

**SCHEDULE OF INVESTMENTS**

January 31, 2022

**Government Fund**

Sector Weightings (Unaudited)\*:

██████████	46.3% Repurchase Agreements
██████████	34.5% U.S. Government Agency Obligations
██████████	19.2% U.S. Treasury Obligations

\*Percentages are based on total investments.

Description	Face Amount (Thousands)	Value (\$ Thousands)
<b>U.S. GOVERNMENT AGENCY OBLIGATIONS — 34.7%</b>		
FFCB		
0.450%, VAR U.S. SOFR + 0.400%, 04/01/2022	\$ 50,000	\$ 50,000
0.100%, VAR U.S. SOFR + 0.050%, 05/05/2022	45,000	45,000
0.090%, VAR U.S. SOFR + 0.040%, 07/11/2022	44,820	44,824
0.260%, VAR US Federal Funds Effective Rate + 0.180%, 07/20/2022	102,845	102,840
0.145%, VAR U.S. SOFR + 0.095%, 09/02/2022	25,560	25,560
0.095%, VAR U.S. SOFR + 0.045%, 09/08/2022	45,205	45,209
0.110%, VAR U.S. SOFR + 0.060%, 10/21/2022	61,265	61,265
0.075%, VAR U.S. SOFR + 0.025%, 01/12/2023	80,110	80,106
0.110%, VAR U.S. SOFR + 0.060%, 01/13/2023	17,055	17,055
0.110%, VAR U.S. SOFR + 0.060%, 01/20/2023	28,830	28,830
0.105%, VAR U.S. SOFR + 0.055%, 02/09/2023	50,000	50,000
0.100%, VAR U.S. SOFR + 0.050%, 02/17/2023	35,350	35,350
0.090%, VAR U.S. SOFR + 0.040%, 03/10/2023	24,905	24,909
0.085%, VAR U.S. SOFR + 0.035%, 07/12/2023	6,900	6,900
0.100%, VAR U.S. SOFR + 0.050%, 07/20/2023	69,555	69,555
0.100%, VAR U.S. SOFR + 0.050%, 08/22/2023	45,640	45,640
0.095%, VAR U.S. SOFR + 0.045%, 10/16/2023	56,020	56,020
0.110%, VAR U.S. SOFR + 0.060%, 11/22/2023	58,535	58,535
0.105%, VAR U.S. SOFR + 0.055%, 01/10/2024	9,660	9,660
FFCB DN (A)		
0.040%, 02/10/2022	69,100	69,099
0.050%, 04/28/2022	45,000	44,995
0.060%, 05/27/2022	2,700	2,700
0.401%, 11/01/2022	37,490	37,376

Description	Face Amount (Thousands)	Value (\$ Thousands)
<b>U.S. GOVERNMENT AGENCY OBLIGATIONS (continued)</b>		
FHLB		
0.050%, 02/07/2022	\$ 20,490	\$ 20,490
0.170%, VAR U.S. SOFR + 0.120%, 02/28/2022	41,190	41,190
0.055%, 03/22/2022	85,955	85,955
0.060%, VAR U.S. SOFR + 0.010%, 03/28/2022	6,210	6,210
0.060%, 03/29/2022	23,235	23,234
0.050%, 03/29/2022	250,000	250,000
0.060%, VAR U.S. SOFR + 0.010%, 03/30/2022	10,380	10,380
0.115%, VAR U.S. SOFR + 0.065%, 04/28/2022	13,950	13,950
0.055%, 05/23/2022	37,065	37,064
0.060%, VAR U.S. SOFR + 0.010%, 09/06/2022	46,620	46,620
0.065%, VAR U.S. SOFR + 0.015%, 12/16/2022	90,905	90,905
FHLB DN (A)		
0.050%, 02/08/2022	21,990	21,990
0.050%, 02/11/2022	83,800	83,799
0.052%, 02/14/2022	159,305	159,302
0.045%, 02/15/2022	116,465	116,463
0.045%, 02/16/2022	72,000	71,999
0.048%, 03/02/2022	146,055	146,049
0.045%, 03/08/2022	132,480	132,474
0.042%, 03/09/2022	107,055	107,050
0.044%, 03/18/2022	49,000	48,997
0.070%, 03/21/2022	34,495	34,492
0.070%, 03/24/2022	38,370	38,366
0.043%, 04/01/2022	31,565	31,563
0.150%, 04/12/2022	247,660	247,588
0.179%, 04/20/2022	119,045	118,999
FHLMC MTN		
0.240%, VAR U.S. SOFR + 0.190%, 05/11/2022	40,000	40,000
0.115%, VAR U.S. SOFR + 0.065%, 11/10/2022	25,815	25,815
FNMA		
0.400%, VAR U.S. SOFR + 0.350%, 04/07/2022	59,220	59,220
0.440%, VAR U.S. SOFR + 0.390%, 04/15/2022	30,710	30,710
0.170%, VAR U.S. SOFR + 0.120%, 07/29/2022	51,130	51,130
Total U.S. Government Agency Obligations (Cost \$3,203,432) (\$ Thousands)		3,203,432

Description	Face Amount (Thousands)	Value (\$ Thousands)	Description	Face Amount (Thousands)	Value (\$ Thousands)			
<b>U.S. TREASURY OBLIGATIONS — 19.4%</b>			<b>REPURCHASE AGREEMENTS(B) (continued)</b>					
U.S. Treasury Bills (A)			BNP Paribas					
0.070%, 03/10/2022	\$ 246	\$ 246	0.050%, dated 01/31/22, to be repurchased on 02/01/22, repurchase price \$500,000,694 (collateralized by U.S. Treasury Obligations, ranging in par value \$100 - \$432,163,200, 0.000% - 3.875%, 5/26/2022 - 11/15/2050, with a total market value of \$510,000,000)	\$ 500,000	\$ 500,000			
0.135%, 03/29/2022	191,240	191,200	BOFA Securities 0.050%, dated 01/31/22, to be repurchased on 02/01/22, repurchase price \$675,000,938 (collateralized by FHLMC Obligations, ranging in par value \$63,405,299 - \$652,363,898, 2.000% - 2.500%, 12/1/2051 - 1/1/2052 with a total market value of \$695,250,001)	675,000	675,000			
0.110%, 04/26/2022	102,550	102,524						
0.124%, 05/03/2022	219,585	219,516						
0.149%, 05/10/2022	137,839	137,783						
0.224%, 05/17/2022	9,110	9,104						
0.281%, 05/31/2022	60,735	60,679						
0.085%, 06/02/2022	137,835	137,795						
0.130%, 06/16/2022	162,185	162,106						
0.150%, 06/23/2022	155,355	155,263						
0.220%, 07/07/2022	60,000	59,943						
0.380%, 07/28/2022	25,020	24,973						
0.075%, 09/08/2022	34,050	34,034						
0.391%, 12/29/2022	12,690	12,644						
0.634%, 01/26/2023	49,360	49,050						
U.S. Treasury Notes			Citigroup Global Markets					
0.375%, 03/31/2022	2,035	2,036	0.050%, dated 01/31/22, to be repurchased on 02/01/22, repurchase price \$425,000,590 (collateralized by U.S. Treasury Obligations, ranging in par value \$100 - \$287,270,100, 3.380% - 5.000%, 4/15/2032 - 2/15/2039, with a total market value of \$434,480,456)	425,000	425,000			
2.125%, 05/15/2022	12,620	12,693						
1.875%, 05/31/2022	24,300	24,442	Citigroup Global Markets 0.060%, dated 01/31/22, to be repurchased on 02/01/22, repurchase price \$210,000,350 (collateralized by U.S. Treasury Obligations, ranging in par value \$100 - \$117,982,400, 0.000% - 2.750%, 2/15/2022 - 4/3/2146, with a total market value of \$214,200,027)	210,000	210,000			
1.750%, 05/31/2022	40,600	40,821						
0.125%, 05/31/2022	113,975	113,991						
0.125%, 06/30/2022	6,820	6,822						
0.295%, VAR US Treasury 3 Month Bill Money Market Yield + 0.055%, 07/31/2022	9,016	9,016						
0.289%, VAR US Treasury 3 Month Bill Money Market Yield + 0.049%, 01/31/2023	170,000	170,008						
0.269%, VAR US Treasury 3 Month Bill Money Market Yield + 0.029%, 07/31/2023	50,000	50,002						
Total U.S. Treasury Obligations (Cost \$1,786,691) (\$ Thousands)						Goldman Sachs 0.050%, dated 01/31/22, to be repurchased on 02/01/22, repurchase price \$525,000,729 (collateralized by GNMA Obligations, ranging in par value \$2,615,220 - \$197,817,088, 1.500% - 4.000%, 7/20/2047 - 11/20/2051, with a total market value of \$535,500,000)		
						525,000		
						525,000		
			Goldman Sachs 0.050%, dated 01/31/22, to be repurchased on 02/01/22, repurchase price \$230,000,319 (collateralized by U.S. Treasury Obligation, par value \$233,129,900, 1.500%, 11/30/2024, with a total market value of \$234,600,004)					
			230,000					
			230,000					
<b>REPURCHASE AGREEMENTS(B) — 46.6%</b>								
Barclays Bank								
0.050%, dated 01/31/22, to be repurchased on 02/01/22, repurchase price \$650,000,903 (collateralized by U.S. Treasury Obligations, ranging in par value \$56,016,500 - \$141,723,100, 0.000% - 3.000%, 12/29/2022 - 11/15/2050, with a total market value of \$663,000,073)	650,000	650,000						

**SCHEDULE OF INVESTMENTS**

January 31, 2022

**Government Fund** (Concluded)

Description	Face Amount (Thousands)	Value (\$ Thousands)	Description	Face Amount (Thousands)	Value (\$ Thousands)
<b>REPURCHASE AGREEMENTS(B) (continued)</b>			<b>REPURCHASE AGREEMENTS(B) (continued)</b>		
J.P. Morgan Securities 0.050%, dated 01/31/22, to be repurchased on 02/01/22, repurchase price \$154,000,214 (collateralized by U.S. Treasury Obligations, ranging in par value \$100 - \$149,856,000, 0.000% - 1.500%, 3/24/2022 - 5/15/2050, with a total market value of \$157,080,001)	\$ 154,000	\$ 154,000	The Bank of Nova Scotia 0.050%, dated 01/31/22, to be repurchased on 02/01/22, repurchase price \$240,000,333 (collateralized by U.S. Treasury Obligations, ranging in par value \$100 - \$169,845,000, 0.125% - 6.000%, 4/30/2022 - 5/15/2049, with a total market value of \$244,800,371)	\$ 240,000	\$ 240,000
Mizuho Securities 0.050%, dated 01/31/22, to be repurchased on 02/01/22, repurchase price \$5,000,007 (collateralized by U.S. Treasury Obligations, par value \$5,220,300, 1.375%, 12/31/2028, with a total market value of \$5,100,011)	5,000	5,000	Total Repurchase Agreements (Cost \$4,305,000) (\$ Thousands)		4,305,000
Mufg Securities Americas 0.050%, dated 01/31/22, to be repurchased on 02/01/22, repurchase price \$50,000,069 (collateralized by U.S. Treasury Obligations, ranging in par value \$100 - \$21,370,000, 0.000% - 3.125%, 3/22/2022 - 11/15/2045, with a total market value of \$56,100,000)	50,000	50,000	Total Investments — 100.7% (Cost \$9,295,123) (\$ Thousands)		\$ 9,295,123
Natixis S.A. 0.050%, dated 01/31/22, to be repurchased on 02/01/22, repurchase price \$500,000,694 (collateralized by U.S. Treasury Obligations, ranging in par value \$100 - \$80,429,600, 0.000% - 4.250%, 7/14/2022 - 11/15/2051, with a total market value of \$510,000,001)	500,000	500,000	Percentages are based on a Net Assets of \$9,230,826 (\$ Thousands). ** Rate shown is the 7-day effective yield as of January 31, 2022. (A) The rate reported is the effective yield at time of purchase. (B) Tri-Party Repurchase Agreement.		
TD Securities 0.050%, dated 01/31/22, to be repurchased on 02/01/22, repurchase price \$111,000,154 (collateralized by FHLMC Obligation, par value \$117,151,757, 2.000%, 1/1/2052, with a total market value of \$114,330,001)	111,000	111,000	DN — Discount Note FFCB — Federal Farm Credit Bank FHLB — Federal Home Loan Bank FHLMC — Federal Home Loan Mortgage Corporation FNMA — Federal National Mortgage Association GNMA — Government National Mortgage Association MTN — Medium Term Note SOFR — Secured Overnight Financing Rate VAR — Variable Rate		
TD Securities 0.050%, dated 01/31/22, to be repurchased on 02/01/22, repurchase price \$30,000,042 (collateralized by U.S. Treasury Obligation, par value \$30,818,300, 1.125%, 1/15/2025, with a total market value of \$30,600,021)	30,000	30,000	As of January 31, 2022, all of the Fund's investments were considered Level 2, in accordance with the authoritative guidance on fair value measurements and disclosure under U.S. GAAP.  For the year ended January 31, 2022, there were no transfers in or out of Level 3.  For more information on valuation inputs, see Note 2—Significant Accounting Policies in Notes to Financial Statements.  The accompanying notes are an integral part of the financial statements.		

**SCHEDULE OF INVESTMENTS**

January 31, 2022

**Government II Fund**

Sector Weightings (Unaudited)\*:

57.7% U.S. Treasury Obligations
42.3% U.S. Government Agency Obligations

\*Percentages are based on total investments.

Description	Face Amount (Thousands)	Value (\$ Thousands)
<b>U.S. TREASURY OBLIGATIONS — 61.1%</b>		
U.S. Treasury Bills (A)		
0.050%, 02/08/2022	\$ 2,680	\$ 2,680
0.042%, 02/10/2022	20,345	20,345
0.016%, 02/15/2022	64,000	64,000
0.050%, 02/22/2022	18,180	18,179
0.015%, 02/24/2022	105,505	105,504
0.036%, 03/01/2022	112,580	112,577
0.046%, 03/03/2022	220,405	220,396
0.050%, 03/08/2022	147,874	147,867
0.049%, 03/10/2022	104,350	104,345
0.044%, 03/15/2022	24,000	23,999
0.080%, 03/22/2022	100,000	99,989
0.083%, 03/24/2022	42,610	42,605
0.133%, 03/29/2022	53,780	53,769
0.170%, 04/21/2022	8,830	8,827
0.110%, 04/26/2022	35,590	35,581
0.124%, 05/03/2022	68,960	68,938
0.224%, 05/17/2022	3,250	3,248
0.280%, 05/31/2022	15,615	15,600
0.085%, 06/02/2022	64,960	64,941
0.130%, 06/16/2022	54,365	54,338
0.160%, 06/23/2022	19,495	19,483
0.380%, 07/28/2022	6,845	6,832
0.075%, 09/08/2022	9,534	9,530
0.391%, 12/29/2022	3,975	3,961
0.634%, 01/26/2023	13,035	12,953
U.S. Treasury Notes		
1.875%, 03/31/2022	150,000	150,436
0.375%, 03/31/2022	645	645
0.354%, VAR US Treasury 3 Month Bill Money Market Yield + 0.114%, 04/30/2022	40,000	40,000
2.125%, 05/15/2022	3,430	3,450
0.125%, 06/30/2022	1,925	1,926
0.295%, VAR US Treasury 3 Month Bill Money Market Yield + 0.055%, 07/31/2022	29,508	29,508
0.289%, VAR US Treasury 3 Month Bill Money Market Yield + 0.049%, 01/31/2023	46,000	46,002
0.225%, VAR US Treasury 3 Month Bill Money Market Yield -0.015%, 01/31/2024	1,500	1,500
Total U.S. Treasury Obligations (Cost \$1,593,954) (\$ Thousands)		1,593,954

Description	Face Amount (Thousands)	Value (\$ Thousands)
<b>U.S. GOVERNMENT AGENCY OBLIGATIONS — 44.9%</b>		
FFCB		
0.360%, VAR US Treasury 3 Month Bill Money Market Yield + 0.120%, 05/02/2022	\$ 3,660	\$ 3,660
0.250%, VAR U.S. SOFR + 0.200%, 06/23/2022	13,155	13,155
0.090%, VAR U.S. SOFR + 0.040%, 07/11/2022	14,430	14,431
0.260%, VAR US Federal Funds Effective Rate + 0.180%, 07/20/2022	30,050	30,048
0.145%, VAR U.S. SOFR + 0.095%, 09/02/2022	4,000	4,000
0.095%, VAR U.S. SOFR + 0.045%, 09/08/2022	14,680	14,681
0.110%, VAR U.S. SOFR + 0.060%, 10/21/2022	17,245	17,245
0.125%, VAR U.S. SOFR + 0.075%, 11/03/2022	11,660	11,660
0.075%, VAR U.S. SOFR + 0.025%, 01/12/2023	21,275	21,274
0.110%, VAR U.S. SOFR + 0.060%, 01/13/2023	5,090	5,090
0.110%, VAR U.S. SOFR + 0.060%, 01/20/2023	8,370	8,370
0.100%, VAR U.S. SOFR + 0.050%, 02/17/2023	10,010	10,010
0.090%, VAR U.S. SOFR + 0.040%, 03/10/2023	8,140	8,142
0.085%, VAR U.S. SOFR + 0.035%, 07/12/2023	2,270	2,270
0.100%, VAR U.S. SOFR + 0.050%, 07/20/2023	22,455	22,455
0.100%, VAR U.S. SOFR + 0.050%, 08/22/2023	16,340	16,340
0.095%, VAR U.S. SOFR + 0.045%, 10/16/2023	18,800	18,800
0.070%, VAR U.S. SOFR + 0.020%, 11/15/2023	7,790	7,786
0.110%, VAR U.S. SOFR + 0.060%, 11/22/2023	20,740	20,740
0.105%, VAR U.S. SOFR + 0.055%, 01/10/2024	3,165	3,165
FFCB DN (A)		
0.040%, 02/11/2022	9,630	9,630
0.050%, 02/23/2022	20,000	19,999
0.130%, 04/14/2022	9,175	9,173
0.060%, 06/23/2022	10,970	10,967
FHLB		
0.050%, 02/07/2022	6,150	6,150
0.170%, VAR U.S. SOFR + 0.120%, 02/28/2022	12,925	12,925
0.055%, 03/22/2022	28,365	28,365

**SCHEDULE OF INVESTMENTS**

January 31, 2022

**Government II Fund** (Concluded)

The accompanying notes are an integral part of the financial statements.

Description	Face Amount (Thousands)	Value (\$ Thousands)
<b>U.S. GOVERNMENT AGENCY OBLIGATIONS (continued)</b>		
0.060%, VAR U.S. SOFR + 0.010%, 03/28/2022	\$ 1,650	\$ 1,650
0.060%, 03/29/2022	6,495	6,495
0.060%, VAR U.S. SOFR + 0.010%, 03/30/2022	2,815	2,815
0.065%, VAR U.S. SOFR + 0.015%, 04/12/2022	3,880	3,880
0.115%, VAR U.S. SOFR + 0.065%, 04/28/2022	3,825	3,825
0.055%, 05/23/2022	11,320	11,320
0.060%, VAR U.S. SOFR + 0.010%, 09/06/2022	13,990	13,990
0.115%, VAR U.S. SOFR + 0.065%, 11/10/2022	8,255	8,255
0.065%, VAR U.S. SOFR + 0.015%, 12/16/2022	25,600	25,600
<b>FHLB DN (A)</b>		
0.050%, 02/02/2010	13,960	13,960
0.049%, 02/08/2010	6,780	6,780
0.049%, 02/09/2022	790	790
0.050%, 02/11/2022	81,800	81,799
0.052%, 02/14/2022	55,590	55,589
0.045%, 02/15/2022	22,465	22,465
0.049%, 02/16/2022	57,030	57,029
0.045%, 03/08/2022	43,890	43,888
0.042%, 03/09/2022	113,040	113,035
0.040%, 03/11/2022	74,675	74,672
0.059%, 03/21/2022	33,080	33,077
0.074%, 03/23/2022	49,130	49,125
0.139%, 04/12/2022	116,100	116,068
0.179%, 04/20/2022	37,990	37,975
0.190%, 04/27/2022	35,700	35,684
<b>Total U.S. Government Agency Obligations</b> (Cost \$1,170,297) (\$ Thousands)		<b>1,170,297</b>
<b>Total Investments — 106.0%</b> (Cost \$2,764,251) (\$ Thousands)		<b>\$ 2,764,251</b>

Percentages are based on a Net Assets of \$2,606,717 (\$ Thousands).

