

## Ultra Short Mortgage Fund

### Holdings Report (Unaudited) As of 06/28/19

			<u>Original Face</u>	<u>Principal</u>	<u>Market Value</u>
<b>1 MO. LIBOR</b>					
38378DZ40	GNR 2012-32 FP	2.8376% 03/16/32	18,566,928	6,571,885	6,579,022
<b>12 MO. LIBOR</b>					
31410F7K5	FN 888398	4.5389% 09/01/36	2,000,000	84,864	89,101
<b>30 YR SECURITIES</b>					
31283NCB6	FG P00066	6.00 06/16/37	17,070,453	905,976	990,242
<b>6 MO. CD ARMS</b>					
31347JBN4	FH 970045	4.6720% 01/01/26	14,435,471	128,383	130,945
31365B3W7	FN 123313	3.6690% 06/01/21	119,695,017	11,682	11,698
31384VQ70	FN 535178	4.2090% 12/01/24	36,518,200	215,946	222,182
<b>CMO FIXED</b>					
38376REN2	GNR 2015 - H17	2.5000% 05/20/2065	10,000,000	3,162,223	3,157,979
38378KGV5	GNR 2013-57 A	1.35% 06/16/37	9,775,000	4,804,406	4,694,164
<b>NIF TREASURY PORTFOLIO CL A</b>					
665279873	NI FDS TREAS PORT	PREMIER	-	15,862	15,862