

SCHEDULE OF INVESTMENTS**ASSET-BACKED SECURITIES — 29.7%**

	Face Amount	Value
Automotive — 23.4%		
Ally Auto Receivables Trust, Ser 2022-3, CI A2 5.290%, 06/16/25	\$ 77,531	\$ 77,412
American Credit Acceptance Receivables Trust, Ser 2022-2, CI A 2.660%, 02/13/26 (A)	1,823	1,821
American Credit Acceptance Receivables Trust, Ser 2022-3, CI A 4.120%, 02/13/26 (A)	8,798	8,775
American Credit Acceptance Receivables Trust, Ser 2023-1, CI A 5.450%, 09/14/26 (A)	152,438	151,758
American Credit Acceptance Receivables Trust, Ser 2023-2, CI A 5.890%, 10/13/26 (A)	90,412	90,147
AmeriCredit Automobile Receivables Trust, Ser 2019-2, CI C 2.740%, 04/18/25	69,814	69,576
AmeriCredit Automobile Receivables Trust, Ser 2020-3, CI A3 0.530%, 06/18/25	8,695	8,668
AmeriCredit Automobile Receivables Trust, Ser 2021-1, CI A3 0.370%, 08/18/25	45,842	45,535
AmeriCredit Automobile Receivables Trust, Ser 2022-1, CI A2 2.050%, 01/20/26	106,832	106,378
AmeriCredit Automobile Receivables Trust, Ser 2022-2, CI A2A 4.200%, 12/18/25	269,195	267,193
AmeriCredit Automobile Receivables Trust, Ser 2023-1, CI A1 5.154%, 03/18/24	44,841	44,828
ARI Fleet Lease Trust, Ser 2020- A, CI A3 1.800%, 08/15/28 (A)	187,887	186,161
ARI Fleet Lease Trust, Ser 2021- A, CI A2 0.370%, 03/15/30 (A)	184,292	182,597
ARI Fleet Lease Trust, Ser 2023- A, CI A1 5.426%, 04/15/24 (A)	149,671	149,574

ASSET-BACKED SECURITIES — continued

	Face Amount	Value
BMW Vehicle Lease Trust, Ser 2021-2, CI A4 0.430%, 01/27/25	\$ 400,000	\$ 390,629
BMW Vehicle Owner Trust, Ser 2022-A, CI A2B 5.589%, SOFR30A + 0.520%, 12/26/24 (B)	20,631	20,636
BMW Vehicle Owner Trust, Ser 2023-A, CI A1 5.593%, 07/25/24	260,000	260,039
CarMax Auto Owner Trust, Ser 2022-2, CI A2B 5.668%, SOFR30A + 0.600%, 05/15/25 (B)	16,130	16,130
CarMax Auto Owner Trust, Ser 2023-1, CI A1 4.964%, 02/15/24	9,468	9,464
CarMax Auto Owner Trust, Ser 2023-2, CI A1 5.508%, 05/15/24	85,133	85,118
CarMax Auto Owner Trust, Ser 2023-3, CI A1 5.631%, 07/15/24	115,000	115,023
Carvana Auto Receivables Trust, Ser 2021-N2, CI A1 0.320%, 03/10/28	1,314	1,311
Chesapeake Funding II, Ser 2020-1A, CI A1 0.870%, 08/15/32 (A)	327,618	325,700
CPS Auto Receivables Trust, Ser 2019-D, CI D 2.720%, 09/15/25 (A)	42,282	42,174
CPS Auto Receivables Trust, Ser 2020-A, CI D 2.900%, 12/15/25 (A)	124,316	124,060
CPS Auto Receivables Trust, Ser 2022-C, CI A 4.180%, 04/15/30 (A)	42,170	41,872
CPS Auto Receivables Trust, Ser 2023-A, CI A 5.540%, 03/16/26 (A)	152,269	151,679
CPS Auto Receivables Trust, Ser 2023-C, CI A 6.130%, 09/15/26 (A)	120,000	120,023
Credit Acceptance Auto Loan Trust, Ser 2021-3A, CI A 1.000%, 05/15/30 (A)	309,198	301,818
Donlen Fleet Lease Funding 2, Ser 2021-2, CI A1 5.552%, ICE LIBOR USD 1 Month + 0.330%, 12/11/34 (A)(B)	75,300	75,132