(A) The rate reported is the effective yield at time of purchase.

DN — Discount Note

FFCB — Federal Farm Credit Bank

FHLB — Federal Home Loan Bank

SOFR — Secured Overnight Financing Rate

VAR — Variable Rate

As of January 31, 2022, all of the Fund's investments were considered Level 2, in accordance with the authoritative guidance on fair value measurements and disclosure under U.S. GAAP.

For the year ended January 31, 2022, there were no transfers in or out of Level 3.

For more information on valuation inputs, see Note 2—Significant Accounting Policies in Notes to Financial Statements.

**SCHEDULE OF INVESTMENTS**

January 31, 2022

**Treasury II Fund**

Sector Weightings (Unaudited)<sup>†</sup>:

100.0% U.S. Treasury Obligations

<sup>†</sup>Percentages are based on total investments.

Description	Face Amount (Thousands)	Value (\$ Thousands)
<b>U.S. TREASURY OBLIGATIONS — 99.4%</b>		
U.S. Treasury Bills (A)		
0.021%, 02/01/2022	\$ 5,630	\$ 5,630
0.031%, 02/03/2022	33,000	33,000
0.039%, 02/08/2022	62,730	62,729
0.039%, 02/10/2022	33,830	33,830
0.033%, 02/15/2022	15,000	15,000
0.025%, 02/24/2022	11,965	11,965
0.006%, 03/01/2022	19,692	19,691
0.045%, 03/03/2022	28,295	28,294
0.050%, 03/08/2022	19,301	19,300
0.042%, 03/10/2022	34,915	34,913
0.051%, 03/15/2022	37,390	37,388
0.078%, 03/24/2022	8,560	8,559
0.133%, 03/29/2022	8,460	8,458
0.169%, 04/21/2022	1,130	1,129
0.109%, 04/26/2022	4,525	4,524
0.190%, 04/28/2022	10,575	10,570
0.124%, 05/03/2022	9,025	9,022
0.224%, 05/17/2022	375	375
0.280%, 05/31/2022	2,375	2,373
0.130%, 06/16/2022	6,965	6,962
0.148%, 06/23/2022	11,940	11,933
0.380%, 07/28/2022	1,020	1,018
0.075%, 09/08/2022	1,362	1,361
0.391%, 12/29/2022	535	533
0.633%, 01/26/2023	1,975	1,963
U.S. Treasury Notes		
1.875%, 03/31/2022	10,000	10,029
0.375%, 03/31/2022	80	80
0.354%, VAR US Treasury 3 Month Bill Money Market Yield + 0.114%, 04/30/2022	13,000	13,000
2.125%, 05/15/2022	480	483
1.750%, 05/31/2022	1,500	1,508
0.125%, 05/31/2022	1,770	1,770
0.125%, 06/30/2022	265	265
0.295%, VAR US Treasury 3 Month Bill Money Market Yield + 0.055%, 07/31/2022	3,934	3,935
0.295%, VAR US Treasury 3 Month Bill Money Market Yield + 0.055%, 10/31/2022	7,500	7,500
0.289%, VAR US Treasury 3 Month Bill Money Market Yield + 0.049%, 01/31/2023	3,000	3,000

Description	Face Amount (Thousands)	Value (\$ Thousands)
<b>U.S. TREASURY OBLIGATIONS (continued)</b>		
0.274%, VAR US Treasury 3 Month Bill Money Market Yield + 0.034%, 04/30/2023	\$ 3,100	\$ 3,100
0.269%, VAR US Treasury 3 Month Bill Money Market Yield + 0.029%, 07/31/2023	7,535	7,536
0.275%, VAR US Treasury 3 Month Bill Money Market Yield + 0.035%, 10/31/2023	5,000	5,000
Total U.S. Treasury Obligations (Cost \$427,726) (\$ Thousands)		427,726
Total Investments — 99.4% (Cost \$427,726) (\$ Thousands)	\$	427,726

Percentages are based on a Net Assets of \$430,208 (\$ Thousands).

(A) The rate reported is the effective yield at time of purchase.

VAR – Variable Rate

As of January 31, 2022, all of the Fund's investments were considered Level 2, in accordance with the authoritative guidance on fair value measurements and disclosure under U.S. GAAP.

For the year ended January 31, 2022, there were no transfers in or out of Level 3.

For more information on valuation inputs, see Note 2 — Significant Accounting Policies in Notes to Financial Statements.

The accompanying notes are an integral part of the financial statements.

**SCHEDULE OF INVESTMENTS**

January 31, 2022

# Ultra Short Duration Bond Fund

Sector Weightings (Unaudited)\*:

	37.2% Corporate Obligations
	27.2% Asset-Backed Securities
	15.0% Mortgage-Backed Securities
	14.3% U.S. Treasury Obligations
	2.5% Commercial Paper
	2.2% Municipal Bonds
	1.4% Repurchase Agreement
	0.2% Sovereign Debt

\*Percentages are based on total investments.

Description	Face Amount (Thousands)	Market Value (\$ Thousands)
<b>CORPORATE OBLIGATIONS — 37.2%</b>		
<b>Communication Services — 1.5%</b>		
AT&T		
9.150%, 02/01/2023	\$ 600	\$ 647
0.690%, VAR SOFRINDEX + 0.640%, 03/25/2024	1,470	1,469
NTT Finance		
0.373%, 03/03/2023 (A)	1,900	1,885
Sky		
3.125%, 11/26/2022 (A)	350	356
Verizon Communications		
0.840%, VAR SOFRINDEX + 0.790%, 03/20/2026	500	503
0.549%, VAR SOFRINDEX + 0.500%, 03/22/2024	500	501
		5,361
<b>Consumer Discretionary — 4.1%</b>		
7-Eleven		
0.625%, 02/10/2023 (A)	2,930	2,915
BMW US Capital LLC		
0.580%, VAR SOFRINDEX + 0.530%, 04/01/2024 (A)	965	969
Daimler Finance North America LLC		
2.550%, 08/15/2022 (A)	1,960	1,979
Daimler Trucks Finance North America LLC		
0.799%, VAR U.S. SOFR + 0.750%, 12/13/2024 (A)	600	601
General Motors Financial		
4.250%, 05/15/2023	525	542
3.550%, 07/08/2022	225	228
3.450%, 04/10/2022	400	401
0.809%, VAR U.S. SOFR + 0.760%, 03/08/2024	500	501
0.670%, VAR U.S. SOFR + 0.620%, 10/15/2024	2,445	2,443
Howard University		
2.801%, 10/01/2023	380	383
Hyatt Hotels		
1.300%, 10/01/2023	175	173

Description	Face Amount (Thousands)	Market Value (\$ Thousands)
<b>CORPORATE OBLIGATIONS (continued)</b>		
1.100%, VAR SOFRINDEX + 1.050%, 10/01/2023	\$ 600	\$ 601
Hyundai Capital America MTN		
0.800%, 04/03/2023 (A)	450	446
Lennar		
4.750%, 11/15/2022	700	713
Nordstrom		
2.300%, 04/08/2024	210	206
VF		
2.050%, 04/23/2022	187	188
Volkswagen Group of America Finance LLC		
2.900%, 05/13/2022 (A)	450	453
2.700%, 09/26/2022 (A)	325	328
		14,070
<b>Consumer Staples — 1.3%</b>		
Campbell Soup		
2.500%, 08/02/2022	874	881
Coca-Cola Europacific Partners PLC		
0.500%, 05/05/2023 (A)	975	963
Conagra Brands		
0.500%, 08/11/2023	325	320
JDE Peet's		
0.800%, 09/24/2024 (A)	500	482
Keurig Dr Pepper		
0.750%, 03/15/2024	1,510	1,478
Mondelez International		
0.625%, 07/01/2022	400	400
		4,524
<b>Energy — 1.6%</b>		
Enbridge		
0.450%, VAR U.S. SOFR + 0.400%, 02/17/2023	1,020	1,019
Phillips 66		
3.700%, 04/06/2023	285	292
Pioneer Natural Resources		
0.750%, 01/15/2024	1,515	1,485
0.550%, 05/15/2023	705	698
Saudi Arabian Oil		
1.250%, 11/24/2023 (A)	200	198
Saudi Arabian Oil MTN		
2.750%, 04/16/2022 (A)	1,580	1,587
Southern Natural Gas LLC		
0.625%, 04/28/2023 (A)	285	282
		5,561
<b>Financials — 17.9%</b>		
AIG Global Funding		
0.800%, 07/07/2023 (A)	315	312
American Express		
0.750%, 11/03/2023	1,655	1,639

Description	Face Amount (Thousands)	Market Value (\$ Thousands)
<b>CORPORATE OBLIGATIONS (continued)</b>		
American Honda Finance MTN		
0.875%, 07/07/2023	\$ 300	\$ 298
Aon		
2.200%, 11/15/2022	140	141
Athene Global Funding		
0.750%, VAR U.S. SOFR + 0.700%, 05/24/2024 (A)	825	826
Bank of America		
0.740%, VAR U.S. SOFR + 0.690%, 04/22/2025	650	653
Bank of America MTN		
1.486%, VAR U.S. SOFR + 1.460%, 05/19/2024	300	300
0.593%, VAR BSBY3M + 0.430%, 05/28/2024	575	575
Bank of Montreal		
0.399%, VAR SOFRINDX + 0.350%, 12/08/2023	600	599
Bank of Montreal MTN		
0.730%, VAR SOFRINDX + 0.680%, 03/10/2023	1,340	1,346
0.669%, VAR SOFRINDX + 0.620%, 09/15/2026	675	674
0.370%, VAR SOFRINDX + 0.320%, 07/09/2024	325	324
Bank of Nova Scotia		
0.599%, VAR SOFRINDX + 0.550%, 09/15/2023	1,545	1,550
0.430%, VAR U.S. SOFR + 0.380%, 07/31/2024	650	649
0.330%, VAR U.S. SOFR + 0.280%, 06/23/2023	325	325
Barclays Bank PLC		
1.700%, 05/12/2022	225	226
BPCE MTN		
3.000%, 05/22/2022 (A)	975	982
Brighthouse Financial Global Funding MTN		
0.810%, VAR U.S. SOFR + 0.760%, 04/12/2024 (A)	445	448
Canadian Imperial Bank of Commerce		
0.850%, VAR U.S. SOFR + 0.800%, 03/17/2023	500	503
0.449%, VAR SOFRINDX + 0.400%, 12/14/2023	2,210	2,208
Capital One		
2.150%, 09/06/2022	250	252
Capital One Financial		
0.740%, VAR U.S. SOFR + 0.690%, 12/06/2024	425	425
Charles Schwab		
0.550%, VAR SOFRINDX + 0.500%, 03/18/2024	400	401

Description	Face Amount (Thousands)	Market Value (\$ Thousands)
<b>CORPORATE OBLIGATIONS (continued)</b>		
Citigroup		
0.744%, VAR U.S. SOFR + 0.694%, 01/25/2026	\$ 350	\$ 351
0.719%, VAR U.S. SOFR + 0.669%, 05/01/2025	250	251
CNA Financial		
7.250%, 11/15/2023	200	220
Commonwealth Bank of Australia		
0.569%, VAR U.S. SOFR + 0.520%, 06/15/2026 (A)	425	427
Credit Suisse NY		
0.520%, 08/09/2023	650	641
0.440%, VAR SOFRINDX + 0.390%, 02/02/2024	2,280	2,281
Deutsche Bank NY		
1.269%, VAR U.S. SOFR + 1.219%, 11/16/2027	550	548
0.550%, VAR U.S. SOFR + 0.500%, 11/08/2023	600	599
Equitable Financial Life Global Funding		
0.439%, VAR U.S. SOFR + 0.390%, 04/06/2023 (A)	575	575
European Investment Bank		
0.340%, VAR U.S. SOFR + 0.290%, 06/10/2022 (A)	2,050	2,052
Fifth Third Bank MTN		
1.800%, 01/30/2023	250	252
Ford Motor Credit LLC		
1.490%, VAR ICE LIBOR USD 3 Month + 1.270%, 03/28/2022	350	350
GA Global Funding Trust		
0.550%, VAR U.S. SOFR + 0.500%, 09/13/2024 (A)	1,745	1,745
Goldman Sachs Group		
0.750%, VAR U.S. SOFR + 0.700%, 01/24/2025	425	426
0.670%, VAR U.S. SOFR + 0.620%, 12/06/2023	2,255	2,258
0.627%, VAR U.S. SOFR + 0.538%, 11/17/2023	425	422
0.549%, VAR U.S. SOFR + 0.500%, 09/10/2024	250	249
0.479%, VAR U.S. SOFR + 0.430%, 03/08/2023	425	425
HSBC Bank Canada		
0.950%, 05/14/2023 (A)	1,205	1,202
HSBC Holdings PLC		
0.630%, VAR U.S. SOFR + 0.580%, 11/22/2024	425	426
ING Groep		
1.370%, VAR ICE LIBOR USD 3 Month + 1.150%, 03/29/2022	400	401



**SCHEDULE OF INVESTMENTS**

January 31, 2022

**Ultra Short Duration Bond Fund** (Continued)

Description	Face Amount (Thousands)	Market Value (\$ Thousands)	Description	Face Amount (Thousands)	Market Value (\$ Thousands)
<b>CORPORATE OBLIGATIONS (continued)</b>			<b>CORPORATE OBLIGATIONS (continued)</b>		
Inter-American Development Bank 0.310%, VAR U.S. SOFR + 0.260%, 09/16/2022	\$ 2,455	\$ 2,458	0.750%, 08/06/2024	\$ 325	\$ 317
International Bank for Reconstruction & Development MTN 0.180%, VAR SOFRINDEX + 0.130%, 01/13/2023	410	410	Nationwide Building Society 2.000%, 01/27/2023 (A)	375	378
Jackson Financial 1.125%, 11/22/2023 (A)	425	420	0.550%, 01/22/2024 (A)	400	391
JPMorgan Chase 0.935%, VAR U.S. SOFR + 0.885%, 04/22/2027	650	656	NatWest Group PLC 6.000%, 12/19/2023	450	483
0.630%, VAR U.S. SOFR + 0.580%, 06/23/2025	325	325	NatWest Markets PLC 0.580%, VAR U.S. SOFR + 0.530%, 08/12/2024 (A)	490	491
0.629%, VAR U.S. SOFR + 0.580%, 03/16/2024	2,098	2,102	Nordea Bank Abp 1.000%, 06/09/2023 (A)	300	299
0.584%, VAR U.S. SOFR + 0.535%, 06/01/2025	400	400	Pacific Life Global Funding II 0.500%, 09/23/2023 (A)	400	394
KeyBank 0.792%, VAR ICE LIBOR USD 3 Month + 0.660%, 02/01/2022	800	800	PNC Bank 1.743%, VAR ICE LIBOR USD 3 Month + 0.323%, 02/24/2023	550	550
0.390%, VAR U.S. SOFR + 0.340%, 01/03/2024	575	575	0.495%, VAR ICE LIBOR USD 3 Month + 0.325%, 02/24/2023	1,600	1,602
0.370%, VAR U.S. SOFR + 0.320%, 06/14/2024	400	400	Principal Life Global Funding II 0.500%, VAR U.S. SOFR + 0.450%, 04/12/2024 (A)	170	171
Macquarie Bank MTN 0.441%, 12/16/2022 (A)	325	324	0.430%, VAR U.S. SOFR + 0.380%, 08/23/2024 (A)	665	666
Macquarie Group MTN 0.760%, VAR U.S. SOFR + 0.710%, 10/14/2025 (A)	425	425	Protective Life Global Funding 1.082%, 06/09/2023 (A)	255	254
MassMutual Global Funding II 0.410%, VAR U.S. SOFR + 0.360%, 04/12/2024 (A)	400	401	Royal Bank of Canada MTN 0.769%, VAR ICE LIBOR USD 3 Month + 0.470%, 04/29/2022	1,175	1,176
MassMutual Global Funding II MTN 0.850%, 06/09/2023 (A)	448	446	0.500%, VAR SOFRINDEX + 0.450%, 10/26/2023	400	402
Mizuho Financial Group 0.810%, VAR ICE LIBOR USD 3 Month + 0.630%, 05/25/2024	775	777	Skandinaviska Enskilda Banken 0.550%, 09/01/2023 (A)	250	247
Morgan Stanley 0.731%, VAR U.S. SOFR + 0.616%, 04/05/2024	250	248	Societe Generale 1.100%, VAR U.S. SOFR + 1.050%, 01/21/2026 (A)	425	427
Morgan Stanley MTN 4.875%, 11/01/2022	625	642	State Street 2.825%, VAR U.S. SOFR + 2.690%, 03/30/2023	660	662
2.750%, 05/19/2022	1,145	1,153	Sumitomo Mitsui Trust Bank MTN 0.490%, VAR U.S. SOFR + 0.440%, 09/16/2024 (A)	500	500
MUFG Union Bank 0.788%, VAR ICE LIBOR USD 3 Month + 0.600%, 03/07/2022	950	950	Toronto-Dominion Bank 2.100%, 07/15/2022 (A)	850	856
Nasdaq 0.445%, 12/21/2022	250	249	Toronto-Dominion Bank MTN 0.639%, VAR U.S. SOFR + 0.590%, 09/10/2026	425	427
National Bank of Canada 0.900%, VAR US Treas Yield Curve Rate T Note Const Mat 1 Yr + 0.770%, 08/15/2023	475	474	0.530%, VAR U.S. SOFR + 0.480%, 01/27/2023	785	787
			0.404%, VAR U.S. SOFR + 0.355%, 03/04/2024	575	575
			0.399%, VAR U.S. SOFR + 0.350%, 09/10/2024	500	500

Description	Face Amount (Thousands)	Market Value (\$ Thousands)
<b>CORPORATE OBLIGATIONS (continued)</b>		
Truist Financial MTN 0.449%, VAR U.S. SOFR + 0.400%, 06/09/2025	\$ 400	\$ 399
UBS 0.700%, 08/09/2024 (A)	400	390
0.520%, VAR U.S. SOFR + 0.470%, 01/13/2025 (A)	1,255	1,254
0.369%, VAR U.S. SOFR + 0.320%, 06/01/2023 (A)	1,210	1,210
UBS MTN 0.410%, VAR U.S. SOFR + 0.360%, 02/09/2024 (A)	400	400
USAA Capital 1.500%, 05/01/2023 (A)	525	527
		63,127
<b>Health Care — 2.8%</b>		
AmerisourceBergen 0.737%, 03/15/2023	450	447
Anthem 3.125%, 05/15/2022	650	654
2.950%, 12/01/2022	575	583
AstraZeneca PLC 0.300%, 05/26/2023	650	643
Baxter International 0.489%, VAR U.S. SOFR + 0.440%, 11/29/2024 (A)	425	424
Bristol-Myers Squibb 3.250%, 02/20/2023	409	419
0.537%, 11/13/2023	425	420
Cigna 3.050%, 11/30/2022	350	356
0.613%, 03/15/2024	190	186
Humana 0.650%, 08/03/2023	1,700	1,678
Illumina 0.550%, 03/23/2023	400	397
PerkinElmer 0.550%, 09/15/2023	600	592
Royalty Pharma PLC 0.750%, 09/02/2023	700	690
Stryker 0.600%, 12/01/2023	230	226
Thermo Fisher Scientific 0.580%, VAR U.S. SOFR + 0.530%, 10/18/2024	1,710	1,711
Viatis 1.125%, 06/22/2022	450	450
		9,876

Description	Face Amount (Thousands)	Market Value (\$ Thousands)
<b>CORPORATE OBLIGATIONS (continued)</b>		
<b>Industrials — 0.8%</b>		
AerCap Ireland Capital DAC 0.730%, VAR U.S. SOFR + 0.680%, 09/29/2023	\$ 700	\$ 700
Air Lease MTN 0.553%, VAR ICE LIBOR USD 3 Month + 0.350%, 12/15/2022	500	500
Boeing 2.700%, 05/01/2022	325	327
1.167%, 02/04/2023	475	475
Cargill 1.375%, 07/23/2023 (A)	300	300
Carlisle 0.550%, 09/01/2023	175	172
DAE Funding LLC MTN 1.550%, 08/01/2024 (A)	450	438
Roper Technologies 0.450%, 08/15/2022	150	150
		3,062
<b>Information Technology — 1.8%</b>		
Fidelity National Information Services 0.375%, 03/01/2023	425	421
Hewlett Packard Enterprise 4.450%, 10/02/2023	250	261
Microchip Technology 0.972%, 02/15/2024	375	367
Oracle 2.500%, 05/15/2022	500	501
Oorvo 1.750%, 12/15/2024 (A)	340	334
salesforce.com 0.625%, 07/15/2024	1,460	1,429
Skyworks Solutions 0.900%, 06/01/2023	855	846
TD SYNEX 1.250%, 08/09/2024 (A)	650	635
VMware 1.000%, 08/15/2024	1,160	1,132
0.600%, 08/15/2023	400	394
		6,320
<b>Materials — 0.2%</b>		
International Flavors & Fragrances 0.697%, 09/15/2022 (A)	215	214
Martin Marietta Materials 0.650%, 07/15/2023	480	475
		689

