

**SCHEDULE OF INVESTMENTS****U.S. TREASURY OBLIGATIONS — 51.4%**

	Face Amount	Value
U.S. Treasury Bonds		
2.875%, 05/15/52 .....	\$ 11,800,000	\$ 11,562,156
2.250%, 02/15/52 .....	30,235,000	25,822,579
U.S. Treasury Notes		
3.250%, 06/30/27 .....	1,490,000	1,527,250
3.000%, 07/15/25 .....	43,450,000	43,663,856
2.875%, 06/15/25 .....	760,000	760,594
2.750%, 05/15/25 .....	16,665,000	16,616,828
2.750%, 04/30/27 .....	1,325,000	1,326,967
2.625%, 05/31/27 .....	24,300,000	24,218,367
2.541%, US Treasury 3 Month Bill Money Market Yield +		
0.035%, 10/31/23(A) .....	33,930,000	34,044,514
2.500%, 04/30/24 .....	10,000,000	9,923,047
2.500%, 01/31/25 .....	1,440,000	1,426,894
2.431%, US Treasury 3 Month Bill Money Market Yield + -		
0.075%, 04/30/24(A) .....	56,735,000	56,794,999
2.375%, 08/15/24 .....	8,750,000	8,657,373
2.375%, 05/15/27 .....	9,000,000	8,853,750
1.750%, 12/31/24 .....	6,000,000	5,843,906
1.125%, 02/28/25 .....	600,000	574,289
Total U.S. Treasury Obligations (Cost \$249,444,625) .....		251,617,369

**CORPORATE OBLIGATIONS — 20.6%**

	Face Amount	Value
<b>COMMUNICATION SERVICES — 0.5%</b>		
CommScope		
6.000%, 03/01/26(B) .....	\$ 1,060,000	\$ 1,030,850
Time Warner Entertainment		
8.375%, 03/15/23 .....	1,500,000	1,541,327
		2,572,177
<b>CONSUMER DISCRETIONARY — 2.1%</b>		
General Motors		
5.600%, 10/15/32 .....	900,000	898,228
5.400%, 10/15/29 .....	1,175,000	1,175,684
General Motors Financial		
4.300%, 07/13/25 .....	1,577,000	1,578,438
Lennar		
5.250%, 06/01/26 .....	1,500,000	1,537,938
Marriott International		
4.650%, 12/01/28 .....	1,500,000	1,504,983
Mileage Plus Holdings		
6.500%, 06/20/27(B) .....	3,370,000	3,403,666
		10,098,937
<b>CONSUMER STAPLES — 0.9%</b>		
CVS Pass-Through Trust		
6.036%, 12/10/28 .....	1,686,162	1,745,639

**CORPORATE OBLIGATIONS — continued**

	Face Amount	Value
<b>CONSUMER STAPLES — continued</b>		
Delta Air Lines		
4.750%, 10/20/28(B).....	\$ 500,000	\$ 488,255
Kraft Heinz Foods		
3.000%, 06/01/26 .....	1,388,000	1,344,902
Pilgrim's Pride		
5.875%, 09/30/27(B).....	1,000,000	999,400
		4,578,196
<b>ENERGY — 0.3%</b>		
Continental Resources		
3.800%, 06/01/24 .....	980,000	968,858
Hydro Quebec		
8.050%, 07/07/24 .....	500,000	544,896
		1,513,754
<b>FINANCIALS — 12.0%</b>		
ABN AMRO Bank		
2.470%, US Treas Yield Curve Rate T Note Const Mat 1 Yr + 1.100%, 12/13/29(A)(B)	1,000,000	870,590
African Development Bank		
0.750%, 04/03/23 .....	1,000,000	984,536
American Express		
4.050%, 05/03/29 .....	1,000,000	1,008,992
Athene Global Funding		
2.500%, 03/24/28(B).....	1,750,000	1,528,570
Bank of America MTN		
4.827%, U.S. SOFR + 1.750%, 07/22/26(A).....	945,000	960,064
3.559%, ICE LIBOR USD 3 Month +		
1.060%, 04/23/27(A).....	1,750,000	1,709,233
2.456%, ICE LIBOR USD 3 Month +		
0.870%, 10/22/25(A).....	1,000,000	960,681
Bank of Nova Scotia		
2.435%, SOFRINDX + 0.550%, 09/15/23(A).....	2,230,000	2,219,017
Banque Federative du Credit Mutuel		
1.604%, 10/04/26(B).....	2,000,000	1,815,114
Blackstone Private Credit Fund		
2.350%, 11/22/24(B).....	3,000,000	2,760,582
Blue Owl Finance		
3.125%, 06/10/31(B).....	845,000	665,627
BNP Paribas		
1.675%, U.S. SOFR + 0.912%, 06/30/27(A)(B) ...	1,000,000	893,749
BPCE		
2.045%, U.S. SOFR + 1.087%, 10/19/27(A)(B) ...	1,000,000	894,443

