

Assurity Life --Public 144A Fixed Income Holdings

7/15/2010

Print Date

Cusip	Description	Coupon	Maturity	Par Value	Symbol
001192AC7	AGL CAPITAL CORP (AGL RESOURCES)	4.450	4/15/2013	3,000,000	ATG
002824AT7	ABBOTT LABORATORIES	5.875	5/15/2016	6,000,000	ABT
00724FAB7	ADOBE SYSTEMS	4.750	2/1/2020	5,000,000	ADBE
008686AA5	AHOLD LEASE 2001A PT TRUST (ROYAL AHOLD)	7.820	1/2/2020	1,602,354	AHOLD
009158AP1	AIR PRODUCTS & CHEMICALS	4.375	8/21/2019	5,000,000	APD
013716AV7	ALCAN INC	5.000	6/1/2015	5,000,000	RIOLN
018490AM4	ALLERGAN INC	5.750	4/1/2016	7,000,000	AGN
025816AQ2	AMERICAN EXPRESS CO	4.875	7/15/2013	5,000,000	AXP
035229CV3	ANHEUSER-BUSCH COMPANIES INC	5.050	10/15/2016	6,000,000	ABIBB
037411AN5	APACHE CORP	7.000	2/1/2018	3,000,000	APA
037735CD7	APPALACHIAN POWER COMPANY (AEP)	5.000	6/1/2017	5,000,000	AEP
039483AY8	ARCHER-DANIELS-MIDLAND CO	5.450	3/15/2018	7,000,000	ADM
046353AB4	ASTRAZENECA PLC	5.900	9/15/2017	7,000,000	AZN
048303CA7	ATLANTIC CITY ELECTRIC (PEPCO HOLDINGS)	6.625	8/1/2013	2,000,000	POM
049560AF2	ATMOS ENERGY CORP	4.950	10/15/2014	3,000,000	ATO
053611AC3	AVERY DENNISON CORP	4.875	1/15/2013	3,000,000	AVY
054303AU6	AVON PRODUCTS INC	5.750	3/1/2018	5,000,000	AVP
054937AE7	BB&T CORPORATION	5.200	12/23/2015	5,000,000	BBT
055450AE0	BHP FINANCE (USA) LTD	6.750	11/1/2013	5,000,000	BHP
05566HCF2	BNP PARIBAS US MTN LLC	3.784	3/23/2012	3,000,000	BNP
060505DA9	BANK OF AMERICA CORP	5.420	3/15/2017	5,000,000	BAC
06738CCD9	BARCLAYS BANK PLC	3.814	2/25/2013	3,000,000	BACR
06739FFS5	BARCLAYS BANK PLC	6.750	5/22/2019	5,000,000	BACR
071813AU3	BAXTER INTERNATIONAL INC	4.625	3/15/2015	5,000,000	BAX
07385TAJ5	BEAR STEARNS CO INC (JPMORGAN CHASE)	5.700	11/15/2014	5,000,000	JPM
091797AM2	BLACK & DECKER (STANLEY BLACK & DECKER)	4.750	11/1/2014	5,000,000	SWK
09247XAC5	BLACKROCK INC	6.250	9/15/2017	5,000,000	BLK
093662AC8	BLOCK FINANCIAL CORP	5.125	10/30/2014	5,000,000	HRB
097023AZ8	BOEING CO	4.875	2/15/2020	5,000,000	BA
10138MAG0	BOTTLING GROUP LLC	5.500	4/1/2016	6,000,000	PBG
10373QAA8	BP CAPITAL MARKETS AMERICA	4.200	6/15/2018	5,000,000	BPLN
110122AL2	BRISTOL-MYERS SQUIBB CO	5.250	8/15/2013	5,000,000	BMV
111021AD3	BRITISH TELECOMMUNICATIONS PLC	9.125	12/15/2010	5,000,000	BRITEL
118230AA9	BUCKEYE PARTNERS LP	4.625	7/15/2013	5,000,000	BPL
12189PAE2	BURLINGTON NORTHERN 1999-1 P-T TR	7.160	1/2/2020	1,300,342	BNI
12572QAD7	CME GROUP INC	5.750	2/15/2014	3,000,000	CME
12626PAG8	CRH AMERICA INC	6.000	9/30/2016	5,000,000	CRHID
