

**Floating Rate Strategies Fund**  
**SCHEDULE OF INVESTMENTS (Unaudited)**

December 31, 2017

	Shares	Value
<b>COMMON STOCKS<sup>†</sup> - 0.0%</b>		
<b>Consumer, Non-cyclical - 0.0%</b>		
Targus Group International, Inc <sup>*,††,1,2</sup>	12,773	\$ 24,649
<b>Energy - 0.0%</b>		
Titan Energy LLC <sup>*</sup>	10,110	15,367
<b>Total Common Stocks</b> (Cost \$317,261)		<u>40,016</u>
<b>MUTUAL FUNDS<sup>†</sup> - 0.7%</b>		
Guggenheim Strategy Fund I <sup>2</sup>	754,480	18,907,260
Guggenheim Strategy Fund II <sup>2</sup>	296,179	7,407,445
<b>Total Mutual Funds</b> (Cost \$26,144,961)		<u>26,314,705</u>
<b>MONEY MARKET FUND<sup>†</sup> - 2.1%</b>		
Federated U.S. Treasury Cash Reserve Fund - Institutional Shares 1.05% <sup>3</sup>	73,769,953	73,769,953
<b>Total Money Market Fund</b> (Cost \$73,769,953)		<u>73,769,953</u>
	<b>Face</b>	
	<b>Amount<sup>~</sup></b>	
<b>SENIOR FLOATING RATE INTERESTS<sup>††,6</sup> - 85.3%</b>		
<b>Industrial - 17.8%</b>		
Flex Acquisition Company, Inc.		
4.34% (3 Month USD LIBOR + 3.00%) due 12/29/23	36,576,911	36,737,118
VC GB Holdings, Inc.		
4.82% (1 Month USD LIBOR + 3.25%) due 02/28/24	34,039,380	34,209,577
BWAY Holding Co.		
4.60% (3 Month USD LIBOR + 3.25%) due 04/03/24	27,562,744	27,661,143
DAE Aviation		
5.32% (1 Month USD LIBOR + 3.75%) due 07/07/22	27,333,758	27,516,074
Quikrete Holdings, Inc.		
4.32% (1 Month USD LIBOR + 2.75%) due 11/15/23	25,480,769	25,512,620
Engineered Machinery Holdings, Inc.		
4.94% (3 Month USD LIBOR + 3.25%) due 07/19/24	24,555,310	24,555,310
TransDigm Group, Inc.		
4.32% (1 Month USD LIBOR + 2.75%) due 05/14/22	12,752,065	12,782,670
4.36% (3 Month USD LIBOR + 2.75%) due 06/09/23	11,510,847	11,523,624
Travelport Finance SARL		
4.17% (3 Month USD LIBOR + 2.75%) due 09/02/21	23,201,389	23,186,540
Filtration Group Corp.		
4.38% (3 Month USD LIBOR + 3.00%) due 11/23/20	20,627,835	20,782,544
Charter Nex US, Inc.		
4.82% (1 Month USD LIBOR + 3.25%) due 05/16/24	19,426,313	19,450,595
Cartrawler		
3.75% (1 Month EURIBOR + 3.75%) due 04/29/21	EUR 16,068,477	19,085,534
GYP Holdings III Corp.		
4.38% (3 Month USD LIBOR + 3.00%) due 04/01/23	18,383,581	18,452,519
Reynolds Group Holdings, Inc.		
4.32% (1 Month USD LIBOR + 2.75%) due 02/05/23	17,325,094	17,396,993
Advanced Disposal Services, Inc.		
3.74% (1 Week USD LIBOR + 2.25%) due 11/10/23	16,834,701	16,864,835
Brickman Group Holdings, Inc.		
4.43% (1 Month USD LIBOR + 3.00%) and (3 Month USD LIBOR + 3.00%) due 12/18/20	15,787,014	15,860,582
Arctic Long Carriers		
6.07% (1 Month USD LIBOR + 4.50%) due 05/18/23	15,377,725	15,483,524
Hayward Industries, Inc.		
5.07% (1 Month USD LIBOR + 3.50%) due 08/05/24	14,413,875	14,431,892
9.82% (1 Month USD LIBOR + 8.25%) due 08/04/25	500,000	495,000
CHI Overhead Doors, Inc.		
4.94% (3 Month USD LIBOR + 3.25%) due 07/29/22	14,322,031	14,313,151
RBS Global, Inc.		
3.80% (1 Month USD LIBOR + 2.25%) due 08/21/24	12,894,138	12,942,491
TMF Group Holding BV		
3.50% (3 Month EURIBOR + 3.50%) due 10/13/23	EUR 10,750,000	12,886,716
Engility Corp.		
4.82% (1 Month USD LIBOR + 3.25%) and (Commercial Prime Lending Rate + 2.25%) and due 08/14/23	12,359,627	12,467,774
American Builders & Contractors Supply Co., Inc.		
4.07% (1 Month USD LIBOR + 2.50%) due 10/31/23	11,939,850	11,982,355
American Bath Group LLC		
6.94% (3 Month USD LIBOR + 5.25%) due 09/30/23	10,889,724	10,966,824
Argo Merchants		
5.32% (1 Month USD LIBOR + 3.75%) due 12/06/24	10,750,000	10,803,750
Imagine Print Solutions LLC		
6.45% (3 Month USD LIBOR + 4.75%) due 06/21/22	10,696,250	10,428,844
Zodiac Pool Solutions LLC		
5.69% (3 Month USD LIBOR + 4.00%) due 12/20/23	10,030,618	10,074,553
Hanjin International Corp.		
3.85% (3 Month USD LIBOR + 2.50%) due 10/19/20	9,750,000	9,774,375

