

Wilshire Income Opportunities
 Portfolio Holdings - 03/31/2017

| Port ID | Sec Name | Quantity | Current Price | Cost | Market Value (Local) | Market Value (Base) |
|---------|---------------------------|----------------|---------------|--------------|----------------------|---------------------|
| 2007 | CURRENCY CONTRACT - GBP | 314,000.0000 | 0.797969 | 391,828.67 | 393,499.10 | 393,499.10 |
| 2007 | CURRENCY CONTRACT - GBP | (391,828.6700) | 1.000000 | (391,828.67) | (391,828.67) | (391,828.67) |
| 2007 | CURRENCY CONTRACT - USD | 307,345.2600 | 1.000000 | 307,345.26 | 307,345.26 | 307,345.26 |
| 2007 | CURRENCY CONTRACT - USD | (415,000.0000) | 1.329716 | (307,345.26) | (312,096.71) | (312,096.71) |
| 2007 | CURRENCY CONTRACT - USD | 382,922.0600 | 1.000000 | 382,922.06 | 382,922.06 | 382,922.06 |
| 2007 | CURRENCY CONTRACT - USD | (314,000.0000) | 0.797969 | (382,922.06) | (393,499.10) | (393,499.10) |
| 2007 | ABPCI FR 12/22/28 | 1,000,000.0000 | 99.473562 | 997,500.00 | 994,735.62 | 994,735.62 |
| 2007 | ALM LOAN 3.6341% 7/15/28 | 250,000.0000 | 101.058100 | 250,000.00 | 252,645.25 | 252,645.25 |
| 2007 | AMC 5.875 11/15/2026 | 20,000.0000 | 101.125000 | 20,062.50 | 20,225.00 | 20,225.00 |
| 2007 | AMC 6.125% 05/15/27 | 20,000.0000 | 100.875000 | 20,000.00 | 20,175.00 | 20,175.00 |
| 2007 | AMMC FR 01/26/26 | 1,500,000.0000 | 100.149200 | 1,451,250.00 | 1,502,238.00 | 1,502,238.00 |
| 2007 | T 3.80% 03/01/24 | 130,000.0000 | 101.537000 | 130,840.95 | 131,998.10 | 131,998.10 |
| 2007 | A10 2.42% 03/15/35 | 163,000.0000 | 99.637227 | 162,983.42 | 162,408.68 | 162,408.68 |
| 2007 | ABBVIE INC 4.70 5/14/45 | 135,000.0000 | 99.735000 | 140,528.45 | 134,642.25 | 134,642.25 |
| 2007 | ACHC 5 5/8 02/15/23 | 40,000.0000 | 103.562000 | 40,262.50 | 41,424.80 | 41,424.80 |
| 2007 | WPZ 4.875 03/15/24 | 40,000.0000 | 102.865400 | 38,400.00 | 41,146.16 | 41,146.16 |
| 2007 | ACTAVIS 2.35% 03/12/18 | 135,000.0000 | 100.436000 | 136,433.50 | 135,588.60 | 135,588.60 |
| 2007 | ACM 5.125 03/15/27 | 30,000.0000 | 100.250000 | 30,150.00 | 30,075.00 | 30,075.00 |
| 2007 | AEROAR 6.875 02/01/27 | 150,000.0000 | 103.250000 | 149,832.00 | 154,875.00 | 154,875.00 |
| 2007 | AES 7.95 05/11/26 | 500,000.0000 | 107.225500 | 489,920.00 | 536,127.50 | 536,127.50 |
| 2007 | AHMA FR 12/25/46 | 893,345.9400 | 76.274820 | 600,928.52 | 681,398.01 | 681,398.01 |
| 2007 | AL 3.75 02/01/22 | 165,000.0000 | 102.996503 | 167,681.25 | 169,944.23 | 169,944.23 |
| 2007 | AIMEGR 6.375 05/15/23 | 60,000.0000 | 96.750000 | 58,337.50 | 58,050.00 | 58,050.00 |
| 2007 | ALBLLC 5.75 03/15/25 | 40,000.0000 | 97.000000 | 40,687.50 | 38,800.00 | 38,800.00 |
| 2007 | ALBT FR 07/25/2037 | 1,173,091.9300 | 72.765930 | 811,632.97 | 853,611.25 | 853,611.25 |
| 2007 | ALSN 5 10/01/24 | 25,000.0000 | 101.000000 | 25,000.00 | 25,250.00 | 25,250.00 |
| 2007 | ALLY 4.125 3/30/20 | 125,000.0000 | 102.000000 | 127,500.00 | 127,500.00 | 127,500.00 |
| 2007 | CWALT 2007-16CB 5A4 | 917,930.7200 | 86.823000 | 807,691.41 | 796,974.99 | 796,974.99 |
| 2007 | AXL 6.625 10/15/22 | 55,000.0000 | 103.000000 | 58,093.75 | 56,650.00 | 56,650.00 |
| 2007 | AXP 2.25 05/05/21 | 140,000.0000 | 99.105200 | 140,123.90 | 138,747.28 | 138,747.28 |
| 2007 | AXP 2.70 03/03/22 | 120,000.0000 | 99.880000 | 119,149.65 | 119,856.00 | 119,856.00 |
| 2007 | AHMA FR 10/25/2046 | 1,258,382.3100 | 65.871360 | 851,177.66 | 828,913.54 | 828,913.54 |
| 2007 | AHM 2007-1 05/25/47 | 8,322,743.4500 | 17.755620 | 1,480,942.13 | 1,477,754.70 | 1,477,754.70 |
| 2007 | AMER MUNI PWR 8.084 02/50 | 650,000.0000 | 154.174000 | 998,020.50 | 1,002,131.00 | 1,002,131.00 |
| 2007 | ACRE 6.811 01/14/21 | 50,000.0000 | 111.640240 | 55,765.63 | 55,820.12 | 55,820.12 |
| 2007 | ADI 2.50 12/05/21 | 135,000.0000 | 99.041600 | 134,494.20 | 133,706.16 | 133,706.16 |
| 2007 | ANCHF 3.50 02/15/2035 | 2,000,000.0000 | 99.635444 | 2,000,000.00 | 1,992,708.88 | 1,992,708.88 |
| 2007 | ANCHF 3.85 10/28/33 | 1,000,000.0000 | 101.458601 | 1,000,000.00 | 1,014,586.01 | 1,014,586.01 |
| 2007 | ANHEUSER BUSC 4.9 2/1/46 | 65,000.0000 | 108.072400 | 73,207.55 | 70,247.06 | 70,247.06 |
| 2007 | ANNSA FR 07/20/28 | 500,000.0000 | 100.318200 | 498,400.00 | 501,591.00 | 501,591.00 |
| 2007 | APA 4.75 04/15/43 | 65,000.0000 | 99.823000 | 65,053.95 | 64,884.95 | 64,884.95 |
| 2007 | APID FR 07/20/27 | 500,000.0000 | 100.704400 | 485,750.00 | 503,522.00 | 503,522.00 |
| 2007 | AASET 5.125% 12/15/29 | 1,140,314.9400 | 99.875000 | 1,140,314.94 | 1,138,889.55 | 1,138,889.55 |
| 2007 | AASET 7.375% 12/15/29 | 570,157.5700 | 99.874999 | 570,157.57 | 569,444.87 | 569,444.87 |
| 2007 | AASET 4.212% 11/15/41 | 1,648,490.0000 | 100.085600 | 1,648,444.08 | 1,649,901.11 | 1,649,901.11 |
| 2007 | AASET 4.875% 03/17/36 | 900,000.0000 | 100.500000 | 887,170.32 | 904,500.00 | 904,500.00 |
| 2007 | AMAT 4.35 04/01/47 | 70,000.0000 | 101.237600 | 70,137.90 | 70,866.32 | 70,866.32 |
| 2007 | ARMK 5.00 04/01/25 | 30,000.0000 | 103.000000 | 30,000.00 | 30,900.00 | 30,900.00 |
| 2007 | ARCLO FR 09/15/26 | 302,000.0000 | 101.374901 | 302,000.00 | 306,152.20 | 306,152.20 |
| 2007 | ARCADIA 3.25% 06/15/23 | 470,553.2500 | 100.093749 | 470,553.25 | 470,994.39 | 470,994.39 |
| 2007 | ARGENT 6.875 01/26/27 | 1,250,000.0000 | 101.400000 | 1,240,459.00 | 1,267,500.00 | 1,267,500.00 |
| 2007 | PETM 7.125 03/15/23 | 50,000.0000 | 95.000000 | 51,677.95 | 47,500.00 | 47,500.00 |
| 2007 | ABG 6.0 12/15/24 | 30,000.0000 | 103.250000 | 30,847.05 | 30,975.00 | 30,975.00 |
| 2007 | ASH 4.75 08/15/22 | 30,000.0000 | 103.500000 | 30,375.00 | 31,050.00 | 31,050.00 |
| 2007 | AZN 2.375 11/16/20 | 70,000.0000 | 100.141800 | 71,023.45 | 70,099.26 | 70,099.26 |
| 2007 | ALTMAR 5.433 12/50 144A | 713,329.0700 | 97.587000 | 685,773.89 | 696,116.44 | 696,116.44 |
| 2007 | ATRM CDO 9A 05/28/30 | 500,000.0000 | 99.235900 | 496,179.50 | 496,179.50 | 496,179.50 |

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| 2007 ANZ 4.875 01/12/21 | 125,000.0000 | 108.378600 | 140,100.00 | 135,473.25 | 135,473.25 |
| 2007 AVERY FR 01/18/25 | 500,000.0000 | 100.005300 | 496,250.00 | 500,026.50 | 500,026.50 |
| 2007 BBCMS 2014-BX0 08/15/16 | 236,000.0000 | 99.549919 | 234,820.00 | 234,937.81 | 234,937.81 |
| 2007 BGS 5.25 04/01/25 | 40,000.0000 | 100.875000 | 40,187.50 | 40,350.00 | 40,350.00 |
| 2007 BCAPB FR 03/25/37 | 4,730,617.6500 | 69.440410 | 3,737,187.93 | 3,284,960.29 | 3,284,960.29 |
| 2007 BHP 6.75 10/19/75 | 450,000.0000 | 113.100000 | 452,162.50 | 508,950.00 | 508,950.00 |
| 2007 BP CAPITAL 3.723 11/28/28 | 130,000.0000 | 101.195800 | 130,820.00 | 131,554.54 | 131,554.54 |
| 2007 BABS FR 05/15/23 | 1,000,000.0000 | 56.092700 | 818,750.00 | 560,927.00 | 560,927.00 |
| 2007 BANBOG 6.25 05/12/26 | 200,000.0000 | 104.375000 | 200,500.00 | 208,750.00 | 208,750.00 |
| 2007 BALL 5.7604% 05/15/46 | 218,000.0000 | 99.927229 | 225,085.00 | 217,841.36 | 217,841.36 |
| 2007 GNBSUD 6.50 04/03/27 | 300,000.0000 | 100.000000 | 300,000.00 | 300,000.00 | 300,000.00 |
| 2007 BANCO CR 5.875% 04/25/21 | 800,000.0000 | 101.750000 | 800,425.00 | 814,000.00 | 814,000.00 |
| 2007 BAC 6.1 12/29/49 | 700,000.0000 | 105.950000 | 742,420.00 | 741,650.00 | 741,650.00 |
| 2007 BAC 6.3 12/29/49 | 1,300,000.0000 | 108.750000 | 1,378,062.50 | 1,413,750.00 | 1,413,750.00 |
| 2007 BANK OF AMER 2.0 01/18 | 100,000.0000 | 100.255600 | 100,457.00 | 100,255.60 | 100,255.60 |
| 2007 BAC 2.503 03/15/23 | 105,000.0000 | 97.479505 | 105,042.00 | 102,353.48 | 102,353.48 |
| 2007 BNK AMER 2.0127% 6/15/49 | 1,116,582.3500 | 11.496000 | 128,479.63 | 128,362.31 | 128,362.31 |
| 2007 BMO 1.9 8/27/21 | 135,000.0000 | 97.406200 | 134,834.85 | 131,498.37 | 131,498.37 |
| 2007 COSICE 6.95% 11/10/21 | 300,000.0000 | 105.242000 | 307,237.50 | 315,726.00 | 315,726.00 |
| 2007 BYVW 2017 RN1 03/01/32 | 944,284.1800 | 99.853780 | 944,284.18 | 942,903.45 | 942,903.45 |
| 2007 BBCMS 2017-C1 FR 02/15/27 | 1,986,000.0000 | 11.082380 | 226,728.26 | 220,096.07 | 220,096.07 |
| 2007 BOMFT 2016-RN3 09/29/31 | 1,649,749.6800 | 99.851020 | 1,650,265.22 | 1,647,291.88 | 1,647,291.88 |
| 2007 BSARM 4.895% 1/25/35 | 808,063.9600 | 89.386390 | 719,176.92 | 722,299.20 | 722,299.20 |
| 2007 BSCMS 5.694% 06/11/50 | 170,463.3100 | 100.710751 | 176,882.32 | 171,674.88 | 171,674.88 |
| 2007 BSCMS 5.7197% 06/11/40 | 278,505.2200 | 100.210861 | 287,807.04 | 279,092.48 | 279,092.48 |
| 2007 BSCMS 5.7 6/11/50 | 256,053.4300 | 101.196391 | 265,615.44 | 259,116.83 | 259,116.83 |
| 2007 BERY 5.5 05/15/22 | 40,000.0000 | 103.875000 | 41,337.50 | 41,550.00 | 41,550.00 |
| 2007 BEVSCD ZERO 08/01/37 | 645,000.0000 | 43.263000 | 278,852.85 | 279,046.35 | 279,046.35 |
| 2007 BLUEM FR 07/20/26 | 250,000.0000 | 100.006700 | 249,875.00 | 250,016.75 | 250,016.75 |
| 2007 BLULNE 9.25 03/15/24 | 15,000.0000 | 102.375000 | 15,162.50 | 15,356.25 | 15,356.25 |
| 2007 BLUEM FR 08/20/28 | 500,000.0000 | 100.922000 | 490,560.00 | 504,610.00 | 504,610.00 |
| 2007 BA 6.875 3/15/39 | 90,000.0000 | 141.184800 | 137,980.80 | 127,066.32 | 127,066.32 |
| 2007 BXP 4.125 05/15/21 | 125,000.0000 | 105.153200 | 134,899.25 | 131,441.50 | 131,441.50 |