**SCHEDULE OF INVESTMENTS**

January 31, 2022

**Ultra Short Duration Bond Fund** (Continued)

Description	Face Amount (Thousands)	Market Value (\$ Thousands)
<b>CORPORATE OBLIGATIONS (continued)</b>		
<b>Real Estate — 0.3%</b>		
Public Storage		
0.520%, VAR U.S. SOFR + 0.470%, 04/23/2024	\$ 310	\$ 310
Simon Property Group		
0.480%, VAR U.S. SOFR + 0.430%, 01/11/2024	670	671
		981
<b>Utilities — 4.9%</b>		
American Electric Power		
0.797%, VAR ICE LIBOR USD 3 Month + 0.480%, 11/01/2023	1,060	1,060
Atmos Energy		
0.625%, 03/09/2023	425	423
CenterPoint Energy		
0.700%, VAR SOFRINDEX + 0.650%, 05/13/2024	325	325
CenterPoint Energy Resources		
0.700%, 03/02/2023	1,055	1,047
0.673%, VAR ICE LIBOR USD 3 Month + 0.500%, 03/02/2023	368	368
Cleco Power LLC		
0.703%, VAR ICE LIBOR USD 3 Month + 0.500%, 06/15/2023 (A)	650	650
Dominion Energy		
2.450%, 01/15/2023 (A)	550	557
0.733%, VAR ICE LIBOR USD 3 Month + 0.530%, 09/15/2023	1,445	1,445
DTE Energy		
0.550%, 11/01/2022	475	474
Duke Energy		
0.299%, VAR U.S. SOFR + 0.250%, 06/10/2023	500	499
Mississippi Power		
0.350%, VAR U.S. SOFR + 0.300%, 06/28/2024	350	347
NextEra Energy Capital Holdings		
0.589%, VAR SOFRINDEX + 0.540%, 03/01/2023	1,350	1,352
0.450%, VAR U.S. SOFR + 0.400%, 11/03/2023	705	705
0.430%, VAR ICE LIBOR USD 3 Month + 0.270%, 02/22/2023	575	575
OGE Energy		
0.703%, 05/26/2023	245	242
ONE Gas		
0.811%, VAR ICE LIBOR USD 3 Month + 0.610%, 03/11/2023	287	287
Pacific Gas and Electric		
1.700%, 11/15/2023	275	273
1.200%, VAR U.S. SOFR + 1.150%, 11/14/2022	415	415

Description	Face Amount (Thousands)	Market Value (\$ Thousands)
<b>CORPORATE OBLIGATIONS (continued)</b>		
PPL Electric Utilities		
0.470%, VAR ICE LIBOR USD 3 Month + 0.250%, 09/28/2023	\$ 875	\$ 873
0.380%, VAR U.S. SOFR + 0.330%, 06/24/2024	465	465
Public Service Enterprise Group		
0.841%, 11/08/2023	2,020	1,988
Southern California Edison		
0.880%, VAR U.S. SOFR + 0.830%, 04/01/2024	960	966
Southern California Gas		
0.548%, VAR ICE LIBOR USD 3 Month + 0.350%, 09/14/2023	970	969
Virginia Electric and Power		
3.450%, 09/01/2022	750	757
		17,062
Total Corporate Obligations (Cost \$131,044) (\$ Thousands)		130,633
<b>ASSET-BACKED SECURITIES — 27.2%</b>		
<b>Automotive — 13.5%</b>		
American Credit Acceptance Receivables Trust, Ser 2018-2, CI D		
4.070%, 07/10/2024 (A)	173	174
American Credit Acceptance Receivables Trust, Ser 2020-4, CI A		
0.530%, 03/13/2024 (A)	17	17
American Credit Acceptance Receivables Trust, Ser 2021-1, CI B		
0.610%, 03/13/2025 (A)	1,415	1,414
American Credit Acceptance Receivables Trust, Ser 2021-2, CI B		
0.680%, 05/13/2025 (A)	165	164
American Credit Acceptance Receivables Trust, Ser 2021-3, CI A		
0.330%, 06/13/2025 (A)	109	108
American Credit Acceptance Receivables Trust, Ser 2021-3, CI B		
0.660%, 02/13/2026 (A)	280	277
American Credit Acceptance Receivables Trust, Ser 2021-4, CI A		
0.450%, 09/15/2025 (A)	723	721
American Credit Acceptance Receivables Trust, Ser 2022-1, CI A		
0.990%, 12/15/2025 (A)	750	749
ARI Fleet Lease Trust, Ser 2020-A, CI A2		
1.770%, 08/15/2028 (A)	338	339
ARI Fleet Lease Trust, Ser 2020-A, CI A3		
1.800%, 08/15/2028 (A)	750	754

Description	Face Amount (Thousands)	Market Value (\$ Thousands)
<b>ASSET-BACKED SECURITIES (continued)</b>		
ARI Fleet Lease Trust, Ser 2021-A, CI A2 0.370%, 03/15/2030 (A)	\$ 135	\$ 134
Avid Automobile Receivables Trust, Ser 2021-1, CI A 0.610%, 01/15/2025 (A)	167	167
Capital One Prime Auto Receivables Trust, Ser 2020-1, CI A3 1.600%, 11/15/2024	271	273
CarMax Auto Owner Trust, Ser 2018-2, CI C 3.570%, 12/15/2023	400	404
CarMax Auto Owner Trust, Ser 2019-1, CI A3 3.050%, 03/15/2024	383	385
CarMax Auto Owner Trust, Ser 2019-3, CI C 2.600%, 06/16/2025	375	381
Carvana Auto Receivables Trust, Ser 2021- N1, CI A 0.700%, 01/10/2028	909	898
Carvana Auto Receivables Trust, Ser 2021- N2, CI A1 0.320%, 03/10/2028	46	46
Carvana Auto Receivables Trust, Ser 2021- N2, CI B 0.750%, 03/10/2028	220	218
Carvana Auto Receivables Trust, Ser 2021- N3, CI B 0.660%, 06/12/2028	875	865
Carvana Auto Receivables Trust, Ser 2021- P3, CI A2 0.380%, 01/10/2025	251	250
CFMT LLC, Ser 2021-AL1, CI B 1.390%, 09/22/2031 (A)	676	671
Chesapeake Funding II LLC, Ser 2018-3A, CI A1 3.390%, 01/15/2031 (A)	84	85
Chesapeake Funding II LLC, Ser 2019-2A, CI A1 1.950%, 09/15/2031 (A)	349	351
Chesapeake Funding II LLC, Ser 2021-1A, CI A2 0.333%, VAR ICE LIBOR USD 1 Month + 0.230%, 04/15/2033 (A)	223	223
CPS Auto Receivables Trust, Ser 2021-A, CI A 0.350%, 01/16/2024 (A)	153	153
CPS Auto Receivables Trust, Ser 2021-A, CI B 0.610%, 02/18/2025 (A)	390	389
CPS Auto Receivables Trust, Ser 2021-B, CI A 0.370%, 03/17/2025 (A)	95	95
CPS Auto Receivables Trust, Ser 2021-B, CI B 0.810%, 12/15/2025 (A)	455	452
CPS Auto Receivables Trust, Ser 2021-C, CI B 0.840%, 07/15/2025 (A)	900	891

Description	Face Amount (Thousands)	Market Value (\$ Thousands)
<b>ASSET-BACKED SECURITIES (continued)</b>		
CPS Auto Receivables Trust, Ser 2022-A, CI A 0.980%, 04/16/2029 (A)	\$ 1,355	\$ 1,354
Credit Acceptance Auto Loan Trust, Ser 2019-3A, CI A 2.380%, 11/15/2028 (A)	1,181	1,188
Credit Acceptance Auto Loan Trust, Ser 2020-1A, CI A 2.010%, 02/15/2029 (A)	900	904
Credit Acceptance Auto Loan Trust, Ser 2021-3A, CI A 1.000%, 05/15/2030 (A)	250	247
Donlen Fleet Lease Funding 2 LLC, Ser 2021-2, CI A1 0.434%, VAR ICE LIBOR USD 1 Month + 0.330%, 12/11/2034 (A)	516	516
Donlen Fleet Lease Funding 2 LLC, Ser 2021-2, CI A2 0.560%, 12/11/2034 (A)	395	393
Drive Auto Receivables Trust, Ser 2018-2, CI D 4.140%, 08/15/2024	98	100
Drive Auto Receivables Trust, Ser 2021-1, CI B 0.650%, 07/15/2025	385	384
DT Auto Owner Trust, Ser 2019-2A, CI C 3.180%, 02/18/2025 (A)	223	224
DT Auto Owner Trust, Ser 2020-2A, CI A 1.140%, 01/16/2024 (A)	33	33
DT Auto Owner Trust, Ser 2020-2A, CI B 2.080%, 03/16/2026 (A)	930	935
DT Auto Owner Trust, Ser 2020-3A, CI B 0.910%, 12/16/2024 (A)	915	915
DT Auto Owner Trust, Ser 2021-1A, CI A 0.350%, 01/15/2025 (A)	369	369
DT Auto Owner Trust, Ser 2021-1A, CI B 0.620%, 09/15/2025 (A)	460	457
DT Auto Owner Trust, Ser 2021-2A, CI A 0.410%, 03/17/2025 (A)	183	182
DT Auto Owner Trust, Ser 2021-2A, CI B 0.810%, 01/15/2027 (A)	220	219
DT Auto Owner Trust, Ser 2021-3A, CI A 0.330%, 04/15/2025 (A)	480	478
DT Auto Owner Trust, Ser 2021-4A, CI A 0.560%, 09/15/2025 (A)	1,174	1,171
Enterprise Fleet Financing LLC, Ser 2019-1, CI A2 2.980%, 10/20/2024 (A)	62	62
Enterprise Fleet Financing LLC, Ser 2019-2, CI A2 2.290%, 02/20/2025 (A)	175	176

**SCHEDULE OF INVESTMENTS**

January 31, 2022

**Ultra Short Duration Bond Fund** (Continued)

Description	Face Amount (Thousands)	Market Value (\$ Thousands)	Description	Face Amount (Thousands)	Market Value (\$ Thousands)
<b>ASSET-BACKED SECURITIES (continued)</b>			<b>ASSET-BACKED SECURITIES (continued)</b>		
Enterprise Fleet Financing LLC, Ser 2020-1, CI A2 1.780%, 12/22/2025 (A)	\$ 717	\$ 720	Foursight Capital Automobile Receivables Trust, Ser 2021-2, CI A2 0.400%, 04/15/2025 (A)	\$ 230	\$ 229
Enterprise Fleet Financing LLC, Ser 2021-2, CI A2 0.480%, 05/20/2027 (A)	250	247	Foursight Capital Automobile Receivables Trust, Ser 2021-2, CI A3 0.810%, 05/15/2026 (A)	130	128
Enterprise Fleet Funding LLC, Ser 2021-1, CI A2 0.440%, 12/21/2026 (A)	883	875	Foursight Capital Automobile Receivables Trust, Ser 2022-1, CI A2 1.150%, 09/15/2025 (A)	130	130
Exeter Automobile Receivables Trust, Ser 2018-1A, CI D 3.530%, 11/15/2023 (A)	325	328	GLS Auto Receivables Issuer Trust, Ser 2020-1A, CI A 2.170%, 02/15/2024 (A)	20	20
Exeter Automobile Receivables Trust, Ser 2018-3A, CI D 4.350%, 06/17/2024 (A)	295	300	GLS Auto Receivables Issuer Trust, Ser 2021-1A, CI B 0.820%, 04/15/2025 (A)	515	514
Exeter Automobile Receivables Trust, Ser 2021-1A, CI B 0.500%, 02/18/2025	695	694	GLS Auto Receivables Issuer Trust, Ser 2021-3A, CI A 0.420%, 01/15/2025 (A)	657	655
Exeter Automobile Receivables Trust, Ser 2021-2A, CI B 0.570%, 09/15/2025	570	567	GLS Auto Receivables Trust, Ser 2021-2A, CI A 0.310%, 11/15/2024 (A)	137	137
FHF Trust, Ser 2021-2A, CI A 0.830%, 12/15/2026 (A)	231	229	GLS Auto Receivables Trust, Ser 2021-2A, CI B 0.770%, 09/15/2025 (A)	390	386
First Investors Auto Owner Trust, Ser 2019-2A, CI A 2.210%, 09/16/2024 (A)	20	20	GM Financial Consumer Automobile Receivables Trust, Ser 2018-4, CI A3 3.210%, 10/16/2023	77	77
First Investors Auto Owner Trust, Ser 2021-1A, CI A 0.450%, 03/16/2026 (A)	995	992	JPMorgan Chase Bank, Ser 2020-1, CI B 0.991%, 01/25/2028 (A)	385	384
Flagship Credit Auto Trust, Ser 2019-3, CI A 2.330%, 02/15/2024 (A)	16	17	JPMorgan Chase Bank, Ser 2020-2, CI B 0.840%, 02/25/2028 (A)	806	802
Flagship Credit Auto Trust, Ser 2019-4, CI A 2.170%, 06/17/2024 (A)	57	57	LAD Auto Receivables Trust, Ser 2021-1A, CI A 1.300%, 08/17/2026 (A)	672	668
Flagship Credit Auto Trust, Ser 2020-1, CI A 1.900%, 08/15/2024 (A)	75	76	Lendbuzz Securitization Trust, Ser 2021-1A, CI A 1.460%, 06/15/2026 (A)	739	735
Flagship Credit Auto Trust, Ser 2020-3, CI A 0.700%, 04/15/2025 (A)	55	55	Mercedes-Benz Auto Lease Trust, Ser 2020-B, CI A3 0.400%, 11/15/2023	490	489
Flagship Credit Auto Trust, Ser 2020-4, CI A 0.530%, 04/15/2025 (A)	322	322	NextGear Floorplan Master Owner Trust, Ser 2019-1A, CI A1 0.753%, VAR ICE LIBOR USD 1 Month + 0.650%, 02/15/2024 (A)	770	770
Flagship Credit Auto Trust, Ser 2021-1, CI A 0.310%, 06/16/2025 (A)	281	280	NextGear Floorplan Master Owner Trust, Ser 2020-1A, CI A1 0.903%, VAR ICE LIBOR USD 1 Month + 0.800%, 02/15/2025 (A)	1,635	1,643
Flagship Credit Auto Trust, Ser 2021-2, CI A 0.370%, 12/15/2026 (A)	392	390	Nissan Master Owner Trust Receivables, Ser 2019-A, CI A 0.663%, VAR ICE LIBOR USD 1 Month + 0.560%, 02/15/2024	1,520	1,520
Flagship Credit Auto Trust, Ser 2021-2, CI B 0.930%, 06/15/2027 (A)	285	280			
Flagship Credit Auto Trust, Ser 2021-3, CI A 0.360%, 07/15/2027 (A)	291	288			
Ford Credit Auto Owner Trust, Ser 2017-2, CI A 2.360%, 03/15/2029 (A)	170	172			
Foursight Capital Automobile Receivables Trust, Ser 2021-1, CI A2 0.400%, 08/15/2024 (A)	230	230			

Description	Face Amount (Thousands)	Market Value (\$ Thousands)
<b>ASSET-BACKED SECURITIES (continued)</b>		
Prestige Auto Receivables Trust, Ser 2020-1A, CI A2 0.520%, 02/15/2024 (A)	\$ 44	\$ 44
Prestige Auto Receivables Trust, Ser 2021-1A, CI A2 0.550%, 09/16/2024 (A)	450	449
Santander Consumer Auto Receivables Trust, Ser 2020-AA, CI A 1.370%, 10/15/2024 (A)	48	48
Santander Drive Auto Receivables Trust, Ser 2019-3, CI C 2.490%, 10/15/2025	152	153
Santander Drive Auto Receivables Trust, Ser 2020-2, CI C 1.460%, 09/15/2025	100	100
Santander Drive Auto Receivables Trust, Ser 2020-3, CI A3 0.520%, 07/15/2024	71	71
Santander Drive Auto Receivables Trust, Ser 2020-4, CI C 1.010%, 01/15/2026	665	665
Santander Drive Auto Receivables Trust, Ser 2021-2, CI B 0.590%, 09/15/2025	185	184
Santander Drive Auto Receivables Trust, Ser 2021-3, CI B 0.600%, 12/15/2025	235	233
Santander Retail Auto Lease Trust, Ser 2021-B, CI A2 0.310%, 01/22/2024 (A)	368	367
Securitized Term Auto Receivables Trust, Ser 2019-1A, CI A3 2.986%, 02/27/2023 (A)	28	28
Tesla Auto Lease Trust, Ser 2020-A, CI A2 0.550%, 05/22/2023 (A)	145	145
Tidewater Auto Receivables Trust, Ser 2020-AA, CI A2 1.390%, 08/15/2024 (A)	56	56
Tidewater Auto Receivables Trust, Ser 2020-AA, CI B 1.610%, 03/17/2025 (A)	1,290	1,292
Tricolor Auto Securitization Trust, Ser 2021-1A, CI A 0.740%, 04/15/2024 (A)	286	286
UNIFY Auto Receivables Trust, Ser 2021-1A, CI A2 0.390%, 02/15/2024 (A)	226	226
United Auto Credit Securitization Trust, Ser 2021-1, CI B 0.680%, 03/11/2024 (A)	825	824
Westlake Automobile Receivables Trust, Ser 2018-3A, CI D 4.000%, 10/16/2023 (A)	333	336

Description	Face Amount (Thousands)	Market Value (\$ Thousands)
<b>ASSET-BACKED SECURITIES (continued)</b>		
Westlake Automobile Receivables Trust, Ser 2019-2A, CI C 2.840%, 07/15/2024 (A)	\$ 344	\$ 346
Westlake Automobile Receivables Trust, Ser 2019-2A, CI E 4.020%, 04/15/2025 (A)	560	576
Westlake Automobile Receivables Trust, Ser 2019-3A, CI B 2.410%, 10/15/2024 (A)	85	85
Westlake Automobile Receivables Trust, Ser 2020-3A, CI A2 0.560%, 05/15/2024 (A)	493	493
Westlake Automobile Receivables Trust, Ser 2021-1A, CI B 0.640%, 03/16/2026 (A)	400	397
Westlake Automobile Receivables Trust, Ser 2021-2A, CI A2A 0.320%, 04/15/2025 (A)	252	251
Westlake Automobile Receivables Trust, Ser 2021-2A, CI B 0.620%, 07/15/2026 (A)	220	217
Wheels SPV 2 LLC, Ser 2021-1A, CI A 0.384%, VAR ICE LIBOR USD 1 Month + 0.280%, 08/20/2029 (A)	812	812
		<u>47,465</u>
<b>Credit Card — 0.4%</b>		
Capital One Multi-Asset Execution Trust, Ser 2019-A2, CI A2 1.720%, 08/15/2024	136	137
Mercury Financial Credit Card Master Trust, Ser 2021-1A, CI A 1.540%, 03/20/2026 (A)	510	508
Synchrony Card Funding LLC, Ser 2019-A1, CI A 2.950%, 03/15/2025	670	672
		<u>1,317</u>
<b>Miscellaneous Business Services — 13.2%</b>		
Accredited Mortgage Loan Trust, Ser 2004-4, CI A1A 0.788%, VAR ICE LIBOR USD 1 Month + 0.680%, 01/25/2035	39	39
Affirm Asset Securitization Trust, Ser 2020-Z1, CI A 3.460%, 10/15/2024 (A)	77	78
Affirm Asset Securitization Trust, Ser 2020-Z2, CI A 1.900%, 01/15/2025 (A)	205	204
Affirm Asset Securitization Trust, Ser 2021-A, CI A 0.880%, 08/15/2025 (A)	130	130