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	Face Amount <sup>~</sup>	Value
<b>SENIOR FLOATING RATE INTERESTS<sup>††,6</sup> - 85.3% (continued)</b>		
<b>Industrial - 17.8% (continued)</b>		
Sapphire Bidco B.V.		
3.25% (3 Month EURIBOR + 3.25%) due 12/06/24	EUR 8,100,000	\$ 9,725,345
Wrangler Buyer Corp.		
4.57% (1 Month USD LIBOR + 3.00%) due 09/27/24	9,350,000	9,403,388
Befesa		
2.75% (3 Month EURIBOR + 2.75%) due 11/19/22	EUR 6,250,000	7,531,344
CPM Holdings, Inc.		
5.82% (1 Month USD LIBOR + 4.25%) due 04/11/22	6,663,793	6,744,292
CPG International LLC		
5.59% (3 Month USD LIBOR + 3.75%) due 05/05/24	6,699,375	6,710,563
Kuehg Corp. (Kindercare)		
5.44% (3 Month USD LIBOR + 3.75%) due 08/12/22	6,555,123	6,563,317
Duran Group Holding GMBH		
4.00% (3 Month EURIBOR + 4.00%) due 03/29/24	EUR 4,003,529	4,755,242
4.00% (3 Month EURIBOR + 4.00%) due 12/20/24	EUR 1,350,000	1,603,479
Crosby Worldwide		
4.45% (3 Month USD LIBOR + 3.00%) due 11/23/20	6,455,027	6,280,225
NVA Holdings, Inc.		
5.19% (3 Month USD LIBOR + 3.50%) due 08/14/21	6,131,426	6,172,323
Corialis Group Ltd.		
3.50% (6 Month EURIBOR + 3.50%) due 03/29/24	EUR 5,075,000	6,104,857
Thermasys Corp.		
5.35% (3 Month USD LIBOR + 4.00%) due 05/03/19	6,099,844	5,694,204
Berlin Packaging LLC		
4.77% (1 Month USD LIBOR + 3.25%) and (3 Month USD LIBOR + 3.25%) due 10/01/21	5,594,512	5,627,128
Recess Holdings, Inc.		
5.25% (6 Month USD LIBOR + 3.75%) due 09/30/24	5,109,524	5,128,684
Hardware Holdings LLC		
8.19% (3 Month USD LIBOR + 6.50%) due 03/30/20	5,109,375	4,956,094
Consolidated Container Co. LLC		
5.07% (1 Month USD LIBOR + 3.50%) due 05/22/24	3,740,625	3,753,081
Thor Bidco (Morrison Utility)		
5.53% (3 Month USD LIBOR + 5.00%) due 09/20/23	GBP 2,550,000	3,442,643
Hillman Group, Inc.		
5.19% (3 Month USD LIBOR + 3.50%) due 06/30/21	3,413,841	3,430,910
Survitec		
4.25% (6 Month EURIBOR + 4.25%) due 03/12/22	EUR 2,700,000	3,101,680
Signode Industrial Group US, Inc.		
4.38% (1 Month USD LIBOR + 2.75%) and (3 Month USD LIBOR + 2.75%) due 05/01/21	2,166,667	2,168,032
7.50% (1 Month USD LIBOR + 3.00%) due 05/01/19	798,000	771,418
SIG Onex Wizard Acquisition		
4.57% (1 Month USD LIBOR + 3.00%) due 03/11/22	2,660,272	2,670,248
Learning Care Group (US), Inc.		
5.36% (2 Month USD LIBOR + 4.00%) due 05/05/21	2,632,852	2,639,435
SI Organization		
6.44% (3 Month USD LIBOR + 4.75%) due 11/23/19	2,385,831	2,403,724
Doncasters Group Ltd.		
9.94% (3 Month USD LIBOR + 8.25%) due 10/09/20	2,348,621	2,193,612
EXC Holdings III Corp.		
5.16% (6 Month USD LIBOR + 3.50%) due 12/02/24	2,025,000	2,038,284
Ceva Group plc (United Kingdom)		
5.75% (3 Month USD EURIBOR + 4.75%) due 03/19/19	EUR 1,740,000	1,806,638
Tank Holdings Corp.		
5.59% (1 Month USD LIBOR + 4.25%), (2 Month USD LIBOR + 4.25%) and (3 Month USD LIBOR + 4.25%) due 03/16/22	1,660,870	1,669,174
Wencor Group		
5.13% (1 Month LIBOR + 3.50%) and (Commercial Prime Lending Rate + 2.50%) due 06/19/19 <sup>†††,1</sup>	1,403,077	1,354,752
Pro Mach Group, Inc.		
5.32% (1 Month USD LIBOR + 3.75%) due 10/22/21	943,444	946,274
Pexco LLC		
4.83% (2 Month USD LIBOR + 3.50%) due 05/08/24	820,875	819,849
Atkore International, Inc.		
4.70% (3 Month USD LIBOR + 3.00%) due 12/22/23	593,428	596,395
NANA Development Corp.		
8.37% (3 Month USD LIBOR + 6.75%) due 03/15/18	154,259	152,716
<b>Total Industrial</b>		<u>627,588,877</u>
<b>Consumer, Non-cyclical - 15.8%</b>		
MPH Acquisition Holdings LLC		
4.69% (3 Month USD LIBOR + 3.00%) due 06/07/23	35,479,425	35,528,741

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	Face Amount	Value
<b>SENIOR FLOATING RATE INTERESTS<sup>††,6</sup> - 85.3% (continued)</b>		
<b>Consumer, Non-cyclical - 15.8% (continued)</b>		
Albertson's LLC		
4.32% (1 Month USD LIBOR + 2.75%) due 08/25/21	21,807,356	\$ 21,353,763
4.67% (3 Month USD LIBOR + 3.00%) due 12/21/22	6,252,829	6,120,644
4.46% (3 Month USD LIBOR + 3.00%) due 06/22/23	3,482,500	3,407,034
CHG Healthcare Services, Inc.		
4.48% (3 Month USD LIBOR + 3.00%) due 06/07/23	30,371,751	30,590,124
Chobani LLC		
5.07% (1 Month USD LIBOR + 3.50%) due 10/10/23	28,077,825	28,276,616
Examworks Group, Inc.		
4.82% (1 Month USD LIBOR + 3.25%) due 07/27/23	27,500,929	27,649,984
Smart & Final Stores LLC		
5.19% (3 Month USD LIBOR + 3.50%) due 11/15/22	28,140,447	27,425,117
Sterigenics-Norion Holdings		
4.57% (1 Month USD LIBOR + 3.00%) due 05/15/22	27,423,590	27,400,828
DJO Finance LLC		
4.70% (1 Month USD LIBOR + 3.25%) due 06/08/20	23,685,810	23,334,787
Dole Food Company, Inc.		
4.31% (1 Month USD LIBOR + 2.75%) and (Commercial Prime Lending Rate + 1.75%) due 04/06/24	22,569,313	22,610,163
Diamond (BC) B.V.		
4.42% (2 Month USD LIBOR + 3.00%) due 09/06/24	10,950,000	10,956,570
3.25% (2 Month EURIBOR + 3.25%) due 09/06/24	EUR 9,100,000	10,897,400
PPDI LLC		
4.38% (1 Month USD LIBOR + 2.75%) and (3 Month USD LIBOR + 2.75%) due 08/18/22	21,824,397	21,844,257
JBS USA Lux SA		
4.10% (3 Month USD LIBOR + 2.50%) due 10/30/22	21,011,225	20,627,770
Hearthside Group Holdings LLC		
4.57% (1 Month USD LIBOR + 3.00%) due 06/02/21	17,403,759	17,483,468
American Tire Distributors, Inc.		
5.82% (1 Month USD LIBOR + 4.25%) due 09/01/21	17,071,914	17,178,614
AI Aqua Zip Bidco Pty Ltd.		
5.07% (1 Month USD LIBOR + 3.50%) due 12/13/23	16,420,000	16,502,100
Change Healthcare Holdings, Inc.		
4.32% (1 Month USD LIBOR + 2.75%) due 03/01/24	14,748,550	14,768,903
US Foods, Inc.		
4.07% (1 Month USD LIBOR + 2.50%) due 06/27/23	13,251,951	13,318,211
Hostess Brands LLC		
3.82% (1 Month USD LIBOR + 2.25%) due 08/03/22	12,352,303	12,354,280
Authentic Brands		
5.19% (3 Month USD LIBOR + 3.50%) due 09/27/24	12,019,875	12,064,950
Grifols Worldwide Operations USA, Inc.		
3.74% (1 Week USD LIBOR + 2.25%) due 01/31/25	10,917,500	10,934,095
Lineage Logistics LLC		
5.07% (1 Month USD LIBOR + 3.50%) due 04/07/21	10,658,166	10,681,508
Immucor, Inc.		
6.57% (1 Month USD LIBOR + 5.00%) due 06/15/21	10,497,250	10,654,709
PAREXEL International Corp.		
4.57% (1 Month USD LIBOR + 3.00%) due 09/27/24	10,586,468	10,628,390
INC Research Holdings, Inc.		
3.82% (1 Month USD LIBOR + 2.25%) due 08/01/24	10,171,875	10,178,283
Endo Luxembourg Finance Co.		
5.88% (1 Month USD LIBOR + 4.25%) due 04/29/24	9,253,500	9,299,767
CPI Holdco LLC		
5.19% (3 Month USD LIBOR + 4.00%) due 03/21/24	9,104,258	9,172,540
CTI Foods Holding Co. LLC		
8.82% (1 Month USD LIBOR + 7.25%) due 06/28/21	7,420,000	5,490,800
5.07% (1 Month USD LIBOR + 3.50%) due 06/29/20	3,662,453	3,332,833
ADMI Corp.		
5.19% (3 Month USD LIBOR + 3.75%) due 04/29/22	7,918,782	7,983,161
Reddy Ice Holdings, Inc.		
6.88% (1 Month USD LIBOR + 3.75%) and (Commercial Prime Lending Rate + 4.50%) due 05/01/19	4,669,637	4,622,941
10.85% (3 Month USD LIBOR + 9.50%) due 11/01/19	2,000,000	1,863,340
Avantor, Inc.		
5.51% (1 Month USD LIBOR + 4.00%) due 11/21/24	4,650,000	4,669,391
Equian LLC		
5.23% (1 Month USD LIBOR + 3.75%) and (3 Month USD LIBOR + 3.75%) due 05/20/24	4,314,188	4,349,262
Grocery Outlet, Inc.		
5.19% (3 Month USD LIBOR + 3.50%) due 10/21/21	3,900,633	3,898,215

