

Ultra Short Mortgage Fund

Holdings Report (Unaudited) As of 11/30/17

		<u>Original Face</u>	<u>Principal</u>	<u>Market Value</u>
1 YR CMT ARMS				
31392ET59	FNW 2-W10 A7 3.8760% 08/24/42	18,840,190	1,367,692	1,464,120
31392FDE4	FNGT 2-T16 A4 4.1309% 05/25/42	60,182,552	4,916,672	5,116,309
31393BW76	FNW 03-W6 6A 3.5464% 08/25/42	61,878,654	4,206,580	4,357,668
31393XFZ5	FNGT 04-T1 2A 3.2942% 08/25/43	64,743,676	6,514,266	6,624,995
31394FSD8	FNW 05-W3 3A 3.2090% 04/25/45	64,496,442	6,964,713	7,163,663
12 MO. LIBOR				
31410F7K5	FN 888398 3.4600% 09/01/36	2,000,000	145,172	152,226
31416BP36	FN 995142 3.5169% 06/01/37	49,628,784	5,486,794	5,738,928
31416BPW2	FN 995137 3.3270% 09/01/38	64,293,618	11,156,429	11,629,618
30 YR SECURITIES				
31283NCB6	FG P00066 6.00 06/16/37	17,070,453	1,347,749	1,466,909
3138A96L3	FN AH8074 5.00 06/01/41	2,811,812	486,619	533,437
3138AJKA9	FN AI4788 5.00 06/01/41	1,319,346	894,872	980,968
3138AKE47	FN AI5554 5.00 06/01/41	11,883,562	3,470,781	3,804,707
6 MO. CD ARMS				
31347JBN4	FH 970045 3.3230% 01/01/26	14,435,471	188,573	193,072
31365B3W7	FN 123313 2.4500% 06/01/21	119,695,017	55,218	55,362
31384VQ70	FN 535178 2.9130% 12/01/24	36,518,200	453,086	466,981
CMO FIXED				
3137BEK86	FHR 4403 GB 2.00% 09/15/44	50,000,000	14,275,426	14,202,327
31392HU43	FNR 03-8 BY 5.00 02/25/18	9,000,000	14,300	14,305
38378KGV5	GNR 2013-57 A 1.35% 06/16/37	9,775,000	6,630,629	6,492,586
NIF TREASURY PORTFOLIO CL A				
665279873	NI FDS TREAS PORT PREMIER	-	9,265,396	9,265,396
SBA POOL FLOATER				
83165ANF7	SBA 521990 4.3380% 10/25/38	5,000,000	2,936,068	3,246,865
MUTUAL FUNDS				
45419850	AAAMCO ULTRASHORT FINC. F	-	401,312	4,013,122