

Ultra Short Mortgage Fund

Holdings Report (Unaudited) As of 09/30/18

			<u>Original Face</u>	<u>Principal</u>	<u>Market Value</u>
1 MO. LIBOR					
3137FEC81	FHMS KI01 A 2.2737%	09/25/2022	4,000,000.00	2,566,065.88	2,565,398.19
1 YR CMT ARMS					
31392ET59	FNW 2-W10 A7 4.3604%	08/24/42	18,840,190.00	1,185,932.29	1,208,551.58
31392FDE4	FNGT 2-T16 A4 4.5799%	05/25/42	60,182,552.00	4,464,759.32	4,540,079.81
31393BW76	FNW 03-W6 6A 4.0549%	08/25/42	61,878,654.00	3,743,742.74	3,808,861.40
12 MO. LIBOR					
31410F7K5	FN 888398 4.1739%	09/01/36	2,000,000.00	109,478.64	114,874.51
31416BP36	FN 995142 4.0060%	06/01/37	49,628,784.00	3,885,519.93	4,080,716.79
31416BPW2	FN 995137 4.0079%	09/01/38	64,293,618.00	5,616,306.63	5,818,358.88
30 YR SECURITIES					
31283NCB6	FG P00066 6.00	06/16/37	17,070,453.00	938,157.60	982,116.85
6 MO. CD ARMS					
31347JBN4	FH 970045 3.9550%	01/01/26	14,435,471.00	166,672.38	170,066.33
31365B3W7	FN 123313 3.2440%	06/01/21	119,695,017.00	30,333.12	30,338.76
31384VQ70	FN 535178 3.7519%	12/01/24	36,518,200.00	318,333.53	327,775.62
CMO FIXED					
3137B3NA2	FHMS K030 A2 3.2500%	04/25/2023	5,000,000.00	5,000,000.00	5,011,355.00
38378KGV5	GNR 2013-57 A 1.35%	06/16/37	9,775,000.00	5,174,842.14	5,019,017.29
NIF TREASURY PORTFOLIO CL A					
665279873	NI FDS TREAS PORT PREMIER		-	4,783,232.24	4,783,232.24
SBA POOL FLOATER					
83165ANF7	SBA 521990 5.0860%	10/25/38	5,000,000.00	2,713,594.25	2,902,425.13
MUTUAL FUNDS					
45419850	AAAMCO ULTRASHORT FINC. F		-	219,442.20	2,194,422.01