

Ultra Short Mortgage Fund

Holdings Report (Unaudited) As of 03/29/19

			<u>Original Face</u>	<u>Principal</u>	<u>Market Value</u>
1 MO. LIBOR					
38378DZ40	GNR 2012-32 FP	2.8818% 3/16/32	18,566,928.00	6,826,760.69	6,834,085.80
12 MO. LIBOR					
31410F7K5	FN 888398	4.4420% 09/01/36	2,000,000.00	90,845.96	95,096.46
30 YR SECURITIES					
31283NCB6	FG P00066	6.00 06/16/37	17,070,453.00	916,909.32	987,956.96
6 MO. CD ARMS					
31347JBN4	FH 970045	4.4340% 01/01/26	14,435,471.00	153,953.30	157,001.11
31365B3W7	FN 123313	3.5539% 06/01/21	119,695,017.00	15,250.35	15,254.42
31384VQ70	FN 535178	4.0939% 12/01/24	36,518,200.00	240,796.63	247,725.79
CMO FIXED					
38376REN2	GNR 2015 - H17	2.5000% 05/20/2065	10,000,000.00	3,924,597.84	3,908,958.32
38378KGV5	GNR 2013-57 A	1.35% 06/16/37	9,775,000.00	4,879,915.94	4,709,079.84
NIF TREASURY PORTFOLIO CL A					
665279873	NI FDS TREAS PORT PREMIER		-	1,460,846.54	1,460,846.54