

## Ultra Short Mortgage Fund

### Holdings Report (Unaudited) As of 08/31/18

			<u>Original Face</u>	<u>Principal</u>	<u>Market Value</u>
<b>1 MO. LIBOR</b>					
3137FEC81	FHMS KI01 A 2.2502% 09/25/2022		4,000,000	3,014,543	3,013,743
<b>1 YR CMT ARMS</b>					
31392ET59	FNW 2-W10 A7 4.3604% 08/24/42		18,840,190	1,193,007	1,218,210
31392FDE4	FNGT 2-T16 A4 4.5607% 05/25/42		60,182,552	4,480,909	4,566,973
31393BW76	FNW 03-W6 6A 4.0549% 08/25/42		61,878,654	3,793,912	3,866,330
<b>12 MO. LIBOR</b>					
31410F7K5	FN 888398 3.8229% 09/01/36		2,000,000	115,836	121,674
31416BP36	FN 995142 4.0020% 06/01/37		49,628,784	3,896,921	4,087,475
31416BPW2	FN 995137 3.8279% 09/01/38		64,293,618	6,238,826	6,463,828
<b>30 YR SECURITIES</b>					
31283NCB6	FG P00066 6.00 06/16/37		17,070,453	941,694	989,467
<b>6 MO. CD ARMS</b>					
31347JBN4	FH 970045 3.7649% 01/01/26		14,435,471	169,790	172,960
31365B3W7	FN 123313 3.1720% 06/01/21		119,695,017	31,950	31,958
31384VQ70	FN 535178 3.6910% 12/01/24		36,518,200	324,997	334,665
<b>CMO FIXED</b>					
3137B3NA2	FHMS K030 A2 3.2500% 04/25/2023		5,000,000	5,000,000	5,051,254
38378KGV5	GNR 2013-57 A 1.35% 06/16/37		9,775,000	5,199,845	5,053,216
<b>NIF TREASURY PORTFOLIO CL A</b>					
665279873	NI FDS TREAS PORT PREMIER		-	3,646,902	3,646,902
<b>SBA POOL FLOATER</b>					
83165ANF7	SBA 521990 5.0870% 10/25/38		5,000,000	2,720,102	2,909,493
<b>MUTUAL FUNDS</b>					
45419850	AAAMCO ULTRASHORT FINC. F		-	219,007	2,190,073