

**INTEGRITY SHORT TERM GOVERNMENT FUND**

Schedule of Investments October 30, 2020

	<b>Principal Amount</b>	<b>Fair Value</b>
<b>MORTGAGE BACKED SECURITIES (101.1%)</b>		
<b>Fannie Mae Pool (35.5%)</b>		
FNCI 2 11/20 2.000%	\$ 2,000,000	\$ 2,074,492
FN 47935 4.855%, (11th District Cost of Funds Index + 1.250%), 05/01/2027 (a)	849	861
FN 252284 6.500%, 01/01/2029	60,141	68,689
FN 323591 6.500%, 03/01/2029	13,742	15,335
FN 555326 5.500%, 04/01/2033	123,382	144,806
FN 555531 5.500%, 06/01/2033	111,692	131,230
FN AL5259 3.500%, 05/01/2029	200,853	214,458
FN AL6206 3.500%, 06/01/2028	278,569	294,465
FN AL8046 3.500%, 01/01/2028	508,965	537,671
FN AL7654 3.000%, 09/01/2035	215,455	226,654
FN AL9858 3.000%, 03/01/2030	214,735	224,895
FN AL9541 3.500%, 12/01/2026	130,426	137,782
FN AS5093 2.500%, 06/01/2030	538,620	570,894
FN AS7644 2.500%, 08/01/2031	503,953	524,189
FN AS9698 3.500%, 05/01/2032	426,827	457,475
FN 745751 5.500%, 09/01/2035	28,549	33,665
FN 748375 2.131%, (12 Month LIBOR USD + 1.119%), 08/01/2033 (a)	787	798
FN BJ0664 3.000%, 03/01/2033	162,364	173,567
FN BM1244 3.500%, 06/01/2032	297,557	317,823
FN BM1231 3.500%, 11/01/2031	310,432	331,317
FN BM3428 3.500%, 01/01/2033	104,221	111,787
FN BM4202 3.500%, 12/01/2029	134,331	143,381
FN BN6656 3.500%, 05/01/2034	374,762	395,899
FN BP8780 3.000%, 07/01/2050	497,068	524,785
FN BQ5343 2.500%, 10/01/2050	209,678	218,637
FN CA1939 4.000%, 06/01/2028	289,688	308,882
FN FM1487 4.000%, 09/01/2039	68,561	74,034
FN FM2209 3.500%, 01/01/2035	163,444	173,545
FN 888073 5.500%, 02/01/2035	21,780	25,630
FN 890156 5.000%, 05/01/2023	2,109	2,224
FN 995865 4.500%, 07/01/2024	44,496	46,819
FN MA0949 3.500%, 01/01/2032	85,785	91,316
FN MA2709 2.500%, 08/01/2031	639,247	665,130
FN MA3067 3.500%, 07/01/2047	280,520	291,361
FN MA3071 4.000%, 07/01/2037	180,191	194,560
FN MA3101 4.500%, 08/01/2047	216,194	235,247
FN MA3689 4.000%, 05/01/2029	214,487	229,140
FN MA3725 3.500%, 07/01/2049	229,112	237,548
FN MA3986 3.500%, 04/01/2035	419,106	443,182
FN MA4045 2.000%, 06/01/2040	385,703	398,733
FN MA4076 3.000%, 07/01/2035	481,864	505,257
FN MA4054 2.500%, 06/01/2040	382,858	399,422
FN MA4094 2.500%, 08/01/2040	392,667	410,558

