

Floating Rate Strategies Fund
SCHEDULE OF INVESTMENTS (Unaudited)

June 30, 2017

	Shares	Value
COMMON STOCKS[†] - 0.0%**		
Energy - 0.0%		
Titan Energy LLC ^{*,1}	10,110	\$ 78,352
Consumer, Non-cyclical - 0.0%		
Targus Group International Equity, Inc ^{*,†††,1}	13,186	19,515
Basic Materials - 0.0%		
Mirabela Nickel Ltd. ^{*,†††,1}	4,755,634	366
Total Common Stocks (Cost \$2,130,407)		98,233
MUTUAL FUNDS[†] - 0.7%		
Guggenheim Strategy Fund I ²	745,584	18,691,786
Guggenheim Strategy Fund II ²	292,196	7,307,824
Total Mutual Funds (Cost \$25,822,040)		25,999,610
MONEY MARKET FUND[†] - 1.3%		
Federated U.S. Treasury Cash Reserve Fund Institutional Shares 0.76% ³	47,648,821	47,648,821
Total Money Market Fund (Cost \$47,648,821)		47,648,821
	Face Amount⁴	
SENIOR FLOATING RATE INTERESTS^{††,7} - 83.0%		
Industrial - 16.6%		
Flex Acquisition Company, Inc. 4.40% due 12/29/23	36,760,714	36,844,895
VC GB Holdings, Inc. 4.98% due 02/28/24	32,955,745	32,914,549
Rexnord LLC/ RBS Global, Inc. 3.97% due 08/21/23	29,911,570	29,903,194
Optiv, Inc. 4.44% due 02/01/24	29,646,689	29,066,207
Quikrete Holdings, Inc. 3.98% due 11/15/23	26,367,500	26,290,507
BWAY Holding Co. 4.33% due 04/03/24	24,700,000	24,686,662
Travelport Finance Luxembourg Sarl 4.43% due 09/02/21	24,406,568	24,437,076
Transdigm, Inc. 4.25% due 05/14/22	12,815,190	12,789,560
4.29% due 06/04/21	6,606,850	6,599,450
4.23% due 06/09/23	4,962,406	4,952,233
Advanced Disposal Services, Inc. 3.94% due 11/10/23	21,921,181	21,987,821
Charter Nex US, Inc. 4.48% due 05/16/24	19,475,000	19,462,926
GYP Holdings III Corp. 4.14% due 04/01/23	18,475,960	18,510,695
Cartrawler 4.00% due 04/29/21 ¹	EUR 16,068,477	18,169,951
Filtration Group Corp. 4.48% due 11/23/20	18,110,386	18,136,827
American Builders & Contractors Supply Co., Inc. 3.73% due 10/31/23	17,888,878	17,924,656
Berry Plastics Corp. 3.62% due 01/19/24	9,476,250	9,472,270
3.68% due 10/01/22	8,050,007	8,054,515
Reynolds Group Holdings, Inc. 4.23% due 02/05/23	17,412,594	17,425,305
CHI Overhead Doors, Inc. 4.48% due 07/29/22	16,030,203	15,936,747
Brickman Group Holdings, Inc. 4.22% due 12/18/20	15,870,512	15,877,971
Arctic Long Carriers 5.73% due 05/18/23	15,455,000	15,397,044
Engility Corp. 4.98% due 08/14/23	13,519,415	13,654,609
Amber Bidco Ltd. 5.12% due 06/30/21 ^{†††,1}	10,480,000	10,359,391
4.25% due 06/30/21 ^{†††,1}	GBP 2,333,333	3,004,364
DAE Aviation 4.98% due 07/07/22	EUR 13,262,412	13,355,249
TMF Group Holding BV 3.50% due 10/13/23	10,750,000	12,391,294
American Bath Group LLC 6.55% due 09/30/23	10,944,862	11,050,918
Imagine Print Solutions LLC 5.75% due 06/21/22	10,750,000	10,696,250
Zodiac Pool Solutions LLC 5.30% due 12/20/23	10,106,417	10,182,215
CPG International LLC 5.05% due 05/05/24	6,735,500	6,765,001
Kuehg Corp. - Kindercare 5.05% due 08/12/22	5,871,676	5,897,394
Crosby Worldwide 4.17% due 11/23/20	6,488,647	5,872,225
Corialis Group Ltd. 3.75% due 03/11/24	EUR 5,075,000	5,846,481
CPM Holdings, Inc. 5.48% due 04/11/22	5,712,232	5,769,355
Berlin Packaging LLC 4.43% due 10/01/21	5,621,733	5,630,503
Thermasys Corp. 5.25% due 05/03/19 ¹	6,185,156	5,481,595
Hardware Holdings LLC 7.80% due 03/30/20 ^{†††,1}	5,296,875	5,190,938
NVA Holdings, Inc. 4.80% due 08/14/21	4,776,626	4,798,503
Duran Group Holding GMBH 4.00% due 03/21/24 ¹	EUR 4,100,000	4,694,746
Generac Power Systems, Inc. 3.40% due 05/31/23	4,050,000	4,046,639
Consolidated Container Co. LLC 4.73% due 05/22/24	3,750,000	3,764,850
Hillman Group, Inc. 4.80% due 06/30/21	3,431,529	3,450,849
Survitec 4.25% due 03/12/22	EUR 2,700,000	3,029,983
SIG Onex Wizard Acquisition 4.23% due 03/14/22	2,807,923	2,825,472

