

SCHEDULE OF INVESTMENTS**REPURCHASE AGREEMENTS — 32.0%**

	Face Amount	Value
Gold Triparty Mortgage 2.250%, dated 07/31/22, to be repurchased on 08/01/22, repurchase price \$7,901,481, collateralized by various U.S. Government obligations, par value \$5,546,262-\$17,295,424, 4.000%, 05/20/46-05/20/49, with a total market value of \$8,058,001	\$ 7,900,000	\$ 7,900,000
Socgen Triparty Tsy 2.265%, dated 07/31/22, to be repurchased on 08/01/22, repurchase price \$9,101,718, collateralized by a U.S. Government Treasury Bill, par value \$9,407,800, 0.000%, 01/19/23, with a total market value of \$9,282,065.....	9,100,000	9,100,000
Total Repurchase Agreements (Cost \$17,000,000)		17,000,000

U.S. TREASURY OBLIGATIONS — 23.0%

	Face Amount	Value
U.S. Cash Management Bill 2.248%, 11/08/22(A).....	\$ 611,600	\$ 607,474
0.000%, 11/29/22(A).....	3,000,000	2,973,399
U.S. Treasury Bill 2.964%, 01/26/23(A).....	1,650,000	1,627,263
2.532%, 01/05/23(A).....	1,200,000	1,185,809
2.238%, 09/20/22(A).....	2,225,000	2,218,456
1.282%, 09/27/22(A).....	1,175,000	1,170,917
1.161%, 09/13/22(A).....	232,800	232,213
U.S. Treasury Note 2.561%, US Treasury 3 Month Bill Money Market Yield + 0.055%, 10/31/22(B)	2,200,000	2,202,578
Total U.S. Treasury Obligations (Cost \$12,217,741)		12,218,109

ASSET-BACKED SECURITIES — 17.9%

	Face Amount	Value
Automotive — 14.9%		
Ally Auto Receivables Trust, Ser 2022-1, CI A1 1.355%, 05/15/23	\$ 48,007	\$ 47,902
American Credit Acceptance Receivables Trust, Ser 2019-1, CI D 3.810%, 04/14/25 (C).....	56,944	56,947

ASSET-BACKED SECURITIES — continued

	Face Amount	Value
American Credit Acceptance Receivables Trust, Ser 2020-1, CI C 2.190%, 03/13/26 (C).....	\$ 144,638	\$ 144,417
American Credit Acceptance Receivables Trust, Ser 2021-1, CI B 0.610%, 03/13/25 (C).....	101,547	101,363
American Credit Acceptance Receivables Trust, Ser 2021-2, CI A 0.370%, 10/15/24 (C).....	1,522	1,521
American Credit Acceptance Receivables Trust, Ser 2021-3, CI A 0.330%, 06/13/25 (C).....	23,882	23,800
American Credit Acceptance Receivables Trust, Ser 2022-2, CI A 2.660%, 02/13/26 (C).....	168,607	167,038
AmeriCredit Automobile Receivables Trust, Ser 2019-2, CI B 2.540%, 07/18/24	31,188	31,160
AmeriCredit Automobile Receivables Trust, Ser 2019-3, CI B 2.130%, 07/18/25	132,956	132,626
AmeriCredit Automobile Receivables Trust, Ser 2021-3, CI A2 0.410%, 02/18/25	141,005	139,463
AmeriCredit Automobile Receivables Trust, Ser 2022-2, CI A1 2.192%, 06/19/23	273,000	272,738
ARI Fleet Lease Trust, Ser 2020-A, CI A2 1.770%, 08/15/28 (C).....	46,764	46,727
ARI Fleet Lease Trust, Ser 2021-A, CI A2 0.370%, 03/15/30 (C).....	256,929	251,904
BMW Vehicle Owner Trust, Ser 2022-A, CI A2B 2.034%, SOFR30A + 0.520%, 12/26/24 (B)	65,000	64,911
Canadian Pacer Auto Receivables Trust, Ser 2019-1A, CI A3 2.800%, 10/19/23 (C).....	71,187	71,134
CarMax Auto Owner Trust, Ser 2022-2, CI A2B 2.017%, SOFR30A + 0.600%, 05/15/25 (B)	60,000	59,932
Carvana Auto Receivables Trust, Ser 2021-N2, CI A1 0.320%, 03/10/28	14,570	14,356