| 2007 FED REP BRAZIL 5.625 1/41 | 1,100,000.0000 | 97.250000 | 1,041,135.00 | 1,069,750.00 | 1,069,750.00 |
| 2007 BRITEL 5.95 01/15/18 | 285,000.0000 | 103.288200 | 306,224.10 | 294,371.37 | 294,371.37 |
| 2007 AVGO 3.675 01/15/24 | 60,000.0000 | 100.737000 | 59,937.60 | 60,442.20 | 60,442.20 |
| 2007 BPL 4.35 10/15/24 | 242,000.0000 | 101.609302 | 253,974.16 | 245,894.51 | 245,894.51 |
| 2007 BLDR 5.625 09/01/24 | 22,000.0000 | 101.500000 | 22,225.00 | 22,330.00 | 22,330.00 |
| 2007 BUMBLE BEE HLDS 9.0 12/17 | 769,000.0000 | 97.500000 | 811,295.00 | 749,775.00 | 749,775.00 |
| 2007 BNSF 4.55 09/01/44 | 150,000.0000 | 105.458900 | 166,807.50 | 158,188.35 | 158,188.35 |
| 2007 BWY 5.5 04/15/24 | 35,000.0000 | 100.813000 | 35,000.00 | 35,284.55 | 35,284.55 |
| 2007 CAUTO 2017-1A 04/01/47 | 1,900,000.0000 | 99.971010 | 1,899,449.19 | 1,899,449.19 | 1,899,449.19 |
| 2007 CCO HLDINGS 5.25% 9/30/22 | 10,000.0000 | 103.750000 | 10,282.40 | 10,375.00 | 10,375.00 |
| 2007 CHTR 5.125 05/01/23 | 15,000.0000 | 103.000000 | 15,209.95 | 15,450.00 | 15,450.00 |
| 2007 CHTR 5.125 05/01/27 | 5,000.0000 | 100.500000 | 4,950.00 | 5,025.00 | 5,025.00 |
| 2007 CD 2016-CD1 XA8 | 1,994,132.5600 | 9.700970 | 193,125.22 | 193,450.20 | 193,450.20 |
| 2007 CFCRE 1.777% 05/10/58 | 1,291,428.3400 | 11.277000 | 148,038.98 | 145,634.37 | 145,634.37 |
| 2007 CFCRE 4.8782% 05/10/58 | 120,000.0000 | 99.657033 | 117,492.14 | 119,588.44 | 119,588.44 |
| 2007 CHS 8.0% 11/15/2019 | 20,000.0000 | 98.500000 | 19,687.50 | 19,700.00 | 19,700.00 |
| 2007 CYH 6.25 03/31/23 | 5,000.0000 | 101.750000 | 5,000.00 | 5,087.50 | 5,087.50 |
| 2007 CWHL FR 09/25/37 | 2,569,353.8200 | 89.173330 | 2,303,718.31 | 2,291,178.36 | 2,291,178.36 |
| 2007 CIFC FR 12/05/24 | 1,500,000.0000 | 100.057900 | 1,500,000.00 | 1,500,868.50 | 1,500,868.50 |
| 2007 CIM FR 7/26/55 | 1,000,000.0000 | 86.691900 | 840,000.00 | 866,919.00 | 866,919.00 |
| 2007 CIM FR 02/27/2056 | 1,000,000.0000 | 86.729600 | 825,000.00 | 867,296.00 | 867,296.00 |
| 2007 CIM 12.17398% 2/27/56 | 1,000,000.0000 | 86.742090 | 825,000.00 | 867,420.90 | 867,420.90 |
| 2007 CKHH 3.50 04/05/27 | 700,000.0000 | 99.707319 | 696,374.00 | 697,951.23 | 697,951.23 |
| 2007 CMALT 6.0% 05/25/2037 | 3,758,980.7700 | 92.075840 | 3,230,184.51 | 3,461,113.12 | 3,461,113.12 |
| 2007 COMM 2013-CCRE12 M | 3,948,893.4500 | 5.917320 | 236,529.38 | 233,668.66 | 233,668.66 |
| 2007 CSMC 5.5% 07/25/2056 | 876,271.6100 | 97.712140 | 864,441.94 | 856,223.74 | 856,223.74 |
| 2007 COMM 4.442% 10/15/45 | 69,000.0000 | 97.703536 | 67,466.37 | 67,415.44 | 67,415.44 |
| 2007 CVC 5.25 06/01/24 | 20,000.0000 | 99.625000 | 17,944.90 | 19,925.00 | 19,925.00 |

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| 2007 CNOOC 3.50 5/5/25 | 1,000,000.0000 | 98.965900 | 986,284.00 | 989,659.00 | 989,659.00 |
| 2007 CSAIL COM 1.8184% 1/15/49 | 990,964.1100 | 11.391860 | 108,808.26 | 112,889.24 | 112,889.24 |
| 2007 CSX CORP 3.80 11/01/46 | 140,000.0000 | 91.225100 | 139,060.30 | 127,715.14 | 127,715.14 |
| 2007 CSMC 3.5% 10/25/2044 | 674,997.0000 | 99.365299 | 691,239.12 | 670,712.79 | 670,712.79 |
| 2007 CWL FR 09/25/36 | 2,053,045.5000 | 93.225690 | 1,895,217.63 | 1,913,965.83 | 1,913,965.83 |
| 2007 CWALT FR 05/25/47 | 1,091,172.0800 | 84.814600 | 930,906.19 | 925,473.23 | 925,473.23 |
| 2007 CPN 5.75% 1/15/25 | 20,000.0000 | 99.375000 | 19,850.00 | 19,875.00 | 19,875.00 |
| 2007 CAMELOT FIN 7.87 10/15/24 | 30,000.0000 | 105.250000 | 31,125.00 | 31,575.00 | 31,575.00 |
| 2007 CANYC FR 04/30/25 | 250,000.0000 | 97.841500 | 221,875.00 | 244,603.75 | 244,603.75 |
| 2007 CAPMARK 6.059% 10/10/52 | 480,598.6400 | 100.359000 | 472,077.59 | 482,323.99 | 482,323.99 |
| 2007 CPMRK 5.746% 02/10/52 | 1,915,446.1300 | 97.744000 | 1,895,710.92 | 1,872,233.67 | 1,872,233.67 |
| 2007 CAH 1.95 06/15/18 | 135,000.0000 | 100.306104 | 135,671.70 | 135,413.24 | 135,413.24 |
| 2007 BUENOS 7.875 06/15/27 | 600,000.0000 | 101.270000 | 594,546.00 | 607,620.00 | 607,620.00 |
| 2007 DBSSP 3.6% 12/29/49 | 1,000,000.0000 | 98.270700 | 997,200.00 | 982,707.00 | 982,707.00 |
| 2007 CLAST 5.25% 02/15/29 | 402,693.1000 | 99.750001 | 405,461.60 | 401,686.37 | 401,686.37 |
| 2007 CLAST 7.5% 02/15/29 | 341,373.9900 | 100.000000 | 341,800.71 | 341,373.99 | 341,373.99 |
| 2007 CSTLK AR 4.703% 12/15/40 | 1,278,848.8500 | 102.051150 | 1,278,819.68 | 1,305,079.96 | 1,305,079.96 |
| 2007 CELGENE 3.875% 8/15/2025 | 65,000.0000 | 102.210400 | 68,734.90 | 66,436.76 | 66,436.76 |
| 2007 CENTENE 5.625 02/15/21 | 15,000.0000 | 104.660000 | 15,712.50 | 15,699.00 | 15,699.00 |
| 2007 CNC 4.75% 01/15/2025 | 40,000.0000 | 100.563000 | 40,138.75 | 40,225.20 | 40,225.20 |
| 2007 CECLO FR 08/01/24 | 500,000.0000 | 100.038500 | 500,000.00 | 500,192.50 | 500,192.50 |
| 2007 CECLO FR 08/01/24 | 1,000,000.0000 | 100.044900 | 1,000,000.00 | 1,000,449.00 | 1,000,449.00 |
| 2007 CNGO 9.5 06/15/24 | 35,000.0000 | 89.500000 | 34,400.00 | 31,325.00 | 31,325.00 |
| 2007 CEQUEL 6.375 09/15/20 | 60,000.0000 | 103.000000 | 61,394.40 | 61,800.00 | 61,800.00 |
| 2007 CERB FR 11/06/25 | 2,000,000.0000 | 100.154300 | 1,984,000.00 | 2,003,086.00 | 2,003,086.00 |
| 2007 CERB FR 01/15/28 | 1,000,000.0000 | 99.676165 | 1,000,000.00 | 996,761.65 | 996,761.65 |
| 2007 CHTR 4.908% 07/23/25 | 125,000.0000 | 105.666800 | 131,521.25 | 132,083.50 | 132,083.50 |
| 2007 CHSTRFLD 4.5% 12/15/34 | 792,000.0000 | 99.539000 | 792,000.00 | 788,348.88 | 788,348.88 |
| 2007 CHEVRON 1.561 5/16/19 | 95,000.0000 | 99.670800 | 95,138.20 | 94,687.26 | 94,687.26 |
| 2007 CVX 2.498 03/03/22 | 40,000.0000 | 100.198800 | 40,000.00 | 40,079.52 | 40,079.52 |
| 2007 CHILE 3.125 01/21/26 | 600,000.0000 | 101.550000 | 602,900.00 | 609,300.00 | 609,300.00 |
| 2007 CINCI BELL 7.00% 07/15/24 | 40,000.0000 | 104.875000 | 42,000.00 | 41,950.00 | 41,950.00 |
| 2007 CTAS 3.70 04/01/27 | 45,000.0000 | 102.182000 | 44,827.20 | 45,981.90 | 45,981.90 |
| 2007 CISCO SYS 1.85% 09/20/21 | 135,000.0000 | 98.069800 | 134,981.10 | 132,394.23 | 132,394.23 |
| 2007 CITIGRP 1.8111% 4/10/49 | 3,829,633.3400 | 11.896270 | 435,319.88 | 455,583.52 | 455,583.52 |
| 2007 CITIGRP 1.9525% 5/10/49 | 1,175,117.1700 | 12.751690 | 144,478.64 | 149,847.30 | 149,847.30 |
| 2007 CGCMT 2016-C2 8/10/26 | 1,893,415.2700 | 12.654960 | 235,259.44 | 239,610.95 | 239,610.95 |
| 2007 C 5.95% 07/30/25 | 140,000.0000 | 104.375000 | 144,900.00 | 146,125.00 | 146,125.00 |
| 2007 C 5.9 12/29/49 | 500,000.0000 | 104.250000 | 497,900.00 | 521,250.00 | 521,250.00 |
| 2007 C 5.95 12/29/49 | 250,000.0000 | 104.126000 | 261,250.00 | 260,315.00 | 260,315.00 |
| 2007 C 2.7 03/30/21 | 195,000.0000 | 100.119200 | 196,631.70 | 195,232.44 | 195,232.44 |
| 2007 C 6.25 12/29/49 | 1,195,000.0000 | 107.875000 | 1,227,806.25 | 1,289,106.25 | 1,289,106.25 |
| 2007 CMALT 6.0% 04/25/2036 | 3,374,536.6900 | 91.378840 | 3,111,768.55 | 3,083,612.48 | 3,083,612.48 |
| 2007 CGCMT 5.7119% 12/10/49 | 82,574.7000 | 100.116319 | 85,606.74 | 82,670.75 | 82,670.75 |
| 2007 CGCMT 5.7119% 12/10/49 | 219,000.0000 | 101.205941 | 221,053.13 | 221,641.01 | 221,641.01 |
| 2007 CGCMT FR 12/10/49 | 334,000.0000 | 101.997521 | 348,199.61 | 340,671.72 | 340,671.72 |
| 2007 CGCMT 6.1397% 12/10/49 | 120,000.0000 | 101.999342 | 124,912.50 | 122,399.21 | 122,399.21 |
| 2007 CLF 5.75 03/01/25 | 5,000.0000 | 97.000000 | 5,000.00 | 4,850.00 | 4,850.00 |
| 2007 CWCI 5.7646% 05/15/46 | 120,000.0000 | 101.552583 | 124,228.13 | 121,863.10 | 121,863.10 |
| 2007 KO 1.55 09/01/21 | 65,000.0000 | 97.534908 | 64,928.50 | 63,397.69 | 63,397.69 |
| 2007 COLUMBIA 4.500 01/28/26 | 300,000.0000 | 105.500000 | 304,500.00 | 316,500.00 | 316,500.00 |
| 2007 CMCSA 4.4 08/15/35 | 130,000.0000 | 103.652000 | 145,830.80 | 134,747.60 | 134,747.60 |
| 2007 CMLT 6.0936% 12/10/49 | 220,134.5900 | 100.992252 | 228,203.24 | 222,318.88 | 222,318.88 |
| 2007 CBAAU 2.75 03/10/22 | 165,000.0000 | 100.200000 | 164,670.75 | 165,330.00 | 165,330.00 |
| 2007 COMM 5.0 06/15/21 | 40,000.0000 | 102.750000 | 40,796.00 | 41,100.00 | 41,100.00 |
| 2007 CHT 2016-CSMO 11/15/21 | 1,000,000.0000 | 101.167000 | 1,000,000.00 | 1,011,670.00 | 1,011,670.00 |
| 2007 CSMC 5.6031% 01/15/49 | 17,517.6900 | 100.263505 | 17,971.37 | 17,563.85 | 17,563.85 |
| 2007 CSFB 5.695% 09/01/2040 | 62,534.7800 | 100.436797 | 64,718.60 | 62,807.93 | 62,807.93 |
| 2007 CREAL 7.25 07/20/23 | 300,000.0000 | 101.250000 | 297,978.00 | 303,750.00 | 303,750.00 |
| 2007 CONE 5.00 03/15/24 | 15,000.0000 | 102.750000 | 15,000.00 | 15,412.50 | 15,412.50 |
| 2007 ENMC 8.125 06/15/21 | 10,000.0000 | 87.250000 | 8,740.00 | 8,725.00 | 8,725.00 |

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| 2007 DAN 5.75 04/15/25 | 25,000.0000 | 100.875000 | 25,000.00 | 25,218.75 | 25,218.75 |
| 2007 BNFP 2.947 11/02/26 | 1,100,000.0000 | 95.595800 | 1,044,155.70 | 1,051,553.80 | 1,051,553.80 |
| 2007 DE 2.65 01/06/22 | 60,000.0000 | 100.361300 | 59,983.20 | 60,216.78 | 60,216.78 |
| 2007 DEVTAM 5.412 12/30/25 | 200,000.0000 | 106.000000 | 202,750.00 | 212,000.00 | 212,000.00 |
