

**Wilshire Income Opportunities**  
Portfolio Holdings - 04/30/2018

Port ID	Sec Name	Quantity	Current Price	Cost	Market Value (Local)	Market Value (Base)
2007	ALM LOAN 3.6341% 7/15/28	250,000.0000	101.086620	250,000.00	252,716.55	252,716.55
2007	AMMC 2014-15A A2R 12/9/26	1,000,000.0000	100.319390	1,006,500.00	1,003,193.90	1,003,193.90
2007	AT&T INC. 5.25% 03/01/37	220,000.0000	102.189914	231,747.35	224,817.81	224,817.81
2007	A10 2.42% 03/15/35	25,600.9500	99.846998	25,598.35	25,561.78	25,561.78
2007	ABBVIE INC 4.70 5/14/45	85,000.0000	99.310729	87,541.45	84,414.12	84,414.12
2007	AES 7.95 05/11/26	500,000.0000	107.125000	489,920.00	535,625.00	535,625.00
2007	AHMA FR 12/25/46	757,381.2000	88.253160	514,484.94	668,412.84	668,412.84
2007	AL 3.25 03/01/25	105,000.0000	93.812771	103,586.15	98,503.41	98,503.41
2007	ALIAN 8.25 08/01/23	65,000.0000	103.688000	68,406.10	67,397.20	67,397.20
2007	ALBT FR 07/25/2037	1,023,139.2700	85.654980	707,884.51	876,369.74	876,369.74
2007	ALLY 4.125 3/30/20	125,000.0000	100.500000	127,500.00	125,625.00	125,625.00
2007	CWALT 2007-16CB 5A4	780,490.0500	86.769830	685,689.47	677,229.89	677,229.89
2007	AMXLMM 5 03/30/20	100,000.0000	102.958860	107,100.00	102,958.86	102,958.86
2007	AMXLMM 3.125% 07/16/22	200,000.0000	97.976270	203,700.00	195,952.54	195,952.54
2007	AEP 3.2 11/13/27	25,000.0000	93.759520	24,957.50	23,439.88	23,439.88
2007	AEL 5 06/15/27	491,000.0000	99.248426	492,053.66	487,309.77	487,309.77
2007	AXP 2.5 08/01/22	160,000.0000	95.943675	160,021.35	153,509.88	153,509.88
2007	AHMA FR 10/25/2046	1,092,964.4100	72.006170	739,147.98	787,001.81	787,001.81
2007	AHM 2007-1 05/25/47	7,471,055.2100	15.545220	1,349,062.40	1,161,391.97	1,161,391.97
2007	ACRE 6.811 01/14/29	50,000.0000	106.428780	55,765.63	53,214.39	53,214.39
2007	ANCF 3.50 02/15/2035	2,000,000.0000	97.332760	2,000,000.00	1,946,655.20	1,946,655.20
2007	ANCF 3.85 10/28/33	1,000,000.0000	97.817930	1,000,000.00	978,179.30	978,179.30
2007	ANHEUSER BUSC 4.9 2/1/46	65,000.0000	103.745523	73,207.55	67,434.59	67,434.59
2007	ANNSA FR 07/20/28	500,000.0000	100.107630	498,400.00	500,538.15	500,538.15
2007	APID FR 07/20/27	500,000.0000	100.513170	485,750.00	502,565.85	502,565.85
2007	AASET 4.212% 11/15/41	1,490,900.0100	100.424500	1,490,858.47	1,497,228.88	1,497,228.88
2007	AASET 4.875% 03/17/36	769,458.8400	101.988709	758,490.05	784,761.14	784,761.14
2007	AMAT 4.35 04/01/47	75,000.0000	103.156400	75,577.05	77,367.30	77,367.30
2007	ARCLO FR 09/15/26	302,000.0000	101.188000	302,000.00	305,587.76	305,587.76
2007	ARCADIA 3.25% 06/15/23	129,644.4700	100.785448	129,644.47	130,662.76	130,662.76
2007	PETM 7.125 03/15/23	40,000.0000	58.000000	37,433.00	23,200.00	23,200.00
2007	ARROW ELEC 3.875 01/12/28	160,000.0000	94.150806	159,796.45	150,641.29	150,641.29
2007	AIZ FLOAT 03/26/21	450,000.0000	100.493476	450,000.00	452,220.64	452,220.64
2007	ATHGLO 3 07/01/22	165,000.0000	96.610533	163,572.15	159,407.38	159,407.38
2007	ALTMAR 5.433 12/50 144A	705,676.0100	97.014916	678,416.46	684,610.99	684,610.99
2007	ATRM CDO 9A 05/28/30	500,000.0000	100.386480	496,179.50	501,932.40	501,932.40
2007	ATRM 2017-ATRM E 11/15/19	94,000.0000	100.001362	92,950.52	94,001.28	94,001.28
2007	VWR 6 10/01/24	35,000.0000	100.500000	35,000.00	35,175.00	35,175.00
2007	VWR 9 10/01/25	35,000.0000	101.250000	35,000.00	35,437.50	35,437.50
2007	AXASAH 3.9 04/20/23	240,000.0000	99.659333	239,077.35	239,182.40	239,182.40
2007	BBCMS 2014-BX0 08/15/16	236,000.0000	100.175161	234,820.00	236,413.38	236,413.38
2007	B&G FOODS 5.25% 04/01/25	65,000.0000	91.500000	65,893.75	59,475.00	59,475.00
2007	BATSLN FLOAT 08/15/22	20,000.0000	101.175850	20,000.00	20,235.17	20,235.17
2007	BCAPB FR 03/25/37	4,380,211.0500	67.021320	3,460,366.66	2,935,675.26	2,935,675.26
2007	BHP 6.75 10/19/75	250,000.0000	111.225000	247,787.50	278,062.50	278,062.50
2007	BSPRT 2017-FL2 A CMBS/SEN	1,000,000.0000	99.967860	1,000,000.00	999,678.60	999,678.60
2007	BX 2018-BIOA E 03/15/37	143,000.0000	99.749147	142,147.58	142,641.28	142,641.28
2007	BX 2018-MCSF F 04/15/2035	140,000.0000	99.117507	138,719.98	138,764.51	138,764.51
2007	BABSN FR 05/15/23	1,000,000.0000	1.361560	818,750.00	13,615.60	13,615.60
2007	BAKER HUGHE 4.08 12/15/47	155,000.0000	91.765497	157,181.70	142,236.52	142,236.52
2007	BANCO 3.875 02/08/22	150,000.0000	100.439847	157,125.00	150,659.77	150,659.77
2007	BCOLO 6.125 07/26/20	100,000.0000	105.125000	106,750.00	105,125.00	105,125.00
2007	BANC 2018-CR3 AS 01/15/33	1,000,000.0000	99.999830	1,000,000.00	999,998.30	999,998.30
2007	BNK AMER 2.0127% 6/15/49	1,105,628.4000	9.748000	108,661.13	107,776.66	107,776.66
2007	BMO 3.803 12/15/32	60,000.0000	94.191000	60,007.00	56,514.60	56,514.60
2007	BBCMS 2017-C1 FR 02/15/27	1,971,299.1100	9.662000	200,782.42	190,466.92	190,466.92
2007	BECN 4.875 11/01/25	60,000.0000	94.500000	60,275.00	56,700.00	56,700.00
2007	BSARM 4.895% 1/25/35	600,879.7800	98.686499	534,783.00	592,987.22	592,987.22
2007	BEVSCD ZERO 08/01/37	645,000.0000	46.372000	278,852.85	299,099.40	299,099.40

2007 BLULNE 9.25 03/15/24	65,000.0000	106.345000	67,162.50	69,124.25	69,124.25
2007 BLUEM FR 08/20/28	500,000.0000	100.439610	490,560.00	502,198.05	502,198.05
2007 BLDR 5.625 09/01/24	50,000.0000	99.500000	51,125.00	49,750.00	49,750.00
2007 CAUTO 2017-1A 04/01/47	1,881,000.0400	99.136100	1,880,454.75	1,864,750.08	1,864,750.08
2007 CHTR 5 02/01/28	35,000.0000	92.338000	32,112.50	32,318.30	32,318.30
2007 CD 2016-CD1 XA8	1,975,857.8800	8.623890	151,767.77	170,395.81	170,395.81
2007 CD 2017-CD4 XA 05/01/50	1,754,873.3900	8.521480	149,511.24	149,541.18	149,541.18
2007 CFCRE 1.777% 05/10/58	1,276,504.4800	9.795000	127,496.56	125,033.61	125,033.61
2007 CFCRE 4.8782% 05/10/58	120,000.0000	101.155950	117,492.14	121,387.14	121,387.14
2007 CFCRE 2017-C8 06/15/50	1,426,733.1200	10.929760	150,212.19	155,938.51	155,938.51
2007 CGG5 2018-WSS D 02/15/20	142,000.0000	100.167979	142,000.00	142,238.53	142,238.53
2007 CWHL FR 09/25/37	2,356,729.7000	95.113290	2,113,076.32	2,241,563.15	2,241,563.15
2007 CIM FR 7/26/55	1,000,000.0000	97.625000	840,000.00	976,250.00	976,250.00
2007 CIM FR 02/27/2056	1,000,000.0000	97.500000	825,000.00	975,000.00	975,000.00
2007 CIM 12.17398% 2/27/56	1,000,000.0000	97.250000	825,000.00	972,500.00	972,500.00
2007 CLNS 2017-IKPR 06/11/32	84,000.0000	100.437988	84,000.00	84,367.91	84,367.91
2007 CLNS 2017-IKPR 06/11/32	84,000.0000	100.688310	84,000.00	84,578.18	84,578.18
2007 CLNS 2017-IKPR 06/11/32	84,000.0000	101.001583	84,000.00	84,841.33	84,841.33
2007 CKHH 3.50 04/05/27	200,000.0000	95.686000	198,964.00	191,372.00	191,372.00
2007 CKHH 2.25 09/29/20	200,000.0000	97.740930	199,452.00	195,481.86	195,481.86
2007 CKHH 2.75 03/29/23	200,000.0000	95.656130	199,766.00	191,312.26	191,312.26
2007 CMALT 6.0% 05/25/2037	3,039,571.2400	96.588440	2,617,709.98	2,935,874.44	2,935,874.44
