

SCHEDULE OF INVESTMENTS

U.S. TREASURY OBLIGATIONS — 36.4%

	Face Amount	Value
U.S. Treasury Bond		
3.000%, 02/15/48	\$ 250,000	\$ 243,076
3.000%, 08/15/48	725,000	707,894
3.000%, 02/15/49	985,000	971,341
2.875%, 05/15/52	40,025,000	39,218,246
2.500%, 02/15/45	30,310,000	26,554,402
2.500%, 02/15/46	1,775,000	1,555,690
2.500%, 05/15/46	880,000	770,928
2.375%, 02/15/42	800,000	702,750
2.375%, 11/15/49	395,000	345,826
2.250%, 08/15/46	895,000	745,542
2.250%, 02/15/52	36,100,000	30,831,656
2.000%, 11/15/41	1,305,000	1,075,198
2.000%, 02/15/50	4,745,000	3,818,057
2.000%, 08/15/51	11,730,000	9,413,783
1.875%, 02/15/41	6,840,000	5,550,019
1.875%, 02/15/51	65,000	50,621
1.875%, 11/15/51	71,970,000	56,114,109
1.750%, 08/15/41	2,700,000	2,128,465
1.625%, 11/15/50	4,565,000	3,334,055
1.375%, 11/15/40	2,295,000	1,710,044
1.375%, 08/15/50	5,080,000	3,475,236
1.250%, 05/15/50	800,000	529,469
1.125%, 05/15/40	605,000	436,025
1.125%, 08/15/40	3,550,000	2,542,826
U.S. Treasury Note		
2.875%, 08/15/28	305,000	307,395
2.875%, 04/30/29	3,830,000	3,870,993
2.875%, 05/15/32	11,455,000	11,682,310
2.750%, 05/15/25	660,000	658,092
2.750%, 04/30/27	1,785,000	1,787,650
2.750%, 05/31/29	2,455,000	2,462,288
2.625%, 02/15/29	33,850,000	33,692,650
2.541%, US Treasury 3 Month Bill Money Market Yield + 0.035%, 10/31/23(A)	50,420,000	50,590,167
2.431%, US Treasury 3 Month Bill Money Market Yield + -0.075%, 04/30/24(A)	50,750,000	50,803,670
2.375%, 03/31/29	10,470,000	10,254,056
2.375%, 05/15/29	915,000	896,915
2.000%, 02/15/25	5,000	4,895
1.875%, 02/15/32	16,445,000	15,383,784
1.750%, 07/31/24	40,000	39,111
1.750%, 12/31/26	3,240,000	3,109,894
1.750%, 11/15/29	740,000	697,334
1.625%, 08/15/29	625,000	584,106
1.625%, 05/15/31	20,810,000	19,191,535
1.500%, 01/31/27	4,325,000	4,101,654
1.500%, 11/30/28	285,000	264,794
1.375%, 10/31/28	1,200,000	1,107,000
1.375%, 12/31/28	4,360,000	4,024,995
1.375%, 11/15/31	13,405,000	12,020,515

U.S. TREASURY OBLIGATIONS — continued

	Face Amount	Value
1.250%, 11/30/26	\$ 19,000,000	\$ 17,854,063
1.250%, 03/31/28	190,000	175,208
1.250%, 08/15/31	10,385,000	9,238,593
1.125%, 10/31/26	3,100,000	2,899,227
1.125%, 02/29/28	4,575,000	4,197,384
1.125%, 08/31/28	505,000	459,905
1.125%, 02/15/31	4,180,000	3,707,464
0.875%, 06/30/26	11,605,000	10,790,383
0.875%, 09/30/26	107,950,000	100,026,638
0.875%, 11/15/30	15,570,000	13,568,404
0.750%, 08/31/26	3,662,000	3,380,341
0.750%, 01/31/28	20,875,000	18,771,191
0.625%, 11/30/27	6,850,000	6,136,102
0.625%, 12/31/27	7,560,000	6,760,884
0.625%, 05/15/30	595,000	510,794
0.625%, 08/15/30	295,000	252,248
0.500%, 04/30/27	5,525,000	4,979,838
0.500%, 05/31/27	1,195,000	1,075,500
0.500%, 08/31/27	9,175,000	8,212,700
0.500%, 10/31/27	480,000	427,913
0.375%, 11/30/25	625,000	576,831
0.250%, 07/31/25	95,000	87,964
0.250%, 09/30/25	400,000	368,922
0.250%, 10/31/25	245,000	225,572
Total U.S. Treasury Obligations (Cost \$675,270,515)		635,045,130

MORTGAGE-BACKED SECURITIES — 29.4%

	Face Amount	Value
Agency Mortgage-Backed Obligation — 22.8%		
FHLMC		
7.000%, 11/01/32	\$ 255,266	\$ 274,463
7.000%, 10/01/32	7,067	7,662
7.000%, 09/01/32	9,840	10,884
7.000%, 07/01/32	3,036	3,336
7.000%, 06/01/32	54,109	59,826
6.500%, 01/01/38	851	928
6.500%, 11/01/37	1,236	1,311
6.500%, 09/01/37	25,421	27,607
6.500%, 08/01/37	2,165	2,289
6.500%, 12/01/32	83,196	89,834
6.500%, 12/01/31	2,337	2,490
6.000%, 05/01/39	42,228	45,615
6.000%, 04/01/39	16,060	17,017
6.000%, 02/01/39	17,336	18,525
6.000%, 09/01/38	10,590	11,535
6.000%, 06/01/38	3,255	3,311
6.000%, 11/01/36	30,220	32,547
6.000%, 12/01/33	11,897	12,957
6.000%, 01/01/24	14,247	14,355
5.500%, 06/01/37	596	624
5.500%, 01/01/35	89,680	96,315
5.000%, 04/01/34	6,104	6,288

MORTGAGE-BACKED SECURITIES — continued

	Face Amount	Value
4.500%, 09/01/48	\$ 691,270	\$ 712,182
4.500%, 03/01/47	860,257	890,530
4.500%, 03/01/46	93,238	97,237
4.500%, 11/01/45	346,128	361,004
4.500%, 02/01/45	1,145,541	1,183,532
4.500%, 10/01/44	29,218	30,125
4.500%, 08/01/44	892,092	930,166
4.500%, 07/01/44	294,764	306,717
4.500%, 03/01/44	11,642	12,088
4.500%, 01/01/44	113,121	117,235
4.500%, 12/01/43	99,880	103,913
4.500%, 11/01/43	12,791	13,397
4.500%, 05/01/42	46,062	48,025
4.500%, 09/01/41	282,578	294,638
4.500%, 07/01/41	22,270	23,222
4.500%, 05/01/41	47,961	50,058
4.500%, 04/01/40	64,147	66,915
4.500%, 12/01/33	22,863	23,586
4.500%, 06/01/31	22,228	22,931
4.500%, 06/01/26	4,485	4,620
4.500%, 02/01/26	6,621	6,820
4.000%, 01/01/52	1,286,262	1,296,022
4.000%, 05/01/46	1,425,660	1,463,779
4.000%, 07/01/34	74,680	77,418
4.000%, 10/01/31	44,819	46,194
3.743%, ICE LIBOR USD 12 MONTH + 1.630%, 07/01/44 (A).....	47,848	48,774
3.507%, ICE LIBOR USD 12 MONTH + 1.791%, 08/01/42 (A).....	3,264	3,336
3.500%, 07/01/52	10,084,000	10,031,132
3.500%, 05/01/52	2,278,538	2,266,593
3.500%, 04/01/52	16,183,237	16,084,333
3.500%, 02/01/52	1,902,927	1,888,016
3.500%, 01/01/52	1,807,654	1,794,713
3.500%, 04/01/37	745,066	763,308
3.427%, ICE LIBOR USD 12 Month + 1.962%, 04/01/40 (A).....	4,771	4,761
3.247%, ICE LIBOR USD 12 MONTH + 1.877%, 01/01/42 (A).....	34,594	35,463
3.168%, ICE LIBOR USD 12 Month + 1.630%, 02/01/45 (A).....	173,642	174,500
3.005%, ICE LIBOR USD 12 MONTH + 1.630%, 05/01/44 (A).....	7,417	7,587
3.000%, 11/01/51	3,464,657	3,348,915
3.000%, 07/01/51	0	—
3.000%, 02/01/50	1,616,394	1,570,079
3.000%, 04/01/42	2,365,075	2,318,418
2.964%, ICE LIBOR USD 12 MONTH + 1.610%, 10/01/44 (A).....	61,846	62,835

MORTGAGE-BACKED SECURITIES — continued

	Face Amount	Value
2.893%, ICE LIBOR USD 12 MONTH + 1.650%, 04/01/43 (A).....	\$ 51,169	\$ 51,781
2.753%, ICE LIBOR USD 12 MONTH + 1.623%, 12/01/45 (A).....	361,091	368,917
2.716%, ICE LIBOR USD 12 Month + 1.631%, 05/01/46 (A).....	31,341	31,940
2.707%, ICE LIBOR USD 12 MONTH + 1.608%, 11/01/44 (A).....	724,650	735,072
2.648%, ICE LIBOR USD 12 MONTH + 1.822%, 10/01/41 (A).....	9,986	10,212
2.635%, ICE LIBOR USD 12 MONTH + 1.652%, 08/01/44 (A).....	475,951	481,069
2.593%, ICE LIBOR USD 12 MONTH + 1.762%, 11/01/39 (A).....	101,984	104,775
2.560%, ICE LIBOR USD 12 Month + 1.630%, 01/01/45 (A).....	25,729	26,064
2.500%, 02/01/51	4,372,783	4,117,516
2.500%, 11/01/50	7,350,162	6,906,380
2.500%, 10/01/50	5,875,118	5,541,845
2.500%, 07/01/50	8,905,459	8,366,608
2.500%, 03/01/37	1,494,992	1,459,798
2.489%, ICE LIBOR USD 12 MONTH + 1.703%, 04/01/38 (A).....	98,004	99,930
2.285%, ICE LIBOR USD 12 Month + 2.035%, 09/01/37 (A).....	1,989	1,983
2.233%, ICE LIBOR USD 12 Month + 1.615%, 11/01/44 (A).....	34,467	34,967
2.224%, ICE LIBOR USD 12 Month + 1.724%, 04/01/36 (A).....	5,830	5,813
2.000%, 01/01/52	1,475,073	1,331,850
2.000%, 12/01/50	5,856,820	5,311,838
2.000%, 11/01/50	1,399,353	1,270,039
2.000%, 09/01/50	2,102,552	1,901,917
2.000%, 07/01/50	10,294,942	9,328,577
2.000%, 02/01/42	1,789,043	1,657,235
1.992%, ICE LIBOR USD 12 MONTH + 1.630%, 02/01/45 (A).....	15,543	15,624
1.980%, ICE LIBOR USD 12 MONTH + 1.630%, 02/01/45 (A).....	157,059	157,903
1.906%, ICE LIBOR USD 12 MONTH + 1.630%, 01/01/45 (A).....	321,325	323,204

