

Ultra Short Mortgage Fund

Holdings Report (Unaudited) As of 06/29/18

			<u>Original Face</u>	<u>Principal</u>	<u>Market Value</u>
1 MO. LIBOR					
3137FEC81	FHMS KI01 A 2.1607% 09/25/2022		4,000,000	3,384,489	3,387,087
1 YR CMT ARMS					
31392ET59	FNW 2-W10 A7 4.1517% 08/24/42		18,840,190	1,205,878	1,234,701
31392FDE4	FNGT 2-T16 A4 4.4525% 05/25/42		60,182,552	4,562,569	4,664,086
31393BW76	FNW 03-W6 6A 3.9439% 08/25/42		61,878,654	3,887,752	3,971,875
12 MO. LIBOR					
31410F7K5	FN 888398 3.7080% 09/01/36		2,000,000	122,937	129,276
31416BP36	FN 995142 4.0029% 06/01/37		49,628,784	4,135,421	4,330,071
31416BPW2	FN 995137 3.6780% 09/01/38		64,293,618	6,956,932	7,222,840
30 YR SECURITIES					
31283NCB6	FG P00066 6.00 06/16/37		17,070,453	1,066,997	1,126,420
6 MO. CD ARMS					
31347JBN4	FH 970045 3.7630% 01/01/26		14,435,471	173,339	177,030
31365B3W7	FN 123313 2.9760% 06/01/21		119,695,017	35,378	35,373
31384VQ70	FN 535178 3.6360% 12/01/24		36,518,200	360,631	370,814
CMO FIXED					
3137B3NA2	FHMS K030 A2 3.2500% 04/25/2023		5,000,000	5,000,000	5,034,740
38378KGV5	GNR 2013-57 A 1.35% 06/16/37		9,775,000	6,374,388	6,171,421
NIF TREASURY PORTFOLIO CL A					
665279873	NI FDS TREAS PORT PREMIER		-	4,112,574	4,112,574
SBA POOL FLOATER					
83165ANF7	SBA 521990 4.8370% 10/25/38		5,000,000	2,733,229	2,931,358
MUTUAL FUNDS					
45419850	AAAMCO ULTRASHORT FINC. F		-	226,736	2,267,363