**SCHEDULE OF INVESTMENTS**

January 31, 2022

**Ultra Short Duration Bond Fund** (Continued)

Description	Face Amount (Thousands)	Market Value (\$ Thousands)	Description	Face Amount (Thousands)	Market Value (\$ Thousands)
<b>ASSET-BACKED SECURITIES (continued)</b>			<b>ASSET-BACKED SECURITIES (continued)</b>		
Affirm Asset Securitization Trust, Ser 2021-B, CI A 1.030%, 08/17/2026 (A)	\$ 355	\$ 349	Carlyle Global Market Strategies CLO, Ser 2021-1A, CI AR3 1.234%, VAR ICE LIBOR USD 3 Month + 0.980%, 07/20/2031 (A)	\$ 775	\$ 775
Affirm Asset Securitization Trust, Ser 2021-Z1, CI A 1.070%, 08/15/2025 (A)	568	564	CCG Receivables Trust, Ser 2021-1, CI A2 0.300%, 06/14/2027 (A)	242	240
Affirm Asset Securitization Trust, Ser 2021-Z2, CI A 1.170%, 11/16/2026 (A)	293	291	CIFC Funding, Ser 2017-1A, CI ARR 1.369%, VAR ICE LIBOR USD 3 Month + 1.110%, 01/22/2031 (A)	325	325
Amur Equipment Finance Receivables IX LLC, Ser 2021-1A, CI A2 0.750%, 11/20/2026 (A)	377	374	CIFC Funding, Ser 2018-2A, CI A1 1.294%, VAR ICE LIBOR USD 3 Month + 1.040%, 04/20/2031 (A)	300	300
Apidos CLO XII, Ser 2018-12A, CI AR 1.321%, VAR ICE LIBOR USD 3 Month + 1.080%, 04/15/2031 (A)	600	599	CIFC Funding, Ser 2018-3A, CI AR 1.118%, VAR ICE LIBOR USD 3 Month + 0.870%, 04/19/2029 (A)	660	661
Apidos CLO XV, Ser 2018-15A, CI A1RR 1.264%, VAR ICE LIBOR USD 3 Month + 1.010%, 04/20/2031 (A)	530	530	Cloud Pass-Through Trust, Ser 2019-1A, CI CLOU 3.554%, 12/05/2022 (A)(B)	7	7
Aqua Finance Trust, Ser 2021-A, CI A 1.540%, 07/17/2046 (A)	253	249	CNH Equipment Trust, Ser 2019-A, CI A3 3.010%, 04/15/2024	49	49
Atalaya Equipment Leasing Trust, Ser 2021-1A, CI A2 1.230%, 05/15/2026 (A)	265	264	Conn's Receivables Funding LLC, Ser 2020-A, CI A 1.710%, 06/16/2025 (A)	41	41
Avant Loans Funding Trust, Ser 2021-REV1, CI A 1.210%, 07/15/2030 (A)	275	271	Crossroads Asset Trust, Ser 2021-A, CI A2 0.820%, 03/20/2024 (A)	251	250
Barings CLO, Ser 2018-3A, CI A1 1.204%, VAR ICE LIBOR USD 3 Month + 0.950%, 07/20/2029 (A)	290	290	DB Master Finance LLC, Ser 2019-1A, CI A2II 4.021%, 05/20/2049 (A)	611	626
Bayview Opportunity Master Fund IVb Trust, Ser 2017-RT6, CI A 3.500%, 10/28/2057 (A)(B)	162	161	Dewolf Park CLO, Ser 2021-1A, CI AR 1.161%, VAR ICE LIBOR USD 3 Month + 0.920%, 10/15/2030 (A)	600	600
Benefit Street Partners CLO X, Ser 2021-10A, CI X 0.854%, VAR ICE LIBOR USD 3 Month + 0.600%, 04/20/2034 (A)	165	165	Dext ABS, CI A 1.120%, 02/15/2028 (A)	227	225
Benefit Street Partners CLO XII, Ser 2021-12A, CI A1R 1.191%, VAR ICE LIBOR USD 3 Month + 0.950%, 10/15/2030 (A)	600	599	DLLMT LLC, Ser 2021-1A, CI A2 0.600%, 03/20/2024 (A)	325	324
BHG Securitization Trust, Ser 2022-A, CI A 1.710%, 02/20/2035 (A)	695	694	FCI Funding LLC, Ser 2021-1A, CI A 1.130%, 04/15/2033 (A)	150	149
BSPRT Mortgage Trust, Ser 2022-FL8, CI A 1.550%, VAR SOFR30A + 1.500%, 02/15/2037 (A)	425	425	Ford Credit Floorplan Master Owner Trust A, Ser 2019-2, CI B 3.250%, 04/15/2026	400	413
Carbone CLO, Ser 2017-1A, CI A1 1.394%, VAR ICE LIBOR USD 3 Month + 1.140%, 01/20/2031 (A)	250	250	FREED ABS Trust, Ser 2021-3FP, CI A 0.620%, 11/20/2028 (A)	113	113
Carlyle Global Market Strategies CLO, Ser 2018-1A, CI A1R2 1.211%, VAR ICE LIBOR USD 3 Month + 0.970%, 04/17/2031 (A)	648	647	FREED ABS Trust, Ser 2022-1FP, CI A 0.940%, 03/19/2029 (A)	160	160
			Galaxy XV CLO, Ser 2021-15A, CI ARR 1.211%, VAR ICE LIBOR USD 3 Month + 0.970%, 10/15/2030 (A)	750	749
			Galaxy XXIII CLO, Ser 2021-23A, CI AR 1.129%, VAR ICE LIBOR USD 3 Month + 0.870%, 04/24/2029 (A)	611	611
			Goldentree Loan Management US CLO 2, Ser 2021-2A, CI AR 1.164%, VAR ICE LIBOR USD 3 Month + 0.910%, 11/20/2030 (A)	400	400

Description	Face Amount (Thousands)	Market Value (\$ Thousands)
<b>ASSET-BACKED SECURITIES (continued)</b>		
GreatAmerica Leasing Receivables Funding LLC, Ser 2021-2, CI A2 0.380%, 03/15/2024 (A)	\$ 390	\$ 387
Hilton Grand Vacations Trust, Ser 2020-AA, CI A 2.740%, 02/25/2039 (A)	130	132
HPEFS Equipment Trust, Ser 2021-2A, CI B 0.610%, 09/20/2028 (A)	225	221
HPS Loan Management, Ser 2021-19, CI XR 0.858%, VAR ICE LIBOR USD 3 Month + 0.600%, 01/25/2034 (A)	246	246
KKR CLO 11, Ser 2017-11, CI AR 1.421%, VAR ICE LIBOR USD 3 Month + 1.180%, 01/15/2031 (A)	325	325
KKR CLO 21, Ser 2018-21, CI A 1.241%, VAR ICE LIBOR USD 3 Month + 1.000%, 04/15/2031 (A)	465	465
Kubota Credit Owner Trust, Ser 2020-2A, CI A2 0.410%, 06/15/2023 (A)	87	87
LCM XXIII, Ser 2020-23A, CI A1R 1.324%, VAR ICE LIBOR USD 3 Month + 1.070%, 10/20/2029 (A)	545	545
LCM XXIV, Ser 2021-24A, CI AR 1.234%, VAR ICE LIBOR USD 3 Month + 0.980%, 03/20/2030 (A)	540	540
Madison Park Funding XVII, Ser 2021-17A, CI AR2 1.255%, VAR ICE LIBOR USD 3 Month + 1.000%, 07/21/2030 (A)	500	500
Madison Park Funding XXX, Ser 2018-30A, CI A 0.991%, VAR ICE LIBOR USD 3 Month + 0.750%, 04/15/2029 (A)	868	867
Magnetite VII, Ser 2018-7A, CI A1R2 1.041%, VAR ICE LIBOR USD 3 Month + 0.800%, 01/15/2028 (A)	760	761
Magnetite VIII, Ser 2018-8A, CI AR2 1.221%, VAR ICE LIBOR USD 3 Month + 0.980%, 04/15/2031 (A)	685	685
Magnetite XVI, Ser 2018-16A, CI AR 1.041%, VAR ICE LIBOR USD 3 Month + 0.800%, 01/18/2028 (A)	597	596
Marlette Funding Trust, Ser 2021-1A, CI A 0.600%, 06/16/2031 (A)	62	62
Marlette Funding Trust, Ser 2021-2A, CI A 0.510%, 09/15/2031 (A)	141	140
Marlette Funding Trust, Ser 2021-3A, CI A 0.650%, 12/15/2031 (A)	241	239
Metlife Securitization Trust, Ser 2017-1A, CI A 3.000%, 04/25/2055 (A)(B)	78	79

Description	Face Amount (Thousands)	Market Value (\$ Thousands)
<b>ASSET-BACKED SECURITIES (continued)</b>		
MF1 2022-FL8, Ser 2022-FL8, CI A 1.400%, VAR SOFR30A + 1.350%, 02/19/2037 (A)	\$ 400	\$ 399
Mill City Mortgage Loan Trust, Ser 2017-3, CI A1 2.750%, 01/25/2061 (A)(B)	136	137
Mill City Mortgage Loan Trust, Ser 2018-1, CI A1 3.250%, 05/25/2062 (A)(B)	79	80
MMAF Equipment Finance LLC, Ser 2019-A, CI A3 2.840%, 11/13/2023 (A)	63	64
MMAF Equipment Finance LLC, Ser 2020-BA, CI A2 0.380%, 08/14/2023 (A)	431	431
Navient Private Education Refi Loan Trust, Ser 2020-CA, CI A1 0.853%, VAR ICE LIBOR USD 1 Month + 0.750%, 11/15/2068 (A)	166	166
Navient Private Education Refi Loan Trust, Ser 2020-DA, CI A 1.690%, 05/15/2069 (A)	620	618
Navient Private Education Refi Loan Trust, Ser 2021-A, CI A 0.840%, 05/15/2069 (A)	244	241
Navient Student Loan Trust, Ser 2018-1A, CI A2 0.458%, VAR ICE LIBOR USD 1 Month + 0.350%, 03/25/2067 (A)	186	186
Neuberger Berman Loan Advisers CLO 25, Ser 2021-25A, CI AR 1.171%, VAR ICE LIBOR USD 3 Month + 0.930%, 10/18/2029 (A)	910	910
Neuberger Berman Loan Advisers CLO 26, Ser 2021-26A, CI AR 1.161%, VAR ICE LIBOR USD 3 Month + 0.920%, 10/18/2030 (A)	600	600
NYCTL Trust, Ser 2019-A, CI A 2.190%, 11/10/2032 (A)	100	99
OCP CLO, Ser 2018-5A, CI A1R 1.347%, VAR ICE LIBOR USD 3 Month + 1.080%, 04/26/2031 (A)	135	135
Octagon Investment Partners XVI, Ser 2018-1A, CI A1R 1.261%, VAR ICE LIBOR USD 3 Month + 1.020%, 07/17/2030 (A)	250	250
Octagon Investment Partners XXI, Ser 2021-1A, CI XR3 0.806%, VAR ICE LIBOR USD 3 Month + 0.650%, 02/14/2031 (A)	100	100
OHA Credit Funding 10, Ser 2021-10A, CI X 0.996%, VAR ICE LIBOR USD 3 Month + 0.750%, 01/18/2036 (A)	555	555



**SCHEDULE OF INVESTMENTS**

January 31, 2022

**Ultra Short Duration Bond Fund** (Continued)

Description	Face Amount (Thousands)	Market Value (\$ Thousands)	Description	Face Amount (Thousands)	Market Value (\$ Thousands)
<b>ASSET-BACKED SECURITIES (continued)</b>			<b>ASSET-BACKED SECURITIES (continued)</b>		
Onemain Financial Issuance Trust, Ser 2018-1A, CI A 3.300%, 03/14/2029 (A)	\$ 58	\$ 59	SoFi Consumer Loan Program, Ser 2020-1, CI A 2.020%, 01/25/2029 (A)	\$ 94	\$ 95
OneMain Financial Issuance Trust, Ser 2019-1A, CI A 3.480%, 02/14/2031 (A)	83	83	SoFi Consumer Loan Program, Ser 2021-1, CI A 0.490%, 09/25/2030 (A)	321	318
OZLM VII, Ser 2018-7RA, CI A1R 1.251%, VAR ICE LIBOR USD 3 Month + 1.010%, 07/17/2029 (A)	506	506	Stratus CLO, Ser 2021-2A, CI A 0.000%, 12/28/2029 (A)(C)	650	650
OZLM VIII, Ser 2021-8A, CI A1R3 1.221%, VAR ICE LIBOR USD 3 Month + 0.980%, 10/17/2029 (A)	373	372	Structured Asset Investment Loan Trust, Ser 2005-6, CI M2 0.888%, VAR ICE LIBOR USD 1 Month + 0.780%, 07/25/2035	247	247
OZLM XII, Ser 2018-12A, CI A1R 1.349%, VAR ICE LIBOR USD 3 Month + 1.050%, 04/30/2027 (A)	52	52	Symphony CLO XIV, Ser 2019-14A, CI AR 1.188%, VAR ICE LIBOR USD 3 Month + 0.950%, 07/14/2026 (A)	166	166
Palmer Square Loan Funding, Ser 2021-3A, CI A1 1.054%, VAR ICE LIBOR USD 3 Month + 0.800%, 07/20/2029 (A)	530	531	Symphony CLO XVIII, Ser 2021-18A, CI X 0.874%, VAR ICE LIBOR USD 3 Month + 0.750%, 07/23/2033 (A)	375	375
Palmer Square Loan Funding, Ser 2021-4A, CI A1 0.928%, VAR ICE LIBOR USD 3 Month + 0.800%, 10/15/2029 (A)	850	850	Symphony Static CLO I, Ser 2021-1A, CI A 0.959%, VAR ICE LIBOR USD 3 Month + 0.830%, 10/25/2029 (A)	555	555
PFS Financing, Ser 2020-B, CI A 1.210%, 06/15/2024 (A)	1,235	1,238	Towd Point Mortgage Trust, Ser 2016-3, CI A1 2.250%, 04/25/2056 (A)(B)	3	3
PFS Financing, Ser 2020-F, CI A 0.930%, 08/15/2024 (A)	1,375	1,376	Towd Point Mortgage Trust, Ser 2016-4, CI A1 2.250%, 07/25/2056 (A)(B)	34	34
PFS Financing, Ser 2020-G, CI A 0.970%, 02/15/2026 (A)	750	740	Towd Point Mortgage Trust, Ser 2017-1, CI A1 2.750%, 10/25/2056 (A)(B)	286	288
Regional Management Issuance Trust, Ser 2019-1, CI A 3.050%, 11/15/2028 (A)	82	82	Towd Point Mortgage Trust, Ser 2017-2, CI A1 2.750%, 04/25/2057 (A)(B)	274	276
SCF Equipment Leasing LLC, Ser 2020-1A, CI A2 0.680%, 10/20/2025 (A)	54	54	Towd Point Mortgage Trust, Ser 2017-4, CI A1 2.750%, 06/25/2057 (A)(B)	216	218
SCF Equipment Leasing LLC, Ser 2021-1A, CI A2 0.420%, 08/20/2026 (A)	319	319	Towd Point Mortgage Trust, Ser 2017-5, CI A1 0.708%, VAR ICE LIBOR USD 1 Month + 0.600%, 02/25/2057 (A)	207	207
Sequoia Infrastructure Funding I, Ser 2021- 1A, CI A 1.641%, VAR ICE LIBOR USD 3 Month + 1.400%, 04/15/2031 (A)	713	713	Towd Point Mortgage Trust, Ser 2017-6, CI A1 2.750%, 10/25/2057 (A)(B)	88	89
Shackleton, Ser 2018-6RA, CI A 1.261%, VAR ICE LIBOR USD 3 Month + 1.020%, 07/17/2028 (A)	261	261	Towd Point Mortgage Trust, Ser 2018-1, CI A1 3.000%, 01/25/2058 (A)(B)	60	61
SMB Private Education Loan Trust, Ser 2021-A, CI A1 0.610%, VAR ICE LIBOR USD 1 Month + 0.500%, 01/15/2053 (A)	450	450	Towd Point Mortgage Trust, Ser 2019-HY2, CI A1 1.108%, VAR ICE LIBOR USD 1 Month + 1.000%, 05/25/2058 (A)	320	321
SoFi Consumer Loan Program, Ser 2019-3, CI C 3.350%, 05/25/2028 (A)	175	176			

Description	Face Amount (Thousands)	Market Value (\$ Thousands)
<b>ASSET-BACKED SECURITIES (continued)</b>		
Towd Point Mortgage Trust, Ser 2019-HY3, CI A1A 1.108%, VAR ICE LIBOR USD 1 Month + 1.000%, 10/25/2059 (A)	\$ 500	\$ 502
Towd Point Mortgage Trust, Ser 2021-SJ1, CI A1 2.250%, 07/25/2068 (A)(B)	653	656
Treman Park CLO, Ser 2018-1A, CI ARR 1.324%, VAR ICE LIBOR USD 3 Month + 1.070%, 10/20/2028 (A)	270	270
Tryon Park CLO, Ser 2018-1A, CI A1SR 1.131%, VAR ICE LIBOR USD 3 Month + 0.890%, 04/15/2029 (A)	687	687
Upstart Securitization Trust, Ser 2020-3, CI A 1.702%, 11/20/2030 (A)	222	222
Upstart Securitization Trust, Ser 2021-2, CI A 0.910%, 06/20/2031 (A)	364	363
Upstart Securitization Trust, Ser 2021-4, CI A 0.840%, 09/20/2031 (A)	489	483
Verizon Owner Trust, Ser 2019-C, CI A1A 1.940%, 04/22/2024	65	66
Verizon Owner Trust, Ser 2020-A, CI A1A 1.850%, 07/22/2024	340	342
Verizon Owner Trust, Ser 2020-B, CI A 0.470%, 02/20/2025	545	542
Verizon Owner Trust, Ser 2020-C, CI A 0.410%, 04/21/2025	175	174
Vibrant CLO VI, Ser 2021-6A, CI AR 1.164%, VAR ICE LIBOR USD 3 Month + 0.950%, 06/20/2029 (A)	393	392
Voya CLO, Ser 2018-2A, CI A1R 1.228%, VAR ICE LIBOR USD 3 Month + 0.970%, 04/25/2031 (A)	475	475
Voya CLO, Ser 2018-2A, CI AR 1.229%, VAR ICE LIBOR USD 3 Month + 0.970%, 07/23/2027 (A)	744	744
Voya CLO, Ser 2020-1A, CI AR 1.301%, VAR ICE LIBOR USD 3 Month + 1.060%, 04/15/2031 (A)	575	575
Voya CLO, Ser 2020-2A, CI A1RR 1.261%, VAR ICE LIBOR USD 3 Month + 1.020%, 04/17/2030 (A)	497	497
Voya CLO, Ser 2021-1A, CI A1R 1.191%, VAR ICE LIBOR USD 3 Month + 0.950%, 04/17/2030 (A)	760	760
Voya CLO, Ser 2021-2A, CI A1R 1.221%, VAR ICE LIBOR USD 3 Month + 0.980%, 06/07/2030 (A)	940	940
		<u>46,494</u>

Description	Face Amount (Thousands)	Market Value (\$ Thousands)
<b>ASSET-BACKED SECURITIES (continued)</b>		
<b>Mortgage Related — 0.1%</b>		
Asset Backed Securities Home Equity Loan Trust, Ser 2006-HE1, CI A4 0.708%, VAR ICE LIBOR USD 1 Month + 0.600%, 01/25/2036	\$ 248	\$ 248
Total Asset-Backed Securities (Cost \$95,861) (\$ Thousands)		<u>95,524</u>
<b>MORTGAGE-BACKED SECURITIES — 15.0%</b>		
<b>Agency Mortgage-Backed Obligations — 1.8%</b>		
FHLMC		
2.140%, VAR US Treas Yield Curve Rate T Note Const Mat 1 Yr + 2.069%, 02/01/2030	7	7
FHLMC Multifamily Structured Pass-Through Certificates, Ser K037, CI A1 2.592%, 04/25/2023	176	177
FHLMC Multifamily Structured Pass-Through Certificates, Ser KPLB, CI A 2.770%, 05/25/2025	300	310
FHLMC REMIC, Ser 2013-4159, CI LA 3.500%, 02/15/2040	15	15
FHLMC REMIC, Ser 2013-4272, CI YG 2.000%, 11/15/2026	163	165
FHLMC REMIC, Ser 2014-4297, CI CA 3.000%, 12/15/2030	33	33
FHLMC REMIC, Ser 2014-4379, CI CB 2.250%, 04/15/2033	311	314
FHLMC REMIC, Ser 2014-4387, CI DA 3.000%, 01/15/2032	148	150
FNMA		
6.000%, 01/01/2027	6	7
5.500%, 12/01/2023 to 12/01/2024	12	12
5.000%, 02/01/2023 to 03/01/2025	3	2
3.500%, 08/01/2032	379	398
3.000%, 12/01/2030(D)	536	559
3.000%, 10/01/2030	142	149
2.340%, VAR US Treas Yield Curve Rate T Note Const Mat 1 Yr + 2.215%, 01/01/2029	3	3
2.236%, VAR US Treas Yield Curve Rate T Note Const Mat 1 Yr + 2.120%, 11/01/2025	—	—
2.167%, VAR US Treas Yield Curve Rate T Note Const Mat 1 Yr + 2.118%, 11/01/2023	—	—
2.045%, 05/01/2028	—	—
2.009%, VAR ICE LIBOR USD 6 Month + 1.774%, 09/01/2024	2	2



