

SCHEDULE OF INVESTMENTS
MORTGAGE-BACKED SECURITIES — 35.4%

	Face Amount	Value
Agency Mortgage-Backed Obligation — 30.2%		
FHLMC		
7.000%, 11/01/32	\$ 206,205	\$ 212,295
7.000%, 10/01/32	5,962	6,144
7.000%, 09/01/32	11,006	11,312
7.000%, 07/01/32	2,653	2,750
7.000%, 06/01/32	43,694	45,129
6.500%, 01/01/38	811	842
6.500%, 11/01/37	1,183	1,200
6.500%, 09/01/37	23,774	24,356
6.500%, 08/01/37	2,079	2,125
6.500%, 12/01/32	69,205	71,980
6.500%, 12/01/31	1,890	1,947
6.000%, 05/01/39	36,165	37,464
6.000%, 04/01/39	15,493	15,686
6.000%, 02/01/39	14,751	15,289
6.000%, 09/01/38	8,340	8,613
6.000%, 06/01/38	3,116	3,094
6.000%, 11/01/36	25,538	26,174
6.000%, 12/01/33	9,924	10,244
6.000%, 01/01/24	1,900	1,892
5.880%, RFUCCT1Y + 1.630%, 07/01/44 (A).....	17,269	17,149
5.856%, RFUCCT1Y + 1.623%, 12/01/45 (A).....	124,399	126,102
5.500%, 11/01/52	19,313,002	19,226,233
5.500%, 06/01/37	510	509
5.500%, 01/01/35	75,468	77,146
5.429%, RFUCCT1Y + 1.633%, 05/01/46 (A).....	20,433	20,534
5.005%, RFUCCT1Y + 1.630%, 05/01/44 (A).....	5,470	5,323
5.000%, 11/01/52	1,685,979	1,650,071
5.000%, 04/01/34	5,254	5,209
4.841%, RFUCCT1Y + 1.650%, 04/01/43 (A).....	35,373	34,176
4.729%, RFUCCT1Y + 1.609%, 10/01/44 (A).....	46,568	46,751
4.595%, RFUCCT1Y + 1.814%, 10/01/41 (A).....	7,261	7,201
4.560%, RFUCCT1Y + 1.788%, 08/01/42 (A).....	2,890	2,882
4.503%, RFUCCT1Y + 1.877%, 01/01/42 (A).....	31,768	31,750

MORTGAGE-BACKED SECURITIES — continued

	Face Amount	Value
4.500%, 06/01/53	\$ 3,955,526	\$ 3,786,703
4.500%, 10/01/52	4,788,645	4,584,515
4.500%, 09/01/52	8,044,635	7,704,506
4.500%, 09/01/48	675,824	660,314
4.500%, 03/01/47	467,059	456,925
4.500%, 03/01/46	84,181	82,356
4.500%, 11/01/45	172,514	168,854
4.500%, 02/01/45	577,087	559,829
4.500%, 10/01/44	25,162	24,577
4.500%, 08/01/44	454,371	444,520
4.500%, 07/01/44	145,827	142,663
4.500%, 03/01/44	10,717	10,484
4.500%, 01/01/44	96,619	94,556
4.500%, 12/01/43	85,368	83,381
4.500%, 11/01/43	10,603	10,439
4.500%, 05/01/42	42,007	40,266
4.500%, 09/01/41	133,740	131,667
4.500%, 07/01/41	19,643	19,339
4.500%, 05/01/41	42,017	41,372
4.500%, 04/01/40	55,782	54,918
4.500%, 12/01/33	18,388	17,991
4.500%, 06/01/31	18,003	17,615
4.500%, 06/01/26	1,757	1,734
4.500%, 02/01/26	4,304	4,243
4.467%, RFUCCT1Y + 1.697%, 04/01/38 (A)	86,731	87,162
4.443%, RFUCCT1Y + 1.630%, 01/01/45 (A)	20,858	20,870
4.352%, RFUCCT1Y + 1.765%, 11/01/39 (A)	90,929	91,900
4.349%, RFUCCT1Y + 1.607%, 11/01/44 (A)	335,349	336,211
4.326%, RFUCCT1Y + 1.655%, 08/01/44 (A)	214,951	214,581
4.285%, RFUCCT1Y + 2.035%, 09/01/37 (A)	1,875	1,838
4.255%, RFUCCT1Y + 1.973%, 04/01/40 (A)	4,223	4,155
4.231%, SOFR30A + 2.281%, 09/01/52 (A)	969,320	929,408
4.224%, RFUCCT1Y + 1.724%, 04/01/36 (A)	5,500	5,383
4.000%, 08/01/52	1,316,375	1,236,311
4.000%, 01/01/52	1,254,059	1,171,774
4.000%, 05/01/46	721,284	685,642
4.000%, 07/01/34	63,825	61,990
4.000%, 10/01/31	37,657	36,612

Catholic Responsible Investments

Bond Fund
 July 31, 2023
 (Unaudited)

MORTGAGE-BACKED SECURITIES — continued

	<u>Face Amount</u>	<u>Value</u>
3.982%, RFUCCT1Y +		
1.630%, 02/01/45 (A).....	\$ 13,682	\$ 13,610
3.977%, RFUCCT1Y +		
1.630%, 02/01/45 (A).....	135,919	135,543
3.928%, RFUCCT1Y +		
1.615%, 11/01/44 (A).....	31,355	31,376
3.914%, RFUCCT1Y +		
1.630%, 01/01/45 (A).....	136,086	134,993
3.880%, RFUCCT1Y +		
1.630%, 12/01/44 (A).....	31,802	31,648
3.876%, RFUCCT1Y +		
1.613%, 01/01/44 (A).....	27,335	27,244
3.500%, 12/01/52	3,369,581	3,053,555
3.500%, 07/01/52	9,507,167	8,648,752
3.500%, 06/01/52	6,039,343	5,479,195
3.500%, 05/01/52	5,463,143	4,965,928
3.500%, 04/01/52	15,335,646	13,927,031
3.500%, 02/01/52	561,236	508,827
3.500%, 01/01/52	3,237,661	2,941,667
3.500%, 04/01/37	398,649	375,530
3.172%, RFUCCT1Y +		
1.630%, 02/01/45 (A).....	158,350	154,738
3.000%, 06/01/52	1,739,549	1,523,409
3.000%, 03/01/52	1,438,888	1,268,620
3.000%, 02/01/50	3,447,227	3,046,099
2.500%, 09/01/52	8,141,163	6,862,998
2.500%, 02/01/51	2,437,148	2,083,689
2.500%, 11/01/50	3,854,264	3,290,889
2.500%, 10/01/50	3,078,414	2,632,738
2.500%, 07/01/50	5,075,168	4,329,468
2.500%, 01/01/36	1,122,193	1,023,637
2.000%, 06/01/52	1,840,343	1,491,473
2.000%, 04/01/52	1,827,228	1,480,163
2.000%, 03/01/52	3,134,306	2,553,228
2.000%, 02/01/52	1,772,104	1,434,982
2.000%, 01/01/52	1,475,344	1,203,961
2.000%, 12/01/50	3,769,892	3,087,920
2.000%, 11/01/50	1,390,687	1,141,997
2.000%, 09/01/50	1,254,680	1,023,193
2.000%, 07/01/50	5,745,309	4,722,533
2.000%, 02/01/42	1,784,898	1,505,526
FHLMC Multifamily ML Certificates, Ser ML13, CI ACA		
2.875%, 07/25/36	2,459,385	2,129,003
FHLMC Multifamily Variable Rate Certificate, Ser M069, CI A		
4.013%, 04/15/37	1,235,000	1,148,468

MORTGAGE-BACKED SECURITIES — continued

	<u>Face Amount</u>	<u>Value</u>
FHLMC Structured Pass-Through Certificates, Ser 2002-41, CI 2A		
4.660%, 07/25/32 (A).....	\$ 19,651	\$ 18,873
FHLMC Structured Pass-Through Certificates, Ser 2002-48, CI 1A		
4.385%, 07/25/33 (A).....	183,744	172,851
FHLMC Structured Pass-Through Certificates, Ser 2002-51, CI 1A		
6.500%, 09/25/43 (A).....	110,010	110,945
FHLMC Structured Pass-Through Certificates, Ser 2002-51, CI 2A		
7.500%, 08/25/42 (A).....	44,656	44,831
FHLMC Structured Pass-Through Certificates, Ser 2003-54, CI 3A		
7.000%, 02/25/43	343,434	356,340
FHLMC Structured Pass-Through Certificates, Ser 2003-57, CI 1A2		
7.000%, 07/25/43	20,781	21,644
FHLMC, Ser 1998-2084, CI ZC		
6.500%, 08/15/28	37,988	38,119
FHLMC, Ser 2001-2295, CI BD		
6.000%, 03/15/31	10,526	10,692
FHLMC, Ser 2003-2676, CI PZ		
5.500%, 09/15/33	40,200	39,837
FHLMC, Ser 2005-2944, CI OH		
5.500%, 03/15/35	145,539	146,328
FHLMC, Ser 2005-2957, CI VZ		
5.000%, 02/15/35	41,784	40,958
FHLMC, Ser 2006-3143, CI BC		
5.500%, 02/15/36	118,602	118,795
FHLMC, Ser 2006-3185, CI GT		
6.000%, 07/15/26	30,756	30,586
FHLMC, Ser 2007-3330, CI GZ		
5.500%, 06/15/37	2,592	2,528
FHLMC, Ser 2013-299, CI F1		
5.682%, SOFR30A + 0.614%, 01/15/43 (A)	154,617	150,387
FHLMC, Ser 2013-4283, CI EW		
4.500%, 12/15/43 (A).....	115,193	111,274
FHLMC, Ser 2014-4319, CI MA		
4.500%, 03/15/44 (A).....	207,927	202,674
FHLMC, Ser 2015-4440, CI ZD		
2.500%, 02/15/45	3,538,126	3,003,898
FHLMC, Ser 2021-5092, CI BC		
2.500%, 06/25/36	399,530	386,027
FNMA		
7.000%, 12/01/37	277	292
7.000%, 08/01/32	122,429	125,071
7.000%, 11/01/29	40,407	40,923
6.500%, 01/01/49	5,326	5,568
6.500%, 10/01/39	37,721	39,292
6.500%, 08/01/39	15,650	16,462
6.500%, 10/01/38	13,106	13,725
6.500%, 03/01/38	5,422	5,550
6.500%, 02/01/38	3,692	3,853

MORTGAGE-BACKED SECURITIES — continued

	Face Amount	Value
6.500%, 12/01/37	\$ 14,495	\$ 15,098
6.500%, 11/01/37	854	897
6.500%, 03/01/35	167,649	173,288
6.500%, 05/01/33	2,376	2,436
6.500%, 12/01/32	8,567	8,901
6.500%, 08/01/32	20,624	21,174
6.000%, 07/01/39	60,550	62,680
6.000%, 05/01/38	31,740	32,833
6.000%, 08/01/37	82,496	84,964
6.000%, 07/01/37	19,953	20,410
6.000%, 03/01/37	10,218	10,578
6.000%, 09/01/36	62,368	63,948
6.000%, 03/01/36	7,952	8,152
6.000%, 11/01/35	11,301	11,656
6.000%, 07/01/35	4,858	4,966
6.000%, 04/01/35	48,589	49,824
6.000%, 04/01/34	11,573	11,942
6.000%, 03/01/34	169,797	174,848
6.000%, 12/01/33	3,105	3,195
6.000%, 11/01/33	3,146	3,245
6.000%, 12/01/32	3,925	4,031
5.849%, RFUCCT1Y + 1.685%, 06/01/42 (A).....	11,134	10,851
5.528%, RFUCCT1Y + 1.470%, 06/01/35 (A).....	2,736	2,685
5.511%, RFUCCT1Y + 1.590%, 07/01/44 (A).....	123,123	124,338
5.500%, 02/01/38	2,501	2,507
5.500%, 04/01/37	111,794	114,126
5.500%, 09/01/36	9,435	9,632
5.500%, 10/01/35	46,996	47,831
5.500%, 04/01/35	155,550	158,800
5.500%, 11/01/33	5,885	6,008
5.500%, 06/01/33	32,444	33,122
5.500%, 11/01/29	5,163	5,147
5.500%, 01/01/25	146	145
5.500%, 05/01/24	62	62
5.500%, 03/01/24	77	77
5.500%, 01/01/24	0	—
5.312%, H15T1Y + 2.290%, 08/01/34 (A).....	11,813	11,712
5.211%, RFUCCT1Y + 1.562%, 06/01/44 (A).....	45,618	45,875
5.074%, RFUCCT1Y + 1.815%, 07/01/41 (A).....	48,691	49,640
5.000%, 11/01/52	22,679,774	22,166,391
5.000%, 06/01/52	1,542,112	1,506,490
5.000%, 03/01/49	180,949	178,919
5.000%, 12/01/48	163,905	163,202
5.000%, 08/01/40	12,889	12,940
5.000%, 09/01/39	42,444	42,609

