

**SCHEDULE OF INVESTMENTS****CORPORATE OBLIGATIONS — 38.5%**

|                                      | Face<br>Amount | Value             |
|--------------------------------------|----------------|-------------------|
| <b>COMMUNICATION SERVICES — 2.7%</b> |                |                   |
| CCO Holdings                         |                |                   |
| 5.000%, 02/01/28(A) .....            | \$ 1,500,000   | \$ 1,515,000      |
| CommScope                            |                |                   |
| 6.000%, 03/01/26(A) .....            | 1,060,000      | 1,073,505         |
| Crown Castle Towers                  |                |                   |
| 3.663%, 05/15/25(A) .....            | 2,450,000      | 2,520,267         |
| Gray Escrow II                       |                |                   |
| 5.375%, 11/15/31(A) .....            | 1,500,000      | 1,478,025         |
| Lumen Technologies                   |                |                   |
| 5.125%, 12/15/26(A) .....            | 750,000        | 755,033           |
| Nexstar Media                        |                |                   |
| 5.625%, 07/15/27(A) .....            | 1,500,000      | 1,537,500         |
| Sprint Spectrum                      |                |                   |
| 5.152%, 03/20/28(A) .....            | 1,465,000      | 1,596,850         |
| Time Warner Entertainment            |                |                   |
| 8.375%, 03/15/23 .....               | 1,500,000      | 1,612,004         |
| T-Mobile USA                         |                |                   |
| 3.750%, 04/15/27 .....               | 1,500,000      | 1,576,147         |
|                                      |                | <u>13,664,331</u> |
| <b>CONSUMER DISCRETIONARY — 3.7%</b> |                |                   |
| Block Financial                      |                |                   |
| 2.500%, 07/15/28 .....               | 1,750,000      | 1,703,226         |
| Elanco Animal Health                 |                |                   |
| 5.900%, 08/28/28 .....               | 795,000        | 862,575           |
| General Motors Financial             |                |                   |
| 4.300%, 07/13/25 .....               | 1,577,000      | 1,666,248         |
| Hilton Domestic Operating            |                |                   |
| 3.750%, 05/01/29(A) .....            | 1,500,000      | 1,443,750         |
| Howard University                    |                |                   |
| 2.416%, 10/01/24 .....               | 1,250,000      | 1,257,909         |
| Lennar                               |                |                   |
| 5.250%, 06/01/26 .....               | 1,500,000      | 1,657,500         |
| Marriott International               |                |                   |
| 4.650%, 12/01/28 .....               | 1,500,000      | 1,629,474         |
| Mattel                               |                |                   |
| 3.375%, 04/01/26(A) .....            | 1,500,000      | 1,493,625         |
| Mileage Plus Holdings                |                |                   |
| 6.500%, 06/20/27(A) .....            | 2,000,000      | 2,125,000         |
| Prime Security Services Borrower     |                |                   |
| 3.375%, 08/31/27(A) .....            | 2,000,000      | 1,855,000         |
| US Foods                             |                |                   |
| 6.250%, 04/15/25(A) .....            | 1,500,000      | 1,550,490         |
| XLIT                                 |                |                   |
| 4.450%, 03/31/25 .....               | 1,400,000      | 1,500,816         |
|                                      |                | <u>18,745,613</u> |

**CORPORATE OBLIGATIONS — continued**

|                                 | Face<br>Amount | Value             |
|---------------------------------|----------------|-------------------|
| <b>CONSUMER STAPLES — 3.8%</b>  |                |                   |
| Albertsons                      |                |                   |
| 5.875%, 02/15/28(A).....        | \$ 1,600,000   | \$ 1,668,144      |
| Barry Callebaut Services        |                |                   |
| 5.500%, 06/15/23(A).....        | 2,000,000      | 2,107,716         |
| CVS Pass-Through Trust          |                |                   |
| 6.036%, 12/10/28 .....          | 1,794,711      | 1,985,719         |
| Darling Ingredients             |                |                   |
| 5.250%, 04/15/27(A).....        | 1,000,000      | 1,020,000         |
| Delta Air Lines                 |                |                   |
| 4.750%, 10/20/28(A).....        | 1,685,000      | 1,798,056         |
| Ethiopian Leasing 2012          |                |                   |
| 2.566%, 08/14/26 .....          | 797,726        | 816,767           |
| Ferrellgas                      |                |                   |
| 5.375%, 04/01/26(A).....        | 2,000,000      | 1,895,000         |
| General Motors Financial        |                |                   |
| 5.100%, 01/17/24 .....          | 1,080,000      | 1,145,039         |
| 1.250%, VAR U.S. SOFR +         |                |                   |
| 1.200%, 11/17/23.....           | 1,765,000      | 1,784,111         |
| Kraft Heinz Foods               |                |                   |
| 3.000%, 06/01/26 .....          | 1,388,000      | 1,401,968         |
| Pilgrim's Pride                 |                |                   |
| 5.875%, 09/30/27(A).....        | 1,000,000      | 1,044,103         |
| Williams Scotsman International |                |                   |
| 4.625%, 08/15/28(A).....        | 1,800,000      | 1,815,750         |
| YMCA of Greater New York        |                |                   |
| 2.303%, 08/01/26 .....          | 1,000,000      | 976,816           |
|                                 |                | <u>19,459,189</u> |
| <b>ENERGY — 2.8%</b>            |                |                   |
| Cheniere Energy                 |                |                   |
| 4.625%, 10/15/28 .....          | 140,000        | 142,100           |
| Cheniere Energy Partners        |                |                   |
| 4.500%, 10/01/29 .....          | 1,750,000      | 1,788,885         |
| Continental Resources           |                |                   |
| 3.800%, 06/01/24 .....          | 980,000        | 1,005,127         |
| 2.268%, 11/15/26(A).....        | 500,000        | 483,478           |
| Marathon Oil                    |                |                   |
| 6.600%, 10/01/37 .....          | 2,315,000      | 2,991,392         |
| Occidental Petroleum            |                |                   |
| 3.500%, 08/15/29 .....          | 1,645,000      | 1,620,325         |
| Petroleos Mexicanos             |                |                   |
| 7.690%, 01/23/50 .....          | 1,085,000      | 1,004,526         |
| 6.840%, 01/23/30 .....          | 2,770,000      | 2,825,677         |
| Southwestern Energy             |                |                   |
| 5.375%, 03/15/30 .....          | 1,500,000      | 1,537,050         |
| Sunoco                          |                |                   |
| 4.500%, 05/15/29 .....          | 1,000,000      | 978,970           |
|                                 |                | <u>14,377,530</u> |

