Corp. 6.25% due 08/15/24 ⁶	3,000,000	3,128,100
Grinding Media Inc. / MC Grinding Media Canada Inc. 7.38% due 12/15/23 ⁶	750,000	813,750

FLOATING RATE STRATEGIES FUND

	FACE AMOUNT~	VALUE
StandardAero Aviation Holdings, Inc. 10.00% due 07/15/23 ⁶	145,000	\$ 160,588
Total Industrial		15,451,558
TECHNOLOGY - 0.4%		
First Data Corp. 5.00% due 01/15/24 ⁶	6,250,000	6,489,375
5.75% due 01/15/24 ⁶	5,200,000	5,440,500
NCR Corp. 5.88% due 12/15/21	1,450,000	1,498,213
6.38% due 12/15/23	800,000	853,280
Micron Technology, Inc. 5.25% due 08/01/23	450,000	469,350
Total Technology		14,750,718
UTILITIES - 0.2%		
Terraform Global Operating LLC 9.75% due 08/15/22 ⁶	4,600,000	5,106,000
AES Corp. 6.00% due 05/15/26	2,000,000	2,152,500
5.50% due 04/15/25	1,150,000	1,208,938
LBC Tank Terminals Holding Netherlands BV 6.88% due 05/15/23 ⁶	630,000	661,500
Total Utilities		9,128,938
BASIC MATERIALS - 0.0%		
Constellium N.V. 7.88% due 04/01/21 ⁶	1,000,000	1,060,000
Eldorado Gold Corp. 6.13% due 12/15/20 ⁶	265,000	269,306
Mirabela Nickel Ltd. 2.37% due 06/24/19	1,279,819	115,184
Total Basic Materials		1,444,490
DIVERSIFIED - 0.0%		
HRG Group, Inc. 7.88% due 07/15/19	490,000	499,800
Total Corporate Bonds (Cost \$175,249,638)		178,135,232
ASSET-BACKED SECURITIES^{S††} - 2.7%		
COLLATERALIZED LOAN OBLIGATIONS - 2.7%		
Golub Capital Partners CLO Ltd. 2016-33A, 3.80% (3 Month USD LIBOR + 248 bps) due 11/21/28 ^{4,6}	12,500,000	12,466,896
2015-24A, 5.06% (3 Month USD LIBOR + 375 bps) due 02/05/27 ^{4,6}	3,750,000	3,753,638
TICP CLO II Ltd. 2014-2A, 6.06% (3 Month USD LIBOR + 475 bps) due 07/20/26 ^{4,6}	6,560,000	6,228,259
OHA Credit Partners IX Ltd. 2013-9A, due 10/20/25 ^{6,8}	6,000,000	5,329,765
PPF Ltd. 2015-2, 3.93% (1 Month USD LIBOR + 270 bps) due 07/14/34 ^{4,6}	5,000,000	5,009,402
Cerberus Loan Funding XVII Ltd. 2016-3A, 3.69% (3 Month USD LIBOR + 253 bps) due 01/15/28 ^{4,6}	5,000,000	4,995,728
Fortress Credit Opportunities VII CLO Ltd. 2016-7A, 4.27% (3 Month USD LIBOR + 295 bps) due 12/15/28 ^{4,6}	5,000,000	4,986,876
Octagon Loan Funding Ltd. due 11/18/26 ⁸	5,600,000	4,901,048

