

Money Market Fund*
March 31, 2008

<u>CUSIP</u>	<u>Security Description</u>	<u>Par Amount</u>
06050G6V7	BOA,NA CD 2.89 05/05/08	\$ 10,000,000
16144RFY4	CHASE, NA CD 2.90 04/14/08	10,000,000
1730D1HA5	CITIBANK,NA CD 3.17 04/29/08	6,000,000
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		\$ 26,000,000
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Short U.S. Government Fund*
March 31, 2008

<u>CUSIP</u>	<u>Security Description</u>	<u>Par Amount</u>
007036NY8	ARMT 05-7 1A2	\$ 1,772,989
05946XYB3	BAFC 05-E CB1	3,926,978
07387AEY7	BSARM 05-10 B1	2,599,100
45660LNF2	INDX 05-AR9 B1	4,168,906
45660LUT4	INDX 05-AR17 1A2	1,598,577
933637AA8	WAMU 06-AR18 1A1	4,028,995
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		\$ 18,095,544
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Ultra Short Mortgage Fund*
March 31, 2008

<u>CUSIP</u>	<u>Security Description</u>	<u>Par Amount</u>
007037BL7	ARMT 07-1 5A4	\$ 20,182,395
058927AQ7	BAFC 06-A 1B1	5,563,814
05948XKZ3	BOAMS 2003-F B1	5,695,405
05949AZ37	BOAMS 05-C 4A1	18,635,594
05949CCD6	BOAMS 2005-F 3A1	24,511,256
05949CHV1	BOAMS 05-I 3A1	68,426,197
05952DAD0	BAFC 2007-A M1	10,781,000
06051GDQ9	BAFC 2005-D B1	15,107,439
07384MCX8	BSARM 01-4 IA	3,075,109
07384MCY6	BSARM 01-4 A2	743,094
07387ADR3	BSARM 2005-6 B1	13,606,857
12544NAA5	CWHL 2008-2R A1	26,391,615
1266944P0	CWHL 06-HYB3 M	4,561,722
12669ETL0	CWHL 03-HYB3 M	4,779,029
16144RFY4	CHASE, NA CD 2.90 04/14/08	15,000,000
16162WQA0	CHASE 2005-A2 1A6	10,527,365
22540V4R0	CSFB 02-AR21 1A1	795,760
22540VKQ4	CSFB 01-28 2A1	1,249,569
2254W0AN5	FTMLT 02-FTB1 1A1	6,818,793
32051GBK0	FHASI 04-AR6 B1	3,405,007
32051GNA9	FHASI 05-AR2 4A1	16,920,344
32051GNL5	FHAMS 2005-AA4 B1	9,436,566
36185MBJ0	GMAC 05AR6 2A1	21,898,749
36228FMN3	GSR 2003-2F 1A2	2,710,003
36228FW85	GSR 04-5 3A2	36,888,000
362341LG2	GSR 05AR5 B1	15,806,796
362341SG5	GSR 05-AR6 B1	21,976,551
39538WBY3	GPMF 2005-AR4 4A1A	14,003,437
45660KAD3	INDX 2006 AR39 M1	11,797,000
45660KAE1	INDX 2006 AR39 M2	4,857,000
45660KAF8	INDX 2006 AR39 M3	3,470,000
45660LXL8	RAST 2005-A10 A2	14,082,510

*This is a partial list of securities held in the portfolio as of month-end.