| <b>CORPORATE OBLIGATIONS — continued</b>   |                        |              |
|--|------------------------|--------------|
|  | <b>Face<br/>Amount</b> | <b>Value</b> |
| <b>FINANCIALS — 16.7%</b>  |                        |              |
| AerCap Ireland Capital DAC   |                        |              |
| 3.000%, 10/29/28 .....   | \$ 500,000             | \$ 489,532   |
| Ahold Lease Series 2001-A-2 Pass<br>Through Trust  |                        |              |
| 8.620%, 01/02/25 .....   | 161,001                | 180,320      |
| Allianz  |                        |              |
| 3.200%, VAR US Treas Yield<br>Curve Rate T Note Const Mat<br>5 Yr + 2.165%(A)(B) .....     | 1,600,000              | 1,478,000    |
| American Tower Trust #1  |                        |              |
| 3.652%, 03/23/28(A) .....  | 2,125,000              | 2,188,151    |
| Athene Global Funding  |                        |              |
| 2.500%, 03/24/28(A) .....  | 1,750,000              | 1,717,174    |
| 0.750%, VAR U.S. SOFR +<br>0.700%, 05/24/24(A) .....                                       | 2,060,000              | 2,063,446    |
| Banco Santander  |                        |              |
| 4.750%, VAR US Treas Yield<br>Curve Rate T Note Const Mat<br>5 Yr + 3.753%(B) .....        | 2,000,000              | 1,922,000    |
| Bank of America MTN  |                        |              |
| 3.559%, VAR ICE LIBOR USD 3<br>Month + 1.060%, 04/23/27 ..                                 | 1,750,000              | 1,830,614    |
| Bank of Montreal MTN   |                        |              |
| 0.730%, VAR SOFRINDX +<br>0.680%, 03/10/23 .....   | 2,235,000              | 2,244,946    |
| Bank of New Zealand  |                        |              |
| 2.000%, 02/21/25(A) .....  | 2,500,000              | 2,505,784    |
| Bank of Nova Scotia  |                        |              |
| 3.625%, VAR US Treas Yield<br>Curve Rate T Note Const Mat<br>5 Yr + 2.613%, 10/27/81 ..... | 1,000,000              | 921,409      |
| 0.599%, VAR SOFRINDX +<br>0.550%, 09/15/23 .....   | 2,530,000              | 2,538,374    |
| Banque Federative du Credit<br>Mutuel  |                        |              |
| 1.604%, 10/04/26(A) .....  | 2,000,000              | 1,940,648    |
| Barclays   |                        |              |
| 7.875%, VAR USD Swap Semi<br>30/360 5 Yr Curr + 6.772%(B)                                  | 1,000,000              | 1,005,602    |
| BGC Partners   |                        |              |
| 4.375%, 12/15/25 .....   | 1,750,000              | 1,852,381    |
| Blue Owl Finance   |                        |              |
| 3.125%, 06/10/31(A) .....  | 845,000                | 790,872      |
| BNP Paribas  |                        |              |
| 4.625%, VAR US Treas Yield<br>Curve Rate T Note Const Mat<br>5 Yr + 3.340%(A)(B) .....     | 1,250,000              | 1,199,975    |

| <b>CORPORATE OBLIGATIONS — continued</b>  |                        |              |
|---|------------------------|--------------|
|   | <b>Face<br/>Amount</b> | <b>Value</b> |
| <b>FINANCIALS — continued</b>   |                        |              |
| Canadian Imperial Bank of<br>Commerce   |                        |              |
| 0.850%, VAR U.S. SOFR +<br>0.800%, 03/17/23 .....                                   | \$ 1,805,000           | \$ 1,815,555 |
| Cantor Fitzgerald   |                        |              |
| 6.500%, 06/17/22(A) .....   | 1,050,000              | 1,071,573    |
| 4.875%, 05/01/24(A) .....   | 1,140,000              | 1,202,459    |
| Capital One Financial   |                        |              |
| 0.740%, VAR U.S. SOFR +<br>0.690%, 12/06/24 .....                                   | 2,320,000              | 2,318,008    |
| CES MU2   |                        |              |
| 2.166%, 12/16/26 .....  | 1,087,169              | 1,098,354    |
| Citigroup   |                        |              |
| 3.106%, VAR U.S. SOFR +<br>2.842%, 04/08/26 .....                                   | 1,000,000              | 1,025,824    |
| Cloverie for Zurich Insurance<br>MTN  |                        |              |
| 5.625%, VAR ICE LIBOR USD 3<br>Month + 4.918%, 06/24/46 ..                          | 1,550,000              | 1,697,250    |
| Commonwealth Bank of Australia  |                        |              |
| 0.450%, VAR U.S. SOFR +<br>0.400%, 07/07/25(A) .....                                | 2,700,000              | 2,701,214    |
| Credit Agricole MTN   |                        |              |
| 1.907%, VAR U.S. SOFR +<br>1.676%, 06/16/26(A) .....                                | 1,000,000              | 987,177      |
| Deutsche Bank MTN   |                        |              |
| 4.296%, VAR USD Swap Semi<br>30/360 5 Yr Curr +<br>2.248%, 05/24/28 .....           | 1,650,000              | 1,676,398    |
| DY9 Leasing   |                        |              |
| 2.372%, 03/19/27 .....  | 1,561,817              | 1,587,013    |
| Equitable Financial Life Global<br>Funding  |                        |              |
| 1.400%, 07/07/25(A) .....   | 1,000,000              | 974,990      |
| Federation des Caisses Desjardins<br>du Quebec                                      |                        |              |
| 2.050%, 02/10/25(A) .....   | 1,500,000              | 1,495,023    |
| Fort Benning Family Communities   |                        |              |
| 0.453%, VAR ICE LIBOR USD 1<br>Month +<br>0.350%, 01/15/36(A) .....                 | 978,200                | 777,689      |
| GA Global Funding Trust   |                        |              |
| 1.625%, 01/15/26(A) .....   | 1,000,000              | 970,594      |
| 1.000%, 04/08/24(A) .....   | 1,000,000              | 978,536      |
| Goldman Sachs Group   |                        |              |
| 4.250%, 10/21/25 .....  | 1,750,000              | 1,869,671    |
| 3.650%, VAR US Treas Yield<br>Curve Rate T Note Const Mat<br>5 Yr + 2.915%(B) ..... | 2,000,000              | 1,902,500    |

| <b>CORPORATE OBLIGATIONS — continued</b>  |                        |              |
|---|------------------------|--------------|
|   | <b>Face<br/>Amount</b> | <b>Value</b> |
| <b>FINANCIALS — continued</b>   |                        |              |
| Golub Capital BDC   |                        |              |
| 2.500%, 08/24/26 .....  | \$ 960,000             | \$ 924,640   |
| HSBC Holdings   |                        |              |
| 4.292%, VAR ICE LIBOR USD 3<br>Month + 1.348%, 09/12/26 ..                                | 1,750,000              | 1,856,043    |
| Jefferies Finance   |                        |              |
| 5.000%, 08/15/28(A) .....   | 875,000                | 859,688      |
| John Hancock Life Insurance   |                        |              |
| 7.375%, 02/15/24(A) .....   | 1,500,000              | 1,661,970    |
| JPMorgan Chase  |                        |              |
| 3.875%, 09/10/24 .....  | 2,000,000              | 2,102,852    |
| Kansas City Southern  |                        |              |
| 3.850%, 11/15/23 .....  | 435,000                | 446,802      |
| Liberty Mutual Insurance  |                        |              |
| 7.875%, 10/15/26(A) .....   | 1,250,000              | 1,528,937    |
| Metropolitan Life Global Funding I<br>MTN   |                        |              |
| 0.620%, VAR U.S. SOFR +<br>0.570%, 01/13/23(A).....                                       | 1,235,000              | 1,239,163    |
| Morgan Stanley MTN  |                        |              |
| 5.000%, 11/24/25 .....  | 1,750,000              | 1,918,428    |
| MSCI  |                        |              |
| 3.250%, 08/15/33(A) .....   | 950,000                | 890,939      |
| NatWest Group   |                        |              |
| 6.000%, 12/19/23 .....  | 1,500,000              | 1,610,244    |
| Owl Rock Capital  |                        |              |
| 2.625%, 01/15/27 .....  | 2,580,000              | 2,470,576    |
| Pershing Road Development   |                        |              |
| 0.571%, VAR ICE LIBOR USD 3<br>Month +<br>0.400%, 09/01/26(A).....                        | 922,702                | 885,794      |
| Prudential Financial  |                        |              |
| 5.700%, VAR ICE LIBOR USD 3<br>Month + 2.665%, 09/15/48 ..                                | 2,115,000              | 2,306,071    |
| Prudential Insurance of America   |                        |              |
| 8.300%, 07/01/25(A) .....   | 800,000                | 948,199      |
| Reliance Standard Life Global<br>Funding II   |                        |              |
| 2.500%, 10/30/24(A) .....   | 1,000,000              | 1,012,336    |
| SBA Tower Trust   |                        |              |
| 2.836%, 01/15/25(A) .....   | 2,250,000              | 2,292,428    |
| Societe Generale  |                        |              |
| 5.000%, 01/17/24(A) .....   | 1,500,000              | 1,575,571    |
| Swiss Re Treasury US  |                        |              |
| 2.875%, 12/06/22(A) .....   | 1,725,000              | 1,750,966    |
| Truist Bank   |                        |              |
| 2.636%, VAR US Treas Yield<br>Curve Rate T Note Const Mat<br>5 Yr + 1.150%, 09/17/29..... | 2,000,000              | 2,033,418    |