FLOATING RATE STRATEGIES FUND

	FACE AMOUNT-	VALUE
Jamestown CLO V Ltd.		
2014-5A, 6.40% (3 Month USD LIBOR + 510 bps) due 01/17/27 ^{4,6}	4,000,000	\$ 3,812,125
OCP CLO Ltd.		
2016-2A, 4.16% (3 Month USD LIBOR + 285 bps) due 11/22/25 ^{4,6}	3,800,000	3,803,194
Avery Point II CLO Ltd.		
2013-3X COM, due 01/18/25 ⁸	4,300,020	3,662,181
Fortress Credit Opportunities VI CLO Ltd.		
2015-6A, 4.97% (3 Month USD LIBOR + 365 bps) due 10/10/26 ^{4,6}	3,500,000	3,507,373
Flagship CLO VIII Ltd.		
2017-8A, 3.80% (3 Month USD LIBOR + 250 bps) due 01/16/26 ^{4,6}	3,000,000	2,999,938
ABPCI Direct Lending Fund CLO I LLC		
2016-1A, 4.08% (3 Month USD LIBOR + 270 bps) due 12/22/28 ^{4,6}	3,000,000	2,992,196
ALM XIV Ltd.		
2014-14A, 4.76% (3 Month USD LIBOR + 345 bps) due 07/28/26 ^{4,6}	2,650,000	2,656,954
Haleyon Loan Advisors Funding Ltd.		
2012-1A, 4.32% (3 Month USD LIBOR + 300 bps) due 08/15/23 ^{4,6}	2,600,000	2,605,454
Treman Park CLO Ltd.		
2015-1A, due 04/20/27 ^{6,8}	3,000,000	2,586,218
Ares XXXIII CLO Ltd.		
2016-1A, 4.12% (3 Month USD LIBOR + 280 bps) due 12/05/25 ^{4,6}	2,500,000	2,515,561
Fortress Credit Opportunities V CLO Ltd.		
2017-5A, 5.55% (3 Month USD LIBOR + 425 bps) due 10/15/26 ^{4,6}	2,500,000	2,508,797
KVK CLO Ltd.		
2017-1A, 3.92% (3 Month USD LIBOR + 260 bps) due 05/15/26 ^{4,6}	2,000,000	2,009,743
Catamaran CLO Ltd.		
2012-1, 4.12% (3 Month USD LIBOR + 285 bps) due 12/20/23 ^{4,6}	2,000,000	2,000,169
ACIS CLO Ltd.		
2015-6A, 4.68% (3 Month USD LIBOR + 337 bps) due 05/01/27 ^{4,6}	1,000,000	1,000,051
2013-1A, 5.80% (3 Month USD LIBOR + 450 bps) due 04/18/24 ^{4,6}	1,000,000	1,000,022
Tralee CLO III Ltd.		
2016-3A, 4.21% (3 Month USD LIBOR + 290 bps) due 07/20/26 ^{4,6}	2,000,000	1,999,991
Galaxy XVI CLO Ltd.		
2013-16A, 4.66% (3 Month USD LIBOR + 335 bps) due 11/16/25 ^{4,6}	2,000,000	1,974,748

FLOATING RATE STRATEGIES FUND

	FACE AMOUNT~	VALUE
Newstar Commercial Loan Funding LLC		
2017-1A, 4.77% (3 Month USD LIBOR + 350 bps) due 03/20/27 ^{4,6}	1,000,000	\$ 1,000,136
2014-1A, 6.06% (3 Month USD LIBOR + 475 bps) due 04/20/25 ^{4,6}	250,000	245,087
Cerberus Loan Funding XVI, LP		
2016-2A, 5.10% (3 Month USD LIBOR + 380 bps) due 11/15/27 ^{4,6}	1,000,000	1,012,158
Shackleton VII CLO Ltd.		
2016-7A, 4.15% (3 Month USD LIBOR + 285 bps) due 04/15/27 ^{4,6}	1,000,000	1,004,574
DIVCORE CLO Ltd.		
2013-1A, 5.13% (1 Month USD LIBOR + 390 bps) due 11/15/32 ^{4,6}	887,963	887,784
Cerberus Onshore II CLO LLC		
2014-1A, 5.30% (3 Month USD LIBOR + 400 bps) due 10/15/23 ^{4,6}	600,000	599,324
2014-1A, 4.80% (3 Month USD LIBOR + 350 bps) due 10/15/23 ^{4,6}	284,838	284,794
NewStar Arlington Senior Loan Program LLC		
2014-1A, 4.61% (3 Month USD LIBOR + 330 bps) due 07/25/25 ^{4,6}	600,000	594,593
Kingsland IV Ltd.		
2007-4A, 2.75% (3 Month USD LIBOR + 145 bps) due 04/16/21 ^{4,6}	500,000	490,304
Ares XXVI CLO Ltd.		
2013-1A, (WAC) due 04/15/25 ^{6,8}	1,250,000	471,469
Great Lakes CLO Ltd.		
2014-1A, 5.50% (3 Month USD LIBOR + 420 bps) due 04/15/25 ^{4,6}	250,000	242,786
Total Collateralized Loan Obligations		<u>98,139,336</u>
COLLATERALIZED DEBT OBLIGATIONS - 0.0%		
N-Star REL CDO VIII Ltd.		
2006-8A, 1.60% (1 Month USD LIBOR + 36 bps) due 02/01/41 ^{4,6}	1,730,769	1,722,338
TRANSPORT-AIRCRAFT - 0.0%		
Airplanes Pass Through Trust		
2001-1A, 1.78% (1 Month USD LIBOR + 55 bps) due 03/15/19 ^{4,9}	1,036,396	74,341
Total Asset-Backed Securities (Cost \$99,272,917)		<u>99,936,015</u>
COLLATERALIZED MORTGAGE OBLIGATIONS^{††} - 2.5%		
RESIDENTIAL MORTGAGE BACKED SECURITIES - 2.0%		
LSTAR Commercial Mortgage Trust		
2016-7, 3.24% (1 Month USD LIBOR + 200 bps) due 12/01/21 ^{4,6}	13,701,606	13,701,607
RALI Series Trust		
2006-QQ2, 1.46% (1 Month USD LIBOR + 22 bps) due 02/25/46 ⁴	8,405,023	3,747,689

