

Series 15 BAB Clean Water
PORTFOLIO COST

16080-100

Purchase Date	Maturity	Type	Cusip	Coupon	Yield	\$ Price	Par Amount	Principal Cost	Premium/Discount
7/8/2010	5/1/2021	TVA	88059EHF4	-	4.080%	64.61	960,000	620,275.20	(339,724.80)
7/8/2010	1/15/2022	FHLMC-Z	3134A4MY7	-	4.230%	61.74	248,000	153,122.64	(94,877.36)
7/8/2010	5/15/2022	FNMA-Z	31358C7X8	-	4.260%	60.68	3,868,000	2,346,947.68	(1,521,052.32)
7/8/2010	7/15/2022	FHLMC-Z	3134A4MZ4	-	4.280%	60.11	970,000	583,057.30	(386,942.70)
7/8/2010	7/15/2022	FNMA-Z	31359YCL9	-	4.280%	60.11	433,000	260,271.97	(172,728.03)
7/8/2010	1/15/2023	FNMA-Z	31359YCM7	-	4.330%	58.49	164,000	95,923.60	(68,076.40)
7/8/2010	4/8/2023	FNMA-Z	31364DKB1	-	4.350%	57.77	3,680,000	2,125,972.80	(1,554,027.20)
7/8/2010	5/15/2023	FNMA-Z	31358C7Z3	-	4.400%	57.16	618,000	353,224.08	(264,775.92)
7/8/2010	7/15/2023	FHLMC-Z	3134A4NB6	-	4.420%	56.60	1,000,000	565,980.00	(434,020.00)
7/8/2010	1/15/2024	FNMA-Z	31359YCP0	-	4.470%	55.01	76,000	41,806.84	(34,193.16)
7/8/2010	3/15/2024	FHLMC-Z	3134A32E5	-	4.470%	54.61	797,000	435,209.82	(361,790.18)
7/8/2010	7/15/2024	FHLMC-Z	3134A4ND2	-	4.520%	53.44	2,000,000	1,068,780.00	(931,220.00)
7/8/2010	7/15/2024	FNMA-Z	31359YQ8	-	4.520%	53.44	2,528,000	1,350,937.92	(1,177,062.08)
7/8/2010	5/15/2025	FNMA-Z	31359YAZ0	-	4.560%	51.19	5,216,000	2,669,913.92	(2,546,086.08)
7/8/2010	1/15/2026	FNMA-Z	31359YCT2	-	4.590%	49.45	4,702,000	2,324,950.92	(2,377,049.08)
7/8/2010	7/15/2026	REFCO	76116EGJ3	-	4.240%	51.06	453,000	231,310.86	(221,689.14)
7/8/2010	1/5/2027	FFCB	31331QKY2	5.770%	4.180%	118.81	1,126,000	1,337,828.75	211,828.75
7/8/2010	7/26/2027	FFCB	31331XQ54	5.800%	4.210%	119.20	4,000,000	4,768,125.00	768,125.00
7/8/2010	7/15/2028	FNMA-Z	31359YCY1	-	4.670%	43.53	5,229,000	2,275,922.25	(2,953,077.75)
7/8/2010	5/15/2029	FNMA	31359MEU3	6.250%	4.360%	124.13	4,270,000	5,300,137.50	1,030,137.50
7/8/2010	7/15/2029	FHLMC-Z	3134A4NP5	-	4.770%	40.80	897,000	365,940.12	(531,059.88)
7/8/2010	5/15/2030	FNMA	31359MFP3	7.250%	4.370%	137.95	5,367,000	7,403,944.22	2,036,944.22
7/8/2010	7/15/2031	FHLMC-Z	3134A4NT7	-	4.740%	37.36	981,000	366,452.55	(614,547.45)
7/8/2010	7/26/2032	FFCB	31331XQ62	5.770%	4.460%	118.27	2,045,000	2,418,532.03	373,532.03
7/8/2010	1/30/2034	FFCB	31331GLV9	5.250%	4.530%	110.36	1,091,000	1,204,020.78	113,020.78
7/8/2010	10/23/2034	FFCB	31331VHQ2	5.330%	4.530%	111.70	1,135,000	1,267,830.47	132,830.47
7/8/2010	7/15/2036	FHLB	3133XGAY0	5.500%	4.500%	115.23	1,150,000	1,325,195.31	175,195.31
7/8/2010	7/15/2037	FNMA	31398AFD9	5.625%	4.500%	117.48	5,658,000	6,647,265.94	989,265.94
							60,662,000	49,908,880.47	(10,753,119.53)