466247TV5	JPMMT 2005-A6 3A1	3,631,125
466285AE3	JPALT 2006-A6 1A5	7,221,541
466285AF0	JPALT 2006-A6 1M1	15,968,000
46630GBH7	JPMMT 2007-A1 B1	10,400,667
525245AC0	LXS 2007-3 1BA1	94,345,311
576433BH8	MARM 02-3 1A1	1,321,344
576433JC1	MARM 04-1A1	1,656,287
5899292W7	MLCC 03-F A3	11,944,521
59020UAG0	MLMI 04-A1 M1	7,497,502
590214AA0	MLMI 2006-A4 1A	8,374,712
617487AE3	MSM 2006-16A 2A4	17,946,434
61748HAE1	MSM 04-2AR B1	7,871,587
61748HCP4	MSM 04-7AR B1	4,320,181
61748JAF4	MSM 2006-9AR A6	24,893,211
61749LBR1	MSM 06-8 AR 3B1	11,463,921
61750PAD0	MSM 2006-13ARC A4	11,391,843
61751TAE9	MSM 2007-2AX 2A4	9,658,425
65535VRL4	NAA 2005-AR6 4A2	6,719,087
74160MCJ9	PRIME 03-3 A1	9,447,063
743873AP6	PFMLT 04-1 B1	3,975,562
75114TAB7	RALI 2006-QS5 A2	17,896,678
75115BAY5	RALI 2006-QA5 1A3	20,646,573
76110H4Q9	RALI 2005-QA4 M1	8,206,535
761118PZ5	RALI 2005-QS17 A10	14,283,843
86358HMK1	SAMI 2002-AR2 A2	4,607,767
86358HTZ2	SAMI 2003-AR2 A2	10,590,544
86358HUU1	SAMI 2003-AR3 A2	5,224,373
86358RE29	SASC 02-8A 7A1	2,517,336
86359ABP7	SASC 02-21A 1A1	3,758,846
86359ADT7	SASC 02-25A 1A1	4,013,210
86359AKJ1	SASC 03-2A 1A1	2,932,735
86359ARC9	SASC 03-9A 1A1	3,818,616
86359AS20	SASC 03-26A 1A	8,003,690
86359AXD0	SASC 03-17A 1A	10,846,646
86359BQC8	SARM 2004-5 B1	11,299,276
86360BAR9	SARM 2006-4 B11	8,931,911
86362TAC1	SARM 2007-1 1A2	13,080,385
88522AAA9	TMST 2006-4 A1	70,165,390
88522RAB0	TMST 2006-5 A2	53,317,598
9292274J2	WAMU 03-AR6	3,822,814
92922FNW4	WAMU 04-AR2 A	8,194,221
933637AA8	WAMU 06-AR18 1A1	110,394,470
949779AD4	WFMB 2004-EE B1	18,886,938
94980QAP4	WFMB 2004-W B1	14,684,461
94981JAA2	WFMB 05-AR6 A1	65,397,414
94981WAH8	WFMB 2004-S B1	9,475,684
94983KAK5	WFMB 06-AR2 B1	19,924,002
94983WAL7	WFMB 06-AR7 B1	9,969,026
94985JAH3	WFMB 2007-7 A8	38,905,532
94985JBU3	WFMB 2007-7 A43	35,267,013
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		\$ 1,312,815,827
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*This is a partial list of securities held in the portfolio as of month-end.

Intermediate Mortgage Fund*
March 31, 2008

<u>CUSIP</u>	<u>Security Description</u>	<u>Par Amount</u>
007036NM4	ARMT 05-7 CB1	\$ 8,458,845
05952DAE8	BAFC 2007-A M2	4,121,234
05952DAF5	BAFC 2007-A M3	3,434,999
0605067F3	BOAMS 03-C 1A1	61,643
06050HE53	BOAMS 03-B B2	765,970
07387AEZ4	BSARM 05-10 B2	11,675,999
126378BE7	CSMC 2007-1 5A6	1,046,557
126378BQ0	CSMC 2007-1 5A16	5,586,413
12667FB46	CWALT 2004-33 2M1	6,358,751
12668AYS8	CWALT 2005-57CB 4A3	6,921,264
126694MB1	CWHL 2005-22 M	6,795,237
12669FBW2	CWHL 2003-56 M	3,181,580
12669GGG0	CWHL 04-HYB8 7A1	2,815,697
22541QDB5	CSFB 2003-AR15 CB2	537,233
32051GPQ2	FHAMS 05-AA5 B1	10,621,662
32051HAG8	FHAMS 2006-FA3 A7	4,179,625
32051HAK9	FHAMS 06-FA3 A10	3,288,735
3623414H9	GSR 06AR1 B1	4,724,848
45254NEF0	IMM 03-4 2A1	2,943,358
466247UH4	JPMMT 05-A6 2B1	3,811,529
59023MAH3	MANA 2007-A1 M3	3,103,829
749581AM6	RFMSI 2007-S1 A8	6,594,739
86359BPE5	SARM 04-4 B1	7,285,791
86359DUS4	LXS 05-5N 3A1B	4,647,082
86360NAT9	SARM 06-5 5A3	9,501,326
86362TAK3	SARM 2007-1 M2	2,308,159
86362TAL1	SARM 2007-1 M3	2,967,633
86362TAM9	SARM 2007-1 M4	3,297,370
949789AL5	WFMB5 2006-AR19 B1	4,199,228
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		\$ 135,236,334
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U.S. Government Mortgage Fund*
March 31, 2008

