

## FLOATING RATE STRATEGIES FUND

	SHARES	VALUE		FACE AMOUNT <sup>~</sup>	VALUE
<b>COMMON STOCKS<sup>†</sup> - 0.0%</b>			<b>SENIOR FLOATING RATE INTERESTS<sup>††,6</sup> - 85.4%</b>		
<b>INDUSTRIAL - 0.0%</b>			<b>CONSUMER, CYCLICAL - 18.2%</b>		
API Heat Transfer Parent LLC* <sup>††</sup>	2,902,566	\$ 798,206	CD&R Firefly Bidco Ltd. 5.41% (3 Month GBP LIBOR + 4.50%, Rate Floor: 4.50%) due 06/23/25	GBP 17,450,000	\$ 22,335,518
BP Holdco LLC* <sup>†††,1</sup>	244,278	86,255	5.30% (3 Month EURIBOR + 3.50%, Rate Floor: 3.50%) due 06/23/25	EUR 2,500,000	2,776,254
Vector Phoenix Holdings, LP* <sup>†††,1</sup>	244,278	<u>20,442</u>	Mavis Tire Express Services Corp. 5.74% (1 Month USD LIBOR + 3.25%, Rate Floor: 3.25%) due 03/20/25	21,245,177	20,660,934
<b>Total Industrial</b>		<u>904,903</u>	Crown Finance US, Inc. 5.00% (1 Month USD LIBOR + 2.50%, Rate Floor: 2.50%) due 02/28/25	16,250,037	15,853,211
<b>CONSUMER, NON-CYCLICAL - 0.0%</b>			2.63% (1 Month EURIBOR + 2.63%, Rate Floor: 2.63%) due 02/28/25	EUR 2,856,075	3,160,332
Targus Group International, Inc.* <sup>†††,1,2</sup>	12,773	<u>27,255</u>	American Tire Distributors, Inc. 10.13% (3 Month USD LIBOR + 7.50%, Rate Floor: 8.50%) due 09/02/24	18,323,995	16,308,355
<b>ENERGY - 0.0%</b>			8.66% (3 Month USD LIBOR + 6.00%, Rate Floor: 7.00%) due 09/01/23	2,017,146	1,976,803
Titan Energy LLC*	10,110	<u>607</u>	Zephyr Bidco Ltd. 8.23% (1 Month GBP LIBOR + 7.50%, Rate Floor: 7.50%) due 07/23/26	GBP 8,542,917	11,025,825
<b>Total Common Stocks</b> (Cost \$1,900,183)		<u>932,765</u>	5.48% (1 Month GBP LIBOR + 4.75%, Rate Floor: 4.75%) due 07/23/25	GBP 5,265,000	6,766,758
<b>PREFERRED STOCKS<sup>††</sup> - 0.0%</b>					
<b>INDUSTRIAL - 0.0%</b>					
API Heat Transfer Intermediate*	618	<u>497,748</u>			
<b>Total Preferred Stocks</b> (Cost \$493,920)		<u>497,748</u>			
<b>MONEY MARKET FUND<sup>†</sup> - 2.3%</b>					
Federated U.S. Treasury Cash Reserve Fund Institutional Shares 2.28% <sup>3</sup>	49,768,014	<u>49,768,014</u>			
<b>Total Money Market Fund</b> (Cost \$49,768,014)		<u>49,768,014</u>			

## FLOATING RATE STRATEGIES FUND

	FACE AMOUNT	VALUE		FACE AMOUNT	VALUE
Equinox Holdings, Inc. 5.50% (1 Month USD LIBOR + 3.00%, Rate Floor: 4.00%) due 03/08/24	17,399,499	\$ 17,277,702	Peer Holding III BV 3.25% (3 Month EURIBOR + 3.25%, Rate Floor: 3.25%) due 03/08/25	EUR 9,575,000	\$ 10,530,889
Navistar Inc. 6.00% (1 Month USD LIBOR + 3.50%, Rate Floor: 3.50%) due 11/06/24	17,325,000	17,245,652	Argo Merchants 6.35% (3 Month USD LIBOR + 3.75%, Rate Floor: 4.75%) due 12/06/24	10,619,358	10,480,032
Cartrawler 4.50% (1 Month EURIBOR + 4.50%, Rate Floor: 4.50%) due 04/29/21	EUR 14,363,130	13,536,440	Al Aqua Zip Bidco Pty Ltd. 5.75% (1 Month USD LIBOR + 3.25%, Rate Floor: 4.25%) due 12/13/23	10,828,386	10,377,168
Petco Animal Supplies, Inc. 5.99% (3 Month USD LIBOR + 3.25%, Rate Floor: 4.25%) due 01/26/23	17,797,050	13,490,164	AMC Entertainment, Inc. due 03/14/26	10,350,000	10,267,200
EG Finco Ltd. 6.60% (3 Month USD LIBOR + 4.00%, Rate Floor: 4.00%) due 02/07/25	6,484,519	6,325,649	Party City Holdings, Inc. 5.00% (1 Month USD LIBOR + 2.50%, Rate Floor: 3.25%) due 08/19/22	9,923,535	9,838,094
4.00% (3 Month EURIBOR + 4.00%, Rate Floor: 4.00%) due 02/07/25	EUR 5,449,732	5,983,577	Sapphire Bidco B.V. 3.25% (3 Month EURIBOR + 3.25%, Rate Floor: 3.25%) due 05/05/25	EUR 8,100,000	8,784,406
At Home Holding III Corp. 6.24% (3 Month USD LIBOR + 3.50%, Rate Floor: 4.50%) due 06/03/22	12,031,250	11,760,547	Life Time Fitness, Inc. 5.38% (3 Month USD LIBOR + 2.75%, Rate Floor: 3.75%) due 06/10/22	8,746,074	8,632,025
GVC Holdings plc 2.75% (6 Month EURIBOR + 2.75%, Rate Floor: 2.75%) due 03/29/24	EUR 6,350,000	7,103,265	Burlington Stores, Inc. 4.50% (1 Month USD LIBOR + 2.00%, Rate Floor: 2.75%) due 11/17/24	8,693,188	8,609,908
4.53% (6 Month GBP LIBOR + 3.50%, Rate Floor: 3.50%) due 03/29/24	GBP 2,700,000	3,490,951	Packers Sanitation Services, Inc. 5.49% (1 Month USD LIBOR + 3.00%, Rate Floor: 3.00%) due 12/04/24	8,606,711	8,312,619

