

SCHEDULE OF INVESTMENTS (Unaudited)

July 31, 2020

Government Fund

Sector Weightings [†]:

38.1% U.S. Government Agency Obligations
36.7% Repurchase Agreements
25.2% U.S. Treasury Obligations

[†]Percentages are based on total investments.

Description	Face Amount (Thousands)	Value (\$ Thousands)
U.S. GOVERNMENT AGENCY OBLIGATIONS — 37.4%		
FFCB		
0.131%, VAR ICE LIBOR USD 1 Month-0.050%, 08/17/2020	\$ 25,255	\$ 25,255
0.138%, VAR ICE LIBOR USD 1 Month-0.040%, 09/11/2020	33,895	33,895
0.200%, VAR ICE LIBOR USD 1 Month+0.025%, 12/14/2020	37,000	36,999
0.200%, VAR US Federal Funds Effective Rate+0.100%, 12/16/2020	3,220	3,220
0.180%, VAR United States Secured Overnight Financing Rate+0.080%, 01/14/2021	12,835	12,835
0.222%, VAR ICE LIBOR USD 1 Month+0.045%, 04/16/2021	50,760	50,760
0.300%, VAR US Federal Funds Effective Rate+0.200%, 04/22/2021	20,665	20,668
0.365%, VAR US Treasury 3 Month Bill Money Market Yield+0.260%, 06/17/2021	27,935	27,933
0.330%, VAR US Treasury 3 Month Bill Money Market Yield+0.225%, 07/08/2021	15,470	15,470
0.293%, VAR ICE LIBOR USD 1 Month+0.110%, 07/09/2021	7,240	7,240
0.296%, VAR ICE LIBOR USD 1 Month+0.130%, 10/08/2021	5,260	5,260
0.288%, VAR ICE LIBOR USD 1 Month+0.110%, 11/12/2021	7,785	7,785
0.290%, VAR United States Secured Overnight Financing Rate+0.190%, 11/18/2021	12,825	12,825
0.255%, VAR US Treasury 3 Month Bill Money Market Yield+0.150%, 12/13/2021	17,765	17,741
0.172%, VAR ICE LIBOR USD 1 Month+0.005%, 12/28/2021	21,965	21,962
0.280%, VAR United States Secured Overnight Financing Rate+0.180%, 01/14/2022	29,165	29,165
0.500%, VAR United States Secured Overnight Financing Rate+0.400%, 04/01/2022	50,000	50,000
0.280%, VAR US Federal Funds Effective Rate+0.180%, 07/20/2022	102,845	102,825

Description	Face Amount (Thousands)	Value (\$ Thousands)
U.S. GOVERNMENT AGENCY OBLIGATIONS (continued)		
FFCB DN (A)		
0.887%, 01/20/2021	\$ 9,720	\$ 9,679
0.301%, 01/27/2021	21,000	20,969
0.432%, 02/12/2021	20,690	20,642
0.180%, 04/08/2021	41,475	41,423
FHLB		
0.136%, VAR ICE LIBOR USD 1 Month-0.030%, 08/04/2020	28,850	28,850
0.130%, VAR United States Secured Overnight Financing Rate+0.030%, 08/05/2020	11,370	11,370
0.120%, VAR United States Secured Overnight Financing Rate+0.020%, 08/19/2020	18,065	18,065
0.137%, VAR ICE LIBOR USD 1 Month-0.050%, 08/20/2020	23,910	23,910
0.130%, VAR United States Secured Overnight Financing Rate+0.030%, 08/21/2020	8,470	8,470
0.120%, VAR United States Secured Overnight Financing Rate+0.020%, 08/28/2020	60,560	60,560
2.625%, 10/01/2020	16,995	17,022
0.220%, VAR United States Secured Overnight Financing Rate+0.120%, 10/07/2020	19,095	19,095
0.181%, VAR ICE LIBOR USD 3 Month-0.125%, 12/21/2020	51,040	51,040
0.150%, VAR United States Secured Overnight Financing Rate+0.050%, 01/22/2021	10,605	10,605
0.140%, VAR United States Secured Overnight Financing Rate+0.040%, 02/09/2021	61,690	61,685
0.180%, VAR United States Secured Overnight Financing Rate+0.080%, 03/04/2021	20,105	20,105
0.215%, VAR United States Secured Overnight Financing Rate+0.115%, 03/12/2021	39,405	39,405
0.210%, VAR United States Secured Overnight Financing Rate+0.110%, 03/25/2021	50,850	50,850
0.156%, VAR ICE LIBOR USD 1 Month-0.010%, 04/05/2021	53,435	53,435
0.152%, VAR ICE LIBOR USD 1 Month-0.020%, 04/27/2021	28,850	28,844
0.260%, VAR United States Secured Overnight Financing Rate+0.160%, 05/07/2021	85,305	85,305
0.170%, 05/13/2021	80,595	80,593
0.200%, 06/17/2021	65,185	65,181

Description	Face Amount (Thousands)	Value (\$ Thousands)	Description	Face Amount (Thousands)	Value (\$ Thousands)
U.S. TREASURY OBLIGATIONS (continued)			REPURCHASE AGREEMENTS(B) (continued)		
0.325%, VAR US Treasury 3 Month Bill Money Market Yield+0.220%, 07/31/2021	\$ 40,000	\$ 40,000	Citigroup Global 0.090%, dated 07/31/20, to be repurchased on 08/03/20, repurchase price \$10,000,075 (collateralized by U.S. Treasury Obligations, ranging in par value \$100 - \$9,183,600, 0.625% - 2.750%, 01/15/2024 - 02/29/2024, with a total market value of \$10,200,050)	\$ 10,000	\$ 10,000
0.405%, VAR US Treasury 3 Month Bill Money Market Yield+0.300%, 10/31/2021	65,630	65,667	Goldman Sachs 0.090%, dated 07/31/20, to be repurchased on 08/03/20, repurchase price \$350,002,625 (collateralized by FHLB, FFCB, FNMA, U.S. Treasury Obligations, ranging in par value \$85,000 - \$223,965,111, 0.000% - 5.625%, 03/17/2021 - 06/29/2040, with a total market value of \$357,000,000)	350,000	350,000
0.160%, VAR US Treasury 3 Month Bill Money Market Yield+0.055%, 07/31/2022	59,016	59,016	Goldman Sachs 0.080%, dated 07/31/20, to be repurchased on 08/03/20, repurchase price \$60,000,400 (collateralized by U.S. Treasury Obligations, ranging in par value \$1,018,200 - \$54,565,700, 0.000%, 08/15/2039 - 02/15/2050, with a total market value of \$61,200,048)	60,000	60,000
Total U.S. Treasury Obligations (Cost \$2,472,922) (\$ Thousands)		2,472,922	J.P. Morgan 0.080%, dated 07/31/20, to be repurchased on 08/03/20, repurchase price \$415,002,767 (collateralized by U.S. Treasury Obligations, ranging in par value \$53,453,800 - \$176,738,000, 0.250% - 2.375%, 01/31/2024 - 06/30/2025, with a total market value of \$423,300,085)	415,000	415,000
REPURCHASE AGREEMENTS(B) — 36.1%			Mizuho Securities 0.090%, dated 07/31/20, to be repurchased on 08/03/20, repurchase price \$29,000,218 (collateralized by U.S. Treasury Obligations, ranging in par value \$26,398,700, 2.625%, 03/31/2025, with a total market value of \$29,580,007)	29,000	29,000
Bank Of America Securities 0.100%, dated 07/31/20, to be repurchased on 08/03/20, repurchase price \$110,000,917 (collateralized by FNMA, FHLMC, ranging in par value \$244,091 - \$130,017,983, 2.000% - 4.500%, 04/01/2035 - 08/01/2050, with a total market value of \$113,300,000)	110,000	110,000	Mufg Securities 0.070%, dated 07/31/20, to be repurchased on 08/03/20, repurchase price \$55,000,321 (collateralized by U.S. Treasury Obligations, ranging in par value \$20,900 - \$17,577,600, 0.000% - 8.750%, 08/15/2020 - 05/15/2050, with a total market value of \$56,100,000)	55,000	55,000
Barclays Bank PLC 0.070%, dated 07/31/20, to be repurchased on 08/03/20, repurchase price \$650,003,792 (collateralized by U.S. Treasury Obligations, ranging in par value \$912,900 - \$196,736,700, 1.375% - 3.625%, 07/31/2023 - 08/15/2043, with a total market value of \$663,000,094)	650,000	650,000			
BNP Paribas 0.070%, dated 07/31/20, to be repurchased on 08/03/20, repurchase price \$550,003,208 (collateralized by U.S. Treasury Obligations, ranging in par value \$42 - \$149,864,400, 0.000% - 1.750%, 01/15/2021 - 11/15/2048, with a total market value of \$561,000,033)	550,000	550,000			
Citigroup Global 0.070%, dated 07/31/20, to be repurchased on 08/03/20, repurchase price \$203,001,184 (collateralized by U.S. Treasury Obligations, ranging in par value \$100 - \$81,260,100, 1.000% - 3.375%, 02/15/2048 - 02/15/2049, with a total market value of \$207,060,061)	203,000	203,000			

SCHEDULE OF INVESTMENTS (Unaudited)

July 31, 2020

Government Fund (Concluded)

Description	Face Amount (Thousands)	Value (\$ Thousands)	Percentages are based on a Net Assets of \$9,968,397 (\$ Thousands). (A) The rate reported is the effective yield at time of purchase. (B) Tri-Party Repurchase Agreement.
REPURCHASE AGREEMENTS(B) (continued)			
Natixis S.A. 0.070%, dated 07/31/20, to be repurchased on 08/03/20, repurchase price \$334,001,949 (collateralized by U.S. Treasury Obligations, ranging in par value \$100 - \$81,207,000, 0.125% - 3.750%, 01/15/2021 - 11/15/2046, with a total market value of \$340,680,020)	\$ 334,000	\$ 334,000	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 ICE — Intercontinental Exchange LIBOR — London Interbank Offered Rate
Natixis S.A. 0.090%, dated 07/31/20, to be repurchased on 08/03/20, repurchase price \$65,000,488 (collateralized by U.S. Treasury Obligations, ranging in par value \$100 - \$36,259,800, 0.125% - 3.125%, 04/15/2021 - 08/15/2049, with a total market value of \$66,300,019)	65,000	65,000	MTN — Medium Term Note USD — U.S. Dollar VAR — Variable Rate As of July 31, 2020, 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.
TD Securities 0.100%, dated 07/31/20, to be repurchased on 08/03/20, repurchase price \$500,004,167 (collateralized by FHLMC, FNMA, GNMA, ranging in par value \$84,781,758 - \$123,961,088, 2.000% - 4.000%, 04/01/2047 - 08/01/2050, with a total market value of \$514,386,558)	500,000	500,000	For the period ended July 31, 2020, 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.
TD Securities 0.080%, dated 07/31/20, to be repurchased on 08/03/20, repurchase price \$65,000,433 (collateralized by U.S. Treasury Obligations, ranging in par value \$1,298,400 - \$22,098,300, 1.500% - 2.625%, 04/15/2021 - 09/30/2024, with a total market value of \$66,300,098)	65,000	65,000	The accompanying notes are an integral part of the financial statements.
The Bank of Nova 0.070%, dated 07/31/20, to be repurchased on 08/03/20, repurchase price \$200,001,167 (collateralized by U.S. Treasury Obligations, ranging in par value \$100 - \$53,767,000, 0.125% - 6.125%, 03/31/2022 - 02/15/2048, with a total market value of \$204,001,279)	200,000	200,000	
Total Repurchase Agreements (Cost \$3,596,000) (\$ Thousands)		<u>3,596,000</u>	
Total Investments — 98.3% (Cost \$9,798,410) (\$ Thousands)		<u>\$ 9,798,410</u>	

SCHEDULE OF INVESTMENTS (Unaudited)

July 31, 2020

Government II Fund

Sector Weightings †:



*Percentages are based on total investments.

Description	Face Amount (Thousands)	Value (\$ Thousands)
U.S. TREASURY OBLIGATIONS — 77.8%		
U.S. Treasury Bills (A)		
0.126%, 08/04/2020	\$ 371,000	\$ 370,996
0.126%, 08/06/2020	249,400	249,396
0.091%, 08/11/2020	235,500	235,496
0.120%, 08/13/2020	38,000	37,999
1.522%, 08/20/2020	113,550	113,539
0.120%, 08/25/2020	48,800	48,796
0.850%, 08/27/2020	11,880	11,873
0.094%, 09/01/2020	43,145	43,142
0.818%, 09/03/2020	7,085	7,080
0.125%, 09/08/2020	145,335	145,316
1.771%, 09/10/2020	4,610	4,601
0.121%, 09/15/2020	83,420	83,407
0.140%, 09/17/2020	74,775	74,761
0.090%, 09/22/2020	15,000	14,998
0.155%, 09/24/2020	80,000	79,981
0.093%, 09/29/2020	15,450	15,448
0.130%, 10/22/2020	120,395	120,359
0.128%, 11/10/2020	88,885	88,853
0.190%, 11/17/2020	30,000	29,983
0.184%, 11/24/2020	33,260	33,240
0.180%, 02/25/2021	20,000	19,979
0.160%, 05/20/2021	18,595	18,571
U.S. Treasury Notes		
2.750%, 09/30/2020	23,630	23,674
0.150%, VAR US Treasury 3 Month Bill Money Market Yield+0.045%, 10/31/2020	30,000	29,992
2.625%, 11/15/2020	1,955	1,960
2.750%, 11/30/2020	6,395	6,419
2.000%, 11/30/2020	1,440	1,442
1.625%, 11/30/2020	2,430	2,430
0.220%, VAR US Treasury 3 Month Bill Money Market Yield+0.115%, 01/31/2021	11,750	11,750
0.325%, VAR US Treasury 3 Month Bill Money Market Yield+0.220%, 07/31/2021	10,000	10,000
0.405%, VAR US Treasury 3 Month Bill Money Market Yield+0.300%, 10/31/2021	14,425	14,434
0.219%, VAR US Treasury 3 Month Bill Money Market Yield+0.114%, 04/30/2022	40,000	40,000

Description	Face Amount (Thousands)	Value (\$ Thousands)
U.S. TREASURY OBLIGATIONS (continued)		
0.160%, VAR US Treasury 3 Month Bill Money Market Yield+0.055%, 07/31/2022	\$ 29,508	\$ 29,508
Total U.S. Treasury Obligations (Cost \$2,019,423) (\$ Thousands)		
		2,019,423
U.S. GOVERNMENT AGENCY OBLIGATIONS — 31.7%		
FFCB		
0.131%, VAR ICE LIBOR USD 1 Month-0.050%, 08/17/2020	6,265	6,265
0.138%, VAR ICE LIBOR USD 1 Month-0.040%, 09/11/2020	8,630	8,630
0.200%, VAR ICE LIBOR USD 1 Month+0.025%, 12/14/2020	7,925	7,925
0.180%, VAR United States Secured Overnight Financing Rate+0.080%, 01/14/2021	3,850	3,850
0.235%, VAR US Treasury 3 Month Bill Money Market Yield+0.130%, 02/08/2021	6,195	6,191
0.222%, VAR ICE LIBOR USD 1 Month+0.045%, 04/16/2021	12,670	12,670
0.300%, VAR US Federal Funds Effective Rate+0.200%, 04/22/2021	19,320	19,323
0.260%, VAR United States Secured Overnight Financing Rate+0.160%, 05/07/2021	53,190	53,190
0.365%, VAR US Treasury 3 Month Bill Money Market Yield+0.260%, 06/17/2021	8,075	8,074
0.330%, VAR US Treasury 3 Month Bill Money Market Yield+0.225%, 07/08/2021	4,170	4,170
0.290%, VAR United States Secured Overnight Financing Rate+0.190%, 11/18/2021	4,015	4,015
0.280%, VAR United States Secured Overnight Financing Rate+0.180%, 01/14/2022	8,755	8,755
0.240%, VAR US Treasury 3 Month Bill Money Market Yield+0.120%, 05/02/2022	3,660	3,660
0.300%, VAR United States Secured Overnight Financing Rate+0.200%, 06/23/2022	13,155	13,155
0.280%, VAR US Federal Funds Effective Rate+0.180%, 07/20/2022	30,050	30,044
FFCB DN (A)		
1.620%, 09/28/2020	4,470	4,459

SCHEDULE OF INVESTMENTS (Unaudited)

July 31, 2020

Government II Fund (Concluded)

Description	Face Amount (Thousands)	Value (\$ Thousands)	Description	Face Amount (Thousands)	Value (\$ Thousands)
U.S. GOVERNMENT AGENCY OBLIGATIONS (continued)			U.S. GOVERNMENT AGENCY OBLIGATIONS (continued)		
0.887%, 01/20/2021	\$ 2,820	\$ 2,808	0.200%, 06/17/2021	\$ 12,775	\$ 12,774
0.301%, 01/27/2021	20,000	19,970	0.175%, VAR United States Secured Overnight Financing		
FFCB DN (A)			Rate+0.075%, 07/23/2021	4,575	4,575
1.549%, 11/25/2020	9,600	9,553	0.220%, VAR United States Secured Overnight Financing		
0.150%, 12/01/2020	8,430	8,426	Rate+0.120%, 10/13/2021	30,000	30,000
1.550%, 12/22/2020	25,115	24,962	0.220%, VAR United States Secured Overnight Financing		
0.271%, 03/17/2021	9,745	9,728	Rate+0.120%, 02/28/2022	12,925	12,925
0.190%, 06/01/2021	16,570	16,543	FHLB DN (A)		
FHLB			0.119%, 08/05/2020	19,495	19,495
0.130%, VAR United States Secured Overnight Financing			1.570%, 08/07/2020	38,290	38,280
Rate+0.030%, 08/05/2020	3,385	3,385	1.609%, 08/14/2020	13,050	13,042
0.120%, VAR United States Secured Overnight Financing			1.101%, 08/17/2020	13,725	13,718
Rate+0.020%, 08/19/2020	5,335	5,335	0.250%, 08/20/2020	33,210	33,206
0.137%, VAR ICE LIBOR USD 1 Month-0.050%, 08/20/2020	7,475	7,475	1.537%, 08/21/2020	10,115	10,106
0.185%, VAR United States Secured Overnight Financing			0.944%, 08/28/2020	3,010	3,008
Rate+0.085%, 09/11/2020	14,910	14,910	0.105%, 09/11/2020	33,385	33,381
0.205%, VAR United States Secured Overnight Financing			0.194%, 10/07/2020	9,655	9,652
Rate+0.105%, 10/01/2020	4,115	4,115	0.140%, 10/14/2020	16,690	16,685
0.220%, VAR United States Secured Overnight Financing			0.105%, 12/18/2020	7,315	7,312
Rate+0.120%, 10/07/2020	5,190	5,190	0.105%, 12/23/2020	9,530	9,526
0.230%, VAR United States Secured Overnight Financing			0.351%, 12/29/2020	15,000	14,978
Rate+0.130%, 10/16/2020	37,000	37,000	0.201%, 04/12/2021	10,290	10,275
0.220%, VAR United States Secured Overnight Financing			0.200%, 04/29/2021	13,420	13,400
Rate+0.120%, 12/11/2020	7,590	7,590	0.200%, 06/11/2021	12,485	12,463
0.181%, VAR ICE LIBOR USD 3 Month-0.125%, 12/21/2020	11,445	11,445	Total U.S. Government Agency Obligations (Cost \$824,073) (\$ Thousands)		824,073
0.107%, VAR ICE LIBOR USD 3 Month-0.170%, 01/08/2021	7,000	7,000	Total Investments — 109.5% (Cost \$2,843,496) (\$ Thousands)		\$ 2,843,496
0.140%, VAR United States Secured Overnight Financing			Percentages are based on a Net Assets of \$2,596,580 (\$ Thousands).		
Rate+0.040%, 02/09/2021	18,380	18,378	(A) The rate reported is the effective yield at time of purchase.		
0.215%, VAR United States Secured Overnight Financing			DN — Discount Note		
Rate+0.115%, 03/12/2021	9,575	9,575	FFCB — Federal Farm Credit Bank		
0.210%, VAR United States Secured Overnight Financing			FHLB — Federal Home Loan Bank		
Rate+0.110%, 03/25/2021	12,090	12,090	ICE — Intercontinental Exchange		
0.156%, VAR ICE LIBOR USD 1 Month-0.010%, 04/05/2021	15,350	15,350	LIBOR — London Interbank Offered Rate		
0.152%, VAR ICE LIBOR USD 1 Month-0.020%, 04/27/2021	8,980	8,978	USD — U.S. Dollar		
0.260%, VAR United States Secured Overnight Financing			VAR — Variable Rate		
Rate+0.160%, 05/07/2021	20,350	20,350	As of July 31, 2020, 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.		
0.170%, 05/13/2021	30,740	30,740	For the period ended July 31, 2020, 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 (Unaudited)

July 31, 2020

Treasury II Fund

Sector Weightings †:

100.0% U.S. Treasury Obligations

*Percentages are based on total investments.