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	Face Amount ⁴	Value
SENIOR FLOATING RATE INTERESTS^{††,7} - 83.0% (continued)		
Industrial - 16.6% (continued)		
Learning Care Group (US), Inc. 5.06% due 05/05/21	\$ 2,632,852	\$ 2,632,852
Thor Bidco (Morrison Utility) 5.33% due 09/20/23 ¹	GBP 1,850,000	2,409,764
SI Organization 6.05% due 11/22/19	2,398,573	2,409,558
Signode Industrial Group US, Inc. 4.01% due 05/01/21	2,343,750	2,340,820
Doncasters Group Ltd. 9.55% due 10/09/20 ¹	2,348,621	2,245,869
Ceva Group PLC (UK) due 03/19/19 ⁵	EUR 2,040,000	2,161,748
Constantia Lux Parent S.A. 4.30% due 04/30/22	1,813,173	1,816,582
Tank Holdings Corp. 5.57% due 03/16/22	1,730,435	1,731,871
Pro Mach Group, Inc. 4.98% due 10/22/21	950,738	955,093
Pexco LLC 4.68% due 05/08/24	825,000	825,520
NANA Development Corp. 8.03% due 03/15/18 ¹	733,201	718,537
Atkore International, Inc. 4.30% due 12/22/23	596,425	597,916
Wencor Group 4.96% due 06/19/19 ^{††,1}	504,231	480,978
Ceva Group Plc (United Kingdom) due 03/19/19 ^{1,5}	420,000	390,593
Omnitracs, Inc. 9.05% due 05/25/21	350,000	349,563
Total Industrial		604,667,149
Consumer, Non-cyclical - 14.9%		
Press Ganey Holdings, Inc. 4.48% due 10/23/23	31,630,230	31,709,305
Albertson's LLC 3.98% due 08/25/21 ^{†††}	21,916,941	21,677,827
4.29% due 12/21/22	6,284,250	6,299,961
3.75% due 06/22/23	3,500,000	3,457,720
Chobani LLC 5.48% due 10/09/23	28,219,098	28,377,970
Examworks Group, Inc. 4.48% due 07/27/23	27,639,823	27,726,335
Smart & Final Stores LLC 4.77% due 11/15/22	28,140,447	26,967,834
CHG Healthcare Services, Inc. 4.29% due 06/07/23	26,358,324	26,600,029
DJO Finance LLC 4.39% due 06/08/20	23,806,965	23,534,138
Dole Food Company, Inc. 4.15% due 04/06/24	22,855,000	22,883,569
PPDI LLC 4.01% due 08/18/22	21,936,317	21,940,265
JBS USA Lux SA 5.75% due 10/30/22	21,170,000	20,619,580
Sterigenics-Norion Holdings 4.23% due 05/15/22	20,640,100	20,562,700
Authentic Brands 5.30% due 05/27/21	17,856,145	17,923,105
MPH Acquisition Holdings LLC 4.27% due 06/07/23	17,450,000	17,450,000
American Tire Distributors, Inc. 5.48% due 09/01/21	17,159,688	17,240,167
US Foods, Inc. 3.98% due 06/27/23	16,285,500	16,345,268
Hearthside Group Holdings LLC 4.23% due 06/02/21	15,669,231	15,721,409
Change Healthcare Holdings, Inc. 3.98% due 03/01/24	14,851,035	14,844,797
Surgery Center Holdings, Inc. 4.25% due 06/20/24	13,450,000	13,492,099
Hostess Brands LLC 3.73% due 08/03/22	12,383,262	12,417,316
Grifols Worldwide Operations USA, Inc. 3.44% due 01/31/25	10,972,500	10,979,852
Lineage Logistics LLC 4.73% due 04/07/21	10,713,533	10,706,891
ImmuCor, Inc. 6.00% due 06/27/21	10,550,000	10,629,125
INC Research Holdings, Inc. 2.25% due 06/26/24	10,500,000	10,513,125
CTI Foods Holding Co. LLC 8.48% due 06/28/21 ¹	7,420,000	6,232,800
4.73% due 06/29/20	3,662,453	3,442,706
CareCore National LLC 5.23% due 03/05/21	9,503,691	9,598,728
Endo Luxembourg Finance Co. 5.50% due 04/29/24	9,300,000	9,381,375
CPI Holdco LLC 5.30% due 03/21/24	9,127,125	9,161,352
Prestige Brands, Inc. 3.98% due 01/26/24	8,260,827	8,290,649
ADMI Corp. 4.95% due 04/29/22	7,959,391	8,034,050
Reddy Ice Holdings, Inc. 6.76% due 05/01/19	4,694,150	4,632,562
10.75% due 11/01/19 ¹	2,000,000	1,880,000
Valeant Pharmaceuticals International, Inc. 5.83% due 04/01/22	4,534,984	4,594,528
Grocery Outlet, Inc. 4.80% due 10/21/21	3,920,283	3,859,049
Global Healthcare Exchange LLC 4.25% due 06/22/24	3,600,000	3,597,012
Equian LLC 4.93% due 05/20/24	3,307,353	3,330,108
Stratose Intermediate Holdings II LLC 4.25% due 06/22/23	3,300,000	3,320,625

