

Ultra Short Mortgage Fund

Holdings Report (Unaudited) As of 01/31/18

		<u>Original Face</u>	<u>Principal</u>	<u>Market Value</u>
1 YR CMT ARMS				
31392ET59	FNW 2-W10 A7 3.9547% 08/24/42	18,840,190	1,274,357	1,314,465
31392FDE4	FNGT 2-T16 A4 4.1925% 05/25/42	60,182,552	4,801,925	4,960,197
31393BW76	FNW 03-W6 6A 3.6789% 08/25/42	61,878,654	4,127,081	4,249,478
31393XFZ5	FNGT 04-T1 2A 3.3786% 08/25/43	64,743,676	6,368,182	6,420,051
31394FSD8	FNW 05-W3 3A 3.3134% 04/25/45	64,496,442	6,864,379	6,990,657
12 MO. LIBOR				
31410F7K5	FN 888398 3.4639% 09/01/36	2,000,000	130,352	136,587
31416BP36	FN 995142 3.5100% 06/01/37	49,628,784	5,101,335	5,326,207
31416BPW2	FN 995137 3.3329% 09/01/38	64,293,618	9,941,718	10,357,142
30 YR SECURITIES				
31283NCB6	FG P00066 6.00 06/16/37	17,070,453	1,298,620	1,393,410
3138A96L3	FN AH8074 5.00 06/01/41	2,811,812	483,810	524,726
3138AJKA9	FN AI4788 5.00 06/01/41	1,319,346	886,732	961,723
3138AKE47	FN AI5554 5.00 06/01/41	11,883,562	3,234,964	3,508,546
6 MO. CD ARMS				
31347JBN4	FH 970045 3.3230% 01/01/26	14,435,471	184,389	188,604
31365B3W7	FN 123313 2.4860% 06/01/21	119,695,017	49,545	49,547
31384VQ70	FN 535178 2.9689% 12/01/24	36,518,200	429,531	442,160
CMO FIXED				
3137BEK86	FHR 4403 GB 2.00% 09/15/44	50,000,000	13,501,511	13,351,120
31392HU43	FNR 03-8 BY 5.00 02/25/18	9,000,000	55	55
38378KGV5	GNR 2013-57 A 1.35% 06/16/37	9,775,000	6,577,177	6,411,603
NIF TREASURY PORTFOLIO CL A				
665279873	NI FDS TREAS PORT PREMIER	-	3,480,855	3,480,855
SBA POOL FLOATER				
83165ANF7	SBA 521990 4.5860% 10/25/38	5,000,000	2,899,147	3,173,661
MUTUAL FUNDS				
45419850	AAAMCO ULTRASHORT FINC. F	-	377,313	3,773,127