### FLOATING RATE STRATEGIES FUND

	FACE AMOUNT	VALUE		FACE AMOUNT	VALUE
Leslie's Poolmart, Inc. 6.08% (2 Month USD LIBOR + 3.50%, Rate Floor: 3.50%) due 08/16/23	8,578,838	\$ 8,291,104	Columbus Finance, Inc. 4.75% (6 Month EURIBOR + 4.75%, Rate Floor: 4.75%) due 07/05/24	EUR 5,500,000	\$ 6,114,176
IBC Capital Ltd. 6.36% (3 Month USD LIBOR + 3.75%, Rate Floor: 3.75%) due 09/11/23	8,563,500	8,290,581	Amaya Holdings B.V. 3.75% (3 Month EURIBOR + 3.75%, Rate Floor: 3.75%) due 07/10/25	EUR 5,100,000	5,737,715
Truck Hero, Inc. 6.25% (1 Month USD LIBOR + 3.75%, Rate Floor: 3.75%) due 04/22/24	8,364,861	8,053,772	IRB Holding Corp. 5.74% (1 Month USD LIBOR + 3.25%, Rate Floor: 4.25%) due 02/05/25	5,770,854	5,619,369
Power Solutions (Panther) due 03/14/26	8,125,000	8,028,556	Prime Security Services Borrower LLC 5.25% (1 Month USD LIBOR + 2.75%, Rate Floor: 3.75%) due 05/02/22	5,522,354	5,458,184
NVA Holdings, Inc. 5.25% (1 Month USD LIBOR + 2.75%, Rate Floor: 3.75%) due 02/03/25	7,686,316	7,412,529	Midas Intermediate Holdco II LLC 5.35% (3 Month USD LIBOR + 2.75%, Rate Floor: 3.75%) due 08/18/21	5,198,330	5,051,062
National Vision, Inc. 5.00% (1 Month USD LIBOR + 2.50%, Rate Floor: 2.50%) due 11/20/24	6,927,791	6,884,493	Belmond Interfin Ltd. 5.25% (1 Month USD LIBOR + 2.75%, Rate Floor: 2.75%) due 07/03/24	3,930,000	3,918,524
Stars Group (Amaya) 6.10% (3 Month USD LIBOR + 3.50%, Rate Floor: 3.50%) due 07/10/25	6,414,111	6,396,600	Nellson Nutraceutical (US) 6.86% ((3 Month USD LIBOR + 4.25%) and (Commercial Prime Lending Rate + 3.25%), Rate Floor: 5.25%) due 12/23/21	4,034,688	3,812,780
Wyndham Hotels & Resorts, Inc. 4.25% (1 Month USD LIBOR + 1.75%, Rate Floor: 1.75%) due 05/30/25	6,467,500	6,375,532	Belk, Inc. 7.45% (3 Month USD LIBOR + 4.75%, Rate Floor: 5.75%) due 12/12/22	4,059,008	3,263,565
Eldorado Resorts, Inc. 4.88% (2 Month USD LIBOR + 2.25%, Rate Floor: 2.25%) due 04/17/24	6,394,500	6,330,555			

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	FACE AMOUNT	VALUE		FACE AMOUNT	VALUE
AMC Entertainment Holdings, Inc. 4.73% (1 Month USD LIBOR + 2.25%, Rate Floor: 2.25%) due 12/15/23	3,136,000	\$ 3,132,864			
International Car Wash Group Ltd. 5.99% (3 Month USD LIBOR + 3.25%, Rate Floor: 4.25%) due 10/03/24	2,905,031	2,894,137			
Geo Group, Inc. 4.50% (1 Month USD LIBOR + 2.00%, Rate Floor: 2.75%) due 03/22/24	2,499,000	2,381,347			
Alexander Mann 6.23% (1 Month GBP LIBOR + 5.50%, Rate Floor: 5.50%) due 06/16/25	GBP 1,540,000	1,926,790			
<b>Total Consumer, Cyclical</b>		<u>398,284,513</u>			
<b>INDUSTRIAL - 16.6%</b>					
VC GB Holdings, Inc. 5.50% (1 Month USD LIBOR + 3.00%, Rate Floor: 4.00%) due 02/28/24	25,678,697	25,100,926			
Lineage Logistics LLC 5.50% (1 Month USD LIBOR + 3.00%, Rate Floor: 4.00%) due 02/27/25	20,089,530	19,474,389			
Engineered Machinery Holdings, Inc. 5.85% (3 Month USD LIBOR + 3.25%, Rate Floor: 4.25%) due 07/19/24	19,527,954	18,820,066			
			Flex Acquisition Company, Inc. 5.63% ((1 Month USD LIBOR + 3.00%) and (3 Month USD LIBOR + 3.00%)), Rate Floor: 4.00% due 12/29/23	19,165,446	\$ 18,534,519
			USIC Holding, Inc. 5.75% (1 Month USD LIBOR + 3.25%, Rate Floor: 4.25%) due 12/08/23	18,574,404	18,071,409
			Quikrete Holdings, Inc. 5.25% (1 Month USD LIBOR + 2.75%, Rate Floor: 2.75%) due 11/15/23	18,480,769	18,015,423
			BWAY Holding Co. 6.03% (3 Month USD LIBOR + 3.25%, Rate Floor: 3.25%) due 04/03/24	17,267,111	16,822,483
			GYP Holdings III Corp. 5.25% (1 Month USD LIBOR + 2.75%, Rate Floor: 2.75%) due 06/01/25	16,943,167	16,385,398
			Advanced Disposal Services, Inc. 4.66% (1 Week USD LIBOR + 2.25%, Rate Floor: 3.00%) due 11/10/23	15,955,492	15,875,714
			Altra Industrial Motion Corp. 4.50% (1 Month USD LIBOR + 2.00%, Rate Floor: 2.00%) due 10/01/25	15,582,090	15,289,925
			Arctic Long Carriers 7.00% (1 Month USD LIBOR + 4.50%, Rate Floor: 5.50%) due 05/18/23	15,184,538	14,691,040