MORTGAGE-BACKED SECURITIES — continued

	Face Amount	Value
5.000%, 09/01/25	\$ 299	\$ 297
5.000%, 04/01/25	4	4
4.920%, RFUCCT1Y + 1.576%, 08/01/43 (A)	3,049	2,980
4.880%, RFUCCT1Y + 1.460%, 05/01/35 (A)	21,751	21,874
4.773%, RFUCCT1Y + 1.580%, 04/01/44 (A)	112,713	112,850
4.741%, RFUCCT1Y + 1.568%, 05/01/45 (A)	252,566	251,309
4.668%, RFUCCT1Y + 1.557%, 01/01/45 (A)	27,083	27,037
4.607%, RFUCCT1Y + 1.565%, 05/01/44 (A)	62,629	62,378
4.585%, RFUCCT1Y + 1.681%, 11/01/36 (A)	5,777	5,672
4.500%, 09/01/52	9,748,008	9,332,722
4.500%, 03/01/52	343,029	336,151
4.500%, 06/01/48	293,719	286,180
4.500%, 07/01/47	91,976	90,444
4.500%, 02/01/46	604,876	594,372
4.500%, 09/01/45	47,864	46,771
4.500%, 02/01/45	209,850	205,058
4.500%, 10/01/44	24,397	23,840
4.500%, 09/01/43	8,121	7,936
4.500%, 01/01/43	527,304	513,539
4.500%, 07/01/42	191,254	188,068
4.500%, 01/01/42	59,401	58,413
4.500%, 12/01/41	26,995	26,475
4.500%, 11/01/41	25,208	24,788
4.500%, 09/01/41	13,767	13,402
4.500%, 08/01/41	12,544	12,335
4.500%, 05/01/41	986,418	968,121
4.500%, 06/01/36	22,071	21,699
4.500%, 09/01/31	41,339	40,399
4.500%, 06/01/31	12,040	11,767
4.500%, 01/01/31	108,161	105,708
4.500%, 08/01/26	48,209	47,473
4.500%, 10/01/24	9,763	9,629
4.426%, RFUCCT1Y + 1.698%, 04/01/44 (A)	76,685	76,292
4.379%, RFUCCT1Y + 1.790%, 06/01/38 (A)	4,462	4,531
4.113%, RFUCCT1Y + 1.653%, 05/01/46 (A)	33,245	33,003

MORTGAGE-BACKED SECURITIES — continued

	Face Amount	Value
4.078%, H15T1Y + 1.999%, 09/01/34 (A).....	\$ 856	\$ 865
4.050%, RFUCCT1Y + 1.550%, 02/01/44 (A).....	655	642
4.028%, RFUCCT1Y + 1.778%, 12/01/39 (A).....	13,175	13,011
4.000%, 10/01/52	2,631,417	2,467,503
4.000%, 08/01/52	1,407,244	1,314,036
4.000%, 07/01/52	1,804,541	1,685,199
4.000%, 06/01/52	38,529,920	35,981,819
4.000%, 04/01/52	1,613,546	1,519,664
4.000%, 10/01/51	1,727,396	1,616,740
4.000%, 04/01/48	1,554,649	1,476,301
4.000%, 03/01/46	3,663,715	3,486,127
4.000%, 01/01/37	331,756	317,934
4.000%, 11/01/35	66,421	63,847
4.000%, 01/01/35	1,050,558	1,013,954
4.000%, 10/01/34	557,685	541,125
4.000%, 06/01/34	618,485	600,397
4.000%, 03/01/34	245,191	238,012
4.000%, 11/01/33	386,614	375,297
4.000%, 10/01/33	48,133	46,724
4.000%, 10/01/32	50,934	49,448
4.000%, 09/01/31	139,193	135,128
4.000%, 12/01/30	210,955	204,803
4.000%, 11/01/30	151,850	147,421
3.961%, RFUCCT1Y + 1.586%, 02/01/44 (A).....	19,405	19,446
3.909%, RFUCCT1Y + 1.551%, 02/01/44 (A).....	13,914	13,920
3.850%, RFUCCT1Y + 1.600%, 12/01/44 (A).....	29,424	29,454
3.840%, RFUCCT1Y + 1.590%, 12/01/44 (A).....	161,234	160,890
3.830%, RFUCCT1Y + 1.580%, 11/01/44 (A).....	20,115	20,195
3.830%, RFUCCT1Y + 1.580%, 09/01/44 (A).....	2,196	2,211
3.827%, RFUCCT1Y + 1.577%, 10/01/44 (A).....	149,012	149,711
3.814%, RFUCCT1Y + 1.564%, 01/01/44 (A).....	54,255	53,257
3.705%, SOFR30A + 2.238%, 10/01/52 (A).....	3,493,380	3,303,125

MORTGAGE-BACKED SECURITIES — continued

	Face Amount	Value
3.667%, RFUCCT1Y + 1.620%, 11/01/48 (A)	\$ 269,341	\$ 260,084
3.500%, 02/01/53	1,498,531	1,357,758
3.500%, 05/01/52	4,336,277	3,935,488
3.500%, 04/01/52	7,401,187	6,761,195
3.500%, 03/01/52	1,994,440	1,808,752
3.500%, 01/01/52	2,236,462	2,028,092
3.500%, 11/01/51	1,374,066	1,246,914
3.500%, 04/01/37	355,638	335,088
3.500%, 02/01/31	495,802	474,210
3.500%, 12/01/29	184,819	176,597
3.079%, RFUCCT1Y + 1.603%, 10/01/48 (A)	126,424	121,375
3.000%, 05/01/52	976,797	863,167
3.000%, 04/01/52	3,357,086	2,971,757
3.000%, 03/01/52	1,647,563	1,453,114
3.000%, 01/01/52	4,117,846	3,603,133
3.000%, 11/01/51	2,244,861	1,978,387
3.000%, 10/01/51	2,878,683	2,523,885
3.000%, 08/01/50	1,877,950	1,684,997
3.000%, 07/01/50	1,109,303	976,837
3.000%, 04/01/50	1,699,568	1,500,817
2.961%, RFUCCT1Y + 1.610%, 10/01/47 (A)	139,406	135,815
2.931%, RFUCCT1Y + 1.580%, 09/01/47 (A)	172,275	170,853
2.500%, 04/01/52	1,725,360	1,463,156
2.500%, 03/01/52	1,786,580	1,524,705
2.500%, 02/01/52	6,186,207	5,247,204
2.500%, 01/01/52	4,482,330	3,780,309
2.500%, 12/01/51	4,097,703	3,491,651
2.500%, 10/01/51	1,751,280	1,477,767
2.500%, 08/01/51	5,435,688	4,624,998
2.500%, 07/01/51	2,860,051	2,418,439
2.500%, 02/01/51	7,757,077	6,604,031
2.500%, 01/01/51	1,300,145	1,102,271
2.500%, 11/01/50	6,058,966	5,178,697
2.500%, 10/01/50	8,181,271	6,992,106
2.500%, 07/01/50	9,710,883	8,251,281
2.500%, 06/01/42	3,141,739	2,725,452
2.500%, 10/01/41	1,384,990	1,209,881
2.500%, 05/01/41	938,230	809,098
2.500%, 07/01/36	1,132,235	1,029,183
2.500%, 03/01/35	1,606,151	1,467,838
2.143%, H15T1Y + 2.143%, 08/01/34 (A)	822	817
2.000%, 11/01/51	6,945,755	5,641,166
2.000%, 10/01/51	3,441,569	2,821,200
2.000%, 09/01/51	1,723,022	1,411,478
2.000%, 08/01/51	1,859,272	1,511,532
2.000%, 02/01/51	1,233,094	1,010,876
2.000%, 01/01/51	3,217,701	2,637,787

MORTGAGE-BACKED SECURITIES — continued

	Face Amount	Value
2.000%, 12/01/50	\$ 521,931	\$ 427,885
2.000%, 10/01/50	1,808,379	1,472,543
2.000%, 08/01/50	753,880	618,106
2.000%, 09/01/36	1,458,503	1,296,710
2.000%, 01/01/36	1,323,306	1,176,632
1.500%, 10/01/50	1,863,370	1,434,293
FNMA Grantor Trust 2000-T6, Ser 2000-T6, CI A1		
7.500%, 11/25/40	14,729	14,453
FNMA Grantor Trust 2001-T1, Ser 2001-T1, CI A1		
7.500%, 10/25/40	127,899	128,138
FNMA Grantor Trust 2001-T10, Ser 2001-T10, CIA1		
7.000%, 12/25/41	83,471	84,271
FNMA Grantor Trust 2001-T12, Ser 2001-T12, CIA1		
6.500%, 08/25/41	2,939	2,945
FNMA Grantor Trust 2001-T3, Ser 2001-T3, CI A1		
7.500%, 11/25/40	7,889	7,903
FNMA Grantor Trust 2001-T4, Ser 2001-T4, CI A1		
7.500%, 07/25/41	36,425	36,649
FNMA Grantor Trust 2001-T7, Ser 2001-T7, CI A1		
7.500%, 02/25/41	1,626	1,705
FNMA Grantor Trust 2001-T8, Ser 2001-T8, CI A1		
7.500%, 07/25/41	4,733	4,680
FNMA Grantor Trust 2004-T1, Ser 2004-T1, CI 1A2		
6.500%, 01/25/44	1,256	1,273
FNMA REMIC Trust 2001-W3, Ser 2001-W3, CIA		
7.000%, 09/25/41 (A)	70,229	67,845
FNMA REMIC Trust 2002-W6, Ser 2002-W6, CI 2A		
7.500%, 06/25/42 (A)	5,774	5,595
FNMA REMIC Trust 2002-W6, Ser 2002-W6, CI 2A1		
7.000%, 06/25/42 (A)	5,774	5,558
FNMA REMIC Trust 2003-W4, Ser 2003-W4, CI 3A		
5.009%, 10/25/42 (A)	60,594	60,655
FNMA REMIC Trust 2003-W4, Ser 2003-W4, CI 4A		
5.610%, 10/25/42 (A)	24,031	24,133
FNMA Trust 2003-W2, Ser 2003- W2, CI 1A3		
7.500%, 07/25/42	7,530	7,856
FNMA Trust 2004-W2, Ser 2004- W2, CI 2A2		
7.000%, 02/25/44	13,279	13,649

