

FLOATING RATE STRATEGIES FUND

	SHARES	VALUE		FACE AMOUNT~	VALUE
COMMON STOCKS† - 0.0%					
CONSUMER, NON-CYCLICAL - 0.0%					
Targus Group International, Inc.*††1,2	12,773	\$ 30,701	VC GB Holdings, Inc. 5.13% (3 Month USD LIBOR + 3.25%) due 02/28/24	33,957,026	\$ 34,041,918
ENERGY - 0.0%					
Titan Energy LLC*	10,110	11,121	Engineered Machinery Holdings, Inc. 5.55% (3 Month USD LIBOR + 3.25%) due 07/19/24	29,876,153	29,851,356
Total Common Stocks (Cost \$317,262)		41,822	BWAY Holding Co. 4.96% (1 Month USD LIBOR + 3.25%) due 04/03/24	27,562,744	27,685,674
MUTUAL FUNDS† - 0.7%					
Guggenheim Strategy Fund 1 ²	758,814	19,008,294	DAE Aviation 5.63% (3 Month USD LIBOR + 3.75%) due 07/07/22	27,263,851	27,481,144
Guggenheim Strategy Fund II ²	297,862	7,449,539	Quikrete Holdings, Inc. 4.63% (3 Month USD LIBOR + 2.75%) due 11/15/23	25,480,769	25,579,125
Total Mutual Funds (Cost \$26,295,702)		26,457,833	TransDigm Group, Inc. 4.63% (3 Month USD LIBOR + 2.75%) due 05/14/22	12,720,105	12,749,615
MONEY MARKET FUND† - 2.3%					
Federated U.S. Treasury Cash Reserve Fund Institutional Shares 1.45% ³	80,322,683	80,322,683	4.77% (1 Month USD LIBOR + 2.75%) due 06/09/23	11,481,998	11,510,703
Total Money Market Fund (Cost \$80,322,683)		80,322,683	Cartrawler 3.75% (1 Month EURIBOR + 3.75%) due 04/29/21 ¹¹	EUR 16,068,477	19,574,003
SENIOR FLOATING RATE INTERESTS††8 - 87.5%					
INDUSTRIAL - 18.0%					
Filtration Group Corp. 4.98% (3 Month USD LIBOR + 3.00%) due 11/23/20	20,627,835	20,739,638	Charter Nex US, Inc. 4.88% (3 Month USD LIBOR + 3.00%) due 05/16/24	19,328,938	19,357,931
3.00% (3 Month USD LIBOR + 3.00%) due 03/27/25 ¹¹	17,750,000	17,794,375	GYP Holdings III Corp. 4.77% (3 Month USD LIBOR + 3.00%) due 04/01/23	18,337,391	18,406,156
Flex Acquisition Company, Inc. 4.69% (1 Month USD LIBOR + 3.00%) due 12/29/23	36,485,009	36,638,976	Reynolds Group Holdings, Inc. 4.63% (3 Month USD LIBOR + 2.75%) due 02/05/23	17,281,343	17,361,529

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Advanced Disposal Services, Inc. 3.98% (3 Month USD LIBOR + 2.25%) due 11/10/23	16,719,395	\$ 16,756,010	American Builders & Contractors Supply Co., Inc. 4.38% (1 Month USD LIBOR + 2.50%) due 10/31/23	11,909,774	\$ 11,926,329
Travelport Finance (Luxembourg) S.A.R.L. 4.40% (3 Month USD LIBOR + 2.50%) due 03/17/25	16,600,000	16,629,050	American Bath Group LLC 7.55% (6 Month USD LIBOR + 5.25%) due 09/30/23	10,862,155	10,966,215
Brickman Group Holdings, Inc. 4.85% (1 Month USD LIBOR + 3.00%) due 12/18/20	15,787,014	15,867,686	Argo Merchants 6.05% (1 Month USD LIBOR + 3.75%) due 12/06/24	10,723,872	10,790,896
Arctic Long Carriers 6.38% (3 Month USD LIBOR + 4.50%) due 05/18/23	15,339,088	15,454,131	Titan Acquisition Ltd. (Husky) 3.00% (3 Month USD LIBOR + 3.00%) due 03/15/25 ¹¹	10,200,000	10,184,394
Hayward Industries, Inc. 5.38% (3 Month USD LIBOR + 3.50%) due 08/05/24	14,377,750	14,420,883	Zodiac Pool Solutions LLC due 12/20/23 ⁴	10,005,352	10,011,656
10.13% (3 Month USD LIBOR + 8.25%) due 08/04/25	500,000	496,250	Sapphire Bidco B.V. due 12/06/24 ⁴	EUR 8,100,000	9,919,037
CHI Overhead Doors, Inc. 5.13% (3 Month USD LIBOR + 3.25%) due 07/29/22	14,285,500	14,285,500	Imagine Print Solutions LLC 7.06% (3 Month USD LIBOR + 4.75%) due 06/21/22	10,642,500	9,897,525
Engility Corp. 4.63% (3 Month USD LIBOR + 2.75%) due 08/14/23	13,671,594	13,661,887	Hanjin International Corp. 4.23% (3 Month USD LIBOR + 2.50%) due 10/19/20	9,750,000	9,780,518
TMF Group Holding BV 3.50% (3 Month EURIBOR + 3.50%) due 10/13/23 ¹¹	EUR 10,750,000	13,180,026	Wrangler Buyer Corp. due 09/27/24 ⁴	9,326,625	9,369,901
RBS Global, Inc. 4.11% (3 Month USD LIBOR + 2.25%) due 08/21/24	12,894,138	12,961,832	Befesa 2.75% (3 Month EURIBOR + 2.75%) due 11/19/22 ¹¹	EUR 6,250,000	7,719,254
			CPG International LLC 5.59% (3 Month USD LIBOR + 3.75%) due 05/05/24	6,699,375	6,746,807