ASSET-BACKED SECURITIES — continued

	Face Amount	Value
Drive Auto Receivables Trust, Ser 2020-2, CI C 2.280%, 08/17/26	\$ 15,111	\$ 15,075
Drive Auto Receivables Trust, Ser 2021-1, CI C 1.020%, 06/15/27	81,316	80,053
Drive Auto Receivables Trust, Ser 2021-3, CI B 1.110%, 05/15/26	157,576	156,019
DT Auto Owner Trust, Ser 2022- 1A, CI A 1.580%, 04/15/26 (A)	240,799	238,730
DT Auto Owner Trust, Ser 2023- 2A, CI A 5.880%, 04/15/27 (A)	312,172	311,206
DT Auto Owner Trust, Ser 2023- 3A, CI A 6.290%, 08/16/27 (A)	105,000	105,037
Enterprise Fleet Financing, Ser 2020-1, CI A3 1.860%, 12/22/25 (A)	374,846	369,793
Enterprise Fleet Financing, Ser 2020-2, CI A2 0.610%, 07/20/26 (A)	151,034	148,880
Enterprise Fleet Financing, Ser 2021-2, CI A2 0.480%, 05/20/27 (A)	299,837	289,664
Enterprise Fleet Financing, Ser 2023-1, CI A1 5.330%, 03/20/24 (A)	89,388	89,301
Enterprise Fleet Financing, Ser 2023-2, CI A1 5.793%, 06/20/24 (A)	183,428	183,456
Exeter Automobile Receivables Trust, Ser 2021-3A, CI B 0.690%, 01/15/26	20,206	20,110
Exeter Automobile Receivables Trust, Ser 2022-4A, CI A3 4.330%, 02/17/26	189,681	189,160
Exeter Automobile Receivables Trust, Ser 2022-5A, CI A2 5.290%, 01/15/25	113,796	113,742
Exeter Automobile Receivables Trust, Ser 2023-1A, CI A2 5.610%, 06/16/25	58,924	58,867
Exeter Automobile Receivables Trust, Ser 2023-2A, CI A1 5.592%, 05/15/24	24,237	24,241
Exeter Automobile Receivables Trust, Ser 2023-2A, CI A2 5.870%, 11/17/25	110,000	109,912
Exeter Automobile Receivables Trust, Ser 2023-3A, CI A2 6.110%, 09/15/25	130,000	130,027

ASSET-BACKED SECURITIES — continued

	Face Amount	Value
Flagship Credit Auto Trust, Ser 2020-3, CI B 1.410%, 09/15/26 (A).....	\$ 38,361	\$ 38,268
Flagship Credit Auto Trust, Ser 2021-2, CI A 0.370%, 12/15/26 (A).....	46,436	46,107
Flagship Credit Auto Trust, Ser 2022-1, CI A 1.790%, 10/15/26 (A).....	158,495	154,703
Flagship Credit Auto Trust, Ser 2023-2, CI A1 5.420%, 05/15/24 (A).....	141,446	141,461
Ford Credit Auto Lease Trust, Ser 2021-B, CI A3 0.370%, 10/15/24	156,475	155,765
Ford Credit Auto Lease Trust, Ser 2022-A, CI A2B 5.668%, SOFR30A + 0.600%, 10/15/24 (B).....	7,689	7,690
Ford Credit Auto Lease Trust, Ser 2023-A, CI A1 4.959%, 02/15/24	968	968
Ford Credit Auto Owner Trust, Ser 2023-A, CI A1 5.028%, 04/15/24	44,124	44,108
Ford Credit Auto Owner Trust, Ser 2023-B, CI A1 5.517%, 07/15/24	353,424	353,417
Foursight Capital Automobile Receivables Trust, Ser 2023-2, CI A1 5.624%, 07/15/24 (A).....	100,000	100,017
GLS Auto Receivables Issuer Trust, Ser 2021-2A, CI B 0.770%, 09/15/25 (A).....	12,877	12,844
GLS Auto Receivables Issuer Trust, Ser 2023-2A, CI A1 5.431%, 05/15/24 (A).....	113,235	113,232
GM Financial Automobile Leasing Trust, Ser 2021-2, CI A4 0.410%, 05/20/25	200,000	198,670
GM Financial Automobile Leasing Trust, Ser 2021-3, CI A3 0.390%, 10/21/24	292,218	288,887
GM Financial Automobile Leasing Trust, Ser 2022-2, CI A2 2.930%, 10/21/24	53,645	53,326
GM Financial Automobile Leasing Trust, Ser 2023-2, CI A1 5.452%, 05/20/24	65,180	65,165
GM Financial Consumer Automobile Receivables Trust, Ser 2023-1, CI A1 4.890%, 01/16/24	21,256	21,249