| 2007 DLPH 4.25 01/15/26 | 130,000.0000 | 104.392100 | 137,919.40 | 135,709.73 | 135,709.73 |
| 2007 DAL 3.625 03/15/22 | 55,000.0000 | 102.080564 | 54,992.30 | 56,144.31 | 56,144.31 |
| 2007 DBALT 2006-AF1 AF 04/36 | 1,076,040.0300 | 89.965410 | 926,715.12 | 968,063.82 | 968,063.82 |
| 2007 DHAL 3.81% 07/14/28 | 674,906.0700 | 100.049300 | 674,739.21 | 675,238.80 | 675,238.80 |
| 2007 DELL 7.125 06/15/24 | 40,000.0000 | 110.547900 | 40,000.00 | 44,219.16 | 44,219.16 |
| 2007 DOMREP 6.85 01/27/45 | 295,000.0000 | 103.250000 | 293,795.00 | 304,587.50 | 304,587.50 |
| 2007 DOMREP 5.95 01/25/27 | 1,500,000.0000 | 102.125000 | 1,502,575.00 | 1,531,875.00 | 1,531,875.00 |
| 2007 DRUG ROY 3.979% 4/15/27 | 849,837.5900 | 100.010360 | 849,827.48 | 849,925.63 | 849,925.63 |
| 2007 DRSLF 0% 04/15/27 | 1,000,000.0000 | 92.700000 | 974,283.00 | 927,000.00 | 927,000.00 |
| 2007 DUANE FR 11/14/21 | 1,500,000.0000 | 100.004900 | 1,428,750.00 | 1,500,073.50 | 1,500,073.50 |
| 2007 DUKE ENERGY 3.75 9/1/46 | 50,000.0000 | 89.776700 | 49,972.00 | 44,888.35 | 44,888.35 |
| 2007 DUK 4.15 12/01/44 | 95,000.0000 | 101.547305 | 104,977.85 | 96,469.94 | 96,469.94 |
| 2007 DLNG 6.25 10/30/19 | 500,000.0000 | 98.750000 | 460,000.00 | 493,750.00 | 493,750.00 |
| 2007 ECAF 4.947% 06/15/40 | 974,062.3700 | 96.897900 | 974,062.37 | 943,845.98 | 943,845.98 |
| 2007 STAY 5.25 05/01/25 | 45,000.0000 | 100.812000 | 44,100.00 | 45,365.40 | 45,365.40 |
| 2007 EARN 4.46 01/26/37 | 1,000,000.0000 | 97.226020 | 999,808.00 | 972,260.20 | 972,260.20 |
| 2007 ECELUP 8.672 06/16/21 | 200,000.0000 | 84.500000 | 198,016.00 | 169,000.00 | 169,000.00 |
| 2007 EMBARQ CORP 7.995% 6/1/36 | 30,000.0000 | 99.500000 | 30,112.50 | 29,850.00 | 29,850.00 |
| 2007 ENABLE MID 4.40 03/15/27 | 135,000.0000 | 99.253504 | 133,858.45 | 133,992.23 | 133,992.23 |
| 2007 ETP 4.75 01/15/26 | 125,000.0000 | 103.011104 | 122,330.00 | 128,763.88 | 128,763.88 |
| 2007 ETP 4.20 04/15/27 | 15,000.0000 | 98.798600 | 14,967.90 | 14,819.79 | 14,819.79 |
| 2007 ETE 5.5 06/01/27 | 30,000.0000 | 104.500000 | 27,000.00 | 31,350.00 | 31,350.00 |
| 2007 DAEL 9.0 09/30/23 | 60,000.0000 | 105.000000 | 60,280.50 | 63,000.00 | 63,000.00 |
| 2007 CGCMT 2016-P4 7/10/49 | 1,233,517.9800 | 12.971260 | 164,598.53 | 160,002.82 | 160,002.82 |
| 2007 EQIX 5.875 01/15/26 | 40,000.0000 | 106.375000 | 41,866.15 | 42,550.00 | 42,550.00 |
| 2007 EVEREST 9.375% 05/01/20 | 5,000.0000 | 94.270000 | 4,550.00 | 4,713.50 | 4,713.50 |
| 2007 EXC 3.4 04/15/26 | 65,000.0000 | 98.352600 | 67,172.30 | 63,929.19 | 63,929.19 |
| 2007 ESRX 4.5 02/25/26 | 75,000.0000 | 102.575600 | 82,062.00 | 76,931.70 | 76,931.70 |
| 2007 ESRX 3.4 03/01/27 | 25,000.0000 | 94.178000 | 24,989.75 | 23,544.50 | 23,544.50 |
| 2007 EXTOIL 7.875 07/15/21 | 20,000.0000 | 105.500000 | 20,000.00 | 21,100.00 | 21,100.00 |
| 2007 FDF FR 05/12/31 | 1,000,000.0000 | 100.480209 | 999,000.00 | 1,004,802.09 | 1,004,802.09 |
| 2007 FTSINT 6.25 05/01/22 | 10,000.0000 | 87.500000 | 8,715.00 | 8,750.00 | 8,750.00 |
| 2007 FLCON FR 02/15/42 | 750,000.0000 | 100.811100 | 749,997.98 | 756,083.25 | 756,083.25 |
| 2007 FRED MAC 3.0 03/01/46 | 439,593.9900 | 99.147500 | 448,188.40 | 435,846.45 | 435,846.45 |
| 2007 FRED MAC 3.0 04/01/46 | 452,776.6100 | 99.187500 | 461,628.81 | 449,097.80 | 449,097.80 |
| 2007 FRED MAC 3.0 05/01/46 | 929,847.8100 | 99.147494 | 946,592.33 | 921,920.80 | 921,920.80 |
| 2007 FRED MAC 0.0 09/15/29 | 3,000,000.0000 | 66.870000 | 2,170,982.50 | 2,006,100.00 | 2,006,100.00 |
| 2007 FRED MAC 0.0 12/14/29 | 1,450,000.0000 | 66.252000 | 949,895.50 | 960,654.00 | 960,654.00 |
| 2007 FRED MAC 6.75 03/15/31 | 249,000.0000 | 143.106900 | 375,489.51 | 356,336.18 | 356,336.18 |
| 2007 FRED MAC 0.0 03/15/31 | 1,250,000.0000 | 62.538600 | 752,371.00 | 781,732.50 | 781,732.50 |
| 2007 FNMA 0.0 05/15/29 | 3,700,000.0000 | 65.960500 | 2,510,138.50 | 2,440,538.50 | 2,440,538.50 |
| 2007 FNMA | 775,000.0000 | 65.677600 | 509,218.75 | 509,001.40 | 509,001.40 |
| 2007 FNMA PO 0.00 05/15/2030 | 2,900,000.0000 | 64.800800 | 2,026,462.00 | 1,879,223.20 | 1,879,223.20 |
| 2007 FNR 2011-124 NS | 2,355,737.4200 | 17.003350 | 426,561.29 | 400,554.28 | 400,554.28 |
| 2007 FNA 2012-20 SA 03/25/42 | 2,153,447.5200 | 18.100380 | 407,152.97 | 389,782.18 | 389,782.18 |
| 2007 FNR 2012-76 SC | 1,009,905.0200 | 16.798390 | 179,901.16 | 169,647.78 | 169,647.78 |
| 2007 FNMA GTD REMIC P/T 00.010 | 7,159,949.6300 | 15.383950 | 1,188,163.61 | 1,101,483.07 | 1,101,483.07 |
| 2007 FNMA 2016-75 10/25/46 | 1,409,865.8900 | 88.287180 | 1,309,961.02 | 1,244,730.84 | 1,244,730.84 |
| 2007 FNR 2016-73 3% 12/25/24 | 4,060,376.2400 | 90.869150 | 4,090,376.06 | 3,689,629.38 | 3,689,629.38 |
| 2007 FHR 3966 SA | 2,715,267.9200 | 15.168600 | 443,580.52 | 411,868.13 | 411,868.13 |
| 2007 FHR 4077 TS 05/15/41 | 2,005,269.4600 | 15.054940 | 331,954.30 | 301,892.11 | 301,892.11 |
| 2007 FRED MAC FR 8/15/42 | 2,055,301.9700 | 14.496730 | 311,607.35 | 297,951.58 | 297,951.58 |
| 2007 FRED MAC 4.469% 9/15/43 | 1,332,025.6200 | 90.716270 | 1,255,434.13 | 1,208,363.96 | 1,208,363.96 |
| 2007 FRED MAC 4.0% 05/15/44 | 5,022,332.4000 | 106.541950 | 5,596,762.23 | 5,350,890.87 | 5,350,890.87 |
| 2007 FRED MAC 1.3115% 3/25/23 | 2,274,553.0200 | 6.377000 | 140,719.11 | 145,048.25 | 145,048.25 |
| 2007 FNMA AO8254 3.5% 7/1/42 | 974,608.8300 | 102.790003 | 1,024,557.53 | 1,001,800.45 | 1,001,800.45 |
| 2007 FDX 4.75 11/15/45 | 125,000.0000 | 102.415904 | 137,181.75 | 128,019.88 | 128,019.88 |

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| 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 | 94.000000 | 598,718.75 | 559,300.00 | 559,300.00 |
| 2007 FIDELITY 3.625 10/15/20 | 150,000.0000 | 103.917000 | 157,954.50 | 155,875.50 | 155,875.50 |
| 2007 FDC 7.0 12/01/23 | 30,000.0000 | 107.250000 | 30,603.10 | 32,175.00 | 32,175.00 |
| 2007 FDC 5.75 01/15/24 | 30,000.0000 | 103.150000 | 30,112.50 | 30,945.00 | 30,945.00 |
| 2007 FFML FR 07/25/34 | 651,032.1900 | 96.795690 | 620,209.89 | 630,171.10 | 630,171.10 |
| 2007 FKMT 3.5% 11/25/44 | 478,170.8000 | 101.039099 | 489,676.79 | 483,139.47 | 483,139.47 |
| 2007 FLAGS 2014-8A 01/16/26 | 1,300,000.0000 | 99.759836 | 1,300,000.00 | 1,296,877.87 | 1,296,877.87 |
| 2007 FLAGS FR 01/20/26 | 1,500,000.0000 | 100.000000 | 1,500,000.00 | 1,500,000.00 | 1,500,000.00 |
| 2007 FLAGS FR 01/20/26 | 1,500,000.0000 | 100.014500 | 1,467,750.00 | 1,500,217.50 | 1,500,217.50 |
| 2007 FLXACQ 6.875 01/15/25 | 30,000.0000 | 102.160000 | 30,437.50 | 30,648.00 | 30,648.00 |
| 2007 MIVIVI 3.50 01/31/23 | 200,000.0000 | 100.750000 | 199,604.00 | 201,500.00 | 201,500.00 |
| 2007 FORD 7.45% 07/16/31 | 105,000.0000 | 126.131800 | 140,191.45 | 132,438.39 | 132,438.39 |
| 2007 FELP 11.50 04/01/23 | 10,000.0000 | 93.500000 | 9,600.00 | 9,350.00 | 9,350.00 |
| 2007 BENFAM 5.81 01/15/51 | 1,050,000.0000 | 93.021000 | 992,250.00 | 976,720.50 | 976,720.50 |
| 2007 FCRE 3.25 05/21/36 | 181,000.0000 | 97.632867 | 181,000.00 | 176,715.49 | 176,715.49 |
| 2007 FORTIS 2.10% 10/04/21 | 140,000.0000 | 96.893800 | 139,192.00 | 135,651.32 | 135,651.32 |
| 2007 FCO FR 04/28/26 | 2,300,000.0000 | 100.000000 | 2,300,000.00 | 2,300,000.00 | 2,300,000.00 |
| 2007 FCBSL FR 10/19/25 | 1,500,000.0000 | 100.000000 | 1,500,000.00 | 1,500,000.00 | 1,500,000.00 |
| 2007 FCO FR 10/15/26 | 1,000,000.0000 | 99.256700 | 989,100.00 | 992,567.00 | 992,567.00 |
| 2007 FCO FR 10/15/26 | 1,000,000.0000 | 98.762300 | 980,300.00 | 987,623.00 | 987,623.00 |
| 2007 FCO FR 10/15/26 | 1,000,000.0000 | 100.000000 | 1,000,000.00 | 1,000,000.00 | 1,000,000.00 |
| 2007 FCO FR 10/15/26 | 1,000,000.0000 | 100.000000 | 1,000,000.00 | 1,000,000.00 | 1,000,000.00 |
| 2007 FCI FR 07/17/23 | 1,250,000.0000 | 100.004400 | 1,250,000.00 | 1,250,055.00 | 1,250,055.00 |
| 2007 FCO FR 12/15/28 | 1,000,000.0000 | 99.395312 | 1,000,000.00 | 993,953.12 | 993,953.12 |
| 2007 FRONTIER 8.50% 04/15/20 | 30,000.0000 | 105.500000 | 31,700.00 | 31,650.00 | 31,650.00 |
| 2007 GAHR 2015-NRF 12/15/34 | 950,000.0000 | 96.200300 | 911,777.34 | 913,902.85 | 913,902.85 |
| 2007 GCAT 3.375% 03/25/47 | 1,200,000.0000 | 99.812840 | 1,197,754.08 | 1,197,754.08 | 1,197,754.08 |
| 2007 GEBL FR 04/16/35 | 731,401.2500 | 91.056110 | 655,515.14 | 665,985.53 | 665,985.53 |
| 2007 GEO 5.875 10/15/2024 | 260,000.0000 | 102.250000 | 229,575.00 | 265,850.00 | 265,850.00 |
| 2007 GEO GROUP 6.00% 04/15/26 | 25,000.0000 | 101.272320 | 23,937.50 | 25,318.08 | 25,318.08 |
| 2007 GLPI 5.375 04/15/26 | 20,000.0000 | 103.250000 | 20,846.80 | 20,650.00 | 20,650.00 |
| 2007 GMACC FR 12/10/41 | 96,000.0000 | 102.460208 | 99,213.75 | 98,361.80 | 98,361.80 |
| 2007 GMAC | 160,000.0000 | 99.027613 | 160,100.00 | 158,444.18 | 158,444.18 |
| 2007 GMAC 2007-HCKM 6.11 8/52 | 1,122,091.6900 | 101.321220 | 1,294,679.02 | 1,136,916.99 | 1,136,916.99 |
| 2007 GS MOR 2013-GC10 FR 01/23 | 2,362,335.7900 | 7.006240 | 168,206.97 | 165,510.92 | 165,510.92 |
| 2007 GSMS FR 07/10/23 | 60,000.0000 | 89.980517 | 52,593.75 | 53,988.31 | 53,988.31 |
| 2007 GSAA FR 06/25/35 | 1,300,000.0000 | 90.594080 | 1,168,781.25 | 1,177,723.04 | 1,177,723.04 |