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CPM Holdings, Inc. 5.38% (1 Month USD LIBOR + 3.50%) due 04/11/22	6,596,621	\$ 6,672,878	Survitec 4.25% (3 Month EURIBOR + 4.25%) due 03/12/22 ¹¹	EUR 2,700,000	\$ 3,251,661
Kuehg Corp. (Kindercare) 6.05% (3 Month USD LIBOR + 3.75%) due 08/12/22	6,538,569	6,565,116	SIG Onex Wizard Acquisition 4.63% (3 Month USD LIBOR + 2.75%) due 03/11/22	2,660,272	2,673,574
Duran Group Holding GMBH 4.00% (1 Month EURIBOR + 4.00%) due 03/29/24 ¹¹	EUR 4,003,529	4,889,262	SI Organization 6.63% (1 Month USD LIBOR + 4.75%) due 11/23/19	2,379,460	2,385,408
4.00% (1 Month EURIBOR + 4.00%) due 12/20/24 ¹¹	EUR 1,350,000	1,648,671	Signode Industrial Group US, Inc. 5.42% (2 Month USD LIBOR + 2.75%) due 05/01/21	2,135,417	2,132,747
Corialis Group Ltd. 3.50% (3 Month EURIBOR + 3.50%) due 03/29/24 ¹¹	EUR 5,075,000	6,232,127	EXC Holdings III Corp. 5.16% (6 Month USD LIBOR + 3.50%) due 12/02/24	2,025,000	2,041,868
Thermasys Corp. 5.70% (3 Month USD LIBOR + 4.00%) due 05/03/19	6,014,531	5,814,067	Tank Holdings Corp. 5.20% (1 Month USD LIBOR + 3.50%) due 03/16/22	1,660,870	1,668,659
Berlin Packaging LLC 5.03% (3 Month USD LIBOR + 3.25%) due 10/01/21	5,580,146	5,601,852	Wencor Group due 06/19/19 ^{†††,1,4}	1,140,000	1,107,316
Recess Holdings, Inc. 6.20% (3 Month USD LIBOR + 3.75%) due 09/30/24	5,096,750	5,115,863	Ceva Group plc (United Kingdom) 5.75% (3 Month USD LIBOR + 4.75%) due 03/19/19 ^{†††,1}	840,000	806,700
Hardware Holdings LLC 8.38% (1 Month USD LIBOR + 6.50%) due 03/30/20	5,015,625	4,865,156	Total Industrial		<u>630,472,971</u>
Consolidated Container Co. LLC 4.88% (1 Month USD LIBOR + 3.00%) due 05/22/24	3,740,625	3,763,069	CONSUMER, NON-CYCLICAL - 16.8%		
Hillman Group, Inc. 5.80% (3 Month USD LIBOR + 3.50%) due 06/30/21	3,404,997	3,439,047	Examworks Group, Inc. 5.13% (1 Month USD LIBOR + 3.25%) due 07/27/23	34,141,483	34,354,867
			MPH Acquisition Holdings LLC 5.05% (1 Month USD LIBOR + 2.75%) due 06/07/23	34,027,730	34,163,841

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Albertson's LLC			PPDI LLC		
4.63% (6 Month USD LIBOR + 2.75%) due 08/25/21	21,752,564	\$ 21,473,261	4.42% (3 Month USD LIBOR + 2.75%) due 08/18/22	21,824,397	\$ 21,890,306
5.29% (1 Month USD LIBOR + 3.00%) due 12/21/22	6,237,118	6,168,697	JBS USA Lux SA		
4.96% (3 Month USD LIBOR + 3.00%) due 06/22/23	3,473,750	3,425,986	4.68% (Commercial Prime Lending Rate + 2.50%) due 10/30/22	21,011,225	20,936,845
CHG Healthcare Services, Inc.			AI Aqua Zip Bidco Pty Ltd.		
4.77% (1 Month USD LIBOR + 3.00%) due 06/07/23	30,219,892	30,427,805	5.13% (3 Month USD LIBOR + 3.25%) due 12/13/23	19,278,950	19,332,599
Chobani LLC			Lineage Logistics LLC		
5.38% (1 Month USD LIBOR + 3.50%) due 10/10/23	28,007,455	28,124,246	4.88% (3 Month USD LIBOR + 3.00%) due 02/16/25	18,275,000	18,221,637
Sterigenics-Norion Holdings			Hearthside Group Holdings LLC		
4.88% (1 Month USD LIBOR + 3.00%) due 05/15/22	27,354,513	27,337,553	4.88% (1 Month USD LIBOR + 3.00%) due 06/02/21	17,363,408	17,417,756
Smart & Final Stores LLC			American Tire Distributors, Inc.		
5.38% (1 Month USD LIBOR + 3.50%) due 11/15/22	27,326,939	26,900,092	6.24% (1 Month USD LIBOR + 4.25%) due 09/01/21	17,028,028	17,240,878
DJO Finance LLC			Sigma Holding BV (Flora Food)		
5.03% (3 Month USD LIBOR + 3.25%) due 06/08/20	23,625,233	23,723,750	due 03/07/25 ⁴	EUR 14,000,000	17,038,587
Dole Food Company, Inc.			Endo Luxembourg Finance Co.		
4.81% (1 Month USD LIBOR + 3.00%) due 04/06/24	22,426,469	22,454,502	6.19% (3 Month USD LIBOR + 4.25%) due 04/29/24	14,830,250	14,786,946
Diamond (BC) B.V.			US Foods, Inc.		
3.25% (3 Month EURIBOR + 3.25%) due 09/06/24 ¹¹	EUR 9,077,250	11,094,193	4.38% (1 Month USD LIBOR + 2.50%) due 06/27/23	13,184,852	13,262,775
4.99% (3 Month USD LIBOR + 3.00%) due 09/06/24	10,922,625	10,899,906	Hostess Brands LLC		
			4.13% (2 Month USD LIBOR + 2.25%) due 08/03/22	12,321,423	12,371,448

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Authentic Brands			Reddy Ice Holdings, Inc.		
5.80% (3 Month USD LIBOR + 3.50%) due 09/27/24	11,989,750	\$ 12,029,676	7.26% (Commercial Prime Lending Rate + 4.50%) due 05/01/19	4,669,637	\$ 4,657,963
Grifols Worldwide Operations USA, Inc.			11.20% (3 Month USD LIBOR + 9.50%) due 11/01/19	2,000,000	1,861,660
3.99% (1 Month USD LIBOR + 2.25%) due 01/31/25	10,890,000	10,926,699	NVA Holdings, Inc		
Immucor, Inc.			5.05% (2 Month USD LIBOR + 2.75%) due 02/03/25	6,260,000	6,265,196
7.30% (3 Month USD LIBOR + 5.00%) due 06/15/21	10,497,250	10,733,438	Avantor, Inc.		
PAREXEL International Corp.			5.88% (3 Month USD LIBOR + 4.00%) due 11/21/24	4,638,375	4,685,733
4.63% (2 Month USD LIBOR + 2.75%) due 09/27/24	10,559,935	10,559,935	Equian LLC		
Cidron New Bidco Limited (New Binding) due 03/28/25 ⁴	EUR 8,125,000	9,997,539	5.15% (3 Month USD LIBOR + 3.25%) due 05/20/24	4,292,563	4,312,222
CPI Holdco LLC			Nellson Nutraceutical (US)		
5.80% (1 Month USD LIBOR + 3.50%) due 03/21/24	9,058,525	9,103,818	6.56% (Commercial Prime Lending Rate + 3.25%) due 12/23/21	4,076,472	4,076,472
CTI Foods Holding Co. LLC			Grocery Outlet, Inc.		
9.13% (3 Month USD LIBOR + 7.25%) due 06/28/21	7,420,000	5,490,800	5.80% (3 Month USD LIBOR + 3.50%) due 10/21/21	3,890,808	3,903,764
5.38% (1 Month USD LIBOR + 3.50%) due 06/29/20	3,662,453	3,305,364	Global Healthcare Exchange LLC		
ADMI Corp.			5.30% (2 Month USD LIBOR + 3.00%) due 06/28/24	3,573,000	3,581,933
5.59% (6 Month USD LIBOR + 3.75%) due 04/29/22	7,898,477	7,918,223	Stratose Intermediate Holdings II LLC		
INC Research Holdings, Inc.			5.13% (3 Month USD LIBOR + 3.25%) due 06/22/23	3,283,500	3,299,918
4.02% (1 Month USD LIBOR + 2.25%) due 08/01/24	6,613,458	6,633,100	Arctic Glacier Group Holdings, Inc.		
			5.38% (3 Month USD LIBOR + 3.50%) due 03/20/24	2,406,813	2,425,610