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	Face Amount ⁴	Value
SENIOR FLOATING RATE INTERESTS^{1,7} - 83.0% (continued)		
Consumer, Non-cyclical - 14.9% (continued)		
Nellson Nutraceutical (US)		
6.15% due 12/23/21	\$ 3,040,317	\$ 3,032,716
Arctic Glacier Group Holdings, Inc.		
5.48% due 03/20/24	2,418,938	2,443,127
R&R Ice Cream PLC		
3.00% due 09/29/23	EUR 2,000,000	2,310,977
Nellson Nutraceutical (CAD)		
6.15% due 12/23/21	1,888,392	1,883,671
NES Global Talent		
6.67% due 10/03/19 ¹	1,569,934	1,412,940
Acadia Healthcare Company, Inc.		
3.80% due 02/16/23	1,329,750	1,337,729
Pinnacle Foods Finance LLC		
3.08% due 02/02/24	1,326,675	1,330,204
Catalent Pharma Solutions, Inc.		
3.98% due 05/20/21	1,029,193	1,035,811
Jacobs Douwe Egberts		
3.44% due 07/04/22	702,749	704,949
Rite Aid Corp.		
5.98% due 08/21/20	500,000	503,750
Targus Group International, Inc.		
14.00% due 05/24/16 ^{†††,1}	152,876	-
Total Consumer, Non-cyclical		545,971,805
Consumer, Cyclical - 14.4%		
Gates Global LLC		
3.50% due 04/01/24	EUR 20,224,312	23,240,519
4.55% due 04/01/24	17,345,381	17,329,597
Equinox Holdings, Inc.		
4.48% due 03/08/24	33,915,000	34,031,668
Leslie's Poolmart, Inc.		
4.87% due 08/16/23	31,203,304	31,281,313
AlixPartners, LLP		
4.30% due 04/04/24	28,133,750	28,239,252
Hilton Worldwide Finance LLC		
3.22% due 10/25/23	28,130,434	28,203,855
USIC Holding, Inc.		
4.92% due 12/08/23	27,071,416	27,105,255
Sears Holdings Corp.		
5.72% due 06/30/18	24,724,607	24,322,832
Life Time Fitness, Inc.		
4.23% due 06/10/22	24,206,093	24,216,259
Fitness International LLC		
5.48% due 07/01/20	22,029,887	22,312,090
PetSmart Inc		
4.22% due 03/11/22	22,298,532	20,712,883
Eldorado Resorts, Inc.		
3.38% due 04/17/24	20,300,000	20,122,375
Navistar Inc.		
5.09% due 08/07/20	19,706,858	19,916,341
PC Intermediate Holdings, Inc.		
4.19% due 08/19/22	19,679,507	19,690,134
Greektown Holdings LLC		
4.23% due 04/25/24	17,950,000	17,923,075
Petco Animal Supplies, Inc.		
4.17% due 01/26/23	18,118,131	16,315,377
Acosta, Inc.		
4.48% due 09/26/21	17,788,369	15,867,225
BBB Industries, LLC		
6.23% due 11/03/21	15,536,414	15,614,096
National Vision, Inc.		
4.23% due 03/12/21	15,372,161	15,418,277
At Home Holding III Corp.		
4.67% due 06/03/22	12,250,000	12,204,063
Burlington Coat Factory Warehouse Corp.		
3.96% due 08/13/21	10,100,000	10,121,008
Trader Corp.		
4.54% due 09/28/23	9,877,456	9,836,267
Deuce Acquisition		
6.50% due 12/08/22 ¹	GBP 7,100,000	9,123,432
Advantage Sales & Marketing LLC		
4.55% due 07/23/21	9,517,469	9,107,076
PTL Acquisition, Inc.		
3.48% due 08/01/23	8,237,750	8,289,236
Prime Security Services Borrower LLC		
3.97% due 05/02/22	6,633,375	6,629,262
Eyemart Express		
5.25% due 12/17/21	6,419,327	6,483,520
Neiman Marcus Group, Inc.		
4.34% due 10/25/20	7,746,954	5,794,102
Belk, Inc.		
5.91% due 12/12/22	6,445,378	5,468,903
YUM! Brands, Inc.		
3.21% due 06/16/23	5,161,065	5,175,258
Men's Wearhouse		
4.61% due 06/18/21	4,323,393	4,131,564
Belmond Interfin Ltd.		
2.75% due 06/26/24	4,000,000	3,995,000
Penn National Gaming, Inc.		
3.73% due 01/19/24	2,394,000	2,404,270
Penn Engineering & Manufacturing Corp.		
3.75% due 06/13/24	2,000,000	2,000,000
BJ's Wholesale Club, Inc.		
4.97% due 02/03/24	1,439,000	1,392,679
Truck Hero, Inc.		
5.16% due 04/22/24	1,395,744	1,384,411
Kate Spade & Co.		
4.05% due 04/09/21	573,843	572,948
Total Consumer, Cyclical		525,975,422
Technology - 13.1%		
Infor (US), Inc.		
3.75% due 02/01/22	EUR 21,546,000	24,779,254
4.05% due 02/01/22	10,061,182	9,991,156
LANDesk Group, Inc.		
5.48% due 01/20/24	34,445,505	34,208,866

