

Wilshire Income Opportunities
 Portfolio Holdings - 07/31/2017

Port ID	Sec Name	Quantity	Current Price	Cost	Market Value (Local)	Market Value (Base)
2007	ABPCI FR 12/22/28	1,000,000.0000	99.618690	997,500.00	996,186.90	996,186.90
2007	ALM LOAN 3.6341% 7/15/28	250,000.0000	100.708892	250,000.00	251,772.23	251,772.23
2007	T 3.80% 03/01/24	130,000.0000	103.014300	130,840.95	133,918.59	133,918.59
2007	A10 2.42% 03/15/35	108,613.6100	99.629107	108,602.56	108,210.77	108,210.77
2007	ABBVIE INC 4.70 5/14/45	85,000.0000	108.041400	87,541.45	91,835.19	91,835.19
2007	ACHC 5 5/8 02/15/23	75,000.0000	104.250000	76,706.25	78,187.50	78,187.50
2007	ACTAVIS 2.35% 03/12/18	135,000.0000	100.420400	136,433.50	135,567.54	135,567.54
2007	AEROAR 6.875 02/01/27	150,000.0000	104.000000	149,832.00	156,000.00	156,000.00
2007	AES 7.95 05/11/26	500,000.0000	107.986000	489,920.00	539,930.00	539,930.00
2007	AHMA FR 12/25/46	837,821.7000	78.691450	568,872.57	659,294.04	659,294.04
2007	AL 3.75 02/01/22	75,000.0000	104.433200	76,218.75	78,324.90	78,324.90
2007	ALBT FR 07/25/2037	1,141,330.4000	84.004178	789,657.96	959,194.38	959,194.38
2007	ALLY 4.125 3/30/20	125,000.0000	103.000000	127,500.00	128,750.00	128,750.00
2007	CWALT 2007-16CB 5A4	864,309.4400	87.570580	761,233.91	756,880.79	756,880.79
2007	AEL 5 06/15/27	750,000.0000	104.097000	759,541.24	780,727.50	780,727.50
2007	AXP 2.5 08/01/22	85,000.0000	100.006506	84,932.85	85,005.53	85,005.53
2007	AXP 2.70 03/03/22	35,000.0000	101.379400	34,727.70	35,482.79	35,482.79
2007	AHMA FR 10/25/2046	1,216,031.8700	74.022960	822,531.55	900,142.78	900,142.78
2007	AHM 2007-1 05/25/47	8,013,784.5000	18.432420	1,438,208.26	1,477,134.42	1,477,134.42
2007	AMT 3.55 07/15/27	130,000.0000	99.317000	129,844.90	129,112.10	129,112.10
2007	ACRE 6.811 01/14/21	50,000.0000	111.806340	55,765.63	55,903.17	55,903.17
2007	ANCHF 3.50 02/15/2035	2,000,000.0000	99.148590	2,000,000.00	1,982,971.80	1,982,971.80
2007	ANCHF 3.85 10/28/33	1,000,000.0000	99.556480	1,000,000.00	995,564.80	995,564.80
2007	ANHEUSER BUSC 4.9 2/1/46	65,000.0000	112.306908	73,207.55	72,999.49	72,999.49
2007	ANNSA FR 07/20/28	500,000.0000	100.282000	498,400.00	501,410.00	501,410.00
2007	APID FR 07/20/27	500,000.0000	101.649030	485,750.00	508,245.15	508,245.15
2007	AASET 5.125% 12/15/29	1,066,700.4900	100.375000	1,066,700.49	1,070,700.62	1,070,700.62
2007	AASET 7.375% 12/15/29	533,350.3300	100.374999	533,350.33	535,350.39	535,350.39
2007	AASET 4.212% 11/15/41	1,596,980.0100	100.387800	1,596,935.52	1,603,173.10	1,603,173.10
2007	AASET 4.875% 03/17/36	866,700.0000	103.130810	854,345.02	893,834.73	893,834.73
2007	AMAT 4.35 04/01/47	70,000.0000	107.452200	70,137.90	75,216.54	75,216.54
2007	ARCLO FR 09/15/26	302,000.0000	100.823099	302,000.00	304,485.76	304,485.76
2007	ARCADIA 3.25% 06/15/23	339,647.5100	100.268440	339,647.51	340,559.26	340,559.26
2007	ARGENT 6.875 01/26/27	1,250,000.0000	102.800000	1,240,459.00	1,285,000.00	1,285,000.00
2007	PETM 7.125 03/15/23	40,000.0000	90.500000	37,433.00	36,200.00	36,200.00
2007	ARROW ELEC 3.875 01/12/28	65,000.0000	100.824708	64,847.75	65,536.06	65,536.06
2007	ASSURPART 7.00% 08/15/25	65,000.0000	100.750000	66,068.75	65,487.50	65,487.50
2007	AZN 2.375 06/12/22	65,000.0000	99.835508	64,868.90	64,893.08	64,893.08
2007	ATHGLO 3 07/01/22	110,000.0000	99.604900	109,742.00	109,565.39	109,565.39
2007	ALTMAR 5.433 12/50 144A	709,821.4200	99.273000	682,401.74	704,661.02	704,661.02
2007	ATRM CDO 9A 05/28/30	500,000.0000	99.463170	496,179.50	497,315.85	497,315.85
2007	ANZ 4.875 01/12/21	125,000.0000	108.605504	140,100.00	135,756.88	135,756.88
2007	BBCMS 2014-BX0 08/15/16	236,000.0000	99.728788	234,820.00	235,359.94	235,359.94
2007	BCAPB FR 03/25/37	4,649,325.6300	70.749250	3,672,967.23	3,289,363.01	3,289,363.01
2007	BHP 6.75 10/19/75	450,000.0000	114.750000	452,162.50	516,375.00	516,375.00
2007	BP CAPITAL 3.723 11/28/28	80,000.0000	103.913900	80,307.50	83,131.12	83,131.12
2007	BABS N FR 05/15/23	1,000,000.0000	20.551100	818,750.00	205,511.00	205,511.00
2007	GNBSUD 6.50 04/03/27	300,000.0000	103.870000	300,000.00	311,610.00	311,610.00
2007	BANCO 3.875 02/08/22	150,000.0000	104.746447	157,125.00	157,119.67	157,119.67
2007	BINBUR 4.375 04/11/27	500,000.0000	100.250000	489,550.00	501,250.00	501,250.00
2007	BAC 6.1 12/29/49	275,000.0000	110.250000	288,468.75	303,187.50	303,187.50
2007	BAC 6.3 12/29/49	1,300,000.0000	113.125000	1,378,062.50	1,470,625.00	1,470,625.00
2007	BAC 2.503 03/15/23	55,000.0000	99.017800	55,007.00	54,459.79	54,459.79
2007	BANK OF AM SA FR 04/24/23	85,000.0000	100.528200	85,000.00	85,448.97	85,448.97
2007	BNK AMER 2.0127% 6/15/49	1,113,582.2900	11.079000	122,404.38	123,373.78	123,373.78
2007	BMO 1.9 8/27/21	80,000.0000	99.158900	79,848.80	79,327.12	79,327.12
2007	BYVW 2017 RN1 03/01/32	688,885.1500	99.884979	688,885.15	688,092.79	688,092.79
2007	BBCMS 2017-C1 FR 02/15/27	1,980,672.8700	10.754000	220,702.26	213,001.56	213,001.56
2007	BOMFT 2016-RN3 09/29/31	1,187,445.3600	100.610210	1,187,816.43	1,194,691.27	1,194,691.27
2007	BSARM 4.895% 1/25/35	770,457.7700	98.468000	685,707.41	758,654.36	758,654.36
2007	BSCMS 5.7 6/11/50	154,241.9600	100.380992	160,001.94	154,829.61	154,829.61
2007	BDX 2.894 06/06/22	145,000.0000	100.669303	145,155.80	145,970.49	145,970.49

2007 BEVSCD ZERO 08/01/37	645,000.0000	46.021000	278,852.85	296,835.45	296,835.45
2007 BLULNE 9.25 03/15/24	75,000.0000	108.500000	77,562.50	81,375.00	81,375.00
2007 BLUEM FR 08/20/28	500,000.0000	101.455030	490,560.00	507,275.15	507,275.15
2007 BA 6.875 3/15/39	90,000.0000	144.587000	137,980.80	130,128.30	130,128.30
2007 BXP 4.125 05/15/21	75,000.0000	106.089307	80,777.25	79,566.98	79,566.98
2007 FED REP BRAZIL 5.625 1/41	1,100,000.0000	98.300000	1,041,135.00	1,081,300.00	1,081,300.00
2007 BHF 3.7 06/22/27	80,000.0000	99.018700	79,956.80	79,214.96	79,214.96
2007 BRITEL 5.95 01/15/18	285,000.0000	101.940600	306,224.10	290,530.71	290,530.71
2007 AVGO 3.675 01/15/24	60,000.0000	102.906100	59,937.60	61,743.66	61,743.66
2007 BLDR 5.625 09/01/24	77,000.0000	105.000000	79,287.50	80,850.00	80,850.00
2007 BUMBLE BEE HLDS 9.0 12/17	769,000.0000	99.750000	811,295.00	767,077.50	767,077.50
2007 BNSF 4.55 09/01/44	100,000.0000	111.112000	111,205.00	111,112.00	111,112.00
2007 CAUTO 2017-1A 04/01/47	1,895,250.0100	101.388500	1,894,700.58	1,921,565.56	1,921,565.56
2007 CD 2016-CD1 XA8	1,987,168.5800	9.678520	177,287.58	192,328.51	192,328.51
2007 CD 2017-CD4 XA 05/01/50	1,761,556.6700	9.433130	164,581.03	166,169.93	166,169.93
2007 CFCRE 1.777% 05/10/58	1,286,941.4500	10.938000	141,711.75	140,765.66	140,765.66