Description	Face Amount (Thousands)	Value (\$ Thousands)
U.S. TREASURY OBLIGATIONS — 106.2%		
U.S. Treasury Bills (A)		
0.122%, 08/04/2020	\$ 47,535	\$ 47,535
0.204%, 08/06/2020	6,755	6,755
0.108%, 08/11/2020	53,150	53,148
0.037%, 08/13/2020	8,000	8,000
0.117%, 08/18/2020	5,650	5,650
1.522%, 08/20/2020	705	705
0.140%, 08/25/2020	35,000	34,997
1.382%, 08/27/2020	22,435	22,413
0.094%, 09/01/2020	14,320	14,319
1.771%, 09/10/2020	1,335	1,332
0.107%, 09/15/2020	7,000	6,999
0.300%, 09/17/2020	7,920	7,917
0.090%, 09/22/2020	5,000	4,999
0.155%, 09/24/2020	20,000	19,995
0.093%, 09/29/2020	13,240	13,238
0.150%, 10/01/2020	7,320	7,318
0.170%, 10/15/2020	3,850	3,849
0.128%, 10/22/2020	20,185	20,179
0.105%, 10/29/2020	18,000	17,995
0.128%, 11/10/2020	17,395	17,389
0.190%, 11/17/2020	10,000	9,994
0.184%, 11/24/2020	4,995	4,992
0.165%, 01/28/2021	12,000	11,990
0.180%, 02/25/2021	5,000	4,995
U.S. Treasury Notes		
1.375%, 09/15/2020	3,185	3,187
1.375%, 09/30/2020	1,270	1,269
0.150%, VAR US Treasury 3 Month Bill Money Market Yield+0.045%, 10/31/2020	9,000	8,998
2.625%, 11/15/2020	395	396
1.750%, 11/15/2020	390	390
2.750%, 11/30/2020	170	171
2.000%, 11/30/2020	290	290
1.625%, 11/30/2020	495	495
2.500%, 12/31/2020	8,335	8,365
2.375%, 12/31/2020	320	321
0.220%, VAR US Treasury 3 Month Bill Money Market Yield+0.115%, 01/31/2021	15,140	15,139
0.244%, VAR US Treasury 3 Month Bill Money Market Yield+0.139%, 04/30/2021	3,440	3,439
0.325%, VAR US Treasury 3 Month Bill Money Market Yield+0.220%, 07/31/2021	12,000	11,994

Description	Face Amount (Thousands)	Value (\$ Thousands)
U.S. TREASURY OBLIGATIONS (continued)		
0.405%, VAR US Treasury 3 Month Bill Money Market Yield+0.300%, 10/31/2021	\$ 7,000	\$ 7,011
0.259%, VAR US Treasury 3 Month Bill Money Market Yield+0.154%, 01/31/2022	3,880	3,880
0.219%, VAR US Treasury 3 Month Bill Money Market Yield+0.114%, 04/30/2022	13,000	13,002
0.160%, VAR US Treasury 3 Month Bill Money Market Yield+0.055%, 07/31/2022	3,934	3,933
Total U.S. Treasury Obligations (Cost \$428,983) (\$ Thousands)		<u>428,983</u>
Total Investments — 106.2% (Cost \$428,983) (\$ Thousands)		<u>\$ 428,983</u>

Percentages are based on a Net Assets of \$403,781 (\$ Thousands).
(A) The rate reported is the effective yield at time of purchase.
VAR – Variable Rate
As of July 31, 2020, 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 period ended July 31, 2020, 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 (Unaudited)

July 31, 2020

Ultra Short Duration Bond Fund

Sector Weightings †:

	36.1% Corporate Obligations
	33.5% Asset-Backed Securities
	15.5% Mortgage-Backed Securities
	3.9% U.S. Treasury Obligations
	3.2% U.S. Government Agency Obligations
	3.2% Municipal Bonds
	2.7% Commercial Paper
	1.1% Repurchase Agreement
	0.8% Sovereign Debt

†Percentages are based on total investments.

Description	Face Amount (Thousands)	Market Value (\$ Thousands)
CORPORATE OBLIGATIONS — 36.1%		
Communication Services — 0.4%		
Comcast		
0.626%, VAR ICE LIBOR USD 3 Month+0.330%, 10/01/2020	\$ 600	\$ 600
Fox		
3.666%, 01/25/2022	85	89
NBCUniversal Media LLC		
2.875%, 01/15/2023	80	85
Sky		
3.125%, 11/26/2022 (A)	350	372
		1,146
Consumer Discretionary — 1.4%		
Ford Motor Credit LLC		
3.157%, 08/04/2020	600	600
General Motors		
1.274%, VAR ICE LIBOR USD 3 Month+0.800%, 08/07/2020	600	600
General Motors Financial		
1.118%, VAR ICE LIBOR USD 3 Month+0.850%, 04/09/2021	525	524
Howard University		
2.801%, 10/01/2023	380	390
2.638%, 10/01/2021	160	162
Hyundai Capital America		
1.217%, VAR ICE LIBOR USD 3 Month+0.940%, 07/08/2021 (A)	450	447
Marriott International		
0.968%, VAR ICE LIBOR USD 3 Month+0.650%, 03/08/2021	375	372
0.950%, VAR ICE LIBOR USD 3 Month+0.600%, 12/01/2020	525	522
Nissan Motor Acceptance MTN		
0.696%, VAR ICE LIBOR USD 3 Month+0.390%, 09/28/2020 (A)	500	499
VF		
2.050%, 04/23/2022	375	385
		4,501

Description	Face Amount (Thousands)	Market Value (\$ Thousands)
CORPORATE OBLIGATIONS (continued)		
Consumer Staples — 0.4%		
Conagra Brands		
3.800%, 10/22/2021	\$ 325	\$ 338
Kraft Heinz Foods		
1.268%, VAR ICE LIBOR USD 3 Month+0.820%, 08/10/2022	550	541
Mondelez International		
2.125%, 04/13/2023	80	83
0.625%, 07/01/2022	400	402
		1,364
Energy — 2.4%		
Exxon Mobil		
1.571%, 04/15/2023	1,495	1,541
Kinder Morgan		
5.000%, 02/15/2021 (A)	600	611
Kinder Morgan Energy Partners		
5.000%, 10/01/2021	130	135
MPLX		
1.413%, VAR ICE LIBOR USD 3 Month+1.100%, 09/09/2022	1,035	1,025
1.213%, VAR ICE LIBOR USD 3 Month+0.900%, 09/09/2021	235	234
Occidental Petroleum		
2.600%, 08/13/2021	240	237
1.684%, VAR ICE LIBOR USD 3 Month+1.250%, 08/13/2021	300	290
1.398%, VAR ICE LIBOR USD 3 Month+0.950%, 02/08/2021	300	297
Phillips 66		
3.700%, 04/06/2023	285	306
Pioneer Natural Resources		
3.450%, 01/15/2021	775	782
Saudi Arabian Oil MTN		
2.750%, 04/16/2022 (A)	1,580	1,624
Schlumberger Finance Canada		
2.200%, 11/20/2020 (A)	375	377
Valero Energy		
2.700%, 04/15/2023	225	235
		7,694
Financials — 23.0%		
ABN AMRO Bank MTN		
0.939%, VAR ICE LIBOR USD 3 Month+0.570%, 08/27/2021 (A)	750	753
AIG Global Funding		
0.800%, 07/07/2023 (A)	315	317
American Express		
0.911%, VAR ICE LIBOR USD 3 Month+0.525%, 05/17/2021	450	452
American Honda Finance MTN		
0.875%, 07/07/2023	300	303

Description	Face Amount (Thousands)	Market Value (\$ Thousands)
CORPORATE OBLIGATIONS (continued)		
Aon		
2.200%, 11/15/2022	\$ 140	\$ 145
Assurant		
1.534%, VAR ICE LIBOR USD 3 Month+1.250%, 03/26/2021	77	77
Bank of America MTN		
1.486%, VAR United States Secured Overnight Financing Rate+1.460%, 05/19/2024	300	307
1.451%, VAR ICE LIBOR USD 3 Month+1.180%, 10/21/2022	625	631
1.432%, VAR ICE LIBOR USD 3 Month+1.160%, 01/20/2023	400	404
0.947%, VAR ICE LIBOR USD 3 Month+0.650%, 06/25/2022	1,000	1,003
Bank of Montreal MTN		
0.778%, VAR United States Secured Overnight Financing Rate+0.680%, 03/10/2023	1,340	1,341
Bank of New York Mellon MTN		
1.950%, 08/23/2022	245	253
Bank of Nova Scotia		
0.958%, VAR ICE LIBOR USD 3 Month+0.640%, 03/07/2022	375	378
Barclays Bank PLC		
1.700%, 05/12/2022	225	229
BAT Capital		
1.014%, VAR ICE LIBOR USD 3 Month+0.590%, 08/14/2020	1,600	1,600
BBVA USA		
1.045%, VAR ICE LIBOR USD 3 Month+0.730%, 06/11/2021	500	500
BPCE		
2.650%, 02/03/2021	450	455
BPCE MTN		
1.578%, VAR ICE LIBOR USD 3 Month+1.220%, 05/22/2022 (A)	250	252
Canadian Imperial Bank of Commerce		
2.100%, 10/05/2020	1,075	1,079
0.900%, VAR United States Secured Overnight Financing Rate+0.800%, 03/17/2023	500	501
0.566%, VAR ICE LIBOR USD 3 Month+0.315%, 02/02/2021	1,050	1,051
Capital One		
2.150%, 09/06/2022	250	257
Capital One Bank USA		
2.014%, VAR United States Secured Overnight Financing Rate+0.616%, 01/27/2023	400	407
Charles Schwab		
0.694%, VAR ICE LIBOR USD 3 Month+0.320%, 05/21/2021	360	361

Description	Face Amount (Thousands)	Market Value (\$ Thousands)
CORPORATE OBLIGATIONS (continued)		
Citibank		
2.844%, VAR ICE LIBOR USD 3 Month+0.596%, 05/20/2022	\$ 450	\$ 458
0.785%, VAR ICE LIBOR USD 3 Month+0.350%, 02/12/2021	300	300
Citigroup		
2.650%, 10/26/2020	385	387
0.970%, VAR United States Secured Overnight Financing Rate+0.870%, 11/04/2022	1,720	1,720
Citizens Bank		
1.170%, VAR ICE LIBOR USD 3 Month+0.810%, 05/26/2022	550	553
1.144%, VAR ICE LIBOR USD 3 Month+0.720%, 02/14/2022	550	552
Cooperatieve Rabobank		
1.103%, VAR ICE LIBOR USD 3 Month+0.830%, 01/10/2022	800	808
0.675%, VAR ICE LIBOR USD 3 Month+0.430%, 04/26/2021	750	752
Cooperatieve Rabobank UA		
3.125%, 04/26/2021	1,150	1,174
Credit Suisse NY		
2.800%, 04/08/2022	375	390
2.100%, 11/12/2021	645	659
0.550%, VAR United States Secured Overnight Financing Rate+0.450%, 02/04/2022	1,835	1,834
Credit Suisse NY MTN		
4.375%, 08/05/2020	450	450
DAE Funding LLC		
5.250%, 11/15/2021 (A)	575	575
Danske Bank		
5.000%, 01/12/2022 (A)	570	601
3.001%, VAR ICE LIBOR USD 3 Month+1.249%, 09/20/2022 (A)	525	535
ERAC USA Finance LLC		
5.250%, 10/01/2020 (A)	799	804
European Investment Bank		
0.386%, VAR United States Secured Overnight Financing Rate+0.290%, 06/10/2022 (A)	2,350	2,350
Fifth Third Bank		
0.518%, VAR ICE LIBOR USD 3 Month+0.250%, 10/30/2020	400	400
Fifth Third Bank MTN		
1.800%, 01/30/2023	250	258
Ford Motor Credit LLC		
1.576%, VAR ICE LIBOR USD 3 Month+1.270%, 03/28/2022	350	336
Goldman Sachs Group		
5.750%, 01/24/2022	725	780

SCHEDULE OF INVESTMENTS (Unaudited)

July 31, 2020

Ultra Short Duration Bond Fund (Continued)

Description	Face Amount (Thousands)	Market Value (\$ Thousands)	Description	Face Amount (Thousands)	Market Value (\$ Thousands)
CORPORATE OBLIGATIONS (continued)			CORPORATE OBLIGATIONS (continued)		
1.562%, VAR ICE LIBOR USD 3 Month+1.170%, 11/15/2021	\$ 525	\$ 527	Morgan Stanley 1.452%, VAR ICE LIBOR USD 3 Month+1.180%, 01/20/2022	\$ 1,225	\$ 1,230
1.513%, VAR ICE LIBOR USD 3 Month+1.200%, 09/15/2020	1,000	1,000	Morgan Stanley MTN 2.750%, 05/19/2022	1,145	1,191
1.355%, VAR ICE LIBOR USD 3 Month+1.110%, 04/26/2022	750	754	0.800%, VAR United States Secured Overnight Financing Rate+0.700%, 01/20/2023	775	776
HSBC Holdings PLC 0.968%, VAR ICE LIBOR USD 3 Month+0.650%, 09/11/2021	450	450	MUFG Union Bank 0.918%, VAR ICE LIBOR USD 3 Month+0.600%, 03/07/2022	950	953
HSBC USA 2.750%, 08/07/2020	700	700	National Australia Bank 1.875%, 12/13/2022	250	258
ING Groep 1.456%, VAR ICE LIBOR USD 3 Month+1.150%, 03/29/2022	400	404	National Bank of Canada 0.900%, VAR US Treas Yield Curve Rate T Note Const Mat 1 Yr+0.770%, 08/15/2023	475	478
Inter-American Development Bank 0.358%, VAR United States Secured Overnight Financing Rate+0.260%, 09/16/2022	1,600	1,595	Nationwide Building Society 2.000%, 01/27/2023 (A)	375	388
Inter-American Development Bank MTN 0.475%, VAR ICE LIBOR USD 3 Month+0.200%, 07/15/2021	1,685	1,687	New York Life Global Funding 0.456%, VAR ICE LIBOR USD 3 Month+0.160%, 10/01/2020 (A)	600	600
Jackson National Life Global Funding 2.250%, 04/29/2021 (A)	325	330	Nordea Bank Abp 1.000%, 06/09/2023 (A)	300	305
0.795%, VAR ICE LIBOR USD 3 Month+0.480%, 06/11/2021 (A)	1,000	1,003	Penske Truck Leasing Lp 3.650%, 07/29/2021 (A)	400	411
JPMorgan Chase 4.500%, 01/24/2022	2,600	2,757	PNC Bank 1.743%, VAR ICE LIBOR USD 3 Month+0.000%, 02/24/2023	550	562
2.550%, 10/29/2020	600	602	0.743%, VAR ICE LIBOR USD 3 Month+0.430%, 12/09/2022	500	501
KeyBank 1.168%, VAR ICE LIBOR USD 3 Month+0.810%, 11/22/2021	750	756	0.685%, VAR ICE LIBOR USD 3 Month+0.325%, 02/24/2023	1,600	1,602
0.911%, VAR ICE LIBOR USD 3 Month+0.660%, 02/01/2022	1,550	1,558	Protective Life Global Funding 1.082%, 06/09/2023 (A)	255	259
KeyCorp MTN 2.900%, 09/15/2020	690	692	Regions Bank 0.934%, VAR ICE LIBOR USD 3 Month+0.500%, 08/13/2021	450	450
Manufacturers & Traders Trust 0.996%, VAR ICE LIBOR USD 3 Month+0.610%, 05/18/2022	450	452	Royal Bank of Canada 2.100%, 10/14/2020	510	512
0.515%, VAR ICE LIBOR USD 3 Month+0.270%, 01/25/2021	1,000	1,001	Royal Bank of Canada MTN 0.658%, VAR ICE LIBOR USD 3 Month+0.390%, 04/30/2021	580	581
Marsh & McLennan 3.500%, 12/29/2020	115	117	Santander UK PLC 2.100%, 01/13/2023	245	254
MassMutual Global Funding II MTN 0.850%, 06/09/2023 (A)	448	453	0.970%, VAR ICE LIBOR USD 3 Month+0.620%, 06/01/2021	525	527
Metropolitan Life Global Funding I 2.400%, 01/08/2021 (A)	795	802	Standard Chartered PLC 2.744%, VAR ICE LIBOR USD 3 Month+1.200%, 09/10/2022 (A)	530	536
Metropolitan Life Global Funding I MTN 0.672%, VAR United States Secured Overnight Financing Rate+0.570%, 01/13/2023 (A)	550	549			
Mizuho Financial Group 0.990%, VAR ICE LIBOR USD 3 Month+0.630%, 05/25/2024	775	768			

Description	Face Amount (Thousands)	Market Value (\$ Thousands)
CORPORATE OBLIGATIONS (continued)		
State Street		
2.825%, VAR United States Secured Overnight Financing Rate+2.690%, 03/30/2023 (A)	\$ 660	\$ 685
Svenska Handelsbanken MTN		
3.350%, 05/24/2021	900	922
0.830%, VAR ICE LIBOR USD 3 Month+0.470%, 05/24/2021	525	527
Toronto-Dominion Bank MTN		
0.745%, VAR ICE LIBOR USD 3 Month+0.430%, 06/11/2021	1,600	1,605
0.580%, VAR United States Secured Overnight Financing Rate+0.480%, 01/27/2023	1,160	1,158
U.S. Bank		
0.559%, VAR ICE LIBOR USD 3 Month+0.310%, 02/04/2021	1,250	1,252
UBS		
2.450%, 12/01/2020 (A)	1,100	1,105
1.750%, 04/21/2022 (A)	750	766
UniCredit MTN		
6.572%, 01/14/2022 (A)	350	372
USAA Capital		
1.500%, 05/01/2023 (A)	525	541
Volkswagen Group of America Finance LLC		
2.900%, 05/13/2022 (A)	450	467
1.375%, VAR ICE LIBOR USD 3 Month+0.940%, 11/12/2021 (A)	750	750
Wells Fargo		
2.500%, 03/04/2021	600	608
1.374%, VAR ICE LIBOR USD 3 Month+1.110%, 01/24/2023	400	404
		72,225
Health Care — 3.9%		
AbbVie		
4.875%, 02/15/2021 (A)	750	759
1.024%, VAR ICE LIBOR USD 3 Month+0.650%, 11/21/2022 (A)	550	552
0.841%, VAR ICE LIBOR USD 3 Month+0.460%, 11/19/2021 (A)	1,245	1,248
Anthem		
2.950%, 12/01/2022	575	606
BayCare Health System		
2.460%, 11/15/2020	1,445	1,453
Bayer US Finance II LLC		
3.500%, 06/25/2021 (A)	425	435
Becton Dickinson		
1.181%, VAR ICE LIBOR USD 3 Month+0.875%, 12/29/2020	281	281
Bristol-Myers Squibb		
3.250%, 02/20/2023	425	455
2.550%, 05/14/2021	870	885

