

## Ultra Short Mortgage Fund

### Holdings Report (Unaudited) As of 05/31/18

			<u>Original Face</u>	<u>Principal</u>	<u>Market Value</u>
<b>1 MO. LIBOR</b>					
3137FEC81	FHMS KI01 A 1.7397%	09/25/2022	4,000,000	3,515,724	3,524,138
<b>1 YR CMT ARMS</b>					
31392ET59	FNW 2-W10 A7 4.0958%	08/24/42	18,840,190	1,244,569	1,275,965
31392FDE4	FNGT 2-T16 A4 4.3199%	05/25/42	60,182,552	4,658,439	4,775,450
31393BW76	FNW 03-W6 6A 3.8417%	08/25/42	61,878,654	3,936,560	4,027,766
<b>12 MO. LIBOR</b>					
31410F7K5	FN 888398 3.4930%	09/01/36	2,000,000	125,141	131,530
31416BP36	FN 995142 3.6830%	06/01/37	49,628,784	4,147,299	4,331,319
31416BPW2	FN 995137 3.3850%	09/01/38	64,293,618	8,313,799	8,637,854
<b>30 YR SECURITIES</b>					
31283NCB6	FG P00066 6.00	06/16/37	17,070,453	1,126,306	1,196,030
<b>6 MO. CD ARMS</b>					
31347JBN4	FH 970045 3.7640%	01/01/26	14,435,471	176,416	180,182
31365B3W7	FN 123313 2.5530%	06/01/21	119,695,017	37,749	37,732
31384VQ70	FN 535178 3.2310%	12/01/24	36,518,200	393,549	404,406
<b>CMO FIXED</b>					
3137B3NA2	FHMS K030 A2 3.2500%	04/25/2023	5,000,000	5,000,000	5,061,110
38378KGV5	GNR 2013-57 A 1.35%	06/16/37	9,775,000	6,401,327	6,208,231
<b>NIF TREASURY PORTFOLIO CL A</b>					
665279873	NI FDS TREAS PORT PREMIER		-	3,062,841	3,062,841
<b>SBA POOL FLOATER</b>					
83165ANF7	SBA 521990 4.8370%	10/25/38	5,000,000	2,739,848	2,961,507
<b>MUTUAL FUNDS</b>					
45419850	AAAMCO ULTRASHORT FINC. F		-	226,334	2,263,335