2007 CFCRE 4.8782% 05/10/58	120,000.0000	103.923058	117,492.14	124,707.67	124,707.67
2007 CFCRE 2017-C8 06/15/50	1,435,050.4700	10.473420	165,565.03	150,298.86	150,298.86
2007 CYH 6.25 03/31/23	75,000.0000	102.500000	76,520.00	76,875.00	76,875.00
2007 CWHL FR 09/25/37	2,506,294.6800	96.266290	2,247,178.56	2,412,716.90	2,412,716.90
2007 CIFC FR 12/05/24	1,500,000.0000	99.997950	1,500,000.00	1,499,969.25	1,499,969.25
2007 CIM FR 7/26/55	1,000,000.0000	86.993800	840,000.00	869,938.00	869,938.00
2007 CIM FR 02/27/2056	1,000,000.0000	88.589300	825,000.00	885,893.00	885,893.00
2007 CIM 12.17398% 2/27/56	1,000,000.0000	88.260400	825,000.00	882,604.00	882,604.00
2007 CLNS 2017-IKPR 06/11/32	84,000.0000	100.564107	84,000.00	84,473.85	84,473.85
2007 CLNS 2017-IKPR 06/11/32	84,000.0000	100.689405	84,000.00	84,579.10	84,579.10
2007 CLNS 2017-IKPR 06/11/32	84,000.0000	100.814679	84,000.00	84,684.33	84,684.33
2007 CKHH 3.50 04/05/27	400,000.0000	102.217723	397,928.00	408,870.89	408,870.89
2007 CMALT 6.0% 05/25/2037	3,524,299.8000	93.097270	3,030,462.37	3,281,026.90	3,281,026.90
2007 COMM 2013-CCRE12 M	3,924,294.0100	5.572120	221,578.10	218,666.37	218,666.37
2007 COMM 2015-LC21 XA 7/10/48	1,907,390.5800	4.312040	82,100.34	82,247.44	82,247.44
2007 CSMC 5.5% 07/25/2056	833,016.1100	100.321200	821,770.39	835,691.76	835,691.76
2007 COMM 4.442% 10/15/45	69,000.0000	99.227623	67,466.37	68,467.06	68,467.06
2007 CVC 5.25 06/01/24	75,000.0000	103.850000	73,838.65	77,887.50	77,887.50
2007 CNOOC 3.50 5/5/25	500,000.0000	100.443100	493,040.00	502,215.50	502,215.50
2007 CSAIL COM 1.8184% 1/15/49	989,641.0500	11.110030	103,802.47	109,949.42	109,949.42
2007 CSX CORP 3.80 11/01/46	90,000.0000	95.895200	89,344.80	86,305.68	86,305.68
2007 CSMC 3.5% 10/25/2044	647,086.2600	100.029301	662,656.77	647,275.86	647,275.86
2007 CSMC 2017-LSTK E 04/05/33	170,000.0000	98.711612	167,150.97	167,809.74	167,809.74
2007 CSMC 2017-CHOP E 07/15/32	169,000.0000	100.143373	169,000.00	169,242.30	169,242.30
2007 CWL FR 09/25/36	1,875,917.8500	93.781750	1,731,706.68	1,759,268.59	1,759,268.59
2007 CWALT FR 05/25/47	1,049,165.9400	93.229760	895,069.69	978,134.89	978,134.89
2007 CAMELOT FIN 7.87 10/15/24	30,000.0000	108.750000	31,125.00	32,625.00	32,625.00
2007 CNQCN 2.95 01/15/23	145,000.0000	100.177600	145,078.35	145,257.52	145,257.52
2007 CANYC FR 04/30/25	250,000.0000	100.001040	221,875.00	250,002.60	250,002.60
2007 CAPMARK 6.059% 10/10/52	479,363.4400	102.363000	470,864.29	490,690.80	490,690.80
2007 CPMRK 5.746% 02/10/52	1,909,878.9300	99.434000	1,890,201.09	1,899,069.02	1,899,069.02
2007 CAH 1.95 06/15/18	135,000.0000	100.251800	135,671.70	135,339.93	135,339.93
2007 CAH 4.368 06/15/47	40,000.0000	103.826400	40,000.00	41,530.56	41,530.56
2007 BUENOS 7.875 06/15/27	450,000.0000	102.067000	444,921.00	459,301.50	459,301.50
2007 ONGCIN 3.75 07/27/26	200,000.0000	99.313600	197,144.00	198,627.20	198,627.20
2007 DBSSP 3.6% 12/29/49	300,000.0000	99.954200	299,160.00	299,862.60	299,862.60
2007 CLAST 2017-1 A 7/15/42	1,300,000.0000	100.352084	1,299,997.27	1,304,577.09	1,304,577.09
2007 CSTLK AR 4.703% 12/15/40	1,218,697.4200	101.459220	1,218,669.61	1,236,480.90	1,236,480.90
2007 CNC 4.75% 01/15/2025	75,000.0000	104.250000	75,751.25	78,187.50	78,187.50
2007 CECLO FR 08/01/24	500,000.0000	99.836230	500,000.00	499,181.15	499,181.15
2007 CECLO FR 08/01/24	1,000,000.0000	100.050360	1,000,000.00	1,000,503.60	1,000,503.60
2007 CNGO 9.5 06/15/24	85,000.0000	87.000000	77,400.00	73,950.00	73,950.00
2007 CERB FR 11/06/25	2,000,000.0000	99.996760	1,984,000.00	1,999,935.20	1,999,935.20
2007 CERB FR 01/15/28	1,000,000.0000	99.693240	1,000,000.00	996,932.40	996,932.40
2007 CHTR 4.908% 07/23/25	75,000.0000	107.460400	78,912.75	80,595.30	80,595.30
2007 CHSTRFLD 4.5% 12/15/34	783,000.0000	100.484000	783,000.00	786,789.72	786,789.72
2007 CHILE 3.125 03/27/25	800,000.0000	101.500000	821,450.00	812,000.00	812,000.00
2007 CHILE 3.125 01/21/26	900,000.0000	101.620000	911,900.00	914,580.00	914,580.00
2007 CHILE 3.86 06/21/47	200,000.0000	100.900000	199,682.00	201,800.00	201,800.00
2007 CINCI BELL 7.00% 07/15/24	75,000.0000	101.250000	78,968.75	75,937.50	75,937.50

2007 CITIGRP 1.8111% 4/10/49	3,821,633.5600	11.777530	398,508.60	450,094.04	450,094.04
2007 CITIGRP 1.9525% 5/10/49	1,171,059.6800	12.731130	138,312.34	149,089.13	149,089.13
2007 CGCMT 2016-C2 8/10/26	1,889,620.8900	12.273870	216,413.84	231,929.61	231,929.61
2007 C 5.95% 07/30/25	140,000.0000	108.250000	144,900.00	151,550.00	151,550.00
2007 C 5.95 12/29/49	250,000.0000	107.400000	261,250.00	268,500.00	268,500.00
2007 C 6.25 12/29/49	1,195,000.0000	112.340000	1,227,806.25	1,342,463.00	1,342,463.00
2007 C FLOAT 05/17/24	190,000.0000	100.219800	190,253.50	190,417.62	190,417.62
2007 CMALT 6.0% 04/25/2036	3,238,567.8500	94.898960	2,986,519.62	3,073,367.21	3,073,367.21
2007 CGCMT FR 12/10/49	334,000.0000	101.375210	348,199.61	338,593.20	338,593.20
2007 CGCMT 6.1397% 12/10/49	120,000.0000	101.126208	124,912.50	121,351.45	121,351.45
2007 CMCSA 4.4 08/15/35	115,000.0000	108.403304	128,547.50	124,663.80	124,663.80
2007 CMLT 6.0936% 12/10/49	97,839.9600	99.978434	101,426.11	97,818.86	97,818.86
2007 CBAAU 2.75 03/10/22	165,000.0000	101.316200	164,670.75	167,171.73	167,171.73
2007 CHT 2016-CSMO 11/15/21	1,000,000.0000	100.726000	1,000,000.00	1,007,260.00	1,007,260.00
2007 CSFB 5.695% 09/01/2040	5,653.1300	99.855301	5,850.55	5,644.95	5,644.95
2007 CREAL 7.25 07/20/23	300,000.0000	105.250000	297,978.00	315,750.00	315,750.00
2007 CCI 3.65 09/01/27	105,000.0000	100.061905	105,026.00	105,065.00	105,065.00
2007 DUBAEE 5 08/01/24	40,000.0000	102.125000	40,000.00	40,850.00	40,850.00
2007 DAN 5.75 04/15/25	75,000.0000	104.000000	77,000.00	78,000.00	78,000.00
2007 DEVTAM 5.412 12/30/25	20,000.0000	103.500000	20,275.00	20,700.00	20,700.00
2007 DAL 3.625 03/15/22	55,000.0000	103.017036	54,992.30	56,659.37	56,659.37
2007 DBALT 2006-AF1 AF 04/36	999,452.2100	90.383520	860,874.10	903,340.09	903,340.09
2007 DHAL 3.81% 07/14/28	625,855.3700	100.085501	625,700.65	626,390.48	626,390.48
2007 DISCOVER 4.10% 02/09/27	110,000.0000	101.212800	111,318.90	111,334.08	111,334.08
2007 DOMREP 6.85 01/27/45	295,000.0000	109.500000	293,795.00	323,025.00	323,025.00
2007 DOMREP 5.95 01/25/27	600,000.0000	106.871000	599,800.00	641,226.00	641,226.00
2007 DRUG ROY 3.979% 4/15/27	729,379.8800	100.331711	729,371.20	731,799.31	731,799.31
2007 DRSLF 0% 04/15/27	1,000,000.0000	91.560000	974,283.00	915,600.00	915,600.00
2007 DUK 4.15 12/01/44	95,000.0000	105.194705	104,977.85	99,934.97	99,934.97