| <b>CORPORATE OBLIGATIONS — continued</b>  |                        |                   |
|---|------------------------|-------------------|
|   | <b>Face<br/>Amount</b> | <b>Value</b>      |
| <b>FINANCIALS — continued</b>   |                        |                   |
| TTX MTN   |                        |                   |
| 3.600%, 01/15/25(A).....  | \$ 700,000             | \$ 734,720        |
| UBS Group   |                        |                   |
| 1.494%, VAR US Treas Yield<br>Curve Rate T Note Const Mat<br>1 Yr + 0.850%, 08/10/27(A) . | 950,000                | 905,208           |
| Ulani MSN 35940   |                        |                   |
| 2.227%, 05/16/25 .....  | 357,292                | 361,270           |
|   |                        | <u>85,335,319</u> |
| <b>INDUSTRIALS — 4.7%</b>   |                        |                   |
| American Airlines Class A Pass<br>Through Trust, CI A                                     |                        |                   |
| 4.950%, 01/15/23 .....  | 2,708,309              | 2,721,716         |
| Carlisle  |                        |                   |
| 3.750%, 11/15/22 .....  | 1,000,000              | 1,014,563         |
| Caterpillar Financial Services MTN  |                        |                   |
| 0.200%, VAR U.S. SOFR +<br>0.150%, 11/17/22.....  | 1,590,000              | 1,590,650         |
| Clean Harbors   |                        |                   |
| 5.125%, 07/15/29(A).....  | 1,500,000              | 1,564,050         |
| Delta Air Lines   |                        |                   |
| 4.500%, 10/20/25(A).....  | 1,500,000              | 1,556,593         |
| IHS Markit  |                        |                   |
| 5.000%, 11/01/22(A).....  | 1,500,000              | 1,524,495         |
| JetBlue 2020-1 Class B Pass<br>Through Trust  |                        |                   |
| 7.750%, 11/15/28 .....  | 1,565,616              | 1,798,740         |
| Lennox International  |                        |                   |
| 3.000%, 11/15/23 .....  | 1,500,000              | 1,529,693         |
| Protective Life Global Funding  |                        |                   |
| 1.170%, 07/15/25 .....  | 1,425,000              | 1,386,438         |
| Sensata Technologies  |                        |                   |
| 3.750%, 02/15/31(A).....  | 1,475,000              | 1,386,028         |
| Southwest Airlines  |                        |                   |
| 5.250%, 05/04/25 .....  | 1,500,000              | 1,636,843         |
| Spirit Airlines Pass Through Trust<br>2017-1A   |                        |                   |
| 3.650%, 02/15/30 .....  | 1,053,858              | 1,019,190         |
| Union Pacific Railroad 2005 Pass<br>Through Trust   |                        |                   |
| 5.082%, 01/02/29 .....  | 317,336                | 350,199           |
| United Rentals North America  |                        |                   |
| 4.875%, 01/15/28 .....  | 1,000,000              | 1,027,565         |
| 3.875%, 02/15/31 .....  | 500,000                | 485,000           |
| Vessel Management Services  |                        |                   |
| 5.125%, 04/16/35 .....  | 1,125,000              | 1,299,961         |
| Weir Group  |                        |                   |
| 2.200%, 05/13/26(A).....  | 1,000,000              | 973,367           |

**CORPORATE OBLIGATIONS — continued**

|   | Face<br>Amount | Value             |
|---|----------------|-------------------|
| <b>INDUSTRIALS — continued</b>                            |                |                   |
| Westinghouse Air Brake<br>Technologies                    |                |                   |
| 3.200%, 06/15/25 .....                                    | \$ 1,075,000   | \$ 1,101,027      |
|   |                | <u>23,966,118</u> |
| <b>INFORMATION TECHNOLOGY — 2.2%</b>                      |                |                   |
| Dell International  |                |                   |
| 6.020%, 06/15/26 .....                                    | 2,110,000      | 2,394,072         |
| Diebold Nixdorf   |                |                   |
| 9.375%, 07/15/25(A) .....                                 | 1,500,000      | 1,575,570         |
| Hewlett Packard Enterprise                                |                |                   |
| 1.750%, 04/01/26 .....                                    | 1,500,000      | 1,464,650         |
| Infor   |                |                   |
| 1.750%, 07/15/25(A) .....                                 | 1,000,000      | 975,581           |
| Kyndryl Holdings  |                |                   |
| 2.050%, 10/15/26(A) .....                                 | 1,000,000      | 955,844           |
| Qorvo   |                |                   |
| 4.375%, 10/15/29 .....                                    | 1,500,000      | 1,549,955         |
| TD SYNnex   |                |                   |
| 1.250%, 08/09/24(A) .....                                 | 1,000,000      | 977,570           |
| VMware  |                |                   |
| 4.500%, 05/15/25 .....                                    | 1,400,000      | 1,498,818         |
|   |                | <u>11,392,060</u> |
| <b>MATERIALS — 1.5%</b>                                   |                |                   |
| Berry Global  |                |                   |
| 4.875%, 07/15/26(A) .....                                 | 1,500,000      | 1,535,625         |
| CF Industries   |                |                   |
| 3.450%, 06/01/23 .....                                    | 1,500,000      | 1,532,670         |
| Dow Chemical  |                |                   |
| 7.375%, 03/01/23 .....                                    | 600,000        | 635,525           |
| International Flavors &<br>Fragrances                     |                |                   |
| 1.832%, 10/15/27(A) .....                                 | 1,500,000      | 1,433,112         |
| Vulcan Materials  |                |                   |
| 4.500%, 04/01/25 .....                                    | 1,215,000      | 1,300,613         |
| WestRock RKT  |                |                   |
| 4.000%, 03/01/23 .....                                    | 1,175,000      | 1,199,684         |
|   |                | <u>7,637,229</u>  |
| <b>UTILITIES — 0.4%</b>                                   |                |                   |
| NRG Energy  |                |                   |
| 3.875%, 02/15/32(A) .....                                 | 2,000,000      | 1,870,000         |
| Total Corporate Obligations<br>(Cost \$198,511,593) ..... |                | 196,447,389       |

