

Ultra Short Mortgage Fund

Holdings Report (Unaudited) As of 12/31/18

		<u>Original Face</u>	<u>Principal</u>	<u>Market Value</u>
1 YR CMT ARMS				
31392ET59	FNW 2-W10 A7 4.4937% 08/24/42	18,840,190	1,121,313	1,142,569
31392FDE4	FNGT 2-T16 A4 4.6621% 05/25/42	60,182,552	4,382,178	4,453,608
31393BW76	FNW 03-W6 6A 4.2587% 08/25/42	61,878,654	3,626,724	3,688,055
12 MO. LIBOR				
31410F7K5	FN 888398 4.2840% 09/01/36	2,000,000	97,275	101,838
31416BPW2	FN 995137 4.0479% 09/01/38	64,293,618	4,662,016	4,833,429
30 YR SECURITIES				
31283NCB6	FG P00066 6.00 06/16/37	17,070,453	927,587	988,659
6 MO. CD ARMS				
31347JBN4	FH 970045 4.3530% 01/01/26	14,435,471	160,167	163,397
31365B3W7	FN 123313 3.4999% 06/01/21	119,695,017	24,960	24,943
31384VQ70	FN 535178 3.9870% 12/01/24	36,518,200	291,300	299,470
CMO FIXED				
38376REN2	GNR 2015 - H17 2.5000% 05/20/2065	10,000,000	4,791,839	4,764,199
38378KGV5	GNR 2013-57 A 1.35% 06/16/37	9,775,000	4,954,921	4,753,875
NIF TREASURY PORTFOLIO CL A				
665279873	NI FDS TREAS PORT PREMIER	-	1,662,551	1,662,551
SBA POOL FLOATER				
83165ANF7	SBA 521990 5.3370% 10/25/38	5,000,000	2,644,123	2,827,631