Description	Face Amount (Thousands)	Market Value (\$ Thousands)
CORPORATE OBLIGATIONS (continued)		
Cardinal Health		
1.083%, VAR ICE LIBOR USD 3 Month+0.770%, 06/15/2022	\$ 775	\$ 776
Cigna		
3.200%, 09/17/2020	1,965	1,972
0.949%, VAR ICE LIBOR USD 3 Month+0.650%, 09/17/2021	375	375
CVS Health		
1.033%, VAR ICE LIBOR USD 3 Month+0.720%, 03/09/2021	435	437
McKesson		
3.650%, 11/30/2020	300	303
OhioHealth		
1.119%, 11/15/2021	295	295
Sutter Health		
2.286%, 08/15/2053	325	325
UnitedHealth Group		
0.345%, VAR ICE LIBOR USD 3 Month+0.070%, 10/15/2020	500	500
Upjohn		
1.125%, 06/22/2022 (A)	450	454
		12,111
Industrials — 1.8%		
Aviation Capital Group LLC		
0.938%, VAR ICE LIBOR USD 3 Month+0.670%, 07/30/2021 (A)	570	542
Boeing		
2.300%, 08/01/2021	385	387
Cargill		
1.375%, 07/23/2023 (A)	300	307
Caterpillar Financial Services MTN		
0.598%, VAR ICE LIBOR USD 3 Month+0.280%, 09/07/2021	1,600	1,602
Equifax		
1.262%, VAR ICE LIBOR USD 3 Month+0.870%, 08/15/2021	460	462
GE Capital International Funding		
2.342%, 11/15/2020	525	528
John Deere Capital MTN		
2.350%, 01/08/2021	445	449
Otis Worldwide		
0.754%, VAR ICE LIBOR USD 3 Month+0.450%, 04/05/2023 (A)	1,220	1,216
PACCAR Financial MTN		
0.708%, VAR ICE LIBOR USD 3 Month+0.260%, 05/10/2021	150	150
		5,643
Information Technology — 1.6%		
Broadcom		
3.125%, 04/15/2021 (A)	775	787

SCHEDULE OF INVESTMENTS (Unaudited)

July 31, 2020

Ultra Short Duration Bond Fund (Continued)

Description	Face Amount (Thousands)	Market Value (\$ Thousands)	Description	Face Amount (Thousands)	Market Value (\$ Thousands)
CORPORATE OBLIGATIONS (continued)			ASSET-BACKED SECURITIES (continued)		
Hewlett Packard Enterprise 4.450%, 10/02/2023 1.024%, VAR ICE LIBOR USD 3 Month+0.720%, 10/05/2021 0.998%, VAR ICE LIBOR USD 3 Month+0.680%, 03/12/2021	\$ 250 375 775	\$ 274 375 776	American Credit Acceptance Receivables Trust, Ser 2020-1, CI A 1.890%, 04/13/2023 (A)	\$ 313	\$ 314
IBM Credit LLC 0.833%, VAR ICE LIBOR USD 3 Month+0.470%, 11/30/2020	1,140	1,142	AmeriCredit Automobile Receivables Trust, Ser 2020-2, CI A2A 0.600%, 12/18/2023	350	350
International Business Machines 2.850%, 05/13/2022	575	601	ARI Fleet Lease Trust, Ser 2020-A, CI A2 1.770%, 08/15/2028 (A)	565	569
Microchip Technology 3.922%, 06/01/2021	525	538	BMW Vehicle Owner Trust, Ser 2020-A, CI A2 0.390%, 02/27/2023	350	350
Oracle 2.500%, 05/15/2022	500	518	Canadian Pacer Auto Receivables Trust, Ser 2020-1A, CI A2A 1.770%, 11/21/2022 (A)	638	643
		<u>5,011</u>	CarMax Auto Owner Trust, Ser 2019-2, CI A2A 2.690%, 07/15/2022	168	169
			CarMax Auto Owner Trust, Ser 2020-1, CI A2 1.870%, 04/17/2023	520	525
Materials — 0.2%			Carvana Auto Receivables Trust, Ser 2019- 4A, CI A2 2.200%, 07/15/2022 (A)	231	232
DuPont de Nemours 3.766%, 11/15/2020	455	459	Chesapeake Funding II LLC, Ser 2017-2A, CI A1 1.990%, 05/15/2029 (A)	47	48
International Flavors & Fragrances 3.400%, 09/25/2020	245	246	Chesapeake Funding II LLC, Ser 2017-3A, CI A1 1.910%, 08/15/2029 (A)	71	71
		<u>705</u>	Chesapeake Funding II LLC, Ser 2017-3A, CI A2 0.515%, VAR ICE LIBOR USD 1 Month+0.340%, 08/15/2029 (A)	188	188
Utilities — 1.0%			Chesapeake Funding II LLC, Ser 2017-4A, CI A1 2.120%, 11/15/2029 (A)	114	115
Consolidated Edison of New York 0.697%, VAR ICE LIBOR USD 3 Month+0.400%, 06/25/2021	1,730	1,735	Chesapeake Funding II LLC, Ser 2017-4A, CI A2 0.485%, VAR ICE LIBOR USD 1 Month+0.310%, 11/15/2029 (A)	452	452
Dominion Energy 2.715%, 08/15/2021 2.450%, 01/15/2023 (A)	130 550	133 573	Chesapeake Funding II LLC, Ser 2018-1A, CI A1 3.040%, 04/15/2030 (A)	146	149
Duke Energy Progress LLC 0.498%, VAR ICE LIBOR USD 3 Month+0.180%, 09/08/2020	540	540	Chesapeake Funding II LLC, Ser 2018-2A, CI A2 0.545%, VAR ICE LIBOR USD 1 Month+0.370%, 08/15/2030 (A)	285	280
		<u>2,981</u>	Chesapeake Funding II LLC, Ser 2018-3A, CI A1 3.390%, 01/15/2031 (A)	237	245
Total Corporate Obligations (Cost \$112,565) (\$ Thousands)		<u>113,381</u>	Chesapeake Funding II LLC, Ser 2019-2A, CI A1 1.950%, 09/15/2031 (A)	840	857
			CIG Auto Receivables Trust, Ser 2017-1A, CI A 2.710%, 05/15/2023 (A)	4	4
ASSET-BACKED SECURITIES — 33.5%					
Automotive — 15.8%					
American Credit Acceptance Receivables Trust, Ser 2019-2, CI A 2.850%, 07/12/2022 (A)	27	27			
American Credit Acceptance Receivables Trust, Ser 2019-3, CI A 2.440%, 12/12/2022 (A)	185	186			
American Credit Acceptance Receivables Trust, Ser 2019-4, CI A 2.180%, 02/13/2023 (A)	291	292			

Description	Face Amount (Thousands)	Market Value (\$ Thousands)
ASSET-BACKED SECURITIES (continued)		
CPS Auto Receivables Trust, Ser 2019-A, CI A 3.180%, 06/15/2022 (A)	\$ 38	\$ 38
CPS Auto Receivables Trust, Ser 2019-B, CI A 2.890%, 05/16/2022 (A)	44	45
CPS Auto Receivables Trust, Ser 2019-C, CI A 2.550%, 09/15/2022 (A)	154	155
CPS Auto Receivables Trust, Ser 2019-D, CI A 2.170%, 12/15/2022 (A)	211	212
CPS Auto Receivables Trust, Ser 2020-A, CI A 2.090%, 05/15/2023 (A)	293	296
Credit Acceptance Auto Loan Trust, Ser 2017- 3A, CI A 2.650%, 06/15/2026 (A)	44	44
Credit Acceptance Auto Loan Trust, Ser 2019- 3A, CI A 2.380%, 11/15/2028 (A)	350	358
Credit Acceptance Auto Loan Trust, Ser 2020- 1A, CI A 2.010%, 02/15/2029 (A)	250	255
Drive Auto Receivables Trust, Ser 2017-3, CI D 3.530%, 12/15/2023 (A)	579	587
Drive Auto Receivables Trust, Ser 2019-2, CI A3 3.040%, 03/15/2023	122	123
Drive Auto Receivables Trust, Ser 2019-4, CI A3 2.160%, 05/15/2023	375	378
Drive Auto Receivables Trust, Ser 2019-4, CI B 2.230%, 01/16/2024	595	604
Drive Auto Receivables Trust, Ser 2020-1, CI A3 2.020%, 11/15/2023	350	355
Drive Auto Receivables Trust, Ser 2020-2, CI A2A 0.850%, 07/17/2023	305	305
DT Auto Owner Trust, Ser 2018-3A, CI B 3.560%, 09/15/2022 (A)	583	586
DT Auto Owner Trust, Ser 2019-1A, CI A 3.080%, 09/15/2022 (A)	35	36
DT Auto Owner Trust, Ser 2019-3A, CI A 2.550%, 08/15/2022 (A)	142	142
DT Auto Owner Trust, Ser 2019-4A, CI A 2.170%, 05/15/2023 (A)	905	912
DT Auto Owner Trust, Ser 2020-1A, CI A 1.940%, 09/15/2023 (A)	200	201
DT Auto Owner Trust, Ser 2020-2A, CI A 1.140%, 01/16/2024 (A)	510	512
DT Auto Owner Trust, Ser 2020-2A, CI B 2.080%, 03/16/2026 (A)	390	393

Description	Face Amount (Thousands)	Market Value (\$ Thousands)
ASSET-BACKED SECURITIES (continued)		
Enterprise Fleet Financing LLC, Ser 2018-2, CI A2 3.140%, 02/20/2024 (A)	\$ 607	\$ 613
Enterprise Fleet Financing LLC, Ser 2019-1, CI A2 2.980%, 10/20/2024 (A)	593	603
Enterprise Fleet Financing LLC, Ser 2019-2, CI A2 2.290%, 02/20/2025 (A)	494	502
Exeter Automobile Receivables Trust, Ser 2019-2A, CI A 2.930%, 07/15/2022 (A)	36	36
Exeter Automobile Receivables Trust, Ser 2019-3A, CI A 2.590%, 09/15/2022 (A)	69	69
Exeter Automobile Receivables Trust, Ser 2019-4A, CI A 2.180%, 01/17/2023 (A)	266	267
Exeter Automobile Receivables Trust, Ser 2019-4A, CI B 2.300%, 12/15/2023 (A)	775	783
Exeter Automobile Receivables Trust, Ser 2020-1A, CI A 2.050%, 06/15/2023 (A)	232	234
First Investors Auto Owner Trust, Ser 2019- 1A, CI A 2.890%, 03/15/2024 (A)	129	131
First Investors Auto Owner Trust, Ser 2019- 2A, CI A 2.210%, 09/16/2024 (A)	369	374
Flagship Credit Auto Trust, Ser 2018-3, CI A 3.070%, 02/15/2023 (A)	98	98
Flagship Credit Auto Trust, Ser 2018-4, CI A 3.410%, 05/15/2023 (A)	181	184
Flagship Credit Auto Trust, Ser 2019-1, CI A 3.110%, 08/15/2023 (A)	192	195
Flagship Credit Auto Trust, Ser 2019-2, CI A 2.830%, 10/16/2023 (A)	397	404
Flagship Credit Auto Trust, Ser 2019-3, CI A 2.330%, 02/15/2024 (A)	415	421
Flagship Credit Auto Trust, Ser 2019-4, CI A 2.170%, 06/17/2024 (A)	385	390
Flagship Credit Auto Trust, Ser 2020-1, CI A 1.900%, 08/15/2024 (A)	462	468
Flagship Credit Auto Trust, Ser 2020-3, CI A 0.700%, 04/15/2025 (A)	180	180
Ford Credit Auto Lease Trust, Ser 2019-A, CI A4 2.980%, 06/15/2022	275	281
Ford Credit Auto Lease Trust, Ser 2020-A, CI A2 1.800%, 07/15/2022	345	348

SCHEDULE OF INVESTMENTS (Unaudited)

July 31, 2020

Ultra Short Duration Bond Fund (Continued)

Description	Face Amount (Thousands)	Market Value (\$ Thousands)	Description	Face Amount (Thousands)	Market Value (\$ Thousands)
ASSET-BACKED SECURITIES (continued)			ASSET-BACKED SECURITIES (continued)		
Ford Credit Auto Lease Trust, Ser 2020-B, CI A2A 0.500%, 12/15/2022	\$ 405	\$ 405	Honda Auto Receivables Owner Trust, Ser 2020-2, CI A2 0.740%, 11/15/2022	\$ 140	\$ 140
Ford Credit Auto Owner Trust, Ser 2016-1, CI A 2.310%, 08/15/2027 (A)	1,150	1,160	Hyundai Auto Receivables Trust, Ser 2020-A, CI A2 1.510%, 04/17/2023	585	591
Ford Credit Auto Owner Trust, Ser 2020-B, CI A2 0.500%, 02/15/2023	1,070	1,071	Mercedes-Benz Auto Lease Trust, Ser 2020- A, CI A2 1.820%, 03/15/2022	192	193
Foursight Capital Automobile Receivables Trust, Ser 2020-1, CI A2 1.970%, 09/15/2023 (A)	477	481	Mercedes-Benz Auto Receivables Trust, Ser 2016-1, CI A4 1.460%, 12/15/2022	279	279
GLS Auto Receivables Issuer Trust, Ser 2019- 1A, CI A 3.370%, 01/17/2023 (A)	65	66	Mercedes-Benz Auto Receivables Trust, Ser 2020-1, CI A2 0.460%, 03/15/2023	550	551
GLS Auto Receivables Issuer Trust, Ser 2019- 2A, CI A 3.060%, 04/17/2023 (A)	200	202	Mercedes-Benz Master Owner Trust, Ser 2019-AA, CI A 0.525%, VAR ICE LIBOR USD 1 Month+0.350%, 05/15/2023 (A)	955	955
GLS Auto Receivables Issuer Trust, Ser 2019- 3A, CI A 2.580%, 07/17/2023 (A)	262	264	NextGear Floorplan Master Owner Trust, Ser 2020-1A, CI A1 0.975%, VAR ICE LIBOR USD 1 Month+0.800%, 02/15/2025 (A)	1,135	1,089
GLS Auto Receivables Issuer Trust, Ser 2019- 4A, CI A 2.470%, 11/15/2023 (A)	282	285	Nissan Auto Lease Trust, Ser 2019-A, CI A2 2.710%, 07/15/2021	141	141
GLS Auto Receivables Issuer Trust, Ser 2020- 1A, CI A 2.170%, 02/15/2024 (A)	354	358	Nissan Auto Lease Trust, Ser 2019-B, CI A2A 2.270%, 10/15/2021	408	410
GLS Auto Receivables Trust, Ser 2018-1A, CI A 2.820%, 07/15/2022 (A)	73	73	Nissan Auto Lease Trust, Ser 2020-A, CI A2A 1.800%, 05/16/2022	450	454
GLS Auto Receivables Trust, Ser 2018-3A, CI A 3.350%, 08/15/2022 (A)	46	46	Nissan Auto Receivables Owner Trust, Ser 2020-B, CI A2A 0.470%, 10/17/2022	845	846
GM Financial Automobile Leasing Trust, Ser 2019-3, CI A3 2.030%, 06/20/2022	475	481	Prestige Auto Receivables Trust, Ser 2019-1A, CI A2 2.440%, 07/15/2022 (A)	289	290
GM Financial Automobile Leasing Trust, Ser 2020-2, CI A2A 0.710%, 10/20/2022	260	261	Santander Consumer Auto Receivables Trust, Ser 2020-AA, CI A 1.370%, 10/15/2024 (A)	207	209
GM Financial Consumer Automobile Receivables Trust, Ser 2018-4, CI A3 3.210%, 10/16/2023	555	569	Santander Drive Auto Receivables Trust, Ser 2016-3, CI C 2.460%, 03/15/2022	19	19
GM Financial Consumer Automobile Receivables Trust, Ser 2019-4, CI A2A 1.840%, 11/16/2022	359	361	Santander Drive Auto Receivables Trust, Ser 2019-1, CI A3 3.000%, 12/15/2022	57	57
Harley-Davidson Motorcycle Trust, Ser 2020- A, CI A2A 1.830%, 01/17/2023	742	747	Santander Drive Auto Receivables Trust, Ser 2020-2, CI A1 0.241%, 07/15/2021	1,875	1,875
Hertz Fleet Lease Funding, Ser 2019-1, CI A1 0.658%, VAR ICE LIBOR USD 1 Month+0.470%, 01/10/2033 (A)	820	820	Santander Drive Auto Receivables Trust, Ser 2020-2, CI A2A 0.620%, 05/15/2023	560	560
Hertz Fleet Lease Funding, Ser 2019-1, CI A2 2.700%, 01/10/2033 (A)	593	597	Santander Retail Auto Lease Trust, Ser 2019- A, CI A2 2.720%, 01/20/2022 (A)	254	256

Description	Face Amount (Thousands)	Market Value (\$ Thousands)
ASSET-BACKED SECURITIES (continued)		
Santander Retail Auto Lease Trust, Ser 2019-C, CI A2A 1.890%, 09/20/2022 (A)	\$ 681	\$ 688
Securitized Term Auto Receivables Trust, Ser 2019-1A, CI A3 2.986%, 02/27/2023 (A)	505	514
Tesla Auto Lease Trust, Ser 2020-A, CI A2 0.550%, 05/22/2023 (A)	625	625
Tesla Auto Lease Trust, Ser 2018-B, CI A 3.710%, 08/20/2021 (A)	733	742
Tesla Auto Lease Trust, Ser 2019-A, CI A2 2.130%, 04/20/2022 (A)	1,477	1,494
Tidewater Auto Receivables Trust, Ser 2020-AA, CI A2 1.390%, 08/15/2024 (A)	985	992
Tidewater Auto Receivables Trust, Ser 2020-AA, CI B 1.610%, 03/17/2025 (A)	540	542
Toyota Auto Receivables Owner Trust, Ser 2020-B, CI A2 1.380%, 12/15/2022	320	323
United Auto Credit Securitization Trust, Ser 2019-1, CI A 2.820%, 07/12/2021 (A)	3	3
United Auto Credit Securitization Trust, Ser 2020-1, CI A 0.850%, 05/10/2022 (A)	269	269
Volkswagen Auto Loan Enhanced Trust, Ser 2020-1, CI A2A 0.930%, 12/20/2022	1,000	1,004
Westlake Automobile Receivables Trust, Ser 2017-2A, CI D 3.280%, 12/15/2022 (A)	775	782
Westlake Automobile Receivables Trust, Ser 2019-1A, CI A2A 3.060%, 05/16/2022 (A)	150	151
Westlake Automobile Receivables Trust, Ser 2019-2A, CI A2B 0.645%, VAR ICE LIBOR USD 1 Month+0.470%, 02/15/2023 (A)	114	114
Westlake Automobile Receivables Trust, Ser 2019-3A, CI A2 2.150%, 02/15/2023 (A)	425	428
Westlake Automobile Receivables Trust, Ser 2019-3A, CI B 2.410%, 10/15/2024 (A)	1,075	1,094
Westlake Automobile Receivables Trust, Ser 2020-2A, CI A2A 0.930%, 02/15/2024 (A)	1,115	1,120
World Omni Auto Receivables Trust, Ser 2020-B, CI A2A 0.550%, 07/17/2023	1,910	1,913

