Short US Government Fund

Holdings Report (Unaudited) As of 05/31/16

		Original Face	Principal	Market Value
GOVERNMENT				
912828Q94	UNITED STATES TSY. 0.75%	-	3,500,000.00	3,492,070.40
15 YR SECURITIES				
3128MMUM3	FG G18587 3.00 02/01/31	5,428,000.00	5,303,183.41	5,541,619.31
NIF TREASURY PORTFOLIO CL A				
665279808	NI FDS TREAS PORT SHS CLA	-	301,191.35	301,191.35