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<b>SENIOR FLOATING RATE INTERESTS<sup>††,6</sup> - 85.3% (continued)</b>		
<b>Consumer, Non-cyclical - 15.8% (continued)</b>		
Nelson Nutraceutical		
5.94% (3 Month USD LIBOR + 5.00%) due 12/23/21	3,634,235	\$ 3,634,235
5.94% (3 Month LIBOR + 5.00%) due 12/23/21	2,129,275	2,129,275
Global Healthcare Exchange LLC		
4.69% (3 Month USD LIBOR + 3.25%) due 06/28/24	3,582,000	3,592,459
Surgery Center Holdings, Inc.		
4.82% (1 Month USD LIBOR + 3.25%) due 09/02/24	3,351,600	3,312,487
Stratose Intermediate Holdings II LLC		
4.82% (1 Month USD LIBOR + 3.25%) due 06/22/23	3,283,500	3,291,709
Amplify Snack Brands, Inc.		
6.88% (1 Month USD LIBOR + 5.50%) due 09/02/23	2,942,551	2,946,964
Valeant Pharmaceuticals International, Inc.		
4.94% (1 Month USD LIBOR + 3.50%) due 04/01/22	2,415,377	2,448,033
Arctic Glacier Group Holdings, Inc.		
5.82% (1 Month USD LIBOR + 4.25%) due 03/20/24	2,406,813	2,430,881
BCPE Eagle Buyer LLC		
5.82% (1 Month USD LIBOR + 4.25%) due 03/18/24	2,144,598	2,090,983
NES Global Talent		
6.88% (3 Month USD LIBOR + 5.50%) due 10/03/19	1,525,079	1,372,571
Acadia Healthcare Company, Inc.		
4.14% (1 Month USD LIBOR + 2.75%) due 02/16/23	1,323,000	1,329,615
Catalent Pharma Solutions, Inc.		
3.82% (1 Month USD LIBOR + 2.25%) due 05/20/24	1,023,044	1,026,082
Jacobs Douwe Egberts		
3.69% (3 Month USD LIBOR + 2.25%) due 07/04/22	702,749	704,801
Rite Aid Corp.		
6.24% (1 Week USD LIBOR + 4.75%) due 08/21/20	500,000	501,460
Targus Group International, Inc.		
15.00% (Prime Rate + 10.50%) due 05/24/16 <sup>†††,1,2,5</sup>	152,876	-
<b>Total Consumer, Non-cyclical</b>		<b>560,265,114</b>
<b>Technology - 15.6%</b>		
Misys Ltd.		
4.98% (3 Month USD LIBOR + 3.50%) due 06/13/24	36,907,500	36,997,185
Press Ganey Holdings Inc		
4.57% (1 Month USD LIBOR + 3.00%) due 10/23/23	32,682,259	32,866,260
LANDesk Group, Inc.		
5.82% (1 Month USD LIBOR + 4.25%) due 01/20/24	34,282,251	32,535,913
Optiv, Inc.		
4.63% (3 Month USD LIBOR + 3.25%) due 02/01/24	31,109,921	29,048,889
Verisure Cayman 2		
3.00% (3 Month EURIBOR + 3.00%) due 10/21/22	EUR 24,250,000	28,881,503
Solera LLC		
4.82% (1 Month USD LIBOR + 3.25%) due 03/03/23	26,247,475	26,402,073
First Data Corp.		
3.80% (1 Month USD LIBOR + 2.25%) due 04/26/24	14,205,407	14,207,964
3.80% (1 Month USD LIBOR + 2.25%) due 07/08/22	8,199,430	8,203,940
Internet Brands, Inc.		
5.34% (3 Month USD LIBOR + 3.75%) due 09/13/24	21,322,309	21,370,284
Kronos, Inc.		
4.90% (3 Month USD LIBOR + 3.50%) due 11/01/23	20,513,715	20,640,695
Project Alpha (Qlik)		
5.04% (6 Month USD LIBOR + 3.50%) due 04/26/24	20,797,413	20,320,736
Seattle Spnco		
4.32% (1 Month USD LIBOR + 2.75%) due 06/21/24	19,489,112	19,489,112
TIBCO Software, Inc.		
5.07% (1 Month USD LIBOR + 3.50%) due 12/04/20	19,203,878	19,239,981
Epicor Software		
5.32% (1 Month USD LIBOR + 3.75%) due 06/01/22	18,120,359	18,152,795
Go Daddy Operating Company LLC		
3.82% (1 Month USD LIBOR + 2.25%) due 02/15/24	17,567,650	17,603,663
Peak 10 Holding Corp.		
5.19% (3 Month USD LIBOR + 3.50%) due 08/01/24	17,356,500	17,329,424
Evergood 4 ApS (Nets)		
3.25% (3 Month EURIBOR + 3.25%) due 11/25/24	EUR 13,550,000	16,269,429
Planview, Inc.		
6.82% (1 Month USD LIBOR + 5.25%) due 01/27/23 <sup>†††,1</sup>	15,880,000	15,721,200
Cypress Intermediate Holdings III, Inc.		
4.57% (1 Month USD LIBOR + 3.00%) due 04/29/24	13,266,750	13,280,017
EIG Investors Corp.		
5.46% (3 Month USD LIBOR + 4.00%) due 02/09/23	12,058,117	12,126,004