MORTGAGE-BACKED SECURITIES — continued

	Face Amount	Value
1.880%, ICE LIBOR USD 12 MONTH + 1.630%, 12/01/44 (A).....	\$ 38,152	\$ 38,391
1.876%, ICE LIBOR USD 12 MONTH + 1.613%, 01/01/44 (A).....	28,636	28,858
FHLMC Multifamily Variable Rate Certificate, Ser M069, CI A 4.013%, 04/15/37	1,250,000	1,271,419
FHLMC STACR REMIC Trust 2021-DNA3, Ser 2021-DNA3, CI M2 3.614%, SOFR30A + 2.100%, 10/25/33 (A)(B)	875,000	833,155
FHLMC STACR REMIC Trust 2021-DNA6, Ser 2021-DNA6, CI M2 3.014%, SOFR30A + 1.500%, 10/25/41 (A)(B)	2,210,000	2,061,833
FHLMC Structured Pass-Through Certificates, Ser 2002-41, CI 2A 4.833%, 07/25/32 (A)	22,877	22,917
FHLMC Structured Pass-Through Certificates, Ser 2002-48, CI 1A 4.434%, 07/25/33 (A)	203,401	204,959
FHLMC Structured Pass-Through Certificates, Ser 2002-51, CI 1A 6.500%, 09/25/43 (A)	117,600	133,949
FHLMC Structured Pass-Through Certificates, Ser 2002-51, CI 2A 7.500%, 08/25/42 (A)	46,950	51,132
FHLMC Structured Pass-Through Certificates, Ser 2003-54, CI 3A 7.000%, 02/25/43	363,748	396,511
FHLMC Structured Pass-Through Certificates, Ser 2003-57, CI 1A2 7.000%, 07/25/43	22,618	25,353
FHLMC, Ser 1998-2084, CI ZC 6.500%, 08/15/28	56,411	59,615
FHLMC, Ser 2001-2295, CI BD 6.000%, 03/15/31	13,002	14,019
FHLMC, Ser 2003-2676, CI PZ 5.500%, 09/15/33	48,856	51,931
FHLMC, Ser 2005-2944, CI OH 5.500%, 03/15/35	155,354	168,133
FHLMC, Ser 2005-2957, CI VZ 5.000%, 02/15/35	48,784	51,418
FHLMC, Ser 2006-3143, CI BC 5.500%, 02/15/36	138,953	150,490
FHLMC, Ser 2006-3185, CI GT 6.000%, 07/15/26	49,117	50,828
FHLMC, Ser 2007-3330, CI GZ 5.500%, 06/15/37	2,732	2,870

MORTGAGE-BACKED SECURITIES — continued

	Face Amount	Value
FHLMC, Ser 2013-299, CI F1 2.499%, ICE LIBOR USD 1 MONTH + 0.500%, 01/15/43 (A)	\$ 178,130	\$ 178,411
FHLMC, Ser 2013-4283, CI EW 4.500%, 12/15/43 (A)	134,605	141,061
FHLMC, Ser 2014-4319, CI MA 4.500%, 03/15/44 (A)	236,241	248,684
FHLMC, Ser 2021-5092, CI BC 2.500%, 06/25/36	567,386	558,072
FNMA 7.000%, 12/01/37	312	349
7.000%, 08/01/32	142,850	153,369
7.000%, 11/01/29	48,642	51,784
6.500%, 01/01/49	6,889	7,517
6.500%, 10/01/39	45,752	49,731
6.500%, 08/01/39	18,339	20,130
6.500%, 10/01/38	15,583	17,120
6.500%, 03/01/38	5,792	6,158
6.500%, 02/01/38	4,116	4,494
6.500%, 12/01/37	16,840	18,442
6.500%, 11/01/37	1,165	1,267
6.500%, 03/01/35	199,955	213,619
6.500%, 05/01/33	2,914	3,089
6.500%, 12/01/32	10,629	11,395
6.500%, 08/01/32	25,170	26,762
6.000%, 07/01/39	72,610	76,595
6.000%, 05/01/38	36,564	39,795
6.000%, 08/01/37	98,794	107,558
6.000%, 07/01/37	21,541	22,943
6.000%, 03/01/37	11,779	12,658
6.000%, 09/01/36	76,618	83,364
6.000%, 03/01/36	10,362	11,225
6.000%, 11/01/35	13,727	14,891
6.000%, 07/01/35	5,798	6,234
6.000%, 04/01/35	57,717	62,457
6.000%, 04/01/34	13,786	14,869
6.000%, 03/01/34	203,701	219,943
6.000%, 12/01/33	3,778	4,111
6.000%, 11/01/33	3,411	3,682
6.000%, 12/01/32	5,044	5,488
6.000%, 06/01/23	524	525
6.000%, 10/01/22	76	76
5.500%, 02/01/38	3,056	3,222
5.500%, 04/01/37	133,168	142,292
5.500%, 09/01/36	11,216	12,007
5.500%, 10/01/35	57,165	61,133
5.500%, 04/01/35	188,466	200,843
5.500%, 11/01/33	6,911	7,387
5.500%, 06/01/33	38,994	41,649
5.500%, 11/01/29	6,978	7,270
5.500%, 01/01/25	2,660	2,673
5.500%, 05/01/24	700	704
5.500%, 03/01/24	1,162	1,166
5.500%, 01/01/24	7	7
5.500%, 11/01/23	22	22

MORTGAGE-BACKED SECURITIES — continued

	Face Amount	Value
5.193%, 11/01/36	\$ 6,488	\$ 6,457
5.000%, 03/01/49	401,039	415,191
5.000%, 12/01/48	305,170	318,458
5.000%, 08/01/40	16,550	17,581
5.000%, 09/01/39	49,869	52,870
5.000%, 09/01/25	17,889	18,433
5.000%, 04/01/25	115	119
4.500%, 03/01/52	683,564	706,053
4.500%, 06/01/48	526,647	542,112
4.500%, 02/01/46	1,080,649	1,125,456
4.500%, 09/01/45	53,184	55,407
4.500%, 02/01/45	422,700	439,466
4.500%, 10/01/44	28,412	29,603
4.500%, 09/01/43	9,255	9,643
4.500%, 01/01/43	956,020	987,111
4.500%, 07/01/42	221,408	230,684
4.500%, 01/01/42	68,981	71,604
4.500%, 12/01/41	29,195	30,356
4.500%, 11/01/41	30,301	31,578
4.500%, 09/01/41	15,795	16,303
4.500%, 08/01/41	13,004	13,480
4.500%, 05/01/41	1,937,529	2,015,070
4.500%, 06/01/36	24,179	25,266
4.500%, 09/01/31	52,507	54,122
4.500%, 06/01/31	15,048	15,512
4.500%, 01/01/31	136,439	141,554
4.500%, 08/01/26	84,927	87,418
4.500%, 10/01/24	23,543	24,233
4.143%, US Treas Yield Curve Rate T Note Const Mat 1 Yr + 2.143%, 08/01/34 (A).....	2,670	2,679
4.000%, 06/01/52	40,886,165	41,145,834
4.000%, 04/01/52	1,583,948	1,607,909
4.000%, 10/01/51	1,752,490	1,770,119
4.000%, 04/01/48	1,648,641	1,686,345
4.000%, 03/01/46	3,802,924	3,907,314
4.000%, 01/01/37	650,654	669,101
4.000%, 11/01/35	77,936	80,210
4.000%, 01/01/35	2,182,097	2,260,278
4.000%, 10/01/34	1,128,255	1,168,516
4.000%, 06/01/34	1,250,696	1,295,585
4.000%, 03/01/34	506,007	524,192
4.000%, 11/01/33	764,337	791,678
4.000%, 10/01/33	57,108	59,160
4.000%, 10/01/32	63,350	65,608
4.000%, 09/01/31	174,207	180,438
4.000%, 12/01/30	264,632	274,094
4.000%, 11/01/30	185,400	192,032
3.978%, US Treas Yield Curve Rate T Note Const Mat 1 Yr + 2.290%, 08/01/34 (A).....	12,889	12,911
3.690%, ICE LIBOR USD 12 Month + 1.685%, 06/01/42 (A).....	27,450	28,109

MORTGAGE-BACKED SECURITIES — continued

	Face Amount	Value
3.665%, ICE LIBOR USD 12 MONTH + 1.620%, 11/01/48 (A).....	\$ 572,627	\$ 576,781
3.574%, ICE LIBOR USD 12 MONTH + 1.592%, 07/01/44 (A).....	269,982	275,573
3.527%, ICE LIBOR USD 12 MONTH + 1.471%, 06/01/35 (A).....	2,918	2,912
3.500%, 05/01/52	1,243,892	1,237,371
3.500%, 04/01/52	13,531,970	13,476,219
3.500%, 03/01/52	2,016,830	2,000,890
3.500%, 01/01/52	2,348,335	2,330,131
3.500%, 11/01/51	1,462,722	1,451,609
3.500%, 04/01/37	642,433	657,282
3.500%, 02/01/31	1,064,446	1,085,236
3.500%, 12/01/29	396,533	401,550
3.403%, ICE LIBOR USD 12 Month + 1.813%, 07/01/41 (A).....	54,735	56,499
3.217%, ICE LIBOR USD 12 Month + 1.564%, 06/01/44 (A).....	53,146	54,071
3.096%, ICE LIBOR USD 12 Month + 1.603%, 10/01/48 (A).....	139,318	139,260
3.031%, ICE LIBOR USD 12 MONTH + 1.572%, 08/01/43 (A).....	3,629	3,686
3.000%, 05/01/52	1,776,290	1,720,893
3.000%, 03/01/52	3,022,230	2,929,172
3.000%, 11/01/51	2,291,569	2,222,445
3.000%, 10/01/51	2,799,307	2,705,798
3.000%, 07/01/50	1,149,159	1,122,199
3.000%, 05/01/35	1,704,622	1,700,838
3.000%, 01/01/31	1,423,466	1,423,765
2.961%, ICE LIBOR USD 12 MONTH + 1.610%, 10/01/47 (A).....	203,882	204,520
2.958%, ICE LIBOR USD 12 MONTH + 1.580%, 09/01/47 (A).....	394,253	389,691
2.878%, ICE LIBOR USD 12 Month + 1.451%, 05/01/35 (A).....	26,547	27,073
2.814%, ICE LIBOR USD 12 MONTH + 1.580%, 04/01/44 (A).....	150,090	152,090
2.808%, ICE LIBOR USD 12 Month + 1.658%, 05/01/46 (A).....	52,012	51,913
2.743%, ICE LIBOR USD 12 MONTH + 1.568%, 05/01/45 (A).....	430,589	436,922