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TransDigm Group, Inc. 5.00% (1 Month USD LIBOR + 2.50%, Rate Floor: 2.50%) due 05/30/25	14,880,849	\$ 14,471,625	Charter Nex US, Inc. 5.25% (1 Month USD LIBOR + 2.75%, Rate Floor: 3.75%) due 05/16/24	9,949,367	\$ 9,648,797
Hayward Industries, Inc. 6.00% (1 Month USD LIBOR + 3.50%, Rate Floor: 3.50%) due 08/05/24	14,233,250	13,939,760	Titan Acquisition Ltd. (Husky) 5.50% (1 Month USD LIBOR + 3.00%, Rate Floor: 3.00%) due 03/28/25	10,098,000	9,370,944
CPG International LLC 6.63% (3 Month USD LIBOR + 3.75%, Rate Floor: 4.75%) due 05/05/24	12,591,254	12,465,341	Hanjin International Corp. 4.98% (1 Month USD LIBOR + 2.50%, Rate Floor: 2.50%) due 10/19/20	7,250,000	7,159,375
Blitz F18-675 GmbH 3.75% (3 Month EURIBOR + 3.75%, Rate Floor: 3.75%) due 07/31/25	EUR10,452,373	11,745,403	Duran Group Holding GMBH 4.00% (3 Month EURIBOR + 4.00%, Rate Floor: 4.00%) due 03/29/24	EUR 4,003,529	4,357,033
American Bath Group LLC 6.85% (3 Month USD LIBOR + 4.25%, Rate Floor: 5.25%) due 09/30/23	11,740,737	11,623,330	4.00% (3 Month EURIBOR + 4.00%, Rate Floor: 4.00%) due 12/20/24	EUR 1,350,000	1,469,202
STS Operating, Inc. (SunSource) 6.75% (1 Month USD LIBOR + 4.25%, Rate Floor: 5.25%) due 12/11/24	11,711,053	11,462,194	Pelican Products, Inc. 5.98% (1 Month USD LIBOR + 3.50%, Rate Floor: 4.50%) due 05/01/25	4,746,150	4,667,032
Hillman Group, Inc. 6.50% (1 Month USD LIBOR + 4.00%, Rate Floor: 4.00%) due 05/30/25	11,989,599	11,420,093	Minerva Bidco Ltd. 5.91% (3 Month GBP LIBOR + 5.00%, Rate Floor: 5.00%) due 07/28/25	GBP 3,100,000	4,002,234
CHI Overhead Doors, Inc. 5.75% (1 Month USD LIBOR + 3.25%, Rate Floor: 4.25%) due 07/29/22	10,149,686	10,022,815	Consolidated Container Co. LLC 5.25% (1 Month USD LIBOR + 2.75%, Rate Floor: 3.75%) due 05/22/24	3,693,867	3,630,000



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Peak 10 Holding Corp. 6.10% (3 Month USD LIBOR + 3.50%, Rate Floor: 3.50%) due 08/01/24	17,182,500	\$ 15,689,856	IRIS Software Group 5.23% (1 Month GBP LIBOR + 4.50%, Rate Floor: 4.50%) due 09/08/25	GBP 7,500,000	\$ 9,743,875
Planview, Inc. 7.75% (1 Month USD LIBOR + 5.25%, Rate Floor: 6.25%) due 01/27/23 <sup>†††1</sup>	15,680,000	15,680,000	Seattle Spnco 5.00% (1 Month USD LIBOR + 2.50%, Rate Floor: 2.50%) due 06/21/24	9,368,189	9,115,248
First Data Corp. 4.49% (1 Month USD LIBOR + 2.00%, Rate Floor: 2.00%) due 04/26/24	14,205,407	14,160,802	Cvent, Inc. 6.25% (1 Month USD LIBOR + 3.75%, Rate Floor: 4.75%) due 11/29/24	8,577,181	8,384,194
LANDesk Group, Inc. 6.75% (1 Month USD LIBOR + 4.25%, Rate Floor: 5.25%) due 01/20/24	13,608,833	13,498,329	Eiger Acquisition B.V. 3.50% (3 Month EURIBOR + 3.50%, Rate Floor: 3.50%) due 12/12/24	EUR 7,400,000	8,284,297
Press Ganey Holdings, Inc. 5.25% (1 Month USD LIBOR + 2.75%, Rate Floor: 3.75%) due 10/23/23	12,342,316	12,064,614	Greenway Health LLC 6.35% (3 Month USD LIBOR + 3.75%, Rate Floor: 4.75%) due 02/16/24	8,760,831	8,059,965
GTT Communications B.V. 3.25% (1 Month EURIBOR + 3.25%, Rate Floor: 3.25%) due 05/31/25	EUR 10,991,813	11,962,368	Jaggaer 6.50% ((1 Month USD LIBOR + 4.00%) and (Commercial Prime Lending Rate + 3.00%)), Rate Floor: 5.00%) due 12/28/24	8,118,000	7,955,640
WEX, Inc. 4.75% (1 Month USD LIBOR + 2.25%, Rate Floor: 2.25%) due 06/30/23	11,670,987	11,545,991	Micron Technology, Inc. 4.50% (1 Month USD LIBOR + 2.00%, Rate Floor: 2.00%) due 05/29/25	7,970,010	7,872,378
Cologix Holdings, Inc. 5.50% (1 Month USD LIBOR + 3.00%, Rate Floor: 4.00%) due 03/20/24	9,505,020	9,107,045	EIG Investors Corp. 6.39% (3 Month USD LIBOR + 3.75%, Rate Floor: 4.75%) due 02/09/23	7,829,035	7,780,103
9.50% (1 Month USD LIBOR + 7.00%, Rate Floor: 8.00%) due 03/20/25	1,900,000	1,821,150			

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	FACE AMOUNT	VALUE		FACE AMOUNT	VALUE
Park Place			Lumentum Holdings, Inc.		
Technologies LLC			5.00% (1 Month USD		
6.50% (1 Month USD			LIBOR + 2.50%,		
LIBOR + 4.00%,			Rate Floor: 2.50%)	4,065,159	\$ 4,054,996
Rate Floor: 5.00%)			due 12/10/25		
due 03/29/25	6,784,535	\$ 6,722,321	Aspect Software, Inc.		
10.50% (1 Month USD			7.74% (3 Month USD		
LIBOR + 8.00%,			LIBOR + 5.00%,		
Rate Floor: 9.00%)			Rate Floor: 6.00%)		
due 03/29/26	408,434	399,244	due 01/15/24	4,535,848	3,623,825
MA Financeco LLC			Flexera Software LLC		
4.75% (1 Month USD			5.75% (1 Month USD		
LIBOR + 2.25%,			LIBOR + 3.25%,		
Rate Floor: 2.25%)			Rate Floor: 4.25%)		
due 11/19/21	6,212,250	6,056,944	due 02/26/25	3,443,450	3,421,068
Refinitiv (Financial & Risk			Brave Parent		
Us Holdings, Inc.)			Holdings, Inc.		
6.25% (1 Month USD			6.50% (1 Month USD		
LIBOR + 3.75%,			LIBOR + 4.00%,		
Rate Floor: 3.75%)			Rate Floor: 4.00%)		
due 10/01/25	5,785,500	5,612,976	due 04/18/25	3,233,709	3,190,604
PISWBidCo GmbH			Sabre GBLB, Inc.		
3.25% (3 Month			4.50% (1 Month USD		
EURIBOR + 3.25%,			LIBOR + 2.00%,		
Rate Floor: 3.25%)			Rate Floor: 2.00%)		
due 04/30/25	EUR 4,800,000	5,302,942	due 02/22/24	2,339,546	2,319,800
Epicor Software			EXC Holdings III Corp.		
5.75% (1 Month USD			6.10% (3 Month USD		
LIBOR + 3.25%,			LIBOR + 3.50%,		
Rate Floor: 4.25%)			Rate Floor: 4.50%)		
due 06/01/22	4,952,425	4,889,727	due 12/02/24	1,999,688	1,987,189
Evergood 4 ApS (Nets)			Miami Escrow		
3.00% (3 Month			Borrower LLC		
EURIBOR + 3.00%,			5.00% (1 Month USD		
Rate Floor: 3.00%)			LIBOR + 2.50%,		
due 02/06/25	EUR 3,832,286	4,233,359	Rate Floor: 2.50%)		
Equian LLC			due 06/21/24	1,387,213	1,349,758
5.75% (1 Month USD			Targus Group		
LIBOR + 3.25%,			International, Inc.		
Rate Floor: 4.25%)			15.13% (3 Month USD		
due 05/20/24	4,249,313	4,164,326	LIBOR + 11.50%,		
			Rate Floor: 14.75%)		
			due 08/01/25 <sup>†††1,2,4</sup>	152,876	—
			<b>Total Technology</b>		<u>304,248,358</u>