FLOATING RATE STRATEGIES FUND

	FACE AMOUNT-	VALUE
2007-QO4, 1.43% (1 Month USD LIBOR + 19 bps) due 05/25/47 ⁴	3,213,633	\$ 3,095,376
2006-QO10, 1.40% (1 Month USD LIBOR + 16 bps) due 01/25/37 ⁴	3,190,738	2,976,185
GSAA Home Equity Trust		
2006-14, 1.41% (1 Month USD LIBOR + 17 bps) due 09/25/36 ⁴	10,772,385	5,819,375
2007-7, 1.51% (1 Month USD LIBOR + 27 bps) due 07/25/37 ⁴	788,233	747,846
Soundview Home Loan Trust		
2005-OPT3, 1.71% (1 Month USD LIBOR + 47 bps) due 11/25/35 ⁴	6,000,000	5,866,614
American Home Mortgage Investment Trust		
2006-1, 1.64% (1 Month USD LIBOR + 40 bps) due 03/25/46 ⁴	5,815,722	5,440,689
IndyMac INDX Mortgage Loan Trust		
2006-AR4, 1.45% (1 Month USD LIBOR + 21 bps) due 05/25/46 ⁴	5,210,132	4,966,317
CIM Trust		
2017-2, 3.24% (1 Month USD LIBOR + 200 bps) due 12/25/57 ^{4,6}	4,552,950	4,595,473
Washington Mutual Mortgage Pass-Through Certificates Trust		
2007-OA6, 1.64% (1 Year CMT Rate + 81 bps) due 07/25/47 ⁴	4,999,940	4,589,407
American Home Mortgage Assets Trust		
2006-4, 1.45% (1 Month USD LIBOR + 21 bps) due 10/25/46 ⁴	4,526,128	3,357,784
Washington Mutual Mortgage Pass-Through Certificates WMALT Series Trust		
2006-AR9, 1.73% (1 Year CMT Rate + 84 bps) due 11/25/46 ⁴	3,652,575	2,931,449
Lehman XS Trust Series		
2006-16N, 1.43% (1 Month USD LIBOR + 19 bps) due 11/25/46 ⁴	2,818,160	2,558,136
Wachovia Asset Securitization Issuance II LLC Trust		
2007-HE1, 1.38% (1 Month USD LIBOR + 14 bps) due 07/25/37 ^{4,6}	2,701,926	2,542,116
Nomura Resecuritization Trust		
2015-4R, 1.87% (1 Month USD LIBOR + 43 bps) due 03/26/36 ^{4,6}	2,199,035	2,109,778
2012-1R, 1.68% (1 Month USD LIBOR + 44 bps) due 08/27/47 ^{4,6}	349,601	349,097