2007 DLNG 6.25 10/30/19	500,000.0000	99.000000	460,000.00	495,000.00	495,000.00
2007 ECAF 4.947% 06/15/40	932,773.9800	100.553000	932,773.98	937,932.22	937,932.22
2007 STAY 5.25 05/01/25	80,000.0000	104.500000	79,550.00	83,600.00	83,600.00
2007 EARN 4.46 01/26/37	819,979.8600	98.524160	819,822.43	807,878.27	807,878.27
2007 EBAY 2.75 01/30/23	125,000.0000	99.491704	125,060.35	124,364.63	124,364.63
2007 ENABLE MID 4.40 03/15/27	85,000.0000	101.349906	84,031.75	86,147.42	86,147.42
2007 ETP 4.75 01/15/26	75,000.0000	104.895907	72,836.00	78,671.93	78,671.93
2007 ETP 4.20 04/15/27	15,000.0000	100.433200	14,967.90	15,064.98	15,064.98
2007 DAEL 9.0 09/30/23	75,000.0000	104.000000	76,086.75	78,000.00	78,000.00
2007 CGCMT 2016-P4 7/10/49	1,231,096.5000	12.746910	157,499.04	156,926.76	156,926.76
2007 EXC 3.4 04/15/26	65,000.0000	101.248200	67,172.30	65,811.33	65,811.33
2007 ESRX 3.4 03/01/27	100,000.0000	98.305500	97,837.25	98,305.50	98,305.50
2007 EXTOIL 7.375 05/15/24	40,000.0000	103.125000	40,450.00	41,250.00	41,250.00
2007 FDF FR 05/12/31	1,000,000.0000	101.628170	999,000.00	1,016,281.70	1,016,281.70
2007 FTSINT 6.25 05/01/22	10,000.0000	86.750000	8,715.00	8,675.00	8,675.00
2007 FLCON FR 02/15/42	733,350.0000	101.339200	733,348.02	743,171.02	743,171.02
2007 FRED MAC 0.0 09/15/29	3,000,000.0000	69.676500	2,170,982.50	2,090,295.00	2,090,295.00
2007 FRED MAC 0.0 12/14/29	1,450,000.0000	69.265300	949,895.50	1,004,346.85	1,004,346.85
2007 FRED MAC 0.0 03/15/31	1,250,000.0000	65.918500	752,371.00	823,981.25	823,981.25
2007 FNMA 0.0 05/15/29	3,700,000.0000	70.590300	2,510,138.50	2,611,841.10	2,611,841.10
2007 FNMA	775,000.0000	68.903000	509,218.75	533,998.25	533,998.25
2007 FNMA PO 0.00 05/15/2030	2,900,000.0000	67.876700	2,026,462.00	1,968,424.30	1,968,424.30
2007 FNR 2011-124 NS	2,194,420.4700	16.602940	393,785.77	364,338.31	364,338.31
2007 FNA 2012-20 SA 03/25/42	1,969,715.5200	19.266140	377,681.15	379,488.15	379,488.15
2007 FNR 2012-76 SC	931,537.0200	16.723020	168,117.84	155,781.12	155,781.12
2007 FNMA GTD REMIC P/T 00.010	6,640,559.0200	15.459760	1,099,710.68	1,026,614.49	1,026,614.49
2007 FNMA 2016-75 10/25/46	1,402,239.1000	89.749060	1,303,616.20	1,258,496.41	1,258,496.41
2007 FHR 3966 SA	2,467,602.8600	15.085580	408,855.22	372,252.20	372,252.20
2007 FHR 4077 TS 05/15/41	1,806,674.7200	14.993320	305,435.99	270,880.52	270,880.52
2007 FRED MAC FR 8/15/42	1,945,356.3800	16.490000	287,799.07	320,789.27	320,789.27
2007 FRED MAC 4.469% 9/15/43	1,325,992.5900	89.083840	1,249,748.00	1,181,245.12	1,181,245.12
2007 FRED MAC 4.0% 05/15/44	5,089,632.4200	107.678490	5,664,062.25	5,480,439.34	5,480,439.34
2007 FRED MAC 1.3115% 3/25/23	2,271,034.8500	6.068000	131,442.15	137,806.39	137,806.39
2007 FDX 4.75 11/15/45	75,000.0000	108.803000	82,184.25	81,602.25	81,602.25
2007 FERRELLGAS 6.75% 01/15/22	400,000.0000	94.500000	394,875.00	378,000.00	378,000.00
2007 FGP 6.75 06/15/23	595,000.0000	94.250000	598,718.75	560,787.50	560,787.50
2007 FIDELITY 3.625 10/15/20	53,000.0000	104.584792	55,538.99	55,429.94	55,429.94

2007 FFML FR 07/25/34	601,179.4300	98.539870	572,717.34	592,401.43	592,401.43
2007 FKMT 3.5% 11/25/44	451,251.1600	101.891100	462,109.40	459,784.77	459,784.77
2007 FLAGS 2014-8A 01/16/26	1,300,000.0000	100.045650	1,300,000.00	1,300,593.45	1,300,593.45
2007 FLAGS FR 01/20/26	1,500,000.0000	99.674650	1,500,000.00	1,495,119.75	1,495,119.75
2007 FLXACQ 6.875 01/15/25	75,000.0000	105.000000	77,294.15	78,750.00	78,750.00
2007 FORD 7.45% 07/16/31	55,000.0000	127.753400	73,301.80	70,264.37	70,264.37
2007 BENFAM 5.81 01/15/51	1,050,000.0000	94.751000	992,250.00	994,885.50	994,885.50
2007 FCRE 3.25 05/21/36	181,000.0000	98.259359	181,000.00	177,849.44	177,849.44
2007 FORTIS 2.10% 10/04/21	140,000.0000	98.662800	139,192.00	138,127.92	138,127.92
2007 FCO FR 04/28/26	2,300,000.0000	99.941660	2,300,000.00	2,298,658.18	2,298,658.18
2007 FCBSL FR 10/19/25	1,500,000.0000	100.338510	1,500,000.00	1,505,077.65	1,505,077.65
2007 FCO FR 10/15/26	1,000,000.0000	100.663700	1,000,000.00	1,006,637.00	1,006,637.00
2007 FCO FR 10/15/26	1,000,000.0000	100.347890	1,000,000.00	1,003,478.90	1,003,478.90
2007 FCI FR 07/17/23	1,250,000.0000	100.096840	1,250,000.00	1,251,210.50	1,251,210.50
2007 FCO FR 12/15/28	1,000,000.0000	99.471410	1,000,000.00	994,714.10	994,714.10
2007 FRONTIER 8.50% 04/15/20	75,000.0000	101.750000	78,950.00	76,312.50	76,312.50
2007 GAHR 2015-NRF 12/15/34	950,000.0000	96.392811	911,777.34	915,731.70	915,731.70
2007 GCAT 3.375% 03/25/47	1,122,163.9700	99.801490	1,120,066.28	1,119,936.36	1,119,936.36
2007 GEBL FR 04/16/35	655,964.8000	91.662190	587,905.51	601,271.70	601,271.70
2007 GLPI 5.375 04/15/26	75,000.0000	109.000000	79,834.30	81,750.00	81,750.00
2007 GMACC FR 12/10/41	96,000.0000	102.285885	99,213.75	98,194.45	98,194.45
2007 GMAC	160,000.0000	99.400513	160,100.00	159,040.82	159,040.82
2007 GMAC 2007-HCKM 6.11 8/52	1,119,165.8000	106.817755	1,291,303.10	1,195,467.78	1,195,467.78
2007 GS MOR 2013-GC10 FR 01/23	2,303,056.1700	6.603560	156,866.04	152,083.70	152,083.70
2007 GSMS FR 07/10/23	60,000.0000	92.858067	52,593.75	55,714.84	55,714.84
2007 GSAA FR 06/25/35	1,300,000.0000	91.115850	1,168,781.25	1,184,506.05	1,184,506.05
2007 GSAA FR 7/25/37	901,415.8000	92.031190	768,456.95	829,583.69	829,583.69
2007 GS MTG 1.6734% 5/10/49	1,039,408.9700	10.486600	103,829.30	108,998.66	108,998.66
2007 GALXY FR 07/16/28	500,000.0000	100.324540	498,250.00	501,622.70	501,622.70
2007 GM FINANCIAL 3.95 4/13/24	130,000.0000	101.707800	129,882.40	132,220.14	132,220.14
2007 GP 3.6 03/01/25	202,000.0000	103.769901	213,555.74	209,615.20	209,615.20
2007 GLOPAR 5.125 03/31/27	600,000.0000	99.000000	600,000.00	594,000.00	594,000.00
2007 GS 2.908 06/05/23	95,000.0000	100.161000	95,000.00	95,152.95	95,152.95
2007 GOCAP FR 10/25/26	700,000.0000	98.702890	681,159.22	690,920.23	690,920.23
2007 GOCAP FR 08/05/27	1,000,000.0000	100.025260	991,900.00	1,000,252.60	1,000,252.60
2007 GOCAP FR 11/21/28	2,250,000.0000	99.722020	2,244,375.00	2,243,745.45	2,243,745.45
2007 GRTLK FR 07/15/26	1,000,000.0000	100.295290	995,500.00	1,002,952.90	1,002,952.90
2007 GENLAB 10.00 11/30/24	70,000.0000	113.500000	73,085.90	79,450.00	79,450.00
2007 GUGGENHEIM FLOATING RATE	74,567.3840	26.120000	1,935,769.26	1,947,700.07	1,947,700.07
2007 HLA FR 12/20/24	1,500,000.0000	100.127660	1,455,750.00	1,501,914.90	1,501,914.90
2007 HVMLT FR 01/25/47	1,024,111.6400	90.492930	803,607.60	926,748.63	926,748.63
2007 SNVA 2017-1A 09/20/49	1,200,000.0000	100.040900	1,199,435.88	1,200,490.80	1,200,490.80