126410GQ6	CSX TRANSPORTATION 1996-A ETC (CSX)	6.960	3/15/2011	2,000,000	CSX
130789AE0	CALIFORNIA WATER SERVICE COMPANY	5.875	5/1/2019	5,000,000	CWT
13342BAC9	CAMERON INTERNATIONAL CORP	6.375	7/15/2018	5,000,000	CAM
134429AR0	CAMPBELL SOUP COMPANY	5.000	12/3/2012	3,000,000	CPB
136385AK7	CANADIAN NATURAL RESOURCES	5.700	5/15/2017	5,000,000	CNQCN
149123BM2	CATERPILLAR INC	5.700	8/15/2016	5,000,000	CAT
15135UAD1	CENOVUS ENERGY INC	5.700	10/15/2019	5,000,000	CVECN
171232AR2	CHUBB CORP	5.750	5/15/2018	5,000,000	CB
17252MAH3	CINTAS CORPORATION NO 2	6.125	12/1/2017	5,000,000	CTAS
17275RAC6	CISCO SYSTEMS INC	5.500	2/22/2016	7,000,000	CSCO
172967DQ1	CITIGROUP INC	5.850	8/2/2016	5,000,000	C
186108CJ3	CLEVELAND ELECTRIC ILLUMINATING	5.500	8/15/2024	5,000,000	FE
189054AN9	CLOROX COMPANY	5.950	10/15/2017	5,000,000	CLX
20030NAJ0	COMCAST CORP	5.850	11/15/2015	5,000,000	CMCSA
202795HU7	COMMONWEALTH EDISON (EXELON)	5.800	3/15/2018	5,000,000	EXC
205363AL8	COMPUTER SCIENCES CORP	6.500	3/15/2018	5,000,000	CSC
20825TAA5	CONOCOPHILLIPS CANADA FUNDING CO I	5.625	10/15/2016	7,000,000	COP
20911IEE9	CONSOLIDATED EDISON CO OF NY	4.700	2/1/2014	5,000,000	ED
22303QAG5	COVIDIEN INTERNATIONAL FINANCE SA	6.000	10/15/2017	5,000,000	COV
235851AG7	DANAHER CORP	5.625	1/15/2018	5,000,000	DHR
24422EQF9	DEERE (JOHN) CAPITAL CORP	5.500	4/13/2017	7,000,000	DE
24702RAJ0	DELL INC	5.875	6/15/2019	5,000,000	DELL
250847DX5	DETROIT EDISON CO (DTE ENERGY)	4.800	2/15/2015	5,000,000	DTE
25243EAF0	DIAGEO CAPITAL PLC	4.850	5/15/2018	5,000,000	DIAG
25468PBX3	DISNEY (WALT) CO	6.375	3/1/2012	6,000,000	DIS
263534BT5	DUPONT (EI) DE NEMOURS	6.000	7/15/2018	5,000,000	DD
26875PAD3	EOG RESOURCES INC	5.625	6/1/2019	5,000,000	EOG
277432AB6	EASTMAN CHEMICAL	7.250	1/15/2024	3,000,000	EMN
291011BC7	EMERSON ELECTRIC	4.250	11/15/2020	7,000,000	EMR
29250NAA3	ENBRIDGE INC	4.900	3/1/2015	5,000,000	ENB

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29364WAJ7	ENTERGY LOUISIANA LLC	6.500	9/1/2018	5,000,000	ETR
29736RAB6	ESTEE LAUDER CO INC	5.550	5/15/2017	7,000,000	EL
31331FAE1	FEDERAL EXPRESS 1993 P-T TRUST	7.150	9/28/2012	106,622	FDX
31331FAS0	FEDERAL EXPRESS 1996 P-T TRUST	7.390	1/30/2013	1,736,829	FDX
31331FAX9	FEDERAL EXPRESS 1998-1 P-T TRUST	6.720	1/15/2022	1,330,586	FDX
31331FAZ4	FEDERAL EXPRESS 1998-1 P-T TRUST	7.020	1/15/2016	2,610,041	FDX
362320AZ6	GTE CORP (VERIZON COMMUNICATIONS)	6.840	4/15/2018	7,000,000	VZ
