

**SCHEDULE OF INVESTMENTS****U.S. TREASURY OBLIGATIONS — 36.9%**

	Face Amount	Value
U.S. Treasury Bond		
3.000%, 02/15/49 .....	\$ 985,000	\$ 1,164,916
2.500%, 02/15/45 .....	31,355,000	33,130,967
2.500%, 02/15/46 .....	1,775,000	1,883,857
2.375%, 11/15/49 .....	395,000	417,419
2.375%, 05/15/51 .....	760,000	806,312
2.000%, 02/15/50 .....	4,745,000	4,634,901
2.000%, 08/15/51 .....	12,840,000	12,557,119
1.875%, 02/15/41 .....	9,465,000	9,036,487
1.875%, 02/15/51 .....	290,000	275,296
1.875%, 11/15/51 .....	65,265,000	62,042,541
1.750%, 08/15/41 .....	6,400,000	5,970,000
1.625%, 11/15/50 .....	4,240,000	3,792,316
1.375%, 11/15/40 .....	2,265,000	1,989,218
1.375%, 08/15/50 .....	5,080,000	4,273,153
1.250%, 05/15/50 .....	505,000	411,674
1.125%, 05/15/40 .....	605,000	511,272
1.125%, 08/15/40 .....	3,550,000	2,989,211
U.S. Treasury Note		
2.625%, 02/15/29 .....	35,185,000	37,235,626
1.750%, 12/31/26 .....	3,240,000	3,263,541
1.625%, 05/15/31 .....	21,585,000	21,321,933
1.500%, 01/31/27 .....	4,325,000	4,301,010
1.375%, 10/31/28 .....	8,090,000	7,897,230
1.375%, 12/31/28 .....	4,005,000	—
1.250%, 11/30/26 .....	19,000,000	18,685,312
1.250%, 03/31/28 .....	2,190,000	2,129,775
1.250%, 08/15/31 .....	9,530,000	9,092,216
1.125%, 10/31/26 .....	2,805,000	2,742,326
1.125%, 02/29/28 .....	8,685,000	8,393,917
1.125%, 02/15/31 .....	8,870,000	8,398,435
1.000%, 12/15/24 .....	13,000,000	12,870,000
0.875%, 01/31/24 .....	6,490,000	6,452,987
0.875%, 06/30/26 .....	19,905,000	19,303,185
0.875%, 09/30/26 .....	107,950,000	104,416,324
0.875%, 11/15/30 .....	34,939,000	32,430,489
0.750%, 03/31/26 .....	1,595,000	1,542,851
0.750%, 04/30/26 .....	14,082,000	13,606,182
0.750%, 08/31/26 .....	2,607,000	2,509,747
0.750%, 01/31/28 .....	20,150,000	19,046,473
0.625%, 11/30/27 .....	8,280,000	7,787,405
0.625%, 12/31/27 .....	13,220,000	12,419,570
0.625%, 08/15/30 .....	270,000	245,837
0.500%, 04/30/27 .....	5,430,000	5,122,866
0.500%, 05/31/27 .....	1,100,000	1,035,848
0.500%, 08/31/27 .....	9,175,000	8,602,638
0.375%, 10/31/23 .....	11,275,000	11,134,943
0.375%, 11/30/25 .....	625,000	598,315
0.375%, 12/31/25 .....	4,585,000	4,384,585
0.289%, VAR US Treasury 3 Month Bill Money Market Yield + 0.049%, 01/31/23....	37,170,000	37,203,922

**U.S. TREASURY OBLIGATIONS — continued**

	Face Amount	Value
0.275%, VAR US Treasury 3 Month Bill Money Market Yield + 0.035%, 10/31/23 ....	\$24,740,000	\$24,772,216
0.274%, VAR US Treasury 3 Month Bill Money Market Yield + 0.034%, 04/30/23 ....	12,195,000	12,206,887
0.269%, VAR US Treasury 3 Month Bill Money Market Yield + 0.029%, 07/31/23 ....	41,850,000	41,891,183
0.250%, 05/15/24 .....	4,935,000	4,825,312
0.250%, 09/30/25 .....	380,000	363,256
0.250%, 10/31/25 .....	245,000	233,812
0.125%, 01/15/24 .....	1,005,000	984,978
Total U.S. Treasury Obligations (Cost \$666,735,022) .....		655,339,791

**CORPORATE OBLIGATIONS — 28.0%**

	Face Amount	Value
<b>COMMUNICATION SERVICES — 4.1%</b>		
Alibaba Group Holding		
3.600%, 11/28/24 .....	\$1,755,000	\$1,824,865
America Movil		
4.375%, 04/22/49 .....	1,440,000	1,656,806
AT&T		
8.750%, 11/15/31 .....	790,000	1,126,353
4.500%, 03/09/48 .....	796,000	879,466
4.350%, 06/15/45 .....	2,360,000	2,524,793
3.650%, 09/15/59 .....	2,191,000	2,077,944
3.550%, 09/15/55 .....	2,029,000	1,915,023
3.500%, 09/15/53 .....	774,000	737,520
2.750%, 06/01/31 .....	975,000	958,724
CCO Holdings		
4.500%, 06/01/33(A).....	1,450,000	1,377,138
4.250%, 01/15/34(A).....	1,225,000	1,137,057
Charter Communications Operating		
6.484%, 10/23/45 .....	5,085,000	6,402,840
5.750%, 04/01/48 .....	700,000	805,370
5.375%, 05/01/47 .....	1,175,000	1,301,134
Comcast		
4.400%, 08/15/35 .....	2,055,000	2,348,310
3.450%, 02/01/50 .....	765,000	762,192
2.800%, 01/15/51 .....	190,000	169,799
CommScope		
6.000%, 03/01/26(A).....	3,435,000	3,478,764
Cox Communications		
3.850%, 02/01/25(A).....	1,100,000	1,151,235
3.500%, 08/15/27(A).....	850,000	887,827
3.350%, 09/15/26(A).....	750,000	779,469
Prosus		
4.987%, 01/19/52(A).....	2,750,000	2,690,791

**CORPORATE OBLIGATIONS — continued**

	Face Amount	Value
<b>COMMUNICATION SERVICES — continued</b>		
4.850%, 07/06/27(A) .....	\$ 850,000	\$ 908,385
4.193%, 01/19/32(A) .....	425,000	421,053
3.680%, 01/21/30(A) .....	2,075,000	2,028,635
3.061%, 07/13/31(A) .....	4,750,000	4,365,727
Telecom Italia		
5.303%, 05/30/24(A) .....	2,375,000	2,451,202
Telecom Italia Capital		
7.721%, 06/04/38 .....	1,970,000	2,122,675
7.200%, 07/18/36 .....	300,000	318,000
Tencent Holdings MTN		
3.975%, 04/11/29(A) .....	1,690,000	1,790,277
Time Warner Cable		
6.750%, 06/15/39 .....	1,300,000	1,660,886
T-Mobile USA		
4.500%, 04/15/50 .....	775,000	848,294
4.375%, 04/15/40 .....	425,000	456,557
3.875%, 04/15/30 .....	3,650,000	3,834,152
3.500%, 04/15/31(A) .....	925,000	902,365
3.375%, 04/15/29(A) .....	925,000	905,871
2.250%, 02/15/26(A) .....	950,000	915,563
Verizon Communications		
4.400%, 11/01/34 .....	2,810,000	3,149,138
4.272%, 01/15/36 .....	1,300,000	1,458,018
3.550%, 03/22/51 .....	390,000	394,876
2.650%, 11/20/40 .....	1,625,000	1,451,770
2.100%, 03/22/28 .....	440,000	428,672
ViacomCBS		
4.950%, 01/15/31 .....	1,140,000	1,297,396
Vodafone Group		
7.000%, VAR USD Swap Semi 30/360 5 Yr Curr +		
4.873%, 04/04/79 .....	1,650,000	1,896,628
Walt Disney		
6.650%, 11/15/37 .....	810,000	1,140,948
		<u>72,140,508</u>
<b>CONSUMER DISCRETIONARY — 1.7%</b>		
Elanco Animal Health		
5.900%, 08/28/28 .....	1,635,000	1,773,975
Ford Motor Credit		
5.125%, 06/16/25 .....	600,000	629,136
4.375%, 08/06/23 .....	1,050,000	1,071,945
4.140%, 02/15/23 .....	900,000	910,125
4.134%, 08/04/25 .....	675,000	688,500
4.063%, 11/01/24 .....	2,850,000	2,899,875
3.810%, 01/09/24 .....	850,000	859,563
3.375%, 11/13/25 .....	775,000	775,868
3.350%, 11/01/22 .....	1,250,000	1,258,525
General Motors Financial		
5.100%, 01/17/24 .....	3,505,000	3,716,076
3.250%, 01/05/23 .....	730,000	742,997

**CORPORATE OBLIGATIONS — continued**

	Face Amount	Value
<b>CONSUMER DISCRETIONARY — continued</b>		
1.250%, VAR U.S. SOFR +		
1.200%, 11/17/23.....	\$ 5,805,000	\$ 5,867,856
Hyundai Capital America		
3.000%, 06/20/22(A).....	2,665,000	2,687,584
Mileage Plus Holdings		
6.500%, 06/20/27(A).....	4,780,000	5,078,750
Nordstrom		
6.950%, 03/15/28 .....	1,165,000	1,266,833
RELX Capital		
4.000%, 03/18/29 .....	650,000	705,152
		<u>30,932,760</u>
<b>CONSUMER STAPLES — 0.6%</b>		
Anheuser-Busch Cos LLC / Anheuser-Busch InBev Worldwide Inc		
4.900%, 02/01/46 .....	575,000	682,438
Anheuser-Busch InBev Worldwide		
5.550%, 01/23/49 .....	450,000	581,239
5.450%, 01/23/39 .....	1,285,000	1,579,986
4.350%, 06/01/40 .....	425,000	470,150
Coca-Cola		
3.450%, 03/25/30 .....	475,000	510,021
1.650%, 06/01/30 .....	875,000	822,149
Delta Air Lines		
4.750%, 10/20/28(A).....	3,840,000	4,097,647
Keurig Dr Pepper		
4.417%, 05/25/25 .....	335,000	358,333
Mars		
2.375%, 07/16/40(A).....	960,000	864,895
		<u>9,966,858</u>
<b>ENERGY — 4.7%</b>		
BP Capital Markets America		
3.060%, 06/17/41 .....	1,670,000	1,582,623
Cameron LNG		
3.701%, 01/15/39(A).....	1,285,000	1,308,117
Cheniere Energy		
4.625%, 10/15/28 .....	450,000	456,750
ConocoPhillips		
4.150%, 11/15/34 .....	386,000	422,356
Energy Transfer		
4.400%, 03/15/27 .....	2,490,000	2,644,170
2.900%, 05/15/25 .....	1,655,000	1,678,024
Exxon Mobil		
4.227%, 03/19/40 .....	1,100,000	1,246,936
2.610%, 10/15/30 .....	850,000	856,637