| 2007 GSMS FR 08/10/45 | 108,144.3000 | 99.896610 | 110,357.87 | 108,032.49 | 108,032.49 |
| 2007 GSAA FR 7/25/37 | 1,012,018.6400 | 90.865720 | 862,745.88 | 919,578.02 | 919,578.02 |
| 2007 GSMS FR 02/15/33 | 1,000,000.0000 | 102.346990 | 1,000,000.00 | 1,023,469.90 | 1,023,469.90 |
| 2007 GS MTG 1.6734% 5/10/49 | 1,040,563.6000 | 10.870300 | 108,839.42 | 113,112.39 | 113,112.39 |
| 2007 GALXY FR 07/16/28 | 500,000.0000 | 101.072300 | 498,250.00 | 505,361.50 | 505,361.50 |
| 2007 TGNA 4.875 09/15/21 | 60,000.0000 | 101.500000 | 61,675.00 | 60,900.00 | 60,900.00 |
| 2007 IT 5.125 04/01/25 | 10,000.0000 | 101.875000 | 10,000.00 | 10,187.50 | 10,187.50 |
| 2007 GATGLO 6.0 07/15/22 | 45,000.0000 | 101.750000 | 39,457.90 | 45,787.50 | 45,787.50 |
| 2007 GM FINANCIAL 2.4 5/9/19 | 165,000.0000 | 100.215103 | 165,340.60 | 165,354.92 | 165,354.92 |
| 2007 GEN MOTORS 3.20% 07/06/21 | 30,000.0000 | 100.379400 | 29,945.10 | 30,113.82 | 30,113.82 |
| 2007 GP 3.6 03/01/25 | 267,000.0000 | 102.134599 | 282,739.79 | 272,699.38 | 272,699.38 |
| 2007 GS 3.00 04/26/22 | 55,000.0000 | 100.244909 | 54,824.00 | 55,134.70 | 55,134.70 |
| 2007 GOLDMAN 2.35% 11/15/21 | 80,000.0000 | 97.772075 | 79,917.60 | 78,217.66 | 78,217.66 |
| 2007 GOCAP FR 10/25/26 | 700,000.0000 | 97.202800 | 681,159.22 | 680,419.60 | 680,419.60 |
| 2007 GOCAP FR 08/05/27 | 1,000,000.0000 | 100.018907 | 991,900.00 | 1,000,189.07 | 1,000,189.07 |
| 2007 GOCAP FR 11/21/28 | 2,250,000.0000 | 99.668669 | 2,244,375.00 | 2,242,545.05 | 2,242,545.05 |
| 2007 GT 5.125 11/15/23 | 40,000.0000 | 104.250000 | 40,992.00 | 41,700.00 | 41,700.00 |
| 2007 GTN 5.875 07/15/26 | 30,000.0000 | 101.750000 | 30,087.50 | 30,525.00 | 30,525.00 |
| 2007 GTN 5.125 10/15/2024 | 25,000.0000 | 98.750000 | 25,000.00 | 24,687.50 | 24,687.50 |
| 2007 GRTLK FR 07/15/26 | 1,000,000.0000 | 100.319859 | 995,500.00 | 1,003,198.59 | 1,003,198.59 |
| 2007 GENLAB 10.00 11/30/24 | 45,000.0000 | 108.750000 | 45,000.00 | 48,937.50 | 48,937.50 |
| 2007 MCGRND 7.375 12/15/23 | 20,000.0000 | 105.000000 | 20,481.25 | 21,000.00 | 21,000.00 |
| 2007 GUGGENHEIM STRATEGY I | 208,475.6070 | 25.050000 | 5,182,122.94 | 5,222,313.96 | 5,222,313.96 |

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| 2007 GUGGENHEIM FLOATING RATE | 175,769.6990 | 26.080000 | 4,562,981.33 | 4,584,073.75 | 4,584,073.75 |
| 2007 HRG 7.875 07/15/19 | 415,000.0000 | 103.500000 | 440,812.50 | 429,525.00 | 429,525.00 |
| 2007 HKUS 6.75 02/15/25 | 10,000.0000 | 98.200000 | 10,000.00 | 9,820.00 | 9,820.00 |
| 2007 HLA FR 12/20/24 | 1,500,000.0000 | 100.040400 | 1,455,750.00 | 1,500,606.00 | 1,500,606.00 |
| 2007 HVMLT FR 01/25/47 | 1,056,869.2300 | 85.306790 | 829,312.07 | 901,581.21 | 901,581.21 |
| 2007 HPE 3.6 10/15/20 | 90,000.0000 | 102.837900 | 93,313.25 | 92,554.11 | 92,554.11 |
| 2007 HXN 10.375 02/01/22 | 40,000.0000 | 99.750000 | 40,000.00 | 39,900.00 | 39,900.00 |
| 2007 HILDOC 4.25 09/01/24 | 60,000.0000 | 98.750000 | 60,300.00 | 59,250.00 | 59,250.00 |
| 2007 HOME DEPOT 3.00 04/01/26 | 130,000.0000 | 99.825400 | 136,276.60 | 129,773.02 | 129,773.02 |
| 2007 HPT 5.25 02/15/26 | 1,300,000.0000 | 104.788200 | 1,335,009.00 | 1,362,246.60 | 1,362,246.60 |
| 2007 HP COMM. 5.63 9/15/34 | 650,000.0000 | 106.830000 | 733,687.50 | 694,395.00 | 694,395.00 |
| 2007 INGIM FR 06/14/22 | 1,500,000.0000 | 100.036000 | 1,428,000.00 | 1,500,540.00 | 1,500,540.00 |
| 2007 IEP 6.25 02/01/22 | 30,000.0000 | 101.500000 | 30,000.00 | 30,450.00 | 30,450.00 |
| 2007 ILL ST 5.65% 12/1/38 | 1,310,000.0000 | 105.756000 | 1,338,020.90 | 1,385,403.60 | 1,385,403.60 |
| 2007 IPCC 5.00 09/19/22 | 450,000.0000 | 105.613500 | 473,575.50 | 475,260.75 | 475,260.75 |
| 2007 LWSN 6.5 05/15/22 | 40,000.0000 | 102.760000 | 36,883.85 | 41,104.00 | 41,104.00 |
| 2007 VOYA 5.65 05/15/53 | 600,000.0000 | 101.750000 | 612,312.50 | 610,500.00 | 610,500.00 |
| 2007 INTELSAT 5.5% 08/01/2023 | 35,000.0000 | 82.500000 | 24,062.50 | 28,875.00 | 28,875.00 |
| 2007 INTEL 8 02/15/24 | 20,000.0000 | 106.000000 | 20,400.00 | 21,200.00 | 21,200.00 |
| 2007 IP 3 02/15/27 | 65,000.0000 | 93.489800 | 64,755.60 | 60,768.37 | 60,768.37 |
| 2007 INVENTIVE 7.5% 10/1/24 | 40,000.0000 | 102.875000 | 41,140.00 | 41,150.00 | 41,150.00 |
| 2007 CMPCCI 4.375 04/04/27 | 600,000.0000 | 99.614725 | 597,956.00 | 597,688.35 | 597,688.35 |
| 2007 JPMCC 2015-JP1 01/01/49 | 240,000.0000 | 70.597071 | 170,915.63 | 169,432.97 | 169,432.97 |
| 2007 WP GLIMCHER IO 06/15/2049 | 1,257,795.9800 | 10.005080 | 123,051.61 | 125,843.49 | 125,843.49 |
| 2007 JP MORGAN CHASE CO 8/15 | 1,934,953.5800 | 12.687000 | 252,512.97 | 245,487.56 | 245,487.56 |
| 2007 IVYH FR 10/18/25 | 2,000,000.0000 | 97.741000 | 1,969,336.40 | 1,954,820.00 | 1,954,820.00 |
| 2007 JBSSBZ 5.75 06/15/25 | 30,000.0000 | 101.000000 | 28,143.70 | 30,300.00 | 30,300.00 |
| 2007 JPMORGAN 4.25% 10/01/27 | 125,000.0000 | 102.452200 | 131,160.00 | 128,065.25 | 128,065.25 |
| 2007 JPMCC 5.097 01/12/37 | 89,000.0000 | 101.555865 | 91,558.75 | 90,384.72 | 90,384.72 |
| 2007 JPMCC 2006-LDP9 05/15/47 | 176,000.0000 | 98.731051 | 175,450.00 | 173,766.65 | 173,766.65 |
| 2007 JPMCC FR 01/15/49 | 159,338.2000 | 99.917251 | 159,427.12 | 159,206.35 | 159,206.35 |
| 2007 JPMCC FR 02/12/49 | 218,000.0000 | 100.065032 | 224,088.67 | 218,141.77 | 218,141.77 |
| 2007 JPMCC 5.8806% 02/12/51 | 273,000.0000 | 101.438289 | 285,029.06 | 276,926.53 | 276,926.53 |
| 2007 JPMCC FR 10/15/23 | 84,000.0000 | 94.449500 | 79,800.00 | 79,337.58 | 79,337.58 |
| 2007 JPMCC 4.35% 12/27/18 | 181,000.0000 | 98.531680 | 179,076.88 | 178,342.34 | 178,342.34 |
| 2007 JPMCC FR 10/05/21 | 1,000,000.0000 | 97.761750 | 983,879.00 | 977,617.50 | 977,617.50 |
| 2007 JPMCC FR 10/15/2018 | 181,000.0000 | 101.732000 | 181,000.00 | 184,134.92 | 184,134.92 |
| 2007 JACK OHIO 6.75% 11/15/21 | 40,000.0000 | 103.500000 | 40,000.00 | 41,400.00 | 41,400.00 |
| 2007 JPMCC FR 10/15/2022 | 115,000.0000 | 100.379000 | 115,000.00 | 115,435.85 | 115,435.85 |
| 2007 JPMCC FR 10/15/2022 | 65,000.0000 | 100.619000 | 65,000.00 | 65,402.35 | 65,402.35 |
| 2007 JTWN FR 01/15/26 | 1,750,000.0000 | 94.544400 | 1,183,437.50 | 1,654,527.00 | 1,654,527.00 |
| 2007 JEFFIN 7.5 04/15/21 | 500,000.0000 | 100.875000 | 500,000.00 | 504,375.00 | 504,375.00 |
| 2007 JEF 4.85 01/15/27 | 650,000.0000 | 102.078500 | 646,139.00 | 663,510.25 | 663,510.25 |
| 2007 JPMORGAN CHASE 6.0 11/49 | 200,000.0000 | 104.280000 | 208,000.00 | 208,560.00 | 208,560.00 |
| 2007 JPM 6.10% 10/29/49 | 250,000.0000 | 105.675000 | 263,950.00 | 264,187.50 | 264,187.50 |
| 2007 JPM 2.972 01/15/23 | 130,000.0000 | 99.920600 | 129,996.10 | 129,896.78 | 129,896.78 |
| 2007 KVK FR 10/15/26 | 1,000,000.0000 | 99.999200 | 953,750.00 | 999,992.00 | 999,992.00 |
| 2007 KVK FR 04/14/25 | 1,150,000.0000 | 37.108200 | 901,312.50 | 426,744.30 | 426,744.30 |
| 2007 KABBAGE 4.571% 03/15/22 | 1,000,000.0000 | 101.670540 | 999,994.20 | 1,016,705.40 | 1,016,705.40 |
| 2007 KENINT 6.875 06/24/24 | 300,000.0000 | 99.512000 | 292,275.00 | 298,536.00 | 298,536.00 |
| 2007 KEUKA FR 10/21/24 | 1,250,000.0000 | 39.845900 | 1,068,750.00 | 498,073.75 | 498,073.75 |
| 2007 KEY 5.00 PERPETUAL | 500,000.0000 | 99.000000 | 490,500.00 | 495,000.00 | 495,000.00 |
| 2007 KMI 6.95 01/15/38 | 95,000.0000 | 116.027800 | 105,713.70 | 110,226.41 | 110,226.41 |
| 2007 KCI 7.875 02/15/21 | 120,000.0000 | 106.000000 | 129,300.00 | 127,200.00 | 127,200.00 |
| 2007 KDB 3.00 01/13/26 | 200,000.0000 | 99.427150 | 200,080.00 | 198,854.30 | 198,854.30 |
| 2007 S KOREA 2.750% 01/19/27 | 1,200,000.0000 | 98.260000 | 1,185,720.60 | 1,179,120.00 | 1,179,120.00 |
| 2007 KHC 2.0% 7/02/18 | 135,000.0000 | 100.248400 | 136,477.40 | 135,335.34 | 135,335.34 |
| 2007 KROGER CO 3.4% 04/15/2022 | 170,000.0000 | 102.177600 | 179,132.30 | 173,701.92 | 173,701.92 |
| 2007 KICCN 9 08/15/23 | 10,000.0000 | 101.750000 | 10,000.00 | 10,175.00 | 10,175.00 |
| 2007 LBCMT 5.9184% 07/15/44 | 155,816.8600 | 100.476989 | 161,202.82 | 156,560.09 | 156,560.09 |
| 2007 LBCTNK 6.875 05/15/23 | 400,000.0000 | 103.762000 | 416,500.00 | 415,048.00 | 415,048.00 |

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| 2007 LBUBS 5.493% 02/15/40 | 143,729.8600 | 100.050831 | 146,065.47 | 143,802.92 | 143,802.92 |
| 2007 LSTRZ FR 01/0/19 | 939,880.3900 | 99.750000 | 929,328.64 | 937,530.69 | 937,530.69 |
| 2007 LSTRZ FR 10/01/18 | 1,444,639.3600 | 99.201900 | 1,424,927.26 | 1,433,109.69 | 1,433,109.69 |
| 2007 LSTAR 4.701% 03/10/49 | 274,000.0000 | 90.522558 | 264,810.59 | 248,031.81 | 248,031.81 |
| 2007 LSTAR VR 03/10/2049 | 1,622,417.3400 | 8.582000 | 142,385.26 | 139,235.86 | 139,235.86 |
| 2007 LSTAR FR 12/01/18 | 1,941,090.8000 | 99.125000 | 1,912,585.11 | 1,924,106.26 | 1,924,106.26 |
| 2007 LAB CORP 2.50 11/18 | 135,000.0000 | 100.870304 | 136,726.65 | 136,174.91 | 136,174.91 |
| 2007 LBUBS 5.866% 09/15/45 | 189,356.9000 | 101.500019 | 198,706.40 | 192,197.29 | 192,197.29 |
| 2007 LBUBS 6.24305% 09/15/45 | 120,000.0000 | 101.973317 | 120,300.00 | 122,367.98 | 122,367.98 |
| 2007 LVLT 5.75 12/01/22 | 60,000.0000 | 103.500000 | 62,006.35 | 62,100.00 | 62,100.00 |