36804PAD8	GATX FINANCIAL CORP	6.273	6/15/2011	1,000,000	GMT
36804PAK2	GATX FINANCIAL CORP	5.800	3/1/2016	3,000,000	GMT
368907AC5	GATC 1996-1 P-T TR. (GENERAL AMERICAN)	7.500	2/28/2015	254,680	GMT
369604BC6	GENERAL ELECTRIC COMPANY	5.250	12/6/2017	7,000,000	GE
370334BB9	GENERAL MILLS INC	5.700	2/15/2017	5,000,000	GIS
377372AA5	GLAXOSMITHKLINE CAPITAL INC	4.375	4/15/2014	7,000,000	GSK
38141GER1	GOLDMAN SACHS GROUP INC	5.750	10/1/2016	7,000,000	GS
40429CFN7	HSBC FINANCE CORP	5.500	1/19/2016	7,000,000	HSBC
415864AJ6	HARSCO CORP	5.750	5/15/2018	5,000,000	HSC
419791YM4	HAWAII, STATE OF	4.450	2/1/2020	3,000,000	HIS
42307TAF5	HEINZ HJ FINANCE CO	6.000	3/15/2012	3,000,000	HNZ
427866AM0	HERSHEY COMPANY	4.850	8/15/2015	7,000,000	HSY
428236AM5	HEWLETT PACKARD CO	5.400	3/1/2017	7,000,000	HPQ
437076AP7	HOME DEPOT INC	5.400	3/1/2016	3,000,000	HD
452308AJ8	ILLINOIS TOOL WORKS INC	6.250	4/1/2019	6,000,000	ITW
459200GJ4	IBM CORPORATION	5.700	9/14/2017	7,000,000	IBM
460146CA9	INTERNATIONAL PAPER COMPANY	7.950	6/15/2018	3,000,000	IP
461202AB9	INTUIT INC	5.750	3/15/2017	5,000,000	INTU
46625HDF4	JPMORGAN CHASE & CO.	5.150	10/1/2015	5,000,000	JPM
478366AU1	JOHNSON CONTROLS, INC.	5.000	3/30/2020	5,000,000	JCI
494368BB8	KIMBERLY-CLARK CORP	6.125	8/1/2017	5,000,000	KMB
494550AU0	KINDER MORGAN ENERGY PARTNERS	6.000	2/1/2017	5,000,000	KMP
500255AP9	KOHL'S CORP	6.250	12/15/2017	4,000,000	KSS
500472AB1	PHILIPS ELECTRONICS NV, KONINKLIJKE	5.750	3/11/2018	5,000,000	PHG
500630BF4	KOREA DEVELOPMENT BANK	5.500	11/13/2012	2,000,000	KDB
50075NAS3	KRAFT FOODS INC	6.500	8/11/2017	5,000,000	KFT
505588AV5	LACLEDE GROUP INC	6.500	11/15/2010	2,000,000	LG
51488XAY7	LANDESBANK-BADEN WURTEMBERG	3.814	4/20/2012	4,000,000	LBBW
51804GVA0	LASALLE BANK NA (BANK OF AMERICA)	3.636	10/19/2012	3,000,000	BAC
524660AT4	LEGGETT & PLATT INC	4.400	7/1/2018	3,000,000	LEG
532457BB3	LILLY (ELI) CO	5.200	3/15/2017	5,000,000	LLY
539830AT6	LOCKHEED MARTIN CORP	4.250	11/15/2019	5,000,000	LMT
565805AA6	MARATHON GLOBAL FUNDING CORP	6.000	7/1/2012	5,000,000	MRO
573284AK2	MARTIN MARIETTA MATERIALS	6.600	4/15/2018	5,000,000	MLM
58013MEA8	MCDONALD'S CORP	5.300	3/15/2017	6,000,000	MCD
585055AS5	MEDTRONIC INC	4.450	3/15/2020	7,000,000	MDT
589331AK3	MERCK & CO INC	4.750	3/1/2015	5,000,000	MRK
59156RAN8	METLIFE INC	5.000	6/15/2015	5,000,000	MET
61166WAA9	MONSANTO CO	7.375	8/15/2012	2,000,000	MON
617446H51	MORGAN STANLEY	5.550	4/27/2017	7,000,000	MS