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SENIOR FLOATING RATE INTERESTS^{1,7} - 83.0% (continued)			
Technology - 13.1% (continued)			
Verisure Cayman 2			
3.00% due 10/21/22	EUR	24,250,000	\$ 27,783,493
Solera LLC			
4.48% due 03/03/23	\$	26,381,050	26,454,917
First Data Corp.			
3.72% due 04/26/24		15,391,624	15,386,083
3.47% due 07/08/22		8,199,430	8,182,785
Applied Systems, Inc.			
4.55% due 01/25/21		23,226,261	23,361,670
Project Alpha (Qlik)			
4.67% due 04/26/24		23,350,000	23,174,875
Kronos, Inc.			
4.68% due 11/01/23		20,617,059	20,740,761
Seattle Spnco			
4.03% due 06/21/24		19,489,112	19,513,474
TIBCO Software, Inc.			
5.73% due 12/04/20		19,300,872	19,373,250
Epicor Software			
4.98% due 06/01/22		18,252,609	18,241,293
GD Finance Co., Inc.			
3.75% due 04/03/18	EUR	15,900,000	18,206,453
Go Daddy Operating Company LLC			
3.73% due 02/15/24		17,656,025	17,686,923
Planview, Inc. (PHNTM Holdings, Inc.)			
6.48% due 01/27/23 ^{1,1}		16,000,000	15,777,782
Cypress Intermediate Holdings III, Inc.			
4.23% due 04/29/24		13,300,000	13,243,475
EIG Investors Corp.			
5.14% due 02/09/23		12,744,894	12,796,201
Cologix Holdings, Inc.			
4.22% due 03/20/24		9,674,753	9,658,596
8.22% due 03/20/25		1,900,000	1,907,923
Advanced Computer Software			
6.67% due 03/18/22		6,353,750	6,218,733
10.67% due 01/31/23 ¹		4,490,000	4,097,125
Informatica Corp.			
4.80% due 08/05/22		10,269,984	10,257,147
Banca Civica (UK) - Chambertin			
5.48% due 08/04/21 ^{1,1}	GBP	3,800,000	4,796,837
5.48% due 05/29/20 ^{1,1}	GBP	3,800,000	4,764,169
Coherent Holding GmbH			
3.00% due 11/07/23	EUR	8,189,205	9,490,124
Active Network LLC			
6.23% due 11/13/20		9,023,881	9,091,560
Ipreo Holdings			
4.55% due 08/06/21		8,751,529	8,677,666
GlobalLogic Holdings, Inc.			
5.80% due 06/20/22		7,614,459	7,681,085
Microsemi Corp.			
3.33% due 01/15/23		7,056,964	7,061,833
Aspect Software, Inc.			
11.22% due 05/25/20 ²		6,847,145	6,761,555
Palermo Finance Corp.			
5.66% due 04/17/23 ^{1,1}		6,450,000	6,388,046
MA Financeco LLC			
3.67% due 11/19/21		6,275,000	6,263,266
Switch Ltd.			
6.75% due 06/21/24		6,000,000	6,026,280
Micron Technology, Inc.			
3.80% due 04/26/22		5,760,126	5,802,117
Oberthur Technologies Group SAS			
3.75% due 01/10/24	EUR	3,150,000	3,614,422
Compucom Systems, Inc.			
4.48% due 05/11/20		4,196,260	3,290,581
Miami Escrow Borrower LLC			
3.96% due 06/21/24		2,885,888	2,889,495
Sabre GBLB, Inc.			
3.98% due 02/22/24		2,381,065	2,395,090
Ceridian Corp.			
4.73% due 09/15/20		2,162,424	2,144,865
Sparta Holding Corp.			
6.73% due 07/28/20 ^{1,1}		1,384,832	1,377,731
Total Technology			479,558,957
Communications - 10.9%			
SFR Group SA			
4.42% due 01/14/25		29,700,750	29,638,972
3.00% due 07/31/25	EUR	3,000,000	3,435,180
3.94% due 07/31/25		501,438	496,894
Altice US Finance I Corp.			
3.47% due 07/28/25		33,777,500	33,439,724
Univision Communications, Inc.			
3.98% due 03/15/24		34,098,459	33,402,169
Telenet Financing USD LLC			
3.91% due 06/30/25		29,860,000	29,863,882
Radiate HoldCo LLC			
4.23% due 02/01/24		30,079,514	29,624,712
Virgin Media Bristol LLC			
3.91% due 01/31/25		28,185,935	28,178,888
WMG Acquisition Corp.			
3.72% due 11/01/23		24,154,713	24,132,008
Sprint Communications, Inc.			
3.75% due 02/02/24		24,064,688	24,059,634
Cengage Learning Acquisitions, Inc.			
5.34% due 06/07/23		24,791,080	23,368,320
CSC Holdings, LLC			
3.46% due 07/17/25		21,762,499	21,593,840
Mcgraw-Hill Global Education Holdings LLC			
5.23% due 05/04/22		19,340,419	18,998,867
Internet Brands			
4.98% due 07/08/21		17,288,097	17,394,662
Zayo Group LLC			
3.72% due 01/19/24		17,194,848	17,202,070
Light Tower Fiber LLC			
4.55% due 04/13/20		13,472,232	13,512,649
Ziggo Secured Finance BV			
3.66% due 04/15/25		13,550,000	13,503,795

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SENIOR FLOATING RATE INTERESTS^{††,7} - 83.0% (continued)		
Communications - 10.9% (continued)		
Market Track LLC		
5.33% due 06/05/24	\$ 10,950,000	\$ 10,895,250
Houghton Mifflin Co.		
4.23% due 05/28/21	10,684,475	10,123,540
AMC Entertainment Holdings, Inc.		
3.47% due 12/15/23	3,192,000	3,196,788
Charter Communications Operating, LLC		
3.23% due 01/03/21	1,563,359	1,567,267
3.48% due 01/15/24	1,332,381	1,336,631
Proquest LLC		
5.48% due 10/24/21	2,685,964	2,694,371
Match Group, Inc.		
4.37% due 11/16/22	2,471,875	2,478,055
Anaren, Inc.		
5.80% due 02/18/21 ¹	1,485,830	1,487,688
9.55% due 08/18/21 ¹	275,000	270,875
Level 3 Financing, Inc.		
3.47% due 02/22/24	1,000,000	1,001,880
GTT Communications, Inc.		
4.25% due 01/09/24	250,000	250,000
Total Communications		397,148,611
Financial - 8.0%		
Misys Ltd.		
4.74% due 06/13/24	37,000,000	36,986,309
LPL Holdings, Inc.		
3.82% due 03/11/24	34,400,000	34,464,671
National Financial Partners Corp.		
4.80% due 01/08/24	32,656,000	32,706,942
Amwins Group LLC		
4.13% due 01/25/24	25,695,875	25,679,943
Avolon Luxembourg SARL		
3.96% due 03/21/22	24,200,000	24,341,569
Americold Realty Operating Partnership, LP		
4.98% due 12/01/22	20,891,494	21,178,752
Alliant Holdings I L.P.		
4.42% due 08/12/22	16,309,573	16,276,954
Transunion Holding Co.		
3.73% due 04/09/23	16,095,039	16,186,942
Acrisure LLC		
6.30% due 11/22/23	12,190,000	12,291,543
Delos Finance S.A.R.L		
3.55% due 10/06/23	11,250,000	11,279,925
HUB International Ltd.		
4.42% due 10/02/20	11,196,139	11,218,308
York Risk Services		
4.98% due 10/01/21 ¹	11,347,905	11,072,719
WEX, Inc.		
4.73% due 06/30/23	9,999,000	10,042,796
American Stock Transfer & Trust		
5.80% due 06/26/20	5,634,884	5,641,928
USI, Inc.		
4.18% due 05/16/24	5,500,000	5,458,750
Assured Partners, Inc.		
4.73% due 10/21/22	4,390,933	4,386,367
Capital Automotive L.P.		
4.22% due 03/25/24	3,925,000	3,952,475
Jefferies Finance LLC		
4.69% due 05/14/20	3,773,000	3,763,568
Focus Financial Partners LLC		
3.25% due 05/18/24	2,750,000	2,767,188
Geo Group, Inc.		
3.33% due 03/22/24	2,550,000	2,551,607
Fly Leasing Ltd.		
3.43% due 02/09/23	1,618,963	1,620,987
Total Financial		293,870,243
Basic Materials - 2.3%		
Alpha 3 B.V.		
4.30% due 01/31/24	28,935,376	28,971,546
PQ Corp.		
5.48% due 11/04/22	24,151,859	24,393,378
Nexeo Solutions LLC		
4.97% due 06/09/23	10,425,469	10,495,007
Platform Specialty Products		
4.25% due 06/07/20	EUR 4,118,875	4,736,212
4.73% due 06/07/20	1,889,153	1,893,876
Arch Coal, Inc.		
5.23% due 03/07/24	5,885,250	5,873,009
Royal Holdings, Inc.		
4.55% due 06/20/22	4,750,000	4,782,680
Zep, Inc.		
5.23% due 06/27/22	2,224,378	2,227,158
Minerals Technologies, Inc.		
3.52% due 02/14/24	867,529	869,698
Total Basic Materials		84,242,564
Utilities - 1.6%		
Dynegy, Inc.		
4.48% due 02/07/24	31,321,500	31,241,631
Helix Gen Funding LLC		
4.96% due 06/03/24	10,262,418	10,317,424
Viva Alamo LLC		
5.45% due 02/22/21	7,801,143	6,162,903
Stonewall		
6.80% due 11/15/21	5,950,000	5,474,000
Panda Temple II Power		
7.30% due 04/03/19	4,432,500	3,933,844
Total Utilities		57,129,802
Energy - 1.2%		
Veresen Midstream LP		
4.73% due 03/31/22	15,507,866	15,478,866
Moss Creek Resources LLC		
9.50% due 04/07/22 ^{††,1}	13,338,889	13,172,153
Ultra Petroleum, Inc.		
4.12% due 04/12/24	10,090,000	10,014,325
PSS Companies		
5.80% due 01/28/20 ¹	5,565,547	4,730,715