		<b>12,608,143</b>
<b>Fannie Mae REMICS (0.0%)</b>		
FNR 2005-62 CQ 4.750%, 07/25/2035	1,318	<b>1,330</b>
<b>Fannie Mae-Aces (5.4%)</b>		
FNA 2011-M4 A2 3.726%, 06/25/2021	120,004	121,333
FNA 2011-M8 A2 2.922%, 08/25/2021	126,163	127,856
FNA 2015-M3 X2 0.407%, 10/25/2024 (b)(c)	11,010,349	197,746
FNA 2019-M24 XA 1.410%, 03/25/2029 (b)(c)	3,998,152	358,402
FNA 2019-M24 2XA 1.276%, 03/25/2031 (b)(c)	2,998,370	292,425
FNA 2019-M32 X2 1.186%, 10/25/2029 (b)(c)	4,300,000	328,688
FNA 2020-M10 X6 1.497%, 08/25/2028 (b)	5,200,000	480,678
		<b>1,907,128</b>
<b>FHLMC-GNMA (0.1%)</b>		
FHG 23 FC 0.600%, (1 Month LIBOR USD + 0.450%), 11/25/2023 (a)	39,689	<b>39,727</b>
<b>Freddie Mac Pool (6.7%)</b>		
FR ZS8598 3.000%, 02/01/2031	301,723	316,578
FR ZS8670 3.500%, 09/01/2032	342,442	365,576
FR ZS8686 3.000%, 02/01/2033	238,943	250,341
FR ZT1348 3.500%, 10/01/2038	185,483	195,625
FR SB8042 3.500%, 04/01/2035	422,207	446,451
FR QN3769 2.000%, 10/01/2035	700,000	726,445
FR RB5012 3.500%, 10/01/2039	67,407	71,133
		<b>2,372,149</b>
<b>Freddie Mac Gold Pool (12.0%)</b>		
FG G01584 5.000%, 08/01/2033	52,986	60,987
FG NB0014 3.500%, 04/01/2049	319,242	337,063
FG G30289 7.000%, 09/01/2025	29,696	30,883
FG G04913 5.000%, 03/01/2038	49,802	57,479
FG G13390 6.000%, 01/01/2024	10,627	10,979
FG G13007 5.000%, 03/01/2023	15,220	16,058
FG G13610 5.500%, 2/01/2024	10,913	11,372
FG G13692 5.500%, 2/01/2024	5,721	5,916
FG G14160 6.000%, 01/01/2024	517	522
FG G14350 4.000%, 12/01/2026	55,386	58,803
FG G14441 4.000%, 03/01/2027	139,761	148,632
FG G14904 4.500%, 12/01/2021	140	147
FG G16406 3.000%, 01/01/2028	144,785	151,538
FG G16502 3.500%, 05/01/2033	277,929	294,635
FG G18524 3.000%, 09/01/2029	259,888	272,591
FG G18601 3.000%, 05/01/2031	350,717	368,136
FG G18605 3.000%, 06/01/2031	231,355	242,859
FG G18596 3.000%, 04/01/2031	889,214	933,197
FG G18612 3.000%, 09/01/2031	383,608	403,052
FG G18655 3.000%, 08/01/2032	394,845	415,801
FG C91993 3.500%, 05/01/2038	373,285	393,734
FG J12635 4.000%, 07/01/2025	36,165	38,371
FG H09207 6.500%, 08/01/2038	14,202	15,895
		<b>4,268,650</b>

**Freddie Mac Multifamily Structured Pass Through Certificates (15.9%)**

FHMS K023 X1 1.348%, 08/25/2022 (b)(c)	4,321,387	75,098
FHMS K030 A1 2.779%, 09/25/2022	220,406	224,763
FHMS Q001 A1 1.701%, 04/25/2021	94,199	94,409
FHMS K151 X1 0.547%, 04/25/2030	9,710,781	283,234
FHMS K049 X1 0.721%, 07/25/2025	13,367,318	326,831
FHMS K720 X1 0.634%, 08/25/2022 (b)(c)	8,995,699	52,058
FHMS K057 X1 1.315%, 07/25/2026 (b)(c)	2,606,400	149,289
FHMS K724 X1 0.378%, 11/25/2023 (b)(c)	4,907,592	33,534
FHMS K064 X1 0.741%, 03/25/2027 (b)(c)	2,790,411	96,099
FHMS Q004 A2H 2.836%, 01/25/2046 (b)	580,864	580,575
FHMS KI01 A 0.300%, (1 Month LIBOR USD + 0.160%), 09/25/2022 (a)	47,487	47,483
FHMS K078 XAM 0.145%, 06/25/2028	33,580,000	156,886
FHMS Q007 APT1 2.979%, 10/25/2047 (b)	143,297	147,600
FHMS Q009 A 0.490%, (1 Month LIBOR USD + 0.350%), 04/25/2024 (a)	347,569	347,194
FHMS K736 X1 1.437%, 07/25/2026 (b)(c)	6,477,780	402,244
FHMS KJ27 A1 2.092%, 07/25/2024	111,139	114,957
FHMS K737 X1 0.751%, 10/25/2026 (b)(c)	4,334,431	143,509
FHMS KJ28 A1 1.766%, 02/25/2025	366,194	377,441
FHMS K105 X1 1.645%, 01/25/2030 (b)(c)	4,018,496	480,869
FHMS K-1515 X1 1.639%, 02/25/2035 (b)(c)	2,334,435	369,513
FHMS K111 X1 1.681%, 05/25/2030 (b)(c)	3,078,493	390,217
FHMS K-1516 X1 1.631%, 05/25/2035 (b)(c)	1,793,902	299,994
FHMS K113 X1 1.490%, 06/25/2030	1,999,982	225,082
FHMS Q013 XPT1 1.663%, 05/25/2025	7,492,289	242,036
		<b>5,660,915</b>