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	FACE AMOUNT	VALUE		FACE AMOUNT	VALUE
<b>CONSUMER, NON-CYCLICAL - 13.1%</b>			<b>IQVIA Holdings, Inc.</b>		
Dole Food Company, Inc.			4.25% (1 Month USD		
5.25% (1 Month USD			LIBOR + 1.75%,		
LIBOR + 2.75%)			Rate Floor: 1.75%)		
and (Commercial			due 06/11/25	15,185,250	\$ 15,008,038
Prime Lending Rate			<b>Endo Luxembourg</b>		
+ 1.75%), Rate Floor:			Finance Co.		
3.75%) due 04/06/24	21,473,613	\$ 20,432,143	6.75% (1 Month USD		
<b>Diamond (BC) B.V.</b>			LIBOR + 4.25%,		
5.74% (3 Month USD			Rate Floor: 5.00%)		
LIBOR + 3.00%,			due 04/29/24	14,666,898	14,371,214
Rate Floor: 3.00%)			<b>US Foods, Inc.</b>		
due 09/06/24	10,813,125	10,367,084	4.50% (1 Month USD		
3.25% (3 Month			LIBOR + 2.00%,		
EURIBOR + 3.25%,			Rate Floor: 2.00%)		
Rate Floor: 3.25%)			due 06/27/23	13,050,655	12,838,582
due 09/06/24	EUR 8,986,250	9,857,149	<b>Springs Window Fashions</b>		
<b>Examworks Group, Inc.</b>			6.74% (1 Month USD		
5.75% (1 Month USD			LIBOR + 4.25%,		
LIBOR + 3.25%,			Rate Floor: 4.25%)		
Rate Floor: 4.25%)			due 06/15/25	11,711,500	11,550,467
due 07/27/23	18,951,532	18,847,299	10.99% (1 Month USD		
<b>Sterigenics-Norion</b>			LIBOR + 8.50%,		
Holdings			Rate Floor: 8.50%)		
5.50% (1 Month USD			due 06/15/26	1,350,000	1,225,395
LIBOR + 3.00%,			<b>Immucor, Inc.</b>		
Rate Floor: 4.00%)			7.60% (3 Month USD		
due 05/15/22	17,128,966	16,814,992	LIBOR + 5.00%,		
<b>Albertson's LLC</b>			Rate Floor: 6.00%)		
5.50% (1 Month USD			due 06/15/21	11,961,314	11,931,411
LIBOR + 3.00%,			<b>CPI Holdco LLC</b>		
Rate Floor: 3.75%)			6.24% (3 Month USD		
due 11/17/25	10,663,275	10,518,681	LIBOR + 3.50%,		
5.61% (3 Month USD			Rate Floor: 4.50%)		
LIBOR + 3.00%,			due 03/21/24	10,723,591	10,589,546
Rate Floor: 3.75%)			<b>PAREXEL International</b>		
due 12/21/22	6,174,276	6,121,115	Corp.		
<b>Aspen Dental</b>			5.25% (1 Month USD		
5.50% (1 Month USD			LIBOR + 2.75%,		
LIBOR + 3.00%,			Rate Floor: 2.75%)		
Rate Floor: 3.00%)			due 09/27/24	10,453,805	10,061,787
due 04/30/25	15,334,125	15,148,889			

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Sigma Holding BV (Flora Food) 3.50% (3 Month EURIBOR + 3.50%, Rate Floor: 3.50%) due 07/02/25	EUR 9,000,000	\$ 9,952,508	Alpha Bidco SAS 3.25% (3 Month EURIBOR + 3.25%, Rate Floor: 3.25%) due 06/30/25	EUR 3,472,271	\$ 3,867,337
Cidron New Bidco Ltd. 3.50% (3 Month EURIBOR + 3.50%, Rate Floor: 3.50%) due 04/16/25	EUR 8,125,000	9,081,713	CTI Foods Holding Co. LLC 10.00% (Commercial Prime Lending Rate + 2.50%, Rate Floor: 3.50%) due 06/29/20	3,662,453	1,837,343
Smart & Final Stores LLC 6.13% (3 Month USD LIBOR + 3.50%, Rate Floor: 4.25%) due 11/15/22	8,298,839	7,890,785	10.50% (1 Month USD LIBOR + 8.00%, Rate Floor: 9.00%) due 07/10/19	1,587,022	1,555,281
AI Aqua Zip Bidco Pty Ltd. 5.75% (1 Month USD LIBOR + 3.25%, Rate Floor: 4.25%) due 12/13/23	8,256,967	7,885,403	9.85% (3 Month USD LIBOR + 7.25%, Rate Floor: 8.25%) due 06/28/21	7,420,000	371,000
JBS USA Lux SA 4.98% (1 Month USD LIBOR + 2.50%, Rate Floor: 3.25%) due 10/30/22	7,811,624	7,750,146	Global Healthcare Exchange LLC 5.85% (3 Month USD LIBOR + 3.25%, Rate Floor: 4.25%) due 06/28/24	3,537,000	3,457,417
Syneos Health, Inc. 4.50% (1 Month USD LIBOR + 2.00%, Rate Floor: 2.00%) due 08/01/24	6,993,260	6,931,090	Stratose Intermediate Holdings II LLC 5.75% (1 Month USD LIBOR + 3.25%, Rate Floor: 4.25%) due 06/22/23	3,242,250	3,215,242
Recess Holdings, Inc. 6.25% (1 Month USD LIBOR + 3.75%, Rate Floor: 4.75%) due 09/30/24	5,709,565	5,562,087	Agiliti 5.50% (1 Month USD LIBOR + 3.00%, Rate Floor: 3.00%) due 01/04/26	2,700,000	2,689,875
Avantor, Inc. 6.25% (1 Month USD LIBOR + 3.75%, Rate Floor: 4.75%) due 11/21/24	4,366,449	4,370,073	Arctic Glacier Group Holdings, Inc. 6.00% (1 Month USD LIBOR + 3.50%, Rate Floor: 4.50%) due 03/20/24	2,272,564	2,246,998