ASSET-BACKED SECURITIES — continued

	Face Amount	Value
GM Financial Consumer Automobile Receivables Trust, Ser 2023-2, CI A1 5.186%, 04/16/24	\$ 109,467	\$ 109,418
GM Financial Consumer Automobile Receivables Trust, Ser 2023-3, CI A1 5.560%, 07/16/24	276,000	276,028
Honda Auto Receivables Owner Trust, Ser 2021-1, CI A3 0.270%, 04/21/25	252,439	247,255
Hyundai Auto Lease Securitization Trust, Ser 2021- B, CI A3 0.330%, 06/17/24 (A)	50,316	50,165
Hyundai Auto Lease Securitization Trust, Ser 2022- B, CI A2B 5.688%, SOFR30A + 0.620%, 10/15/24 (A)(B)	38,309	38,309
Hyundai Auto Lease Securitization Trust, Ser 2023- A, CI A2A 5.200%, 04/15/25 (A)	91,452	91,126
Hyundai Auto Lease Securitization Trust, Ser 2023- B, CI A1 5.250%, 05/15/24 (A)	149,265	149,219
Hyundai Auto Receivables Trust, Ser 2019-B, CI B 2.210%, 04/15/25	100,000	99,275
Hyundai Auto Receivables Trust, Ser 2023-A, CI A1 5.167%, 04/15/24	125,350	125,301
Hyundai Auto Receivables Trust, Ser 2023-B, CI A1 5.581%, 07/15/24	202,000	202,021
Mercedes-Benz Auto Lease Trust, Ser 2021-B, CI A3 0.400%, 11/15/24	148,775	146,827
Nissan Auto Lease Trust, Ser 2023-B, CI A1 5.475%, 07/15/24	267,585	267,565
Nissan Auto Receivables Owner Trust, Ser 2020-A, CI A3 1.380%, 12/16/24	80,468	80,013
Nissan Auto Receivables Owner Trust, Ser 2023-A, CI A1 5.424%, 05/15/24	75,230	75,211
Porsche Financial Auto Securitization Trust, Ser 2023- 1A, CI A1 5.365%, 05/22/24 (A)	150,046	149,997

ASSET-BACKED SECURITIES — continued

	Face Amount	Value
Santander Drive Auto Receivables Trust, Ser 2020-4, CI C 1.010%, 01/15/26	\$ 65,177	\$ 65,028
Santander Drive Auto Receivables Trust, Ser 2021-1, CI C 0.750%, 02/17/26	59,419	59,052
Santander Drive Auto Receivables Trust, Ser 2022-2, CI A3 2.980%, 10/15/26	225,261	222,982
Santander Drive Auto Receivables Trust, Ser 2022-4, CI A2 4.050%, 07/15/25	16,128	16,115
Santander Drive Auto Receivables Trust, Ser 2022-5, CI A2 3.980%, 01/15/25	70,982	70,930
Santander Drive Auto Receivables Trust, Ser 2022-5, CI A3 4.110%, 08/17/26	225,000	223,085
Santander Drive Auto Receivables Trust, Ser 2022-6, CI A2 4.370%, 05/15/25	24,492	24,458
Santander Drive Auto Receivables Trust, Ser 2023-1, CI A2 5.360%, 05/15/26	297,655	296,948
Santander Drive Auto Receivables Trust, Ser 2023-3, CI A2 6.080%, 08/17/26	40,000	40,000
SFS Auto Receivables Securitization Trust, Ser 2023- 1A, CI A1 5.566%, 07/22/24 (A).....	259,059	259,036
Tesla Auto Lease Trust, Ser 2023-A, CI A1 5.634%, 07/22/24 (A).....	115,000	115,026
Toyota Auto Receivables Owner Trust, Ser 2023-B, CI A1 5.225%, 05/15/24	177,221	177,153
Toyota Lease Owner Trust, Ser 2021-B, CI A3 0.420%, 10/21/24 (A).....	153,086	151,712
Toyota Lease Owner Trust, Ser 2023-A, CI A1 5.388%, 04/22/24 (A).....	44,787	44,774