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<b>Technology - 15.6% (continued)</b>		
Cologix Holdings, Inc.		
4.46% (3 Month USD LIBOR + 3.00%) due 03/20/24	9,626,258	\$ 9,622,214
8.55% (1 Month USD LIBOR + 7.00%) due 03/20/25	1,900,000	1,909,500
Advanced Computer Software		
6.94% (3 Month USD LIBOR + 5.50%) due 03/18/22	6,284,912	6,214,207
10.94% (3 Month USD LIBOR + 9.50%) due 01/31/23	4,490,000	4,214,988
Informatica Corp.		
5.19% (3 Month USD LIBOR + 3.50%) due 08/05/22	10,217,485	10,244,868
Infor (US), Inc.		
4.44% (3 Month USD LIBOR + 2.75%) due 02/01/22	10,010,750	10,042,084
Eiger Acquisition B.V.		
3.75% (3 Month EURIBOR + 3.75%) due 12/12/24	EUR 7,400,000	8,858,781
Ipreo Holdings		
4.69% (3 Month USD LIBOR + 3.00%) due 08/06/21	8,706,878	8,706,878
Jaggaer		
5.00% (3 Month USD LIBOR + 4.00%) due 12/28/24	8,200,000	8,159,000
GlobalLogic Holdings, Inc.		
6.19% (3 Month USD LIBOR + 4.50%) due 06/20/22	7,576,291	7,633,113
Camelia Bidco Banc Civica		
5.31% (3 Month USD LIBOR + 4.75%) due 10/14/24	GBP 5,600,000	7,550,863
Microsemi Corp.		
3.38% (2 Month USD LIBOR + 2.00%) due 01/15/23	6,639,244	6,658,365
Aspect Software, Inc.		
12.07% (1 Month USD LIBOR + 10.50%) due 05/25/20 <sup>2</sup>	6,716,307	6,615,563
Palermo Finance Corp.		
5.85% (3 Month USD LIBOR + 4.50%) due 04/17/23 <sup>†††,1</sup>	6,417,750	6,361,405
MA Financeco LLC		
4.07% (1 Month USD LIBOR + 2.50%) due 11/19/21	6,275,000	6,273,682
Switch Ltd.		
3.99% (3 Month USD LIBOR + 2.75%) due 06/27/24	5,985,000	5,988,771
Cvent, Inc.		
5.32% (1 Month USD LIBOR + 3.75%) due 11/29/24	5,900,000	5,900,000
Micron Technology, Inc.		
3.39% (1 Month USD LIBOR + 2.00%) due 04/26/22	5,731,034	5,779,347
Miami Escrow Borrower LLC		
4.32% (1 Month USD LIBOR + 2.75%) due 06/21/24	2,885,888	2,885,888
Sabre GBLB, Inc.		
3.82% (1 Month USD LIBOR + 2.25%) due 02/22/24	2,369,160	2,378,708
<b>Total Technology</b>		<u>552,685,292</u>
<b>Consumer, Cyclical - 13.3%</b>		
Gates Global LLC		
3.25% (3 Month EURIBOR + 3.25%) due 04/01/24	EUR 20,173,625	24,233,764
4.69% (3 Month USD LIBOR + 3.00%) due 04/01/24	17,258,654	17,342,531
Equinox Holdings, Inc.		
4.57% (1 Month USD LIBOR + 3.00%) due 03/08/24	33,830,000	34,105,038
Leslie's Poolmart, Inc.		
5.37% (2 Month USD LIBOR + 3.75%) due 08/16/23	31,046,305	30,935,470
AlixPartners, LLP		
4.44% (3 Month USD LIBOR + 2.75%) due 04/04/24	27,988,500	28,118,367
USIC Holding, Inc.		
5.19% (3 Month USD LIBOR + 3.50%) due 12/08/23	26,867,871	27,002,211
PC Intermediate Holdings, Inc.		
4.46% (3 Month USD LIBOR + 3.00%) due 08/19/22	23,709,459	23,779,402
Fitness International LLC		
5.19% (3 Month USD LIBOR + 3.50%) due 07/01/20	19,114,667	19,348,822
Greektown Holdings LLC		
4.32% (1 Month USD LIBOR + 2.75%) due 04/25/24	17,860,250	17,823,101
PetSmart Inc		
4.57% (1 Month USD LIBOR + 3.00%) due 03/11/22	22,184,764	17,685,472
Navistar Inc.		
4.90% (1 Month USD LIBOR + 3.50%) due 11/06/24	17,500,000	17,549,175
Life Time Fitness, Inc.		
4.23% (3 Month USD LIBOR + 2.75%) due 06/10/22	15,810,375	15,853,221
Acosta, Inc.		
4.82% (1 Month USD LIBOR + 3.25%) due 09/26/21	17,788,369	15,564,823
BBB Industries, LLC		
6.07% (1 Month USD LIBOR + 4.50%) due 11/03/21	14,788,910	14,946,116
Sears Roebuck Acceptance Corp.		
6.07% (3 Month USD LIBOR + 4.50%) due 01/20/19	13,599,408	13,667,405
Petco Animal Supplies, Inc.		
4.38% (3 Month USD LIBOR + 3.00%) due 01/26/23	18,026,394	13,559,273
Eldorado Resorts, Inc.		
3.77% (1 Month USD LIBOR + 2.25%) due 04/17/24	13,394,500	13,394,500
At Home Holding III Corp.		
4.88% (3 Month USD LIBOR + 3.50%) due 06/03/22	12,187,500	12,172,266

**Floating Rate Strategies Fund**  
**SCHEDULE OF INVESTMENTS (Unaudited)**

December 31, 2017

	Face Amount <sup>~</sup>	Value
<b>SENIOR FLOATING RATE INTERESTS<sup>††,6</sup> - 85.3% (continued)</b>		
<b>Consumer, Cyclical - 13.3% (continued)</b>		
National Vision, Inc.		
4.32% (1 Month USD LIBOR + 2.75%) due 11/20/24	10,812,432	\$ 10,816,973
Burlington Stores, Inc.		
4.00% (1 Month USD LIBOR + 2.50%) due 11/17/24	10,100,000	10,106,363
Deuce Acquisition		
6.50% (1 Month USD LIBOR + 5.50%) due 12/08/22	GBP 7,100,000	9,592,587
Advantage Sales & Marketing LLC		
4.63% (3 Month USD LIBOR + 3.25%) due 07/23/21	9,469,301	9,217,797
Cyan Blue Holdco 3 Ltd.		
5.19% (3 Month USD LIBOR + 3.50%) due 08/23/24	9,054,500	9,099,772
Trader Corp.		
4.69% (3 Month USD LIBOR + 3.00%) due 09/28/23	9,052,876	9,037,758
Packers Sanitation Services, Inc.		
7.75% (2 Month USD LIBOR + 3.25%) due 12/04/24	8,715,656	8,737,445
PTL Acquisition, Inc.		
3.82% (1 Month USD LIBOR + 2.25%) due 08/01/23	8,196,250	8,233,789
Prime Security Services Borrower LLC		
4.32% (1 Month USD LIBOR + 2.75%) due 05/02/22	6,600,208	6,644,231
Neiman Marcus Group, Inc.		
4.64% (1 Month USD LIBOR + 3.25%) due 10/25/20	7,706,918	6,274,433
Belk, Inc.		
6.10% (3 Month USD LIBOR + 4.75%) due 12/12/22	6,409,341	5,239,637
Men's Wearhouse, Inc.		
4.89% (1 Month USD LIBOR + 3.50%) and (3 Month USD LIBOR + 3.50%) due 06/18/21	4,299,700	4,297,034
Generac Holdings, Inc.		
3.34% (3 Month USD LIBOR + 2.00%) due 05/31/23	4,050,000	4,057,087
Belmond Interfin Ltd.		
4.32% (1 Month USD LIBOR + 2.75%) due 07/03/24	3,980,000	3,981,672
International Car Wash Group Ltd.		
4.88% (3 Month USD LIBOR + 3.50%) due 10/03/24	2,250,000	2,255,625
Penn Engineering & Manufacturing Corp.		
4.32% (1 Month USD LIBOR + 2.75%) due 06/27/24	1,995,000	1,999,987
Truck Hero, Inc.		
5.64% (3 Month USD LIBOR + 4.00%) due 04/22/24	1,792,255	1,791,699
<b>Total Consumer, Cyclical</b>		<b>468,464,846</b>
<b>Communications - 9.4%</b>		
Univision Communications, Inc.		
4.32% (1 Month USD LIBOR + 2.75%) due 03/15/24	33,914,584	33,782,657
Altice US Finance I Corp.		
3.82% (1 Month USD LIBOR + 2.25%) due 07/28/25	33,608,613	33,447,627
Radiate HoldCo LLC		
4.57% (1 Month USD LIBOR + 3.00%) due 02/01/24	29,928,740	29,677,638
SFR Group S.A.		
4.35% (3 Month USD LIBOR + 3.00%) due 01/31/26	29,626,125	28,487,297
WMG Acquisition Corp.		
3.64% (1 Month USD LIBOR + 2.25%) due 11/01/23	24,154,713	24,158,578
Sprint Communications, Inc.		
4.13% (1 Month USD LIBOR + 2.50%) due 02/02/24	23,944,063	23,926,104
Cengage Learning Acquisitions, Inc.		
5.71% (1 Month USD LIBOR + 4.25%) due 06/07/23	24,791,080	23,613,504
CSC Holdings, LLC		
3.74% (1 Month USD LIBOR + 2.25%) due 07/17/25	21,653,687	21,552,131
Mcgraw-Hill Global Education Holdings LLC		
5.57% (1 Month USD LIBOR + 4.00%) due 05/04/22	19,242,740	19,178,662
Telenet Financing USD LLC		
3.92% (1 Month USD LIBOR + 2.50%) due 03/31/26	16,800,000	16,843,680
Virgin Media Bristol LLC		
3.98% (1 Month USD LIBOR + 2.50%) due 01/15/26	16,500,000	16,489,770
Market Track LLC		
5.94% (3 Month USD LIBOR + 4.25%) due 06/05/24	13,815,375	13,746,298
Ziggo Secured Finance BV		
3.98% (1 Month USD LIBOR + 2.50%) due 04/15/25	13,550,000	13,431,437
Charter Communications Operating, LLC		
6.50% (1 Month USD LIBOR + 2.00%) due 04/30/25	10,550,000	10,553,798
Houghton Mifflin Co.		
4.57% (1 Month USD LIBOR + 3.00%) due 05/28/21	10,629,962	9,839,412
AMC Entertainment Holdings, Inc.		
3.73% (1 Month USD LIBOR + 2.25%) due 12/15/23	3,176,000	3,173,364