CORPORATE OBLIGATIONS — continued			CORPORATE OBLIGATIONS — continued		
	Face Amount	Value		Face Amount	Value
<b>FINANCIALS — continued</b>			<b>FINANCIALS — continued</b>		
Caisse d'Amortissement de la Dette Sociale			Kansas City Southern		
0.375%, 05/27/24(B) .....	\$ 1,000,000	\$ 951,063	3.850%, 11/15/23 .....	\$ 435,000	\$ 434,789
Cantor Fitzgerald			Kreditanstalt fuer Wiederaufbau		
4.875%, 05/01/24(B) .....	1,140,000	1,145,456	1.750%, 09/14/29 .....	1,000,000	932,660
Capital One Financial			Liberty Mutual Insurance		
4.166%, U.S. SOFR + 1.370%, 05/09/25(A) .....	2,805,000	2,781,439	7.875%, 10/15/26(B) .....	1,250,000	1,426,443
2.458%, U.S. SOFR + 0.690%, 12/06/24(A) .....	665,000	641,725	Morgan Stanley MTN		
Commonwealth Bank of Australia			5.000%, 11/24/25 .....	1,750,000	1,802,875
2.512%, U.S. SOFR + 0.400%, 07/07/25(A)(B) .....	1,565,000	1,536,392	NatWest Group		
Council of Europe Development Bank			6.000%, 12/19/23 .....	1,500,000	1,530,299
3.000%, 06/16/25 .....	500,000	500,443	OWS Cre Funding I		
European Investment Bank			7.273%, ICE LIBOR USD 1 MONTH +		
2.125%, 04/13/26 .....	500,000	485,949	4.900%, 09/01/23(A)(B) ...	1,300,000	1,289,487
0.625%, 10/21/27 .....	1,000,000	893,372	Prudential Financial		
GA Global Funding Trust			5.700%, ICE LIBOR USD 3 Month +		
1.625%, 01/15/26(B) .....	1,000,000	913,467	2.665%, 09/15/48(A) .....	2,115,000	2,117,901
1.000%, 04/08/24(B) .....	1,000,000	945,982	1.500%, 03/10/26 .....	500,000	465,865
Goldman Sachs Group			Prudential Insurance of America		
4.250%, 10/21/25 .....	1,750,000	1,768,994	8.300%, 07/01/25(B) .....	800,000	887,190
Golub Capital BDC			Reliance Standard Life Global Funding II		
2.500%, 08/24/26 .....	960,000	834,354	2.500%, 10/30/24(B) .....	1,000,000	967,054
HSBC Holdings			Societe Generale		
4.292%, ICE LIBOR USD 3 Month +			5.000%, 01/17/24(B) .....	1,500,000	1,505,618
1.348%, 09/12/26(A) .....	1,750,000	1,727,018	Swiss Re Treasury US		
ING Groep			2.875%, 12/06/22(B) .....	1,725,000	1,722,668
1.400%, US Treas Yield Curve Rate T Note Const Mat 1 Yr + 1.100%, 07/01/26(A)(B) .	1,000,000	913,571	Synchrony Financial		
Inter-American Development Bank			4.875%, 06/13/25 .....	1,200,000	1,196,515
0.500%, 05/24/23 .....	1,000,000	979,650	Truist Bank		
International Finance MTN			2.636%, US Treas Yield Curve Rate T Note Const Mat 5 Yr + 1.150%, 09/17/29(A) ....	2,000,000	1,906,976
2.000%, 10/24/22 .....	500,000	499,174	TTX MTN		
Jefferies Finance			3.600%, 01/15/25(B) .....	700,000	690,989
5.000%, 08/15/28(B) .....	875,000	733,414			<u>58,905,171</u>
John Hancock Life Insurance			<b>INDUSTRIALS — 2.9%</b>		
7.375%, 02/15/24(B) .....	1,500,000	1,575,320	AerCap Ireland Capital DAC		
JPMorgan Chase			1.650%, 10/29/24 .....	2,500,000	2,322,572
3.559%, ICE LIBOR USD 3 Month +			American Airlines Class A Pass Through Trust, CI A		
0.730%, 04/23/24(A) .....	2,000,000	1,996,460	4.950%, 01/15/23 .....	2,394,036	2,348,640
0.768%, U.S. SOFR + 0.490%, 08/09/25(A) .....	1,000,000	933,401	Delta Air Lines		
			4.500%, 10/20/25(B) .....	1,500,000	1,481,498