Description	Face Amount (Thousands)	Market Value (\$ Thousands)
<b>MORTGAGE-BACKED SECURITIES (continued)</b>		
BRAVO Residential Funding Trust, Ser 2021-NOM2, CI A1 0.970%, 03/25/2060(A)(B)	\$ 238	\$ 236
BRAVO Residential Funding Trust, Ser 2021-NOM3, CI A1 1.699%, 04/25/2060(A)(B)	340	339
BSREP Commercial Mortgage Trust, Ser 2021-DC, CI A 1.057%, VAR ICE LIBOR USD 1 Month + 0.950%, 08/15/2038(A)	890	887
Bunker Hill Loan Depository Trust, Ser 2020-1, CI A1 1.724%, 02/25/2055(A)(B)	134	134
BWAY Mortgage Trust, Ser 2015-1515, CI A1 2.809%, 03/10/2033(A)	195	198
BX Commercial Mortgage Trust, Ser 2019-XL, CI B 1.186%, VAR ICE LIBOR USD 1 Month + 1.080%, 10/15/2036(A)	374	373
BX Commercial Mortgage Trust, Ser 2019-XL, CI A 1.026%, VAR ICE LIBOR USD 1 Month + 0.920%, 10/15/2036(A)	1,426	1,425
BX Commercial Mortgage Trust, Ser 2021-SOAR, CI B 0.976%, VAR ICE LIBOR USD 1 Month + 0.870%, 06/15/2038(A)	625	619
BX Commercial Mortgage Trust, Ser 2021-VINO, CI A 0.758%, VAR ICE LIBOR USD 1 Month + 0.652%, 05/15/2038(A)	345	342
BX Commercial Mortgage Trust, Ser 2021-VINO, CI B 0.958%, VAR ICE LIBOR USD 1 Month + 0.852%, 05/15/2038(A)	600	595
BX Commercial Mortgage Trust, Ser 2021-VOLT, CI A 0.806%, VAR ICE LIBOR USD 1 Month + 0.700%, 09/15/2036(A)	275	274
BX Trust, Ser 2021-LGCY, CI A 0.612%, VAR ICE LIBOR USD 1 Month + 0.506%, 10/15/2023(A)	600	589
BX Trust, Ser LBA6, CI A 1.058%, VAR TSFR1M + 1.000%, 01/15/2039(A)	375	375
BX, Ser 2021-MFM1, CI B 1.056%, VAR ICE LIBOR USD 1 Month + 0.950%, 01/15/2034(A)	550	545
Chase Mortgage Finance, Ser 2021-CL1, CI M1 1.250%, VAR SOFR30A + 1.200%, 02/25/2050(A)	319	320

Description	Face Amount (Thousands)	Market Value (\$ Thousands)
<b>MORTGAGE-BACKED SECURITIES (continued)</b>		
CHC Commercial Mortgage Trust, Ser 2019-CHC, CI A 1.226%, VAR ICE LIBOR USD 1 Month + 1.120%, 06/15/2034(A)	\$ 839	\$ 837
CIM Trust, Ser 2017-7, CI A 3.000%, 04/25/2057(A)(B)	114	115
Citigroup Commercial Mortgage Trust, Ser 2019-SMRT, CI A 4.149%, 01/10/2036(A)	275	286
Citigroup Commercial Mortgage Trust, Ser P3, CI AAB 3.127%, 04/15/2049	623	637
Citigroup Mortgage Loan Trust, Ser 2004-HYB3, CI 1A 2.523%, 09/25/2034(B)	7	7
Citigroup Mortgage Loan Trust, Ser 2006-AR2, CI 1A1 2.764%, 03/25/2036(B)	44	38
Citigroup Mortgage Loan Trust, Ser 2018-RP2, CI A1 2.789%, 02/25/2058(A)(B)	155	157
Citigroup Mortgage Loan Trust, Ser 2019-IMC1, CI A1 2.720%, 07/25/2049(A)(B)	39	39
Cold Storage Trust, Ser 2020-ICE5, CI A 1.006%, VAR ICE LIBOR USD 1 Month + 0.900%, 11/15/2037(A)	708	707
COLT Funding LLC, Ser 2021-3R, CI A1 1.051%, 12/25/2064(A)(B)	228	225
COLT Mortgage Loan Trust, Ser 2020-1, CI A1 2.488%, 02/25/2050(A)(B)	93	93
COLT Mortgage Loan Trust, Ser 2020-1R, CI A1 1.255%, 09/25/2065(A)(B)	183	181
COLT Mortgage Loan Trust, Ser 2020-2R, CI A1 1.325%, 10/26/2065(A)(B)	125	125
COLT Mortgage Loan Trust, Ser 2020-3, CI A1 1.506%, 04/27/2065(A)(B)	83	83
COLT Mortgage Loan Trust, Ser 2021-1, CI A1 0.910%, 06/25/2066(A)(B)	255	249
COLT Mortgage Loan Trust, Ser 2021-2, CI A1 0.924%, 08/25/2066(A)(B)	313	306
COLT Mortgage Loan Trust, Ser 2021-2R, CI A1 0.798%, 07/27/2054(A)	156	155
COLT Mortgage Loan Trust, Ser 2021-4, CI A1 1.397%, 10/25/2066(A)(B)	557	547

**SCHEDULE OF INVESTMENTS**

January 31, 2022

**Ultra Short Duration Bond Fund** (Continued)

Description	Face Amount (Thousands)	Market Value (\$ Thousands)	Description	Face Amount (Thousands)	Market Value (\$ Thousands)
<b>MORTGAGE-BACKED SECURITIES (continued)</b>			<b>MORTGAGE-BACKED SECURITIES (continued)</b>		
COLT Mortgage Loan Trust, Ser 2021-HX1, CI A1 1.110%, 10/25/2066(A)(B)	\$ 568	\$ 548	Ellington Financial Mortgage Trust, Ser 2021-2, CI A1 0.931%, 06/25/2066(A)(B)	\$ 176	\$ 173
COMM Mortgage Trust, Ser 2014-UBS5, CI A2 3.031%, 09/10/2047	10	10	ELP Commercial Mortgage Trust, Ser ELP, CI A 0.808%, VAR ICE LIBOR USD 1 Month + 0.701%, 11/15/2038(A)	530	527
COMM Mortgage Trust, Ser 2015-CR22, CI A2 2.856%, 03/10/2048	160	160	Extended Stay America Trust, Ser 2021- ESH, CI B 1.487%, VAR ICE LIBOR USD 1 Month + 1.380%, 07/15/2038(A)	248	248
COMM Mortgage Trust, Ser 2015-CR23, CI A2 2.852%, 05/10/2048	267	267	FHLMC Structured Agency Credit Risk Debt Notes, Ser 2015-DNA3, CI M3 4.808%, VAR ICE LIBOR USD 1 Month + 4.700%, 04/25/2028	486	502
Countrywide Home Loans, Ser 2004-29, CI 1A1 0.648%, VAR ICE LIBOR USD 1 Month + 0.540%, 02/25/2035	8	8	FHLMC Structured Agency Credit Risk Debt Notes, Ser 2015-HQ2, CI M3 3.358%, VAR ICE LIBOR USD 1 Month + 3.250%, 05/25/2025	162	164
Credit Suisse Mortgage Capital Certificates, Ser 2019-ICE4, CI A 1.086%, VAR ICE LIBOR USD 1 Month + 0.980%, 05/15/2036(A)	475	475	FNMA Connecticut Avenue Securities, Ser 2016-C03, CI 2M2 6.008%, VAR ICE LIBOR USD 1 Month + 5.900%, 10/25/2028	435	453
Credit Suisse Mortgage Capital Certificates, Ser 2019-ICE4, CI B 1.336%, VAR ICE LIBOR USD 1 Month + 1.230%, 05/15/2036(A)	1,240	1,238	FNMA Connecticut Avenue Securities, Ser 2018-C03, CI 1EA2 0.958%, VAR ICE LIBOR USD 1 Month + 0.850%, 10/25/2030	94	94
CSMC Trust, Ser 2019-AFC1, CI A1 2.573%, 07/25/2049(A)	504	505	GCAT Trust, Ser 2020-NQM2, CI A1 1.555%, 04/25/2065(A)	96	96
CSMC Trust, Ser 2021-AFC1, CI A1 0.830%, 03/25/2056(A)(B)	261	256	GCAT Trust, Ser 2021-CM1, CI A 1.469%, 04/25/2065(A)(B)	420	416
CSMC Trust, Ser 2021-NQM3, CI A1 1.015%, 04/25/2066(A)(B)	458	447	GCAT Trust, Ser 2021-NQM1, CI A1 0.874%, 01/25/2066(A)(B)	204	201
CSMC Trust, Ser 2021-NQM4, CI A1 1.101%, 05/25/2066(A)(B)	525	517	GCAT Trust, Ser 2021-NQM3, CI A1 1.091%, 05/25/2066(A)(B)	310	304
DBCG Mortgage Trust, Ser 2017-BBG, CI A 0.806%, VAR ICE LIBOR USD 1 Month + 0.700%, 06/15/2034(A)	200	199	GCAT Trust, Ser 2021-NQM5, CI A1 1.262%, 07/25/2066(A)(B)	861	842
Deephaven Residential Mortgage Trust, Ser 2020-2, CI A1 1.692%, 05/25/2065(A)	88	88	GMAC Mortgage Loan Trust, Ser 2005-AR6, CI 2A1 3.093%, 11/19/2035(B)	68	67
Deephaven Residential Mortgage Trust, Ser 2021-1, CI A1 0.715%, 05/25/2065(A)(B)	114	112	GS Mortgage Securities Trust, Ser 2012- ALOH, CI A 3.551%, 04/10/2034(A)	500	500
Deephaven Residential Mortgage Trust, Ser 2021-2, CI A1 0.899%, 04/25/2066(A)(B)	119	116	GS Mortgage Securities Trust, Ser 2015-GS1, CI AAB 3.553%, 11/10/2048	104	108
Ellington Financial Mortgage Trust, Ser 2019-2, CI A1 2.739%, 11/25/2059(A)(B)	38	38	GS Mortgage Securities Trust, Ser 2019- SL1, CI A1 2.625%, 01/25/2059(A)(B)	146	147
Ellington Financial Mortgage Trust, Ser 2020-2, CI A1 1.178%, 10/25/2065(A)(B)	76	75	GS Mortgage Securities Trust, Ser 2021- RENT, CI A 0.809%, VAR ICE LIBOR USD 1 Month + 0.700%, 11/21/2035(A)	445	442
Ellington Financial Mortgage Trust, Ser 2021-1, CI A1 0.797%, 02/25/2066(A)(B)	75	74			

Description	Face Amount (Thousands)	Market Value (\$ Thousands)
<b>MORTGAGE-BACKED SECURITIES (continued)</b>		
GSR Mortgage Loan Trust, Ser 2005-AR4, CI 2A1 2.635%, 07/25/2035(B)	\$ 90	\$ 62
GSR Mortgage Loan Trust, Ser 2007-AR2, CI 1A1 2.827%, 05/25/2037(B)	63	45
Impac CMB Trust, Ser 2004-9, CI 1A1 0.868%, VAR ICE LIBOR USD 1 Month + 0.760%, 01/25/2035	17	17
Impac CMB Trust, Ser 2005-2, CI 1A1 0.628%, VAR ICE LIBOR USD 1 Month + 0.520%, 04/25/2035	20	20
Impac CMB Trust, Ser 2005-3, CI A1 0.588%, VAR ICE LIBOR USD 1 Month + 0.480%, 08/25/2035	20	20
Impac CMB Trust, Ser 2005-5, CI A1 0.748%, VAR ICE LIBOR USD 1 Month + 0.320%, 08/25/2035	14	14
Impac CMB Trust, Ser 2005-8, CI 1A 0.628%, VAR ICE LIBOR USD 1 Month + 0.520%, 02/25/2036	46	45
Imperial Fund Mortgage Trust, Ser 2021- NQM1, CI A1 1.071%, 06/25/2056(A)(B)	443	434
Imperial Fund Mortgage Trust, Ser 2021- NQM2, CI A1 1.073%, 09/25/2056(A)(B)	280	274
Imperial Fund Mortgage Trust, Ser 2021- NQM3, CI A1 1.595%, 11/25/2056(A)(B)	255	251
JPMorgan Chase Bank, Ser 2021-CL1, CI M1 1.350%, VAR SOFR30A + 1.300%, 03/25/2051(A)	473	474
JPMorgan Chase Commercial Mortgage Securities, Ser 2021-MHC, CI A 0.906%, VAR ICE LIBOR USD 1 Month + 0.800%, 04/15/2038(A)	482	481
JPMorgan Mortgage Trust, Ser 2005-A6, CI 7A1 2.954%, 08/25/2035(B)	18	17
JPMorgan Mortgage Trust, Ser 2007-A3, CI 1A1 3.076%, 05/25/2037(B)	38	37
JPMorgan Mortgage Trust, Ser 2014-5, CI A1 2.866%, 10/25/2029(A)(B)	160	161
JPMorgan Mortgage Trust, Ser 2018-7FRB, CI A2 0.858%, VAR ICE LIBOR USD 1 Month + 0.750%, 04/25/2046(A)	142	142
KNDL Mortgage Trust, Ser 2019-KNSQ, CI A 0.906%, VAR ICE LIBOR USD 1 Month + 0.800%, 05/15/2036(A)	190	190

Description	Face Amount (Thousands)	Market Value (\$ Thousands)
<b>MORTGAGE-BACKED SECURITIES (continued)</b>		
LSTAR Commercial Mortgage Trust, Ser 2016-4, CI A2 2.579%, 03/10/2049(A)	\$ 1,324	\$ 1,334
LSTAR Securities Investment, Ser 2019-4, CI A1 2.606%, VAR ICE LIBOR USD 1 Month + 2.500%, 05/01/2024(A)	256	253
Mello Warehouse Securitization Trust, Ser 2021-2, CI A 0.858%, VAR ICE LIBOR USD 1 Month + 0.750%, 04/25/2055(A)	830	825
Merrill Lynch Mortgage Backed Securities Trust, Ser 2007-3, CI 2A1 2.923%, 06/25/2037(B)	45	37
MFA Trust, Ser 2020-NQM1, CI A1 1.479%, 03/25/2065(A)(B)	91	91
MFA Trust, Ser 2020-NQM3, CI A1 1.014%, 01/26/2065(A)(B)	126	125
MFA Trust, Ser 2021-INV1, CI A1 0.852%, 01/25/2056(A)(B)	238	235
MFA Trust, Ser 2021-NQM1, CI A1 1.153%, 04/25/2065(A)(B)	266	265
MFA Trust, Ser 2021-NQM2, CI A1 1.029%, 11/25/2064(A)(B)	272	268
MHC Commercial Mortgage Trust, Ser 2021- MHC, CI B 1.207%, VAR ICE LIBOR USD 1 Month + 1.101%, 04/15/2038(A)	1,670	1,664
MHP, Ser 2021-STOR, CI A 0.806%, VAR ICE LIBOR USD 1 Month + 0.700%, 07/15/2038(A)	155	154
MHP, Ser MHIL, CI A 0.865%, VAR SOFR30A + 0.815%, 01/15/2027(A)	205	204
Mill City Mortgage Loan Trust, Ser 2021- NMR1, CI A1 1.125%, 11/25/2060(A)(B)	198	196
Morgan Stanley Capital I Trust, Ser 2012- STAR, CI A1 2.084%, 08/05/2034(A)	17	17
Mortgage Repurchase Agreement Financing Trust, Ser 2021-1, CI A1 0.604%, VAR ICE LIBOR USD 1 Month + 0.500%, 03/10/2022(A)	300	300
MortgageIT Trust, Ser 2005-5, CI A1 0.628%, VAR ICE LIBOR USD 1 Month + 0.520%, 12/25/2035	42	42
MTRO Commercial Mortgage Trust, Ser 2019-TECH, CI A 1.006%, VAR ICE LIBOR USD 1 Month + 0.900%, 12/15/2033(A)	520	515

**SCHEDULE OF INVESTMENTS**

January 31, 2022

**Ultra Short Duration Bond Fund** (Continued)

Description	Face Amount (Thousands)	Market Value (\$ Thousands)	Description	Face Amount (Thousands)	Market Value (\$ Thousands)
<b>MORTGAGE-BACKED SECURITIES (continued)</b>			<b>MORTGAGE-BACKED SECURITIES (continued)</b>		
New Residential Mortgage Loan Trust, Ser 2017-3A, CI A1 4.000%, 04/25/2057(A)(B)	\$ 124	\$ 128	SREIT Trust, Ser MFP, CI B 1.186%, VAR ICE LIBOR USD 1 Month + 1.080%, 11/15/2038(A)	\$ 475	\$ 471
New Residential Mortgage Loan Trust, Ser 2017-6A, CI A1 4.000%, 08/27/2057(A)(B)	292	303	STAR Trust, Ser 2021-1, CI A1 1.219%, 05/25/2065(A)(B)	213	212
New Residential Mortgage Loan Trust, Ser 2018-1A, CI A1 3.983%, 09/25/2057(A)(B)	142	146	Starwood Mortgage Residential Trust, Ser 2020-1, CI A1 2.275%, 02/25/2050(A)(B)	102	102
New Residential Mortgage Loan Trust, Ser 2019-NQM4, CI A1 2.492%, 09/25/2059(A)(B)	49	49	Starwood Mortgage Residential Trust, Ser 2020-3, CI A1 1.486%, 04/25/2065(A)(B)	65	65
New Residential Mortgage Loan Trust, Ser 2020-NQM2, CI A1 1.650%, 05/24/2060(A)(B)	108	107	Starwood Mortgage Residential Trust, Ser 2021-2, CI A1 0.943%, 05/25/2065(A)(B)	97	96
New Residential Mortgage Loan Trust, Ser 2021-NQ2R, CI A1 0.941%, 10/25/2058(A)(B)	141	140	Starwood Mortgage Residential Trust, Ser 2021-3, CI A1 1.127%, 06/25/2056(A)(B)	376	369
New Residential Mortgage Loan Trust, Ser 2021-NQM3, CI A1 1.156%, 11/27/2056(A)(B)	502	493	Toorak Mortgage Corp, Ser 2021-INV1, CI A1 1.153%, 07/25/2056(A)(B)	272	267
OBX Trust, Ser 2018-1, CI A2 0.758%, VAR ICE LIBOR USD 1 Month + 0.650%, 06/25/2057(A)	21	21	TTAN, Ser 2021-MHC, CI B 1.207%, VAR ICE LIBOR USD 1 Month + 1.100%, 03/15/2038(A)	275	273
OBX Trust, Ser 2021-NQM2, CI A1 1.101%, 05/25/2061(A)(B)	377	368	TTAN, Ser 2021-MHC, CI A 0.957%, VAR ICE LIBOR USD 1 Month + 0.850%, 03/15/2038(A)	439	438
Onslow Bay Mortgage Loan Trust, Ser 2021- NQM4, CI A1 1.957%, 10/25/2061(A)(B)	572	564	Verus Securitization Trust, Ser 2019-4, CI A1 2.642%, 11/25/2059(A)	68	69
Paragon Mortgages No. 12 PLC, Ser 2006- 12A, CI A2C 0.376%, VAR ICE LIBOR USD 3 Month + 0.220%, 11/15/2038(A)	64	62	Verus Securitization Trust, Ser 2019-INV3, CI A1 2.692%, 11/25/2059(A)(B)	102	103
PRPM LLC, Ser 2021-RPL1, CI A1 1.319%, 07/25/2051(A)(B)	151	147	Verus Securitization Trust, Ser 2020-1, CI A1 2.417%, 01/25/2060(A)	43	43
Residential Mortgage Loan Trust, Ser 2020- 1, CI A1 2.376%, 01/26/2060(A)(B)	79	79	Verus Securitization Trust, Ser 2020-4, CI A1 1.502%, 05/25/2065(A)	140	139
RFMSI Trust, Ser 2007-SA3, CI 2A1 4.316%, 07/27/2037(B)	50	42	Verus Securitization Trust, Ser 2021-1, CI A1 0.815%, 01/25/2066(A)(B)	177	175
Sequoia Mortgage Trust, Ser 2004-12, CI A1 0.644%, VAR ICE LIBOR USD 1 Month + 0.540%, 01/20/2035	7	7	Verus Securitization Trust, Ser 2021-1, CI A2 1.052%, 01/25/2066(A)(B)	354	348
Sequoia Mortgage Trust, Ser 2018-CH3, CI A1 4.500%, 08/25/2048(A)(B)	30	30	Verus Securitization Trust, Ser 2021-2, CI A1 1.031%, 02/25/2066(A)(B)	220	217
SG Residential Mortgage Trust, Ser 2021-1, CI A1 1.160%, 07/25/2061(A)(B)	559	548	Verus Securitization Trust, Ser 2021-R1, CI A1 0.820%, 10/25/2063(A)(B)	395	393
Silverstone Master Issuer PLC, Ser 2022- 1A, CI 1A 0.000%, 01/21/2070(A)(C)	900	900	Verus Securitization Trust, Ser 2021-R2, CI A1 0.918%, 02/25/2064(A)(B)	327	324
			Verus Securitization Trust, Ser 2021-R3, CI A1 1.020%, 04/25/2064(A)(B)	204	203
			WaMu Mortgage Pass-Through Certificates, Ser 2006-AR2, CI 1A1 3.026%, 03/25/2036(B)	51	52