**U.S. TREASURY OBLIGATIONS — 24.3%**

|                        | Face<br>Amount | Value        |
|------------------------|----------------|--------------|
| U.S. Treasury Bond     |                |              |
| 2.000%, 08/15/51 ..... | \$ 2,840,000   | \$ 2,777,431 |

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

|   | Face<br>Amount | Value        |
|---|----------------|--------------|
| 1.875%, 11/15/51 .....  | \$ 4,370,000   | \$ 4,154,231 |
| U.S. Treasury Inflation Indexed<br>Bonds  |                |              |
| 0.500%, 04/15/24 .....  | 4,000,000      | 4,650,291    |
| U.S. Treasury Note  |                |              |
| 2.500%, 01/31/25 .....  | 2,440,000      | 2,520,444    |
| 2.375%, 08/15/24 .....  | 23,350,000     | 23,982,092   |
| 1.750%, 12/31/24 .....  | 8,000,000      | 8,087,813    |
| 1.625%, 10/31/23 .....  | 1,500,000      | 1,513,652    |
| 1.125%, 02/28/25 .....  | 600,000        | 595,148      |
| 0.295%, VAR US Treasury 3<br>Month Bill Money Market Yield<br>+ 0.055%, 07/31/22..... | 4,150,000      | 4,152,192    |
| 0.295%, VAR US Treasury 3<br>Month Bill Money Market Yield<br>+ 0.055%, 10/31/22..... | 17,700,000     | 17,713,604   |
| 0.289%, VAR US Treasury 3<br>Month Bill Money Market Yield<br>+ 0.049%, 01/31/23..... | 32,390,000     | 32,419,560   |
| 0.275%, VAR US Treasury 3<br>Month Bill Money Market Yield<br>+ 0.035%, 10/31/23..... | 4,220,000      | 4,225,495    |
| 0.274%, VAR US Treasury 3<br>Month Bill Money Market Yield<br>+ 0.034%, 04/30/23..... | 3,190,000      | 3,193,110    |
| 0.269%, VAR US Treasury 3<br>Month Bill Money Market Yield<br>+ 0.029%, 07/31/23..... | 4,015,000      | 4,018,951    |
| 0.250%, 04/15/23 .....  | 10,250,000     | 10,173,926   |
| Total U.S. Treasury Obligations<br>(Cost \$125,059,988) .....                         |                | 124,177,940  |

**ASSET-BACKED SECURITIES — 20.9%**

|   | Face<br>Amount | Value      |
|---|----------------|------------|
| <b>Automotive — 2.4%</b>  |                |            |
| Americredit Automobile<br>Receivables Trust, Ser 2019-2,<br>CI A3 |                |            |
| 2.280%, 01/18/24 .....  | \$ 386,531     | \$ 387,159 |
| Carvana Auto Receivables Trust,<br>Ser 2019-3A, CI C              |                |            |
| 2.710%, 10/15/24 (A).....   | 1,500,000      | 1,509,212  |
| Carvana Auto Receivables Trust,<br>Ser 2021-N2, CI C              |                |            |
| 1.070%, 03/10/28 .....  | 1,000,000      | 987,958    |
| Flagship Credit Auto Trust,<br>Ser 2019-3, CI E                   |                |            |
| 3.840%, 12/15/26 (A).....   | 1,175,000      | 1,187,851  |
| GM Financial Automobile Leasing<br>Trust, Ser 2020-2, CI C        |                |            |
| 2.560%, 07/22/24 .....  | 2,260,000      | 2,292,291  |

Catholic Responsible Investments

Opportunistic Bond Fund  
January 31, 2022  
(Unaudited)

**ASSET-BACKED SECURITIES — continued**

|   | Face<br>Amount | Value             |
|---|----------------|-------------------|
| GTE Auto Receivables Trust,<br>Ser 2019-1, CI A3<br>2.390%, 08/15/24 (A) .....  | \$ 731,985     | \$ 735,236        |
| Hertz Vehicle Financing III,<br>Ser 2022-1A, CI A<br>1.990%, 06/25/26 (A) .....   | 1,000,000      | 996,121           |
| Hertz Vehicle Financing, Ser 2021-<br>1A, CI B<br>1.560%, 12/26/25 (A) .....  | 1,500,000      | 1,477,599         |
| UNIFY Auto Receivables Trust,<br>Ser 2021-1A, CI C<br>1.440%, 04/15/27 (A) .....  | 2,750,000      | 2,712,407         |
|   |                | <u>12,285,834</u> |
| <b>Other Asset-Backed Securities — 18.5%</b>  |                |                   |
| Amur Equipment Finance<br>Receivables VII, Ser 2019-1A,<br>CI A2<br>2.630%, 06/20/24 (A) .....                              | 619,579        | 624,309           |
| Aqua Finance Trust, Ser 2021-A,<br>CI A<br>1.540%, 07/17/46 (A) .....   | 878,743        | 863,315           |
| Avant Credit Card Master Trust,<br>Ser 2021-1A, CI A<br>1.370%, 04/15/27 (A) .....  | 2,000,000      | 1,957,487         |
| Bellemeade Re, Ser 2021-2A,<br>CI M1B<br>1.550%, VAR SOFR30A +<br>1.500%, 06/25/31 (A).....                                 | 1,500,000      | 1,497,207         |
| Blackrock Rainier CLO VI,<br>Ser 2021-6A, CI A<br>1.954%, VAR ICE LIBOR USD 3<br>Month + 1.700%, 04/20/33<br>(A).....       | 1,500,000      | 1,499,621         |
| Business Jet Securities, Ser 2021-<br>1A, CI A<br>2.162%, 04/15/36 (A) .....  | 1,199,531      | 1,168,096         |
| BX Commercial Mortgage Trust,<br>Ser 2021-VOLT, CI C<br>1.206%, VAR ICE LIBOR USD 1<br>Month + 1.100%, 09/15/36<br>(A)..... | 1,250,000      | 1,237,470         |
| Cajun Global, Ser 2021-1, CI A2<br>3.931%, 11/20/51 (A) .....   | 1,500,000      | —                 |
| CFCRE Commercial Mortgage<br>Trust, Ser 2016-C7, CI A3<br>3.839%, 12/10/54 .....  | 1,750,000      | 1,862,754         |
| CIM Retail Portfolio Trust,<br>Ser 2021-RETL, CI B<br>2.007%, VAR ICE LIBOR USD 1<br>Month + 1.900%, 08/15/36<br>(A).....   | 1,000,000      | 989,974           |
| Citigroup Commercial Mortgage<br>Trust, Ser 2014-GC25, CI A4<br>3.635%, 10/10/47 .....                                      | 750,000        | 780,362           |

