

SCHEDULE OF INVESTMENTS**U.S. TREASURY OBLIGATIONS — 45.3%**

	Face Amount	Value
U.S. Treasury Notes		
3.000%, 06/30/24	\$ 1,975,000	\$ 1,977,855
2.875%, 04/30/25	3,000,000	3,000,352
2.875%, 06/15/25	28,000,000	28,021,875
2.750%, 02/28/25	7,640,000	7,617,020
2.625%, 03/31/25	3,640,000	3,618,814
2.500%, 05/31/24	86,930,000	86,267,838
2.375%, 08/15/24	6,260,000	6,193,732
2.250%, 11/15/24	19,350,000	19,083,182
2.250%, 12/31/24	2,580,000	2,542,509
2.125%, 02/29/24	23,775,000	23,464,810
2.125%, 05/15/25	1,000,000	980,469
1.750%, 12/31/24	14,145,000	13,777,009
1.625%, 10/31/23	5,555,000	5,465,816
1.125%, 02/28/25	3,780,000	3,618,021
0.375%, 12/31/25	15,150,000	13,952,795
0.250%, 06/30/25	16,500,000	15,310,840
Total U.S. Treasury Obligations (Cost \$239,806,191)		234,892,937

CORPORATE OBLIGATIONS — 33.3%

	Face Amount	Value
COMMUNICATION SERVICES — 2.1%		
AT&T		
3.800%, 11/27/22(A)	\$ 2,000,000	\$ 1,975,336
Magallanes		
3.428%, 03/15/24(A)	2,625,000	2,584,193
NTT Finance		
4.239%, 07/25/25(A)	740,000	752,302
Sky		
3.125%, 11/26/22(A)	1,000,000	999,535
Sprint Spectrum		
4.738%, 03/20/25(A)	1,760,004	1,768,593
Time Warner Entertainment		
8.375%, 03/15/23	2,400,000	2,466,124
		10,546,083
CONSUMER DISCRETIONARY — 2.9%		
DR Horton		
2.600%, 10/15/25	2,575,000	2,440,598
Ford Motor Credit		
2.300%, 02/10/25	2,500,000	2,342,978
General Motors Financial		
4.150%, 06/19/23	1,975,000	1,979,623
Leland Stanford Junior University		
6.875%, 02/01/24	1,250,000	1,313,497

CORPORATE OBLIGATIONS — continued

	Face Amount	Value
CONSUMER DISCRETIONARY — continued		
Lennar		
4.875%, 12/15/23	\$ 2,000,000	\$ 2,017,673
4.750%, 05/30/25	1,825,000	1,840,331
Marriott International		
3.125%, 02/15/23	780,000	780,219
Mileage Plus Holdings		
6.500%, 06/20/27(A).....	1,350,000	1,363,487
Mohawk Industries		
3.850%, 02/01/23	1,200,000	1,198,663
		15,277,069
CONSUMER STAPLES — 0.9%		
Bunge Finance		
1.630%, 08/17/25	2,200,000	2,058,231
CVS Pass-Through Trust		
6.036%, 12/10/28	2,618,465	2,710,827
		4,769,058
ENERGY — 1.8%		
Continental Resources		
3.800%, 06/01/24	1,695,000	1,675,729
Equities		
6.125%, 02/01/25	1,250,000	1,301,525
Hydro Quebec		
8.050%, 07/07/24	500,000	544,896
Petroleos Mexicanos		
2.830%, 02/15/24	369,000	368,081
1.950%, 12/20/22	315,000	313,558
1.700%, 12/20/22	292,000	290,400
Phillips 66		
3.700%, 04/06/23	2,250,000	2,255,255
Plains All American Pipeline		
4.650%, 10/15/25	2,250,000	2,253,086
		9,002,530
FINANCIALS — 17.9%		
Abay Leasing 2014		
2.654%, 11/09/26	689,168	676,575
ABN AMRO Bank		
7.750%, 05/15/23(A).....	1,700,000	1,736,586
African Development Bank		
0.750%, 04/03/23	1,000,000	984,536
American Express		
3.950%, 08/01/25	825,000	831,358
3.700%, 08/03/23	2,400,000	2,410,267
Asian Development Bank MTN		
1.750%, 08/14/26	2,387,000	2,281,142
Athene Global Funding		
2.800%, 05/26/23(A).....	1,000,000	992,041
2.514%, 03/08/24(A).....	1,570,000	1,522,448