## CORPORATE OBLIGATIONS — continued

	Face Amount	Value
<b>ENERGY — continued</b>		
Kinder Morgan		
5.550%, 06/01/45 .....	\$ 3,225,000	\$ 3,843,456
5.200%, 03/01/48 .....	750,000	869,435
4.300%, 06/01/25 .....	525,000	559,297
Kinder Morgan Energy Partners		
5.500%, 03/01/44 .....	310,000	360,278
4.300%, 05/01/24 .....	1,865,000	1,958,237
Marathon Oil		
6.600%, 10/01/37 .....	8,065,000	10,421,414
Marathon Petroleum		
4.700%, 05/01/25 .....	190,000	204,236
Midwest Connector Capital		
3.900%, 04/01/24(A) .....	3,045,000	3,134,328
MPLX		
5.500%, 02/15/49 .....	1,220,000	1,460,406
Occidental Petroleum		
3.500%, 08/15/29 .....	5,345,000	5,264,825
3.200%, 08/15/26 .....	975,000	957,938
2.900%, 08/15/24 .....	2,900,000	2,905,017
Petrobras Global Finance BV		
7.250%, 03/17/44 .....	725,000	771,763
6.750%, 06/03/50 .....	1,800,000	1,802,556
5.500%, 06/10/51 .....	625,000	550,119
5.093%, 01/15/30 .....	2,364,000	2,397,096
Petroleos Mexicanos		
7.690%, 01/23/50 .....	9,835,000	9,105,538
6.950%, 01/28/60 .....	141,000	120,767
6.700%, 02/16/32(A) .....	3,183,000	3,149,069
6.625%, 06/15/35 .....	1,750,000	1,631,893
6.375%, 01/23/45 .....	880,000	737,079
6.350%, 02/12/48 .....	506,000	418,462
Rio Oil Finance Trust Series 2014-1		
9.250%, 07/06/24(A) .....	2,261,497	2,405,690
Rio Oil Finance Trust Series 2014-3		
9.750%, 01/06/27(A) .....	1,435,627	1,622,273
Rio Oil Finance Trust Series 2018-1		
8.200%, 04/06/28(A) .....	866,115	952,735
TransCanada PipeLines		
4.625%, 03/01/34 .....	1,010,000	1,138,979
Transcanada Trust		
5.875%, VAR ICE LIBOR USD 3 Month +		
4.640%, 08/15/76 .....	1,375,000	1,468,500
5.625%, VAR ICE LIBOR USD 3 Month +		
3.528%, 05/20/75 .....	475,000	490,438
5.500%, VAR U.S. SOFR + 4.416%, 09/15/79 .....	1,725,000	1,811,250

## CORPORATE OBLIGATIONS — continued

	Face Amount	Value
<b>ENERGY — continued</b>		
5.300%, VAR ICE LIBOR USD 3 Month +		
3.208%, 03/15/77 .....	\$ 4,650,000	\$ 4,777,364
Ultrapar International		
5.250%, 10/06/26(A) .....	1,075,000	1,120,688
5.250%, 06/06/29(A) .....	1,875,000	1,910,156
Williams		
3.500%, 11/15/30 .....	975,000	1,006,989
3.350%, 08/15/22 .....	2,725,000	2,744,924
		<u>84,268,808</u>
<b>FINANCIALS — 11.4%</b>		
AerCap Ireland Capital DAC		
3.300%, 01/30/32 .....	1,445,000	1,410,889
3.000%, 10/29/28 .....	225,000	220,289
American International Group		
3.900%, 04/01/26 .....	720,000	764,726
3.400%, 06/30/30 .....	925,000	970,633
Ares Capital		
4.250%, 03/01/25 .....	1,370,000	1,428,839
Athene Global Funding		
0.750%, VAR U.S. SOFR + 0.700%, 05/24/24(A) .....	6,890,000	6,901,527
Aviation Capital Group		
4.125%, 08/01/25(A) .....	420,000	436,135
Avolon Holdings Funding		
4.375%, 05/01/26(A) .....	1,220,000	1,269,139
Bank of America MTN		
4.450%, 03/03/26 .....	1,120,000	1,210,062
4.250%, 10/22/26 .....	1,050,000	1,134,775
4.200%, 08/26/24 .....	605,000	639,414
4.183%, 11/25/27 .....	2,000,000	2,147,844
3.705%, VAR ICE LIBOR USD 3 Month +		
1.512%, 04/24/28 .....	1,350,000	1,420,312
3.093%, VAR ICE LIBOR USD 3 Month +		
1.090%, 10/01/25 .....	1,330,000	1,361,927
3.004%, VAR ICE LIBOR USD 3 Month +		
0.790%, 12/20/23 .....	2,413,000	2,450,000
2.676%, VAR U.S. SOFR + 1.930%, 06/19/41 .....		
1,625,000	1,480,484	
Bank of Montreal MTN		
0.730%, VAR SOFRINDX + 0.680%, 03/10/23 .....	7,570,000	7,603,687
Bank of Nova Scotia		
0.599%, VAR SOFRINDX + 0.550%, 09/15/23 .....	8,255,000	8,282,324
Barclays		
4.836%, 05/09/28 .....	650,000	699,537

## CORPORATE OBLIGATIONS — continued

	Face Amount	Value
<b>FINANCIALS — continued</b>		
4.375%, 09/11/24 .....	\$ 1,975,000	\$ 2,076,402
2.894%, VAR US Treas Yield Curve Rate T Note Const Mat		
1 Yr + 1.300%, 11/24/32....	1,000,000	968,595
1.007%, VAR US Treas Yield Curve Rate T Note Const Mat		
1 Yr + 0.800%, 12/10/24....	2,165,000	2,128,195
Belrose Funding Trust		
2.330%, 08/15/30(A) .....	1,680,000	1,594,249
BGC Partners		
5.375%, 07/24/23 .....	3,475,000	3,634,118
Blackstone Private Credit Fund		
2.625%, 12/15/26(A) .....	2,085,000	1,977,549
Blue Owl Finance		
3.125%, 06/10/31(A) .....	2,800,000	2,620,642
BNP Paribas MTN		
4.625%, 03/13/27(A) .....	2,200,000	2,377,386
4.375%, 09/28/25(A) .....	2,175,000	2,310,217
4.375%, 05/12/26(A) .....	450,000	479,090
4.250%, 10/15/24 .....	2,700,000	2,862,032
Boston Properties		
3.250%, 01/30/31 .....	1,675,000	1,705,000
3.125%, 09/01/23 .....	1,225,000	1,251,583
Brookfield Finance		
4.850%, 03/29/29 .....	1,205,000	1,351,682
Canadian Imperial Bank of Commerce		
0.850%, VAR U.S. SOFR + 0.800%, 03/17/23 .....	6,225,000	6,261,399
Cantor Fitzgerald		
4.875%, 05/01/24(A) .....	1,225,000	1,292,116
Capital One Financial		
4.200%, 10/29/25 .....	1,600,000	1,701,276
3.750%, 04/24/24 .....	475,000	494,809
3.500%, 06/15/23 .....	778,000	799,319
0.740%, VAR U.S. SOFR + 0.690%, 12/06/24 .....	8,150,000	8,143,003
Citigroup		
8.125%, 07/15/39 .....	640,000	1,034,649
6.625%, 06/15/32 .....	450,000	579,174
4.650%, 07/23/48 .....	440,000	530,952
4.450%, 09/29/27 .....	1,685,000	1,831,279
4.412%, VAR U.S. SOFR + 3.914%, 03/31/31 .....	875,000	962,944
3.400%, 05/01/26 .....	255,000	267,755
2.666%, VAR U.S. SOFR + 1.146%, 01/29/31 .....	1,350,000	1,324,029
Commonwealth Bank of Australia		
0.450%, VAR U.S. SOFR + 0.400%, 07/07/25(A).....	8,970,000	8,974,034

## CORPORATE OBLIGATIONS — continued

	Face Amount	Value
<b>FINANCIALS — continued</b>		
Corporate Office Properties		
2.750%, 04/15/31 .....	\$ 900,000	\$ 865,732
Credit Suisse Group		
4.207%, VAR ICE LIBOR USD 3 Month + 1.240%, 06/12/24(A).....	900,000	928,137
Crown Castle International		
3.200%, 09/01/24 .....	520,000	535,474
Fairfax Financial Holdings		
4.850%, 04/17/28 .....	770,000	839,988
FS KKR Capital		
4.625%, 07/15/24 .....	730,000	760,014
Goldman Sachs Group MTN		
4.017%, VAR ICE LIBOR USD 3 Month + 1.373%, 10/31/38.....	2,375,000	2,566,722
4.000%, 03/03/24 .....	1,455,000	1,520,825
3.272%, VAR ICE LIBOR USD 3 Month + 1.201%, 09/29/25.....	845,000	870,059
Golub Capital BDC		
2.500%, 08/24/26 .....	3,530,000	3,399,977
HSBC Holdings		
6.800%, 06/01/38 .....	425,000	578,189
6.500%, 05/02/36 .....	685,000	897,558
6.500%, 09/15/37 .....	2,375,000	3,150,269
4.950%, 03/31/30 .....	1,250,000	1,423,677
4.375%, 11/23/26 .....	420,000	448,106
4.300%, 03/08/26 .....	2,500,000	2,680,776
4.000%, 03/30/22 .....	410,000	412,414
3.950%, VAR ICE LIBOR USD 3 Month + 0.987%, 05/18/24.....	1,350,000	1,389,250
2.848%, VAR U.S. SOFR + 2.387%, 06/04/31.....	825,000	807,530
2.357%, VAR U.S. SOFR + 1.947%, 08/18/31.....	1,200,000	1,128,306
0.976%, VAR U.S. SOFR + 0.708%, 05/24/25.....	1,450,000	1,416,316
Intercontinental Exchange		
2.650%, 09/15/40 .....	1,485,000	1,359,698
JPMorgan Chase		
8.750%, 09/01/30 .....	1,095,000	1,598,050
7.625%, 10/15/26 .....	100,000	122,927
4.493%, VAR U.S. SOFR + 3.790%, 03/24/31.....	1,450,000	1,619,300
4.250%, 10/01/27 .....	1,199,000	1,305,130
4.125%, 12/15/26 .....	500,000	538,936
4.032%, VAR ICE LIBOR USD 3 Month + 1.460%, 07/24/48.....	675,000	747,084

