

**SCHEDULE OF INVESTMENTS**

January 31, 2021

**Government Fund**

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

██████████	37.7% Repurchase Agreements
██████████	32.9% U.S. Treasury Obligations
██████████	29.4% U.S. Government Agency Obligations

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

Description	Face Amount (Thousands)	Value (\$ Thousands)
<b>U.S. TREASURY OBLIGATIONS — 31.2%</b>		
U.S. Treasury Bills (A)		
0.110%, 02/02/2021	\$ 192,395	\$ 192,394
0.085%, 02/09/2021	193,089	193,086
0.103%, 02/23/2021	290,000	289,982
0.180%, 02/25/2021	50,000	49,994
0.094%, 03/09/2021	550,000	549,948
0.080%, 03/11/2021	234,615	234,595
0.178%, 03/25/2021	115,725	115,695
0.095%, 04/01/2021	125,000	124,980
0.080%, 04/08/2021	42,480	42,474
0.110%, 04/29/2021	135,205	135,169
0.085%, 05/06/2021	85,000	84,981
0.085%, 05/11/2021	27,315	27,309
0.100%, 05/20/2021	62,890	62,871
0.095%, 06/01/2021	200,000	199,937
0.075%, 07/06/2021	182,000	181,942
0.135%, 11/04/2021	43,269	43,224
0.110%, 12/02/2021	155,120	154,976
0.090%, 01/27/2022	136,459	136,336
U.S. Treasury Notes		
0.285%, VAR US Treasury 3 Month Bill Money Market Yield+0.220%, 07/31/2021	40,000	40,000
0.120%, VAR US Treasury 3 Month Bill Money Market Yield+0.055%, 07/31/2022	9,016	9,016
0.114%, VAR US Treasury 3 Month Bill Money Market Yield+0.049%, 01/31/2023	90,000	90,006
Total U.S. Treasury Obligations (Cost \$2,958,915) (\$ Thousands)		2,958,915

**U.S. GOVERNMENT AGENCY OBLIGATIONS — 27.9%**

FFCB		
0.174%, VAR ICE LIBOR USD 1 Month+0.045%, 04/16/2021	50,760	50,760
0.280%, VAR US Federal Funds Effective Rate+0.200%, 04/22/2021	20,665	20,666
0.325%, VAR US Treasury 3 Month Bill Money Market Yield+0.260%, 06/17/2021	27,935	27,934
0.290%, VAR US Treasury 3 Month Bill Money Market Yield+0.225%, 07/08/2021	15,470	15,470

Description	Face Amount (Thousands)	Value (\$ Thousands)
<b>U.S. GOVERNMENT AGENCY OBLIGATIONS (continued)</b>		
0.243%, VAR ICE LIBOR USD 1 Month+0.110%, 07/09/2021	\$ 7,240	\$ 7,240
0.254%, VAR ICE LIBOR USD 1 Month+0.130%, 10/08/2021	5,260	5,260
0.236%, VAR ICE LIBOR USD 1 Month+0.110%, 11/12/2021	7,785	7,785
0.240%, VAR United States Secured Overnight Financing Rate+0.190%, 11/18/2021	12,825	12,825
0.215%, VAR US Treasury 3 Month Bill Money Market Yield+0.150%, 12/13/2021	17,765	17,750
0.128%, VAR ICE LIBOR USD 1 Month+0.005%, 12/28/2021	21,965	21,963
0.090%, 12/29/2021	2,735	2,735
0.230%, VAR United States Secured Overnight Financing Rate+0.180%, 01/14/2022	29,165	29,165
0.450%, VAR United States Secured Overnight Financing Rate+0.400%, 04/01/2022	50,000	50,000
0.100%, VAR United States Secured Overnight Financing Rate+0.050%, 05/05/2022	45,000	44,997
0.260%, VAR US Federal Funds Effective Rate+0.180%, 07/20/2022	102,845	102,830
0.145%, VAR United States Secured Overnight Financing Rate+0.095%, 09/02/2022	25,560	25,560
0.110%, VAR United States Secured Overnight Financing Rate+0.060%, 10/21/2022	61,265	61,265
0.110%, VAR United States Secured Overnight Financing Rate+0.060%, 01/13/2023	17,055	17,055
0.110%, VAR United States Secured Overnight Financing Rate+0.060%, 01/20/2023	28,830	28,830
FFCB DN (A)		
0.431%, 02/12/2021	20,690	20,687
0.180%, 04/08/2021	41,475	41,462
0.100%, 08/26/2021	70,000	69,960
0.100%, 10/28/2021	9,805	9,798
0.080%, 11/16/2021	60,925	60,886
0.100%, 12/02/2021	20,575	20,557
FHLB		
0.090%, VAR United States Secured Overnight Financing Rate+0.040%, 02/09/2021	61,690	61,690
0.130%, VAR United States Secured Overnight Financing Rate+0.080%, 03/04/2021	20,105	20,105

Description	Face Amount (Thousands)	Value (\$ Thousands)	Description	Face Amount (Thousands)	Value (\$ Thousands)
<b>U.S. GOVERNMENT AGENCY OBLIGATIONS (continued)</b>			<b>U.S. GOVERNMENT AGENCY OBLIGATIONS (continued)</b>		
0.165%, VAR United States Secured Overnight Financing Rate+0.115%, 03/12/2021	\$ 39,405	\$ 39,405	0.370%, VAR United States Secured Overnight Financing Rate+0.320%, 09/23/2021	\$ 111,310	\$ 111,310
0.160%, VAR United States Secured Overnight Financing Rate+0.110%, 03/25/2021	50,850	50,850	0.230%, VAR United States Secured Overnight Financing Rate+0.180%, 12/13/2021	36,750	36,750
0.103%, VAR ICE LIBOR USD 1 Month-0.010%, 04/05/2021	53,435	53,435	0.240%, VAR United States Secured Overnight Financing Rate+0.190%, 05/11/2022	40,000	40,000
0.107%, VAR ICE LIBOR USD 1 Month-0.020%, 04/27/2021	28,850	28,848	0.115%, VAR United States Secured Overnight Financing Rate+0.065%, 11/10/2022	25,815	25,815
0.210%, VAR United States Secured Overnight Financing Rate+0.160%, 05/07/2021	85,305	85,305	FNMA		
0.050%, VAR United States Secured Overnight Financing Rate+0.000%, 05/12/2021	12,525	12,525	0.330%, VAR United States Secured Overnight Financing Rate+0.280%, 04/26/2021	150,000	150,000
0.170%, 05/13/2021	80,595	80,594	0.340%, VAR United States Secured Overnight Financing Rate+0.290%, 10/04/2021	40,000	40,000
0.200%, 06/17/2021	65,185	65,183	0.250%, VAR United States Secured Overnight Financing Rate+0.200%, 12/16/2021	40,000	40,000
0.110%, 06/29/2021	37,985	37,984	0.400%, VAR United States Secured Overnight Financing Rate+0.350%, 04/07/2022	59,220	59,220
0.125%, VAR United States Secured Overnight Financing Rate+0.075%, 07/23/2021	15,215	15,215	0.440%, VAR United States Secured Overnight Financing Rate+0.390%, 04/15/2022	30,710	30,710
0.135%, VAR United States Secured Overnight Financing Rate+0.085%, 09/10/2021	44,170	44,170	0.170%, VAR United States Secured Overnight Financing Rate+0.120%, 07/29/2022	51,130	51,130
0.090%, 12/09/2021	2,110	2,110	Total U.S. Government Agency Obligations (Cost \$2,642,698) (\$ Thousands)		2,642,698
0.170%, VAR United States Secured Overnight Financing Rate+0.120%, 02/28/2022	41,190	41,190			
0.115%, VAR United States Secured Overnight Financing Rate+0.065%, 04/28/2022	13,950	13,950	<b>REPURCHASE AGREEMENTS(B) — 35.7%</b>		
FHLB DN (A)			Barclays Bank PLC		
0.070%, 02/03/2021	14,785	14,785	0.040%, dated 01/29/21, to be repurchased on 02/01/21, repurchase price \$425,001,417 (collateralized by U.S. Treasury Obligations, ranging in par value \$3,792,900 - \$156,087,000, 0.125% - 3.625%, 5/15/2021 - 2/15/2044, with a total market value of \$433,500,095)	425,000	425,000
0.080%, 02/17/2021	32,130	32,129			
0.086%, 02/26/2021	22,395	22,393			
0.351%, 03/09/2021	16,775	16,769			
0.075%, 03/10/2021	61,775	61,770			
0.079%, 03/17/2021	70,260	70,253			
0.086%, 03/19/2021	48,240	48,235			
0.089%, 03/24/2021	32,130	32,126			
0.079%, 04/23/2021	12,785	12,783			
0.200%, 04/29/2021	70,850	70,816			
0.160%, 05/14/2021	25,000	24,989			
0.099%, 05/19/2021	8,755	8,752			
0.200%, 06/11/2021	51,350	51,313			
FHLMC MTN					
0.350%, VAR United States Secured Overnight Financing Rate+0.300%, 06/30/2021	150,000	150,000			
1.125%, 08/12/2021	14,575	14,651			

**SCHEDULE OF INVESTMENTS**

January 31, 2021

**Government Fund** (Concluded)

Description	Face Amount (Thousands)	Value (\$ Thousands)	Description	Face Amount (Thousands)	Value (\$ Thousands)
<b>REPURCHASE AGREEMENTS(B) (continued)</b>			<b>REPURCHASE AGREEMENTS(B) (continued)</b>		
BNP Paribas 0.040%, dated 01/29/21, to be repurchased on 02/01/21, repurchase price \$575,001,917 (collateralized by U.S. Treasury Obligations, ranging in par value \$1,777,800 - \$178,932,300, 0.000% - 3.000%, 3/15/2023 - 2/15/2047, with a total market value of \$586,500,066)	\$ 575,000	\$ 575,000	J.P. Morgan 0.040%, dated 01/29/21, to be repurchased on 02/01/21, repurchase price \$450,001,500 (collateralized by U.S. Treasury Obligations, ranging in par value \$161,003,500 - \$289,914,400, 0.250% - 2.375%, 1/31/2023 - 5/31/2025, with a total market value of \$459,000,035)	\$ 450,000	\$ 450,000
BOFA Securities 0.060%, dated 01/29/21, to be repurchased on 02/01/21, repurchase price \$111,000,555 (collateralized by various GNMA Obligations, ranging in par value \$2,100,000 - \$121,031,895, 3.125% - 4.500%, 10/20/2045 - 6/20/2050, with a total market value of \$113,220,000)	111,000	111,000	Mizuho Securities 0.060%, dated 01/29/21, to be repurchased on 02/01/21, repurchase price \$40,000,200 (collateralized by U.S. Treasury Obligation, par value \$41,140,500, 0.500%, 5/31/2027, with a total market value of \$40,800,028)	40,000	40,000
Citigroup Global 0.040%, dated 01/29/21, to be repurchased on 02/01/21, repurchase price \$85,000,283 (collateralized by U.S. Treasury Obligations, ranging in par value \$100 - \$66,957,600, 1.375% - 3.750%, 11/15/2040 - 11/15/2041, with a total market value of \$86,700,057)	85,000	85,000	Mufg Securities 0.040%, dated 01/29/21, to be repurchased on 02/01/21, repurchase price \$55,000,183 (collateralized by U.S. Treasury Obligations, ranging in par value \$20 - \$35,458,000, 0.000% - 4.375%, 2/15/2021 - 8/15/2050, with a total market value of \$56,100,002)	55,000	55,000
Citigroup Global 0.060%, dated 01/29/21, to be repurchased on 02/01/21, repurchase price \$5,000,025 (collateralized by U.S. Treasury Obligation, par value \$4,610,800, 0.125%, 4/15/2021, with a total market value of \$5,100,012)	5,000	5,000	Natixis S.A. 0.040%, dated 01/29/21, to be repurchased on 02/01/21, repurchase price \$300,001,000 (collateralized by U.S. Treasury Obligations, ranging in par value \$100 - \$52,943,700, 0.000% - 3.125%, 4/8/2021 - 11/15/2050, with a total market value of \$306,000,020)	300,000	300,000
Goldman Sachs 0.060%, dated 01/29/21, to be repurchased on 02/01/21, repurchase price \$350,001,750 (collateralized by U.S. Treasury Obligations, ranging in par value \$12,448,132 - \$268,585,600, 0.000% - 0.000%, 5/15/2029 - 5/15/2048, with a total market value of \$357,000,000)	350,000	350,000	Natixis S.A. 0.060%, dated 01/29/21, to be repurchased on 02/01/21, repurchase price \$60,000,300 (collateralized by U.S. Treasury Obligations, ranging in par value \$100 - \$21,288,400, 0.000% - 4.080%, 4/8/2021 - 5/15/2049, with a total market value of \$61,200,016)	60,000	60,000
Goldman Sachs 0.040%, dated 01/29/21, to be repurchased on 02/01/21, repurchase price \$46,000,153 (collateralized by U.S. Treasury Obligations, ranging in par value \$986,700 - \$42,463,557, 0.000% - 0.000%, 8/15/2021 - 11/15/2045, with a total market value of \$46,920,000)	46,000	46,000	TD Securities 0.060%, dated 01/29/21, to be repurchased on 02/01/21, repurchase price \$350,001,750 (collateralized by FHLMC Obligations, ranging in par value \$13,829,577 - \$143,799,000, 2.500% - 4.500%, 1/1/2043 - 1/1/2051, with a total market value of \$360,500,001)	350,000	350,000

Description	Face Amount (Thousands)	Value (\$ Thousands)
<b>REPURCHASE AGREEMENTS(B) (continued)</b>		
TD Securities		
0.040%, dated 01/29/21, to be repurchased on 02/01/21, repurchase price \$80,000,267 (collateralized by U.S. Treasury Obligations, ranging in par value \$37,577,700 - \$39,844,200, 0.125% - 2.250%, 8/15/2023 - 8/15/2027, with a total market value of \$81,600,052)	\$ 80,000	\$ 80,000
The Bank of Nova Scotia		
0.040%, dated 01/29/21, to be repurchased on 02/01/21, repurchase price \$450,001,500 (collateralized by U.S. Treasury Obligations, ranging in par value \$100 - \$104,461,000, 0.000% - 6.125%, 2/25/2021 - 2/15/2050, with a total market value of \$459,001,574)	450,000	<u>450,000</u>
Total Repurchase Agreements (Cost \$3,382,000) (\$ Thousands)		<u>3,382,000</u>
Total Investments — 94.8% (Cost \$8,983,613) (\$ Thousands)		<u><u>\$ 8,983,613</u></u>

Percentages are based on a Net Assets of \$9,474,734 (\$ Thousands).

- (A) The rate reported is the effective yield at time of purchase.  
(B) Tri-Party Repurchase Agreement.

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

MTN — Medium Term Note

PLC — Public Limited Company

USD — U.S. Dollar

VAR — Variable Rate

As of January 31, 2021, all of the Fund's investments were considered Level 2, in accordance with the authoritative guidance on fair value measurements and disclosure under U.S. GAAP.

For the year ended January 31, 2021, there were no transfers in or out of Level 3.

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

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

**SCHEDULE OF INVESTMENTS**

January 31, 2021

**Government II Fund**

Sector Weightings (Unaudited)\*:  
 68.8% U.S. Treasury Obligations  
 31.2% U.S. Government Agency Obligations

\*Percentages are based on total investments.

Description	Face Amount (Thousands)	Value (\$ Thousands)
<b>U.S. TREASURY OBLIGATIONS — 69.0%</b>		
U.S. Treasury Bills (A)		
0.085%, 02/02/2021	\$ 230,335	\$ 230,334
0.068%, 02/04/2021	177,000	176,999
0.065%, 02/09/2021	118,512	118,511
0.120%, 02/11/2021	22,140	22,139
0.081%, 02/16/2021	307,895	307,885
0.072%, 02/18/2021	44,420	44,418
0.110%, 02/23/2021	50,000	49,997
0.079%, 03/02/2021	125,000	124,992
0.066%, 03/04/2021	70,000	69,996
0.090%, 03/09/2021	100,000	99,991
0.085%, 03/23/2021	120,000	119,986
0.095%, 04/01/2021	34,000	33,995
0.110%, 04/29/2021	45,910	45,898
0.085%, 05/06/2021	50,000	49,989
0.086%, 05/11/2021	109,330	109,304
0.160%, 05/20/2021	3,595	3,593
0.090%, 01/27/2022	37,372	37,338
U.S. Treasury Notes		
0.285%, VAR US Treasury 3 Month Bill Money Market Yield+0.220%, 07/31/2021	10,000	10,000
0.365%, VAR US Treasury 3 Month Bill Money Market Yield+0.300%, 10/31/2021	14,425	14,430
0.179%, VAR US Treasury 3 Month Bill Money Market Yield+0.114%, 04/30/2022	40,000	40,000
0.120%, VAR US Treasury 3 Month Bill Money Market Yield+0.055%, 07/31/2022	29,508	29,508
0.114%, VAR US Treasury 3 Month Bill Money Market Yield+0.049%, 01/31/2023	22,000	22,002
Total U.S. Treasury Obligations (Cost \$1,761,305) (\$ Thousands)		<u>1,761,305</u>

**U.S. GOVERNMENT AGENCY OBLIGATIONS — 31.3%**

FFCB		
0.195%, VAR US Treasury 3 Month Bill Money Market Yield+0.130%, 02/08/2021	6,195	6,195
0.174%, VAR ICE LIBOR USD 1 Month+0.045%, 04/16/2021	12,670	12,670

Description	Face Amount (Thousands)	Value (\$ Thousands)
<b>U.S. GOVERNMENT AGENCY OBLIGATIONS (continued)</b>		
0.280%, VAR US Federal Funds Effective Rate+0.200%, 04/22/2021	\$ 19,320	\$ 19,321
0.210%, VAR United States Secured Overnight Financing Rate+0.160%, 05/07/2021	53,190	53,190
0.325%, VAR US Treasury 3 Month Bill Money Market Yield+0.260%, 06/17/2021	8,075	8,075
0.290%, VAR US Treasury 3 Month Bill Money Market Yield+0.225%, 07/08/2021	4,170	4,170
0.240%, VAR United States Secured Overnight Financing Rate+0.190%, 11/18/2021	4,015	4,015
0.230%, VAR United States Secured Overnight Financing Rate+0.180%, 01/14/2022	8,755	8,755
0.185%, VAR US Treasury 3 Month Bill Money Market Yield+0.120%, 05/02/2022	3,660	3,660
0.250%, VAR United States Secured Overnight Financing Rate+0.200%, 06/23/2022	13,155	13,155
0.260%, VAR US Federal Funds Effective Rate+0.180%, 07/20/2022	30,050	30,045
0.145%, VAR United States Secured Overnight Financing Rate+0.095%, 09/02/2022	4,000	4,000
0.110%, VAR United States Secured Overnight Financing Rate+0.060%, 10/21/2022	17,245	17,245
0.125%, VAR United States Secured Overnight Financing Rate+0.075%, 11/03/2022	11,660	11,660
0.110%, VAR United States Secured Overnight Financing Rate+0.060%, 01/13/2023	5,090	5,090
0.110%, VAR United States Secured Overnight Financing Rate+0.060%, 01/20/2023	8,370	8,370
FFCB DN (A)		
0.270%, 03/17/2021	9,745	9,742
0.190%, 06/01/2021	16,570	16,559
0.130%, 06/15/2021	13,355	13,348
0.120%, 09/17/2021	9,215	9,208
0.130%, 10/26/2021	10,590	10,580
0.080%, 11/16/2021	15,915	15,905
0.100%, 12/02/2021	5,790	5,785

