

POOL 14 DSRF Investments Detail

Type of Security		Quality	CUSIP or ID	Purchase Date	Maturity Date	Par Amount	Rate	Purchase Price	Purchase Cost	Bond Premium / (Discount)
						Total			Total	Total
Agency	FFCB		31331SSN4	3/18/2009	6/22/2018	7,373,000	5.050%	107.579840	7,931,861.60	558,861.60
Agency	FNMASC		31359YCD7	3/18/2009	1/15/2019	20,000		66.252370	13,250.47	(6,749.53)
Agency	FHLB		3133X72S2	3/18/2009	5/15/2019	1,830,000	5.375%	109.720900	2,007,892.47	177,892.47
Agency	FNMASC		31358C7R1	3/18/2009	5/15/2019	3,055,000		64.533520	1,971,499.04	(1,083,500.96)
Agency	FNMASC		31359YCE5	3/18/2009	7/15/2019	1,855,000		63.838360	1,184,201.58	(670,798.42)
Agency	FHLB		3133XBYM1	3/18/2009	6/12/2020	6,775,000	4.625%	102.613860	6,952,089.02	177,089.02
Agency	FFCB		31331H2R7	3/18/2009	9/14/2020	1,000,000	6.900%	119.750550	1,197,505.50	197,505.50
Agency	FHLB		3133XFKF2	3/18/2009	6/11/2021	340,000	5.625%	111.895700	380,445.38	40,445.38
Agency	FHLB		3133XFKF2	3/18/2009	6/11/2021	1,025,000	5.625%	109.708580	1,124,512.95	99,512.95
Agency	FHLB		3133XFKF2	3/18/2009	6/11/2021	355,000	5.625%	110.902000	393,702.10	38,702.10
Agency	FHLB		3133XFKF2	3/18/2009	6/11/2021	2,685,000	5.625%	110.402790	2,964,314.91	279,314.91
Agency	FHLB		3133XFKF2	3/18/2009	6/11/2021	1,600,000	5.625%	110.303280	1,764,852.48	164,852.48
Agency	FFCB		31331XYG1	3/18/2009	5/10/2022	3,876,000	5.250%	106.782810	4,138,901.72	262,901.72
Agency	FHLB		3133XKWW7	3/18/2009	6/10/2022	8,105,000	5.250%	106.505530	8,632,273.21	527,273.21
Agency	FFCB		31331YNA4	3/18/2009	1/17/2023	3,000,000	4.875%	102.917900	3,087,537.00	87,537.00
Agency	FHLMC Strip		3134A4NC4	3/18/2009	1/15/2024	3,000,000		50.249150	1,507,474.50	(1,492,525.50)
Agency	FFCB		31331VEF9	3/18/2009	4/1/2024	2,764,000	5.100%	108.245960	2,991,918.33	227,918.33
Agency	FNMASC		31359YCQ8	3/18/2009	7/15/2024	1,823,000		49.045480	894,099.10	(928,900.90)
Agency	FHLMC Strip		3134A4NF7	3/18/2009	7/15/2025	2,929,000		47.040120	1,377,805.11	(1,551,194.89)
Agency	FNMASC		31359YCS4	3/18/2009	7/15/2025	4,731,000		47.040120	2,225,468.08	(2,505,531.92)
Agency	TVA		880591CJ9	3/18/2009	11/1/2025	3,811,000	6.750%	123.074900	4,690,384.44	879,384.44
Agency	FNMA		31364CDR6	3/18/2009	5/29/2026	248,000	7.190%	130.447770	323,510.47	75,510.47
Agency	FHLB		3133XG6E9	3/18/2009	6/12/2026	1,120,000	5.750%	112.094140	1,255,454.37	135,454.37
Agency	FHLB		3133XG6E9	3/18/2009	6/12/2026	400,000	5.750%	111.061880	444,247.52	44,247.52
Agency	FNMA		31364CHD3	3/18/2009	7/27/2026	2,095,000	7.270%	129.272190	2,708,252.38	613,252.38
Agency	FNMASC		31359YCW5	3/18/2009	7/15/2027	7,921,000		42.932690	3,400,698.37	(4,520,301.63)
Agency	FFCB		31331Y3W8	3/18/2009	7/21/2028	3,863,000	5.375%	108.303870	4,183,778.50	320,778.50
Agency	FHLB		3133M4YM9	3/18/2009	7/28/2028	2,035,000	6.005%	114.325530	2,326,524.54	291,524.54
Agency	FHLB		3133M4YM9	3/18/2009	7/28/2028	1,485,000	6.005%	113.356440	1,683,343.13	198,343.13
Agency	FHLB		3133M4YM9	3/18/2009	7/28/2028	390,000	6.005%	112.655680	439,357.15	49,357.15
Agency	FNMA		31359MEA7	3/18/2009	8/7/2028	500,000	6.160%	116.642200	583,211.00	83,211.00
Agency	FNMA		31364F6C0	3/18/2009	9/1/2028	575,000	6.080%	113.759650	654,117.99	79,117.99
Agency	FFCB		31331RN68	3/18/2009	12/7/2028	1,234,000	5.750%	113.347760	1,398,711.36	164,711.36
Agency	FHLB		3133MAWE5	3/18/2009	2/15/2030	120,000	7.125%	126.017130	151,220.56	31,220.56
Agency	FHLB		3133MAWE5	3/18/2009	2/15/2030	1,000,000	7.125%	128.774860	1,287,748.60	287,748.60
Agency	TVA		880591DM1	3/18/2009	5/1/2030	1,235,000	7.125%	131.801670	1,627,750.62	392,750.62
Agency	FFCB		31331LJL3	3/18/2009	6/6/2031	4,608,000	6.750%	125.838490	5,797,379.23	1,189,379.23
Agency	FFCB		31331VWK8	3/18/2009	4/12/2032	679,000	5.500%	112.798800	765,903.85	86,903.85
Agency	TVA		880591DV1	3/18/2009	7/15/2033	2,667,000	4.700%	102.103260	2,723,093.94	56,093.94
Agency	TVA		880591DV1	3/18/2009	7/15/2033	3,185,000	4.700%	98.907730	3,150,211.20	(34,788.80)
Agency	TVA		880591DX7	3/18/2009	6/15/2035	1,105,000	4.650%	98.745690	1,091,139.87	(13,860.13)
Agency	TVA		880591DX7	3/18/2009	6/15/2035	1,922,000	4.650%	99.162660	1,905,906.33	(16,093.67)
Agency	TVA		880591CS9	3/18/2009	4/1/2036	210,000	5.880%	114.819530	241,121.01	31,121.01
Agency	FFCB		31331VWF9	3/18/2009	4/17/2036	5,978,000	5.410%	108.584910	6,491,205.92	513,205.92
Agency	FNMA		31398AFD9	3/18/2009	7/15/2037	361,000	5.625%	111.264610	401,665.24	40,665.24
Agency	TVA		880591CP5	3/18/2009	1/15/2038	167,000	6.150%	120.489640	201,217.70	34,217.70
Agency	TVA		880591ED0	3/18/2009	6/15/2038	3,258,000	5.500%	111.346590	3,627,671.90	369,671.90
						<b>110,313,000</b>			<b>106,296,431.74</b>	<b>(4,016,568.26)</b>