MORTGAGE-BACKED SECURITIES — continued

	Face Amount	Value
FNMA Trust 2004-W2, Ser 2004- W2, CI 5A		
7.500%, 03/25/44	\$ 5,176	\$ 5,337
FNMA, Ser 2001-2, CI ZK		
6.500%, 02/25/31	32,465	32,770
FNMA, Ser 2001-79, CI BA		
7.000%, 03/25/45	11,133	11,267
FNMA, Ser 2002-33, CI A1		
7.000%, 06/25/32	62,948	63,762
FNMA, Ser 2007-104, CI ZE		
6.000%, 08/25/37	15,929	16,016
FNMA, Ser 2007-21, CI MT		
5.750%, 03/25/37	4,706	4,690
FNMA, Ser 2009-11, CI MP		
7.000%, 03/25/49	4,955	5,075
FNMA, Ser 2010-136, CI BA		
3.500%, 12/25/30	175,548	167,343
FNMA, Ser 2010-49, CI ZJ		
4.500%, 05/25/40	47,039	45,260
FNMA, Ser 2013-128, CI CF		
5.784%, SOFR30A + 0.714%, 12/25/43 (A)	252,920	247,371
FNMA, Ser 2014-1, CI KF		
5.784%, SOFR30A + 0.714%, 02/25/44 (A)	366,762	358,191
FNMA, Ser M1G, CI A2		
1.469%, 11/25/30 (A)	3,100,000	2,484,297
FNMA, Ser M3G, CI A2		
1.245%, 01/25/31 (A)	2,000,000	1,574,633
Freddie Mac Multifamily ML Certificates		
1.219%, 07/25/41 (A)(B)	10,005,240	981,925
FREMF 2017-K69 Mortgage Trust, Ser K69, CI C		
3.727%, 10/25/49 (A)(B)	2,788,000	2,550,694
FREMF 2018-K74 Mortgage Trust, Ser K74, CI C		
4.094%, 02/25/51 (A)(B)	3,095,000	2,850,807
FREMF 2018-K83 Mortgage Trust, Ser K83, CI C		
4.278%, 11/25/51 (A)(B)	2,890,000	2,668,509
FREMF 2018-K86 Mortgage Trust, Ser K86, CI C		
4.294%, 11/25/51 (A)(B)	3,562,000	3,281,620
FREMF 2019-K96 Mortgage Trust, Ser K96, CI C		
3.812%, 08/25/56 (A)(B)	1,910,000	1,701,104
FREMF 2020-K737 Mortgage Trust, Ser K737, CI C		
3.304%, 01/25/53 (A)(B)	640,000	586,492
FREMF K-100 Mortgage Trust, Ser K100, CI C		
3.495%, 11/25/52 (A)(B)	130,000	113,390
GNMA		
7.000%, 12/15/29	718	739
6.500%, 05/15/29	1,256	1,278

MORTGAGE-BACKED SECURITIES — continued

	Face Amount	Value
5.500%, 06/20/53	\$ 4,340,314	\$ 4,314,301
5.500%, 05/20/53	6,351,690	6,313,623
5.500%, 04/20/53	9,235,389	9,180,040
5.500%, 02/20/53	5,118,761	5,088,083
5.000%, 06/20/53	7,455,446	7,308,839
5.000%, 03/20/53	11,382,209	11,158,384
5.000%, 02/20/53	10,507,114	10,300,498
4.500%, 08/20/52	6,441,916	6,201,932
4.000%, 08/20/52	13,000,182	12,247,450
4.000%, 04/20/52	116,139	109,360
4.000%, 03/20/52	123,042	115,861
4.000%, 02/20/52	1,681,359	1,583,281
4.000%, 01/20/52	1,337,065	1,259,089
4.000%, 12/20/48	1,456,639	1,379,897
3.500%, 08/20/52	11,135,532	10,227,664
3.500%, 07/20/52	1,927,078	1,769,938
3.500%, 03/20/52	2,054,047	1,886,569
3.500%, 02/20/52	1,501,349	1,379,044
3.500%, 01/20/52	1,601,958	1,471,401
3.500%, 06/20/51	1,588,550	1,470,009
3.500%, 01/20/50	1,132,575	1,049,719
3.500%, 10/20/49	3,033,212	2,790,343
3.000%, 06/20/52	13,304,287	11,845,616
3.000%, 10/20/51	1,957,768	1,747,425
3.000%, 07/20/51	2,719,229	2,429,588
3.000%, 05/20/51	1,244,644	1,112,863
2.500%, 07/20/52	1,568,679	1,353,227
2.500%, 04/20/52	9,077,830	7,830,510
2.500%, 03/20/52	3,353,550	2,879,362
2.500%, 11/20/51	1,835,155	1,582,369
2.500%, 08/20/51	1,639,151	1,414,785
2.500%, 05/20/51	850,242	735,341
2.500%, 03/20/51	1,993,417	1,724,958
2.500%, 12/20/50	1,670,763	1,402,999
2.000%, 05/20/52	8,458,292	7,082,513
2.000%, 04/20/52	1,423,493	1,191,956
2.000%, 10/20/51	1,811,906	1,515,225
2.000%, 01/20/51	1,204,618	1,010,197
2.000%, 12/20/50	1,629,527	1,352,741
2.000%, 11/20/50	8,205,449	6,896,787
GNMA, Ser 2002-49, CI ZG		
6.000%, 07/20/32	341,279	340,124
GNMA, Ser 2012-98, CI BM		
4.903%, 08/20/42 (A)	195,995	188,463
GNMA, Ser 2017-H17, CIFQ		
3.978%, TSFR12M + 0.270%, 09/20/67 (A)	1,350,972	1,340,051
GNMA, Ser 2017-H22, CIFIH		
5.001%, TSFR12M + 0.220%, 11/20/67 (A)	911,473	902,450
GNMA, Ser 2017-H24, CIFQ		
5.645%, TSFR12M + 0.200%, 11/20/67 (A)	959,736	948,827

MORTGAGE-BACKED SECURITIES — continued

	Face Amount	Value
GNMA, Ser 2018-H04, CIFIK		
5.366%, TSFR12M + 0.040%, 03/20/68 (A)	\$ 849,527	\$ 825,133
GNMA, Ser 2018-H05, CIFIC		
5.386%, TSFR12M + 0.060%, 03/20/68 (A)	972,386	943,650
GNMA, Ser 2018-H05, CIFE		
5.396%, RFUCCT1Y + 0.070%, 02/20/68 (A)	355,185	349,057
GNMA, Ser 2019-H09, CIFG		
5.655%, TSFR12M + 0.350%, 05/20/69 (A)	373,016	366,370
GNMA, Ser 2019-H16, CICF		
3.971%, TSFR1M + 0.700%, 10/20/69 (A)	309,120	304,963
GNMA, Ser 2020-H01, CIFV		
4.004%, TSFR1M + 0.650%, 01/20/70 (A)	3,532,271	3,469,746
GNMA, Ser 2020-H02, CIFB		
3.804%, TSFR1M + 0.600%, 01/20/70 (A)	466,118	455,573
GNMA, Ser 2022-H04, CIFG		
5.183%, SOFR30A + 0.550%, 02/20/67 (A)	2,060,660	2,038,203
GNMA, Ser 2022-H08, CIFE		
5.816%, SOFR30A + 0.750%, 03/20/72 (A)	1,924,999	1,892,415
GNMA, Ser 2022-H09, CIFA		
5.738%, SOFR30A + 0.670%, 04/20/72 (A)	1,992,110	1,949,091
GNMA, Ser 2022-H11, CIEF		
6.038%, SOFR30A + 0.970%, 05/20/72 (A)	2,524,295	2,521,767
GNMA, Ser 2023-H04, CIFC		
5.918%, SOFR30A + 0.850%, 01/20/73 (A)	1,944,112	1,919,842
GNMA, Ser 2023-H13, CIFJ		
6.488%, SOFR30A + 1.420%, 02/20/73 (A)	1,266,967	1,277,251
Vendee Mortgage Trust 1995-1, Ser 1995-1, CI 2		
7.793%, 02/15/25	1,061	1,061
Vendee Mortgage Trust 1995-2, Ser 1995-2C, CI 3A		
8.793%, 06/15/25	1,189	1,213
Vendee Mortgage Trust 1998-2, Ser 1998-2, CI 2A		
8.617%, 08/15/27 (A)	254	256
		<u>549,719,606</u>

MORTGAGE-BACKED SECURITIES — continued

	<u>Face Amount</u>	<u>Value</u>
Non-Agency Mortgage-Backed Obligation — 5.2%		
BANK 2017-BNK5, Ser BNK5, CID 3.078%, 06/15/60 (A)(B).....	\$ 386,000	\$ 253,403
BANK 2023-BNK45, Ser BNK45, CID 6.279%, 02/15/56 (A)	550,000	471,900
Barclays Commercial Mortgage Trust 2019-C4, Ser C4, CI C 3.469%, 08/15/52	1,300,000	915,680
BBCMS Mortgage Trust 2023- C19, Ser C19, CIC 6.385%, 04/15/56 (A)	730,000	646,926
Benchmark 2019-B10 Mortgage Trust, Ser B10, CIC 3.750%, 03/15/62	1,200,000	858,319
Benchmark 2019-B10 Mortgage Trust, Ser B10, CIE 3.000%, 03/15/62 (B)	1,260,000	666,983
Benchmark 2020-B16 Mortgage Trust, Ser B16, CID 2.500%, 02/15/53 (B)	5,470,000	3,113,212
Benchmark 2022-B35 Mortgage Trust, Ser B35, CIC 4.445%, 05/15/55 (A)	595,140	432,226
Benchmark 2022-B35 Mortgage Trust, Ser B35, CID 2.500%, 05/15/55 (B)	4,000,000	1,959,228
BMO 2023-C4 Mortgage Trust, Ser C4, CI C 5.864%, 02/15/56 (A)	960,000	809,915
BMO 2023-C5 Mortgage Trust, Ser C5, CI C 6.627%, 06/15/56 (A)	730,000	687,839
BX Commercial Mortgage Trust, Ser 2022-AHP, CI AS 6.712%, TSFR1M + 1.490%, 01/17/39 (A)(B)	2,500,000	2,451,126
BX Trust, Ser 2022-CLS, CI B 6.300%, 10/13/27 (B)	2,100,000	1,987,180
Century Plaza Towers 2019-CPT, Ser CPT, CIC 2.997%, 11/13/39 (A)(B).....	500,000	342,033
Century Plaza Towers 2019-CPT, Ser CPT, CIE 2.997%, 11/13/39 (A)(B).....	2,500,000	1,515,187
Century Plaza Towers, Ser 2019- CPT, CI B 2.997%, 11/13/39 (A)(B).....	733,000	538,988
CFCRE Commercial Mortgage Trust 2016-C6, Ser C6, CI D 4.179%, 11/10/49 (A)(B).....	2,525,000	1,726,857
Citigroup Commercial Mortgage Trust 2014-GC21, Ser GC21, CID 4.940%, 05/10/47 (A)(B).....	1,885,000	1,258,359

MORTGAGE-BACKED SECURITIES — continued

	<u>Face Amount</u>	<u>Value</u>
Citigroup Commercial Mortgage Trust 2022-GC48, Ser GC48, CIC 4.875%, 05/15/54 (A)	\$ 3,000,000	\$ 2,283,559
COMM Mortgage Trust, Ser 2022-HC, CI A 2.819%, 01/10/39 (B)	1,390,000	1,143,420
COMM Mortgage Trust, Ser 2022-HC, CIC 3.376%, 01/10/39 (B)	1,570,000	1,234,675
COMM Mortgage Trust, Ser CR20, CI C 4.448%, 11/10/47 (A)	1,580,000	1,393,338
COMM Mortgage Trust, Ser LPFL, CIC 7.616%, TSFR1M + 2.394%, 03/15/39 (A)(B)	2,560,000	2,491,241
CSAIL 2019-C16 Commercial Mortgage Trust, Ser C16, CI C 4.237%, 06/15/52 (A)	2,265,000	1,764,900
CSMC 2014-USA OA, Ser USA, CIC 4.336%, 09/15/37 (B)	3,550,000	2,695,565
CSMC 2021-NQM5 Trust, Ser 2021-NQM5, CI M1 2.168%, 05/25/66 (A)(B)	1,310,000	681,497
CSMC OA, Ser 2014-USA, CIA2 3.953%, 09/15/37 (B)	565,000	489,261
FASST 2021-JR1 A2 2.000%, 04/25/51	2,615,715	2,444,081
FASST 21-S1-A2 07/25/2051 1.750%, 07/25/51	4,960,710	4,661,770
Finance of America Structured Securities Trust 2022-S4, Ser 2022-S4, CI A2A 3.000%, 01/25/57 (B)	3,000,824	2,703,812
Finance of America Structured Securities Trust, Ser 2021-S2, CIA2 1.750%, 09/25/71 (B)	2,499,950	2,343,915
GS Mortgage Securities Trust 2017-GS8, Ser GS8, CID 2.700%, 11/10/50 (B)	2,570,000	1,713,703
Hudson Yards 2019-55HY Mortgage Trust, Ser 55HY, CIA 2.943%, 12/10/41 (A)(B)	1,000,000	843,221
Hudson Yards Mortgage Trust, Ser 2016-10HY, CIA 2.835%, 08/10/38 (B)	2,085,000	1,877,898
JPMBB Commercial Mortgage Securities Trust 2015-C28, Ser C28, CI C 4.136%, 10/15/48 (A)	5,170,000	4,509,509