MORTGAGE-BACKED SECURITIES — continued

	Face Amount	Value
2.696%, ICE LIBOR USD 12 MONTH + 1.789%, 06/01/38 (A).....	\$ 5,437	\$ 5,620
2.673%, ICE LIBOR USD 12 MONTH + 1.699%, 04/01/44 (A).....	91,545	93,365
2.639%, ICE LIBOR USD 12 Month + 1.557%, 01/01/45 (A).....	32,894	33,343
2.632%, ICE LIBOR USD 12 MONTH + 1.566%, 05/01/44 (A).....	70,081	70,899
2.500%, 02/01/52	4,851,843	4,550,119
2.500%, 12/01/51	7,604,039	7,124,618
2.500%, 08/01/51	5,493,286	5,157,291
2.500%, 05/01/51	0	—
2.500%, 02/01/51	11,055,328	10,400,775
2.500%, 01/01/51	1,498,897	1,403,268
2.500%, 11/01/50	11,114,123	10,464,403
2.500%, 10/01/50	11,423,699	10,735,520
2.500%, 07/01/50	15,032,608	14,109,909
2.500%, 10/01/41	1,386,747	1,326,803
2.500%, 05/01/41	947,266	903,396
2.500%, 08/01/36	2,137,709	2,084,119
2.500%, 07/01/36	1,205,552	1,175,662
2.081%, US Treas Yield Curve Rate T Note Const Mat 1 Yr + 1.999%, 09/01/34 (A).....	979	1,009
2.053%, ICE LIBOR USD 12 Month + 1.580%, 11/01/44 (A).....	25,699	26,045
2.050%, ICE LIBOR USD 12 MONTH + 1.550%, 02/01/44 (A).....	874	877
2.028%, ICE LIBOR USD 12 MONTH + 1.778%, 12/01/39 (A).....	13,840	13,815
2.000%, 11/01/51	0	—
2.000%, 10/01/51	1,944,099	1,766,699
2.000%, 09/01/51	1,710,355	1,548,748
2.000%, 04/01/51	0	—
2.000%, 02/01/51	1,219,081	1,103,904
2.000%, 01/01/51	5,593,373	5,065,122
2.000%, 12/01/50	562,269	509,177
2.000%, 09/01/50	2,058,276	1,861,358
2.000%, 08/01/50	813,384	735,618
2.000%, 09/01/36	1,607,687	1,536,324
2.000%, 03/01/36	0	—
2.000%, 01/01/36	1,389,189	1,325,056
1.935%, ICE LIBOR USD 12 MONTH + 1.572%, 02/01/44 (A).....	27,167	27,362
1.910%, ICE LIBOR USD 12 MONTH + 1.551%, 02/01/44 (A).....	15,177	15,277

MORTGAGE-BACKED SECURITIES — continued

	Face Amount	Value
1.850%, ICE LIBOR USD 12 MONTH + 1.600%, 12/01/44 (A).....	\$ 38,393	\$ 38,845
1.840%, ICE LIBOR USD 12 MONTH + 1.590%, 12/01/44 (A).....	288,522	291,379
1.830%, ICE LIBOR USD 12 MONTH + 1.580%, 09/01/44 (A).....	2,794	2,842
1.827%, ICE LIBOR USD 12 MONTH + 1.577%, 10/01/44 (A).....	155,136	157,589
1.815%, ICE LIBOR USD 12 MONTH + 1.565%, 01/01/44 (A).....	67,530	68,745
1.500%, 10/01/50	1,839,938	1,590,465
FNMA Connecticut Avenue Securities, Ser 2018-C06, CI 1M2		
4.259%, ICE LIBOR USD 1 MONTH + 2.000%, 03/25/31 (A).....	1,933,950	1,931,859
FNMA Grantor Trust 2000-T6, Ser 2000-T6, CI A1		
7.500%, 11/25/40	17,634	17,822
FNMA Grantor Trust 2001-T1, Ser 2001-T1, CI A1		
7.500%, 10/25/40	147,287	154,531
FNMA Grantor Trust 2001-T10, Ser 2001-T10, CI A1		
7.000%, 12/25/41	100,811	107,903
FNMA Grantor Trust 2001-T12, Ser 2001-T12, CI A1		
6.500%, 08/25/41	3,500	3,700
FNMA Grantor Trust 2001-T3, Ser 2001-T3, CI A1		
7.500%, 11/25/40	9,305	9,745
FNMA Grantor Trust 2001-T4, Ser 2001-T4, CI A1		
7.500%, 07/25/41	41,747	45,958
FNMA Grantor Trust 2001-T7, Ser 2001-T7, CI A1		
7.500%, 02/25/41	1,806	2,014
FNMA Grantor Trust 2001-T8, Ser 2001-T8, CI A1		
7.500%, 07/25/41	5,506	5,675
FNMA Grantor Trust 2004-T1, Ser 2004-T1, CI 1A2		
6.500%, 01/25/44	1,602	1,726
FNMA REMIC Trust 2001-W3, Ser 2001-W3, CI A		
7.000%, 09/25/41 (A).....	85,409	87,020
FNMA REMIC Trust 2002-W6, Ser 2002-W6, CI 2A		
7.500%, 06/25/42 (A).....	6,574	6,854

MORTGAGE-BACKED SECURITIES — continued

	Face Amount	Value
FNMA REMIC Trust 2002-W6, Ser 2002-W6, CI 2A1 7.000%, 06/25/42 (A)	\$ 6,574	\$ 6,680
FNMA REMIC Trust 2003-W4, Ser 2003-W4, CI 3A 4.818%, 10/25/42 (A)	71,578	76,381
FNMA REMIC Trust 2003-W4, Ser 2003-W4, CI 4A 5.632%, 10/25/42 (A)	28,864	30,733
FNMA Trust 2003-W2, Ser 2003- W2, CI 1A3 7.500%, 07/25/42	8,897	9,881
FNMA Trust 2004-W2, Ser 2004- W2, CI 2A2 7.000%, 02/25/44	16,878	18,365
FNMA Trust 2004-W2, Ser 2004- W2, CI 5A 7.500%, 03/25/44	6,550	7,151
FNMA, Ser 2001-2, CI ZK 6.500%, 02/25/31	45,228	48,207
FNMA, Ser 2001-79, CI BA 7.000%, 03/25/45	14,411	15,431
FNMA, Ser 2002-33, CI A1 7.000%, 06/25/32	70,879	76,061
FNMA, Ser 2007-104, CI ZE 6.000%, 08/25/37	18,429	20,054
FNMA, Ser 2007-21, CI MT 5.750%, 03/25/37	5,303	5,581
FNMA, Ser 2009-11, CI MP 7.000%, 03/25/49	6,272	6,984
FNMA, Ser 2010-136, CI BA 3.500%, 12/25/30	221,567	223,538
FNMA, Ser 2010-49, CI ZJ 4.500%, 05/25/40	55,512	57,692
FNMA, Ser 2013-128, CI CF 2.859%, ICE LIBOR USD 1 Month + 0.600%, 12/25/43 (A).....	301,627	302,120
FNMA, Ser 2014-1, CI KF 2.859%, ICE LIBOR USD 1 MONTH + 0.600%, 02/25/44 (A).....	426,616	429,502
FREMF 2015-K44 Mortgage Trust, Ser K44, CI C 3.719%, 01/25/48 (A)(B).....	1,900,000	1,855,201
FREMF 2015-K46 Mortgage Trust, Ser K46, CI C 3.698%, 04/25/48 (A)(B).....	2,740,000	2,671,044
FREMF 2016-K55 Mortgage Trust, Ser K55, CI C 4.167%, 04/25/49 (A)(B).....	1,310,000	1,277,247
FREMF 2016-K56 Mortgage Trust, Ser K56, CI C 3.943%, 06/25/49 (A)(B).....	2,840,000	2,768,543

MORTGAGE-BACKED SECURITIES — continued

	Face Amount	Value
FREMF 2016-K57 Mortgage Trust, Ser K57, CI C 3.918%, 08/25/49 (A)(B).....	\$ 3,245,000	\$ 3,146,406
FREMF 2017-K69 Mortgage Trust, Ser K69, CI C 3.727%, 10/25/49 (A)(B).....	2,592,000	2,460,079
FREMF 2018-K732 Mortgage Trust, Ser K732, CI C 4.049%, 05/25/25 (A)(B).....	3,275,000	3,204,008
FREMF 2018-K74 Mortgage Trust, Ser K74, CI C 4.092%, 02/25/51 (A)(B).....	2,880,000	2,782,947
FREMF 2018-K83 Mortgage Trust, Ser K83, CI C 4.278%, 11/25/51 (A)(B).....	2,815,000	2,723,102
FREMF 2018-K85 Mortgage Trust, Ser K85, CI B 4.320%, 12/25/50 (A)(B).....	3,105,000	3,075,951
FREMF 2018-K86 Mortgage Trust, Ser K86, CI C 4.294%, 11/25/51 (A)(B).....	1,917,000	1,860,790
FREMF 2019-K736 Mortgage Trust, Ser K736, CI B 3.759%, 07/25/26 (A)(B).....	3,235,000	3,174,197
FREMF 2019-K89 Mortgage Trust, Ser K89, CI C 4.287%, 01/25/51 (A)(B).....	5,291,042	5,114,487
FREMF 2019-K96 Mortgage Trust, Ser K96, CI C 3.812%, 08/25/56 (A)(B).....	1,790,000	1,677,064
FREMF 2020-K737 Mortgage Trust, Ser K737, CI C 3.303%, 01/25/53 (A)(B).....	590,000	560,112
FREMF K-100 Mortgage Trust, Ser K100, CI C 3.493%, 11/25/52 (A)(B).....	60,000	54,996
FREMF Mortgage Trust, Ser 2016-K60, CI C 3.540%, 12/25/49 (A)(B).....	1,490,000	1,417,282
FREMF Mortgage Trust, Ser 2017-K61, CI C 3.689%, 12/25/49 (A)(B).....	2,160,000	2,037,374
FREMF Mortgage Trust, Ser 2017-K62, CI C 3.880%, 01/25/50 (A)(B).....	2,461,000	2,352,203
GNMA 7.000%, 12/15/29	919	995
6.500%, 05/15/29	1,637	1,740
4.000%, 04/20/52	1,482,646	1,501,673
4.000%, 03/20/52	1,693,753	1,715,489
4.000%, 02/20/52	1,718,009	1,740,057
4.000%, 01/20/52	1,381,762	1,399,495
3.500%, 03/20/52	2,030,296	2,025,509
3.500%, 02/20/52	1,505,511	1,501,970
3.500%, 01/20/52	1,618,887	1,615,080
3.500%, 06/20/51	1,640,756	1,637,321

