

Floating Rate Strategies Fund
SCHEDULE OF INVESTMENTS (Unaudited)

December 31, 2022

	Shares	Value
COMMON STOCKS^{†††} - 0.1%		
Energy - 0.1%		
Permian Production Partners LLC	401,481	\$ 329,214
Industrial - 0.0%		
BP Holdco LLC ^{*,1}	244,278	148,128
Vector Phoenix Holdings, LP [*]	244,278	58,370
API Heat Transfer Parent LLC [*]	4,994,727	499
Total Industrial		206,997
Industrials - 0.0%		
Targus Inc	12,773	4,849
Targus Inc [*]	12,773	377
Targus Inc [*]	12,773	377
Targus Inc [*]	12,773	124
Targus Inc [*]	12,773	1
Targus Inc [*]	12,773	1
Total Industrials		5,729
Total Common Stocks		541,940
(Cost \$1,542,008)		
PREFERRED STOCKS^{††} - 0.0%		
Financial - 0.0%		
B Riley Financial, Inc.		
6.75% due 05/31/24	401	9,784
Industrial - 0.0%		
API Heat Transfer Intermediate ^{*,†††}	618	-
Total Preferred Stocks		9,784
(Cost \$503,945)		
EXCHANGE-TRADED FUNDS[†] - 3.0%		
SPDR Blackstone Senior Loan ETF	847,140	34,648,026
Total Exchange-Traded Funds		34,648,026
(Cost \$36,532,679)		
MONEY MARKET FUND[†] - 2.4%		
Federated Hermes U.S. Treasury Cash Reserves Fund — Institutional Shares, 3.82% ²	27,306,190	27,306,190
Total Money Market Fund		27,306,190
(Cost \$27,306,190)		
	Face	
	Amount[~]	
SENIOR FLOATING RATE INTERESTS^{††,0} - 89.2%		
Industrial - 22.1%		
Hunter Douglas, Inc.		
7.86% (3 Month Term SOFR + 3.50%, Rate Floor: 4.00%) due 02/26/29	11,741,000	10,283,825
STS Operating, Inc. (SunSource)		
8.63% (1 Month USD LIBOR + 4.25%, Rate Floor: 5.25%) due 12/11/24	10,031,618	9,550,903
American Bath Group LLC		
7.88% (1 Month USD LIBOR + 3.50%, Rate Floor: 4.00%) due 11/23/27	10,852,214	9,476,153
TransDigm, Inc.		
6.98% (3 Month USD LIBOR + 2.25%, Rate Floor: 2.25%) due 12/09/25	4,910,878	4,844,974
6.98% (3 Month USD LIBOR + 2.25%, Rate Floor: 2.25%) due 05/30/25	4,316,933	4,266,036
Arcline FM Holdings LLC		
9.48% (3 Month USD LIBOR + 4.75%, Rate Floor: 5.50%) due 06/23/28	9,494,813	9,004,216
Park River Holdings, Inc.		
6.99% (3 Month USD LIBOR + 3.25%, Rate Floor: 4.00%) due 12/28/27	9,810,903	8,547,750
Pelican Products, Inc.		
8.71% (3 Month USD LIBOR + 4.25%, Rate Floor: 4.75%) due 12/29/28	9,073,869	8,075,743
Beacon Roofing Supply, Inc.		
6.63% (1 Month USD LIBOR + 2.25%, Rate Floor: 2.25%) due 05/19/28	7,880,000	7,799,939
BWAY Holding Co.		
7.37% (1 Month USD LIBOR + 3.25%, Rate Floor: 3.25%) due 04/03/24	7,634,138	7,444,353
Atlantic Aviation		
7.13% (1 Month USD LIBOR + 2.75%, Rate Floor: 3.25%) due 09/22/28	7,375,500	7,263,687
CPG International LLC		
6.92% (6 Month Term SOFR + 2.50%, Rate Floor: 2.50%) due 04/28/29	7,000,000	6,790,000
Engineered Machinery Holdings, Inc.		
8.48% (3 Month USD LIBOR + 3.50%, Rate Floor: 4.25%) due 05/19/28	6,930,000	6,696,113
Icebox Holdco III, Inc.		
8.23% (3 Month USD LIBOR + 3.75%, Rate Floor: 4.25%) due 12/22/28	7,201,839	6,625,692
LTI Holdings, Inc.		
7.88% (1 Month USD LIBOR + 3.50%, Rate Floor: 3.50%) due 09/08/25	6,902,008	6,593,558
PECF USS Intermediate Holding III Corp.		
8.63% (1 Month USD LIBOR + 4.25%, Rate Floor: 4.75%) due 12/15/28	7,866,287	6,536,649
Aegion Corp.		
9.13% (1 Month USD LIBOR + 4.75%, Rate Floor: 5.50%) due 05/17/28	6,947,227	6,466,687

