

Ultra Short Mortgage Fund

Holdings Report (Unaudited) As of 02/28/19

			<u>Original Face</u>	<u>Principal</u>	<u>Market Value</u>	
1 MO. LIBOR						
38378DZ40	GNR 2012-32 FP	2.8813%	3/16/32	18,566,928	6,921,441	6,929,989
12 MO. LIBOR						
31410F7K5	FN 888398	4.4020%	09/01/36	2,000,000	95,276	99,701
30 YR SECURITIES						
31283NCB6	FG P00066	6.00	06/16/37	17,070,453	920,571	985,083
6 MO. CD ARMS						
31347JBN4	FH 970045	4.3530%	01/01/26	14,435,471	156,034	158,938
31365B3W7	FN 123313	3.4999%	06/01/21	119,695,017	16,082	16,085
31384VQ70	FN 535178	4.0520%	12/01/24	36,518,200	260,938	268,551
CMO FIXED						
38376REN2	GNR 2015 - H17	2.5000%	05/20/2065	10,000,000	4,271,359	4,252,970
38378KGV5	GNR 2013-57 A	1.35%	06/16/37	9,775,000	4,904,973	4,712,610
NIF TREASURY PORTFOLIO CL A						
665279873	NI FDS TREAS PORT PREMIER			-	1,034,031	1,034,031