MORTGAGE-BACKED SECURITIES — continued

	Face Amount	Value
3.000%, 10/20/51	\$ 2,008,072	\$ 1,961,637
3.000%, 07/20/51	1,436,868	1,404,252
3.000%, 05/20/51	1,280,707	1,250,079
2.500%, 05/20/51	870,473	829,547
2.500%, 03/20/51	2,037,756	1,937,477
GNMA, Ser 2002-49, CI ZG		
6.000%, 07/20/32	412,107	411,655
GNMA, Ser 2012-98, CI BM		
4.904%, 08/20/42 (A)	206,600	211,901
GNMA, Ser 2017-H17, CI FQ		
0.502%, ICE LIBOR USD 12 MONTH + 0.270%, 09/20/67 (A).....	2,644,044	2,618,279
GNMA, Ser 2017-H22, CI FH		
0.455%, ICE LIBOR USD 12 MONTH + 0.220%, 11/20/67 (A).....	1,743,545	1,716,253
GNMA, Ser 2017-H24, CI FQ		
0.567%, ICE LIBOR USD 12 MONTH + 0.200%, 11/20/67 (A).....	1,821,761	1,787,645
GNMA, Ser 2018-H04, CI FK		
0.988%, ICE LIBOR USD 12 MONTH + 0.040%, 03/20/68 (A).....	1,639,017	1,581,343
GNMA, Ser 2018-H05, CI CF		
1.008%, ICE LIBOR USD 12 MONTH + 0.060%, 03/20/68 (A).....	1,740,653	1,680,114
GNMA, Ser 2018-H05, CI FE		
1.018%, ICE LIBOR USD 12 Month + 0.070%, 02/20/68 (A).....	386,981	376,000
GNMA, Ser 2019-H09, CI FG		
2.522%, ICE LIBOR USD 12 MONTH + 0.350%, 05/20/69 (A).....	734,981	721,954
GNMA, Ser 2019-H16, CI CF		
1.820%, ICE LIBOR USD 1 Month + 0.700%, 10/20/69 (A).....	335,626	332,366
GNMA, Ser 2020-H01, CI FV		
1.770%, ICE LIBOR USD 1 MONTH + 0.650%, 01/20/70 (A).....	6,602,456	6,505,841
GNMA, Ser 2020-H02, CI FB		
1.720%, ICE LIBOR USD 1 Month + 0.600%, 01/20/70 (A).....	498,876	489,281
GNMA, Ser 2022-H04, CI FG		
0.883%, SOFR30A + 0.550%, 02/20/67 (A).....	4,027,998	3,949,495
GNMA, Ser 2022-H08, CI FE		
1.521%, SOFR30A + 0.750%, 03/20/72 (A).....	3,159,558	3,140,994

MORTGAGE-BACKED SECURITIES — continued

	Face Amount	Value
GNMA, Ser 2022-H09, CI FA		
2.176%, SOFR30A + 0.670%, 04/20/72 (A).....	\$ 3,252,946	\$ 3,216,571
GNMA, Ser 2022-H11, CI EF		
2.476%, SOFR30A + 0.970%, 05/20/72 (A).....	3,420,216	3,442,377
Vendee Mortgage Trust 1993-1, Ser 1993-1, CI ZB		
7.250%, 02/15/23	2,342	2,357
Vendee Mortgage Trust 1995-1, Ser 1995-1, CI 2		
7.793%, 02/15/25	2,808	2,876
Vendee Mortgage Trust 1995-2, Ser 1995-2C, CI 3A		
8.793%, 06/15/25	1,864	1,978
Vendee Mortgage Trust 1998-2, Ser 1998-2, CI 2A		
8.612%, 08/15/27 (A).....	546	565
		<u>399,463,091</u>
Non-Agency Mortgage-Backed Obligation — 6.6%		
Benchmark 2019-B10 Mortgage Trust, Ser B10, CI E		
3.000%, 03/15/62 (B).....	1,175,000	819,455
Benchmark 2020-B16 Mortgage Trust, Ser B16, CI D		
2.500%, 02/15/53 (B).....	5,085,000	3,733,971
Benchmark 2022-B35 Mortgage Trust, Ser B35, CI D		
2.500%, 05/15/55 (B).....	4,000,000	2,543,554
BIG Commercial Mortgage Trust 2022-BIG, Ser BIG, CI D		
4.998%, TSFR1M + 3.039%, 02/15/39 (A)(B)	3,800,000	3,639,342
Century Plaza Towers 2019-CPT, Ser CPT, CI B		
2.997%, 11/13/39 (A)(B).....	733,000	639,341
Century Plaza Towers 2019-CPT, Ser CPT, CI C		
2.997%, 11/13/39 (A)(B).....	500,000	422,573
CFCRE Commercial Mortgage Trust 2016-C6, Ser C6, CI D		
4.194%, 11/10/49 (A)(B).....	2,385,000	1,904,281
Citigroup Commercial Mortgage Trust 2014-GC21, Ser GC21, CI D		
4.946%, 05/10/47 (A)(B).....	3,185,000	2,888,087
Citigroup Commercial Mortgage Trust 2022-GC48, Ser GC48, CI C		
4.875%, 05/15/54 (A).....	3,470,000	3,224,068
COMM 2014-CCRE20 Mortgage Trust, Ser CR20, CI C		
4.490%, 11/10/47 (A).....	2,770,000	2,635,453
COMM 2015-CCRE24 Mortgage Trust, Ser CR24, CI D		
3.463%, 08/10/48 (A).....	525,000	449,878

MORTGAGE-BACKED SECURITIES — continued

	Face Amount	Value
COMM Mortgage Trust, Ser 2022-HC, CI C 3.376%, 01/10/39 (B)	\$ 1,000,000	\$ 907,600
Commercial Mortgage Trust 2022-LPFL, Ser LPFL, CI C 4.353%, TSFR1M + 2.394%, 03/15/39 (A)(B)	2,260,000	2,155,656
Connecticut Avenue Securities Trust 2022-R03, Ser 2022-R03, CI 1M2 5.014%, SOFR30A + 3.500%, 03/25/42 (A)(B)	3,060,000	3,037,248
Connecticut Avenue Securities Trust, Ser 2018-R07, CI 1M2 4.659%, ICE LIBOR USD 1 MONTH + 2.400%, 04/25/31 (A)(B)	403,492	403,008
CSMC 2014-USA OA, Ser USA, CI A2 3.953%, 09/15/37 (B)	1,560,000	1,481,881
CSMC 2014-USA OA, Ser USA, CI C 4.336%, 09/15/37 (B)	3,330,000	2,970,806
CSMC 2021-NQM5 Trust, Ser 2021-NQM5, CI M1 2.168%, 05/25/66 (A)(B)	1,215,000	845,928
CSMC Trust, Ser 2016-NXSR, CI AS 4.049%, 12/15/49 (A)	4,145,000	4,041,969
FASST 2021-JR1 A2 2.000%, 04/25/51	2,405,830	2,294,153
FASST 2021-S2 A2 09/2051 1.750%, 09/25/51	2,354,102	2,210,037
FASST 21-S1-A2 07/25/2051 1.750%, 07/25/51	4,088,677	3,851,102
FIN AMER 19-JR2 06/25/69 2.000%, 06/25/69	1,802,214	1,946,158
FIN AMER 19-JR3 09/25/69 2.000%, 09/25/69	1,332,954	1,392,113
GS Mortgage Securities II, Ser 2013-GC10, CI B 3.682%, 02/10/46 (B)	6,785,000	6,709,378
GS Mortgage Securities Trust 2017-GS8, Ser GS8, CI D 2.700%, 11/10/50 (B)	2,400,000	1,878,257
Hudson Yards 2019-55HY Mortgage Trust, Ser 55HY, CI A 2.943%, 12/10/41 (A)(B)	1,000,000	916,762
JPMBB Commercial Mortgage Securities Trust 2014-C19, Ser C19, CI D 4.651%, 04/15/47 (A)(B)	1,545,000	1,436,131
JPMBB Commercial Mortgage Securities Trust 2014-C26, Ser C26, CI D 3.879%, 01/15/48 (A)(B)	1,095,000	968,230

MORTGAGE-BACKED SECURITIES — continued

	Face Amount	Value
JPMBB Commercial Mortgage Securities Trust 2015-C28, Ser C28, CI C 4.143%, 10/15/48 (A)	\$ 4,939,000	\$ 4,617,127
JPMBB Commercial Mortgage Securities Trust 2015-C29, Ser C29, CI C 4.184%, 05/15/48 (A)	5,350,000	5,003,676
JPMBB Commercial Mortgage Securities Trust, Ser 2014-C26, CI AS 3.800%, 01/15/48	5,885,000	5,715,416
NCMF Trust 2022-MFP, Ser MFP, CI E 5.792%, TSFR1M + 3.833%, 03/15/39 (A)(B)	2,500,000	2,417,831
New Residential Mortgage Loan Trust 2021-NQM2R, Ser 2021- NQ2R, CI M1 2.201%, 10/25/58 (A)(B)	1,809,000	1,712,494
NW RE-REMIC TRUST 2021- FRR1, Ser FRR1, CI AK88 2.817%, 12/18/51 (A)(B)	2,500,000	2,327,432
OBX 2022-NQM1 Trust, Ser 2022-NQM1, CI M1 3.504%, 11/25/61 (A)(B)	950,000	755,712
Onslow Bay Mortgage Loan Trust, Ser 2021-NQM4, CI M1 3.248%, 10/25/61 (B)	1,630,000	1,098,098
Palisades Center Trust 2016- PLSD, Ser PLSD, CI A 2.713%, 04/13/33 (B)	4,325,000	3,849,250
Residential Mortgage Loan Trust, Ser 2019-3, CI A1 2.633%, 09/25/59 (A)(B)	675,778	661,013
SFAVE Commercial Mortgage Securities Trust 2015-5AVE, Ser 5AVE, CI A1 3.872%, 01/05/43 (A)(B)	2,775,000	2,238,770
SFAVE Commercial Mortgage Securities Trust 2015-5AVE, Ser 5AVE, CI A2B 4.144%, 01/05/43 (A)(B)	1,910,000	1,560,266
Shops at Crystals Trust 2016- CSTL, Ser CSTL, CI C 3.731%, 07/05/36 (A)(B)	2,640,000	2,293,905
SPGN 2022-TFLM Mortgage Trust, Ser TFLM, CI D 5.459%, TSFR1M + 3.500%, 02/15/39 (A)(B)	2,500,000	2,371,359
Taubman Centers Commercial Mortgage Trust 2022-DPM, Ser DPM, CI C 5.736%, TSFR1M + 3.777%, 05/15/37 (A)(B)	1,040,000	996,322

MORTGAGE-BACKED SECURITIES — continued

	Face Amount	Value
Taubman Centers Commercial Mortgage Trust 2022-DPM, Ser DPM, CI D 6.730%, TSFR1M + 4.771%, 05/15/37 (A)(B)	\$ 2,180,000	\$ 2,068,785
Verus Securitization Trust 2021- 2, Ser 2021-2, CI M1 2.187%, 02/25/66 (A)(B).....	2,690,000	2,155,344
Verus Securitization Trust 2021- 3, Ser 2021-3, CI M1 2.397%, 06/25/66 (A)(B).....	1,445,000	1,127,968
Verus Securitization Trust 2021- 4, Ser 2021-4, CI M1 2.195%, 07/25/66 (A)(B).....	1,300,000	952,393
Verus Securitization Trust 2021- R3, Ser 2021-R3, CI M1 2.411%, 04/25/64 (A)(B).....	2,545,000	2,391,982
Wells Fargo Commercial Mortgage Trust 2015-C28, Ser C28, CI D 4.083%, 05/15/48 (A)	1,560,000	1,375,098
Wells Fargo Commercial Mortgage Trust, Ser 2019-C49, CI D 3.000%, 03/15/52 (B)	3,100,000	2,302,750
		<u>112,339,411</u>
Total Mortgage-Backed Securities (Cost \$539,092,442)		511,802,502