Description	Face Amount (Thousands)	Market Value (\$ Thousands)
ASSET-BACKED SECURITIES (continued)		
World Omni Select Auto Trust, Ser 2018-1A, CI B 3.680%, 07/15/2023 (A)	\$ 320	\$ 326
World Omni Select Auto Trust, Ser 2019-A, CI A2A 2.060%, 08/15/2023	348	351
		<u>49,821</u>
Credit Card — 2.3%		
Capital One Multi-Asset Execution Trust, Ser 2017-A4, CI A4 1.990%, 07/17/2023	1,135	1,137
Capital One Multi-Asset Execution Trust, Ser 2019-A2, CI A2 1.720%, 08/15/2024	736	757
Chase Issuance Trust, Ser 2018-A1, CI A1 0.375%, VAR ICE LIBOR USD 1 Month+0.200%, 04/17/2023	900	901
Evergreen Credit Card Trust, Ser 2019-2, CI A 1.900%, 09/15/2024 (A)	385	395
Master Credit Card Trust II, Ser 2019-2A, CI A 0.570%, VAR ICE LIBOR USD 1 Month+0.390%, 01/21/2023 (A)	490	489
Synchrony Card Funding LLC, Ser 2019-A1, CI A 2.950%, 03/15/2025	1,170	1,211
Synchrony Credit Card Master Note Trust, Ser 2018-1, CI A 2.970%, 03/15/2024	765	775
Trillium Credit Card Trust II, Ser 2019-1A, CI A 0.652%, VAR ICE LIBOR USD 1 Month+0.480%, 01/26/2024 (A)	750	751
Trillium Credit Card Trust II, Ser 2020-1A, CI A 0.542%, VAR ICE LIBOR USD 1 Month+0.370%, 12/26/2024 (A)	700	701
		<u>7,117</u>
Miscellaneous Business Services — 15.4%		
Accredited Mortgage Loan Trust, Ser 2004-4, CI A1A 0.852%, VAR ICE LIBOR USD 1 Month+0.680%, 01/25/2035	70	69
Affirm Asset Securitization Trust, Ser 2020-Z1, CI A 3.460%, 10/15/2024 (A)	245	245
Ajax Mortgage Loan Trust, Ser 2017-B, CI A 3.163%, 09/25/2056 (A)(B)	348	347
Ally Master Owner Trust, Ser 2018-2, CI A 3.290%, 05/15/2023	1,100	1,122
ALM XVII, Ser 2018-17A, CI A1AR 1.205%, VAR ICE LIBOR USD 3 Month+0.930%, 01/15/2028 (A)	725	717

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Ultra Short Duration Bond Fund (Continued)

Description	Face Amount (Thousands)	Market Value (\$ Thousands)	Description	Face Amount (Thousands)	Market Value (\$ Thousands)
ASSET-BACKED SECURITIES (continued)			ASSET-BACKED SECURITIES (continued)		
Apidos CLO XII, Ser 2018-12A, CI AR 1.355%, VAR ICE LIBOR USD 3 Month+1.080%, 04/15/2031 (A)	\$ 600	\$ 583	Ford Credit Floorplan Master Owner Trust A, Ser 2018-3, CI A1 3.520%, 10/15/2023	\$ 390	\$ 403
Avant Loans Funding Trust, Ser 2019-A, CI A 3.480%, 07/15/2022 (A)	62	62	Great American Auto Leasing, Ser 2019-1, CI A2 2.970%, 06/15/2021 (A)	212	212
Avant Loans Funding Trust, Ser 2019-B, CI A 2.720%, 10/15/2026 (A)	268	269	HPEFS Equipment Trust, Ser 2019-1A, CI A2 2.190%, 09/20/2029 (A)	1,077	1,085
Barings BDC Static CLO, Ser 2019-1A, CI A1 1.295%, VAR ICE LIBOR USD 3 Month+1.020%, 04/15/2027 (A)	314	311	HPEFS Equipment Trust, Ser 2020-1A, CI A2 1.730%, 02/20/2030 (A)	322	325
Barings CLO, Ser 2018-3A, CI A1 1.222%, VAR ICE LIBOR USD 3 Month+0.950%, 07/20/2029 (A)	372	366	HPEFS Equipment Trust, Ser 2020-2A, CI A2 0.650%, 07/22/2030 (A)	1,550	1,551
Bayview Opportunity Master Fund IVb Trust, Ser 2017-RT6, CI A 3.500%, 10/28/2057 (A)(B)	264	269	John Deere Owner Trust, Ser 2019-B, CI A2 2.280%, 05/16/2022	388	390
Carlyle Global Market Strategies, Ser 2018- 1A, CI A1R2 1.243%, VAR ICE LIBOR USD 3 Month+0.970%, 04/17/2031 (A)	648	628	KKR CLO 21, Ser 2018-21, CI A 1.275%, VAR ICE LIBOR USD 3 Month+1.000%, 04/15/2031 (A)	465	449
Carlyle Global Market Strategies, Ser 2018- 2A, CI A1R 1.025%, VAR ICE LIBOR USD 3 Month+0.780%, 04/27/2027 (A)	562	553	Kubota Credit Owner Trust, Ser 2020-1A, CI A1 1.500%, 05/17/2021 (A)	130	130
Cloud Pass-Through Trust, Ser 2019-1A, CI CLOU 3.554%, 12/05/2022 (A)(B)	472	479	Kubota Credit Owner Trust, Ser 2020-2A, CI A2 0.410%, 06/15/2023 (A)	300	301
CNH Equipment Trust, Ser 2019-A, CI A3 3.010%, 04/15/2024	230	237	Madison Park Funding XII, Ser 2017-12A, CI AR 1.532%, VAR ICE LIBOR USD 3 Month+1.260%, 07/20/2026 (A)	60	59
CNH Equipment Trust, Ser 2019-C, CI A2 1.990%, 03/15/2023	1,741	1,753	Magnetite VII, Ser 2018-7A, CI A1R2 1.075%, VAR ICE LIBOR USD 3 Month+0.800%, 01/15/2028 (A)	800	785
CNH Equipment Trust, Ser 2020-A, CI A2 1.080%, 07/17/2023	685	688	Magnetite VIII, Ser 2018-8A, CI AR2 1.255%, VAR ICE LIBOR USD 3 Month+0.980%, 04/15/2031 (A)	685	672
Cole Park CLO, Ser 2018-1A, CI AR 1.322%, VAR ICE LIBOR USD 3 Month+1.050%, 10/20/2028 (A)	750	741	Marlette Funding Trust, Ser 2018-4A, CI A 3.710%, 12/15/2028 (A)	85	85
Columbia Cent CLO 27, Ser 2018-27A, CI A1 1.395%, VAR ICE LIBOR USD 3 Month+1.150%, 10/25/2028 (A)	480	475	Marlette Funding Trust, Ser 2019-1A, CI A 3.440%, 04/16/2029 (A)	383	387
Consumer Loan Underlying Bond CLUB Credit Trust, Ser 2020-P1, CI A 2.260%, 03/15/2028 (A)	581	583	Marlette Funding Trust, Ser 2019-2A, CI A 3.130%, 07/16/2029 (A)	218	220
Credit-Based Asset Servicing & Securitization LLC, Ser 2005-CB3, CI M2 1.102%, VAR ICE LIBOR USD 1 Month+0.930%, 06/25/2035	55	55	Marlette Funding Trust, Ser 2019-3A, CI A 2.690%, 09/17/2029 (A)	296	298
Daimler Trucks Retail Trust, Ser 2019-1, CI A2 2.770%, 04/15/2021 (A)	31	31	Marlette Funding Trust, Ser 2019-4A, CI A 2.390%, 12/17/2029 (A)	429	432
Dell Equipment Finance Trust, Ser 2019-1, CI A2 2.780%, 08/23/2021 (A)	168	169	Marlette Funding Trust, Ser 2020-1A, CI A 2.240%, 03/15/2030 (A)	145	145
DLL LLC, Ser 2019-MT3, CI A2 2.130%, 01/20/2022 (A)	740	744	Mill City Mortgage Loan Trust, Ser 2015-2, CI A2 3.000%, 09/25/2057 (A)(B)	278	281
			Mill City Mortgage Loan Trust, Ser 2017-3, CI A1 2.750%, 01/25/2061 (A)(B)	292	300

Description	Face Amount (Thousands)	Market Value (\$ Thousands)
ASSET-BACKED SECURITIES (continued)		
Mill City Mortgage Loan Trust, Ser 2018-1, CI A1 3.250%, 05/25/2062 (A)(B)	\$ 156	\$ 162
MMAF Equipment Finance LLC, Ser 2017-AA, CI A3 2.040%, 02/16/2022 (A)	50	50
MMAF Equipment Finance LLC, Ser 2019-B, CI A2 2.070%, 10/12/2022 (A)	262	265
Nationstar HECM Loan Trust, Ser 2018-2A, CI A 3.188%, 07/25/2028 (A)(B)	19	19
Nationstar HECM Loan Trust, Ser 2019-1A, CI A 2.651%, 06/25/2029 (A)(B)	88	88
Nationstar HECM Loan Trust, Ser 2019-2A, CI A 2.272%, 11/25/2029 (A)(B)	203	203
Navient Private Education Refi Loan Trust, Ser 2019-FA, CI A1 2.180%, 08/15/2068 (A)	826	830
Navient Private Education Refi Loan Trust, Ser 2020-BA, CI A1 1.800%, 01/15/2069 (A)	1,570	1,577
Navient Private Education Refi Loan Trust, Ser 2020-DA, CI A 1.690%, 05/15/2069 (A)	1,185	1,194
Navient Student Loan Trust, Ser 2018-1A, CI A2 0.522%, VAR ICE LIBOR USD 1 Month+0.350%, 03/25/2067 (A)	406	403
Navient Student Loan Trust, Ser 2019-2A, CI A1 0.442%, VAR ICE LIBOR USD 1 Month+0.270%, 02/27/2068 (A)	228	227
Navistar Financial Dealer Note Master Owner Trust II, Ser 2019-1, CI A 0.812%, VAR ICE LIBOR USD 1 Month+0.640%, 05/25/2024 (A)	1,100	1,096
New Residential Advance Receivables Trust Advance Receivables Backed Notes, Ser 2019-T5, CI AT5 2.425%, 10/15/2051 (A)	400	398
New Residential Mortgage LLC, Ser 2018-FNT1, CI A 3.610%, 05/25/2023 (A)	397	397
New Residential Mortgage LLC, Ser 2018-FNT2, CI A 3.790%, 07/25/2054 (A)	235	230
NextGear Floorplan Master Owner Trust, Ser 2017-2A, CI A1 0.855%, VAR ICE LIBOR USD 1 Month+0.680%, 10/17/2022 (A)	935	934

Description	Face Amount (Thousands)	Market Value (\$ Thousands)
ASSET-BACKED SECURITIES (continued)		
NextGear Floorplan Master Owner Trust, Ser 2019-1A, CI A1 0.825%, VAR ICE LIBOR USD 1 Month+0.650%, 02/15/2024 (A)	\$ 770	\$ 755
Nissan Master Owner Trust Receivables, Ser 2019-A, CI A 0.735%, VAR ICE LIBOR USD 1 Month+0.560%, 02/15/2024	580	580
NRZ Excess Spread-Collateralized Notes, Ser 2018-PLS1, CI A 3.193%, 01/25/2023 (A)	183	184
NRZ Excess Spread-Collateralized Notes, Ser 2018-PLS2, CI A 3.265%, 02/25/2023 (A)	90	90
NYCTL Trust, Ser 2018-A, CI A 3.220%, 11/10/2031 (A)	227	229
NYCTL Trust, Ser 2019-A, CI A 2.190%, 11/10/2032 (A)	331	333
Ocean Trails CLO IV, Ser 2017-4A, CI AR 1.334%, VAR ICE LIBOR USD 3 Month+0.900%, 08/13/2025 (A)	45	45
OCP CLO, Ser 2017-8A, CI A1R 1.123%, VAR ICE LIBOR USD 3 Month+0.850%, 04/17/2027 (A)	153	152
OnDeck Asset Securitization Trust II LLC, Ser 2019-1A, CI A 2.650%, 11/18/2024 (A)	259	259
OneMain Financial Issuance Trust, Ser 2016-1A, CI B 4.570%, 02/20/2029 (A)	47	47
Onemain Financial Issuance Trust, Ser 2018-1A, CI A 3.300%, 03/14/2029 (A)	265	269
OneMain Financial Issuance Trust, Ser 2019-1A, CI A 3.480%, 02/14/2031 (A)	550	564
OZLM VII, Ser 2018-7RA, CI A1R 1.283%, VAR ICE LIBOR USD 3 Month+1.010%, 07/17/2029 (A)	583	567
OZLM XII, Ser 2018-12A, CI A1R 1.318%, VAR ICE LIBOR USD 3 Month+1.050%, 04/30/2027 (A)	364	358
PFS Financing, Ser 2020-B, CI A 1.210%, 06/15/2024 (A)	360	362
PRPM, Ser 2018-1A, CI A1 3.750%, 04/25/2023 (A)(B)	154	155
Regional Management Issuance Trust, Ser 2018-1, CI A 3.830%, 07/15/2027 (A)	265	265
Regional Management Issuance Trust, Ser 2019-1, CI A 3.050%, 11/15/2028 (A)	115	114

SCHEDULE OF INVESTMENTS (Unaudited)

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Ultra Short Duration Bond Fund (Continued)

Description	Face Amount (Thousands)	Market Value (\$ Thousands)	Description	Face Amount (Thousands)	Market Value (\$ Thousands)
ASSET-BACKED SECURITIES (continued)			ASSET-BACKED SECURITIES (continued)		
RMF Buyout Issuance Trust, Ser 2019-1, CI A 2.475%, 07/25/2029 (A)(B)	\$ 185	\$ 186	Towd Point Mortgage Trust, Ser 2016-4, CI A1 2.250%, 07/25/2056 (A)(B)	\$ 158	\$ 160
Shackleton, Ser 2018-6RA, CI A 1.293%, VAR ICE LIBOR USD 3 Month+1.020%, 07/17/2028 (A)	490	484	Towd Point Mortgage Trust, Ser 2017-1, CI A1 2.750%, 10/25/2056 (A)(B)	820	843
SLM Student Loan Trust, Ser 2007-6, CI A4 0.625%, VAR ICE LIBOR USD 3 Month+0.380%, 10/25/2024	329	328	Towd Point Mortgage Trust, Ser 2017-2, CI A1 2.750%, 04/25/2057 (A)(B)	689	703
SMB Private Education Loan Trust, Ser 2020- A, CI A1 0.475%, VAR ICE LIBOR USD 1 Month+0.300%, 03/15/2027 (A)	789	786	Towd Point Mortgage Trust, Ser 2017-4, CI A1 2.750%, 06/25/2057 (A)(B)	179	186
SoFi Consumer Loan Program, Ser 2016-2, CI A 3.090%, 10/27/2025 (A)	12	12	Towd Point Mortgage Trust, Ser 2017-5, CI A1 0.772%, VAR ICE LIBOR USD 1 Month+0.600%, 02/25/2057 (A)	460	455
SoFi Consumer Loan Program, Ser 2017-1, CI A 3.280%, 01/26/2026 (A)	55	55	Towd Point Mortgage Trust, Ser 2017-6, CI A1 2.750%, 10/25/2057 (A)(B)	169	176
SoFi Consumer Loan Program, Ser 2019-1, CI A 3.240%, 02/25/2028 (A)	544	549	Towd Point Mortgage Trust, Ser 2018-1, CI A1 3.000%, 01/25/2058 (A)(B)	115	118
SoFi Consumer Loan Program, Ser 2019-2, CI A 3.010%, 04/25/2028 (A)	306	309	Transportation Finance Equipment Trust, Ser 2019-1, CI A2 1.900%, 01/24/2022 (A)	2,003	2,013
SoFi Consumer Loan Program, Ser 2019-3, CI A 2.900%, 05/25/2028 (A)	750	759	Treman Park CLO, Ser 2018-1A, CI ARR 1.342%, VAR ICE LIBOR USD 3 Month+1.070%, 10/20/2028 (A)	550	544
SoFi Consumer Loan Program, Ser 2019-4, CI A 2.450%, 08/25/2028 (A)	1,196	1,209	Tryon Park CLO, Ser 2018-1A, CI A1SR 1.165%, VAR ICE LIBOR USD 3 Month+0.890%, 04/15/2029 (A)	660	649
SoFi Consumer Loan Program, Ser 2020-1, CI A 2.020%, 01/25/2029 (A)	792	799	Verizon Owner Trust, Ser 2017-2A, CI B 2.220%, 12/20/2021 (A)	190	190
SoFi Professional Loan Program, Ser 2020-A, CI A1FX 2.060%, 05/15/2046 (A)	1,237	1,248	Verizon Owner Trust, Ser 2020-A, CI A1A 1.850%, 07/22/2024	550	565
Symphony CLO XIV, Ser 2019-14A, CI AR 1.218%, VAR ICE LIBOR USD 3 Month+0.950%, 07/14/2026 (A)	655	648	Voya CLO, Ser 2017-3A, CI A1R 0.965%, VAR ICE LIBOR USD 3 Month+0.720%, 07/25/2026 (A)	168	167
Towd Point Mortgage Trust, Ser 2015-2, CI 2A11 3.000%, 11/25/2057 (A)(B)	88	89	Z Capital Credit Partners CLO, Ser 2018-1A, CI A1R 1.221%, VAR ICE LIBOR USD 3 Month+0.950%, 07/16/2027 (A)	466	459
Towd Point Mortgage Trust, Ser 2015-4, CI A1B 2.750%, 04/25/2055 (A)(B)	31	31			48,289
Towd Point Mortgage Trust, Ser 2015-5, CI A1B 2.750%, 05/25/2055 (A)(B)	34	35			
Towd Point Mortgage Trust, Ser 2016-1, CI A1B 2.750%, 02/25/2055 (A)(B)	34	34			
Towd Point Mortgage Trust, Ser 2016-3, CI A1 2.250%, 04/25/2056 (A)(B)	92	93			
			Total Asset-Backed Securities (Cost \$104,859) (\$ Thousands)		105,227
			MORTGAGE-BACKED SECURITIES — 15.4%		
			Agency Mortgage-Backed Obligations — 5.5%		
			FHLMC 4.030%, VAR US Treas Yield Curve Rate T Note Const Mat 1 Yr+1.910%, 02/01/2022	2	2
			3.123%, VAR US Treas Yield Curve Rate T Note Const Mat 1 Yr+2.021%, 02/01/2030	11	11
			FHLMC Multifamily Structured Pass-Through Certificates, Ser K721, CI A2 3.090%, 08/25/2022 (B)	880	915