Description	Face Amount (Thousands)	Value (\$ Thousands)	Description	Face Amount (Thousands)	Value (\$ Thousands)
<b>U.S. GOVERNMENT AGENCY OBLIGATIONS (continued)</b>			<b>U.S. GOVERNMENT AGENCY OBLIGATIONS (continued)</b>		
FHLB			0.200%, 04/29/2021	\$ 13,420	\$ 13,413
0.090%, VAR United States Secured Overnight Financing Rate+0.040%, 02/09/2021	\$ 18,380	\$ 18,380	0.099%, 05/19/2021	10,290	10,287
0.165%, VAR United States Secured Overnight Financing Rate+0.115%, 03/12/2021	9,575	9,575	0.200%, 06/11/2021	12,485	12,476
0.160%, VAR United States Secured Overnight Financing Rate+0.110%, 03/25/2021	12,090	12,090	Total U.S. Government Agency Obligations (Cost \$798,456) (\$ Thousands)		798,456
0.103%, VAR ICE LIBOR USD 1 Month-0.010%, 04/05/2021	15,350	15,350	Total Investments — 100.3% (Cost \$2,559,761) (\$ Thousands)		\$ 2,559,761
0.107%, VAR ICE LIBOR USD 1 Month-0.020%, 04/27/2021	8,980	8,979	Percentages are based on a Net Assets of \$2,553,183 (\$ Thousands).		
0.210%, VAR United States Secured Overnight Financing Rate+0.160%, 05/07/2021	20,350	20,350	(A) The rate reported is the effective yield at time of purchase.		
0.050%, VAR United States Secured Overnight Financing Rate+0.000%, 05/12/2021	3,805	3,805	DN — Discount Note		
0.170%, 05/13/2021	30,740	30,740	FFCB — Federal Farm Credit Bank		
0.120%, 06/04/2021	15,080	15,079	FHLB — Federal Home Loan Bank		
0.095%, VAR United States Secured Overnight Financing Rate+0.045%, 06/15/2021	8,315	8,315	ICE — Intercontinental Exchange		
0.200%, 06/17/2021	12,775	12,775	LIBOR — London Interbank Offered Rate		
0.110%, 06/29/2021	10,985	10,985	USD — U.S. Dollar		
0.125%, VAR United States Secured Overnight Financing Rate+0.075%, 07/23/2021	4,575	4,575	VAR — Variable Rate		
0.170%, VAR United States Secured Overnight Financing Rate+0.120%, 10/13/2021	30,000	30,000	As of January 31, 2021, 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%, VAR United States Secured Overnight Financing Rate+0.120%, 02/28/2022	12,925	12,925	For the year ended January 31, 2021, there were no transfers in or out of Level 3.		
0.115%, VAR United States Secured Overnight Financing Rate+0.065%, 04/28/2022	3,825	3,825	For more information on valuation inputs, see Note 2—Significant Accounting Policies in Notes to Financial Statements.		
0.115%, VAR United States Secured Overnight Financing Rate+0.065%, 11/10/2022	8,255	8,255	The accompanying notes are an integral part of the financial statements.		
FHLB DN (A)					
0.080%, 02/08/2013	18,295	18,295			
0.080%, 02/11/2013	35,900	35,899			
0.083%, 02/12/2021	16,725	16,725			
0.080%, 02/17/2021	9,085	9,085			
0.077%, 03/10/2021	52,365	52,361			
0.076%, 03/17/2021	47,920	47,916			
0.086%, 03/19/2021	13,630	13,628			
0.089%, 03/24/2021	37,805	37,800			
0.210%, 04/12/2021	10,290	10,286			
0.080%, 04/23/2021	3,540	3,539			

**SCHEDULE OF INVESTMENTS**

January 31, 2021

**Treasury II Fund**

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

100.0% U.S. Treasury Obligations

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

Description	Face Amount (Thousands)	Value (\$ Thousands)
<b>U.S. TREASURY OBLIGATIONS — 109.8%</b>		
U.S. Treasury Bills (A)		
0.095%, 02/02/2021	\$ 40,975	\$ 40,975
0.039%, 02/04/2021	12,000	12,000
0.100%, 02/09/2021	3,627	3,627
0.097%, 02/11/2021	28,330	28,329
0.066%, 02/16/2021	16,000	15,999
0.076%, 02/18/2021	7,047	7,046
0.110%, 02/23/2021	14,000	13,999
0.104%, 02/25/2021	25,000	24,998
0.084%, 03/02/2021	2,000	2,000
0.072%, 03/09/2021	29,000	28,998
0.119%, 03/11/2021	595	595
0.085%, 03/23/2021	4,000	4,000
0.096%, 03/25/2021	18,041	18,039
0.065%, 03/30/2021	25,000	24,997
0.110%, 04/29/2021	10,000	9,997
0.085%, 05/06/2021	10,000	9,998
0.095%, 06/01/2021	10,000	9,997
0.090%, 06/24/2021	2,976	2,975
0.075%, 07/06/2021	18,000	17,994
0.135%, 11/04/2021	3,074	3,071
0.090%, 01/27/2022	4,598	4,594
U.S. Treasury Notes		
0.204%, VAR US Treasury 3 Month Bill Money Market Yield+0.139%, 04/30/2021	3,440	3,440
0.285%, VAR US Treasury 3 Month Bill Money Market Yield+0.220%, 07/31/2021	12,000	11,997
0.365%, VAR US Treasury 3 Month Bill Money Market Yield+0.300%, 10/31/2021	7,000	7,007
0.219%, VAR US Treasury 3 Month Bill Money Market Yield+0.154%, 01/31/2022	3,880	3,880
0.179%, VAR US Treasury 3 Month Bill Money Market Yield+0.114%, 04/30/2022	13,000	13,001
0.120%, VAR US Treasury 3 Month Bill Money Market Yield+0.055%, 07/31/2022	3,934	3,934
0.120%, VAR US Treasury 3 Month Bill Money Market Yield+0.055%, 10/31/2022	7,500	7,500

Description	Face Amount (Thousands)	Value (\$ Thousands)
<b>U.S. TREASURY OBLIGATIONS (continued)</b>		
0.114%, VAR US Treasury 3 Month Bill Money Market Yield+0.049%, 01/31/2023	\$ 3,000	\$ 3,000
Total U.S. Treasury Obligations (Cost \$337,987) (\$ Thousands)		337,987
Total Investments — 109.8% (Cost \$337,987) (\$ Thousands)		<u>\$ 337,987</u>

Percentages are based on a Net Assets of \$307,851 (\$ Thousands).  
(A) The rate reported is the effective yield at time of purchase.  
VAR – Variable Rate  
As of January 31, 2021, all of the Fund's investments were considered Level 2, in accordance with the authoritative guidance on fair value measurements and disclosure under U.S. GAAP.  
For the year ended January 31, 2021, there were no transfers in or out of Level 3.  
For more information on valuation inputs, see Note 2 — Significant Accounting Policies in Notes to Financial Statements.  
The accompanying notes are an integral part of the financial statements.

**SCHEDULE OF INVESTMENTS**

January 31, 2021

**Ultra Short Duration Bond Fund**

Sector Weightings (Unaudited)\*:

36.4%	Corporate Obligations
31.2%	Asset-Backed Securities
12.6%	Mortgage-Backed Securities
5.9%	U.S. Treasury Obligations
4.6%	Repurchase Agreement
2.9%	U.S. Government Agency Obligations
2.8%	Municipal Bonds
2.2%	Commercial Paper
0.7%	Sovereign Debt
0.7%	Certificates of Deposit

\*Percentages are based on total investments.

Description	Face Amount (Thousands)	Market Value (\$ Thousands)
<b>CORPORATE OBLIGATIONS — 36.9%</b>		
<b>Communication Services — 0.4%</b>		
Cox Communications		
3.250%, 12/15/2022 (A)	\$ 800	\$ 842
Fox		
3.666%, 01/25/2022	85	88
Sky		
3.125%, 11/26/2022 (A)	350	367
		<u>1,297</u>
<b>Consumer Discretionary — 2.9%</b>		
7-Eleven		
0.625%, 02/10/2023 (A)	2,580	2,583
Daimler Finance North America LLC		
2.550%, 08/15/2022 (A)	1,610	1,661
2.200%, 10/30/2021 (A)	300	304
General Motors Financial		
3.550%, 07/08/2022	225	234
3.450%, 04/10/2022	400	412
1.075%, VAR ICE LIBOR USD 3 Month+0.850%, 04/09/2021	525	525
Howard University		
2.801%, 10/01/2023	380	395
2.638%, 10/01/2021	160	161
Hyundai Capital America		
1.174%, VAR ICE LIBOR USD 3 Month+0.940%, 07/08/2021 (A)	450	451
Lennar		
4.750%, 11/15/2022	700	741
Marriott International		
2.875%, 03/01/2021	650	650
0.876%, VAR ICE LIBOR USD 3 Month+0.650%, 03/08/2021	375	375
Nissan Motor Acceptance MTN		
3.150%, 03/15/2021 (A)	400	401
Toyota Motor Credit MTN		
0.384%, VAR United States Secured Overnight Financing Rate+0.330%, 01/11/2024	400	401

Description	Face Amount (Thousands)	Market Value (\$ Thousands)
<b>CORPORATE OBLIGATIONS (continued)</b>		
VF		
2.050%, 04/23/2022	\$ 375	\$ 383
		<u>9,677</u>
<b>Consumer Staples — 0.5%</b>		
Campbell Soup		
2.500%, 08/02/2022	874	901
Mondelez International		
2.125%, 04/13/2023	80	83
0.625%, 07/01/2022	400	402
Skandinaviska Enskilda Banken		
0.550%, 09/01/2023 (A)	250	251
		<u>1,637</u>
<b>Energy — 2.3%</b>		
El Paso Natural Gas LLC		
8.625%, 01/15/2022	218	235
Energy Transfer Operating		
4.650%, 06/01/2021	825	828
Kinder Morgan		
5.000%, 02/15/2021 (A)	600	601
Kinder Morgan Energy Partners		
5.000%, 10/01/2021	130	132
MPLX		
1.330%, VAR ICE LIBOR USD 3 Month+1.100%, 09/09/2022	1,035	1,035
Occidental Petroleum		
1.163%, VAR ICE LIBOR USD 3 Month+0.950%, 02/08/2021	300	300
Phillips 66		
3.700%, 04/06/2023	285	304
Pioneer Natural Resources		
0.750%, 01/15/2024	1,515	1,515
Saudi Arabian Oil		
1.250%, 11/24/2023 (A)	200	202
Saudi Arabian Oil MTN		
2.750%, 04/16/2022 (A)	1,580	1,621
Sunoco Logistics Partners Operations		
4.400%, 04/01/2021	625	627
Valero Energy		
2.700%, 04/15/2023	225	235
		<u>7,635</u>
<b>Financials — 20.7%</b>		
ABN AMRO Bank MTN		
0.803%, VAR ICE LIBOR USD 3 Month+0.570%, 08/27/2021 (A)	750	752
AIG Global Funding		
0.800%, 07/07/2023 (A)	315	318
American Express		
0.747%, VAR ICE LIBOR USD 3 Month+0.525%, 05/17/2021	450	450

**SCHEDULE OF INVESTMENTS**

January 31, 2021

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

Description	Face Amount (Thousands)	Market Value (\$ Thousands)	Description	Face Amount (Thousands)	Market Value (\$ Thousands)
<b>CORPORATE OBLIGATIONS (continued)</b>			<b>CORPORATE OBLIGATIONS (continued)</b>		
American Honda Finance MTN			Charles Schwab		
0.875%, 07/07/2023	\$ 300	\$ 303	0.533%, VAR ICE LIBOR USD 3		
Aon			Month+0.320%, 05/21/2021	\$ 360	\$ 360
2.200%, 11/15/2022	140	145	Citibank		
Assurant			2.844%, VAR ICE LIBOR USD 3		
1.501%, VAR ICE LIBOR USD 3			Month+0.596%, 05/20/2022	450	453
Month+1.250%, 03/26/2021	77	77	Citigroup		
Bank of America MTN			0.920%, VAR United States		
1.486%, VAR United States			Secured Overnight Financing		
Secured Overnight Financing			Rate+0.870%, 11/04/2022	1,720	1,728
Rate+1.460%, 05/19/2024	300	307	Citizens Bank		
0.901%, VAR ICE LIBOR USD 3			0.941%, VAR ICE LIBOR USD 3		
Month+0.650%, 06/25/2022	1,000	1,002	Month+0.720%, 02/14/2022	550	553
Bank of Montreal			Cooperatieve Rabobank UA		
0.418%, VAR United States			0.645%, VAR ICE LIBOR USD 3		
Secured Overnight Financing			Month+0.430%, 04/26/2021	750	751
Rate+0.350%, 12/08/2023	600	601	0.355%, VAR United States		
Bank of Montreal MTN			Secured Overnight Financing		
0.747%, VAR United States			Rate+0.300%, 01/12/2024	325	325
Secured Overnight Financing			Credit Suisse Group Funding Guernsey		
Rate+0.680%, 03/10/2023	1,340	1,354	2.513%, VAR ICE LIBOR USD 3		
Bank of Nova Scotia			Month+2.290%, 04/16/2021	1,000	1,005
0.865%, VAR ICE LIBOR USD 3			Credit Suisse NY		
Month+0.640%, 03/07/2022	375	377	0.501%, VAR United States		
0.616%, VAR United States			Secured Overnight Financing		
Secured Overnight Financing			Rate+0.450%, 02/04/2022	625	627
Rate+0.550%, 09/15/2023	1,545	1,556	0.441%, VAR United States		
Barclays Bank PLC			Secured Overnight Financing		
1.700%, 05/12/2022	225	229	Rate+0.390%, 02/02/2024	2,280	2,281
BBVA USA			DAE Funding LLC		
0.951%, VAR ICE LIBOR USD 3			5.250%, 11/15/2021 (A)	575	588
Month+0.730%, 06/11/2021	500	501	Danske Bank		
BPCE			5.000%, 01/12/2022 (A)	570	594
2.650%, 02/03/2021	450	450	3.001%, VAR ICE LIBOR USD 3		
BPCE MTN			Month+1.249%, 09/20/2022 (A)	525	532
3.000%, 05/22/2022 (A)	975	1,008	2.000%, 09/08/2021 (A)	400	404
Canadian Imperial Bank of Commerce			Deutsche Bank NY		
0.864%, VAR United States			4.250%, 02/04/2021	550	550
Secured Overnight Financing			European Investment Bank		
Rate+0.800%, 03/17/2023	500	506	0.358%, VAR United States		
0.529%, VAR ICE LIBOR USD 3			Secured Overnight Financing		
Month+0.315%, 02/02/2021	1,050	1,050	Rate+0.290%, 06/10/2022 (A)	2,050	2,054
0.466%, VAR United States			Fifth Third Bank MTN		
Secured Overnight Financing			1.800%, 01/30/2023	250	257
Rate+0.400%, 12/14/2023	2,210	2,216	Ford Motor Credit LLC		
Capital One			1.521%, VAR ICE LIBOR USD 3		
2.950%, 07/23/2021	825	834	Month+1.270%, 03/28/2022	350	348
2.150%, 09/06/2022	250	257	Goldman Sachs Group		
Capital One Bank USA			5.750%, 01/24/2022	2,875	3,027
2.014%, VAR United States			1.325%, VAR ICE LIBOR USD 3		
Secured Overnight Financing			Month+1.110%, 04/26/2022	750	752
Rate+0.616%, 01/27/2023	400	406			

Description	Face Amount (Thousands)	Market Value (\$ Thousands)
<b>CORPORATE OBLIGATIONS (continued)</b>		
0.627%, VAR United States Secured Overnight Financing Rate+0.538%, 11/17/2023	\$ 425	\$ 426
0.461%, VAR United States Secured Overnight Financing Rate+0.410%, 01/27/2023	575	575
HSBC Bank Canada 3.300%, 11/28/2021 (A)	500	512
0.950%, 05/14/2023 (A)	1,205	1,221
ING Groep 1.401%, VAR ICE LIBOR USD 3 Month+1.150%, 03/29/2022	400	405
Inter-American Development Bank 0.326%, VAR United States Secured Overnight Financing Rate+0.260%, 09/16/2022	2,455	2,460
Inter-American Development Bank MTN 0.441%, VAR ICE LIBOR USD 3 Month+0.200%, 07/15/2021	1,685	1,687
Intercontinental Exchange 0.867%, VAR ICE LIBOR USD 3 Month+0.650%, 06/15/2023	2,230	2,236
International Bank for Reconstruction & Development MTN 0.186%, VAR United States Secured Overnight Financing Rate+0.130%, 01/13/2023	410	410
Jackson National Life Global Funding 0.701%, VAR ICE LIBOR USD 3 Month+0.480%, 06/11/2021 (A)	1,000	1,002
KeyBank 0.865%, VAR ICE LIBOR USD 3 Month+0.660%, 02/01/2022	1,550	1,559
0.390%, VAR United States Secured Overnight Financing Rate+0.340%, 01/03/2024	575	576
Macquarie Bank MTN 0.441%, 12/16/2022 (A)	325	325
MassMutual Global Funding II MTN 0.850%, 06/09/2023 (A)	448	453
Metropolitan Life Global Funding I MTN 0.624%, VAR United States Secured Overnight Financing Rate+0.570%, 01/13/2023 (A)	550	554
Mizuho Financial Group 0.837%, VAR ICE LIBOR USD 3 Month+0.630%, 05/25/2024	775	778
Morgan Stanley MTN 4.875%, 11/01/2022	625	672
2.750%, 05/19/2022	1,145	1,181
1.624%, VAR ICE LIBOR USD 3 Month+1.400%, 04/21/2021	375	376

Description	Face Amount (Thousands)	Market Value (\$ Thousands)
<b>CORPORATE OBLIGATIONS (continued)</b>		
0.751%, VAR United States Secured Overnight Financing Rate+0.700%, 01/20/2023	\$ 775	\$ 778
MUFG Union Bank 0.825%, VAR ICE LIBOR USD 3 Month+0.600%, 03/07/2022	950	955
Nasdaq 0.445%, 12/21/2022	250	250
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
Nationwide Building Society 2.000%, 01/27/2023 (A)	375	386
0.550%, 01/22/2024 (A)	400	400
Nordea Bank Abp 1.000%, 06/09/2023 (A)	300	305
Pacific Life Global Funding II 0.500%, 09/23/2023 (A)	400	401
Penske Truck Leasing LP 3.650%, 07/29/2021 (A)	400	405
PNC Bank 1.743%, VAR ICE LIBOR USD 3 Month+0.000%, 02/24/2023	550	559
0.530%, VAR ICE LIBOR USD 3 Month+0.325%, 02/24/2023	1,600	1,603
Protective Life Global Funding 1.082%, 06/09/2023 (A)	255	259
Royal Bank of Canada MTN 0.682%, VAR ICE LIBOR USD 3 Month+0.470%, 04/29/2022	1,525	1,532
0.602%, VAR ICE LIBOR USD 3 Month+0.390%, 04/30/2021	580	581
0.501%, VAR United States Secured Overnight Financing Rate+0.450%, 10/26/2023	400	402
Santander UK PLC 2.100%, 01/13/2023	245	253
Standard Chartered PLC 2.744%, VAR ICE LIBOR USD 3 Month+1.200%, 09/10/2022 (A)	530	537
State Street 2.825%, VAR United States Secured Overnight Financing Rate+2.690%, 03/30/2023	660	679
Synchrony Bank 3.650%, 05/24/2021	575	579
Toronto-Dominion Bank 2.100%, 07/15/2022 (A)	1,100	1,129
Toronto-Dominion Bank MTN 0.531%, VAR United States Secured Overnight Financing Rate+0.480%, 01/27/2023	1,160	1,167