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	Face Amount [~]	Value
SENIOR FLOATING RATE INTERESTS^{††,0} - 89.2% (continued)		
Industrial - 22.1% (continued)		
Alliance Laundry Systems LLC		
7.41% (3 Month USD LIBOR + 3.50%, Rate Floor: 4.25%) due 10/08/27	6,603,497	\$ 6,466,474
Titan Acquisition Ltd. (Husky)		
8.15% (3 Month USD LIBOR + 3.00%, Rate Floor: 3.00%) due 03/28/25	6,781,345	6,320,417
Cushman & Wakefield US Borrower LLC		
7.13% (1 Month USD LIBOR + 2.75%, Rate Floor: 2.75%) due 08/21/25	6,166,401	6,014,461
TricorBraun Holdings, Inc.		
7.63% (1 Month USD LIBOR + 3.25%, Rate Floor: 3.75%) due 03/03/28	6,221,101	5,922,364
Mirion Technologies, Inc.		
7.48% (3 Month USD LIBOR + 2.75%, Rate Floor: 3.25%) due 10/20/28	5,984,887	5,865,189
USIC Holding, Inc.		
7.88% (1 Month USD LIBOR + 3.50%, Rate Floor: 4.25%) due 05/12/28	5,290,550	5,040,201
Standard Industries, Inc.		
6.43% (3 Month USD LIBOR + 2.25%, Rate Floor: 2.75%) due 09/22/28	5,042,000	4,975,395
Gardner Denver, Inc.		
6.17% (1 Month Term SOFR + 1.75%, Rate Floor: 2.75%) due 03/01/27	4,899,244	4,853,338
White Cap Supply Holdings LLC		
8.07% (1 Month Term SOFR + 3.75%, Rate Floor: 4.25%) due 10/19/27	5,000,000	4,826,800
Reynolds Group Holdings, Inc.		
7.63% (1 Month USD LIBOR + 3.25%, Rate Floor: 3.25%) due 02/05/26	4,855,900	4,790,637
Duran Group Holding GMBH		
5.65% (6 Month EURIBOR + 3.75%, Rate Floor: 3.75%) due 03/29/24 ^{†††}	EUR 3,791,039	3,852,263
6.34% (6 Month EURIBOR + 3.75%, Rate Floor: 3.75%) due 12/20/24 ^{†††}	EUR 736,721	748,619
Pro Mach Group, Inc.		
8.38% (1 Month USD LIBOR + 4.00%, Rate Floor: 5.00%) due 08/31/28	4,357,229	4,230,869
US Farathane LLC		
8.98% (3 Month USD LIBOR + 4.25%, Rate Floor: 5.25%) due 12/23/24	4,155,995	3,740,395
DG Investment Intermediate Holdings 2, Inc.		
7.82% (1 Month USD LIBOR + 3.75%, Rate Floor: 4.50%) due 03/31/28	3,841,627	3,668,754
Brown Group Holding LLC		
6.88% (1 Month USD LIBOR + 2.50%, Rate Floor: 3.00%) due 06/07/28	3,732,823	3,658,689
Hillman Group, Inc.		
7.14% (1 Month USD LIBOR + 2.75%, Rate Floor: 3.25%) due 07/14/28	3,653,750	3,538,913
Osmose Utility Services, Inc.		
7.63% (1 Month USD LIBOR + 3.25%, Rate Floor: 3.75%) due 06/23/28	3,505,266	3,321,871
Berlin Packaging LLC		
7.91% (1 Month USD LIBOR + 3.75%, Rate Floor: 4.25%) due 03/13/28	3,406,875	3,271,145
Core & Main, LP		
7.06% ((1 Month USD LIBOR + 2.50%) and (6 Month USD LIBOR + 2.50%), Rate Floor: 2.50%) due 07/27/28	2,992,424	2,948,466
Berry Global, Inc.		
6.02% (1 Month USD LIBOR + 1.75%, Rate Floor: 1.75%) due 07/01/26	2,956,400	2,929,526
Quikrete Holdings, Inc.		
7.38% (1 Month USD LIBOR + 3.00%, Rate Floor: 3.00%) due 06/12/28	2,952,563	2,925,813
Savage Enterprises LLC		
7.64% (1 Month USD LIBOR + 3.25%, Rate Floor: 3.75%) due 09/15/28	2,850,252	2,821,749
DXP Enterprises, Inc.		
9.95% (6 Month Term SOFR + 5.25%, Rate Floor: 6.25%) due 12/23/27	2,892,621	2,744,374
Ravago Holdings America, Inc.		
7.23% (3 Month USD LIBOR + 2.50%, Rate Floor: 2.50%) due 03/06/28	2,800,125	2,709,121
Mileage Plus Holdings LLC		
10.00% (3 Month USD LIBOR + 5.25%, Rate Floor: 6.25%) due 06/21/27	2,520,000	2,588,670

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	Face Amount [~]	Value
SENIOR FLOATING RATE INTERESTS^{††,‡} - 89.2% (continued)		
Industrial - 22.1% (continued)		
API Heat Transfer		
14.67% (3 Month USD LIBOR) (in-kind rate was 14.67%) due 01/01/24 ^{††,‡,3}	3,909,563	\$ 1,993,877
14.67% (3 Month USD LIBOR) (in-kind rate was 14.67%) due 10/02/23 ^{††,‡,3}	697,508	592,882
APi Group DE, Inc.		
7.13% (1 Month USD LIBOR + 2.75%, Rate Floor: 2.75%) due 01/03/29	2,562,809	2,538,462
United Airlines, Inc.		
8.11% (3 Month USD LIBOR + 3.75%, Rate Floor: 4.50%) due 04/21/28	2,326,226	2,292,635
Anchor Packaging LLC		
8.38% (1 Month USD LIBOR + 4.00%, Rate Floor: 4.00%) due 07/18/26	2,321,091	2,213,740
Air Canada		
8.13% (3 Month USD LIBOR + 3.50%, Rate Floor: 4.25%) due 08/11/28	2,189,000	2,158,901
Charter Next Generation, Inc.		
8.13% (1 Month USD LIBOR + 3.75%, Rate Floor: 4.50%) due 12/01/27	2,164,541	2,098,934
TK Elevator Midco GmbH		
6.87% (6 Month USD LIBOR + 3.50%, Rate Floor: 4.00%) due 07/30/27	1,857,675	1,784,538
Protective Industrial Products, Inc.		
8.38% (1 Month USD LIBOR + 4.00%, Rate Floor: 4.75%) due 12/29/27	1,832,237	1,667,335
Sundyne (Star US Bidco)		
8.98% (3 Month USD LIBOR + 4.25%, Rate Floor: 5.25%) due 03/17/27	1,472,727	1,399,091
Filtration Group Corp.		
7.38% (1 Month USD LIBOR + 3.00%, Rate Floor: 3.00%) due 03/31/25	1,335,410	1,319,278
Griffon Corporation		
7.01% ((3 Month Term SOFR + 2.50%) and (Commercial Prime Lending Rate + 1.50%), Rate Floor: 3.00%) due 01/24/29	401,375	393,600
YAK MAT (YAK ACCESS LLC)		
13.64% (3 Month USD LIBOR + 10.00%, Rate Floor: 10.00%) due 07/10/26	2,550,000	267,750
Total Industrial		<u>251,761,814</u>
Consumer, Non-cyclical - 17.3%		
Osmosis Holdings Australia II Pty Ltd.		
7.97% (1 Month Term SOFR + 3.75%, Rate Floor: 4.25%) due 07/30/28	5,970,000	5,614,307
7.84% (3 Month Term SOFR + 3.75%, Rate Floor: 4.25%) due 07/31/28	5,310,764	4,992,118
8.09% (1 Month Term SOFR + 3.75%, Rate Floor: 3.75%) due 07/31/28	738,889	694,556
Del Monte Foods, Inc.		
8.67% (1 Month Term SOFR + 4.25%, Rate Floor: 4.75%) due 05/16/29	10,000,000	9,690,600
Bombardier Recreational Products, Inc.		
6.38% (1 Month USD LIBOR + 2.00%, Rate Floor: 2.00%) due 05/24/27	9,927,733	9,592,672
VC GB Holdings I Corp.		
7.88% (1 Month USD LIBOR + 3.50%, Rate Floor: 4.00%) due 07/21/28	9,850,500	8,853,137
Medical Solutions Parent Holdings, Inc.		
7.88% (1 Month USD LIBOR + 3.50%, Rate Floor: 4.00%) due 11/01/28	9,237,326	8,634,960
Grifols Worldwide Operations USA, Inc.		
6.38% (1 Month USD LIBOR + 2.00%, Rate Floor: 2.00%) due 11/15/27	8,730,304	8,428,411
Hayward Industries, Inc.		
6.88% (1 Month USD LIBOR + 2.50%, Rate Floor: 3.00%) due 05/30/28	7,683,000	7,332,502
Triton Water Holdings, Inc.		
8.23% (3 Month USD LIBOR + 3.50%, Rate Floor: 4.00%) due 03/31/28	7,880,011	7,300,830
Kronos Acquisition Holdings, Inc.		
8.48% (3 Month USD LIBOR + 3.75%, Rate Floor: 4.25%) due 12/22/26	7,301,000	6,926,824
Electron BidCo, Inc.		
7.38% (1 Month USD LIBOR + 3.00%, Rate Floor: 3.76%) due 11/01/28	7,067,091	6,870,979