CORPORATE OBLIGATIONS — continued

	Face Amount	Value
FINANCIALS — continued		
Bank of America		
3.004%, ICE LIBOR USD 3 MONTH + 0.790%, 12/20/23(B).....	\$ 2,075,000	\$ 2,069,484
2.456%, ICE LIBOR USD 3 Month + 0.870%, 10/22/25(B).....	1,000,000	960,682
0.810%, U.S. SOFR + 0.740%, 10/24/24(B).....	2,000,000	1,919,877
Bank One Michigan		
8.250%, 11/01/24	1,925,000	2,094,488
Banque Federative du Credit Mutuel		
4.524%, 07/13/25(A)	1,225,000	1,239,316
BPCE		
4.000%, 04/15/24	1,050,000	1,049,136
Brighthouse Financial Global Funding MTN		
1.200%, 12/15/23(A)	1,720,000	1,659,955
1.000%, 04/12/24(A)	594,000	563,005
Caisse d'Amortissement de la Dette Sociale		
0.375%, 05/27/24(A)	1,000,000	951,064
Canadian Imperial Bank of Commerce		
3.945%, 08/04/25	1,000,000	1,001,927
Capital One Financial		
4.985%, U.S. SOFR + 2.160%, 07/24/26(B).....	825,000	832,483
4.166%, U.S. SOFR + 1.370%, 05/09/25(B).....	1,185,000	1,175,046
Citigroup		
2.014%, U.S. SOFR + 0.694%, 01/25/26(B).....	1,000,000	948,854
Council of Europe Development Bank		
3.000%, 06/16/25	500,000	500,443
Credit Agricole MTN		
1.907%, U.S. SOFR + 1.676%, 06/16/26(A)(B)	2,525,000	2,333,709
Credit Suisse Group		
2.593%, U.S. SOFR + 1.560%, 09/11/25(A)(B)	3,050,000	2,860,176
Deutsche Bank NY		
2.222%, U.S. SOFR + 2.159%, 09/18/24(B).....	2,605,000	2,517,398
Equitable Financial Life Global Funding		
1.100%, 11/12/24(A)	2,670,000	2,511,242

CORPORATE OBLIGATIONS — continued

	Face Amount	Value
FINANCIALS — continued		
European Investment Bank		
2.125%, 04/13/26	\$ 447,000	\$ 434,438
0.625%, 10/21/27	1,000,000	893,372
Federation des Caisses Desjardins du Quebec		
0.700%, 05/21/24(A).....	1,500,000	1,416,188
Five Corners Funding Trust		
4.419%, 11/15/23(A).....	3,875,000	3,893,949
GATX Financial 2005-1 Pass Through Trust		
5.697%, 01/02/25(A).....	217,146	219,603
ING Bank		
5.800%, 09/25/23(A).....	2,500,000	2,545,327
Inter-American Development Bank		
0.500%, 05/24/23	1,000,000	979,650
International Finance MTN		
2.000%, 10/24/22	500,000	499,174
JPMorgan Chase		
1.045%, U.S. SOFR + 0.800%, 11/19/26(B).....	1,500,000	1,352,641
0.768%, U.S. SOFR + 0.490%, 08/09/25(B).....	1,000,000	933,401
Kansas City Southern		
3.850%, 11/15/23	1,975,000	1,974,042
Massachusetts Mutual Life Insurance		
7.625%, 11/15/23(A).....	2,250,000	2,320,798
Metropolitan Tower Life Insurance		
7.625%, 01/15/24(A).....	2,000,000	2,101,994
Mitsubishi UFJ Financial Group		
4.788%, US Treas Yield Curve Rate T Note Const Mat 1 Yr + 1.700%, 07/18/25(B)	1,000,000	1,010,802
2.527%, 09/13/23	1,000,000	989,287
Mizuho Financial Group		
1.241%, U.S. SOFR + 1.252%, 07/10/24(B).....	2,300,000	2,238,297
Morgan Stanley		
5.000%, 11/24/25	3,425,000	3,528,484
3.737%, ICE LIBOR USD 3 Month + 0.847%, 04/24/24(B).....	1,000,000	998,165
NatWest Group		
6.125%, 12/15/22	1,200,000	1,206,955
6.000%, 12/19/23	1,480,000	1,509,895
NatWest Markets		
3.479%, 03/22/25(A).....	1,585,000	1,557,479