635405AQ6	NATIONAL CITY CORP	4.900	1/15/2015	5,000,000	PNC
636180BE0	NATIONAL FUEL GAS CO	5.250	3/1/2013	3,000,000	NFG
63618EBA8	NATIONAL FUEL GAS CO	6.700	11/21/2011	3,000,000	NFG
63902HAA7	NATURE CONSERVANCY, THE	6.300	7/1/2019	5,000,000	NACONV
653922AH7	NIKE INC	5.150	10/15/2015	7,000,000	NKE
654902AB1	NOKIA CORP	5.375	5/15/2019	6,000,000	NOKIA
66989GAA8	NOVARTIS SECURITIES INVEST LTD	5.125	2/10/2019	5,000,000	NOVART
67021CAB3	NSTAR ELECTRIC COMPANY	4.875	4/15/2014	5,000,000	NST
68268NAB9	ONEOK PARTNERS LP	6.150	10/1/2016	5,000,000	OKS
6832348D3	ONTARIO, PROVINCE OF (CANADA)	4.000	10/7/2019	7,000,000	ONT
68389XAG0	ORACLE CORP	5.000	7/8/2019	5,000,000	ORCL
70109HAH8	PARKER-HANNIFIN CORP	5.500	5/15/2018	3,000,000	PH
711030AC0	PEOPLES ENERGY	6.900	1/15/2011	3,000,000	TEG
71644EAH5	PETRO-CANADA	6.050	5/15/2018	5,000,000	SUCN
72447XAA5	PITNEY BOWES INC	4.750	1/15/2016	5,000,000	PBI
725303AU5	PITTSBURGH, URBAN REDEVELOPMENT AUTH OF	6.000	6/1/2014	3,130,000	AA
73755LAH0	POTASH CORP OF SASKATCHEWAN INC	4.875	3/30/2020	5,000,000	POT
74005PAN4	PRAXAIR INC	5.375	11/1/2016	5,000,000	PX
742718BZ1	PROCTER & GAMBLE CO	4.850	12/15/2015	7,000,000	PG
743315AF0	PROGRESSIVE CORP	7.000	10/1/2013	3,000,000	PGR
74432QAE5	PRUDENTIAL FINANCIAL INC	5.100	9/20/2014	5,000,000	PRU
74835NAJ4	QUESTAR PIPELINE CO	7.090	6/1/2011	2,000,000	STR
78355HJK6	RYDER SYSTEM INC	5.850	11/1/2016	5,000,000	R
78387GAL7	SBC COMMUNICATIONS INC (AT&T)	5.625	6/15/2016	7,000,000	T

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786514BP3	SAFEWAY INC	6.350	8/15/2017	5,000,000	SWY
790849AF0	ST JUDE MEDICAL INC	4.875	7/15/2019	5,000,000	STJ
822582AJ1	SHELL INTERNATIONAL FINANCE	4.300	9/22/2019	7,000,000	RDSALN
83162CNK5	SBA (US) SERIES 2003-20L 1	4.890	12/1/2023	2,114,906	SBAP
83162CNP4	SBA (US) SERIES 2004-10B 1	3.260	3/1/2014	1,013,508	SBAP
83162CNQ2	SBA (US) SERIES 2004-20C 1	4.340	3/1/2024	1,150,300	SBAP
83162CPK3	SBA (US) SERIES 2005-20C 1	4.950	3/1/2025	1,181,016	SBAP
83162CPN7	SBA (US) SERIES 2005-20E 1	4.840	5/1/2025	1,875,317	SBAP
83162CQA4	SBA (US) SERIES 2006-20A 1	5.210	1/1/2026	1,348,080	SBAP
831641DS1	SBA (US) SERIES SBIC 2004-P10A 1	4.504	2/1/2014	617,327	SBAP
831641DW2	SBA (US) SERIES SBIC 2005-P10A 1	4.638	2/1/2015	641,287	SBAP
831641DX0	SBA (US) SERIES SBIC 2005-10A 1	5.038	3/10/2015	1,658,203	SBAP
831641DZ5	SBA (US) SERIES SBIC 2005-10B 1	4.941	9/1/2015	1,819,174	SBAP
835495AF9	SONOCO PRODUCTS CO	6.500	11/15/2013	5,000,000	SON