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	Face Amount [~]	Value
SENIOR FLOATING RATE INTERESTS^{††,0} - 89.2% (continued)		
Consumer, Non-cyclical - 17.3% (continued)		
Medline Borrower LP		
7.63% (1 Month USD LIBOR + 3.25%, Rate Floor: 3.75%) due 10/23/28	7,146,000	\$ 6,781,411
Perrigo Investments LLC		
6.92% (1 Month Term SOFR + 2.50%, Rate Floor: 3.00%) due 04/20/29	6,467,500	6,418,994
National Mentor Holdings, Inc.		
8.33% ((1 Month USD LIBOR + 3.75%) and (3 Month USD LIBOR + 3.75%)), Rate Floor: 4.50% due 03/02/28	8,799,310	6,125,287
8.48% (3 Month USD LIBOR + 3.75%, Rate Floor: 4.50%) due 03/02/28	276,228	192,285
Quirch Foods Holdings LLC		
8.99% (1 Month Term SOFR + 4.50%, Rate Floor: 5.50%) due 10/27/27 ^{†††}	6,668,962	6,068,755
HAH Group Holding Co. LLC		
9.43% (1 Month Term SOFR + 5.00%, Rate Floor: 6.00%) due 10/29/27	6,252,750	5,947,928
Mission Veterinary Partners		
7.37% (1 Month USD LIBOR + 4.00%, Rate Floor: 4.75%) due 04/27/28 ^{†††}	6,426,193	5,719,312
Recess Holdings, Inc.		
8.16% (3 Month USD LIBOR + 3.75%, Rate Floor: 4.75%) due 09/30/24	5,492,196	5,447,599
Weber-Stephen Products LLC		
7.63% (1 Month USD LIBOR + 3.25%, Rate Floor: 4.00%) due 10/29/27	6,439,947	5,409,555
Froneri US, Inc.		
6.63% (1 Month USD LIBOR + 2.25%, Rate Floor: 2.25%) due 01/29/27	5,478,925	5,322,940
Dermatology Intermediate Holdings III, Inc.		
8.57% (1 Month Term SOFR + 4.25%, Rate Floor: 4.75%) due 04/02/29 ^{†††}	5,125,959	4,984,995
Chefs' Warehouse, Inc.		
9.17% (1 Month Term SOFR + 4.75%, Rate Floor: 5.25%) due 08/23/29	4,837,875	4,783,449
Phoenix Newco, Inc.		
7.63% (1 Month USD LIBOR + 3.25%, Rate Floor: 3.75%) due 11/15/28	4,962,500	4,770,898
DaVita, Inc.		
6.13% (1 Month USD LIBOR + 1.75%, Rate Floor: 1.75%) due 08/12/26	4,886,650	4,754,124
Southern Veterinary Partners LLC		
8.38% (1 Month USD LIBOR + 4.00%, Rate Floor: 5.00%) due 10/05/27	4,723,310	4,514,682
KDC US Holdings, Inc.		
8.13% (1 Month USD LIBOR + 3.75%, Rate Floor: 3.75%) due 12/22/25	4,475,075	4,308,199
Resonetics LLC		
8.41% (3 Month USD LIBOR + 4.00%, Rate Floor: 4.75%) due 04/28/28	3,572,864	3,394,221
Aramark Services, Inc.		
6.13% (1 Month USD LIBOR + 1.75%, Rate Floor: 1.75%) due 03/11/25	3,000,000	2,976,570
CHG PPC Parent LLC		
7.44% (1 Month USD LIBOR + 3.00%, Rate Floor: 3.50%) due 12/08/28	3,027,125	2,921,176
Elanco Animal Health, Inc.		
5.87% (1 Month USD LIBOR + 1.75%, Rate Floor: 1.75%) due 08/02/27	2,953,808	2,831,491
Sigma Holding BV (Flora Food)		
3.74% (6 Month EURIBOR + 3.50%, Rate Floor: 3.50%) due 07/02/25	EUR 3,000,000	2,772,454
Energizer Holdings, Inc.		
6.63% (1 Month USD LIBOR + 2.25%, Rate Floor: 2.75%) due 12/22/27	2,740,750	2,682,509
TGP Holdings LLC		
7.63% (1 Month USD LIBOR + 3.25%, Rate Floor: 4.00%) due 06/29/28	2,863,740	2,276,673
7.63% (1 Month USD LIBOR + 3.25%, Rate Floor: 4.00%) due 06/29/28	186,494	148,263
Pearl Intermediate Parent LLC		
7.88% (1 Month USD LIBOR + 3.50%, Rate Floor: 4.25%) due 02/14/25	2,517,474	2,358,999
Blue Ribbon LLC		
10.12% (1 Month USD LIBOR + 6.00%, Rate Floor: 6.75%) due 05/08/28	2,692,308	1,995,673
Arctic Glacier Group Holdings, Inc.		
8.23% (3 Month USD LIBOR + 3.50%, Rate Floor: 4.50%) due 03/20/24	2,272,564	1,994,175
Cambrex Corp.		
7.92% (1 Month Term SOFR + 3.50%, Rate Floor: 5.25%) due 12/04/26	1,831,226	1,775,831