Floating Rate Strategies Fund
SCHEDULE OF INVESTMENTS (Unaudited)

June 30, 2017

	Face Amount ⁴	Value
SENIOR FLOATING RATE INTERESTS^{††,7} - 83.0% (continued)		
Energy - 1.2% (continued)		
Summit Midstream Partners, LP		
7.23% due 05/13/22	\$ 1,000,000	\$ 1,010,000
Total Energy		44,406,059
Total Senior Floating Rate Interests		3,032,970,612
(Cost \$3,046,460,853)		
CORPORATE BONDS^{††} - 5.7%		
Communications - 1.5%		
Sprint Communications, Inc.		
9.00% due 11/15/18 ⁶	12,700,000	13,783,436
DISH DBS Corp.		
7.75% due 07/01/26	10,700,000	12,679,500
Ziggo Secured Finance BV		
5.50% due 01/15/27 ⁶	5,000,000	5,106,250
Midcontinent Communications / Midcontinent Finance Corp.		
6.88% due 08/15/23 ⁶	4,000,000	4,310,000
Level 3 Financing, Inc.		
4.94% due 01/15/18 ⁷	4,210,000	4,227,156
Inmarsat Finance plc		
4.88% due 05/15/22 ⁶	3,500,000	3,552,500
Anixter, Inc.		
5.50% due 03/01/23	3,000,000	3,206,250
Zayo Group LLC / Zayo Capital, Inc.		
5.75% due 01/15/27 ⁶	2,000,000	2,092,500
CCO Holdings LLC / CCO Holdings Capital Corp.		
5.25% due 09/30/22	1,890,000	1,945,566
MDC Partners, Inc.		
6.50% due 05/01/24 ⁶	1,700,000	1,695,750
Total Communications		52,598,908
Consumer, Non-cyclical - 1.2%		
Tenet Healthcare Corp.		
4.75% due 06/15/20 ⁷	18,627,000	18,813,270
7.50% due 01/01/22	1,250,000	1,356,000
HCA, Inc.		
6.50% due 02/15/20	13,914,000	15,183,653
4.50% due 02/15/27	1,500,000	1,543,125
ServiceMaster Co. LLC		
5.13% due 11/15/24 ⁶	4,000,000	4,140,000
Bumble Bee Holdings, Inc.		
9.00% due 12/15/17 ⁶	1,754,000	1,758,385
AMN Healthcare, Inc.		
5.13% due 10/01/24 ⁶	450,000	455,625
Total Consumer, Non-cyclical		43,250,058
Energy - 0.9%		
Sabine Pass Liquefaction LLC		
5.63% due 02/01/21	5,500,000	5,987,701
5.63% due 04/15/23	4,200,000	4,668,733
CONSOL Energy, Inc.		
5.88% due 04/15/22	6,750,000	6,631,875
Cheniere Corpus Christi Holdings LLC		
5.88% due 03/31/25	5,200,000	5,544,500
Unit Corp.		
6.63% due 05/15/21	4,000,000	3,830,000
FTS International, Inc.		
8.75% due 06/15/20 ^{6,7}	2,950,000	2,957,375
Legacy Reserves Limited Partnership / Legacy Reserves Finance Corp.		
8.00% due 12/01/20	2,750,000	1,980,000
American Midstream Partners Limited Partnership / American Midstream Finance Corp.		
8.50% due 12/15/21	1,428,000	1,431,570
Gibson Energy, Inc.		
6.75% due 07/15/21 ⁶	958,000	989,135
BreitBurn Energy Partners Limited Partnership / BreitBurn Finance Corp.		
7.88% due 04/15/22 ⁸	850,000	221,000
Total Energy		34,241,889
Financial - 0.5%		
Kennedy-Wilson, Inc.		
5.88% due 04/01/24	9,730,000	10,034,062
Icahn Enterprises, LP / Icahn Enterprises Finance Corp.		
5.88% due 02/01/22	5,000,000	5,118,750
Icahn Enterprises Limited Partnership / Icahn Enterprises Finance Corp.		
6.00% due 08/01/20	1,700,000	1,749,938
Jefferies Finance LLC / JFIN Company-Issuer Corp.		
7.38% due 04/01/20 ⁶	1,050,000	1,076,250
NFP Corp.		
9.00% due 07/15/21 ⁶	850,000	891,905
Fidelity & Guaranty Life Holdings, Inc.		
6.38% due 04/01/21 ⁶	450,000	463,500
FBM Finance, Inc.		
8.25% due 08/15/21 ⁶	200,000	214,250
Total Financial		19,548,655
Consumer, Cyclical - 0.5%		
Nathan's Famous, Inc.		
10.00% due 03/15/20 ⁶	7,700,000	8,200,500
Ferrellgas Limited Partnership / Ferrellgas Finance Corp.		
6.50% due 05/01/21	4,615,000	4,361,175
WMG Acquisition Corp.		
6.75% due 04/15/22 ⁶	2,280,000	2,396,850
Lennar Corp.		
4.13% due 01/15/22	1,500,000	1,550,625
Total Consumer, Cyclical		16,509,150
Industrial - 0.4%		
Reynolds Group Issuer Incorporated / Reynolds Group Issuer LLC / Reynolds Group Issuer Lu		
4.66% due 07/15/21 ^{6,7}	7,500,000	7,621,875
Ardagh Packaging Finance plc / Ardagh Holdings USA, Inc.		
4.63% due 05/15/23 ⁶	2,100,000	2,151,639
4.25% due 09/15/22 ⁶	1,500,000	1,539,750