**SCHEDULE OF INVESTMENTS**

January 31, 2021

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

Description	Face Amount (Thousands)	Market Value (\$ Thousands)
<b>CORPORATE OBLIGATIONS (continued)</b>		
0.511%, VAR United States Secured Overnight Financing Rate+0.450%, 09/28/2023	\$ 400	\$ 403
0.250%, 01/06/2023	1,210	1,208
UBS		
1.750%, 04/21/2022 (A)	750	762
UniCredit MTN		
6.572%, 01/14/2022 (A)	350	368
USAA Capital		
1.500%, 05/01/2023 (A)	525	538
Volkswagen Group of America Finance LLC		
2.900%, 05/13/2022 (A)	450	464
1.154%, VAR ICE LIBOR USD 3 Month+0.940%, 11/12/2021 (A)	750	755
Wells Fargo		
2.500%, 03/04/2021	600	601
1.240%, VAR ICE LIBOR USD 3 Month+1.025%, 07/26/2021	1,000	1,005
		69,038
<b>Health Care — 3.2%</b>		
AbbVie		
2.150%, 11/19/2021	1,000	1,014
0.691%, VAR ICE LIBOR USD 3 Month+0.460%, 11/19/2021	1,245	1,249
Anthem		
3.125%, 05/15/2022	650	673
2.950%, 12/01/2022	575	600
Bayer US Finance II LLC		
3.500%, 06/25/2021 (A)	425	429
0.881%, VAR ICE LIBOR USD 3 Month+0.630%, 06/25/2021 (A)	825	827
Bristol Myers Squibb		
0.537%, 11/13/2023	425	426
3.250%, 02/20/2023	425	449
2.550%, 05/14/2021	870	876
Cigna		
3.050%, 11/30/2022	350	366
CVS Health		
2.125%, 06/01/2021	775	779
0.950%, VAR ICE LIBOR USD 3 Month+0.720%, 03/09/2021	1,650	1,651
OhioHealth		
1.119%, 11/15/2021	295	295
Royalty Pharma PLC		
0.750%, 09/02/2023 (A)	375	376
Stryker		
0.600%, 12/01/2023	230	230
Viatis		
1.125%, 06/22/2022 (A)	450	454
		10,694

Description	Face Amount (Thousands)	Market Value (\$ Thousands)
<b>CORPORATE OBLIGATIONS (continued)</b>		
<b>Industrials — 2.5%</b>		
AerCap Ireland Capital DAC		
4.500%, 05/15/2021	\$ 600	\$ 607
Aviation Capital Group LLC		
0.882%, VAR ICE LIBOR USD 3 Month+0.670%, 07/30/2021 (A)	570	569
Boeing		
4.508%, 05/01/2023	150	161
2.700%, 05/01/2022	325	333
2.300%, 08/01/2021	385	389
Cargill		
1.375%, 07/23/2023 (A)	300	308
Caterpillar Financial Services MTN		
0.505%, VAR ICE LIBOR USD 3 Month+0.280%, 09/07/2021	1,600	1,603
Equifax		
1.091%, VAR ICE LIBOR USD 3 Month+0.870%, 08/15/2021	460	461
Honeywell International		
0.483%, 08/19/2022	1,565	1,567
Otis Worldwide		
0.688%, VAR ICE LIBOR USD 3 Month+0.450%, 04/05/2023	1,995	1,996
PACCAR Financial MTN		
0.466%, VAR ICE LIBOR USD 3 Month+0.260%, 05/10/2021	150	150
Roper Technologies		
0.450%, 08/15/2022	150	150
		8,294
<b>Information Technology — 1.2%</b>		
Hewlett Packard Enterprise		
4.450%, 10/02/2023	250	274
0.958%, VAR ICE LIBOR USD 3 Month+0.720%, 10/05/2021	375	375
0.900%, VAR ICE LIBOR USD 3 Month+0.680%, 03/12/2021	775	776
Microchip Technology		
3.922%, 06/01/2021	805	814
0.972%, 02/15/2024 (A)	375	375
Micron Technology		
2.497%, 04/24/2023	545	569
NXP BV		
3.875%, 09/01/2022 (A)	364	382
Oracle		
2.500%, 05/15/2022	500	512
		4,077
<b>Materials — 0.2%</b>		
LYB International Finance III LLC		
1.238%, VAR ICE LIBOR USD 3 Month+1.000%, 10/01/2023	500	502

Description	Face Amount (Thousands)	Market Value (\$ Thousands)
<b>CORPORATE OBLIGATIONS (continued)</b>		
Nutrition & Biosciences 0.697%, 09/15/2022 (A)	\$ 215	\$ 215
		717
<b>Utilities — 3.0%</b>		
American Electric Power 0.685%, VAR ICE LIBOR USD 3 Month+0.480%, 11/01/2023	1,060	1,061
Consolidated Edison of New York 0.651%, VAR ICE LIBOR USD 3 Month+0.400%, 06/25/2021	1,730	1,733
Dominion Energy 2.450%, 01/15/2023 (A) 0.747%, VAR ICE LIBOR USD 3 Month+0.530%, 09/15/2023	550 1,445	571 1,448
	130	132
DTE Energy 0.550%, 11/01/2022	1,050	1,051
PPL Electric Utilities 0.501%, VAR ICE LIBOR USD 3 Month+0.250%, 09/28/2023	875	876
Puget Energy 6.000%, 09/01/2021	467	482
Southern California Edison 0.501%, VAR ICE LIBOR USD 3 Month+0.270%, 12/03/2021	1,485	1,486
Southern California Gas 0.570%, VAR ICE LIBOR USD 3 Month+0.350%, 09/14/2023	970	970
Virginia Electric and Power 3.450%, 09/01/2022	400	416
		10,226
Total Corporate Obligations (Cost \$122,702) (\$ Thousands)		123,292
<b>ASSET-BACKED SECURITIES — 31.7%</b>		
<b>Automotive — 18.7%</b>		
American Credit Acceptance Receivables Trust, Ser 2019-4, CI A 2.180%, 02/13/2023 (A)	76	76
American Credit Acceptance Receivables Trust, Ser 2020-1, CI A 1.890%, 04/13/2023 (A)	144	145
American Credit Acceptance Receivables Trust, Ser 2020-3, CI A 0.620%, 10/13/2023 (A)	300	300
American Credit Acceptance Receivables Trust, Ser 2020-4, CI A 0.530%, 03/13/2024 (A)	552	553

Description	Face Amount (Thousands)	Market Value (\$ Thousands)
<b>ASSET-BACKED SECURITIES (continued)</b>		
American Credit Acceptance Receivables Trust, Ser 2021-1, CI A 0.350%, 05/13/2024 (A)	\$ 770	\$ 770
American Credit Acceptance Receivables Trust, Ser 2021-1, CI B 0.610%, 03/13/2025 (A)	1,415	1,418
ARI Fleet Lease Trust, Ser 2020-A, CI A2 1.770%, 08/15/2028 (A)	513	518
Canadian Pacer Auto Receivables Trust, Ser 2020-1A, CI A2A 1.770%, 11/21/2022 (A)	357	359
CarMax Auto Owner Trust, Ser 2017-4, CI A4 2.330%, 05/15/2023	500	507
CarMax Auto Owner Trust, Ser 2019-2, CI A2A 2.690%, 07/15/2022	28	28
CarMax Auto Owner Trust, Ser 2020-1, CI A2 1.870%, 04/17/2023	325	327
CarMax Auto Owner Trust, Ser 2021-1, CI A2A 0.220%, 02/15/2024	695	695
Carvana Auto Receivables Trust, Ser 2019- 4A, CI A2 2.200%, 07/15/2022 (A)	15	15
Carvana Auto Receivables Trust, Ser 2020- P1, CI A2 0.280%, 11/08/2023	685	685
Chesapeake Funding II LLC, Ser 2017-2A, CI A1 1.990%, 05/15/2029 (A)	4	4
Chesapeake Funding II LLC, Ser 2017-3A, CI A1 1.910%, 08/15/2029 (A)	22	22
Chesapeake Funding II LLC, Ser 2017-3A, CI A2 0.467%, VAR ICE LIBOR USD 1 Month+0.340%, 08/15/2029 (A)	58	58
Chesapeake Funding II LLC, Ser 2017-4A, CI A1 2.120%, 11/15/2029 (A)	62	62
Chesapeake Funding II LLC, Ser 2017-4A, CI A2 0.437%, VAR ICE LIBOR USD 1 Month+0.310%, 11/15/2029 (A)	245	245
Chesapeake Funding II LLC, Ser 2018-1A, CI A1 3.040%, 04/15/2030 (A)	102	104
Chesapeake Funding II LLC, Ser 2018-2A, CI A1 3.230%, 08/15/2030 (A)	247	250

**SCHEDULE OF INVESTMENTS**

January 31, 2021

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

Description	Face Amount (Thousands)	Market Value (\$ Thousands)	Description	Face Amount (Thousands)	Market Value (\$ Thousands)
<b>ASSET-BACKED SECURITIES (continued)</b>			<b>ASSET-BACKED SECURITIES (continued)</b>		
Chesapeake Funding II LLC, Ser 2018-2A, CI A2 0.497%, VAR ICE LIBOR USD 1 Month+0.370%, 08/15/2030 (A)	\$ 463	\$ 463	DT Auto Owner Trust, Ser 2020-2A, CI A 1.140%, 01/16/2024 (A)	\$ 332	\$ 334
Chesapeake Funding II LLC, Ser 2018-3A, CI A1 3.390%, 01/15/2031 (A)	190	196	DT Auto Owner Trust, Ser 2020-2A, CI B 2.080%, 03/16/2026 (A)	680	695
Chesapeake Funding II LLC, Ser 2019-2A, CI A1 1.950%, 09/15/2031 (A)	688	700	DT Auto Owner Trust, Ser 2020-3A, CI A 0.540%, 04/15/2024 (A)	437	438
CPS Auto Receivables Trust, Ser 2019-D, CI A 2.170%, 12/15/2022 (A)	65	65	DT Auto Owner Trust, Ser 2020-3A, CI B 0.910%, 12/16/2024 (A)	915	921
CPS Auto Receivables Trust, Ser 2020-A, CI A 2.090%, 05/15/2023 (A)	150	151	DT Auto Owner Trust, Ser 2021-1A, CI A 0.350%, 01/15/2025 (A)	1,580	1,581
CPS Auto Receivables Trust, Ser 2020-C, CI A 0.630%, 03/15/2024 (A)	371	371	DT Auto Owner Trust, Ser 2021-1A, CI B 0.620%, 09/15/2025 (A)	260	260
CPS Auto Receivables Trust, Ser 2021-A, CI A 0.350%, 01/16/2024 (A)	1,140	1,140	Enterprise Fleet Financing LLC, Ser 2018-2, CI A2 3.140%, 02/20/2024 (A)	318	320
CPS Auto Receivables Trust, Ser 2021-A, CI B 0.610%, 02/18/2025 (A)	390	390	Enterprise Fleet Financing LLC, Ser 2019-1, CI A2 2.980%, 10/20/2024 (A)	406	412
Credit Acceptance Auto Loan Trust, Ser 2019-3A, CI A 2.380%, 11/15/2028 (A)	1,525	1,565	Enterprise Fleet Financing LLC, Ser 2019-2, CI A2 2.290%, 02/20/2025 (A)	378	385
Credit Acceptance Auto Loan Trust, Ser 2020-1A, CI A 2.010%, 02/15/2029 (A)	650	664	Enterprise Fleet Financing LLC, Ser 2019-3, CI A2 2.060%, 05/20/2025 (A)	668	678
Drive Auto Receivables Trust, Ser 2017-3, CI D 3.530%, 12/15/2023 (A)	360	365	Enterprise Fleet Financing LLC, Ser 2020-2, CI A1 0.240%, 10/20/2021 (A)	437	437
Drive Auto Receivables Trust, Ser 2019-4, CI A3 2.160%, 05/15/2023	217	217	Exeter Automobile Receivables Trust, Ser 2019-4A, CI A 2.180%, 01/17/2023 (A)	47	47
Drive Auto Receivables Trust, Ser 2019-4, CI B 2.230%, 01/16/2024	595	600	Exeter Automobile Receivables Trust, Ser 2019-4A, CI B 2.300%, 12/15/2023 (A)	775	781
Drive Auto Receivables Trust, Ser 2020-1, CI A3 2.020%, 11/15/2023	350	353	Exeter Automobile Receivables Trust, Ser 2020-1A, CI A 2.050%, 06/15/2023 (A)	90	91
Drive Auto Receivables Trust, Ser 2020-2, CI A2A 0.850%, 07/17/2023	157	157	Exeter Automobile Receivables Trust, Ser 2020-3A, CI A2 0.460%, 10/17/2022	546	546
DT Auto Owner Trust, Ser 2019-3A, CI A 2.550%, 08/15/2022 (A)	22	21	Exeter Automobile Receivables Trust, Ser 2021-1A, CI A3 0.340%, 03/15/2024	570	570
DT Auto Owner Trust, Ser 2019-4A, CI A 2.170%, 05/15/2023 (A)	124	125	Exeter Automobile Receivables Trust, Ser 2021-1A, CI B 0.500%, 02/18/2025	695	694
DT Auto Owner Trust, Ser 2019-4A, CI B 2.360%, 01/16/2024 (A)	1,425	1,444	First Investors Auto Owner Trust, Ser 2019-1A, CI A 2.890%, 03/15/2024 (A)	72	73
DT Auto Owner Trust, Ser 2020-1A, CI A 1.940%, 09/15/2023 (A)	118	119	First Investors Auto Owner Trust, Ser 2019-2A, CI A 2.210%, 09/16/2024 (A)	238	241

Description	Face Amount (Thousands)	Market Value (\$ Thousands)
<b>ASSET-BACKED SECURITIES (continued)</b>		
First Investors Auto Owner Trust, Ser 2021-1A, CI A 0.450%, 03/16/2026 (A)	\$ 1,270	\$ 1,271
Flagship Credit Auto Trust, Ser 2018-3, CI A 3.070%, 02/15/2023 (A)	27	27
Flagship Credit Auto Trust, Ser 2018-4, CI A 3.410%, 05/15/2023 (A)	85	85
Flagship Credit Auto Trust, Ser 2019-1, CI A 3.110%, 08/15/2023 (A)	108	109
Flagship Credit Auto Trust, Ser 2019-2, CI A 2.830%, 10/16/2023 (A)	248	251
Flagship Credit Auto Trust, Ser 2019-3, CI A 2.330%, 02/15/2024 (A)	283	286
Flagship Credit Auto Trust, Ser 2019-4, CI A 2.170%, 06/17/2024 (A)	277	280
Flagship Credit Auto Trust, Ser 2020-1, CI A 1.900%, 08/15/2024 (A)	332	336
Flagship Credit Auto Trust, Ser 2020-3, CI A 0.700%, 04/15/2025 (A)	144	144
Flagship Credit Auto Trust, Ser 2020-4, CI A 0.530%, 04/15/2025 (A)	895	897
Ford Credit Auto Lease Trust, Ser 2018-B, CI A4 3.300%, 02/15/2022	304	305
Ford Credit Auto Lease Trust, Ser 2020-A, CI A2 1.800%, 07/15/2022	231	232
Ford Credit Auto Lease Trust, Ser 2020-A, CI A3 1.850%, 03/15/2023	800	810
Ford Credit Auto Lease Trust, Ser 2021-A, CI A2 0.190%, 07/15/2023	680	680
Ford Credit Auto Owner Trust, Ser 2016-1, CI A 2.310%, 08/15/2027 (A)	1,150	1,151
Foursight Capital Automobile Receivables Trust, Ser 2020-1, CI A2 1.970%, 09/15/2023 (A)	264	266
Foursight Capital Automobile Receivables Trust, Ser 2021-1, CI A2 0.400%, 08/15/2024 (A)	700	700
GLS Auto Receivables Issuer Trust, Ser 2019-1A, CI A 3.370%, 01/17/2023 (A)	16	16
GLS Auto Receivables Issuer Trust, Ser 2019-2A, CI A 3.060%, 04/17/2023 (A)	90	91
GLS Auto Receivables Issuer Trust, Ser 2019-3A, CI A 2.580%, 07/17/2023 (A)	141	142

Description	Face Amount (Thousands)	Market Value (\$ Thousands)
<b>ASSET-BACKED SECURITIES (continued)</b>		
GLS Auto Receivables Issuer Trust, Ser 2019-4A, CI A 2.470%, 11/15/2023 (A)	\$ 163	\$ 165
GLS Auto Receivables Issuer Trust, Ser 2020-1A, CI A 2.170%, 02/15/2024 (A)	224	227
GLS Auto Receivables Issuer Trust, Ser 2020-3A, CI A 0.690%, 10/16/2023 (A)	221	222
GLS Auto Receivables Issuer Trust, Ser 2020-4A, CI A 0.520%, 02/15/2024 (A)	520	520
GLS Auto Receivables Trust, Ser 2018-1A, CI A 2.820%, 07/15/2022 (A)	3	3
GM Financial Automobile Leasing Trust, Ser 2019-3, CI A3 2.030%, 06/20/2022	475	478
GM Financial Automobile Leasing Trust, Ser 2020-3, CI A1 0.178%, 10/20/2021	227	227
GM Financial Consumer Automobile Receivables Trust, Ser 2018-4, CI A3 3.210%, 10/16/2023	371	378
Harley-Davidson Motorcycle Trust, Ser 2020-A, CI A2A 1.830%, 01/17/2023	332	333
Hertz Fleet Lease Funding, Ser 2019-1, CI A1 0.619%, VAR ICE LIBOR USD 1 Month+0.470%, 01/10/2033 (A)	548	548
Hertz Fleet Lease Funding, Ser 2019-1, CI A2 2.700%, 01/10/2033 (A)	396	401
Hyundai Auto Receivables Trust, Ser 2020-A, CI A2 1.510%, 04/17/2023	501	504
JPMorgan Chase Bank, Ser 2020-1, CI B 0.991%, 01/25/2028 (A)	816	819
JPMorgan Chase Bank, Ser 2020-2, CI B 0.840%, 02/25/2028 (A)	1,500	1,503
Mercedes-Benz Auto Lease Trust, Ser 2020-A, CI A2 1.820%, 03/15/2022	93	93
Mercedes-Benz Auto Lease Trust, Ser 2020-B, CI A3 0.400%, 11/15/2023	1,090	1,093
Mercedes-Benz Auto Lease Trust, Ser 2021-A, CI A2 0.180%, 03/15/2023	850	850
Mercedes-Benz Master Owner Trust, Ser 2019-AA, CI A 0.477%, VAR ICE LIBOR USD 1 Month+0.350%, 05/15/2023 (A)	955	956