**Floating Rate Strategies Fund**  
**SCHEDULE OF INVESTMENTS (Unaudited)**

December 31, 2017

	Face Amount <sup>~</sup>	Value
<b>SENIOR FLOATING RATE INTERESTS<sup>††,6</sup> - 85.3% (continued)</b>		
<b>Communications - 9.4% (continued)</b>		
Proquest LLC		
5.32% (1 Month USD LIBOR + 3.75%) due 10/24/21	2,678,946	\$ 2,710,772
Match Group, Inc.		
3.85% (2 Month USD LIBOR + 2.50%) due 11/16/22	2,471,875	2,487,324
Anaren, Inc.		
6.19% (3 Month USD LIBOR + 4.50%) due 02/18/21	1,471,481	1,471,481
9.94% (3 Month USD LIBOR + 8.25%) due 08/18/21	275,000	275,000
Level 3 Financing, Inc.		
3.70% (3 Month USD LIBOR + 2.25%) due 02/22/24	1,000,000	1,000,000
SFR Group SA		
4.13% (3 Month USD LIBOR + 2.75%) due 07/31/25	498,930	475,730
GTT Communications, Inc.		
4.88% (1 Month USD LIBOR + 3.25%) due 01/09/24	248,744	249,987
<b>Total Communications</b>		<u>330,572,251</u>
<b>Financial - 7.5%</b>		
LPL Holdings, Inc.		
3.81% (3 Month USD LIBOR + 2.25%) and (6 Month USD LIBOR + 2.25%) due 09/23/24	34,926,912	35,043,218
National Financial Partners Corp.		
5.07% (1 Month USD LIBOR + 3.50%) due 01/08/24	32,491,899	32,629,990
Amwins Group LLC		
4.28% (1 Month USD LIBOR + 2.75%) due 01/25/24	25,566,750	25,637,826
Avolon Luxembourg SARL		
3.75% (1 Month USD LIBOR + 2.25%) due 03/21/22	24,079,000	23,885,646
Americold Realty Operating Partnership, LP		
5.32% (1 Month USD LIBOR + 3.75%) due 12/01/22	20,785,981	20,980,954
HUB International Ltd.		
4.41% (3 Month USD LIBOR + 3.00%) due 10/02/20	19,767,209	19,848,452
Alliant Holdings I L.P.		
4.80% (1 Month USD LIBOR + 3.25%) due 08/12/22	16,185,291	16,246,795
TransUnion LLC		
3.57% (1 Month USD LIBOR + 2.00%) due 04/10/23	16,054,801	16,109,067
Vantiv LLC		
3.48% (1 Month USD LIBOR + 2.00%) due 08/09/24	9,096,963	9,138,627
2.00% (3 Month USD LIBOR + 0.52%) due 03/31/25	2,553,037	2,563,683
Delos International		
3.69% (3 Month USD LIBOR + 2.00%) due 10/06/23	11,250,000	11,330,325
York Risk Services		
5.32% (1 Month USD LIBOR + 3.75%) due 10/01/21	11,289,561	11,032,724
WEX, Inc.		
4.32% (1 Month USD LIBOR + 2.75%) due 06/30/23	9,948,500	9,985,807
USI, Inc.		
4.31% (6 Month USD LIBOR + 3.00%) due 05/16/24	5,500,000	5,498,267
4.69% (3 Month USD LIBOR + 3.00%) due 05/16/24	1,649,865	1,646,433
American Stock Transfer & Trust		
6.20% (3 Month USD LIBOR + 4.50%) due 06/26/20	5,605,041	5,614,401
Jefferies Finance LLC		
4.44% (3 Month USD LIBOR + 3.00%) due 08/02/24	5,500,000	5,506,875
Capital Automotive L.P.		
4.07% (1 Month USD LIBOR + 2.50%) due 03/25/24	3,842,020	3,850,665
Focus Financial Partners LLC		
4.94% (3 Month USD LIBOR + 3.25%) due 07/03/24	2,743,125	2,767,127
Geo Group, Inc.		
3.95% (3 Month USD LIBOR + 2.25%) due 03/22/24	2,530,875	2,531,938
Fly Leasing Ltd.		
3.40% (3 Month USD LIBOR + 2.00%) due 02/09/23	1,577,976	1,577,976
<b>Total Financial</b>		<u>263,426,796</u>
<b>Utilities - 2.1%</b>		
Dynergy, Inc.		
4.25% (3 Month USD LIBOR + 2.75%) due 02/07/24	28,497,759	28,616,595
Techem GmbH		
3.00% (3 Month EURIBOR + 3.00%) due 10/02/24	EUR 16,500,000	19,765,753
Helix Gen Funding LLC		
5.44% (3 Month USD LIBOR + 3.75%) due 06/03/24	9,904,352	9,927,033
Viva Alamo LLC		
5.82% (1 Month USD LIBOR + 4.25%) due 02/22/21	6,594,888	6,504,209
Stonewall		
7.19% (3 Month USD LIBOR + 5.50%) due 11/13/21	5,935,125	5,757,071
Panda Temple II Power		
7.69% (3 Month USD LIBOR + 6.00%) due 04/03/19	3,737,431	3,363,688
<b>Total Utilities</b>		<u>73,934,349</u>
<b>Basic Materials - 2.0%</b>		
Alpha 3 B.V.		
4.69% (3 Month USD LIBOR + 3.00%) due 01/31/24	28,790,699	28,946,745
PQ Corp.		
4.63% (3 Month USD LIBOR + 3.25%) due 11/04/22	19,284,218	19,425,378