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Valeant Pharmaceuticals International, Inc. 5.24% (1 Month USD LIBOR + 3.50%) due 04/01/22	2,274,334	\$ 2,297,509			
BCPE Eagle Buyer LLC 6.06% (3 Month USD LIBOR + 4.25%) due 03/18/24	2,139,196	2,110,681			
Nellson Nutraceutical (CAD) 6.56% (Commercial Prime Lending Rate + 3.25%) due 12/23/21	1,675,778	1,675,778			
NES Global Talent 7.27% (3 Month USD LIBOR + 5.50%) due 10/03/19	1,406,040	1,384,949			
Acadia Healthcare Co., Inc. 4.38% (1 Month USD LIBOR + 2.50%) due 02/16/23	1,302,079	1,312,391			
Catalent Pharma Solutions, Inc. 4.13% (3 Month USD LIBOR + 2.25%) due 05/20/24	1,019,969	1,023,090			
Jacobs Douwe Egberts 4.06% (1 Month USD LIBOR + 2.25%) due 07/04/22	702,749	705,385			
Targus Group International, Inc. due 05/24/16 ^{†††1,2,4}	152,876	—			
Total Consumer, Non-cyclical		<u>589,327,322</u>			
TECHNOLOGY - 15.2%					
Misys Ltd. 5.48% (3 Month USD LIBOR + 3.50%) due 06/13/24	36,815,000	36,764,563	LANDesk Group, Inc. 6.13% (3 Month USD LIBOR + 4.25%) due 01/20/24	34,200,624	\$ 33,564,834
			Press Ganey Holdings Inc 4.88% (2 Month USD LIBOR + 3.00%) due 10/23/23	32,599,728	32,762,727
			Optiv, Inc. 5.13% (1 Month USD LIBOR + 3.25%) due 02/01/24	31,029,037	29,904,234
			Solera LLC 4.63% (1 Month USD LIBOR + 2.75%) due 03/03/23	26,180,688	26,225,195
			First Data Corp. 4.12% (1 Month USD LIBOR + 2.25%) due 04/26/24	14,205,407	14,221,459
			4.12% (3 Month USD LIBOR + 2.25%) due 07/08/22	8,199,430	8,210,499
			Kronos, Inc. 4.88% (1 Month USD LIBOR + 3.00%) due 11/01/23	20,513,715	20,634,951
			Seattle Spnco 4.63% (3 Month USD LIBOR + 2.75%) due 06/21/24	19,489,112	19,257,776
			TIBCO Software, Inc. 5.38% (1 Month USD LIBOR + 3.50%) due 12/04/20	19,155,381	19,207,292
			SS&C Technologies, Inc. 7.25% (3 Month USD LIBOR + 2.50%) due 02/27/25	13,783,113	13,844,861
			7.25% (3 Month USD LIBOR + 2.50%) due 02/28/25	4,916,887	4,938,915

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	FACE AMOUNT	VALUE		FACE AMOUNT	VALUE
Epicor Software			Advanced Computer		
5.13% (1 Month USD			Software		
LIBOR + 3.25%)			7.52% (3 Month USD		
due 06/01/22	18,073,897	\$ 18,144,566	LIBOR + 5.50%)		
Internet Brands, Inc.			due 03/18/22	6,268,662	\$ 6,273,865
5.53% (3 Month USD			11.37% (3 Month USD		
LIBOR + 3.75%)			LIBOR + 9.50%)		
due 09/13/24	17,695,539	17,692,354	due 01/31/23	4,490,000	4,400,200
Go Daddy Operating			Infor (US), Inc.		
Company LLC			4.63% (1 Month USD		
4.13% (3 Month USD			LIBOR + 2.75%)		
LIBOR + 2.25%)			due 02/01/22	9,985,534	10,000,812
due 02/15/24	17,523,462	17,567,271	Eiger Acquisition B.V.		
Peak 10 Holding Corp.			3.75% (1 Month		
5.80% (3 Month USD			EURIBOR + 3.75%)		
LIBOR + 3.50%)			due 12/12/24 ¹¹	EUR 7,400,000	9,077,042
due 08/01/24	17,313,000	17,353,512	Informatica LLC		
Planview, Inc.			5.13% (6 Month USD		
7.13% (3 Month USD			LIBOR + 3.25%)		
LIBOR + 5.25%)			due 08/05/22	8,737,515	8,783,912
due 01/27/23 ^{†††1}	15,840,000	15,691,052	Ipreo Holdings		
Evergood 4 ApS (Nets)			5.30% (1 Month USD		
3.25% (3 Month			LIBOR + 3.00%)		
EURIBOR + 3.25%)			due 08/06/21	8,684,553	8,684,553
due 11/29/24 ¹¹	EUR 11,950,342	14,656,705	Jaggaer		
Cypress Intermediate			5.88% (3 Month USD		
Holdings III, Inc.			LIBOR + 4.00%)		
4.88% (3 Month USD			due 12/28/24	8,200,000	8,200,000
LIBOR + 3.00%)			Camelia Bidco Banc Civica		
due 04/29/24	13,200,250	13,235,627	5.46% (3 Month USD		
EIG Investors Corp.			LIBOR + 4.75%)		
5.96% (1 Month USD			due 10/14/24	GBP 5,600,000	7,863,965
LIBOR + 4.00%)			GlobalLogic Holdings, Inc.		
due 02/09/23	11,994,393	12,069,358	6.05% (3 Month USD		
Cologix Holdings, Inc.			LIBOR + 3.75%)		
4.86% (3 Month USD			due 06/20/22	7,576,291	7,614,173
LIBOR + 3.00%)			Project Alpha (Qlik)		
due 03/20/24	9,602,010	9,596,057	5.04% (3 Month USD		
8.88% (1 Month USD			LIBOR + 3.50%)		
LIBOR + 7.00%)			due 04/26/24	7,289,289	7,185,999
due 03/20/25	1,900,000	1,924,947	Microsemi Corp.		
			3.74% (1 Month USD		
			LIBOR + 2.00%)		
			due 01/15/23	6,639,244	6,643,825