2007 COMM 2013-CCRE12 M	3,843,668.3700	4.688890	188,786.75	180,225.38	180,225.38
2007 COMM 2015-LC21 XA 7/10/48	1,889,241.1400	3.749740	71,966.73	70,841.63	70,841.63
2007 CSMC 5.5% 07/25/2056	751,092.9700	97.738790	740,953.22	734,109.18	734,109.18
2007 COMM 4.442% 10/15/45	69,000.0000	89.963014	67,466.37	62,074.48	62,074.48
2007 CVC 5.25 06/01/24	35,000.0000	93.687514	32,950.00	32,790.63	32,790.63
2007 CNOOC 3.50 5/5/25	500,000.0000	95.730400	493,040.00	478,652.00	478,652.00
2007 CSAIL COM 1.8184% 1/15/49	985,777.9400	9.883490	92,494.01	97,429.26	97,429.26
2007 CSX CORP 3.80 11/01/46	90,000.0000	90.030611	89,344.80	81,027.55	81,027.55
2007 CSMC 3.5% 10/25/2044	556,371.2700	98.606209	569,758.94	548,616.62	548,616.62
2007 CSMC 2017-LSTK E 04/05/33	170,000.0000	97.335859	167,150.97	165,470.96	165,470.96
2007 CSMC 2017-CHOP E 07/15/32	169,000.0000	100.598071	169,000.00	170,010.74	170,010.74
2007 CZR 5.25 10/15/25	70,000.0000	95.500000	70,168.75	66,850.00	66,850.00
2007 CVS HEALTH 5.05% 03/25/48	75,000.0000	101.589653	76,272.10	76,192.24	76,192.24
2007 CWL FR 09/25/36	1,649,423.3400	97.884140	1,522,623.92	1,614,523.85	1,614,523.85
2007 CWALT FR 05/25/47	947,119.8400	97.153370	808,011.60	920,158.84	920,158.84
2007 CAI 2018-1A A 02/25/43	983,333.3400	100.012931	983,027.13	983,460.49	983,460.49
2007 CNQCN 2.95 01/15/23	160,000.0000	96.623944	159,627.45	154,598.31	154,598.31
2007 CANYC 2014-1A 01/30/31	250,000.0000	98.997192	250,000.00	247,492.98	247,492.98
2007 COF FLOAT 01/30/23	50,000.0000	99.469520	50,000.00	49,734.76	49,734.76
2007 COF 3.45 04/30/21	100,000.0000	100.014320	99,912.00	100,014.32	100,014.32
2007 CAPMARK 6.059% 10/10/52	476,488.6900	100.632151	468,040.50	479,500.82	479,500.82
2007 CPMRK 5.746% 02/10/52	1,896,945.4800	96.958445	1,877,400.90	1,839,248.84	1,839,248.84
2007 DBSSP 3.6% 12/29/49	300,000.0000	97.146100	299,160.00	291,438.30	291,438.30
2007 CLAST 2017-1 A 7/15/42	1,210,123.1500	98.300500	1,210,120.62	1,189,557.11	1,189,557.11
2007 CSTLK AR 4.703% 12/15/40	910,630.6000	99.725540	910,609.83	908,131.28	908,131.28
2007 CB ESCROW 8.00% 10/15/25	15,000.0000	95.000000	15,162.50	14,250.00	14,250.00
2007 CNC 4.75% 01/15/2025	70,000.0000	97.250000	71,084.30	68,075.00	68,075.00
2007 CECLO FR 08/01/24	500,000.0000	100.171200	500,000.00	500,856.00	500,856.00
2007 CECLO FR 08/01/24	1,000,000.0000	100.301550	1,000,000.00	1,003,015.50	1,003,015.50
2007 CNGO 9.5 06/15/24	60,000.0000	78.000000	52,200.00	46,800.00	46,800.00
2007 CERB FR 11/06/25	2,000,000.0000	99.995190	1,984,000.00	1,999,903.80	1,999,903.80
2007 CERB FR 01/15/28	1,000,000.0000	100.583060	1,000,000.00	1,005,830.60	1,005,830.60
2007 CERB 2018-2A A 04/15/28	1,000,000.0000	100.000000	1,000,000.00	1,000,000.00	1,000,000.00
2007 CHTR 4.908% 07/23/25	155,000.0000	101.607194	160,972.75	157,491.15	157,491.15
2007 CQP 5.25 10/01/25	65,000.0000	97.750000	65,881.25	63,537.50	63,537.50
2007 CHSTRFLD 4.5% 12/15/34	660,000.0000	98.525600	660,000.00	650,268.96	650,268.96
2007 BDOPM 2.95 03/06/23	600,000.0000	94.991700	598,150.50	569,950.20	569,950.20
2007 CHILE 3.125 03/27/25	800,000.0000	97.150000	821,450.00	777,200.00	777,200.00
2007 CHILE 3.125 01/21/26	700,000.0000	96.250000	705,900.00	673,750.00	673,750.00
2007 CINCI BELL 7.00% 07/15/24	50,000.0000	91.740000	52,531.25	45,870.00	45,870.00
2007 CITIGRP 1.8111% 4/10/49	3,801,888.4900	10.641960	340,751.51	404,595.45	404,595.45

2007 CITIGRP 1.9525% 5/10/49	1,160,576.9400	11.420440	124,568.45	132,542.99	132,542.99
2007 CGCMT 2016-C2 8/10/26	1,880,476.3900	11.100760	186,149.48	208,747.17	208,747.17
2007 C 6.25 12/29/49	1,011,000.0000	103.875000	1,034,376.25	1,050,176.25	1,050,176.25
2007 C FLOAT 05/17/24	155,000.0000	101.700000	155,194.35	157,635.00	157,635.00
2007 CMALT 6.0% 04/25/2036	2,854,121.8500	96.499370	2,627,997.73	2,754,209.60	2,754,209.60
2007 CGCMT FR 12/10/49	101,524.8900	99.852017	105,841.10	101,374.65	101,374.65
2007 MYCC 8.5 09/15/25	35,000.0000	97.500000	34,875.00	34,125.00	34,125.00
2007 COTY INC 6.50% 04/15/26	30,000.0000	97.250000	30,000.00	29,175.00	29,175.00
2007 CCI 3.65 09/01/27	105,000.0000	93.736876	105,026.00	98,423.72	98,423.72
2007 CCI 3.8 02/15/28	55,000.0000	94.986255	54,788.25	52,242.44	52,242.44
2007 DBSSP FLOAT 07/25/22	200,000.0000	100.316610	200,680.00	200,633.22	200,633.22
2007 DBSSP FLOAT 7/25/22	200,000.0000	100.316610	200,900.00	200,633.22	200,633.22
2007 DAL 3.625 03/15/22	160,000.0000	99.096825	159,783.35	158,554.92	158,554.92
2007 DBALT 2006-AF1 AF 04/36	858,360.0700	93.003040	738,955.64	798,300.96	798,300.96
2007 DHAL 3.81% 07/14/28	528,354.9500	99.164401	528,224.35	523,940.02	523,940.02
2007 DISCOVER 4.10% 02/09/27	160,000.0000	96.732181	162,466.85	154,771.49	154,771.49
2007 DISH 7.75 07/01/26	100,000.0000	90.937500	108,000.00	90,937.50	90,937.50
2007 DLTR 4.00 05/15/25	225,000.0000	99.051213	225,329.25	222,865.23	222,865.23
2007 DRUG ROY 3.979% 4/15/27	541,598.3900	99.225760	541,591.94	537,405.12	537,405.12
2007 DRSLF 2014-33A DR MTGE	500,000.0000	101.115240	513,250.00	505,576.20	505,576.20
2007 DRSLF 0% 04/15/27	1,000,000.0000	93.433210	974,283.00	934,332.10	934,332.10
2007 ECAF 4.947% 06/15/40	911,333.2800	100.975200	911,333.28	920,220.60	920,220.60
2007 STAY 5.25 05/01/25	70,000.0000	97.750000	69,293.75	68,425.00	68,425.00
2007 EARN 4.46 01/26/37	579,041.5600	99.416040	578,930.39	575,660.19	575,660.19
2007 ECOPET 7.625 07/23/19	600,000.0000	105.450000	635,980.00	632,700.00	632,700.00
2007 ECOPET 5.875 9/18/23	100,000.0000	106.399000	107,450.00	106,399.00	106,399.00
2007 EIX 4.125 03/15/28	75,000.0000	99.306213	75,026.55	74,479.66	74,479.66
2007 ERI 6 04/01/25	65,000.0000	99.125000	68,650.00	64,431.25	64,431.25
2007 ETP 4.75 01/15/26	75,000.0000	99.878360	72,836.00	74,908.77	74,908.77
2007 ETP 4.20 04/15/27	15,000.0000	95.430733	14,967.90	14,314.61	14,314.61
2007 DAEL 9.0 09/30/23	75,000.0000	105.250000	76,086.75	78,937.50	78,937.50
2007 CGCMT 2016-P4 7/10/49	1,224,170.0300	11.543270	142,054.83	141,309.25	141,309.25
2007 FBM FIN 8.25% 08/15/2021	150,000.0000	105.250000	158,625.00	157,875.00	157,875.00
2007 EXTOIL 5.625 02/01/2026	30,000.0000	97.280000	29,950.00	29,184.00	29,184.00
2007 FDF FR 05/12/31	1,000,000.0000	101.049310	999,000.00	1,010,493.10	1,010,493.10
2007 FLCON FR 02/15/42	691,650.0000	99.949300	691,648.12	691,299.33	691,299.33
2007 FRED MAC 0.0 09/15/29	3,000,000.0000	67.561885	2,170,982.50	2,026,856.55	2,026,856.55
2007 FRED MAC 0.0 12/14/29	1,450,000.0000	66.985100	949,895.50	971,283.95	971,283.95
2007 FRED MAC 0.0 03/15/31	1,250,000.0000	63.304933	752,371.00	791,311.66	791,311.66
2007 FNMA 0.0 05/15/29	3,700,000.0000	68.362318	2,510,138.50	2,529,405.77	2,529,405.77
2007 FNMA	775,000.0000	66.521834	509,218.75	515,544.21	515,544.21
2007 FNMA PO 0.00 05/15/2030	2,900,000.0000	65.750286	2,026,462.00	1,906,758.29	1,906,758.29