CORPORATE OBLIGATIONS — continued

	Face Amount	Value
FINANCIALS — continued		
Pershing Road Development		
1.998%, ICE LIBOR USD 3 Month +		
0.400%, 09/01/26(A)(B)	\$ 1,319,650	\$ 1,266,864
Reliance Standard Life Global Funding II		
2.150%, 01/21/23(A)	2,275,000	2,256,478
Royal Bank of Canada MTN		
3.970%, 07/26/24	1,025,000	1,031,200
Schneider Electric		
2.950%, 09/27/22(A)	2,175,000	2,174,566
State Street		
3.100%, 05/15/23	2,000,000	2,003,506
Swiss Re Treasury US		
2.875%, 12/06/22(A)	1,575,000	1,572,871
Truist Financial MTN		
4.260%, U.S. SOFR + 1.456%, 07/28/26(B)	1,025,000	1,030,724
TTX MTN		
3.600%, 01/15/25(A)	2,500,000	2,467,819
UBS Group		
1.008%, US Treas Yield Curve Rate T Note Const Mat 1 Yr + 0.830%, 07/30/24(A)(B) .	2,500,000	2,428,375
USAA Capital		
1.500%, 05/01/23(A)	1,000,000	984,835
Wells Fargo MTN		
2.406%, U.S. SOFR + 1.087%, 10/30/25(B)	4,825,000	4,643,459
		<u>93,087,876</u>
HEALTH CARE — 0.3%		
Adventist Health System		
2.433%, 09/01/24	1,415,000	1,373,303
INDUSTRIALS — 2.2%		
AerCap Ireland Capital DAC		
4.875%, 01/16/24	1,000,000	1,000,811
4.125%, 07/03/23	1,925,000	1,913,615
Burlington Northern and Santa Fe Railway Pass Through Trust, Ser 2006-1		
5.720%, 01/15/24	591,337	601,449
CNH Industrial		
4.500%, 08/15/23	2,375,000	2,384,407
Georgia-Pacific		
3.734%, 07/15/23(A)	2,100,000	2,099,620
Lennox International		
3.000%, 11/15/23	2,000,000	1,981,940