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

Description	Face Amount (Thousands)	Market Value (\$ Thousands)	Description	Face Amount (Thousands)	Market Value (\$ Thousands)
<b>ASSET-BACKED SECURITIES (continued)</b>			<b>ASSET-BACKED SECURITIES (continued)</b>		
NextGear Floorplan Master Owner Trust, Ser 2020-1A, CI A1 0.927%, VAR ICE LIBOR USD 1 Month+0.800%, 02/15/2025 (A)	\$ 1,135	\$ 1,144	United Auto Credit Securitization Trust, Ser 2020-1, CI A 0.850%, 05/10/2022 (A)	\$ 105	\$ 105
Nissan Auto Lease Trust, Ser 2019-B, CI A2A 2.270%, 10/15/2021	14	14	Volkswagen Auto Loan Enhanced Trust, Ser 2020-1, CI A2A 0.930%, 12/20/2022	679	681
Prestige Auto Receivables Trust, Ser 2020-1A, CI A2 0.520%, 02/15/2024 (A)	835	836	Westlake Automobile Receivables Trust, Ser 2017-2A, CI D 3.280%, 12/15/2022 (A)	379	380
Santander Consumer Auto Receivables Trust, Ser 2020-AA, CI A 1.370%, 10/15/2024 (A)	150	151	Westlake Automobile Receivables Trust, Ser 2019-2A, CI A2B 0.597%, VAR ICE LIBOR USD 1 Month+0.470%, 02/15/2023 (A)	45	45
Santander Drive Auto Receivables Trust, Ser 2020-2, CI C 1.460%, 09/15/2025	100	102	Westlake Automobile Receivables Trust, Ser 2019-3A, CI A2 2.150%, 02/15/2023 (A)	226	227
Santander Drive Auto Receivables Trust, Ser 2020-3, CI A2 0.460%, 09/15/2023	387	387	Westlake Automobile Receivables Trust, Ser 2019-3A, CI B 2.410%, 10/15/2024 (A)	1,389	1,409
Santander Drive Auto Receivables Trust, Ser 2020-3, CI A3 0.520%, 07/15/2024	1,275	1,278	Westlake Automobile Receivables Trust, Ser 2020-2A, CI A2A 0.930%, 02/15/2024 (A)	975	978
Santander Drive Auto Receivables Trust, Ser 2020-4, CI C 1.010%, 01/15/2026	275	278	Westlake Automobile Receivables Trust, Ser 2020-3A, CI A2 0.560%, 05/15/2024 (A)	3,045	3,052
Santander Retail Auto Lease Trust, Ser 2019-A, CI A2 2.720%, 01/20/2022 (A)	40	40	Wheels SPV 2 LLC, Ser 2020-1A, CI A2 0.510%, 08/20/2029 (A)	280	281
Santander Retail Auto Lease Trust, Ser 2019-C, CI A2A 1.890%, 09/20/2022 (A)	446	449	World Omni Auto Receivables Trust, Ser 2020-B, CI A2A 0.550%, 07/17/2023	1,820	1,823
Santander Retail Auto Lease Trust, Ser 2020-B, CI A2 0.420%, 11/20/2023 (A)	525	526	World Omni Select Auto Trust, Ser 2018-1A, CI B 3.680%, 07/15/2023 (A)	320	322
Securitized Term Auto Receivables Trust, Ser 2019-1A, CI A3 2.986%, 02/27/2023 (A)	310	313	World Omni Select Auto Trust, Ser 2019-A, CI A2A 2.060%, 08/15/2023	159	160
Tesla Auto Lease Trust, Ser 2018-B, CI A 3.710%, 08/20/2021 (A)	379	382			<u>62,356</u>
Tesla Auto Lease Trust, Ser 2019-A, CI A2 2.130%, 04/20/2022 (A)	982	991	<b>Credit Card — 0.7%</b>		
Tesla Auto Lease Trust, Ser 2020-A, CI A2 0.550%, 05/22/2023 (A)	566	567	Capital One Multi-Asset Execution Trust, Ser 2019-A2, CI A2 1.720%, 08/15/2024	136	139
Tidewater Auto Receivables Trust, Ser 2020-AA, CI A2 1.390%, 08/15/2024 (A)	735	740	Master Credit Card Trust II, Ser 2019-2A, CI A 0.520%, VAR ICE LIBOR USD 1 Month+0.390%, 01/21/2023 (A)	490	491
Tidewater Auto Receivables Trust, Ser 2020-AA, CI B 1.610%, 03/17/2025 (A)	1,290	1,308	Synchrony Card Funding LLC, Ser 2019-A1, CI A 2.950%, 03/15/2025	670	691
Toyota Auto Receivables Owner Trust, Ser 2020-B, CI A2 1.380%, 12/15/2022	236	237	Synchrony Credit Card Master Note Trust, Ser 2018-1, CI A 2.970%, 03/15/2024	265	266

Description	Face Amount (Thousands)	Market Value (\$ Thousands)
<b>ASSET-BACKED SECURITIES (continued)</b>		
Trillium Credit Card Trust II, Ser 2020-1A, CI A 0.495%, VAR ICE LIBOR USD 1 Month+0.370%, 12/26/2024 (A)	\$ 700	\$ 702 <u>2,289</u>
<b>Miscellaneous Business Services — 12.3%</b>		
Accredited Mortgage Loan Trust, Ser 2004- 4, CI A1A 0.810%, VAR ICE LIBOR USD 1 Month+0.680%, 01/25/2035	56	56
Affirm Asset Securitization Trust, Ser 2020- Z1, CI A 3.460%, 10/15/2024 (A)	170	173
Affirm Asset Securitization Trust, Ser 2020- Z2, CI A 1.900%, 01/15/2025 (A)	439	441
Ajax Mortgage Loan Trust, Ser 2017-B, CI A 3.163%, 09/25/2056 (A)(B)	307	309
Ally Master Owner Trust, Ser 2018-2, CI A 3.290%, 05/15/2023	1,100	1,110
ALM XVII, Ser 2018-17A, CI A1AR 1.171%, VAR ICE LIBOR USD 3 Month+0.930%, 01/15/2028 (A)	616	615
Apidos CLO XII, Ser 2018-12A, CI AR 1.321%, VAR ICE LIBOR USD 3 Month+1.080%, 04/15/2031 (A)	600	601
Avant Loans Funding Trust, Ser 2019-B, CI A 2.720%, 10/15/2026 (A)	97	97
Barings CLO, Ser 2018-3A, CI A1 1.174%, VAR ICE LIBOR USD 3 Month+0.950%, 07/20/2029 (A)	372	372
Bayview Opportunity Master Fund IVb Trust, Ser 2017-RT6, CI A 3.500%, 10/28/2057 (A)(B)	222	228
Carbone CLO, Ser 2017-1A, CI A1 1.363%, VAR ICE LIBOR USD 3 Month+1.140%, 01/20/2031 (A)	250	250
Carlyle Global Market Strategies, Ser 2018- 1A, CI A1R2 1.193%, VAR ICE LIBOR USD 3 Month+0.970%, 04/17/2031 (A)	648	647
CIFC Funding, Ser 2017-1A, CI ARR 1.332%, VAR ICE LIBOR USD 3 Month+1.110%, 01/22/2031 (A)	325	325
CIFC Funding, Ser 2018-3A, CI AR 1.093%, VAR ICE LIBOR USD 3 Month+0.870%, 04/19/2029 (A)	375	375
Cloud Pass-Through Trust, Ser 2019-1A, CI CLOU 3.554%, 12/05/2022 (A)(B)	268	271
CNH Equipment Trust, Ser 2019-A, CI A3 3.010%, 04/15/2024	184	188

Description	Face Amount (Thousands)	Market Value (\$ Thousands)
<b>ASSET-BACKED SECURITIES (continued)</b>		
CNH Equipment Trust, Ser 2019-C, CI A2 1.990%, 03/15/2023	\$ 796	\$ 800
CNH Equipment Trust, Ser 2020-A, CI A2 1.080%, 07/17/2023	497	498
Cole Park CLO, Ser 2018-1A, CI AR 1.274%, VAR ICE LIBOR USD 3 Month+1.050%, 10/20/2028 (A)	649	648
Columbia Cent CLO 27, Ser 2018-27A, CI A1 1.368%, VAR ICE LIBOR USD 3 Month+1.150%, 10/25/2028 (A)	478	478
Conn's Receivables Funding LLC, Ser 2020- A, CI A 1.710%, 06/16/2025 (A)	416	417
Consumer Loan Underlying Bond CLUB Credit Trust, Ser 2020-P1, CI A 2.260%, 03/15/2028 (A)	342	344
Crossroads Asset Trust, Ser 2021-A, CI A2 0.820%, 03/20/2024 (A)	360	360
DLL LLC, Ser 2019-MT3, CI A2 2.130%, 01/20/2022 (A)	256	257
Ford Credit Floorplan Master Owner Trust, Ser 2018-3, CI A1 3.520%, 10/15/2023	390	399
Home Partners of America Trust, Ser 2017- 1, CI B 1.479%, VAR ICE LIBOR USD 1 Month+1.350%, 07/17/2034 (A)	625	626
HPEFS Equipment Trust, Ser 2019-1A, CI A2 2.190%, 09/20/2029 (A)	369	371
HPEFS Equipment Trust, Ser 2020-1A, CI A2 1.730%, 02/20/2030 (A)	244	245
HPEFS Equipment Trust, Ser 2020-2A, CI A2 0.650%, 07/22/2030 (A)	1,550	1,553
John Deere Owner Trust, Ser 2019-B, CI A2 2.280%, 05/16/2022	100	100
KKR CLO 11, Ser 2017-11, CI AR 1.421%, VAR ICE LIBOR USD 3 Month+1.180%, 01/15/2031 (A)	325	325
KKR CLO 21, Ser 2018-21, CI A 1.241%, VAR ICE LIBOR USD 3 Month+1.000%, 04/15/2031 (A)	465	464
Kubota Credit Owner Trust, Ser 2020-2A, CI A2 0.410%, 06/15/2023 (A)	300	300
LCM XXIII, Ser 2020-23A, CI A1R 1.294%, VAR ICE LIBOR USD 3 Month+1.070%, 10/20/2029 (A)	545	545
Magnetite VII, Ser 2018-7A, CI A1R2 1.041%, VAR ICE LIBOR USD 3 Month+0.800%, 01/15/2028 (A)	800	796
Magnetite VIII, Ser 2018-8A, CI AR2 1.221%, VAR ICE LIBOR USD 3 Month+0.980%, 04/15/2031 (A)	685	685

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

Description	Face Amount (Thousands)	Market Value (\$ Thousands)	Description	Face Amount (Thousands)	Market Value (\$ Thousands)
<b>ASSET-BACKED SECURITIES (continued)</b>			<b>ASSET-BACKED SECURITIES (continued)</b>		
Marlette Funding Trust, Ser 2018-4A, CI A 3.710%, 12/15/2028 (A)	\$ 22	\$ 22	Navient Private Education Refi Loan Trust, Ser 2021-A, CI A 0.840%, 05/15/2069 (A)	\$ 400	\$ 401
Marlette Funding Trust, Ser 2019-1A, CI A 3.440%, 04/16/2029 (A)	180	181	Navient Student Loan Trust, Ser 2018-1A, CI A2 0.480%, VAR ICE LIBOR USD 1 Month+0.350%, 03/25/2067 (A)	329	328
Marlette Funding Trust, Ser 2019-2A, CI A 3.130%, 07/16/2029 (A)	374	377	Navient Student Loan Trust, Ser 2019-2A, CI A1 0.400%, VAR ICE LIBOR USD 1 Month+0.270%, 02/27/2068 (A)	124	124
Marlette Funding Trust, Ser 2019-3A, CI A 2.690%, 09/17/2029 (A)	156	157	Navistar Financial Dealer Note Master Owner Trust II, Ser 2019-1, CI A 0.770%, VAR ICE LIBOR USD 1 Month+0.640%, 05/25/2024 (A)	1,100	1,102
Marlette Funding Trust, Ser 2019-4A, CI A 2.390%, 12/17/2029 (A)	270	272	New Residential Mortgage LLC, Ser 2018- FNT1, CI A 3.610%, 05/25/2023 (A)	352	353
Marlette Funding Trust, Ser 2020-1A, CI A 2.240%, 03/15/2030 (A)	730	734	New Residential Mortgage LLC, Ser 2018- FNT2, CI A 3.790%, 07/25/2054 (A)	208	208
Marlette Funding Trust, Ser 2020-2A, CI A 1.020%, 09/16/2030 (A)	210	211	NextGear Floorplan Master Owner Trust, Ser 2019-1A, CI A1 0.777%, VAR ICE LIBOR USD 1 Month+0.650%, 02/15/2024 (A)	770	773
Metlife Securitization Trust, Ser 2017-1A, CI A 3.000%, 04/25/2055 (A)(B)	115	120	Nissan Master Owner Trust Receivables, Ser 2019-A, CI A 0.687%, VAR ICE LIBOR USD 1 Month+0.560%, 02/15/2024	580	583
Mill City Mortgage Loan Trust, Ser 2015-2, CI A2 3.000%, 09/25/2057 (A)(B)	99	100	NYCTL Trust, Ser 2018-A, CI A 3.220%, 11/10/2031 (A)	139	141
Mill City Mortgage Loan Trust, Ser 2017-3, CI A1 2.750%, 01/25/2061 (A)(B)	241	247	NYCTL Trust, Ser 2019-A, CI A 2.190%, 11/10/2032 (A)	243	246
Mill City Mortgage Loan Trust, Ser 2018-1, CI A1 3.250%, 05/25/2062 (A)(B)	129	133	Onemain Financial Issuance Trust, Ser 2018-1A, CI A 3.300%, 03/14/2029 (A)	265	267
MMAF Equipment Finance LLC, Ser 2019-A, CI A2 2.840%, 01/10/2022 (A)	94	94	OneMain Financial Issuance Trust, Ser 2019-1A, CI A 3.480%, 02/14/2031 (A)	550	555
MMAF Equipment Finance LLC, Ser 2019-B, CI A2 2.070%, 10/12/2022 (A)	177	179	OZLM VII, Ser 2018-7RA, CI A1R 1.233%, VAR ICE LIBOR USD 3 Month+1.010%, 07/17/2029 (A)	563	562
MMAF Equipment Finance LLC, Ser 2020- BA, CI A2 0.380%, 08/14/2023 (A)	645	646	OZLM XII, Ser 2018-12A, CI A1R 1.255%, VAR ICE LIBOR USD 3 Month+1.050%, 04/30/2027 (A)	340	339
Nationstar HECM Loan Trust, Ser 2019-1A, CI A 2.651%, 06/25/2029 (A)(B)	63	63	PFS Financing, Ser 2020-B, CI A 1.210%, 06/15/2024 (A)	360	364
Nationstar HECM Loan Trust, Ser 2019-2A, CI A 2.272%, 11/25/2029 (A)(B)	162	162	PFS Financing, Ser 2020-F, CI A 0.930%, 08/15/2024 (A)	1,375	1,384
Navient Private Education Refi Loan Trust, Ser 2020-BA, CI A1 1.800%, 01/15/2069 (A)	554	556	Regional Management Issuance Trust, Ser 2019-1, CI A 3.050%, 11/15/2028 (A)	115	117
Navient Private Education Refi Loan Trust, Ser 2020-CA, CI A1 0.877%, VAR ICE LIBOR USD 1 Month+0.750%, 11/15/2068 (A)	804	806			
Navient Private Education Refi Loan Trust, Ser 2020-DA, CI A 1.690%, 05/15/2069 (A)	1,082	1,105			

Description	Face Amount (Thousands)	Market Value (\$ Thousands)	Description	Face Amount (Thousands)	Market Value (\$ Thousands)
<b>ASSET-BACKED SECURITIES (continued)</b>			<b>ASSET-BACKED SECURITIES (continued)</b>		
SCF Equipment Leasing LLC, Ser 2020-1A, CI A2 0.680%, 10/20/2025 (A)	\$ 540	\$ 541	Towd Point Mortgage Trust, Ser 2016-4, CI A1 2.250%, 07/25/2056 (A)(B)	\$ 116	\$ 117
Shackleton, Ser 2018-6RA, CI A 1.243%, VAR ICE LIBOR USD 3 Month+1.020%, 07/17/2028 (A)	481	480	Towd Point Mortgage Trust, Ser 2017-1, CI A1 2.750%, 10/25/2056 (A)(B)	635	647
SLM Student Loan Trust, Ser 2007-6, CI A4 0.598%, VAR ICE LIBOR USD 3 Month+0.380%, 10/25/2024	172	172	Towd Point Mortgage Trust, Ser 2017-2, CI A1 2.750%, 04/25/2057 (A)(B)	549	559
SMB Private Education Loan Trust, Ser 2020-A, CI A1 0.427%, VAR ICE LIBOR USD 1 Month+0.300%, 03/15/2027 (A)	498	498	Towd Point Mortgage Trust, Ser 2017-4, CI A1 2.750%, 06/25/2057 (A)(B)	343	354
SoFi Consumer Loan Program, Ser 2017-1, CI B 4.730%, 01/26/2026 (A)(B)	348	353	Towd Point Mortgage Trust, Ser 2017-5, CI A1 0.730%, VAR ICE LIBOR USD 1 Month+0.600%, 02/25/2057 (A)	373	373
SoFi Consumer Loan Program, Ser 2019-1, CI A 3.240%, 02/25/2028 (A)	214	216	Towd Point Mortgage Trust, Ser 2017-6, CI A1 2.750%, 10/25/2057 (A)(B)	141	145
SoFi Consumer Loan Program, Ser 2019-2, CI A 3.010%, 04/25/2028 (A)	156	158	Towd Point Mortgage Trust, Ser 2018-1, CI A1 3.000%, 01/25/2058 (A)(B)	98	101
SoFi Consumer Loan Program, Ser 2019-3, CI A 2.900%, 05/25/2028 (A)	423	427	Transportation Finance Equipment Trust, Ser 2019-1, CI A2 1.900%, 01/24/2022 (A)	911	915
SoFi Consumer Loan Program, Ser 2019-4, CI A 2.450%, 08/25/2028 (A)	736	744	Treman Park CLO, Ser 2018-1A, CI ARR 1.294%, VAR ICE LIBOR USD 3 Month+1.070%, 10/20/2028 (A)	504	503
SoFi Consumer Loan Program, Ser 2020-1, CI A 2.020%, 01/25/2029 (A)	531	537	Tryon Park CLO, Ser 2018-1A, CI A1SR 1.131%, VAR ICE LIBOR USD 3 Month+0.890%, 04/15/2029 (A)	660	659
SoFi Professional Loan Program, Ser 2020- A, CI A1FX 2.060%, 05/15/2046 (A)	720	725	Verizon Owner Trust, Ser 2020-B, CI A 0.470%, 02/20/2025	545	548
Symphony CLO XIV, Ser 2019-14A, CI AR 1.184%, VAR ICE LIBOR USD 3 Month+0.950%, 07/14/2026 (A)	517	517	Voya CLO, Ser 2017-3A, CI A1R 0.938%, VAR ICE LIBOR USD 3 Month+0.720%, 07/25/2026 (A)	72	71
Towd Point Mortgage Trust, Ser 2015-2, CI 2A11 3.000%, 11/25/2057 (A)(B)	9	9	Z Capital Credit Partners CLO, Ser 2018-1A, CI A1R 1.173%, VAR ICE LIBOR USD 3 Month+0.950%, 07/16/2027 (A)	265	264
Towd Point Mortgage Trust, Ser 2015-4, CI A1B 2.750%, 04/25/2055 (A)(B)	10	10			41,160
Towd Point Mortgage Trust, Ser 2015-5, CI A1B 2.750%, 05/25/2055 (A)(B)	17	17	Total Asset-Backed Securities (Cost \$105,416) (\$ Thousands)		105,805
Towd Point Mortgage Trust, Ser 2016-1, CI A1B 2.750%, 02/25/2055 (A)(B)	158	159	<b>MORTGAGE-BACKED SECURITIES — 12.8%</b>		
Towd Point Mortgage Trust, Ser 2016-3, CI A1 2.250%, 04/25/2056 (A)(B)	60	60	<b>Agency Mortgage-Backed Obligations — 3.1%</b>		
			FHLMC 2.731%, VAR US Treas Yield Curve Rate T Note Const Mat 1 Yr+2.022%, 02/01/2030	10	10