843646AF7	SOUTHERN POWER CO	4.875	7/15/2015	5,000,000	SO
844741AR9	SOUTHWEST AIRLINES 1995-A3 P-T TRUST	7.220	7/1/2013	340,097	LUV
844741AT5	SOUTHWEST AIRLINES 1996-A1 P-T TRUST	7.670	1/2/2014	372,012	LUV
854616AK5	STANLEY WORKS (STANLEY BLACK & DECKER)	4.900	11/1/2012	2,000,000	SWK
863667AB7	STRYKER CORP	4.375	1/15/2020	5,000,000	SYK
871829AL1	SYSCO CORP	5.250	2/12/2018	3,000,000	SYT
87612EAP1	TARGET CORP	5.375	5/1/2017	6,000,000	TGT
87938WAB9	TELEFONICA EMISIONES SA	6.421	6/20/2016	5,000,000	TELEFO
87969NAB1	TELSTRA CORP LTD	6.375	4/1/2012	3,000,000	TELECO
880591CW0	TENNESSEE VALLEY AUTHORITY	6.000	3/15/2013	3,000,000	TVA
883556AP7	THERMO FISHER SCIENTIFIC INC	5.000	6/1/2015	5,000,000	TMO
884903AZ8	THOMSON CORP (THOMSON REUTERS)	5.700	10/1/2014	5,000,000	TRICN
887315BJ7	TIME WARNER INC	7.250	10/15/2017	5,000,000	TWX
89352HAF6	TRANSCANADA PIPELINES LTD	6.500	8/15/2018	6,000,000	TRP
90333WAC2	US BANK NA	4.800	4/15/2015	5,000,000	USB
906548CA8	UNION ELECTRIC CO (AMERENUE)	5.100	8/1/2018	5,000,000	AEE
90783SAA0	UNION PACIFIC RAILROAD CO 2003-1 PT TR	4.698	1/2/2024	3,573,316	UNP
912828BR0	U S TREASURY	4.250	11/15/2013	100,000	UST
912828JR2	U S TREASURY	3.750	11/15/2018	500,000	UST
912828KD1	U S TREASURY	2.750	2/15/2019	500,000	UST
912828KQ2	U S TREASURY	3.125	5/15/2019	110,000	UST
912828LJ7	U S TREASURY	3.625	8/15/2019	35,000	UST
912828LY4	U S TREASURY	3.375	11/15/2019	110,000	UST
913017BH1	UNITED TECHNOLOGIES CORP	4.875	5/1/2015	5,000,000	UTX
918204AN8	VF CORP	8.500	10/1/2010	2,000,000	VFC
920355AC8	VALSPAR CORP	5.100	8/1/2015	6,000,000	VAL
92239MAC5	VECTREN UTILITY HOLDINGS INC	6.625	12/1/2011	4,000,000	VVC
92857WAD2	VODAFONE GROUP PLC	5.375	1/30/2015	5,000,000	VOD
929160AF6	VULCAN MATERIALS CO	6.400	11/30/2017	5,000,000	VMC
929903CH3	WACHOVIA CORP (WELLS FARGO)	5.625	10/15/2016	5,000,000	WFC
947074AJ9	WEATHERFORD INTERNATIONAL INC	6.350	6/15/2017	5,000,000	WFT
958587BF3	WESTERN MASS ELEC (NORTHEAST UTILITIES)	5.240	8/1/2015	2,000,000	NU
959802AB5	WESTERN UNION CO	5.930	10/1/2016	6,000,000	WU
96055RGC0	WESTDEUTSCHE LANDESBANK NY	4.796	7/15/2015	3,000,000	WESTLB
98389BAK6	XCEL ENERGY INC	5.613	4/1/2017	5,000,000	XEL
984121BW2	XEROX CORP	6.350	5/15/2018	4,000,000	XRX
05257HAF8	AUSTRALIAN GAS LIGHT CO (JEMENA LTD)	5.300	9/25/2015	4,000,000	SPOWER
10600PAA5	BRAZILIAN MERCHANT VOUCHER RECEIVABLES	5.911	6/15/2011	384,069	BRAMER
141781AP9	CARGILL INC	6.375	6/1/2012	7,000,000	CARGIL