2007 FNR 2011-124 NS	1,768,623.8200	15.183490	331,551.57	268,538.82	268,538.82
2007 FNA 2012-20 SA 03/25/42	1,655,805.2800	14.320150	320,513.39	237,113.80	237,113.80
2007 FNR 2012-76 SC	794,842.6600	14.205310	145,698.10	112,909.86	112,909.86
2007 FNMA GTD REMIC P/T 00.010	5,550,957.8900	14.130640	931,165.49	784,385.88	784,385.88
2007 FNMA 2016-75 10/25/46	1,430,539.4300	86.847950	1,332,162.46	1,242,394.17	1,242,394.17
2007 FNA 2018-M3 A2 02/25/30	1,000,000.0000	95.718690	968,145.20	957,186.90	957,186.90
2007 FHR 3966 SA	2,058,793.5200	11.840170	343,134.44	243,764.65	243,764.65
2007 FHR 4077 TS 05/15/41	1,510,679.4700	11.753740	255,014.47	177,561.34	177,561.34
2007 FRED MAC FR 8/15/42	1,651,828.7500	13.372260	243,083.99	220,886.84	220,886.84
2007 FRED MAC 4.469% 9/15/43	1,295,745.6000	85.288010	1,221,240.21	1,105,115.64	1,105,115.64
2007 FRED MAC 4.0% 05/15/44	5,244,373.0400	102.257860	5,818,802.87	5,362,783.64	5,362,783.64
2007 FRED MAC 1.3115% 3/25/23	2,259,100.1200	5.150000	110,761.15	116,343.66	116,343.66
2007 FHMS K074 AM 02/25/28	1,000,000.0000	100.606290	1,011,469.00	1,006,062.90	1,006,062.90
2007 FHMS KGX1 AFX 10/25/27	1,500,000.0000	96.830370	1,502,436.00	1,452,455.55	1,452,455.55
2007 FNMA 2.99 09/01/29	500,000.0000	94.524128	500,312.50	472,620.64	472,620.64
2007 FNMA 3.12 10/01/32	500,000.0000	93.846010	503,320.31	469,230.05	469,230.05
2007 FNMA 2.96 11/01/29	500,000.0000	94.302764	501,562.50	471,513.82	471,513.82
2007 FN AN8031 02/01/30	1,500,000.0000	95.284372	1,500,937.50	1,429,265.58	1,429,265.58
2007 FN AN7285 01/01/33	1,000,000.0000	95.475525	1,008,125.00	954,755.25	954,755.25
2007 FN AN7812 02/01/30	797,696.4600	96.172247	798,195.02	767,162.61	767,162.61
2007 FN AN7885 12/01/29	1,000,000.0000	94.945354	1,003,125.00	949,453.54	949,453.54

2007 FN AN7889 3.12% 01/01/30	995,896.4900	96.970097	1,006,711.50	965,721.79	965,721.79
2007 FNMA MF 10/9.5 12/01/27	1,600,000.0000	96.658310	1,609,000.00	1,546,532.96	1,546,532.96
2007 FNMA MF 12/11.5 01/01/30	1,600,000.0000	96.507864	1,621,500.00	1,544,125.82	1,544,125.82
2007 FN AN8959 3.49 04/01/30	1,300,000.0000	99.539045	1,308,734.38	1,294,007.59	1,294,007.59
2007 FN AN8193 01/01/30	850,000.0000	96.600238	858,765.63	821,102.02	821,102.02
2007 FN AN8194 01/01/30	650,000.0000	97.062294	659,953.13	630,904.91	630,904.91
2007 FN AN8173 01/01/30	996,210.5700	97.900315	1,017,924.85	975,293.29	975,293.29
2007 FGLIFE 6.375 04/01/21	200,000.0000	101.710000	207,000.00	203,420.00	203,420.00
2007 FFML FR 07/25/34	518,984.8500	101.385950	494,414.16	526,177.72	526,177.72
2007 FKMT 3.5% 11/25/44	390,449.1000	98.219299	396,288.61	383,496.37	383,496.37
2007 FLAGS 2014-8A 01/16/26	1,300,000.0000	100.017050	1,300,000.00	1,300,221.65	1,300,221.65
2007 FLAGS FR 01/20/26	1,500,000.0000	100.042050	1,500,000.00	1,500,630.75	1,500,630.75
2007 FLXACQ 6.875 01/15/25	60,000.0000	100.500000	62,100.00	60,300.00	60,300.00
2007 FORD 7.45% 07/16/31	170,000.0000	118.382394	219,591.00	201,250.07	201,250.07
2007 BENFAM 5.81 01/15/51	1,050,000.0000	106.711291	992,250.00	1,120,468.56	1,120,468.56
2007 FCRE 3.25 05/21/36	181,000.0000	100.197171	181,000.00	181,356.88	181,356.88
2007 FCO FR 12/15/28	1,000,000.0000	100.510130	1,000,000.00	1,005,101.30	1,005,101.30
2007 FCO 2017-9A A1T MTGE	1,000,000.0000	100.302760	1,000,000.00	1,003,027.60	1,003,027.60
2007 FCO 2018-11A A1T 04/15/31	750,000.0000	99.985731	750,000.00	749,892.98	749,892.98
2007 FMMHR 2015-R1 A1 11/25/55	487,457.5800	108.968801	527,272.97	531,176.68	531,176.68
2007 FMHHR 2015-R1 V1 11/25/55	974,915.1500	107.930660	1,100,435.47	1,052,232.36	1,052,232.36
2007 SCRT 2017-3 MT MTGE	962,485.5600	95.340130	953,010.14	917,634.98	917,634.98
2007 SCRT 2017-4 HT 06/25/57	1,514,362.2500	95.398400	1,508,323.59	1,444,677.36	1,444,677.36
2007 SCRT 2018-1 HT MTGE	989,612.3200	95.131590	938,542.44	941,433.93	941,433.93
2007 FRONTIER 8.50% 04/15/20	20,000.0000	100.750000	20,962.50	20,150.00	20,150.00
2007 GAHR 2015-NRF 12/15/34	581,224.0000	97.770429	557,838.81	568,265.20	568,265.20
2007 GCAT 3.375% 03/25/47	287,023.5200	99.224551	286,486.98	284,797.80	284,797.80
2007 GEFL FR 04/16/35	496,927.3300	92.719461	445,368.88	460,748.34	460,748.34
2007 GFLENV 5.375 03/01/23	35,000.0000	99.000000	35,000.00	34,650.00	34,650.00
2007 GMACC FR 12/10/41	96,000.0000	100.046021	99,213.75	96,044.18	96,044.18
2007 GMAC	160,000.0000	97.701769	160,100.00	156,322.83	156,322.83
2007 GMAC 2007-HCKM 6.11 8/52	1,112,356.6200	104.310870	1,283,446.59	1,160,308.87	1,160,308.87
2007 GS MOR 2013-GC10 FR 01/23	2,221,602.1900	5.669770	132,348.36	125,959.73	125,959.73
2007 GSMS FR 07/10/46	60,000.0000	91.423550	52,593.75	54,854.13	54,854.13
2007 GTT 7.875 12/31/24	65,000.0000	102.250000	69,562.50	66,462.50	66,462.50
2007 GSAA FR 06/25/35	1,300,000.0000	92.154730	1,168,781.25	1,198,011.49	1,198,011.49
2007 GWCN 8.75 05/15/25	65,000.0000	104.470000	68,412.50	67,905.50	67,905.50
2007 GSAA FR 7/25/37	723,441.6600	95.205850	616,734.01	688,758.78	688,758.78
2007 GS MTG 1.6734% 5/10/49	1,036,725.3800	9.250350	92,595.93	95,900.73	95,900.73
2007 GALXY FR 07/16/28	500,000.0000	100.334750	498,250.00	501,673.75	501,673.75
2007 GM FLOAT 08/07/20	40,000.0000	100.683800	40,000.00	40,273.52	40,273.52
2007 GM FINANCIAL 3.95 4/13/24	40,000.0000	98.146075	39,932.00	39,258.43	39,258.43
2007 GM FLOAT 01/05/23	90,000.0000	100.520000	90,000.00	90,468.00	90,468.00
2007 GLM 2017-2A D 11/28/30	500,000.0000	99.696510	502,250.00	498,482.55	498,482.55
2007 GOCAP FR 08/05/27	1,000,000.0000	100.124000	991,900.00	1,001,240.00	1,001,240.00
2007 GOCAP FR 11/21/28	1,500,000.0000	100.235290	1,496,250.00	1,503,529.35	1,503,529.35
2007 GENLAB 10.00 11/30/24	60,000.0000	110.500000	61,837.50	66,300.00	66,300.00
2007 GUGGENHEIM STRATEGY I	161,908.8530	25.060000	4,062,268.38	4,057,435.86	4,057,435.86
2007 GUGGENHEIM FLOATING RATE	47,477.5650	25.970000	1,232,567.97	1,232,992.36	1,232,992.36
2007 GPOR 6.375 05/15/25	70,000.0000	95.969000	71,106.25	67,178.30	67,178.30
2007 HLA FR 12/20/24	1,500,000.0000	100.042640	1,455,750.00	1,500,639.60	1,500,639.60
2007 HVMLT FR 01/25/47	936,769.8800	93.065410	735,071.61	871,808.73	871,808.73
2007 HAS 3.5 09/15/27	35,000.0000	92.146371	34,202.90	32,251.23	32,251.23
2007 SNVA 2017-1A 09/20/49	1,140,950.9800	100.212500	1,140,414.62	1,143,375.50	1,143,375.50
2007 HESINF 5.625 02/15/26	70,000.0000	101.000000	70,850.00	70,700.00	70,700.00
2007 HXN 10.375 02/01/22	70,000.0000	97.250000	70,150.00	68,075.00	68,075.00
2007 HELT FR 04/25/37	1,579,202.8000	95.089930	1,500,242.66	1,501,662.84	1,501,662.84
2007 HPT 5.25 02/15/26	63,000.0000	102.205111	68,026.14	64,389.22	64,389.22
2007 HP COMM. 5.63 9/15/34	650,000.0000	106.305012	733,687.50	690,982.58	690,982.58
2007 IMTT 2017-APTS EFL	56,000.0000	100.313179	56,000.00	56,175.38	56,175.38