**CORPORATE OBLIGATIONS — continued**

	Face Amount	Value
<b>INDUSTRIALS — continued</b>		
JetBlue Class B Pass Through Trust		
7.750%, 11/15/28 .....	\$ 1,474,424	\$ 1,533,311
Lennox International		
3.000%, 11/15/23 .....	1,500,000	1,486,455
Nature Conservancy		
0.467%, 07/01/23 .....	425,000	412,545
Protective Life Global Funding		
1.170%, 07/15/25 .....	1,425,000	1,320,173
Spirit Airlines Pass Through Trust		
3.650%, 02/15/30 .....	1,016,908	896,090
Weir Group		
2.200%, 05/13/26(B) .....	1,000,000	885,461
Westinghouse Air Brake Technologies		
3.200%, 06/15/25 .....	1,075,000	1,036,646
		<u>13,723,391</u>
<b>INFORMATION TECHNOLOGY — 0.7%</b>		
Apple		
3.000%, 06/20/27 .....	1,000,000	998,562
Qorvo		
4.375%, 10/15/29 .....	1,500,000	1,402,245
TD SYNEX		
1.250%, 08/09/24 .....	1,000,000	938,465
		<u>3,339,272</u>
<b>MATERIALS — 0.8%</b>		
Berry Global		
4.875%, 07/15/26(B) .....	1,500,000	1,472,580
Celanese US Holdings		
5.900%, 07/05/24 .....	295,000	297,209
Dow Chemical		
7.375%, 03/01/23 .....	600,000	614,412
LG Chemical		
4.375%, 07/14/25(B) .....	570,000	575,960
Vulcan Materials		
4.500%, 04/01/25 .....	1,215,000	1,233,505
		<u>4,193,666</u>
<b>UTILITIES — 0.4%</b>		
Avangrid		
3.150%, 12/01/24 .....	1,000,000	981,919
Electricite de France		
3.625%, 10/13/25(B) .....	500,000	498,043

**CORPORATE OBLIGATIONS — continued**

	Face Amount	Value
<b>UTILITIES — continued</b>		
Southern Power		
0.900%, 01/15/26 .....	\$ 500,000	\$ 453,902
		<u>1,933,864</u>
Total Corporate Obligations (Cost \$105,192,237) .....		100,858,428