## CORPORATE OBLIGATIONS — continued

	Face Amount	Value
<b>FINANCIALS — continued</b>		
4.023%, VAR ICE LIBOR USD 3 Month + 1.000%, 12/05/24 .....	\$ 1,515,000	\$ 1,576,473
3.897%, VAR ICE LIBOR USD 3 Month + 1.220%, 01/23/49 .....	270,000	293,002
3.797%, VAR ICE LIBOR USD 3 Month + 0.890%, 07/23/24 .....	2,155,000	2,222,358
3.625%, 12/01/27 .....	240,000	252,516
3.328%, VAR U.S. SOFR + 1.580%, 04/22/52 .....	590,000	593,021
2.956%, VAR U.S. SOFR + 2.515%, 05/13/31 .....	2,895,000	2,876,572
2.522%, VAR U.S. SOFR + 2.040%, 04/22/31 .....	925,000	901,568
Lloyds Banking Group		
4.650%, 03/24/26 .....	525,000	565,293
4.582%, 12/10/25 .....	1,953,000	2,084,132
4.500%, 11/04/24 .....	525,000	555,276
Macquarie Group		
1.340%, VAR U.S. SOFR + 1.069%, 01/12/27(A).....	710,000	678,907
Metropolitan Life Global Funding I MTN		
0.620%, VAR U.S. SOFR + 0.570%, 01/13/23(A).....	3,755,000	3,767,658
Mitsubishi UFJ Financial Group		
1.538%, VAR US Treas Yield Curve Rate T Note Const Mat 1 Yr + 0.750%, 07/20/27....	1,840,000	1,769,617
Morgan Stanley MTN		
4.431%, VAR ICE LIBOR USD 3 Month + 1.628%, 01/23/30 .....	395,000	436,308
3.950%, 04/23/27 .....	1,890,000	2,013,420
3.875%, 04/29/24 .....	1,485,000	1,551,183
3.217%, VAR U.S. SOFR + 1.485%, 04/22/42 .....	810,000	797,528
3.125%, 01/23/23 .....	1,685,000	1,717,560
3.125%, 07/27/26 .....	115,000	118,969
NatWest Group		
6.125%, 12/15/22 .....	1,010,000	1,050,751
6.000%, 12/19/23 .....	3,450,000	3,703,562
4.269%, VAR ICE LIBOR USD 3 Month + 1.762%, 03/22/25 .....	1,640,000	1,712,970
1.642%, VAR US Treas Yield Curve Rate T Note Const Mat 1 Yr + 0.900%, 06/14/27....	3,025,000	2,916,230
New York Life Insurance		
6.750%, 11/15/39(A) .....	565,000	808,558

## CORPORATE OBLIGATIONS — continued

	Face Amount	Value
<b>FINANCIALS — continued</b>		
Owl Rock Capital		
3.400%, 07/15/26 .....	\$ 1,000,000	\$ 994,876
2.625%, 01/15/27 .....	9,170,000	8,781,079
Santander Holdings USA		
3.244%, 10/05/26 .....	2,630,000	2,688,524
Spirit Realty		
3.400%, 01/15/30 .....	1,330,000	1,358,734
Truist Bank		
2.636%, VAR US Treas Yield Curve Rate T Note Const Mat 5 Yr + 1.150%, 09/17/29....	2,315,000	2,353,682
UBS Group		
1.494%, VAR US Treas Yield Curve Rate T Note Const Mat 1 Yr + 0.850%, 08/10/27(A)	430,000	409,726
UniCredit MTN		
7.296%, VAR USD ICE Swap 11:00 NY 5 Yr + 4.914%, 04/02/34(A).....	2,275,000	2,611,904
5.459%, VAR US Treas Yield Curve Rate T Note Const Mat 5 Yr + 4.750%, 06/30/35(A)	1,600,000	1,671,781
Unum Group		
6.750%, 12/15/28 .....	615,000	745,768
Wells Fargo MTN		
5.013%, VAR U.S. SOFR + 4.502%, 04/04/51.....	2,619,480	3,361,840
4.300%, 07/22/27 .....	1,950,000	2,120,499
4.100%, 06/03/26 .....	500,000	533,960
3.068%, VAR U.S. SOFR + 2.530%, 04/30/41.....	575,000	555,386
2.188%, VAR U.S. SOFR + 2.000%, 04/30/26.....	565,000	564,206
2.164%, VAR ICE LIBOR USD 3 Month + 0.750%, 02/11/26.....	855,000	854,936
		<u>201,846,798</u>
<b>HEALTH CARE — 1.0%</b>		
Abbott Laboratories		
3.400%, 11/30/23 .....	2,893,000	2,989,256
Aetna		
2.800%, 06/15/23 .....	1,375,000	1,399,907
Anthem		
3.350%, 12/01/24 .....	680,000	706,663
2.375%, 01/15/25 .....	360,000	364,984
Cigna		
7.875%, 05/15/27 .....	764,000	963,802
4.125%, 11/15/25 .....	425,000	454,063
3.750%, 07/15/23 .....	848,000	874,818

## CORPORATE OBLIGATIONS — continued

	Face Amount	Value
<b>HEALTH CARE — continued</b>		
CVS Health		
5.050%, 03/25/48 .....	\$ 2,875,000	\$ 3,527,189
4.780%, 03/25/38 .....	1,525,000	1,762,167
4.125%, 04/01/40 .....	225,000	243,021
3.750%, 04/01/30 .....	300,000	319,025
3.500%, 07/20/22 .....	1,635,000	1,649,499
Royalty Pharma		
1.750%, 09/02/27 .....	975,000	927,970
Zoetis		
4.500%, 11/13/25 .....	1,000,000	1,081,299
		<u>17,263,663</u>
<b>INDUSTRIALS — 1.0%</b>		
BNSF Railway 2007-1 Pass Through Trust		
5.996%, 04/01/24 .....	15,977	16,883
Burlington Northern and Santa Fe Railway 2001-1 Pass Through Trust		
6.727%, 07/15/22 .....	55,980	56,407
Burlington Northern and Santa Fe Railway Pass Through Trust, Ser 2006-1		
5.720%, 01/15/24 .....	29,250	30,218
Burlington Northern Santa Fe		
3.750%, 04/01/24 .....	1,750,000	1,825,860
Caterpillar Financial Services MTN		
0.200%, VAR U.S. SOFR + 0.150%, 11/17/22 .....	5,180,000	5,182,119
Cemex		
7.375%, 06/05/27(A) .....	1,700,000	1,854,657
5.450%, 11/19/29(A) .....	475,000	492,575
5.200%, 09/17/30(A) .....	1,950,000	2,008,500
CRH America		
3.875%, 05/18/25(A) .....	1,175,000	1,234,420
CSX Transportation		
6.251%, 01/15/23 .....	33,358	34,854
Federal Express 1999 Pass Through Trust		
7.650%, 01/15/23 .....	145,370	151,159
FedEx		
5.250%, 05/15/50 .....	1,200,000	1,494,441
SMBC Aviation Capital Finance DAC		
3.550%, 04/15/24(A) .....	845,000	872,009
Union Pacific		
4.163%, 07/15/22 .....	375,000	377,802
3.200%, 05/20/41 .....	790,000	793,591
2.950%, 01/15/23 .....	1,975,000	2,001,891

## CORPORATE OBLIGATIONS — continued

	Face Amount	Value
<b>INDUSTRIALS — continued</b>		
Union Pacific Railroad 2002 Pass Through Trust		
6.061%, 01/17/23 .....	\$ 70,086	\$ 72,256
Union Pacific Railroad 2003 Pass Through Trust		
4.698%, 01/02/24 .....	1,912	1,976
Union Pacific Railroad 2005 Pass Through Trust		
5.082%, 01/02/29 .....	35,700	39,397
Union Pacific Railroad 2007-3 Pass Through Trust		
6.176%, 01/02/31 .....	23,285	27,472
		<u>18,568,487</u>
<b>INFORMATION TECHNOLOGY — 1.8%</b>		
Apple		
2.650%, 02/08/51 .....	580,000	529,149
2.400%, 08/20/50 .....	1,380,000	1,194,855
Arrow Electronics		
3.875%, 01/12/28 .....	1,677,000	1,772,979
3.250%, 09/08/24 .....	1,585,000	1,630,809
Broadcom		
4.150%, 11/15/30 .....	370,000	393,750
4.110%, 09/15/28 .....	446,000	474,561
3.875%, 01/15/27 .....	1,720,000	1,812,703
Dell International		
8.350%, 07/15/46 .....	308,000	486,718
6.020%, 06/15/26 .....	8,075,000	9,162,148
3.375%, 12/15/41(A).....	210,000	190,215
Hewlett Packard Enterprise		
1.450%, 04/01/24 .....	1,440,000	1,428,361
International Business Machines		
2.950%, 05/15/50 .....	680,000	626,616
Microchip Technology		
0.983%, 09/01/24(A).....	1,450,000	1,410,564
NXP BV		
4.875%, 03/01/24(A).....	1,490,000	1,577,173
3.875%, 06/18/26(A).....	210,000	222,561
Oracle		
3.900%, 05/15/35 .....	2,005,000	2,016,852
3.600%, 04/01/40 .....	420,000	389,046
2.950%, 04/01/30 .....	1,100,000	1,077,592
2.875%, 03/25/31 .....	200,000	193,020
PayPal Holdings		
3.250%, 06/01/50 .....	2,575,000	2,565,502
VMware		
4.650%, 05/15/27 .....	1,655,000	1,815,627
1.400%, 08/15/26 .....	750,000	718,219
0.600%, 08/15/23 .....	600,000	591,880