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

Description	Face Amount (Thousands)	Market Value (\$ Thousands)	Description	Face Amount (Thousands)	Market Value (\$ Thousands)
<b>MORTGAGE-BACKED SECURITIES (continued)</b>			<b>MORTGAGE-BACKED SECURITIES (continued)</b>		
2.160%, VAR US Treas Yield Curve Rate T Note Const Mat 1 Yr+1.901%, 02/01/2022	\$ 1	\$ 1	2.770%, VAR ICE LIBOR USD 6 Month+1.772%, 09/01/2024	\$ 4	\$ 4
FHLMC Multifamily Structured Pass-Through Certificates, Ser K016, CI A2 2.968%, 10/25/2021	409	414	2.470%, VAR US Treas Yield Curve Rate T Note Const Mat 1 Yr+2.084%, 05/01/2028	1	1
FHLMC Multifamily Structured Pass-Through Certificates, Ser K020, CI A1 1.573%, 01/25/2022	20	20	FNMA REMIC, Ser 1993-58, CI H 5.500%, 04/25/2023	1	1
FHLMC Multifamily Structured Pass-Through Certificates, Ser K037, CI A1 2.592%, 04/25/2023	825	845	FNMA REMIC, Ser 2001-33, CI FA 0.580%, VAR ICE LIBOR USD 1 Month+0.450%, 07/25/2031	4	4
FHLMC Multifamily Structured Pass-Through Certificates, Ser K721, CI A2 3.090%, 08/25/2022 (B)	880	908	FNMA REMIC, Ser 2002-64, CI FG 0.379%, VAR ICE LIBOR USD 1 Month+0.250%, 10/18/2032	1	1
FHLMC REMIC, Ser 2011-3896, CI PA 4.000%, 03/15/2040	48	49	FNMA REMIC, Ser 2011-18, CI LA 4.000%, 08/25/2039	49	50
FHLMC REMIC, Ser 2011-3903, CI OC 2.250%, 03/15/2041	65	66	FNMA REMIC, Ser 2011-87, CI JA 3.000%, 06/25/2040	281	285
FHLMC REMIC, Ser 2013-4159, CI LA 3.500%, 02/15/2040	193	197	FNMA REMIC, Ser 2012-137, CI UE 1.750%, 09/25/2041	285	291
FHLMC REMIC, Ser 2013-4206, CI CA 3.000%, 05/15/2037	99	99	FNMA REMIC, Ser 2012-6, CI E 3.000%, 05/25/2037	305	307
FHLMC REMIC, Ser 2013-4272, CI YG 2.000%, 11/15/2026	41	42	FNMA REMIC, Ser 2013-100, CI CA 4.000%, 03/25/2039	43	43
FHLMC REMIC, Ser 2014-4297, CI CA 3.000%, 12/15/2030	340	347	FNMA REMIC, Ser 2013-53, CI CL 3.000%, 06/25/2037	54	54
FHLMC REMIC, Ser 2014-4323, CI GA 3.000%, 06/15/2040	79	79	FNMA REMIC, Ser 2013-97, CI KA 3.000%, 11/25/2031	66	69
FHLMC REMIC, Ser 2014-4323, CI CA 4.000%, 03/15/2040	54	55	FNMA REMIC, Ser 2015-46, CI BA 3.000%, 05/25/2041	274	278
FHLMC REMIC, Ser 2014-4379, CI CB 2.250%, 04/15/2033	571	588	FNMA, Ser 2012-M4, CI 1A2 2.976%, 04/25/2022 (B)	150	152
FHLMC REMIC, Ser 2014-4385, CI Q 3.000%, 07/15/2039	441	446	FNMA, Ser 2012-M9, CI A2 2.482%, 04/25/2022	151	153
FHLMC REMIC, Ser 2014-4387, CI DA 3.000%, 01/15/2032	351	361	FNMA, Ser 2017-M13, CI FA 0.552%, VAR ICE LIBOR USD 1 Month+0.400%, 10/25/2024	89	89
FHLMC REMIC, Ser 2014-4390, CI NC 3.000%, 05/15/2039	189	191	GNMA, Ser 2010-151, CI KA 3.000%, 09/16/2039	59	60
FNMA			GNMA, Ser 2013-124, CI CP 2.500%, 06/20/2041	71	71
6.000%, 01/01/2027	8	8	GNMA, Ser 2013-190, CI GA 2.500%, 11/20/2038	665	677
5.500%, 12/01/2023 to 12/01/2024	123	126	GNMA, Ser 2015-119, CI TG 1.800%, 05/20/2041	751	759
5.000%, 02/01/2023 to 03/01/2025	15	16	GNMA, Ser 2015-56, CI LB 1.500%, 04/16/2040	614	620
3.720%, VAR US Treas Yield Curve Rate T Note Const Mat 1 Yr+2.120%, 11/01/2025	1	1			
3.715%, VAR US Treas Yield Curve Rate T Note Const Mat 1 Yr+2.215%, 01/01/2029	4	4			
3.500%, 08/01/2032	667	715			
3.000%, 12/01/2030	767	812			
2.871%, VAR ICE LIBOR USD 6 Month+1.814%, 09/01/2024	8	8			

Description	Face Amount (Thousands)	Market Value (\$ Thousands)
<b>MORTGAGE-BACKED SECURITIES (continued)</b>		
Mortgage-Linked Amortizing Notes, Ser 2012-1, CI A10 2.060%, 01/15/2022	\$ 138	\$ 140
		10,517
<b>Non-Agency Mortgage-Backed Obligations — 9.7%</b>		
Angel Oak Mortgage Trust I LLC, Ser 2019- 2, CI A1 3.628%, 03/25/2049 (A)(B)	414	424
Angel Oak Mortgage Trust I LLC, Ser 2019-4, CI A1 2.993%, 07/26/2049 (A)(B)	301	304
Angel Oak Mortgage Trust LLC, Ser 2018-3, CI A1 3.649%, 09/25/2048 (A)(B)	108	110
Angel Oak Mortgage Trust LLC, Ser 2019-1, CI A1 3.920%, 11/25/2048 (A)(B)	274	280
Angel Oak Mortgage Trust LLC, Ser 2020-1, CI A1 2.466%, 12/25/2059 (A)(B)	127	128
Angel Oak Mortgage Trust LLC, Ser 2020-2, CI A1A 2.531%, 01/26/2065 (A)(B)	452	461
Angel Oak Mortgage Trust LLC, Ser 2020-3, CI A1 1.691%, 04/25/2065 (A)(B)	618	625
Angel Oak Mortgage Trust LLC, Ser 2020-4, CI A1 1.469%, 06/25/2065 (A)(B)	384	386
Angel Oak Mortgage Trust LLC, Ser 2020- R1, CI A1 0.990%, 04/25/2053 (A)(B)	319	321
Arroyo Mortgage Trust, Ser 2019-3, CI A1 2.962%, 10/25/2048 (A)(B)	288	298
Banc of America Commercial Mortgage Trust, Ser 2016-UB10, CI A2 2.723%, 07/15/2049	325	329
Banc of America Mortgage Securities, Ser 2005-F, CI 2A2 3.121%, 07/25/2035 (B)	48	48
Banc of America Mortgage Securities, Ser 2005-J, CI 2A1 2.624%, 11/25/2035 (B)	6	6
BBCMS Mortgage Trust, Ser 2020-C8, CI A1 0.601%, 10/15/2053	520	522
Bear Stearns ARM Trust, Ser 2005-3, CI 2A1 3.451%, 06/25/2035 (B)	25	25
Bear Stearns ARM Trust, Ser 2005-6, CI 3A1 2.987%, 08/25/2035 (B)	56	57
BRAVO Residential Funding Trust, Ser 2020- NOM1, CI A1 1.449%, 05/25/2060 (A)(B)	392	394

Description	Face Amount (Thousands)	Market Value (\$ Thousands)
<b>MORTGAGE-BACKED SECURITIES (continued)</b>		
Bunker Hill Loan Depository Trust, Ser 2019-1, CI A1 3.613%, 10/26/2048 (A)	\$ 113	\$ 115
Bunker Hill Loan Depository Trust, Ser 2019-1, CI A2 3.817%, 10/26/2048 (A)	509	517
Bunker Hill Loan Depository Trust, Ser 2020-1, CI A1 1.724%, 02/25/2055 (A)(B)	259	263
BWAY Mortgage Trust, Ser 2015-1515, CI A1 2.809%, 03/10/2033 (A)	252	262
BX, Ser 2021-MFM1, CI B 1.100%, VAR ICE LIBOR USD 1 Month+0.950%, 01/15/2034 (A)	550	550
BX Commercial Mortgage Trust, Ser 2018- IND, CI A 0.876%, VAR ICE LIBOR USD 1 Month+0.750%, 11/15/2035 (A)	131	131
BX Commercial Mortgage Trust, Ser 2019- XL, CI B 1.206%, VAR ICE LIBOR USD 1 Month+1.080%, 10/15/2036 (A)	418	419
BX Commercial Mortgage Trust, Ser 2019- XL, CI A 1.046%, VAR ICE LIBOR USD 1 Month+0.920%, 10/15/2036 (A)	888	889
CGDBB Commercial Mortgage Trust, Ser 2017-BIOC, CI A 0.917%, VAR ICE LIBOR USD 1 Month+0.790%, 07/15/2032 (A)	411	412
CHC Commercial Mortgage Trust, Ser 2019- CHC, CI A 1.246%, VAR ICE LIBOR USD 1 Month+1.120%, 06/15/2034 (A)	841	835
CIM Trust, Ser 2017-7, CI A 3.000%, 04/25/2057 (A)(B)	280	286
Citigroup Commercial Mortgage Trust, Ser 2019-SST2, CI A 1.047%, VAR ICE LIBOR USD 1 Month+0.920%, 12/15/2036 (A)	775	776
Citigroup Mortgage Loan Trust, Ser 2004- HYB3, CI 1A 3.063%, 09/25/2034 (B)	9	9
Citigroup Mortgage Loan Trust, Ser 2006- AR2, CI 1A1 3.412%, 03/25/2036 (B)	51	45
Citigroup Mortgage Loan Trust, Ser 2018- RP2, CI A1 2.397%, 02/25/2058 (A)(B)	237	250
Citigroup Mortgage Loan Trust, Ser 2019- IMC1, CI A1 2.720%, 07/25/2049 (A)(B)	115	117

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

Description	Face Amount (Thousands)	Market Value (\$ Thousands)	Description	Face Amount (Thousands)	Market Value (\$ Thousands)
<b>MORTGAGE-BACKED SECURITIES (continued)</b>			<b>MORTGAGE-BACKED SECURITIES (continued)</b>		
COLT Mortgage Loan Trust, Ser 2019-1, CI A1 3.705%, 03/25/2049 (A)(B)	\$ 79	\$ 80	Deephaven Residential Mortgage Trust, Ser 2018-2A, CI A1 3.479%, 04/25/2058 (A)(B)	\$ 146	\$ 149
COLT Mortgage Loan Trust, Ser 2019-3, CI A1 2.764%, 08/25/2049 (A)(B)	77	78	Deephaven Residential Mortgage Trust, Ser 2018-3A, CI A1 3.789%, 08/25/2058 (A)(B)	176	177
COLT Mortgage Loan Trust, Ser 2020-1, CI A1 2.488%, 02/25/2050 (A)(B)	333	337	Deephaven Residential Mortgage Trust, Ser 2019-3A, CI A1 2.964%, 07/25/2059 (A)(B)	256	259
COLT Mortgage Loan Trust, Ser 2020-1R, CI A1 1.255%, 09/25/2065 (A)(B)	470	473	Deephaven Residential Mortgage Trust, Ser 2019-4A, CI A1 2.791%, 10/25/2059 (A)(B)	548	558
COLT Mortgage Loan Trust, Ser 2020-2R, CI A1 1.325%, 10/26/2065 (A)(B)	408	409	Deephaven Residential Mortgage Trust, Ser 2020-2, CI A1 1.692%, 05/25/2065 (A)	381	384
COLT Mortgage Loan Trust, Ser 2020-3, CI A1 1.506%, 04/27/2065 (A)(B)	259	262	Ellington Financial Mortgage Trust, Ser 2019-2, CI A1 2.739%, 11/25/2059 (A)(B)	78	80
COMM Mortgage Trust, Ser 2014-LC17, CI A2 3.164%, 10/10/2047	1	1	Ellington Financial Mortgage Trust, Ser 2020-2, CI A1 1.178%, 10/25/2065 (A)(B)	163	163
COMM Mortgage Trust, Ser 2014-UBS5, CI A2 3.031%, 09/10/2047	18	18	FHLMC Structured Agency Credit Risk Debt Notes, Ser 2015-DN1, CI M3 4.280%, VAR ICE LIBOR USD 1 Month+4.150%, 01/25/2025	93	94
COMM Mortgage Trust, Ser 2015-CR23, CI A2 2.852%, 05/10/2048	297	299	FHLMC Structured Agency Credit Risk Debt Notes, Ser 2015-DNA3, CI M3 4.830%, VAR ICE LIBOR USD 1 Month+4.700%, 04/25/2028	813	847
Commercial Mortgage Pass-Through Certificates, Ser 2015-CR22, CI A2 2.856%, 03/10/2048	200	200	FNMA Connecticut Avenue Securities, Ser 2016-C03, CI 2M2 6.030%, VAR ICE LIBOR USD 1 Month+5.900%, 10/25/2028	492	518
Countrywide Home Loans, Ser 2004-29, CI 1A1 0.670%, VAR ICE LIBOR USD 1 Month+0.540%, 02/25/2035	10	10	FNMA Connecticut Avenue Securities, Ser 2018-C03, CI 1EA2 0.980%, VAR ICE LIBOR USD 1 Month+0.850%, 10/25/2030	141	140
Credit Suisse Mortgage Capital Certificates, Ser 2019-ICE4, CI B 1.356%, VAR ICE LIBOR USD 1 Month+1.230%, 05/15/2036 (A)	1,240	1,242	GCAT Trust, Ser 2020-NQM2, CI A1 1.555%, 04/25/2065 (A)	241	243
Credit Suisse Mortgage Capital Certificates, Ser 2019-ICE4, CI A 1.106%, VAR ICE LIBOR USD 1 Month+0.980%, 05/15/2036 (A)	475	476	GMAC Mortgage Loan Trust, Ser 2005-AR6, CI 2A1 3.337%, 11/19/2035 (B)	81	80
Deephaven Residential Mortgage Trust, Ser 2017-1A, CI A1 2.725%, 12/26/2046 (A)(B)	9	9	GS Mortgage Securities Trust, Ser 2012- ALOH, CI A 3.551%, 04/10/2034 (A)	500	509
Deephaven Residential Mortgage Trust, Ser 2017-2A, CI A1 2.453%, 06/25/2047 (A)(B)	28	28	GS Mortgage Securities Trust, Ser 2016- GS2, CI A2 2.635%, 05/10/2049	16	16
Deephaven Residential Mortgage Trust, Ser 2017-3A, CI A1 2.577%, 10/25/2047 (A)(B)	22	22	GS Mortgage Securities Trust, Ser 2016- GS4, CI A2 2.905%, 11/10/2049	267	269
Deephaven Residential Mortgage Trust, Ser 2018-1A, CI A1 2.976%, 12/25/2057 (A)(B)	42	42			

Description	Face Amount (Thousands)	Market Value (\$ Thousands)
<b>MORTGAGE-BACKED SECURITIES (continued)</b>		
GS Mortgage Securities Trust, Ser 2017-500K, CI A 0.827%, VAR ICE LIBOR USD 1 Month+0.700%, 07/15/2032 (A)	\$ 415	\$ 415
GSR Mortgage Loan Trust, Ser 2005-AR4, CI 2A1 3.301%, 07/25/2035 (B)	91	67
GSR Mortgage Loan Trust, Ser 2007-AR2, CI 1A1 3.584%, 05/25/2037 (B)	81	62
Impac CMB Trust, Ser 2004-9, CI 1A1 0.890%, VAR ICE LIBOR USD 1 Month+0.760%, 01/25/2035	23	23
Impac CMB Trust, Ser 2005-2, CI 1A1 0.650%, VAR ICE LIBOR USD 1 Month+0.520%, 04/25/2035	27	27
Impac CMB Trust, Ser 2005-3, CI A1 0.610%, VAR ICE LIBOR USD 1 Month+0.480%, 08/25/2035	27	26
Impac CMB Trust, Ser 2005-5, CI A1 0.770%, VAR ICE LIBOR USD 1 Month+0.640%, 08/25/2035	21	21
Impac CMB Trust, Ser 2005-8, CI 1A 0.650%, VAR ICE LIBOR USD 1 Month+0.520%, 02/25/2036	67	68
JPMorgan Mortgage Trust, Ser 2005-A6, CI 7A1 3.101%, 08/25/2035 (B)	28	26
JPMorgan Mortgage Trust, Ser 2007-A3, CI 1A1 3.513%, 05/25/2037 (B)	51	48
JPMorgan Mortgage Trust, Ser 2014-5, CI A1 2.937%, 10/25/2029 (A)(B)	251	259
JPMorgan Mortgage Trust, Ser 2017-1, CI A4 3.500%, 01/25/2047 (A)(B)	30	30
JPMorgan Mortgage Trust, Ser 2018-6, CI 1A3 3.500%, 12/25/2048 (A)(B)	12	12
JPMorgan Mortgage Trust, Ser 2018-7FRB, CI A2 0.880%, VAR ICE LIBOR USD 1 Month+0.750%, 04/25/2046 (A)	211	211
JPMorgan Mortgage Trust, Ser 2019-5, CI A4 4.000%, 11/25/2049 (A)(B)	31	31
KKR Industrial Portfolio Trust, Ser 2021-KDIP, CI A 0.700%, VAR ICE LIBOR USD 1 Month+0.550%, 12/15/2037 (A)	400	400
KNDL Mortgage Trust, Ser 2019-KNSQ, CI A 0.926%, VAR ICE LIBOR USD 1 Month+0.800%, 05/15/2036 (A)	190	190

Description	Face Amount (Thousands)	Market Value (\$ Thousands)
<b>MORTGAGE-BACKED SECURITIES (continued)</b>		
LSTAR Commercial Mortgage Trust, Ser 2016-4, CI A2 2.579%, 03/10/2049 (A)	\$ 1,376	\$ 1,406
LSTAR Securities Investment, Ser 2019-4, CI A1 1.644%, VAR ICE LIBOR USD 1 Month+1.500%, 05/01/2024 (A)	383	378
Merit, Ser 2020-HILL, CI A 1.277%, VAR ICE LIBOR USD 1 Month+1.150%, 08/15/2037 (A)	660	663
Merrill Lynch Mortgage Backed Securities Trust, Ser 2007-3, CI 2A1 3.446%, 06/25/2037 (B)	65	56
Merrill Lynch Mortgage Investors Trust, Ser 2005-A3, CI A1 0.670%, VAR ICE LIBOR USD 1 Month+0.540%, 04/25/2035	1	1
MFA Trust, Ser 2017-RPL1, CI A1 2.588%, 02/25/2057 (A)(B)	57	58
MFA Trust, Ser 2020-NQM1, CI A1 1.479%, 03/25/2065	197	199
MFA Trust, Ser 2020-NQM3, CI A1 1.014%, 01/26/2065 (A)(B)	264	264
MFA Trust, Ser 2021-INV1, CI A1 0.852%, 01/25/2056 (A)(B)	385	385
Mill City Mortgage Loan Trust, Ser 2021-NMR1, CI A1 1.125%, 11/25/2060 (A)(B)	295	297
Morgan Stanley Capital I Trust, Ser 2012-STAR, CI A1 2.084%, 08/05/2034 (A)	46	46
Morgan Stanley Capital I Trust, Ser 2014-MP, CI A 3.469%, 08/11/2033 (A)	590	595
MortgageIT Trust, Ser 2005-5, CI A1 0.650%, VAR ICE LIBOR USD 1 Month+0.520%, 12/25/2035	66	67
MTRO Commercial Mortgage Trust, Ser 2019-TECH, CI A 1.027%, VAR ICE LIBOR USD 1 Month+0.900%, 12/15/2033 (A)	520	520
New Residential Mortgage Loan Trust, Ser 2017-3A, CI A1 4.000%, 04/25/2057 (A)(B)	171	182
New Residential Mortgage Loan Trust, Ser 2017-6A, CI A1 4.000%, 08/27/2057 (A)(B)	391	420
New Residential Mortgage Loan Trust, Ser 2018-1A, CI A1 4.000%, 09/25/2057 (A)(B)	202	215
New Residential Mortgage Loan Trust, Ser 2019-NQM4, CI A1 2.492%, 09/25/2059 (A)(B)	131	134