2007 IMTT 2017-APTS FFL	56,000.0000	100.203875	56,000.00	56,114.17	56,114.17
2007 ILL ST 5.65% 12/1/38	1,310,000.0000	108.325000	1,338,020.90	1,419,057.50	1,419,057.50
2007 INDIGO 6.875% 02/15/26	140,000.0000	96.000000	140,000.00	134,400.00	134,400.00

2007	INDX 2006-AR6 06/25/46	1,077,154.4400	92.803150	1,000,407.17	999,633.25	999,633.25
2007	ISATLN 6.50% 10/01/24	250,000.0000	98.000000	254,687.50	245,000.00	245,000.00
2007	INTEL 7.25 10/15/20	35,000.0000	97.625000	32,462.50	34,168.75	34,168.75
2007	ISRAEL 3.15 06/30/23	200,000.0000	99.040000	205,600.00	198,080.00	198,080.00
2007	ISRAEL 4.00 06/30/22	200,000.0000	102.692200	213,250.00	205,384.40	205,384.40
2007	ISRAEL 2.875 03/16/26	800,000.0000	94.924000	803,338.00	759,392.00	759,392.00
2007	JPMCC 2015-JP1 01/15/49	240,000.0000	73.546950	170,915.63	176,512.68	176,512.68
2007	WP GLIMCHER IO 06/15/2049	1,249,308.3000	8.585160	104,369.54	107,255.12	107,255.12
2007	JP MORGAN CHASE CO 8/15	1,921,782.4200	11.059000	219,565.32	212,529.92	212,529.92
2007	IVYH 9A BR MTGE	2,000,000.0000	100.045870	2,000,000.00	2,000,917.40	2,000,917.40
2007	JPMCC 5.097 01/12/37	189,000.0000	101.303550	194,761.88	191,463.71	191,463.71
2007	JPMCC 2006-LDP9 05/15/47	176,000.0000	100.590591	175,450.00	177,039.44	177,039.44
2007	JPMCC 5.464% 1/15/49	14,258.0600	100.266235	14,264.71	14,296.02	14,296.02
2007	JPMCC FR 11/15/45	84,000.0000	96.506881	79,800.00	81,065.78	81,065.78
2007	JPMCC 4.35% 01/27/47	181,000.0000	99.445000	179,076.88	179,995.45	179,995.45
2007	JPMCC 2015-MAR7 D	113,000.0000	98.950504	116,257.58	111,814.07	111,814.07
2007	JPMCC FR 10/15/2033	181,000.0000	100.635000	181,000.00	182,149.35	182,149.35
2007	JPMCC FR 10/15/2034	113,047.3400	100.049997	113,047.34	113,103.86	113,103.86
2007	JPMCC FR 10/15/2034	63,896.3200	100.181998	63,896.32	64,012.61	64,012.61
2007	JPMCC 2017MAUI C 7/15/34	43,000.0000	100.187512	43,000.00	43,080.63	43,080.63
2007	JPMCC 2017MAUI D 7/15/34	40,000.0000	100.344050	40,000.00	40,137.62	40,137.62
2007	JPMCC 2017MAUI E 7/15/34	36,000.0000	100.375417	36,000.00	36,135.15	36,135.15
2007	JPMCC 2017MAUI F 7/15/34	50,000.0000	100.500640	50,000.00	50,250.32	50,250.32
2007	JBSBZ 6.75 02/15/28	30,000.0000	96.000000	30,000.00	28,800.00	28,800.00
2007	JEFFIN 7.25 08/15/24	500,000.0000	99.125000	502,500.00	495,625.00	495,625.00
2007	JIMMY 2017-1A A2I MTGE	995,000.0000	99.085000	995,000.00	985,895.75	985,895.75
2007	KVK FR 04/14/25	1,150,000.0000	49.086800	901,312.50	564,498.20	564,498.20
2007	KABBAGE 4.571% 03/15/22	1,000,000.0000	101.444630	999,994.20	1,014,446.30	1,014,446.30
2007	KENNEDY 5.875% 04/01/24	55,000.0000	98.500000	54,243.75	54,175.00	54,175.00
2007	KEUKA FR 10/21/24	1,250,000.0100	5.023180	1,050,534.96	62,789.75	62,789.75
2007	KMI 6.95 01/15/38	150,000.0000	118.679667	174,043.10	178,019.50	178,019.50
2007	KHC 2.0% 7/02/18	80,000.0000	99.909450	80,861.60	79,927.56	79,927.56
2007	KHC 2.8 07/02/20	240,000.0000	99.272179	238,886.40	238,253.23	238,253.23
2007	KIKCN 9 08/15/23	70,000.0000	95.500000	70,600.00	66,850.00	66,850.00
2007	LSTAR 4.701% 03/10/49	274,000.0000	90.361901	264,810.59	247,591.61	247,591.61
2007	LSTAR VR 03/10/2049	1,611,724.4100	6.967000	115,940.40	112,288.84	112,288.84
2007	LVLT 5.375 01/15/24	65,000.0000	99.000000	64,731.25	64,350.00	64,350.00
2007	LIBMUT 6.5 05/01/42	65,000.0000	123.726169	79,030.25	80,422.01	80,422.01
2007	LNCLN FIN 7.375% 04/15/21	500,000.0000	103.375000	534,375.00	516,875.00	516,875.00
2007	LOCKHEED MRTN 4.7 5/15/46	145,000.0000	106.699200	164,289.90	154,713.84	154,713.84
2007	LSTAR VR 03/10/2050	2,958,447.9500	5.069910	142,490.30	149,990.65	149,990.65
2007	LUM FR 02/25/46	1,302,438.6100	80.816880	1,005,605.29	1,052,590.25	1,052,590.25
2007	MDC PARTNERS INC	450,000.0000	98.375000	454,250.00	442,687.50	442,687.50
2007	MCLO 2013-5A A2R	1,000,000.0000	99.964110	1,000,000.00	999,641.10	999,641.10
2007	MRFGBZ 7.0 03/15/24	200,000.0000	95.626000	197,292.00	191,252.00	191,252.00
2007	MRFGBZ 8.0 06/08/23	500,000.0000	101.125000	497,830.00	505,625.00	505,625.00
2007	MAR 4.00 04/15/28	85,000.0000	97.879235	84,388.85	83,197.35	83,197.35
2007	ML MORT FR 6/12/50	147,432.8500	99.312941	142,272.70	146,419.90	146,419.90
2007	MID-ATL 5.30% 08/01/50	933,548.3100	99.711989	908,585.23	930,859.59	930,859.59
2007	MUFG FLOAT 03/02/23	240,000.0000	100.336075	240,000.00	240,806.58	240,806.58
2007	MOLX CP 05/21/18	2,400,000.0000	99.869445	2,395,613.33	2,396,866.68	2,396,866.68
2007	MRGN ST 1.0489% 12/15/47	25,668,502.6900	5.484350	1,225,448.63	1,407,750.53	1,407,750.53
2007	MSC 2016-UB12 12/15/49	3,229,353.0900	4.685020	149,106.51	151,295.84	151,295.84
2007	MSAC FR 12/25/35	1,000,000.0000	97.740890	887,968.75	977,408.90	977,408.90
2007	MORGAN S 3.737 04/24/2024	160,000.0000	99.881794	160,000.00	159,810.87	159,810.87
2007	MSRR FR 06/26/36	718,866.8000	84.481330	538,423.19	607,308.23	607,308.23
2007	MSBAM FR 08/15/47	117,000.0000	97.985658	115,400.39	114,643.22	114,643.22
2007	MRGN ST 1.1532% 12/15/47	3,459,812.7900	4.384430	152,354.42	151,693.07	151,693.07
2007	MXBAM 2015-C20 02/15/48	232,000.0000	76.553849	176,455.94	177,604.93	177,604.93
2007	MSC 2016-UB11 XA 08/15/49	5,741,855.7700	9.125410	473,171.77	523,967.88	523,967.88
2007	MOS 4.05 11/15/27	160,000.0000	94.525875	159,845.00	151,241.40	151,241.40
2007	NGL 7.50 11/01/23	65,000.0000	99.750000	65,275.00	64,837.50	64,837.50
2007	NATVET 6.875 04/01/26	60,000.0000	100.750000	60,150.00	60,450.00	60,450.00

2007 NBR 5.75 02/01/2025	40,000.0000	94.750000	39,000.00	37,900.00	37,900.00
2007 NXC 2017-1A 04/20/2029	1,200,000.0000	100.246100	1,200,000.00	1,202,953.20	1,202,953.20
2007 NGCLO 2014-1A 08/28/26	1,000,000.0000	99.981280	1,000,000.00	999,812.80	999,812.80
2007 NEWELL BRANDS 5.50 4/1/46	75,000.0000	103.684067	85,859.55	77,763.05	77,763.05
2007 NEWPORT MESA CA 0 8/1/41	1,000,000.0000	39.914000	390,570.00	399,140.00	399,140.00
2007 NEP 4.5 09/15/27	70,000.0000	93.250000	70,437.50	65,275.00	65,275.00
2007 NFP 6.875 07/15/25	65,000.0000	98.000000	65,550.00	63,700.00	63,700.00
2007 GMHMIL 6.298 10/15/49	725,000.0000	104.614119	759,147.50	758,452.36	758,452.36
2007 NORTHERN INSTL GOV SELECT	6,401,181.9500	100.000000	6,401,181.95	6,401,181.95	6,401,181.95
2007 NHCL 2007-2 A1A 09/25/37	1,035,504.3200	97.143490	1,005,248.19	1,005,925.04	1,005,925.04
2007 SFRFP 7.375 05/01/26	350,000.0000	96.875000	375,977.00	339,062.50	339,062.50
2007 OZLM FR 01/20/27	1,000,000.0000	100.009860	1,000,000.00	1,000,098.60	1,000,098.60
2007 OCT21 FR 11/14/26	250,000.0000	100.829432	247,375.00	252,073.58	252,073.58
2007 OMC 3.6 04/15/26	155,000.0000	95.745290	160,325.00	148,405.20	148,405.20
2007 BCULC 5 10/15/25	70,000.0000	96.219000	66,587.50	67,353.30	67,353.30
2007 OCBCSP 4.0 10/15/24	400,000.0000	100.375000	411,324.00	401,500.00	401,500.00
2007 OC 4.4 01/30/48	85,000.0000	89.232506	83,631.55	75,847.63	75,847.63
