

Ultra Short Mortgage Fund

Holdings Report (Unaudited) As of 12/31/19

			<u>Original Face</u>	<u>Principal</u>	<u>Market Value</u>
1 MO. LIBOR					
31397GBT6	FHR 3307 FA 2.1697%	07/15/34	82,900,752	3,413,709	3,409,247
38378DZ40	GNR 2012-32 FP 2.1397%	03/16/42	18,566,928	5,940,199	5,947,440
12 MO. LIBOR					
31410F7K5	FN 888398 4.2390%	09/01/36	2,000,000	63,113	66,095
6 MO. CD ARMS					
31347JBN4	FH 970045 4.1960%	01/01/26	14,435,471	116,520	118,802
31365B3W7	FN 123313 3.1510%	06/01/21	119,695,017	6,052	6,053
31384VQ70	FN 535178 3.8760%	12/01/24	36,518,200	177,372	179,714
CMO FIXED					
38376REN2	GNR 2015 - H17 2.500%	05/20/65	14,000,000	2,070,390	2,070,109
NIF TREASURY PORTFOLIO CL A					
665279873	NI FDS TREAS PORT PREMIER		-	1,551,220	1,551,220