**Floating Rate Strategies Fund**  
**SCHEDULE OF INVESTMENTS (Unaudited)**

December 31, 2017

	Face Amount <sup>~</sup>	Value
<b>SENIOR FLOATING RATE INTERESTS<sup>††,6</sup> - 85.3% (continued)</b>		
<b>Basic Materials - 2.0% (continued)</b>		
Nexo Solutions LLC		
4.72% (3 Month USD LIBOR + 3.25%) due 06/09/23	10,373,080	\$ 10,424,945
Arch Coal, Inc.		
4.82% (1 Month USD LIBOR + 3.25%) due 03/07/24	6,835,977	6,880,411
Platform Specialty Products		
3.25% (1 Month EURIBOR + 2.50%) due 06/07/20	EUR 3,461,930	4,167,524
4.07% (1 Month USD LIBOR + 2.50%) due 06/07/20	1,746,624	1,756,807
Minerals Technologies, Inc.		
3.79% (1 Month USD LIBOR + 2.25%) and (3 Month USD LIBOR + 2.25%) due 02/14/24	791,635	797,573
<b>Total Basic Materials</b>		<u>72,399,383</u>
<b>Energy - 1.8%</b>		
Ultra Petroleum, Inc.		
4.41% (3 Month USD LIBOR + 3.00%) due 04/12/24	19,890,000	19,845,247
Veresen Midstream LP		
4.69% (1 Month USD LIBOR + 3.00%) due 03/31/22	15,428,542	15,532,684
Moss Creek Resources LLC		
9.50% (1 Month USD LIBOR + 8.00%) due 04/07/22 <sup>†††,1</sup>	13,338,889	13,172,153
Penn Virginia Holding Corp.		
8.57% (1 Month USD LIBOR + 7.00%) due 09/29/22 <sup>†††,1</sup>	10,890,000	10,683,394
PSS Companies		
6.34% (3 Month USD LIBOR + 4.50%) due 01/28/20	5,536,202	5,231,711
Summit Midstream Partners, LP		
7.57% (1 Month USD LIBOR + 6.00%) due 05/13/22	920,000	934,564
<b>Total Energy</b>		<u>65,399,753</u>
<b>Total Senior Floating Rate Interests</b> (Cost \$3,024,636,027)		<u>3,014,736,661</u>
<b>CORPORATE BONDS<sup>††</sup> - 4.8%</b>		
<b>Communications - 1.3%</b>		
Sprint Communications, Inc.		
9.00% due 11/15/18 <sup>4</sup>	12,700,000	13,368,020
DISH DBS Corp.		
7.75% due 07/01/26	10,700,000	11,248,375
Ziggo Secured Finance BV		
5.50% due 01/15/27 <sup>4</sup>	5,000,000	4,962,500
Midcontinent Communications / Midcontinent Finance Corp.		
6.88% due 08/15/23 <sup>4</sup>	4,000,000	4,245,000
Inmarsat Finance plc		
4.88% due 05/15/22 <sup>4</sup>	3,500,000	3,491,250
Anixter, Inc.		
5.50% due 03/01/23	3,000,000	3,229,650
Zayo Group LLC / Zayo Capital, Inc.		
5.75% due 01/15/27 <sup>4</sup>	2,000,000	2,040,000
CCO Holdings LLC / CCO Holdings Capital Corp.		
5.25% due 09/30/22	1,890,000	1,937,250
MDC Partners, Inc.		
6.50% due 05/01/24 <sup>4</sup>	1,700,000	1,708,500
<b>Total Communications</b>		<u>46,230,545</u>
<b>Energy - 0.9%</b>		
Sabine Pass Liquefaction LLC		
5.63% due 02/01/21	5,500,000	5,896,319
5.63% due 04/15/23	4,200,000	4,612,556
CNX Resources Corp.		
5.88% due 04/15/22	6,750,000	6,893,438
Cheniere Corpus Christi Holdings LLC		
5.88% due 03/31/25	5,200,000	5,635,500
Unit Corp.		
6.63% due 05/15/21	4,000,000	4,030,000
Legacy Reserves Limited Partnership / Legacy Reserves Finance Corp.		
8.00% due 12/01/20	2,750,000	2,117,500
American Midstream Partners Limited Partnership / American Midstream Finance Corp.		
8.50% due 12/15/21 <sup>4</sup>	1,428,000	1,467,270
BreitBurn Energy Partners Limited Partnership / BreitBurn Finance Corp.		
7.88% due 04/15/22 <sup>5</sup>	850,000	1,020
<b>Total Energy</b>		<u>30,653,603</u>
<b>Consumer, Non-cyclical - 0.6%</b>		
HCA, Inc.		
6.50% due 02/15/20	13,914,000	14,748,840
4.50% due 02/15/27	1,500,000	1,507,500
ServiceMaster Co. LLC		
5.13% due 11/15/24 <sup>4</sup>	4,000,000	4,050,000
HRG Group, Inc.		
7.88% due 07/15/19	490,000	490,980
AMN Healthcare, Inc.		
5.13% due 10/01/24 <sup>4</sup>	450,000	463,500
<b>Total Consumer, Non-cyclical</b>		<u>21,260,820</u>
<b>Financial - 0.5%</b>		
Kennedy-Wilson, Inc.		
5.88% due 04/01/24	9,730,000	10,046,225
Icahn Enterprises, LP / Icahn Enterprises Finance Corp.		
5.88% due 02/01/22	5,000,000	5,062,500
Icahn Enterprises Limited Partnership / Icahn Enterprises Finance Corp.		
6.00% due 08/01/20	1,700,000	1,748,322