**CORPORATE OBLIGATIONS — continued**

	Face Amount	Value
<b>INFORMATION TECHNOLOGY — continued</b>		
Western Digital		
2.850%, 02/01/29 .....	\$ 420,000	\$ 405,334
		32,686,234
<b>MATERIALS — 0.3%</b>		
Dow Chemical		
9.400%, 05/15/39 .....	212,000	365,330
7.375%, 11/01/29 .....	682,000	894,009
DuPont de Nemours		
4.493%, 11/15/25 .....	2,620,000	2,834,152
Glencore Funding		
1.625%, 09/01/25(A) .....	195,000	190,981
LYB International Finance III		
4.200%, 05/01/50 .....	200,000	214,796
3.375%, 10/01/40 .....	1,060,000	1,029,397
2.250%, 10/01/30 .....	150,000	143,234
		5,671,899
<b>UTILITIES — 1.4%</b>		
Alabama Power		
3.700%, 12/01/47 .....	1,550,000	1,620,278
Berkshire Hathaway Energy		
6.125%, 04/01/36 .....	54,000	71,044
CenterPoint Energy Houston Electric		
3.350%, 04/01/51 .....	940,000	962,564
CenterPoint Energy Resources		
1.750%, 10/01/30 .....	1,135,000	1,049,530
Commonwealth Edison		
4.000%, 03/01/48 .....	485,000	535,772
Consolidated Edison of New York		
4.450%, 03/15/44 .....	2,010,000	2,251,484
Dominion Energy		
5.750%, VAR ICE LIBOR USD 3 Month +		
3.057%, 10/01/54 .....	2,100,000	2,194,500
Duke Energy Florida		
3.850%, 11/15/42 .....	385,000	403,585
3.200%, 01/15/27 .....	655,000	686,811
Enel Finance International		
6.800%, 09/15/37(A) .....	1,725,000	2,334,218
6.000%, 10/07/39(A) .....	1,050,000	1,339,582
Exelon		
3.950%, 06/15/25 .....	1,120,000	1,183,927
Georgia Power		
2.200%, 09/15/24 .....	570,000	573,707
MidAmerican Energy MTN		
5.800%, 10/15/36 .....	320,000	418,768

**CORPORATE OBLIGATIONS — continued**

	Face Amount	Value
<b>UTILITIES — continued</b>		
Pacific Gas and Electric		
4.950%, 07/01/50 .....	\$ 1,215,000	\$ 1,235,332
PacifiCorp		
6.350%, 07/15/38 .....	690,000	929,428
PECO Energy		
4.150%, 10/01/44 .....	825,000	919,141
3.000%, 09/15/49 .....	845,000	796,075
Southern		
4.000%, VAR US Treas Yield Curve Rate T Note Const Mat 5 Yr + 3.733%, 01/15/51 ....	2,225,000	2,241,710
3.750%, VAR US Treas Yield Curve Rate T Note Const Mat 5 Yr + 2.915%, 09/15/51 ....	1,625,000	1,585,789
Virginia Electric and Power		
4.650%, 08/15/43 .....	580,000	677,093
		24,010,338
Total Corporate Obligations (Cost \$483,483,313) .....		497,356,353

**MORTGAGE-BACKED SECURITIES — 26.6%**

	Face Amount	Value
<b>Agency Mortgage-Backed Obligation — 21.3%</b>		
FHLMC		
7.000%, 11/01/32 .....	\$ 254,438	\$ 284,375
7.000%, 10/01/32 .....	7,705	8,717
7.000%, 07/01/32 .....	3,443	3,971
7.000%, 06/01/32 .....	59,942	69,151
6.500%, 01/01/38 .....	1,175	1,329
6.500%, 09/01/37 .....	31,435	35,836
6.500%, 08/01/37 .....	4,157	4,585
6.500%, 12/01/32 .....	66,617	74,887
6.500%, 12/01/31 .....	2,626	2,910
6.000%, 05/01/39 .....	48,067	54,579
6.000%, 02/01/39 .....	19,753	22,306
6.000%, 09/01/38 .....	12,108	13,856
6.000%, 06/01/38 .....	3,322	3,452
6.000%, 11/01/36 .....	6,823	7,670
6.000%, 12/01/33 .....	13,740	15,680
6.000%, 01/01/24 .....	22,462	23,113
5.500%, 06/01/37 .....	909	993
5.500%, 01/01/35 .....	80,046	89,365
5.000%, 04/01/34 .....	9,364	10,303
4.500%, 09/01/48 .....	802,968	861,283
4.500%, 03/01/47 .....	1,144,282	1,246,997
4.500%, 11/01/45 .....	413,256	451,879
4.500%, 02/01/45 .....	1,276,744	1,388,539
4.500%, 08/01/44 .....	1,056,887	1,156,972
4.500%, 07/01/44 .....	370,534	406,133
4.500%, 03/01/44 .....	14,064	15,375
4.500%, 01/01/44 .....	113,164	123,411

## MORTGAGE-BACKED SECURITIES — continued

	Face Amount	Value
4.500%, 12/01/43 .....	\$ 111,106	\$ 120,755
4.500%, 11/01/43 .....	13,734	15,147
4.500%, 09/01/41 .....	322,954	351,807
4.500%, 07/01/41 .....	12,916	14,167
4.500%, 12/01/33 .....	26,177	28,321
4.500%, 06/01/31 .....	25,496	27,469
4.500%, 06/01/26 .....	6,644	6,906
4.500%, 02/01/26 .....	8,899	9,380
4.000%, 01/01/52 .....	1,360,000	1,445,438
4.000%, 06/01/50 .....	0	—
4.000%, 05/01/46 .....	1,724,765	1,855,295
4.000%, 07/01/34 .....	84,161	90,609
4.000%, 10/01/31 .....	51,953	55,385
3.500%, 02/01/52 .....	1,875,000	1,957,489
3.500%, 01/01/52 .....	1,825,485	1,903,887
3.500%, 10/01/51 .....	2,924,361	3,049,958
3.500%, 08/01/51 .....	0	—
3.500%, 04/01/37 .....	782,360	823,395
3.000%, 12/01/51 .....	1,605,516	1,642,503
3.000%, 11/01/51 .....	7,238,378	7,427,627
3.000%, 09/01/51 .....	0	—
3.000%, 08/01/51 .....	0	—
3.000%, 07/01/51 .....	2,070,837	2,125,465
3.000%, 02/01/50 .....	1,658,942	1,706,684
2.738%, VAR ICE LIBOR USD 12 Month + 1.622%, 12/01/45 .....	405,999	420,339
2.702%, VAR ICE LIBOR USD 12 Month + 1.630%, 02/01/45 .....	163,125	169,204
2.514%, VAR ICE LIBOR USD 12 Month + 1.630%, 02/01/45 .....	21,102	21,877
2.500%, 02/01/51 .....	4,310,007	4,330,684
2.500%, 11/01/50 .....	7,939,966	7,949,801
2.500%, 10/01/50 .....	6,335,496	6,365,829
2.500%, 07/01/50 .....	8,578,229	8,608,918
2.142%, VAR ICE LIBOR USD 12 Month + 1.878%, 01/01/42 .....	43,148	45,017
2.069%, VAR ICE LIBOR USD 12 Month + 1.704%, 04/01/38 .....	101,189	106,048
2.056%, VAR ICE LIBOR USD 12 Month + 1.807%, 10/01/41 .....	12,961	13,484
2.052%, VAR ICE LIBOR USD 12 Month + 1.794%, 08/01/42 .....	3,533	3,670
2.037%, VAR ICE LIBOR USD 12 Month + 1.754%, 11/01/39 .....	119,007	124,810
2.014%, VAR ICE LIBOR USD 12 Month + 1.630%, 01/01/45 .....	386,839	399,415

## MORTGAGE-BACKED SECURITIES — continued

	Face Amount	Value
2.000%, 01/01/52 .....	\$ 1,420,000	\$ 1,386,565
2.000%, 12/01/50 .....	6,107,440	5,979,471
2.000%, 11/01/50 .....	1,365,556	1,337,460
2.000%, 09/01/50 .....	3,341,888	3,267,437
2.000%, 07/01/50 .....	9,986,359	9,769,408
2.000%, 02/01/42 .....	1,730,000	1,711,005
1.977%, VAR ICE LIBOR USD 12 Month + 1.651%, 08/01/44 .....	491,652	509,867
1.917%, VAR ICE LIBOR USD 12 Month + 1.650%, 04/01/43 .....	55,609	57,626
1.880%, VAR ICE LIBOR USD 12 Month + 1.630%, 12/01/44 .....	38,792	39,990
1.880%, VAR ICE LIBOR USD 12 Month + 1.630%, 07/01/44 .....	56,409	58,396
1.880%, VAR ICE LIBOR USD 12 Month + 1.630%, 05/01/44 .....	13,880	14,361
1.876%, VAR ICE LIBOR USD 12 Month + 1.613%, 01/01/44 .....	29,200	30,165
1.862%, VAR ICE LIBOR USD 12 Month + 1.611%, 11/01/44 .....	854,470	883,678
1.860%, VAR ICE LIBOR USD 12 Month + 1.611%, 10/01/44 .....	47,883	49,522
FHLMC STACR REMIC Trust 2021-DNA3, Ser 2021-DNA3, CI M2 2.150%, VAR SOFR30A + 2.100%, 10/25/33 (A).....	815,000	824,149
FHLMC STACR REMIC Trust 2021-DNA6, Ser 2021-DNA6, CI M2 1.550%, VAR SOFR30A + 1.500%, 10/25/41 (A).....	1,975,000	1,962,656
FHLMC Structured Pass-Through Certificates, Ser 2002-41, CI 2A 4.861%, 07/25/32 (B).....	24,694	25,987
FHLMC Structured Pass-Through Certificates, Ser 2002-48, CI 1A 4.518%, 07/25/33 (B).....	221,065	234,672
FHLMC Structured Pass-Through Certificates, Ser 2002-51, CI 1A 6.500%, 09/25/43 (B).....	75,818	91,206
FHLMC Structured Pass-Through Certificates, Ser 2002-51, CI 2A 7.500%, 08/25/42 (B).....	4,401	5,581
FHLMC Structured Pass-Through Certificates, Ser 2003-54, CI 3A 7.000%, 02/25/43 .....	385,735	451,693