2007 PRMLT FR 10/25/49	2,129,315.5000	88.524780	2,108,286.03	1,884,971.86	1,884,971.86
2007 PANAMA 5.2 01/30/20	500,000.0000	103.850000	523,000.00	519,250.00	519,250.00
2007 PANAMA 4 09/22/24	400,000.0000	101.250000	424,950.00	405,000.00	405,000.00
2007 PEABODY 6.0% 03/31/2022	65,000.0000	102.720000	66,000.00	66,768.00	66,768.00
2007 PENSKE 4.2% 04/01/27	155,000.0000	98.762800	159,573.55	153,082.34	153,082.34
2007 INDOIS 4.150 03/29/27	200,000.0000	97.375000	200,000.00	194,750.00	194,750.00
2007 INDOIS 4.15 03/29/27	500,000.0000	97.375000	506,750.00	486,875.00	486,875.00
2007 PEMEX 5.35 02/12/28	140,000.0000	95.140000	140,000.00	133,196.00	133,196.00
2007 PETM 5.875 06/01/25	40,000.0000	71.750000	38,500.00	28,700.00	28,700.00
2007 PHILIP 4.00 01/15/21	100,000.0000	102.225000	102,500.00	102,225.00	102,225.00
2007 PHILIP 4.20 01/21/24	1,200,000.0000	103.424800	1,313,900.00	1,241,097.60	1,241,097.60
2007 PILGRAMS 5.75% 03/15/25	70,000.0000	97.750000	69,475.00	68,425.00	68,425.00
2007 PLASPK 6.25 10/15/25	35,000.0000	97.000000	35,300.00	33,950.00	33,950.00
2007 PAH 5 7/8 12/01/25	55,000.0000	97.500000	55,221.20	53,625.00	53,625.00
2007 MLTHCO 8.5 12/01/22	15,000.0000	101.500000	14,850.00	15,225.00	15,225.00
2007 POST 5.50% 03/01/25	65,000.0000	98.250000	67,625.00	63,862.50	63,862.50
2007 PRSESE 9.25 05/15/23	58,000.0000	107.250000	61,261.25	62,205.00	62,205.00
2007 RVBD 8.875 03/01/23	35,000.0000	92.500000	33,950.00	32,375.00	32,375.00
2007 PTNM FR 10/15/38	1,060,667.3900	98.426110	905,035.32	1,043,973.65	1,043,973.65
2007 QEP 5.625 03/01/26	35,000.0000	95.750000	35,150.00	33,512.50	33,512.50
2007 RAIT TRUST FR 06/15/37	169,000.0000	99.999793	169,000.00	168,999.65	168,999.65
2007 RALI 6.5% 10/25/2036	1,234,595.2400	92.975750	1,054,056.58	1,147,874.18	1,147,874.18
2007 RALI 2006-Q05 05/25/46	1,028,036.8800	93.856770	917,522.91	964,882.21	964,882.21
2007 RPRO 2005-1A 03/23/24	746,066.7200	96.250000	710,487.25	718,089.22	718,089.22
2007 RALI FR 02/25/46	1,976,703.5700	42.731080	901,871.02	844,666.78	844,666.78
2007 RES CAP FRN 07/15/34	123,281.3800	100.069670	123,281.38	123,367.27	123,367.27
2007 RAI 4.0 06/12/22	70,000.0000	100.859829	76,039.75	70,601.88	70,601.88
2007 RBS 3.498 05/15/23	200,000.0000	97.877460	201,704.00	195,754.92	195,754.92
2007 RCL 3.7 03/15/28	80,000.0000	94.331575	79,793.25	75,465.26	75,465.26
2007 SG 2016-C5 03/10/26	8,066,588.3100	11.054880	784,715.82	891,751.66	891,751.66
2007 CQP 5% 3/15/27	150,000.0000	103.190160	161,850.00	154,785.24	154,785.24
2007 SN 6.125 01/15/23	45,000.0000	72.220000	38,036.00	32,499.00	32,499.00
2007 SOV 3.40 1/18/23	160,000.0000	96.890213	159,725.60	155,024.34	155,024.34
2007 SNH 4.75 02/15/28	200,000.0000	96.778475	196,624.00	193,556.95	193,556.95
2007 SMITHFIELD 4.25 02/01/27	160,000.0000	97.599519	160,888.05	156,159.23	156,159.23
2007 SLH 10.5 03/01/24	25,000.0000	111.250000	28,375.00	27,812.50	27,812.50
2007 SO 2.45 09/01/18	146,000.0000	99.919336	149,074.64	145,882.23	145,882.23
2007 SOUTHERN CO 1.85% 7/1/19	95,000.0000	98.731937	93,711.80	93,795.34	93,795.34
2007 PANAMT 0 12/05/22	400,000.0000	89.250000	361,250.00	357,000.00	357,000.00
2007 SPRINGFLD 3.16% 11/15/24	795,932.9700	99.973030	795,932.97	795,718.31	795,718.31
2007 SPRINT 6.875% 11/15/28	15,000.0000	102.000000	15,543.75	15,300.00	15,300.00
2007 S 7.125 06/15/24	35,000.0000	103.625000	36,050.00	36,268.75	36,268.75
2007 STWH 2017-NPA1 03/16/22	164,249.6100	100.067422	164,249.61	164,360.35	164,360.35
2007 SPST 2018-2A 03/24/19	1,250,000.0000	100.000000	1,250,000.00	1,250,000.00	1,250,000.00
2007 STR 2016-1A A1 3.96 10/46	1,995,300.2800	95.793900	1,994,242.38	1,911,375.95	1,911,375.95
2007 SAIL FR 01/15/36	680,203.7700	99.086311	607,400.70	673,988.82	673,988.82

2007 SASC 2006-BC3 A3 10/25/36	1,147,655.8400	89.364680	1,025,717.41	1,025,598.97	1,025,598.97
2007 SUN 5.50 02/15/26	35,000.0000	96.500000	35,312.50	33,775.00	33,775.00
2007 SYMP FR 07/14/26	500,000.0000	100.139250	475,000.00	500,696.25	500,696.25
2007 SYF 3.95 12/01/27	205,000.0000	92.989483	204,485.20	190,628.44	190,628.44
2007 TFLAT FR 07/17/28	250,000.0000	100.988660	250,000.00	252,471.65	252,471.65
2007 TCENT FR 12/21/29	500,000.0000	101.167730	483,430.00	505,838.65	505,838.65
2007 TCP 2016-1A 12/15/28	1,000,000.0000	100.187000	1,000,000.00	1,001,870.00	1,001,870.00
2007 WIND RIVER CLO FLT 1/26	250,000.0000	100.868540	250,000.00	252,171.35	252,171.35
2007 TELSAT 8.875 11/15/24	60,000.0000	109.500000	63,356.25	65,700.00	65,700.00
2007 TEMASE 2.375 01/23/23	1,000,000.0000	96.016141	1,002,700.00	960,161.41	960,161.41
2007 TPX 5.50 06/15/26	70,000.0000	94.750000	68,818.75	66,325.00	66,325.00
2007 TENCNT FLOAT 01/19/23	400,000.0000	100.402000	402,104.00	401,608.00	401,608.00
2007 TENET 8.125% 04/01/22	65,000.0000	104.125000	66,787.50	67,681.25	67,681.25
2007 TVA 5.375% 04/01/56	410,000.0000	134.059600	495,960.60	549,644.36	549,644.36
2007 TVA 4.25 09/15/65	700,000.0000	111.089900	709,961.00	777,629.30	777,629.30
2007 TEVA 2.8 07/21/23	180,000.0000	83.891644	173,932.20	151,004.96	151,004.96
2007 TMCL 2017-2A A MTGE	1,589,445.6000	98.427590	1,589,162.67	1,564,453.00	1,564,453.00
2007 THPT 2018-THL E 11/11/34	140,000.0000	100.437579	139,475.00	140,612.61	140,612.61
2007 TITAN ENERGY, LLC	3,370.0000	1.550000	502,500.00	5,223.50	5,223.50
2007 TDG 6.375% 06/15/2026	45,000.0000	100.500000	45,800.00	45,225.00	45,225.00
2007 TRMPK 0% 04/20/27	500,000.0000	86.205180	472,754.70	431,025.90	431,025.90
2007 UBSC 2011-C1 01/10/45	142,000.0000	105.379099	155,212.66	149,638.32	149,638.32
2007 UBSCM 2018-C8 XA 02/15/51	1,387,678.0500	6.695850	93,135.57	92,916.84	92,916.84
2007 UBSCM 2018-C8 C 02/15/51	95,000.0000	97.619516	93,429.75	92,738.54	92,738.54
2007 UNITED MEX ST 4% 10/02/23	250,000.0000	101.000000	263,725.00	252,500.00	252,500.00
2007 MEX 3.75 01/11/2028	400,000.0000	94.250000	398,284.00	377,000.00	377,000.00
2007 US TBILL 0% 06/07/18	440,000.0000	99.831573	437,084.62	439,258.92	439,258.92
2007 US TBILL 0% 09/06/18	620,000.0000	99.328706	614,257.70	615,837.98	615,837.98
2007 US T-BOND STRIP 11/15/44	3,870,000.0000	44.055340	1,582,731.77	1,704,941.66	1,704,941.66
2007 US T-BOND STRIP 11/15/46	18,563,000.0000	41.271437	7,779,719.14	7,661,216.85	7,661,216.85
2007 US TBOND 2.75% 11/15/42	1,120,000.0000	94.371094	1,049,550.79	1,056,956.25	1,056,956.25
2007 US TBOND 3.625% 8/15/43	1,120,000.0000	109.496094	1,261,761.35	1,226,356.25	1,226,356.25
2007 US T-BOND 3.375 5/15/2044	610,000.0000	105.144531	635,808.59	641,381.64	641,381.64
2007 US T-BOND 2.875 8/15/2045	1,860,000.0000	95.964844	1,868,333.99	1,784,946.10	1,784,946.10
2007 US T-BOND 2.875 11/15/46	1,120,000.0000	95.812500	1,093,297.65	1,073,100.00	1,073,100.00
2007 US TSY INFL .375 07/15/27	641,163.6000	96.968413	636,466.94	621,726.17	621,726.17
