

Ultra Short Mortgage Fund

Holdings Report (Unaudited) As of 04/30/18

			<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	3,515,724	3,518,988
1 YR CMT ARMS						
31392ET59	FNW 2-W10 A7	4.0937%	08/24/42	18,840,190	1,252,250	1,283,221
31392FDE4	FNGT 2-T16 A4	4.3143%	05/25/42	60,182,552	4,729,280	4,845,833
31393BW76	FNW 03-W6 6A	3.8348%	08/25/42	61,878,654	3,962,473	4,052,001
12 MO. LIBOR						
31410F7K5	FN 888398	3.4930%	09/01/36	2,000,000	128,293	134,483
31416BP36	FN 995142	3.6830%	06/01/37	49,628,784	4,429,816	4,615,766
31416BPW2	FN 995137	3.3850%	09/01/38	64,293,618	8,512,953	8,821,982
30 YR SECURITIES						
31283NCB6	FG P00066	6.00	06/16/37	17,070,453	1,130,155	1,197,885
6 MO. CD ARMS						
31347JBN4	FH 970045	3.3970%	01/01/26	14,435,471	177,775	180,539
31365B3W7	FN 123313	2.5530%	06/01/21	119,695,017	40,185	40,157
31384VQ70	FN 535178	3.0260%	12/01/24	36,518,200	400,934	411,827
CMO FIXED						
3137B3NA2	FHMS K030 A2	3.2500%	04/25/2023	5,000,000	5,000,000	5,034,350
38378KGV5	GNR 2013-57 A	1.35%	06/16/37	9,775,000	6,428,207	6,227,930
NIF TREASURY PORTFOLIO CL A						
665279873	NI FDS TREAS PORT PREMIER			-	3,284,115	3,284,115
SBA POOL FLOATER						
83165ANF7	SBA 521990	4.8359%	10/25/38	5,000,000	2,877,966	3,131,408
MUTUAL FUNDS						
45419850	AAAMCO ULTRASHORT FINC. F			-	250,883	2,508,832