ASSET-BACKED SECURITIES — continued

	Face Amount	Value
United Auto Credit Securitization Trust, Ser 2022-2, CI A 4.390%, 04/10/25 (A)	\$ 35,778	\$ 35,699
United Auto Credit Securitization Trust, Ser 2023-1, CI A 5.570%, 07/10/25 (A)	87,881	87,693
Volkswagen Auto Loan Enhanced Trust, Ser 2023-1, CI A1 5.498%, 06/20/24	142,661	142,647
Westlake Automobile Receivables Trust, Ser 2019-3A, CI D 2.720%, 11/15/24 (A)	283	283
Westlake Automobile Receivables Trust, Ser 2021-1A, CI B 0.640%, 03/16/26 (A)	20,275	20,247
Westlake Automobile Receivables Trust, Ser 2023-1A, CI A1 5.046%, 01/16/24 (A)	33,982	33,969
Westlake Automobile Receivables Trust, Ser 2023-2A, CI A1 5.266%, 03/15/24 (A)	75,994	75,947
World Omni Auto Receivables Trust, Ser 2022-B, CI A2B 5.638%, SOFR30A + 0.570%, 10/15/25 (B)	29,928	29,939
World Omni Auto Receivables Trust, Ser 2023-A, CI A1 4.867%, 02/15/24	50,348	50,331
World Omni Automobile Lease Securitization, Ser 2023-A, CI A1 5.217%, 05/15/24	66,418	66,403
		<u>12,317,568</u>
Other Asset-Backed Securities — 6.3%		
BHG Securitization Trust, Ser 2022-C, CI A 5.320%, 10/17/35 (A)	63,640	62,967
CCG Receivables Trust, Ser 2023-1, CI A1 5.395%, 03/14/24 (A)	120,189	120,108
CNH Equipment Trust, Ser 2023-A, CI A1 5.425%, 05/15/24	129,005	128,934
Dell Equipment Finance Trust, Ser 2021-2, CI A3 0.530%, 12/22/26 (A)	306,358	300,452
Dell Equipment Finance Trust, Ser 2023-1, CI A1 5.456%, 03/22/24 (A)	146,425	146,382

ASSET-BACKED SECURITIES — continued

	Face Amount	Value
Dell Equipment Finance Trust, Ser 2023-2, CI A1 5.643%, 06/24/24 (A)	\$ 96,931	\$ 96,943
DLLAA, Ser 2023-1A, CI A1 5.631%, 08/20/24 (A)	120,000	120,023
DLLAD, Ser 2023-1A, CI A1 5.014%, 02/20/24 (A)	54,044	54,004
DLLMT, Ser 2023-1A, CI A1 5.533%, 05/20/24 (A)	128,837	128,787
GreatAmerica Leasing Receivables, Ser 2023-1, CI A1 5.519%, 06/14/24 (A)	121,799	121,760
HPEFS Equipment Trust, Ser 2023-1A, CI A1 5.450%, 03/20/24 (A)	110,727	110,638
Kubota Credit Owner Trust, Ser 2023-1A, CI A1 5.292%, 03/15/24 (A)	35,615	35,586
Kubota Credit Owner Trust, Ser 2023-2A, CI A1 5.622%, 07/15/24 (A)	100,000	100,023
MMAF Equipment Finance, Ser 2020-BA, CI A3 0.490%, 08/14/25 (A)	329,285	318,876
MMAF Equipment Finance, Ser 2022-B, CI A1 4.924%, 12/01/23 (A)	18,537	18,532
MMAF Equipment Finance, Ser 2023-A, CI A1 5.713%, 08/09/24 (A)	540,000	540,098
PFS Financing, Ser 2021-A, CI A 0.710%, 04/15/26 (A)	350,000	336,876
Verizon Owner Trust, Ser 2020-B, CI B 0.680%, 02/20/25	375,000	370,717
Volvo Financial Equipment, Ser 2019-2A, CI A4 2.140%, 09/16/24 (A)	188,691	188,394
		<u>3,300,100</u>
Total Asset-Backed Securities (Cost \$15,587,201)		15,617,668

U.S. TREASURY OBLIGATIONS — 26.1%

U.S. Treasury Bills		
5.321%, 10/19/23(C)	500,000	494,229
5.308%, 09/07/23(C)	800,000	795,672
5.272%, 08/31/23(C)	525,000	522,700
5.201%, 08/17/23(C)	2,500,000	2,494,175
5.173%, 08/10/23(C)	2,900,000	2,896,182
5.161%, 08/08/23(C)	1,400,000	1,398,575
5.140%, 10/05/23(C)	2,247,600	2,226,261
5.014%, 11/09/23(C)	1,447,200	1,425,984