2007 US TNOTE 2.25% 8/15/27	1,590,000.0000	94.441406	1,551,597.67	1,501,618.36	1,501,618.36
2007 US TNOTE 1.875 8/31/24	1,890,000.0000	94.257812	1,851,855.07	1,781,472.65	1,781,472.65
2007 US T-NOTE 2.125% 09/30/24	1,590,000.0000	95.578125	1,581,328.13	1,519,692.19	1,519,692.19
2007 US TBOND 2.25% 10/31/24	1,570,000.0000	96.253906	1,557,333.43	1,511,186.32	1,511,186.32
2007 US TNOTE 2.25% 11/15/27	3,210,000.0000	94.289062	3,081,058.58	3,026,678.89	3,026,678.89
2007 US TNOTE 1.125% 01/15/19	1,880,000.0000	99.257812	1,868,008.98	1,866,046.87	1,866,046.87
2007 US T-NOTE .750% 02/05/19	1,940,000.0000	98.843750	1,916,605.46	1,917,568.75	1,917,568.75
2007 US T-NOTE 1.125% 06/30/21	1,770,000.0000	95.343750	1,698,048.05	1,687,584.38	1,687,584.38
2007 US T-NOTE 1.25% 10/31/21	1,610,000.0000	95.207031	1,559,639.07	1,532,833.20	1,532,833.20
2007 US TNOTE 1.75% 11/30/21	1,570,000.0000	96.757812	1,560,650.79	1,519,097.65	1,519,097.65
2007 US TNOTE 2.00 12/31/21	1,560,000.0000	97.527344	1,562,808.60	1,521,426.57	1,521,426.57
2007 US TNOTE 2.00% 05/31/21	1,550,000.0000	98.082031	1,527,658.19	1,520,271.48	1,520,271.48
2007 US TSY INFL .125 04/15/22	1,904,044.8000	97.942974	1,884,858.26	1,864,878.10	1,864,878.10
2007 UHOS 7.625% 08/15/20	65,000.0000	100.750000	65,890.15	65,487.50	65,487.50
2007 USPCPF 6.875 04/01/26	35,000.0000	102.000000	35,075.00	35,700.00	35,700.00
2007 VRXCN 5.5 11/01/25	60,000.0000	99.500000	61,062.50	59,700.00	59,700.00
2007 VCC 3.5337% 04/25/46	266,345.8600	99.520469	266,345.86	265,068.65	265,068.65
2007 VENTR 12-12A BRR 02/28/26	1,000,000.0000	99.970300	1,000,000.00	999,703.00	999,703.00
2007 VENTR FR 07/19/28	500,000.0000	100.148380	500,000.00	500,741.90	500,741.90
2007 VIBR 2013-2A A2AR	1,000,000.0000	99.964300	1,000,000.00	999,643.00	999,643.00
2007 VIKCRU 5.875 09/15/27	70,000.0000	96.500000	69,375.00	67,550.00	67,550.00
2007 VOYA FR 07/19/28	500,000.0000	100.307490	488,825.00	501,537.45	501,537.45
2007 WFRBS 2012-C6 04/15/45	89,000.0000	97.157326	90,501.88	86,470.02	86,470.02
2007 WBCMT 2006-C25 05/15/16	90,273.0400	99.874004	91,965.65	90,159.30	90,159.30
2007 WASI FR 07/25/37	1,296,239.8100	93.440230	1,114,766.25	1,211,209.46	1,211,209.46
2007 WBCMT 5.825 07/15/45	15,927.2700	100.249509	15,927.27	15,967.01	15,967.01
2007 WBCMT FR 06/15/45	23,240.9400	100.996560	23,415.25	23,472.55	23,472.55

2007 WASI FR 07/25/37	1,548,497.7500	93.267240	1,339,450.55	1,444,241.11	1,444,241.11
2007 WBCMT 5.632% 10/15/48	54,861.5500	100.374999	54,930.13	55,067.28	55,067.28
2007 WABR FR 06/15/29	148,000.0000	100.066858	148,000.00	148,098.95	148,098.95
2007 WABR FR 06/15/29	125,000.0000	100.100280	125,000.00	125,125.35	125,125.35
2007 WFCM 5.0298% 06/15/49	141,000.0000	101.593390	139,429.82	143,246.68	143,246.68
2007 WFCM 2016-C35 7/15/48	6,773,002.4000	11.874430	708,183.30	804,255.43	804,255.43
2007 WEN 4.497 06/15/45	975,000.0000	101.388000	985,359.39	988,533.00	988,533.00
2007 WSTCT FR 07/20/28	500,000.0000	101.526170	494,688.40	507,630.85	507,630.85
2007 WRK 3.75 03/15/25	80,000.0000	98.287675	79,803.95	78,630.14	78,630.14
2007 WIN 3% 12/20/30	341,503.5100	97.819390	346,732.79	334,056.65	334,056.65
2007 YRICN 4.95 07/15/24	604,000.0000	101.258000	608,741.40	611,598.32	611,598.32
2007 ZBH 2.7 04/01/20	125,000.0000	99.048496	127,094.65	123,810.62	123,810.62
2007 COSAN O/S 8.25 11/29/49	200,000.0000	101.250000	178,000.00	202,500.00	202,500.00
2007 BPCLIN 4.625 10/25/22	500,000.0000	101.880000	542,998.00	509,400.00	509,400.00
2007 AABS 4.875 1/15/38	320,823.9700	100.000000	328,438.35	320,823.97	320,823.97
2007 RISE 4.75 2/15/39	850,649.7400	100.149999	865,536.09	851,925.71	851,925.71
2007 GENTMK 4.25 01/24/27	700,000.0000	96.232600	707,688.00	673,628.20	673,628.20
2007 RECV USD 2.5919 11/13/47	700,000.0000	9.090450	312.25	63,633.15	63,633.15
2007 PAYB USD 2.5919 11/13/47	(700,000.0000)	-	-	-	-
2007 RECV USD 2.685 04/13/21	18,000,000.0000	0.453340	4,066.85	81,601.20	81,601.20
2007 PAYB USD 2.685 04/13/21	(18,000,000.0000)	-	-	-	-
2007 RECV USD 2.73 04/13/23	8,700,000.0000	0.890460	10,876.54	77,470.02	77,470.02
2007 PAYB USD 2.73 04/13/23	(8,700,000.0000)	-	-	-	-
2007 RECV USD 2.765 04/13/25	8,000,000.0000	1.232350	14,321.54	98,588.00	98,588.00
2007 PAYB USD 2.765 04/13/25	(8,000,000.0000)	-	-	-	-
2007 RECV USD 2.815 04/13/28	21,600,000.0000	1.653840	76,183.28	357,229.44	357,229.44
2007 PAYB USD 2.815 04/13/28	(21,600,000.0000)	-	-	-	-
2007 BPCLIN 4.375 01/18/27	500,000.0000	96.914200	504,729.00	484,571.00	484,571.00
2007 EXIMBK 3.125 7/20/21	400,000.0000	97.815600	405,974.00	391,262.40	391,262.40
2007 ISHARES MSCI EM 55 CALL	1,006.0000	0.470000	166,024.00	47,282.00	47,282.00
2007 CKHH 2.875 04/05/22	200,000.0000	97.234320	202,830.00	194,468.64	194,468.64
2007 CNPCCH 4.5 04/28/21	600,000.0000	102.970000	641,566.00	617,820.00	617,820.00
2007 CNOOC 4.25 01/26/21	400,000.0000	101.877200	428,680.00	407,508.80	407,508.80
2007 BCOCP E 5.5 11/18/20	500,000.0000	105.000000	550,000.00	525,000.00	525,000.00
2007 DLLTD 7.125 04/01/22	600,000.0000	81.322000	475,750.00	487,932.00	487,932.00
2007 GUANFI 6.0 12/15/20	586,822.1200	101.750000	586,822.13	597,091.51	597,091.51
2007 CKHH 3.25 11/08/22	200,000.0000	98.446740	205,124.00	196,893.48	196,893.48
2007 BANGUA 5.5 11/01/22	200,000.0000	99.211000	195,000.00	198,422.00	198,422.00
2007 SINOPE 2.75% 05/03/21	200,000.0000	97.876500	200,786.00	195,753.00	195,753.00
2007 SINOPE 2.75% 09/29/26	600,000.0000	89.600900	551,889.00	537,605.40	537,605.40
2007 PANAMT 0 12/05/22	700,000.0000	89.250000	639,800.00	624,750.00	624,750.00
2007 ONGCIN 3.75 07/27/26	1,000,000.0000	94.470000	980,840.00	944,700.00	944,700.00
2007 CSM BAKERY SUPPLIES 5/13	188,271.6600	98.313002	188,036.32	185,095.52	185,095.52
2007 SYNCREON HOLDINGS 10/13	119,687.5000	92.107004	105,325.00	110,240.57	110,240.57
2007 TNT LOGISTICS 3/14 (USD)	92,426.7400	99.264001	91,602.48	91,746.48	91,746.48
2007 TNT LOGISTICS 3/14 (USD)	70,731.9400	99.375007	70,107.44	70,289.87	70,289.87
2007 TNT LOGISTICS 3/14 (USD)	10,141.6700	99.264027	10,049.22	10,067.03	10,067.03
2007 TNT LOGISTICS 3/14 DUTCH	59,210.6200	99.264000	58,671.51	58,774.83	58,774.83
2007 FEDERAL MOGUL TL 4/15/21	310,189.6100	100.911001	308,250.92	313,015.44	313,015.44
2007 FRAC TECH INTERNATIONAL	272,636.5700	100.542000	272,239.87	274,114.26	274,114.26
2007 YRS 4.75% 10/1/21	965,000.0000	97.281000	958,468.53	938,761.65	938,761.65
2007 HWH 6.75% 3/30/20	521,625.0000	97.000000	505,976.24	505,976.25	505,976.25
2007 RACK 8.25% 9/22/22	119,259.2600	100.250002	118,662.96	119,557.41	119,557.41
2007 AMERICAN TIRE DISTRIBUTOR	96,858.8100	87.113996	97,827.39	84,377.58	84,377.58
2007 DJOF 4.25% 6/8/20	244,962.2400	100.406001	240,981.58	245,956.79	245,956.79
2007 EPICOR SOFTWARE CORP.	650,243.8100	100.484000	642,081.35	653,390.99	653,390.99
2007 KENAN ADVANTAGE 7/15	456,491.9200	100.374999	458,774.37	458,203.76	458,203.76