ASSET-BACKED SECURITIES — continued

	Face Amount	Value
Chesapeake Funding II, Ser 2019-1A, CI A1 2.940%, 04/15/31 (C).....	\$ 43,379	\$ 43,370
CIG Auto Receivables Trust, Ser 2020-1A, CI B 1.550%, 01/13/25 (C).....	187,068	186,435
CPS Auto Receivables Trust, Ser 2021-A, CI B 0.610%, 02/18/25 (C).....	86,373	86,063
CPS Auto Receivables Trust, Ser 2021-B, CI A 0.370%, 03/17/25 (C).....	13,950	13,899
CPS Auto Receivables Trust, Ser 2021-C, CI A 0.330%, 07/15/24 (C).....	94,086	93,733
CPS Auto Receivables Trust, Ser 2022-C, CI A 4.180%, 04/15/30 (C).....	100,000	99,995
Credit Acceptance Auto Loan Trust, Ser 2019-3A, CI A 2.380%, 11/15/28 (C).....	62,592	62,486
Credit Acceptance Auto Loan Trust, Ser 2020-1A, CI A 2.010%, 02/15/29 (C).....	138,683	138,135
Donlen Fleet Lease Funding 2, Ser 2021-2, CI A1 1.530%, ICE LIBOR USD 1 Month + 0.330%, 12/11/34 (B),(C)	165,273	164,183
Drive Auto Receivables Trust, Ser 2018-2, CI D 4.140%, 08/15/24	48,335	48,349
Drive Auto Receivables Trust, Ser 2018-3, CI D 4.300%, 09/16/24	114,244	114,329
Drive Auto Receivables Trust, Ser 2019-4, CI C 2.510%, 11/17/25	18,508	18,488
Drive Auto Receivables Trust, Ser 2020-1, CI C 2.360%, 03/16/26	213,767	213,309
Drive Auto Receivables Trust, Ser 2020-2, CI B 1.420%, 03/17/25	12,440	12,427
Drive Auto Receivables Trust, Ser 2020-2, CI C 2.280%, 08/17/26	150,000	149,284
Drive Auto Receivables Trust, Ser 2021-1, CI B 0.650%, 07/15/25	249,550	248,236
Drive Auto Receivables Trust, Ser 2021-2, CI A3 0.350%, 03/17/25	136,082	135,389
Drive Auto Receivables Trust, Ser 2021-3, CI A2 0.520%, 01/15/25	118,032	117,382

ASSET-BACKED SECURITIES — continued

	Face Amount	Value
DT Auto Owner Trust, Ser 2020-3A, CI B 0.910%, 12/16/24 (C).....	\$ 130,510	\$ 129,542
DT Auto Owner Trust, Ser 2021-1A, CI A 0.350%, 01/15/25 (C).....	33,883	33,745
DT Auto Owner Trust, Ser 2021-2A, CI A 0.410%, 03/17/25 (C).....	68,588	68,067
DT Auto Owner Trust, Ser 2021-3A, CI A 0.330%, 04/15/25 (C).....	231,450	228,250
Exeter Automobile Receivables Trust, Ser 2020-2A, CI C 3.280%, 05/15/25 (C).....	128,321	128,149
Exeter Automobile Receivables Trust, Ser 2021-4A, CI A2 0.400%, 04/15/24	17,096	17,074
Exeter Automobile Receivables Trust, Ser 2022-1A, CI A2 1.150%, 06/17/24	283,982	282,718
Exeter Automobile Receivables Trust, Ser 2022-2A, CI A1 1.042%, 05/12/23	24,189	24,166
Exeter Automobile Receivables Trust, Ser 2022-3A, CI A2 3.450%, 08/15/24	100,000	99,914
First Investors Auto Owner Trust, Ser 2021-1A, CI A 0.450%, 03/16/26 (C).....	158,168	155,619
Flagship Credit Auto Trust, Ser 2018-4, CI C 4.110%, 10/15/24 (C).....	41,550	41,556
Flagship Credit Auto Trust, Ser 2020-1, CI B 2.050%, 02/17/25 (C).....	107,763	107,365
Flagship Credit Auto Trust, Ser 2020-3, CI A 0.700%, 04/15/25 (C).....	99,549	99,061
Flagship Credit Auto Trust, Ser 2020-4, CI A 0.530%, 04/15/25 (C).....	66,577	66,242
Flagship Credit Auto Trust, Ser 2021-1, CI A 0.310%, 06/16/25 (C).....	181,141	179,050
Ford Credit Auto Lease Trust, Ser 2022-A, CI A1 1.374%, 05/15/23	19,930	19,901
Ford Credit Auto Lease Trust, Ser 2022-A, CI A2B 2.017%, SOFR30A + 0.600%, 10/15/24 (B)	40,000	39,978
Foursight Capital Automobile Receivables Trust, Ser 2022-2, CI A1 3.312%, 08/15/23 (C).....	157,000	157,000