MORTGAGE-BACKED SECURITIES — continued

	<u>Face Amount</u>	<u>Value</u>
JPMBB Commercial Mortgage Securities Trust 2015-C29, Ser C29, CIC 4.188%, 05/15/48 (A)	\$ 5,750,000	\$ 5,101,397
Morgan Stanley Capital I Trust 2019-H7, Ser H7, CIC 4.128%, 07/15/52	1,809,000	1,386,996
NW RE-REMIC TRUST 2021-FRR1, Ser FRR1, CIAK88 2.812%, 12/18/51 (A)(B).....	2,500,000	2,075,909
OBX 2022-NQM1 Trust, Ser 2022-NQM1, CI M1 3.504%, 11/25/61 (A)(B).....	1,010,000	665,004
One Bryant Park Trust, Ser 2019-OBP, CIA 2.516%, 09/15/54 (B)	3,385,000	2,756,135
One Market Plaza Trust, Ser 2017-1MKT, CIB 3.845%, 02/10/32 (B)	400,000	352,500
One Market Plaza Trust, Ser 2017-1MKT, CIC 4.016%, 02/10/32 (B)	1,000,000	843,750
Onslow Bay Mortgage Loan Trust, Ser 2021-NQM4, CIM1 3.248%, 10/25/61 (B)	1,750,000	1,081,480
Palisades Center Trust 2016-PLSD, Ser PLSD, CIA 2.713%, 04/13/33 (B)	4,705,000	2,681,850
SFAVE Commercial Mortgage Securities Trust 2015-5AVE, Ser 5AVE, CIA2B 4.144%, 01/05/43 (A)(B).....	1,995,000	1,367,350
SFAVE Commercial Mortgage Securities Trust, Ser 2015-5AVE, CI A1 3.872%, 01/05/43 (A)(B).....	3,045,000	2,121,532
Shops at Crystals Trust 2016-CSTL, Ser CSTL, CIC 3.731%, 07/05/36 (A)(B).....	2,800,000	2,403,698
SLG Office Trust 2021-OVA, Ser OVA, CIC 2.851%, 07/15/41 (B)	2,500,000	1,918,252
SPGN Mortgage Trust, Ser 2022-TFLM, CID 8.722%, TSFR1M + 3.500%, 02/15/39 (A)(B)	2,500,000	2,305,526
Taubman Centers Commercial Mortgage Trust 2022-DPM, Ser DPM, CIC 8.999%, TSFR1M + 3.777%, 05/15/37 (A)(B)	1,225,000	1,175,539
Vendee Mortgage Trust 2011-2, Ser 2011-2, CIDZ 3.750%, 10/15/41	1,494,366	1,373,583

MORTGAGE-BACKED SECURITIES — continued

	<u>Face Amount</u>	<u>Value</u>
Verus Securitization Trust 2021-2, Ser 2021-2, CI M1 2.187%, 02/25/66 (A)(B)	\$ 2,910,000	\$ 1,979,676
Verus Securitization Trust 2021-3, Ser 2021-3, CI M1 2.397%, 06/25/66 (A)(B)	1,555,000	976,935
Verus Securitization Trust 2021-4, Ser 2021-4, CI M1 2.195%, 07/25/66 (A)(B)	1,400,000	798,178
Verus Securitization Trust 2021-R3, Ser 2021-R3, CIM1 2.411%, 04/25/64 (A)(B)	2,745,000	1,943,479
Wells Fargo Commercial Mortgage Trust 2015-C28, Ser C28, CID 4.081%, 05/15/48 (A)	1,685,000	1,340,458
Wells Fargo Commercial Mortgage Trust 2018-C47, Ser C47, CIC 4.930%, 09/15/61 (A)	1,440,000	1,187,857
Wells Fargo Commercial Mortgage Trust 2019-C50, Ser C50, CIC 4.345%, 05/15/52	2,000,000	1,592,611
Wells Fargo Commercial Mortgage Trust 2019-C52, Ser C52, CIC 3.561%, 08/15/52	1,100,000	818,553
Wells Fargo Commercial Mortgage Trust 2022-C62, Ser C62, CIC 4.351%, 04/15/55 (A)	1,765,000	1,310,105
		<u>97,469,079</u>
Total Mortgage-Backed Securities (Cost \$700,464,649)		<u>647,188,685</u>

CORPORATE OBLIGATIONS — 28.7%

COMMUNICATION SERVICES — 3.4%

Alphabet 1.100%, 08/15/30	2,500,000	2,022,703
AT&T 4.500%, 03/09/48	471,000	385,576
4.350%, 06/15/45	2,720,000	2,195,247
3.800%, 12/01/57	750,000	522,115
3.650%, 09/15/59	1,336,000	893,784
3.550%, 09/15/55	1,238,000	833,100
2.750%, 06/01/31	725,000	601,938
2.550%, 12/01/33	150,000	115,908
CCO Holdings 4.500%, 05/01/32	975,000	794,979
4.500%, 06/01/33(B).....	975,000	771,517
4.250%, 01/15/34(B).....	825,000	634,112

CORPORATE OBLIGATIONS — continued

	Face Amount	Value
COMMUNICATION SERVICES — continued		
Charter Communications		
Operating		
6.484%, 10/23/45	\$ 3,835,000	\$ 3,578,682
5.750%, 04/01/48	950,000	813,907
5.375%, 05/01/47	800,000	653,642
4.400%, 04/01/33	250,000	220,114
Comcast		
5.500%, 11/15/32	850,000	881,603
4.650%, 02/15/33	1,500,000	1,480,144
4.400%, 08/15/35	2,340,000	2,198,831
3.450%, 02/01/50	905,000	678,386
2.800%, 01/15/51	225,000	146,935
Cox Communications		
3.850%, 02/01/25(B)	800,000	775,373
3.500%, 08/15/27(B)	1,025,000	952,579
3.350%, 09/15/26(B)	575,000	539,301
1.800%, 10/01/30(B)	650,000	510,444
Paramount Global		
4.950%, 01/15/31	1,350,000	1,208,719
Prosus		
4.987%, 01/19/52(B)	2,200,000	1,611,586
4.850%, 07/06/27(B)	500,000	477,450
4.193%, 01/19/32(B)	700,000	592,469
3.680%, 01/21/30(B)	1,400,000	1,195,276
3.061%, 07/13/31(B)	3,875,000	3,042,116
Rogers Communications		
3.800%, 03/15/32	1,705,000	1,481,773
Telecom Italia		
5.303%, 05/30/24(B)	2,300,000	2,254,868
Telecom Italia Capital		
7.721%, 06/04/38	1,345,000	1,195,454
7.200%, 07/18/36	175,000	150,333
Tencent Holdings MTN		
3.975%, 04/11/29(B)	2,000,000	1,862,280
Time Warner Cable		
6.750%, 06/15/39	800,000	771,011
T-Mobile USA		
4.500%, 04/15/50	475,000	405,895
4.375%, 04/15/40	300,000	264,711
3.875%, 04/15/30	3,695,000	3,394,745
3.500%, 04/15/31	1,000,000	879,034
3.400%, 10/15/52	100,000	70,226
3.375%, 04/15/29	1,000,000	899,988
Verizon Communications		
4.400%, 11/01/34	3,130,000	2,863,787
4.272%, 01/15/36	900,000	803,650
3.875%, 03/01/52	3,500,000	2,694,935
3.550%, 03/22/51	1,295,000	937,893
2.987%, 10/30/56	345,000	212,495
2.850%, 09/03/41	2,500,000	1,754,433
2.650%, 11/20/40	1,905,000	1,301,697
1.500%, 09/18/30	2,500,000	1,968,798

CORPORATE OBLIGATIONS — continued

	Face Amount	Value
COMMUNICATION SERVICES — continued		
Vodafone Group		
7.000%, USD Swap Semi 30/360 5 Yr Curr + 4.873%, 04/04/79(A)	\$ 1,550,000	\$ 1,593,410
Walt Disney		
6.650%, 11/15/37	555,000	633,302
Warnermedia Holdings		
5.050%, 03/15/42	610,000	507,130
3.755%, 03/15/27	85,000	79,563
		<u>60,309,947</u>
CONSUMER DISCRETIONARY — 1.1%		
Ford Motor		
6.100%, 08/19/32	1,000,000	967,070
3.250%, 02/12/32	2,500,000	1,975,567
Ford Motor Credit		
7.350%, 11/04/27	525,000	538,007
6.800%, 05/12/28	1,125,000	1,135,338
5.125%, 06/16/25	350,000	340,778
4.542%, 08/01/26	425,000	401,639
4.389%, 01/08/26	650,000	617,696
4.375%, 08/06/23	625,000	624,266
4.134%, 08/04/25	400,000	381,519
4.063%, 11/01/24	2,000,000	1,940,717
3.810%, 01/09/24	700,000	690,947
3.375%, 11/13/25	450,000	420,740
General Motors		
5.400%, 10/15/29	1,350,000	1,329,306
Lowe's		
5.750%, 07/01/53	1,205,000	1,224,778
Massachusetts Institute of Technology		
3.959%, 07/01/38	2,527,000	2,304,259
Nordstrom		
6.950%, 03/15/28	865,000	857,414
Starbucks		
4.450%, 08/15/49	2,500,000	2,196,272
Whirlpool		
2.400%, 05/15/31	2,500,000	2,031,704
YMCA of Greater New York		
3.160%, 08/01/31	615,000	495,760
ZF North America Capital		
7.125%, 04/14/30(B)	320,000	329,072
		<u>20,802,849</u>
CONSUMER STAPLES — 0.6%		
Anheuser-Busch InBev Worldwide		
5.450%, 01/23/39	1,510,000	1,554,671
Coca-Cola		
1.650%, 06/01/30	150,000	124,583
1.450%, 06/01/27	25,000	22,343

CORPORATE OBLIGATIONS — continued

	Face Amount	Value
CONSUMER STAPLES — continued		
Mather Foundation		
2.675%, 10/01/31	\$ 2,500,000	\$ 2,055,005
PepsiCo		
3.900%, 07/18/32	3,000,000	2,879,683
2.875%, 10/15/49	3,340,000	2,466,489
RELX Capital		
4.000%, 03/18/29	375,000	359,427
3.000%, 05/22/30	50,000	44,358
Sysco		
2.400%, 02/15/30	2,500,000	2,126,806
		<u>11,633,365</u>
ENERGY — 2.9%		
Apache		
5.100%, 09/01/40	1,940,000	1,648,515
BP Capital Markets America		
3.060%, 06/17/41	1,925,000	1,447,749
Cameron LNG		
3.701%, 01/15/39(B)	1,520,000	1,256,434
ConocoPhillips		
4.150%, 11/15/34	455,000	414,899
Devon Energy		
7.875%, 09/30/31	830,000	939,777
Diamondback Energy		
6.250%, 03/15/53	1,640,000	1,678,872
6.250%, 03/15/33	4,050,000	4,230,643
Energy Transfer		
4.400%, 03/15/27	2,945,000	2,840,096
2.900%, 05/15/25	1,935,000	1,843,764
Exxon Mobil		
2.610%, 10/15/30	575,000	501,833
Hess		
7.875%, 10/01/29	290,000	322,449
7.300%, 08/15/31	510,000	561,515
Hydro-Quebec		
8.050%, 07/07/24	2,500,000	2,549,704
Kinder Morgan		
5.550%, 06/01/45	3,285,000	3,067,183
5.200%, 03/01/48	450,000	397,910
4.800%, 02/01/33	230,000	218,056
Kinder Morgan Energy Partners		
6.500%, 09/01/39	50,000	51,056
5.500%, 03/01/44	370,000	338,904
MPLX		
5.500%, 02/15/49	1,635,000	1,492,057
Occidental Petroleum		
2.900%, 08/15/24	1,750,000	1,695,452
Petrobras Global Finance BV		
7.250%, 03/17/44	500,000	500,153
6.900%, 03/19/49	100,000	94,268
6.750%, 06/03/50	1,450,000	1,323,906