2007 KRONOS 8/26/22	460,000.0000	100.891000	464,187.50	464,098.60	464,098.60
2007 CENGAGE LEARNING TLB	1,209,637.8700	89.313000	1,191,325.08	1,080,363.87	1,080,363.87
2007 CVENT 6/16 COV-LITE TL	310,000.0000	100.417000	310,056.25	311,292.70	311,292.70
2007 PETSMA RT B-2 03/11/22	574,924.4000	78.475000	544,476.58	451,171.92	451,171.92
2007 SIRIUS COMPUTER 10/16	76,094.6900	100.792000	75,904.45	76,697.36	76,697.36
2007 TMH TL B 1L 01/12/24	434,100.0000	96.750000	434,633.25	419,991.75	419,991.75



2007 LEARFIELD COMMUNICATIONS	3,615.5300	101.000130	3,615.62	3,651.69	3,651.69
2007 RADIATE HOLDC 12/16	296,802.3300	98.890999	293,834.30	293,510.79	293,510.79
2007 OPTIV INC.	28,771.8200	96.812993	28,520.08	27,854.86	27,854.86
2007 TRIB 3.725% 12/27/20	42,520.9300	100.124997	42,574.08	42,574.08	42,574.08
2007 BJ'S TL 1/27/24	384,455.7800	100.384999	382,752.74	385,935.93	385,935.93
2007 TKC HOLDINGS TL 2/1/23	391,050.0000	100.775001	392,609.25	394,080.64	394,080.64
2007 SEM TL 02/13/24	326,700.0000	100.875002	327,690.00	329,558.63	329,558.63
2007 CBS RADIO 3/17 TLB1	224,437.5000	100.354001	224,661.93	225,232.01	225,232.01
2007 CAPITAL AUTO TL 03/21/25	39,948.1600	100.999996	39,548.68	40,347.64	40,347.64
2007 CYXTERA 3/17 COV-LITE	360,000.0000	99.750000	360,450.00	359,100.00	359,100.00
2007 CENTURYLINK 2/17 TLB	309,225.0000	98.458000	307,678.87	304,456.75	304,456.75
2007 BWAY 3/17 TLB	172,872.1300	100.518001	173,426.35	173,767.61	173,767.61
2007 FORESIGHT ENERGY 3/17 TLB	116,186.9400	97.530996	114,444.14	113,318.28	113,318.28
2007 ULTRA RESOURCES (UPL) 4/1	120,000.0000	93.500000	120,300.00	112,200.00	112,200.00
2007 PLAYA FUNDING 4/17 COV-LI	417,895.8300	100.524999	420,420.60	420,089.78	420,089.78
2007 HANSON BUILDING 4/17	63,582.2700	91.797997	59,832.08	58,367.25	58,367.25
2007 PROJECT ALPHA 4/4/21	382,112.5000	99.625000	381,634.85	380,679.58	380,679.58
2007 TEMPO ACQSTION TL 04/24	438,894.4700	100.542000	441,644.47	441,273.28	441,273.28
2007 MISYS LTD. TL 4/26/24	965,150.0000	99.898001	960,649.44	964,165.55	964,165.55
2007 DIGICEL INTL FIN 05/10/24	223,875.1300	99.792000	225,628.83	223,409.47	223,409.47
2007 KRONOS 4/17 TLB	457,694.2400	100.845999	461,699.06	461,566.33	461,566.33
2007 ZODIAC 6/17 COV-LITE TL	229,420.6500	100.000000	231,141.30	229,420.65	229,420.65
2007 ALBLLC TL B4 L 8/25/21	186,442.3100	99.000002	185,918.24	184,577.89	184,577.89
2007 EIG INVESTORS CORP	260,263.1400	100.679001	240,743.41	262,030.33	262,030.33
2007 SECURUS TECH 5/17 TL	468,825.0000	101.249999	470,371.12	474,685.31	474,685.31
2007 BRAND ENERGY 6/17 TL	267,975.0000	100.912999	265,295.25	270,421.61	270,421.61
2007 KLOCKNER PENTAPLAST	383,075.0000	94.695999	379,244.25	362,756.70	362,756.70
2007 ASCEND LEARNING 6/17 TLB	94,761.9000	100.312995	95,235.71	95,058.50	95,058.50
2007 INTRAWEST 6/17 TLB	314,212.5000	100.625001	313,950.67	316,176.33	316,176.33
2007 HAYWARD IND 7/17	373,125.0000	100.562999	375,674.68	375,225.69	375,225.69
2007 CINCINNATI BELL 8/17 TL	250,000.0000	101.089000	247,500.00	252,722.50	252,722.50
2007 PEAK 10 7/17 TLB	308,450.0000	99.824999	310,763.38	307,910.21	307,910.21
2007 DIAMOND BC (DIVERSEY) TL	199,500.0000	99.813003	199,518.00	199,126.94	199,126.94
2007 GTCR Valor Cos.	234,411.0200	101.187999	237,051.95	237,195.82	237,195.82
2007 CLUBCORP 8/17 COV-LITE	137,097.5300	100.187998	136,412.04	137,355.27	137,355.27
2007 RENTPATH 8/17 COV-LITE TL	379,020.6200	90.375001	381,863.27	342,539.89	342,539.89
2007 AVATAR PURCHASER	410,000.0000	100.250000	407,950.00	411,025.00	411,025.00
2007 AVANTOR 9/17 (USD)	128,699.2500	101.054000	130,147.12	130,055.74	130,055.74
2007 BCP RENAISSANCE 9/17 TLB	150,000.0000	100.422000	149,250.00	150,633.00	150,633.00
2007 TRAVERSE MIDSTREAM 9/17	75,000.0000	100.500000	74,625.00	75,375.00	75,375.00
2007 CPA GLOBAL 10/17 TL	475,000.0000	99.958000	476,237.50	474,800.50	474,800.50
2007 WEST CORP 10/17 COV-LITE	234,412.5000	100.715999	236,170.59	236,090.89	236,090.89
2007 ASSURED PARTNERS 9/17	428,175.0000	100.390999	426,788.22	429,849.16	429,849.16
2007 BLOUNT 10/17 COV-LITE TLB	29,925.0000	101.150008	29,850.19	30,269.14	30,269.14
2007 SUPERIOR VISION	114,712.5000	99.594002	114,862.12	114,246.77	114,246.77
2007 INTRALINKS 11/17 COV-LITE	478,800.0000	100.417001	477,241.40	480,796.60	480,796.60
2007 ACRISURE 10/17 COV-LITE	84,276.5000	101.291997	84,065.81	85,365.35	85,365.35
2007 INTELSAT JACKSON 11/17 TL	180,000.0000	100.594000	178,200.00	181,069.20	181,069.20
2007 AVAYA 11/17 TL	235,000.0000	101.018000	232,650.00	237,392.30	237,392.30
2007 EXCELITAS 11/17 TL	49,875.0000	100.374997	49,750.31	50,062.03	50,062.03
2007 EXGEN RENEWABLES/EXELON 1	144,637.5000	100.688003	144,275.91	145,632.61	145,632.61
2007 DELL SOFTWARE 11/17 COV-L	425,272.4400	100.478999	419,393.36	427,309.49	427,309.49
2007 MITCHELL INTERNATIONAL 11	351,641.7900	99.937999	350,542.91	351,423.77	351,423.77
2007 MITCHELL INTERNATIONAL 11	28,358.2100	99.938007	28,251.87	28,340.63	28,340.63
2007 MITCHELL INTERNATIONAL 11	90,000.0000	100.100000	89,550.00	90,090.00	90,090.00
2007 SOUTHERN GRAPHIC SYSTEMS	459,040.0000	100.542001	459,318.32	461,528.00	461,528.00
2007 PODS 11/17 COV-LITE TLB	114,425.0000	100.750002	114,138.94	115,283.19	115,283.19
2007 TRANSDIGM 11/17 TLF	59,700.0000	100.398007	59,700.00	59,937.61	59,937.61
2007 DIPLOMAT PHARMACY 12/17	36,562.5000	100.750003	36,196.87	36,836.72	36,836.72
2007 DUFF & PHELPS 12/17 COV-L	310,000.0000	100.083000	309,375.00	310,257.30	310,257.30
2007 MEREDITH 12/17	59,575.0000	100.612992	59,426.06	59,940.19	59,940.19
2007 COMPASS POWER 12/17 TLB	184,537.5000	100.969001	184,163.43	186,325.67	186,325.67
2007 LEARFIELD COMMUNICATIONS	26,375.3200	100.749981	26,309.38	26,573.13	26,573.13

2007 ARBY'S 1/18	364,418.6000	101.063000	367,305.08	368,292.37	368,292.37
2007 MCDERMOTT INTERNATIONAL/	370,000.0000	99.219000	362,600.00	367,110.30	367,110.30
2007 SMG 1/18 COV-LITE TL	70,000.0000	100.833000	69,912.50	70,583.10	70,583.10
2007 PHOENIX SERVICES INTERNAT	70,000.0000	101.125000	69,650.00	70,787.50	70,787.50
2007 MEDRISK 1/18 TLB	59,850.0000	99.624996	59,700.37	59,625.56	59,625.56
2007 FLEXERA SOFTWARE 1/18	70,000.0000	100.400000	69,825.00	70,280.00	70,280.00
2007 DEXKO GLOBAL 1/18	20,000.0000	101.000000	20,000.00	20,200.00	20,200.00
2007 EURO GARAGES/EG GROUP1/18	85,000.0000	99.950000	84,787.50	84,957.50	84,957.50
2007 CAPITAL VISION/MYEDR 2/	182,000.0000	99.188000	181,716.25	180,522.16	180,522.16
2007 GRAFTECH 2/18 COV-LITE TL	255,000.0000	100.375000	253,725.00	255,956.25	255,956.25
2007 CONCENTRA 1/18 TL	60,000.0000	100.833000	59,925.00	60,499.80	60,499.80
2007 INVICTUS 2/18 TL	60,000.0000	100.750000	59,850.00	60,450.00	60,450.00
2007 GOPHER RESOURCE 2/18	195,000.0000	101.125000	195,612.50	197,193.75	197,193.75
2007 ACCESS CIG 2/18 TL	128,237.4100	100.875002	127,782.37	129,359.49	129,359.49