ASSET-BACKED SECURITIES — continued

	Face Amount	Value
GLS Auto Receivables Issuer Trust, Ser 2020-4A, CI B 0.870%, 12/16/24 (C).....	\$ 37,411	\$ 37,259
GLS Auto Receivables Issuer Trust, Ser 2022-2A, CI A1 1.723%, 06/15/23 (C).....	88,084	87,987
GM Financial Automobile Leasing Trust, Ser 2021-1, CI A3 0.260%, 02/20/24	235,834	233,542
GM Financial Consumer Automobile Receivables Trust, Ser 2019-1, CI A4 3.110%, 07/16/24	196,727	196,748
GM Financial Consumer Automobile Receivables Trust, Ser 2019-1, CI C 3.520%, 09/16/24	100,000	100,035
Honda Auto Receivables Owner Trust, Ser 2020-1, CI A3 1.610%, 04/22/24	193,419	192,023
Hyundai Auto Lease Securitization Trust, Ser 2022-B, CI A2B 2.037%, SOFR30A + 0.620%, 10/15/24 (B),(C).....	100,000	100,000
Santander Drive Auto Receivables Trust, Ser 2020-2, CI C 1.460%, 09/15/25	250,187	249,176
Santander Drive Auto Receivables Trust, Ser 2020-4, CI B 0.730%, 03/17/25	78,955	78,841
Santander Drive Auto Receivables Trust, Ser 2022-4, CI A2 4.050%, 07/15/25	160,000	159,942
Santander Retail Auto Lease Trust, Ser 2020-A, CI A3 1.740%, 07/20/23 (C).....	28,237	28,205
United Auto Credit Securitization Trust, Ser 2021-1, CI B 0.680%, 03/11/24 (C).....	72,258	72,051
United Auto Credit Securitization Trust, Ser 2022-1, CI A 1.110%, 07/10/24 (C).....	59,924	59,444
United Auto Credit Securitization Trust, Ser 2022-2, CI A 4.390%, 04/10/25 (C).....	171,000	171,050
Westlake Automobile Receivables Trust, Ser 2019-1A, CI E 4.490%, 07/15/24 (C).....	125,000	125,286
Westlake Automobile Receivables Trust, Ser 2019-3A, CI C 2.490%, 10/15/24 (C).....	39,751	39,719
Westlake Automobile Receivables Trust, Ser 2021-1A, CI A2A 0.390%, 10/15/24 (C).....	35,869	35,607
Westlake Automobile Receivables Trust, Ser 2021-3A, CI A2 0.570%, 09/16/24 (C).....	301,917	298,671