Floating Rate Strategies Fund
SCHEDULE OF INVESTMENTS (Unaudited)

June 30, 2017

	Face Amount ⁴	Value
CORPORATE BONDS⁵ - 5.7% (continued)		
Industrial - 0.4% (continued)		
Novelis Corp. 6.25% due 08/15/24 ⁶	\$ 3,000,000	\$ 3,150,000
Grinding Media Inc. / MC Grinding Media Canada Inc. 7.38% due 12/15/23 ⁶	750,000	815,625
StandardAero Aviation Holdings, Inc. 10.00% due 07/15/23 ⁶	160,000	177,200
Total Industrial		<u>15,456,089</u>
Technology - 0.4%		
First Data Corp. 5.00% due 01/15/24 ⁶	6,250,000	6,427,688
5.75% due 01/15/24 ⁶	5,200,000	5,401,500
NCR Corp. 5.88% due 12/15/21	1,450,000	1,508,000
6.38% due 12/15/23	800,000	859,000
Micron Technology, Inc. 5.25% due 08/01/23	450,000	467,325
Total Technology		<u>14,663,513</u>
Utilities - 0.3%		
AES Corp. 4.20% due 06/01/19 ⁷	2,608,000	2,608,000
6.00% due 05/15/26	2,000,000	2,140,000
5.50% due 04/15/25	1,150,000	1,203,188
Terraform Global Operating LLC 9.75% due 08/15/22 ⁶	4,600,000	5,152,000
LBC Tank Terminals Holding Netherlands BV 6.88% due 05/15/23 ⁶	630,000	653,625
Total Utilities		<u>11,756,813</u>
Basic Materials - 0.0%		
Constellium N.V. 7.88% due 04/01/21 ⁶	1,000,000	1,069,999
Eldorado Gold Corp. 6.13% due 12/15/20 ⁶	265,000	271,294
Mirabela Nickel Ltd. 2.38% due 06/24/19 ¹	1,279,819	115,184
1.00% due 09/10/44 ^{†††.1}	25,570	-
Total Basic Materials		<u>1,456,477</u>
Diversified - 0.0%		
HRG Group, Inc. 7.88% due 07/15/19	490,000	502,250
Total Corporate Bonds (Cost \$207,847,178)		<u>209,983,802</u>

COLLATERALIZED MORTGAGE OBLIGATIONS^{††} - 3.4%

Residential Mortgage Backed Securities - 2.9%		
LSTAR Securities Investment Ltd. 2016-5, 3.05% due 11/01/21 ^{6,7}	8,536,856	8,501,070
2016-4, 3.05% due 10/01/21 ^{6,7}	5,927,504	5,905,038
2017-1, 3.05% due 01/01/22 ^{6,7}	4,567,670	4,557,164
LSTAR Commercial Mortgage Trust 2016-7, 3.05% due 12/01/21 ^{6,7}	17,521,471	17,450,298
RALI Series Trust 2006-QO2, 1.44% due 02/25/46 ⁷	8,668,346	3,966,067
2007-QO4, 1.41% due 05/25/47 ⁷	3,402,645	3,167,990
2006-QO10, 1.38% due 01/25/37 ⁷	3,279,601	2,931,484
GSAA Home Equity Trust 2006-14, 1.39% due 09/25/36 ⁷	11,122,880	5,612,595
2007-7, 1.49% due 07/25/37 ⁷	852,168	783,043
Soundview Home Loan Trust 2005-OPT3, 1.69% due 11/25/35 ⁷	6,000,000	5,644,568
American Home Mortgage Investment Trust 2006-1, 1.62% due 03/25/46 ⁷	6,047,097	5,236,802
IndyMac INDX Mortgage Loan Trust 2006-AR4, 1.43% due 05/25/46 ⁷	5,371,021	4,887,927
LSTAR Securities Investment Limited 2017-3, 3.05% due 04/01/22 ^{†††.6,7}	4,846,613	4,812,541
CIM Trust 2017-2, 3.05% due 12/25/57 ^{6,7}	4,779,189	4,776,640
WaMu Mortgage Pass-Through Certificates Series Trust 2007-OA6, 1.50% due 07/25/47 ⁷	5,173,393	4,556,509
American Home Mortgage Assets Trust 2006-4, 1.43% due 10/25/46 ⁷	4,663,204	3,470,421
Structured Asset Securities Corporation Mortgage Loan Trust 2006-OPT1, 1.48% due 04/25/36 ⁷	3,321,834	3,240,840
Washington Mutual Mortgage Pass-Through Certificates WMALT Series Trust 2006-AR9, 1.57% due 11/25/46 ⁷	3,720,293	3,050,807
Nomura Resecuritization Trust 2015-4R, 1.96% due 03/26/36 ^{6,7}	2,273,569	2,175,810