2007 ACCESS CIG 2/18 DD	26,762.5900	100.874990	26,667.63	26,996.76	26,996.76
2007 FOX US BIDCO/ROBERTSHAW	155,000.0000	100.750000	155,662.50	156,162.50	156,162.50
2007 TRANSDIGM 8/17 TLG	89,326.1300	100.457996	89,102.81	89,735.24	89,735.24
2007 EQUIAN 2/18 COV-LITE TLB	214,084.2800	100.542001	214,818.06	215,244.62	215,244.62
2007 PRO MACH 2/18 TLB	125,000.0000	100.125000	124,687.50	125,156.25	125,156.25
2007 SHUTTERFLY 2/18	125,000.0000	100.875000	124,687.50	126,093.75	126,093.75
2007 POWERTEAM 2/18 TLB	475,000.0000	99.938000	473,812.50	474,705.50	474,705.50
2007 GENESYS 6/17 COV-LITE	253,090.6900	100.596999	254,988.87	254,601.64	254,601.64
2007 SOLARWINDS 3/18 TLB	309,225.0000	100.582999	309,225.00	311,027.78	311,027.78
2007 KRATON POLYMERS 8/17 TL	169,334.6000	100.750000	171,068.54	170,604.61	170,604.61
2007 EXPRESS OIL 2/18 TL	344,800.9300	99.875000	343,076.93	344,369.93	344,369.93
2007 EXPRESS OIL 2/18 DELAYED	55,199.0700	99.874998	54,923.07	55,130.07	55,130.07
2007 KBR, INC.	215,000.0000	100.500000	213,925.00	216,075.00	216,075.00
2007 GTT 4/18 (USD) COV-LITE	460,000.0000	99.125000	457,700.00	455,975.00	455,975.00
2007 PIKE 3/18 COV-LITE TLB	155,000.0000	101.208000	154,612.50	156,872.40	156,872.40
2007 AMNEAL PHARMACEUTICALS 3/	380,000.0000	100.375000	378,100.00	381,425.00	381,425.00
2007 CH GUENTHER 3/18 COV-LITE	45,000.0000	100.500000	44,887.50	45,225.00	45,225.00
2007 EURO GARAGES/EG GROUP	280,000.0000	99.950000	278,600.00	279,860.00	279,860.00
2007 HUSKY IMS 3/18 COV-LITE T	220,000.0000	100.068000	219,450.00	220,149.60	220,149.60
2007 GVC HOLDINGS PLC TLB2	200,000.0000	100.083000	199,500.00	200,166.00	200,166.00
2007 PISCES MIDCO, INC.	275,000.0000	100.875000	273,625.00	277,406.25	277,406.25
2007 FILTRATION GROUP CORP	190,000.0000	100.896000	189,525.00	191,702.40	191,702.40
2007 WEST CORP 3/18 INCREMENTA	155,000.0000	100.047000	154,806.25	155,072.85	155,072.85
2007 US SILICA 4/18 COV-LITE	375,000.0000	100.875000	373,125.00	378,281.25	378,281.25
2007 FRONTERA GENERATION 4/18	195,000.0000	100.500000	194,025.00	195,975.00	195,975.00
2007 BHARTI 5.125 03/11/23	200,000.0000	100.657100	211,096.00	201,314.20	201,314.20
2007 BANDCR 5.25 08/12/18	200,000.0000	100.175000	203,172.00	200,350.00	200,350.00
2007 BCP 5.375 09/16/20	100,000.0000	104.500000	109,500.00	104,500.00	104,500.00
2007 BCP 2.25 10/25/19	700,000.0000	99.050000	699,650.00	693,350.00	693,350.00
2007 BANCO 4.125 10/07/20	300,000.0000	101.643887	316,850.00	304,931.66	304,931.66
2007 BRSDVR 7 02/01/23	300,000.0000	104.000000	299,812.50	312,000.00	312,000.00
2007 BINTPE 5.75 10/07/20	800,000.0000	104.750000	876,672.50	838,000.00	838,000.00
2007 BLX 3.25 05/07/20	300,000.0000	99.250000	307,800.00	297,750.00	297,750.00
2007 BANCO SANT 5.95 01/30/24	600,000.0000	101.250000	628,500.00	607,500.00	607,500.00
2007 CORBAN 3.875 09/22/19	800,000.0000	101.151968	825,800.00	809,215.74	809,215.74
2007 BCICI 4 02/11/23	300,000.0000	100.283240	312,450.00	300,849.72	300,849.72
2007 ELCICI 5.675 01/15/21	400,000.0000	104.782758	439,875.00	419,131.03	419,131.03
2007 ANDINA 5 10/01/23	600,000.0000	103.833620	662,050.00	623,001.72	623,001.72
2007 COSTAR 9.995 08/01/20	200,000.0000	111.250000	243,360.00	222,500.00	222,500.00
2007 ENANOR 4.95 04/25/28	176,021.4700	102.500002	184,347.28	180,422.01	180,422.01
2007 MIVIVI 3.5 01/31/23	400,000.0000	97.560000	407,300.00	390,240.00	390,240.00
2007 GLBACO 5.125 10/30/19	600,000.0000	101.750000	628,000.00	610,500.00	610,500.00
2007 IDESA 7.875 12/18/20	630,000.0000	96.250000	630,625.00	606,375.00	606,375.00
2007 CMPCCI 4.50% 04/25/22	450,000.0000	102.102327	471,937.50	459,460.47	459,460.47
2007 TRAGSA 5.7 03/20/22	400,000.0000	101.760000	410,560.00	407,040.00	407,040.00
2007 TGPERU 4.25% 04/30/28	300,000.0000	98.500000	300,350.00	295,500.00	295,500.00
2007 S&P 500 INDEX 3000 CALL	22.0000	12.750000	114,460.00	28,050.00	28,050.00
2007 RILIN 5.4 02/14/22	800,000.0000	104.468876	881,104.00	835,751.01	835,751.01
2007 UPLIN 3.25 10/13/21	200,000.0000	97.199800	200,964.00	194,399.60	194,399.60

2007 ADSEX 3.5 07/29/20	200,000.0000	98.933000	204,040.00	197,866.00	197,866.00
2007 AXIATA 3.466 11/19/20	1,100,000.0000	99.736000	1,130,670.00	1,097,096.00	1,097,096.00
2007 BDOPM 2.625 10/24/21	450,000.0000	96.490091	449,130.00	434,205.41	434,205.41
2007 BHARTI 4.375 06/10/25	700,000.0000	95.533254	700,994.00	668,732.78	668,732.78
2007 EXIMBK 4 01/14/23	400,000.0000	99.484800	419,598.00	397,939.20	397,939.20
2007 IOCLIN 5.625 08/02/21	200,000.0000	105.057900	220,858.00	210,115.80	210,115.80
2007 IOCLIN 5.75 08/01/23	600,000.0000	106.579800	680,236.00	639,478.80	639,478.80
2007 MAYMK 3.905 10/29/26	200,000.0000	99.181900	206,562.00	198,363.80	198,363.80
2007 MALAYS 3.179 04/27/26	500,000.0000	96.727000	504,850.00	483,635.00	483,635.00
2007 MALAYS 3.043 04/22/25	400,000.0000	96.921000	401,856.00	387,684.00	387,684.00
2007 PETMK 3.50 03/18/25	500,000.0000	97.173700	505,593.00	485,868.50	485,868.50
2007 PETRONAS 2.707 03/20	400,000.0000	98.871400	405,032.00	395,485.60	395,485.60
2007 STSP 4.5 09/08/21	400,000.0000	103.495920	429,342.00	413,983.68	413,983.68
2007 UBPPM 3.369% 11/29/22	400,000.0000	96.041000	395,500.00	384,164.00	384,164.00
2007 UOBSP 3.75 09/19/24	700,000.0000	100.051500	716,250.00	700,360.50	700,360.50
2007 UOBSP 3.5 09/16/26	200,000.0000	98.141300	203,970.00	196,282.60	196,282.60
2007 CASH MARGIN DE	165,000.0000	1.000000	165,000.00	165,000.00	165,000.00
2007 CASH MARGIN DE	25,000.0000	1.000000	25,000.00	25,000.00	25,000.00
2007 CASH MARGIN DE	70,000.0000	1.000000	70,000.00	70,000.00	70,000.00
2007 CASH MARGIN DE	160,000.0000	1.000000	160,000.00	160,000.00	160,000.00
2007 CASH MARGIN DE	5,000.0000	1.000000	5,000.00	5,000.00	5,000.00
2007 CASH MARGIN DE	43,000.0000	1.000000	43,000.00	43,000.00	43,000.00
2007 CASH MARGIN DE	47,000.0000	1.000000	47,000.00	47,000.00	47,000.00
2007 CASH MARGIN DE	53,000.0000	1.000000	53,000.00	53,000.00	53,000.00
2007 CASH MARGIN DE	15,000.0000	1.000000	15,000.00	15,000.00	15,000.00
2007 CASH MARGIN DE	21,600.0000	1.000000	21,600.00	21,600.00	21,600.00
2007 CASH MARGIN DE	32,400.0000	1.000000	32,400.00	32,400.00	32,400.00
2007 CASH MARGIN DE	10,800.0000	1.000000	10,800.00	10,800.00	10,800.00
2007 CASH MARGIN DE	55,200.0000	1.000000	55,200.00	55,200.00	55,200.00
2007 CASH MARGIN DE	10,000.0000	1.000000	10,000.00	10,000.00	10,000.00
2007 CASH MARGIN DE	23,000.0000	1.000000	23,000.00	23,000.00	23,000.00
2007 CASH MARGIN DE	75,000.0000	1.000000	75,000.00	75,000.00	75,000.00
2007 CASH MARGIN DE	60,000.0000	1.000000	60,000.00	60,000.00	60,000.00
2007 CASH MARGIN DE	15,000.0000	1.000000	15,000.00	15,000.00	15,000.00
2007 CASH MARGIN DE	30,000.0000	1.000000	30,000.00	30,000.00	30,000.00
2007 CASH MARGIN DE	55,000.0000	1.000000	55,000.00	55,000.00	55,000.00