

Ultra Short Mortgage Fund

Holdings Report (Unaudited) As of 03/29/18

			<u>Original Face</u>	<u>Principal</u>	<u>Market Value</u>
1 MO. LIBOR					
3137FEC81	FHMS KI01 A 1.7397%	09/25/2022	4,000,000.00	4,000,000.00	3,997,144.00
1 YR CMT ARMS					
31392ET59	FNW 2-W10 A7 4.0691%	08/24/42	18,840,190.00	1,259,680.83	1,294,931.74
31392FDE4	FNGT 2-T16 A4 4.3104%	05/25/42	60,182,552.00	4,749,405.69	4,885,499.91
31393BW76	FNW 03-W6 6A 3.8470%	08/25/42	61,878,654.00	4,014,087.99	4,119,469.84
31393XFZ5	FNGT 04-T1 2A 3.4828%	08/25/43	64,743,676.00	6,290,350.55	6,314,499.21
12 MO. LIBOR					
31410F7K5	FN 888398 3.4870%	09/01/36	2,000,000.00	129,123.90	135,495.26
31416BP36	FN 995142 3.6169%	06/01/37	49,628,784.00	4,442,555.39	4,622,403.36
31416BPW2	FN 995137 3.3509%	09/01/38	64,293,618.00	8,998,166.38	9,357,526.15
30 YR SECURITIES					
31283NCB6	FG P00066 6.00	06/16/37	17,070,453.00	1,225,501.64	1,315,719.39
6 MO. CD ARMS					
31347JBN4	FH 970045 3.3779%	01/01/26	14,435,471.00	180,012.06	183,897.66
31365B3W7	FN 123313 2.5220%	06/01/21	119,695,017.00	43,050.71	43,036.08
31384VQ70	FN 535178 3.0080%	12/01/24	36,518,200.00	414,414.01	426,336.70
CMO FIXED					
3137B3NA2	FHMS K030 A2 3.2500%	04/25/2023	5,000,000.00	5,000,000.00	5,071,755.00
38378KGV5	GNR 2013-57 A 1.35%	06/16/37	9,775,000.00	6,455,026.88	6,268,218.40
NIF TREASURY PORTFOLIO CL A					
665279873	NI FDS TREAS PORT PREMIER		-	2,643,192.28	2,643,192.28
SBA POOL FLOATER					
83165ANF7	SBA 521990 4.5860%	10/25/38	5,000,000.00	2,885,053.15	3,143,190.40
MUTUAL FUNDS					
45419850	AAAMCO ULTRASHORT FINC. F		-	290,411.01	2,904,110.12