U.S. TREASURY OBLIGATIONS — continued

	Face Amount	Value
0.000%, 08/29/23(D)	\$ 525,000	\$ 522,852
0.000%, 11/28/23(D)	1,000,000	982,514
Total U.S. Treasury Obligations (Cost \$13,761,713)		13,759,144

U.S. GOVERNMENT AGENCY OBLIGATIONS — 19.5%

FHLB DN 5.219%, 08/23/23(C)	700,000	697,835
FHLB DN 5.070%, 09/06/23(C)	1,400,000	1,392,881
FHLB DN 5.054%, 10/20/23(C)	1,575,000	1,557,209
FHLB DN 5.054%, 08/11/23(C)	1,400,000	1,398,030
FHLB DN 5.013%, 08/16/23(C)	1,487,000	1,483,862
FHLB DN 4.936%, 10/11/23(C)	1,525,000	1,509,702
FHLB DN 4.919%, 09/29/23(C)	1,136,000	1,126,549
FHLB DN 4.919%, 10/13/23(C)	375,000	371,133
FHLB DN 4.829%, 08/04/23(C)	750,000	749,683
Total U.S. Government Agency Obligations (Cost \$10,289,243)		10,286,884

COMMERCIAL PAPER — 14.0%

AT&T Inc 6.035%, 03/19/24(C)	550,000	529,421
Australia & New Zealand Bank Group 5.847%, 04/22/24(C)	750,000	719,366
Banco Santander 5.388%, 09/01/23(C)	200,000	199,045
BNP Paribas 5.354%, 12/05/23(C)	400,000	392,214
BofA Securities 5.375%, 10/13/23(C)	250,000	247,197
BPC Disc 5.515%, 03/06/24(C)	400,000	386,179
Cooperatieve Rabobank UA 5.215%, 09/15/23(C)	375,000	372,477
Credit Agricole 5.329%, 08/01/23(C)	250,000	249,963
HSBC USA Inc 5.734%, 01/05/24(C)	300,000	292,416

COMMERCIAL PAPER — continued

	Face Amount	Value
Macquarie Bank Ltd 5.523%, 01/17/12(C)	\$ 250,000	\$ 243,355
5.374%, 11/15/23(C)	250,000	245,906
MUFG BLK Ltd 5.419%, 10/16/23(C)	250,000	247,096
Natixis 5.400%, 10/06/23(C)	300,000	297,007
Nederlandse Waterschapsbank 5.302%, 08/21/23(C)	525,000	523,367
Royal Bank 5.329%, 09/26/23(C)	345,000	342,069
5.265%, 08/14/23(C)	250,000	249,484
Skandinaviska Enskilda Banken 5.462%, 08/01/23(C)	400,000	399,941
Societe Generale 5.432%, 01/18/24(C)	370,000	360,190
5.322%, 09/15/23(C)	250,000	248,310
Standard Chartered Bank 5.405%, 11/15/23(C)	250,000	245,962
Svenska Handelsbanked 5.752%, 01/24/24(C)	250,000	243,103
Westpav Banking 5.795%, 04/18/24(C)	350,000	335,809
Total Commercial Paper (Cost \$7,375,041)		7,369,877

CORPORATE OBLIGATIONS — 10.9%**CONSUMER DISCRETIONARY — 0.3%**

Starbucks 5.547%, SOFRINDX + 0.420%, 02/14/24(B)	175,000	175,008
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CONSUMER STAPLES — 0.3%

Daimler Truck Finance North America 6.274%, U.S. SOFR + 1.000%, 04/05/24(A)(B) ...	175,000	175,310
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ENERGY — 0.7%

Enbridge 5.768%, SOFRINDX + 0.630%, 02/16/24(B)	250,000	250,111
Gray Oak Pipeline 2.000%, 09/15/23(A)	117,000	116,295
		366,406

FINANCIALS — 7.9%

American Express 6.065%, SOFRINDX + 0.720%, 05/03/24(B)	150,000	150,227
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CORPORATE OBLIGATIONS — continued