Description	Face Amount (Thousands)	Market Value (\$ Thousands)
<b>MORTGAGE-BACKED SECURITIES (continued)</b>		
Wells Fargo Commercial Mortgage Trust, Ser 2012-LC5, CI AS 3.539%, 10/15/2045	\$ 450	\$ 454
Wells Fargo Commercial Mortgage Trust, Ser 2015-NXS2, CI A2 3.020%, 07/15/2058	423	426
Wells Fargo Commercial Mortgage Trust, Ser 2016-C32, CI ASB 3.324%, 01/15/2059	202	207
Wells Fargo Commercial Mortgage Trust, Ser 2017-RC1, CI A2 3.118%, 01/15/2060	75	75
		46,085
Total Mortgage-Backed Securities (Cost \$53,073) (\$ Thousands)		52,581

#### U.S. TREASURY OBLIGATIONS — 14.3%

U.S. Treasury Bills		
0.634%, 01/26/2023 (E)	3,500	3,473
0.391%, 12/29/2022 (E)	1,725	1,713
0.366%, 07/21/2022 (E)	1,700	1,697
0.241%, 12/01/2022 (E)	1,750	1,741
0.220%, 07/07/2022 (E)	850	849
0.160%, 11/03/2022 (E)	2,000	1,991
0.130%, 06/16/2022 (E)	850	849
U.S. Treasury Notes		
1.750%, 09/30/2022	3,050	3,074
0.500%, 03/15/2023	11,925	11,878
0.269%, VAR US Treasury 3 Month Bill Money Market Yield + 0.029%, 07/31/2023	6,000	6,006
0.250%, 06/15/2024	4,600	4,490
0.125%, 01/31/2023	7,275	7,225
0.125%, 05/15/2023	5,355	5,300
		50,286
Total U.S. Treasury Obligations (Cost \$50,512) (\$ Thousands)		50,286

#### COMMERCIAL PAPER — 2.6%

Arabella Finance LLC 0.360%, 04/08/2022 (A)(E)	1,300	1,299
Brookfield US Holdings 0.260%, 02/10/2022 (A)(E)	2,700	2,700
HSBC 0.402%, 02/04/2022 (A)(E)	2,000	2,000
0.250%, 06/10/2022 (A)(E)	900	898

Description	Face Amount (Thousands)	Market Value (\$ Thousands)
<b>COMMERCIAL PAPER (continued)</b>		
NatWest Markets PLC 0.351%, 02/22/2022 (A)(E)	\$ 2,100	\$ 2,100
Total Commercial Paper (Cost \$8,998) (\$ Thousands)		8,997

#### MUNICIPAL BONDS — 2.2%

<b>California — 0.6%</b>		
Golden State, Tobacco Securitization, RB 0.672%, 06/01/2023	985	977
Riverside County, Infrastructure Financing Authority, Ser B, RB 0.398%, 11/01/2022	740	738
San Francisco Bay Area Rapid Transit District Sales Tax Revenue, Ser B, RB 2.537%, 07/01/2022	435	439
University of California, Ser BF, RB 0.455%, 05/15/2022	130	130
		2,284

#### Illinois — 0.2%

Chicago, Transit Authority, Sales Tax Receipts Fund, Ser B, RB 1.708%, 12/01/2022	135	135
State of Illinois, Sales Tax Revenue, Ser B, RB 1.900%, 06/15/2022	455	457
		592

#### Massachusetts — 0.1%

Massachusetts State, Water Resources Authority, Ser C, RB 0.534%, 08/01/2022	265	265
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#### New York — 0.7%

Metropolitan Transportation Authority, Ser A, RB Callable 02/10/2022 @ 100 0.777%, 11/15/2022	1,425	1,425
New York State, Urban Development, RB 2.550%, 03/15/2022	865	867
		2,292

#### South Carolina — 0.3%

South Carolina State, Public Service Authority, Ser E, RB 3.722%, 12/01/2023	1,100	1,146
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#### Texas — 0.1%

Central Texas, Turnpike System, Ser B, RB 1.980%, 08/15/2042 (B)	245	246
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**SCHEDULE OF INVESTMENTS**

January 31, 2022

**Ultra Short Duration Bond Fund** (Concluded)

Description	Face Amount (Thousands)	Market Value (\$ Thousands)
<b>MUNICIPAL BONDS (continued)</b>		
Houston, Texas Airport System Revenue, Ser C, RB 0.883%, 07/01/2022	\$ 100	\$ 100
		<u>346</u>
<b>Wisconsin — 0.2%</b>		
Wisconsin State, Housing & Economic Development Authority, Ser B, RB Callable 02/03/2022 @ 100 0.100%, 09/01/2037 (B)	700	<u>700</u>
Total Municipal Bonds (Cost \$7,651) (\$ Thousands)		<u>7,625</u>
<b>SOVEREIGN DEBT — 0.2%</b>		
Lithuania Government International Bond 6.625%, 02/01/2022	845	<u>845</u>
Total Sovereign Debt (Cost \$845) (\$ Thousands)		<u>845</u>
<b>REPURCHASE AGREEMENT — 1.4%</b>		
BNP Paribas 0.050%, dated 01/31/2022 to be repurchased on 02/01/2022, repurchase price \$4,900,007 (collateralized by U.S. Government obligations, ranging in par value \$1,000 - \$8,156,915, 1.625% - 4.000%, 08/20/2041 – 01/01/2052; with total market value \$4,998,000) (F)	4,900	<u>4,900</u>
Total Repurchase Agreement (Cost \$4,900) (\$ Thousands)		<u>4,900</u>
Total Investments in Securities — 100.1% (Cost \$352,884) (\$ Thousands)		<u>\$ 351,391</u>

A list of the open futures contracts held by the Fund at January 31, 2022, is as follows:

Type of Contract	Number of Contracts	Expiration Date	Notional Amount (Thousands)	Value (Thousands)	Unrealized Appreciation/ (Depreciation) (Thousands)
<b>Long Contracts</b>					
U.S. 2-Year Treasury Note	54	Mar-2022	\$ 11,787	\$ 11,699	\$ (88)
<b>Short Contracts</b>					
U.S. 5-Year Treasury Note	(6)	Mar-2022	\$ (723)	\$ (715)	\$ 8
U.S. 10-Year Treasury Note	(15)	Mar-2022	(1,934)	(1,919)	14
U.S. Long Treasury Bond	(1)	Mar-2022	(158)	(156)	3
			<u>(2,815)</u>	<u>(2,790)</u>	<u>25</u>
			<u>\$ 8,972</u>	<u>\$ 8,909</u>	<u>\$ (63)</u>

For the year ended January 31, 2022, the total amount of all open futures contracts, as presented in the table above, are representative of the volume of activity for this derivative type during the year.

Percentages are based on Net Assets of \$350,932 (\$ Thousands).

- (A) Security exempt from registration under Rule 144A of the Securities Act of 1933. These securities may be resold in transactions exempt from registration normally to qualified institutions. On January 31, 2022, the value of these securities amounted to \$174,021 (\$ Thousands), representing 49.6% of the Net Assets of the Fund.
- (B) Variable or floating rate security. The rate shown is the effective interest rate as of period end. The rates on 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) No interest rate available.
- (D) Security, or a portion thereof, has been pledged as collateral on open futures contracts.
- (E) Interest rate represents the security's effective yield at the time of purchase.
- (F) Tri-Party Repurchase Agreement.

ABS — Asset-Based Security  
 ARM — Adjustable Rate Mortgage  
 CI — Class  
 CLO — Collateralized Loan Obligation  
 FHLMC — Federal Home Loan Mortgage Corporation  
 FNMA — Federal National Mortgage Association  
 GNMA — Government National Mortgage Association  
 ICE — Intercontinental Exchange  
 LIBOR — London Interbank Offered Rate  
 LLC — Limited Liability Company  
 MTN — Medium Term Note  
 PLC — Public Limited Company  
 RB — Revenue Bond  
 REMIC — Real Estate Mortgage Investment Conduit  
 Ser — Series  
 SOFR — Secured Overnight Financing Rate  
 SOFRINDEX — Secured Overnight Financing Rate Index  
 USD — U.S. Dollar  
 VAR — Variable Rate

The following is a summary of the inputs used as of January 31, 2022, in valuing the Fund's investments and other financial instruments carried at value (\$ Thousands):

Investments in Securities	Level 1 (\$)	Level 2 (\$)	Level 3 (\$)	Total (\$)
Corporate Obligations	–	130,633	–	130,633
Asset-Backed Securities	–	95,524	–	95,524
Mortgage-Backed Securities	–	52,581	–	52,581
U.S. Treasury Obligations	–	50,286	–	50,286
Commercial Paper	–	8,997	–	8,997
Municipal Bonds	–	7,625	–	7,625
Sovereign Debt	–	845	–	845
Repurchase Agreement	–	4,900	–	4,900
Total Investments in Securities	–	351,391	–	351,391

  

Other Financial Instruments	Level 1 (\$)	Level 2 (\$)	Level 3 (\$)	Total (\$)
Futures Contracts*				
Unrealized Appreciation	25	–	–	25
Unrealized Depreciation	(88)	–	–	(88)
Total Other Financial Instruments	(63)	–	–	(63)

\* Futures Contracts are valued at the net unrealized appreciation (depreciation) on the instruments.

For the year ended January 31, 2022, there were no transfers in or out of Level 3.

For more information on valuation inputs, see Note 2 — Significant Accounting Policies in Notes to Financial Statements.

Amounts designated as "–" are \$0 or have been rounded to \$0.

The accompanying notes are an integral part of the financial statements.

**SCHEDULE OF INVESTMENTS**

January 31, 2022

**Short-Duration Government Fund**

Sector Weightings (Unaudited)\*:

	54.9% U.S. Treasury Obligations
	40.6% Mortgage-Backed Securities
	4.5% Repurchase Agreements

\*Percentages are based on total investments.

Description	Face Amount (Thousands)	Market Value (\$ Thousands)
<b>U.S. TREASURY OBLIGATIONS — 50.8%</b>		
U.S. Treasury Notes		
2.625%, 06/30/2023	\$ 35,397	\$ 36,208
1.750%, 05/15/2023 (A)	96,500	97,495
1.000%, 12/15/2024	37,025	36,646
0.250%, 05/15/2024	53,025	51,832
0.250%, 06/15/2024	51,925	50,686
0.125%, 01/31/2023	39,750	39,477
0.125%, 02/28/2023	56,200	55,772
<b>Total U.S. Treasury Obligations</b> (Cost \$372,257) (\$ Thousands)		<b>368,116</b>

**MORTGAGE-BACKED SECURITIES — 37.6%**

**Agency Mortgage-Backed Obligations — 35.5%**

Description	Face Amount (Thousands)	Market Value (\$ Thousands)
<b>FHLMC</b>		
4.500%, 06/01/2022 to 06/01/2026	740	770
4.000%, 01/01/2033	5,156	5,502
3.000%, 11/01/2036 to 12/01/2046	7,923	8,194
2.500%, 02/01/2032	1,150	1,182
2.482%, VAR US Treas Yield Curve Rate T Note Const Mat 1 Yr + 2.368%, 06/01/2024	2	2
2.343%, VAR US Treas Yield Curve Rate T Note Const Mat 1 Yr + 2.237%, 04/01/2029	3	3
2.324%, VAR US Treas Yield Curve Rate T Note Const Mat 1 Yr + 2.200%, 05/01/2024	2	2
2.257%, VAR US Treas Yield Curve Rate T Note Const Mat 1 Yr + 2.248%, 07/01/2024	3	3
2.235%, VAR US Treas Yield Curve Rate T Note Const Mat 1 Yr + 2.125%, 12/01/2023	6	6
2.233%, VAR US Treas Yield Curve Rate T Note Const Mat 1 Yr + 2.156%, 12/01/2023	74	74
2.228%, VAR US Treas Yield Curve Rate T Note Const Mat 1 Yr + 2.103%, 06/01/2024	1	1
<b>FHLMC Multifamily Structured Pass-Through Certificates, Ser K052, CI A1</b> 2.598%, 01/25/2025	5,893	6,000

Description	Face Amount (Thousands)	Market Value (\$ Thousands)
<b>MORTGAGE-BACKED SECURITIES (continued)</b>		
<b>FHLMC Multifamily Structured Pass-Through Certificates, Ser K066, CI X1, IO</b> 0.750%, 06/25/2027(B)	\$ 18,041	\$ 637
<b>FHLMC Multifamily Structured Pass-Through Certificates, Ser K107, CI X1, IO</b> 1.591%, 01/25/2030(B)	12,403	1,359
<b>FHLMC Multifamily Structured Pass-Through Certificates, Ser K125, CI X1, IO</b> 0.585%, 01/25/2031(B)	13,602	617
<b>FHLMC Multifamily Structured Pass-Through Certificates, Ser K128, CI X1, IO</b> 0.529%, 03/25/2031(B)	10,232	423
<b>FHLMC Multifamily Structured Pass-Through Certificates, Ser K737, CI X1, IO</b> 0.637%, 10/25/2026(B)	23,626	602
<b>FHLMC Multifamily Structured Pass-Through Certificates, Ser K742, CI X1, IO</b> 0.779%, 03/25/2028(B)	7,593	282
<b>FHLMC Multifamily Structured Pass-Through Certificates, Ser KF35, CI A</b> 0.451%, VAR ICE LIBOR USD 1 Month + 0.350%, 08/25/2024	2,121	2,122
<b>FHLMC Multifamily Structured Pass-Through Certificates, Ser KF60, CI A</b> 0.591%, VAR ICE LIBOR USD 1 Month + 0.490%, 02/25/2026	4,085	4,098
<b>FHLMC Multifamily Structured Pass-Through Certificates, Ser KF62, CI A</b> 0.581%, VAR ICE LIBOR USD 1 Month + 0.480%, 04/25/2026	7,335	7,369
<b>FHLMC Multifamily Structured Pass-Through Certificates, Ser KF72, CI A</b> 0.601%, VAR ICE LIBOR USD 1 Month + 0.500%, 10/25/2026	4,438	4,459
<b>FHLMC REMIC, Ser 2003-2571, CI FY</b> 0.856%, VAR ICE LIBOR USD 1 Month + 0.750%, 12/15/2032	2,439	2,488
<b>FHLMC REMIC, Ser 2006-3148, CI CF</b> 0.506%, VAR ICE LIBOR USD 1 Month + 0.400%, 02/15/2034	101	102
<b>FHLMC REMIC, Ser 2006-3153, CI FX</b> 0.456%, VAR ICE LIBOR USD 1 Month + 0.350%, 05/15/2036	73	73
<b>FHLMC REMIC, Ser 2006-3174, CI FA</b> 0.406%, VAR ICE LIBOR USD 1 Month + 0.300%, 04/15/2036	1,454	1,458
<b>FHLMC REMIC, Ser 2006-3219, CI EF</b> 0.506%, VAR ICE LIBOR USD 1 Month + 0.400%, 04/15/2032	2,103	2,118
<b>FHLMC REMIC, Ser 2007-3339, CI HF</b> 0.626%, VAR ICE LIBOR USD 1 Month + 0.520%, 07/15/2037	2,108	2,138

Description	Face Amount (Thousands)	Market Value (\$ Thousands)
<b>MORTGAGE-BACKED SECURITIES (continued)</b>		
FHLMC REMIC, Ser 2010-3628, CI PJ 4.500%, 01/15/2040	\$ 880	\$ 950
FHLMC REMIC, Ser 2011-3788, CI FA 0.636%, VAR ICE LIBOR USD 1 Month + 0.530%, 01/15/2041	3,108	3,155
FHLMC REMIC, Ser 2011-3795, CI EB 2.500%, 10/15/2039	18	18
FHLMC REMIC, Ser 2011-3930, CI AI, IO 3.500%, 09/15/2026	216	11
FHLMC REMIC, Ser 2012-4018, CI AI, IO 3.500%, 03/15/2027	296	15
FHLMC REMIC, Ser 2012-4030, CI FD 0.456%, VAR ICE LIBOR USD 1 Month + 0.350%, 02/15/2041	406	406
FHLMC REMIC, Ser 2012-4032, CI CI, IO 3.500%, 06/15/2026	128	1
FHLMC REMIC, Ser 2012-4060, CI TI, IO 2.500%, 12/15/2026	449	11
FHLMC REMIC, Ser 2012-4083, CI DI, IO 4.000%, 07/15/2027	182	11
FHLMC REMIC, Ser 2012-4114, CI MB 3.000%, 10/15/2032	3,000	3,124
FHLMC REMIC, Ser 2012-4117, CI P 1.250%, 07/15/2042	2,080	2,055
FHLMC REMIC, Ser 2012-4142, CI PT 1.250%, 12/15/2027	1,700	1,693
FHLMC REMIC, Ser 2012-4146, CI AB 1.125%, 12/15/2027	1,940	1,925
FHLMC REMIC, Ser 2013-4170, CI QI, IO 3.000%, 05/15/2032	503	21
FHLMC REMIC, Ser 2013-4176, CI KI, IO 4.000%, 03/15/2028	506	25
FHLMC REMIC, Ser 2013-4178, CI MI, IO 2.500%, 03/15/2028	301	14
FHLMC REMIC, Ser 2013-4178, CI BI, IO 3.000%, 03/15/2033	461	41
FHLMC REMIC, Ser 2013-4182, CI IE, IO 2.500%, 03/15/2028	278	15
FHLMC REMIC, Ser 2013-4195, CI AI, IO 3.000%, 04/15/2028	779	48
FHLMC REMIC, Ser 2013-4199, CI QI, IO 2.500%, 05/15/2028	449	25
FHLMC REMIC, Ser 2013-4220, CI IE, IO 4.000%, 06/15/2028	290	16
FHLMC REMIC, Ser 2013-4223, CI AL 3.000%, 08/15/2042	1,304	1,310
FHLMC REMIC, Ser 2013-4247, CI LA 3.000%, 03/15/2043	2,380	2,437
FHLMC REMIC, Ser 2014-4340, CI MI, IO 4.500%, 02/15/2027	1,589	96
FHLMC REMIC, Ser 2014-4419, CI CW 2.500%, 10/15/2037	4,001	4,069