**ASSET-BACKED SECURITIES — 20.2%**

	Face Amount	Value
<b>Automotive — 3.0%</b>		
Carvana Auto Receivables Trust, Ser 2019-3A, CI C		
2.710%, 10/15/24 (B) .....	\$ 631,128	\$ 630,569
Carvana Auto Receivables Trust, Ser 2021-N2, CI C		
1.070%, 03/10/28 .....	908,124	874,468
Drive Auto Receivables Trust, Ser 2021-2, CI D		
1.390%, 03/15/29 .....	2,345,000	2,183,522
Flagship Credit Auto Trust, Ser 2019-3, CI E		
3.840%, 12/15/26 (B) .....	1,175,000	1,132,663
GM Financial Automobile Leasing Trust, Ser 2020-2, CI C		
2.560%, 07/22/24 .....	2,260,000	2,239,245
GTE Auto Receivables Trust, Ser 2019-1, CI A3		
2.390%, 08/15/24 (B) .....	137,129	137,026
Hertz Vehicle Financing III, Ser 2022-1A, CI A		
1.990%, 06/25/26 (B) .....	1,000,000	940,621
Hertz Vehicle Financing, Ser 2021-1A, CI B		
1.560%, 12/26/25 (B) .....	1,500,000	1,393,644
Santander Drive Auto Receivables Trust, Ser 2020-4, CI D		
1.480%, 01/15/27 .....	2,000,000	1,925,013
Santander Drive Auto Receivables Trust, Ser 2021-1, CI D		
1.130%, 11/16/26 .....	800,000	764,304
Santander Drive Auto Receivables Trust, Ser 2022-4, CI C		
5.000%, 11/15/29 .....	2,500,000	2,525,952
		<u>14,747,027</u>
<b>Other Asset-Backed Securities — 17.2%</b>		
Aligned Data Centers Issuer, Ser 2021-1A, CI A2		
1.937%, 08/15/46 (B) .....	1,500,000	1,348,612

ASSET-BACKED SECURITIES — continued			ASSET-BACKED SECURITIES — continued		
	Face Amount	Value		Face Amount	Value
BBCMS Mortgage Trust, Ser 2018-TALL, CI A 2.721%, ICE LIBOR USD 1 Month + 0.722%, 03/15/37 (A)(B) .....	\$ 2,000,000	\$ 1,894,342	Extended Stay America Trust, Ser 2021-ESH, CI B 3.380%, ICE LIBOR USD 1 Month + 1.380%, 07/15/38 (A)(B) .....	\$ 447,247	\$ 434,875
Blackrock Rainier CLO VI, Ser 2021-6A, CI A 4.410%, ICE LIBOR USD 3 Month + 1.700%, 04/20/33 (A)(B) .....	1,500,000	1,450,798	FREMF Mortgage Trust, Ser 2016-K58, CI C 3.738%, 09/25/49 (A)(B) .....	1,080,000	1,031,446
BX Commercial Mortgage Trust, Ser 2021-VOLT, CI C 3.099%, ICE LIBOR USD 1 Month + 1.100%, 09/15/36 (A)(B) .....	1,250,000	1,168,311	FREMF Mortgage Trust, Ser 2017-K63, CI C 3.875%, 02/25/50 (A)(B) .....	1,055,000	1,016,527
Cajun Global, Ser 2021-1, CI A2 3.931%, 11/20/51 (B) .....	1,488,750	1,340,229	FREMF Mortgage Trust, Ser 2017-K729, CI B 3.671%, 11/25/49 (A)(B) .....	1,111,948	1,094,279