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Aspect Software, Inc. 12.38% (1 Month USD LIBOR + 10.50%) due 05/25/20 ²	6,672,695	\$ 6,643,535			
Park Place Technologies LLC 8.75% (3 Month USD LIBOR + 4.00%) due 03/22/25	6,300,000	6,284,250			
12.75% (3 Month USD LIBOR + 8.00%) due 03/20/26	300,000	298,500			
Palermo Finance Corp. 6.22% (1 Month USD LIBOR + 4.50%) due 04/17/23 ^{†††1}	6,417,750	6,364,026			
MA Financeco LLC 4.38% (3 Month USD LIBOR + 2.50%) due 11/19/21	6,275,000	6,196,563			
Switch Ltd. 4.13% (1 Month USD LIBOR + 2.25%) due 06/27/24	5,955,000	5,979,832			
Cvent, Inc. 5.63% (3 Month USD LIBOR + 3.75%) due 11/29/24	5,900,000	5,929,500			
Micron Technology, Inc. 3.88% (3 Month USD LIBOR + 2.00%) due 04/26/22	5,716,489	5,750,444			
Miami Escrow Borrower LLC 4.63% (3 Month USD LIBOR + 2.75%) due 06/21/24	2,885,888	2,851,632			
Sabre GLBL, Inc. 3.88% (3 Month USD LIBOR + 2.00%) due 02/22/24	2,369,160	2,375,415			
Total Technology		<u>530,870,798</u>			
			CONSUMER, CYCLICAL - 15.0%		
			Gates Global LLC 3.00% (3 Month EURIBOR + 3.00%) due 04/01/24 ¹¹	EUR 20,072,757	\$ 24,624,755
			5.05% (1 Month USD LIBOR + 2.75%) due 04/01/24	17,215,399	17,297,861
			Equinox Holdings, Inc. 4.88% (1 Month USD LIBOR + 3.00%) due 03/08/24	33,660,850	33,857,093
			AlixPartners, LLP 5.05% (3 Month USD LIBOR + 2.75%) due 04/04/24	27,918,000	28,030,510
			USIC Holding, Inc. 5.80% (3 Month USD LIBOR + 3.50%) due 12/08/23	26,867,871	27,069,380
			Party City Holdings, Inc. 4.49% (1 Month USD LIBOR + 2.75%) due 08/19/22	23,649,435	23,723,458
			Mavis Tire Express Services Corp. 5.07% (3 Month USD LIBOR + 3.25%) due 02/28/25	22,541,361	22,541,361
			Crown Finance US, Inc. 4.38% (1 Month USD LIBOR + 2.50%) due 02/28/25	14,150,000	14,125,945
			2.63% (1 Month EURIBOR + 2.63%) due 02/28/25 ¹¹	EUR 5,900,000	7,241,602
			Fitness International LLC 5.38% (3 Month USD LIBOR + 3.50%) due 07/01/20	19,114,667	19,258,027
			Peer Holding III BV 3.50% (6 Month EURIBOR + 3.50%) due 03/08/25 ¹¹	EUR 15,075,000	18,436,686

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Greektown Holdings LLC 4.88% (1 Month USD LIBOR + 3.00%) due 04/25/24	17,815,375	\$ 17,824,283			
PetSmart Inc 4.68% (1 Month USD LIBOR + 3.00%) due 03/11/22	22,127,880	17,709,827			
Navistar Inc. 5.21% (3 Month USD LIBOR + 3.50%) due 11/06/24	17,500,000	17,580,150			
BBB Industries, LLC 6.38% (1 Month USD LIBOR + 4.50%) due 11/03/21	14,750,069	14,860,695			
Acosta, Inc. 5.13% (3 Month USD LIBOR + 3.25%) due 09/26/21	17,744,817	14,828,811			
Eldorado Resorts, Inc. 4.13% (1 Month USD LIBOR + 2.25%) due 04/17/24	13,394,500	13,427,986			
Petco Animal Supplies, Inc. 4.77% (3 Month USD LIBOR + 3.00%) due 01/26/23	17,980,525	13,135,853			
At Home Holding III Corp. 5.27% (3 Month USD LIBOR + 3.50%) due 06/03/22	12,156,250	12,201,836			
EG Finco Ltd. due 02/07/25 ⁴	6,550,000	6,531,988			
due 02/01/25 ⁴	EUR 1,858,104	2,265,849			
due 02/01/25 ⁴	EUR 2,700,000	3,292,492			
GVC Holdings plc due 03/15/24 ⁴	EUR 9,050,000	11,572,867			
National Vision, Inc. 4.63% (1 Month USD LIBOR + 2.75%) due 11/20/24	10,812,432	10,875,468			
			Life Time Fitness, Inc. 4.73% (1 Month USD LIBOR + 2.75%) due 06/10/22	10,805,800	\$ 10,814,769
			Burlington Stores, Inc. 4.38% (3 Month USD LIBOR + 2.50%) due 11/17/24	10,074,750	10,084,825
			Deuce Acquisition 5.76% (1 Month USD LIBOR + 5.25%) due 12/08/22	GBP 7,100,000	9,959,028
			Leslie's Poolmart, Inc. 5.28% (3 Month USD LIBOR + 3.50%) due 08/16/23	9,007,425	9,063,721
			Trader Corp. 5.29% (3 Month USD LIBOR + 3.00%) due 09/28/23	9,052,876	9,037,758
			Cyan Blue Holdco 3 Ltd. 5.05% (2 Month USD LIBOR + 2.75%) due 08/23/24	9,031,864	9,009,284
			Sears Roebuck Acceptance Corp. 6.20% (1 Month USD LIBOR + 4.50%) due 01/20/19	8,897,797	8,838,448
			Packers Sanitation Services, Inc. 4.94% (3 Month USD LIBOR + 3.25%) due 12/04/24	8,693,867	8,704,734
			PTL Acquisition, Inc. 4.13% (3 Month USD LIBOR + 2.25%) due 08/01/23	8,175,500	8,206,158
			Prime Security Services Borrower LLC 4.63% (3 Month USD LIBOR + 2.75%) due 05/02/22	6,583,625	6,630,039