Floating Rate Strategies Fund
SCHEDULE OF INVESTMENTS (Unaudited)

June 30, 2017

	Face Amount ⁴	Value
COLLATERALIZED MORTGAGE OBLIGATIONS^{††} - 3.4% (continued)		
Residential Mortgage Backed Securities - 2.9% (continued)		
2012-1R, 1.48% due 08/27/47 ^{6,7}	\$ 658,617	\$ 655,972
Lehman XS Trust Series 2006-16N, 1.41% due 11/25/46 ⁷	2,934,980	2,658,164
Wachovia Asset Securitization Issuance II LLC Trust 2007-HE1, 1.36% due 07/25/37 ^{6,7}	2,826,055	2,594,405
Merrill Lynch Alternative Note Asset Trust Series 2007-OAR3, 1.21% due 07/25/37 ⁷	2,600,911	2,172,665
GreenPoint Mortgage Funding Trust 2005-HE4, 1.69% due 07/25/30 ⁷	1,364,026	1,332,773
Morgan Stanley Re-REMIC Trust 2010-R5, 2.07% due 06/26/36 ⁶	959,252	810,579
Alliance Bancorp Trust 2007-OA1, 1.46% due 07/25/37 ⁷	764,603	639,249
New Century Home Equity Loan Trust 2004-4, 2.01% due 02/25/35 ⁷	336,237	299,628
Total Residential Mortgage Backed Securities		105,891,049
Commercial Mortgage Backed Securities - 0.5%		
Cosmopolitan Hotel Trust 2016-CSMO, 5.81% due 11/15/33 ^{6,7}	19,500,000	19,811,208
Total Collateralized Mortgage Obligations (Cost \$122,315,392)		125,702,257
ASSET-BACKED SECURITIES^{††} - 3.0%		
Collateralized Loan Obligations - 2.9%		
Golub Capital Partners CLO Ltd. 2016-33A, 3.65% due 11/21/28 ^{6,7}	12,500,000	12,463,360
2015-24A, 4.92% due 02/05/27 ^{6,7}	3,750,000	3,745,438
TICP CLO II Ltd. 2014-2A, 5.91% due 07/20/26 ^{6,7}	6,560,000	6,170,225
OHA Credit Partners IX Ltd. 2013-9A, due 10/20/25 ^{6,9}	6,000,000	5,450,355
PFP Ltd. 2015-2, 3.87% due 07/14/34 ^{6,7}	5,000,000	5,005,783
Cerberus Loan Funding XVII Ltd. 2016-3A, 3.69% due 01/15/28 ^{6,7}	5,000,000	4,984,338
Fortress Credit Opportunities VII CLO Ltd. 2016-7A, 3.91% due 12/15/28 ^{6,7}	5,000,000	4,973,378
Octagon Loan Funding Ltd. due 11/18/26 ⁹	5,600,000	4,883,477
OCP CLO Ltd. 2016-2A, 4.02% due 11/22/25 ^{6,7}	3,800,000	3,803,371
Jamestown CLO V Ltd. 2014-5A, 6.26% due 01/17/27 ^{6,7}	4,000,000	3,704,350
Avery Point II CLO Ltd. 2013-3X COM, due 01/18/25 ⁹	4,300,020	3,651,812
Fortress Credit Opportunities VI CLO Ltd. 2015-6A, 4.88% due 10/10/26 ^{6,7}	3,500,000	3,493,885
Flagship CLO VIII Ltd. 2017-8A, 3.66% due 01/16/26 ^{6,7}	3,000,000	2,991,595
ABPCI Direct Lending Fund CLO I LLC 2016-1A, 3.65% due 12/22/28 ^{6,7}	3,000,000	2,987,294
ALM XIV Ltd. 2014-14A, 4.62% due 07/28/26 ^{6,7}	2,650,000	2,650,026
Treman Park CLO Ltd. 2015-1A, due 04/20/27 ^{6,9}	3,000,000	2,635,268
Halcyon Loan Advisors Funding Ltd. 2012-1A, 4.18% due 08/15/23 ^{6,7}	2,600,000	2,606,714
Ares XXXIII CLO Ltd. 2016-1A, 4.02% due 12/05/25 ^{6,7}	2,500,000	2,506,551
Fortress Credit Opportunities V CLO Ltd. 2017-5A, 5.40% due 10/15/26 ^{6,7}	2,500,000	2,489,001
ACIS CLO Ltd. 2013-1A, 5.66% due 04/18/24 ^{6,7}	1,000,000	1,001,088
2015-6A, 4.54% due 05/01/27 ^{6,7}	1,000,000	999,969
Tralee CLO III Ltd. 2016-3A, 4.06% due 07/20/26 ^{6,7}	2,000,000	2,000,156
Catamaran CLO 2012-1 Ltd. 2016-1A, 4.12% due 12/20/23 ^{6,7}	2,000,000	2,000,089

Floating Rate Strategies Fund
SCHEDULE OF INVESTMENTS (Unaudited)