ASSET-BACKED SECURITIES — continued

	Face Amount	Value
Westlake Automobile Receivables Trust, Ser 2022-2A, CI A1 1.808%, 06/15/23 (C).....	\$ 155,981	\$ 155,719
World Omni Auto Receivables Trust, Ser 2022-A, CI A1 0.396%, 02/15/23	20,489	20,463
World Omni Auto Receivables Trust, Ser 2022-B, CI A2B 1.987%, SOFR30A + 0.570%, 10/15/25 (B)	60,000	60,046
		<u>7,952,642</u>
Other Asset-Backed Securities — 3.0%		
CCG Receivables Trust, Ser 2022- 1, CI A1 1.842%, 06/14/23 (C).....	86,202	86,003
Cloud Pass-Through Trust, Ser 2019-1A, CI CLOU 3.554%, 12/05/22 (B),(C).....	812	811
Dell Equipment Finance Trust, Ser 2022-2, CI A1 3.062%, 07/24/23 (C).....	199,000	198,931
DLLAD, Ser 2021-1A, CI A2 0.350%, 09/20/24 (C).....	179,384	176,191
DLLST, Ser 2022-1A, CI A1 1.560%, 05/22/23 (C).....	149,419	148,776
FREED ABS Trust, Ser 2021-3FP, CI A 0.620%, 11/20/28 (C).....	11,570	11,540
FREED ABS Trust, Ser 2022-1FP, CI A 0.940%, 03/19/29 (C).....	42,470	41,967
HPEFS Equipment Trust, Ser 2019- 1A, CI C 2.490%, 09/20/29 (C).....	41,316	41,289
HPEFS Equipment Trust, Ser 2022- 1A, CI A1 0.427%, 01/20/23 (C).....	81,085	80,804
Hpefs Equipment Trust, Ser 2022- 2A, CI A1 1.905%, 05/22/23 (C).....	121,000	120,639
Kubota Credit Owner Trust, Ser 2022-2A, CI A1 3.052%, 07/17/23 (C).....	170,000	170,033
Marlin Receivables, Ser 2022-1A, CI A1 3.372%, 07/20/23 (C).....	300,000	299,383
SCF Equipment Leasing, Ser 2022- 1A, CI A1 0.632%, 03/13/23 (C).....	20,124	20,091
Volvo Financial Equipment Series, Ser 2019-1A, CI B 3.260%, 01/16/24 (C).....	175,000	174,949
		<u>1,571,407</u>
Total Asset-Backed Securities (Cost \$9,555,373)		<u>9,524,049</u>

CORPORATE OBLIGATIONS — 15.7%

	Face Amount	Value
COMMUNICATION SERVICES — 0.4%		
Magallanes		
3.665%, SOFRINDX +		
1.780%, 03/15/24(B),(C)	\$ 215,000	\$ 214,226
CONSUMER DISCRETIONARY — 0.3%		
Starbucks		
1.767%, SOFRINDX +		
0.420%, 02/14/24(B)	175,000	173,302
CONSUMER STAPLES — 0.9%		
Daimler Trucks Finance North America		
3.071%, U.S. SOFR +		
1.000%, 04/05/24(B),(C)	175,000	174,148
McCormick		
2.700%, 08/15/22	110,000	110,000
Volkswagen Group of America Finance		
2.700%, 09/26/22(C)	200,000	199,844
		483,992
ENERGY — 0.5%		
Enbridge		
1.988%, SOFRINDX +		
0.630%, 02/16/24(B)	250,000	246,676
FINANCIALS — 10.2%		
American Express		
3.017%, SOFRINDX +		
0.720%, 05/03/24(B)	150,000	148,944
Bank of Montreal MTN		
2.478%, SOFRINDX +		
0.710%, 03/08/24(B)	300,000	297,852
BNP Paribas NY		
2.420%, U.S. SOFR +		
0.130%, 09/09/22(B)	650,000	649,894
Canadian Imperial Bank of Commerce		
2.754%, U.S. SOFR +		
0.800%, 03/17/23(B)	175,000	174,942
Cooperatieve Rabobank UA		
2.820%, U.S. SOFR +		
0.530%, 06/28/23(B)	300,000	299,572
Credit Suisse NY		
1.622%, SOFRINDX +		
0.380%, 08/09/23(B)	300,000	297,908
Deutsche Bank NY		
2.797%, U.S. SOFR +		
0.500%, 11/08/23(B)	225,000	222,444