**Floating Rate Strategies Fund**  
**SCHEDULE OF INVESTMENTS (Unaudited)**

December 31, 2017

	Face Amount <sup>~</sup>	Value
<b>CORPORATE BONDS<sup>††</sup> - 4.8% (continued)</b>		
<b>Financial - 0.5% (continued)</b>		
Jefferies Finance LLC / JFIN Company-Issuer Corp. 7.38% due 04/01/20 <sup>4</sup>	1,050,000	\$ 1,080,188
Fidelity & Guaranty Life Holdings, Inc. 6.38% due 04/01/21 <sup>4</sup>	450,000	460,125
FBM Finance, Inc. 8.25% due 08/15/21 <sup>4</sup>	200,000	212,500
<b>Total Financial</b>		<u>18,609,860</u>
<b>Industrial - 0.4%</b>		
Reynolds Group Issuer Incorporated / Reynolds Group Issuer LLC 4.86% (3 Month USD LIBOR + 3.50%) due 07/15/21 <sup>4,6</sup>	7,500,000	7,612,500
Ardagh Packaging Finance plc / Ardagh Holdings USA, Inc. 4.63% due 05/15/23 <sup>4</sup>	2,100,000	2,142,630
4.25% due 09/15/22 <sup>4</sup>	1,500,000	1,526,250
Novelis Corp. 6.25% due 08/15/24 <sup>4</sup>	3,000,000	3,142,500
Grinding Media Inc. / MC Grinding Media Canada Inc. 7.38% due 12/15/23 <sup>4</sup>	750,000	805,275
StandardAero Aviation Holdings, Inc. 10.00% due 07/15/23 <sup>4</sup>	125,000	136,875
<b>Total Industrial</b>		<u>15,366,030</u>
<b>Technology - 0.4%</b>		
First Data Corp. 5.00% due 01/15/24 <sup>4</sup>	6,250,000	6,429,688
5.75% due 01/15/24 <sup>4</sup>	5,200,000	5,382,000
NCR Corp. 5.88% due 12/15/21	1,450,000	1,486,250
6.38% due 12/15/23	800,000	838,000
<b>Total Technology</b>		<u>14,135,938</u>
<b>Consumer, Cyclical - 0.4%</b>		
Nathan's Famous, Inc. 6.63% due 11/01/25 <sup>4</sup>	4,275,000	4,435,312
Ferrellgas Limited Partnership / Ferrellgas Finance Corp. 6.50% due 05/01/21	4,615,000	4,320,794
WMG Acquisition Corp. 6.75% due 04/15/22 <sup>4</sup>	2,280,000	2,382,600
Lennar Corp. 4.13% due 01/15/22	1,500,000	1,530,000
<b>Total Consumer, Cyclical</b>		<u>12,668,706</u>
<b>Utilities - 0.3%</b>		
Terraform Global Operating LLC 9.75% due 08/15/22 <sup>4</sup>	4,600,000	5,088,750
AES Corp. 6.00% due 05/15/26	2,000,000	2,160,000
5.50% due 04/15/25	1,150,000	1,207,500
LBC Tank Terminals Holding Netherlands BV 6.88% due 05/15/23 <sup>4</sup>	630,000	655,987
<b>Total Utilities</b>		<u>9,112,237</u>
<b>Basic Materials - 0.0%</b>		
Eldorado Gold Corp. 6.13% due 12/15/20 <sup>4</sup>	265,000	262,350
Mirabela Nickel Ltd. 9.50% due 06/24/19	1,279,819	166,376
<b>Total Basic Materials</b>		<u>428,726</u>
<b>Total Corporate Bonds</b> (Cost \$167,461,746)		<u>168,466,465</u>
<b>ASSET-BACKED SECURITIES<sup>††</sup> - 2.6%</b>		
<b>Collateralized Loan Obligations - 2.6%</b>		
Golub Capital Partners CLO Ltd. 2016-33A, 3.92% (3 Month USD LIBOR + 2.48%) due 11/21/28 <sup>4,6</sup>	12,500,000	12,531,419
TICP CLO II Ltd. 2014-2A, 6.11% (3 Month USD LIBOR + 4.75%) due 07/20/26 <sup>4,6</sup>	6,560,000	6,402,200
OHA Credit Partners IX Ltd. 2013-9A, due 10/20/25 <sup>4,7</sup>	6,000,000	5,298,568
Cerberus Loan Funding XVII Ltd. 2016-3A, 3.89% (3 Month USD LIBOR + 2.53%) due 01/15/28 <sup>4,6</sup>	5,000,000	5,032,240
Fortress Credit Opportunities VII CLO Ltd. 2016-7A, 4.27% (3 Month USD LIBOR + 2.95%) due 12/15/28 <sup>4,6</sup>	5,000,000	5,008,292
PFP Ltd. 2015-2, 4.18% (1 Month USD LIBOR + 2.70%) due 07/14/34 <sup>4,6</sup>	5,000,000	5,005,680
Octagon Loan Funding Ltd. due 11/18/26 <sup>7</sup>	5,600,000	4,822,528
OCP CLO Ltd. 2016-2A, 4.30% (3 Month USD LIBOR + 2.85%) due 11/22/25 <sup>4,6</sup>	3,800,000	3,845,057
Jamestown CLO V Ltd. 2014-5A, 6.45% (3 Month USD LIBOR + 5.10%) due 01/17/27 <sup>4,6</sup>	4,000,000	3,834,463
Avery Point II CLO Ltd. 2013-3X COM, due 01/18/25 <sup>7</sup>	4,300,020	3,541,808
Fortress Credit Opportunities VI CLO Ltd. 2015-6A, 5.19% (3 Month USD LIBOR + 3.65%) due 10/10/26 <sup>4,6</sup>	3,500,000	3,500,003

**Floating Rate Strategies Fund**  
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	Face Amount~	Value
<b>ASSET-BACKED SECURITIES<sup>††</sup> - 2.6% (continued)</b>		
<b>Collateralized Loan Obligations - 2.6% (continued)</b>		
ABPCI Direct Lending Fund CLO I LLC		
2016-1A, 4.06% (3 Month USD LIBOR + 2.70%) due 12/22/28 <sup>4,6</sup>	3,000,000	\$ 3,009,590
Flagship CLO VIII Ltd.		
2017-8A, 3.86% (3 Month USD LIBOR + 2.50%) due 01/16/26 <sup>4,6</sup>	3,000,000	3,007,265
ALM XIV Ltd.		
2014-14A, 4.83% (3 Month USD LIBOR + 3.45%) due 07/28/26 <sup>4,6</sup>	2,650,000	2,650,000
Halcyon Loan Advisors Funding Ltd.		
2012-1A, 4.42% (3 Month USD LIBOR + 3.00%) due 08/15/23 <sup>4,6</sup>	2,600,000	2,611,030
Treman Park CLO Ltd.		
2015-1A, due 04/20/27 <sup>4,7</sup>	3,000,000	2,569,890
Ares XXXIII CLO Ltd.		
2016-1A, 4.29% (3 Month USD LIBOR + 2.80%) due 12/05/25 <sup>4,6</sup>	2,500,000	2,540,145
Fortress Credit Opportunities V CLO Ltd.		
2017-5A, 5.60% (3 Month USD LIBOR + 4.25%) due 10/15/26 <sup>4,6</sup>	2,500,000	2,500,213
KVK CLO Ltd.		
2017-1A, 4.02% (3 Month USD LIBOR + 2.60%) due 05/15/26 <sup>4,6</sup>	2,000,000	2,022,296
Catamaran CLO Ltd.		
2012-1, 4.48% (3 Month USD LIBOR + 2.85%) due 12/20/23 <sup>4,6</sup>	2,000,000	2,005,639
ACIS CLO Ltd.		
2013-1A, 5.85% (3 Month USD LIBOR + 4.50%) due 04/18/24 <sup>4,6</sup>	1,000,000	1,000,018
2015-6A, 4.75% (3 Month USD LIBOR + 3.37%) due 05/01/27 <sup>4,6</sup>	1,000,000	999,803
Galaxy XVI CLO Ltd.		
2013-16A, 4.77% (3 Month USD LIBOR + 3.35%) due 11/16/25 <sup>4,6</sup>	2,000,000	1,985,820
Newstar Commercial Loan Funding LLC		
2017-1A, 4.83% (3 Month USD LIBOR + 3.50%) due 03/20/27 <sup>4,6</sup>	1,000,000	999,836
2014-1A, 6.11% (3 Month USD LIBOR + 4.75%) due 04/20/25 <sup>4,6</sup>	250,000	245,360
Cerberus Loan Funding XVI, LP		
2016-2A, 5.16% (3 Month USD LIBOR + 3.80%) due 11/15/27 <sup>4,6</sup>	1,000,000	1,021,075
Shackleton VII CLO Ltd.		
2016-7A, 4.21% (3 Month USD LIBOR + 2.85%) due 04/15/27 <sup>4,6</sup>	1,000,000	1,011,693
NewStar Arlington Senior Loan Program LLC		
2014-1A, 4.67% (3 Month USD LIBOR + 3.30%) due 07/25/25 <sup>4,6</sup>	600,000	594,890
Cerberus Onshore II CLO LLC		
2014-1A, 5.36% (3 Month USD LIBOR + 4.00%) due 10/15/23 <sup>4,6</sup>	327,745	327,597
Ares XXVI CLO Ltd.		
2013-1A, due 04/15/25 <sup>4,7</sup>	1,250,000	183,880
<b>Total Collateralized Loan Obligations</b>		<b>90,108,298</b>
<b>Collateralized Debt Obligations - 0.0%</b>		
N-Star REL CDO VIII Ltd.		
2006-8A, 1.72% (1 Month USD LIBOR + 0.36%) due 02/01/41 <sup>4,6</sup>	1,730,490	1,727,834
<b>Transport-Aircraft - 0.0%</b>		
Airplanes Pass Through Trust		
2001-1A, 1.78% (1 Month USD LIBOR + 0.55%) due 03/15/19 <sup>6,8</sup>	1,032,084	185,156
<b>Total Asset-Backed Securities</b>		<b>92,021,288</b>
(Cost \$90,964,657)		

