

POOL 12 DSRF Investments Detail (Post DEPFA)

16074-100

Type of Security		CUSIP or ID	Purchase Date	Maturity Date	Par Amount Total	Rate	Purchase Price	Purchase Cost	Bond Premium / (Discount)
								Total	Total
Agency	TVAS	88059EMZ4	11/18/2010	7/15/2021	439,000		67.845850	297,843.28	(141,156.72)
Agency	TVAS	88059ENA8	11/18/2010	1/15/2022	438,000		65.590490	287,286.35	(150,713.65)
Agency	TVAS	88059ENB6	11/18/2010	7/15/2022	439,000		63.725300	279,754.07	(159,245.93)
Agency	TVAS	88059ENC4	11/18/2010	1/15/2023	438,000		61.683900	270,175.48	(167,824.52)
Agency	TVAS	88059END2	11/18/2010	7/15/2023	439,000		59.832310	262,663.84	(176,336.16)
Agency	TVAS	88059ENE0	11/18/2010	1/15/2024	438,000		57.991710	254,003.69	(183,996.31)
Agency	TVAS	88059ENF7	11/18/2010	7/15/2024	439,000		56.213790	246,778.54	(192,221.46)
Agency	TVAS	88059ENG5	11/18/2010	1/15/2025	438,000		54.456550	238,519.69	(199,480.31)
Agency	TVAS	88059ENH3	11/18/2010	7/15/2025	439,000		52.658030	231,168.75	(207,831.25)
Agency	TVAS	88059ENJ9	11/18/2010	1/15/2026	438,000		50.994140	223,354.33	(214,645.67)
Agency	TVAS	88059ENK6	11/18/2010	7/15/2026	1,142,000		49.410160	564,264.03	(577,735.97)
Agency	TVAS	88059ENL4	11/18/2010	1/15/2027	425,000		47.869630	203,445.93	(221,554.07)
Agency	FHLMC	3134A32L9	11/18/2010	3/15/2027	1,642,000		47.156110	774,303.33	(867,696.67)
Agency	TVAS	88059ENM2	11/18/2010	7/15/2027	1,353,000		46.558950	629,942.59	(723,057.41)
Agency	TVAS	88059ENN0	11/18/2010	1/15/2028	374,000		45.126710	168,773.90	(205,226.10)
Agency	TVAS	88059ENP5	11/18/2010	7/15/2028	1,353,000		43.906410	594,053.73	(758,946.27)
Agency	FHLB	3133m4ym9	11/18/2010	7/28/2028	1,660,000	6.005%	122.708620	2,036,963.09	376,963.09
Agency	TVAS	88059ENQ3	11/18/2010	1/15/2029	368,000		42.629440	156,876.34	(211,123.66)
Agency	FNMSC	31359YBH9	11/18/2010	5/15/2029	754,000		41.914370	316,034.35	(437,965.65)
Agency	FFCB	31331VEG7	11/18/2010	7/9/2029	900,000	5.125%	110.010730	990,096.57	90,096.57
Agency	TVAS	88059ENR1	11/18/2010	7/15/2029	1,353,000		41.337820	559,300.70	(793,699.30)
Agency	TVAS	88059ENS9	11/18/2010	1/15/2030	339,000		40.069740	135,836.42	(203,163.58)
Agency	TVAS	880591DM1	11/18/2010	5/1/2030	479,000	7.125%	136.423970	653,470.82	174,470.82
Agency	FNMSC	31359YQF7	11/18/2010	7/15/2030	1,219,000		38.780780	472,737.71	(746,262.29)
Agency	TVAS	88059ENT7	11/18/2010	7/15/2030	1,353,000		38.632220	522,693.94	(830,306.06)
Agency	TVAS	88059ENU4	11/18/2010	1/15/2031	301,000		37.913510	114,119.67	(186,880.33)
Agency	FNMSC	31359YQH3	11/18/2010	7/15/2031	1,005,000		36.904260	370,887.81	(634,112.19)
Agency	FNMSC	31359YQH3	11/18/2010	7/15/2031	769,000		36.904260	283,793.76	(485,206.24)
Agency	TVAS	88059ENV2	11/18/2010	7/15/2031	1,313,000		36.904260	484,552.93	(828,447.07)
Agency	TVAS	88059ENW0	11/18/2010	1/15/2032	246,000		35.820510	88,118.45	(157,881.55)
Agency	FHLMC	3134A4KY9	11/18/2010	7/15/2032	44,000		35.562070	15,647.31	(28,352.69)
Agency	FNMSC	31359YQK6	11/18/2010	7/15/2032	1,710,000		34.803380	595,137.80	(1,114,862.20)
Agency	TVAS	88059ENX8	11/18/2010	7/15/2032	1,353,000		34.803380	470,889.73	(882,110.27)
Agency	TVAS	88059ENY6	11/18/2010	1/15/2033	187,000		33.811720	63,227.92	(123,772.08)
Agency	TVA	880591DV1	11/18/2010	7/15/2033	400,000	4.700%	102.645540	410,582.16	10,582.16
Agency	TVAS	88059ENZ3	11/18/2010	7/15/2033	1,353,000		32.823450	444,101.28	(908,898.72)
Agency	FNMSC	31359YQM2	11/18/2010	7/15/2033	1,376,000		32.823450	451,650.67	(924,349.33)
Agency	TVAS	88059EPA6	11/18/2010	1/15/2034	184,000		31.874770	58,649.58	(125,350.42)
Agency	FNMSC	31359YQP5	11/18/2010	7/15/2034	1,710,000		30.972200	529,624.62	(1,180,375.38)
Agency	TVAS	88059EPB4	11/18/2010	7/15/2034	1,353,000		30.972200	419,053.87	(933,946.13)
Agency	FNMSC	31359YQQ3	11/18/2010	1/15/2035	77,000		30.065240	23,150.23	(53,849.77)
Agency	TVA	880591DX7	11/18/2010	6/15/2035	284,000	4.650%	101.260530	287,579.91	3,579.91
Agency	TVAS	88059EPD0	11/18/2010	7/15/2035	1,013,000		29.221030	296,009.03	(716,990.97)
Agency	FNMSC	31359YQR1	11/18/2010	7/15/2035	1,710,000		29.221030	499,679.61	(1,210,320.39)
Agency	FNMSC	31359YQS9	11/18/2010	1/15/2036	25,000		28.413790	7,103.45	(17,896.55)
Agency	FHLB	3133XGAY0	11/18/2010	7/15/2036	1,325,000	5.500%	115.222460	1,526,697.60	201,697.60
Agency	FNMSC	31359YQT7	11/18/2010	7/15/2036	1,710,000		27.604750	472,041.23	(1,237,958.77)
					38,547,000			19,282,640.09	(19,264,359.91)