

Ultra Short Mortgage Fund

Holdings Report (Unaudited) As of 03/31/20

			<u>Original Face</u>	<u>Principal</u>	<u>Market Value</u>
1 MO. LIBOR					
31397GBT6	FHR 3307 FA 1.1346%	07/15/34	82,900,752.00	3,291,358.81	3,249,196.83
38378DZ40	GNR 2012-32 FP 1.1046%	03/16/42	18,566,928.00	5,740,277.38	5,685,380.81
12 MO. LIBOR					
31410F7K5	FN 888398 4.1069%	09/01/36	2,000,000.00	61,821.68	62,387.46
6 MO. CD ARMS					
31347JBN4	FH 970045 4.0430%	01/01/26	14,435,471.00	110,388.02	112,847.80
31365B3W7	FN 123313 3.1250%	06/01/21	119,695,017.00	3,399.36	3,407.97
31384VQ70	FN 535178 3.5269%	12/01/24	36,518,200.00	150,872.40	152,141.79
NIF TREASURY PORTFOLIO CL A					
665279873	NI FDS TREAS PORT PREMIER		-	1,079,975.60	1,079,975.60