2007 HPE 3.6 10/15/20	90,000.0000	103.483300	93,313.25	93,134.97	93,134.97
2007 HXN 10.375 02/01/22	75,000.0000	101.250000	75,175.00	75,937.50	75,937.50
2007 HILDOC 4.25 09/01/24	80,000.0000	101.000000	80,450.00	80,800.00	80,800.00
2007 HOME DEPOT 3.00 04/01/26	80,000.0000	100.874600	83,818.40	80,699.68	80,699.68
2007 HP COMM. 5.63 9/15/34	650,000.0000	110.128000	733,687.50	715,832.00	715,832.00
2007 IMTT 2017-APTS EFL	56,000.0000	100.141268	56,000.00	56,079.11	56,079.11
2007 IMTT 2017-APTS FFL	56,000.0000	100.137321	56,000.00	56,076.90	56,076.90
2007 IMTT 2017-APTS BFX	1,000,000.0000	101.290340	1,011,350.70	1,012,903.40	1,012,903.40
2007 INGIM FR 06/14/22	1,500,000.0000	100.010840	1,428,000.00	1,500,162.60	1,500,162.60
2007 IEP 6.25 02/01/22	75,000.0000	104.094000	76,800.00	78,070.50	78,070.50
2007 ILL ST 5.65% 12/1/38	1,310,000.0000	110.241000	1,338,020.90	1,444,157.10	1,444,157.10
2007 VOYA 5.65 05/15/53	600,000.0000	107.250000	612,312.50	643,500.00	643,500.00
2007 INTEL 7.25 10/15/20	85,000.0000	95.937506	78,837.50	81,546.88	81,546.88
2007 IP 3 02/15/27	65,000.0000	97.280308	64,755.60	63,232.20	63,232.20
2007 INVENTIVE 7.5% 10/1/24	75,000.0000	109.500000	77,277.50	82,125.00	82,125.00
2007 CMPCCI 4.375 04/04/27	800,000.0000	102.339335	797,456.00	818,714.68	818,714.68
2007 ISRAEL 2.875 03/16/26	800,000.0000	100.327000	803,338.00	802,616.00	802,616.00
2007 INFA 7.125 07/15/23	80,000.0000	101.875000	79,075.00	81,500.00	81,500.00
2007 JPMCC 2015-JP1 01/01/49	240,000.0000	73.777358	170,915.63	177,065.66	177,065.66
2007 WP GLIMCHER IO 06/15/2049	1,255,494.4900	9.660760	117,321.35	121,290.31	121,290.31
2007 JP MORGAN CHASE CO 8/15	1,931,307.2500	12.324000	242,358.78	238,014.31	238,014.31
2007 IVYH FR 10/18/25	2,000,000.0000	100.191770	1,969,336.40	2,003,835.40	2,003,835.40
2007 JBSSBZ 7.25 06/01/21	80,000.0000	101.625000	79,600.00	81,300.00	81,300.00
2007 JPMORGAN 4.25% 10/01/27	75,000.0000	105.619507	78,685.50	79,214.63	79,214.63

2007 JPMCC 5.097 01/12/37	189,000.0000	102.871249	194,761.88	194,426.66	194,426.66
2007 JPMCC 2006-LDP9 05/15/47	176,000.0000	99.111369	175,450.00	174,436.01	174,436.01
2007 JPMCC FR 01/15/49	53,234.1800	99.912744	53,263.88	53,187.73	53,187.73
2007 JPMCC FR 02/12/49	22,992.3600	100.335981	23,634.53	23,069.61	23,069.61
2007 JPMCC FR 10/15/23	84,000.0000	97.290655	79,800.00	81,724.15	81,724.15
2007 JPMCC 4.234284 4/27/44	168,000.0000	98.804899	166,740.00	165,992.23	165,992.23
2007 JPMCC 4.35% 12/27/18	181,000.0000	100.754000	179,076.88	182,364.74	182,364.74
2007 JPMCC 2015-MAR7 D	113,000.0000	103.093593	116,257.58	116,495.76	116,495.76
2007 JPMCC FR 10/15/2018	181,000.0000	101.093000	181,000.00	182,978.33	182,978.33
2007 JPMCC FR 10/15/2022	115,000.0000	100.549000	115,000.00	115,631.35	115,631.35
2007 JPMCC FR 10/15/2022	65,000.0000	100.726000	65,000.00	65,471.90	65,471.90
2007 JPMCC 2017MAUI C 7/15/34	43,000.0000	100.281140	43,000.00	43,120.89	43,120.89
2007 JPMCC 2017MAUI D 7/15/34	40,000.0000	100.342650	40,000.00	40,137.06	40,137.06
2007 JPMCC 2017MAUI E 7/15/34	36,000.0000	100.406278	36,000.00	36,146.26	36,146.26
2007 JPMCC 2017MAUI F 7/15/34	50,000.0000	100.530460	50,000.00	50,265.23	50,265.23
2007 JEFFIN 7.5 04/15/21	500,000.0000	104.000000	500,000.00	520,000.00	520,000.00
2007 JIMMY 2017-1A A21 MTGE	1,000,000.0000	99.969040	1,000,000.00	999,690.40	999,690.40
2007 JPMORGAN CHASE 6.0 11/49	200,000.0000	108.500000	208,000.00	217,000.00	217,000.00
2007 JPM 6.10% 10/29/49	250,000.0000	110.375000	263,950.00	275,937.50	275,937.50
2007 JPM 2.972 01/15/23	80,000.0000	101.376900	79,997.60	81,101.52	81,101.52
2007 KVK FR 04/14/25	1,150,000.0000	33.716820	901,312.50	387,743.43	387,743.43
2007 KABBAGE 4.571% 03/15/22	1,000,000.0000	102.330190	999,994.20	1,023,301.90	1,023,301.90
2007 KENINT 6.875 06/24/24	300,000.0000	102.032000	292,275.00	306,096.00	306,096.00
2007 KEUKA FR 10/21/24	1,228,695.8600	11.029450	1,050,534.96	135,518.40	135,518.40
2007 KEY 5.00 PERPETUAL	500,000.0000	102.875000	490,500.00	514,375.00	514,375.00
2007 KMI 6.95 01/15/38	95,000.0000	120.834200	105,713.70	114,792.49	114,792.49
2007 KHC 2.0% 7/02/18	80,000.0000	100.277100	80,861.60	80,221.68	80,221.68
2007 KROGER CO 3.4% 04/15/2022	120,000.0000	103.211000	126,334.80	123,853.20	123,853.20
2007 KICCN 9 08/15/23	85,000.0000	100.500000	85,825.00	85,425.00	85,425.00
2007 LSTRZ FR 10/01/18	1,229,932.5700	99.895500	1,213,150.14	1,228,647.29	1,228,647.29
2007 LSTAR 4.701% 03/10/49	274,000.0000	92.534639	264,810.59	253,544.91	253,544.91
2007 LSTAR VR 03/10/2049	1,619,797.6900	8.092000	134,105.02	131,074.03	131,074.03
2007 LSTAR FR 12/01/18	1,593,374.0200	99.375000	1,569,974.70	1,583,415.43	1,583,415.43
2007 LAB CORP 2.50 11/18	85,000.0000	100.675600	86,087.15	85,574.26	85,574.26
2007 LBUBS 5.866% 09/15/45	115,558.9600	100.387516	121,264.67	116,006.77	116,006.77
2007 LBUBS 6.24305% 09/15/45	120,000.0000	100.926217	120,300.00	121,111.46	121,111.46
2007 LIBMUT 6.5 05/01/42	100,000.0000	129.969000	121,585.00	129,969.00	129,969.00
2007 LNCLN FIN 7.375% 04/15/21	500,000.0000	105.750000	534,375.00	528,750.00	528,750.00
2007 LYV 4.875% 11/01/2024	80,000.0000	102.500000	80,562.50	82,000.00	82,000.00
2007 LOCKHEED MRTN 4.7 5/15/46	115,000.0000	112.302400	132,000.90	129,147.76	129,147.76
2007 LOW 3.100 05/03/27	60,000.0000	100.388400	59,907.60	60,233.04	60,233.04
2007 LSTAR VR 03/10/2050	2,968,000.0000	5.558000	163,204.78	164,961.44	164,961.44
2007 LSTRZ FR 09/01/21	1,454,542.0600	98.615300	1,433,160.54	1,434,401.02	1,434,401.02
2007 LSTRZ 2016-5 A1 11/1/21	548,812.8000	99.886400	542,721.31	548,189.35	548,189.35
2007 LUM FR 02/25/46	1,426,171.9400	76.876170	1,099,431.93	1,096,386.37	1,096,386.37
2007 MEG ENRGY 144 7% 03/31/24	20,000.0000	82.250000	17,900.00	16,450.00	16,450.00
2007 MUFG 2.25% 02/10/20	65,000.0000	100.425308	65,752.70	65,276.45	65,276.45
2007 MDPK 2013-11A 10/23/25	500,000.0000	100.032440	491,750.00	500,162.20	500,162.20
2007 MRFGBZ 7.0 03/15/24	200,000.0000	99.080000	197,292.00	198,160.00	198,160.00
2007 MRFGBZ 8.0 06/08/23	700,000.0000	103.875000	698,730.00	727,125.00	727,125.00
2007 MXIM 3.45 06/15/27	65,000.0000	99.554108	65,034.10	64,710.17	64,710.17
2007 ML MORT 6.022% 7/12/17	181,000.0000	100.250000	174,665.00	181,452.50	181,452.50
2007 MICROSOFT 4.45% 11/03/45	70,000.0000	110.668100	77,570.50	77,467.67	77,467.67
2007 MID-ATL 5.30% 08/01/50	943,940.9200	98.738999	918,699.94	932,037.82	932,037.82
2007 BRKHEC 6.5 09/15/37	95,000.0000	133.773905	129,649.35	127,085.21	127,085.21
2007 ML CFC 5.7% 9/12/49	42,509.4100	99.935779	44,163.30	42,482.11	42,482.11