June 30, 2017

	Face Amount ⁴	Value
ASSET-BACKED SECURITIES^{††} - 3.0% (continued)		
Collateralized Loan Obligations - 2.9% (continued)		
KVK CLO 2014-1 Ltd.		
2017-1A, 3.78% due 05/15/26 ^{6,7}	\$ 2,000,000	\$ 1,994,633
Galaxy XVI CLO Ltd.		
2013-16A, 4.53% due 11/16/25 ^{6,7}	2,000,000	1,948,450
DIVCORE CLO Ltd.		
2013-1A, 5.06% due 11/15/32 ^{6,7}	1,600,000	1,598,768
Dryden XXVIII Senior Loan Fund		
2013-28A, 3.88% due 08/15/25 ^{6,7}	1,500,000	1,496,213
Cent CLO 22 Ltd.		
2014-22A, 6.48% due 11/07/26 ^{6,7}	1,500,000	1,479,720
Cerberus Onshore II CLO LLC		
2014-1A, 5.16% due 10/15/23 ^{6,7}	600,000	597,077
2014-1A, 4.66% due 10/15/23 ^{6,7}	500,000	499,307
Telos CLO Ltd.		
2013-3A, 5.41% due 01/17/24 ^{6,7}	1,050,000	1,043,502
Cerberus Loan Funding XVI, LP		
2016-2A, 4.96% due 11/15/27 ^{6,7}	1,000,000	1,011,344
Newstar Commercial Loan Funding 2017-1 LLC		
2017-1A, 4.65% due 03/20/27 ^{6,7}	1,000,000	1,000,065
Shackleton VII CLO Ltd.		
2016-7A, 4.01% due 04/15/27 ^{6,7}	1,000,000	999,391
COA Summit CLO Limited		
2014-1A, 5.01% due 04/20/23 ^{6,7}	1,000,000	996,842
WhiteHorse VII Ltd.		
2013-1A, 5.99% due 11/24/25 ^{6,7}	1,000,000	939,289
NewStar Arlington Senior Loan Program LLC		
2014-1A, 4.46% due 07/25/25 ^{6,7}	600,000	594,367
Ares XXVI CLO Ltd.		
2013-1A, due 04/15/25 ^{6,7,9}	1,250,000	524,453
Kingsland IV Ltd.		
2007-4A, 2.61% due 04/16/21 ^{6,7}	500,000	483,039
Newstar Commercial Loan Funding LLC		
2014-1A, 5.91% due 04/20/25 ^{6,7}	250,000	244,826
Great Lakes CLO Ltd.		
2014-1A, 5.36% due 04/15/25 ^{6,7}	250,000	242,355
Total Collateralized Loan Obligations		104,891,164
Collateralized Debt Obligations - 0.1%		
Triaxx Prime CDO Ltd.		
2006-2A, 1.32% due 10/02/39 ^{6,7}	2,093,187	2,046,580
N-Star REL CDO VIII Ltd.		
2006-8A, 1.41% due 02/01/41 ^{6,7}	1,730,769	1,716,685
Total Collateralized Debt Obligations		3,763,265
Transport-Aircraft - 0.0%		
Airplanes Pass Through Trust		
2001-1A, 1.54% due 03/15/19 ^{7,10}	1,110,405	129,362
Total Asset-Backed Securities		108,783,791
(Cost \$108,830,419)		
SENIOR FIXED RATE INTERESTS^{††} - 0.1%		
Consumer, Cyclical - 0.1%		
Men's Wearhouse, Inc.		
5.00% due 06/18/21	4,700,000	4,394,500
Consumer, Non-cyclical - 0.0%		
Targus Group International, Inc.		
7.50% due 12/31/19 ¹	63,989	63,989
Total Consumer, Non-cyclical		63,989
Total Senior Fixed Rate Interests		4,458,489
(Cost \$4,775,565)		
COMMERCIAL PAPER^{††} - 6.4%		
Omnicom Capital Inc.		
1.10% due 07/17/17 ⁶	50,000,000	49,972,583
Deutsche Telekom AG		
1.21% due 07/25/17 ⁶	50,000,000	49,954,000
Ryder System, Inc.		
1.18% due 07/03/17 ⁶	40,000,000	39,997,289
Marriott International		
1.40% due 08/01/17 ⁶	30,000,000	29,963,833
Comcast Corp.		
1.31% due 07/25/17 ⁶	25,000,000	24,977,500
Georgia-Pacific LLC CP		
1.27% due 07/17/17 ⁶	20,000,000	19,988,711
General Mills, Inc.		
1.26% due 07/13/17 ⁶	10,000,000	9,995,800

Floating Rate Strategies Fund
SCHEDULE OF INVESTMENTS (Unaudited)

June 30, 2017

	Face Amount ⁴	Value
COMMERCIAL PAPER^{††} - 6.4% (continued)		
Unitedhealth Group, Inc. 1.29% due 07/20/17 ⁶	10,000,000	9,993,192
Total Commercial Paper (Cost \$234,842,908)		234,842,908
Total Investments - 103.6% (Cost \$3,800,673,583)	\$	3,790,488,523
Other Assets & Liabilities, net - (3.6)%		(132,516,750)
Total Net Assets - 100.0%	\$	3,657,971,773

FORWARD FOREIGN CURRENCY EXCHANGE CONTRACTS^{††}

Counterparty	Contracts to Buy (Sell)	Currency	Settlement Date	Settlement Value	Value at June 30, 2017	Net Unrealized Appreciation/ (Depreciation)
Goldman Sachs	13,370,000	EUR	07/12/17	\$ (14,983,278)	\$ (15,278,124)	\$ 294,846
J.P. Morgan	542,000	EUR	07/12/17	(616,431)	(619,353)	2,922
Goldman Sachs	(4,748,000)	EUR	07/12/17	5,409,143	5,425,619	(16,476)
J.P. Morgan	(18,642,000)	GBP	07/12/17	24,126,346	24,288,702	(162,356)
Bank of America	(154,621,000)	EUR	07/12/17	173,698,140	176,688,023	(2,989,883)
					\$	(2,870,947)

* 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 Illiquid security.

² Affiliated issuer.

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

⁴ The face amount is denominated in U.S. dollars unless otherwise indicated.

⁵ Security with no rate was unsettled at June 30, 2017.

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 \$458,786,785 (cost \$454,652,013), or 12.5% of total net assets.

⁷ Variable rate security. Rate indicated is rate effective at June 30, 2017.

⁸ Security is in default of interest and/or principal obligations.

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 \$129,362 (cost \$895,744), or 0.0% of total net assets.

plc — Public Limited Company

REIT — Real Estate Investment Trust