| 2007 LEVI 5.0 05/01/25 | 20,000.0000 | 102.520000 | 20,182.50 | 20,504.00 | 20,504.00 |
| 2007 LIBMUT 6.5 05/01/42 | 155,000.0000 | 124.497103 | 188,456.75 | 192,970.51 | 192,970.51 |
| 2007 LPNT 5.375% 05/01/2024 | 20,000.0000 | 101.700000 | 20,175.00 | 20,340.00 | 20,340.00 |
| 2007 LNCLN FIN 7.375% 04/15/21 | 500,000.0000 | 106.000000 | 534,375.00 | 530,000.00 | 530,000.00 |
| 2007 LYV 4.875% 11/01/2024 | 40,000.0000 | 100.000000 | 40,212.50 | 40,000.00 | 40,000.00 |
| 2007 LOCKHEED MRTN 4.7 5/15/46 | 130,000.0000 | 108.315400 | 149,449.80 | 140,810.02 | 140,810.02 |
| 2007 LSTAR VR 03/10/2050 | 2,968,000.0000 | 5.834260 | 173,559.74 | 173,160.84 | 173,160.84 |
| 2007 LSTRZ FR 03/01/21 | 1,213,510.3500 | 99.500000 | 1,171,795.93 | 1,207,442.80 | 1,207,442.80 |
| 2007 LSTRZ FR 09/01/21 | 1,549,877.3400 | 98.740520 | 1,527,094.42 | 1,530,356.94 | 1,530,356.94 |
| 2007 LSTRZ 2016-5 A1 11/1/21 | 824,719.2500 | 99.491600 | 815,565.36 | 820,526.38 | 820,526.38 |
| 2007 LUM FR 02/25/46 | 1,475,561.5100 | 74.269330 | 1,135,291.62 | 1,095,889.65 | 1,095,889.65 |
| 2007 MEG ENRGY 144 7% 03/31/24 | 10,000.0000 | 89.500000 | 8,650.00 | 8,950.00 | 8,950.00 |
| 2007 MGMMGP 5.625 05/01/24 | 10,000.0000 | 105.500000 | 10,468.85 | 10,550.00 | 10,550.00 |
| 2007 MLCFC 5.7387% 06/12/50 | 27,685.6100 | 100.000867 | 28,657.85 | 27,685.85 | 27,685.85 |
| 2007 MLTPLN 7.125 06/01/24 | 55,000.0000 | 107.512509 | 56,747.50 | 59,131.88 | 59,131.88 |
| 2007 MUF2 2.25% 02/10/20 | 140,000.0000 | 99.911800 | 141,621.20 | 139,876.52 | 139,876.52 |
| 2007 MDPK FR 07/26/21 | 250,000.0000 | 99.383000 | 232,500.00 | 248,457.50 | 248,457.50 |
| 2007 MDPK 2013-11A 10/23/25 | 500,000.0000 | 100.000400 | 491,750.00 | 500,002.00 | 500,002.00 |
| 2007 MRFGZ 7.0 03/15/24 | 200,000.0000 | 99.250000 | 197,292.00 | 198,500.00 | 198,500.00 |
| 2007 MAREA FR 10/15/23 | 1,250,000.0000 | 99.999600 | 1,250,000.00 | 1,249,995.00 | 1,249,995.00 |
| 2007 MRFGZ 8.0 06/08/23 | 700,000.0000 | 104.480000 | 698,730.00 | 731,360.00 | 731,360.00 |
| 2007 ML MORT 6.022% 7/12/17 | 181,000.0000 | 98.346260 | 174,665.00 | 178,006.73 | 178,006.73 |
| 2007 MICROSOFT 4.45% 11/03/45 | 120,000.0000 | 105.540100 | 133,548.40 | 126,648.12 | 126,648.12 |
| 2007 MU 5.25 08/01/23 | 30,000.0000 | 102.500000 | 30,412.50 | 30,750.00 | 30,750.00 |
| 2007 MID-ATL 5.30% 08/01/50 | 943,940.9200 | 94.092000 | 918,699.94 | 888,172.89 | 888,172.89 |
| 2007 BRKHEC 6.5 09/15/37 | 200,000.0000 | 130.087500 | 276,951.00 | 260,175.00 | 260,175.00 |
| 2007 ML CFC 5.7% 9/12/49 | 163,871.0200 | 100.918723 | 170,246.64 | 165,376.54 | 165,376.54 |
| 2007 MRGN ST 1.0489% 12/15/47 | 26,072,420.8700 | 6.166210 | 1,597,864.29 | 1,607,680.22 | 1,607,680.22 |
| 2007 MSC 2016-UB12 12/15/49 | 3,271,257.7100 | 5.454490 | 172,669.84 | 178,430.42 | 178,430.42 |
| 2007 MSAC FR 12/25/35 | 1,000,000.0000 | 93.245370 | 887,968.75 | 932,453.70 | 932,453.70 |
| 2007 MSC FR 07/15/19 | 68,326.6500 | 99.689828 | 66,447.66 | 68,114.72 | 68,114.72 |
| 2007 MS 2.5 04/21/21 | 60,000.0000 | 99.460000 | 59,895.00 | 59,676.00 | 59,676.00 |
| 2007 MS 2.625 11/17/2021 | 75,000.0000 | 99.341000 | 74,616.75 | 74,505.75 | 74,505.75 |
| 2007 MORGAN ST 3.625% 01/20/27 | 135,000.0000 | 99.269600 | 133,648.65 | 134,013.96 | 134,013.96 |
| 2007 MRGN ST 6.0529% 12/12/49 | 273,000.0000 | 101.997949 | 286,372.73 | 278,454.40 | 278,454.40 |
| 2007 MSRR FR 06/26/36 | 897,030.5100 | 86.058340 | 670,067.92 | 771,969.57 | 771,969.57 |
| 2007 MRGN 5.7945% 8/15/45 | 218,000.0000 | 99.966968 | 222,947.58 | 217,927.99 | 217,927.99 |
| 2007 MSBAM 2014-C19 12/15/24 | 1,000,000.0000 | 99.898771 | 1,000,585.94 | 998,987.71 | 998,987.71 |
| 2007 MRGN ST 1.1532% 12/15/47 | 3,510,350.5400 | 5.441080 | 189,131.49 | 191,000.98 | 191,000.98 |
| 2007 MXBAM 2015-C20 02/15/48 | 232,000.0000 | 74.742461 | 176,455.94 | 173,402.51 | 173,402.51 |
| 2007 MSC 2016-UB11 XA 08/15/49 | 5,845,797.1800 | 10.600360 | 604,724.44 | 619,675.55 | 619,675.55 |
| 2007 MOTEL 2015-MTL6 02/05/20 | 1,000,000.0000 | 99.841540 | 1,000,000.00 | 998,415.40 | 998,415.40 |
| 2007 MYL 3.15 06/15/21 | 165,000.0000 | 100.367703 | 165,026.85 | 165,606.71 | 165,606.71 |
| 2007 NCLH 4.75 12/15/21 | 40,000.0000 | 101.500000 | 40,000.00 | 40,600.00 | 40,600.00 |
| 2007 NGL 7.50 11/01/23 | 20,000.0000 | 103.250000 | 20,225.00 | 20,650.00 | 20,650.00 |
| 2007 NGL 6.125% 03/01/25 | 30,000.0000 | 97.000000 | 30,000.00 | 29,100.00 | 29,100.00 |
| 2007 NRG 7.25 05/15/26 | 40,000.0000 | 103.000000 | 40,179.70 | 41,200.00 | 41,200.00 |
| 2007 NXTC 2017-1A 04/20/2029 | 1,200,000.0000 | 100.000000 | 1,200,000.00 | 1,200,000.00 | 1,200,000.00 |
| 2007 NATIONSTAR 6.50% 07/01/21 | 30,000.0000 | 101.250000 | 30,550.00 | 30,375.00 | 30,375.00 |
| 2007 NAVI 6.5 06/15/22 | 30,000.0000 | 100.875000 | 30,216.65 | 30,262.50 | 30,262.50 |
| 2007 NGCLO 2014-1A 08/28/26 | 1,000,000.0000 | 99.984610 | 1,000,000.00 | 999,846.10 | 999,846.10 |

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| 2007 AMSG 6.25 12/01/24 | 50,000.0000 | 105.000000 | 50,187.50 | 52,500.00 | 52,500.00 |
| 2007 NY LIFE 2.90% 01/17/24 | 85,000.0000 | 100.275106 | 84,925.20 | 85,233.84 | 85,233.84 |
| 2007 NCMAU 4.20 10/01/22 | 550,000.0000 | 102.720200 | 553,335.00 | 564,961.10 | 564,961.10 |
| 2007 NWL 3.15 04/01/21 | 35,000.0000 | 102.154114 | 36,174.25 | 35,753.94 | 35,753.94 |
| 2007 NMRK FR 06/30/26 | 1,159,000.0000 | 98.478500 | 972,111.25 | 1,141,365.82 | 1,141,365.82 |
| 2007 NXST 5.625 08/01/24 | 30,000.0000 | 101.500000 | 30,075.00 | 30,450.00 | 30,450.00 |
| 2007 AMC 5.875 11/15/2026 | 10,000.0000 | 96.000000 | 9,801.00 | 9,600.00 | 9,600.00 |
| 2007 NEND FR 07/17/25 | 1,000,000.0000 | 95.163800 | 692,500.00 | 951,638.00 | 951,638.00 |
| 2007 GMHMIL 6.298 10/15/49 | 725,000.0000 | 100.139583 | 759,147.50 | 726,011.98 | 726,011.98 |
| 2007 NORTHERN INSTL GOV SELECT | 7,562,638.8200 | 100.000000 | 7,562,638.82 | 7,562,638.82 | 7,562,638.82 |
| 2007 HNDLIN 6.25 08/15/24 | 25,000.0000 | 104.250000 | 25,000.00 | 26,062.50 | 26,062.50 |
| 2007 HNDLIN 5.875 09/30/26 | 10,000.0000 | 102.125000 | 10,000.00 | 10,212.50 | 10,212.50 |
| 2007 KEADGR 7.875 07/31/23 | 20,000.0000 | 102.250000 | 20,162.40 | 20,450.00 | 20,450.00 |
| 2007 OZLM FR 01/20/27 | 1,000,000.0000 | 99.691528 | 1,000,000.00 | 996,915.28 | 996,915.28 |
| 2007 OXY 3.4 04/15/26 | 35,000.0000 | 99.807000 | 35,860.30 | 34,932.45 | 34,932.45 |
| 2007 OCTR FR 08/13/25 | 1,750,000.0000 | 100.090400 | 1,702,750.00 | 1,751,582.00 | 1,751,582.00 |
| 2007 OCT21 FR 11/14/26 | 250,000.0000 | 100.002200 | 247,375.00 | 250,005.50 | 250,005.50 |
| 2007 OCT27 FR 07/15/27 | 250,000.0000 | 101.135000 | 250,000.00 | 252,837.50 | 252,837.50 |
| 2007 OLN 5.125 09/15/27 | 20,000.0000 | 101.690000 | 20,100.00 | 20,338.00 | 20,338.00 |
| 2007 OMC 3.6 04/15/26 | 100,000.0000 | 99.949100 | 104,457.00 | 99,949.10 | 99,949.10 |
| 2007 OTCCN 5.875 06/01/26 | 40,000.0000 | 104.750000 | 40,493.70 | 41,900.00 | 41,900.00 |
| 2007 ORCL 4.125 05/15/45 | 120,000.0000 | 97.196400 | 127,966.05 | 116,635.68 | 116,635.68 |
| 2007 ORACLE CORP 1.9 9/15/21 | 130,000.0000 | 98.262000 | 129,951.90 | 127,740.60 | 127,740.60 |
| 2007 ORAFP 2.75 02/06/19 | 100,000.0000 | 101.172800 | 103,250.00 | 101,172.80 | 101,172.80 |
| 2007 PDCE 6.125 09/15/24 | 15,000.0000 | 102.500000 | 15,000.00 | 15,375.00 | 15,375.00 |
| 2007 PFP FR 07/14/34 | 1,000,000.0000 | 99.913530 | 1,000,000.00 | 999,135.30 | 999,135.30 |
| 2007 PNC 3.3 03/08/22 | 130,000.0000 | 102.981400 | 137,604.70 | 133,875.82 | 133,875.82 |
| 2007 PQCOR 6.75 11/15/22 | 30,000.0000 | 106.500000 | 30,900.00 | 31,950.00 | 31,950.00 |
| 2007 PINNACLE 5.625 05/01/24 | 40,000.0000 | 101.250000 | 40,575.00 | 40,500.00 | 40,500.00 |
| 2007 PRMLT FR 10/25/49 | 2,315,165.5700 | 98.473660 | 2,298,138.72 | 2,279,828.27 | 2,279,828.27 |
| 2007 PSTAT FR 06/21/24 | 250,000.0000 | 100.087600 | 250,000.00 | 250,219.00 | 250,219.00 |
| 2007 PAMPAR 7.50 01/24/27 | 600,000.0000 | 101.275000 | 598,533.00 | 607,650.00 | 607,650.00 |
| 2007 PANAMA 3.875 03/17/28 | 1,200,000.0000 | 101.750000 | 1,194,000.00 | 1,221,000.00 | 1,221,000.00 |
| 2007 PEGI 5.875 02/01/24 | 500,000.0000 | 101.250000 | 510,407.99 | 506,250.00 | 506,250.00 |
| 2007 PEABODY 6.0% 03/31/2022 | 15,000.0000 | 99.437533 | 15,000.00 | 14,915.63 | 14,915.63 |
| 2007 PENSKE 4.2% 04/01/27 | 55,000.0000 | 101.817109 | 54,923.55 | 55,999.41 | 55,999.41 |
| 2007 PEPSICO 3.45 10/06/46 | 145,000.0000 | 90.477200 | 143,179.70 | 131,191.94 | 131,191.94 |
| 2007 INDOIS 4.150 03/29/27 | 1,000,000.0000 | 100.420000 | 1,001,000.00 | 1,004,200.00 | 1,004,200.00 |
| 2007 PETBRA 7.25 03/17/44 | 1,000,000.0000 | 98.750000 | 936,430.00 | 987,500.00 | 987,500.00 |
| 2007 PETBRA 7.375 01/17/27 | 200,000.0000 | 105.720000 | 200,000.00 | 211,440.00 | 211,440.00 |
| 2007 PEMEX 6.75 09/21/47 | 65,000.0000 | 101.440000 | 65,000.00 | 65,936.00 | 65,936.00 |
| 2007 PHILIP 3.70 02/02/42 | 600,000.0000 | 98.796400 | 587,960.00 | 592,778.40 | 592,778.40 |
| 2007 PSX 5.875 05/01/42 | 55,000.0000 | 114.449400 | 64,387.95 | 62,947.17 | 62,947.17 |