CORPORATE OBLIGATIONS — continued

	Face Amount	Value
ENERGY — continued		
5.500%, 06/10/51	\$ 375,000	\$ 297,110
Petroleos Mexicanos		
7.690%, 01/23/50	6,800,000	4,732,277
6.700%, 02/16/32	2,819,000	2,172,046
6.625%, 06/15/35	1,200,000	855,093
6.375%, 01/23/45	655,000	414,243
Rio Oil Finance Trust Series 2014-1		
9.250%, 07/06/24(B)	639,891	644,306
Rio Oil Finance Trust Series 2014-3		
9.750%, 01/06/27(B)	1,208,970	1,249,773
Rio Oil Finance Trust Series 2018-1		
8.200%, 04/06/28(B)	739,575	744,197
Sweihaan PV Power PJSC		
3.625%, 01/31/49(B)	2,433,950	1,952,038
Topaz Solar Farms		
5.750%, 09/30/39(B)	2,456,871	2,370,880
TransCanada PipeLines		
4.625%, 03/01/34	1,345,000	1,229,900
Transcanada Trust		
5.875%, ICE LIBOR USD 3 MONTH +		
4.640%, 08/15/76(A)	975,000	909,648
5.625%, ICE LIBOR USD 3 MONTH +		
3.528%, 05/20/75(A)	275,000	261,053
5.600%, H15T5Y +		
3.986%, 03/07/82(A)	375,000	315,895
5.500%, U.S. SOFR +		
4.416%, 09/15/79(A)	1,575,000	1,339,546
5.300%, ICE LIBOR USD 3 MONTH +		
3.208%, 03/15/77(A)	3,150,000	2,787,656
Ultrapar International		
5.250%, 06/06/29(B)	229,000	212,397
5.250%, 10/06/26(B)	625,000	603,906
Williams		
3.500%, 11/15/30	175,000	156,659
		<u>52,663,818</u>
FINANCIALS — 13.6%		
ABN AMRO Bank		
2.470%, H15T1Y +		
1.100%, 12/13/29(A)(B) ...	2,500,000	2,118,140
Aflac		
1.125%, 03/15/26	2,500,000	2,243,299
Allstate		
5.250%, 03/30/33	1,550,000	1,537,534
American International Group		
3.900%, 04/01/26	483,000	468,382

CORPORATE OBLIGATIONS — continued

	Face Amount	Value
FINANCIALS — continued		
Ares Capital		
4.250%, 03/01/25	\$ 1,370,000	\$ 1,313,670
Aviation Capital Group		
4.125%, 08/01/25(B)	496,000	470,993
Avolon Holdings Funding		
4.375%, 05/01/26(B)	1,445,000	1,358,191
Bank Hapoalim		
3.255%, H15T5Y +		
2.155%, 01/21/32(A)(B)....	2,500,000	2,141,400
Bank of America MTN		
6.204%, U.S. SOFR +		
1.990%, 11/10/28(A)	325,000	333,952
4.875%, 04/01/44	50,000	48,005
4.450%, 03/03/26	1,275,000	1,241,004
4.250%, 10/22/26	725,000	700,120
4.200%, 08/26/24	440,000	432,984
4.183%, 11/25/27	1,275,000	1,216,251
3.846%, H15T5Y +		
2.000%, 03/08/37(A)	1,875,000	1,616,285
3.705%, TSFR3M +		
1.774%, 04/24/28(A)	1,545,000	1,449,385
3.093%, TSFR3M +		
1.352%, 10/01/25(A)	1,645,000	1,591,606
2.676%, U.S. SOFR +		
1.930%, 06/19/41(A)	1,870,000	1,324,413
2.572%, U.S. SOFR +		
1.210%, 10/20/32(A)	650,000	527,530
2.496%, TSFR3M +		
1.252%, 02/13/31(A)	50,000	41,890
1.530%, U.S. SOFR +		
0.650%, 12/06/25(A)	3,000,000	2,820,434
Bank of New York Mellon MTN		
5.834%, SOFRINDEX +		
2.074%, 10/25/33(A)	650,000	673,158
Bank of Nova Scotia		
0.650%, 07/31/24	1,000,000	950,963
Barclays		
7.437%, H15T1Y +		
3.500%, 11/02/33(A)	325,000	354,388
7.119%, U.S. SOFR +		
3.570%, 06/27/34(A)	200,000	202,689
6.224%, U.S. SOFR +		
2.980%, 05/09/34(A)	225,000	227,094
5.829%, U.S. SOFR +		
2.210%, 05/09/27(A)	675,000	671,210
5.501%, H15T1Y +		
2.650%, 08/09/28(A)	450,000	442,745
4.836%, 05/09/28	725,000	675,697
4.375%, 09/11/24	1,375,000	1,344,691
2.894%, H15T1Y +		
1.300%, 11/24/32(A)	1,000,000	796,511
1.007%, H15T1Y +		
0.800%, 12/10/24(A)	2,540,000	2,491,893

CORPORATE OBLIGATIONS — continued

	Face Amount	Value
FINANCIALS — continued		
BB Blue Financing DAC		
4.395%, 09/20/37	\$ 2,500,000	\$ 2,498,320
Belrose Funding Trust		
2.330%, 08/15/30(B)	1,990,000	1,527,704
BGC Partners		
8.000%, 05/25/28(B)	2,410,000	2,356,944
Blackstone Private Credit Fund		
2.625%, 12/15/26	2,845,000	2,441,110
Blue Owl Capital		
3.400%, 07/15/26	1,140,000	1,028,781
2.875%, 06/11/28	1,190,000	983,636
BNP Paribas		
4.625%, 03/13/27(B)	1,275,000	1,226,287
4.375%, 09/28/25(B)	1,275,000	1,231,425
4.375%, 05/12/26(B)	250,000	240,670
4.250%, 10/15/24	2,150,000	2,105,336
1.675%, U.S. SOFR +		
0.912%, 06/30/27(A)(B) ...	2,450,000	2,182,922
BPCE		
2.045%, U.S. SOFR +		
1.087%, 10/19/27(A)(B) ...	2,500,000	2,211,258
Brookfield Finance		
4.850%, 03/29/29	1,435,000	1,382,386
Caisse d'Amortissement de la Dette Sociale		
2.125%, 01/26/32(B)	2,500,000	2,113,903
1.000%, 10/21/30(B)	2,500,000	1,980,244
Cantor Fitzgerald		
4.875%, 05/01/24(B)	215,000	211,054
Capital One Financial		
6.377%, U.S. SOFR +		
2.860%, 06/08/34(A)	1,340,000	1,352,785
6.312%, U.S. SOFR +		
2.640%, 06/08/29(A)	350,000	351,322
5.268%, U.S. SOFR +		
2.370%, 05/10/33(A)	1,770,000	1,686,076
4.927%, U.S. SOFR +		
2.057%, 05/10/28(A)	675,000	648,661
4.200%, 10/29/25	1,050,000	1,010,885
3.750%, 04/24/24	275,000	270,354
2.636%, U.S. SOFR +		
1.290%, 03/03/26(A)	50,000	47,015
CDP Financial MTN		
1.000%, 05/26/26(B)	2,500,000	2,243,049
Central American Bank for Economic Integration		
5.000%, 02/09/26(B)	500,000	494,084
Charles Schwab		
5.853%, U.S. SOFR +		
2.500%, 05/19/34(A)	175,000	180,335
5.643%, U.S. SOFR +		
2.210%, 05/19/29(A)	375,000	378,281

CORPORATE OBLIGATIONS — continued

	Face Amount	Value
FINANCIALS — continued		
Citigroup		
8.125%, 07/15/39	\$ 785,000	\$ 996,123
6.625%, 06/15/32	525,000	554,453
6.023%, U.S. SOFR + 0.694%, 01/25/26(A)	2,261,000	2,256,033
4.650%, 07/23/48	495,000	446,450
4.600%, 03/09/26	40,000	39,029
4.450%, 09/29/27	1,920,000	1,846,835
4.412%, U.S. SOFR + 3.914%, 03/31/31(A)	600,000	563,937
3.785%, U.S. SOFR + 1.939%, 03/17/33(A)	750,000	662,749
3.700%, 01/12/26	55,000	52,872
3.400%, 05/01/26	330,000	313,862
2.666%, U.S. SOFR + 1.146%, 01/29/31(A)	1,590,000	1,345,051
2.014%, U.S. SOFR + 0.694%, 01/25/26(A)	2,500,000	2,358,740
1.281%, U.S. SOFR + 0.528%, 11/03/25(A)	2,500,000	2,353,774
0.776%, U.S. SOFR + 0.686%, 10/30/24(A)	2,500,000	2,466,102
Colombia Government International Bond		
5.625%, 02/26/44	1,200,000	935,039
Community Preservation		
2.867%, 02/01/30	2,400,000	2,007,996
Conservation Fund A Nonprofit		
3.474%, 12/15/29	2,116,000	1,822,552
Cooperative Rabobank UA		
1.004%, H15T1Y + 0.730%, 09/24/26(A)(B)....	444,000	399,851
Corebridge Financial		
3.900%, 04/05/32	1,080,000	951,170
Council of Europe Development Bank		
3.000%, 06/16/25	2,500,000	2,404,659
Deutsche Bank NY		
1.686%, 03/19/26	2,500,000	2,270,255
Enel Finance International		
5.000%, 06/15/32(B)	1,100,000	1,047,619
European Investment Bank		
3.750%, 02/14/33	2,500,000	2,430,798
3.250%, 11/15/27	1,800,000	1,724,824
2.875%, 06/13/25(B)	2,500,000	2,403,688
2.125%, 04/13/26	1,000,000	936,367
0.875%, 05/17/30	3,500,000	2,822,611
0.625%, 10/21/27	5,000,000	4,289,788
Fairfax Financial Holdings		
4.850%, 04/17/28	900,000	874,638
Ford Foundation		
2.815%, 06/01/70	2,500,000	1,547,202

CORPORATE OBLIGATIONS — continued

	Face Amount	Value
FINANCIALS — continued		
Goldman Sachs Group		
4.387%, U.S. SOFR + 1.510%, 06/15/27(A)	\$ 2,500,000	\$ 2,432,369
4.017%, TSFR3M + 1.635%, 10/31/38(A)	2,795,000	2,371,720
3.615%, U.S. SOFR + 1.846%, 03/15/28(A)	2,600,000	2,440,772
3.272%, TSFR3M + 1.463%, 09/29/25(A)	1,330,000	1,289,929
Golub Capital BDC		
2.500%, 08/24/26	3,530,000	3,100,235
GPS Blue Financing DAC		
5.645%, 11/09/41(B)	2,500,000	2,579,196
HSBC Holdings		
8.113%, U.S. SOFR + 4.250%, 11/03/33(A)	1,000,000	1,108,667
6.800%, 06/01/38	250,000	261,308
6.500%, 09/15/37	1,525,000	1,610,034
6.500%, 05/02/36	510,000	529,661
6.254%, U.S. SOFR + 2.390%, 03/09/34(A)	650,000	669,904
4.950%, 03/31/30	725,000	709,802
4.762%, U.S. SOFR + 2.530%, 03/29/33(A)	1,275,000	1,161,977
4.375%, 11/23/26	420,000	399,792
4.300%, 03/08/26	2,900,000	2,813,718
2.357%, U.S. SOFR + 1.947%, 08/18/31(A)	700,000	562,191
0.976%, U.S. SOFR + 0.708%, 05/24/25(A)	850,000	812,532
ING Groep		
1.400%, H15T1Y + 1.100%, 07/01/26(A)(B) ...	3,765,000	3,445,987
Inter-American Development Bank MTN		
5.563%, SOFRINDEX + 0.280%, 04/12/27(A)	1,500,000	1,496,281
3.500%, 04/12/33	2,500,000	2,371,749
1.125%, 01/13/31	2,500,000	2,010,922
Intercontinental Exchange		
2.650%, 09/15/40	2,245,000	1,584,695
International Bank for Reconstruction & Development		
0.750%, 08/26/30	2,500,000	1,972,606
0.000%, 03/31/28(C)	1,000,000	978,083
0.000%, 03/31/27(C)	2,500,000	2,259,160
International Development Association		
0.875%, 04/28/26(B)	1,000,000	900,014