CORPORATE OBLIGATIONS — 24.8%

	Face Amount	Value
COMMUNICATION SERVICES — 3.7%		
Alphabet 1.100%, 08/15/30	\$ 2,500,000	\$ 2,139,701
America Movil 4.375%, 04/22/49	1,565,000	1,506,344
AT&T 4.500%, 03/09/48	471,000	438,142
4.350%, 06/15/45	2,525,000	2,341,640
3.800%, 12/01/57	750,000	614,702
3.650%, 09/15/59	1,861,000	1,459,378
3.550%, 09/15/55	1,238,000	966,278
3.500%, 09/15/53	649,000	518,536
2.750%, 06/01/31	725,000	650,828
2.550%, 12/01/33	150,000	127,255
CCO Holdings 4.500%, 06/01/33(B)	1,575,000	1,323,142
4.500%, 05/01/32	1,600,000	1,401,128
4.250%, 01/15/34(B)	1,325,000	1,094,496
Charter Communications Operating 6.484%, 10/23/45	3,360,000	3,389,847

CORPORATE OBLIGATIONS — continued

	Face Amount	Value
COMMUNICATION SERVICES — continued		
5.750%, 04/01/48	\$ 950,000	\$ 882,889
5.375%, 05/01/47	800,000	709,660
5.250%, 04/01/53	525,000	463,557
4.400%, 04/01/33	250,000	232,436
Comcast 4.400%, 08/15/35	2,265,000	2,316,826
3.450%, 02/01/50	830,000	695,825
2.800%, 01/15/51	205,000	152,644
CommScope 6.000%, 03/01/26(B).....	3,435,000	3,340,537
Cox Communications 3.850%, 02/01/25(B).....	800,000	796,470
3.500%, 08/15/27(B).....	1,575,000	1,531,816
3.350%, 09/15/26(B).....	575,000	559,785
Magallanes 5.050%, 03/15/42(B).....	40,000	35,823
3.755%, 03/15/27(B).....	40,000	38,454
Paramount Global 4.950%, 01/15/31	1,240,000	1,213,450
Prosus 4.987%, 01/19/52(B).....	2,200,000	1,720,964
4.850%, 07/06/27(B).....	500,000	477,950
4.193%, 01/19/32(B).....	225,000	191,415
3.680%, 01/21/30(B).....	2,275,000	1,922,871
3.061%, 07/13/31(B).....	3,875,000	3,032,115
Rogers Communications 3.800%, 03/15/32(B).....	1,215,000	1,178,253
Telecom Italia 5.303%, 05/30/24(B).....	2,300,000	2,236,175
Telecom Italia Capital 7.721%, 06/04/38	1,345,000	1,116,350
7.200%, 07/18/36	300,000	248,814
Tencent Holdings MTN 3.975%, 04/11/29(B).....	1,840,000	1,765,682
Time Warner Cable 6.750%, 06/15/39	800,000	819,099
T-Mobile USA 4.500%, 04/15/50	475,000	443,737
4.375%, 04/15/40	300,000	281,220
3.875%, 04/15/30	3,525,000	3,393,105
3.500%, 04/15/31(B).....	1,000,000	925,815
3.400%, 10/15/52	100,000	77,778
3.375%, 04/15/29(B).....	1,000,000	933,590
2.250%, 02/15/26(B).....	1,025,000	957,093
Verizon Communications 4.400%, 11/01/34	3,015,000	3,016,942
4.272%, 01/15/36	900,000	889,992
3.550%, 03/22/51	420,000	353,976
2.987%, 10/30/56	345,000	253,082
2.850%, 09/03/41	2,500,000	1,979,064
2.650%, 11/20/40	1,755,000	1,358,653
2.100%, 03/22/28	475,000	434,238

CORPORATE OBLIGATIONS — continued

	Face Amount	Value
COMMUNICATION SERVICES — continued		
1.500%, 09/18/30	\$ 1,000,000	\$ 833,901
Vodafone Group		
7.000%, USD Swap Semi 30/360 5 Yr Curr +		
4.873%, 04/04/79(A).....	2,575,000	2,706,969
Walt Disney		
6.650%, 11/15/37	555,000	697,732
		<u>65,188,164</u>
CONSUMER DISCRETIONARY — 1.7%		
Aptiv		
3.250%, 03/01/32	235,000	207,818
Elanco Animal Health		
6.400%, 08/28/28	1,785,000	1,825,162
Ford Motor		
3.250%, 02/12/32	1,000,000	835,000
Ford Motor Credit		
5.125%, 06/16/25	600,000	599,037
4.542%, 08/01/26	700,000	679,697
4.389%, 01/08/26	650,000	632,618
4.375%, 08/06/23	1,050,000	1,051,606
4.140%, 02/15/23	900,000	898,753
4.134%, 08/04/25	675,000	665,719
4.063%, 11/01/24	3,200,000	3,148,000
3.810%, 01/09/24	700,000	691,458
3.375%, 11/13/25	775,000	734,448
3.350%, 11/01/22	925,000	921,973
General Motors		
5.600%, 10/15/32	2,700,000	2,694,683
5.400%, 10/15/29	2,350,000	2,351,368
General Motors Financial		
3.250%, 01/05/23	440,000	438,397
Mileage Plus Holdings		
6.500%, 06/20/27(B)	5,110,000	5,161,049
Nordstrom		
6.950%, 03/15/28	1,340,000	1,329,700
RELX Capital		
4.000%, 03/18/29	375,000	375,336
3.000%, 05/22/30	50,000	46,350
Starbucks		
4.450%, 08/15/49	2,500,000	2,387,933
Whirlpool		
2.400%, 05/15/31	2,500,000	2,153,238
		<u>29,829,343</u>
CONSUMER STAPLES — 0.6%		
Anheuser-Busch Cos LLC / Anheuser-Busch InBev Worldwide Inc		
4.900%, 02/01/46	400,000	407,106

CORPORATE OBLIGATIONS — continued

	Face Amount	Value
CONSUMER STAPLES — continued		
Anheuser-Busch InBev Worldwide		
5.550%, 01/23/49	\$ 650,000	\$ 720,543
5.450%, 01/23/39	1,390,000	1,499,830
4.350%, 06/01/40	275,000	264,520
Coca-Cola		
3.450%, 03/25/30	350,000	352,058
1.650%, 06/01/30	525,000	462,630
1.450%, 06/01/27	25,000	23,295
Keurig Dr Pepper		
4.417%, 05/25/25	89,000	90,645
PepsiCo		
3.900%, 07/18/32	1,650,000	1,707,764
2.875%, 10/15/49	3,340,000	2,816,949
Sysco		
2.400%, 02/15/30	2,500,000	2,227,293
		<u>10,572,633</u>
ENERGY — 2.5%		
BP Capital Markets America		
3.060%, 06/17/41	1,790,000	1,485,871
Cameron LNG		
3.701%, 01/15/39(B).....	1,395,000	1,226,571
ConocoPhillips		
4.150%, 11/15/34	417,000	401,567
Energy Transfer		
4.400%, 03/15/27	2,705,000	2,675,796
2.900%, 05/15/25	1,785,000	1,714,755
Exxon Mobil		
4.227%, 03/19/40	650,000	646,633
3.452%, 04/15/51	50,000	43,674
2.610%, 10/15/30	575,000	536,142
Hydro Quebec		
8.050%, 07/07/24	1,400,000	1,525,709
Kinder Morgan		
5.550%, 06/01/45	3,285,000	3,305,171
5.200%, 03/01/48	450,000	432,824
4.800%, 02/01/33	210,000	212,889
4.300%, 06/01/25	580,000	585,223
Kinder Morgan Energy Partners		
6.500%, 09/01/39	50,000	53,537
5.500%, 03/01/44	340,000	333,086
Marathon Petroleum		
4.700%, 05/01/25	205,000	208,743
MPLX		
5.500%, 02/15/49	1,310,000	1,277,065
Occidental Petroleum		
2.900%, 08/15/24	1,750,000	1,734,845
Petrobras Global Finance BV		
7.250%, 03/17/44	500,000	503,255
6.900%, 03/19/49	100,000	95,000

CORPORATE OBLIGATIONS — continued

	Face Amount	Value
ENERGY — continued		
6.750%, 06/03/50	\$ 1,450,000	\$ 1,352,560
5.500%, 06/10/51	375,000	309,664
5.093%, 01/15/30	167,000	161,606
Petroleos Mexicanos		
7.690%, 01/23/50	6,425,000	4,682,219
6.950%, 01/28/60	115,000	77,265
6.700%, 02/16/32	2,219,000	1,777,419
6.625%, 06/15/35	1,925,000	1,408,811
6.375%, 01/23/45	655,000	438,850
6.350%, 02/12/48	306,000	201,195
Rio Oil Finance Trust Series		
2014-1		
9.250%, 07/06/24(B)	2,017,376	2,098,596
Rio Oil Finance Trust Series		
2014-3		
9.750%, 01/06/27(B)	1,475,317	1,559,797
Rio Oil Finance Trust Series		
2018-1		
8.200%, 04/06/28(B)	829,730	857,274
TransCanada PipeLines		
4.625%, 03/01/34	1,185,000	1,199,172
Transcanada Trust		
5.875%, ICE LIBOR USD 3 MONTH +		
4.640%, 08/15/76(A).....	975,000	957,056
5.625%, ICE LIBOR USD 3 MONTH +		
3.528%, 05/20/75(A).....	275,000	264,770
5.600%, US Treas Yield Curve Rate T Note Const Mat 5 Yr + 3.986%, 03/07/82(A).....		
	375,000	349,605
5.500%, U.S. SOFR +		
4.416%, 09/15/79(A).....	1,100,000	1,011,205
5.300%, ICE LIBOR USD 3 MONTH +		
3.208%, 03/15/77(A).....	3,150,000	2,862,160
Ultrapar International		
5.250%, 10/06/26(B)	1,075,000	1,069,625
5.250%, 06/06/29(B)	429,000	389,317
Williams		
3.500%, 11/15/30	575,000	535,755
		<u>42,562,277</u>
FINANCIALS — 11.1%		
ABN AMRO Bank		
2.470%, US Treas Yield Curve Rate T Note Const Mat 1 Yr + 1.100%, 12/13/29(A)(B) .		
	2,500,000	2,176,474
AerCap Ireland Capital DAC		
3.300%, 01/30/32	1,540,000	1,295,589
3.000%, 10/29/28	225,000	197,085
African Development Bank		
0.750%, 04/03/23	2,500,000	2,461,341