| 2007 PPC 5.75 03/15/25 | 40,000.0000 | 100.750000 | 41,106.20 | 40,300.00 | 40,300.00 |
| 2007 PONTIS 5.125 03/31/27 | 600,000.0000 | 100.050000 | 600,000.00 | 600,300.00 | 600,300.00 |
| 2007 POST 5.50% 03/01/25 | 20,000.0000 | 100.500000 | 20,081.25 | 20,100.00 | 20,100.00 |
| 2007 POT 4.00 12/15/26 | 30,000.0000 | 102.376400 | 29,965.20 | 30,712.92 | 30,712.92 |
| 2007 PRSESE 9.25 05/15/23 | 35,000.0000 | 109.625000 | 36,162.50 | 38,368.75 | 38,368.75 |
| 2007 PTNM FR 10/15/38 | 1,667,092.7800 | 90.606830 | 1,416,768.38 | 1,510,499.92 | 1,510,499.92 |
| 2007 QTRN 4.875 05/15/23 | 40,000.0000 | 101.375000 | 40,928.10 | 40,550.00 | 40,550.00 |
| 2007 RALI 6.5% 10/25/2036 | 1,534,012.3700 | 84.882540 | 1,302,952.24 | 1,302,108.66 | 1,302,108.66 |
| 2007 RALI 2006-Q05 05/25/46 | 1,205,863.4700 | 88.811420 | 1,076,233.15 | 1,070,944.47 | 1,070,944.47 |
| 2007 REGT5 FR 10/25/26 | 1,500,000.0000 | 100.149000 | 1,500,000.00 | 1,502,235.00 | 1,502,235.00 |
| 2007 RGCARE 8.25 05/01/23 | 25,000.0000 | 106.700000 | 26,236.50 | 26,675.00 | 26,675.00 |
| 2007 RALI FR 02/25/46 | 2,176,994.3800 | 43.350210 | 993,253.70 | 943,731.64 | 943,731.64 |
| 2007 REVLO CON 5.75 02/15/21 | 40,000.0000 | 99.875000 | 40,237.50 | 39,950.00 | 39,950.00 |
| 2007 REV 6.25 08/01/24 | 10,000.0000 | 99.750000 | 10,186.50 | 9,975.00 | 9,975.00 |
| 2007 RAI 4.0 06/12/22 | 165,000.0000 | 104.956800 | 179,671.45 | 173,178.72 | 173,178.72 |
| 2007 REYNOL 7 07/15/24 | 25,000.0000 | 107.062520 | 26,875.00 | 26,765.63 | 26,765.63 |
| 2007 RAD 6.125 04/01/23 | 40,000.0000 | 99.125000 | 42,555.20 | 39,650.00 | 39,650.00 |
| 2007 ROCKW FR 08/01/24 | 1,500,000.0000 | 99.773100 | 1,348,125.00 | 1,496,596.50 | 1,496,596.50 |

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| 2007 RY 2.125 03/02/20 | 65,000.0000 | 100.004308 | 64,953.20 | 65,002.80 | 65,002.80 |
| 2007 RY 2.5 01/19/21 | 35,000.0000 | 100.686800 | 35,971.60 | 35,240.38 | 35,240.38 |
| 2007 SPGI 4.4 02/15/26 | 65,000.0000 | 106.131000 | 73,640.45 | 68,985.15 | 68,985.15 |
| 2007 SG 2016-C5 03/10/26 | 8,148,414.5500 | 12.769870 | 999,121.10 | 1,040,541.95 | 1,040,541.95 |
| 2007 SM 5.00 01/15/24 | 25,000.0000 | 94.500000 | 23,625.00 | 23,625.00 | 23,625.00 |
| 2007 SRERS FR 05/09/46 | 281,503.0000 | 98.779050 | 269,398.38 | 278,065.99 | 278,065.99 |
| 2007 SRERS FR 05/09/46 | 500,000.0000 | 62.624320 | 305,000.00 | 313,121.60 | 313,121.60 |
| 2007 SABR 5.24 11/15/23 | 40,000.0000 | 102.250000 | 40,929.20 | 40,900.00 | 40,900.00 |
| 2007 SBH 5.75 06/01/22 | 55,000.0000 | 102.875000 | 57,856.25 | 56,581.25 | 56,581.25 |
| 2007 SAN MATEO 0.0% 09/01/34 | 1,350,000.0000 | 53.009000 | 708,264.00 | 715,621.50 | 715,621.50 |
| 2007 SN 6.125 01/15/23 | 25,000.0000 | 92.750000 | 19,736.00 | 23,187.50 | 23,187.50 |
| 2007 SLB 2.35 12/21/18 | 65,000.0000 | 100.662200 | 66,008.15 | 65,430.43 | 65,430.43 |
| 2007 SGMS 7.0 01/01/22 | 25,000.0000 | 106.750000 | 25,256.00 | 26,687.50 | 26,687.50 |
| 2007 SEM 6.375 06/01/21 | 40,000.0000 | 101.000000 | 38,162.40 | 40,400.00 | 40,400.00 |
| 2007 SERV 5.125% 11/15/2024 | 20,000.0000 | 102.500000 | 20,000.00 | 20,500.00 | 20,500.00 |
| 2007 SHELL 6.375% 12/15/38 | 1,000,000.0000 | 128.854700 | 1,311,950.00 | 1,288,547.00 | 1,288,547.00 |
| 2007 SHELL INT 1.375% 05/10/19 | 135,000.0000 | 99.113104 | 134,589.50 | 133,802.69 | 133,802.69 |
| 2007 SHIRE ACQ 2.87 9/23/23 | 140,000.0000 | 96.881679 | 139,981.80 | 135,634.35 | 135,634.35 |
| 2007 SIGINT 6.375 05/01/22 | 40,000.0000 | 102.562000 | 38,799.90 | 41,024.80 | 41,024.80 |
| 2007 SLVR FR 10/16/20 | 123,537.6600 | 99.999903 | 121,005.14 | 123,537.54 | 123,537.54 |
| 2007 SPG 3.3 01/15/26 | 135,000.0000 | 98.598104 | 141,737.70 | 133,107.44 | 133,107.44 |
| 2007 SBGI 5.625 08/01/24 | 10,000.0000 | 101.250000 | 10,138.00 | 10,125.00 | 10,125.00 |
| 2007 SIRI 5.375 07/15/26 | 40,000.0000 | 102.130000 | 39,700.00 | 40,852.00 | 40,852.00 |
| 2007 XSRCN 5.625 04/23/21 | 400,000.0000 | 100.250000 | 306,801.52 | 401,000.00 | 301,537.77 |
| 2007 SIX 4.875 07/31/24 | 45,000.0000 | 99.000000 | 44,550.00 | 44,550.00 | 44,550.00 |
| 2007 SIX 5.500 04/15/27 | 50,000.0000 | 99.750000 | 50,000.00 | 49,875.00 | 49,875.00 |
| 2007 SMITHFIELD 4.25 02/01/27 | 135,000.0000 | 101.176000 | 135,998.00 | 136,587.60 | 136,587.60 |
| 2007 SLH 10.5 03/01/24 | 25,000.0000 | 114.250000 | 26,575.00 | 28,562.50 | 28,562.50 |
| 2007 SO 2.45 09/01/18 | 196,000.0000 | 100.839199 | 200,148.64 | 197,644.83 | 197,644.83 |
| 2007 SPB 5.75 07/15/25 | 35,000.0000 | 105.750000 | 36,690.45 | 37,012.50 | 37,012.50 |
| 2007 SPRINGFLD 3.16% 11/15/24 | 1,000,000.0000 | 100.947840 | 1,000,000.00 | 1,009,478.40 | 1,009,478.40 |
| 2007 STT 3.55 08/18/25 | 100,000.0000 | 102.767300 | 108,785.00 | 102,767.30 | 102,767.30 |
| 2007 STT 2.65 05/19/26 | 15,000.0000 | 95.801000 | 14,979.00 | 14,370.15 | 14,370.15 |
| 2007 REPUB OF PL 5.1 4/21/21 | 500,000.0000 | 109.536000 | 565,000.00 | 547,680.00 | 547,680.00 |
| 2007 STA CASINO 7.50% 03/01/21 | 40,000.0000 | 104.000000 | 42,325.00 | 41,600.00 | 41,600.00 |
| 2007 STCR 2014-1A CLO 08/21/26 | 1,000,000.0000 | 99.999416 | 1,000,000.00 | 999,994.16 | 999,994.16 |
| 2007 STR 2016-1A A1 3.96 10/26 | 2,035,132.8200 | 95.600000 | 2,034,053.80 | 1,945,586.98 | 1,945,586.98 |
| 2007 SAIL FR 01/15/36 | 803,132.0200 | 90.413220 | 717,171.79 | 726,137.52 | 726,137.52 |
| 2007 SUMIBK 2.934 03/09/21 | 140,000.0000 | 100.768379 | 143,514.60 | 141,075.73 | 141,075.73 |
| 2007 SUMIBK 2.058 07/14/21 | 60,000.0000 | 97.344000 | 60,000.00 | 58,406.40 | 58,406.40 |
| 2007 SXL 5.95 12/01/25 | 245,000.0000 | 111.341902 | 235,427.25 | 272,787.66 | 272,787.66 |
| 2007 SYMP FR 07/14/26 | 500,000.0000 | 100.122500 | 475,000.00 | 500,612.50 | 500,612.50 |
| 2007 SYNCHRONY FIN 3.0 08/19 | 120,000.0000 | 101.559900 | 123,084.00 | 121,871.88 | 121,871.88 |
| 2007 TFLAT FR 07/17/28 | 250,000.0000 | 101.318700 | 250,000.00 | 253,296.75 | 253,296.75 |
| 2007 TFLAT FR 07/17/28 | 250,000.0000 | 101.200900 | 250,000.00 | 253,002.25 | 253,002.25 |
| 2007 TCENT FR 12/21/29 | 500,000.0000 | 100.279460 | 483,430.00 | 501,397.30 | 501,397.30 |
| 2007 TCP 2016-1A 12/15/28 | 1,000,000.0000 | 99.995600 | 1,000,000.00 | 999,956.00 | 999,956.00 |
| 2007 WIND RIVER CLO FLT 1/26 | 250,000.0000 | 101.028500 | 250,000.00 | 252,571.25 | 252,571.25 |
| 2007 TIAAGL 2.95 11/1/19 | 130,000.0000 | 101.645800 | 132,349.10 | 132,139.54 | 132,139.54 |
| 2007 TICP FR 07/20/26 | 1,000,000.0000 | 100.047900 | 983,860.00 | 1,000,479.00 | 1,000,479.00 |
| 2007 BELL 4.377 05/25/46 | 1,691,500.0000 | 101.296200 | 1,735,967.95 | 1,713,425.22 | 1,713,425.22 |
| 2007 TARGA RES 5.37 2/1/27 | 25,000.0000 | 103.500000 | 25,000.00 | 25,875.00 | 25,875.00 |
| 2007 TELSAT 8.875 11/15/24 | 30,000.0000 | 109.500000 | 30,131.25 | 32,850.00 | 32,850.00 |
| 2007 TPX 5.625% 10/15/23 | 20,000.0000 | 100.500000 | 20,075.00 | 20,100.00 | 20,100.00 |
| 2007 THC FR 6/15/20 | 800,000.0000 | 100.500000 | 799,000.00 | 804,000.00 | 804,000.00 |
| 2007 THC 6.75 06/15/23 | 40,000.0000 | 98.250000 | 38,044.00 | 39,300.00 | 39,300.00 |
| 2007 TMH 6.375 02/01/25 | 40,000.0000 | 98.000000 | 39,976.25 | 39,200.00 | 39,200.00 |
| 2007 TVA 5.375% 04/01/56 | 410,000.0000 | 127.558000 | 495,960.60 | 522,987.80 | 522,987.80 |
| 2007 TVA 4.25 09/15/65 | 700,000.0000 | 104.931100 | 709,961.00 | 734,517.70 | 734,517.70 |
| 2007 TEVA 2.95% 12/18/22 | 160,000.0000 | 97.650200 | 160,812.20 | 156,240.32 | 156,240.32 |
| 2007 TEVA 2.8 07/21/23 | 50,000.0000 | 94.980900 | 49,833.00 | 47,490.45 | 47,490.45 |

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| 2007 THERMO FISH 3.3 2/15/22 | 200,000.0000 | 101.964300 | 210,286.00 | 203,928.60 | 203,928.60 |
| 2007 TITAN ENERGY, LLC | 3,370.0000 | 18.200000 | 502,500.00 | 61,334.00 | 61,334.00 |
| 2007 TD 1.8 07/13/21 | 200,000.0000 | 97.440000 | 199,356.00 | 194,880.00 | 194,880.00 |
| 2007 THS 6.0 02/15/24 | 20,000.0000 | 104.750000 | 21,217.15 | 20,950.00 | 20,950.00 |
| 2007 TRMPK 0% 04/20/27 | 500,000.0000 | 87.520000 | 472,754.70 | 437,600.00 | 437,600.00 |
| 2007 TRIAX FR 10/02/39 | 698,625.9400 | 97.352500 | 658,930.15 | 680,129.82 | 680,129.82 |
| 2007 TSN 3.95 08/15/24 | 130,000.0000 | 101.976800 | 139,466.40 | 132,569.84 | 132,569.84 |
| 2007 UNITED MEX ST 4.75 3/8/44 | 500,000.0000 | 97.250000 | 468,850.00 | 486,250.00 | 486,250.00 |
| 2007 UNITED MEX ST 4% 10/02/23 | 194,000.0000 | 103.000000 | 204,694.00 | 199,820.00 | 199,820.00 |
| 2007 MEXICO 4.125 01/21/26 | 700,000.0000 | 102.800000 | 696,950.00 | 719,600.00 | 719,600.00 |
| 2007 MEX 4.15 03/28/27 | 1,000,000.0000 | 101.700000 | 1,011,530.00 | 1,017,000.00 | 1,017,000.00 |
| 2007 URI 5.50 05/15/27 | 15,000.0000 | 101.000000 | 15,206.25 | 15,150.00 | 15,150.00 |
| 2007 US T-BOND STRIP 11/15/44 | 22,672,000.0000 | 42.394000 | 9,554,005.62 | 9,611,567.68 | 9,611,567.68 |
| 2007 US TBOND 2.75% 11/15/42 | 4,260,000.0000 | 95.214800 | 4,038,813.29 | 4,056,150.48 | 4,056,150.48 |
| 2007 US TSY INFL 1% 02/15/46 | 2,151,681.0000 | 101.519900 | 2,270,165.90 | 2,184,384.40 | 2,184,384.40 |
| 2007 US T-BOND 2.875 11/15/46 | 570,000.0000 | 97.027300 | 554,681.25 | 553,055.61 | 553,055.61 |
