

## Ultra Short Mortgage Fund

### Holdings Report (Unaudited) As of 02/29/20

			<u>Original Face</u>	<u>Principal</u>	<u>Market Value</u>
<b>1 MO. LIBOR</b>					
31397GBT6	FHR 3307 FA 2.0885%	07/15/34	82,900,752	3,326,592	3,341,084
38378DZ40	GNR 2012-32 FP 2.0585%	03/16/42	18,566,928	5,799,372	5,806,070
<b>12 MO. LIBOR</b>					
31410F7K5	FN 888398 4.1640%	09/01/36	2,000,000	62,327	65,547
<b>6 MO. CD ARMS</b>					
31347JBN4	FH 970045 4.1969%	01/01/26	14,435,471	112,948	115,071
31365B3W7	FN 123313 3.1730%	06/01/21	119,695,017	3,675	3,676
31384VQ70	FN 535178 3.5669%	12/01/24	36,518,200	156,631	159,198
<b>NIF TREASURY PORTFOLIO CL A</b>					
665279873	NI FDS TREAS PORT PREMIER		-	1,536,803	1,536,803