CORPORATE OBLIGATIONS — continued

	Face Amount	Value
FINANCIALS — continued		
International Finance MTN		
5.350%, U.S. SOFR + 0.090%, 04/03/24(A)	\$ 2,500,000	\$ 2,499,818
International Finance Facility for Immunsation MTN		
1.000%, 04/21/26	2,500,000	2,256,983
Jackson National Life Global Funding		
6.410%, U.S. SOFR + 1.150%, 06/28/24(A)(B)....	8,360,000	8,366,413
JPMorgan Chase		
8.750%, 09/01/30	945,000	1,139,394
7.625%, 10/15/26	75,000	80,139
5.717%, U.S. SOFR + 2.580%, 09/14/33(A)	725,000	736,159
4.493%, TSFR3M + 3.790%, 03/24/31(A)	850,000	813,864
4.250%, 10/01/27	324,000	313,832
4.032%, TSFR3M + 1.722%, 07/24/48(A)	830,000	689,530
3.897%, TSFR3M + 1.482%, 01/23/49(A)	270,000	219,370
3.328%, U.S. SOFR + 1.580%, 04/22/52(A)	2,075,000	1,523,829
2.956%, TSFR3M + 2.515%, 05/13/31(A)	3,325,000	2,856,576
2.522%, U.S. SOFR + 2.040%, 04/22/31(A)	725,000	613,292
0.768%, U.S. SOFR + 0.490%, 08/09/25(A)	2,500,000	2,366,397
Kreditanstalt fuer Wiederaufbau		
1.750%, 09/14/29	2,500,000	2,169,703
Liberty Utilities Finance GP 1		
2.050%, 09/15/30(B).....	2,500,000	1,948,808
Lloyds Banking Group		
7.953%, H15T1Y + 3.750%, 11/15/33(A)	750,000	817,777
4.650%, 03/24/26	1,000,000	963,991
4.582%, 12/10/25	1,463,000	1,410,389
4.500%, 11/04/24	325,000	318,466
Macquarie Group		
1.340%, U.S. SOFR + 1.069%, 01/12/27(A)(B)....	825,000	738,547
Massachusetts Higher Education Assistance		
2.673%, 07/01/31	500,000	390,957
Mastercard		
1.900%, 03/15/31	2,500,000	2,066,098
Mitsubishi UFJ Financial Group		
1.538%, H15T1Y + 0.750%, 07/20/27(A)	2,105,000	1,874,438

CORPORATE OBLIGATIONS — continued

	Face Amount	Value
FINANCIALS — continued		
Morgan Stanley		
4.431%, TSFR3M + 1.890%, 01/23/30(A).....	\$ 475,000	\$ 453,394
3.950%, 04/23/27	2,205,000	2,098,160
3.217%, U.S. SOFR + 1.485%, 04/22/42(A).....	940,000	710,268
3.125%, 07/27/26	250,000	234,732
0.864%, U.S. SOFR + 0.745%, 10/21/25(A).....	3,000,000	2,814,679
National Bank of Canada MTN		
0.550%, H15T1Y + 0.400%, 11/15/24(A).....	2,500,000	2,459,084
NatWest Group		
6.000%, 12/19/23	2,275,000	2,272,329
5.808%, H15T1Y + 1.950%, 09/13/29(A).....	3,010,000	2,997,221
5.125%, 05/28/24	100,000	98,740
1.642%, H15T1Y + 0.900%, 06/14/27(A).....	1,750,000	1,549,609
Nederlandse Waterschapsbank		
1.000%, 05/28/30(B).....	2,500,000	2,004,436
NongHyup Bank MTN		
4.875%, 07/03/28(B).....	2,465,000	2,436,369
OMERS Finance Trust		
4.000%, 04/19/52(B).....	2,500,000	2,019,024
OPEC Fund for International Development		
4.500%, 01/26/26(B).....	1,000,000	982,380
OWS Cre Funding I		
10.105%, ICE LIBOR USD 1 MONTH + 4.900%, 09/01/23(A)(B) ...	3,283,126	3,200,641
PayPal Holdings		
3.250%, 06/01/50	2,940,000	2,121,269
Principal Financial Group		
5.500%, 03/15/53	1,370,000	1,298,983
Prudential Financial MTN		
1.500%, 03/10/26	2,500,000	2,289,732
Santander Holdings USA		
3.244%, 10/05/26	3,020,000	2,768,338
Shinhan Financial Group		
5.000%, 07/24/28(B).....	1,000,000	988,912
Truist Bank		
2.636%, H15T5Y + 1.150%, 09/17/29(A).....	2,735,000	2,535,597
UBS Group		
5.959%, H15T1Y + 2.200%, 01/12/34(A)(B) ...	2,050,000	2,078,949
1.494%, H15T5Y + 0.850%, 08/10/27(A)(B) ...	495,000	433,954

CORPORATE OBLIGATIONS — continued

	Face Amount	Value
FINANCIALS — continued		
UniCredit MTN		
7.296%, USD ICE Swap 11:00 NY 5 Yr +		
4.914%, 04/02/34(A)(B)....	\$ 2,000,000	\$ 1,940,820
5.459%, H15T5Y +		
4.750%, 06/30/35(A)(B)....	925,000	807,336
Unum Group		
6.750%, 12/15/28	465,000	483,440
US Bancorp		
4.839%, U.S. SOFR +		
1.600%, 02/01/34(A)	1,438,000	1,350,540
USAA Capital		
2.125%, 05/01/30(B)	2,500,000	2,093,293
Wells Fargo MTN		
5.013%, TSFR3M +		
4.502%, 04/04/51(A)	2,075,000	1,935,644
4.897%, U.S. SOFR +		
2.100%, 07/25/33(A)	600,000	575,114
4.300%, 07/22/27	1,225,000	1,179,186
4.100%, 06/03/26	425,000	407,997
3.350%, U.S. SOFR +		
1.500%, 03/02/33(A)	525,000	449,460
3.068%, U.S. SOFR +		
2.530%, 04/30/41(A)	680,000	499,952
2.572%, TSFR3M +		
1.262%, 02/11/31(A)	50,000	42,234
2.188%, U.S. SOFR +		
2.000%, 04/30/26(A)	670,000	630,063
2.164%, TSFR3M +		
1.012%, 02/11/26(A)	1,010,000	954,541
WLB Asset II D Pte		
6.500%, 12/21/26(B)	2,500,000	2,373,924
		<u>248,954,819</u>
HEALTH CARE — 0.7%		
Cigna Group		
7.875%, 05/15/27	651,000	711,040
4.125%, 11/15/25	250,000	244,114
CVS Health		
5.050%, 03/25/48	3,275,000	2,987,172
4.125%, 04/01/40	225,000	188,947
3.750%, 04/01/30	175,000	159,960
1.875%, 02/28/31	5,530,000	4,395,038
Elanco Animal Health		
6.650%, 08/28/28	1,110,000	1,095,315
GE HealthCare Technologies		
5.905%, 11/22/32(B)	1,000,000	1,039,310
Royalty Pharma		
1.750%, 09/02/27	1,135,000	986,601
Zoetis		
4.500%, 11/13/25	600,000	590,208
		<u>12,397,705</u>

CORPORATE OBLIGATIONS — continued

	Face Amount	Value
INDUSTRIALS — 0.9%		
AerCap Ireland Capital DAC		
3.300%, 01/30/32	\$ 1,655,000	\$ 1,357,951
3.000%, 10/29/28	225,000	196,308
BNSF Railway 2007-1 Pass Through Trust		
5.996%, 04/01/24	5,576	5,562
Burlington Northern and Santa Fe Railway Pass Through Trust, Ser 2006-1		
5.720%, 01/15/24	5,271	5,370
Burlington Northern Santa Fe		
3.750%, 04/01/24	1,025,000	1,012,106
Cemex		
9.125%, H15T5Y +		
4.907%(A)(B)(D)	2,500,000	2,605,155
5.200%, 09/17/30(B)	1,925,000	1,819,193
CRH America		
3.875%, 05/18/25(B)	700,000	677,792
Family Forest Impact Foundation		
5.500%, 07/01/32	1,250,000	1,279,552
Mileage Plus Holdings		
6.500%, 06/20/27(B)	4,396,000	4,395,756
Nature Conservancy		
3.957%, 03/01/52	2,485,000	2,061,038
Norfolk Southern		
2.300%, 05/15/31	2,500,000	2,072,446
Union Pacific		
3.500%, 02/14/53	1,010,000	775,857
Union Pacific Railroad 2005 Pass Through Trust		
5.082%, 01/02/29	43,775	43,114
Union Pacific Railroad 2007-3 Pass Through Trust		
6.176%, 01/02/31	17,735	18,268
		<u>18,325,468</u>
INFORMATION TECHNOLOGY — 0.8%		
Apple		
3.000%, 06/20/27	2,500,000	2,368,120
Broadcom		
4.150%, 11/15/30	435,000	399,921
4.110%, 09/15/28	525,000	497,370
Dell International		
6.020%, 06/15/26	144,000	145,987
3.375%, 12/15/41(B)	3,300,000	2,345,716
Intel		
4.150%, 08/05/32(E)	2,500,000	2,369,849
Microchip Technology		
0.983%, 09/01/24	975,000	925,392

CORPORATE OBLIGATIONS — continued

	Face Amount	Value
INFORMATION TECHNOLOGY — continued		
Oracle		
3.900%, 05/15/35	\$ 2,445,000	\$ 2,108,085
3.600%, 04/01/40	495,000	381,246
VMware		
4.650%, 05/15/27	1,920,000	1,871,347
1.400%, 08/15/26	525,000	465,140
0.600%, 08/15/23	400,000	399,215
		<u>14,277,388</u>
MATERIALS — 0.5%		
Air Products and Chemicals		
4.800%, 03/03/33	2,500,000	2,516,800
Dow Chemical		
9.400%, 05/15/39	166,000	224,708
7.375%, 11/01/29	430,000	476,927
5.550%, 11/30/48	35,000	34,070
FMG Resources August 2006 Pty		
6.125%, 04/15/32(B)	2,500,000	2,401,614
Inversiones CMPC		
6.125%, 06/23/33(B)	1,060,000	1,075,984
LG Chemical		
4.375%, 07/14/25(B)	1,150,000	1,118,380
LYB International Finance III		
3.375%, 10/01/40	1,255,000	927,801
2.250%, 10/01/30	100,000	81,799
		<u>8,858,083</u>
REAL ESTATE — 0.8%		
American Tower		
2.950%, 01/15/51†	1,500,000	937,404
Boston Properties		
6.500%, 01/15/34†	475,000	480,792
3.250%, 01/30/31†	1,450,000	1,195,188
3.125%, 09/01/23†	910,000	907,557
Corporate Office Properties		
2.750%, 04/15/31†	1,040,000	800,148
Equinix		
2.500%, 05/15/31†	4,293,000	3,501,081
ERP Operating		
4.150%, 12/01/28†	3,672,000	3,504,202
Host Hotels & Resorts		
2.900%, 12/15/31†	1,581,000	1,252,523
Spirit Realty		
3.400%, 01/15/30†	1,570,000	1,349,819
		<u>13,928,714</u>
UTILITIES — 3.4%		
Alabama Power		
3.700%, 12/01/47	1,845,000	1,425,896
Avangrid		
3.800%, 06/01/29	2,500,000	2,288,412

CORPORATE OBLIGATIONS — continued

	Face Amount	Value
UTILITIES — continued		
3.150%, 12/01/24	\$ 2,545,000	\$ 2,450,457
Berkshire Hathaway Energy		
6.125%, 04/01/36	74,000	77,794
CenterPoint Energy Houston Electric		
3.350%, 04/01/51	2,600,000	1,925,149
CenterPoint Energy Resources		
1.750%, 10/01/30	1,320,000	1,057,100
Commonwealth Edison		
4.000%, 03/01/48	570,000	473,059
Consolidated Edison of New York		
4.450%, 03/15/44	965,000	837,405
Continental Wind		
6.000%, 02/28/33(B)	1,376,819	1,389,703
Dominion Energy		
5.750%, ICE LIBOR USD 3 MONTH +		
3.057%, 10/01/54(A)	1,875,000	1,806,530
Duke Energy Florida		
3.850%, 11/15/42	520,000	418,892
Electricite de France		
6.250%, 05/23/33(B)	200,000	205,947
3.625%, 10/13/25(B)	1,000,000	968,101
Enel Finance International		
6.000%, 10/07/39(B)	850,000	837,255
Georgia Power		
5.125%, 05/15/52	2,500,000	2,402,701
3.250%, 03/15/51	368,000	259,332
MidAmerican Energy		
5.800%, 10/15/36	420,000	435,847
3.950%, 08/01/47	2,500,000	2,010,343
2.700%, 08/01/52	2,588,000	1,613,835
National Rural Utilities Cooperative Finance		
4.150%, 12/15/32	2,500,000	2,302,143
NextEra Energy Capital Holdings		
6.051%, 03/01/25	975,000	982,071
4.625%, 07/15/27	100,000	98,236
4.255%, 09/01/24	500,000	492,508
Niagara Mohawk Power		
1.960%, 06/27/30(B)	2,500,000	2,003,537
NRG Energy		
7.000%, 03/15/33(B)	2,035,000	2,030,299
NSTAR Electric		
3.100%, 06/01/51	175,000	120,634
Pacific Gas and Electric		
6.700%, 04/01/53	2,925,000	2,918,137
4.950%, 07/01/50	1,980,000	1,583,444