## MORTGAGE-BACKED SECURITIES — continued

	Face Amount	Value
FHLMC Structured Pass-Through Certificates, Ser 2003-57, CI 1A2		
7.000%, 07/25/43 .....	\$ 24,629	\$ 28,869
FHLMC, Ser 1998-2084, CI ZC		
6.500%, 08/15/28 .....	63,207	69,334
FHLMC, Ser 2001-2295, CI BD		
6.000%, 03/15/31 .....	15,185	16,766
FHLMC, Ser 2003-2676, CI PZ		
5.500%, 09/15/33 .....	55,921	61,960
FHLMC, Ser 2005-2944, CI OH		
5.500%, 03/15/35 .....	200,170	225,405
FHLMC, Ser 2005-2957, CI VZ		
5.000%, 02/15/35 .....	55,448	60,998
FHLMC, Ser 2006-3143, CI BC		
5.500%, 02/15/36 .....	156,043	175,899
FHLMC, Ser 2006-3185, CI GT		
6.000%, 07/15/26 .....	60,131	64,573
FHLMC, Ser 2007-3330, CI GZ		
5.500%, 06/15/37 .....	2,795	3,043
FHLMC, Ser 2009-3609, CI LA		
4.000%, 12/15/24 .....	3	3
FHLMC, Ser 2013-299, CI F1		
0.606%, VAR ICE LIBOR USD 1 Month + 0.500%, 01/15/43 .....	214,721	215,517
FHLMC, Ser 2013-4283, CI EW		
4.500%, 12/15/43 (B) .....	152,667	161,800
FHLMC, Ser 2014-4319, CI MA		
4.500%, 03/15/44 (B) .....	272,628	295,863
FHLMC, Ser 2021-5092, CI BC		
2.500%, 06/25/36 .....	689,088	694,548
FNMA		
7.000%, 12/01/37 .....	338	387
7.000%, 08/01/32 .....	142,938	160,465
7.000%, 11/01/29 .....	50,768	56,434
6.500%, 01/01/49 .....	1,750	2,024
6.500%, 10/01/39 .....	51,269	58,218
6.500%, 08/01/39 .....	12,518	14,335
6.500%, 10/01/38 .....	18,036	20,629
6.500%, 03/01/38 .....	7,151	7,922
6.500%, 02/01/38 .....	1,068	1,223
6.500%, 12/01/37 .....	1,330	1,521
6.500%, 11/01/37 .....	1,247	1,422
6.500%, 03/01/35 .....	190,989	214,401
6.500%, 05/01/33 .....	3,294	3,635
6.500%, 12/01/32 .....	12,214	13,658
6.500%, 08/01/32 .....	27,698	30,683
6.000%, 05/01/38 .....	42,239	48,624
6.000%, 08/01/37 .....	15,612	17,468
6.000%, 03/01/37 .....	13,125	14,924
6.000%, 09/01/36 .....	88,583	100,934
6.000%, 03/01/36 .....	11,898	13,550
6.000%, 11/01/35 .....	15,822	17,959
6.000%, 07/01/35 .....	2,842	3,193

## MORTGAGE-BACKED SECURITIES — continued

	Face Amount	Value
6.000%, 04/01/35 .....	\$ 21,937	\$ 24,809
6.000%, 04/01/34 .....	15,830	17,923
6.000%, 03/01/34 .....	231,140	261,069
6.000%, 12/01/33 .....	4,326	4,927
6.000%, 11/01/33 .....	4,371	4,987
6.000%, 12/01/32 .....	5,643	6,342
6.000%, 06/01/23 .....	1,567	1,590
6.000%, 10/01/22 .....	308	311
5.500%, 02/01/38 .....	3,126	3,442
5.500%, 04/01/37 .....	106,367	119,277
5.500%, 09/01/36 .....	12,596	14,157
5.500%, 10/01/35 .....	64,351	72,531
5.500%, 04/01/35 .....	209,099	232,940
5.500%, 11/01/33 .....	8,171	9,185
5.500%, 06/01/33 .....	12,750	14,326
5.500%, 11/01/29 .....	9,402	10,330
5.500%, 01/01/25 .....	6,322	6,445
5.500%, 05/01/24 .....	1,206	1,236
5.500%, 03/01/24 .....	1,143	1,163
5.500%, 01/01/24 .....	155	155
5.500%, 11/01/23 .....	68	69
5.000%, 03/01/49 .....	540,580	587,896
5.000%, 12/01/48 .....	365,666	400,135
5.000%, 08/01/40 .....	19,100	21,451
5.000%, 09/01/39 .....	56,659	63,500
5.000%, 09/01/25 .....	33,807	34,760
5.000%, 04/01/25 .....	330	339
4.500%, 03/01/52 .....	914,175	985,698
4.500%, 06/01/48 .....	560,688	600,955
4.500%, 02/01/46 .....	1,134,124	1,241,928
4.500%, 02/01/45 .....	519,195	569,628
4.500%, 10/01/44 .....	32,995	36,068
4.500%, 09/01/43 .....	10,848	11,820
4.500%, 01/01/43 .....	990,724	1,075,592
4.500%, 07/01/42 .....	242,426	265,561
4.500%, 12/01/41 .....	31,174	34,125
4.500%, 11/01/41 .....	31,512	34,354
4.500%, 09/01/41 .....	18,019	19,578
4.500%, 08/01/41 .....	17,649	19,331
4.500%, 05/01/41 .....	2,202,127	2,408,593
4.500%, 06/01/36 .....	28,346	31,073
4.500%, 09/01/31 .....	22,016	23,702
4.500%, 06/01/31 .....	17,506	18,850
4.500%, 01/01/31 .....	62,945	67,736
4.500%, 08/01/26 .....	114,412	119,103
4.500%, 10/01/24 .....	33,998	35,316
4.000%, 10/01/51 .....	1,800,000	1,913,000
4.000%, 08/01/51 .....	—	—
4.000%, 04/01/48 .....	1,828,984	1,949,880
4.000%, 03/01/46 .....	3,932,728	4,243,663
4.000%, 01/01/37 .....	733,251	781,887
4.000%, 01/01/35 .....	2,389,683	2,571,905
4.000%, 10/01/34 .....	1,194,259	1,269,827
4.000%, 06/01/34 .....	1,383,338	1,485,732
4.000%, 03/01/34 .....	574,931	618,977

## MORTGAGE-BACKED SECURITIES — continued

	Face Amount	Value
4.000%, 11/01/33 .....	\$ 842,269	\$906,359
4.000%, 10/01/32 .....	26,265	27,928
4.000%, 09/01/31 .....	196,651	210,678
4.000%, 12/01/30 .....	245,628	261,351
4.000%, 11/01/30 .....	207,333	220,617
3.729%, VAR ICE LIBOR USD 12 Month + 1.620%, 11/01/48 .....	729,675	748,059
3.500%, 01/01/52 .....	2,413,428	2,517,081
3.500%, 11/01/51 .....	1,554,504	1,621,268
3.500%, 10/01/51 .....	1,754,301	1,829,645
3.500%, 08/01/51 .....	68,475	71,416
3.500%, 06/01/51 .....	0	—
3.500%, 04/01/37 .....	660,412	688,776
3.500%, 02/01/31 .....	1,218,399	1,278,832
3.500%, 12/01/29 .....	427,202	445,780
3.000%, 02/01/52 .....	2,420,000	2,476,409
3.000%, 10/01/51 .....	2,690,974	2,763,492
3.000%, 04/01/51 .....	2,456,886	2,518,932
3.000%, 07/01/50 .....	1,188,128	1,221,958
2.961%, VAR ICE LIBOR USD 12 Month + 1.610%, 10/01/47 .....	206,791	213,002
2.895%, VAR ICE LIBOR USD 12 Month + 1.580%, 09/01/47 .....	418,940	431,019
2.610%, VAR ICE LIBOR USD 12 Month + 1.565%, 05/01/45 .....	438,921	454,272
2.500%, 12/01/51 .....	7,912,667	7,944,513
2.500%, 09/01/51 .....	1,573,457	1,575,607
2.500%, 08/01/51 .....	7,346,745	7,355,399
2.500%, 05/01/51 .....	1,492,315	1,494,351
2.500%, 04/01/51 .....	0	—
2.500%, 02/01/51 .....	13,908,459	13,938,822
2.500%, 01/01/51 .....	1,548,881	1,549,659
2.500%, 11/01/50 .....	12,003,510	12,051,493
2.500%, 10/01/50 .....	11,525,666	11,566,783
2.500%, 07/01/50 .....	15,310,489	15,344,951
2.500%, 05/01/46 .....	0	—
2.500%, 10/01/41 .....	3,178,672	3,234,280
2.500%, 05/01/41 .....	921,349	937,465
2.500%, 08/01/36 .....	2,126,782	2,183,113
2.500%, 07/01/36 .....	1,206,646	1,242,351
2.143%, VAR US Treas Yield Curve Rate T Note Const Mat 1 Yr + 2.143%, 08/01/34 ....	2,794	2,812
2.082%, VAR ICE LIBOR USD 12 Month + 1.789%, 06/01/38 .....	5,988	6,285
2.081%, VAR US Treas Yield Curve Rate T Note Const Mat 1 Yr + 1.999%, 09/01/34 ....	1,014	1,064