**ASSET-BACKED SECURITIES — continued**

|  | Face<br>Amount | Value        |
|--|----------------|--------------|
| CLI Funding VI, Ser 2020-1A, CI A<br>2.080%, 09/18/45 (A).....   | \$ 1,730,500   | \$ 1,693,629 |
| COMM Mortgage Trust, Ser 2020-<br>CBM, CI A2<br>2.896%, 02/10/37 (A).....  | 600,000        | 602,745      |
| Commonbond Student Loan Trust,<br>Ser 2021-AGS, CI B<br>1.400%, 03/25/52 (A).....  | 1,142,925      | 1,128,576    |
| CoreVest American Finance Trust,<br>Ser 2020-3, CI A<br>1.358%, 08/15/53 (A).....  | 710,843        | 687,124      |
| Corevest American Finance Trust,<br>Ser 2020-4, CI A<br>1.174%, 12/15/52 (A).....  | 544,902        | 526,392      |
| CSMC Trust, Ser 2017-MOON, CI A<br>3.197%, 07/10/34 (A).....   | 1,500,000      | 1,504,527    |
| DBCG Mortgage Trust, Ser 2017-<br>BBG, CI A<br>0.806%, VAR ICE LIBOR USD 1<br>Month + 0.700%, 06/15/34<br>(A).....                       | 1,229,614      | 1,225,910    |
| EDvestinU Private Education Loan<br>Issue No. 1, Ser 2019-A, CI A<br>3.580%, 11/25/38 (A).....   | 935,254        | 948,941      |
| EDvestinU Private Education Loan<br>Issue No. 3, Ser 2021-A, CI A<br>1.800%, 11/25/45 (A).....   | 618,339        | 600,110      |
| Extended Stay America Trust,<br>Ser 2021-ESH, CI B<br>1.487%, VAR ICE LIBOR USD 1<br>Month + 1.380%, 07/15/38<br>(A).....                | 447,247        | 446,978      |
| FirstKey HomesTrust, Ser 2020-<br>SFR2, CI A<br>1.266%, 10/19/37 (A).....  | 997,155        | 962,480      |
| GS Mortgage Securities<br>Corporation Trust, Ser 2021-IP,<br>CI A<br>1.056%, VAR ICE LIBOR USD 1<br>Month + 0.950%, 10/15/36<br>(A)..... | 2,000,000      | 1,998,764    |
| GS Mortgage Securities II,<br>Ser 2012-BWTR, CI A<br>2.954%, 11/05/34 (A).....   | 1,750,000      | 1,758,504    |
| GS Mortgage Securities II,<br>Ser 2013-GC10, CI A4<br>2.681%, 02/10/46 .....   | 1,789,673      | 1,801,900    |
| GS Mortgage Securities Trust,<br>Ser 2013-GC12, CI A3<br>2.860%, 06/10/46 .....  | 870,000        | 878,831      |
| Guggenheim MM CLO, Ser 2021-<br>3A, CI A<br>1.761%, VAR ICE LIBOR USD 3<br>Month + 1.550%, 01/21/34<br>(A).....                          | 2,000,000      | 1,998,520    |

| ASSET-BACKED SECURITIES — continued   |                |              | ASSET-BACKED SECURITIES — continued  |                |              |
|---|----------------|--------------|--|----------------|--------------|
|   | Face<br>Amount | Value        |  | Face<br>Amount | Value        |
| Hardee's Funding, Ser 2021-1A,<br>CI A2<br>2.865%, 06/20/51 (A) .....   | \$ 1,368,125   | \$ 1,332,866 | Massachusetts Educational<br>Financing Authority, Ser 2020-A,<br>CI A<br>2.300%, 02/25/40 .....                              | \$ 1,050,826   | \$ 1,061,433 |
| Home Equity Loan Trust,<br>Ser 2006-HSA2, CI A13<br>4.798%, 03/25/36 (C) .....  | 41,300         | 12,039       | ME Funding, Ser 2019-1, CI A2<br>6.448%, 07/30/49 (A).....   | 1,494,500      | 1,547,719    |
| Hotwire Funding, Ser 2021-1,<br>CI A2<br>2.311%, 11/20/51 (A) .....   | 1,000,000      | 981,448      | MHC Commercial Mortgage Trust,<br>Ser 2021-MHC, CI A<br>0.907%, VAR ICE LIBOR USD 1<br>Month + 0.801%, 04/15/38<br>(A).....  | 2,500,000      | 2,490,474    |
| HPLY Trust, Ser 2019-HIT, CI B<br>1.456%, VAR ICE LIBOR USD 1<br>Month + 1.350%, 11/15/36<br>(A).....                 | 1,184,953      | 1,179,012    | Morgan Stanley Bank of America<br>Merrill Lynch Trust, Ser 2013-C9,<br>CI B<br>3.708%, 05/15/46 (C) .....                    | 1,700,000      | 1,725,928    |
| Issuer, Ser 2021-1, CI A2<br>3.734%, 07/30/51 (A) .....   | 1,695,750      | 1,659,049    | Morgan Stanley Capital I Trust,<br>Ser 2017-CLS, CI A<br>0.806%, VAR ICE LIBOR USD 1<br>Month + 0.700%, 11/15/34<br>(A)..... | 1,200,000      | 1,198,554    |
| ITE Rail Fund Levered, Ser 2021-<br>1A, CI A<br>2.250%, 02/28/51 (A) .....  | 1,199,739      | 1,176,627    | Morgan Stanley Capital I Trust,<br>Ser 2017-CLS, CI B<br>0.956%, VAR ICE LIBOR USD 1<br>Month + 0.850%, 11/15/34<br>(A)..... | 640,000        | 638,781      |
| ITE Rail Fund Levered, Ser 2021-<br>3A, CI A<br>2.210%, 06/28/51 (A) .....  | 2,441,359      | 2,399,730    | Motel Trust, Ser 2021-MTL6, CI B<br>1.306%, VAR ICE LIBOR USD 1<br>Month + 1.200%, 09/15/38<br>(A).....                      | 1,000,000      | 998,794      |
| Jersey Mike's Funding, Ser 2019-<br>1A, CI A2<br>4.433%, 02/15/50 (A) .....   | 1,650,000      | 1,712,616    | Navient Private Education Refi<br>Loan Trust, Ser 2019-FA, CI A2<br>2.600%, 08/15/68 (A).....                                | 1,365,091      | 1,382,372    |
| JP Morgan Chase Commercial<br>Mortgage Securities Trust,<br>Ser 2012-C6, CI A3<br>3.507%, 05/15/45 .....              | 352,982        | 353,418      | Navient Private Education Refi<br>Loan Trust, Ser 2019-GA, CI A<br>2.400%, 10/15/68 (A).....                                 | 439,932        | 444,657      |
| JP Morgan Chase Commercial<br>Mortgage Securities Trust,<br>Ser 2013-C10, CI B<br>3.674%, 12/15/47 (C) .....          | 3,900,000      | 3,954,798    | Newday Funding Master Issuer,<br>Ser 2021-1A, CI A2<br>1.150%, VAR U.S. SOFR +<br>1.100%, 03/15/29 (A).....                  | 2,000,000      | 2,013,308    |
| JP Morgan Tax-Emept Pass-<br>Through Trust Series 2012-4,<br>Ser 2012-4, CI A<br>3.500%, 07/27/38 (A) .....           | 103,529        | 105,934      | Octane Receivables Trust,<br>Ser 2021-2A, CI A<br>1.210%, 09/20/28 (A).....  | 918,160        | 909,526      |
| Laurel Road Prime Student Loan<br>Trust 2019-A, Ser 2019-A,<br>CI A2FX<br>2.730%, 10/25/48 (A) .....                  | 664,155        | 667,467      | OnDeck Asset Securitization Trust<br>III, Ser 2021-1A, CI A<br>1.590%, 05/17/27 (A).....                                     | 1,250,000      | 1,224,530    |
| Life Mortgage Trust, Ser 2021-<br>BMR, CI C<br>1.206%, VAR ICE LIBOR USD 1<br>Month + 1.100%, 03/15/38<br>(A).....    | 750,000        | 741,804      | One Market Plaza Trust, Ser 2017-<br>1MKT, CI A<br>3.614%, 02/10/32 (A).....   | 2,372,000      | 2,384,431    |
| Maranon Loan Funding, Ser 2021-<br>2RA, CI A1R<br>1.931%, VAR ICE LIBOR USD 3<br>Month + 1.690%, 07/15/33<br>(A)..... | 1,750,000      | 1,754,226    | PFS Financing, Ser 2020-A, CI A<br>1.270%, 06/15/25 (A).....   | 2,000,000      | 1,998,938    |
| Mariner Finance Issuance Trust,<br>Ser 2021-AA, CI A<br>1.860%, 03/20/36 (A) .....                                    | 1,150,000      | 1,115,067    | Planet Fitness Master Issuer,<br>Ser 2018-1A, CI A2I<br>4.262%, 09/05/48 (A).....  | 2,418,750      | 2,418,699    |