CORPORATE OBLIGATIONS — continued

	Face Amount	Value
UTILITIES — continued		
PacifiCorp		
6.350%, 07/15/38	\$ 720,000	\$ 725,830
2.900%, 06/15/52	3,564,000	2,172,036
PECO Energy		
4.150%, 10/01/44	1,015,000	851,829
3.000%, 09/15/49	1,005,000	687,836
Public Service Electric and Gas MTN		
5.125%, 03/15/53	1,250,000	1,263,673
4.650%, 03/15/33	2,595,000	2,537,657
3.100%, 03/15/32	2,500,000	2,183,037
San Diego Gas & Electric		
2.950%, 08/15/51	2,500,000	1,686,281
Solar Star Funding		
3.950%, 06/30/35(B)	961,010	856,195
Southern		
5.113%, 08/01/27	1,025,000	1,015,362
4.850%, 06/15/28	500,000	493,751
4.475%, 08/01/24	700,000	689,572
4.000%, H15T5Y +		
3.733%, 01/15/51(A)	1,550,000	1,449,635
3.750%, H15T5Y +		
2.915%, 09/15/51(A)	1,450,000	1,250,787
Southern California Edison		
3.650%, 06/01/51	3,000,000	2,190,194
3.450%, 02/01/52	2,530,000	1,785,141
2.750%, 02/01/32	2,500,000	2,085,233
Southern Power		
0.900%, 01/15/26	1,160,000	1,043,800
Union Electric		
3.900%, 04/01/52	2,195,000	1,781,277
Virginia Electric and Power		
4.650%, 08/15/43	775,000	687,452
		<u>62,851,345</u>
Total Corporate Obligations (Cost \$558,977,285)		<u>525,003,501</u>

U.S. TREASURY OBLIGATIONS — 25.5%

U.S. Treasury Bonds		
3.875%, 05/15/43	2,000,000	1,908,750
3.625%, 02/15/53	2,735,000	2,548,002
3.375%, 08/15/42	8,500,000	7,561,016
3.000%, 02/15/49	615,000	505,717
3.000%, 08/15/52	58,807,000	48,593,878
2.875%, 05/15/52	5,620,000	4,525,637
2.500%, 02/15/45	15,310,000	11,578,786
2.500%, 02/15/46	1,775,000	1,331,458
2.500%, 05/15/46	1,735,000	1,300,369
2.375%, 02/15/42	870,000	663,647
2.375%, 11/15/49	395,000	286,591

U.S. TREASURY OBLIGATIONS — continued

	Face Amount	Value
2.250%, 08/15/46	\$ 1,805,000	\$ 1,283,947
2.250%, 02/15/52	5,235,000	3,672,475
2.000%, 11/15/41	1,305,000	936,439
2.000%, 02/15/50	4,745,000	3,158,947
2.000%, 08/15/51	6,755,000	4,466,216
1.875%, 02/15/41	935,000	665,128
1.875%, 02/15/51	325,000	208,724
1.875%, 11/15/51	3,200,000	2,047,375
1.625%, 11/15/50	4,615,000	2,779,997
1.375%, 11/15/40	2,815,000	1,842,176
1.250%, 05/15/50	625,000	340,723
1.125%, 05/15/40	605,000	383,891
1.125%, 08/15/40	1,255,000	789,081
U.S. Treasury Notes		
5.551%, US Treasury 3 Month Bill Money Market Yield +		
0.200%, 01/31/25(A)	156,490,000	156,817,870
5.378%, US Treasury 3 Month Bill Money Market Yield +		
0.037%, 07/31/24(A)	7,800,000	7,802,516
4.750%, 07/31/25	2,770,000	2,763,941
4.625%, 06/30/25	7,315,000	7,274,425
4.500%, 07/15/26	3,160,000	3,159,259
4.250%, 05/31/25	7,335,000	7,242,739
4.125%, 11/15/32	30,110,000	30,458,147
4.000%, 02/29/28	3,130,000	3,101,879
4.000%, 06/30/28	3,353,000	3,325,517
4.000%, 10/31/29	1,827,000	1,813,583
4.000%, 02/28/30	1,520,000	1,510,381
4.000%, 07/31/30	4,427,000	4,406,975
3.750%, 05/31/30	3,410,000	3,341,800
3.750%, 06/30/30	14,098,000	13,820,446
3.625%, 03/31/28	7,545,000	7,358,733
3.625%, 03/31/30	8,000,000	7,780,000
3.500%, 01/31/28	13,100,000	12,706,488
3.500%, 01/31/30	9,735,000	9,396,937
3.500%, 02/15/33	5,825,000	5,613,844
3.375%, 05/15/33	8,125,000	7,750,488
2.875%, 05/15/32	12,395,000	11,385,970
2.750%, 05/31/29	3,860,000	3,581,205
2.750%, 08/15/32	1,621,000	1,471,627
2.375%, 03/31/29	4,610,000	4,197,441
2.375%, 05/15/29	918,000	834,914
1.875%, 02/15/32	1,270,000	1,078,557
1.750%, 11/15/29	420,000	367,024
1.625%, 05/15/31	1,110,000	937,039
1.500%, 02/15/30	265,000	226,026
1.375%, 12/31/28	6,335,000	5,489,179
1.375%, 11/15/31	12,840,000	10,505,728
1.250%, 08/15/31	10,810,000	8,805,083
1.125%, 02/29/28	4,795,000	4,179,704
1.125%, 08/31/28	505,000	434,951
1.125%, 02/15/31	2,385,000	1,950,576
0.875%, 11/15/30	1,180,000	950,591
0.750%, 01/31/28	1,450,000	1,244,225
0.625%, 12/31/27	7,560,000	6,465,572

Catholic Responsible Investments

Bond Fund
 July 31, 2023
 (Unaudited)

U.S. TREASURY OBLIGATIONS — continued

	Face Amount	Value
0.625%, 05/15/30	\$ 595,000	\$ 474,768
Total U.S. Treasury Obligations (Cost \$487,933,122)		465,405,118

ASSET-BACKED SECURITIES — 5.2%

Automotive — 2.7%

American Credit Acceptance Receivables Trust, Ser 2022-2, CID 4.850%, 06/13/28 (B)	2,555,000	2,447,026
CAL Receivables 2022-1, Ser 2022-1, CIB 9.418%, SOFR30A + 4.350%, 10/15/26 (A)(B)	2,520,000	2,473,364
Credit Acceptance Auto Loan Trust 2020-3, Ser 2020-3A, CIC 2.280%, 02/15/30 (B)	1,200,000	1,166,089
Drive Auto Receivables Trust 2019-3, Ser 2019-3, CID 3.180%, 10/15/26	55,876	55,628
Drive Auto Receivables Trust 2020-2, Ser 2020-2, CID 3.050%, 05/15/28	2,200,000	2,160,039
Exeter Automobile Receivables Trust 2023-2, Ser 2023-2A, CID 6.320%, 08/15/29	2,140,000	2,109,138
Exeter Automobile Receivables Trust, Ser 2021-3A, CID 1.550%, 06/15/27	5,200,000	4,778,362
Exeter Automobile Receivables Trust, Ser 2022-2A, CID 4.560%, 07/17/28	3,200,000	3,053,967
Exeter Automobile Receivables Trust, Ser 2022-3A, CID 6.760%, 09/15/28	3,000,000	2,989,058
Exeter Automobile Receivables Trust, Ser 2022-5A, CID 7.400%, 02/15/29	3,945,000	3,994,168
Flagship Credit Auto Trust, Ser 2022-2, CID 5.800%, 04/17/28 (B)	2,110,000	2,044,055
Ford Credit Auto Owner Trust 2021-REV1, Ser 2021-1, CID 2.310%, 10/17/33 (B)	1,750,000	1,534,376
GLS Auto Receivables Issuer Trust 2021-4, Ser 2021-4A, CID 2.480%, 10/15/27 (B)	3,500,000	3,224,685

ASSET-BACKED SECURITIES — continued

	Face Amount	Value
GLS Auto Receivables Issuer Trust 2023-1, Ser 2023-1A, CID 7.010%, 01/16/29 (B)	\$ 1,415,000	\$ 1,425,186
GLS Auto Receivables Issuer Trust 2023-2, Ser 2023-2A, CID 6.310%, 03/15/29 (B)	1,100,000	1,084,170
GLS Auto Receivables Issuer Trust, Ser 2022-2A, CID 6.150%, 04/17/28 (B)	2,500,000	2,467,120
Octane Receivables Trust 2023- 1, Ser 2023-1A, CI C 6.370%, 09/20/29 (B)	895,000	879,624
Octane Receivables Trust 2023- 2, Ser 2023-2A, CI C 6.240%, 06/20/31 (B)	3,580,000	3,525,791
Santander Drive Auto Receivables Trust, Ser 2022-7, CIC 6.690%, 03/17/31	3,340,000	3,396,166
Tesla Auto Lease Trust, Ser 2021-A, CI B 1.020%, 03/20/25 (B)	1,000,000	983,870
Westlake Automobile Receivables Trust 2022-1, Ser 2022-1A, CID 3.490%, 03/15/27 (B)	345,000	328,834
Westlake Automobile Receivables Trust 2023-1, Ser 2023-1A, CID 6.790%, 11/15/28 (B)	1,925,000	1,921,740
Westlake Automobile Receivables Trust 2023-2, Ser 2023-2A, CID 7.010%, 11/15/28 (B)	2,340,000	2,337,739
		<u>50,380,195</u>

Other Asset-Backed Securities — 2.5%

AEP Texas Central Transition Funding III, Ser 2012-1, CI A3 2.845%, 03/01/26	46,028	44,831
DRIVEN BRANDS FUNDING, Ser 2019-1A, CIA2 4.641%, 04/20/49 (B)	3,495,300	3,281,709
GoodLeap Sustainable Home Solutions Trust 2021-5, Ser 2021-5CS, CI B 2.560%, 10/20/48 (B)	2,384,661	1,672,881
GoodLeap Sustainable Home Solutions Trust 2023-1, Ser 2023-1GS, CIA 5.520%, 02/22/55 (B)	1,744,238	1,651,848
GoodLeap Sustainable Home Solutions Trust, Ser 2022-3CS, CIB 5.500%, 07/20/49 (B)	1,250,000	1,060,127

Catholic Responsible Investments

Bond Fund
 July 31, 2023
 (Unaudited)