## MORTGAGE-BACKED SECURITIES — continued

	Face Amount	Value
2.028%, VAR ICE LIBOR USD 12 Month + 1.778%, 12/01/39 .....	\$ 14,185	\$ 14,249
2.000%, 11/01/51 .....	3,199,879	3,103,023
2.000%, 10/01/51 .....	5,467,557	5,335,060
2.000%, 09/01/51 .....	6,238,939	6,093,314
2.000%, 08/01/51 .....	1,580,043	1,542,625
2.000%, 04/01/51 .....	1,438,178	1,395,620
2.000%, 02/01/51 .....	1,239,047	1,211,060
2.000%, 01/01/51 .....	5,262,097	5,148,122
2.000%, 09/01/50 .....	5,195,852	5,080,405
2.000%, 10/01/41 .....	2,345,487	2,304,862
2.000%, 09/01/36 .....	1,583,105	1,592,446
2.000%, 03/01/36 .....	4,145,065	4,175,569
2.000%, 01/01/36 .....	1,389,603	1,399,954
1.960%, VAR ICE LIBOR USD 12 Month + 1.698%, 04/01/44 .....	103,332	107,118
1.933%, VAR ICE LIBOR USD 12 Month + 1.568%, 02/01/44 .....	12,572	12,974
1.925%, VAR ICE LIBOR USD 12 Month + 1.550%, 02/01/44 .....	1,454	1,461
1.894%, VAR ICE LIBOR USD 12 Month + 1.552%, 02/01/44 .....	15,492	15,986
1.872%, VAR ICE LIBOR USD 12 Month + 1.566%, 05/01/44 .....	87,880	91,019
1.858%, VAR ICE LIBOR USD 12 Month + 1.580%, 04/01/44 .....	152,573	158,047
1.850%, VAR ICE LIBOR USD 12 Month + 1.600%, 12/01/44 .....	39,717	41,014
1.840%, VAR ICE LIBOR USD 12 Month + 1.590%, 12/01/44 .....	358,504	369,995
1.836%, VAR ICE LIBOR USD 12 Month + 1.589%, 07/01/44 .....	301,780	312,663
1.830%, VAR ICE LIBOR USD 12 Month + 1.580%, 09/01/44 .....	3,523	3,643
1.826%, VAR ICE LIBOR USD 12 Month + 1.576%, 10/01/44 .....	187,079	193,299
1.815%, VAR ICE LIBOR USD 12 Month + 1.565%, 01/01/44 .....	68,834	71,149
1.815%, VAR ICE LIBOR USD 12 Month + 1.565%, 08/01/43 .....	4,224	4,361

## MORTGAGE-BACKED SECURITIES — continued

	Face Amount	Value
1.714%, VAR ICE LIBOR USD 12 Month + 1.464%, 06/01/35 .....	\$ 3,107	\$ 3,119
1.500%, 10/01/50 .....	1,795,770	1,701,226
FNMA Connecticut Avenue Securities, Ser 2018-C06, CI 1M2 2.108%, VAR ICE LIBOR USD 1 Month + 2.000%, 03/25/31 .....	2,255,855	2,279,636
FNMA Grantor Trust 2000-T6, Ser 2000-T6, CI A1 7.500%, 11/25/40 .....	19,137	19,990
FNMA Grantor Trust 2001-T1, Ser 2001-T1, CI A1 7.500%, 10/25/40 .....	145,610	159,046
FNMA Grantor Trust 2001-T10, Ser 2001-T10, CI A1 7.000%, 12/25/41 .....	111,970	125,738
FNMA Grantor Trust 2001-T12, Ser 2001-T12, CI A1 6.500%, 08/25/41 .....	3,897	4,313
FNMA Grantor Trust 2001-T3, Ser 2001-T3, CI A1 7.500%, 11/25/40 .....	10,348	11,283
FNMA Grantor Trust 2001-T4, Ser 2001-T4, CI A1 7.500%, 07/25/41 .....	45,350	52,390
FNMA Grantor Trust 2001-T7, Ser 2001-T7, CI A1 7.500%, 02/25/41 .....	1,985	2,293
FNMA Grantor Trust 2001-T8, Ser 2001-T8, CI A1 7.500%, 07/25/41 .....	6,154	7,079
FNMA Grantor Trust 2004-T1, Ser 2004-T1, CI 1A2 6.500%, 01/25/44 .....	1,802	2,037
FNMA REMIC Trust 2001-W3, Ser 2001-W3, CI A 7.000%, 09/25/41 (B) .....	97,515	103,970
FNMA REMIC Trust 2002-W6, Ser 2002-W6, CI 2A 7.500%, 06/25/42 (B) .....	7,222	7,950
FNMA REMIC Trust 2002-W6, Ser 2002-W6, CI 2A1 7.000%, 06/25/42 (B) .....	7,222	7,694
FNMA REMIC Trust 2003-W4, Ser 2003-W4, CI 3A 5.253%, 10/25/42 (B) .....	78,034	87,431
FNMA TBA 2.500%, 03/01/43 .....	45,469,000	45,299,954
FNMA Trust 2003-W2, Ser 2003- W2, CI 1A3 7.500%, 07/25/42 .....	9,534	11,120

## MORTGAGE-BACKED SECURITIES — continued

	Face Amount	Value
FNMA Trust 2004-W2, Ser 2004- W2, CI 2A2 7.000%, 02/25/44 .....	\$ 19,200	\$ 21,882
FNMA Trust 2004-W2, Ser 2004- W2, CI 5A 7.500%, 03/25/44 .....	7,666	8,681
FNMA, Ser 2001-2, CI ZK 6.500%, 02/25/31 .....	11,778	13,011
FNMA, Ser 2001-79, CI BA 7.000%, 03/25/45 .....	16,876	18,943
FNMA, Ser 2002-33, CI A1 7.000%, 06/25/32 .....	47,352	53,315
FNMA, Ser 2007-21, CI MT 5.750%, 03/25/37 .....	8,811	9,690
FNMA, Ser 2009-11, CI MP 7.000%, 03/25/49 .....	7,718	9,008
FNMA, Ser 2010-136, CI BA 3.500%, 12/25/30 .....	248,616	257,514
FNMA, Ser 2014-1, CI KF 0.708%, VAR ICE LIBOR USD 1 Month + 0.600%, 02/25/44 .....	443,458	450,151
FREMF 2015-K42 Mortgage Trust, Ser K42, CI C 3.849%, 01/25/48 (A)(B) .....	3,300,000	3,395,114
FREMF 2015-K44 Mortgage Trust, Ser K44, CI C 3.669%, 01/25/48 (A)(B) .....	1,900,000	1,946,199
FREMF 2015-K46 Mortgage Trust, Ser K46, CI C 3.695%, 04/25/48 (A)(B) .....	2,560,000	2,608,374
FREMF 2015-K47 Mortgage Trust, Ser K47, CI C 3.588%, 06/25/48 (A)(B) .....	1,445,000	1,478,794
FREMF 2016-K55 Mortgage Trust, Ser K55, CI C 4.163%, 04/25/49 (A)(B) .....	1,225,000	1,272,053
FREMF 2016-K56 Mortgage Trust, Ser K56, CI C 3.941%, 06/25/49 (A)(B) .....	2,555,000	2,651,801
FREMF 2016-K57 Mortgage Trust, Ser K57, CI C 3.917%, 08/25/49 (A)(B) .....	3,060,000	3,168,387
FREMF 2016-K60 Mortgage Trust, Ser K60, CI C 3.540%, 12/25/49 (A)(B) .....	1,370,000	1,403,503
FREMF 2017-K62 Mortgage Trust, Ser K62, CI C 3.879%, 01/25/50 (A)(B) .....	3,166,000	3,275,933
FREMF 2017-K69 Mortgage Trust, Ser K69, CI C 3.726%, 10/25/49 (A)(B) .....	2,424,000	2,518,037
FREMF 2018-K732 Mortgage Trust, Ser K732, CI C 4.057%, 05/25/25 (A)(B) .....	3,050,000	3,153,051

**MORTGAGE-BACKED SECURITIES — continued**

	Face Amount	Value
FREMF 2018-K83 Mortgage Trust, Ser K83, CI C 4.275%, 11/25/51 (A)(B).....	\$ 2,750,000	\$ 2,909,273
FREMF 2018-K85 Mortgage Trust, Ser K85, CI B 4.320%, 12/25/50 (A)(B).....	2,900,000	3,151,482
FREMF 2018-K86 Mortgage Trust, Ser K86, CI C 4.294%, 11/25/51 (A)(B).....	1,792,000	1,912,133
FREMF 2020-K737 Mortgage Trust, Ser K737, CI C 3.301%, 01/25/53 (A)(B).....	545,000	550,285
FREMF Mortgage Trust, Ser 2017-K61, CI C 3.687%, 12/25/49 (A)(B).....	2,160,000	2,194,201
GNMA		
7.000%, 12/15/29 .....	1,012	1,143
6.500%, 05/15/29 .....	1,908	2,105
4.000%, 01/20/52 .....	1,335,000	1,398,268
3.500%, 01/20/52 .....	1,560,000	1,622,351
3.500%, 08/20/51 .....	0	—
3.000%, 10/20/51 .....	2,005,865	2,057,643
2.500%, 10/20/51 .....	1,599,738	1,612,597
2.500%, 09/20/51 .....	3,169,791	3,195,271
2.500%, 05/20/51 .....	905,245	912,521
2.500%, 03/20/51 .....	2,094,282	2,111,117
GNMA, Ser 2002-49, CI ZG 6.000%, 07/20/32 .....	463,006	462,966
GNMA, Ser 2012-98, CI BM 4.913%, 08/20/42 (B) .....	211,793	224,682
GNMA, Ser 2017-H17, CI FQ 0.502%, VAR ICE LIBOR USD 12 Month + 0.270%, 09/20/67 .....	3,065,504	3,026,141
GNMA, Ser 2017-H22, CI FH 0.455%, VAR ICE LIBOR USD 12 Month + 0.220%, 11/20/67 .....	1,993,707	1,962,385
GNMA, Ser 2017-H24, CI FQ 0.567%, VAR ICE LIBOR USD 12 Month + 0.200%, 11/20/67 .....	2,074,515	2,040,512
GNMA, Ser 2018-H04, CI FK 0.351%, VAR ICE LIBOR USD 12 Month + 0.040%, 03/20/68 .....	1,857,054	1,815,242
GNMA, Ser 2018-H05, CI CF 0.371%, VAR ICE LIBOR USD 12 Month + 0.060%, 03/20/68 .....	1,918,778	1,876,786
GNMA, Ser 2019-H09, CI FG 0.631%, VAR ICE LIBOR USD 12 Month + 0.350%, 05/20/69 .....	872,832	865,435