Description	Face Amount (Thousands)	Market Value (\$ Thousands)
MORTGAGE-BACKED SECURITIES (continued)		
FHLMC Multifamily Structured Pass-Through Certificates, Ser K016, CI A2 2.968%, 10/25/2021	\$ 414	\$ 422
FHLMC Multifamily Structured Pass-Through Certificates, Ser K020, CI A1 1.573%, 01/25/2022	70	70
FHLMC Multifamily Structured Pass-Through Certificates, Ser K037, CI A1 2.592%, 04/25/2023	999	1,028
FHLMC REMIC, Ser 2010-3745, CI GP 4.000%, 06/15/2039	285	289
FHLMC REMIC, Ser 2011-3896, CI PA 4.000%, 03/15/2040	97	99
FHLMC REMIC, Ser 2011-3903, CI QC 2.250%, 03/15/2041	120	122
FHLMC REMIC, Ser 2013-4159, CI LA 3.500%, 02/15/2040	314	322
FHLMC REMIC, Ser 2013-4206, CI CA 3.000%, 05/15/2037	386	390
FHLMC REMIC, Ser 2014-4297, CI CA 3.000%, 12/15/2030	548	563
FHLMC REMIC, Ser 2014-4323, CI GA 3.000%, 06/15/2040	234	237
FHLMC REMIC, Ser 2014-4323, CI CA 4.000%, 03/15/2040	93	95
FHLMC REMIC, Ser 2014-4379, CI CB 2.250%, 04/15/2033	702	724
FHLMC REMIC, Ser 2014-4385, CI Q 3.000%, 07/15/2039	810	826
FHLMC REMIC, Ser 2014-4387, CI DA 3.000%, 01/15/2032	490	508
FHLMC REMIC, Ser 2014-4390, CI NC 3.000%, 05/15/2039	373	380
FNMA		
6.000%, 01/01/2027	9	9
5.500%, 12/01/2023 to 12/01/2024	202	209
5.000%, 03/01/2025 (D)	80	84
5.000%, 02/01/2023 to 03/01/2025	29	31
3.812%, VAR US Treas Yield Curve Rate T Note Const Mat 1 Yr+2.120%, 11/01/2025	1	1
3.755%, VAR US Treas Yield Curve Rate T Note Const Mat 1 Yr+2.326%, 11/01/2023	–	–
3.715%, VAR US Treas Yield Curve Rate T Note Const Mat 1 Yr+2.215%, 01/01/2029	4	4
3.585%, VAR ICE LIBOR USD 6 Month+1.772%, 09/01/2024	5	5
3.500%, 09/01/2032	597	628
3.402%, VAR ICE LIBOR USD 6 Month+1.834%, 09/01/2024	11	11

Description	Face Amount (Thousands)	Market Value (\$ Thousands)
MORTGAGE-BACKED SECURITIES (continued)		
3.381%, VAR US Treas Yield Curve Rate T Note Const Mat 1 Yr+2.088%, 05/01/2028	\$ 1	\$ 1
3.000%, 12/01/2030	896	942
FNMA REMIC, Ser 1993-58, CI H 5.500%, 04/25/2023	5	5
FNMA REMIC, Ser 2001-33, CI FA 0.622%, VAR ICE LIBOR USD 1 Month+0.450%, 07/25/2031	4	4
FNMA REMIC, Ser 2002-64, CI FG 0.437%, VAR ICE LIBOR USD 1 Month+0.250%, 10/18/2032	1	1
FNMA REMIC, Ser 2011-18, CI LA 4.000%, 08/25/2039	114	116
FNMA REMIC, Ser 2011-24, CI PC 4.000%, 10/25/2039	130	131
FNMA REMIC, Ser 2011-87, CI JA 3.000%, 06/25/2040	495	505
FNMA REMIC, Ser 2012-137, CI UE 1.750%, 09/25/2041	337	342
FNMA REMIC, Ser 2012-6, CI E 3.000%, 05/25/2037	647	655
FNMA REMIC, Ser 2012-63, CI FE 0.572%, VAR ICE LIBOR USD 1 Month+0.400%, 06/25/2038	16	16
FNMA REMIC, Ser 2013-100, CI CA 4.000%, 03/25/2039	96	98
FNMA REMIC, Ser 2013-97, CI KA 3.000%, 11/25/2031	83	87
FNMA REMIC, Ser 2014-39, CI AB 3.000%, 09/25/2039	27	27
FNMA REMIC, Ser 2015-46, CI BA 3.000%, 05/25/2041	457	471
FNMA, Ser 2012-M4, CI 1A2 2.976%, 04/25/2022 (B)	161	165
FNMA, Ser 2012-M9, CI A2 2.482%, 04/25/2022	183	186
FNMA, Ser 2017-M13, CI FA 0.572%, VAR ICE LIBOR USD 1 Month+0.400%, 10/25/2024	149	149
FREMF Mortgage Trust, Ser 2011-K12, CI B 4.339%, 01/25/2046 (A)(B)	920	927
GNMA, Ser 2010-151, CI KA 3.000%, 09/16/2039	84	86
GNMA, Ser 2010-81, CI PM 3.750%, 04/20/2039	84	84
GNMA, Ser 2012-7, CI MD 3.500%, 11/20/2038	290	291
GNMA, Ser 2013-124, CI CP 2.500%, 06/20/2041	151	153
GNMA, Ser 2013-190, CI GA 2.500%, 11/20/2038	1,069	1,099

SCHEDULE OF INVESTMENTS (Unaudited)

July 31, 2020

Ultra Short Duration Bond Fund (Continued)

Description	Face Amount (Thousands)	Market Value (\$ Thousands)
MORTGAGE-BACKED SECURITIES (continued)		
GNMA, Ser 2015-119, CI TG 1.800%, 05/20/2041	\$ 1,239	\$ 1,255
GNMA, Ser 2015-56, CI LB 1.500%, 04/16/2040	814	824
NCUA Guaranteed Notes, Ser 2010-R1, CI 1A 0.616%, VAR ICE LIBOR USD 1 Month+0.450%, 10/07/2020	642	641
		17,246
Non-Agency Mortgage-Backed Obligations — 9.9%		
Angel Oak Mortgage Trust I LLC, Ser 2019-2, CI A1 3.628%, 03/25/2049 (A)(B)	557	570
Angel Oak Mortgage Trust I LLC, Ser 2019-4, CI A1 2.993%, 07/26/2049 (A)(B)	401	405
Angel Oak Mortgage Trust LLC, Ser 2017-1, CI A1 2.810%, 01/25/2047 (A)(B)	7	8
Angel Oak Mortgage Trust LLC, Ser 2017-2, CI A1 2.478%, 07/25/2047 (A)(B)	65	65
Angel Oak Mortgage Trust LLC, Ser 2017-3, CI A1 2.708%, 11/25/2047 (A)(B)	32	32
Angel Oak Mortgage Trust LLC, Ser 2018-3, CI A1 3.649%, 09/25/2048 (A)(B)	154	157
Angel Oak Mortgage Trust LLC, Ser 2019-1, CI A1 3.920%, 11/25/2048 (A)(B)	387	395
Angel Oak Mortgage Trust LLC, Ser 2020-1, CI A1 2.466%, 12/25/2059 (A)(B)	152	153
Angel Oak Mortgage Trust LLC, Ser 2020-3, CI A1 1.691%, 04/25/2065 (A)(B)	760	761
Angel Oak Mortgage Trust LLC, Ser 2020-4, CI A1 1.469%, 06/25/2065 (A)(B)	485	485
Arroyo Mortgage Trust, Ser 2019-3, CI A1 2.962%, 10/25/2048 (A)(B)	352	360
BAMLL Commercial Mortgage Securities Trust, Ser 2018-DSNY, CI A 1.025%, VAR ICE LIBOR USD 1 Month+0.850%, 09/15/2034 (A)	750	722
Banc of America Mortgage Securities, Ser 2005-F, CI 2A2 3.147%, 07/25/2035 (B)	58	55
Banc of America Mortgage Securities, Ser 2005-J, CI 2A1 3.885%, 11/25/2035 (B)	7	7

Description	Face Amount (Thousands)	Market Value (\$ Thousands)
MORTGAGE-BACKED SECURITIES (continued)		
BBCMS Mortgage Trust, Ser 2017-DELC, CI A 1.025%, VAR ICE LIBOR USD 1 Month+0.850%, 08/15/2036 (A)	\$ 800	\$ 773
Bear Stearns ARM Trust, Ser 2005-3, CI 2A1 3.782%, 06/25/2035 (B)	30	29
Bear Stearns ARM Trust, Ser 2005-6, CI 3A1 3.429%, 08/25/2035 (B)	63	61
Bunker Hill Loan Depository Trust, Ser 2019- 1, CI A1 3.613%, 10/26/2048 (A)	137	140
Bunker Hill Loan Depository Trust, Ser 2019- 1, CI A2 3.817%, 10/26/2048 (A)	613	629
Bunker Hill Loan Depository Trust, Ser 2020- 1, CI A1 1.724%, 02/25/2055 (A)(B)	305	306
BWAY Mortgage Trust, Ser 2015-1515, CI A1 2.809%, 03/10/2033 (A)	279	289
BX Commercial Mortgage Trust, Ser 2018- IND, CI A 0.925%, VAR ICE LIBOR USD 1 Month+0.750%, 11/15/2035 (A)	146	145
BX Commercial Mortgage Trust, Ser 2019- XL, CI B 1.255%, VAR ICE LIBOR USD 1 Month+1.080%, 10/15/2036 (A)	418	415
BX Commercial Mortgage Trust, Ser 2019- XL, CI A 1.095%, VAR ICE LIBOR USD 1 Month+0.920%, 10/15/2036 (A)	665	663
CGDBB Commercial Mortgage Trust, Ser 2017-BIOC, CI A 0.965%, VAR ICE LIBOR USD 1 Month+0.790%, 07/15/2032 (A)	411	410
CHC Commercial Mortgage Trust, Ser 2019- CHC, CI A 1.295%, VAR ICE LIBOR USD 1 Month+1.120%, 06/15/2034 (A)	841	797
CIM Trust, Ser 2017-7, CI A 3.000%, 04/25/2057 (A)(B)	357	365
Citigroup Commercial Mortgage Trust, Ser 2019-SST2, CI A 1.095%, VAR ICE LIBOR USD 1 Month+0.920%, 12/15/2036 (A)	775	759
Citigroup Mortgage Loan Trust, Ser 2004- HYB3, CI 1A 3.209%, 09/25/2034 (B)	11	10
Citigroup Mortgage Loan Trust, Ser 2006- AR2, CI 1A1 3.868%, 03/25/2036 (B)	54	47
Citigroup Mortgage Loan Trust, Ser 2018- RP2, CI A1 3.500%, 02/25/2058 (A)(B)	261	275

Description	Face Amount (Thousands)	Market Value (\$ Thousands)
MORTGAGE-BACKED SECURITIES (continued)		
Citigroup Mortgage Loan Trust, Ser 2019- IMC1, CI A1 2.720%, 07/25/2049 (A)(B)	\$ 147	\$ 149
COLT Mortgage Loan Trust, Ser 2018-2, CI A1 3.470%, 07/27/2048 (A)(B)	127	128
COLT Mortgage Loan Trust, Ser 2018-3, CI A1 3.692%, 10/26/2048 (A)(B)	350	356
COLT Mortgage Loan Trust, Ser 2018-4, CI A1 4.006%, 12/28/2048 (A)(B)	262	266
COLT Mortgage Loan Trust, Ser 2019-1, CI A1 3.705%, 03/25/2049 (A)(B)	108	110
COLT Mortgage Loan Trust, Ser 2019-3, CI A1 2.764%, 08/25/2049 (A)(B)	107	108
COLT Mortgage Loan Trust, Ser 2020-1, CI A1 2.488%, 02/25/2050 (A)(B)	433	437
COMM Mortgage Trust, Ser 2014-LC17, CI A2 3.164%, 10/10/2047	1	1
COMM Mortgage Trust, Ser 2014-UBS5, CI A2 3.031%, 09/10/2047	20	20
COMM Mortgage Trust, Ser 2015-CR23, CI A2 2.852%, 05/10/2048	300	300
COMM Mortgage Trust, Ser 2015-CR27, CI A2 2.223%, 10/10/2048	83	84
Commercial Mortgage Pass-Through Certificates, Ser 2015-CR22, CI A2 2.856%, 03/10/2048	200	200
Countrywide Home Loans, Ser 2004-29, CI 1A1 0.712%, VAR ICE LIBOR USD 1 Month+0.540%, 02/25/2035	11	11
Credit Suisse Mortgage Capital Certificates, Ser 2019-ICE4, CI B 1.405%, VAR ICE LIBOR USD 1 Month+1.230%, 05/15/2036 (A)	925	919
Credit Suisse Mortgage Capital Certificates, Ser 2019-ICE4, CI A 1.155%, VAR ICE LIBOR USD 1 Month+0.980%, 05/15/2036 (A)	475	474
Deephaven Residential Mortgage Trust, Ser 2017-1A, CI A1 2.725%, 12/26/2046 (A)(B)	16	16
Deephaven Residential Mortgage Trust, Ser 2017-2A, CI A1 2.453%, 06/25/2047 (A)(B)	50	51
Deephaven Residential Mortgage Trust, Ser 2017-3A, CI A1 2.577%, 10/25/2047 (A)(B)	46	47
Deephaven Residential Mortgage Trust, Ser 2018-1A, CI A1 2.976%, 12/25/2057 (A)(B)	68	69
Deephaven Residential Mortgage Trust, Ser 2018-2A, CI A1 3.479%, 04/25/2058 (A)(B)	203	206

Description	Face Amount (Thousands)	Market Value (\$ Thousands)
MORTGAGE-BACKED SECURITIES (continued)		
Deephaven Residential Mortgage Trust, Ser 2018-3A, CI A1 3.789%, 08/25/2058 (A)(B)	\$ 251	\$ 255
Deephaven Residential Mortgage Trust, Ser 2019-3A, CI A1 2.964%, 07/25/2059 (A)(B)	347	352
Deephaven Residential Mortgage Trust, Ser 2019-4A, CI A1 2.791%, 10/25/2059 (A)(B)	546	553
Deephaven Residential Mortgage Trust, Ser 2020-2, CI A1 1.692%, 05/25/2065 (A)	525	525
Ellington Financial Mortgage Trust, Ser 2019- 2, CI A1 2.739%, 11/25/2059 (A)(B)	97	97
FDIC Guaranteed Notes Trust, Ser 2010-54, CI A 0.898%, VAR ICE LIBOR USD 1 Month+0.720%, 12/04/2020 (A)	507	507
FHLMC Structured Agency Credit Risk Debt Notes, Ser 2015-DNA3, CI M2 3.022%, VAR ICE LIBOR USD 1 Month+2.850%, 04/25/2028	25	25
FHLMC Structured Agency Credit Risk Debt Notes, Ser 2015-HQ1, CI M3 3.972%, VAR ICE LIBOR USD 1 Month+3.800%, 03/25/2025	197	198
Flagstar Mortgage Trust, Ser 2018-5, CI A7 4.000%, 09/25/2048 (A)(B)	65	66
FNMA Connecticut Avenue Securities, Ser 2016-C03, CI 2M2 6.072%, VAR ICE LIBOR USD 1 Month+5.900%, 10/25/2028	607	619
FNMA Connecticut Avenue Securities, Ser 2018-C03, CI 1EA2 1.022%, VAR ICE LIBOR USD 1 Month+0.850%, 10/25/2030	415	409
GCAT Trust, Ser 2020-NQM2, CI A1 1.555%, 04/25/2065 (A)(B)	270	270
GMAC Mortgage Loan Trust, Ser 2005-AR6, CI 2A1 3.882%, 11/19/2035 (B)	95	87
GS Mortgage Securities Trust, Ser 2012- ALOH, CI A 3.551%, 04/10/2034 (A)	1,500	1,514
GS Mortgage Securities Trust, Ser 2016-GS4, CI A2 2.905%, 11/10/2049	500	503
GS Mortgage Securities Trust, Ser 2017- 500K, CI A 0.875%, VAR ICE LIBOR USD 1 Month+0.700%, 07/15/2032 (A)	415	413

SCHEDULE OF INVESTMENTS (Unaudited)

July 31, 2020

Ultra Short Duration Bond Fund (Continued)

Description	Face Amount (Thousands)	Market Value (\$ Thousands)	Description	Face Amount (Thousands)	Market Value (\$ Thousands)
MORTGAGE-BACKED SECURITIES (continued)			MORTGAGE-BACKED SECURITIES (continued)		
GSR Mortgage Loan Trust, Ser 2005-AR4, CI 2A1 3.685%, 07/25/2035 (B)	\$ 91	\$ 68	MFRA Trust, Ser 2017-RPL1, CI A1 2.588%, 02/25/2057 (A)(B)	\$ 76	\$ 76
GSR Mortgage Loan Trust, Ser 2007-AR2, CI 1A1 3.696%, 05/25/2037 (B)	92	71	Morgan Stanley Bank of America Merrill Lynch Trust, Ser 2014-C14, CI A3 3.669%, 02/15/2047	315	317
Impac CMB Trust, Ser 2004-9, CI 1A1 0.932%, VAR ICE LIBOR USD 1 Month+0.760%, 01/25/2035	25	25	Morgan Stanley Capital I Trust, Ser 2012- STAR, CI A1 2.084%, 08/05/2034 (A)	60	60
Impac CMB Trust, Ser 2005-2, CI 1A1 0.692%, VAR ICE LIBOR USD 1 Month+0.520%, 04/25/2035	31	29	Morgan Stanley Capital I Trust, Ser 2014- MP, CI A 3.469%, 08/11/2033 (A)	590	602
Impac CMB Trust, Ser 2005-3, CI A1 0.652%, VAR ICE LIBOR USD 1 Month+0.480%, 08/25/2035	29	28	MortgageIT Trust, Ser 2005-5, CI A1 0.692%, VAR ICE LIBOR USD 1 Month+0.520%, 12/25/2035	81	77
Impac CMB Trust, Ser 2005-5, CI A1 0.812%, VAR ICE LIBOR USD 1 Month+0.640%, 08/25/2035	24	23	Mortgage-Linked Amortizing Notes, Ser 2012-1, CI A10 2.060%, 01/15/2022	158	162
Impac CMB Trust, Ser 2005-8, CI 1A 0.692%, VAR ICE LIBOR USD 1 Month+0.520%, 02/25/2036	79	75	MTRO Commercial Mortgage Trust, Ser 2019- TECH, CI A 1.075%, VAR ICE LIBOR USD 1 Month+0.900%, 12/15/2033 (A)	520	515
JPMBB Commercial Mortgage Securities Trust, Ser 2015-C29, CI A2 2.921%, 05/15/2048	123	123	New Residential Mortgage Loan Trust, Ser 2017-3A, CI A1 4.000%, 04/25/2057 (A)(B)	195	209
JPMorgan Chase Commercial Mortgage Securities Trust, Ser 2015-UES, CI A 2.933%, 09/05/2032 (A)	150	150	New Residential Mortgage Loan Trust, Ser 2017-6A, CI A1 4.000%, 08/27/2057 (A)(B)	440	472
JPMorgan Mortgage Trust, Ser 2005-A6, CI 7A1 4.082%, 08/25/2035 (B)	31	27	New Residential Mortgage Loan Trust, Ser 2018-1A, CI A1 4.000%, 09/25/2057 (A)(B)	230	244
JPMorgan Mortgage Trust, Ser 2007-A3, CI 1A1 3.745%, 05/25/2037 (B)	55	49	New Residential Mortgage Loan Trust, Ser 2020-NQM2, CI A1 1.650%, 05/24/2060 (A)(B)	313	314
JPMorgan Mortgage Trust, Ser 2018-7FRB, CI A2 0.922%, VAR ICE LIBOR USD 1 Month+0.750%, 04/25/2046 (A)	247	244	OBX Trust, Ser 2018-1, CI A2 0.822%, VAR ICE LIBOR USD 1 Month+0.650%, 06/25/2057 (A)	37	37
KNDL Mortgage Trust, Ser 2019-KNSQ, CI A 0.975%, VAR ICE LIBOR USD 1 Month+0.800%, 05/15/2036 (A)	190	188	OBX Trust, Ser 2018-EXP2, CI 2A1A 0.922%, VAR ICE LIBOR USD 1 Month+0.750%, 07/25/2058 (A)	346	344
LSTAR Securities Investment, Ser 2019-4, CI A1 1.656%, VAR ICE LIBOR USD 1 Month+1.500%, 05/01/2024 (A)	433	428	OBX Trust, Ser 2019-INV1, CI A8 4.000%, 11/25/2048 (A)(B)	154	154
Merrill Lynch Mortgage Backed Securities Trust, Ser 2007-3, CI 2A1 3.629%, 06/25/2037 (B)	79	62	Paragon Mortgages No. 12 PLC, Ser 2006- 12A, CI A2C 0.612%, VAR ICE LIBOR USD 3 Month+0.220%, 11/15/2038 (A)	77	73
Merrill Lynch Mortgage Investors Trust, Ser 2005-A3, CI A1 0.442%, VAR ICE LIBOR USD 1 Month+0.270%, 04/25/2035	3	3	Paragon Mortgages No. 15 PLC, Ser 2007- 15A, CI A2C 0.533%, VAR ICE LIBOR USD 3 Month+0.220%, 12/15/2039 (A)	172	164
Metlife Securitization Trust, Ser 2017-1A, CI A 3.000%, 04/25/2055 (A)(B)	140	146	Residential Mortgage Loan Trust, Ser 2020- 1, CI A1 2.376%, 02/25/2024 (A)(B)	196	198