ASSET-BACKED SECURITIES — continued

	Face Amount	Value
GoodLeap Sustainable Home Solutions Trust, Ser 2022-4CS, CIB 5.550%, 11/20/54 (B)	\$ 1,118,000	\$ 959,411
Hertz Vehicle Financing III, Ser 2023-2A, CIA 5.570%, 09/25/29 (B)	2,000,000	1,976,876
Mosaic Solar Loan Trust, Ser 2022-1A, CIB 3.160%, 01/20/53 (B)	1,255,451	996,600
Navient Student Loan Trust 2016-1, Ser 2016-1A, CIA 5.884%, SOFR30A + 0.814%, 02/25/70 (A)(B)	377,809	371,977
Navient Student Loan Trust 2016-5, Ser 2016-5A, CIA 6.434%, SOFR30A + 1.364%, 06/25/65 (A)(B)	483,732	481,627
Navient Student Loan Trust 2016-6, Ser 2016-6A, CIA3 6.484%, SOFR30A + 1.414%, 03/25/66 (A)(B)	108,636	108,168
Navient Student Loan Trust 2018-2, Ser 2018-2A, CIA3 5.934%, SOFR30A + 0.864%, 03/25/67 (A)(B)	5,219,935	5,097,443
Navient Student Loan Trust 2021-1, Ser 2021-1A, CIA1B 5.784%, SOFR30A + 0.714%, 12/26/69 (A)(B)	4,758,005	4,626,445
Neuberger Berman Loan Advisers CLO, Ser 2022-47A, CIC 7.361%, TSFR3M + 2.050%, 04/14/35 (A)(B)	6,000,000	5,831,442
OneMain Financial Issuance Trust 2023-1, Ser 2023-1A, CIA 5.500%, 06/14/38 (B)	2,050,000	2,038,708
SBAP 2004-20K 1 4.880%, 11/01/24	1,044	1,026
SBAP 2006-20B 1 5.350%, 02/01/26	1,314	1,288
SBAP 2006-20C 1 5.570%, 03/01/26	1,182	1,160
SBAP 2007-20C 1 5.230%, 03/01/27	1,194	1,170
SLM Student Loan Trust 2004-3, Ser 2014-3A, CIA6B 5.866%, SOFR90A + 0.812%, 10/25/64 (A)(B)	2,897,462	2,842,016
SLM Student Loan Trust 2009-3, Ser 2009-3, CIA 5.934%, SOFR30A + 0.864%, 01/25/45 (A)(B)	1,845,057	1,767,022

ASSET-BACKED SECURITIES — continued

	Face Amount	Value
SMB Private Education Loan Trust 2017-B, Ser 2017-B, CIA2A 2.820%, 10/15/35 (B)	\$ 79,449	\$ 75,659
SMB Private Education Loan Trust 2018-A, Ser 2018-A, CIA2A 3.500%, 02/15/36 (B)	835,518	798,804
SMB Private Education Loan Trust 2023-B, Ser 2023-B, CIA1A 4.990%, 10/16/56 (B)	1,753,567	1,707,610
SOUND POINT CLO XXII, Ser 2021-1A, CICR 7.838%, TSFR3M + 2.512%, 01/20/32 (A)(B)	3,480,000	3,404,446
Sunnova Helios XI Issuer, Ser 2023-A, CIA 5.300%, 05/20/50 (B)	985,151	952,619
United States Small Business Administration 5.090%, 10/01/25	5,973	5,813
United States Small Business Administration, Ser 2003-20J, CI1 4.920%, 10/01/23	303	302
United States Small Business Administration, Ser 2003-20K, CI1 4.980%, 11/01/23	1,372	1,364
United States Small Business Administration, Ser 2004-20L, CI1 4.870%, 12/01/24	1,091	1,078
United States Small Business Administration, Ser 2005-20A, CI1 4.860%, 01/01/25	406	399
United States Small Business Administration, Ser 2005-20E, CI1 4.840%, 05/01/25	373	365
United States Small Business Administration, Ser 2005-20G, CI1 4.750%, 07/01/25	1,905	1,866
United States Small Business Administration, Ser 2005-20H, CI1 5.110%, 08/01/25	4,670	4,601
United States Small Business Administration, Ser 2006-20F, CI1 5.820%, 06/01/26	588	573

ASSET-BACKED SECURITIES — continued

	<u>Face Amount</u>	<u>Value</u>
United States Small Business Administration, Ser 2006-20G, C11 6.070%, 07/01/26	\$ 1,718	\$ 1,693
United States Small Business Administration, Ser 2006-20H, C11 5.700%, 08/01/26	1,359	1,340
United States Small Business Administration, Ser 2007-20D, C11 5.320%, 04/01/27	4,076	3,969
United States Small Business Administration, Ser 2007-20E, C11 5.310%, 05/01/27	1,469	1,435
United States Small Business Administration, Ser 2007-20F, C11 5.710%, 06/01/27	3,010	2,987
Vivint Solar Financing V, Ser 2018-1A, C1B 7.370%, 04/30/48 (B)	577,791	522,193
Vivint Solar Financing VII, Ser 2020-1A, C1A 2.210%, 07/31/51 (B)	1,337,886	1,030,422
Wellfleet CLO X, Ser 2021-XA, C1BR 7.788%, TSFR3M + 2.462%, 07/20/32 (A)(B)	2,000,000	<u>1,954,036</u> <u>45,287,349</u>
Total Asset-Backed Securities (Cost \$97,531,833)		<u>95,667,544</u>

MUNICIPAL BONDS — 2.5%

Alaska — 0.2%		
City of Port Lions Alaska 7.500%, 10/01/52	3,025,000	<u>3,130,985</u>
California — 1.1%		
California Health Facilities Financing Authority 3.034%, 06/01/34	1,865,000	1,554,919
2.984%, 06/01/33	3,090,000	2,612,013
City & County of San Francisco California Community Facilities District No. 2014-1 6.332%, 09/01/51	1,250,000	1,271,520
3.482%, 09/01/50	2,500,000	1,746,890
City of Los Angeles California, Ser A 5.000%, 09/01/42	2,500,000	2,375,960

MUNICIPAL BONDS — continued

	<u>Face Amount</u>	<u>Value</u>
City of Los Angeles Department of Airports Customer Facility Charge Revenue, RB 3.258%, 05/15/30	\$ 2,250,000	\$ 2,022,341
3.158%, 05/15/29	1,000,000	908,868
City of San Francisco California Public Utilities Commission Water Revenue, Ser E 2.825%, 11/01/41	1,000,000	766,493
Los Angeles Unified School District, Ser RY 6.758%, 07/01/34	100,000	111,849
Regents of the University of California Medical Center Pooled Revenue 4.563%, 05/15/53	600,000	546,824
State of California 7.625%, 03/01/40	40,000	49,511
7.550%, 04/01/39	100,000	124,362
7.500%, 04/01/34	675,000	810,282
7.300%, 10/01/39	625,000	745,760
Tuolumne Wind Project Authority 6.918%, 01/01/34	1,100,000	<u>1,196,574</u> <u>16,844,166</u>
Connecticut — 0.1%		
Connecticut Green Bank 2.900%, 11/15/35	2,500,000	2,028,865
Hartford County Metropolitan District Clean Water Project Revenue, Ser S 2.952%, 11/01/42	270,000	<u>198,835</u> <u>2,227,700</u>
District of Columbia — 0.1%		
District of Columbia 2.932%, 04/01/33	1,590,000	<u>1,318,770</u>
Florida — 0.1%		
Florida Development Finance, RB 7.250%, 07/01/57 (A)(B)	2,500,000	<u>2,551,179</u>
Hawaii — 0.1%		
State of Hawaii Department of Business Economic Development & Tourism, Ser A-2, RB 3.242%, 01/01/31	990,831	<u>943,069</u>
Illinois — 0.1%		
State of Illinois 5.100%, 06/01/33	1,850,000	<u>1,809,723</u>
Massachusetts — 0.0%		
Massachusetts Housing Finance Agency, Ser 226-SOCIAL 5.562%, 12/01/52	500,000	<u>496,966</u>
Montana — 0.0%		
County of Gallatin Montana, RB 11.500%, 09/01/27 (B)	500,000	<u>521,349</u>

MUNICIPAL BONDS — continued

	Face Amount	Value
New Hampshire — 0.0%		
New Hampshire Business Finance Authority		
5.500%, 07/01/33 (A)(B).....	\$ 850,000	\$ 850,000
New Jersey — 0.2%		
New Jersey Economic Development Authority		
4.934%, 03/01/25	750,000	741,256
New Jersey Housing & Mortgage Finance Agency, Ser C		
3.100%, 11/01/40	3,100,000	2,317,657
New Jersey Turnpike Authority		
7.414%, 01/01/40	275,000	339,136
7.102%, 01/01/41	925,000	1,111,865
		<u>4,509,914</u>
New York — 0.2%		
Metropolitan Transportation Authority, Ser C2		
5.175%, 11/15/49	1,250,000	1,145,019
New York State Energy Research & Development Authority, Ser A		
4.871%, 04/01/37	2,820,000	2,504,092
		<u>3,649,111</u>
Ohio — 0.1%		
American Municipal Power, Sub-Ser		
6.449%, 02/15/44	1,740,000	1,923,733
Pennsylvania — 0.1%		
Redevelopment Authority of the City of Philadelphia, Ser A		
3.172%, 09/01/41	2,000,000	1,476,645
South Dakota — 0.0%		
South Dakota Housing Development Authority, Ser E, RB		
5.460%, 05/01/53	295,000	292,611
Wisconsin — 0.1%		
County of Fond Du Lac Wisconsin		
5.569%, 11/01/51 (B)	2,350,000	2,176,919
Total Municipal Bonds (Cost \$46,007,004)		<u>44,722,840</u>

PREFERRED STOCK — 0.2%

	Shares	Value
PREFERRED STOCK — 0.2%		
Citigroup Capital XIII, 12.001%, TSFR3M + 6.632%, 10/30/40 (A).....	108,715	3,151,648
Total Preferred Stock (Cost \$2,861,568)		<u>3,151,648</u>

BANK LOAN OBLIGATION — 0.1%

	Face Amount	Value
ECOLOGICAL SERVICES & EQUIPMENT — 0.1%		
Terraform Power		
Operating Specified Refinancing Term Loan		
7.842%, CME Term SOFR + 2.500%, 05/21/29 (A)	\$ 2,487,437	\$ 2,462,563
Total Bank Loan Obligation (Cost \$2,481,394)		<u>2,462,563</u>

U.S. GOVERNMENT AGENCY OBLIGATION — 0.0%

United States International Development Finance		
1.790%, 10/15/29.....	374,735	335,153
Total U.S. Government Agency Obligation (Cost \$352,048)		<u>335,153</u>

SHORT-TERM INVESTMENT — 0.1%

	Shares	Value
State Street Institutional US Government Money Market Fund, Premier Class, 5.190% (F)	943,470	943,470
Total Short-Term Investments (Cost \$943,470)		<u>943,470</u>
Total Investments in Securities— 97.7% (Cost \$1,897,552,373)		<u>\$ 1,784,880,522</u>

Percentages are based on Nest Assets of \$1,827,657,717.

A list of the open futures contracts held by the Fund at July 31, 2023, is as follows:

Type of Contract	Number of Contracts	Expiration Date	Notional Amount	Value	Unrealized Depreciation
Long					
Contracts					
U.S. 5-Year Treasury Note ..	1,000	Sept-2023	\$274,413,003	\$271,323,594	\$(3,089,409)
U.S. 10-Year Ultra Treasury Note ..	1,000	Sept-2023	44,650,569	43,752,156	(898,413)
			<u>319,063,572</u>	<u>315,075,750</u>	<u>(3,987,822)</u>

Real Estate Investment Trust.

- (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 may be sold only to dealers in the program or other "accredited investors". The total value of these securities at July 31, 2023 was \$273,016,043 and represented 14.9% of Net Assets.*
- (C) *Zero coupon security.*
- (D) *Perpetual security with no stated maturity date.*
- (E) *This security or a partial position of this security is on loan at July 31, 2023. The total market value of securities on loan at July 31, 2023 was \$919,960.*
- (F) *This security was purchased with cash collateral received from securities lending. The total was of such securities as of July 31, 2023, was \$943,470.*

CI — Class

CLO — Collateralized Loan Obligation

DA C — Designated Activity Company

FHLMC — Federal Home Loan Mortgage Corporation

FNMA — Federal National Mortgage Association

GNMA — Government National Mortgage Association

H15T1Y — US Treas Yield Curve Rate T Note Const Mat 1 Yr

H15T5Y — US Treas Yield Curve Rate T Note Const Mat 5 Yr

LIBOR — London Interbank Offered Rate

MTN — Medium Term Note

PJSC — Public Joint Stock Company

REMIC — Real Estate Mortgage Investment Conduit

RFUCCT1Y — Refinitiv USD IBOR Consumer Cash Fallbacks Term 1 Year

RB — Revenue Bond

Ser — Series

SOFR — Secured Overnight Financing Rate

SOFR30A — Secured Overnight Financing Rate 30-day Average

SOFRINDX — Secured Overnight Financing Rate Index

TSFR1M — Term Structured Financing Rate 1 Month Average

TSFR3M — Term Structured Financing Rate 3 Month Average

USD — United States Dollar

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-001-0400