CORPORATE OBLIGATIONS — continued

	Face Amount	Value
INDUSTRIALS — continued		
Nature Conservancy		
0.467%, 07/01/23	\$ 425,000	\$ 412,545
Republic Services		
4.750%, 05/15/23	900,000	906,462
		<u>11,300,849</u>
INFORMATION TECHNOLOGY — 1.4%		
Fiserv		
3.800%, 10/01/23	2,015,000	2,020,704
Global Payments		
4.000%, 06/01/23	2,000,000	1,999,940
International Business Machines		
4.000%, 07/27/25	825,000	836,672
TD SYNEX		
1.250%, 08/09/24	2,655,000	2,491,624
		<u>7,348,940</u>
MATERIALS — 1.9%		
Air Liquide Finance		
2.250%, 09/27/23(A)	2,000,000	1,977,956
Berry Global		
4.875%, 07/15/26(A)	1,250,000	1,227,150
0.950%, 02/15/24	1,300,000	1,234,754
Celanese US Holdings		
6.050%, 03/15/25	1,025,000	1,033,869
Graphic Packaging International		
0.821%, 04/15/24(A)	1,025,000	969,240
LG Chemical		
4.375%, 07/14/25(A)	570,000	575,960
Nutrien		
1.900%, 05/13/23	1,175,000	1,160,483
Union Carbide		
7.875%, 04/01/23	1,950,000	2,003,977
		<u>10,183,389</u>
UTILITIES — 1.9%		
Avangrid		
3.150%, 12/01/24	1,000,000	981,919
Electricite de France		
3.625%, 10/13/25(A)	500,000	498,043
National Rural Utilities Cooperative Finance MTN		
2.300%, 09/15/22	2,825,000	2,822,360
NextEra Energy Capital Holdings		
2.940%, 03/21/24	1,300,000	1,288,145
0.650%, 03/01/23	1,100,000	1,083,011

CORPORATE OBLIGATIONS — continued

	Face Amount	Value
UTILITIES — continued		
NorthWestern		
1.000%, 03/26/24	\$ 2,600,000	\$ 2,495,508
Pacific Gas and Electric		
2.497%, SOFRINDEX + 1.150%, 11/14/22(B).....	370,000	369,159
Southern Power		
0.900%, 01/15/26	500,000	453,902
		<u>9,992,047</u>
Total Corporate Obligations (Cost \$178,315,131)		172,881,144

ASSET-BACKED SECURITIES — 15.3%

	Face Amount	Value
Automotive — 5.2%		
ARI Fleet Lease Trust, Ser 2022- A, CI A2		
3.120%, 01/15/31 (A)	\$ 935,000	\$ 921,624
Avis Budget Rental Car Funding AESOP, Ser 2017-2A, CI A		
2.970%, 03/20/24 (A)	3,050,000	3,037,731
Carvana Auto Receivables Trust, Ser 2021-N3, CI B		
0.660%, 06/12/28	606,553	593,312
CPS Auto Receivables Trust, Ser 2022-C, CI A		
4.180%, 04/15/30 (A)	690,000	689,964
Drive Auto Receivables Trust, Ser 2021-2, CI C		
0.870%, 10/15/27	1,250,000	1,200,517
Flagship Credit Auto Trust, Ser 2022-2, CI A2		
3.280%, 08/15/25 (A)	2,000,000	1,989,469
Foursight Capital Automobile Receivables Trust, Ser 2022-2, CI A2		
4.490%, 03/16/26 (A)	1,895,000	1,895,000
Hertz Vehicle Financing, Ser 2021-1A, CI A		
1.210%, 12/26/25 (A)	2,575,000	2,410,126
Hyundai Auto Lease Securitization Trust, Ser 2022- B, CI A3		
3.350%, 06/16/25 (A)	1,435,000	1,431,594
Santander Drive Auto Receivables Trust, Ser 2021-2, CI B		
0.590%, 09/15/25	3,460,000	3,417,011