**Floating Rate Strategies Fund**  
**SCHEDULE OF INVESTMENTS (Unaudited)**

December 31, 2017

	Face Amount <sup>~</sup>	Value
<b>COLLATERALIZED MORTGAGE OBLIGATIONS<sup>††</sup> - 1.6%</b>		
<b>Residential Mortgage Backed Securities - 1.6%</b>		
RALI Series Trust		
2006-QO2, 1.77% (1 Month USD LIBOR + 0.22%) due 02/25/46 <sup>6</sup>	8,343,443	\$ 3,679,127
2007-QO4, 1.51% (1 Month USD LIBOR + 0.19%) due 05/25/47 <sup>6</sup>	3,060,727	2,949,891
2006-QO10, 1.71% (1 Month USD LIBOR + 0.16%) due 01/25/37 <sup>6</sup>	3,058,167	2,869,988
GSAA Home Equity Trust		
2006-14, 1.72% (1 Month USD LIBOR + 0.17%) due 09/25/36 <sup>6</sup>	10,482,977	5,467,650
2007-7, 1.82% (1 Month USD LIBOR + 0.27%) due 07/25/37 <sup>6</sup>	733,897	698,297
Soundview Home Loan Trust		
2005-OPT3, 2.02% (1 Month USD LIBOR + 0.47%) due 11/25/35 <sup>6</sup>	6,000,000	5,901,949
American Home Mortgage Investment Trust		
2006-1, 1.73% (1 Month USD LIBOR + 0.40%) due 03/25/46 <sup>6</sup>	5,674,192	5,488,933
IndyMac INDX Mortgage Loan Trust		
2006-AR4, 1.76% (1 Month USD LIBOR + 0.21%) due 05/25/46 <sup>6</sup>	5,055,105	4,822,235
Washington Mutual Mortgage Pass-Through Certificates Trust		
2007-OA6, 1.81% (1 Year CMT Rate + 0.81%) due 07/25/47 <sup>6</sup>	4,805,095	4,400,613
CIM Trust		
2017-2, 3.36% (1 Month USD LIBOR + 2.00%) due 12/25/57 <sup>4,6</sup>	4,353,738	4,399,016
American Home Mortgage Assets Trust		
2006-4, 1.76% (1 Month USD LIBOR + 0.21%) due 10/25/46 <sup>6</sup>	4,351,803	3,183,244
Washington Mutual Mortgage Pass-Through Certificates WMALT Series Trust		
2006-AR9, 1.90% (1 Year CMT Rate + 0.84%) due 11/25/46 <sup>6</sup>	3,573,954	3,013,000
Lehman XS Trust Series		
2006-16N, 1.74% (1 Month USD LIBOR + 0.19%) due 11/25/46 <sup>6</sup>	2,685,631	2,531,867
Wachovia Asset Securitization Issuance II LLC Trust		
2007-HE1, 1.69% (1 Month USD LIBOR + 0.14%) due 07/25/37 <sup>4,6</sup>	2,584,245	2,464,486
Merrill Lynch Alternative Note Asset Trust Series		
2007-OAR3, 1.52% (1 Month USD LIBOR + 0.19%) due 07/25/37 <sup>6</sup>	2,423,186	2,127,198
Nomura Resecuritization Trust		
2015-4R, 2.39% (1 Month USD LIBOR + 0.43%) due 03/26/36 <sup>4,6</sup>	2,105,111	2,023,431
Morgan Stanley Re-REMIC Trust		
2010-R5, 2.67% due 06/26/36 <sup>4</sup>	861,797	727,927
Alliance Bancorp Trust		
2007-OA1, 1.79% (1 Month USD LIBOR + 0.24%) due 07/25/37 <sup>6</sup>	709,005	577,869
New Century Home Equity Loan Trust		
2004-4, 2.35% (1 Month USD LIBOR + 0.80%) due 02/25/35 <sup>6</sup>	315,384	303,858
<b>Total Residential Mortgage Backed Securities</b>		<b>57,630,579</b>
<b>Total Collateralized Mortgage Obligations</b>		<b>57,630,579</b>
(Cost \$53,645,489)		
<b>SENIOR FIXED RATE INTERESTS<sup>††</sup> - 0.1%</b>		
<b>Consumer, Cyclical - 0.1%</b>		
Men's Wearhouse, Inc.		
5.00% due 06/18/21	4,700,000	4,653,000
<b>Total Senior Fixed Rate Interests</b>		<b>4,653,000</b>
(Cost \$4,700,000)		
<b>COMMERCIAL PAPER<sup>††</sup> - 4.3%</b>		
Marriott International, Inc.		
1.68% due 01/12/18 <sup>9</sup>	24,500,000	24,486,899
1.57% due 01/29/18 <sup>9</sup>	14,950,000	14,931,744
<b>Total Marriott International, Inc.</b>		<b>39,418,643</b>
Molex Electronic Technologies		
1.83% due 01/22/18 <sup>9</sup>	25,000,000	24,972,438
1.89% due 01/22/18 <sup>9</sup>	10,000,000	9,988,975
<b>Total Molex Electronic Technologies</b>		<b>34,961,413</b>
Diageo Capital plc		
1.80% due 01/18/18 <sup>9</sup>	28,500,000	28,475,775
CBS Corp.		
1.90% due 01/22/18 <sup>9</sup>	16,425,000	16,406,796
McCormick & Company, Inc.		
1.63% due 01/03/18 <sup>9</sup>	12,000,000	11,998,733
Ryder System, Inc.		
1.80% due 01/08/18 <sup>9</sup>	12,000,000	11,995,800
Hewlett-Packard Co.		
1.69% due 01/16/18 <sup>9</sup>	8,000,000	7,994,367
<b>Total Commercial Paper</b>		<b>151,251,527</b>
(Cost \$151,251,527)		
<b>Total Investments - 101.5%</b>		<b>\$ 3,588,884,194</b>
(Cost \$3,592,891,621)		<b>(53,688,195)</b>
<b>Other Assets &amp; Liabilities, net - (1.5)%</b>		
<b>Total Net Assets - 100.0%</b>		<b>\$ 3,535,195,999</b>

**Floating Rate Strategies Fund**  
**SCHEDULE OF INVESTMENTS (Unaudited)**

December 31, 2017

**FORWARD FOREIGN CURRENCY EXCHANGE CONTRACTS††**

Counterparty	Contracts to Sell	Currency	Settlement Date	Settlement Value	Value at December 31, 2017	Net Unrealized Depreciation
Barclays	600,000	EUR	01/10/18	\$ 717,739	\$ 720,220	\$ (2,481)
Goldman Sachs	1,350,000	EUR	01/10/18	1,602,666	1,620,494	(17,828)
Barclays	15,403,000	GBP	01/10/18	20,642,253	20,800,691	(158,438)
J.P. Morgan	115,308,000	EUR	01/10/18	136,407,634	138,411,793	(2,004,159)
						\$ (2,182,906)

Counterparty	Contracts to Buy	Currency	Settlement Date	Settlement Value	Value at December 31, 2017	Net Unrealized Appreciation
J.P. Morgan	1,400,000	EUR	01/10/18	\$ (1,648,818)	\$ 1,680,512	\$ 31,694

~ 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 December 31, 2017. The total market value of fair valued securities amounts to \$47,317,553, (cost \$47,224,462) or 1.3% of total net assets.

2 Affiliated issuer.

3 Rate indicated is the 7 day yield as of December 31, 2017.

4 Security is a 144A or Section 4(a)(2) security. These securities have been determined to be liquid under guidelines established by the Board of Trustees. The total market value of 144A or Section 4(a)(2) securities is \$170,638,226 (cost \$166,001,030), or 4.8% of total net assets.

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

6 Variable rate security. Rate indicated is rate effective at December 31, 2017. 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.

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

8 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 \$185,156 (cost \$832,564), or 0.0% of total net assets.

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

plc — Public Limited Company

REIT — Real Estate Investment Trust

LIBOR — London Interbank Offered Rate

WAC — Weighted Average Coupon

EURIBOR — European Interbank Offered Rate

CMT — Constant Maturity Treasury

EUR — Euro

GBP — British Pound