| 2007 US T-NOTE 2.0 11/30/20 | 3,790,000.0000 | 101.023400 | 3,902,062.49 | 3,828,786.86 | 3,828,786.86 |
| 2007 US T-NOTE 2.25 03/31/21 | 4,170,000.0000 | 101.773400 | 4,337,917.98 | 4,243,950.78 | 4,243,950.78 |
| 2007 US T-NOTE 1.00% 02/15/18 | 4,320,000.0000 | 99.949200 | 4,326,944.52 | 4,317,805.44 | 4,317,805.44 |
| 2007 US T-NOTE 1.75 03/31/22 | 6,100,000.0000 | 99.070300 | 6,048,038.30 | 6,043,288.30 | 6,043,288.30 |
| 2007 US T-NOTE 1.625% 05/15/26 | 5,280,000.0000 | 93.800800 | 4,940,881.64 | 4,952,682.24 | 4,952,682.24 |
| 2007 TIPS 0.125 07/26 | 901,481.0000 | 97.562400 | 906,356.38 | 879,506.50 | 879,506.50 |
| 2007 US TNOTE 0.625% 5/31/2017 | 1,410,000.0000 | 99.989500 | 1,410,110.15 | 1,409,851.95 | 1,409,851.95 |
| 2007 US T-NOTE 0.625% 09/30/17 | 820,000.0000 | 99.859400 | 818,727.74 | 818,847.08 | 818,847.08 |
| 2007 US TNOTE 1.00% 5/31/18 | 2,470,000.0000 | 99.859400 | 2,464,360.94 | 2,466,527.18 | 2,466,527.18 |
| 2007 US TBOND 2.125% 02/29/24 | 1,090,000.0000 | 99.460900 | 1,082,633.98 | 1,084,123.81 | 1,084,123.81 |
| 2007 US TSY INFL .125% 7/15/24 | 889,592.4000 | 99.066900 | 890,844.50 | 881,291.61 | 881,291.61 |
| 2007 US TNOTE 1.50% 05/31/20 | 3,990,000.0000 | 99.750000 | 3,980,549.62 | 3,980,025.00 | 3,980,025.00 |
| 2007 UNH 4.20 01/15/47 | 130,000.0000 | 101.544000 | 129,271.65 | 132,007.20 | 132,007.20 |
| 2007 UHOS 7.625% 08/15/20 | 30,000.0000 | 99.500000 | 30,050.00 | 29,850.00 | 29,850.00 |
| 2007 VOLT 3.375% 08/27/57 | 630,485.3300 | 99.885989 | 630,583.84 | 629,766.51 | 629,766.51 |
| 2007 VOLT 2016-NP11 10/25/2046 | 1,047,952.9400 | 100.734040 | 1,047,952.94 | 1,055,645.33 | 1,055,645.33 |
| 2007 VRXCN 7.00 03/15/24 | 20,000.0000 | 102.625000 | 20,000.00 | 20,525.00 | 20,525.00 |
| 2007 VALEBZ 5.875% 06/10/21 | 90,000.0000 | 107.162000 | 96,918.75 | 96,445.80 | 96,445.80 |
| 2007 VCC 3.5337% 04/25/46 | 424,281.8900 | 99.803880 | 424,281.89 | 423,449.79 | 423,449.79 |
| 2007 VENTR 2012-12A 02/28/26 | 1,000,000.0000 | 99.725244 | 1,000,000.00 | 997,252.44 | 997,252.44 |
| 2007 VENTR FR 07/19/28 | 500,000.0000 | 100.636200 | 500,000.00 | 503,181.00 | 503,181.00 |
| 2007 VERIZON COMM 4.4 11/1/34 | 135,000.0000 | 94.629200 | 143,619.00 | 127,749.42 | 127,749.42 |
| 2007 VIBR FR 07/17/24 | 1,000,000.0000 | 100.009300 | 1,000,000.00 | 1,000,093.00 | 1,000,093.00 |
| 2007 QBRCN 5.125 04/15/27 | 10,000.0000 | 100.000000 | 10,000.00 | 10,000.00 | 10,000.00 |
| 2007 VIKCRU 8.5 10/15/22 | 60,000.0000 | 103.750000 | 55,059.00 | 62,250.00 | 62,250.00 |
| 2007 VIZIENT 10.375% 03/01/24 | 30,000.0000 | 114.125000 | 32,443.60 | 34,237.50 | 34,237.50 |
| 2007 VOLT 3.500% 09/25/46 | 1,908,429.9900 | 100.625850 | 1,908,429.99 | 1,920,373.90 | 1,920,373.90 |
| 2007 VOYA FR 07/19/28 | 500,000.0000 | 100.776900 | 488,825.00 | 503,884.50 | 503,884.50 |
| 2007 WMG 6.75 04/15/22 | 45,000.0000 | 105.125000 | 45,051.75 | 47,306.25 | 47,306.25 |
| 2007 WFRBS 2012-C6 04/15/22 | 89,000.0000 | 99.960281 | 90,501.88 | 88,964.65 | 88,964.65 |
| 2007 WBCMT 2006-C25 05/15/16 | 236,000.0000 | 100.287619 | 240,425.00 | 236,678.78 | 236,678.78 |
| 2007 WASI FR 07/25/37 | 1,547,685.8000 | 85.891070 | 1,331,009.80 | 1,329,323.89 | 1,329,323.89 |
| 2007 WBCMT 5.825 07/15/45 | 91,956.8100 | 100.851759 | 91,956.81 | 92,740.06 | 92,740.06 |
| 2007 WBCMT FR 06/15/45 | 181,000.0000 | 100.718591 | 182,357.50 | 182,300.65 | 182,300.65 |
| 2007 WASI FR 07/25/37 | 1,840,752.4500 | 89.443480 | 1,592,250.86 | 1,646,433.05 | 1,646,433.05 |
| 2007 WBCMT 5.632% 10/15/48 | 152,337.2600 | 100.249998 | 152,527.68 | 152,718.10 | 152,718.10 |
| 2007 WBCMT FR 06/15/49 | 47,382.9100 | 99.895511 | 48,545.27 | 47,333.40 | 47,333.40 |
| 2007 WBCMT 5.678% 05/15/46 | 82,660.6800 | 100.402997 | 92,390.45 | 82,993.80 | 82,993.80 |
| 2007 WABR FR 06/15/29 | 148,000.0000 | 100.039791 | 148,000.00 | 148,058.89 | 148,058.89 |
| 2007 WABR FR 06/15/29 | 125,000.0000 | 100.037432 | 125,000.00 | 125,046.79 | 125,046.79 |
| 2007 WM 4.1 03/01/45 | 35,000.0000 | 100.086600 | 36,319.15 | 35,030.31 | 35,030.31 |
| 2007 WCG 5.25 04/01/25 | 30,000.0000 | 102.330000 | 30,000.00 | 30,699.00 | 30,699.00 |
| 2007 WELLPOINT INC 2.30 7/18 | 125,000.0000 | 100.444800 | 126,636.35 | 125,556.00 | 125,556.00 |
| 2007 WFC 5.875 12/31/49 | 300,000.0000 | 107.794200 | 320,750.00 | 323,382.60 | 323,382.60 |
| 2007 WFC 3.0 04/22/26 | 75,000.0000 | 95.972107 | 74,896.50 | 71,979.08 | 71,979.08 |

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| 2007 WELLS FARGO 3.00 10/23/26 | 85,000.0000 | 95.745306 | 84,803.65 | 81,383.51 | 81,383.51 |
| 2007 WFC 3.069 01/24/23 | 130,000.0000 | 100.608200 | 130,000.00 | 130,790.66 | 130,790.66 |
| 2007 WFCM 5.0298% 06/15/49 | 141,000.0000 | 102.615752 | 139,429.82 | 144,688.21 | 144,688.21 |
| 2007 WFCM 2016-C35 7/15/48 | 6,855,966.3200 | 13.108310 | 899,170.05 | 898,701.32 | 898,701.32 |
| 2007 WEN 4.497 06/15/45 | 985,000.0000 | 97.347200 | 995,465.63 | 958,869.92 | 958,869.92 |
| 2007 WSTCT FR 07/20/28 | 500,000.0000 | 101.881500 | 494,688.40 | 509,407.50 | 509,407.50 |
| 2007 WDC 7.375 04/01/23 | 20,000.0000 | 109.625000 | 21,023.75 | 21,925.00 | 21,925.00 |
| 2007 WSTP 2.6 11/23/20 | 120,000.0000 | 100.746700 | 122,937.20 | 120,896.04 | 120,896.04 |
| 2007 WSTP 2 08/19/21 | 15,000.0000 | 97.627600 | 14,989.35 | 14,644.14 | 14,644.14 |
| 2007 WITEH FR 01/17/20 | 1,500,000.0000 | 100.256300 | 1,413,750.00 | 1,503,844.50 | 1,503,844.50 |
| 2007 WITEH FR 05/01/26 | 1,100,000.0000 | 98.787800 | 988,350.00 | 1,086,665.80 | 1,086,665.80 |
| 2007 WIN 3% 12/20/30 | 391,411.2900 | 100.031300 | 397,404.78 | 391,533.80 | 391,533.80 |
| 2007 WRTWD CAP 4.768% 11/21/40 | 1,450,000.0000 | 98.106306 | 1,328,562.50 | 1,422,541.44 | 1,422,541.44 |
| 2007 YRICN 4.95 07/15/24 | 1,450,000.0000 | 100.500000 | 1,463,202.50 | 1,457,250.00 | 1,457,250.00 |
| 2007 ZBH 2.7 04/01/20 | 140,000.0000 | 100.707200 | 142,369.30 | 140,990.08 | 140,990.08 |
| 2007 IOCLIN 5.625 8/2/21 | 1,000,000.0000 | 109.575600 | 1,124,000.00 | 1,095,756.00 | 1,095,756.00 |
| 2007 COSAN O/S 8.25 11/29/49 | 1,200,000.0000 | 100.250000 | 1,079,250.00 | 1,203,000.00 | 1,203,000.00 |
| 2007 BPCLIN 4.625 10/25/22 | 500,000.0000 | 106.430000 | 542,998.00 | 532,150.00 | 532,150.00 |
| 2007 AABS 4.875 1/15/38 | 385,167.0800 | 99.749999 | 394,349.42 | 384,204.16 | 384,204.16 |
| 2007 RISE 4.75 2/15/39 | 1,076,089.2900 | 99.500000 | 1,094,920.83 | 1,070,708.84 | 1,070,708.84 |
| 2007 GENTMK 4.25 01/24/27 | 700,000.0000 | 101.000300 | 707,688.00 | 707,002.10 | 707,002.10 |
| 2007 HAIL 2016-1 A | 917,700.0000 | 100.208400 | 917,674.86 | 919,612.49 | 919,612.49 |
| 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) | 0.804200 | - | (24,126.00) | (24,126.00) |
| 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) | (0.144400) | - | 9,241.60 | 9,241.60 |
| 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) | (0.115000) | - | 5,186.50 | 5,186.50 |
| 2007 RRP 0.65% 04/03/2017 | (551,475.0000) | 100.000000 | (551,475.00) | (551,475.00) | (551,475.00) |
| 2007 ONGCIN 3.25 07/15/19 | 200,000.0000 | 101.350000 | 206,026.00 | 202,700.00 | 202,700.00 |
| 2007 AESGEN 5.00 07/14/25 | 400,000.0000 | 101.483000 | 404,900.00 | 405,932.00 | 405,932.00 |
| 2007 BPCLIN 4.375 01/18/27 | 500,000.0000 | 101.832900 | 504,729.00 | 509,164.50 | 509,164.50 |
| 2007 QTELOD 3.875% 01/31/28 | 800,000.0000 | 98.200000 | 783,000.00 | 785,600.00 | 785,600.00 |
| 2007 ISRELE 5.000 11/12/2024 | 1,200,000.0000 | 105.050000 | 1,249,050.00 | 1,260,600.00 | 1,260,600.00 |
| 2007 BBVASM 6.008 05/17/22 | 500,000.0000 | 99.750000 | 510,000.00 | 498,750.00 | 498,750.00 |
| 2007 CEMPRO 7.125 11/06/23 | 600,000.0000 | 105.222000 | 630,900.00 | 631,332.00 | 631,332.00 |
| 2007 CNOOC 4.25 01/26/21 | 200,000.0000 | 104.751600 | 217,680.00 | 209,503.20 | 209,503.20 |
| 2007 DLLTD 7.125 04/01/22 | 900,000.0000 | 77.750000 | 716,875.00 | 699,750.00 | 699,750.00 |
| 2007 GUANFI 6.0 12/15/20 | 777,408.8800 | 102.625000 | 777,408.89 | 797,815.86 | 797,815.86 |
| 2007 GRUPOS 5.50 04/29/26 | 600,000.0000 | 105.500000 | 609,500.00 | 633,000.00 | 633,000.00 |
| 2007 BANGUA 5.5 11/01/22 | 1,000,000.0000 | 99.750000 | 975,000.00 | 997,500.00 | 997,500.00 |
| 2007 SINOPE 2.75% 09/29/26 | 1,300,000.0000 | 92.753000 | 1,198,178.00 | 1,205,789.00 | 1,205,789.00 |
| 2007 BEEFBZ 8.75 12/29/49 | 300,000.0000 | 104.500000 | 294,000.00 | 313,500.00 | 313,500.00 |
| 2007 ONGCIN 3.75 07/27/26 | 600,000.0000 | 98.016800 | 577,670.00 | 588,100.80 | 588,100.80 |
| 2007 CCS 4.25% 5/9/20 | 328,678.2700 | 84.218999 | 326,213.19 | 276,809.55 | 276,809.55 |
| 2007 CCN 5.5% 3/5/21 | 155,689.2500 | 100.500002 | 154,521.60 | 156,467.70 | 156,467.70 |
| 2007 LINLOG 4.5% 4/7/21 | 438,721.8000 | 100.281500 | 435,979.80 | 439,956.80 | 439,956.80 |
| 2007 FAIRMOUNT MIN 09/05/19 | 350,000.0000 | 98.167000 | 343,437.50 | 343,584.50 | 343,584.50 |
| 2007 FEDERAL MOGUL TL 4/15/21 | 395,000.0000 | 99.789501 | 392,531.25 | 394,168.53 | 394,168.53 |
| 2007 FIT 5.5% 7/1/20 | 481,529.1000 | 101.375001 | 478,397.71 | 488,150.13 | 488,150.13 |