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SENIOR FLOATING RATE INTERESTS^{††,0} - 89.2% (continued)		
Consumer, Non-cyclical - 17.3% (continued)		
Endo Luxembourg Finance Company I SARL		
13.50% (Commercial Prime Lending Rate + 6.00%, Rate Floor: 7.75%) due 03/27/28	1,896,000	\$ 1,512,060
Upstream Newco, Inc.		
9.09% (3 Month Term SOFR + 4.25%, Rate Floor: 4.25%) due 11/20/26	738,750	634,712
Mamba Purchaser, Inc.		
7.89% (1 Month USD LIBOR + 3.50%, Rate Floor: 4.00%) due 10/16/28	315,366	300,518
Aveanna Healthcare LLC		
4.25% (1 Month USD LIBOR + 3.75%, Rate Floor: 3.75%) due 07/17/28	220,203	171,208
Total Consumer, Non-cyclical		<u>197,228,842</u>
Consumer, Cyclical - 14.9%		
First Brands Group LLC		
7.94% (3 Month Term SOFR + 5.00%, Rate Floor: 7.00%) due 03/30/27	9,934,590	9,378,253
9.60% (1 Month Term SOFR + 5.00%, Rate Floor: 6.00%) due 03/30/27	2,013,585	1,895,287
Fertitta Entertainment LLC		
8.32% (1 Month Term SOFR + 4.00%, Rate Floor: 4.50%) due 01/27/29	9,428,750	8,946,752
AlixPartners, LLP		
7.13% (1 Month USD LIBOR + 2.75%, Rate Floor: 3.25%) due 02/04/28	8,106,525	8,028,378
Packers Holdings LLC		
7.54% (1 Month USD LIBOR + 3.25%, Rate Floor: 4.00%) due 03/09/28	8,969,530	7,809,142
Truck Hero, Inc.		
8.13% (1 Month USD LIBOR + 3.75%, Rate Floor: 4.50%) due 01/31/28	8,912,908	7,609,395
Congruex Group LLC		
9.99% (3 Month Term SOFR + 5.75%, Rate Floor: 6.50%) due 05/03/29	6,965,000	6,756,050
Power Solutions (Panther)		
7.63% (1 Month USD LIBOR + 3.25%, Rate Floor: 3.25%) due 04/30/26	6,867,314	6,715,684
WIRB - Copernicus Group, Inc.		
8.38% (3 Month USD LIBOR + 4.00%, Rate Floor: 5.00%) due 01/08/27	7,332,456	6,635,872
Alterra Mountain Co.		
7.88% (1 Month USD LIBOR + 3.50%, Rate Floor: 4.00%) due 08/17/28	6,606,983	6,512,041
Mavis Tire Express Services TopCo Corp.		
8.50% (1 Month Term SOFR + 4.00%, Rate Floor: 5.75%) due 05/04/28	6,825,529	6,498,859
American Tire Distributors, Inc.		
10.61% (3 Month USD LIBOR + 6.25%, Rate Floor: 7.00%) due 10/20/28	6,965,000	6,338,150
Eagle Parent Corp.		
8.83% (3 Month Term SOFR + 4.25%, Rate Floor: 4.75%) due 04/02/29	6,327,188	6,200,644
PetSmart LLC		
8.13% (1 Month USD LIBOR + 3.75%, Rate Floor: 4.50%) due 02/11/28	6,270,625	6,123,642
Thevelia US LLC		
8.73% (3 Month Term SOFR + 4.00%, Rate Floor: 4.50%) due 06/18/29	6,254,784	6,035,867
Stars Group (Amaya)		
6.98% (3 Month USD LIBOR + 2.25%, Rate Floor: 2.25%) due 07/21/26	5,958,415	5,866,537
Scientific Games Holdings, LP		
7.10% (3 Month Term SOFR + 3.50%, Rate Floor: 4.00%) due 04/04/29	5,935,125	5,650,417
1011778 BC Unlimited Liability Co.		
6.14% ((1 Month USD LIBOR + 1.75%) and (3 Month USD LIBOR + 1.75%), Rate Floor: 1.75%) due 11/19/26	5,733,261	5,625,762
Zephyr Bidco Ltd.		
8.21% (1 Month GBP SONIA + 4.75%, Rate Floor: 5.44%) due 07/23/25	GBP 5,265,000	5,187,349
Entain Holdings (Gibraltar) Ltd.		
7.23% (3 Month USD LIBOR + 2.50%, Rate Floor: 3.00%) due 03/29/27	5,187,832	5,147,315
Penn National Gaming, Inc.		
7.17% (1 Month Term SOFR + 2.75%, Rate Floor: 3.25%) due 05/03/29	4,776,000	4,720,933
Burlington Stores, Inc.		
6.39% (1 Month USD LIBOR + 2.00%, Rate Floor: 2.00%) due 06/26/28 ^{†††}	4,678,750	4,631,962
EG Finco Ltd.		
6.20% (3 Month EURIBOR + 4.00%, Rate Floor: 4.00%) due 02/07/25	EUR 3,289,819	3,183,412
8.73% (3 Month USD LIBOR + 4.00%, Rate Floor: 4.00%) due 02/07/25	761,604	717,340