**ASSET-BACKED SECURITIES — continued**

|  | Face<br>Amount | Value      |
|--|----------------|------------|
| SBA Small Business Investment,<br>Ser 2018-10A, CI 1<br>3.187%, 03/10/28 .....                         | \$ 957,746     | \$ 987,554 |
| SCF Equipment Leasing, Ser 2020-<br>1A, CI C<br>2.600%, 08/21/28 (A) .....                             | 1,000,000      | 997,266    |
| Sequoia Mortgage Trust, Ser 2014-<br>4, CI A6<br>3.500%, 11/25/44 (A)(C).....                          | 336,317        | 333,999    |
| ServiceMaster Funding, Ser 2020-<br>1, CI A2I<br>2.841%, 01/30/51 (A) .....                            | 992,500        | 960,237    |
| SERVPRO Master Issuer, Ser 2019-<br>1A, CI A2<br>3.882%, 10/25/49 (A) .....                            | 1,764,000      | 1,805,443  |
| SoFi Professional Loan Program,<br>Ser 2015-D, CI A2<br>2.720%, 10/27/36 (A) .....                     | 279,530        | 279,910    |
| SOFI PROFESSIONAL LOAN<br>PROGRAM, Ser 2017-F, CI A2FX<br>2.840%, 01/25/41 (A) .....                   | 815,827        | 827,198    |
| Summit Issuer, Ser 2020-1A, CI A2<br>2.290%, 12/20/50 (A) .....  | 1,250,000      | 1,223,774  |
| TICP CLO XI, Ser 2018-11A, CI E<br>6.254%, VAR ICE LIBOR USD 3<br>Month + 6.000%, 10/20/31<br>(A)..... | 700,000        | 694,750    |
| Tricon American Homes, Ser 2020-<br>SFR1, CI A<br>1.499%, 07/17/38 (A) .....                           | 997,962        | 966,897    |
| UBS-Barclays Commercial<br>Mortgage Trust, Ser 2012-C4,<br>CI A5<br>2.850%, 12/10/45 .....             | 435,000        | 437,454    |
| United States Small Business<br>Administration, Ser 2004-20C,<br>CI 1<br>4.340%, 03/01/24 .....        | 408,683        | 414,225    |
| United States Small Business<br>Administration, Ser 2011-20D,<br>CI 1<br>4.050%, 04/01/31 .....        | 608,014        | 632,997    |
| United States Small Business<br>Administration, Ser 2013-20D,<br>CI 1<br>2.080%, 04/01/33 .....        | 361,269        | 360,833    |
| Wells Fargo Commercial Mortgage<br>Trust, Ser 2016-LC24, CI A4<br>2.942%, 10/15/49 .....               | 1,500,000      | 1,544,637  |
| Wells Fargo Commercial Mortgage<br>Trust, Ser 2017-C40, CI A1<br>2.110%, 10/15/50 .....                | 51,327         | 51,347     |
| Wells Fargo Commercial Mortgage<br>Trust, Ser 2017-C40, CI A4<br>3.581%, 10/15/50 .....                | 1,500,000      | 1,590,339  |

**ASSET-BACKED SECURITIES — continued**

|  | Face<br>Amount | Value             |
|--|----------------|-------------------|
| WFRBS Commercial Mortgage<br>Trust, Ser 2013-C15, CI A4<br>4.153%, 08/15/46 (C) .....              | \$ 2,000,000   | \$ 2,053,951      |
| WFRBS Commercial Mortgage<br>Trust, Ser 2013-C15, CI B<br>4.503%, 08/15/46 (C) .....               | 1,000,000      | 984,981           |
| WFRBS Commercial Mortgage<br>Trust, Ser 2014-C19, CI B<br>4.723%, 03/15/47 (C) .....               | 2,093,258      | 2,154,248         |
| World Financial Network Credit<br>Card Master Trust, Ser 2019-B,<br>CI A<br>2.490%, 04/15/26 ..... | 2,500,000      | 2,517,557         |
|  |                | <u>94,648,368</u> |
| Total Asset-Backed Securities<br>(Cost \$109,216,253) .....  |                | 106,934,202       |

**COMMON STOCK — 8.5%**

|   | Shares  | Value      |
|---|---------|------------|
| <b>DIVERSIFIED — 8.4%</b>                       |         |            |
| Accelerate Acquisition .....                    | 42,000  | \$ 416,220 |
| African Gold Acquisition * .....                | 44,000  | 437,800    |
| Americas Technology Acquisition<br>Corp * ..... | 44,858  | 461,140    |
| Anzu Special Acquisition I * .....              | 89,148  | 878,999    |
| Apollo Strategic Growth Capital II<br>* .....   | 85,000  | 839,800    |
| Arctos NorthStar Acquisition .....              | 70,000  | 687,400    |
| Ares Acquisition * .....                        | 90,000  | 884,700    |
| Arrowroot Acquisition .....                     | 85,000  | 838,100    |
| Atlas Crest Investment II * .....               | 60,884  | 596,663    |
| Austerlitz Acquisition II .....                 | 23,645  | 233,140    |
| Authentic Equity Acquisition * .....            | 87,451  | 870,575    |
| B Riley Principal 250 Merger * .....            | 7,000   | 68,950     |
| Big Sky Growth Partners * .....                 | 6,870   | 67,189     |
| Black Spade Acquisition * .....                 | 40,000  | 397,600    |
| BlueRiver Acquisition .....                     | 25,245  | 250,683    |
| BOA Acquisition .....                           | 50,000  | 499,500    |
| Broadscale Acquisition .....                    | 75,000  | 750,750    |
| Carney Technology Acquisition II *<br>* .....   | 50,000  | 495,500    |
| CC Neuberger Principal Holdings II<br>* .....   | 34,470  | 348,492    |
| CC Neuberger Principal Holdings<br>III * .....  | 45,630  | 450,368    |
| CF Acquisition IV * .....                       | 78,100  | 769,285    |
| Churchill Capital V * .....                     | 152,067 | 1,513,067  |
| Churchill Capital VI * .....                    | 122,801 | 1,217,289  |
| Churchill Capital VII .....                     | 122,801 | 1,212,046  |
| Clarim Acquisition * .....                      | 88,000  | 864,160    |