2007 MRGN ST 1.0489% 12/15/47	25,960,881.4700	6.205410	1,454,765.30	1,610,979.13	1,610,979.13
2007 MSC 2016-UB12 12/15/49	3,258,638.0500	5.268460	165,391.27	171,680.04	171,680.04
2007 MSAC FR 12/25/35	1,000,000.0000	93.865200	887,968.75	938,652.00	938,652.00
2007 MS 2.75 05/19/22	80,000.0000	100.175400	79,832.80	80,140.32	80,140.32
2007 MS 3.591 07/22/28	80,000.0000	100.158000	80,000.00	80,126.40	80,126.40
2007 MRGN ST 6.0529% 12/12/49	273,000.0000	100.437000	286,372.73	274,193.01	274,193.01
2007 MSRR FR 06/26/36	837,179.2000	84.511870	626,220.50	707,515.80	707,515.80
2007 MSBAM FR 08/15/47	117,000.0000	100.621214	115,400.39	117,726.82	117,726.82
2007 MSBAM 2014-C19 12/15/24	996,350.1100	101.977970	996,933.91	1,016,057.62	1,016,057.62
2007 MRGN ST 1.1532% 12/15/47	3,500,207.7200	5.174080	178,221.30	181,103.55	181,103.55

2007 MXBAM 2015-C20 02/15/48	232,000.0000	78.900612	176,455.94	183,049.42	183,049.42
2007 MSC 2016-UB11 XA 08/15/49	5,814,718.3300	10.252280	554,553.50	596,141.20	596,141.20
2007 MOTEL 2015-MTL6 02/05/20	1,000,000.0000	100.294160	1,000,000.00	1,002,941.60	1,002,941.60
2007 MYL 3.15 06/15/21	125,000.0000	102.116600	124,879.25	127,645.75	127,645.75
2007 NGL 7.50 11/01/23	80,000.0000	96.500000	80,525.00	77,200.00	77,200.00
2007 NRG 7.25 05/15/26	40,000.0000	105.750000	40,179.70	42,300.00	42,300.00
2007 NXTC 2017-1A 04/20/2029	1,200,000.0000	99.848090	1,200,000.00	1,198,177.08	1,198,177.08
2007 NGCLO 2014-1A 08/28/26	1,000,000.0000	100.423790	1,000,000.00	1,004,237.90	1,004,237.90
2007 EVHC 6.25 12/01/24	75,000.0000	107.750000	77,112.50	80,812.50	80,812.50
2007 NY LIFE 2.90% 01/17/24	85,000.0000	101.424800	84,925.20	86,211.08	86,211.08
2007 NYLIFE 2.3 06/10/22	45,000.0000	99.888000	44,911.35	44,949.60	44,949.60
2007 NCMAU 4.20 10/01/22	550,000.0000	104.075700	553,335.00	572,416.35	572,416.35
2007 NMRK FR 06/30/26	1,159,000.0000	100.044360	972,111.25	1,159,514.13	1,159,514.13
2007 NEWPORT MESA CA 0 8/1/41	1,000,000.0000	39.791000	390,570.00	397,910.00	397,910.00
2007 NEE 3.55 05/01/27	65,000.0000	103.423800	65,296.80	67,225.47	67,225.47
2007 NFP 6.875 07/15/25	80,000.0000	101.737500	80,850.00	81,390.00	81,390.00
2007 NE 7.75 01/15/2024	10,000.0000	79.585200	9,801.00	7,958.52	7,958.52
2007 GMHMIL 6.298 10/15/49	725,000.0000	106.731126	759,147.50	773,800.66	773,800.66
2007 NORTHERN INSTL GOV SELECT	12,648,412.3400	100.000000	#####	12,648,412.34	12,648,412.34
2007 OZLM FR 01/20/27	1,000,000.0000	100.002870	1,000,000.00	1,000,028.70	1,000,028.70
2007 OCTR FR 08/13/25	1,750,000.0000	99.977590	1,702,750.00	1,749,607.83	1,749,607.83
2007 OCT21 FR 11/14/26	250,000.0000	101.597612	247,375.00	253,994.03	253,994.03
2007 OCT27 FR 07/15/27	250,000.0000	100.886840	250,000.00	252,217.10	252,217.10
2007 OMC 3.6 04/15/26	100,000.0000	101.461900	104,457.00	101,461.90	101,461.90
2007 BCULC 4.25 05/15/24	80,000.0000	100.562000	80,000.00	80,449.60	80,449.60
2007 ORCL 4.125 05/15/45	120,000.0000	103.410100	127,966.05	124,092.12	124,092.12
2007 ORAFP 2.75 02/06/19	100,000.0000	101.409800	103,250.00	101,409.80	101,409.80
2007 OCBCSP 4.0 10/15/24	200,000.0000	102.627840	205,774.00	205,255.68	205,255.68
2007 PFP FR 07/14/34	1,000,000.0000	99.966780	1,000,000.00	999,667.80	999,667.80
2007 PINNACLE 5.625 05/01/24	80,000.0000	103.750000	82,268.80	83,000.00	83,000.00
2007 PRMLT FR 10/25/49	2,247,196.4100	102.045330	2,230,669.43	2,293,158.99	2,293,158.99
2007 PAMPAR 7.50 01/24/27	600,000.0000	103.750000	598,533.00	622,500.00	622,500.00
2007 PANAMA 4 09/22/24	200,000.0000	106.000000	210,750.00	212,000.00	212,000.00
2007 PANAMA 3.875 03/17/28	800,000.0000	104.000000	795,500.00	832,000.00	832,000.00
2007 PANAMA 4.50 05/15/47	200,000.0000	103.000000	199,518.00	206,000.00	206,000.00
2007 PEABODY 6.0% 03/31/2022	75,000.0000	102.000000	76,200.00	76,500.00	76,500.00
2007 PENSKE 4.2% 04/01/27	55,000.0000	104.588000	54,923.55	57,523.40	57,523.40
2007 INDOIS 4.150 03/29/27	1,000,000.0000	101.880000	1,001,000.00	1,018,800.00	1,018,800.00
2007 INDOIS 4.15 03/29/27	500,000.0000	101.880000	506,750.00	509,400.00	509,400.00
2007 PETBRA 7.25 03/17/44	600,000.0000	100.500000	557,105.00	603,000.00	603,000.00
2007 PETBRA 7.375 01/17/27	200,000.0000	108.250000	200,000.00	216,500.00	216,500.00
2007 PEMEX 6.75 09/21/47	65,000.0000	105.200000	65,000.00	68,380.00	68,380.00
2007 PETM 5.875 06/01/25	40,000.0000	96.000000	38,500.00	38,400.00	38,400.00
2007 PHILIP 4.20 01/21/24	1,200,000.0000	109.490800	1,313,900.00	1,313,889.60	1,313,889.60
2007 PHILIP 3.70 02/02/42	200,000.0000	100.159000	195,000.00	200,318.00	200,318.00
2007 PSX 5.875 05/01/42	55,000.0000	121.778309	64,387.95	66,978.07	66,978.07
2007 PILGRAMS 5.75% 03/15/25	75,000.0000	102.500000	77,681.20	76,875.00	76,875.00
2007 PRSESE 9.25 05/15/23	70,000.0000	111.500000	74,356.25	78,050.00	78,050.00
2007 PTNM FR 10/15/38	1,513,260.2500	94.009680	1,286,034.77	1,422,611.12	1,422,611.12
2007 RAIT TRUST FR 06/15/37	169,000.0000	99.999852	169,000.00	168,999.75	168,999.75
2007 RALI 6.5% 10/25/2036	1,440,474.6800	93.099020	1,225,570.63	1,341,067.81	1,341,067.81
2007 RALI 2006-Q05 05/25/46	1,154,662.2800	90.944090	1,030,536.09	1,050,097.10	1,050,097.10
2007 RPRO 2005-1A 03/23/24	787,152.6000	94.750000	749,369.28	745,827.09	745,827.09
2007 RALI FR 02/25/46	2,105,737.3200	45.521300	960,742.66	958,559.00	958,559.00
2007 RES CAP FRN 07/15/34	130,000.0000	99.999800	130,000.00	129,999.74	129,999.74
2007 RAI 4.0 06/12/22	70,000.0000	106.191500	76,039.75	74,334.05	74,334.05
2007 RAD 6.125 04/01/23	80,000.0000	99.125000	78,200.00	79,300.00	79,300.00
2007 RBS 3.498 05/15/23	200,000.0000	101.177300	201,704.00	202,354.60	202,354.60
2007 RY 2.125 03/02/20	65,000.0000	100.462708	64,953.20	65,300.76	65,300.76
2007 RY 2.5 01/19/21	35,000.0000	101.246200	35,971.60	35,436.17	35,436.17
2007 SPGI 4.4 02/15/26	65,000.0000	108.046108	73,640.45	70,229.97	70,229.97
2007 SG 2016-C5 03/10/26	8,123,820.0600	12.327160	917,988.91	1,001,436.30	1,001,436.30
2007 SM 5.00 01/15/24	85,000.0000	93.000000	80,325.00	79,050.00	79,050.00
2007 SRERS FR 05/09/46	39,178.1400	99.494744	37,493.48	38,980.19	38,980.19
2007 SRERS FR 05/09/46	500,000.0000	63.547870	305,000.00	317,739.35	317,739.35
2007 SUAMSA 4.375 04/11/27	750,000.0000	101.350000	744,073.00	760,125.00	760,125.00

2007 SABR 5.24 11/15/23	75,000.0000	104.000000	77,514.25	78,000.00	78,000.00
2007 SN 6.125 01/15/23	85,000.0000	81.500000	74,636.00	69,275.00	69,275.00
2007 SLB 2.35 12/21/18	65,000.0000	100.677600	66,008.15	65,440.44	65,440.44
2007 SERV 5.125% 11/15/2024	75,000.0000	102.250000	77,268.75	76,687.50	76,687.50