FLOATING RATE STRATEGIES FUND

	FACE AMOUNT~	VALUE
Merrill Lynch Alternative Note Asset Trust Series		
2007-OAR3, 1.42% (1 Month USD LIBOR + 19 bps) due 07/25/37 ⁴	2,534,162	\$ 2,221,408
Morgan Stanley Re-REMIC Trust		
2010-R5, 2.51% due 06/26/36 ⁶	901,693	761,968
Alliance Bancorp Trust		
2007-OA1, 1.48% (1 Month USD LIBOR + 24 bps) due 07/25/37 ⁴	745,395	663,654
New Century Home Equity Loan Trust		
2004-4, 2.03% (1 Month USD LIBOR + 80 bps) due 02/25/35 ⁴	324,791	312,071
Total Residential Mortgage Backed Securities		73,354,039
COMMERCIAL MORTGAGE BACKED SECURITIES - 0.5%		
Cosmopolitan Hotel Trust		
2016-CSMO, 5.88% (1 Month USD LIBOR + 465 bps) due 11/15/33 ^{4,6}	19,500,000	19,646,102
Total Collateralized Mortgage Obligations		93,000,141
(Cost \$88,627,358)		
SENIOR FIXED RATE INTERESTS^{††} - 0.1%		
CONSUMER, CYCLICAL - 0.1%		
Men's Wearhouse, Inc.		
5.00% due 06/18/21	4,700,000	4,506,125
Total Senior Fixed Rate Interests		4,506,125
(Cost \$4,700,000)		
COMMERCIAL PAPER^{†††} - 6.8%		
Hewlett-Packard Co.		
1.45% due 10/30/17	33,680,000	33,640,660
1.41% due 10/16/17	10,000,000	9,994,125
Anthem, Inc.		
1.36% due 10/16/17	33,000,000	32,981,300
Marriott International, Inc.		
1.39% due 10/11/17	30,000,000	29,988,167
Molex Electronics Tech		
1.39% due 10/12/17	25,000,000	24,989,382
1.36% due 10/10/17	5,000,000	4,998,300
Ei Du Pont De Nemours & Co.		
1.34% due 10/24/17	20,000,000	19,982,878
1.33% due 10/24/17	10,000,000	9,991,503
CBS Corp.		
1.40% due 11/13/17	26,400,000	26,355,853
Mondelez International, Inc.		
1.30% due 10/10/17	22,000,000	21,992,850
International Paper Co.		
1.36% due 10/02/17	15,000,000	14,999,433
McDonald's Corp.		
1.22% due 10/10/17	10,000,000	9,996,600
Waste Management, Inc.		
1.36% due 10/10/17	10,000,000	9,996,600
Total Commercial Paper		249,907,651
(Cost \$249,907,651)		
Total Investments - 104.2%		
(Cost \$3,848,196,965)		\$ 3,846,266,947
Other Assets & Liabilities, net - (4.2)%		(156,126,333)
Total Net Assets - 100.0%		\$ 3,690,140,614

COUNTERPARTY	CONTRACTS TO BUY (SELL)	CURRENCY	SETTLEMENT DATE	SETTLEMENT VALUE	VALUE AT SEPTEMBER 30, 2017	NET UNREALIZED APPRECIATION/ (DEPRECIATION)
Goldman Sachs	(121,385,000)	EUR	10/12/17	\$ 145,430,397	\$ 143,545,570	1,884,827
J.P. Morgan	(9,920,000)	EUR	10/12/17	11,890,340	11,731,038	159,302
Citigroup	2,992,000	EUR	10/12/17	(3,565,143)	(3,538,232)	(26,911)
Goldman Sachs	2,334,000	GBP	10/12/17	(3,170,466)	(3,128,070)	(42,396)
Goldman Sachs	4,228,000	EUR	10/12/17	(5,079,528)	(4,999,882)	(79,646)
Barclays	(19,769,000)	GBP	10/12/17	26,064,952	26,494,778	(429,826)
					\$	1,465,350

~ The face amount is denominated in U.S. dollars unless otherwise indicated.

* Non-income producing security.

† Value determined based on Level 1 inputs, unless otherwise noted.

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

††† Value determined based on Level 3 inputs.

¹ Security was fair valued by the Valuation Committee at September 30, 2017. The total market value of fair valued securities amounts to \$45,766,289, (cost \$47,371,259) or 1.2% of total net assets.

² Affiliated issuer.

³ Rate indicated is the 7 day yield as of September 30, 2017.

⁴ Variable rate security. Rate indicated is rate effective at September 30, 2017.

⁵ Term loan interests in the Fund's portfolio generally have variable rates. All or a portion of this security represents unsettled loan positions and may not have a stated coupon rate.

⁶ 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) liquid securities is \$220,711,573 (cost \$215,724,178), or 6.0% of total net assets.

⁷ Security is in default of interest and/or principal obligations.

⁸ Security has no stated coupon. However, it is expected to receive residual cash flow payments on defined deal dates.

⁹ 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 \$74,341 (cost \$836,042), or less than 0.1% of total net assets.

¹⁰ Zero coupon rate security.

¹¹ The underlying reference rate was negative at period end causing the effective rate to be equal to the spread amount listed.

¹² The underlying reference rate was negative at period end. The effective rate shown equals the minimum interest rate earned by the security. In some instances, the effective rate equals the spread amount listed plus an additional minimum rate.

¹³ This position was unsettled at period end. The underlying reference rate will not be applied to the effective rate until settlement occurs. In some instances, the effective rate equals the spread amount listed plus an additional minimum rate.

¹⁴ The effective rate shown is based on a weighted average of the underlying reference rates and spread amounts listed.

EUR — Euro

GBP — British Pound

CMT — Constant Maturity Treasury

EURIBOR — European Interbank Offered Rate

LIBOR — London Interbank Offered Rate

plc — Public Limited Company

REIT — Real Estate Investment Trust

WAC — Weighted Average Coupon