

## Series 15 BAB Drinking Water

## PORTFOLIO COST

Purchase Date	Maturity	Type	Cusip	Coupon	Yield	\$ Price	Par Amount	Principal Cost	Premium/Discount
7/8/2010	1/15/2018	TVA	88059EMS0	-	3.260%	78.42	178,000	139,578.70	(38,421.30)
7/8/2010	7/15/2018	TVA	88059EMT8	-	3.360%	76.55	177,000	135,495.27	(41,504.73)
7/8/2010	1/15/2019	TVA	88059EMU5	-	3.550%	74.10	178,000	131,894.44	(46,105.56)
7/8/2010	7/15/2019	TVA	88059EMV3	-	3.670%	72.04	177,000	127,501.95	(49,498.05)
7/8/2010	1/15/2020	TVA	88059EMW1	-	3.890%	69.30	178,000	123,350.44	(54,649.56)
7/8/2010	7/15/2020	TVA	88059EMX9	-	3.920%	67.78	178,000	120,641.28	(57,358.72)
7/8/2010	1/15/2021	TVA	88059EMY7	-	4.010%	65.86	177,000	116,570.43	(60,429.57)
7/8/2010	5/1/2021	TVA	88059EHF4	-	4.060%	64.75	558,000	361,299.42	(196,700.58)
7/8/2010	1/15/2022	FHLMC-Z	3134A4MY7	-	4.210%	61.88	171,000	105,818.22	(65,181.78)
7/8/2010	5/15/2022	FNMA-Z	31358C7X8	-	4.250%	60.75	3,075,000	1,867,939.50	(1,207,060.50)
7/8/2010	1/15/2023	FNMA-Z	31359YCM7	-	4.320%	58.56	122,000	71,445.64	(50,554.36)
7/8/2010	4/8/2023	FNMA-Z	31364DKB1	-	4.340%	57.84	3,088,000	1,786,191.84	(1,301,808.16)
7/8/2010	1/15/2024	FNMA-Z	31359YCP0	-	4.460%	55.08	72,000	39,659.04	(32,340.96)
7/8/2010	3/15/2024	FHLMC-Z	3134A4BZ6	-	4.460%	54.68	1,866,000	1,020,310.14	(845,689.86)
7/8/2010	3/15/2024	FHLMC-Z	3134A32E5	-	4.460%	54.68	1,235,000	675,285.65	(559,714.35)
7/8/2010	1/15/2025	FHLMC-Z	3134A4NE0	-	4.530%	52.18	21,000	10,958.64	(10,041.36)
7/8/2010	3/23/2025	FNMA-Z	31364DPE0	-	4.530%	51.74	1,575,000	814,968.00	(760,032.00)
7/8/2010	5/15/2025	FNMA-Z	31359YAZ0	-	4.550%	51.26	1,538,000	788,409.56	(749,590.44)
7/8/2010	12/11/2025	FHLMC-Z	3134A2HG6	-	4.608%	49.52	2,457,000	1,216,730.97	(1,240,269.03)
7/8/2010	1/15/2026	FHLMC-Z	3134A4NG5	-	4.580%	49.52	625,000	309,506.25	(315,493.75)
7/8/2010	1/5/2027	FFCB	31331QKY2	5.770%	4.190%	118.67	3,127,000	3,710,869.53	583,869.53
7/8/2010	7/15/2028	FNMA-Z	31359YCY1	-	4.660%	43.60	3,174,000	1,383,927.48	(1,790,072.52)
7/8/2010	5/15/2029	FNMA	31359MEU3	6.250%	4.350%	124.27	3,132,000	3,891,999.38	759,999.38
7/8/2010	5/15/2030	FNMA	31359MFP3	7.250%	4.360%	138.13	3,287,000	4,540,168.75	1,253,168.75
							<b>30,366,000</b>	<b>23,490,520.52</b>	<b>(6,875,479.48)</b>