FLOATING RATE STRATEGIES FUND

	FACE AMOUNT	VALUE		FACE AMOUNT	VALUE
Wyndham Hotels & Resorts, Inc. due 03/28/25 ⁴	6,500,000	\$ 6,516,250	Truck Hero, Inc. 6.22% (3 Month USD LIBOR + 4.00%) due 04/22/24	1,783,271	\$ 1,791,296
Neiman Marcus Group, Inc. 4.94% (3 Month USD LIBOR + 3.25%) due 10/25/20	6,946,900	5,986,769	Total Consumer, Cyclical		<u>524,832,832</u>
Toys 'R' US, Inc. 10.50% (Commercial Prime Lending Rate + 5.75%) due 01/18/19	5,450,000	5,440,898	COMMUNICATIONS - 9.6%		
Generac Holdings, Inc. 3.69% (1 Month USD LIBOR + 2.00%) due 05/31/23	4,050,000	4,059,112	Altice US Finance I Corp. 4.13% (3 Month USD LIBOR + 2.25%) due 07/28/25	33,524,169	33,448,739
Men's Wearhouse 5.20% (1 Month USD LIBOR + 3.50%) due 06/18/21	4,017,079	4,017,079	Univision Communications, Inc. 4.63% (1 Month USD LIBOR + 2.75%) due 03/15/24	33,822,647	33,244,956
Belmond Interfin Ltd. 4.63% (3 Month USD LIBOR + 2.75%) due 07/03/24	3,970,000	3,979,925	WMG Acquisition Corp. due 11/01/23 ⁴	31,944,713	32,037,992
Belk, Inc. 6.46% (3 Month USD LIBOR + 4.75%) due 12/12/22	4,483,667	3,878,372	SFR Group S.A. 4.72% (2 Month USD LIBOR + 3.00%) due 01/31/26	29,552,060	28,665,498
Amaya Holdings B.V. (Stars Group Holdings B.V.) 3.00% (3 Month USD LIBOR + 3.00%) due 04/04/25 ¹¹	2,250,000	2,259,000	4.52% (2 Month USD LIBOR + 2.75%) due 07/31/25	497,677	481,502
International Car Wash Group Ltd. 5.29% (3 Month USD LIBOR + 3.50%) due 10/03/24	2,244,375	2,248,594	Sprint Communications, Inc. 4.44% (3 Month USD LIBOR + 2.50%) due 02/02/24	23,883,750	23,873,719
Penn Engineering & Manufacturing Corp. 4.63% (3 Month USD LIBOR + 2.75%) due 06/27/24	1,990,000	1,991,990	Cengage Learning Acquisitions, Inc. 6.04% (3 Month USD LIBOR + 4.25%) due 06/07/23	24,791,080	22,514,763
			CSC Holdings, LLC 4.04% (1 Month USD LIBOR + 2.25%) due 07/17/25	21,599,280	21,522,819
			Radiate HoldCo LLC 4.88% (3 Month USD LIBOR + 3.00%) due 02/01/24	21,594,209	21,459,245

FLOATING RATE STRATEGIES FUND

	FACE AMOUNT	VALUE		FACE AMOUNT	VALUE
Telenet Financing			Anaren, Inc.		
USD LLC			6.80% (3 Month USD		
4.28% (6 Month USD			LIBOR + 4.50%)		
due 03/01/26	20,670,000	\$ 20,764,669	due 02/18/21	1,467,621	\$ 1,463,952
Mcgraw-Hill Global			10.55% (3 Month USD		
Education Holdings LLC			LIBOR + 8.25%)		
5.88% (1 Month USD			due 08/18/21	275,000	275,000
LIBOR + 4.00%)			GTT Communications,		
due 05/04/22	19,193,901	18,939,582	Inc.		
Virgin Media Bristol LLC			5.19% (3 Month USD		
due 01/15/26 ⁴	16,500,000	16,580,850	LIBOR + 3.25%)		
Market Track LLC			due 01/09/24	248,116	<u>248,178</u>
6.55% (3 Month USD			Total Communications		<u>335,750,691</u>
LIBOR + 4.25%)			FINANCIAL - 7.0%		
due 06/05/24	13,780,750	13,746,298	LPL Holdings, Inc.		
Ziggo Secured Finance BV			4.56% (3 Month USD		
due 04/15/25 ⁴	13,550,000	13,447,020	LIBOR + 2.25%)		
Charter Communications			due 09/23/24	34,883,198	34,970,406
Operating, LLC			National Financial		
3.88% (3 Month USD			Partners Corp.		
LIBOR + 2.00%)			4.88% (1 Month USD		
due 04/30/25	10,523,625	10,558,669	LIBOR + 3.00%)		
Houghton Mifflin Co.			due 01/08/24	33,681,701	33,745,023
4.88% (1 Month USD			Amwins Group LLC		
LIBOR + 3.00%)			4.59% (3 Month USD		
due 05/28/21	10,602,706	9,661,716	LIBOR + 2.75%)		
Level 3 Financing, Inc.			due 01/25/24	25,502,188	25,629,698
4.11% (1 Month USD			Avolon Luxembourg SARL		
LIBOR + 2.25%)			4.07% (1 Week USD		
due 02/22/24	4,450,000	4,457,654	LIBOR + 2.25%)		
AMC Entertainment			due 03/21/22	24,018,500	24,025,946
Holdings, Inc.			HUB International Ltd.		
4.03% (1 Month USD			4.84% (3 Month USD		
LIBOR + 2.25%)			LIBOR + 3.00%)		
due 12/15/23	3,168,000	3,174,589	due 10/02/20	19,716,239	19,812,060
Proquest LLC			Alliant Holdings I L.P.		
5.63% (3 Month USD			5.13% (1 Month USD		
LIBOR + 3.75%)			LIBOR + 3.25%)		
due 10/24/21	2,664,910	2,699,047	due 08/12/22	16,143,863	16,233,623
Match Group, Inc.			TransUnion LLC		
4.29% (3 Month USD			3.88% (6 Month USD		
LIBOR + 2.50%)			LIBOR + 2.00%)		
due 11/16/22	2,471,875	2,484,234	due 04/10/23	16,014,564	16,051,237