CORPORATE OBLIGATIONS — continued

	Face Amount	Value
FINANCIALS — continued		
Alexandria Real Estate Equities		
2.950%, 03/15/34	\$ 2,500,000	\$ 2,180,595
American Express		
4.050%, 05/03/29	2,500,000	2,522,480
American International Group		
3.900%, 04/01/26	795,000	792,742
Ares Capital		
4.250%, 03/01/25	1,370,000	1,334,518
Aviation Capital Group		
4.125%, 08/01/25(B).....	456,000	434,639
Avolon Holdings Funding		
4.375%, 05/01/26(B).....	1,330,000	1,241,404
Bank of America MTN		
4.450%, 03/03/26	1,230,000	1,247,902
4.250%, 10/22/26	725,000	729,688
4.200%, 08/26/24	440,000	444,376
4.183%, 11/25/27	1,275,000	1,271,428
3.846%, US Treas Yield Curve Rate T Note Const Mat 5 Yr + 2.000%, 03/08/37(A)		
	1,875,000	1,698,003
3.705%, ICE LIBOR USD 3 MONTH +		
1.512%, 04/24/28(A).....	1,480,000	1,441,531
3.093%, ICE LIBOR USD 3 MONTH +		
1.090%, 10/01/25(A).....	1,480,000	1,441,545
3.004%, ICE LIBOR USD 3 MONTH +		
0.790%, 12/20/23(A).....	2,537,000	2,530,256
2.676%, U.S. SOFR +		
1.930%, 06/19/41(A).....	1,740,000	1,325,946
2.496%, ICE LIBOR USD 3 Month +		
0.990%, 02/13/31(A).....	50,000	43,716
2.456%, ICE LIBOR USD 3 Month +		
0.870%, 10/22/25(A).....	2,500,000	2,401,704
Bank of Nova Scotia		
2.435%, SOFRINDX +		
0.550%, 09/15/23(A).....	6,955,000	6,920,745
Barclays		
4.836%, 05/09/28	1,225,000	1,189,457
4.375%, 09/11/24	1,375,000	1,369,337
2.894%, US Treas Yield Curve Rate T Note Const Mat 1 Yr + 1.300%, 11/24/32(A)		
	1,000,000	819,769
1.007%, US Treas Yield Curve Rate T Note Const Mat 1 Yr + 0.800%, 12/10/24(A)		
	2,340,000	2,227,508
Belrose Funding Trust		
2.330%, 08/15/30(B).....	1,820,000	1,507,087

CORPORATE OBLIGATIONS — continued

	Face Amount	Value
FINANCIALS — continued		
BGC Partners		
5.375%, 07/24/23	\$ 3,790,000	\$ 3,816,868
Blackstone Private Credit Fund		
2.625%, 12/15/26(B)	2,230,000	1,896,327
Blue Owl Finance		
3.125%, 06/10/31(B)	2,800,000	2,205,627
BNP Paribas MTN		
4.625%, 03/13/27(B)	2,200,000	2,182,389
4.375%, 09/28/25(B)	2,175,000	2,155,774
4.375%, 05/12/26(B)	250,000	248,219
4.250%, 10/15/24	2,150,000	2,153,499
1.675%, U.S. SOFR +		
0.912%, 06/30/27(A)(B)	2,500,000	2,234,372
Boston Properties		
3.250%, 01/30/31	2,450,000	2,176,560
3.125%, 09/01/23	1,410,000	1,401,529
BPCE		
2.045%, U.S. SOFR +		
1.087%, 10/19/27(A)(B)	2,500,000	2,236,107
Brookfield Finance		
4.850%, 03/29/29	1,320,000	1,333,505
Caisse d'Amortissement de la Dette Sociale		
0.375%, 05/27/24(B)	2,500,000	2,377,659
Cantor Fitzgerald		
4.875%, 05/01/24(B)	100,000	100,479
Capital One Financial		
5.268%, U.S. SOFR +		
2.370%, 05/10/33(A).....	1,680,000	1,711,828
4.927%, U.S. SOFR +		
2.057%, 05/10/28(A).....	675,000	681,782
4.200%, 10/29/25	1,050,000	1,050,816
3.750%, 04/24/24	475,000	473,483
3.500%, 06/15/23	828,000	828,289
2.636%, U.S. SOFR +		
1.290%, 03/03/26(A).....	50,000	47,505
2.458%, U.S. SOFR +		
0.690%, 12/06/24(A).....	1,660,000	1,601,900
Citigroup		
8.125%, 07/15/39	685,000	936,046
6.625%, 06/15/32	525,000	593,328
4.650%, 07/23/48	465,000	462,290
4.450%, 09/29/27	1,795,000	1,800,246
4.412%, U.S. SOFR +		
3.914%, 03/31/31(A).....	600,000	593,958
3.785%, U.S. SOFR +		
1.939%, 03/17/33(A).....	750,000	706,326
3.700%, 01/12/26	55,000	54,861
3.400%, 05/01/26	280,000	275,501
2.666%, U.S. SOFR +		
1.146%, 01/29/31(A).....	1,465,000	1,294,271

CORPORATE OBLIGATIONS — continued

	Face Amount	Value
FINANCIALS — continued		
Colombia Government International Bond		
5.625%, 02/26/44	\$ 425,000	\$ 329,954
Commonwealth Bank of Australia		
2.512%, U.S. SOFR +		
0.400%, 07/07/25(A)(B) ...	3,920,000	3,848,342
Corebridge Financial		
3.900%, 04/05/32(B).....	35,000	32,633
Corporate Office Properties		
2.750%, 04/15/31	965,000	789,729
Council of Europe Development Bank		
3.000%, 06/16/25	1,000,000	1,000,886
European Investment Bank		
2.125%, 04/13/26	1,000,000	971,897
0.625%, 10/21/27	2,500,000	2,233,428
Fairfax Financial Holdings		
4.850%, 04/17/28	830,000	831,772
Goldman Sachs Group MTN		
4.017%, ICE LIBOR USD 3 MONTH +		
1.373%, 10/31/38(A).....	2,570,000	2,388,838
4.000%, 03/03/24	1,545,000	1,556,094
3.615%, U.S. SOFR +		
1.846%, 03/15/28(A).....	3,075,000	2,987,099
3.272%, ICE LIBOR USD 3 MONTH +		
1.201%, 09/29/25(A).....	1,055,000	1,034,421
Golub Capital BDC		
2.500%, 08/24/26	3,530,000	3,067,989
Host Hotels & Resorts		
2.900%, 12/15/31	1,581,000	1,269,578
HSBC Holdings		
6.800%, 06/01/38	425,000	476,320
6.500%, 09/15/37	1,525,000	1,693,943
6.500%, 05/02/36	510,000	568,691
4.950%, 03/31/30	725,000	731,156
4.762%, U.S. SOFR +		
2.530%, 03/29/33(A).....	1,275,000	1,212,555
4.375%, 11/23/26	420,000	419,741
4.300%, 03/08/26	2,700,000	2,715,532
3.950%, ICE LIBOR USD 3 MONTH +		
0.987%, 05/18/24(A).....	1,575,000	1,569,454
2.848%, U.S. SOFR +		
2.387%, 06/04/31(A).....	675,000	580,215
2.357%, U.S. SOFR +		
1.947%, 08/18/31(A).....	700,000	576,816
0.976%, U.S. SOFR +		
0.708%, 05/24/25(A).....	850,000	795,431

CORPORATE OBLIGATIONS — continued

	Face Amount	Value
FINANCIALS — continued		
ING Groep		
1.400%, US Treas Yield Curve Rate T Note Const Mat 1 Yr + 1.100%, 07/01/26(A)(B) .	\$ 1,000,000	\$ 913,572
Inter-American Development Bank		
0.500%, 05/24/23	2,500,000	2,449,125
Intercontinental Exchange		
2.650%, 09/15/40	2,090,000	1,645,798
International Bank for Reconstruction & Development		
0.750%, 08/26/30	2,500,000	2,124,530
International Finance MTN		
2.000%, 10/24/22	1,000,000	998,349
JPMorgan Chase		
8.750%, 09/01/30	1,395,000	1,745,089
7.625%, 10/15/26	100,000	113,737
4.493%, U.S. SOFR + 3.790%, 03/24/31(A).....	850,000	856,165
4.250%, 10/01/27	699,000	712,184
4.125%, 12/15/26	300,000	303,890
4.032%, ICE LIBOR USD 3 MONTH + 1.460%, 07/24/48(A).....	740,000	672,556
4.023%, ICE LIBOR USD 3 MONTH + 1.000%, 12/05/24(A).....	1,630,000	1,631,898
3.900%, 07/15/25	110,000	111,320
3.897%, ICE LIBOR USD 3 MONTH + 1.220%, 01/23/49(A).....	270,000	239,833
3.797%, ICE LIBOR USD 3 MONTH + 0.890%, 07/23/24(A).....	2,425,000	2,420,005
3.625%, 12/01/27	240,000	235,282
3.328%, U.S. SOFR + 1.580%, 04/22/52(A).....	1,935,000	1,561,061
2.956%, U.S. SOFR + 2.515%, 05/13/31(A).....	2,770,000	2,479,803
2.522%, U.S. SOFR + 2.040%, 04/22/31(A).....	725,000	636,988
0.768%, U.S. SOFR + 0.490%, 08/09/25(A).....	2,500,000	2,333,503
Kreditanstalt fuer Wiederaufbau		
1.750%, 09/14/29	2,500,000	2,331,650
Lloyds Banking Group		
4.650%, 03/24/26	1,000,000	987,615
4.582%, 12/10/25	1,463,000	1,442,268
4.500%, 11/04/24	325,000	325,712

CORPORATE OBLIGATIONS — continued

	Face Amount	Value
FINANCIALS — continued		
Macquarie Group		
1.340%, U.S. SOFR + 1.069%, 01/12/27(A)(B) ...	\$ 765,000	\$ 681,482
Massachusetts Higher Education Assistance		
2.673%, 07/01/31	500,000	450,323
Mitsubishi UFJ Financial Group		
1.538%, US Treas Yield Curve Rate T Note Const Mat 1 Yr + 0.750%, 07/20/27(A)	1,960,000	1,753,013
Morgan Stanley MTN		
4.431%, ICE LIBOR USD 3 MONTH + 1.628%, 01/23/30(A).....	435,000	436,357
3.950%, 04/23/27	2,035,000	2,008,565
3.875%, 04/29/24	1,630,000	1,640,690
3.217%, U.S. SOFR + 1.485%, 04/22/42(A).....	870,000	727,331
3.125%, 01/23/23	1,840,000	1,840,948
3.125%, 07/27/26	125,000	121,763
NatWest Group		
6.125%, 12/15/22	785,000	789,549
6.000%, 12/19/23	3,725,000	3,800,243
5.125%, 05/28/24	100,000	100,470
4.269%, ICE LIBOR USD 3 MONTH + 1.762%, 03/22/25(A).....	1,775,000	1,759,258
1.642%, US Treas Yield Curve Rate T Note Const Mat 1 Yr + 0.900%, 06/14/27(A)	1,750,000	1,560,398
OMERS Finance Trust		
4.000%, 04/19/52(B).....	2,000,000	1,929,810
Owl Rock Capital		
3.400%, 07/15/26	1,065,000	959,524
2.875%, 06/11/28	1,105,000	903,589
OWS Cre Funding I		
7.273%, ICE LIBOR USD 1 MONTH + 4.900%, 09/01/23(A)(B) ...	3,500,000	3,471,695
Prudential Financial MTN		
1.500%, 03/10/26	1,000,000	931,730
Santander Holdings USA		
3.244%, 10/05/26	2,810,000	2,673,494
Shell International Finance BV		
3.750%, 09/12/46	880,000	792,066
Spirit Realty		
3.400%, 01/15/30	1,440,000	1,279,793
Truist Bank		
2.636%, US Treas Yield Curve Rate T Note Const Mat 5 Yr + 1.150%, 09/17/29(A)	2,510,000	2,393,254