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Consumer, Cyclical - 14.9% (continued)		
Galaxy US Opco, Inc. 9.07% (1 Month Term SOFR + 4.75%, Rate Floor: 5.25%) due 04/30/29	4,000,000	\$ 3,610,000
Rent-A-Center, Inc. 7.69% (3 Month USD LIBOR + 3.25%, Rate Floor: 3.75%) due 02/17/28	3,243,470	3,117,785
PCI Gaming Authority, Inc. 6.88% (1 Month USD LIBOR + 2.50%, Rate Floor: 2.50%) due 05/29/26	3,007,140	2,984,586
Michaels Stores, Inc. 8.98% (3 Month USD LIBOR + 4.25%, Rate Floor: 5.00%) due 04/14/28	3,228,080	2,777,957
TTF Holdings Intermediate LLC 8.38% (1 Month USD LIBOR + 4.00%, Rate Floor: 4.75%) due 03/31/28	2,661,120	2,621,203
Peloton Interactive, Inc. 11.76% (6 Month Term SOFR + 6.50%, Rate Floor: 7.00%) due 05/25/27	2,487,500	2,439,815
Seren BidCo AB 8.23% (3 Month USD LIBOR + 3.50%, Rate Floor: 4.00%) due 11/16/28	2,178,000	2,096,325
BCPE Empire Holdings, Inc. 9.05% (1 Month Term SOFR + 4.63%, Rate Floor: 5.13%) due 06/11/26	2,034,625	1,973,586
Alexander Mann 8.46% (3 Month GBP SONIA + 5.00%, Rate Floor: 5.00%) due 06/16/25	GBP 1,540,000	1,754,654
Sweetwater Sound 8.69% (1 Month USD LIBOR + 4.25%, Rate Floor: 5.00%) due 08/07/28	1,203,097	1,112,864
WW International, Inc. 7.89% (1 Month USD LIBOR + 3.50%, Rate Floor: 4.00%) due 04/13/28	1,653,750	934,369
American Trailer World Corp. 8.17% (1 Month Term SOFR + 3.75%, Rate Floor: 5.50%) due 03/03/28	1,085,951	933,017
SHO Holding I Corp. 9.66% (3 Month USD LIBOR + 5.25%, Rate Floor: 6.25%) due 04/27/24 ^{†††}	555,685	416,764
9.64% (3 Month USD LIBOR + 5.23%, Rate Floor: 6.23%) due 04/27/24 ^{†††}	9,357	7,018
Petco Health And Wellness Company, Inc. 8.09% (3 Month USD LIBOR + 3.25%, Rate Floor: 4.00%) due 03/03/28	416,440	403,731
New Trojan Parent, Inc. 7.55% (1 Month USD LIBOR + 3.25%, Rate Floor: 3.75%) due 01/06/28	207,178	142,435
Total Consumer, Cyclical		<u>169,541,152</u>
Technology - 11.2%		
Conair Holdings LLC 8.48% (3 Month USD LIBOR + 3.75%, Rate Floor: 4.25%) due 05/17/28	11,977,263	10,015,987
Polaris Newco LLC 8.73% (3 Month USD LIBOR + 4.00%, Rate Floor: 4.50%) due 06/02/28	10,262,906	9,342,939
Ascend Learning LLC 7.88% (1 Month USD LIBOR + 3.50%, Rate Floor: 4.00%) due 12/11/28	9,009,000	8,502,244
Misys Ltd. 6.87% (3 Month USD LIBOR + 3.50%, Rate Floor: 4.50%) due 06/13/24	9,218,903	8,131,810
Athenahealth Group, Inc. 7.82% (1 Month Term SOFR + 3.50%, Rate Floor: 4.00%) due 02/15/29	8,312,288	7,484,051
due 02/15/29	353,986	352,640
Emerald TopCo, Inc. (Press Ganey) 7.88% (1 Month USD LIBOR + 3.50%, Rate Floor: 3.50%) due 07/24/26	8,484,921	7,753,097
Peraton Corp. 8.13% (1 Month USD LIBOR + 3.75%, Rate Floor: 4.50%) due 02/01/28	7,475,142	7,286,694
CoreLogic, Inc. 7.94% (1 Month USD LIBOR + 3.50%, Rate Floor: 4.00%) due 06/02/28	8,609,317	7,156,495
RealPage, Inc. 7.38% (1 Month USD LIBOR + 3.00%, Rate Floor: 3.50%) due 04/24/28	7,011,250	6,653,676
Entegris, Inc. 7.52% ((1 Month Term SOFR + 3.00%) and (3 Month Term SOFR + 3.00%), Rate Floor: 3.00%) due 07/06/29	6,500,000	6,475,625
Boxer Parent Company, Inc. 8.13% (1 Month USD LIBOR + 3.75%, Rate Floor: 3.75%) due 10/02/25	6,030,490	5,763,942

Floating Rate Strategies Fund
SCHEDULE OF INVESTMENTS (Unaudited)

December 31, 2022

	Face Amount [~]	Value
SENIOR FLOATING RATE INTERESTS^{††,0} - 89.2% (continued)		
Technology - 11.2% (continued)		
Atlas CC Acquisition Corp. 8.98% (3 Month USD LIBOR + 4.25%, Rate Floor: 5.00%) due 05/25/28	6,804,533	\$ 5,701,246
Wrench Group LLC 8.73% (3 Month USD LIBOR + 4.00%, Rate Floor: 4.00%) due 04/30/26	5,440,099	5,239,522
Sabre GBLB, Inc. 9.42% (1 Month Term SOFR + 5.00%, Rate Floor: 5.50%) due 06/30/28	3,388,383	3,115,211
7.88% (1 Month USD LIBOR + 3.50%, Rate Floor: 4.00%) due 12/17/27	1,379,000	1,251,442
CCC Intelligent Solutions, Inc. 6.63% (1 Month USD LIBOR + 2.25%, Rate Floor: 2.75%) due 09/21/28	3,950,050	3,910,550
Epicor Software 7.63% (1 Month USD LIBOR + 3.25%, Rate Floor: 4.00%) due 07/30/27	3,693,325	3,538,870
Taxware Holdings (Sovos Compliance LLC) 8.88% (1 Month USD LIBOR + 4.50%, Rate Floor: 5.00%) due 08/11/28	3,764,798	3,460,941
Park Place Technologies, LLC 9.42% (1 Month Term SOFR + 5.00%, Rate Floor: 6.00%) due 11/10/27	3,628,814	3,409,561
Project Ruby Ultimate Parent Corp. 7.63% (1 Month USD LIBOR + 3.25%, Rate Floor: 4.00%) due 03/10/28	3,438,750	3,244,082
WEX, Inc. 6.63% (1 Month USD LIBOR + 2.25%, Rate Floor: 2.25%) due 03/31/28	2,992,386	2,970,362
CDK Global, Inc. 9.08% (3 Month Term SOFR + 4.50%, Rate Floor: 5.00%) due 07/06/29	3,000,000	2,969,310
Verscend Holding Corp. 8.38% (1 Month USD LIBOR + 4.00%, Rate Floor: 4.00%) due 08/27/25	2,992,405	2,967,299
Imprivata, Inc. 8.57% (1 Month Term SOFR + 4.25%, Rate Floor: 4.75%) due 12/01/27	646,750	622,297
Ep Purchaser LLC 8.23% (3 Month USD LIBOR + 3.50%, Rate Floor: 4.00%) due 11/06/28	249,823	246,545
Total Technology		<u>127,566,438</u>
Financial - 10.3%		
Teneo Holdings LLC 9.67% (1 Month Term SOFR + 5.25%, Rate Floor: 6.25%) due 07/11/25	9,743,634	9,353,888
AqGen Island Holdings, Inc. 8.25% (3 Month USD LIBOR + 3.50%, Rate Floor: 4.00%) due 08/02/28	9,163,628	8,732,205
NFP Corp. 7.63% (1 Month USD LIBOR + 3.25%, Rate Floor: 3.25%) due 02/15/27	7,667,656	7,321,231
Alliant Holdings Intermediate LLC 7.63% (1 Month USD LIBOR + 3.25%, Rate Floor: 3.25%) due 05/09/25	7,169,430	7,067,266
Jane Street Group LLC 7.13% (1 Month USD LIBOR + 2.75%, Rate Floor: 2.75%) due 01/26/28	7,252,000	7,027,623
AmWINS Group, Inc. 6.63% (1 Month USD LIBOR + 2.25%, Rate Floor: 3.00%) due 02/21/28	6,889,861	6,758,540
FleetCor Technologies Operating Company LLC 6.13% (1 Month USD LIBOR + 1.75%, Rate Floor: 1.75%) due 04/28/28	5,998,660	5,929,315
Aretec Group, Inc. 8.67% (1 Month Term SOFR + 4.25%, Rate Floor: 5.25%) due 10/01/25	6,039,896	5,891,919
USI, Inc. 8.33% (3 Month Term SOFR + 3.75%, Rate Floor: 4.25%) due 11/22/29	5,549,664	5,490,227
Apex Group Treasury LLC 8.26% (3 Month USD LIBOR + 3.75%, Rate Floor: 4.25%) due 07/27/28	3,456,250	3,283,438
9.33% (1 Month Term SOFR + 5.00%, Rate Floor: 5.50%) due 07/27/28	2,100,000	2,037,000
Duff & Phelps 8.07% (1 Month Term SOFR + 3.75%, Rate Floor: 3.75%) due 04/09/27	4,923,033	4,589,202
Nexus Buyer LLC 8.13% (1 Month USD LIBOR + 3.75%, Rate Floor: 3.75%) due 11/09/26	4,624,994	4,421,818

