

Ultra Short Mortgage Fund

Holdings Report (Unaudited) As of 10/31/19

			<u>Original Face</u>	<u>Principal</u>	<u>Market Value</u>
1 MO. LIBOR					
31397GBT6	FHR 3307 FA 2.3512%	07/15/34	82,900,752.00	3,515,507.52	3,517,327.15
38378DZ40	GNR 2012-32 FP 2.2907%	03/16/42	18,566,928.00	6,115,490.45	6,122,671.87
12 MO. LIBOR					
31410F7K5	FN 888398 4.2779%	09/01/36	2,000,000.00	68,573.88	71,936.21
6 MO. CD ARMS					
31347JBN4	FH 970045 4.5450%	01/01/26	14,435,471.00	120,537.74	122,824.32
31365B3W7	FN 123313 3.6529%	06/01/21	119,695,017.00	7,932.20	7,936.78
31384VQ70	FN 535178 4.1040%	12/01/24	36,518,200.00	187,385.85	190,421.38
CMO FIXED					
38376REN2	GNR 2015 - H17 2.500%	05/20/65	14,000,000.00	2,950,979.73	2,950,797.06
NIF TREASURY PORTFOLIO CL A					
665279873	NI FDS TREAS PORT PREMIER		-	1,297,578.69	1,297,578.69