CORPORATE OBLIGATIONS — continued

	Face Amount	Value
FINANCIALS — continued		
UBS Group		
1.494%, US Treas Yield Curve Rate T Note Const Mat 5 Yr + 0.850%, 08/10/27(A)(B) .	\$ 460,000	\$ 408,553
UDR MTN		
1.900%, 03/15/33	2,500,000	1,947,849
UniCredit MTN		
7.296%, USD ICE Swap 11:00 NY 5 Yr + 4.914%, 04/02/34(A)(B)	3,200,000	2,969,322
5.459%, US Treas Yield Curve Rate T Note Const Mat 5 Yr + 4.750%, 06/30/35(A)(B) .	1,600,000	1,313,553
Unum Group		
6.750%, 12/15/28	715,000	774,496
USAA Capital		
2.125%, 05/01/30(B)	2,500,000	2,221,920
Wells Fargo MTN		
5.013%, U.S. SOFR + 4.502%, 04/04/51(A).....	2,005,000	2,100,120
4.897%, U.S. SOFR + 2.100%, 07/25/33(A).....	600,000	622,183
4.300%, 07/22/27	1,225,000	1,242,116
4.100%, 06/03/26	625,000	626,972
3.068%, U.S. SOFR + 2.530%, 04/30/41(A).....	625,000	507,035
2.572%, U.S. SOFR + 1.262%, 02/11/31(A).....	50,000	44,103
2.188%, U.S. SOFR + 2.000%, 04/30/26(A).....	615,000	583,285
2.164%, ICE LIBOR USD 3 MONTH + 0.750%, 02/11/26(A).....	930,000	886,249
		<u>195,085,757</u>
HEALTH CARE — 0.6%		
Aetna		
2.800%, 06/15/23	1,510,000	1,501,520
Cigna		
7.875%, 05/15/27	951,000	1,116,074
4.125%, 11/15/25	250,000	253,643
3.750%, 07/15/23	848,000	849,585
CVS Health		
5.050%, 03/25/48	3,565,000	3,628,181
4.780%, 03/25/38	1,050,000	1,057,592
4.125%, 04/01/40	225,000	207,286
3.750%, 04/01/30	175,000	170,679
Royalty Pharma		
1.750%, 09/02/27	1,050,000	931,296
Zoetis		
4.500%, 11/13/25	600,000	615,462
		<u>10,331,318</u>

CORPORATE OBLIGATIONS — continued

	Face Amount	Value
INDUSTRIALS — 0.6%		
BNSF Railway 2007-1 Pass Through Trust		
5.996%, 04/01/24	\$ 10,932	\$ 11,091
Burlington Northern and Santa Fe Railway Pass Through Trust, Ser 2006-1		
5.720%, 01/15/24	17,247	17,542
Burlington Northern Santa Fe		
3.750%, 04/01/24	1,025,000	1,033,758
Cemex		
7.375%, 06/05/27(B).....	1,000,000	1,015,000
5.450%, 11/19/29(B).....	475,000	434,677
5.200%, 09/17/30(B).....	1,925,000	1,732,500
CRH America		
3.875%, 05/18/25(B).....	1,175,000	1,174,628
CSX Transportation		
6.251%, 01/15/23	30,928	31,302
Family Forest Impact Foundation		
5.500%, 07/01/32	1,250,000	1,250,000
FedEx		
5.250%, 05/15/50	800,000	834,931
Union Pacific		
3.375%, 02/14/42	225,000	199,060
3.200%, 05/20/41	850,000	738,590
2.950%, 01/15/23	1,975,000	1,975,767
Union Pacific Railroad 2002 Pass Through Trust		
6.061%, 01/17/23	43,678	43,785
Union Pacific Railroad 2003 Pass Through Trust		
4.698%, 01/02/24	1,912	1,920
Union Pacific Railroad 2005 Pass Through Trust		
5.082%, 01/02/29	67,338	69,455
Union Pacific Railroad 2007-3 Pass Through Trust		
6.176%, 01/02/31	23,216	25,120
Xylem		
2.250%, 01/30/31	1,000,000	860,752
		<u>11,449,878</u>
INFORMATION TECHNOLOGY — 1.2%		
Apple		
3.000%, 06/20/27	1,500,000	1,497,842
2.650%, 02/08/51	625,000	493,256
2.400%, 08/20/50	1,500,000	1,126,021
Arrow Electronics		
3.875%, 01/12/28	1,817,000	1,758,286
3.250%, 09/08/24	1,730,000	1,699,670

CORPORATE OBLIGATIONS — continued

	Face Amount	Value
INFORMATION TECHNOLOGY — continued		
Broadcom		
4.150%, 11/15/30	\$ 400,000	\$ 380,079
4.110%, 09/15/28	483,000	472,675
3.875%, 01/15/27	1,865,000	1,845,551
Dell International		
8.350%, 07/15/46	333,000	429,448
6.020%, 06/15/26	275,000	292,131
5.450%, 06/15/23	19,000	19,209
3.375%, 12/15/41(B)	225,000	169,477
International Business Machines		
2.950%, 05/15/50	740,000	558,956
Microchip Technology		
0.983%, 09/01/24	975,000	914,278
NXP BV		
4.875%, 03/01/24	140,000	141,843
3.875%, 06/18/26	230,000	226,511
Oracle		
3.950%, 03/25/51	650,000	507,047
3.900%, 05/15/35	2,220,000	1,913,521
3.600%, 04/01/40	505,000	394,200
2.950%, 04/01/30	700,000	619,369
PayPal Holdings		
3.250%, 06/01/50	2,735,000	2,188,317
VMware		
4.650%, 05/15/27	1,780,000	1,804,560
1.400%, 08/15/26	525,000	472,798
0.600%, 08/15/23	650,000	629,373
Western Digital		
2.850%, 02/01/29	450,000	379,687
		<u>20,934,105</u>

MATERIALS — 0.2%

Dow Chemical		
9.400%, 05/15/39	166,000	238,105
7.375%, 11/01/29	430,000	510,944
5.550%, 11/30/48	35,000	37,141
Glencore Funding		
1.625%, 09/01/25(B)	210,000	193,268
LG Chemical		
4.375%, 07/14/25(B)	1,150,000	1,162,024
LYB International Finance III		
4.200%, 05/01/50	125,000	105,571
3.375%, 10/01/40	1,150,000	923,976
2.250%, 10/01/30	100,000	85,147
		<u>3,256,176</u>

UTILITIES — 2.6%

Alabama Power		
3.700%, 12/01/47	1,695,000	1,478,041
Avangrid		
3.800%, 06/01/29	2,500,000	2,393,523

CORPORATE OBLIGATIONS — continued

	Face Amount	Value
UTILITIES — continued		
Berkshire Hathaway Energy		
6.125%, 04/01/36	\$ 74,000	\$ 85,364
CenterPoint Energy Houston Electric		
3.350%, 04/01/51	1,015,000	874,885
CenterPoint Energy Resources		
1.750%, 10/01/30	1,220,000	1,031,626
Commonwealth Edison		
4.000%, 03/01/48	525,000	498,117
Consolidated Edison of New York		
4.450%, 03/15/44	2,145,000	2,042,050
Dominion Energy		
5.750%, ICE LIBOR USD 3 MONTH +		
3.057%, 10/01/54(A)	2,325,000	2,218,980
2.250%, 08/15/31	2,500,000	2,153,385
Duke Energy Florida		
3.850%, 11/15/42	460,000	418,366
3.200%, 01/15/27	675,000	669,250
Electricite de France		
3.625%, 10/13/25(B)	1,000,000	996,086
Enel Finance International		
6.800%, 09/15/37(B)	1,725,000	1,935,605
6.000%, 10/07/39(B)	1,275,000	1,286,181
Exelon		
3.950%, 06/15/25	1,270,000	1,274,883
Georgia Power		
5.125%, 05/15/52	2,500,000	2,658,371
MidAmerican Energy		
5.800%, 10/15/36	320,000	370,165
3.950%, 08/01/47	2,500,000	2,335,248
NextEra Energy Capital Holdings		
4.625%, 07/15/27	100,000	103,673
Niagara Mohawk Power		
1.960%, 06/27/30(B)	2,500,000	2,137,051
NSTAR Electric		
3.100%, 06/01/51	175,000	141,054
Pacific Gas and Electric		
4.950%, 07/01/50	1,295,000	1,081,554
PacifiCorp		
6.350%, 07/15/38	690,000	811,526
PECO Energy		
4.150%, 10/01/44	925,000	885,869
3.000%, 09/15/49	920,000	740,038
Public Service Electric and Gas MTN		
3.100%, 03/15/32	2,500,000	2,405,065
San Diego Gas & Electric		
2.950%, 08/15/51	2,500,000	1,967,513

CORPORATE OBLIGATIONS — continued

	Face Amount	Value
UTILITIES — continued		
Southern		
5.113%, 08/01/27	\$ 1,650,000	\$ 1,690,284
4.475%, 08/01/24	1,150,000	1,160,064
4.000%, US Treas Yield Curve Rate T Note Const Mat 5 Yr + 3.733%, 01/15/51(A).....	1,550,000	1,443,580
3.750%, US Treas Yield Curve Rate T Note Const Mat 5 Yr + 2.915%, 09/15/51(A).....	1,450,000	1,278,016
Southern Power		
0.900%, 01/15/26	1,000,000	907,804
Union Electric		
3.900%, 04/01/52	2,040,000	1,914,200
Virginia Electric and Power		
4.650%, 08/15/43	700,000	696,646
		<u>44,084,063</u>
Total Corporate Obligations (Cost \$452,988,026)		433,293,714

ASSET-BACKED SECURITIES — 4.8%

	Face Amount	Value
Automotive — 1.8%		
American Credit Acceptance Receivables Trust 2022-2, Ser 2022-2, CI D		
4.850%, 06/13/28 (B)	\$ 2,375,000	\$ 2,308,538
CAL Receivables 2022-1, Ser 2022-1, CI B		
5.767%, SOFR30A + 4.350%, 10/15/26 (A)(B)	2,520,000	2,400,114
Carmax Auto Owner Trust 2019- 2, Ser 2019-2, CI D		
3.410%, 10/15/25	1,850,000	1,835,248
Carvana Auto Receivables Trust 2019-2, Ser 2019-2A, CI D		
3.280%, 01/15/25 (B)	3,470,000	3,453,099
Credit Acceptance Auto Loan Trust 2020-3, Ser 2020-3A, CI C		
2.280%, 02/15/30 (B)	1,120,000	1,065,491
Drive Auto Receivables Trust 2019-3, Ser 2019-3, CI D		
3.180%, 10/15/26	4,135,000	4,091,012
Drive Auto Receivables Trust 2020-1, Ser 2020-1, CI D		
2.700%, 05/17/27	2,450,000	2,414,707
Drive Auto Receivables Trust 2020-2, Ser 2020-2, CI D		
3.050%, 05/15/28	2,200,000	2,173,734

ASSET-BACKED SECURITIES — continued

	Face Amount	Value
Exeter Automobile Receivables Trust 2020-2, Ser 2020-2A, CI D		
4.730%, 04/15/26 (B).....	\$ 145,000	\$ 145,506
Exeter Automobile Receivables Trust 2022-2, Ser 2022-2A, CI D		
4.560%, 07/17/28	2,000,000	1,928,463
Flagship Credit Auto Trust, Ser 2019-3, CI E		
3.840%, 12/15/26 (B).....	3,825,000	3,687,180
Ford Credit Auto Owner Trust 2021-REV1, Ser 2021-1, CI D		
2.310%, 10/17/33 (B).....	1,615,000	1,456,757
Santander Drive Auto Receivables Trust 2019-1, Ser 2019-1, CI D		
3.650%, 04/15/25	1,443,217	1,442,630
Santander Drive Auto Receivables Trust 2020-3, Ser 2020-3, CI D		
1.640%, 11/16/26	2,630,000	2,551,436
Westlake Automobile Receivables Trust 2022-1, Ser 2022-1A, CI D		
3.490%, 03/15/27 (B).....	160,000	152,727
		<u>31,106,642</u>

