

Wilshire Income Opportunities
Portfolio Holdings - 08/31/2018

Port ID	Sec Name	Quantity	Current Price	Cost	Market Value (Local)	Market Value (Base)
2007	CURRENCY CONTRACT - AUD	238,848.0000	1.391231	175,000.00	171,680.99	171,680.99
2007	CURRENCY CONTRACT - AUD	(175,000.0000)	1.000000	(175,000.00)	(175,000.00)	(175,000.00)
2007	CURRENCY CONTRACT - AUD	508,022.0000	1.391231	372,147.00	365,159.94	365,159.94
2007	CURRENCY CONTRACT - AUD	(372,147.0000)	1.000000	(372,147.00)	(372,147.00)	(372,147.00)
2007	CURRENCY CONTRACT - AUD	246,097.0000	1.391231	181,036.00	176,891.49	176,891.49
2007	CURRENCY CONTRACT - AUD	(181,036.0000)	1.000000	(181,036.00)	(181,036.00)	(181,036.00)
2007	CURRENCY CONTRACT - AUD	1,230,678.3200	1.391231	893,000.00	884,596.38	884,596.38
2007	CURRENCY CONTRACT - AUD	(893,000.0000)	1.000000	(893,000.00)	(893,000.00)	(893,000.00)
2007	CURRENCY CONTRACT - CAD	705,854.0000	1.304579	541,000.00	541,058.69	541,058.69
2007	CURRENCY CONTRACT - CAD	(541,000.0000)	1.000000	(541,000.00)	(541,000.00)	(541,000.00)
2007	CURRENCY CONTRACT - CAD	755,373.0000	1.304579	580,000.00	579,016.52	579,016.52
2007	CURRENCY CONTRACT - CAD	(580,000.0000)	1.000000	(580,000.00)	(580,000.00)	(580,000.00)
2007	CURRENCY CONTRACT - CAD	347,127.0000	1.304579	267,000.00	266,083.47	266,083.47
2007	CURRENCY CONTRACT - CAD	(267,000.0000)	1.000000	(267,000.00)	(267,000.00)	(267,000.00)
2007	CURRENCY CONTRACT - CAD	438,503.0000	1.304579	337,000.00	336,125.97	336,125.97
2007	CURRENCY CONTRACT - CAD	(337,000.0000)	1.000000	(337,000.00)	(337,000.00)	(337,000.00)
2007	CURRENCY CONTRACT - CHF	940,286.0000	0.967896	950,059.00	971,474.46	971,474.46
2007	CURRENCY CONTRACT - CHF	(950,059.0000)	1.000000	(950,059.00)	(950,059.00)	(950,059.00)
2007	CURRENCY CONTRACT - CHF	1,328,183.0000	0.967896	1,350,000.00	1,372,237.66	1,372,237.66
2007	CURRENCY CONTRACT - CHF	(1,350,000.0000)	1.000000	(1,350,000.00)	(1,350,000.00)	(1,350,000.00)
2007	CURRENCY CONTRACT - CHF	131,667.6400	0.967896	136,000.00	136,034.94	136,034.94
2007	CURRENCY CONTRACT - CHF	(136,000.0000)	1.000000	(136,000.00)	(136,000.00)	(136,000.00)
2007	CURRENCY CONTRACT - EUR	1,241.0000	0.860479	1,425.00	1,442.22	1,442.22
2007	CURRENCY CONTRACT - EUR	(1,425.0000)	1.000000	(1,425.00)	(1,425.00)	(1,425.00)
2007	CURRENCY CONTRACT - EUR	244,007.0000	0.860478	282,000.00	283,571.41	283,571.41
2007	CURRENCY CONTRACT - EUR	(282,000.0000)	1.000000	(282,000.00)	(282,000.00)	(282,000.00)
2007	CURRENCY CONTRACT - EUR	1,967,887.0000	0.860478	2,302,000.00	2,286,969.20	2,286,969.20
2007	CURRENCY CONTRACT - EUR	(2,302,000.0000)	1.000000	(2,302,000.00)	(2,302,000.00)	(2,302,000.00)
2007	CURRENCY CONTRACT - EUR	1,260,640.5100	0.860478	1,472,000.00	1,465,046.53	1,465,046.53
2007	CURRENCY CONTRACT - EUR	(1,472,000.0000)	1.000000	(1,472,000.00)	(1,472,000.00)	(1,472,000.00)
2007	CURRENCY CONTRACT - GBP	2,478,603.0000	0.770918	3,172,834.00	3,215,130.24	3,215,130.24
2007	CURRENCY CONTRACT - GBP	(3,172,834.0000)	1.000000	(3,172,834.00)	(3,172,834.00)	(3,172,834.00)
2007	CURRENCY CONTRACT - GBP	425,755.0000	0.770918	545,000.00	552,269.88	552,269.88
2007	CURRENCY CONTRACT - GBP	(545,000.0000)	1.000000	(545,000.00)	(545,000.00)	(545,000.00)
2007	CURRENCY CONTRACT - GBP	583,941.0000	0.770918	749,000.00	757,461.51	757,461.51
2007	CURRENCY CONTRACT - GBP	(749,000.0000)	1.000000	(749,000.00)	(749,000.00)	(749,000.00)
2007	CURRENCY CONTRACT - GBP	1,320,422.0000	0.770918	1,704,000.00	1,712,790.92	1,712,790.92
2007	CURRENCY CONTRACT - GBP	(1,704,000.0000)	1.000000	(1,704,000.00)	(1,704,000.00)	(1,704,000.00)
2007	CURRENCY CONTRACT - JPY	77,701,037.0000	110.965167	706,446.00	700,229.08	700,229.08
2007	CURRENCY CONTRACT - JPY	(706,446.0000)	1.000000	(706,446.00)	(706,446.00)	(706,446.00)
2007	CURRENCY CONTRACT - NOK	3,099,603.0000	8.381263	370,000.00	369,825.28	369,825.28
2007	CURRENCY CONTRACT - NOK	(370,000.0000)	1.000000	(370,000.00)	(370,000.00)	(370,000.00)
2007	CURRENCY CONTRACT - USD	374,000.0000	1.000000	374,000.00	374,000.00	374,000.00
2007	CURRENCY CONTRACT - USD	(516,120.4900)	1.391231	(374,000.00)	(370,981.04)	(370,981.04)
2007	CURRENCY CONTRACT - USD	188,000.0000	1.000000	188,000.00	188,000.00	188,000.00
2007	CURRENCY CONTRACT - USD	(245,947.0500)	1.304579	(188,000.00)	(188,525.94)	(188,525.94)
2007	CURRENCY CONTRACT - USD	578,000.0000	1.000000	578,000.00	578,000.00	578,000.00
2007	CURRENCY CONTRACT - USD	(572,109.1400)	0.967896	(578,000.00)	(591,085.50)	(591,085.50)
2007	CURRENCY CONTRACT - USD	581,000.0000	1.000000	581,000.00	581,000.00	581,000.00
2007	CURRENCY CONTRACT - USD	(570,833.0800)	0.967896	(581,000.00)	(589,767.11)	(589,767.11)
2007	CURRENCY CONTRACT - USD	443,000.0000	1.000000	443,000.00	443,000.00	443,000.00
2007	CURRENCY CONTRACT - USD	(434,691.7600)	0.967896	(443,000.00)	(449,110.10)	(449,110.10)
2007	CURRENCY CONTRACT - USD	224,000.0000	1.000000	224,000.00	224,000.00	224,000.00
2007	CURRENCY CONTRACT - USD	(219,630.1600)	0.967896	(224,000.00)	(226,915.10)	(226,915.10)
2007	CURRENCY CONTRACT - USD	271,000.0000	1.000000	271,000.00	271,000.00	271,000.00
2007	CURRENCY CONTRACT - USD	(210,589.4100)	0.770918	(271,000.00)	(273,166.93)	(273,166.93)
2007	CURRENCY CONTRACT - USD	695,000.0000	1.000000	695,000.00	695,000.00	695,000.00
2007	CURRENCY CONTRACT - USD	(77,192,864.0000)	110.965167	(695,000.00)	(695,649.51)	(695,649.51)
2007	CURRENCY CONTRACT - USD	735,000.0000	1.000000	735,000.00	735,000.00	735,000.00
2007	CURRENCY CONTRACT - USD	(1,108,702.4700)	1.511411	(735,000.00)	(733,554.49)	(733,554.49)

