

U.S. Government Mortgage Fund

Holdings Report (Unaudited)

January 30, 2010

		<u>Original Face</u>	<u>Principal Amount</u>	<u>Value</u>
15 YR SECURITIES				
31384VSA1	Fannie Mae, 7.00, 03/01/2015	5523640	111,030	119,105
30 YR SECURITIES				
31414CAV0	Fannie Mae, 5.00, 03/01/2038	945117	719,992	749,016
36203PB51	Government National Mortgage Association, 7.50, 02/15/2024	6287532	97,097	106,941
36207RHP3	Government National Mortgage Association, 7.00, 04/15/2027	5546245	104,302	115,722
36210FRF5	Government National Mortgage Association, 6.00, 01/15/2029	1858620	230,324	249,423
CASH EQUIVALENTS				
894999101	NORTHERN TRUST TREASURY SWEEP	0	936,192	936,192
CMO FIXED				
31393NK57	Freddie Mac, 4.00, 03/15/2033	1439829	247,545	251,554
31394WRU4	Freddie Mac, 4.50, 04/15/2019	2928712	2,928,712	3,092,105
31396HAN9	Freddie Mac Reference Remic, 5.50, 12/15/2018	5446899	2,554,458	2,659,171
31393BKV6	Fannie Mae, 4.00, 01/25/2033	1115474	179,627	185,194
31395DTX7	Fannie Mae, 5.00, 09/25/2032	5099251	5,099,251	5,447,279
31397MRU3	Fannie Mae, 5.00, 05/25/2032	2475865	2,475,865	2,623,034
31397NFA8	Fannie Mae, 4.56, 03/25/2024	495174	394,224	415,778
31396L3T5	Fannie Mae, 5.50, 12/25/2036	3138481	3,138,481	3,402,541
HYBRID ARM				
31410F7L3	Fannie Mae, 3.42, 06/01/2035	400000	228,052	234,077
3623414H9	Gsr Mortgage Loan Trust, 5.07, 01/25/2036	1874188	1,851,906	180,242
36297TAQ5	Gsr Mortgage Loan Trust, 5.57, 04/25/2036	1337190	1,323,916	66,176
45660LZQ5	Indymac Inda Mortgage Loan Trust, 5.13, 11/25/2035	1447000	1,428,658	228,252
45669AAC8	Indymac Inda Mortgage Loan Trust, 5.64, 03/25/2037	2109000	1,365,941	425,901
949835AJ1	Wells Fargo Mortgage Backed Security, 5.13, 09/25/2035	164000	164,000	39,878
MONTHLY LIBOR CMO ARMS				
31396PQR5	Fannie Mae, 0.65, 02/25/2037	3660890	2,759,387	2,686,678