## FLOATING RATE STRATEGIES FUND

	FACE AMOUNT	VALUE		FACE AMOUNT	VALUE
Universal Health Services, Inc. 4.25% (1 Month USD LIBOR + 1.75%, Rate Floor: 1.75%) due 10/31/25	2,194,500	\$ 2,192,437	Jacobs Douwe Egberts 4.50% (1 Month USD LIBOR + 2.00%, Rate Floor: 2.00%) due 11/01/25	588,495	\$ 583,098
Valeant Pharmaceuticals International, Inc. 5.48% (1 Month USD LIBOR + 3.00%, Rate Floor: 3.00%) due 06/02/25	2,103,759	2,088,738	<b>Total Consumer, Non-cyclical</b>		<u>286,518,027</u>
BCPE Eagle Buyer LLC 6.88% (1 Month USD LIBOR + 4.25%, Rate Floor: 5.25%) due 03/18/24	2,117,588	2,027,590	<b>COMMUNICATIONS - 11.1%</b>		
Cheese Bidco B.V. 3.25% (3 Month EURIBOR + 3.25%, Rate Floor: 3.25%) due 06/30/25	EUR 1,627,729	1,812,929	Cengage Learning Acquisitions, Inc. 6.74% (1 Month USD LIBOR + 4.25%, Rate Floor: 5.25%) due 06/07/23	24,695,215	22,163,956
Nellson Nutraceutical (CAD) 6.86% ((3 Month USD LIBOR + 4.25%) and (Commercial Prime Lending Rate + 3.25%), Rate Floor: 5.25%) due 12/23/21	1,658,712	1,567,482	CSC Holdings, LLC 4.73% (1 Month USD LIBOR + 2.25%, Rate Floor: 2.25%) due 07/17/25	21,381,655	20,744,054
Acadia Healthcare Co., Inc. 5.00% (1 Month USD LIBOR + 2.50%, Rate Floor: 2.50%) due 02/16/23	1,275,063	1,262,542	Sprint Communications, Inc. 5.00% (1 Month USD LIBOR + 2.50%, Rate Floor: 3.25%) due 02/02/24	20,657,728	20,089,641
Catalent Pharma Solutions, Inc. 4.75% (1 Month USD LIBOR + 2.25%, Rate Floor: 3.25%) due 05/20/24	638,711	635,121	McGraw-Hill Global Education Holdings LLC 6.50% (1 Month USD LIBOR + 4.00%, Rate Floor: 5.00%) due 05/04/22	20,981,682	19,250,693
			SFR Group S.A. 6.17% (1 Month USD LIBOR + 3.69%, Rate Floor: 3.69%) due 01/31/26	19,281,051	18,239,874
			Internet Brands, Inc. 6.24% (1 Month USD LIBOR + 3.75%, Rate Floor: 3.75%) due 09/13/24	16,525,251	16,277,538

## FLOATING RATE STRATEGIES FUND

	FACE AMOUNT	VALUE		FACE AMOUNT	VALUE
Market Track LLC			Trader Corp.		
6.83% (2 Month USD LIBOR + 4.25%, Rate Floor: 5.25%) due 06/05/24	13,642,250	\$ 12,823,715	5.50% (1 Month USD LIBOR + 3.00%, Rate Floor: 4.00%) due 09/28/23	9,052,876	\$ 8,962,347
Radiate HoldCo LLC			WGM Acquisition Corp.		
5.50% (1 Month USD LIBOR + 3.00%, Rate Floor: 3.75%) due 02/01/24	13,020,035	12,710,939	4.62% (1 Month USD LIBOR + 2.13%, Rate Floor: 2.13%) due 11/01/23	8,637,894	8,440,864
Authentic Brands			Telenet Financing USD LLC		
6.00% (1 Month USD LIBOR + 3.50%, Rate Floor: 4.50%) due 09/27/24	11,869,250	11,624,506	4.73% (1 Month USD LIBOR + 2.25%, Rate Floor: 2.25%) due 08/15/26	7,070,000	6,909,370
Ziggo Secured Finance BV			GTT Communications, Inc.		
4.98% (1 Month USD LIBOR + 2.50%, Rate Floor: 2.50%) due 04/15/25	11,275,000	10,970,801	5.25% (1 Month USD LIBOR + 2.75%, Rate Floor: 2.75%) due 05/31/25	6,252,750	5,879,148
Charter Communications Operating, LLC			Level 3 Financing, Inc.		
4.50% (1 Month USD LIBOR + 2.00%, Rate Floor: 2.00%) due 04/30/25	10,418,125	10,339,989	4.74% (1 Month USD LIBOR + 2.25%, Rate Floor: 2.25%) due 02/22/24	4,450,000	4,393,441
Houghton Mifflin Co.			Match Group, Inc.		
5.50% (1 Month USD LIBOR + 3.00%, Rate Floor: 4.00%) due 05/28/21	10,493,681	9,903,411	5.08% (2 Month USD LIBOR + 2.50%, Rate Floor: 2.50%) due 11/16/22	2,471,875	\$ 2,464,163
Virgin Media Bristol LLC			SFR Group SA		
4.98% (1 Month USD LIBOR + 2.50%, Rate Floor: 2.50%) due 01/15/26	10,000,000	9,885,700	5.25% (1 Month USD LIBOR + 2.75%, Rate Floor: 2.75%) due 07/31/25	492,662	<u>457,560</u>
Imagine Print Solutions LLC			<b>Total Communications</b>		<u>242,250,248</u>
7.25% (1 Month USD LIBOR + 4.75%, Rate Floor: 5.75%) due 06/21/22	10,535,000	9,718,538	<b>FINANCIAL - 7.0%</b>		
			Amwins Group LLC		
			5.25% (1 Month USD LIBOR + 2.75%, Rate Floor: 3.75%) due 01/25/24	18,152,258	17,879,974

