

## Ultra Short Mortgage Fund

### Holdings Report (Unaudited) As of 07/31/19

			<u>Original Face</u>	<u>Principal</u>	<u>Market Value</u>
<b>1 MO. LIBOR</b>					
38378DZ40	GNR 2012-32 FP	2.7320% 03/16/32	18,566,928.00	6,450,487.21	6,457,182.82
<b>12 MO. LIBOR</b>					
31410F7K5	FN 888398	4.5479% 09/01/36	2,000,000.00	80,175.48	84,104.16
<b>6 MO. CD ARMS</b>					
31347JBN4	FH 970045	4.6720% 01/01/26	14,435,471.00	126,437.13	128,896.21
31365B3W7	FN 123313	3.7260% 06/01/21	119,695,017.00	10,658.85	10,668.85
31384VQ70	FN 535178	4.2210% 12/01/24	36,518,200.00	210,332.42	215,850.28
<b>CMO FIXED</b>					
38376REN2	GNR 2015 - H17	2.5000% 05/20/2065	10,000,000.00	2,809,846.52	2,804,575.25
38378KGV5	GNR 2013-57 A	1.35% 06/16/37	9,775,000.00	4,729,016.16	4,609,381.51
<b>NIF TREASURY PORTFOLIO CL A</b>					
665279873	NI FDS TREAS PORT	PREMIER	-	1,526,151.22	1,526,151.22