FLOATING RATE STRATEGIES FUND

	FACE AMOUNT	VALUE		FACE AMOUNT	VALUE
WEX, Inc. due 06/30/23 ⁴	11,790,997	\$ 11,861,390			
Vantiv LLC 3.78% (1 Month USD LIBOR + 2.00%) due 08/09/24	11,650,000	11,706,153			
Delos Finance S.A.R.L. (International Lease Finance) 4.05% (1 Month USD LIBOR + 1.75%) due 10/06/23	11,250,000	11,294,550			
York Risk Services due 10/01/21 ⁴	11,260,389	11,007,031			
USI, Inc. 5.30% (1 Month USD LIBOR + 3.00%) due 05/16/24	7,118,230	7,130,117			
American Stock Transfer & Trust 6.81% (3 Month USD LIBOR + 4.50%) due 06/26/20	5,590,115	5,585,475			
Jefferies Finance LLC 4.31% (2 Month USD LIBOR + 2.50%) due 08/02/24	5,486,250	5,486,250			
Capital Automotive L.P. 4.38% (1 Month USD LIBOR + 2.50%) due 03/25/24	3,832,174	3,841,754			
Focus Financial Partners LLC 5.05% (1 Month USD LIBOR + 2.75%) due 07/03/24	3,451,250	3,459,878			
Geo Group, Inc. 4.13% (3 Month USD LIBOR + 2.25%) due 03/22/24	2,524,500	2,530,180			
Fly Leasing Ltd. 3.80% (1 Month USD LIBOR + 2.00%) due 02/09/23	1,553,459	<u>1,553,459</u>			
Total Financial		<u>245,924,230</u>			
			BASIC MATERIALS - 2.4%		
			Alpha 3 B.V. 5.30% (1 Month USD LIBOR + 3.00%) due 01/31/24	28,718,361	\$ 28,926,569
			PQ Corp. 4.29% (1 Month USD LIBOR + 2.50%) due 02/08/25	19,236,007	19,305,064
			GrafTech Finance, Inc. 5.24% (3 Month USD LIBOR + 3.50%) due 02/12/25	11,850,000	11,850,000
			Nexeo Solutions LLC 5.27% (3 Month USD LIBOR + 3.25%) due 06/09/23	10,347,278	10,444,336
			Arch Coal, Inc. 5.13% (3 Month USD LIBOR + 3.25%) due 03/07/24	6,801,626	6,824,275
			PMHC II, Inc. (Prince) 4.50% (3 Month USD LIBOR + 3.50%) due 03/20/25	5,370,000	5,400,233
			Platform Specialty Products 4.38% (1 Month USD LIBOR + 2.50%) due 06/07/20	1,746,624	1,751,655
			Minerals Technologies, Inc. 4.19% (3 Month USD LIBOR + 2.25%) due 02/14/24	791,635	<u>796,092</u>
			Total Basic Materials		<u>85,298,224</u>
			UTILITIES - 2.0%		
			Dynergy, Inc. 4.60% (3 Month USD LIBOR + 2.75%) due 02/07/24	28,497,759	28,659,341
			Techem GmbH 3.00% (3 Month EURIBOR + 3.00%) due 10/02/24 ¹¹	EUR 16,500,000	20,286,453

FLOATING RATE STRATEGIES FUND

	FACE AMOUNT	VALUE		FACE AMOUNT	VALUE
Helix Gen Funding LLC 5.63% (1 Month USD LIBOR + 3.75%) due 06/03/24	9,869,185	\$ 9,957,613			
Stonewall 7.80% (1 Month USD LIBOR + 5.50%) due 11/13/21	4,314,285	4,222,606			
Thor Bidco (Morrison Utility) 5.52% (3 Month USD LIBOR + 5.00%) due 09/20/23	GBP 2,550,000	3,577,943			
Panda Temple II Power 8.30% (3 Month USD LIBOR + 6.00%) due 04/03/19	2,547,915	2,344,082			
Viva Alamo LLC due 02/22/21 ⁴	1,278,585	<u>1,267,001</u>			
Total Utilities		<u>70,315,039</u>			
ENERGY - 1.5%					
Ultra Petroleum, Inc. 4.76% (3 Month USD LIBOR + 3.00%) due 04/12/24	19,890,000	19,666,238			
Veresen Midstream LP 4.88% (3 Month USD LIBOR + 3.00%) due 03/31/22	15,388,880	15,479,520			
Penn Virginia Holding Corp. 8.88% (3 Month USD LIBOR + 7.00%) due 09/29/22 ^{†††-1}	10,890,000	10,694,111			
PSS Companies 6.34% (1 Month USD LIBOR + 4.50%) due 01/28/20	5,521,530	5,342,080			
Summit Midstream Partners, LP 7.88% (1 Month USD LIBOR + 6.00%) due 05/13/22	880,000	<u>888,800</u>			
Total Energy		<u>52,070,749</u>			
Total Senior Floating Rate Interests (Cost \$3,072,196,638)		<u>3,064,862,856</u>			
			CORPORATE BONDS^{††} - 4.6%		
			COMMUNICATIONS - 1.2%		
			Sprint Communications, Inc. 9.00% due 11/15/18 ⁶	12,700,000	\$ 13,096,875
			DISH DBS Corp. 7.75% due 07/01/26	10,700,000	10,033,925
			Ziggo Secured Finance BV 5.50% due 01/15/27 ⁶	5,000,000	4,698,550
			Midcontinent Communications / Midcontinent Finance Corp. 6.88% due 08/15/23 ⁶	4,000,000	4,205,000
			Inmarsat Finance plc 4.88% due 05/15/22 ⁶	3,500,000	3,403,750
			Anixter, Inc. 5.50% due 03/01/23	3,000,000	3,105,000
			Zayo Group LLC / Zayo Capital, Inc. 5.75% due 01/15/27 ⁶	2,000,000	1,955,000
			CCO Holdings LLC / CCO Holdings Capital Corp. 5.25% due 09/30/22	1,890,000	1,918,369
			MDC Partners, Inc. 6.50% due 05/01/24 ⁶	1,700,000	<u>1,653,250</u>
			Total Communications		<u>44,069,719</u>
			ENERGY - 1.0%		
			Sabine Pass Liquefaction LLC 5.63% due 02/01/21	5,500,000	5,782,703
			5.63% due 04/15/23	4,200,000	4,485,524
			CNX Resources Corp. 5.88% due 04/15/22	6,750,000	6,792,188
			Cheniere Corpus Christi Holdings LLC 5.88% due 03/31/25	5,200,000	5,440,500
			Moss Creek Resources Holdings, Inc. 7.50% due 01/15/26 ⁶	4,000,000	4,033,800
			Unit Corp. 6.63% due 05/15/21	4,000,000	4,000,000