2007 SHELL INT 1.375% 05/10/19	85,000.0000	99.674000	84,700.00	84,722.90	84,722.90
2007 SHIRE ACQ 2.87 9/23/23	125,000.0000	99.813000	124,983.75	124,766.25	124,766.25
2007 SIGINT 6.375 05/01/22	40,000.0000	104.500000	38,799.90	41,800.00	41,800.00
2007 SPG 3.375 06/15/27	80,000.0000	100.453700	79,473.60	80,362.96	80,362.96
2007 SIRI 5 08/01/27	80,000.0000	102.138000	80,000.00	81,710.40	81,710.40
2007 SIX 4.875 07/31/24	80,000.0000	101.750000	79,987.50	81,400.00	81,400.00
2007 SMITHFIELD 4.25 02/01/27	120,000.0000	103.801042	120,802.85	124,561.25	124,561.25
2007 SO 2.45 09/01/18	146,000.0000	100.725603	149,074.64	147,059.38	147,059.38
2007 SPRINGFLD 3.16% 11/15/24	1,000,000.0000	100.844770	1,000,000.00	1,008,447.70	1,008,447.70
2007 STWH 2017-NPA1 03/16/22	722,486.6800	100.000000	722,486.68	722,486.68	722,486.68
2007 STCR 2014-1A CLO 08/21/26	1,000,000.0000	99.997120	1,000,000.00	999,971.20	999,971.20
2007 STR 2016-1A A1 3.96 10/26	2,023,059.6900	100.193760	2,021,987.07	2,026,979.57	2,026,979.57
2007 SAIL FR 01/15/36	765,396.3700	91.024440	683,475.03	696,697.76	696,697.76
2007 SUMIBK 2.934 03/09/21	90,000.0000	101.792900	92,099.70	91,613.61	91,613.61
2007 SUMIBK 2.058 07/14/21	60,000.0000	98.589000	60,000.00	59,153.40	59,153.40
2007 SXL 5.95 12/01/25	245,000.0000	112.590200	235,427.25	275,845.99	275,845.99
2007 SYMP FR 07/14/26	500,000.0000	100.174520	475,000.00	500,872.60	500,872.60
2007 SYNCHRONY FIN 3.0 08/19	120,000.0000	101.610200	123,084.00	121,932.24	121,932.24
2007 SYY 3.25 07/15/27	80,000.0000	99.898800	79,574.45	79,919.04	79,919.04
2007 TFLAT FR 07/17/28	250,000.0000	100.827072	250,000.00	252,067.68	252,067.68
2007 TFLAT FR 07/17/28	250,000.0000	100.067872	250,000.00	250,169.68	250,169.68
2007 TCENT FR 12/21/29	500,000.0000	100.253200	483,430.00	501,266.00	501,266.00
2007 TCP 2016-1A 12/15/28	1,000,000.0000	100.501660	1,000,000.00	1,005,016.60	1,005,016.60
2007 WIND RIVER CLO FLT 1/26	250,000.0000	100.772240	250,000.00	251,930.60	251,930.60
2007 TIAAGL 2.95% 11/01/19	80,000.0000	101.753000	81,361.60	81,402.40	81,402.40
2007 BELL 4.377 05/25/46	1,042,125.0000	104.438000	1,069,521.49	1,088,374.51	1,088,374.51
2007 TELSAT 8.875 11/15/24	70,000.0000	112.750000	74,431.25	78,925.00	78,925.00
2007 TEMASE 2.375 01/23/23	500,000.0000	99.566700	498,507.50	497,833.50	497,833.50
2007 TEACLL 6.75 06/01/25	75,000.0000	103.692000	76,093.75	77,769.00	77,769.00
2007 TPX 5.625% 10/15/23	75,000.0000	104.375000	76,587.50	78,281.25	78,281.25
2007 TENET 8.125% 04/01/22	75,000.0000	107.600000	77,775.00	80,700.00	80,700.00
2007 TVA 5.375% 04/01/56	410,000.0000	134.109800	495,960.60	549,850.18	549,850.18
2007 TVA 4.25 09/15/65	700,000.0000	111.566900	709,961.00	780,968.30	780,968.30
2007 TEVA 2.8 07/21/23	130,000.0000	98.146500	127,638.60	127,590.45	127,590.45
2007 TMCL 2017-2A A MTGE	1,689,086.0000	100.256630	1,688,785.34	1,693,420.70	1,693,420.70
2007 TITAN ENERGY, LLC	3,370.0000	6.600000	502,500.00	22,242.00	22,242.00
2007 TRMPK 0% 04/20/27	500,000.0000	86.228500	472,754.70	431,142.50	431,142.50
2007 TRIAX FR 10/02/39	558,682.3600	97.833860	526,938.14	546,580.52	546,580.52
2007 UBSC 2011-C1 01/10/45	142,000.0000	109.355232	155,212.66	155,284.43	155,284.43
2007 UNANA 2.90 05/05/27	110,000.0000	99.142400	108,307.10	109,056.64	109,056.64
2007 UNITED MEX ST 4.75 3/8/44	250,000.0000	101.200000	229,850.00	253,000.00	253,000.00
2007 UNITED MEX ST 4% 10/02/23	194,000.0000	105.300000	204,694.00	204,282.00	204,282.00
2007 MEXICO 4.125 01/21/26	700,000.0000	104.750000	696,950.00	733,250.00	733,250.00
2007 MEX 4.15 03/28/27	500,000.0000	104.350000	498,380.00	521,750.00	521,750.00
2007 US T-BOND STRIP 11/15/44	17,075,000.0000	44.435700	7,192,411.01	7,587,395.78	7,587,395.78
2007 US TBOND 2.75% 11/15/42	3,240,000.0000	97.820300	3,065,589.07	3,169,377.72	3,169,377.72
2007 US T-BOND 2.875 8/15/2045	2,110,000.0000	99.531200	2,134,701.96	2,100,108.32	2,100,108.32
2007 US T-NOTE 2.0 11/30/20	3,100,000.0000	101.343800	3,191,006.63	3,141,657.80	3,141,657.80
2007 US T-NOTE 2.250% 03/31/21	3,420,000.0000	102.144500	3,554,955.87	3,493,341.90	3,493,341.90
2007 US T-NOTE 2.00% 08/31/21	1,740,000.0000	101.093800	1,752,574.22	1,759,032.12	1,759,032.12
2007 US T-NOTE 1.00% 02/15/18	1,910,000.0000	99.914100	1,910,166.79	1,908,359.31	1,908,359.31
2007 US T-NOTE 1.750% 03/31/22	4,220,000.0000	99.746100	4,171,671.49	4,209,285.42	4,209,285.42
2007 US T-NOTE 1.625% 05/15/26	4,520,000.0000	95.007800	4,226,958.98	4,294,352.56	4,294,352.56
2007 US TNOTE 1.00% 5/31/18	1,910,000.0000	99.797000	1,906,168.75	1,906,122.70	1,906,122.70
2007 US TBOND 2.125% 02/29/24	4,180,000.0000	100.382800	4,174,182.42	4,196,001.04	4,196,001.04
2007 US TSY INFL .125 04/15/22	412,578.9000	99.967301	412,965.69	412,443.99	412,443.99
2007 UHOS 7.625% 08/15/20	75,000.0000	101.750000	76,147.15	76,312.50	76,312.50
2007 VOLT 2016-NP11 10/25/2046	782,285.0700	100.081550	782,285.07	782,923.02	782,923.02
2007 VALEBZ 5.875% 06/10/21	90,000.0000	109.125000	96,918.75	98,212.50	98,212.50
2007 VLO 6.625 06/15/37	50,000.0000	124.628000	62,334.00	62,314.00	62,314.00
2007 VCC 3.5337% 04/25/46	358,972.4200	100.999999	358,972.42	362,562.14	362,562.14
2007 VENTR 2012-12A 02/28/26	1,000,000.0000	99.991320	1,000,000.00	999,913.20	999,913.20

2007 VENTR FR 07/19/28	500,000.0000	100.188350	500,000.00	500,941.75	500,941.75
2007 VERIZON COMM 4.4 11/1/34	85,000.0000	98.212200	90,235.00	83,480.37	83,480.37
2007 VIBR 2013-2A A2AR	1,000,000.0000	99.999600	1,000,000.00	999,996.00	999,996.00
2007 VIKCRU 8.5 10/15/22	75,000.0000	105.000000	70,822.50	78,750.00	78,750.00
2007 VOYA FR 07/19/28	500,000.0000	100.709820	488,825.00	503,549.10	503,549.10
2007 WFRBS 2012-C6 04/15/22	89,000.0000	100.709292	90,501.88	89,631.27	89,631.27
2007 WBCMT 2006-C25 05/15/16	105,226.8600	99.903998	107,199.86	105,125.84	105,125.84
2007 WASI FR 07/25/37	1,469,485.8400	92.086240	1,263,757.84	1,353,194.26	1,353,194.26
2007 WBCMT 5.825 07/15/45	67,566.4500	101.128163	67,566.45	68,328.71	68,328.71
2007 WBCMT FR 06/15/45	32,660.6800	100.666949	32,905.64	32,878.51	32,878.51
2007 WASI FR 07/25/37	1,739,431.5600	92.591450	1,504,608.29	1,610,564.90	1,610,564.90
2007 WBCMT 5.632% 10/15/48	104,743.1500	100.452001	104,874.08	105,216.59	105,216.59
2007 WBCMT 2007-C33 02/15/51	175,000.0000	101.995811	178,281.25	178,492.67	178,492.67
2007 WBCMT 5.678% 05/15/46	7,893.5800	99.904859	8,125.76	7,886.07	7,886.07
2007 WABR FR 06/15/29	148,000.0000	100.566027	148,000.00	148,837.72	148,837.72
2007 WABR FR 06/15/29	125,000.0000	100.691784	125,000.00	125,864.73	125,864.73