**Freddie Mac REMICS (1.2%)**

FHR 2344 ZD 6.500%, 08/15/2031	15,434	17,927
FHR 3784 PD 4.000%, 01/15/2026	14,005	14,554
FHR 4818 BD 3.500%, 03/15/2045	152,056	158,894
FHR 4824 KQ 4.000%, 06/15/2046	218,777	228,864
FHR 2649 WA 3.500%, 07/15/2023	567	567
FHR 2824 EB 5.000%, 07/15/2024	2,300	2,423
		<b>423,229</b>

**Freddie Mac Structured Pass Through Certificates (0.7%)**

FRESR 2017-SR01 A2 2.750%, 11/25/2022	248,326	<b>253,263</b>
---------------------------------------	---------	----------------

**FRESB Mortgage Trust (4.0%)**

FRESB 2016-SB13 A5H 2.060%, (1 Month LIBOR USD + 0.700%), 01/25/2036 (a)	302,434	302,600
FRESB 2016-SB16 A5H 2.130%, (1 Month LIBOR USD + 0.700%), 05/25/2036 (a)	298,706	299,026
FRESB 2015-SB7 A5 2.370%, (1 Month LIBOR USD + 0.700%), 09/25/2035 (a)	199,817	199,996
FRESB 2015-SB2 A5 0.840%, (1 Month LIBOR USD + 0.700%), 07/25/2035 (a)	120,506	120,484
FRESB 2015-SB3 A5 0.840%, (1 Month LIBOR USD + 0.700%), 08/25/2042 (a)	3,885	3,885
FRESB 2019-SB60 A5H 3.070%, (1 Month LIBOR USD + 0.700%), 01/25/2039 (a)	461,120	482,220
		<b>1,408,211</b>

**Ginnie Mae (4.4%)**

G2SF 2.5 11/20 2.500%	1,500,000	<b>1,571,133</b>
-----------------------	-----------	------------------