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

Description	Face Amount (Thousands)	Market Value (\$ Thousands)	Description	Face Amount (Thousands)	Market Value (\$ Thousands)
<b>MORTGAGE-BACKED SECURITIES (continued)</b>			<b>MORTGAGE-BACKED SECURITIES (continued)</b>		
New Residential Mortgage Loan Trust, Ser 2020-NQM2, CI A1 1.650%, 05/24/2060 (A)(B)	\$ 262	\$ 264	Verus Securitization Trust, Ser 2019-INV3, CI A1 2.692%, 11/25/2059 (A)(B)	\$ 214	\$ 220
OBX Trust, Ser 2018-1, CI A2 0.780%, VAR ICE LIBOR USD 1 Month+0.650%, 06/25/2057 (A)	32	32	Verus Securitization Trust, Ser 2020-1, CI A1 2.417%, 01/25/2060 (A)	181	185
OBX Trust, Ser 2018-EXP2, CI 2A1A 0.880%, VAR ICE LIBOR USD 1 Month+0.750%, 07/25/2058 (A)	210	210	Verus Securitization Trust, Ser 2020-4, CI A1 1.502%, 05/25/2065 (A)	268	271
OBX Trust, Ser 2019-INV1, CI A8 4.000%, 11/25/2048 (A)(B)	27	27	WaMu Mortgage Pass-Through Certificates, Ser 2006-AR2, CI 1A1 3.140%, 03/25/2036 (B)	88	88
Paragon Mortgages No. 12 PLC, Ser 2006- 12A, CI A2C 0.441%, VAR ICE LIBOR USD 3 Month+0.220%, 11/15/2038 (A)	74	72	Wells Fargo Commercial Mortgage Trust, Ser 2012-LC5, CI AS 3.539%, 10/15/2045	450	467
Residential Mortgage Loan Trust, Ser 2020- 1, CI A1 2.376%, 02/25/2024 (A)(B)	164	166	Wells Fargo Commercial Mortgage Trust, Ser 2015-NXS2, CI A2 3.020%, 07/15/2058	511	522
RFMSI Trust, Ser 2007-SA3, CI 2A1 4.845%, 07/27/2037 (B)	67	59	Wells Fargo Commercial Mortgage Trust, Ser 2017-RC1, CI A2 3.118%, 01/15/2060	550	559
RMF Buyout Issuance Trust, Ser 2020-1, CI A 2.158%, 02/25/2030 (A)(B)	211	211			32,246
Sequoia Mortgage Trust, Ser 2004-12, CI A1 0.671%, VAR ICE LIBOR USD 1 Month+0.540%, 01/20/2035	8	8	Total Mortgage-Backed Securities (Cost \$42,532) (\$ Thousands)		42,763
Sequoia Mortgage Trust, Ser 2017-CH2, CI A10 4.000%, 12/25/2047 (A)(B)	168	169	<b>U.S. TREASURY OBLIGATIONS — 5.9%</b>		
Sequoia Mortgage Trust, Ser 2018-CH3, CI A11 4.000%, 08/25/2048 (A)(B)	125	126	U.S. Treasury Bills		
Sequoia Mortgage Trust, Ser 2018-CH3, CI A1 4.500%, 08/25/2048 (A)(B)	128	133	0.140%, 08/12/2021 (C)(D)	940	940
Spruce Hill Mortgage Loan Trust, Ser 2019- SH1, CI A1 3.395%, 04/29/2049 (A)(B)	145	147	0.140%, 10/07/2021 (D)	3,250	3,248
Starwood Mortgage Residential Trust, Ser 2020-1, CI A1 2.275%, 02/25/2050 (A)(B)	307	314	U.S. Treasury Notes		
Starwood Mortgage Residential Trust, Ser 2020-3, CI A1 1.486%, 04/25/2065 (A)(B)	151	153	1.750%, 09/30/2022	4,650	4,776
UBS-Citigroup Commercial Mortgage Trust, Ser 2011-C1, CI A3 3.595%, 01/10/2045	408	413	1.625%, 12/31/2021	4,800	4,866
Verus Securitization Trust, Ser 2019-1, CI A1 3.836%, 02/25/2059 (A)(B)	126	127	1.250%, 10/31/2021	5,980	6,031
Verus Securitization Trust, Ser 2019-2, CI A1 3.211%, 05/25/2059 (A)(B)	190	191	Total U.S. Treasury Obligations (Cost \$19,767) (\$ Thousands)		19,861
Verus Securitization Trust, Ser 2019-4, CI A1 2.642%, 11/25/2059 (A)	237	244	<b>U.S. GOVERNMENT AGENCY OBLIGATIONS — 2.9%</b>		
			FFCB		
			1.900%, 06/24/2021	1,460	1,470
			0.530%, 01/18/2022	2,250	2,259

Description	Face Amount (Thousands)	Market Value (\$ Thousands)
<b>U.S. GOVERNMENT AGENCY OBLIGATIONS (continued)</b>		
FHLMC		
0.450%, 08/04/2023	\$ 1,575	\$ 1,575
0.340%, 12/11/2023	1,600	1,601
0.320%, 10/20/2022	1,105	1,106
0.200%, 12/30/2022	1,640	1,640
Total U.S. Government Agency Obligations (Cost \$9,639) (\$ Thousands)		9,651
<b>MUNICIPAL BONDS — 2.9%</b>		
<b>California — 0.9%</b>		
Bay Area, Toll Authority, RB		
2.075%, 04/01/2021	1,615	1,620
California State, GO		
Callable 10/01/2021 @ 100		
0.900%, 04/01/2047 (E)	775	775
California State, Infrastructure & Economic Development Bank, AMT, RB		
Callable 07/01/2021 @ 100		
0.450%, 01/01/2050 (A)(E)	530	530
University of California, Ser BF, RB		
0.455%, 05/15/2022	130	130
		3,055
<b>Colorado — 0.1%</b>		
Colorado State, Housing & Finance Authority, Ser I-2		
Callable 02/05/2021 @ 100		
0.110%, 05/01/2048 (E)	250	250
<b>Florida — 0.1%</b>		
Florida State, Development Finance Authority, RB		
1.645%, 04/01/2021	220	220
<b>Illinois — 0.0%</b>		
Chicago, Transit Authority, Sales Tax Receipts Fund, Ser B, RB		
1.708%, 12/01/2022	135	137
<b>Massachusetts — 0.5%</b>		
Commonwealth of Massachusetts, Ser B, GO		
0.230%, 05/20/2021	1,495	1,495

Description	Face Amount (Thousands)	Market Value (\$ Thousands)
<b>MUNICIPAL BONDS (continued)</b>		
<b>Nevada — 0.1%</b>		
Nevada State, Department of Business & Industry, AMT, RB		
Callable 07/01/2021 @ 100		
0.500%, 01/01/2050 (A)(E)	\$ 225	\$ 225
<b>New York — 0.7%</b>		
Long Island, Power Authority, Ser C, RB		
Callable 06/01/2021 @ 100		
0.659%, 03/01/2022	440	441
New York & New Jersey, Port Authority, Ser 208, RB		
2.667%, 09/15/2021	1,510	1,534
New York, Transportation Development Authority, RB		
1.360%, 12/01/2021	305	305
		2,280
<b>Oklahoma — 0.2%</b>		
Oklahoma State, Turnpike Authority, RB		
0.491%, 01/01/2022	745	746
<b>Texas — 0.3%</b>		
Central Texas, Turnpike System, Ser B, RB		
1.980%, 08/15/2042 (E)	245	246
Houston, Texas Airport System Revenue, Ser C, RB		
0.883%, 07/01/2022	100	101
Texas State, Ser A, GO		
Callable 02/05/2021 @ 100		
0.090%, 06/01/2045 (E)	800	800
		1,147
Total Municipal Bonds (Cost \$9,524) (\$ Thousands)		9,555
<b>COMMERCIAL PAPER — 2.2%</b>		
Arabella		
0.360%, 04/06/2021 (D)	1,650	1,649
AT&T		
0.412%, 12/15/2021 (D)	2,500	2,492
Dallas Fort Worth, International Airport, TECP		
0.380%, 08/25/2021	1,650	1,650
Northwest National Gas		
0.401%, 04/30/2021 (D)	1,700	1,699
Total Commercial Paper (Cost \$7,488) (\$ Thousands)		7,490

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

Description	Face Amount (Thousands)	Market Value (\$ Thousands)
<b>SOVEREIGN DEBT — 0.7%</b>		
Province of Quebec Canada 2.375%, 01/31/2022	\$ 2,300	\$ 2,348
Total Sovereign Debt (Cost \$2,313) (\$ Thousands)		2,348
<b>CERTIFICATES OF DEPOSIT — 0.7%</b>		
Cooperatieve Rabobank UA 0.529%, 06/17/2021	650	651
Toronto Dominion Bank 0.220%, 02/25/2021	1,650	1,650
Total Certificates of Deposit (Cost \$2,301) (\$ Thousands)		2,301
<b>REPURCHASE AGREEMENT — 4.7%</b>		
BNP Paribas 0.050%, dated 01/29/2021 to be repurchased on 02/01/2021, repurchase price \$15,600,065 (collateralized by U.S. Treasury and Government obligations, ranging in par value \$115,400 - \$18,096,502, 0.000% - 5.250%, 02/18/2021 – 12/01/2050; with total market value \$15,912,000) (F)	15,600	15,600
Total Repurchase Agreement (Cost \$15,600) (\$ Thousands)		15,600
Total Investments in Securities — 101.4% (Cost \$337,282) (\$ Thousands)		<u>\$ 338,666</u>

A list of the open futures contracts held by the Fund at January 31, 2021, is as follows:

Type of Contract	Number of Contracts Long/(Short)	Expiration Date	Notional Amount (Thousands)	Value (Thousands)	Unrealized Appreciation (Thousands)
U.S. 10-Year Treasury Notes	(15)	Mar-2021	\$ (2,069)	\$ (2,055)	\$ 14
U.S. 2-Year Treasury Notes	77	Apr-2021	17,000	17,015	15
U.S. 5-Year Treasury Notes	(6)	Apr-2021	(755)	(755)	—
U.S. Long Treasury Bond	(1)	Mar-2021	(174)	(169)	5
			<u>\$ 14,002</u>	<u>\$ 14,036</u>	<u>\$ 34</u>

For the year ended January 31, 2021, the total amount of all open futures contracts, as presented in the table above, are representative of the volume of activity for this derivative type during the year.

- Percentages are based on Net Assets of \$334,109 (\$ Thousands).
- (A) Security exempt from registration under Rule 144A of the Securities Act of 1933. These securities may be resold in transactions exempt from registration normally to qualified institutions. On January 31, 2021, the value of these securities amounted to \$141,410 (\$ Thousands), representing 42.3% 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) Security, or a portion thereof, has been pledged as collateral on open futures contracts.
  - (D) The rate shown on the Schedule of Investments is the security's effective yield at the time of purchase.
  - (E) Variable or floating rate security, the interest rate of which adjusts periodically based on prevailing interest rates.
  - (F) Tri-Party Repurchase Agreement.

AMT — Alternative Minimum Tax  
 ARM — Adjustable Rate Mortgage  
 CI — Class  
 CLO — Collateralized Loan Obligation  
 DAC — Designated Activity Company  
 FFCB — Federal Farm Credit Bank  
 FHLMC — Federal Home Loan Mortgage Corporation  
 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  
 LP — Limited Partnership  
 MTN — Medium Term Note  
 PLC — Public Limited Company  
 RB — Revenue Bond  
 REMIC — Real Estate Mortgage Investment Conduit  
 Ser — Series  
 TECP — Tax Exempt Commercial Paper  
 USD — U.S. Dollar  
 VAR — Variable Rate

The following is a summary of the inputs used as of January 31, 2021, 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	—	123,292	—	123,292
Asset-Backed Securities	—	105,805	—	105,805
Mortgage-Backed Securities	—	42,763	—	42,763
U.S. Treasury Obligations	—	19,861	—	19,861
U.S. Government Agency Obligations	—	9,651	—	9,651
Municipal Bonds	—	9,555	—	9,555
Commercial Paper	—	7,490	—	7,490
Sovereign Debt	—	2,348	—	2,348
Certificates of Deposit	—	2,301	—	2,301
Repurchase Agreement	—	15,600	—	15,600
Total Investments in Securities	—	338,666	—	338,666

Other Financial Instruments	Level 1 (\$)	Level 2 (\$)	Level 3 (\$)	Total (\$)
Futures Contracts*				
Unrealized Appreciation	34	—	—	34
Total Other Financial Instruments	34	—	—	34

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

For the year ended January 31, 2021, there were no transfers in or out of Level 3.

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

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

The accompanying notes are an integral part of the financial statements

**SCHEDULE OF INVESTMENTS**

January 31, 2021

**Short-Duration Government Fund**

Sector Weightings (Unaudited)\*:

61.3%	Mortgage-Backed Securities
25.0%	U.S. Treasury Obligations
13.7%	Repurchase Agreements

\*Percentages are based on total investments.

Description	Face Amount (Thousands)	Market Value (\$ Thousands)
<b>MORTGAGE-BACKED SECURITIES — 60.1%</b>		
<b>Agency Mortgage-Backed Obligations — 60.1%</b>		
<b>FHLMC</b>		
4.500%, 02/01/2022 to 06/01/2026	\$ 1,369	\$ 1,448
4.000%, 01/01/2033	7,320	7,973
3.830%, VAR US Treas Yield Curve Rate T Note Const Mat 1 Yr+2.200%, 05/01/2024	4	4
3.749%, VAR US Treas Yield Curve Rate T Note Const Mat 1 Yr+2.362%, 06/01/2024	3	3
3.500%, 01/01/2029 to 05/01/2034	21,224	22,972
3.437%, VAR US Treas Yield Curve Rate T Note Const Mat 1 Yr+2.144%, 12/01/2023	12	12
3.280%, VAR US Treas Yield Curve Rate T Note Const Mat 1 Yr+2.174%, 12/01/2023	148	148
3.222%, VAR US Treas Yield Curve Rate T Note Const Mat 1 Yr+2.252%, 04/01/2029	5	5
3.000%, 11/01/2036	4,794	5,076
2.736%, VAR US Treas Yield Curve Rate T Note Const Mat 1 Yr+2.254%, 07/01/2024	4	4
2.683%, VAR US Treas Yield Curve Rate T Note Const Mat 1 Yr+2.210%, 06/01/2024	2	2
2.500%, 02/01/2032	1,646	1,732
FHLMC Multifamily Structured Pass-Through Certificates, Ser K052, CI A1 2.598%, 01/25/2025	7,757	8,069
FHLMC Multifamily Structured Pass-Through Certificates, Ser K066, CI X1, IO 0.750%, 06/25/2027 (A)	18,132	778
FHLMC Multifamily Structured Pass-Through Certificates, Ser K737, CI X1, IO 0.638%, 10/25/2026 (A)	23,699	770
FHLMC Multifamily Structured Pass-Through Certificates, Ser KF35, CI A 0.494%, VAR ICE LIBOR USD 1 Month+0.350%, 08/25/2024	2,357	2,360
FHLMC Multifamily Structured Pass-Through Certificates, Ser KF60, CI A 0.634%, VAR ICE LIBOR USD 1 Month+0.490%, 02/25/2026	7,610	7,678

Description	Face Amount (Thousands)	Market Value (\$ Thousands)
<b>MORTGAGE-BACKED SECURITIES (continued)</b>		
FHLMC Multifamily Structured Pass-Through Certificates, Ser KF62, CI A 0.624%, VAR ICE LIBOR USD 1 Month+0.480%, 04/25/2026	\$ 15,021	\$ 15,138
FHLMC Multifamily Structured Pass-Through Certificates, Ser KF72, CI A 0.644%, VAR ICE LIBOR USD 1 Month+0.500%, 11/25/2026	6,467	6,516
FHLMC REMIC, Ser 2002-42, CI A5 7.500%, 02/25/2042	248	307
FHLMC REMIC, Ser 2003-2571, CI FY 0.877%, VAR ICE LIBOR USD 1 Month+0.750%, 12/15/2032	3,093	3,144
FHLMC REMIC, Ser 2006-3148, CI CF 0.527%, VAR ICE LIBOR USD 1 Month+0.400%, 02/15/2034	131	131
FHLMC REMIC, Ser 2006-3153, CI FX 0.477%, VAR ICE LIBOR USD 1 Month+0.350%, 05/15/2036	92	92
FHLMC REMIC, Ser 2006-3174, CI FA 0.427%, VAR ICE LIBOR USD 1 Month+0.300%, 04/15/2036	1,926	1,926
FHLMC REMIC, Ser 2006-3219, CI EF 0.527%, VAR ICE LIBOR USD 1 Month+0.400%, 04/15/2032	2,558	2,575
FHLMC REMIC, Ser 2007-3339, CI HF 0.647%, VAR ICE LIBOR USD 1 Month+0.520%, 07/15/2037	2,574	2,603
FHLMC REMIC, Ser 2010-3628, CI PJ 4.500%, 01/15/2040	1,132	1,253
FHLMC REMIC, Ser 2011-3788, CI FA 0.657%, VAR ICE LIBOR USD 1 Month+0.530%, 01/15/2041	3,980	4,008
FHLMC REMIC, Ser 2011-3795, CI EB 2.500%, 10/15/2039	43	44
FHLMC REMIC, Ser 2011-3930, CI AI, IO 3.500%, 09/15/2026	322	20
FHLMC REMIC, Ser 2012-4018, CI AI, IO 3.500%, 03/15/2027	483	27
FHLMC REMIC, Ser 2012-4030, CI FD 0.477%, VAR ICE LIBOR USD 1 Month+0.350%, 02/15/2041	3,954	3,960
FHLMC REMIC, Ser 2012-4032, CI CI, IO 3.500%, 06/15/2026	591	16
FHLMC REMIC, Ser 2012-4060, CI TI, IO 2.500%, 12/15/2026	784	26
FHLMC REMIC, Ser 2012-4083, CI DI, IO 4.000%, 07/15/2027	264	20
FHLMC REMIC, Ser 2012-4114, CI MB 3.000%, 10/15/2032	3,000	3,293
FHLMC REMIC, Ser 2012-4117, CI P 1.250%, 07/15/2042	3,279	3,336

Description	Face Amount (Thousands)	Market Value (\$ Thousands)
<b>MORTGAGE-BACKED SECURITIES (continued)</b>		
FHLMC REMIC, Ser 2012-4142, CI PT 1.250%, 12/15/2027	\$ 2,485	\$ 2,525
FHLMC REMIC, Ser 2012-4146, CI AB 1.125%, 12/15/2027	2,908	2,944
FHLMC REMIC, Ser 2013-4170, CI QI, IO 3.000%, 05/15/2032	739	37
FHLMC REMIC, Ser 2013-4176, CI KI, IO 4.000%, 03/15/2028	818	50
FHLMC REMIC, Ser 2013-4178, CI BI, IO 3.000%, 03/15/2033	634	60
FHLMC REMIC, Ser 2013-4178, CI MI, IO 2.500%, 03/15/2028	429	23
FHLMC REMIC, Ser 2013-4182, CI IE, IO 2.500%, 03/15/2028	390	22
FHLMC REMIC, Ser 2013-4195, CI AI, IO 3.000%, 04/15/2028	1,070	74
FHLMC REMIC, Ser 2013-4199, CI QI, IO 2.500%, 05/15/2028	634	39
FHLMC REMIC, Ser 2013-4220, CI IE, IO 4.000%, 06/15/2028	467	32
FHLMC REMIC, Ser 2013-4223, CI AL 3.000%, 08/15/2042	2,251	2,298
FHLMC REMIC, Ser 2014-4314, CI GA 3.000%, 12/15/2039	1,109	1,118
FHLMC REMIC, Ser 2014-4340, CI MI, IO 4.500%, 02/15/2027	2,601	196
FHLMC REMIC, Ser 2014-4419, CI CW 2.500%, 10/15/2037	6,423	6,657
FHLMC REMIC, Ser 2015-4471, CI GA 3.000%, 02/15/2044	2,032	2,132
FHLMC REMIC, Ser 2015-4484, CI CI, IO 4.000%, 07/15/2030	949	88
FHLMC REMIC, Ser 2016-4558, CI DC 3.000%, 07/15/2043	2,840	2,897
FHLMC REMIC, Ser 2016-4620, CI IO, IO 5.000%, 09/15/2033	882	150
FHLMC REMIC, Ser 2017-4650, CI LP 3.000%, 09/15/2045	1,036	1,083
FHLMC REMIC, Ser 2017-4661, CI HA 3.000%, 05/15/2043	4,578	4,704
FHLMC REMIC, Ser 2017-4664, CI HA 3.500%, 08/15/2043	8,863	9,149
FHLMC REMIC, Ser 2017-4666, CI A 3.000%, 03/15/2040	757	765
FHLMC REMIC, Ser 2017-4673, CI HA 3.500%, 11/15/2043	7,567	7,811
FHLMC REMIC, Ser 2017-4709, CI AB 3.000%, 08/15/2047	1,101	1,193
FHLMC REMIC, Ser 2018-4820, CI JI, IO 5.000%, 02/15/2048	1,148	214
FHLMC REMIC, Ser 2019-4860, CI A 3.500%, 08/15/2044	170	171

