

Ultra Short Mortgage Fund

Holdings Report (Unaudited) As of 09/30/17

		<u>Original Face</u>	<u>Principal</u>	<u>Market Value</u>
1 YR CMT ARMS				
31392ET59	FNW 2-W10 A7 3.8482% 08/24/42	18,840,190	1,382,346	1,490,549
31392FDE4	FNGT 2-T16 A4 4.1044% 05/25/42	60,182,552	4,978,273	5,221,267
31393BW76	FNW 03-W6 6A 3.5292% 08/25/42	61,878,654	4,381,683	4,566,344
31393XFZ5	FNGT 04-T1 2A 3.2819% 08/25/43	64,743,676	6,667,017	6,837,852
31394FSD8	FNW 05-W3 3A 3.2007% 04/25/45	64,496,442	7,372,766	7,601,156
12 MO. LIBOR				
31410F7K5	FN 888398 3.4229% 09/01/36	2,000,000	157,407	165,591
31416BP36	FN 995142 3.5190% 06/01/37	49,628,784	7,866,669	8,276,200
31416BPW2	FN 995137 3.3199% 09/01/38	64,293,618	11,471,474	11,962,740
30 YR SECURITIES				
31283NCB6	FG P00066 6.00 06/16/37	17,070,453	1,356,764	1,477,934
3138A96L3	FN AH8074 5.00 06/01/41	2,811,812	488,424	540,892
3138AJKA9	FN AI4788 5.00 06/01/41	1,319,346	901,634	998,489
3138AKE47	FN AI5554 5.00 06/01/41	11,883,562	3,485,192	3,857,400
6 MO. CD ARMS				
31347JBN4	FH 970045 3.2249% 01/01/26	14,435,471	192,678	197,414
31365B3W7	FN 123313 2.3969% 06/01/21	119,695,017	74,905	75,147
31384VQ70	FN 535178 2.8590% 12/01/24	36,518,200	479,135	494,140
CMO FIXED				
3137BEK86	FHR 4403 GB 2.00% 09/15/44	50,000,000	15,261,978	15,278,514
31392HU43	FNR 03-8 BY 5.00 02/25/18	9,000,000	41,238	41,377
38378KGV5	GNR 2013-57 A 1.35% 06/16/37	9,775,000	6,683,843	6,541,564
NIF TREASURY PORTFOLIO CL A				
665279873	NI FDS TREAS PORT PREMIER	-	5,080,707	5,080,707
SBA POOL FLOATER				
83165ANF7	SBA 521990 4.3369% 10/25/38	5,000,000	2,950,481	3,271,939
MUTUAL FUNDS				
45419850	AAAMCO ULTRASHORT FINC. F	-	400,000	4,000,000