**MORTGAGE-BACKED SECURITIES — continued**

	Face Amount	Value
GNMA, Ser 2020-H01, CI FV 0.754%, VAR ICE LIBOR USD 1 Month + 0.650%, 01/20/70 .....	\$ 7,736,174	\$ 7,852,189
Vendee Mortgage Trust 1993-1, Ser 1993-1, CI ZB 7.250%, 02/15/23 .....	4,889	5,010
Vendee Mortgage Trust 1995-1, Ser 1995-1, CI 2 7.793%, 02/15/25 .....	3,884	4,092
Vendee Mortgage Trust 1995-2, Ser 1995-2C, CI 3A 8.793%, 06/15/25 .....	2,478	2,720
Vendee Mortgage Trust 1998-2, Ser 1998-2, CI 2A 8.615%, 08/15/27 (B).....	709	756
		<u>377,996,585</u>
<b>Non-Agency Mortgage-Backed Obligation — 5.3%</b>		
Benchmark 2019-B10 Mortgage Trust, Ser B10, CI E 3.000%, 03/15/62 (A).....	1,100,000	920,201
Benchmark 2020-B16 Mortgage Trust, Ser B16, CI D 2.500%, 02/15/53 (A).....	4,755,000	4,019,548
CFCRE Commercial Mortgage Trust 2016-C6, Ser C6, CI D 4.197%, 11/10/49 (A)(B).....	1,800,000	1,619,601
Citigroup Commercial Mortgage Trust 2014-GC21, Ser GC21, CI D 4.942%, 05/10/47 (A)(B).....	3,585,000	3,320,729
COMM 2015-CCRE24 Mortgage Trust, Ser CR24, CI D 3.463%, 08/10/48 (B).....	490,000	448,328
Connecticut Avenue Securities Trust, Ser 2018-R07, CI 1M2 2.508%, VAR ICE LIBOR USD 1 Month + 2.400%, 04/25/31 (A).....	723,879	727,555
CSMC 2014-USA OA, Ser USA, CI A2 3.953%, 09/15/37 (A).....	1,250,000	1,293,183
CSMC 2014-USA OA, Ser USA, CI C 4.336%, 09/15/37 (A).....	3,140,000	3,007,104
CSMC 2021-NQM5 Trust, Ser 2021-NQM5, CI M1 2.168%, 05/25/66 (A)(B).....	1,135,000	1,100,879
CSMC Trust, Ser 2016-NXSR, CI AS 4.049%, 12/15/49 (B).....	4,145,000	4,409,800
FASST 2021-JR1 A2 2.000%, 04/25/51 .....	2,302,760	2,257,802
FASST 2021-S2 A2 09/2051 1.750%, 09/25/51 .....	2,235,712	2,176,363

**MORTGAGE-BACKED SECURITIES — continued**

	Face Amount	Value
FASST 21-S1-A2 07/25/2051		
1.750%, 07/25/51 .....	\$ 3,918,020	\$ 3,806,885
FIN AMER 19-JR2 06/25/69		
2.000%, 06/25/69 .....	1,987,355	2,166,379
FIN AMER 19-JR3 09/25/69		
2.000%, 09/25/69 .....	1,402,880	1,502,551
GS Mortgage Securities II, Ser GC10, CI B		
3.682%, 02/10/46 (A) .....	6,785,000	6,867,381
GS Mortgage Securities Trust 2017-GS8, Ser GS8, CI D		
2.700%, 11/10/50 (A) .....	2,205,000	1,995,684
JPMBB Commercial Mortgage Securities Trust 2014-C19, Ser C19, CI D		
4.656%, 04/15/47 (A)(B).....	3,030,000	3,015,678
JPMBB Commercial Mortgage Securities Trust 2014-C26, Ser C26, CI D		
3.877%, 01/15/48 (A)(B).....	1,000,000	951,421
JPMBB Commercial Mortgage Securities Trust 2015-C28, Ser C28, CI C		
4.148%, 10/15/48 (B) .....	4,740,000	4,744,740
JPMBB Commercial Mortgage Securities Trust, Ser 2014-C26, CI AS		
3.800%, 01/15/48 .....	5,885,000	6,106,793
New Residential Mortgage Loan Trust 2021-NQM2R, Ser 2021- NQ2R, CI M1		
2.201%, 10/25/58 (A)(B).....	1,684,000	1,654,642
NW RE-REMIC TRUST 2021- FRR1, Ser FRR1, CI AK88		
2.820%, 12/18/51 (A) .....	2,500,000	2,592,219
OBX 2022-NQM1 Trust, Ser 2022-NQM1, CI M1		
3.504%, 11/25/61 (A)(B).....	900,000	900,000
Onslow Bay Mortgage Loan Trust, Ser 2021-NQM4, CI M1		
3.248%, 10/25/61 (A) .....	1,530,000	1,528,026
Palisades Center Trust 2016- PLSD, Ser PLSD, CI A		
2.713%, 04/13/33 (A) .....	3,990,000	3,576,842
Residential Mortgage Loan Trust, Ser 2019-3, CI A1		
2.633%, 09/25/59 (A)(B).....	1,155,478	1,152,073
SFAVE Commercial Mortgage Securities Trust 2015-5AVE, Ser 5AVE, CI A1		
3.872%, 01/05/43 (A)(B).....	2,470,000	2,529,031
Shops at Crystals Trust 2016- CSTL, Ser CSTL, CI C		
3.731%, 07/05/36 (A)(B).....	2,500,000	2,378,118

**MORTGAGE-BACKED SECURITIES — continued**

	Face Amount	Value
SLG Office Trust 2021-OVA, Ser OVA, CI D		
2.851%, 07/15/41 (A).....	\$ 3,035,000	\$ 2,859,928
UBS Commercial Mortgage Trust, Ser 2012-C1, CI C		
5.676%, 05/10/45 (A)(B).....	6,970,000	7,006,211
Verus Securitization Trust 2021- 2, Ser 2021-2, CI M1		
2.187%, 02/25/66 (A)(B).....	2,500,000	2,449,691
Verus Securitization Trust 2021- 3, Ser 2021-3, CI M1		
2.397%, 06/25/66 (A)(B).....	1,350,000	1,322,731
Verus Securitization Trust 2021- 4, Ser 2021-4, CI M1		
2.195%, 07/25/66 (A)(B).....	1,215,000	1,166,458
Verus Securitization Trust 2021- R3, Ser 2021-R3, CI M1		
2.411%, 04/25/64 (A)(B).....	2,370,000	2,336,903
Wells Fargo Commercial Mortgage Trust 2015-C28, Ser C28, CI D		
4.084%, 05/15/48 (B).....	1,450,000	1,375,357
Wells Fargo Commercial Mortgage Trust, Ser 2019-C49, CI D		
3.000%, 03/15/52 (A).....	3,100,000	2,771,380
		<u>94,058,215</u>
Total Mortgage-Backed Securities (Cost \$480,155,613) .....		472,054,800

**ASSET-BACKED SECURITIES — 5.8%**

	Face Amount	Value
<b>Automotive — 2.6%</b>		
Carmax Auto Owner Trust 2019- 2, Ser 2019-2, CI D		
3.410%, 10/15/25 .....	\$ 1,700,000	\$ 1,734,742
Carvana Auto Receivables Trust 2019-1, Ser 2019-1A, CI D		
3.880%, 10/15/24 (A).....	4,220,000	4,278,177
Carvana Auto Receivables Trust 2019-2, Ser 2019-2A, CI D		
3.280%, 01/15/25 (A).....	3,200,000	3,246,842
Credit Acceptance Auto Loan Trust 2020-3, Ser 2020-3A, CI C		
2.280%, 02/15/30 (A).....	1,040,000	1,040,976
Drive Auto Receivables Trust 2018-5, Ser 2018-5, CI D		
4.300%, 04/15/26 .....	2,700,000	2,757,666
Drive Auto Receivables Trust 2019-1, Ser 2019-1, CI D		
4.090%, 06/15/26 .....	3,335,000	3,395,169

Catholic Responsible Investments

Bond Fund  
January 31, 2022  
(Unaudited)

**ASSET-BACKED SECURITIES —continued**

	Face Amount	Value
Drive Auto Receivables Trust 2019-3, Ser 2019-3, CI D 3.180%, 10/15/26 .....	\$ 4,720,000	\$ 4,820,009
Drive Auto Receivables Trust 2020-1, Ser 2020-1, CI D 2.700%, 05/17/27 .....	2,230,000	2,265,515
Drive Auto Receivables Trust 2020-2, Ser 2020-2, CI D 3.050%, 05/15/28 .....	2,200,000	2,247,315
DT Auto Owner Trust 2019-1, Ser 2019-1A, CI D 3.870%, 11/15/24 (A) .....	2,500,000	2,535,173
Exeter Automobile Receivables Trust 2020-2, Ser 2020-2A, CI D 4.730%, 04/15/26 (A) .....	1,600,000	1,671,000
Flagship Credit Auto Trust, Ser 2019-3, CI E 3.840%, 12/15/26 (A) .....	3,825,000	3,866,834
Ford Credit Auto Owner Trust 2021-REV1, Ser 2021-1, CI D 2.310%, 10/17/33 (A) .....	1,500,000	1,461,887
Santander Drive Auto Receivables Trust 2019-1, Ser 2019-1, CI D 3.650%, 04/15/25 .....	2,930,529	2,965,627
Santander Drive Auto Receivables Trust 2019-2, Ser 2019-2, CI D 3.220%, 07/15/25 .....	4,000,000	4,064,378
Santander Drive Auto Receivables Trust 2020-1, Ser 2020-1, CI C 4.110%, 12/15/25 .....	1,180,000	1,209,095
Santander Drive Auto Receivables Trust 2020-3, Ser 2020-3, CI D 1.640%, 11/16/26 .....	2,430,000	2,434,158
		<u>45,994,563</u>
<b>Other Asset-Backed Securities — 3.2%</b>		
AEP Texas Central Transition Funding III, Ser 2012-1, CI A3 2.845%, 03/01/26 .....	87,543	89,565
CASC 2019-NRM1 11/25/49 0.000%, 11/25/49 .....	1,185,781	1,050,579
DRIVEN BRANDS FUNDING, Ser 2019-1A, CI A2 4.641%, 04/20/49 (A) .....	3,165,488	3,300,103
KKR CLO Trust, Ser 2021-39A, CI A 1.312%, VAR ICE LIBOR USD 3 Month + 1.190%, 10/15/34 (A) .....	4,300,000	4,304,708
Navient Student Loan Trust 2016-5, Ser 2016-5A, CI A 1.358%, VAR ICE LIBOR USD 1 Month + 1.250%, 06/25/65 (A) .....	877,286	896,830

