

## Ultra Short Mortgage Fund

### Holdings Report (Unaudited) As of 10/31/18

		<u>Original Face</u>	<u>Principal</u>	<u>Market Value</u>
<b>1 MO. LIBOR</b>				
3137FEC81	FHMS KI01 A 2.4205% 09/25/2022	4,000,000.00	2,566,065.88	2,564,849.31
3137FHX40	FHMS KF51 A 2.6605% 08/25/2025	4,000,000.00	3,999,433.76	4,003,181.23
<b>1 YR CMT ARMS</b>				
31392ET59	FNW 2-W10 A7 4.3611% 08/24/42	18,840,190.00	1,179,546.50	1,199,518.58
31392FDE4	FNGT 2-T16 A4 4.5799% 05/25/42	60,182,552.00	4,438,320.46	4,501,894.96
31393BW76	FNW 03-W6 6A 4.0564% 08/25/42	61,878,654.00	3,706,656.39	3,763,475.73
<b>12 MO. LIBOR</b>				
31410F7K5	FN 888398 4.2360% 09/01/36	2,000,000.00	105,259.26	110,285.60
31416BP36	FN 995142 4.0060% 06/01/37	49,628,784.00	3,874,018.46	4,064,763.51
31416BPW2	FN 995137 4.0010% 09/01/38	64,293,618.00	5,293,354.64	5,479,924.22
<b>30 YR SECURITIES</b>				
31283NCB6	FG P00066 6.00 06/16/37	17,070,453.00	934,586.97	981,310.71
<b>6 MO. CD ARMS</b>				
31347JBN4	FH 970045 3.9859% 01/01/26	14,435,471.00	164,444.69	166,797.56
31365B3W7	FN 123313 3.2440% 06/01/21	119,695,017.00	28,656.19	28,636.73
31384VQ70	FN 535178 3.7860% 12/01/24	36,518,200.00	312,164.88	321,042.22
<b>CMO FIXED</b>				
3137B3NA2	FHMS K030 A2 3.2500% 04/25/2023	5,000,000.00	5,000,000.00	4,977,280.00
38378KGV5	GNR 2013-57 A 1.35% 06/16/37	9,775,000.00	5,149,783.52	4,928,306.78
<b>NIF TREASURY PORTFOLIO CL A</b>				
665279873	NI FDS TREAS PORT PREMIER	-	1,168,867.18	1,168,867.18
<b>SBA POOL FLOATER</b>				
83165ANF7	SBA 521990 5.3370% 10/25/38	5,000,000.00	2,707,057.65	2,894,247.98
<b>MUTUAL FUNDS</b>				
45419850	AAAMCO ULTRASHORT FINC. F	-	219,853.79	2,198,537.89