

Ultra Short Mortgage Fund

Holdings Report (Unaudited) As of 11/30/19

| | | <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 | 3,499,646 | 3,499,480 |
| 38378DZ40 | GNR 2012-32 FP 2.2907% 03/16/42 | 18,566,928 | 6,033,320 | 6,040,804 |
| 12 MO. LIBOR | | | | |
| 31410F7K5 | FN 888398 4.2779% 09/01/36 | 2,000,000 | 68,006 | 71,360 |
| 6 MO. CD ARMS | | | | |
| 31347JBN4 | FH 970045 4.5450% 01/01/26 | 14,435,471 | 118,548 | 120,924 |
| 31365B3W7 | FN 123313 3.6529% 06/01/21 | 119,695,017 | 6,674 | 6,677 |
| 31384VQ70 | FN 535178 4.1040% 12/01/24 | 36,518,200 | 182,445 | 185,087 |
| CMO FIXED | | | | |
| 38376REN2 | GNR 2015 - H17 2.500% 05/20/65 | 14,000,000 | 2,395,493 | 2,395,471 |
| NIF TREASURY PORTFOLIO CL A | | | | |
| 665279873 | NI FDS TREAS PORT PREMIER | - | 1,884,743 | 1,884,743 |