Description	Face Amount (Thousands)	Market Value (\$ Thousands)
MORTGAGE-BACKED SECURITIES (continued)		
RFMSI Trust, Ser 2007-SA3, CI 2A1 4.869%, 07/27/2037 (B)	\$ 75	\$ 64
RMF Buyout Issuance Trust, Ser 2020-1, CI A 2.158%, 02/25/2030 (A)(B)	287	288
Sequoia Mortgage Trust, Ser 2004-12, CI A1 0.727%, VAR ICE LIBOR USD 1 Month+0.540%, 01/20/2035	9	8
Sequoia Mortgage Trust, Ser 2017-CH2, CI A10 4.000%, 12/25/2047 (A)(B)	365	368
Sequoia Mortgage Trust, Ser 2018-CH3, CI A1 4.500%, 08/25/2048 (A)(B)	186	195
Sequoia Mortgage Trust, Ser 2018-CH3, CI A11 4.000%, 08/25/2048 (A)(B)	30	30
SG Residential Mortgage Trust, Ser 2018-1, CI A1 3.425%, 04/27/2048 (A)(B)	91	91
Spruce Hill Mortgage Loan Trust, Ser 2019- SH1, CI A1 3.395%, 04/29/2049 (A)(B)	195	197
Starwood Mortgage Residential Trust, Ser 2020-1, CI A1 2.275%, 02/25/2050 (A)(B)	394	397
Verus Securitization Trust, Ser 2018-2, CI A1 3.677%, 06/01/2058 (A)(B)	238	241
Verus Securitization Trust, Ser 2019-2, CI A1 3.211%, 05/25/2059 (A)(B)	251	256
Verus Securitization Trust, Ser 2020-1, CI A1 2.417%, 01/25/2060 (A)	231	234
Verus Securitization Trust, Ser 2020-4, CI A1 1.502%, 06/25/2065 (A)	305	305
WaMu Mortgage Pass-Through Certificates, Ser 2006-AR2, CI 1A1 3.692%, 03/25/2036 (B)	104	96
Wells Fargo Commercial Mortgage Trust, Ser 2012-LC5, CI AS 3.539%, 10/15/2045	450	467
Wells Fargo Commercial Mortgage Trust, Ser 2015-NXS2, CI A2 3.020%, 07/15/2058	511	518
Wells Fargo Commercial Mortgage Trust, Ser 2017-RC1, CI A2 3.118%, 01/15/2060	568	581
Wells Fargo Mortgage-Backed Securities Trust, Ser 2019-2, CI A3 4.000%, 04/25/2049 (A)(B)	58	59
WFRBS Commercial Mortgage Trust, Ser 2013-UBS1, CI A2 2.927%, 03/15/2046	6	6

Description	Face Amount (Thousands)	Market Value (\$ Thousands)
MORTGAGE-BACKED SECURITIES (continued)		
WinWater Mortgage Loan Trust, Ser 2015-5, CI A5 3.500%, 08/20/2045 (A)(B)	\$ 545	\$ 549
		31,340
Total Mortgage-Backed Securities (Cost \$48,579) (\$ Thousands)		48,586
U.S. TREASURY OBLIGATIONS — 3.8%		
U.S. Treasury Bills 0.159%, 05/20/2021 (E)	2,250	2,248
U.S. Treasury Notes 1.750%, 09/30/2022	4,650	4,814
1.375%, 08/31/2020 (D)	300	300
1.250%, 10/31/2021	3,000	3,042
0.244%, VAR US Treasury 3 Month Bill Money Market Yield+0.139%, 04/30/2021	1,000	1,001
0.220%, VAR US Treasury 3 Month Bill Money Market Yield+0.115%, 01/31/2021	695	695
Total U.S. Treasury Obligations (Cost \$11,968) (\$ Thousands)		12,100
U.S. GOVERNMENT AGENCY OBLIGATIONS — 3.2%		
FFCB 1.900%, 06/24/2021	1,460	1,483
0.530%, 01/18/2022	2,250	2,261
FHLMC 0.450%, 07/28/2023	1,600	1,600
0.450%, 08/04/2023	1,575	1,575
0.375%, 06/08/2022	1,600	1,601
0.320%, 10/20/2022	1,600	1,601
Total U.S. Government Agency Obligations (Cost \$10,104) (\$ Thousands)		10,121
MUNICIPAL BONDS — 3.2%		
California — 0.8%		
Bay Area, Toll Authority, RB 2.075%, 04/01/2021	1,615	1,630
California State, GO Callable 10/01/2021 @ 100 0.942%, 04/01/2047 (C)	775	774
University of California, Ser BF, RB 0.455%, 05/15/2022	130	130
		2,534

SCHEDULE OF INVESTMENTS (Unaudited)

July 31, 2020

Ultra Short Duration Bond Fund (Concluded)

Description	Face Amount (Thousands)	Market Value (\$ Thousands)	Description	Face Amount (Thousands)	Market Value (\$ Thousands)
MUNICIPAL BONDS (continued)			SOVEREIGN DEBT (continued)		
Florida — 0.1%			Province of Quebec Canada		
Florida State, Development Finance Authority, RB			2.375%, 01/31/2022	\$ 2,300	\$ 2,369
1.645%, 04/01/2021	\$ 220	\$ 220			
New Jersey — 0.3%			Total Sovereign Debt		
Jersey City, Ser A, GO			(Cost \$2,320) (\$ Thousands)		2,369
1.908%, 09/01/2020	985	985			
New York — 0.9%			REPURCHASE AGREEMENT — 1.1%		
New York City, Transitional Finance Authority			BNP Paribas		
Future Tax Secured Revenue, Sub-Ser, RB			0.090%, dated 07/31/20, to be repurchased on 08/03/20, repurchase price \$3,600,027 (collateralized by various GNMA, FNMA, FMAC obligations, ranging in par value \$324,032 - \$1,526,514, 2.500% - 4.500%, 11/01/2027 - 04/20/2050; with total market value \$3,672,000) (F)		
4.325%, 11/01/2021	1,250	1,306		3,600	3,600
Port Authority of New York & New Jersey, Ser 208, RB			Total Repurchase Agreement		
2.667%, 09/15/2021	1,510	1,547	(Cost \$3,600) (\$ Thousands)		3,600
		2,853			
Texas — 1.1%			Total Investments in Securities — 99.8%		
Central Texas, Turnpike System, Ser B, RB			(Cost \$312,391) (\$ Thousands)		\$ 313,861
1.980%, 08/15/2042 (C)	245	247			
Dallas, Ser A, RB					
1.837%, 11/01/2020	1,610	1,614			
Grand Parkway Transportation, Sub-Ser, RB					
1.531%, 10/01/2020	1,625	1,627			
		3,488			
Total Municipal Bonds					
(Cost \$10,012) (\$ Thousands)		10,080			
COMMERCIAL PAPER — 2.7%					
Airbus					
1.654%, 11/23/2020 (E)	2,150	2,149			
Arabella Fin LTD					
0.460%, 08/03/2020 (E)	1,100	1,100			
BASF SE					
0.280%, 08/07/2020 (E)	1,300	1,300			
Schlumberger					
0.280%, 08/17/2020 (E)	1,500	1,500			
Total Capital Canada LTD					
0.552%, 11/23/2020 (E)	2,350	2,348			
Total Commercial Paper					
(Cost \$8,384) (\$ Thousands)		8,397			
SOVEREIGN DEBT — 0.8%					

A list of the open futures contracts held by the Fund at July 31, 2020, is as follows:

Type of Contract	Number of Contracts Long/(Short)	Expiration Date	Notional Amount (Thousands)	Value (Thousands)	Unrealized Appreciation (Depreciation) (Thousands)
U.S. 10-Year Treasury Notes	(15)	Sep-2020	\$ (2,080)	\$ (2,101)	\$ (21)
U.S. 2-Year Treasury Notes	77	Oct-2020	17,000	17,016	16
U.S. 5-Year Treasury Notes	(1)	Oct-2020	(125)	(126)	(1)
U.S. Long Treasury Bond	(1)	Sep-2020	(177)	(183)	(6)
			<u>\$ 14,618</u>	<u>\$ 14,606</u>	<u>\$ (12)</u>

For the period ended July 31, 2020, 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 period.

Percentages are based on Net Assets of \$314,463 (\$ 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 July 31, 2020, the value of these securities amounted to \$130,900 (\$ Thousands), representing 41.6% of the Net Assets of the Fund.
- (B) Variable or floating rate security, the interest rate of which adjusts periodically based on changes in current interest rates and prepayments on the underlying pool of assets.
- (C) Variable or floating rate security, the interest rate of which adjusts periodically based on prevailing interest rates.
- (D) Security, or portion thereof, has been pledged as collateral on open futures contracts.
- (E) Zero coupon security. The rate shown on the Schedule of Investments is the security's effective yield at the time of purchase.
- (F) Tri-Party Repurchase Agreement.

ARM — Adjustable Rate Mortgage
 CI — Class
 CLO — Collateralized Loan Obligation
 FFCB — Federal Farm Credit Bank
 FHLMC — Federal Home Loan Mortgage Corporation
 FMAC — Freddie Mac
 FNMA — Federal National Mortgage Association
 GNMA — Government National Mortgage Association
 GO — General Obligation
 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
 USD — U.S. Dollar
 VAR — Variable Rate

The following is a summary of the inputs used as of July 31, 2020 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	—	113,381	—	113,381
Asset-Backed Securities	—	105,227	—	105,227
Mortgage-Backed Securities	—	48,586	—	48,586
U.S. Treasury Obligations	—	12,100	—	12,100
U.S. Government Agency Obligations	—	10,121	—	10,121
Municipal Bonds	—	10,080	—	10,080
Commercial Paper	—	8,397	—	8,397
Sovereign Debt	—	2,369	—	2,369
Repurchase Agreement	—	3,600	—	3,600
Total Investments in Securities	—	313,861	—	313,861

Other Financial Instruments	Level 1 (\$)	Level 2 (\$)	Level 3 (\$)	Total (\$)
Futures Contracts*				
Unrealized Appreciation	16	—	—	16
Unrealized Depreciation	(28)	—	—	(28)
Total Other Financial Instruments	<u>(12)</u>	<u>—</u>	<u>—</u>	<u>(12)</u>

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

For the period ended July 31, 2020, 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 (Unaudited)

July 31, 2020

Short-Duration Government Fund

Sector Weightings †:

67.8%	Mortgage-Backed Securities
24.0%	U.S. Treasury Obligations
8.2%	Repurchase Agreements

†Percentages are based on total investments.

Description	Face Amount (Thousands)	Market Value (\$ Thousands)
MORTGAGE-BACKED SECURITIES — 73.1%		
Agency Mortgage-Backed Obligations — 73.1%		
FHLMC		
4.536%, VAR US Treas Yield Curve Rate T Note Const Mat 1 Yr+2.254%, 07/01/2024	\$ 5	\$ 5
4.500%, 02/01/2022 to 12/01/2039	3,662	3,978
4.031%, VAR US Treas Yield Curve Rate T Note Const Mat 1 Yr+2.174%, 12/01/2023	189	190
3.999%, VAR US Treas Yield Curve Rate T Note Const Mat 1 Yr+2.144%, 12/01/2023	15	15
3.885%, VAR US Treas Yield Curve Rate T Note Const Mat 1 Yr+2.362%, 06/01/2024	4	4
3.831%, VAR US Treas Yield Curve Rate T Note Const Mat 1 Yr+2.200%, 05/01/2024	4	4
3.804%, VAR US Treas Yield Curve Rate T Note Const Mat 1 Yr+2.252%, 04/01/2029	7	7
3.500%, 01/01/2029 to 05/01/2034	18,948	20,162
3.025%, VAR US Treas Yield Curve Rate T Note Const Mat 1 Yr+2.210%, 06/01/2024	2	2
3.000%, 11/01/2036 to 12/01/2046	16,316	17,312
FHLMC Multifamily Structured Pass-Through Certificates, Ser K052, CI A1 2.598%, 01/25/2025	8,575	8,968
FHLMC Multifamily Structured Pass-Through Certificates, Ser K066, CI X1, IO 0.889%, 06/25/2027 (A)	18,170	819
FHLMC Multifamily Structured Pass-Through Certificates, Ser K737, CI X1, IO 0.752%, 10/25/2026 (A)	23,725	817
FHLMC Multifamily Structured Pass-Through Certificates, Ser KF35, CI A 0.512%, VAR ICE LIBOR USD 1 Month+0.350%, 08/25/2024	3,639	3,643
FHLMC Multifamily Structured Pass-Through Certificates, Ser KF60, CI A 0.652%, VAR ICE LIBOR USD 1 Month+0.490%, 02/25/2026	8,618	8,636

Description	Face Amount (Thousands)	Market Value (\$ Thousands)
MORTGAGE-BACKED SECURITIES (continued)		
FHLMC Multifamily Structured Pass-Through Certificates, Ser KF62, CI A 0.642%, VAR ICE LIBOR USD 1 Month+0.480%, 04/25/2026	\$ 15,748	\$ 15,773
FHLMC Multifamily Structured Pass-Through Certificates, Ser KF72, CI A 0.662%, VAR ICE LIBOR USD 1 Month+0.500%, 11/25/2026	7,170	7,201
FHLMC REMIC, Ser 2002-42, CI A5 7.500%, 02/25/2042	261	322
FHLMC REMIC, Ser 2003-2571, CI FY 0.925%, VAR ICE LIBOR USD 1 Month+0.750%, 12/15/2032	3,381	3,424
FHLMC REMIC, Ser 2006-3148, CI CF 0.575%, VAR ICE LIBOR USD 1 Month+0.400%, 02/15/2034	149	150
FHLMC REMIC, Ser 2006-3153, CI FX 0.525%, VAR ICE LIBOR USD 1 Month+0.350%, 05/15/2036	104	104
FHLMC REMIC, Ser 2006-3174, CI FA 0.475%, VAR ICE LIBOR USD 1 Month+0.300%, 04/15/2036	2,233	2,223
FHLMC REMIC, Ser 2006-3219, CI EF 0.575%, VAR ICE LIBOR USD 1 Month+0.400%, 04/15/2032	2,854	2,862
FHLMC REMIC, Ser 2007-3339, CI HF 0.695%, VAR ICE LIBOR USD 1 Month+0.520%, 07/15/2037	2,784	2,804
FHLMC REMIC, Ser 2010-3628, CI PJ 4.500%, 01/15/2040	1,254	1,395
FHLMC REMIC, Ser 2011-3788, CI FA 0.705%, VAR ICE LIBOR USD 1 Month+0.530%, 01/15/2041	4,399	4,362
FHLMC REMIC, Ser 2011-3795, CI EB 2.500%, 10/15/2039	56	57
FHLMC REMIC, Ser 2011-3930, CI AI, IO 3.500%, 09/15/2026	387	25
FHLMC REMIC, Ser 2012-4018, CI AI, IO 3.500%, 03/15/2027	601	37
FHLMC REMIC, Ser 2012-4030, CI FD 0.525%, VAR ICE LIBOR USD 1 Month+0.350%, 02/15/2041	5,810	5,811
FHLMC REMIC, Ser 2012-4032, CI CI, IO 3.500%, 06/15/2026	835	28
FHLMC REMIC, Ser 2012-4060, CI TI, IO 2.500%, 12/15/2026	965	36
FHLMC REMIC, Ser 2012-4083, CI DI, IO 4.000%, 07/15/2027	347	28
FHLMC REMIC, Ser 2012-4117, CI P 1.250%, 07/15/2042	4,192	4,258
FHLMC REMIC, Ser 2012-4142, CI PT 1.250%, 12/15/2027	2,968	2,999

Description	Face Amount (Thousands)	Market Value (\$ Thousands)
MORTGAGE-BACKED SECURITIES (continued)		
FHLMC REMIC, Ser 2012-4146, CI AB 1.125%, 12/15/2027	\$ 3,358	\$ 3,387
FHLMC REMIC, Ser 2013-4170, CI QI, IO 3.000%, 05/15/2032	880	47
FHLMC REMIC, Ser 2013-4176, CI KI, IO 4.000%, 03/15/2028	1,027	67
FHLMC REMIC, Ser 2013-4178, CI MI, IO 2.500%, 03/15/2028	513	28
FHLMC REMIC, Ser 2013-4178, CI BI, IO 3.000%, 03/15/2033	699	70
FHLMC REMIC, Ser 2013-4182, CI IE, IO 2.500%, 03/15/2028	441	25
FHLMC REMIC, Ser 2013-4195, CI AI, IO 3.000%, 04/15/2028	1,233	90
FHLMC REMIC, Ser 2013-4199, CI QI, IO 2.500%, 05/15/2028	727	47
FHLMC REMIC, Ser 2013-4220, CI IE, IO 4.000%, 06/15/2028	570	41
FHLMC REMIC, Ser 2013-4223, CI AL 3.000%, 08/15/2042	2,550	2,691
FHLMC REMIC, Ser 2014-4314, CI GA 3.000%, 12/15/2039	2,213	2,263
FHLMC REMIC, Ser 2014-4340, CI MI, IO 4.500%, 02/15/2027	2,067	169
FHLMC REMIC, Ser 2014-4419, CI CW 2.500%, 10/15/2037	7,732	8,011
FHLMC REMIC, Ser 2015-4484, CI CI, IO 4.000%, 07/15/2030	1,166	115
FHLMC REMIC, Ser 2016-4620, CI IO, IO 5.000%, 09/15/2033	1,028	183
FHLMC REMIC, Ser 2017-4650, CI LP 3.000%, 09/15/2045	1,239	1,293
FHLMC REMIC, Ser 2017-4661, CI HA 3.000%, 05/15/2043	6,335	6,541
FHLMC REMIC, Ser 2017-4664, CI HA 3.500%, 08/15/2043	12,036	12,438
FHLMC REMIC, Ser 2017-4666, CI A 3.000%, 03/15/2040	1,300	1,324
FHLMC REMIC, Ser 2017-4673, CI HA 3.500%, 11/15/2043	11,209	11,606
FHLMC REMIC, Ser 2017-4709, CI AB 3.000%, 08/15/2047	1,251	1,332
FHLMC REMIC, Ser 2018-4820, CI JI, IO 5.000%, 02/15/2048	1,342	230
FHLMC REMIC, Ser 2020-4978, CI MI, IO 4.000%, 05/25/2040	5,024	574
FHLMC, Ser 2013-303, CI C16, IO 3.500%, 01/15/2043	3,032	446
FHLMC, Ser 2013-303, CI C2, IO 3.500%, 01/15/2028	2,015	153
FNMA 7.000%, 06/01/2037	4	5