## FLOATING RATE STRATEGIES FUND

	FACE AMOUNT	VALUE		FACE AMOUNT	VALUE
Alliant Holdings			HarbourVest Partners LP		
Intermediate LLC			4.85% (2 Month USD		
5.23% (1 Month USD			LIBOR + 2.25%,		
LIBOR + 2.75%,			Rate Floor: 2.25%)		
Rate Floor: 2.75%)			due 03/03/25	7,484,197	\$ 7,396,857
due 05/09/25	18,132,744	\$ 17,396,192	Camelia Bidco Banc Civica		
National Financial			5.60% (3 Month GBP		
Partners Corp.			LIBOR + 4.75%,		
5.50% (1 Month USD			Rate Floor: 4.75%)		
LIBOR + 3.00%,			due 10/14/24	GBP 5,600,000	7,220,724
Rate Floor: 3.00%)			USI, Inc.		
due 01/08/24	17,193,433	16,548,679	5.60% (3 Month USD		
LPL Holdings, Inc.			LIBOR + 3.00%,		
4.74% (1 Month USD			Rate Floor: 3.00%)		
LIBOR + 2.25%,			due 05/16/24	7,046,690	6,823,521
Rate Floor: 2.25%)			PSS Companies		
due 09/23/24	15,959,596	15,806,703	7.00% (1 Month USD		
AlixPartners, LLP			LIBOR + 4.50%,		
5.25% (1 Month USD			Rate Floor: 5.50%)		
LIBOR + 2.75%,			due 01/28/20	5,462,841	5,462,841
Rate Floor: 3.75%)			Jefferies Finance LLC		
due 04/04/24	12,966,921	12,863,186	5.31% (3 Month USD		
Delos Finance S.A.R.L			LIBOR + 2.50%,		
(International			Rate Floor: 3.50%)		
Lease Finance)			due 08/02/24	5,431,250	5,332,836
4.35% (3 Month USD			Advisor Group, Inc.		
LIBOR + 1.75%,			6.25% (1 Month USD		
Rate Floor: 1.75%)			LIBOR + 3.75%,		
due 10/06/23	11,250,000	11,230,312	Rate Floor: 3.75%)		
HUB International Ltd.			due 08/15/25	3,184,000	<u>3,184,000</u>
5.51% (3 Month USD			<b>Total Financial</b>		<u>153,159,325</u>
LIBOR + 2.75%,			<b>BASIC MATERIALS - 3.9%</b>		
Rate Floor: 2.75%)			GrafTech Finance, Inc.		
due 04/25/25	10,000,000	9,658,300	6.00% (1 Month USD		
Virtu Financial, Inc.			LIBOR + 3.50%,		
6.13% (3 Month USD			Rate Floor: 4.50%)		
LIBOR + 3.50%,			due 02/12/25	16,540,806	16,478,778
Rate Floor: 3.50%)			Alpha 3 B.V.		
due 03/01/26	8,625,000	8,635,781	5.60% (3 Month USD		
Aretec Group, Inc.			LIBOR + 3.00%,		
6.75% (1 Month USD			Rate Floor: 4.00%)		
LIBOR + 4.25%,			due 01/31/24	14,932,348	14,573,076
Rate Floor: 4.25%)					
due 10/01/25	7,830,375	7,719,419			

## FLOATING RATE STRATEGIES FUND

	FACE AMOUNT	VALUE		FACE AMOUNT	VALUE
Messer Industries USA, Inc. 5.10% (3 Month USD LIBOR + 2.50%, Rate Floor: 2.50%) due 03/01/26	12,075,000	\$ 11,810,920			
2.75% (3 Month EURIBOR + 2.75%, Rate Floor: 2.75%) due 03/02/26	EUR 2,000,000	2,231,303			
PQ Corp. 5.24% (3 Month USD LIBOR + 2.50%, Rate Floor: 2.50%) due 02/08/25	12,617,548	12,459,829			
LTI Holdings, Inc. 6.00% (1 Month USD LIBOR + 3.50%, Rate Floor: 3.50%) due 09/06/25	9,104,250	8,747,636			
Arch Coal, Inc. 5.25% (1 Month USD LIBOR + 2.75%, Rate Floor: 3.75%) due 03/07/24	6,732,922	6,699,258			
PMHC II, Inc. (Prince) 6.17% ((1 Month USD LIBOR + 3.50%) and (3 Month USD LIBOR + 3.50%) and (12 Month USD LIBOR + 3.50%), Rate Floor: 4.50%) due 03/29/25	5,316,300	5,159,044			
HB Fuller Co. 4.49% (1 Month USD LIBOR + 2.00%, Rate Floor: 2.00%) due 10/20/24	4,114,320	4,035,901			
Pregis Holding I Corp. 6.10% (3 Month USD LIBOR + 3.50%, Rate Floor: 4.50%) due 05/20/21	1,339,102	1,315,667			
			Minerals Technologies, Inc. 4.86% ((1 Month USD LIBOR + 2.25%) and (3 Month USD LIBOR + 2.25%), Rate Floor: 3.00%) due 02/14/24	741,595	\$ 738,814
			<b>Total Basic Materials</b>		<u>84,250,226</u>
			<b>ENERGY - 1.6%</b>		
			Ultra Petroleum, Inc. 6.49% (1 Month USD LIBOR + 4.00%, Rate Floor: 5.00%) due 04/12/24	16,726,793	14,447,767
			Penn Virginia Holding Corp. 9.50% (1 Month USD LIBOR + 7.00%, Rate Floor: 8.00%) due 09/29/22	10,890,000	10,617,750
			Permian Production Partners LLC 8.49% (1 Month USD LIBOR + 6.00%, Rate Floor: 7.00%) due 05/20/24	8,470,000	8,131,200
			Summit Midstream Partners, LP 8.50% (1 Month USD LIBOR + 6.00%, Rate Floor: 7.00%) due 05/13/22	715,000	<u>707,550</u>
			<b>Total Energy</b>		<u>33,904,267</u>
			<b>Total Senior Floating Rate Interests</b> (Cost \$1,943,232,261)		<u>1,865,720,510</u>
			<b>CORPORATE BONDS<sup>††</sup> - 4.9%</b>		
			<b>FINANCIAL - 1.3%</b>		
			Nexi Capital SpA 3.63% due 05/01/23	EUR 15,000,000	17,049,815
			Icahn Enterprises, LP / Icahn Enterprises Finance Corp. 5.88% due 02/01/22	5,000,000	5,062,500

