

Ultra Short Mortgage Fund

Holdings Report (Unaudited) As of 04/30/19

			<u>Original Face</u>	<u>Principal</u>	<u>Market Value</u>
1 MO. LIBOR					
38378DZ40	GNR 2012-32 FP 2.8773% 03/16/32		18,566,928	6,746,013	6,753,214
12 MO. LIBOR					
31410F7K5	FN 888398 4.4759% 09/01/36		2,000,000	89,573	93,822
30 YR SECURITIES					
31283NCB6	FG P00066 6.00 06/16/37		17,070,453	913,245	983,264
6 MO. CD ARMS					
31347JBN4	FH 970045 4.4989% 01/01/26		14,435,471	132,523	134,617
31365B3W7	FN 123313 3.5539% 06/01/21		119,695,017	13,832	13,842
31384VQ70	FN 535178 4.1289% 12/01/24		36,518,200	235,131	241,880
CMO FIXED					
38376REN2	GNR 2015 - H17 2.5000% 05/20/2065		10,000,000	3,612,423	3,598,792
38378KGV5	GNR 2013-57 A 1.35% 06/16/37		9,775,000	4,854,802	4,695,084
NIF TREASURY PORTFOLIO CL A					
665279873	NI FDS TREAS PORT PREMIER		-	1,816,175	1,816,175