Description	Face Amount (Thousands)	Market Value (\$ Thousands)
MORTGAGE-BACKED SECURITIES (continued)		
6.500%, 05/01/2026 to 01/01/2036	\$ 125	\$ 145
6.000%, 02/01/2023 to 09/01/2024	425	443
5.500%, 12/01/2020 to 06/01/2038	239	273
4.500%, 04/01/2026 to 08/01/2044	548	851
4.450%, 04/01/2021 (A)	965	971
4.339%, 07/01/2021 (A)	331	336
4.330%, 07/01/2021	3,345	3,403
4.295%, 06/01/2021	3,384	3,460
4.230%, 01/01/2021	4,259	4,257
4.160%, 07/01/2021	475	486
4.146%, VAR US Treas Yield Curve Rate T Note Const Mat 1 Yr+2.249%, 08/01/2029	109	109
4.060%, 09/01/2021 (A)	260	265
4.050%, 01/01/2021	1,000	1,000
4.000%, 05/01/2026 to 04/01/2042	1,331	1,432
3.980%, 07/01/2021 to 08/01/2021	8,753	8,956
3.970%, 06/01/2021	1,823	1,848
3.890%, 10/01/2023	821	892
3.850%, 01/01/2024	544	592
3.840%, 08/01/2021	6,278	6,391
3.810%, 11/01/2023	89	97
3.770%, 09/01/2021	100	103
3.750%, 06/01/2022 to 09/01/2023	3,104	3,303
3.734%, 07/01/2022 (A)	2,000	2,039
3.700%, 11/01/2020	775	775
3.677%, 12/01/2020 (A)	2,927	2,927
3.650%, 08/01/2023	98	105
3.500%, 10/01/2027 to 02/01/2045	22,093	23,382
3.462%, VAR US Treas Yield Curve Rate T Note Const Mat 1 Yr+1.888%, 12/01/2029	22	22
3.402%, VAR ICE LIBOR USD 6 Month+1.834%, 09/01/2024	102	104
3.400%, 03/01/2022	3,403	3,507
3.381%, VAR US Treas Yield Curve Rate T Note Const Mat 1 Yr+2.088%, 05/01/2028	6	6
3.310%, VAR ICE LIBOR USD 6 Month+1.600%, 08/01/2027	47	48
3.256%, 01/01/2022 (A)	707	723
3.250%, 12/01/2021	1,180	1,208
3.230%, 11/01/2020	2,928	2,926
3.150%, 01/01/2027	1,463	1,642
3.070%, 06/01/2027	954	1,067
3.000%, 09/01/2027 to 02/01/2031	961	1,010
2.970%, 12/01/2022	3,306	3,468
2.960%, 04/01/2022 to 01/01/2027 (A)	1,385	1,524
2.940%, 06/01/2022	661	682
2.930%, 05/01/2022	656	676
2.830%, 06/01/2022	167	172
2.740%, 04/01/2022	135	139
2.580%, 08/01/2022	2,123	2,188

SCHEDULE OF INVESTMENTS (Unaudited)

July 31, 2020

Short-Duration Government Fund (Continued)

Description	Face Amount (Thousands)	Market Value (\$ Thousands)	Description	Face Amount (Thousands)	Market Value (\$ Thousands)
MORTGAGE-BACKED SECURITIES (continued)			MORTGAGE-BACKED SECURITIES (continued)		
2.570%, 01/01/2023	\$ 1,848	\$ 1,909	FNMA REMIC, Ser 2010-4, CI PL		
2.540%, 03/01/2023	602	626	4.500%, 02/25/2040	\$ 1,205	\$ 1,320
2.450%, 11/01/2022	395	408	FNMA REMIC, Ser 2010-56, CI AF		
2.410%, 07/01/2021	135	136	0.735%, VAR ICE LIBOR USD 1		
2.360%, 04/01/2022	4,600	4,701	Month+0.550%, 06/25/2040	3,402	3,402
2.280%, 11/01/2022	1,148	1,179	FNMA REMIC, Ser 2012-103, CI HB		
2.220%, 10/01/2022 to 12/01/2022	3,421	3,517	1.500%, 09/25/2027	4,094	4,153
2.150%, 05/01/2022	4,451	4,542	FNMA REMIC, Ser 2012-111, CI NI, IO		
2.050%, 11/01/2023	1,231	1,287	3.500%, 10/25/2027	1,218	91
0.533%, VAR ICE LIBOR USD 1			FNMA REMIC, Ser 2012-27, CI PI, IO		
Month+0.350%, 01/01/2023	743	742	4.500%, 02/25/2042	3,559	426
FNMA REMIC, Ser 1992-61, CI FA			FNMA REMIC, Ser 2012-43, CI AI, IO		
0.822%, VAR ICE LIBOR USD 1			3.500%, 04/25/2027	3,894	263
Month+0.650%, 10/25/2022	7	7	FNMA REMIC, Ser 2012-47, CI QI, IO		
FNMA REMIC, Ser 1993-32, CI H			5.471%, 05/25/2042 (A)	209	19
6.000%, 03/25/2023	4	4	FNMA REMIC, Ser 2012-53, CI BI, IO		
FNMA REMIC, Ser 1993-5, CI Z			3.500%, 05/25/2027	729	51
6.500%, 02/25/2023	2	3	FNMA REMIC, Ser 2012-70, CI IW, IO		
FNMA REMIC, Ser 1994-77, CI FB			3.000%, 02/25/2027	1,575	78
1.672%, VAR ICE LIBOR USD 1			FNMA REMIC, Ser 2012-93, CI IL, IO		
Month+1.500%, 04/25/2024	1	1	3.000%, 09/25/2027	672	44
FNMA REMIC, Ser 2002-53, CI FK			FNMA REMIC, Ser 2012-97, CI JI, IO		
0.572%, VAR ICE LIBOR USD 1			3.000%, 07/25/2027	1,791	101
Month+0.400%, 04/25/2032	68	67	FNMA REMIC, Ser 2012-98, CI BI, IO		
FNMA REMIC, Ser 2003-76, CI CA			6.000%, 01/25/2042	2,182	339
3.750%, 07/25/2033	13	13	FNMA REMIC, Ser 2013-10, CI YA		
FNMA REMIC, Ser 2006-76, CI QF			1.250%, 02/25/2028	5,373	5,430
0.572%, VAR ICE LIBOR USD 1			FNMA REMIC, Ser 2013-12, CI P		
Month+0.400%, 08/25/2036	346	347	1.750%, 11/25/2041	1,690	1,701
FNMA REMIC, Ser 2006-79, CI DF			FNMA REMIC, Ser 2013-121, CI FA		
0.522%, VAR ICE LIBOR USD 1			0.572%, VAR ICE LIBOR USD 1		
Month+0.350%, 08/25/2036	276	276	Month+0.400%, 12/25/2043	22,494	22,554
FNMA REMIC, Ser 2007-47, CI DA			FNMA REMIC, Ser 2013-130, CI FQ		
5.600%, 05/25/2037	374	433	0.372%, VAR ICE LIBOR USD 1		
FNMA REMIC, Ser 2007-64, CI FB			Month+0.200%, 06/25/2041	4,134	4,118
0.542%, VAR ICE LIBOR USD 1			FNMA REMIC, Ser 2013-4, CI JB		
Month+0.370%, 07/25/2037	1,936	1,947	1.250%, 02/25/2028	3,249	3,283
FNMA REMIC, Ser 2008-16, CI FA			FNMA REMIC, Ser 2013-4, CI CB		
0.872%, VAR ICE LIBOR USD 1			1.250%, 02/25/2028	5,381	5,439
Month+0.700%, 03/25/2038	1,344	1,364	FNMA REMIC, Ser 2013-41, CI A		
FNMA REMIC, Ser 2009-110, CI FD			1.750%, 05/25/2040	5,337	5,406
0.922%, VAR ICE LIBOR USD 1			FNMA REMIC, Ser 2013-9, CI PT		
Month+0.750%, 01/25/2040	4,819	4,894	1.250%, 02/25/2028	2,608	2,636
FNMA REMIC, Ser 2009-112, CI FM			FNMA REMIC, Ser 2014-50, CI SC, IO		
0.922%, VAR ICE LIBOR USD 1			3.018%, 08/25/2044 (A)	2,316	105
Month+0.750%, 01/25/2040	2,967	3,016	FNMA REMIC, Ser 2015-21, CI WI, IO		
FNMA REMIC, Ser 2009-82, CI FD			3.056%, 04/25/2055 (A)	1,729	102
1.022%, VAR ICE LIBOR USD 1			FNMA REMIC, Ser 2015-42, CI AI, IO		
Month+0.850%, 10/25/2039	4,044	4,121	3.186%, 06/25/2055 (A)	2,015	116
FNMA REMIC, Ser 2009-82, CI FC			FNMA REMIC, Ser 2015-5, CI CP		
1.092%, VAR ICE LIBOR USD 1			3.000%, 06/25/2043	1,853	1,952
Month+0.920%, 10/25/2039	3,540	3,625			

Description	Face Amount (Thousands)	Market Value (\$ Thousands)
MORTGAGE-BACKED SECURITIES (continued)		
FNMA REMIC, Ser 2015-68, CI HI, IO 3.500%, 09/25/2035	\$ 816	\$ 88
FNMA REMIC, Ser 2015-68, CI JI, IO 3.500%, 08/25/2030	393	32
FNMA REMIC, Ser 2016-25, CI A 3.000%, 11/25/2042	1,691	1,749
FNMA REMIC, Ser 2016-3, CI JI, IO 3.500%, 02/25/2031	783	50
FNMA REMIC, Ser 2016-71, CI IN, IO 3.500%, 10/25/2046	837	126
FNMA REMIC, Ser 2017-15, CI BC 3.250%, 11/25/2043	5,152	5,358
FNMA REMIC, Ser 2017-34, CI JK 3.000%, 05/25/2047	1,762	1,825
FNMA REMIC, Ser 2017-35, CI AH 3.500%, 04/25/2053	5,951	6,137
FNMA REMIC, Ser 2017-47, CI AB 2.500%, 10/25/2041	9,744	9,938
FNMA REMIC, Ser 2017-68, CI BI, IO 6.000%, 09/25/2047	1,643	378
FNMA REMIC, Ser 2017-68, CI IB, IO 4.500%, 09/25/2047	4,623	655
FNMA REMIC, Ser 2018-13, CI MP 3.500%, 12/25/2057	5,061	5,425
FNMA REMIC, Ser 2018-38, CI PC 3.500%, 03/25/2045	3,611	3,718
FNMA REMIC, Ser 2018-55, CI PA 3.500%, 01/25/2047	4,207	4,358
FNMA REMIC, Ser 2018-70, CI HA 3.500%, 10/25/2056	3,499	3,755
FNMA REMIC, Ser 2018-77, CI PA 3.500%, 02/25/2048	1,506	1,581
FNMA REMIC, Ser 2019-28, CI JA 3.500%, 06/25/2059	4,679	5,208
FNMA REMIC, Ser 2019-6, CI GJ 3.000%, 02/25/2049	2,199	2,332
FNMA REMIC, Ser 2020-1, CI AC 3.500%, 08/25/2058	6,380	6,911
FNMA REMIC, Ser 2020-26, CI AI, IO 3.000%, 04/25/2033	7,897	530
FNMA REMIC, Ser 2020-26, CI IA, IO 3.500%, 11/25/2039	7,607	794
FNMA TBA		
6.000%, 08/01/2033	2,200	2,452
3.500%, 08/01/2040 to 09/01/2040	19,075	20,119
2.500%, 08/01/2043	8,110	8,521
2.000%, 08/25/2028 to 09/17/2169	43,775	45,484
FNMA, Ser 2009-397, CI 6 2.000%, 09/25/2039	1,659	1,709
FNMA, Ser 2012-410, CI C6, IO 4.000%, 05/25/2027	1,072	70

Description	Face Amount (Thousands)	Market Value (\$ Thousands)
MORTGAGE-BACKED SECURITIES (continued)		
FNMA, Ser 2013-418, CI C16, IO 4.500%, 08/25/2043	\$ 4,068	\$ 639
FNMA, Ser 2017-M13, CI FA 0.572%, VAR ICE LIBOR USD 1 Month+0.400%, 10/25/2024	1,179	1,176
FNMA, Ser 2017-M5, CI FA 1.208%, VAR ICE LIBOR USD 1 Month+0.490%, 04/25/2024	769	770
FNMA, Ser 2018- M12, CI FA 0.572%, VAR ICE LIBOR USD 1 Month+0.400%, 08/25/2025	876	873
FNMA, Ser 2018-M5, CI A2 3.560%, 09/25/2021 (A)	4,569	4,621
FNMA, Ser 2019-M21, CI X1, IO 1.568%, 05/25/2029 (A)	14,646	1,454
GNMA		
6.500%, 08/15/2037 to 02/20/2039	242	279
6.000%, 01/15/2024 to 06/15/2041	3,911	4,571
5.500%, 10/15/2034 to 02/15/2041	1,659	1,939
5.000%, 09/15/2039 to 04/15/2041	1,041	1,194
4.500%, 09/20/2049	6,452	6,886
4.000%, 07/15/2041 to 08/15/2041	77	85
GNMA TBA		
6.000%, 08/01/2033	1,600	1,776
4.500%, 08/01/2023 to 08/15/2039	6,950	7,422
GNMA, Ser 2010-116, CI GW 3.000%, 12/20/2039	3,095	3,189
GNMA, Ser 2010-26, CI JI, IO 5.000%, 02/16/2040	2,638	480
GNMA, Ser 2010-57, CI TI, IO 5.000%, 05/20/2040	1,072	213
GNMA, Ser 2010-68, CI WA 3.000%, 12/16/2039	1,978	2,097
GNMA, Ser 2011-131, CI PC 3.500%, 12/20/2040	475	488
GNMA, Ser 2012-126, CI IO, IO 3.500%, 10/20/2042	3,471	481
GNMA, Ser 2012-36, CI AB 3.000%, 10/20/2040	1,057	1,109
GNMA, Ser 2012-51, CI GI, IO 3.500%, 07/20/2040	753	49
GNMA, Ser 2012-51, CI AB 1.500%, 07/20/2040	1,280	1,292
GNMA, Ser 2012-84, CI TE 1.500%, 03/20/2042	2,785	2,839
GNMA, Ser 2013-129, CI AF 0.587%, VAR ICE LIBOR USD 1 Month+0.400%, 10/20/2039	5,930	5,925
GNMA, Ser 2013-166, CI DA 3.500%, 06/20/2040	1,123	1,189
GNMA, Ser 2013-26, CI IK, IO 3.000%, 02/16/2043	578	74

SCHEDULE OF INVESTMENTS (Unaudited)

July 31, 2020

Short-Duration Government Fund (Concluded)

Description	Face Amount (Thousands)	Market Value (\$ Thousands)	Description	Face Amount (Thousands)	Market Value (\$ Thousands)
MORTGAGE-BACKED SECURITIES (continued)			MORTGAGE-BACKED SECURITIES (continued)		
GNMA, Ser 2013-47, CI IA, IO 4.000%, 03/20/2043	\$ 623	\$ 99	GNMA, Ser 2017-26, CI IB, IO 5.500%, 02/20/2047	\$ 1,142	\$ 177
GNMA, Ser 2013-51, CI IB, IO 3.500%, 03/20/2027	824	65	GNMA, Ser 2017-26, CI IA, IO 5.500%, 02/16/2047	1,866	335
GNMA, Ser 2014-4, CI BI, IO 4.000%, 01/20/2044	272	46	GNMA, Ser 2018-127, CI PB 3.000%, 09/20/2047	5,568	5,896
GNMA, Ser 2014-46, CI IO, IO 5.000%, 03/16/2044	1,088	155	GNMA, Ser 2018-38, CI AB 3.500%, 01/20/2048	5,097	5,568
GNMA, Ser 2014-55, CI LB 2.500%, 10/20/2040	534	558	GNMA, Ser 2018-72, CI ID, IO 4.500%, 08/20/2045	6,205	1,011
GNMA, Ser 2014-56, CI BP 2.500%, 12/16/2039	2,540	2,656	GNMA, Ser 2019-43, CI IA, IO 4.500%, 05/20/2048	3,979	501
GNMA, Ser 2015-119, CI ND 2.500%, 12/20/2044	5,916	6,084	GNMA, Ser 2019-5, CI JI, IO 5.000%, 07/16/2044	2,458	347
GNMA, Ser 2015-126, CI HI, IO 4.000%, 12/16/2026	222	16	GNMA, Ser 2020-17, CI EI, IO 5.000%, 02/20/2050	4,414	817
GNMA, Ser 2015-126, CI GI, IO 3.500%, 02/16/2027	348	24	Total Mortgage-Backed Securities (Cost \$581,297) (\$ Thousands)		589,238
GNMA, Ser 2015-132, CI EI, IO 6.000%, 09/20/2045	2,084	427			
GNMA, Ser 2015-165, CI I, IO 3.500%, 07/20/2043	1,917	210	U.S. TREASURY OBLIGATIONS — 25.8%		
GNMA, Ser 2015-17, CI BI, IO 3.500%, 05/20/2043	254	37	U.S. Treasury Inflation Indexed Bonds 0.125%, 01/15/2030	4,001	4,435
GNMA, Ser 2015-185, CI GI, IO 3.500%, 02/20/2041	1,270	72	U.S. Treasury Notes 2.750%, 09/15/2021	23,450	24,136
GNMA, Ser 2015-40, CI PA 2.000%, 04/20/2044	4,609	4,721	2.375%, 03/15/2022	39,088	40,500
GNMA, Ser 2015-53, CI IA, IO 4.500%, 04/20/2045	1,151	194	2.250%, 04/15/2022 (B)	39,259	40,675
GNMA, Ser 2015-63, CI PB 1.750%, 09/20/2043	349	356	2.000%, 10/31/2021	9,600	9,822
GNMA, Ser 2016-126, CI KI, IO 3.000%, 09/20/2028	812	59	1.500%, 09/30/2021	39,996	40,632
GNMA, Ser 2016-167, CI AI, IO 5.500%, 03/20/2039	2,327	403	1.125%, 09/30/2021	47,375	47,919
GNMA, Ser 2016-23, CI CI, IO 3.500%, 04/20/2042	2,294	144	Total U.S. Treasury Obligations (Cost \$205,435) (\$ Thousands)		208,119
GNMA, Ser 2016-42, CI EI, IO 6.000%, 02/20/2046	1,763	374			
GNMA, Ser 2016-49, CI PI, IO 4.500%, 11/16/2045	2,596	460	REPURCHASE AGREEMENTS — 8.8%		
GNMA, Ser 2016-99, CI LI, IO 4.000%, 05/20/2029	3,680	253	BNP Paribas 0.090%, dated 07/31/20, to be repurchased on 08/03/20, repurchase price \$60,100,451 (collateralized by various GNMA, FNMA, FMAC, U.S. Treasury Obligations, ranging in par value \$100 - \$26,494,970, 0.000% - 7.000%, 03/25/2021 - 07/01/2050; with total market value \$61,302,014) (C)	60,100	60,100
GNMA, Ser 2017-107, CI JI, IO 4.000%, 03/20/2047	2,224	280			
GNMA, Ser 2017-134, CI BI, IO 5.000%, 09/16/2047	439	76			
GNMA, Ser 2017-2, CI AI, IO 5.000%, 01/16/2047	602	111			
GNMA, Ser 2017-26, CI KI, IO 6.000%, 09/20/2040	2,205	409			

Description	Face Amount (Thousands)	Market Value (\$ Thousands)
REPURCHASE AGREEMENTS (continued)		
Deutsche Bank		
0.090%, dated 07/31/20, to be repurchased on 08/03/20, repurchase price \$11,200,084 (collateralized by various GNMA, FNMA, FMAC obligations, ranging in par value \$1,384,861 - \$19,000,000, 3.000% - 3.500%, 06/01/2045 - 09/20/2047; with total market value \$11,424,000) (C)		
	\$ 11,200	\$ 11,200
Total Repurchase Agreements (Cost \$71,300) (\$ Thousands)		<u>71,300</u>
Total Investments in Securities — 107.7% (Cost \$858,032) (\$ Thousands)		<u>\$ 868,657</u>

A list of the open futures contracts held by the Fund at July 31, 2020, is as follows:

Type of Contract	Number of Contracts Long/(Short)	Expiration Date	Notional Amount (Thousands)	Value (Thousands)	Unrealized Appreciation (Depreciation) (Thousands)
U.S. 10-Year Treasury Note	204	Sep-2020	\$ 28,424	\$ 28,576	\$ 152
U.S. 2-Year Treasury Note	1,073	Oct-2020	236,824	237,116	292
U.S. 5-Year Treasury Note	242	Oct-2020	30,428	30,523	95
U.S. Long Treasury Bond	(57)	Sep-2020	(10,102)	(10,390)	(288)
Ultra 10-Year U.S. Treasury Note	(47)	Sep-2020	(7,381)	(7,485)	(104)
			<u>\$ 278,193</u>	<u>\$ 278,340</u>	<u>\$ 147</u>

For the period ended July 31, 2020 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 period.