Other Asset-Backed Securites — 3.0%

AEP Texas Central Transition Funding III, Ser 2012-1, CI A3		
2.845%, 03/01/26	74,792	73,865
BANK 2017-BNK5, Ser BNK5, CI D		
3.078%, 06/15/60 (A)(B).....	186,000	144,995
DRIVEN BRANDS FUNDING, Ser 2019-1A, CI A2		
4.641%, 04/20/49 (B).....	3,213,450	3,099,732
GoodLeap Sustainable Home Solutions Trust, Ser 2022-3CS, CI B		
5.500%, 07/20/49 (B).....	1,250,000	1,212,893
KKR CLO 41, Ser 2022-41A, CI C		
2.942%, TSFR3M + 2.250%, 04/15/35 (A)(B)	3,500,000	3,237,475
Navient Student Loan Trust 2016-1, Ser 2016-1A, CI A		
2.959%, ICE LIBOR USD 1 Month + 0.700%, 02/25/70 (A)(B)	494,852	476,269
Navient Student Loan Trust 2016-5, Ser 2016-5A, CI A		
3.509%, ICE LIBOR USD 1 MONTH + 1.250%, 06/25/65 (A)(B)	939,285	920,500

Catholic Responsible Investments

Bond Fund
July 31, 2022
(Unaudited)

ASSET-BACKED SECURITIES — continued

	Face Amount	Value
Navient Student Loan Trust 2016-6, Ser 2016-6A, CI A3 3.559%, ICE LIBOR USD 1 Month + 1.300%, 03/25/66 (A)(B)	\$ 115,000	\$ 113,839
Navient Student Loan Trust 2018-2, Ser 2018-2A, CI A3 3.009%, ICE LIBOR USD 1 MONTH + 0.750%, 03/25/67 (A)(B)	9,523,000	9,189,090
Navient Student Loan Trust 2021-1, Ser 2021-1A, CI A1B 2.859%, ICE LIBOR USD 1 MONTH + 0.600%, 12/26/69 (A)(B)	5,473,687	5,291,111
Neuberger Berman Loan Advisers CLO, Ser 2022-47A, CI C 4.348%, TSFR3M + 2.050%, 04/14/35 (A)(B)	6,000,000	5,545,098
One Market Plaza Trust, Ser 2017-1MKT, CI B 3.845%, 02/10/32 (B)	400,000	387,262
One Market Plaza Trust, Ser 2017-1MKT, CI C 4.016%, 02/10/32 (B)	1,000,000	965,301
SBAP 2004-20K 1 4.880%, 11/01/24	2,086	2,081
SBAP 2006-20B 1 5.350%, 02/01/26	1,898	1,909
SBAP 2006-20C 1 5.570%, 03/01/26	1,864	1,875
SBAP 2007-20C 1 5.230%, 03/01/27	1,800	1,839
SLM Student Loan Trust 2004-3, Ser 2014-3A, CI A6B 3.333%, ICE LIBOR USD 3 MONTH + 0.550%, 10/25/64 (A)(B)	6,187,904	5,953,654
SLM Student Loan Trust 2009-3, Ser 2009-3, CI A 3.009%, ICE LIBOR USD 1 MONTH + 0.750%, 01/25/45 (A)(B)	3,658,100	3,517,382
SMB Private Education Loan Trust 2017-B, Ser 2017-B, CI A2A 2.820%, 10/15/35 (B)	116,426	112,942
SMB Private Education Loan Trust 2018-A, Ser 2018-A, CI A2A 3.500%, 02/15/36 (B)	2,027,882	1,976,948

ASSET-BACKED SECURITIES — continued

	Face Amount	Value
SOUND POINT CLO XXII, Ser 2021-1A, CI CR 4.960%, ICE LIBOR USD 3 MONTH + 2.250%, 01/20/32 (A)(B)	\$ 3,480,000	\$ 3,276,483
TES, Ser 2017-1A, CI B 7.740%, 10/20/47 (B)	1,000,000	917,199
TES, Ser 2017-2A, CI B 6.990%, 02/20/48 (B)	1,000,000	928,172
TICP CLO XI, Ser 2018-11A, CI E 8.710%, ICE LIBOR USD 3 MONTH + 6.000%, 10/20/31 (A)(B)	2,230,000	1,887,452
United States Small Business Administration 5.090%, 10/01/25	10,441	10,395
United States Small Business Administration, Ser 2003-20B, CI 1 4.840%, 02/01/23	1,162	1,165
United States Small Business Administration, Ser 2003-20J, CI 1 4.920%, 10/01/23	998	997
United States Small Business Administration, Ser 2003-20K, CI 1 4.980%, 11/01/23	5,091	5,089
United States Small Business Administration, Ser 2004-20L, CI 1 4.870%, 12/01/24	2,067	2,108
United States Small Business Administration, Ser 2005-20A, CI 1 4.860%, 01/01/25	717	731
United States Small Business Administration, Ser 2005-20E, CI 1 4.840%, 05/01/25	608	621
United States Small Business Administration, Ser 2005-20G, CI 1 4.750%, 07/01/25	3,110	3,083
United States Small Business Administration, Ser 2005-20H, CI 1 5.110%, 08/01/25	6,791	6,782
United States Small Business Administration, Ser 2006-20F, CI 1 5.820%, 06/01/26	901	903
United States Small Business Administration, Ser 2006-20G, CI 1 6.070%, 07/01/26	2,596	2,622

ASSET-BACKED SECURITIES — continued

	<u>Face Amount</u>	<u>Value</u>
United States Small Business Administration, Ser 2006-20H, CI 1 5.700%, 08/01/26	\$ 2,045	\$ 2,082
United States Small Business Administration, Ser 2007-20D, CI 1 5.320%, 04/01/27	6,616	6,680
United States Small Business Administration, Ser 2007-20E, CI 1 5.310%, 05/01/27	2,092	2,123
United States Small Business Administration, Ser 2007-20F, CI 1 5.710%, 06/01/27	4,900	5,002
Vivint Solar Financing V, Ser 2018-1A, CI B 7.370%, 04/30/48 (B)	732,013	708,459
Wellfleet CLO X, Ser 2021-XA, CI BR 4.910%, ICE LIBOR USD 3 MONTH + 2.200%, 07/20/32 (A)(B)	2,000,000	<u>1,876,042</u> 51,870,250
Total Asset-Backed Securities (Cost \$86,515,914)		<u>82,976,892</u>

MUNICIPAL BONDS — 1.0%

	<u>Face Amount</u>	<u>Value</u>
California — 0.4%		
California Health Facilities Financing Authority 2.984%, 06/01/33	\$ 590,000	\$ 537,864
City of Los Angeles Department of Airports Customer Facility Charge Revenue, RB 3.258%, 05/15/30	2,250,000	2,135,070
City of San Francisco California Public Utilities Commission Water Revenue, Ser E 2.825%, 11/01/41	1,000,000	815,001
Los Angeles Unified School District, Ser RY 6.758%, 07/01/34	150,000	181,954
Regents of the University of California Medical Center Pooled Revenue 4.563%, 05/15/53	950,000	962,767
State of California		
7.625%, 03/01/40	40,000	54,309
7.550%, 04/01/39	100,000	137,700
7.500%, 04/01/34	1,150,000	1,510,289
7.300%, 10/01/39	1,075,000	<u>1,405,702</u>
		<u>7,740,656</u>

MUNICIPAL BONDS — continued

	<u>Face Amount</u>	<u>Value</u>
District of Columbia — 0.1%		
District of Columbia 2.932%, 04/01/33	\$ 1,590,000	\$ 1,385,150
Illinois — 0.2%		
State of Illinois 5.100%, 06/01/33	3,000,000	3,059,706
New Jersey — 0.1%		
New Jersey Turnpike Authority 7.414%, 01/01/40	400,000	541,237
7.102%, 01/01/41	1,475,000	<u>1,939,824</u>
		<u>2,481,061</u>
New York — 0.2%		
New York State Energy Research & Development Authority, Ser A 4.871%, 04/01/37	3,330,000	<u>3,327,233</u>
Total Municipal Bonds (Cost \$17,278,604)		<u>17,993,806</u>

PREFERRED STOCK — 0.3%

	<u>Shares</u>	<u>Value</u>
FINANCIALS — 0.3%		
Citigroup Capital XIII, 9.176%, ICE LIBOR USD 3 MONTH + 6.370%, 10/30/40 (A)	175,340	\$ 4,792,042
Total Preferred Stock (Cost \$4,599,815)		<u>4,792,042</u>

U.S. GOVERNMENT AGENCY OBLIGATION — 0.0%

	<u>Face Amount</u>	<u>Value</u>
United States International Development Finance 1.790%, 10/15/29	\$ 419,865	\$ 394,310
Total U.S. Government Agency Obligations (Cost \$390,754)		<u>394,310</u>
Total Investments in Securities— 96.7% (Cost \$1,776,136,070)		<u>\$ 1,686,298,396</u>

Percentages are based on Nest Assets of \$1,743,055,414.

A list of the open futures contracts held by the Fund at July 31, 2022 is as follows:

Type of Contract	Number of Contracts	Expiration Date	Notional Amount	Value	Unrealized Appreciation
Long Contracts					
U.S. Ultra Long Treasury Bond . . .	86	Sep-2022	\$13,588,462	\$13,614,875	\$ 26,413

- (A) 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.
- (B) 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 July 31, 2022 was \$274,338,019 and represented 15.7% of Net 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

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

SOFRINDX — Secured Overnight Financing Rate Index

STACR — Structured Agency Credit Risk

TSFR3M — Term Structured Financing Rate 3 Month Average

The following is summary of the level of inputs used as of July 31, 2022, in valuing the Fund's investments and other financial instruments carried at value:

Investments in Securities	Level 1	Level 2	Level 3	Total
U.S. Treasury Obligations	\$ 116,630,012	\$ 518,415,118	\$ —	\$ 635,045,130
Mortgage-Backed Securities	—	511,802,502	—	511,802,502
Corporate Obligations	—	433,293,714	—	433,293,714
Asset-Backed Securities	—	82,976,892	—	82,976,892
Municipal Bonds	—	17,993,806	—	17,993,806
Preferred Stock	4,792,042	—	—	4,792,042
U.S. Government Agency Obligation	—	394,310	—	394,310
Total Investments in Securities	\$ 121,422,054	\$ 1,564,876,342	\$ —	\$ 1,686,298,396
Other Financial Instruments	Level 1	Level 2	Level 3	Total
Futures Contracts*				
Unrealized Appreciation	26,413	—	—	26,413
Total Other Financial Instruments	\$ 26,413	\$ —	\$ —	\$ 26,413

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

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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