CORPORATE OBLIGATIONS — continued

	Face Amount	Value
FINANCIALS — continued		
Dexia Credit Local		
2.375%, 09/20/22	\$ 300,000	\$ 299,913
Equitable Financial Life Global Funding		
2.496%, U.S. SOFR +		
0.390%, 04/06/23(B),(C)	450,000	448,154
Morgan Stanley MTN		
3.125%, 01/23/23	350,000	350,180
NatWest Markets		
3.625%, 09/29/22(C)	500,000	500,154
New York Life Global Funding MTN		
2.126%, SOFRINDX +		
0.430%, 06/06/24(B),(C)	300,000	298,552
Nordea Bank Abp NY		
2.460%, U.S. SOFR +		
0.170%, 11/28/22(B)	250,000	249,790
Societe Generale NY		
2.450%, U.S. SOFR +		
0.160%, 08/08/22(B)	625,000	625,016
Toronto-Dominion Bank MTN		
2.319%, U.S. SOFR +		
0.240%, 01/06/23(B)	150,000	149,582
UBS		
1.946%, U.S. SOFR +		
0.320%, 06/01/23(B),(C)	375,000	373,832
		5,386,729
INDUSTRIALS — 0.7%		
Caterpillar Financial Services MTN		
2.284%, U.S. SOFR +		
0.170%, 01/10/24(B)	175,000	172,955
1.791%, U.S. SOFR +		
0.450%, 11/13/23(B)	200,000	199,742
		372,697
INFORMATION TECHNOLOGY — 0.4%		
QUALCOMM		
3.536%, ICE LIBOR USD 3 Month +		
0.730%, 01/30/23(B)	194,000	194,467
UTILITIES — 2.3%		
Florida Power & Light		
1.531%, SOFRINDX +		
0.250%, 05/10/23(B)	200,000	199,132
National Rural Utilities Cooperative Finance MTN		
2.697%, U.S. SOFR +		
0.400%, 08/07/23(B)	225,000	223,897

CORPORATE OBLIGATIONS — continued

	Face Amount	Value
UTILITIES — continued		
NextEra Energy Capital Holdings		
2.166%, SOFRINDEX + 0.540%, 03/01/23(B)	\$ 225,000	\$ 224,003
1.775%, ICE LIBOR USD 3 Month + 0.270%, 02/22/23(B)	300,000	298,556
Southern		
1.651%, U.S. SOFR + 0.370%, 05/10/23(B)	300,000	297,700
		<u>1,243,288</u>
Total Corporate Obligations (Cost \$8,353,444)		8,315,377

U.S. GOVERNMENT AGENCY OBLIGATIONS — 7.4%

	Face Amount	Value
FFCB		
2.325%, U.S. SOFR + 0.035%, 07/12/23(B)	\$ 600,000	\$ 600,109
FHLB		
2.320%, U.S. SOFR + 0.030%, 10/20/22(B)	850,000	850,037
2.295%, U.S. SOFR + 0.005%, 09/15/22(B)	2,500,000	2,500,007
Total U.S. Government Agency Obligations (Cost \$3,949,971)		3,950,153

COMMERCIAL PAPER — 5.9%

	Face Amount	Value
Banco Santander		
1.275%, 08/01/22	\$ 300,000	\$ 299,942
Bank of Montreal		
2.811%, 05/24/23	250,000	242,423
BofA Securities		
0.985%, 09/01/22	450,000	448,980
Canadian Imperial Holdings		
2.872%, 12/16/22	250,000	247,213
ING US Funding		
2.141%, 09/19/22	250,000	249,111
Landesbank Baden-Wuerttemberg NY		
2.305%, 01/10/23	250,000	246,288
National Bank of Canada		
0.180%, 08/10/22	625,000	624,520
Royal Bank of Canada NY		
0.638%, 10/04/22	500,000	497,494
Standard Chartered Bank		
0.241%, 10/06/22	250,000	248,799
Total Commercial Paper (Cost \$3,112,623)		<u>3,104,770</u>

CERTIFICATES OF DEPOSIT — 4.3%

	Face Amount	Value
Australia & New Zealand Banking Group		
0.240%, 10/07/22	\$ 600,000	\$ 599,805
Bank of Montreal		
0.640%, 10/18/22	600,000	599,949
BNZ International Funding		
0.750%, 09/09/22	250,000	250,063
BofA Securities		
1.320%, 06/16/23	250,000	249,605
Credit Suisse New York		
0.490%, 08/18/22	286,000	285,998
Westpac Banking		
0.180%, 08/10/22	300,000	300,005
Total Certificates of Deposit (Cost \$2,285,973)		<u>2,285,425</u>
Total Investments in Securities— 106.2% (Cost \$56,475,125)		<u>\$ 56,397,883</u>

Percentages are based on Nest Assets of \$53,117,295.

- (A) Interest rate represents the security's effective yield at the time of purchase.
- (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) 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 \$11,205,952 and represented 21.1% of Net Assets.

CI — Class
FFCB — Federal Farm Credit Bank
ICE— Intercontinental Exchange
LIBOR— London Interbank Offered Rate
MTN — Medium Term Note
Ser — Series
SOFR — Secured Overnight Financing Rate
SOFRINDEX — Secured Overnight Financing Rate Index
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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