17163HAB5	PREFCO XX LP (NOVARTIS)	7.240	1/2/2016	1,381,136	NOVART
195869AC6	COLONIAL PIPELINE CO	7.750	11/1/2010	2,000,000	COLPLN
224044BQ9	COX COMMUNICATIONS INC	5.875	12/1/2016	5,000,000	COXENT
26442LAA2	DUKE ENERGY KENTUCKY INC	4.650	10/1/2019	5,000,000	DUK
268317AB0	ELECTRICITE DE FRANCE	6.500	1/26/2019	5,000,000	EDF
26882PAS1	ERAC USA FINANCE CO	5.600	5/1/2015	5,000,000	ENTERP
302508BA3	FMR CORP	4.750	3/1/2013	6,000,000	FIDINV
36877QAA4	GARC III 1999-1 PT TR (GENERAL AMERICAN)	7.760	8/20/2018	889,425	GMT
41011WBJ8	HANCOCK (JOHN) GLOBAL FUNDING II	5.250	2/25/2015	2,000,000	MFCCN
49228RAC7	KERN RIVER FUNDING CORP	6.676	7/31/2016	1,741,177	BRK
598326AA4	MIDWEST INDEPENDENT TRANSMISSION SYSTEM	8.750	6/1/2012	1,000,000	MIDISO
631005BB0	NARRAGANSETT ELECTRIC CO (NATIONAL GRID)	4.534	3/15/2020	5,000,000	NGGLN
65364UAA4	NIAGARA MOHAWK POWER (NATIONAL GRID)	4.881	8/15/2019	5,000,000	NGGLN
65557AAA5	NORDEA BANK SWEDEN	5.250	11/30/2012	2,000,000	NBHSS
665501AD4	NORTHERN NATURAL GAS CO (BERKSHIRE)	7.000	6/1/2011	3,500,000	BRK
705322AJ4	PEDERNALES ELECTRIC COOPERATIVE	5.952	11/15/2022	5,000,000	PEDELC
751028AA9	RALCORP HOLDINGS INC	7.290	8/15/2018	4,000,000	RAH
771196AS1	ROCHE HOLDINGS INC	6.000	3/1/2019	3,000,000	ROSW

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78572MAD7	SABMILLER PLC	6.500	7/1/2016	6,000,000	SABLN
806860AA0	SCHLUMBERGER TECHNOLOGY CORP	6.500	4/15/2012	4,000,000	SLB
826200AC1	SIEMENS FINANCIERINGSMAT	5.750	10/17/2016	5,000,000	SIEGR
85771PAA0	STATOILHYDRO ASA	5.125	4/30/2014	3,000,000	STOIL
955278BH8	WEST PENN POWER CO	5.950	12/15/2017	5,000,000	AYE
981468AA9	WORLD FINANCIAL PROPERTIES TOWER B	6.910	9/1/2013	912,024	MER
981469AA7	WORLD FINANCIAL PROPERTIES TOWER D	6.950	9/1/2013	743,683	MER
31393B2R5	FNMA 2003-60 B	5.000	6/25/2023	3,000,000	FNR
31393BKN4	FNMA 2003-32 KC	5.000	5/25/2018	3,000,000	FNR
31393MTE1	FHLMC 2586 ND	4.500	3/15/2018	3,000,000	FHR
31393PLP7	FHLMC 2602 WC	5.000	4/15/2018	3,000,000	FHR
31393THN9	FNMA 2003-81 LC	4.500	9/25/2018	3,000,000	FNR
31393TUD6	FNMA 2003-102 BU	5.500	4/25/2033	1,000,000	FNR
31393V3V1	FHLMC 2627 KM	4.500	6/15/2018	3,000,000	FHR
31393Y3R4	FNMA 2004-51 EY	5.000	7/25/2019	1,045,454	FNR
31394BBF0	FNMA 2004-81 KD	4.500	7/25/2018	3,000,000	FNR
31394CSP8	FNMA 2005-18 EG	5.000	3/25/2025	5,000,000	FNR
31394M7A2	FHLMC 2708 VB	5.500	9/15/2019	5,000,000	FHR
31394WDD7	FHLMC 2773 EG	4.500	4/15/2019	3,000,000	FHR
31395AX83	FHLMC 2829 DK	4.500	7/15/2019	3,000,000	FHR