FLOATING RATE STRATEGIES FUND

	FACE AMOUNT	VALUE		FACE AMOUNT	VALUE
Legacy Reserves Limited Partnership / Legacy Reserves Finance Corp. 8.00% due 12/01/20	2,750,000	\$ 2,220,625			
American Midstream Partners Limited Partnership / American Midstream Finance Corp. 8.50% due 12/15/21 ⁶	1,268,000	1,277,510			
BreitBurn Energy Partners Limited Partnership / BreitBurn Finance Corp. 7.88% due 04/15/22 ⁵	850,000	<u>5,312</u>			
Total Energy		<u>34,038,162</u>			
CONSUMER, NON-CYCLICAL - 0.6%					
HCA, Inc. 6.50% due 02/15/20	13,914,000	14,592,307			
4.50% due 02/15/27	1,500,000	1,447,500			
ServiceMaster Co. LLC 5.13% due 11/15/24 ⁶	4,000,000	3,870,000			
AMN Healthcare, Inc. 5.13% due 10/01/24 ⁶	450,000	<u>448,875</u>			
Total Consumer, Non-cyclical		<u>20,358,682</u>			
FINANCIAL - 0.5%					
Kennedy-Wilson, Inc. 5.88% due 04/01/24	9,730,000	9,644,863			
Icahn Enterprises, LP / Icahn Enterprises Finance Corp. 5.88% due 02/01/22	5,000,000	5,012,500			
6.00% due 08/01/20	1,700,000	1,734,000			
Jefferies Finance LLC / JFIN Company-Issuer Corp. 7.38% due 04/01/20 ⁶	1,050,000	1,060,500			
Fidelity & Guaranty Life Holdings, Inc. 6.38% due 04/01/21 ⁶	450,000	455,062			
FBM Finance, Inc. 8.25% due 08/15/21 ⁶	200,000	<u>209,000</u>			
Total Financial		<u>18,115,925</u>			
			INDUSTRIAL - 0.4%		
			Reynolds Group Issuer Incorporated / Reynolds Group Issuer LLC / Reynolds Group Issuer Luxembourg 5.22% (3 Month USD LIBOR + 3.50%) due 07/15/21 ^{6,8}	7,500,000	\$ 7,593,750
			Ardagh Packaging Finance plc / Ardagh Holdings USA, Inc. 4.63% due 05/15/23 ⁶	2,100,000	2,107,875
			4.25% due 09/15/22 ⁶	1,500,000	1,492,500
			Novelis Corp. 6.25% due 08/15/24 ⁶	3,000,000	3,075,000
			Grinding Media Inc. / MC Grinding Media Canada Inc. 7.38% due 12/15/23 ⁶	750,000	787,500
			StandardAero Aviation Holdings, Inc. 10.00% due 07/15/23 ⁶	70,000	<u>76,038</u>
			Total Industrial		<u>15,132,663</u>
			TECHNOLOGY - 0.4%		
			First Data Corp. 5.00% due 01/15/24 ⁶	6,250,000	6,250,000
			5.75% due 01/15/24 ⁶	5,200,000	5,232,500
			NCR Corp. 5.88% due 12/15/21	1,450,000	1,475,375
			6.38% due 12/15/23	800,000	<u>830,000</u>
			Total Technology		<u>13,787,875</u>
			CONSUMER, CYCLICAL - 0.4%		
			Ferrellgas Limited Partnership / Ferrellgas Finance Corp. 6.50% due 05/01/21	4,615,000	4,418,863
			Nathan's Famous, Inc. 6.63% due 11/01/25 ⁶	4,275,000	4,296,375
			WGM Acquisition Corp. 6.75% due 04/15/22 ⁶	2,280,000	2,356,950

FLOATING RATE STRATEGIES FUND

	FACE AMOUNT	VALUE		FACE AMOUNT	VALUE
Lennar Corp.			Fortress Credit		
4.13% due 01/15/22	1,500,000	\$ 1,475,175	Opportunities		
Total Consumer, Cyclical		<u>12,547,363</u>	VII CLO Ltd.		
UTILITIES - 0.1%			2016-7A, 5.07%		
AES Corp.			(3 Month USD		
6.00% due 05/15/26	2,000,000	2,105,000	LIBOR + 2.95%)		
5.50% due 04/15/25	1,059,000	1,094,741	due 12/15/28 ^{6,8}	5,000,000	\$ 5,034,252
LBC Tank Terminals			Cerberus Loan		
Holding Netherlands BV			Funding XVII Ltd.		
6.88% due 05/15/23 ⁶	630,000	<u>647,325</u>	2016-3A, 4.25%		
Total Utilities		<u>3,847,066</u>	(3 Month USD		
BASIC MATERIALS - 0.0%			LIBOR + 2.53%)		
Mirabela Nickel Ltd.			due 01/15/28 ^{6,8}	5,000,000	5,020,288
9.50% due 06/24/19	1,279,819	275,161	PFP Ltd.		
Eldorado Gold Corp.			2015-2, 4.49% (1 Month		
6.13% due 12/15/20 ⁶	265,000	<u>251,750</u>	USD LIBOR + 2.70%)		
Total Basic Materials		<u>526,911</u>	due 07/14/34 ^{6,8}	5,000,000	5,002,156
Total Corporate Bonds			Octagon Loan Funding Ltd.,		
(Cost \$165,930,977)		<u>162,424,366</u>	due 11/18/26 ⁹	5,600,000	4,861,909
ASSET-BACKED SECURITIES^{††} - 2.5%			Jamestown CLO V Ltd.		
COLLATERALIZED LOAN OBLIGATIONS - 2.4%			2014-5A, 6.83%		
Golub Capital Partners			(3 Month USD		
CLO Ltd.			LIBOR + 5.10%)		
2016-33A, 4.36%			due 01/17/27 ^{6,8}	4,000,000	3,987,929
(3 Month USD			OCP CLO Ltd.		
LIBOR + 2.48%)			2012-2A, 4.75%		
due 11/21/28 ^{6,8}	12,500,000	12,548,419	(3 Month USD		
TICP CLO II Ltd.			LIBOR + 2.85%)		
2014-2A, 6.49%			due 11/22/25 ^{6,8}	3,800,000	3,826,652
(3 Month USD			Avery Point II CLO Ltd.		
LIBOR + 4.75%)			2013-3X COM, due		
due 07/20/26 ^{6,8}	6,560,000	6,560,526	01/18/25 ⁹	4,300,020	3,704,327
OHA Credit Partners			Fortress Credit		
IX Ltd.			Opportunities		
2013-9A, due			VI CLO Ltd.		
10/20/25 ^{6,9}	6,000,000	5,250,666	2015-6A, 5.72%		
			(3 Month USD		
			LIBOR + 3.65%)		
			due 10/10/26 ^{6,8}	3,500,000	3,503,994
			ABPCI Direct Lending		
			Fund CLO I LLC		
			2016-1A, 4.44%		
			(3 Month USD		
			LIBOR + 2.70%)		
			due 12/22/28 ^{6,8}	3,000,000	3,011,004