Percentages are based on Net Assets of \$806,624 (\$ Thousands).

- (A) Variable or floating rate security, the interest rate of which adjusts periodically based on changes in current interest rates and prepayments on the underlying pool of assets.
- (B) Security, or portion thereof, has been pledged as collateral on open futures contracts.
- (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

USD — U.S. Dollar

VAR — Variable Rate

The following is a summary of the inputs used as of July 31, 2020 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	—	589,238	—	589,238
U.S. Treasury Obligations	—	208,119	—	208,119
Repurchase Agreements	—	71,300	—	71,300
Total Investments in Securities	—	<u>868,657</u>	—	<u>868,657</u>
Other Financial Instruments	Level 1 (\$)	Level 2 (\$)	Level 3 (\$)	Total (\$)
Futures Contracts*				
Unrealized Appreciation	539	—	—	539
Unrealized Depreciation	(392)	—	—	(392)
Total Other Financial Instruments	<u>147</u>	—	—	<u>147</u>

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

For the period ended July 31, 2020, 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 (Unaudited)

July 31, 2020

GNMA Fund

Sector Weightings †:

87.7%	Mortgage-Backed Securities
12.3%	Repurchase Agreements

*Percentages are based on total investments.

Description	Face Amount (Thousands)	Market Value (\$ Thousands)
MORTGAGE-BACKED SECURITIES — 95.5%		
Agency Mortgage-Backed Obligations — 95.5%		
FHLMC		
5.000%, 09/01/2029	\$ 179	\$ 196
3.650%, 04/01/2030	313	371
2.500%, 06/01/2050	7	7
FHLMC Multifamily Structured Pass-Through Certificates, Ser K066, CI X1, IO 0.889%, 06/25/2027 (A)	1,655	75
FHLMC Multifamily Structured Pass-Through Certificates, Ser K737, CI X1, IO 0.752%, 10/25/2026 (A)	2,162	74
FHLMC REMIC, Ser 2011-3930, CI AI, IO 3.500%, 09/15/2026	53	3
FHLMC REMIC, Ser 2012-4018, CI AI, IO 3.500%, 03/15/2027	84	5
FHLMC REMIC, Ser 2012-4032, CI CI, IO 3.500%, 06/15/2026	114	4
FHLMC REMIC, Ser 2012-4060, CI TI, IO 2.500%, 12/15/2026	129	5
FHLMC REMIC, Ser 2013-4166, CI PI, IO 3.500%, 03/15/2041	424	25
FHLMC REMIC, Ser 2013-4176, CI KI, IO 4.000%, 03/15/2028	126	8
FHLMC REMIC, Ser 2013-4178, CI MI, IO 2.500%, 03/15/2028	71	4
FHLMC REMIC, Ser 2013-4182, CI IE, IO 2.500%, 03/15/2028	65	4
FHLMC REMIC, Ser 2013-4199, CI OI, IO 2.500%, 05/15/2028	90	6
FHLMC REMIC, Ser 2015-4446, CI BI, IO 6.500%, 04/15/2039	329	76
FHLMC REMIC, Ser 2015-4484, CI CI, IO 4.000%, 07/15/2030	117	12
FHLMC REMIC, Ser 2016-4624, CI BI, IO 5.500%, 04/15/2036	197	38
FHLMC REMIC, Ser 2016-4636, CI BI, IO 5.500%, 05/15/2040	348	74
FHLMC REMIC, Ser 2017-4731, CI LB 3.000%, 11/15/2047	167	190
FHLMC REMIC, Ser 2018-4820, CI JI, IO 5.000%, 02/15/2048	121	21
FHLMC REMIC, Ser 2020-4978, CI MI, IO 4.000%, 05/25/2040	468	53
FHLMC, Ser 2014-324, CI C18, IO 4.000%, 12/15/2033	516	64

Description	Face Amount (Thousands)	Market Value (\$ Thousands)
MORTGAGE-BACKED SECURITIES (continued)		
FNMA		
8.000%, 07/01/2025 to 09/01/2028	\$ 19	\$ 19
7.000%, 08/01/2029 to 09/01/2032	41	44
6.500%, 09/01/2032	27	31
3.260%, 06/01/2027	179	202
3.230%, 02/01/2027	142	160
FNMA REMIC, Ser 1992-105, CI B 7.000%, 06/25/2022	2	2
FNMA REMIC, Ser 2010-126, CI NI, IO 5.500%, 11/25/2040	301	52
FNMA REMIC, Ser 2012-53, CI BI, IO 3.500%, 05/25/2027	89	6
FNMA REMIC, Ser 2012-93, CI IL, IO 3.000%, 09/25/2027	88	6
FNMA REMIC, Ser 2012-98, CI BI, IO 6.000%, 01/25/2042	213	33
FNMA REMIC, Ser 2014-68, CI ID, IO 3.500%, 03/25/2034	850	62
FNMA REMIC, Ser 2015-21, CI WI, IO 3.056%, 04/25/2055 (A)	216	13
FNMA REMIC, Ser 2016-3, CI JI, IO 3.500%, 02/25/2031	100	6
FNMA REMIC, Ser 2016-71, CI IN, IO 3.500%, 10/25/2046	105	16
FNMA REMIC, Ser 2017-110, CI PB 3.000%, 02/25/2057	79	89
FNMA REMIC, Ser 2017-68, CI IB, IO 4.500%, 09/25/2047	368	52
FNMA REMIC, Ser 2018-13, CI MP 3.500%, 12/25/2057	515	552
FNMA REMIC, Ser 2018-25, CI AL 3.500%, 04/25/2048	49	57
FNMA REMIC, Ser 2018-45, CI AB 3.000%, 06/25/2048	151	159
FNMA REMIC, Ser 2020-26, CI IA, IO 3.500%, 11/25/2039	664	69
FNMA TBA		
2.000%, 08/25/2028 to 09/17/2169	2,300	2,392
FNMA, Ser 2012-410, CI C6, IO 4.000%, 05/25/2027	142	9
FNMA, Ser 2012-410, CI C8, IO 4.000%, 04/25/2032	668	74
FNMA, Ser 2019-M21, CI X1, IO 1.568%, 05/25/2029 (A)	1,354	134
FNMA, Ser 2020-M2, CI X, IO 0.346%, 01/25/2030 (A)	923	21
GNMA		
9.000%, 12/15/2020 to 05/15/2022	4	5
8.000%, 01/15/2022 to 03/15/2032	105	116
7.750%, 10/15/2026	16	17
7.500%, 02/15/2027 to 10/15/2035	79	89
7.250%, 01/15/2028	13	13

Description	Face Amount (Thousands)	Market Value (\$ Thousands)
MORTGAGE-BACKED SECURITIES (continued)		
7.000%, 11/15/2031 to 11/15/2033	\$ 867	\$ 1,009
6.750%, 11/15/2027	6	7
6.500%, 10/15/2023 to 10/15/2038	292	346
6.000%, 12/15/2027 to 12/15/2040	701	803
5.500%, 08/01/2023 to 02/15/2041	441	539
5.000%, 06/15/2033 to 01/20/2045	1,506	1,757
4.500%, 08/15/2033 to 01/20/2046	2,330	2,569
4.000%, 03/20/2040 to 07/20/2048	3,630	4,058
4.000%, 01/15/2041 (B)	592	644
3.875%, 05/15/2042	821	884
3.500%, 03/20/2041 to 04/20/2050	18,924	20,090
3.000%, 10/15/2042 to 07/20/2050	17,527	18,632
2.500%, 07/20/2045 to 12/20/2046	1,450	1,545
GNMA TBA		
4.500%, 08/01/2023 to 08/15/2039	3,750	4,005
4.000%, 08/15/2041	811	853
4.000%, 07/01/2039 to 09/01/2039	2,290	2,430
3.500%, 09/15/2041	1,500	1,578
3.000%, 08/15/2042	3,229	3,415
2.500%, 08/01/2043	5,180	5,473
2.000%, 09/21/2169	2,255	2,353
GNMA, Ser 2010-26, CI JI, IO		
5.000%, 02/16/2040	330	60
GNMA, Ser 2010-57, CI TI, IO		
5.000%, 05/20/2040	284	56
GNMA, Ser 2011-131, CI PZ		
3.500%, 12/20/2040	283	311
GNMA, Ser 2012-113, CI BZ		
3.000%, 09/16/2042	204	225
GNMA, Ser 2012-126, CI IO, IO		
3.500%, 10/20/2042	424	59
GNMA, Ser 2012-140, CI LD		
1.750%, 10/20/2042	541	557
GNMA, Ser 2012-42, CI QZ		
3.000%, 03/20/2042	370	408
GNMA, Ser 2012-51, CI GI, IO		
3.500%, 07/20/2040	98	6
GNMA, Ser 2012-69, CI AI, IO		
4.500%, 05/16/2027	172	12
GNMA, Ser 2012-91, CI NC		
3.000%, 05/20/2042	499	546
GNMA, Ser 2013-187, CI PE		
2.000%, 09/20/2043	213	222
GNMA, Ser 2013-26, CI IK, IO		
3.000%, 02/16/2043	72	9
GNMA, Ser 2013-47, CI IA, IO		
4.000%, 03/20/2043	89	14
GNMA, Ser 2013-79, CI BZ		
3.000%, 05/20/2043	339	381
GNMA, Ser 2013-99, CI AX		
3.000%, 07/20/2043	132	141

Description	Face Amount (Thousands)	Market Value (\$ Thousands)
MORTGAGE-BACKED SECURITIES (continued)		
GNMA, Ser 2014-119, CI ZK		
3.500%, 08/16/2044	\$ 21	\$ 24
GNMA, Ser 2014-122, CI IP, IO		
3.500%, 08/16/2029	621	49
GNMA, Ser 2014-133, CI EP		
3.500%, 09/20/2044	251	280
GNMA, Ser 2014-144, CI BI, IO		
3.000%, 09/16/2029	199	14
GNMA, Ser 2014-21, CI DI, IO		
4.000%, 04/16/2026	790	57
GNMA, Ser 2015-165, CI I, IO		
3.500%, 07/20/2043	467	51
GNMA, Ser 2015-168, CI MI, IO		
5.500%, 10/20/2037	626	112
GNMA, Ser 2015-17, CI BI, IO		
3.500%, 05/20/2043	545	80
GNMA, Ser 2015-18, CI IC, IO		
3.500%, 02/16/2030	507	41
GNMA, Ser 2015-185, CI GI, IO		
3.500%, 02/20/2041	160	9
GNMA, Ser 2015-24, CI CI, IO		
3.500%, 02/20/2045	268	40
GNMA, Ser 2015-53, CI IA, IO		
4.500%, 04/20/2045	165	28
GNMA, Ser 2015-62, CI CI, IO		
4.500%, 05/20/2045	340	58
GNMA, Ser 2015-63, CI PB		
1.750%, 09/20/2043	138	141
GNMA, Ser 2015-84, CI IO, IO		
3.500%, 05/16/2042	416	69
GNMA, Ser 2016-126, CI KI, IO		
3.000%, 09/20/2028	120	9
GNMA, Ser 2016-136, CI A		
3.000%, 07/20/2044	682	757
GNMA, Ser 2016-161, CI GI, IO		
5.000%, 11/16/2046	250	42
GNMA, Ser 2016-167, CI AI, IO		
5.500%, 03/20/2039	428	74
GNMA, Ser 2016-18, CI TA		
2.000%, 10/20/2044	480	497
GNMA, Ser 2016-23, CI CI, IO		
3.500%, 04/20/2042	281	18
GNMA, Ser 2016-42, CI EI, IO		
6.000%, 02/20/2046	219	47
GNMA, Ser 2016-49, CI PZ		
3.000%, 11/16/2045	220	246
GNMA, Ser 2016-99, CI LI, IO		
4.000%, 05/20/2029	512	35
GNMA, Ser 2017-107, CI JI, IO		
4.000%, 03/20/2047	300	38
GNMA, Ser 2017-130, CI IO, IO		
4.500%, 02/20/2040	375	60

SCHEDULE OF INVESTMENTS (Unaudited)

July 31, 2020

GNMA Fund (Concluded)

Description	Face Amount (Thousands)	Market Value (\$ Thousands)	Description	Face Amount (Thousands)	Market Value (\$ Thousands)
MORTGAGE-BACKED SECURITIES (continued)			REPURCHASE AGREEMENTS (continued)		
GNMA, Ser 2017-134, CI CG 2.500%, 09/20/2047	\$ 80	\$ 84	Deutsche Bank 0.090%, dated 07/31/20, to be repurchased on 08/03/20, repurchase price \$1,400,011 (collateralized by U.S. Treasury Obligations, ranging in par value \$1,168,300, 3.125%, 11/15/2028; with total market value \$1,428,035) (C)	\$ 1,400	\$ 1,400
GNMA, Ser 2017-134, CI BI, IO 5.000%, 09/16/2047	197	34	Total Repurchase Agreements (Cost \$12,400) (\$ Thousands)		12,400
GNMA, Ser 2017-182, CI LZ 3.000%, 12/20/2047	135	144	Total Investments in Securities — 108.9% (Cost \$98,324) (\$ Thousands)		<u>\$ 100,612</u>
GNMA, Ser 2017-19, CI AY 3.000%, 02/20/2047	436	491			
GNMA, Ser 2017-2, CI AI, IO 5.000%, 01/16/2047	75	14			
GNMA, Ser 2017-26, CI IA, IO 5.500%, 02/16/2047	257	46			
GNMA, Ser 2018-13, CI DB 3.000%, 01/20/2048	7	7			
GNMA, Ser 2018-72, CI ID, IO 4.500%, 08/20/2045	521	85			
GNMA, Ser 2018-77, CI JY 3.500%, 06/20/2048	246	270			
GNMA, Ser 2019-43, CI IA, IO 4.500%, 05/20/2048	341	43			
GNMA, Ser 2020-17, CI EI, IO 5.000%, 02/20/2050	360	67			
GNMA, Ser 2020-74, CI IC, IO 3.000%, 05/20/2035	980	70			
Seasoned Credit Risk Transfer Trust, Ser 2018-2, CI MA 3.500%, 11/25/2057	555	603			
Seasoned Credit Risk Transfer Trust, Ser 2018-4 3.500%, 03/25/2058	624	682			
Seasoned Credit Risk Transfer Trust, Ser 2019-1, CI MA 3.500%, 07/25/2058	480	525			
Seasoned Credit Risk Transfer Trust, Ser 2019-3, CI MT 3.500%, 10/25/2058	316	359			
Total Mortgage-Backed Securities (Cost \$85,924) (\$ Thousands)		<u>88,212</u>			

REPURCHASE AGREEMENTS — 13.4%

BNP Paribas

0.090%, dated 07/31/20, to be
repurchased on 08/03/20, repurchase
price \$11,200,083 (collateralized by
various GNMA, FNMA, FMAC, U.S.
Treasury Obligations, ranging in par value
\$1,384,861 - \$19,000,000, 3.000% -
3.500%, 06/01/2045 - 09/20/2047; with
total market value \$11,424,000) (C)

11,000 11,000

A list of the open futures contracts held by the Fund at July 31, 2020, is as follows:

Type of Contract	Number of Contracts Long/(Short)	Expiration Date	Notional Amount (Thousands)	Value (Thousands)	Unrealized Appreciation (Depreciation) (Thousands)
U.S. 10-Year Treasury Note	(2)	Sep-2020	\$ (280)	\$ (280)	\$ —
U.S. 2-Year Treasury Note	22	Oct-2020	4,855	4,862	7
U.S. 5-Year Treasury Note	16	Oct-2020	2,009	2,018	9
U.S. Long Treasury Bond	(8)	Sep-2020	(1,422)	(1,458)	(36)
Ultra 10-Year U.S. Treasury Note	(6)	Sep-2020	(942)	(956)	(14)
			<u>\$ 4,220</u>	<u>\$ 4,186</u>	<u>\$ (34)</u>

For the period ended July 31, 2020, 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 period.

Percentages are based on Net Assets of \$92,407 (\$ Thousands).

- (A) Variable or floating rate security, the interest rate of which adjusts periodically based on changes in current interest rates and prepayments on the underlying pool of assets.
- (B) Security, or portion thereof, has been pledged as collateral on open futures contracts.
- (C) Tri-Party Repurchase Agreement.

The following is a summary of the inputs used as of July 31, 2020 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	—	88,212	—	88,212
Repurchase Agreements	—	12,400	—	12,400
Total Investments in Securities	<u>—</u>	<u>100,612</u>	<u>—</u>	<u>100,612</u>

Other Financial Instruments	Level 1 (\$)	Level 2 (\$)	Level 3 (\$)	Total (\$)
Futures Contracts*				
Unrealized Appreciation	16	—	—	16
Unrealized Depreciation	(50)	—	—	(50)
Total Other Financial Instruments	<u>(34)</u>	<u>—</u>	<u>—</u>	<u>(34)</u>

CI — Class
 FHLMC — Federal Home Loan Mortgage Corporation
 FMAC — Freddie Mac
 FNMA — Federal National Mortgage Association
 GNMA — Government National Mortgage Association
 IO — Interest Only - face amount represents notional amount
 REMIC — Real Estate Mortgage Investment Conduit
 Ser — Series
 TBA — To Be Announced
 USD — U.S. Dollar
 VAR — Variable Rate

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

For the period ended July 31, 2020, 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.