**COMMON STOCK — continued**

|  | Shares  | Value      |
|--|---------|------------|
| <b>DIVERSIFIED— continued</b>                  |         |            |
| Climate Real Impact Solutions II Acquisition * | 23,674  | \$ 232,952 |
| Cohn Robbins Holdings *                        | 39,966  | 403,657    |
| Colonnade Acquisition II                       | 44,000  | 422,400    |
| Compute Health Acquisition *                   | 20,000  | 197,000    |
| Constellation Acquisition I                    | 57,908  | 572,733    |
| Corner Growth Acquisition *                    | 2,329   | 22,987     |
| D & Z Media Acquisition                        | 50,000  | 492,500    |
| DILA Capital Acquisition *                     | 10,000  | 101,600    |
| Edify Acquisition                              | 55,393  | 548,391    |
| Equity Distribution Acquisition *              | 100,350 | 998,483    |
| Figure Acquisition I *                         | 6,871   | 68,779     |
| Fortress Value Acquisition III *               | 12,766  | 125,745    |
| FTAC Hera Acquisition *                        | 60,800  | 600,704    |
| Fusion Acquisition II                          | 44,000  | 431,200    |
| Gaming & Hospitality Acquisition ..            | 44,000  | 434,280    |
| Goal Acquisitions                              | 42,229  | 426,513    |
| Golden Falcon Acquisition *                    | 88,000  | 871,200    |
| Gores Holdings VII *                           | 15,000  | 147,000    |
| Hamilton Lane Alliance Holdings I *            | 44,001  | 434,730    |
| Haymaker Acquisition III *                     | 119,980 | 1,191,401  |
| Health Assurance Acquisition *                 | 48,172  | 474,012    |
| Hudson Executive Investment II ..              | 35,900  | 353,615    |
| Hudson Executive Investment III *              | 50,000  | 490,000    |
| Jack Creek Investment *                        | 92,804  | 915,047    |
| Jaws Mustang Acquisition *                     | 51,132  | 506,207    |
| JOFF Fintech Acquisition                       | 60,000  | 591,000    |
| Kadem Sustainable Impact                       | 50,450  | 499,960    |
| Kernel Group Holdings                          | 53,171  | 525,329    |
| Landcadia Holdings IV *                        | 21,100  | 206,780    |
| Lazard Growth Acquisition I *                  | 36,058  | 354,450    |
| Live Oak Mobility Acquisition *                | 26,662  | 260,754    |
| Marlin Technology *                            | 15,677  | 155,202    |
| Mason Industrial Technology *                  | 50,000  | 491,000    |
| New Vista Acquisition                          | 60,152  | 591,896    |
| Newbury Street Acquisition *                   | 54,000  | 532,980    |
| North Atlantic Acquisition                     | 58,023  | 576,749    |
| North Mountain Merger *                        | 36,167  | 363,117    |
| Peridot Acquisition II *                       | 44,000  | 429,880    |
| Pontem *                                       | 60,000  | 593,400    |
| Powered Brands                                 | 94,026  | 930,857    |
| Priveterra Acquisition *                       | 50,000  | 492,000    |
| Progress Acquisition                           | 50,000  | 498,500    |
| Property Solutions Acquisition II ..           | 6,895   | 67,433     |
| PropTech Investment II *                       | 44,000  | 434,720    |

**COMMON STOCK — continued**

|   | Shares | Value             |
|---|--------|-------------------|
| <b>DIVERSIFIED— continued</b>                   |        |                   |
| Provident Acquisition *                         | 15,819 | \$ 156,608        |
| Recharge Acquisition *                          | 64,999 | 655,190           |
| RMG Acquisition III *                           | 44,773 | 442,805           |
| Ross Acquisition II *                           | 44,000 | 434,069           |
| ScION Tech Growth I *                           | 47,026 | 466,498           |
| ScION Tech Growth II                            | 21,675 | 213,499           |
| SportsTek Acquisition                           | 65,896 | 652,370           |
| Sustainable Development Acquisition I *         | 43,466 | 427,705           |
| Tailwind International Acquisition * ..         | 50,215 | 492,820           |
| TCW Special Purpose Acquisition .....           | 90,000 | 884,700           |
| Tekcorp Digital Acquisition *                   | 55,342 | 553,420           |
| Thunder Bridge Capital Partners III *           | 31,213 | 305,887           |
| Tio Tech A *                                    | 7,000  | 68,460            |
| TZP Strategies Acquisition                      | 43,132 | 425,713           |
| VectoIQ Acquisition II *                        | 12,953 | 127,069           |
| Virgin Group Acquisition II *                   | 27,000 | 268,785           |
| Z-Work Acquisition *                            | 25,901 | 256,420           |
|   |        | <u>42,940,577</u> |
| <b>Financials — 0.1%</b>                        |        |                   |
| Multiplan.....                                  | 65,650 | <u>264,569</u>    |
| <b>Technology — 0.0%</b>                        |        |                   |
| Ouster .....                                    | 47,692 | <u>167,876</u>    |
| Total Common Stock<br>(Cost \$44,666,724) ..... |        | <u>43,373,022</u> |

**MORTGAGE-BACKED SECURITIES — 3.7%**

|   | Face Amount | Value     |
|---|-------------|-----------|
| <b>Agency Mortgage-Backed Obligation — 1.5%</b> |             |           |
| FHLMC   |             |           |
| 6.000%, 03/01/23 .....                          | \$ 1,390    | \$ 1,403  |
| 4.500%, 04/01/25 .....                          | 31,695      | 33,052    |
| 3.000%, 12/01/35 .....                          | 1,121,787   | 1,169,218 |
| FHLMC, Ser 2009-3609, CI LA                     |             |           |
| 4.000%, 12/15/24 .....                          | 1           | 1         |
| FHLMC, Ser 2014-4302, CI AB                     |             |           |
| 1.750%, 11/15/29 .....                          | 67,204      | 67,461    |
| FHLMC, Ser 2016-4578, CI CD                     |             |           |
| 3.500%, 06/15/50 (C) .....                      | 112,456     | 114,835   |
| FHLMC, Ser 2019-4911, CI HG                     |             |           |
| 2.250%, 04/15/49 .....                          | 414,069     | 412,211   |
| FNMA  |             |           |
| 4.500%, 05/01/31 .....                          | 97,982      | 105,512   |
| 4.000%, 02/01/45 .....                          | 462,758     | 500,283   |
| 4.000%, 03/01/31 .....                          | 59,919      | 63,754    |
| 2.726%, 06/01/23 (C) .....                      | 2,076,388   | 2,103,788 |
| FNMA, Ser 2014-92, CI BD                        |             |           |
| 2.500%, 02/25/44 .....                          | 69,493      | 70,007    |
| FREM Mortgage Trust, Ser 2017-K61, CI C         |             |           |
| 3.687%, 12/25/49 (A)(C) .....                   | 770,000     | 782,192   |
| GNMA  |             |           |
| 2.140%, 08/15/23 .....                          | 281,401     | 283,313   |