Description	Face Amount (Thousands)	Market Value (\$ Thousands)
<b>MORTGAGE-BACKED SECURITIES (continued)</b>		
FHLMC REMIC, Ser 2015-4471, CI GA 3.000%, 02/15/2044	\$ 1,371	\$ 1,396
FHLMC REMIC, Ser 2015-4484, CI CI, IO 4.000%, 07/15/2030	621	57
FHLMC REMIC, Ser 2016-4558, CI DC 3.000%, 07/15/2043	946	953
FHLMC REMIC, Ser 2016-4620, CI IO, IO 5.000%, 09/15/2033	689	108
FHLMC REMIC, Ser 2017-4650, CI LP 3.000%, 09/15/2045	659	673
FHLMC REMIC, Ser 2017-4661, CI HA 3.000%, 05/15/2043	1,991	2,020
FHLMC REMIC, Ser 2017-4664, CI HA 3.500%, 08/15/2043	4,035	4,109
FHLMC REMIC, Ser 2017-4673, CI HA 3.500%, 11/15/2043	2,712	2,757
FHLMC REMIC, Ser 2017-4709, CI AB 3.000%, 08/15/2047	819	847
FHLMC REMIC, Ser 2018-4820, CI JI, IO 5.000%, 02/15/2048	837	167
FHLMC REMIC, Ser 2020-4978, CI MI, IO 4.000%, 05/25/2040	2,683	331
FHLMC REMIC, Ser 2020-5048, CI A 1.000%, 06/15/2044	5,653	5,577
FHLMC Structured Pass-Through Certificates, Ser 2002-42, CI A5 7.500%, 02/25/2042	218	258
FHLMC, Ser 2013-303, CI C2, IO 3.500%, 01/15/2028	1,122	69
FHLMC, Ser 2013-303, CI C16, IO 3.500%, 01/15/2043	2,158	332
FNMA		
7.000%, 06/01/2037	3	4
6.500%, 05/01/2026 to 01/01/2036	67	73
6.000%, 02/01/2023 to 09/01/2024	85	86
5.500%, 09/01/2022 to 06/01/2038	150	170
4.500%, 04/01/2026 to 10/01/2031	997	1,068
4.000%, 05/01/2026 to 04/01/2042	5,106	5,426
3.850%, 01/01/2024	528	546
3.750%, 06/01/2022 to 09/01/2023	3,002	3,054
3.650%, 08/01/2023	94	97
3.500%, 12/01/2034 to 02/01/2045	6,647	7,003
3.100%, 01/01/2026	4,000	4,192
3.090%, 07/01/2022(B)	70	70
3.070%, 06/01/2027	930	972
3.000%, 09/01/2027 to 11/01/2036	5,588	5,789
2.970%, 12/01/2022	3,212	3,244
2.960%, 01/01/2027	1,185	1,241
2.960%, 04/01/2022(B)	156	156
2.830%, 06/01/2022	160	160
2.740%, 04/01/2022	108	108
2.580%, 08/01/2022	2,059	2,061

**SCHEDULE OF INVESTMENTS**

January 31, 2022

**Short-Duration Government Fund** (Continued)

Description	Face Amount (Thousands)	Market Value (\$ Thousands)	Description	Face Amount (Thousands)	Market Value (\$ Thousands)
<b>MORTGAGE-BACKED SECURITIES (continued)</b>			<b>MORTGAGE-BACKED SECURITIES (continued)</b>		
2.570%, 01/01/2023	\$ 1,775	\$ 1,788	FNMA REMIC, Ser 2009-110, CI FD		
2.540%, 03/01/2023	578	584	0.858%, VAR ICE LIBOR USD 1 Month		
2.500%, 10/01/2031	2,634	2,707	+ 0.750%, 01/25/2040	\$ 3,102	\$ 3,171
2.360%, 04/01/2022	4,600	4,599	FNMA REMIC, Ser 2009-112, CI FM		
2.299%, VAR US Treas Yield Curve			0.858%, VAR ICE LIBOR USD 1 Month		
Rate T Note Const Mat 1 Yr +			+ 0.750%, 01/25/2040	1,996	2,043
2.240%, 08/01/2029	65	65	FNMA REMIC, Ser 2009-82, CI FC		
2.280%, 11/01/2022	1,099	1,104	1.028%, VAR ICE LIBOR USD 1 Month		
2.150%, 05/01/2022	4,298	4,297	+ 0.920%, 10/25/2039	2,345	2,413
2.050%, 11/01/2023	1,189	1,201	FNMA REMIC, Ser 2009-82, CI FD		
2.045%, 05/01/2028	2	2	0.958%, VAR ICE LIBOR USD 1 Month		
1.974%, VAR ICE LIBOR USD 6 Month			+ 0.850%, 10/25/2039	2,907	2,984
+ 1.824%, 09/01/2024	54	54	FNMA REMIC, Ser 2010-4, CI PL		
1.721%, VAR ICE LIBOR USD 6			4.500%, 02/25/2040	767	815
Month + 1.595%, 08/01/2027 to			FNMA REMIC, Ser 2010-56, CI AF		
12/01/2029	39	39	0.652%, VAR ICE LIBOR USD 1 Month		
0.451%, VAR ICE LIBOR USD 1 Month			+ 0.550%, 06/25/2040	1,953	1,953
+ 0.350%, 01/01/2023	665	664	FNMA REMIC, Ser 2012-103, CI HB		
FNMA Interest, Ser 2009-397, CI 6			1.500%, 09/25/2027	2,208	2,206
2.000%, 09/25/2039	992	986	FNMA REMIC, Ser 2012-111, CI NI, IO		
FNMA Interest, Ser 2012-410, CI C6, IO			3.500%, 10/25/2027	695	47
4.000%, 05/25/2027	544	27	FNMA REMIC, Ser 2012-140, CI PA		
FNMA Interest, Ser 2013-418, CI C16, IO			2.000%, 12/25/2042	3,240	3,185
4.500%, 08/25/2043	2,471	407	FNMA REMIC, Ser 2012-27, CI PI, IO		
FNMA REMIC, Ser 1992-61, CI FA			4.500%, 02/25/2042	2,239	239
0.758%, VAR ICE LIBOR USD 1 Month			FNMA REMIC, Ser 2012-43, CI AI, IO		
+ 0.650%, 10/25/2022	-	-	3.500%, 04/25/2027	3,238	194
FNMA REMIC, Ser 1993-32, CI H			FNMA REMIC, Ser 2012-47, CI QI, IO		
6.000%, 03/25/2023	1	1	5.502%, 05/25/2042(B)	91	9
FNMA REMIC, Ser 1993-5, CI Z			FNMA REMIC, Ser 2012-53, CI BI, IO		
6.500%, 02/25/2023	-	-	3.500%, 05/25/2027	413	26
FNMA REMIC, Ser 1994-77, CI FB			FNMA REMIC, Ser 2012-70, CI IW, IO		
1.608%, VAR ICE LIBOR USD 1 Month			3.000%, 02/25/2027	804	30
+ 1.500%, 04/25/2024	-	-	FNMA REMIC, Ser 2012-93, CI IL, IO		
FNMA REMIC, Ser 2002-53, CI FK			3.000%, 09/25/2027	362	21
0.508%, VAR ICE LIBOR USD 1 Month			FNMA REMIC, Ser 2012-97, CI JI, IO		
+ 0.400%, 04/25/2032	48	48	3.000%, 07/25/2027	965	45
FNMA REMIC, Ser 2006-76, CI QF			FNMA REMIC, Ser 2012-98, CI BI, IO		
0.508%, VAR ICE LIBOR USD 1 Month			6.000%, 01/25/2042	1,430	176
+ 0.400%, 08/25/2036	245	247	FNMA REMIC, Ser 2013-10, CI YA		
FNMA REMIC, Ser 2006-79, CI DF			1.250%, 02/25/2028	2,890	2,879
0.458%, VAR ICE LIBOR USD 1 Month			FNMA REMIC, Ser 2013-12, CI P		
+ 0.350%, 08/25/2036	193	194	1.750%, 11/25/2041	598	599
FNMA REMIC, Ser 2007-47, CI DA			FNMA REMIC, Ser 2013-121, CI FA		
5.600%, 05/25/2037	251	282	0.508%, VAR ICE LIBOR USD 1 Month		
FNMA REMIC, Ser 2007-64, CI FB			+ 0.400%, 12/25/2043	14,602	14,723
0.478%, VAR ICE LIBOR USD 1 Month			FNMA REMIC, Ser 2013-130, CI FO		
+ 0.370%, 07/25/2037	1,431	1,447	0.308%, VAR ICE LIBOR USD 1 Month		
FNMA REMIC, Ser 2008-16, CI FA			+ 0.200%, 06/25/2041	2,701	2,701
0.808%, VAR ICE LIBOR USD 1 Month			FNMA REMIC, Ser 2013-4, CI CB		
+ 0.700%, 03/25/2038	743	760	1.250%, 02/25/2028	2,883	2,860
			FNMA REMIC, Ser 2013-4, CI JB		
			1.250%, 02/25/2028	1,713	1,700

Description	Face Amount (Thousands)	Market Value (\$ Thousands)
<b>MORTGAGE-BACKED SECURITIES (continued)</b>		
FNMA REMIC, Ser 2013-41, CI A 1.750%, 05/25/2040	\$ 827	\$ 828
FNMA REMIC, Ser 2013-9, CI PT 1.250%, 02/25/2028	1,522	1,511
FNMA REMIC, Ser 2013-98, CI ZA 4.500%, 09/25/2043	6,610	7,321
FNMA REMIC, Ser 2014-50, CI SC, IO 1.613%, 08/25/2044(B)	1,432	77
FNMA REMIC, Ser 2015-21, CI WI, IO 1.691%, 04/25/2055(B)	1,160	56
FNMA REMIC, Ser 2015-41, CI AG 3.000%, 09/25/2034	950	968
FNMA REMIC, Ser 2015-42, CI AI, IO 1.608%, 06/25/2055(B)	1,369	72
FNMA REMIC, Ser 2015-5, CI CP 3.000%, 06/25/2043	1,303	1,339
FNMA REMIC, Ser 2015-68, CI JI, IO 3.500%, 08/25/2030	241	17
FNMA REMIC, Ser 2015-68, CI HI, IO 3.500%, 09/25/2035	530	54
FNMA REMIC, Ser 2015-75, CI DB 3.000%, 08/25/2035	2,191	2,250
FNMA REMIC, Ser 2016-25, CI A 3.000%, 11/25/2042	438	443
FNMA REMIC, Ser 2016-3, CI JI, IO 3.500%, 02/25/2031	396	22
FNMA REMIC, Ser 2016-42, CI DA 3.000%, 07/25/2045	586	600
FNMA REMIC, Ser 2016-71, CI IN, IO 3.500%, 10/25/2046	529	89
FNMA REMIC, Ser 2017-15, CI BC 3.250%, 11/25/2043	2,742	2,790
FNMA REMIC, Ser 2017-34, CI JK 3.000%, 05/25/2047	727	738
FNMA REMIC, Ser 2017-35, CI AH 3.500%, 04/25/2053	2,406	2,445
FNMA REMIC, Ser 2017-47, CI AB 2.500%, 10/25/2041	3,755	3,786
FNMA REMIC, Ser 2017-68, CI IB, IO 4.500%, 09/25/2047	2,435	320
FNMA REMIC, Ser 2017-68, CI BI, IO 6.000%, 09/25/2047	1,148	240
FNMA REMIC, Ser 2018-13, CI MP 3.500%, 12/25/2057	3,302	3,451
FNMA REMIC, Ser 2018-77, CI PA 3.500%, 02/25/2048	576	590
FNMA REMIC, Ser 2019-6, CI GJ 3.000%, 02/25/2049	1,382	1,423
FNMA REMIC, Ser 2020-26, CI IA, IO 3.500%, 11/25/2039	4,533	502
FNMA REMIC, Ser 2020-26, CI AI, IO 3.000%, 04/25/2033	3,560	233

Description	Face Amount (Thousands)	Market Value (\$ Thousands)
<b>MORTGAGE-BACKED SECURITIES (continued)</b>		
FNMA REMIC, Ser 2020-4, CI AP 2.500%, 02/25/2050	\$ 2,202	\$ 2,191
FNMA, Ser 2017-M13, CI FA 0.503%, VAR ICE LIBOR USD 1 Month + 0.400%, 10/25/2024	321	321
FNMA, Ser 2018- M12, CI FA 0.503%, VAR ICE LIBOR USD 1 Month + 0.400%, 08/25/2025	295	295
FNMA, Ser 2019-M21, CI X1, IO 1.438%, 05/25/2029(B)	14,473	1,283
GNMA 6.500%, 12/15/2037 to 02/20/2039	142	158
6.000%, 01/15/2024 to 06/15/2041	2,504	2,860
5.500%, 10/15/2034 to 02/15/2041	1,167	1,341
5.000%, 09/15/2039 to 04/15/2041	644	736
4.500%, 09/20/2049	2,041	2,148
4.000%, 07/15/2041 to 08/15/2041	63	70
3.500%, 06/20/2046	2,367	2,482
GNMA, Ser 2003-86, CI ZD 5.500%, 10/20/2033	2,515	2,745
GNMA, Ser 2010-116, CI GW 3.000%, 12/20/2039	451	453
GNMA, Ser 2010-26, CI JI, IO 5.000%, 02/16/2040	1,647	297
GNMA, Ser 2010-57, CI TI, IO 5.000%, 05/20/2040	775	151
GNMA, Ser 2010-68, CI WA 3.000%, 12/16/2039	1,344	1,378
GNMA, Ser 2011-131, CI PC 3.500%, 12/20/2040	139	140
GNMA, Ser 2012-126, CI IO, IO 3.500%, 10/20/2042	2,232	342
GNMA, Ser 2012-36, CI AB 3.000%, 10/20/2040	461	472
GNMA, Ser 2012-51, CI AB 1.500%, 07/20/2040	38	38
GNMA, Ser 2012-51, CI GI, IO 3.500%, 07/20/2040	347	16
GNMA, Ser 2012-84, CI TE 1.500%, 03/20/2042	1,864	1,851
GNMA, Ser 2013-129, CI AF 0.504%, VAR ICE LIBOR USD 1 Month + 0.400%, 10/20/2039	3,849	3,865
GNMA, Ser 2013-166, CI DA 3.500%, 06/20/2040	473	489
GNMA, Ser 2013-26, CI IK, IO 3.000%, 02/16/2043	426	49
GNMA, Ser 2013-47, CI IA, IO 4.000%, 03/20/2043	423	70
GNMA, Ser 2013-51, CI IB, IO 3.500%, 03/20/2027	453	27

**SCHEDULE OF INVESTMENTS**

January 31, 2022

**Short-Duration Government Fund** (Continued)

Description	Face Amount (Thousands)	Market Value (\$ Thousands)	Description	Face Amount (Thousands)	Market Value (\$ Thousands)
<b>MORTGAGE-BACKED SECURITIES (continued)</b>			<b>MORTGAGE-BACKED SECURITIES (continued)</b>		
GNMA, Ser 2014-4, CI BI, IO 4.000%, 01/20/2044	\$ 176	\$ 29	GNMA, Ser 2017-95, CI PG 2.500%, 12/20/2045	\$ 769	\$ 775
GNMA, Ser 2014-46, CI IO, IO 5.000%, 03/16/2044	729	118	GNMA, Ser 2018-127, CI PB 3.000%, 09/20/2047	2,313	2,364
GNMA, Ser 2014-55, CI LB 2.500%, 10/20/2040	254	259	GNMA, Ser 2018-72, CI ID, IO 4.500%, 08/20/2045	3,278	540
GNMA, Ser 2014-56, CI BP 2.500%, 12/16/2039	1,262	1,282	GNMA, Ser 2019-43, CI IA, IO 4.500%, 05/20/2048	1,941	285
GNMA, Ser 2015-119, CI ND 2.500%, 12/20/2044	2,540	2,560	GNMA, Ser 2019-5, CI JI, IO 5.000%, 07/16/2044	1,587	268
GNMA, Ser 2015-126, CI HI, IO 4.000%, 12/16/2026	113	5	GNMA, Ser 2020-17, CI EI, IO 5.000%, 02/20/2050	2,599	445
GNMA, Ser 2015-126, CI GI, IO 3.500%, 02/16/2027	185	10	GNMA, Ser 2020-47, CI AC 1.500%, 04/16/2050	5,308	5,154
GNMA, Ser 2015-132, CI EI, IO 6.000%, 09/20/2045	1,274	253	UMBS TBA 4.500%, 12/01/2039 - 02/15/2051	(3,057)	(3,134)
GNMA, Ser 2015-165, CI I, IO 3.500%, 07/20/2043	1,021	131	2.500%-3.500%, 02/15/2027 - 02/15/2051	1,841	2,618
GNMA, Ser 2015-17, CI BI, IO 3.500%, 05/20/2043	152	22	1.500%, 02/15/2036	(13,925)	(13,703)
GNMA, Ser 2015-185, CI GI, IO 3.500%, 02/20/2041	498	14			257,717
GNMA, Ser 2015-40, CI PA 2.000%, 04/20/2044	1,683	1,683	<b>Non-Agency Mortgage-Backed Obligations — 2.1%</b> Seasoned Credit Risk Transfer Trust, Ser 2018-2, CI MA 3.500%, 11/25/2057	401	411
GNMA, Ser 2015-53, CI IA, IO 4.500%, 04/20/2045	714	121	Seasoned Credit Risk Transfer Trust, Ser 2020-2, CI MA 2.000%, 11/25/2059	894	893
GNMA, Ser 2015-63, CI PB 1.750%, 09/20/2043	219	219	Seasoned Credit Risk Transfer Trust, Ser 2021-2, CI TT 2.000%, 11/25/2060	11,971	11,854
GNMA, Ser 2016-126, CI KI, IO 3.000%, 09/20/2028	434	24	Seasoned Credit Risk Transfer Trust, Ser 2021-3, CI TT 2.000%, 03/25/2061	1,978	1,968
GNMA, Ser 2016-167, CI AI, IO 5.500%, 03/20/2039	1,499	184			15,126
GNMA, Ser 2016-23, CI CI, IO 3.500%, 04/20/2042	1,094	67	Total Mortgage-Backed Securities (Cost \$274,862) (\$ Thousands)		272,843
GNMA, Ser 2016-42, CI EI, IO 6.000%, 02/20/2046	1,123	172			
GNMA, Ser 2016-49, CI PI, IO 4.500%, 11/16/2045	1,582	248	<b>REPURCHASE AGREEMENTS — 4.2%</b> BNP Paribas 0.050%, dated 01/31/2022 to be repurchased on 02/01/2022, repurchase price \$17,800,025 (collateralized by U.S. Government obligations, ranging in par value \$100 - \$13,073,600, 0.000% - 3.750%, 02/24/2022 – 01/01/2052; with total market value \$18,156,000) (C)	17,800	17,800
GNMA, Ser 2016-99, CI LI, IO 4.000%, 05/20/2029	1,804	98			
GNMA, Ser 2017-107, CI JI, IO 4.000%, 03/20/2047	1,331	162			
GNMA, Ser 2017-134, CI BI, IO 5.000%, 09/16/2047	273	53			
GNMA, Ser 2017-2, CI AI, IO 5.000%, 01/16/2047	363	70			
GNMA, Ser 2017-26, CI IA, IO 5.500%, 02/16/2047	1,243	206			
GNMA, Ser 2017-26, CI IB, IO 5.500%, 02/20/2047	768	133			
GNMA, Ser 2017-26, CI KI, IO 6.000%, 09/20/2040	1,472	277			

Description	Face Amount (Thousands)	Market Value (\$ Thousands)
<b>REPURCHASE AGREEMENTS (continued)</b>		
Deutsche Bank		
0.050%, dated 01/31/2022 to be repurchased on 02/01/2022, repurchase price \$12,300,017 collateralized by a U.S. Government obligation, par value \$12,450,700, 2.000%, 07/31/2022; with total market value \$12,546,072) (C)		
	\$ 12,300	\$ 12,300
Total Repurchase Agreements (Cost \$30,100) (\$ Thousands)		30,100
Total Investments in Securities — 92.6% (Cost \$677,219) (\$ Thousands)		<u>\$ 671,059</u>

A list of the open futures contracts held by the Fund at January 31, 2022, is as follows:

Type of Contract	Number of Contracts	Expiration Date	Notional Amount (Thousands)	Value (Thousands)	Unrealized Appreciation/ (Depreciation) (Thousands)
Long Contracts					
U.S. 2-Year Treasury Note	1,027	Mar-2022	\$ 224,115	\$ 222,506	\$ (1,609)
U.S. Ultra Long Treasury Bond	6	Mar-2022	1,159	1,134	(26)
			225,274	223,640	(1,635)
Short Contracts					
U.S. 5-Year Treasury Note	(115)	Mar-2022	\$ (13,841)	\$ (13,708)	\$ 132
U.S. 10-Year Treasury Note	(18)	Mar-2022	(2,341)	(2,304)	38
Ultra 10-Year U.S. Treasury Note	(28)	Mar-2022	(4,108)	(3,999)	109
			(20,290)	(20,011)	279
			<u>\$ 204,984</u>	<u>\$ 203,629</u>	<u>\$ (1,356)</u>

For the year ended January 31, 2022, the total amount of all open futures contracts, as presented in the table above, are representative of the volume of activity for this derivative type during the year.