Floating Rate Strategies Fund
SCHEDULE OF INVESTMENTS (Unaudited)

December 31, 2022

	Face Amount [~]	Value
SENIOR FLOATING RATE INTERESTS^{††,‡} - 89.2% (continued)		
Financial - 10.3% (continued)		
Citadel Securities, LP		
6.94% (1 Month Term SOFR + 2.50%, Rate Floor: 2.50%) due 02/02/28	4,432,500	\$ 4,340,526
Focus Financial Partners, LLC		
7.57% (1 Month Term SOFR + 3.25%, Rate Floor: 3.75%) due 06/30/28	4,239,375	4,182,864
Franchise Group, Inc.		
8.69% (3 Month USD LIBOR + 4.75%, Rate Floor: 5.50%) due 03/10/26	3,955,564	3,797,341
HarbourVest Partners, LP		
6.59% (1 Month USD LIBOR + 2.25%, Rate Floor: 2.25%) due 03/03/25	3,599,217	3,571,323
Virtu Financial		
7.42% (1 Month Term SOFR + 3.00%, Rate Floor: 3.50%) due 01/13/29	3,600,000	3,497,400
Ryan Specialty Group LLC		
7.42% (1 Month Term SOFR + 3.00%, Rate Floor: 3.75%) due 09/01/27	3,519,000	3,489,687
Trans Union LLC		
6.63% (1 Month USD LIBOR + 2.25%, Rate Floor: 2.75%) due 12/01/28	3,424,742	3,386,693
Cobham Ultra SeniorCo SARL		
7.06% (3 Month USD LIBOR + 3.75%, Rate Floor: 4.25%) due 08/06/29	3,291,750	3,192,998
Blackstone Mortgage Trust, Inc.		
7.82% (1 Month Term SOFR + 3.50%, Rate Floor: 4.00%) due 05/09/29 ^{†††}	3,213,301	3,141,002
HighTower Holding LLC		
8.28% (3 Month USD LIBOR + 4.00%, Rate Floor: 4.75%) due 04/21/28	2,666,250	2,435,166
HUB International Ltd.		
7.53% (3 Month USD LIBOR + 3.25%, Rate Floor: 4.00%) due 04/25/25	2,122,922	2,101,204
Zodiac Pool Solutions LLC		
6.42% (1 Month Term SOFR + 2.00%, Rate Floor: 2.50%) due 01/29/29	1,683,000	1,595,063
Total Financial		116,634,939
Communications - 8.6%		
Titan AcquisitionCo New Zealand Ltd. (Trade Me)		
8.73% (3 Month USD LIBOR + 4.00%, Rate Floor: 4.50%) due 10/18/28	9,428,750	8,996,630
Zayo Group Holdings, Inc.		
7.38% (1 Month USD LIBOR + 3.00%, Rate Floor: 3.00%) due 03/09/27	6,648,468	5,366,710
8.57% (1 Month Term SOFR + 4.25%, Rate Floor: 4.75%) due 03/09/27	3,970,000	3,278,347
Xplomet Communications, Inc.		
8.38% (1 Month USD LIBOR + 4.00%, Rate Floor: 4.50%) due 10/02/28	10,805,081	8,355,894
McGraw Hill LLC		
8.32% (3 Month USD LIBOR + 4.75%, Rate Floor: 5.25%) due 07/28/28	8,595,210	8,071,418
Virgin Media Bristol LLC		
6.82% (1 Month USD LIBOR + 2.50%, Rate Floor: 2.50%) due 01/31/28	7,916,233	7,772,078
WMG Acquisition Corp.		
6.51% (1 Month USD LIBOR + 2.13%, Rate Floor: 2.13%) due 01/20/28	7,000,000	6,909,560
Ziggo Financing Partnership		
6.82% (1 Month USD LIBOR + 2.50%, Rate Floor: 2.50%) due 04/28/28	6,685,000	6,507,446
CSC Holdings LLC		
9.23% (3 Month USD LIBOR + 4.50%, Rate Floor: 4.50%) due 07/17/25	6,762,075	6,373,256
Playtika Holding Corp.		
7.13% (1 Month USD LIBOR + 2.75%, Rate Floor: 2.75%) due 03/13/28	6,482,844	6,175,622
SFR Group S.A.		
7.77% (3 Month USD LIBOR + 3.69%, Rate Floor: 3.69%) due 02/02/26	3,327,346	3,075,034
7.16% (3 Month USD LIBOR + 2.75%, Rate Floor: 2.75%) due 07/31/25	1,628,057	1,540,549
Cengage Learning Acquisitions, Inc.		
7.81% (3 Month USD LIBOR + 4.75%, Rate Floor: 5.75%) due 07/14/26	5,119,238	4,592,929
UPC Broadband Holding BV		
7.24% (1 Month USD LIBOR + 2.93%, Rate Floor: 2.93%) due 01/31/29	4,449,704	4,338,461
Telenet Financing USD LLC		
6.32% (1 Month USD LIBOR + 2.00%, Rate Floor: 2.00%) due 04/28/28	4,000,000	3,886,000
Radiate Holdco LLC		
7.63% (1 Month USD LIBOR + 3.25%, Rate Floor: 4.00%) due 09/25/26	4,639,635	3,751,841

