

Ultra Short Mortgage Fund

Holdings Report (Unaudited) As of 02/28/18

		<u>Original Face</u>	<u>Principal</u>	<u>Market Value</u>
1 YR CMT ARMS				
31392ET59	FNW 2-W10 A7 3.9659% 08/24/42	18,840,190	1,267,046	1,303,424
31392FDE4	FNGT 2-T16 A4 4.2023% 05/25/42	60,182,552	4,775,738	4,916,909
31393BW76	FNW 03-W6 6A 3.6829% 08/25/42	61,878,654	4,068,751	4,178,111
31393XFZ5	FNGT 04-T1 2A 3.3681% 08/25/43	64,743,676	6,334,546	6,365,510
31394FSD8	FNW 05-W3 3A 3.3142% 04/25/45	64,496,442	6,767,699	6,883,656
12 MO. LIBOR				
31410F7K5	FN 888398 3.4800% 09/01/36	2,000,000	129,777	136,187
31416BP36	FN 995142 3.5200% 06/01/37	49,628,784	4,779,253	4,981,621
31416BPW2	FN 995137 3.3329% 09/01/38	64,293,618	9,716,788	10,114,186
30 YR SECURITIES				
31283NCB6	FG P00066 6.00 06/16/37	17,070,453	1,229,642	1,309,632
6 MO. CD ARMS				
31347JBN4	FH 970045 3.3239% 01/01/26	14,435,471	183,110	186,854
31365B3W7	FN 123313 2.5220% 06/01/21	119,695,017	46,697	46,684
31384VQ70	FN 535178 2.9819% 12/01/24	36,518,200	421,952	434,247
CMO FIXED				
38378KGV5	GNR 2013-57 A 1.35% 06/16/37	9,775,000	6,550,362	6,365,897
NIF TREASURY PORTFOLIO CL A				
665279873	NI FDS TREAS PORT PREMIER	-	2,934,028	2,934,028
SBA POOL FLOATER				
83165ANF7	SBA 521990 4.5860% 10/25/38	5,000,000	2,892,113	3,166,864
MUTUAL FUNDS				
45419850	AAAMCO ULTRASHORT FINC. F	-	289,927	2,899,274
US GOVERNMENT BOND				
912828V56	UST 1.1250% DUE 01/31/19	-	4,000,000	3,965,297