Percentages are based on Net Assets of \$724,913 (\$ Thousands).

- (A) Security, or a portion thereof, has been pledged as collateral on open futures contracts.
- (B) Variable or floating rate security. The rate shown is the effective interest rate as of period end. The rates on 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) Tri-Party Repurchase Agreement.

CI — Class  
FHLMC — Federal Home Loan Mortgage Corporation  
FNMA — Federal National Mortgage Association  
GNMA — Government National Mortgage Association  
ICE — Intercontinental Exchange  
IO — Interest Only - face amount represents notional amount  
LIBOR — London Interbank Offered Rate  
REMIC — Real Estate Mortgage Investment Conduit  
Ser — Series  
TBA — To Be Announced  
UMBS — Uniform Mortgage Backed Securities  
USD — U.S. Dollar  
VAR — Variable Rate



**SCHEDULE OF INVESTMENTS**

January 31, 2022

**Short-Duration Government Fund** (Concluded)

The following is a summary of the inputs used as of January 31, 2022, in valuing the Fund's investments and other financial instruments carried at value (\$ Thousands):

<b>Investments in Securities</b>	<b>Level 1 (\$)</b>	<b>Level 2 (\$)</b>	<b>Level 3 (\$)</b>	<b>Total (\$)</b>
U.S. Treasury Obligations	–	368,116	–	368,116
Mortgage-Backed Securities	–	272,843	–	272,843
Repurchase Agreements	–	30,100	–	30,100
<b>Total Investments in Securities</b>	<b>–</b>	<b>671,059</b>	<b>–</b>	<b>671,059</b>

<b>Other Financial Instruments</b>	<b>Level 1 (\$)</b>	<b>Level 2 (\$)</b>	<b>Level 3 (\$)</b>	<b>Total (\$)</b>
<b>Futures Contracts*</b>				
Unrealized Appreciation	279	–	–	279
Unrealized Depreciation	(1,635)	–	–	(1,635)
<b>Total Other Financial Instruments</b>	<b>(1,356)</b>	<b>–</b>	<b>–</b>	<b>(1,356)</b>

\* Futures Contracts are valued at the net unrealized appreciation (depreciation) on the instruments.

For the year ended January 31, 2022, there were no transfers in or out of Level 3.

For more information on valuation inputs, see Note 2 — Significant Accounting Policies in Notes to Financial Statements.

Amounts designated as “–” are \$0 or have been rounded to \$0.

The accompanying notes are an integral part of the financial statements.

**SCHEDULE OF INVESTMENTS**

January 31, 2022

**GNMA Fund**

Sector Weightings (Unaudited)<sup>†</sup>:

94.6% Mortgage-Backed Securities
5.4% Repurchase Agreements

<sup>†</sup>Percentages are based on total investments.

Description	Face Amount (Thousands)	Market Value (\$ Thousands)
<b>MORTGAGE-BACKED SECURITIES — 97.6%</b>		
<b>Agency Mortgage-Backed Obligations — 96.8%</b>		
<b>FHLMC</b>		
3.650%, 04/01/2030	\$ 307	\$ 339
FHLMC Multifamily Structured Pass-Through Certificates, Ser 1520, CI X1, IO 0.472%, 02/25/2036(A)	603	31
FHLMC Multifamily Structured Pass-Through Certificates, Ser K066, CI X1, IO 0.750%, 06/25/2027(A)	1,643	58
FHLMC Multifamily Structured Pass-Through Certificates, Ser K110, CI X1, IO 1.697%, 04/25/2030(A)	1,147	134
FHLMC Multifamily Structured Pass-Through Certificates, Ser K116, CI X1, IO 1.426%, 07/25/2030(A)	1,322	134
FHLMC Multifamily Structured Pass-Through Certificates, Ser K118, CI X1, IO 0.960%, 09/25/2030(A)	1,519	108
FHLMC Multifamily Structured Pass-Through Certificates, Ser K123, CI X1, IO 0.775%, 12/25/2030(A)	2,322	136
FHLMC Multifamily Structured Pass-Through Certificates, Ser K125, CI X1, IO 0.585%, 01/25/2031(A)	2,995	136
FHLMC Multifamily Structured Pass-Through Certificates, Ser K128, CI X1, IO 0.529%, 03/25/2031(A)	1,349	56
FHLMC Multifamily Structured Pass-Through Certificates, Ser K737, CI X1, IO 0.637%, 10/25/2026(A)	2,153	55
FHLMC REMIC, Ser 2011-3930, CI AI, IO 3.500%, 09/15/2026	144	7
FHLMC REMIC, Ser 2012-4018, CI AI, IO 3.500%, 03/15/2027	198	10
FHLMC REMIC, Ser 2012-4032, CI CI, IO 3.500%, 06/15/2026	85	1
FHLMC REMIC, Ser 2012-4060, CI TI, IO 2.500%, 12/15/2026	290	7
FHLMC REMIC, Ser 2013-4166, CI PI, IO 3.500%, 03/15/2041	188	10
FHLMC REMIC, Ser 2013-4176, CI KI, IO 4.000%, 03/15/2028	335	17
FHLMC REMIC, Ser 2013-4178, CI MI, IO 2.500%, 03/15/2028	208	10
FHLMC REMIC, Ser 2013-4182, CI IE, IO 2.500%, 03/15/2028	193	10

Description	Face Amount (Thousands)	Market Value (\$ Thousands)
<b>MORTGAGE-BACKED SECURITIES (continued)</b>		
FHLMC REMIC, Ser 2013-4199, CI QI, IO 2.500%, 05/15/2028	\$ 292	\$ 16
FHLMC REMIC, Ser 2013-4247, CI LA 3.000%, 03/15/2043	312	319
FHLMC REMIC, Ser 2015-4446, CI BI, IO 6.500%, 04/15/2039	229	49
FHLMC REMIC, Ser 2015-4484, CI CI, IO 4.000%, 07/15/2030	390	36
FHLMC REMIC, Ser 2016-4624, CI BI, IO 5.500%, 04/15/2036	148	26
FHLMC REMIC, Ser 2016-4636, CI BI, IO 5.500%, 05/15/2040	237	51
FHLMC REMIC, Ser 2017-4731, CI LB 3.000%, 11/15/2047	167	171
FHLMC REMIC, Ser 2018-4820, CI JI, IO 5.000%, 02/15/2048	75	15
FHLMC REMIC, Ser 2020-4978, CI MI, IO 4.000%, 05/25/2040	250	31
FHLMC, Ser 2014-324, CI C18, IO 4.000%, 12/15/2033	319	37
<b>FNMA</b>		
8.000%, 07/01/2025 to 09/01/2028	12	12
7.000%, 08/01/2029 to 09/01/2032	21	21
6.500%, 09/01/2032	23	26
3.260%, 06/01/2027	173	184
3.230%, 02/01/2027	138	146
FNMA Interest, Ser 2007-379, CI 1, PO 0.000%, 05/25/2037(B)	562	513
FNMA Interest, Ser 2012-410, CI C6, IO 4.000%, 05/25/2027	68	3
FNMA Interest, Ser 2012-410, CI C8, IO 4.000%, 04/25/2032	381	41
FNMA REMIC, Ser 1992-105, CI B 7.000%, 06/25/2022	—	—
FNMA REMIC, Ser 2010-126, CI NI, IO 5.500%, 11/25/2040	198	30
FNMA REMIC, Ser 2012-53, CI BI, IO 3.500%, 05/25/2027	51	3
FNMA REMIC, Ser 2012-93, CI IL, IO 3.000%, 09/25/2027	257	15
FNMA REMIC, Ser 2012-98, CI BI, IO 6.000%, 01/25/2042	140	17
FNMA REMIC, Ser 2014-68, CI ID, IO 3.500%, 03/25/2034	441	26
FNMA REMIC, Ser 2015-21, CI WI, IO 1.691%, 04/25/2055(A)	145	7
FNMA REMIC, Ser 2016-3, CI JI, IO 3.500%, 02/25/2031	51	3
FNMA REMIC, Ser 2016-71, CI IN, IO 3.500%, 10/25/2046	66	11
FNMA REMIC, Ser 2017-110, CI PB 3.000%, 02/25/2057	79	81

**SCHEDULE OF INVESTMENTS**

January 31, 2022

**GNMA Fund** (Continued)

Description	Face Amount (Thousands)	Market Value (\$ Thousands)	Description	Face Amount (Thousands)	Market Value (\$ Thousands)
<b>MORTGAGE-BACKED SECURITIES (continued)</b>			<b>MORTGAGE-BACKED SECURITIES (continued)</b>		
FNMA REMIC, Ser 2017-68, CI IB, IO 4.500%, 09/25/2047	\$ 194	\$ 25	GNMA, Ser 2012-69, CI AI, IO 4.500%, 05/16/2027	\$ 76	\$ 3
FNMA REMIC, Ser 2018-13, CI MP 3.500%, 12/25/2057	336	351	GNMA, Ser 2012-91, CI NC 3.000%, 05/20/2042	328	338
FNMA REMIC, Ser 2018-25, CI AL 3.500%, 04/25/2048	49	51	GNMA, Ser 2013-149, CI LZ 2.500%, 10/20/2043	48	48
FNMA REMIC, Ser 2019-31, CI CB 3.000%, 07/25/2049	300	316	GNMA, Ser 2013-169, CI ZK 2.500%, 11/20/2043	54	55
FNMA REMIC, Ser 2019-9, CI CL 3.500%, 04/25/2048	652	687	GNMA, Ser 2013-187, CI PE 2.000%, 09/20/2043	404	404
FNMA REMIC, Ser 2020-26, CI IA, IO 3.500%, 11/25/2039	396	44	GNMA, Ser 2013-26, CI IK, IO 3.000%, 02/16/2043	279	32
FNMA TBA 4.000%, 03/20/2040 - 02/15/2051	2,648	2,825	GNMA, Ser 2013-47, CI IA, IO 4.000%, 03/20/2043	280	47
FNMA, Ser 2019-M21, CI X1, IO 1.438%, 05/25/2029(A)	1,338	119	GNMA, Ser 2013-79, CI BZ 3.000%, 05/20/2043	357	376
FNMA, Ser 2020-M2, CI X, IO 0.328%, 01/25/2030(A)	880	16	GNMA, Ser 2013-99, CI AX 3.000%, 07/20/2043	74	76
GNMA 8.000%, 06/15/2022 to 03/15/2032	61	61	GNMA, Ser 2014-119, CI ZK 3.500%, 08/16/2044	340	362
7.750%, 10/15/2026	10	11	GNMA, Ser 2014-122, CI IP, IO 3.500%, 08/16/2029	371	26
7.500%, 02/15/2027 to 10/15/2035	45	50	GNMA, Ser 2014-133, CI EP 3.500%, 09/20/2044	251	261
7.250%, 01/15/2028	8	8	GNMA, Ser 2014-144, CI BI, IO 3.000%, 09/16/2029	118	8
7.000%, 03/15/2032 to 07/15/2033	—	—	GNMA, Ser 2014-21, CI DI, IO 4.000%, 04/16/2026	374	17
6.500%, 10/15/2023 to 10/15/2038	185	212	GNMA, Ser 2014-72, CI ML 3.500%, 03/20/2044	402	415
6.000%, 12/15/2027 to 12/15/2040	469	528	GNMA, Ser 2015-165, CI I, IO 3.500%, 07/20/2043	486	62
5.000%, 10/15/2033 to 01/20/2045	94	105	GNMA, Ser 2015-168, CI MI, IO 5.500%, 10/20/2037	393	58
4.500%, 08/15/2033 to 08/20/2049	2,462	2,676	GNMA, Ser 2015-17, CI BI, IO 3.500%, 05/20/2043	399	57
4.000%, 01/15/2041(C)	346	380	GNMA, Ser 2015-18, CI IC, IO 3.500%, 02/16/2030	295	21
4.000%, 06/15/2040 to 03/20/2048	1,416	1,540	GNMA, Ser 2015-185, CI GI, IO 3.500%, 02/20/2041	329	10
3.875%, 05/15/2042 to 08/15/2042	946	1,030	GNMA, Ser 2015-24, CI CI, IO 3.500%, 02/20/2045	168	23
3.500%, 03/20/2041 to 12/20/2050	9,639	10,129	GNMA, Ser 2015-53, CI IA, IO 4.500%, 04/20/2045	368	62
3.000%, 10/15/2042 to 01/20/2052	11,571	11,907	GNMA, Ser 2015-62, CI CI, IO 4.500%, 05/20/2045	191	29
2.500%, 07/20/2045 to 12/20/2051	8,189	8,255	GNMA, Ser 2015-63, CI PB 1.750%, 09/20/2043	65	65
GNMA TBA 5.000%, 01/15/2033 - 01/15/2053	550	681	GNMA, Ser 2015-84, CI IO, IO 3.500%, 05/16/2042	268	45
3.000%, 02/01/2045 - 03/15/2051	900	920	GNMA, Ser 2016-126, CI KI, IO 3.000%, 09/20/2028	290	16
2.000%, 08/20/2050 - 02/15/2052	17,905	17,834			
GNMA, Ser 2010-26, CI JI, IO 5.000%, 02/16/2040	324	59			
GNMA, Ser 2010-57, CI TI, IO 5.000%, 05/20/2040	348	68			
GNMA, Ser 2011-131, CI PZ 3.500%, 12/20/2040	298	308			
GNMA, Ser 2012-113, CI BZ 3.000%, 09/16/2042	214	217			
GNMA, Ser 2012-126, CI IO, IO 3.500%, 10/20/2042	273	42			
GNMA, Ser 2012-140, CI LD 1.750%, 10/20/2042	419	414			
GNMA, Ser 2012-51, CI GI, IO 3.500%, 07/20/2040	231	10			

Description	Face Amount (Thousands)	Market Value (\$ Thousands)
<b>MORTGAGE-BACKED SECURITIES (continued)</b>		
GNMA, Ser 2016-136, CI PJ 3.500%, 01/20/2046	\$ 364	\$ 393
GNMA, Ser 2016-136, CI A 3.000%, 07/20/2044	565	573
GNMA, Ser 2016-161, CI GI, IO 5.000%, 11/16/2046	157	26
GNMA, Ser 2016-167, CI AI, IO 5.500%, 03/20/2039	388	48
GNMA, Ser 2016-18, CI TA 2.000%, 10/20/2044	290	286
GNMA, Ser 2016-23, CI CI, IO 3.500%, 04/20/2042	716	44
GNMA, Ser 2016-42, CI EI, IO 6.000%, 02/20/2046	300	46
GNMA, Ser 2016-49, CI PZ 3.000%, 11/16/2045	230	238
GNMA, Ser 2016-99, CI LI, IO 4.000%, 05/20/2029	740	40
GNMA, Ser 2017-107, CI JI, IO 4.000%, 03/20/2047	451	55
GNMA, Ser 2017-130, CI IO, IO 4.500%, 02/20/2040	197	30
GNMA, Ser 2017-134, CI CG 2.500%, 09/20/2047	80	79
GNMA, Ser 2017-134, CI BI, IO 5.000%, 09/16/2047	123	24
GNMA, Ser 2017-182, CI LZ 3.000%, 12/20/2047	141	142
GNMA, Ser 2017-19, CI AY 3.000%, 02/20/2047	436	462
GNMA, Ser 2017-2, CI AI, IO 5.000%, 01/16/2047	234	45
GNMA, Ser 2017-26, CI IA, IO 5.500%, 02/16/2047	362	60
GNMA, Ser 2018-72, CI ID, IO 4.500%, 08/20/2045	275	45
GNMA, Ser 2018-77, CI JY 3.500%, 06/20/2048	246	257
GNMA, Ser 2019-43, CI IA, IO 4.500%, 05/20/2048	166	24
GNMA, Ser 2020-17, CI EI, IO 5.000%, 02/20/2050	212	36
GNMA, Ser 2020-74, CI IC, IO 3.000%, 05/20/2035	744	45
		<u>70,942</u>

**Non-Agency Mortgage-Backed Obligations — 0.8%**

Seasoned Credit Risk Transfer Trust, Ser 2018-2, CI MA 3.500%, 11/25/2057	321	328
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Description	Face Amount (Thousands)	Market Value (\$ Thousands)
<b>MORTGAGE-BACKED SECURITIES (continued)</b>		
Seasoned Credit Risk Transfer Trust, Ser 2019-3, CI MT 3.500%, 10/25/2058	\$ 225	\$ 234
		<u>562</u>
Total Mortgage-Backed Securities (Cost \$71,770) (\$ Thousands)		<u>71,504</u>
<b>REPURCHASE AGREEMENTS — 5.6%</b>		
BNP Paribas 0.050%, dated 01/31/2022 to be repurchased on 02/01/2022, repurchase price \$3,000,004 (collateralized by U.S. Government obligations, ranging in par value \$1,000 - \$18,051,833, 2.000% - 7.000%, 01/01/2036 – 12/01/2051; with total market value \$3,060,000) (D)	3,000	3,000
Deutsche Bank 0.050%, dated 01/31/2022 to be repurchased on 02/01/2022, repurchase price \$1,100,002 collateralized by a U.S. Government obligation, par value \$6,771,486, 3.500%, 07/20/2045; with total market value \$1,122,000) (D)	1,100	1,100
Total Repurchase Agreements (Cost \$4,100) (\$ Thousands)		<u>4,100</u>
Total Investments in Securities — 103.2% (Cost \$75,870) (\$ Thousands)		<u>\$ 75,604</u>

**SCHEDULE OF INVESTMENTS**

January 31, 2022

**GNMA Fund** (Concluded)

A list of the open futures contracts held by the Fund at January 31, 2022, is as follows:

Type of Contract	Number of Contracts	Expiration Date	Notional Amount (Thousands)	Value (Thousands)	Unrealized Appreciation/ (Depreciation) (Thousands)
<b>Long Contracts</b>					
U.S. 5-Year Treasury Note	15	Mar-2022	\$ 1,813	\$ 1,788	\$ (24)
U.S. 10-Year Treasury Note	6	Mar-2022	766	768	2
U.S. Long Treasury Bond	4	Mar-2022	624	622	(2)
			<u>3,203</u>	<u>3,178</u>	<u>(24)</u>
<b>Short Contracts</b>					
U.S. 2-Year Treasury Note	(3)	Mar-2022	\$ (649)	\$ (650)	\$ (1)
			<u>\$ 2,554</u>	<u>\$ 2,528</u>	<u>\$ (25)</u>

For the year ended January 31, 2022, the total amount of all open futures contracts, as presented in the table above, are representative of the volume of activity for this derivative type during the year.

Percentages are based on Net Assets of \$73,277 (\$ Thousands).

- (A) Variable or floating rate security. The rate shown is the effective interest rate as of period end. The rates on 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) Zero coupon security.
- (C) Security, or a portion thereof, has been pledged as collateral on open futures contracts.
- (D) Tri-Party Repurchase Agreement.

CI — Class

FHLMC — Federal Home Loan Mortgage Corporation

FNMA — Federal National Mortgage Association

GNMA — Government National Mortgage Association

IO — Interest Only - face amount represents notional amount

PO — Principal Only

REMIC — Real Estate Mortgage Investment Conduit

Ser — Series

TBA — To Be Announced

The following is a summary of the inputs used as of January 31, 2022, in valuing the Fund's investments and other financial instruments carried at value (\$Thousands):

Investments in Securities	Level 1 (\$)	Level 2 (\$)	Level 3 (\$)	Total (\$)
Mortgage-Backed Securities	—	71,504	—	71,504
Repurchase Agreements	—	4,100	—	4,100
Total Investments in Securities	<u>—</u>	<u>75,604</u>	<u>—</u>	<u>75,604</u>

Other Financial Instruments	Level 1 (\$)	Level 2 (\$)	Level 3 (\$)	Total (\$)
<b>Futures Contracts*</b>				
Unrealized Appreciation	2	—	—	2
Unrealized Depreciation	(27)	—	—	(27)
Total Other Financial Instruments	<u>(25)</u>	<u>—</u>	<u>—</u>	<u>(25)</u>

\* Futures Contracts are valued at the net unrealized appreciation (depreciation) on the instruments.

For the year ended January 31, 2022, there were no transfers in or out of Level 3.

For more information on valuation inputs, see Note 2 — Significant Accounting Policies in Notes to Financial Statements.

Amounts designated as “—” are \$0 or have been rounded to \$0.

The accompanying notes are an integral part of the financial statements.