

## Intermediate Mortgage Fund

### Holdings Report (Unaudited) As of 07/31/14

			<u>Original Face</u>	<u>Principal</u>	<u>Market Value</u>
<b>1 YR CMT ARMS</b>					
31416BPE2	FN 995121 2.531	07/01/37	\$3,400,000	\$1,379,814	\$1,483,625
<b>10 YR SECURITIES</b>					
31307GYY9	FH J27927 2.50	04/01/2024	\$4,500,000	\$4,391,259	\$4,469,993
<b>12 MO. LIBOR</b>					
31416BPW2	FN 995137 2.198	09/01/38	\$3,300,000	\$1,064,731	\$1,137,131
31410GR39	FN 888906 2.154	9/1/37	\$19,000,000	\$4,365,798	\$4,637,408
31416PWF0	FN AA6045 2.325	5/1/39	\$1,500,000	\$343,987	\$367,482
<b>15 YR SECURITIES</b>					
3128GTC5	FH E89968 6.00	06/01/17	\$7,116,074	\$80,180	\$84,624
31390SH79	FN 654654 6.00	07/01/17	\$3,123,312	\$35,425	\$37,439
31416YD54	FN AB2823 2.50	2/1/2026	\$750,000	\$435,175	\$438,415
31371J5E0	FN 253845 6.00	06/01/16	\$6,473,212	\$41,510	\$43,011
31384VRV6	FN 535200 7.00	03/01/15	\$4,439,342	\$1,840	\$1,856
31384WBH2	FN 535640 7.50	11/01/15	\$8,031,369	\$8,190	\$8,366
31384WDX5	FN 535718 6.50	01/01/16	\$5,800,434	\$4,458	\$4,588
31384WHW3	FN 535845 7.00	03/01/15	\$6,462,152	\$2,121	\$2,134
31389TTF9	FN 635150 6.00	07/01/17	\$4,461,874	\$57,711	\$60,829
<b>30 YR SECURITIES</b>					
36176H2F0	GN 766974 3.50	08/15/42	\$2,500,000	\$2,412,643	\$2,487,661
3128MJQU7	FH G08466 3.50	11/01/41	\$3,750,000	\$1,995,225	\$2,031,449
3132HLMJ9	FH Q10361 3.00	8/1/42	\$97,800	\$82,980	\$81,362
<b>CMO FIXED</b>					
31394JC21	FHR 2670 QH 5.50	9/15/33	\$6,343,000	\$4,721,008	\$5,249,912
31393AGG6	FNR 03-28 GA 4.0	10/25/32	\$8,923,745	\$121,851	\$124,126
<b>NIF TREASURY PORTFOLIO CL A</b>					
665279808	NI FDS TREAS PORT SHS CLA		\$0	\$424	\$424
<b>REPURCHASE AGREEMENTS</b>					
BOAREPO4	BANKOFAMER 0.08%	08/01/14	\$0	\$1,478,000	\$1,478,000