ASSET-BACKED SECURITIES — continued

	Face Amount	Value
Santander Drive Auto Receivables Trust, Ser 2022-4, CI A2		
4.050%, 07/15/25	\$ 1,160,000	\$ 1,159,583
Toyota Auto Receivables Owner Trust, Ser 2022-B, CI A3		
2.930%, 09/15/26	935,000	924,335
United Auto Credit Securitization Trust, Ser 2022-2, CI A		
4.390%, 04/10/25 (A).....	1,753,000	1,753,515
Westlake Automobile Receivables Trust, Ser 2021- 3A, CI A3		
0.950%, 06/16/25 (A).....	1,908,000	1,854,602
World Omni Auto Receivables Trust, Ser 2020-C, CI A3		
0.480%, 11/17/25	1,307,423	1,280,036
World Omni Select Auto Trust, Ser 2020-A, CI B		
0.840%, 06/15/26	2,500,000	2,428,199
		<u>26,986,618</u>
Other Asset-Backed Securities — 10.1%		
American Tower Trust #1, Ser 2013-13, CI 2A		
3.070%, 03/15/48 (A).....	3,265,000	3,247,432
Amur Equipment Finance Receivables VII, Ser 2019-1A, CI A2		
2.630%, 06/20/24 (A).....	261,523	260,766
BX Commercial Mortgage Trust, Ser 2022-AHP, CI A		
2.949%, TSFR1M + 0.990%, 01/17/39 (A)(B)	492,000	476,338
CHL Mortgage Pass-Through Trust, Ser 2004-29, CI 1A1		
5.401%, ICE LIBOR USD 1 Month + 0.540%, 02/25/35 (B).....	11,752	10,833
COMM Mortgage Trust, Ser 2013-CR11, CI A4		
4.258%, 08/10/50	1,500,000	1,501,319
COMM Mortgage Trust, Ser 2013-WWP, CI A1		
2.499%, 03/10/31 (A).....	295,060	293,934
COMM Mortgage Trust, Ser 2014-UBS5, CI ASB		
3.548%, 09/10/47	673,412	669,954
Community Program Loan Trust, Ser 1987-A, CI B		
4.500%, 10/01/29	6,032	5,853
CSAIL Commercial Mortgage Trust, Ser 2015-C1, CI ASB		
3.351%, 04/15/50	1,208,327	1,197,614

ASSET-BACKED SECURITIES — continued

	Face Amount	Value
CSAIL Commercial Mortgage Trust, Ser 2018-CX11, CI A3 4.095%, 04/15/51	\$ 1,818,419	\$ 1,815,366
DBGS Mortgage Trust, Ser 2018-C1, CI A1 3.409%, 10/15/51	352,244	351,717
Dell Equipment Finance Trust, Ser 2022-2, CI A2 4.030%, 07/22/27 (A)	875,000	875,772
DLLST, Ser 2022-1A, CI A2 2.790%, 01/22/24 (A)	810,000	802,677
Extended Stay America Trust, Ser 2021-ESH, CI B 3.380%, ICE LIBOR USD 1 Month + 1.380%, 07/15/38 (A)(B)	1,093,271	1,063,028
FCI Funding, Ser 2021-1A, CI A 1.130%, 04/15/33 (A)	581,510	567,194
FREED ABS Trust, Ser 2022-2CP, CI A 3.030%, 05/18/29 (A)	2,056,531	2,037,118
Golub Capital Partners CLO, Ser 2017-24A, CI AR 2.963%, ICE LIBOR USD 3 Month + 1.600%, 11/05/29 (A)(B)	2,600,000	2,564,130
GoodLeap Sustainable Home Solutions Trust, Ser 2022-3CS, CI B 5.500%, 07/20/49 (A)	500,000	485,157
GS Mortgage Securities Trust, Ser 2022-SHIP, CI A 2.690%, TSFR1M + 0.731%, 08/15/24 (A)(B)	115,000	112,700
GSR Mortgage Loan Trust, Ser 2004-9, CI 3A1 3.501%, 08/25/34 (B)	17,155	16,571
JP Morgan Mortgage Trust, Ser 2006-A2, CI 4A1 4.061%, 08/25/34 (B)	14,864	14,988
Life Mortgage Trust, Ser 2021- BMR, CI A 2.699%, ICE LIBOR USD 1 Month + 0.700%, 03/15/38 (A)(B)	1,867,643	1,807,165
Mariner Finance Issuance Trust, Ser 2020-AA, CI A 2.190%, 08/21/34 (A)	3,250,000	3,150,441
Marlette Funding Trust, Ser 2022-2A, CI A 4.250%, 08/15/32 (A)	380,000	378,265