Description	Face Amount (Thousands)	Market Value (\$ Thousands)
<b>MORTGAGE-BACKED SECURITIES (continued)</b>		
FHLMC REMIC, Ser 2020-4978, CI MI, IO 4.000%, 05/25/2040	\$ 4,088	\$ 492
FHLMC REMIC, Ser 2020-5048, CI A 1.000%, 06/15/2044	7,677	7,770
FHLMC, Ser 2013-303, CI C16, IO 3.500%, 01/15/2043	2,717	427
FHLMC, Ser 2013-303, CI C2, IO 3.500%, 01/15/2028	1,677	120
<b>FNMA</b>		
7.000%, 06/01/2037	4	4
6.500%, 05/01/2026 to 01/01/2036	97	112
6.000%, 02/01/2023 to 09/01/2024	272	282
5.500%, 10/01/2021 to 06/01/2038	205	240
4.503%, 04/01/2021 (A)	582	583
4.500%, 04/01/2026 to 10/01/2031	1,447	1,586
4.330%, 07/01/2021	3,317	3,316
4.311%, 07/01/2021 (A)	160	161
4.168%, 09/01/2021 (A)	256	257
4.160%, 07/01/2021	475	479
4.000%, 05/01/2026 to 08/01/2034	7,387	7,979
3.980%, 07/01/2021 to 08/01/2021	8,715	8,770
3.890%, 10/01/2023	814	881
3.850%, 01/01/2024	539	587
3.840%, 08/01/2021	6,202	6,216
3.810%, 11/01/2023	89	96
3.750%, 06/01/2022 to 09/01/2023	3,071	3,250
3.734%, 07/01/2022 (A)	277	283
3.650%, 08/01/2023	97	104
3.500%, 10/01/2027 to 09/01/2032	25,639	27,599
3.245%, 01/01/2022 (A)	314	317
3.182%, VAR US Treas Yield Curve Rate T Note Const Mat 1 Yr+2.250%, 08/01/2029	101	101
3.155%, VAR US Treas Yield Curve Rate T Note Const Mat 1 Yr+1.888%, 12/01/2029	19	19
3.150%, 01/01/2027	1,452	1,617
3.070%, 06/01/2027	946	1,046
3.000%, 09/01/2027 to 02/01/2031	773	816
2.970%, 12/01/2022	3,276	3,395
2.960%, 04/01/2022 to 01/01/2027 (A)	1,370	1,496
2.940%, 06/01/2022	280	286
2.929%, VAR ICE LIBOR USD 6 Month+1.600%, 08/01/2027	40	40
2.871%, VAR ICE LIBOR USD 6 Month+1.814%, 09/01/2024	81	81
2.830%, 06/01/2022	165	168
2.740%, 04/01/2022	127	129
2.580%, 08/01/2022	2,102	2,149
2.570%, 01/01/2023	1,824	1,875
2.540%, 03/01/2023	595	615
2.500%, 10/01/2031	3,404	3,638

**SCHEDULE OF INVESTMENTS**

January 31, 2021

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

Description	Face Amount (Thousands)	Market Value (\$ Thousands)	Description	Face Amount (Thousands)	Market Value (\$ Thousands)
<b>MORTGAGE-BACKED SECURITIES (continued)</b>			<b>MORTGAGE-BACKED SECURITIES (continued)</b>		
2.470%, VAR US Treas Yield Curve Rate T Note Const Mat 1 Yr+2.084%, 05/01/2028	\$ 5	\$ 5	FNMA REMIC, Ser 2010-4, CI PL 4.500%, 02/25/2040	\$ 1,049	\$ 1,136
2.450%, 11/01/2022	391	401	FNMA REMIC, Ser 2010-56, CI AF 0.680%, VAR ICE LIBOR USD 1 Month+0.550%, 06/25/2040	2,866	2,866
2.410%, 07/01/2021	134	134	FNMA REMIC, Ser 2011-113, CI ZL 4.000%, 11/25/2041	2,913	3,183
2.360%, 04/01/2022	4,600	4,663	FNMA REMIC, Ser 2012-103, CI HB 1.500%, 09/25/2027	3,231	3,298
2.280%, 11/01/2022	1,132	1,157	FNMA REMIC, Ser 2012-111, CI NI, IO 3.500%, 10/25/2027	1,029	76
2.220%, 12/01/2022	1,315	1,347	FNMA REMIC, Ser 2012-140, CI PA 2.000%, 12/25/2042	6,086	6,262
2.150%, 05/01/2022	4,401	4,460	FNMA REMIC, Ser 2012-27, CI PI, IO 4.500%, 02/25/2042	3,058	353
2.050%, 11/01/2023	1,217	1,268	FNMA REMIC, Ser 2012-43, CI AI, IO 3.500%, 04/25/2027	4,928	325
0.498%, VAR ICE LIBOR USD 1 Month+0.350%, 01/01/2023	717	716	FNMA REMIC, Ser 2012-47, CI OI, IO 5.479%, 05/25/2042 (A)	162	14
FNMA REMIC, Ser 1992-61, CI FA 0.780%, VAR ICE LIBOR USD 1 Month+0.650%, 10/25/2022	4	4	FNMA REMIC, Ser 2012-53, CI BI, IO 3.500%, 05/25/2027	602	41
FNMA REMIC, Ser 1993-32, CI H 6.000%, 03/25/2023	3	3	FNMA REMIC, Ser 2012-70, CI IW, IO 3.000%, 02/25/2027	1,278	57
FNMA REMIC, Ser 1993-5, CI Z 6.500%, 02/25/2023	2	2	FNMA REMIC, Ser 2012-93, CI IL, IO 3.000%, 09/25/2027	530	34
FNMA REMIC, Ser 1994-77, CI FB 1.630%, VAR ICE LIBOR USD 1 Month+1.500%, 04/25/2024	1	1	FNMA REMIC, Ser 2012-97, CI JI, IO 3.000%, 07/25/2027	1,460	79
FNMA REMIC, Ser 2002-53, CI FK 0.530%, VAR ICE LIBOR USD 1 Month+0.400%, 04/25/2032	61	61	FNMA REMIC, Ser 2012-98, CI BI, IO 6.000%, 01/25/2042	1,900	234
FNMA REMIC, Ser 2003-76, CI CA 3.750%, 07/25/2033	6	6	FNMA REMIC, Ser 2013-10, CI YA 1.250%, 02/25/2028	4,421	4,498
FNMA REMIC, Ser 2006-76, CI QF 0.530%, VAR ICE LIBOR USD 1 Month+0.400%, 08/25/2036	316	318	FNMA REMIC, Ser 2013-12, CI P 1.750%, 11/25/2041	956	966
FNMA REMIC, Ser 2006-79, CI DF 0.480%, VAR ICE LIBOR USD 1 Month+0.350%, 08/25/2036	245	246	FNMA REMIC, Ser 2013-121, CI FA 0.530%, VAR ICE LIBOR USD 1 Month+0.400%, 12/25/2043	19,703	19,837
FNMA REMIC, Ser 2007-47, CI DA 5.600%, 05/25/2037	335	387	FNMA REMIC, Ser 2013-130, CI FQ 0.330%, VAR ICE LIBOR USD 1 Month+0.200%, 06/25/2041	3,609	3,606
FNMA REMIC, Ser 2007-64, CI FB 0.500%, VAR ICE LIBOR USD 1 Month+0.370%, 07/25/2037	1,801	1,817	FNMA REMIC, Ser 2013-4, CI CB 1.250%, 02/25/2028	4,361	4,422
FNMA REMIC, Ser 2008-16, CI FA 0.830%, VAR ICE LIBOR USD 1 Month+0.700%, 03/25/2038	1,122	1,143	FNMA REMIC, Ser 2013-4, CI JB 1.250%, 02/25/2028	2,691	2,728
FNMA REMIC, Ser 2009-110, CI FD 0.880%, VAR ICE LIBOR USD 1 Month+0.750%, 01/25/2040	4,244	4,327	FNMA REMIC, Ser 2013-41, CI A 1.750%, 05/25/2040	3,715	3,762
FNMA REMIC, Ser 2009-112, CI FM 0.880%, VAR ICE LIBOR USD 1 Month+0.750%, 01/25/2040	2,652	2,706	FNMA REMIC, Ser 2013-9, CI PT 1.250%, 02/25/2028	2,160	2,190
FNMA REMIC, Ser 2009-82, CI FC 1.050%, VAR ICE LIBOR USD 1 Month+0.920%, 10/25/2039	3,248	3,332	FNMA REMIC, Ser 2014-50, CI SC, IO 2.341%, 08/25/2044 (A)	1,937	126
FNMA REMIC, Ser 2009-82, CI FD 0.980%, VAR ICE LIBOR USD 1 Month+0.850%, 10/25/2039	3,727	3,814	FNMA REMIC, Ser 2015-12, CI DE 3.000%, 11/25/2039	3,383	3,406

Description	Face Amount (Thousands)	Market Value (\$ Thousands)
<b>MORTGAGE-BACKED SECURITIES (continued)</b>		
FNMA REMIC, Ser 2015-21, CI WI, IO 2.093%, 04/25/2055 (A)	\$ 1,523	\$ 84
FNMA REMIC, Ser 2015-41, CI AG 3.000%, 09/25/2034	1,628	1,700
FNMA REMIC, Ser 2015-42, CI AI, IO 2.206%, 06/25/2055 (A)	1,786	108
FNMA REMIC, Ser 2015-5, CI CP 3.000%, 06/25/2043	1,660	1,747
FNMA REMIC, Ser 2015-68, CI HI, IO 3.500%, 09/25/2035	728	82
FNMA REMIC, Ser 2015-68, CI JI, IO 3.500%, 08/25/2030	335	28
FNMA REMIC, Ser 2015-75, CI DB 3.000%, 08/25/2035	3,192	3,397
FNMA REMIC, Ser 2016-25, CI A 3.000%, 11/25/2042	1,230	1,265
FNMA REMIC, Ser 2016-3, CI JI, IO 3.500%, 02/25/2031	633	39
FNMA REMIC, Ser 2016-42, CI DA 3.000%, 07/25/2045	935	979
FNMA REMIC, Ser 2016-71, CI IN, IO 3.500%, 10/25/2046	719	120
FNMA REMIC, Ser 2017-15, CI BC 3.250%, 11/25/2043	4,413	4,589
FNMA REMIC, Ser 2017-34, CI JK 3.000%, 05/25/2047	1,338	1,386
FNMA REMIC, Ser 2017-35, CI AH 3.500%, 04/25/2053	4,756	4,912
FNMA REMIC, Ser 2017-47, CI AB 2.500%, 10/25/2041	7,747	7,892
FNMA REMIC, Ser 2017-68, CI BI, IO 6.000%, 09/25/2047	1,464	316
FNMA REMIC, Ser 2017-68, CI IB, IO 4.500%, 09/25/2047	3,721	525
FNMA REMIC, Ser 2018-13, CI MP 3.500%, 12/25/2057	4,531	4,874
FNMA REMIC, Ser 2018-38, CI PC 3.500%, 03/25/2045	2,214	2,264
FNMA REMIC, Ser 2018-55, CI PA 3.500%, 01/25/2047	2,958	3,044
FNMA REMIC, Ser 2018-70, CI HA 3.500%, 10/25/2056	2,793	2,988
FNMA REMIC, Ser 2018-77, CI PA 3.500%, 02/25/2048	1,107	1,163
FNMA REMIC, Ser 2019-28, CI JA 3.500%, 06/25/2059	4,089	4,531
FNMA REMIC, Ser 2019-6, CI GJ 3.000%, 02/25/2049	1,936	2,058
FNMA REMIC, Ser 2020-1, CI AC 3.500%, 08/25/2058	5,617	6,086
FNMA REMIC, Ser 2020-26, CI IA, IO 3.500%, 11/25/2039	6,368	682

Description	Face Amount (Thousands)	Market Value (\$ Thousands)
<b>MORTGAGE-BACKED SECURITIES (continued)</b>		
FNMA REMIC, Ser 2020-26, CI AI, IO 3.000%, 04/25/2033	\$ 6,110	\$ 425
FNMA REMIC, Ser 2020-4, CI AP 2.500%, 02/25/2050	4,649	4,769
FNMA, Ser 2009-397, CI 6 2.000%, 09/25/2039	1,412	1,450
FNMA, Ser 2012-410, CI C6, IO 4.000%, 05/25/2027	879	53
FNMA, Ser 2013-418, CI C16, IO 4.500%, 08/25/2043	3,348	519
FNMA, Ser 2017-M13, CI FA 0.552%, VAR ICE LIBOR USD 1 Month+0.400%, 10/25/2024	706	704
FNMA, Ser 2017-M5, CI FA 0.642%, VAR ICE LIBOR USD 1 Month+0.490%, 04/25/2024	157	157
FNMA, Ser 2018- M12, CI FA 0.552%, VAR ICE LIBOR USD 1 Month+0.400%, 08/25/2025	595	594
FNMA, Ser 2018-M5, CI A2 3.560%, 09/25/2021 (A)	1,283	1,294
FNMA, Ser 2019-M21, CI X1, IO 1.442%, 05/25/2029 (A)	14,597	1,393
GNMA 6.500%, 08/15/2037 to 02/20/2039	193	220
6.000%, 01/15/2024 to 06/15/2041	3,419	4,056
5.500%, 10/15/2034 to 02/15/2041	1,473	1,733
5.000%, 09/15/2039 to 04/15/2041	882	1,012
4.500%, 09/20/2049	4,669	5,086
4.000%, 07/15/2041 to 08/15/2041	86	93
3.500%, 06/20/2046	4,156	4,472
GNMA, Ser 2003-86, CI ZD 5.500%, 10/20/2033	3,229	3,684
GNMA, Ser 2010-116, CI GW 3.000%, 12/20/2039	1,940	1,976
GNMA, Ser 2010-26, CI JI, IO 5.000%, 02/16/2040	2,271	413
GNMA, Ser 2010-57, CI TI, IO 5.000%, 05/20/2040	958	220
GNMA, Ser 2010-68, CI WA 3.000%, 12/16/2039	1,748	1,848
GNMA, Ser 2011-131, CI PC 3.500%, 12/20/2040	345	354
GNMA, Ser 2012-126, CI IO, IO 3.500%, 10/20/2042	2,772	413
GNMA, Ser 2012-36, CI AB 3.000%, 10/20/2040	811	852
GNMA, Ser 2012-51, CI GI, IO 3.500%, 07/20/2040	624	34
GNMA, Ser 2012-51, CI AB 1.500%, 07/20/2040	729	735

**SCHEDULE OF INVESTMENTS**

January 31, 2021

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

Description	Face Amount (Thousands)	Market Value (\$ Thousands)	Description	Face Amount (Thousands)	Market Value (\$ Thousands)
<b>MORTGAGE-BACKED SECURITIES (continued)</b>			<b>MORTGAGE-BACKED SECURITIES (continued)</b>		
GNMA, Ser 2012-84, CI TE 1.500%, 03/20/2042	\$ 2,444	\$ 2,494	GNMA, Ser 2016-99, CI LI, IO 4.000%, 05/20/2029	\$ 2,829	\$ 183
GNMA, Ser 2013-129, CI AF 0.531%, VAR ICE LIBOR USD 1 Month+0.400%, 10/20/2039	5,133	5,139	GNMA, Ser 2017-107, CI JI, IO 4.000%, 03/20/2047	1,980	246
GNMA, Ser 2013-166, CI DA 3.500%, 06/20/2040	843	892	GNMA, Ser 2017-134, CI BI, IO 5.000%, 09/16/2047	369	65
GNMA, Ser 2013-26, CI IK, IO 3.000%, 02/16/2043	519	68	GNMA, Ser 2017-2, CI AI, IO 5.000%, 01/16/2047	501	93
GNMA, Ser 2013-47, CI IA, IO 4.000%, 03/20/2043	536	96	GNMA, Ser 2017-26, CI IA, IO 5.500%, 02/16/2047	1,622	282
GNMA, Ser 2013-51, CI IB, IO 3.500%, 03/20/2027	668	48	GNMA, Ser 2017-26, CI IB, IO 5.500%, 02/20/2047	1,004	192
GNMA, Ser 2014-4, CI BI, IO 4.000%, 01/20/2044	238	42	GNMA, Ser 2017-26, CI KI, IO 6.000%, 09/20/2040	1,848	328
GNMA, Ser 2014-46, CI IO, IO 5.000%, 03/16/2044	940	136	GNMA, Ser 2017-95, CI PG 2.500%, 12/20/2045	1,344	1,382
GNMA, Ser 2014-55, CI LB 2.500%, 10/20/2040	413	432	GNMA, Ser 2018-127, CI PB 3.000%, 09/20/2047	4,390	4,592
GNMA, Ser 2014-56, CI BP 2.500%, 12/16/2039	2,018	2,116	GNMA, Ser 2018-38, CI AB 3.500%, 01/20/2048	3,992	4,326
GNMA, Ser 2015-119, CI ND 2.500%, 12/20/2044	4,595	4,726	GNMA, Ser 2018-72, CI ID, IO 4.500%, 08/20/2045	4,683	831
GNMA, Ser 2015-126, CI GI, IO 3.500%, 02/16/2027	289	19	GNMA, Ser 2019-43, CI IA, IO 4.500%, 05/20/2048	2,875	400
GNMA, Ser 2015-126, CI HI, IO 4.000%, 12/16/2026	180	11	GNMA, Ser 2019-5, CI JI, IO 5.000%, 07/16/2044	2,109	277
GNMA, Ser 2015-132, CI EI, IO 6.000%, 09/20/2045	1,704	332	GNMA, Ser 2020-17, CI EI, IO 5.000%, 02/20/2050	3,607	640
GNMA, Ser 2015-165, CI I, IO 3.500%, 07/20/2043	1,573	185	UMBS TBA 1.500% to 6.000%, 01/01/2036 to 02/15/2051	4,702	5,184
GNMA, Ser 2015-17, CI BI, IO 3.500%, 05/20/2043	214	32			
GNMA, Ser 2015-185, CI GI, IO 3.500%, 02/20/2041	882	35	Total Mortgage-Backed Securities (Cost \$468,005) (\$ Thousands)		475,578
GNMA, Ser 2015-40, CI PA 2.000%, 04/20/2044	3,471	3,528			
GNMA, Ser 2015-53, CI IA, IO 4.500%, 04/20/2045	918	168	<b>U.S. TREASURY OBLIGATIONS — 24.4%</b>		
GNMA, Ser 2015-63, CI PB 1.750%, 09/20/2043	368	376	U.S. Treasury Notes		
GNMA, Ser 2016-126, CI KI, IO 3.000%, 09/20/2028	662	45	2.375%, 03/15/2022	39,088	40,075
GNMA, Ser 2016-167, CI AI, IO 5.500%, 03/20/2039	1,930	308	2.250%, 04/15/2022 (B)	39,259	40,268
GNMA, Ser 2016-23, CI CI, IO 3.500%, 04/20/2042	1,639	131	1.750%, 06/15/2022	55,375	56,610
GNMA, Ser 2016-42, CI EI, IO 6.000%, 02/20/2046	1,483	285	1.750%, 05/15/2023	54,600	56,596
GNMA, Ser 2016-49, CI PI, IO 4.500%, 11/16/2045	2,174	395			
			Total U.S. Treasury Obligations (Cost \$192,579) (\$ Thousands)		193,549

Description	Face Amount (Thousands)	Market Value (\$ Thousands)
<b>REPURCHASE AGREEMENTS — 13.4%</b>		
BNP Paribas		
0.050%, dated 01/29/2021 to be repurchased on 02/01/2021, repurchase price \$56,200,234 (collateralized by U.S. Treasury and Government obligations, ranging in par value \$100 - \$50,004,344, 0.000% - 7.875%, 02/15/2021 – 11/20/2050; with total market value \$57,324,000) (C)	\$ 56,200	\$ 56,200
Deutsche Bank		
0.060%, dated 01/29/2021 to be repurchased on 02/01/2021, repurchase price \$49,900,250 (collateralized by U.S. Government obligations, ranging in par value \$4,283,094 - \$48,032,171, 3.000% - 3.500%, 08/01/2045 - 12/01/2049; with total market value \$50,898,000) (C)	49,900	49,900
Total Repurchase Agreements (Cost \$106,100) (\$ Thousands)		106,100
Total Investments in Securities — 97.9% (Cost \$766,684) (\$ Thousands)		<u>\$ 775,227</u>

A list of the open futures contracts held by the Fund at January 31, 2021, 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	247	Mar-2021	\$ 33,868	\$ 33,846	\$ (22)
U.S. 2-Year Treasury Notes	1,284	Apr-2021	283,498	283,734	236
U.S. 5-Year Treasury Notes	334	Apr-2021	42,070	42,042	(28)
U.S. Long Treasury Bond	(54)	Mar-2021	(9,406)	(9,111)	295
Ultra 10-Year U.S. Treasury Notes	(44)	Mar-2021	(6,901)	(6,768)	133
			<u>\$ 343,129</u>	<u>\$ 343,743</u>	<u>\$ 614</u>

For the year ended January 31, 2021, the total amount of all open futures contracts, as presented in the table above, are representative of the volume of activity for this derivative type during the year.