2007 WM 4.1 03/01/45	35,000.0000	104.257200	36,319.15	36,490.02	36,490.02
2007 WELLPOINT INC 2.30 7/18	125,000.0000	100.598200	126,636.35	125,747.75	125,747.75
2007 WFC 5.875 12/31/49	300,000.0000	110.875000	320,750.00	332,625.00	332,625.00
2007 WFC 3.069 01/24/23	125,000.0000	101.799504	125,000.00	127,249.38	127,249.38
2007 WFCM 5.0298% 06/15/49	141,000.0000	105.107631	139,429.82	148,201.76	148,201.76
2007 WFCM 2016-C35 7/15/48	6,832,605.5200	12.827090	826,016.56	876,424.46	876,424.46
2007 WFC 3.584 05/22/28	80,000.0000	101.589100	80,000.00	81,271.28	81,271.28
2007 WEN 4.497 06/15/45	982,500.0000	102.009001	992,939.07	1,002,238.43	1,002,238.43
2007 WSTCT FR 07/20/28	500,000.0000	101.627660	494,688.40	508,138.30	508,138.30
2007 WSTP 2.6 11/23/20	70,000.0000	101.437300	71,687.70	71,006.11	71,006.11
2007 WSTP 2 08/19/21	15,000.0000	98.825133	14,989.35	14,823.77	14,823.77
2007 WSTP 2.5 06/28/22	15,000.0000	100.091133	14,975.55	15,013.67	15,013.67
2007 WITEH FR 05/01/26	1,100,000.0000	100.297490	988,350.00	1,103,272.39	1,103,272.39
2007 WPZ 3.75 06/15/27	60,000.0000	99.971800	60,029.10	59,983.08	59,983.08
2007 WIN 3% 12/20/30	369,594.1100	100.363301	375,253.53	370,936.85	370,936.85
2007 WRTWD CAP 4.768% 11/21/40	1,349,312.9600	98.587150	1,236,308.00	1,330,249.19	1,330,249.19
2007 YRICN 4.95 07/15/24	1,075,000.0000	101.337700	1,084,283.75	1,089,380.28	1,089,380.28
2007 ZBH 2.7 04/01/20	125,000.0000	101.218200	127,094.65	126,522.75	126,522.75
2007 COSAN O/S 8.25 11/29/49	200,000.0000	100.300000	178,000.00	200,600.00	200,600.00
2007 BPCLIN 4.625 10/25/22	500,000.0000	106.700000	542,998.00	533,500.00	533,500.00
2007 AABS 4.875 1/15/38	360,392.2900	100.250000	368,984.01	361,293.27	361,293.27
2007 RISE 4.75 2/15/39	1,044,710.5100	100.500000	1,062,992.92	1,049,934.06	1,049,934.06
2007 GENTMK 4.25 01/24/27	700,000.0000	103.294500	707,688.00	723,061.50	723,061.50
2007 HAIL 2016-1 A	883,886.0800	102.248399	883,861.86	903,759.37	903,759.37
2007 RECV USD 2.284 1/30/24	3,000,000.0000	-	6,915.64	-	-
2007 PAYB USD 2.284 1/30/24	(3,000,000.0000)	1.489070	-	(44,672.10)	(44,672.10)
2007 RECV USD 2.35 2/13/2027	6,400,000.0000	-	38.40	-	-
2007 PAYB USD 2.35 2/13/2027	(6,400,000.0000)	1.768180	-	(113,163.52)	(113,163.52)
2007 RECV USD 2.1587 2/13/2024	4,510,000.0000	-	27.06	-	-
2007 PAYB USD 2.1587 2/13/2024	(4,510,000.0000)	1.449090	-	(65,353.96)	(65,353.96)
2007 RECV USD 2.2525 5/26/27	2,980,000.0000	-	23.84	-	-
2007 PAYB USD 2.2525 5/26/27	(2,980,000.0000)	0.145810	-	(4,345.14)	(4,345.14)
2007 RECV USD 2.1845 7/12/24	1,500,000.0000	-	-	-	-
2007 PAYB USD 2.1845 7/12/24	(1,500,000.0000)	0.749560	-	(11,243.40)	(11,243.40)
2007 RECV USD 1.7267 7/31/20	11,500,000.0000	-	-	-	-
2007 PAYB USD 1.7267 7/31/20	(11,500,000.0000)	0.036270	-	(4,171.05)	(4,171.05)
2007 RECV USD 1.9325 7/31/22	6,300,000.0000	-	-	-	-
2007 PAYB USD 1.9325 7/31/22	(6,300,000.0000)	0.099790	-	(6,286.77)	(6,286.77)
2007 RRP 2.08% 08/28/2017	(1,365,000.0000)	100.000000	(1,365,000.00)	(1,365,000.00)	(1,365,000.00)
2007 RRP 2.05% 08/28/2017	(664,000.0000)	100.000000	(664,000.00)	(664,000.00)	(664,000.00)
2007 RRP 2.10% 08/28/2017	(649,000.0000)	100.000000	(649,000.00)	(649,000.00)	(649,000.00)
2007 RRP 1.75% 08/28/2017	(537,000.0000)	100.000000	(537,000.00)	(537,000.00)	(537,000.00)
2007 RRP 1.22% 08/28/2017	(5,656,268.7500)	100.000000	(5,656,268.75)	(5,656,268.75)	(5,656,268.75)
2007 RRP 1.93389% 08/28/2017	(3,786,000.0000)	100.000000	(3,786,000.00)	(3,786,000.00)	(3,786,000.00)
2007 RRP 2.13389% 08/28/2017	(4,173,000.0000)	100.000000	(4,173,000.00)	(4,173,000.00)	(4,173,000.00)
2007 RRP 2.23389% 08/28/2017	(1,605,000.0000)	100.000000	(1,605,000.00)	(1,605,000.00)	(1,605,000.00)
2007 RRP 1.93389% 08/28/2017	(893,000.0000)	100.000000	(893,000.00)	(893,000.00)	(893,000.00)
2007 RRP 2.03389% 08/28/2017	(2,054,000.0000)	100.000000	(2,054,000.00)	(2,054,000.00)	(2,054,000.00)
2007 ONGCIN 3.25 07/15/19	200,000.0000	101.400000	206,026.00	202,800.00	202,800.00
2007 BPCLIN 4.375 01/18/27	500,000.0000	103.871900	504,729.00	519,359.50	519,359.50

2007 EXIMBK 3.125 7/20/21	200,000.0000	101.200200	203,054.00	202,400.40	202,400.40
2007 CASH	(232,000.0000)	100.000000	(232,000.00)	(232,000.00)	(232,000.00)
2007 QTELQD 3.875% 01/31/28	800,000.0000	100.550000	783,000.00	804,400.00	804,400.00
2007 CNPCC 4.5 04/28/21	600,000.0000	106.492033	641,566.00	638,952.20	638,952.20
2007 CNOOC 4.25 01/26/21	200,000.0000	105.273400	217,680.00	210,546.80	210,546.80
2007 DLLTD 7.125 04/01/22	900,000.0000	88.800000	716,875.00	799,200.00	799,200.00
2007 GUANFI 6.0 12/15/20	731,487.6100	102.500000	731,487.62	749,774.80	749,774.80
2007 CKHH 3.25 11/08/22	200,000.0000	102.721265	205,124.00	205,442.53	205,442.53
2007 BANGUA 5.5 11/01/22	200,000.0000	101.000000	195,000.00	202,000.00	202,000.00
2007 SINOPE 2.75% 09/29/26	800,000.0000	94.017100	736,477.00	752,136.80	752,136.80
2007 ISHARES IBOX 84 PUT	1,799.0000	0.120000	109,739.00	21,588.00	21,588.00
2007 ONGCIN 3.75 07/27/26	600,000.0000	99.313600	577,670.00	595,881.60	595,881.60
2007 CCS 4.25% 5/9/20	328,678.2700	79.250000	326,213.19	260,477.53	260,477.53
2007 MITCHELL INTL 10/13	160,000.0000	100.662500	161,200.00	161,060.00	161,060.00
2007 CCN 5.5% 3/5/21	154,677.3300	101.500000	153,517.28	156,997.49	156,997.49
2007 LINLOG 4.5% 4/7/21	436,466.1600	100.375000	433,738.26	438,102.91	438,102.91
2007 FAIRMOUNT MIN 09/05/19	327,337.1300	94.150001	321,199.56	308,187.91	308,187.91
2007 FEDERAL MOGUL TL 4/15/21	310,189.6100	101.062499	308,250.92	313,485.37	313,485.37
2007 FIT 5.5% 7/1/20	417,441.2800	101.525000	414,726.65	423,807.26	423,807.26
2007 YRS 4.75% 10/1/21	972,500.0000	98.781500	965,917.77	960,650.09	960,650.09
2007 HWH 6.75% 3/30/20	550,875.0000	98.000000	534,348.74	539,857.50	539,857.50
2007 RACK 8.25% 9/22/22	122,962.9600	99.749998	122,348.15	122,655.55	122,655.55
2007 DJOF 4.25% 6/8/20	246,851.4000	99.792000	242,840.05	246,337.95	246,337.95
2007 COMMUNITY HLTH 12/31/19	320,991.9900	100.139000	318,533.76	321,438.17	321,438.17
2007 EPICOR SOFTWARE CORP.	1,031,586.9700	100.640500	1,022,578.99	1,038,194.28	1,038,194.28
2007 TRIB 3.75% 12/27/20	603,814.9700	100.578000	607,351.82	607,305.02	607,305.02
2007 KIK CUSTOM PROD 8/26/22	90,000.0000	101.343500	89,775.00	91,209.15	91,209.15
2007 SOLERA 3/16	388,035.2600	100.799000	389,975.44	391,135.66	391,135.66
2007 CENGAGE LEARNING TLB	1,074,361.1000	94.788000	1,075,155.20	1,018,365.40	1,018,365.40
2007 LESP FR 8/9/23	385,578.7700	100.812501	385,472.57	388,711.60	388,711.60
2007 HFT FR 8/16/23	684,837.4400	100.571501	685,073.30	688,751.29	688,751.29
