

## Ultra Short Mortgage Fund

### Holdings Report (Unaudited) As of 08/30/19

			<u>Original Face</u>	<u>Principal</u>	<u>Market Value</u>
<b>1 MO. LIBOR</b>					
31397GBT6	FHR 3307 FA 2.6251%	07/15/34	82,900,752.00	3,623,723.68	3,631,569.77
38378DZ40	GNR 2012-32 FP 2.5973%	03/16/32	18,566,928.00	6,352,913.16	6,360,556.35
<b>12 MO. LIBOR</b>					
31410F7K5	FN 888398 4.5410%	09/01/36	2,000,000.00	76,958.02	80,821.47
<b>6 MO. CD ARMS</b>					
31347JBN4	FH 970045 4.6720%	01/01/26	14,435,471.00	124,481.66	126,840.84
31365B3W7	FN 123313 3.7289%	06/01/21	119,695,017.00	9,922.73	9,930.59
31384VQ70	FN 535178 4.1990%	12/01/24	36,518,200.00	204,996.75	209,864.94
<b>CMO FIXED</b>					
38376REN2	GNR 2015 - H17 2.500%	05/20/65	20,000,000.00	4,952,360.42	4,949,140.89
<b>NIF TREASURY PORTFOLIO CL A</b>					
665279873	NI FDS TREAS PORT PREMIER		-	427,965.85	427,965.85