## FLOATING RATE STRATEGIES FUND

	FACE AMOUNT	VALUE		FACE AMOUNT	VALUE
Kennedy-Wilson, Inc. 5.88% due 04/01/24	2,796,000	\$ 2,778,525	Anixter, Inc. 5.50% due 03/01/23	3,000,000	\$ 3,105,000
Icahn Enterprises Limited Partnership / Icahn Enterprises Finance Corp. 6.00% due 08/01/20	1,700,000	1,716,150	MDC Partners, Inc. 6.50% due 05/01/24 <sup>5</sup>	1,700,000	1,406,750
Jefferies Finance LLC / JFIN Company- Issuer Corp. 7.38% due 04/01/20 <sup>5</sup>	1,050,000	1,050,000	<b>Total Communications</b>		<u>22,919,400</u>
Lincoln Financing SARL 3.56% due 04/01/24	EUR 350,000	392,724	<b>INDUSTRIAL - 0.7%</b>		
<b>Total Financial</b>		<u>28,049,714</u>	Reynolds Group Issuer Incorporated / Reynolds Group Issuer LLC / Reynolds Group Issuer Luxemburg 6.29% (3 Month USD LIBOR + 3.50%) due 07/15/21 <sup>5,6</sup>	7,500,000	7,528,125
<b>ENERGY - 1.1%</b>			Ardagh Packaging Finance plc / Ardagh Holdings USA, Inc. 4.63% due 05/15/23 <sup>5</sup> 4.25% due 09/15/22 <sup>5</sup>	2,100,000 1,500,000	2,113,125 1,500,000
Sabine Pass Liquefaction LLC 5.63% due 02/01/21 5.63% due 04/15/23	5,500,000 4,200,000	5,712,695 4,552,214	Novelis Corp. 6.25% due 08/15/24 <sup>5</sup>	3,000,000	3,067,500
CNX Resources Corp. 5.88% due 04/15/22	4,398,000	4,387,005	Grinding Media Inc. / MC Grinding Media Canada Inc. 7.38% due 12/15/23 <sup>5</sup>	750,000	720,000
Unit Corp. 6.63% due 05/15/21	4,000,000	3,840,000	<b>Total Industrial</b>		<u>14,928,750</u>
Moss Creek Resources Holdings, Inc. 7.50% due 01/15/26 <sup>5</sup>	4,000,000	3,690,000	<b>CONSUMER, NON-CYCLICAL - 0.4%</b>		
American Midstream Partners Limited Partnership / American Midstream Finance Corp. 8.50% due 12/15/21 <sup>5</sup>	1,268,000	1,166,560	Nathan's Famous, Inc. 6.63% due 11/01/25 <sup>5</sup>	4,275,000	4,152,094
<b>Total Energy</b>		<u>23,348,474</u>	ServiceMaster Co. LLC 5.13% due 11/15/24 <sup>5</sup>	4,000,000	4,015,000
<b>COMMUNICATIONS - 1.0%</b>			HCA, Inc. 4.50% due 02/15/27	1,500,000	1,540,466
DISH DBS Corp. 7.75% due 07/01/26	10,700,000	9,309,000	<b>Total Consumer, Non-cyclical</b>		<u>9,707,560</u>
Ziggo BV 5.50% due 01/15/27 <sup>5</sup>	5,000,000	4,937,500	<b>UTILITIES - 0.2%</b>		
Midcontinent Communications / Midcontinent Finance Corp. 6.88% due 08/15/23 <sup>5</sup>	4,000,000	4,161,150	AES Corp. 6.00% due 05/15/26 5.50% due 04/15/25	2,000,000 1,059,000	2,119,960 1,098,712
			LBC Tank Terminals Holding Netherlands BV 6.88% due 05/15/23 <sup>7</sup>	630,000	595,350
			<b>Total Utilities</b>		<u>3,814,022</u>

## FLOATING RATE STRATEGIES FUND

	FACE AMOUNT	VALUE		FACE AMOUNT	VALUE
<b>TECHNOLOGY - 0.1%</b>			<b>ABPCI Direct Lending</b>		
NCR Corp.			Fund CLO I LLC		
5.88% due 12/15/21	1,450,000	\$ 1,474,360	2016-1A, 5.46% (3		
6.38% due 12/15/23	800,000	<u>822,000</u>	Month USD LIBOR		
<b>Total Technology</b>		<u>2,296,360</u>	+ 2.70%, Rate		
			Floor: 0.00%)		
			due 12/22/28 <sup>5,6</sup>	3,000,000	\$ 2,986,801
<b>CONSUMER, CYCLICAL - 0.1%</b>			<b>Halcyon Loan Advisors</b>		
Lennar Corp.			Funding Ltd.		
4.13% due 01/15/22	1,500,000	<u>1,513,125</u>	2012-1A, 5.68% (3		
			Month USD LIBOR		
			+ 3.00%, Rate		
			Floor: 0.00%)		
			due 08/15/23 <sup>5,6</sup>	2,600,000	2,600,121
<b>BASIC MATERIALS - 0.0%</b>			<b>Treman Park CLO Ltd.</b>		
Eldorado Gold Corp.			2015-1A, due		
6.13% due 12/15/20 <sup>5</sup>	265,000	259,355	10/20/28 <sup>5,8</sup>	3,000,000	2,568,068
Mirabela Nickel Ltd.					
9.50% due 06/24/19 <sup>4</sup>	1,279,819	<u>127,982</u>	<b>Octagon Loan</b>		
<b>Total Basic Materials</b>		<u>387,337</u>	Funding Ltd.		
			2014-1A, due 11/18/31 <sup>5,8</sup>	2,071,948	1,199,405
<b>Total Corporate Bonds</b>			<b>Newstar Commercial</b>		
(Cost \$111,250,578)		<u>106,964,742</u>	Loan Funding LLC		
			2017-1A, 6.29% (3		
			Month USD LIBOR		
			+ 3.50%, Rate		
			Floor: 0.00%)		
			due 03/20/27 <sup>5,6</sup>	1,000,000	1,000,355
			<b>ACIS CLO Ltd.</b>		
			2015-6A, 6.11% (3		
			Month USD LIBOR		
			+ 3.37%, Rate		
			Floor: 0.00%)		
			due 05/01/27 <sup>5,6</sup>	1,000,000	992,073
			<b>Ares XXVI CLO Ltd.</b>		
			2013-1A, due		
			04/15/25 <sup>5,8</sup>	1,250,000	<u>2,221</u>
			<b>Total Collateralized Loan Obligations</b>		<u>28,002,337</u>
			<b>COLLATERALIZED DEBT OBLIGATIONS - 0.0%</b>		
			<b>N-Star REL CDO VIII Ltd.</b>		
			2006-8A, 2.85%		
			(1 Month USD		
			LIBOR + 0.36%,		
			Rate Floor: 0.36%)		
			due 02/01/41 <sup>5,6</sup>	704,538	<u>694,632</u>