**MORTGAGE-BACKED SECURITIES — continued**

|   | Face<br>Amount | Value             |
|---|----------------|-------------------|
| GNMA, Ser 17, CI AM<br>3.369%, 06/16/48 (C) .....   | \$ 188,280     | \$ 195,790        |
| GNMA, Ser 2014-4, CI EC<br>2.000%, 03/16/26 .....   | 135,024        | 136,391           |
| GNMA, Ser 2017-153, CI WA<br>4.681%, 06/20/36 (C) .....   | 479,855        | 517,106           |
| GNMA, Ser 27, CI A<br>1.614%, 07/16/39 .....  | 90,466         | 90,595            |
| GNMA, Ser 51, CI AB<br>2.350%, 04/16/57 .....   | 436,758        | 439,414           |
| GNMA, Ser 59, CI PA<br>2.750%, 06/16/56 .....   | 597,315        | 597,827           |
|   |                | <u>7,684,153</u>  |
| <b>Non-Agency Mortgage-Backed Obligation — 2.2%</b>   |                |                   |
| Connecticut Avenue Securities<br>Trust, Ser 2018-R07, CI 1M2<br>2.508%, VAR ICE LIBOR USD 1<br>Month + 2.400%, 04/25/31<br>(A)..... | 257,018        | 258,323           |
| CSMC Trust, Ser 2016-NXSR, CI AS<br>4.049%, 12/15/49 (C) .....  | 1,455,000      | 1,547,951         |
| GS Mortgage Securities II,<br>Ser GC10, CI B<br>3.682%, 02/10/46 (A) .....  | 2,465,000      | 2,494,929         |
| JPMBB Commercial Mortgage<br>Securities Trust, Ser 2014-C26,<br>CI AS<br>3.800%, 01/15/48 .....                                     | 2,089,000      | 2,167,730         |
| Residential Mortgage Loan Trust,<br>Ser 2019-3, CI A1<br>2.633%, 09/25/59 (A)(C).....   | 380,091        | 378,971           |
| SBA<br>0.875%, VAR Prime Rate<br>-2.375%, 04/25/29 .....  | 499,813        | 510,800           |
| 0.750%, VAR Prime Rate<br>-2.500%, 04/25/28 .....   | 91,001         | 92,496            |
| 0.630%, VAR Prime Rate<br>-2.620%, 05/25/31 .....   | 144,653        | 146,412           |
| UBS Commercial Mortgage Trust,<br>Ser 2012-C1, CI C<br>5.676%, 05/10/45 (A)(C).....   | 2,530,000      | 2,543,144         |
| Wells Fargo Commercial Mortgage<br>Trust, Ser 2019-C49, CI D<br>3.000%, 03/15/52 (A) .....  | 950,000        | 849,294           |
|   |                | <u>10,990,050</u> |
| Total Mortgage-Backed Securities<br>(Cost \$18,568,799) .....   |                | <u>18,674,203</u> |

**MUNICIPAL BONDS — 1.4%**

|  | Face<br>Amount | Value            |
|--|----------------|------------------|
| <b>Florida — 0.3%</b><br>Sumter Landing Community<br>Development District, RB<br>3.282%, 10/01/26 .....            | \$ 1,250,000   | \$ 1,314,682     |
| <b>Guam — 0.2%</b><br>Antonio B Won Pat International<br>Airport Authority, Ser B, RB<br>3.133%, 10/01/24 .....    | 1,000,000      | 1,030,194        |
|  |                | <u>1,030,194</u> |
| <b>New Jersey — 0.2%</b><br>New Jersey State, Transportation<br>Trust Fund Authority, RB<br>2.551%, 06/15/23 ..... | 1,250,000      | 1,268,049        |
| <b>New York — 0.2%</b><br>New York State, Transportation<br>Development, RB<br>1.610%, 12/01/22 .....              | 825,000        | 826,539          |
| <b>Ohio — 0.2%</b><br>City of Cleveland Ohio Airport<br>System Revenue, Ser A, RB<br>2.309%, 01/01/24 .....        | 1,000,000      | 1,011,653        |
| <b>Pennsylvania — 0.2%</b><br>School District of Philadelphia, GO<br>3.738%, 09/01/23 .....                        | 1,275,000      | 1,307,927        |
| <b>Texas — 0.1%</b><br>Tarrant County Cultural Education<br>Facilities Finance, RB<br>1.356%, 09/01/24 .....       | 500,000        | 496,185          |
| Total Municipal Bonds<br>(Cost \$7,163,096) .....  |                | 7,255,229        |
| <b>U.S. GOVERNMENT AGENCY OBLIGATIONS — 0.5%</b>   |                |                  |
|  | Face<br>Amount | Value            |
| EXP-IMP IMB<br>2.702%, 08/20/26 .....  | \$ 1,185,847   | \$ 1,213,410     |
| 1.900%, 07/12/24 .....   | 592,928        | 597,176          |
| 1.822%, 05/03/25 .....   | 836,667        | 840,499          |
| Total U.S. Government Agency<br>Obligations<br>(Cost \$2,688,674) .....  |                | 2,651,085        |
| <b>PREFERRED STOCK — 0.0%</b>  |                |                  |
|  | Shares         | Value            |
| Franchise Group, 7.500% (B) .....  | 4,450          | 116,056          |
| Total Preferred Stock<br>(Cost \$112,140) .....  |                | 116,056          |

**WARRANT — 0.0%**

|                                    | Number Of<br>Warrants | Value |
|------------------------------------|-----------------------|-------|
| Multiplan* .....                   | 3,250                 | \$ —  |
| Total Warrants<br>(Cost \$-) ..... |                       | —     |

**RIGHTS — 0.0%**

|  | Number Of<br>Rights | Value                |
|--|---------------------|----------------------|
| Media General* .....   | 39,120              | \$ —                 |
| Total Rights<br>(Cost \$-) .....                                     |                     | —                    |
| Total Investments in Securities— 97.8%<br>(Cost \$505,987,267) ..... |                     | <u>\$499,629,126</u> |

Percentages are based on Net Assets of \$510,674,217.

\* Non-income producing security.

- (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 \$172,845,412 and represented 33.8% of Net Assets.
- (B) Perpetual security with no stated maturity date.
- (C) 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.

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

GO — General Obligation

ICE— Intercontinental Exchange

LIBOR— London Interbank Offered Rate

MTN — Medium Term Note

RB — Revenue Bond

Ser — Series

SOFR — Secured Overnight Financing Rate

SOFR30A — Secured Overnight Financing Rate 30-day Average

SOFRINDEX — Secured Overnight Financing Rate Index

USD — U.S. Dollar

VAR — Variable Rate

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                 |
|------------------------------------|----------------------|----------------------|-------------|-----------------------|
| Corporate Obligations              | \$ —                 | \$196,447,389        | \$ —        | —\$196,447,389        |
| U.S. Treasury Obligations          | 44,473,127           | 79,704,813           | —           | — 124,177,940         |
| Asset-Backed Securities            | —                    | 106,934,201          | —           | — 106,934,201         |
| Common Stock                       | 42,940,577           | 432,446              | —           | — 43,373,023          |
| Mortgage-Backed Securities         | —                    | 18,674,203           | —           | — 18,674,203          |
| Municipal Bonds                    | —                    | 7,255,229            | —           | — 7,255,229           |
| U.S. Government Agency Obligations | —                    | 2,651,085            | —           | — 2,651,085           |
| Preferred Stock                    | —                    | 116,056              | —           | — 116,056             |
| Warrant Rights                     | —                    | —                    | —           | — —                   |
| Total Investments in Securities    | <u>\$ 87,413,704</u> | <u>\$412,215,422</u> | <u>\$ —</u> | <u>—\$499,629,126</u> |

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.

CRI-QH-001-0100