Floating Rate Strategies Fund
SCHEDULE OF INVESTMENTS (Unaudited)

December 31, 2022

	Face Amount [~]	Value
SENIOR FLOATING RATE INTERESTS^{††,‡} - 89.2% (continued)		
Communications - 8.6% (continued)		
Authentic Brands		
7.63% (1 Month USD LIBOR + 3.25%, Rate Floor: 4.00%) due 09/27/24	3,004,469	\$ 2,981,935
Level 3 Financing, Inc.		
6.13% (1 Month USD LIBOR + 1.75%, Rate Floor: 1.75%) due 03/01/27	2,588,000	2,474,775
Recorded Books, Inc.		
8.32% (1 Month Term SOFR + 4.00%, Rate Floor: 5.00%) due 08/29/25	2,200,000	2,147,354
Cincinnati Bell, Inc.		
7.67% (1 Month Term SOFR + 3.25%, Rate Floor: 3.75%) due 11/22/28	990,000	970,200
Total Communications		<u>97,566,039</u>
Basic Materials - 3.8%		
CTEC III GmbH		
5.70% (3 Month EURIBOR + 3.75%, Rate Floor: 3.75%) due 03/16/29	EUR 7,500,000	7,538,074
Illuminate Buyer LLC		
7.88% (1 Month USD LIBOR + 3.50%, Rate Floor: 3.50%) due 06/30/27	7,620,554	7,284,411
Messer Industries USA, Inc.		
7.23% (3 Month USD LIBOR + 2.50%, Rate Floor: 2.50%) due 03/02/26	5,788,637	5,730,750
Diamond BC BV		
7.16% (3 Month USD LIBOR + 2.75%, Rate Floor: 3.25%) due 09/29/28	5,247,000	5,063,355
Ascend Performance Materials Operations LLC		
8.83% (6 Month Term SOFR + 4.75%, Rate Floor: 5.50%) due 08/27/26	3,377,257	3,172,089
NIC Acquisition Corp.		
8.48% (3 Month USD LIBOR + 3.75%, Rate Floor: 4.50%) due 12/29/27	3,988,012	2,867,381
INEOS Ltd.		
7.13% (1 Month USD LIBOR + 2.75%, Rate Floor: 3.25%) due 01/29/26	2,561,000	2,511,701
Axalta Coating Systems Dutch Holding B B.V.		
7.51% (3 Month Term SOFR + 3.00%, Rate Floor: 3.50%) due 12/07/29	2,500,000	2,500,000
GrafTech Finance, Inc.		
7.38% (1 Month USD LIBOR + 3.00%, Rate Floor: 3.50%) due 02/12/25	1,921,721	1,897,700
W.R. Grace Holdings LLC		
8.50% (3 Month USD LIBOR + 3.75%, Rate Floor: 4.25%) due 09/22/28	1,732,500	1,696,776
DCG Acquisition Corp.		
8.92% (1 Month USD LIBOR + 4.50%, Rate Floor: 4.50%) due 09/30/26	1,695,766	1,594,020
Trinseo Materials Operating S.C.A.		
6.88% (1 Month USD LIBOR + 2.50%, Rate Floor: 2.50%) due 05/03/28	1,576,000	1,463,710
Total Basic Materials		<u>43,319,967</u>
Energy - 0.7%		
TransMontaigne Operating Company LP		
7.87% (1 Month USD LIBOR + 3.50%, Rate Floor: 4.00%) due 11/17/28	3,861,000	3,778,954
AL GCX Holdings LLC		
7.57% (3 Month Term SOFR + 3.75%, Rate Floor: 4.25%) due 05/17/29	3,690,750	3,653,842
Permian Production Partners LLC		
12.39% (1 Month USD LIBOR + 6.00%, Rate Floor: 10.39%) (in-kind rate was 2.00%) due 11/24/25 ^{††,‡,3}	810,783	806,729
Total Energy		<u>8,239,525</u>
Utilities - 0.3%		
Granite Generation LLC		
8.13% (1 Month USD LIBOR + 3.75%, Rate Floor: 4.75%) due 11/09/26	3,336,103	3,233,418
Total Senior Floating Rate Interests		<u>1,015,092,134</u>
(Cost \$1,078,633,724)		
CORPORATE BONDS^{††} - 3.9%		
Consumer, Non-cyclical - 1.9%		
Nathan's Famous, Inc.		
6.63% due 11/01/25 ⁴	3,135,000	3,048,787
Sotheby's		
7.38% due 10/15/27 ⁴	2,875,000	2,695,685
CPI CG, Inc.		
8.63% due 03/15/26 ⁴	2,689,000	2,642,420
Legends Hospitality Holding Company LLC / Legends Hospitality Co-Issuer, Inc.		
5.00% due 02/01/26 ⁴	2,875,000	2,558,750
Cheplapharm Arzneimittel GmbH		
5.50% due 01/15/28 ⁴	2,975,000	2,487,695
ADT Security Corp.		
4.13% due 08/01/29 ⁴	2,875,000	2,445,061
Tenet Healthcare Corp.		
4.38% due 01/15/30 ⁴	2,800,000	2,423,582

Floating Rate Strategies Fund
SCHEDULE OF INVESTMENTS (Unaudited)