## FLOATING RATE STRATEGIES FUND

	FACE AMOUNT	VALUE		FACE AMOUNT	VALUE
<b>TRANSPORT-AIRCRAFT - 0.0%</b>			Lehman XS Trust Series		
Airplanes Pass			2006-16N, 2.68% (1 Month USD LIBOR + 0.19%, Rate Floor: 0.19%) due 11/25/46 <sup>6</sup>	2,292,430	\$ 2,144,833
Through Trust			Wachovia Asset Securitization		
2001-1A, 3.01% (1 Month USD LIBOR + 0.55%, Rate Floor: 0.55%) due 03/15/19 <sup>4,6,7</sup>	896,492	\$ 31,292	Issuance II LLC Trust		
<b>Total Asset-Backed Securities</b>			2007-HE1, 2.63% (1 Month USD LIBOR + 0.14%, Rate Floor: 0.14%) due 07/25/37 <sup>5,6</sup>	2,060,008	1,951,376
(Cost \$30,858,322)		<u>28,728,261</u>	Nomura Resecuritization Trust		
<b>COLLATERALIZED MORTGAGE OBLIGATIONS<sup>††</sup> - 1.0%</b>			2015-4R, 2.00% (1 Month USD LIBOR + 0.43%, Rate Floor: 0.43%) due 03/26/36 <sup>5,6</sup>	1,687,125	1,633,535
<b>RESIDENTIAL MORTGAGE BACKED SECURITIES - 1.0%</b>			Morgan Stanley Re-REMIC Trust		
RALI Series Trust			2010-R5, 3.88% due 06/26/36 <sup>5</sup>	665,204	610,211
2006-Q06, 2.67% (1 Month USD LIBOR + 0.18%, Rate Floor: 0.18%) due 06/25/46 <sup>6</sup>	12,834,013	5,179,686	Alliance Bancorp Trust		
2006-Q02, 2.71% (1 Month USD LIBOR + 0.22%, Rate Floor: 0.22%) due 02/25/46 <sup>6</sup>	519,917	206,004	2007-OA1, 2.73% (1 Month USD LIBOR + 0.24%, Rate Floor: 0.24%) due 07/25/37 <sup>6</sup>	628,318	556,497
Washington Mutual Mortgage Pass-Through Certificates Trust			GSAA Home Equity Trust		
2007-OA6, 3.14% (1 Year CMT Rate + 0.81%, Rate Floor: 0.81%) due 07/25/47 <sup>6</sup>	4,149,099	3,712,538	2007-7, 2.76% (1 Month USD LIBOR + 0.27%) due 07/25/37 <sup>6</sup>	541,522	518,404
American Home Mortgage Assets Trust			New Century Home Equity Loan Trust		
2006-4, 2.70% (1 Month USD LIBOR + 0.21%, Rate Floor: 0.21%) due 10/25/46 <sup>6</sup>	3,772,229	2,711,446	2004-4, 3.29% (1 Month USD LIBOR + 0.80%, Rate Cap/Floor: 12.50%/0.53%) due 02/25/35 <sup>6</sup>	264,069	<u>256,574</u>
Washington Mutual Mortgage Pass- Through Certificates			<b>Total Residential Mortgage Backed Securities</b>		<u>22,127,410</u>
WMALT Series Trust			<b>Total Collateralized Mortgage Obligations</b>		<u>22,127,410</u>
2006-AR9, 3.24% (1 Year CMT Rate + 0.84%, Rate Floor: 0.84%) due 11/25/46 <sup>6</sup>	2,994,703	2,646,306	(Cost \$21,187,718)		

**FLOATING RATE STRATEGIES FUND**

	FACE AMOUNT	VALUE		FACE AMOUNT	VALUE
<b>COMMERCIAL PAPER†† - 3.6%</b>			Lowes Cos., Inc.		
American Water Capital Corp.			2.70% due 04/01/19 <sup>9</sup>	7,600,000	\$ 7,600,000
2.67% due 04/02/19 <sup>5,9</sup>	20,000,000	\$ 19,998,517	<b>Total Commercial Paper</b>		
Marriott International, Inc.			(Cost \$78,540,847)		<u>78,540,010</u>
2.80% due 04/03/19 <sup>5,9</sup>	16,000,000	15,997,511	<b>Total Investments - 98.5%</b>		
Waste Management, Inc.			(Cost \$2,237,231,843)		<u>\$2,153,279,460</u>
2.70% due 04/03/19 <sup>5,9</sup>	15,000,000	14,997,750	<b>Other Assets &amp; Liabilities, net - 1.5%</b>		<u>32,749,455</u>
Mondelez International, Inc.			<b>Total Net Assets - 100.0%</b>		<u>\$2,186,028,915</u>
2.67% due 04/15/19 <sup>5,9</sup>	10,000,000	9,989,617			
Walgreens Boots Alliance, Inc.					
2.86% due 05/24/19 <sup>9</sup>	10,000,000	9,956,615			

**Forward Foreign Currency Exchange Contracts††**

Counterparty	Contracts to Sell	Currency	Settlement Date	Settlement Value	Value at March 31, 2019	Unrealized Appreciation (Depreciation)
Barclays Bank plc	54,625,000	GBP	04/12/19	\$ 71,603,979	\$ 71,181,794	\$ 422,185
Goldman Sachs International	1,940,000	EUR	04/12/19	2,206,800	2,178,442	28,358
Bank of America, N.A.	159,625,000	EUR	04/12/19	179,051,363	179,244,227	(192,864)
						<u>\$ 257,679</u>

## FLOATING RATE STRATEGIES FUND

<sup>-</sup> The face amount is denominated in U.S. dollars unless otherwise indicated.

\* Non-income producing security.

<sup>†</sup> Value determined based on Level 1 inputs, unless otherwise noted.

<sup>††</sup> Value determined based on Level 2 inputs, unless otherwise noted.

<sup>†††</sup> Value determined based on Level 3 inputs.

<sup>1</sup> Security was fair valued by the Valuation Committee at March 31, 2019. The total market value of fair valued securities amounts to \$15,813,952, (cost \$15,850,730) or 0.7% of total net assets.

<sup>2</sup> Affiliated issuer.

<sup>3</sup> Rate indicated is the 7-day yield as of March 31, 2019.

<sup>4</sup> Security is in default of interest and/or principal obligations.

<sup>5</sup> 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 \$130,478,507 (cost \$131,652,939), or 6.0% of total net assets.

<sup>6</sup> Variable rate security. Rate indicated is the rate effective at March 31, 2019. 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.

<sup>7</sup> 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 \$626,642 (cost \$1,365,254), or less than 0.1% of total net assets.

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

<sup>9</sup> Rate indicated is the effective yield at the time of purchase.

CMT — Constant Maturity Treasury

EUR — Euro

EURIBOR — European Interbank Offered Rate

GBP — British Pound

LIBOR — London Interbank Offered Rate

plc — Public Limited Company