CFCRE Commercial Mortgage Trust, Ser 2016-C6, CI AM 3.502%, 11/10/49 (A) .....	3,005,000	2,846,564	FREMF Mortgage Trust, Ser 2018-K80, CI C 4.231%, 08/25/50 (A)(B) .....	270,000	258,806
CFCRE Commercial Mortgage Trust, Ser 2016-C7, CI A3 3.839%, 12/10/54 .....	1,750,000	1,733,356	FREMF Mortgage Trust, Ser 2019-K91, CI C 4.255%, 04/25/51 (A)(B) .....	770,000	733,254
CIFC Funding, Ser 2021-4A, CI C 4.362%, ICE LIBOR USD 3 Month + 1.850%, 07/15/33 (A)(B) .....	3,500,000	3,294,228	FREMF Mortgage Trust, Ser 2019-K93, CI C 4.119%, 05/25/52 (A)(B) .....	505,000	477,114
Citigroup Commercial Mortgage Trust, Ser 2014-GC21, CI AS 4.026%, 05/10/47 .....	1,650,000	1,624,593	Golub Capital Partners CLO, Ser 2017-24A, CI AR 2.963%, ICE LIBOR USD 3 Month + 1.600%, 11/05/29 (A)(B) .....	1,600,000	1,577,926
Citigroup Commercial Mortgage Trust, Ser 2014-GC21, CI C 4.780%, 05/10/47 (A) .....	3,400,000	3,278,230	GoodLeap Sustainable Home Solutions Trust, Ser 2022-3CS, CI B 5.500%, 07/20/49 (B) .....	500,000	485,157
Citigroup Commercial Mortgage Trust, Ser 2014-GC25, CI A4 3.635%, 10/10/47 .....	750,000	741,998	GS Mortgage Securities Corporation Trust, Ser 2021- IP, CI A 2.949%, ICE LIBOR USD 1 Month + 0.950%, 10/15/36 (A)(B) .....	2,000,000	1,919,427
Citigroup Commercial Mortgage Trust, Ser 2016-P6, CI AS 4.032%, 12/10/49 (A) .....	1,400,000	1,360,027	GS Mortgage Securities II, Ser 2012-BWTR, CI A 2.954%, 11/05/34 (B) .....	1,750,000	1,737,129
CLI Funding VI, Ser 2020-1A, CI A 2.080%, 09/18/45 (B) .....	1,615,000	1,466,592	GS Mortgage Securities II, Ser 2013-GC10, CI A4 2.681%, 02/10/46 .....	1,729,418	1,725,436
COMM Mortgage Trust, Ser 2015-CR24, CI B 4.376%, 08/10/48 (A) .....	2,500,000	2,431,081	GS Mortgage Securities Trust, Ser 2013-GC12, CI A3 2.860%, 06/10/46 .....	848,533	840,909
COMM Mortgage Trust, Ser 2020-CBM, CI A2 2.896%, 02/10/37 (B) .....	600,000	570,160	Guggenheim MM CLO, Ser 2021- 3A, CI A 4.282%, ICE LIBOR USD 3 Month + 1.550%, 01/21/34 (A)(B) .....	2,000,000	1,914,192
Commonbond Student Loan Trust, Ser 2021-AGS, CI B 1.400%, 03/25/52 (B) .....	654,554	588,974	Hardee's Funding, Ser 2020-1A, CI A2 3.981%, 12/20/50 (B) .....	985,000	911,979