	Face Amount	Value
FINANCIALS — continued		
Bank of Montreal MTN		
5.912%, SOFRINDX +		
0.710%, 03/08/24(B).....	\$ 300,000	\$ 300,258
Credit Suisse NY		
5.499%, SOFRINDX +		
0.380%, 08/09/23(B).....	300,000	299,756
Deutsche Bank NY		
5.611%, U.S. SOFR +		
0.500%, 11/08/23(B).....	225,000	224,520
0.962%, 11/08/23	250,000	246,478
Five Corners Funding Trust		
4.419%, 11/15/23(A)	425,000	422,528
Goldman Sachs Group		
1.217%, 12/06/23	275,000	270,441
Morgan Stanley MTN		
5.593%, U.S. SOFR +		
0.466%, 11/10/23(B).....	117,000	116,945
New York Life Global Funding MTN		
5.620%, SOFRINDX +		
0.430%, 06/06/24(A)(B)	300,000	300,033
Pacific Life Global Funding II		
5.990%, SOFRINDX +		
0.800%, 12/06/24(A)(B)	300,000	298,696
Toronto-Dominion Bank MTN		
5.542%, U.S. SOFR +		
0.355%, 03/04/24(B).....	175,000	174,763
3.250%, 03/11/24	217,000	213,613
2.350%, 03/08/24	475,000	465,460
Truist Bank		
5.506%, U.S. SOFR +		
0.200%, 01/17/24(B).....	650,000	645,749
		<u>4,129,467</u>
INDUSTRIALS — 1.0%		
Caterpillar Financial Services MTN		
5.577%, U.S. SOFR +		
0.450%, 11/13/23(B).....	200,000	200,125
5.455%, U.S. SOFR +		
0.170%, 01/10/24(B).....	175,000	174,912
Protective Life Global Funding		
6.258%, U.S. SOFR +		
1.050%, 12/11/24(A)(B)	150,000	150,640
		<u>525,677</u>
UTILITIES — 0.7%		
National Rural Utilities Cooperative Finance MTN		
5.508%, U.S. SOFR +		
0.400%, 08/07/23(B).....	225,000	224,994

CORPORATE OBLIGATIONS — continued

	Face Amount	Value
UTILITIES — continued		
ONE Gas		
3.610%, 02/01/24	\$ 160,000	\$ 157,981
		<u>382,975</u>
Total Corporate Obligations (Cost \$5,762,595)		5,754,843
REPURCHASE AGREEMENTS — 3.2%		
Citi		
5.270%, dated 07/31/23, to be repurchased on 08/01/23, repurchase price \$500,073, (collateralized by U.S. Treasury Obligations, ranging in par value \$100 - \$501,500, 0.00% - 4.75%, 04/18/2024 – 07/31/2028; with total market value \$510,082).....	500,000	500,000
Gold Triparty Mortgage		
5.290%, dated 07/31/23, to be repurchased on 08/01/23, repurchase price \$600,088, (collateralized by U.S. Treasury Obligations, ranging in par value \$553,678 - \$584,600, 0.00% - 4.00%, 08/01/2023 – 09/15/2040; with total market value \$612,072).....	600,000	600,000
Socgen Triparty		
5.280%, dated 07/31/23, to be repurchased on 08/01/23, repurchase price \$600,088, (collateralized by a U.S. Treasury Obligation, par value \$618,700, 0.00%, 10/12/2023; with total market value \$612,077).....	600,000	600,000
Total Repurchase Agreements (Cost \$1,700,000)		1,700,000
CERTIFICATE OF DEPOSIT — 0.5%		
Natixis		
5.150%, 11/02/23	250,000	249,606
Total Certificate of Deposit (Cost \$249,904)		249,606
Total Investments in Securities— 103.9% (Cost \$54,725,697).....		<u>\$ 54,738,022</u>

Percentages are based on Net Assets of \$52,691,300.

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- (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, 2023 was \$10,354,808 and represented 19.7% 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) Interest rate represents the security's effective yield at the time of purchase.
- (D) Zero coupon security.

CI — Class

DN— Discount Note

FHLB — Federal Home Loan Bank

ICE— Intercontinental Exchange

LIBOR— London Interbank Offered Rate

Ltd. — Limited

MTN — Medium Term Note

Ser — Series

SOFRINDEX — Secured Overnight Financing Rate Index

SOFR30A — Secured Overnight Financing Rate 30-day Average

USD — U.S. Dollar

U.S. SOFR — United States Secured Overnight Financing Rate

CRI-QH-001-0400