

## Intermediate Mortgage Fund

Holdings Report (Unaudited)

February 28, 2010

		<u>Original Face</u>	<u>Principal Amount</u>	<u>Value</u>
<b>1 YR CMT ARMS</b>				
12669GGG0	Countrywide Home Loans, 2.94, 01/20/2035	4,241,457	961,599	754,421
86359DUS4	Lehman XS Trust, 1.47, 11/25/2035	4,461,902	1,606,971	916,830
<b>15 YR SECURITIES</b>				
3128GTCD5	Freddie Mac, 6.00, 06/01/2017	7,116,074	374,349	405,598
31371J5E0	Fannie Mae, 6.00, 06/01/2016	6,473,212	332,003	357,548
31384VRV6	Fannie Mae, 7.00, 03/01/2015	4,439,342	86,754	93,162
31384VSA1	Fannie Mae, 7.00, 03/01/2015	4,015,686	78,278	83,937
31384WBH2	Fannie Mae, 7.50, 11/01/2015	8,031,369	122,020	132,555
31384WDX5	Fannie Mae, 6.50, 01/01/2016	5,800,434	113,406	122,038
31384VHW3	Fannie Mae, 7.00, 03/01/2015	6,462,152	155,365	166,959
31389TTF9	Fannie Mae, 6.00, 07/01/2017	4,461,874	376,281	407,001
31390SH79	Fannie Mae, 6.00, 07/01/2017	3,123,312	202,654	219,399
<b>CASH EQUIVALENTS</b>				
894999101	Northern Trust Sweep Account	-	920	920
<b>CMO FIXED</b>				
126378BQ0	Credit Suisse Mortgage Capital, 6.00, 02/25/2037	2,716,306	2,716,306	1,144,103
126378BE7	Credit Suisse Mortgage Capital, 6.00, 02/25/2037	411,644	411,644	83,111
12668AYS8	Countrywide Alternative Loan Trust, 5.50, 12/25/2035	4,466,000	2,293,116	1,900,959
32051HAK9	First Horizon Alternative Mortgage, 6.00, 07/25/2036	1,837,000	1,207,217	192,834
32051HAG8	First Horizon Alternative Mortgage, 6.00, 07/25/2036	2,319,000	1,148,286	596,638
31396HHG7	Freddie Mac, 5.00, 02/15/2030	3,985,792	3,985,792	4,256,303
31396HAN9	Freddie Mac Reference Remic, 5.50, 12/15/2018	7,262,939	3,322,039	3,455,479
31393AGG6	Fannie Mae, 4.00, 10/25/2032	8,923,745	1,516,855	1,565,671
31394FEH4	Fannie Mae, 5.00, 09/25/2035	3,172,665	456,154	464,261
31397MRU3	Fannie Mae, 5.00, 05/25/2032	2,487,719	2,487,719	2,636,493
31397NFA8	Fannie Mae, 4.50, 03/25/2024	1,658,480	1,285,085	1,355,585
31397NNY7	Fannie Mae, 4.00, 02/25/2023	4,316,813	3,375,022	3,517,895
38375YHZ8	Government National Mortgage Association, 4.50, 11/20/2036	2,221,040	1,870,443	1,919,961
749581AM6	Residential Funding Mtg Sec I, 6.00, 01/25/2037	3,047,361	3,047,361	1,378,273
<b>HYBRID ARM</b>				
007036NM4	Adjustable Rate Mortgage Trust, 5.25, 10/25/2035	3,975,531	3,927,910	147,100
0605067F3	Banc Of America Mortgage Secur, 4.00, 04/25/2033	2,230,942	26,538	24,770
06050HE53	Banc Of America Mortgage Secur, 3.63, 03/25/2033	2,156,568	207,588	24,191
07387AEZ4	Bear Stearns Adjustable Rate M, 4.33, 10/25/2035	5,492,567	5,408,418	452,252
22541QDB5	Cs First Boston Mortgage Secur, 3.47, 06/25/2033	798,484	143,673	59,580
12667FB46	Countrywide Alternative Loan T, 3.21, 12/25/2034	3,621,000	2,898,135	354,262
12669FBW2	Countrywide Home Loans, 4.63, 12/25/2033	2,234,000	1,109,650	615,252
126694MB1	Countrywide Home Loans, 5.37, 11/25/2035	3,229,000	3,196,887	105,724
32051GPQ2	First Horizon Alternative Mort, 5.02, 07/25/2035	5,109,000	4,934,401	164,069
31410F7L3	Fannie Mae, 2.60, 06/01/2035	2,200,000	1,235,246	1,277,304
3623414H9	GSR Mortgage Loan Trust, 5.04, 01/25/2036	2,415,089	2,385,613	233,494
466247UH4	JP Morgan Mortgage Trust, 4.96, 08/25/2035	1,802,658	1,764,806	222,842
86359BPE5	Structured Adjustable Rate Mortgage, 3.32, 04/25/2034	4,847,407	2,688,272	940,653
86360NAT9	Structured Adjustable Rate Mortgage, 5.49, 06/25/2036	4,461,927	3,306,464	2,893,022
949789AL5	Wells Fargo Mortgage Backed Security, 6.08, 12/25/2036	1,717,529	1,706,875	172,804
<b>MONTHLY LIBOR CMO ARMS</b>				
05952DAE8	Banc Of America Funding Corp, 0.54, 02/20/2047	1,923,962	1,923,962	18,739
05952DAF5	Banc Of America Funding Corp, 0.57, 02/20/2047	1,604,102	1,604,102	14,774
45254NEF0	Impac CMB Trust, 1.25, 06/25/2033	5,008,000	230,715	186,551
<b>REPURCHASE AGREEMENTS</b>				
BOAREPO5	Bank of America Repurchase Agreement, 0.11, 03/01/10	-	2,013,000	2,013,000