ASSET-BACKED SECURITIES — continued			ASSET-BACKED SECURITIES — continued		
	Face Amount	Value		Face Amount	Value
Hardee's Funding, Ser 2021-1A, CI A2 2.865%, 06/20/51 (B) .....	\$ 1,361,250	\$ 1,181,773	One Market Plaza Trust, Ser 2017-1MKT, CI A 3.614%, 02/10/32 (B).....	\$ 2,372,000	\$ 2,329,172
Home Equity Loan Trust, Ser 2006-HSA2, CI A13 4.768%, 03/25/36 (A) .....	40,889	11,919	One Market Plaza Trust, Ser 2017-1MKT, CI B 3.845%, 02/10/32 (B).....	250,000	242,039
Hudson Yards Mortgage Trust, Ser 2016-10HY, CI A 2.835%, 08/10/38 (B) .....	500,000	471,369	One Market Plaza Trust, Ser 2017-1MKT, CI C 4.016%, 02/10/32 (B).....	500,000	482,650
Jersey Mike's Funding, Ser 2019- 1A, CI A2 4.433%, 02/15/50 (B) .....	1,641,750	1,575,049	ServiceMaster Funding, Ser 2020-1, CI A2I 2.841%, 01/30/51 (B).....	987,500	848,164
JP Morgan Chase Commercial Mortgage Securities Trust, Ser 2013-C10, CI B 3.674%, 12/15/47 (A) .....	3,900,000	3,855,149	SERVPRO Master Issuer, Ser 2019-1A, CI A2 3.882%, 10/25/49 (B).....	1,750,500	1,635,524
JP Morgan Chase Commercial Mortgage Securities Trust, Ser 2014-C20, CI AS 4.043%, 07/15/47 .....	1,170,000	1,150,056	SOFI PROFESSIONAL LOAN PROGRAM, Ser 2017-F, CI A2FX 2.840%, 01/25/41 (B).....	568,570	558,628
JPMBB Commercial Mortgage Securities Trust, Ser 2015-C28, CI B 3.986%, 10/15/48 .....	3,095,000	2,951,223	Sonic Capital, Ser 2020-1A, CI A2I 3.845%, 01/20/50 (B).....	980,833	917,034
JPMDB Commercial Mortgage Securities Trust, Ser 2017-C5, CI AS 3.858%, 03/15/50 (A) .....	2,500,000	2,401,130	TES, Ser 2017-1A, CI B 7.740%, 10/20/47 (B).....	500,000	458,599
Life Mortgage Trust, Ser 2021- BMR, CI C 3.099%, ICE LIBOR USD 1 Month + 1.100%, 03/15/38 (A)(B).....	737,228	702,014	TES, Ser 2017-2A, CI B 6.990%, 02/20/48 (B).....	500,000	464,086
Maranon Loan Funding, Ser 2021-2RA, CI A1R 4.202%, ICE LIBOR USD 3 Month + 1.690%, 07/15/33 (A)(B).....	1,750,000	1,716,325	TICP CLO XI, Ser 2018-11A, CI E 8.710%, ICE LIBOR USD 3 MONTH + 6.000%, 10/20/31 (A)(B) .....	700,000	592,474
ME Funding, Ser 2019-1, CI A2 6.448%, 07/30/49 (B) .....	1,486,875	1,478,461	Vivint Solar Financing V, Ser 2018-1A, CI B 7.370%, 04/30/48 (B).....	366,006	354,230
MHC Commercial Mortgage Trust, Ser 2021-MHC, CI A 2.800%, ICE LIBOR USD 1 Month + 0.801%, 04/15/38 (A)(B).....	2,500,000	2,421,823	Wells Fargo Commercial Mortgage Trust, Ser 2016- LC24, CI A4 2.942%, 10/15/49 .....	1,500,000	1,445,853
Morgan Stanley Capital I Trust, Ser 2017-CLS, CI A 2.699%, ICE LIBOR USD 1 Month + 0.700%, 11/15/34 (A)(B).....	1,200,000	1,190,173	Wells Fargo Commercial Mortgage Trust, Ser 2017-C40, CI A4 3.581%, 10/15/50 .....	1,500,000	1,475,041
Octane Receivables Trust, Ser 2021-2A, CI A 1.210%, 09/20/28 (B) .....	688,499	665,363	Wells Fargo Commercial Mortgage Trust, Ser 2017-RB1, CI D 3.401%, 03/15/50 (B).....	3,000,000	2,367,128
			WFRBS Commercial Mortgage Trust, Ser 2013-C15, CI A4 4.153%, 08/15/46 (A).....	2,000,000	1,990,891
			WFRBS Commercial Mortgage Trust, Ser 2013-C15, CI B 4.519%, 08/15/46 (A).....	1,000,000	949,554