FLOATING RATE STRATEGIES FUND

	FACE AMOUNT	VALUE		FACE AMOUNT	VALUE
Flagship CLO VIII Ltd. 2014-8A, 4.22% (3 Month USD LIBOR + 2.50%) due 01/16/26 ^{6,8}	3,000,000	\$ 3,002,139			
Halcyon Loan Advisors Funding Ltd. 2012-1A, 4.84% (3 Month USD LIBOR + 3.00%) due 08/15/23 ^{6,8}	2,600,000	2,610,343			
Treman Park CLO Ltd. 2015-1A, due 04/20/27 ^{6,9}	3,000,000	2,576,274			
Ares XXXIII CLO Ltd. 2016-1A, 4.82% (3 Month USD LIBOR + 2.80%) due 12/05/25 ^{6,8}	2,500,000	2,524,704			
Fortress Credit Opportunities V CLO Ltd. 2014-5A, 5.96% (3 Month USD LIBOR + 4.25%) due 10/15/26 ^{6,8}	2,500,000	2,502,548			
KVK CLO Ltd. 2014-1A, 4.44% (3 Month USD LIBOR + 2.60%) due 05/15/26 ^{6,8}	2,000,000	2,005,584			
ACIS CLO Ltd. 2015-6A, 5.14% (3 Month USD LIBOR + 3.37%) due 05/01/27 ^{6,8}	1,000,000	1,002,613			
2013-1A, 6.23% (3 Month USD LIBOR + 4.50%) due 04/18/24 ^{6,8}	1,000,000	1,000,217			
Galaxy XVI CLO Ltd. 2013-16A, 5.20% (3 Month USD LIBOR + 3.35%) due 11/16/25 ^{6,8}	2,000,000	2,002,278			
			Cerberus Loan Funding XVI, LP 2016-2A, 5.52% (3 Month USD LIBOR + 3.80%) due 11/15/27 ^{6,8}	1,000,000	\$ 1,015,131
			Newstar Commercial Loan Funding LLC 2017-1A, 5.13% (3 Month USD LIBOR + 3.50%) due 03/20/27 ^{6,8}	1,000,000	1,010,320
			Shackleton VII CLO Ltd. 2015-7A, 4.57% (3 Month USD LIBOR + 2.85%) due 04/15/27 ^{6,8}	1,000,000	1,000,930
			NewStar Arlington Senior Loan Program LLC 2014-1A, 5.05% (3 Month USD LIBOR + 3.30%) due 07/25/25 ^{6,8}	600,000	600,795
			Ares XXVI CLO Ltd. 2013-1A, due 04/15/25 ^{6,9}	1,250,000	29,574
			Total Collateralized Loan Obligations		<u>85,195,572</u>
			COLLATERALIZED DEBT OBLIGATIONS - 0.1%		
			N-Star REL CDO VIII Ltd. 2006-8A, 2.02% (1 Month USD LIBOR + 0.36%) due 02/01/41 ^{6,8}	1,730,490	1,720,868
			TRANSPORT-AIRCRAFT - 0.0%		
			Airplanes Pass Through Trust 2001-1A, 2.33% (1 Month USD LIBOR + 0.55%) due 03/15/19 ^{8,10}	896,492	40,342
			Total Asset-Backed Securities (Cost \$85,641,089)		<u>86,956,782</u>

FLOATING RATE STRATEGIES FUND

	FACE AMOUNT	VALUE		FACE AMOUNT	VALUE
COLLATERALIZED MORTGAGE OBLIGATIONS^{††} - 1.6%			American Home Mortgage		
RESIDENTIAL MORTGAGE BACKED SECURITIES - 1.6%			Assets Trust		
RALI Series Trust			2006-4, 2.08% (1		
2006-QQ2, 2.06% (1			Month USD LIBOR +		
Month USD LIBOR +			0.21%) due 10/25/46 ⁸	4,224,630	\$ 3,064,223
0.22%) due 02/25/46 ⁸	8,155,002	\$ 3,554,310	Washington Mutual		
2007-QQ4, 2.06% (1			Mortgage Pass-		
Month USD LIBOR +			Through Certificates		
0.19%) due 05/25/47 ⁸	2,951,043	2,846,810	WMALT Series Trust		
2006-QQ10, 2.03% (1			2006-AR9, 2.12% (1		
Month USD LIBOR +			Year CMT Rate +		
0.16%) due 01/25/37 ⁸	2,892,873	2,721,518	0.84%) due 11/25/46 ⁸		
Soundview Home			Lehman XS Trust Series		
Loan Trust			2006-16N, 2.06% (1		
2005-OPT3, 2.34% (1			Month USD LIBOR +		
Month USD LIBOR +			0.19%) due 11/25/46 ⁸		
0.47%) due 11/25/35 ⁸	6,000,000	5,934,837	Wachovia Asset		
GSA Home Equity Trust			Securitization		
2006-14, 2.04% (1			Issuance II LLC Trust		
Month USD LIBOR +			2007-HE1, 2.01%		
0.17%) due 09/25/36 ⁸	10,230,822	5,034,940	(1 Month USD		
2007-7, 2.14% (1 Month			LIBOR + 0.14%)		
USD LIBOR + 0.27%)			due 07/25/37 ^{6,8}		
due 07/25/37 ⁸	679,004	645,800	Merrill Lynch Alternative		
American Home Mortgage			Note Asset Trust Series		
Investment Trust			2007-OAR3, 1.81% (1		
2006-1, 2.27% (1 Month			Month USD LIBOR +		
USD LIBOR + 0.40%)			0.19%) due 07/25/37 ⁸		
due 03/25/46 ⁸	5,497,839	5,318,306	Nomura Resecuritization		
IndyMac INDX Mortgage			Trust		
Loan Trust			2015-4R, 0.73%		
2006-AR4, 2.08% (1			(1 Month USD		
Month USD LIBOR +			LIBOR + 0.43%)		
0.21%) due 05/25/46 ⁸	4,902,550	4,676,462	due 03/26/36 ^{6,8}		
Washington Mutual			Morgan Stanley		
Mortgage Pass-Through			Re-REMIC Trust		
Certificates Trust			2010-R5, 3.51%		
2007-OA6, 2.01% (1			due 06/26/36 ⁶		
Year CMT Rate +			822,368		
0.81%) due 07/25/47 ⁸	4,681,945	4,277,201	694,545		
CIM Trust			Alliance Bancorp Trust		
2017-2, 3.66% (1 Month			2007-OA1, 2.11% (1		
USD LIBOR + 2.00%)			Month USD LIBOR +		
due 12/25/57 ^{6,8}	4,170,087	4,215,434	0.24%) due 07/25/37 ⁸		
			686,829		
			589,113		

FLOATING RATE STRATEGIES FUND

ˉ 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 March 29, 2018. The total market value of fair valued securities amounts to \$34,693,906, (cost \$34,596,554) or 1.0% of total net assets.

² Affiliated issuer.

³ Rate indicated is the 7 day yield as of March 29, 2018.

⁴ 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.

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 liquid under guidelines established by the Board of Trustees. The total market value of 144A or Section 4(a)(2) securities is \$162,131,313 (cost \$159,632,169), or 4.6% of total net assets.

⁷ Rate indicated is the effective yield at the time of purchase.

⁸ Variable rate security. Rate indicated is the rate effective at March 29, 2018. In some instances, the underlying reference rate shown was below the minimum rate earned by the security or has been adjusted by a predetermined factor. The settlement status of a position may also impact the effective rate indicated. In instances where multiple underlying reference rates and spread amounts are shown, the effective rate is based on a weighted average.

⁹ Security has no stated coupon. However, it is expected to receive residual cash flow payments on defined deal dates.

¹⁰ 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 \$40,342 (cost \$723,184), or less than 0.1% of total net assets.

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

CMT — Constant Maturity Treasury

EUR — Euro

EURIBOR — European Interbank Offered Rate

GBP — British Pound

LIBOR — London Interbank Offered Rate

plc — Public Limited Company