2007 DELL SOFTWARE	377,290.0800	101.875000	371,630.73	384,364.27	384,364.27
2007 PETSMART B-2 003/11/22	493,702.7500	94.758000	479,508.80	467,822.85	467,822.85
2007 ACRISURE TL 11/3/23	59,850.0000	101.500000	59,700.37	60,747.75	60,747.75
2007 TMH TL B 1L 01/12/24	588,525.0000	99.812501	590,195.81	587,421.52	587,421.52
2007 ENVISION TL L+3 12/1/23	388,050.0000	100.797000	394,840.88	391,142.76	391,142.76
2007 KRATON POLYMERS	253,043.8200	101.007999	254,820.33	255,594.50	255,594.50
2007 ACCUVANT 01/05/2021	28,996.8200	99.937993	28,743.10	28,978.84	28,978.84
2007 UNIVAR TL B 07/01/22	691,449.1200	100.687500	689,376.23	696,202.83	696,202.83
2007 DAEL TL B 1L 09/30/22	387,897.9100	100.354500	390,322.27	389,273.01	389,273.01
2007 REY 4.25 1/23/20	383,168.8400	100.557000	384,557.31	385,303.09	385,303.09
2007 TELESAT	476,406.0000	101.250001	474,507.82	482,361.08	482,361.08
2007 BJ'S TL 1/27/24	355,325.0000	98.102501	354,436.69	348,582.71	348,582.71
2007 TKC HOLDINGS TL 2/1/23	394,012.5000	100.812500	395,583.56	397,213.85	397,213.85
2007 CHANGE HEALTHCARE TL	319,200.0000	100.700000	318,402.00	321,434.40	321,434.40
2007 HCA FR 2/15/24	378,401.6200	100.848001	379,748.24	381,610.47	381,610.47
2007 PEABODY TL 01/30/21	389,025.0000	101.150001	391,269.37	393,498.79	393,498.79
2007 SEM TL 02/13/24	329,175.0000	101.749999	330,172.50	334,935.56	334,935.56
2007 NATURES BNTY TL B 5/5/23	688,092.2000	100.305500	693,152.79	690,194.32	690,194.32
2007 SABRE 02/16/24	34,825.0000	100.937487	34,781.47	35,151.48	35,151.48
2007 AVANTOR TL 12/31/20	279,300.0000	100.125002	279,300.00	279,649.13	279,649.13
2007 AMERICAN AXLE TL 2/24/21	128,700.0000	100.094002	128,378.25	128,820.98	128,820.98
2007 CAPITAL AUTO TL 03/21/25	40,000.0000	102.063000	39,600.00	40,825.20	40,825.20
2007 CENTURYLINK 2/17 TLB	310,000.0000	98.789000	308,450.00	306,245.90	306,245.90
2007 BWAY 3/17 TLB	50,000.0000	100.646000	49,937.50	50,323.00	50,323.00
2007 HARGRAY COMM 3/17	190,000.0000	100.427000	190,950.00	190,811.30	190,811.30
2007 ALIX PARTNERS 03/17/21	379,050.0000	100.921501	380,409.09	382,542.95	382,542.95
2007 FLODEC X.XX% 09/30/24	131,464.2800	100.624999	131,957.27	132,285.93	132,285.93
2007 PROJECT ALPHA 4/4/21	385,000.0000	100.015501	384,518.75	385,059.68	385,059.68
2007 AIR METHODS TL 04/12/24	250,777.1500	99.781499	250,297.72	250,229.20	250,229.20
2007 TEMPO ACQISTION TL 04/24	180,000.0000	100.937500	179,100.00	181,687.50	181,687.50
2007 MICRO FOCUS TL 04/06/21	10,318.2600	100.234536	10,292.46	10,342.46	10,342.46
2007 MISYS LTD. TL 4/26/24	870,000.0000	100.926500	865,650.00	878,060.55	878,060.55
2007 MICRO FOCUS TL 04/19/24	69,681.7400	100.234495	69,507.54	69,845.14	69,845.14
2007 DIGICEL INTL FIN 05/10/24	15,000.0000	101.375000	14,925.00	15,206.25	15,206.25
2007 DOOSAN BOBCAT 05/10/24	14,962.5000	100.859482	14,925.09	15,091.10	15,091.10

2007 ALBLLC TL B4 L 8/25/21	636,213.9000	99.900500	636,882.26	635,580.87	635,580.87
2007 PHPR 8/18/22	387,209.8100	100.794001	388,069.27	390,284.26	390,284.26
2007 EIG INVESTORS CORP	278,125.3900	101.234501	257,265.98	281,558.85	281,558.85
2007 SECURUS TECH 5/17 TL	210,000.0000	101.225000	208,950.00	212,572.50	212,572.50
2007 BRAND ENERGY 6/17 TL	270,000.0000	100.972000	267,300.00	272,624.40	272,624.40
2007 SURGERY CNTR 6/17 COV	105,000.0000	101.125000	104,737.50	106,181.25	106,181.25
2007 KLOCKNER PENTAPLAST	385,000.0000	100.520501	381,150.00	387,003.93	387,003.93
2007 INTRAWEST 6/17 TLB	186,507.3500	100.656500	186,384.65	187,731.77	187,731.77
2007 NEXSTAR BROAD TL B-2	300,716.5700	100.979002	304,099.63	303,660.59	303,660.59
2007 INTRAWEST 6/17 TLB2	98,492.6500	100.656496	98,427.85	99,139.25	99,139.25
2007 MISSION BROAD TL B-2	36,762.7200	100.979008	37,175.26	37,122.63	37,122.63
2007 HAYWARD IND 7/17	375,000.0000	100.958501	377,562.50	378,594.38	378,594.38
2007 PFAVHC 8.375 05/10/20	300,000.0000	99.375000	246,750.00	298,125.00	298,125.00
2007 AUTOPA 4.95 07/29/35	200,000.0000	110.000000	213,250.00	220,000.00	220,000.00
2007 BRVDR 7 02/01/23	500,000.0000	104.000000	499,687.50	520,000.00	520,000.00
2007 BANORT 5.75 10/04/31	500,000.0000	101.100000	461,750.00	505,500.00	505,500.00
2007 BBVASM 5.35 11/12/29	300,000.0000	101.250000	291,750.00	303,750.00	303,750.00
2007 BCICI 4 02/11/23	300,000.0000	104.077223	312,450.00	312,231.67	312,231.67
2007 DOMREP 5.50 01/27/25	100,000.0000	105.250000	100,850.00	105,250.00	105,250.00
2007 DOM REP 6.85% 01/27/45	500,000.0000	109.500000	505,000.00	547,500.00	547,500.00
2007 COSTAR 9.995 08/01/20	200,000.0000	117.000000	243,360.00	234,000.00	234,000.00
2007 MIVIVI 3.5 01/31/23	150,000.0000	101.700000	152,250.00	152,550.00	152,550.00
2007 IDESA 7.875 12/18/20	630,000.0000	89.875000	630,625.00	566,212.50	566,212.50
2007 POSADA 7.875 06/30/22	250,000.0000	104.740000	250,000.00	261,850.00	261,850.00
2007 GUATEM 4.875 02/13/28	200,000.0000	103.017000	190,750.00	206,034.00	206,034.00
2007 GUATEM 4.50 05/03/26	600,000.0000	101.462000	597,300.00	608,772.00	608,772.00
2007 SIGMA ALIM 4.125 05/02/26	500,000.0000	101.600000	495,600.00	508,000.00	508,000.00
2007 KIONET 8.25 11/07/21	200,000.0000	100.800000	194,000.00	201,600.00	201,600.00
2007 TGPERU 4.25% 04/30/28	1,000,000.0000	103.625000	1,003,550.00	1,036,250.00	1,036,250.00
2007 ISHARES 20+ YR 127 CALL	1,978.0000	0.610000	407,468.00	120,658.00	120,658.00
2007 ISHARES 20+ YR 130 CALL	(1,978.0000)	0.220000	(211,646.00)	(43,516.00)	(43,516.00)
2007 RILIN 5.4 02/14/22	800,000.0000	110.011500	881,104.00	880,092.00	880,092.00
2007 AXIATA 3.466 11/19/20	400,000.0000	102.512300	410,390.00	410,049.20	410,049.20
2007 BHARTI 4.375 06/10/25	700,000.0000	100.210316	700,994.00	701,472.21	701,472.21
2007 EXIMBK 4 01/14/23	200,000.0000	104.574700	209,160.00	209,149.40	209,149.40
2007 EXIMBK 3.125 07/20/21	200,000.0000	101.250000	202,920.00	202,500.00	202,500.00
2007 IOCLIN 5.75 08/01/23	400,000.0000	113.011000	452,494.00	452,044.00	452,044.00
2007 MALAYS 3.179 04/27/26	500,000.0000	100.980000	504,850.00	504,900.00	504,900.00
2007 MALAYS 3.043 04/22/25	400,000.0000	100.090000	401,856.00	400,360.00	400,360.00
2007 PETMK 3.50 03/18/25	500,000.0000	103.310000	505,593.00	516,550.00	516,550.00
2007 UOBSP 3.5 09/16/26	200,000.0000	101.915000	203,970.00	203,830.00	203,830.00
2007 CASH MARGIN DE	220,000.0000	1.000000	220,000.00	220,000.00	220,000.00
2007 CASH MARGIN DE	90,000.0000	1.000000	90,000.00	90,000.00	90,000.00
2007 CASH MARGIN DE	70,000.0000	1.000000	70,000.00	70,000.00	70,000.00
2007 CASH MARGIN DE	80,000.0000	1.000000	80,000.00	80,000.00	80,000.00