<u>CUSIP</u>	<u>Security Description</u>	<u>Par Amount</u>
3623414H9	GSR 06AR1 B1	\$ 4,973,524
36297TAQ5	GSR 06AR2 2B1	4,021,673
45660LZQ5	INDA 05-AR1 B1	3,724,472
45669AAC8	INDA 07-AR1 1A3	4,437,298
949835AJ1	WFMB5 05-AR15 1A9	1,056,000
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		\$ 18,212,966
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*This is a partial list of securities held in the portfolio as of month-end.

Ultra Short Fund*
March 31, 2008

<u>CUSIP</u>	<u>Security Description</u>	<u>Par Amount</u>
007036MU7	ARMT 2005-7 2A22	\$ 2,075,000
007036SE7	ARMT 05-9 5A1	3,524,343
058927AR5	BAFC 06-A 1B2	1,918,316
05946XYB3	BAFC 05-E CB1	5,890,467
05955BAZ2	BOAMS 2008-A B2	4,704,645
073871AF2	BALTA 2006-4 13A2	6,682,491
07387AFA8	BSARM 05-10 B3	5,728,142
2254W0ME2	ARMT 05-12 1A2	1,529,759
36076RAA1	FUND AMERICA 93-A A1	2,115,919
3623414H9	GSR 06AR1 B1	4,973,524
45660LZK8	INDA 05-AR1 2A1	7,155,961
45661SAA1	INDA 06-AR2 1A1	5,461,010
61749JAR7	MSM 2006-7 5A1	3,264,410
61749LBS9	MSM 06-8AR 3B2	3,959,973
61755GAL7	MSM 07-12 3A3	10,620,000
61915RAG1	MHL 05-2 2M2	1,501,118
61915RAJ5	MHL 05-2 2B1	937,379
758842AA6	REGAL 99-1 A	656,177
783766QE1	RYMS 94-5A2	381,267
81743PCJ3	SEMT 03-5 A1	2,458,285
81744FJK4	SEMT 05-4 2B1	1,740,000
863579PU6	SARM 05-7 B11	3,978,110
863579ZR2	SARM 05-20 B1I	6,365,473
86359A5W9	SASC 03-34A B1I	1,598,496
86359ABP7	SASC 02-21A 1A1	599,173
86359ABR3	SASC 02-21A 1A3	599,173
86359ARJ4	SASC 03-9A B1I	911,045
86359AXT5	SASC 03-17A B1I	1,568,149
86359BXS5	SARM 04-11 B1	1,809,501
86359LFD6	SAMI 2004-AR6 B2	1,961,693
929227ZY5	WAMU 2002-AR19 B2	499,352
92922FNW4	WAMU 04-AR2 A	1,260,650
933637AA8	WAMU 06-AR18 1A1	6,446,392
94982HAL1	WFMB 05-AR9 B1	1,943,496
94983CBB2	WFMB 05-AR10 B2	7,484,521
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		\$ 114,303,410
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