**Ginnie Mae I Pool (0.6%)**

GN 741854 4.000%, 05/15/2025	65,822	69,732
------------------------------	--------	--------

GN 782618 4.500%, 04/15/2024	121,082	126,594
		<b>196,326</b>
<b>Ginnie Mae II Pool (1.1%)</b>		
G2 MA5468 5.000%, 09/20/2048	192,633	209,184
G2 MA6402 4.500%, 01/20/2050	185,366	194,498
		<b>403,682</b>
<b>Government National Mortgage Association (13.2%)</b>		
GNR 2013-15 IO 0.535%, 08/16/2051 (b)(c)	3,740,771	82,578
GNR 2013-33 IO 0.641%, 04/16/2054 (b)(c)	10,433,398	194,614
GNR 2013-17 IO 0.502%, 06/16/2054 (b)(c)	4,106,944	72,640
GNR 2012-95 IO 0.595%, 02/16/2053 (b)(c)	15,888,361	398,369
GNR 2013-40 IO 0.639%, 06/16/2054 (b)(c)	3,570,639	100,271
GNR 2013-55 AB 1.578%, 12/16/2042	193,235	193,801
GNR 2013-105 IO 0.378%, 06/16/2054 (b)(c)	3,026,447	31,611
GNR 2013-107 ID 0.380%, 11/16/2047 (b)(c)	3,478,904	40,282
GNR 2013-101 A 0.514%, 05/16/2035	51,653	51,587
GNR 2013-101 IO 0.357%, 10/16/2054 (b)(c)	4,057,064	69,291
GNR 2014-54 IO 0.400%, 09/16/2055 (b)(c)	4,546,726	102,138
GNR 2014-73 IO 0.534%, 04/16/2056 (b)(c)	4,283,830	103,339
GNR 2013-156 IO 0.619%, 06/16/2055 (b)(c)	4,393,041	101,282
GNR 2014-1 IO 0.298%, 09/16/2055 (b)(c)	5,165,801	90,019
GNR 2013-116 KM 3.000%, 09/20/2041	274,978	279,071
GNR 2014-120 IO 0.673%, 04/16/2056 (b)(c)	2,076,640	64,303
GNR 2014-138 IO 0.697%, 04/16/2056 (b)(c)	1,455,813	55,018
GNR 2014-155 IB 1.159%, 08/16/2055 (b)(c)	946,318	44,611
GNR 2015-130 IO 0.832% 07/16/2057 (b)(c)	2,444,230	91,397
GNR 2015-97 A 2.4.000%, 04/16/2043	430,665	437,938
GNR 2017-76 IO 0.910%, 12/16/2056 (b)(c)	4,554,436	270,329
GNR 2017-28 IO 0.661%, 02/16/2057 (b)(c)	3,760,548	195,052
GNR 2020-H04 IO 2.654%, 02/20/2070 (b)(c)	1,084,464	97,168
GNR 2018-170 IO 0.713%, 11/16/2060 (b)(c)	1,190,898	90,738
GNR 2020-40 IO 1.214%, 01/16/2062 (b)(c)	3,051,119	278,875
GNR 2020-H11 IO 1.610%, 06/20/2070 (b)(c)	4,772,783	407,118
GNR 2020-H12 IJ 1.559%, 07/20/2070	3,008,187	300,217
GNR 2020-H12 IG 2.438%, 07/20/2070	3,493,332	276,738
GNR 2018-137 AB 3.500%, 10/20/2048	166,432	175,458
		<b>4,695,853</b>
<b>Seasoned Credit Risk Transfer Trust Series (0.3%)</b>		
SCRT 2018-3 MA 3.500%, 08/25/2057	106,889	115,110
		<b>115,110</b>
<b>TOTAL MORTGAGE BACKED SECURITIES (Cost: \$37,635,018)</b>		<b>\$ 35,924,849</b>
<b>U.S. GOVERNMENT NOTES/BONDS (1.0%)</b>		
<b>United States Treasury Inflation Indexed Bonds</b>		
0.625%, 04/15/2023	345,279	359,036
<b>TOTAL U.S. GOVERNMENT NOTES/BONDS (Cost \$347,430)</b>		<b>\$ 359,036</b>
<b>SHORT-TERM INVESTMENTS (7.7%)</b>		
Morgan Stanley Institutional Liquidity Fund, 0.140% (d)	2,734,803	2,734,803
<b>TOTAL SHORT-TERM INVESTMENTS (Cost \$2,734,803)</b>		<b>\$ 2,734,803</b>

<b>TOTAL INVESTMENTS (Cost \$40,717,251) (109.8%)</b>	<b>\$ 39,018,688</b>
<b>LIABILITIES IN EXCESS OF OTHER ASSETS (-9.8%)</b>	<b>\$ (3,466,271)</b>
<b>NET ASSETS (100.0%)</b>	<b>\$ 35,552,417</b>

- (a) Variable rate security; the rate shown represents the rate at October 30, 2020. Coupon may be fixed for a period of time.
- (b) Variable rate security; the rate shown represents the rate at October 30, 2020. The coupon is based on an underlying pool of loans.
- (c) Represents an interest-only security that entitles holders to receive only interest payments on underlying mortgages.
- (d) Seven day yield as of October 30, 2020.