- Percentages are based on Net Assets of \$791,786 (\$ 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 a portion thereof, has been pledged as collateral on open futures contracts.
- (C) Tri-Party Repurchase Agreement.

REMIC — Real Estate Mortgage Investment Conduit  
 Ser — Series  
 TBA — To Be Announced  
 UMBS — Uniform Mortgage-Backed Security  
 USD — U.S. Dollar  
 VAR — Variable Rate

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

**SCHEDULE OF INVESTMENTS**

January 31, 2021

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

The following is a summary of the inputs used as of January 31, 2021, in valuing the Fund's investments and other financial instruments carried at value (\$ Thousands):

<b>Investments in Securities</b>	<b>Level 1 (\$)</b>	<b>Level 2 (\$)</b>	<b>Level 3 (\$)</b>	<b>Total (\$)</b>
Mortgage-Backed Securities	–	475,578	–	475,578
U.S. Treasury Obligations	–	193,549	–	193,549
Repurchase Agreements	–	106,100	–	106,100
Total Investments in Securities	–	775,227	–	775,227

<b>Other Financial Instruments</b>	<b>Level 1 (\$)</b>	<b>Level 2 (\$)</b>	<b>Level 3 (\$)</b>	<b>Total (\$)</b>
Futures Contracts*				
Unrealized Appreciation	664	–	–	664
Unrealized Depreciation	(50)	–	–	(50)
Total Other Financial Instruments	614	–	–	614

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

For the year ended January 31, 2021, there were no transfers in or out of Level 3.

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

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

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

**SCHEDULE OF INVESTMENTS**

January 31, 2021

**GNMA Fund**

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

90.7%	Mortgage-Backed Securities
9.3%	Repurchase Agreements

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

Description	Face Amount (Thousands)	Market Value (\$ Thousands)
<b>MORTGAGE-BACKED SECURITIES — 96.0%</b>		
<b>Agency Mortgage-Backed Obligations — 95.2%</b>		
FHLMC		
5.000%, 09/01/2029	\$ 135	\$ 149
3.650%, 04/01/2030	311	357
FHLMC Multifamily Structured Pass-Through Certificates, Ser K066, CI X1, IO		
0.750%, 06/25/2027 (A)	1,651	71
FHLMC Multifamily Structured Pass-Through Certificates, Ser K118, CI X1, IO		
0.962%, 09/25/2030 (A)	1,522	123
FHLMC Multifamily Structured Pass-Through Certificates, Ser K737, CI X1, IO		
0.638%, 10/25/2026 (A)	2,160	70
FHLMC REMIC, Ser 2011-3930, CI AI, IO		
3.500%, 09/15/2026	214	13
FHLMC REMIC, Ser 2012-4018, CI AI, IO		
3.500%, 03/15/2027	323	18
FHLMC REMIC, Ser 2012-4032, CI CI, IO		
3.500%, 06/15/2026	394	10
FHLMC REMIC, Ser 2012-4060, CI TI, IO		
2.500%, 12/15/2026	506	17
FHLMC REMIC, Ser 2013-4166, CI PI, IO		
3.500%, 03/15/2041	332	20
FHLMC REMIC, Ser 2013-4176, CI KI, IO		
4.000%, 03/15/2028	541	33
FHLMC REMIC, Ser 2013-4178, CI MI, IO		
2.500%, 03/15/2028	297	16
FHLMC REMIC, Ser 2013-4182, CI IE, IO		
2.500%, 03/15/2028	270	15
FHLMC REMIC, Ser 2013-4199, CI QI, IO		
2.500%, 05/15/2028	413	26
FHLMC REMIC, Ser 2015-4446, CI BI, IO		
6.500%, 04/15/2039	289	62
FHLMC REMIC, Ser 2015-4484, CI CI, IO		
4.000%, 07/15/2030	597	55
FHLMC REMIC, Ser 2016-4624, CI BI, IO		
5.500%, 04/15/2036	181	33
FHLMC REMIC, Ser 2016-4636, CI BI, IO		
5.500%, 05/15/2040	310	69
FHLMC REMIC, Ser 2017-4731, CI LB		
3.000%, 11/15/2047	167	179
FHLMC REMIC, Ser 2018-4820, CI JI, IO		
5.000%, 02/15/2048	103	19
FHLMC REMIC, Ser 2020-4978, CI MI, IO		
4.000%, 05/25/2040	381	46

Description	Face Amount (Thousands)	Market Value (\$ Thousands)
<b>MORTGAGE-BACKED SECURITIES (continued)</b>		
FHLMC, Ser 2014-324, CI C18, IO		
4.000%, 12/15/2033	\$ 456	\$ 57
FNMA		
8.000%, 03/01/2027 to 07/01/2028	17	17
7.000%, 08/01/2029 to 09/01/2032	38	40
6.500%, 09/01/2032	31	36
5.000%, 03/01/2049 to 04/01/2049	316	350
3.260%, 06/01/2027	177	198
3.230%, 02/01/2027	140	157
FNMA Interest, Ser 2007-379, CI 1, PO		
0.000%, 05/25/2037 (B)	769	720
FNMA REMIC, Ser 1992-105, CI B		
7.000%, 06/25/2022	1	1
FNMA REMIC, Ser 2010-126, CI NI, IO		
5.500%, 11/25/2040	264	40
FNMA REMIC, Ser 2012-53, CI BI, IO		
3.500%, 05/25/2027	74	5
FNMA REMIC, Ser 2012-93, CI IL, IO		
3.000%, 09/25/2027	376	24
FNMA REMIC, Ser 2012-98, CI BI, IO		
6.000%, 01/25/2042	186	23
FNMA REMIC, Ser 2014-68, CI ID, IO		
3.500%, 03/25/2034	699	47
FNMA REMIC, Ser 2015-21, CI WI, IO		
2.093%, 04/25/2055 (A)	190	10
FNMA REMIC, Ser 2016-3, CI JI, IO		
3.500%, 02/25/2031	81	5
FNMA REMIC, Ser 2016-71, CI IN, IO		
3.500%, 10/25/2046	90	15
FNMA REMIC, Ser 2017-110, CI PB		
3.000%, 02/25/2057	79	85
FNMA REMIC, Ser 2017-68, CI IB, IO		
4.500%, 09/25/2047	296	42
FNMA REMIC, Ser 2018-13, CI MP		
3.500%, 12/25/2057	461	496
FNMA REMIC, Ser 2018-25, CI AL		
3.500%, 04/25/2048	49	55
FNMA REMIC, Ser 2018-45, CI AB		
3.000%, 06/25/2048	115	121
FNMA REMIC, Ser 2019-31, CI CB		
3.000%, 07/25/2049	300	329
FNMA REMIC, Ser 2019-9, CI CL		
3.500%, 04/25/2048	652	729
FNMA REMIC, Ser 2020-26, CI IA, IO		
3.500%, 11/25/2039	556	60
FNMA, Ser 2012-410, CI C8, IO		
4.000%, 04/25/2032	539	58
FNMA, Ser 2012-410, CI C6, IO		
4.000%, 05/25/2027	109	7
FNMA, Ser 2019-M21, CI X1, IO		
1.442%, 05/25/2029 (A)	1,349	129

**SCHEDULE OF INVESTMENTS**

January 31, 2021

**GNMA Fund** (Continued)

Description	Face Amount (Thousands)	Market Value (\$ Thousands)	Description	Face Amount (Thousands)	Market Value (\$ Thousands)
<b>MORTGAGE-BACKED SECURITIES (continued)</b>			<b>MORTGAGE-BACKED SECURITIES (continued)</b>		
FNMA, Ser 2020-M2, CI X, IO 0.332%, 01/25/2030 (A)	\$ 909	\$ 19	GNMA, Ser 2014-119, CI ZK 3.500%, 08/16/2044	\$ 22	\$ 25
GNMA			GNMA, Ser 2014-122, CI IP, IO 3.500%, 08/16/2029	494	38
9.000%, 05/15/2022	2	2	GNMA, Ser 2014-133, CI EP 3.500%, 09/20/2044	251	274
8.000%, 01/15/2022 to 03/15/2032	81	88	GNMA, Ser 2014-144, CI BI, IO 3.000%, 09/16/2029	167	12
7.750%, 10/15/2026	14	16	GNMA, Ser 2014-21, CI DI, IO 4.000%, 04/16/2026	595	36
7.500%, 02/15/2027 to 10/15/2035	56	64	GNMA, Ser 2014-72, CI ML 3.500%, 03/20/2044	433	469
7.250%, 01/15/2028	11	12	GNMA, Ser 2015-165, CI I, IO 3.500%, 07/20/2043	727	86
7.000%, 11/15/2031 to 11/15/2033	744	858	GNMA, Ser 2015-168, CI MI, IO 5.500%, 10/20/2037	517	89
6.750%, 11/15/2027	5	6	GNMA, Ser 2015-17, CI BI, IO 3.500%, 05/20/2043	563	84
6.500%, 10/15/2023 to 10/15/2038	253	300	GNMA, Ser 2015-18, CI IC, IO 3.500%, 02/16/2030	407	32
6.000%, 12/15/2027 to 12/15/2040	617	718	GNMA, Ser 2015-185, CI GI, IO 3.500%, 02/20/2041	582	23
5.500%, 01/15/2033 to 02/15/2041	1,027	1,188	GNMA, Ser 2015-24, CI CI, IO 3.500%, 02/20/2045	226	35
5.000%, 06/15/2033 to 01/20/2045	2,237	2,557	GNMA, Ser 2015-53, CI IA, IO 4.500%, 04/20/2045	473	86
4.500%, 08/15/2033 to 08/20/2049	3,651	4,040	GNMA, Ser 2015-62, CI CI, IO 4.500%, 05/20/2045	264	47
4.000%, 01/15/2041 (C)	496	545	GNMA, Ser 2015-63, CI PB 1.750%, 09/20/2043	109	112
4.000%, 03/20/2040 to 09/20/2048	8,544	9,358	GNMA, Ser 2015-84, CI IO, IO 3.500%, 05/16/2042	334	57
3.875%, 05/15/2042 to 08/15/2042	1,269	1,392	GNMA, Ser 2016-126, CI KI, IO 3.000%, 09/20/2028	442	30
3.500%, 03/20/2041 to 05/20/2050	22,816	24,429	GNMA, Ser 2016-136, CI A 3.000%, 07/20/2044	630	680
3.000%, 10/15/2042 to 01/20/2051	30,451	32,190	GNMA, Ser 2016-161, CI GI, IO 5.000%, 11/16/2046	207	35
2.500%, 07/20/2045 to 01/20/2051	4,987	5,257	GNMA, Ser 2016-167, CI AI, IO 5.500%, 03/20/2039	500	80
GNMA, Ser 2010-26, CI JI, IO 5.000%, 02/16/2040	447	81	GNMA, Ser 2016-18, CI TA 2.000%, 10/20/2044	407	421
GNMA, Ser 2010-57, CI TI, IO 5.000%, 05/20/2040	430	99	GNMA, Ser 2016-23, CI CI, IO 3.500%, 04/20/2042	1,072	86
GNMA, Ser 2011-131, CI PZ 3.500%, 12/20/2040	288	312	GNMA, Ser 2016-42, CI EI, IO 6.000%, 02/20/2046	396	76
GNMA, Ser 2012-113, CI BZ 3.000%, 09/16/2042	208	221	GNMA, Ser 2016-49, CI PZ 3.000%, 11/16/2045	224	246
GNMA, Ser 2012-126, CI IO, IO 3.500%, 10/20/2042	339	50	GNMA, Ser 2016-99, CI LI, IO 4.000%, 05/20/2029	1,161	75
GNMA, Ser 2012-140, CI LD 1.750%, 10/20/2042	497	513	GNMA, Ser 2017-107, CI JI, IO 4.000%, 03/20/2047	671	83
GNMA, Ser 2012-42, CI OZ 3.000%, 03/20/2042	378	405			
GNMA, Ser 2012-51, CI GI, IO 3.500%, 07/20/2040	416	23			
GNMA, Ser 2012-69, CI AI, IO 4.500%, 05/16/2027	132	8			
GNMA, Ser 2012-91, CI NC 3.000%, 05/20/2042	446	488			
GNMA, Ser 2013-187, CI PE 2.000%, 09/20/2043	535	558			
GNMA, Ser 2013-26, CI IK, IO 3.000%, 02/16/2043	340	45			
GNMA, Ser 2013-47, CI IA, IO 4.000%, 03/20/2043	355	63			
GNMA, Ser 2013-79, CI BZ 3.000%, 05/20/2043	346	380			
GNMA, Ser 2013-99, CI AX 3.000%, 07/20/2043	107	114			

Description	Face Amount (Thousands)	Market Value (\$ Thousands)	Description	Face Amount (Thousands)	Market Value (\$ Thousands)
<b>MORTGAGE-BACKED SECURITIES (continued)</b>			<b>REPURCHASE AGREEMENTS — 9.8%</b>		
GNMA, Ser 2017-130, CI IO, IO 4.500%, 02/20/2040	\$ 281	\$ 46	BNP Paribas 0.050%, dated 01/29/2021 to be repurchased on 02/01/2021, repurchase price \$6,400,027 (collateralized by U.S. Government obligations, ranging in par value \$100 - \$9,612,144, 0.000% - 5.500%, 06/30/2021 – 07/20/2050; with total market value \$6,528,000) (D)	\$ 6,400	\$ 6,400
GNMA, Ser 2017-134, CI BI, IO 5.000%, 09/16/2047	166	29	Deutsche Bank 0.060%, dated 01/29/2021 to be repurchased on 02/01/2021, repurchase price \$4,200,021 (collateralized by a U.S. Government obligation, par value \$6,342,189, 4.500%, 03/01/2049; with total market value \$4,284,000) (D)	4,200	4,200
GNMA, Ser 2017-134, CI CG 2.500%, 09/20/2047	80	81			
GNMA, Ser 2017-182, CI LZ 3.000%, 12/20/2047	137	143			
GNMA, Ser 2017-19, CI AY 3.000%, 02/20/2047	436	483			
GNMA, Ser 2017-2, CI AI, IO 5.000%, 01/16/2047	324	60			
GNMA, Ser 2017-26, CI IA, IO 5.500%, 02/16/2047	472	82			
GNMA, Ser 2018-72, CI ID, IO 4.500%, 08/20/2045	394	70			
GNMA, Ser 2018-77, CI JY 3.500%, 06/20/2048	246	268	Total Repurchase Agreements (Cost \$10,600) (\$ Thousands)		10,600
GNMA, Ser 2019-15, CI CZ 3.500%, 02/20/2049	693	779			
GNMA, Ser 2019-43, CI IA, IO 4.500%, 05/20/2048	246	34	Total Investments in Securities — 105.8% (Cost \$111,909) (\$ Thousands)		\$ 113,953
GNMA, Ser 2020-17, CI EI, IO 5.000%, 02/20/2050	294	52			
GNMA, Ser 2020-74, CI IC, IO 3.000%, 05/20/2035	1,116	77			
UMBS TBA 1.500% to 5.500%, 02/15/2036 to 03/15/2051	5,312	5,346			
		102,523			
<b>Non-Agency Mortgage-Backed Obligations — 0.8%</b>					
Seasoned Credit Risk Transfer Trust, Ser 2018-2, CI MA 3.500%, 11/25/2057	478	515			
Seasoned Credit Risk Transfer Trust, Ser 2019-3, CI MT 3.500%, 10/25/2058	289	315			
		830			
Total Mortgage-Backed Securities (Cost \$101,309) (\$ Thousands)		103,353			

**SCHEDULE OF INVESTMENTS**

January 31, 2021

**GNMA Fund** (Concluded)

A list of the open futures contracts held by the Fund at January 31, 2021, 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	(18)	Mar-2021	\$ (2,464)	\$ (2,467)	\$ (3)
U.S. 2-Year Treasury Notes	22	Apr-2021	4,857	4,862	5
U.S. 5-Year Treasury Notes	25	Apr-2021	3,148	3,147	(1)
U.S. Long Treasury Bond	(10)	Mar-2021	(1,742)	(1,687)	55
Ultra 10-Year U.S. Treasury Notes	(6)	Mar-2021	(941)	(923)	18
			<u>\$ 2,858</u>	<u>\$ 2,932</u>	<u>\$ 74</u>

For the year ended January 31, 2021, the total amount of all open futures contracts, as presented in the table above, are representative of the volume of activity for this derivative type during the year.

Percentages are based on Net Assets of \$107,693 (\$ 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) The rate shown on the Schedule of Investments is the security's effective yield at the time of purchase.
- (C) Security, or a portion thereof, has been pledged as collateral on open futures contracts.
- (D) Tri-Party Repurchase Agreement.

CI — Class

FHLMC — Federal Home Loan Mortgage Corporation

FNMA — Federal National Mortgage Association

GNMA — Government National Mortgage Association

IO — Interest Only - face amount represents notional amount

PO — Principal Only

REMIC — Real Estate Mortgage Investment Conduit

Ser — Series

TBA — To Be Announced

UMBS — Uniform Mortgage-Backed Security

The following is a summary of the inputs used as of January 31, 2021, 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	—	103,353	—	103,353
Repurchase Agreements	—	10,600	—	10,600
Total Investments in Securities	<u>—</u>	<u>113,953</u>	<u>—</u>	<u>113,953</u>

Other Financial Instruments	Level 1 (\$)	Level 2 (\$)	Level 3 (\$)	Total (\$)
Futures Contracts*				
Unrealized Appreciation	78	—	—	78
Unrealized Depreciation	(4)	—	—	(4)
Total Other Financial Instruments	<u>74</u>	<u>—</u>	<u>—</u>	<u>74</u>

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

For the year ended January 31, 2021, 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.