December 31, 2022

	Face Amount [~]	Value
CORPORATE BONDS^{††} - 3.9% (continued)		
Consumer, Non-cyclical - 1.9% (continued)		
HCA, Inc. 4.50% due 02/15/27	1,500,000	\$ 1,445,666
WW International, Inc. 4.50% due 04/15/29 ⁴	2,875,000	1,436,321
Total Consumer, Non-cyclical		<u>21,183,967</u>
Communications - 0.8%		
VZ Secured Financing BV 5.00% due 01/15/32 ⁴	3,500,000	2,844,175
LCPR Senior Secured Financing DAC 6.75% due 10/15/27 ⁴	2,875,000	2,688,125
Altice France S.A. 5.50% due 10/15/29 ⁴	2,850,000	2,173,210
McGraw-Hill Education, Inc. 5.75% due 08/01/28 ⁴	1,575,000	1,323,583
Total Communications		<u>9,029,093</u>
Consumer, Cyclical - 0.4%		
Fertitta Entertainment LLC / Fertitta Entertainment Finance Company, Inc. 4.63% due 01/15/29 ⁴	5,000,000	4,231,175
Industrial - 0.3%		
New Enterprise Stone & Lime Company, Inc. 5.25% due 07/15/28 ⁴	2,875,000	2,552,916
Brundage-Bone Concrete Pumping Holdings, Inc. 6.00% due 02/01/26 ⁴	1,412,000	1,287,244
Total Industrial		<u>3,840,160</u>
Financial - 0.2%		
Hunt Companies, Inc. 5.25% due 04/15/29 ⁴	1,850,000	1,554,948
Lincoln Financing SARL 5.04% (3 Month EURIBOR + 3.88%, Rate Floor: 3.88%) due 04/01/24 ^{0,4}	EUR 350,000	372,042
Total Financial		<u>1,926,990</u>
Energy - 0.2%		
Sabine Pass Liquefaction LLC 5.63% due 04/15/23	1,900,000	1,900,342
Basic Materials - 0.1%		
WR Grace Holdings LLC 4.88% due 06/15/27 ⁴	1,975,000	1,750,107
Mirabela Nickel Ltd. due 06/24/19 ^{†††,5,6}	1,279,819	25,596
Total Basic Materials		<u>1,775,703</u>
Total Corporate Bonds (Cost \$51,401,236)		<u>43,887,430</u>
COLLATERALIZED MORTGAGE OBLIGATIONS^{††} - 0.8%		
Residential Mortgage-Backed Securities - 0.8%		
RALI Series Trust		
2006-QO6, 4.75% (1 Month USD LIBOR + 0.36%, Rate Floor: 0.36%) due 06/25/46 ⁰	10,472,375	2,383,541
2006-QO2, 4.83% (1 Month USD LIBOR + 0.44%, Rate Floor: 0.44%) due 02/25/46 ⁰	416,751	88,294
Washington Mutual Mortgage Pass-Through Certificates Trust		
2007-OA6, 2.86% (1 Year CMT Rate + 0.81%, Rate Floor: 0.81%) due 07/25/47 ⁰	2,385,688	1,899,455
Washington Mutual Mortgage Pass-Through Certificates WMALT Series Trust		
2006-AR9, 2.89% (1 Year CMT Rate + 0.84%, Rate Floor: 0.84%) due 11/25/46 ⁰	1,608,493	1,269,886
American Home Mortgage Assets Trust		
2006-4, 4.60% (1 Month USD LIBOR + 0.21%, Rate Floor: 0.21%) due 10/25/46 ⁰	2,280,565	1,220,298
Lehman XS Trust Series		
2006-16N, 4.77% (1 Month USD LIBOR + 0.38%, Rate Floor: 0.38%) due 11/25/46 ⁰	1,300,827	1,091,785
Nomura Resecuritization Trust		
2015-4R, 2.22% (1 Month USD LIBOR + 0.43%, Rate Floor: 0.43%) due 03/26/36 ^{0,4}	649,079	582,011
Alliance Bancorp Trust		
2007-OA1, 4.87% (1 Month USD LIBOR + 0.48%, Rate Floor: 0.48%) due 07/25/37 ⁰	369,043	301,858
Morgan Stanley Re-REMIC Trust		
2010-R5, 2.18% due 06/26/36 ⁴	280,918	244,934
New Century Home Equity Loan Trust		
2004-4, 5.18% (1 Month USD LIBOR + 0.80%, Rate Cap/Floor: 12.50%/0.80%) due 02/25/35 ⁰	153,248	145,767
GSA Home Equity Trust		
2007-7, 4.93% (1 Month USD LIBOR + 0.54%, Rate Floor: 0.54%) due 07/25/37 ⁰	128,201	121,554
Total Residential Mortgage-Backed Securities		<u>9,349,383</u>
Total Collateralized Mortgage Obligations (Cost \$12,598,246)		<u>9,349,383</u>

Floating Rate Strategies Fund
SCHEDULE OF INVESTMENTS (Unaudited)

December 31, 2022

	Face Amount [~]	Value
ASSET-BACKED SECURITIES^{††} - 0.1%		
Collateralized Loan Obligations - 0.1%		
Octagon Loan Funding Ltd.		
2014-1A SUB, due 11/18/31 ^{4,7}	2,071,948	\$ 578,125
Treman Park CLO Ltd.		
2015-1A COM, due 10/20/28 ^{4,7}	977,702	58,496
Avery Point II CLO Ltd.		
2013-3X COM, due 01/18/25 ⁷	1,361,673	9,750
OHA Credit Partners IX Ltd.		
2013-9A ACOM, due 10/20/25 ^{4,7}	1,808,219	1,971
Total Collateralized Loan Obligations		648,342
Total Asset-Backed Securities		
(Cost \$254,317)		648,342
Total Investments - 99.5%		
(Cost \$1,208,772,345)	\$	1,131,483,229
Other Assets & Liabilities, net - 0.5%		5,954,800
Total Net Assets - 100.0%	\$	1,137,438,029

Forward Foreign Currency Exchange Contracts^{††}

Counterparty	Currency	Type	Quantity	Contract Amount	Settlement Date	Unrealized Appreciation (Depreciation)
Barclays Bank plc	GBP	Sell	5,947,000	7,369,879 USD	01/17/23	\$ 177,833
Barclays Bank plc	GBP	Buy	78,000	93,928 USD	01/17/23	402
Barclays Bank plc	EUR	Sell	20,745,000	22,100,582 USD	01/17/23	(138,805)
						\$ 39,430

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

^{*} Non-income producing security.

[†] Value determined based on Level 1 inputs.

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

^{†††} Value determined based on Level 3 inputs.

[◇] Variable rate security. Rate indicated is the rate effective at December 31, 2022. 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.

¹ Affiliated issuer.

² Rate indicated is the 7-day yield as of December 31, 2022.

³ Payment-in-kind security.

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 \$41,981,363 (cost \$47,964,050), or 3.7% of total net assets.

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

⁶ Security is a 144A or Section 4(a)(2) security. These securities have been determined to be 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 \$25,596 (cost \$1,160,811), or less than 0.01% of total net assets.

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

CMT — Constant Maturity Treasury

EUR — Euro

EURIBOR — European Interbank Offered Rate

GBP — British Pound

LIBOR — London Interbank Offered Rate

plc — Public Limited Company

REMIC — Real Estate Mortgage Investment Conduit

SARL — Société à Responsabilité Limitée

SOFR — Secured Overnight Financing Rate

SONIA — Sterling Overnight Index Average

WAC — Weighted Average Coupon