31395EGG6	FHLMC 2834 VL	5.000	9/15/2022	3,850,000	FHR
31395FLE2	FHLMC 2862-GB	5.000	9/15/2024	5,000,000	FHR
31395GBJ0	FHLMC 2852 HY	4.000	9/15/2019	3,000,000	FHR
31395GGY2	FHLMC 2861 JL	4.500	9/15/2019	2,058,516	FHR
31395JVP8	FHLMC 2888 GE	4.500	11/15/2019	3,000,000	FHR
31395JWL6	FHLMC 2888 NH	5.000	11/15/2019	4,750,000	FHR
31395KEM1	FHLMC 2899 KB	4.500	3/15/2019	3,000,000	FHR
31395MKZ1	FHLMC 2927 VG	5.000	11/15/2023	1,760,790	FHR
31395PP63	FHLMC 2948 KB	4.500	7/15/2019	3,000,000	FHR
31395PYB2	FHLMC 2950 VG	5.000	12/15/2023	1,000,000	FHR
31395TLH5	FHLMC 2957 VW	5.000	8/15/2024	1,000,000	FHR
31395TPY4	FHLMC 2962 BE	4.500	4/15/2020	3,000,000	FHR
31395TX82	FHLMC 2974 MV	5.000	4/15/2019	2,087,000	FHR
31395XMM4	FHLMC 3015 C	5.500	4/15/2017	2,000,000	FHR
31396AVG6	FHLMC 3027 VB	5.000	12/15/2021	4,000,000	FHR
31396EXL5	FHLMC 3061 VW	5.500	8/15/2022	2,000,000	FHR
31397NA54	FNMA 2009-28 BY	4.000	5/25/2024	10,000,000	FNR
31397NTY1	FNMA 2009-21 HB	4.500	4/25/2024	2,601,716	FNR
31398CHQ4	FHLMC 3521 CB	4.000	4/15/2024	4,000,000	FHR
31398CRQ3	FHLMC 3532 EB	4.000	5/15/2024	4,411,765	FHR
31398EKP8	FHLMC 3556 XB	4.000	7/15/2024	7,000,000	FHR
31398FTR2	FNMA 2009-91 GL	4.000	11/25/2024	10,000,000	FNR
31398FVS7	FNMA 2009-92 JB	4.000	11/25/2024	10,000,000	FNR
31398J6W8	FHLMC 3562 JC	4.000	8/15/2024	10,000,000	FHR
31398JG49	FHLMC 3563 B	4.000	8/15/2024	5,000,000	FHR
31398JN74	FHLMC 3573 MD	4.000	9/15/2024	10,000,000	FHR
31398JWL3	FHLMC 3578 KB	4.000	9/15/2024	5,000,000	FHR
31398JYH0	FHLMC 3571 JY	4.500	9/15/2024	5,000,000	FHR
31398K2U3	FHLMC 3583 MB	4.000	10/15/2024	7,499,184	FHR
31398KDY3	FHLMC 3581 B	4.000	10/15/2024	5,000,000	FHR
31398KKJ8	FHLMC 3591 GJ	4.000	10/15/2024	7,000,000	FHR
31398LKQ0	FHLMC 3612 JB	4.500	12/15/2024	7,000,000	FHR
31398LNW4	FHLMC 3606 B	4.000	12/15/2024	7,000,000	FHR
31398MFT8	FNMA 2010-17 CB	4.000	3/25/2025	7,000,000	FNR
31398VH66	FHLMC 3640 GM	4.000	3/15/2025	7,000,000	FHR
31398VKC9	FHLMC 3661 B	4.000	4/15/2025	7,000,000	FHR
31398WMG6	FHLMC 3637 AY	4.000	2/15/2025	10,000,000	FHR
38373MJP6	GNMA 2003-96 E	5.405	2/16/2038	2,000,000	GNR
38373MKA7	GNMA 2003-111 VB	5.500	2/16/2023	3,000,000	GNR
38374LXZ9	GNMA 2005-51 DK	4.500	5/20/2035	2,000,000	GNR
38374XD93	GNMA 2009-84 C	4.000	9/16/2024	10,000,000	GNR
38375ALQ5	GNMA 2009-122 CD	4.000	12/16/2024	10,900,000	GNR
38376PTU4	GNMA 2009-125 MP	4.000	12/16/2024	10,000,000	GNR

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TOTAL

1,176,146,936