**ASSET-BACKED SECURITIES —continued**

	Face Amount	Value
Navient Student Loan Trust 2018-2, Ser 2018-2A, CI A3 0.858%, VAR ICE LIBOR USD 1 Month + 0.750%, 03/25/67 (A) .....	\$ 8,539,000	\$ 8,518,615
Navient Student Loan Trust 2021-1, Ser 2021-1A, CI A1B 0.708%, VAR ICE LIBOR USD 1 Month + 0.600%, 12/26/69 (A) .....	5,480,216	5,491,009
Neuberger Berman Loan Advisers CLO, Ser 2022-47A, CI C 0.000%, VAR TSFR3M + 2.050%, 04/14/35 (A)(C) .....	6,000,000	6,000,000
SBAP 2004-20K 1 4.880%, 11/01/24 .....	2,921	3,010
SBAP 2006-20B 1 5.350%, 02/01/26 .....	2,465	2,575
SBAP 2006-20C 1 5.570%, 03/01/26 .....	2,243	2,344
SBAP 2007-20C 1 5.230%, 03/01/27 .....	2,273	2,376
SLM Student Loan Trust 2004-3, Ser 2014-3A, CI A6B 0.808%, VAR ICE LIBOR USD 3 Month + 0.550%, 10/25/64 (A) .....	6,734,381	6,709,784
SLM Student Loan Trust 2009-3, Ser 2009-3, CI A 0.858%, VAR ICE LIBOR USD 1 Month + 0.750%, 01/25/45 (A) .....	3,574,120	3,570,097
SMB Private Education Loan Trust 2018-A, Ser 2018-A, CI A2A 3.500%, 02/15/36 (A) .....	2,386,419	2,453,906
SOUND POINT CLO XXII, Ser 2021-1A, CI CR 2.504%, VAR ICE LIBOR USD 3 Month + 2.250%, 01/20/32 (A) .....	3,480,000	3,470,545
TICP CLO XI, Ser 2018-11A, CI E 6.254%, VAR ICE LIBOR USD 3 Month + 6.000%, 10/20/31 (A) .....	2,230,000	2,213,275
United States Small Business Administration, Ser 2003-20B, CI 1 4.840%, 02/01/23 .....	2,165	2,193
United States Small Business Administration, Ser 2003-20J, CI 1 4.920%, 10/01/23 .....	1,633	1,669

<b>ASSET-BACKED SECURITIES —continued</b>		
	<b>Face Amount</b>	<b>Value</b>
United States Small Business Administration, Ser 2003-20K, CI 1 4.980%, 11/01/23 .....	\$ 2,367	\$ 2,426
United States Small Business Administration, Ser 2004-20L, CI 1 4.870%, 12/01/24 .....	2,646	2,712
United States Small Business Administration, Ser 2005-20A, CI 1 4.860%, 01/01/25 .....	919	946
United States Small Business Administration, Ser 2005-20E, CI 1 4.840%, 05/01/25 .....	777	800
United States Small Business Administration, Ser 2005-20G, CI 1 4.750%, 07/01/25 .....	4,067	4,186
United States Small Business Administration, Ser 2005-20H, CI 1 5.110%, 08/01/25 .....	9,495	9,822
United States Small Business Administration, Ser 2006-20F, CI 1 5.820%, 06/01/26 .....	1,164	1,214
United States Small Business Administration, Ser 2006-20G, CI 1 6.070%, 07/01/26 .....	3,490	3,677
United States Small Business Administration, Ser 2006-20H, CI 1 5.700%, 08/01/26 .....	2,391	2,536
United States Small Business Administration, Ser 2007-20E, CI 1 5.310%, 05/01/27 .....	2,750	2,909
United States Small Business Administration, Ser 2007-20F, CI 1 5.710%, 06/01/27 .....	6,163	6,561
Voya CLO 2015-1, Ser 2017-1A, CI A1R 1.141%, VAR ICE LIBOR USD 3 Month + 0.900%, 01/18/29 (A).....	3,948,173	3,945,323
Wellfleet CLO X, Ser 2021-XA, CI BR 2.454%, VAR ICE LIBOR USD 3 Month + 2.200%, 07/20/32 (A).....	2,000,000	1,996,580

<b>ASSET-BACKED SECURITIES —continued</b>		
	<b>Face Amount</b>	<b>Value</b>
Wind River 2014-1 CLO, Ser 2018-1A, CI ARR 1.291%, VAR ICE LIBOR USD 3 Month + 1.050%, 07/18/31 (A).....	\$ 2,200,943	\$ 2,201,039
		<u>56,263,914</u>
Total Asset-Backed Securities (Cost \$102,238,765) .....		102,258,477
<b>MUNICIPAL BONDS — 0.5%</b>		
	<b>Face Amount</b>	<b>Value</b>
<b>California — 0.2%</b>		
Los Angeles Unified School District, Ser RY 6.758%, 07/01/34 .....	\$ 150,000	\$ 204,088
State of California 7.500%, 04/01/34 .....	1,150,000	1,718,206
7.300%, 10/01/39 .....	1,075,000	1,629,484
		<u>3,551,778</u>
<b>Illinois — 0.1%</b>		
State of Illinois 5.100%, 06/01/33 .....	2,275,000	2,531,913
<b>New Jersey — 0.2%</b>		
New Jersey Turnpike Authority 7.414%, 01/01/40 .....	350,000	550,533
7.102%, 01/01/41 .....	1,350,000	2,072,115
		<u>2,622,648</u>
Total Municipal Bonds (Cost \$7,045,748) .....		8,706,339
<b>PREFERRED STOCK — 0.2%</b>		
	<b>Shares</b>	<b>Value</b>
<b>FINANCIALS — 0.2%</b>		
Citigroup Capital XIII, 6.669%, VAR ICE LIBOR USD 3 Month + 6.370%, 10/30/40.....	156,815	\$ 4,221,460
Total Preferred Stock (Cost \$4,091,303) .....		4,221,460
<b>SHORT-TERM INVESTMENT — 4.5%</b>		
	<b>Face Amount</b>	<b>Value</b>
Brown Brothers Harriman, 0.000% (D).....	\$ 80,783,173	\$80,783,173
Total Short-Term Investments (Cost \$80,783,173) .....		<u>80,783,173</u>
Total Investments in Securities— 102.5% (Cost \$1,824,532,937).....		<u><u>\$1,820,720,393</u></u>

Percentages are based on Nest Assets of \$1,776,691,995.

A list of the open futures contracts held by the Fund at January 31, 2002 is as follows:

Type of Contract	Number of Contracts	Expiration Date	Notional Amount	Value	Unrealized Appreciation/ (Depreciation)
Long Contracts					
U.S. Ultra Long Treasury Bond . . .	86	Mar-2022	\$16,317,387	\$16,248,625	\$ (68,762)

- (A) Securities sold within the terms of a private placement memorandum, exempt from registration under section 144A of the Securities Act of 1933, as amended, and maybe sold only to dealers in the program or other "accredited investors". The total value of these securities at January 31, 2022 was \$287,970,846 and represented 16.2% of Net Assets.
- (B) Variable or floating rate security, the interest rate of which adjusts periodically based on changes in current interest rates and prepayments on the underlying pool of assets.
- (C) There is currently no rate available.
- (D) The rate reported is the 7-day effective yield as of January, 31, 2022.

- CI — Class
- CLO — Collateralized Loan Obligation
- DAC — Designated Activity Company
- FHLMC — Federal Home Loan Mortgage Corporation
- FNMA — Federal National Mortgage Association
- FREMF— Freddie Mac Multi-Family
- GNMA — Government National Mortgage Association
- ICE— Intercontinental Exchange
- LIBOR— London Interbank Offered Rate
- LLC — Limited Liability Company
- MTN — Medium Term Note
- REMIC — Real Estate Mortgage Investment Conduit
- Ser — Series
- SOFR — Secured Overnight Financing Rate
- SOFR30A — Secured Overnight Financing Rate 30-day Average
- SOFRINDEX — Secured Overnight Financing Rate Index
- STACR — Structured Agency Credit Risk
- TSFR3M — Term Structured Financing Rate 3 Month Average

The following is a list of the inputs used as of January 31, 2022, in valuing the Fund's investments carried at market value:

Investments in Securities	Level 1	Level 2	Level 3	Total
U.S. Treasury Obligations	\$ 194,385,656	\$ 460,954,135	\$ —	\$ 655,339,791
Corporate Obligations	—	497,356,353	—	497,356,353
Mortgage-Backed Securities	—	472,054,800	—	472,054,800
Asset-Backed Securities	—	102,258,477	—	102,258,477
Short-Term Investment	80,783,173	—	—	80,783,173
Municipal Bonds	—	8,706,339	—	8,706,339
Preferred Stock	4,221,460	—	—	4,221,460
Total				
Investments in Securities	\$ 279,390,289	\$ 1,541,330,104	\$ —	\$ 1,820,720,393

The following is a list of the level of inputs used as of January 31, 2002, in valuing the Fund's other financial instruments carried at value:

Other Financial Instruments	Level 1	Level 2	Level 3	Total
Futures Contracts* Unrealized Depreciation	(68,762)	—	—	(68,762)
Total Other Financial Instruments	\$ (68,762)	\$ —	\$ —	\$ (68,762)

\* Futures contracts are valued at the unrealized appreciation (depreciation) on the instrument.

For the period ended January 31, 2022, there were no transfers in or out of Level 3.

Amounts designated as "—" are \$0 or have been rounded to \$0.

For information on the Fund's policy regarding valuation of investments, fair value hierarchy levels and other significant accounting policies, please refer to the Fund's most recent financial statements.

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