ASSET-BACKED SECURITIES — continued

	Face Amount	Value
MHC Commercial Mortgage Trust, Ser 2021-MHC, CI A 2.800%, ICE LIBOR USD 1 Month + 0.801%, 04/15/38 (A)(B)	\$ 4,650,000	\$ 4,504,590
MMAF Equipment Finance, Ser 2019-A, CI A3 2.840%, 11/13/23 (A)	216,836	216,632
Morgan Stanley Bank of America Merrill Lynch Trust, Ser 2015- C20, CI ASB 3.069%, 02/15/48	912,992	901,902
Morgan Stanley Capital I Trust, Ser 2017-CLS, CI A 2.699%, ICE LIBOR USD 1 Month + 0.700%, 11/15/34 (A)(B)	1,300,000	1,289,354
Morgan Stanley Capital I Trust, Ser 2017-CLS, CI B 2.849%, ICE LIBOR USD 1 Month + 0.850%, 11/15/34 (A)(B)	2,700,000	2,675,979
Octane Receivables Trust, Ser 2021-1A, CI A 0.930%, 03/22/27 (A)	1,018,595	990,560
OnDeck Asset Securitization Trust III, Ser 2021-1A, CI A 1.590%, 05/17/27 (A)	1,910,000	1,747,771
One Market Plaza Trust, Ser 2017-1MKT, CI B 3.845%, 02/10/32 (A)	250,000	242,039
One Market Plaza Trust, Ser 2017-1MKT, CI C 4.016%, 02/10/32 (A)	965,000	931,515
PFS Financing, Ser 2020-A, CI A 1.270%, 06/15/25 (A)	4,000,000	3,896,756
SCF Equipment Leasing, Ser 2020-1A, CI A3 1.190%, 10/20/27 (A)	1,437,921	1,406,274
Sequoia Mortgage Trust, Ser 2013-2, CI A 1.874%, 02/25/43 (B)	96,794	87,325
TCI-Flatiron CLO, Ser 2021-1A, CI AR 2.404%, ICE LIBOR USD 3 Month + 0.960%, 11/18/30 (A)(B)	785,000	770,468
TES, Ser 2017-1A, CI B 7.740%, 10/20/47 (A)	500,000	458,599
TES, Ser 2017-2A, CI B 6.990%, 02/20/48 (A)	500,000	464,086

ASSET-BACKED SECURITIES — continued

	Face Amount	Value
Transportation Finance Equipment Trust, Ser 2019-1, CI A4 1.880%, 03/25/24 (A)	\$ 3,000,000	\$ 2,970,330
UBS Commercial Mortgage Trust, Ser 2017-C6, CI A3 3.581%, 12/15/50	2,550,000	2,491,134
Vivint Solar Financing V, Ser 2018-1A, CI B 7.370%, 04/30/48 (A)	366,006	354,230
WFRBS Commercial Mortgage Trust, Ser 2012-C10, CI A3 2.875%, 12/15/45	2,508,796	2,500,643
		<u>52,606,519</u>
Total Asset-Backed Securities (Cost \$81,517,985)		79,593,137

MUNICIPAL BONDS — 2.2%

	Face Amount	Value
California — 0.4% City of Union City California, RB 5.920%, 07/01/24	\$ 1,730,000	\$ 1,793,489
Illinois — 0.4% Chicago Housing Authority, Ser B, RB 3.822%, 01/01/26	250,000	250,692
Sales Tax Securitization, Ser B, RB 2.225%, 01/01/24	1,800,000	1,764,846
		<u>2,015,538</u>
Louisiana — 0.2% Louisiana Local Government Environmental Facilities & Community Development Auth, RB 3.615%, 02/01/29	1,145,000	1,144,311
New Jersey — 0.7% New Jersey Economic Development Authority, Ser B, RB 1.171%, 02/15/24 (C)	2,250,000	2,131,764
New Jersey State, Transportation Trust Fund Authority, RB 2.551%, 06/15/23	1,750,000	1,731,327
		<u>3,863,091</u>
New York — 0.5% New York State Energy Research & Development Authority, Ser A, RB 4.480%, 04/01/25	500,000	500,057
4.336%, 04/01/24	1,000,000	999,541