**ASSET-BACKED SECURITIES — continued**

	Face Amount	Value
WFRBS Commercial Mortgage Trust, Ser 2014-C19, CI B 4.723%, 03/15/47 (A) .....	\$ 2,093,258	\$ 2,045,300
		<u>84,224,745</u>
Total Asset-Backed Securities (Cost \$101,692,555) .....		98,971,772

**MORTGAGE-BACKED SECURITIES — 5.3%**

	Face Amount	Value
<b>Agency Mortgage-Backed Obligation — 3.8%</b>		
FHLMC 4.000%, 07/01/52 .....	\$4,382,520	\$ 4,411,005
FNMA 4.000%, 06/01/52 .....	11,978,755	12,054,833
FREMF Mortgage Trust, Ser 2016-K60, CI C 3.540%, 12/25/49 (A)(B).....	620,000	589,742
FREMF Mortgage Trust, Ser 2017-K61, CI C 3.689%, 12/25/49 (A)(B).....	770,000	726,286
FREMF Mortgage Trust, Ser 2017-K62, CI C 3.880%, 01/25/50 (A)(B).....	495,000	473,117
		<u>18,254,983</u>

**Non-Agency Mortgage-Backed Obligation — 1.5%**

COMM Mortgage Trust, Ser 2022-HC, CI C 3.376%, 01/10/39 (B) .....	500,000	453,800
Connecticut Avenue Securities Trust, Ser 2018-R07, CI 1M2 4.659%, ICE LIBOR USD 1 MONTH + 2.400%, 04/25/31 (A)(B) .....	143,263	143,091
CSMC Trust, Ser 2016-NXSR, CI AS 4.049%, 12/15/49 (A) .....	1,455,000	1,418,833
GS Mortgage Securities II, Ser 2013-GC10, CI B 3.682%, 02/10/46 (B) .....	2,465,000	2,437,526
JPMBB Commercial Mortgage Securities Trust, Ser 2014-C26, CI AS 3.800%, 01/15/48 .....	2,089,000	2,028,803
Residential Mortgage Loan Trust, Ser 2019-3, CI A1 2.633%, 09/25/59 (A)(B).....	222,295	217,439

**MORTGAGE-BACKED SECURITIES — continued**

	Face Amount	Value
Wells Fargo Commercial Mortgage Trust, Ser 2019-C49, CI D 3.000%, 03/15/52 (B).....	\$ 950,000	\$ 705,681
		<u>7,405,173</u>
Total Mortgage-Backed Securities (Cost \$26,003,479) .....		25,660,156

**MUNICIPAL BONDS — 0.6%**

	Face Amount	Value
<b>California — 0.2%</b>		
City of Los Angeles Department of Airports Customer Facility Charge Revenue, RB 3.258%, 05/15/30 .....	\$ 1,000,000	\$ 948,920
<b>Illinois — 0.1%</b>		
Chicago Housing Authority, Ser B, RB 3.822%, 01/01/26 .....	500,000	501,384
<b>New York — 0.3%</b>		
New York State Energy Research & Development Authority, Ser A, RB 4.621%, 04/01/27 .....	820,000	820,432
4.480%, 04/01/25 .....	500,000	500,057
		<u>1,320,489</u>
Total Municipal Bonds (Cost \$2,765,965) .....		2,770,793

**COMMON STOCK — 0.1%**

	Shares	Value
<b>DIVERSIFIED — 0.1%</b>		
North Atlantic Acquisition .....	58,023	\$ 572,107
Total Common Stock (Cost \$579,728) .....		572,107

**U.S. GOVERNMENT AGENCY OBLIGATION — 0.1%**

	Face Amount	Value
United States International Development Finance 1.790%, 10/15/29 .....	\$ 335,892	\$ 315,447
Total U.S. Government Agency Obligations (Cost \$312,603) .....		315,447
Total Investments in Securities— 98.3% (Cost \$485,991,192) .....		<u>\$ 480,766,072</u>

Percentages are based on Nest Assets of \$489,110,807.

- (A) Variable or floating rate security. The rate shown is the effective interest rate as of period end. The rates for certain securities are not based on published reference rates and spreads and are either determined by the issuer or agent based on current market conditions; by using a formula based on the rates of underlying loans; or by adjusting periodically based on prevailing interest rates.
- (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 \$96,816,142 and represented 19.8% 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

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

SOFRINDX — Secured Overnight Financing Rate Index

USD — U.S. Dollar

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

Investments in Securities	Level 1	Level 2	Level 3	Total
U.S. Treasury Obligations	\$ —	\$ 251,617,369	\$ —	\$ 251,617,369
Corporate Obligations	—	100,858,428	—	100,858,428
Asset-Backed Securities	—	98,971,772	—	98,971,772
Mortgage-Backed Securities	—	25,660,156	—	25,660,156
Municipal Bonds	—	2,770,793	—	2,770,793
Common Stock	572,107	—	—	572,107
U.S. Government Agency Obligation	—	315,447	—	315,447
Total Investments in Securities	\$ 572,107	\$ 480,193,965	\$ —	\$ 480,766,072

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-001-0200