| 2007 YRS 4.75% 10/1/21 | 977,500.0000 | 97.781500 | 970,883.93 | 955,814.16 | 955,814.16 |
| 2007 HWH 6.75% 3/30/20 | 570,375.0000 | 98.000000 | 553,263.74 | 558,967.50 | 558,967.50 |
| 2007 RACK 8.25% 9/22/22 | 133,333.3300 | 97.750000 | 132,666.66 | 130,333.33 | 130,333.33 |
| 2007 BEAS 3.75% 12/16/21 | 695,000.0000 | 100.125000 | 702,000.00 | 695,868.75 | 695,868.75 |
| 2007 DJOF 4.25% 6/8/20 | 248,110.8400 | 97.021001 | 244,079.03 | 240,719.62 | 240,719.62 |
| 2007 COMMUNITY HLTH 12/31/19 | 395,000.0000 | 99.523000 | 391,975.00 | 393,115.85 | 393,115.85 |
| 2007 EPICOR SOFTWARE CORP. | 1,031,586.9700 | 100.325000 | 1,022,578.99 | 1,034,939.63 | 1,034,939.63 |
| 2007 TRIB 3.75% 12/27/20 | 605,215.8900 | 101.062999 | 608,760.93 | 611,649.33 | 611,649.33 |
| 2007 PHPR 4.25% 8/18/22 | 688,197.5900 | 100.453001 | 690,258.69 | 691,315.13 | 691,315.13 |
| 2007 EIG 6% 2/9/23 | 467,839.2100 | 100.958500 | 432,751.27 | 472,323.45 | 472,323.45 |
| 2007 SOLERA 3/16 | 390,000.0000 | 100.632000 | 391,950.00 | 392,464.80 | 392,464.80 |

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| 2007 MGM 4% 4/25/23 | 390,151.3900 | 100.625001 | 393,490.97 | 392,589.84 | 392,589.84 |
| 2007 NUMER 5% 1/15/24 | 248,125.0000 | 100.401499 | 245,643.75 | 249,121.22 | 249,121.22 |
| 2007 CHG FR 5/19/23 | 992,500.0000 | 101.387500 | 987,537.50 | 1,006,270.94 | 1,006,270.94 |
| 2007 CENGAGE LEARNING TLB | 1,094,998.7500 | 95.672000 | 1,095,808.11 | 1,047,607.20 | 1,047,607.20 |
| 2007 REVL FR 7/21/23 | 686,550.0000 | 100.153000 | 685,903.25 | 687,600.42 | 687,600.42 |
| 2007 LESP FR 8/9/23 | 686,550.0000 | 100.537501 | 689,099.54 | 690,240.21 | 690,240.21 |
| 2007 HFT FR 8/16/23 | 686,562.4700 | 100.000000 | 686,798.93 | 686,562.47 | 686,562.47 |
| 2007 CABLEVISION | 686,175.0000 | 99.969001 | 692,197.62 | 685,962.29 | 685,962.29 |
| 2007 DELL SOFTWARE | 698,250.0000 | 101.625000 | 688,898.43 | 709,596.56 | 709,596.56 |
| 2007 FLODEC 1.00%, 09/30/24 | 299,250.0000 | 100.624999 | 300,372.19 | 301,120.31 | 301,120.31 |
| 2007 ELDORADO RESORTS TL 3/24 | 205,000.0000 | 100.000000 | 205,000.00 | 205,000.00 | 205,000.00 |
| 2007 FDC TL 1L 3/24/21 | 350,122.4500 | 100.875000 | 351,986.70 | 353,186.02 | 353,186.02 |
| 2007 PETSMA RT B-2 003/11/22 | 494,962.2000 | 95.750001 | 480,732.04 | 473,926.31 | 473,926.31 |
| 2007 WARNER MUSIC | 695,000.0000 | 100.523501 | 692,850.00 | 698,638.33 | 698,638.33 |
| 2007 TMH TL B 1L 01/12/24 | 590,000.0000 | 99.437500 | 591,675.00 | 586,681.25 | 586,681.25 |
| 2007 ENVISION TL L+3 12/1/23 | 389,025.0000 | 101.000000 | 395,832.94 | 392,915.25 | 392,915.25 |
| 2007 LGHTGN TL B IL 12/15/23 | 356,086.9600 | 100.762499 | 353,713.05 | 358,802.12 | 358,802.12 |
| 2007 LGHTGN TL C 1L | 33,913.0400 | 100.762509 | 33,686.95 | 34,171.63 | 34,171.63 |
| 2007 ALBLLC TL B4 1L 08/23/21 | 688,992.1000 | 100.557001 | 689,715.90 | 692,829.79 | 692,829.79 |
| 2007 PROTECTION ONE 05/02/22 | 390,000.0000 | 101.145500 | 393,412.50 | 394,467.45 | 394,467.45 |
| 2007 ASUR 5% 05/24/2019 | 304,010.7300 | 100.770999 | 305,519.90 | 306,354.65 | 306,354.65 |
| 2007 KRATON POLYMERS | 253,043.8200 | 101.103999 | 254,820.33 | 255,837.42 | 255,837.42 |
| 2007 CHTR TL I 1L 01/15/24 | 390,000.0000 | 100.597500 | 392,925.00 | 392,330.25 | 392,330.25 |
| 2007 GRIFOLS TL ACQUI 01/24/25 | 680,000.0000 | 100.283000 | 682,675.00 | 681,924.40 | 681,924.40 |
| 2007 BERRY PLASTIC TL 12/31/19 | 369,416.8100 | 100.760499 | 372,187.44 | 372,226.22 | 372,226.22 |
| 2007 AVOLON TL B2 1L 01/20/22 | 290,000.0000 | 101.458500 | 288,550.00 | 294,229.65 | 294,229.65 |
| 2007 UNIVAR TL B 07/01/22 | 693,186.4300 | 100.359501 | 691,108.34 | 695,678.44 | 695,678.44 |
| 2007 DAEL TL B 1L 09/30/22 | 390,000.0000 | 100.109500 | 392,437.50 | 390,427.05 | 390,427.05 |
| 2007 REY 4.25 1/23/20 | 684,131.5600 | 100.505501 | 687,160.33 | 687,589.85 | 687,589.85 |
| 2007 TELESAT | 477,603.0000 | 101.000000 | 475,700.05 | 482,379.03 | 482,379.03 |
| 2007 BJ'S TL 1/27/24 | 770,000.0000 | 97.928500 | 768,075.00 | 754,049.45 | 754,049.45 |
| 2007 BJ'S TL 2/3/25 | 35,000.0000 | 97.850000 | 34,562.50 | 34,247.50 | 34,247.50 |
| 2007 TKC HOLDINGS TL 2/1/23 | 395,000.0000 | 101.146000 | 396,575.00 | 399,526.70 | 399,526.70 |
| 2007 CHANGE HEALTHCARE TL | 320,000.0000 | 100.281500 | 319,200.00 | 320,900.80 | 320,900.80 |
| 2007 DELL INERNATIONAL | 684,285.0000 | 100.536500 | 684,459.55 | 687,956.19 | 687,956.19 |
| 2007 HCA FR 2/15/24 | 259,350.0000 | 100.946501 | 259,350.00 | 261,804.75 | 261,804.75 |
| 2007 PEABODY TL 01/30/21 | 390,000.0000 | 100.175000 | 392,250.00 | 390,682.50 | 390,682.50 |
| 2007 SEM TL 02/13/24 | 330,000.0000 | 101.125000 | 331,000.00 | 333,712.50 | 333,712.50 |
| 2007 SGI TL 10/01/21 | 273,831.6500 | 101.398502 | 270,317.61 | 277,661.19 | 277,661.19 |
| 2007 INEOS TL 02/10/24 | 70,000.0000 | 100.672000 | 70,000.00 | 70,470.40 | 70,470.40 |
| 2007 NATURES BNTY TL B 5/5/23 | 689,821.0700 | 100.812501 | 694,894.38 | 695,425.87 | 695,425.87 |
| 2007 SABRE 02/16/24 | 35,000.0000 | 100.937514 | 34,956.25 | 35,328.13 | 35,328.13 |
| 2007 BURGER KING TL 02/28/24 | 370,000.0000 | 100.208500 | 369,075.00 | 370,771.45 | 370,771.45 |
| 2007 MNK TL B 1L 09/24/24 | 95,000.0000 | 100.062505 | 94,881.25 | 95,059.38 | 95,059.38 |
| 2007 AVANTOR TL 12/31/20 | 268,686.8700 | 100.833502 | 268,686.87 | 270,926.38 | 270,926.38 |
| 2007 AMERICAN AXLE TL 2/24/21 | 130,000.0000 | 100.094000 | 129,675.00 | 130,122.20 | 130,122.20 |
| 2007 CAPITAL AUTO TL 03/21/25 | 40,000.0000 | 101.344000 | 39,600.00 | 40,537.60 | 40,537.60 |
| 2007 LUMILEDS TL 03/15/24 | 270,000.0000 | 100.833000 | 271,412.50 | 272,249.10 | 272,249.10 |
| 2007 ALIX PARTNERS 03/17/21 | 195,000.0000 | 100.625000 | 194,512.50 | 196,218.75 | 196,218.75 |
| 2007 PFAVHC 8.375 05/10/20 | 500,000.0000 | 99.350000 | 411,250.00 | 496,750.00 | 496,750.00 |
| 2007 AUTOPA 4.95 07/29/35 | 200,000.0000 | 109.250000 | 213,250.00 | 218,500.00 | 218,500.00 |
| 2007 BRVDR 7 02/01/23 | 500,000.0000 | 101.566000 | 499,687.50 | 507,830.00 | 507,830.00 |
| 2007 BANCO MACRO FR 11/4/26 | 350,000.0000 | 100.068000 | 339,687.50 | 350,238.00 | 350,238.00 |
| 2007 BANORT 5.75 10/04/31 | 800,000.0000 | 97.875000 | 741,250.00 | 783,000.00 | 783,000.00 |
| 2007 BANCO SANT 5.95 01/30/24 | 200,000.0000 | 103.250000 | 208,500.00 | 206,500.00 | 206,500.00 |
| 2007 BBVASM 5.35 11/12/29 | 300,000.0000 | 98.500000 | 291,750.00 | 295,500.00 | 295,500.00 |
| 2007 CENSUD 5.15 02/12/25 | 500,000.0000 | 104.133254 | 501,500.00 | 520,666.27 | 520,666.27 |
| 2007 COLBUN 6 01/21/20 | 700,000.0000 | 108.362516 | 779,250.00 | 758,537.61 | 758,537.61 |
| 2007 CFELEC 4.75 02/23/27 | 700,000.0000 | 100.250000 | 669,000.00 | 701,750.00 | 701,750.00 |
| 2007 BCGBK 6.75 03/15/23 | 500,000.0000 | 95.832000 | 466,750.00 | 479,160.00 | 479,160.00 |
| 2007 DOMREP 5.50 01/27/25 | 200,000.0000 | 101.625000 | 202,050.00 | 203,250.00 | 203,250.00 |

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|------------------------------|----------------|------------|--------------|--------------|--------------|
| 2007 DOM REP 6.85% 01/27/45 | 500,000.0000 | 103.250000 | 505,000.00 | 516,250.00 | 516,250.00 |
| 2007 ECLCI 4.50 01/29/25 | 500,000.0000 | 102.150690 | 502,500.00 | 510,753.45 | 510,753.45 |
| 2007 COSTAR 9.995 08/01/20 | 200,000.0000 | 117.180000 | 243,360.00 | 234,360.00 | 234,360.00 |
| 2007 ENTEL 4.875 10/30/24 | 400,000.0000 | 103.363210 | 407,450.00 | 413,452.84 | 413,452.84 |
| 2007 ENTEL 4.75 08/01/26 | 600,000.0000 | 102.473418 | 594,350.00 | 614,840.51 | 614,840.51 |
| 2007 AESGEN 4.56 04/30/25 | 600,000.0000 | 96.490398 | 553,800.00 | 578,942.39 | 578,942.39 |
| 2007 ENANOR 4.95 04/25/28 | 633,591.9700 | 103.000000 | 650,332.09 | 652,599.73 | 652,599.73 |
| 2007 GNLQCI 4.634 07/31/29 | 305,000.0000 | 102.250000 | 304,390.00 | 311,862.50 | 311,862.50 |
| 2007 IDESA 7.875 12/18/20 | 630,000.0000 | 88.125000 | 630,625.00 | 555,187.50 | 555,187.50 |
| 2007 POSADA 7.875 06/30/22 | 250,000.0000 | 103.760000 | 250,000.00 | 259,400.00 | 259,400.00 |
| 2007 GUATEM 4.875 02/13/28 | 200,000.0000 | 101.700000 | 190,750.00 | 203,400.00 | 203,400.00 |
| 2007 GUATEM 4.50 05/03/26 | 600,000.0000 | 99.643000 | 597,300.00 | 597,858.00 | 597,858.00 |
| 2007 KIONET 8.25 011/07/21 | 200,000.0000 | 99.000000 | 194,000.00 | 198,000.00 | 198,000.00 |
| 2007 TGPERU 4.25% 04/30/28 | 1,000,000.0000 | 100.750000 | 1,003,550.00 | 1,007,500.00 | 1,007,500.00 |
| 2007 ISHARES 20+ YR 120 CALL | 1,179.0000 | 2.660000 | 206,325.00 | 313,614.00 | 313,614.00 |
| 2007 ISHARES 20+ YR 123 CALL | (1,179.0000) | 1.350000 | (107,289.00) | (159,165.00) | (159,165.00) |
| 2007 BHARTI 4.375 06/10/25 | 700,000.0000 | 99.928030 | 700,994.00 | 699,496.21 | 699,496.21 |
| 2007 PETMK 3.50 03/18/25 | 500,000.0000 | 101.596100 | 505,593.00 | 507,980.50 | 507,980.50 |
| 2007 PERTIJ 5.625% 05/20/43 | 500,000.0000 | 102.702000 | 486,250.00 | 513,510.00 | 513,510.00 |
| 2007 CASH MARGIN DE | 40,000.0000 | 1.000000 | 40,000.00 | 40,000.00 | 40,000.00 |
| 2007 CASH MARGIN DE | 255,000.0000 | 1.000000 | 255,000.00 | 255,000.00 | 255,000.00 |