MUNICIPAL BONDS — continued

	Face Amount	Value
Utility Debt Securitization Authority, Ser T, RB 3.435%, 12/15/25	\$ 953,000	\$ 953,933
		<u>2,453,531</u>
Total Municipal Bonds (Cost \$11,438,128)		11,269,960

U.S. GOVERNMENT AGENCY OBLIGATIONS — 2.1%

	Face Amount	Value
Export-Import Bank of the United States 2.628%, 11/12/26	\$ 2,385,568	\$ 2,338,852
1.900%, 07/12/24	863,974	851,812
United States International Development Finance 2.820%, 03/20/24	2,600,000	2,585,819
2.290%, 09/15/26	1,172,804	1,147,800
1.790%, 10/15/29	419,865	394,309
0.000%, 08/16/24(C)	3,300,000	3,497,701
Total U.S. Government Agency Obligations (Cost \$10,995,288)		10,816,293

MORTGAGE-BACKED SECURITIES — 1.0%

	Face Amount	Value
Agency Mortgage-Backed Obligation — 1.0% FHLB 3.250%, 06/09/23	\$ 1,520,000	\$ 1,523,427
FHLMC 5.000%, 07/01/35	138,615	147,320
FNMA 5.000%, 03/01/34	111,527	118,005
3.500%, 11/01/34	2,218,529	2,244,581
FNMA, Ser 2009-62, CI WA 5.579%, 08/25/39 (B).....	34,388	35,962
FNMA, Ser 2013-9, CI AE 1.750%, 03/25/39	141,783	140,417
FNMA, Ser M15, CI A 2.476%, 10/25/22 (B).....	155,738	155,358
GNMA, Ser 131, CI A 2.200%, 04/16/57	166,558	164,982
GNMA, Ser 2011-57, CI BA 3.000%, 05/20/40	35,591	35,451
GNMA, Ser 2017-99, CI WA 4.866%, 12/20/32 (B).....	346,334	355,781
		<u>4,921,284</u>

Other Mortgage-Backed Obligation — 0.0%

SBA 2.500%, Prime Rate + - 2.250%, 09/25/28 (B).....	39,916	39,625
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MORTGAGE-BACKED SECURITIES — continued

	Face Amount	Value
2.150%, Prime Rate + - 2.600%, 01/25/26 (B).....	\$ 28,674	\$ 28,781
		<u>68,406</u>
Total Mortgage-Backed Securities (Cost \$5,018,280)		4,989,690

REPURCHASE AGREEMENT — 0.1%

	Face Amount	Value
Socgen Triparty Tsy 2.265%, dated 07/31/22, to be repurchased on 08/01/22, repurchase price \$600,113, collateralized by a U.S. Government Treasury Bill, par value \$620,300, 0.000%, 01/19/23, with a total market value of \$9,282,065.....	\$ 600,000	\$ 600,000
Total Repurchase Agreements (Cost \$600,000)		<u>600,000</u>
Total Investments in Securities— 99.3% (Cost \$527,691,003)		<u><u>\$ 515,043,161</u></u>

TSFR1M — Term Secured Overnight Financing Rate 1 Month
USD — U.S. Dollar

As of July 31, 2022, all of the Fund's investments in securities were considered level 2, in accordance with the authoritative guidance of fair value measurements and disclosure under U.S. generally accepted accounting principles.

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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Percentages are based on Net Assets of \$518,799,180.

- (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 July 31, 2022 was \$117,393,028 and represented 22.6% of Net Assets.
- (B) 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.
- (C) Zero coupon security.

CI — Class

DAC — Designated Activity Company

FHLMC — Federal Home Loan Mortgage Corporation

FNMA — Federal National Mortgage Association

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