2007 CURRENCY CONTRACT - USD	343,000.0000	1.000000	343,000.00	343,000.00	343,000.00
2007 CURRENCY CONTRACT - USD	(516,852.0100)	1.511411	(343,000.00)	(341,966.51)	(341,966.51)
2007 CURRENCY CONTRACT - USD	229,000.0000	1.000000	229,000.00	229,000.00	229,000.00
2007 CURRENCY CONTRACT - USD	(342,130.7800)	1.511411	(229,000.00)	(226,365.12)	(226,365.12)
2007 CURRENCY CONTRACT - USD	431,000.0000	1.000000	431,000.00	431,000.00	431,000.00
2007 CURRENCY CONTRACT - USD	(643,873.1600)	1.511411	(431,000.00)	(426,007.93)	(426,007.93)
2007 CURRENCY CONTRACT - USD	464,000.0000	1.000000	464,000.00	464,000.00	464,000.00
2007 CURRENCY CONTRACT - USD	(4,236,532.0500)	9.136246	(464,000.00)	(463,706.00)	(463,706.00)
2007 CURRENCY CONTRACT - USD	2,070,568.0500	1.000000	2,070,568.05	2,070,568.05	2,070,568.05
2007 CURRENCY CONTRACT - USD	(2,701,474.2700)	1.304579	(2,070,568.05)	(2,070,762.70)	(2,070,762.70)
2007 CURRENCY CONTRACT - USD	3,884,132.9300	1.000000	3,884,132.93	3,884,132.93	3,884,132.93
2007 CURRENCY CONTRACT - USD	(32,816,088.2900)	8.381263	(3,884,132.93)	(3,915,410.82)	(3,915,410.82)
2007 CURRENCY CONTRACT - USD	605,098.6600	1.000000	605,098.66	605,098.66	605,098.66
2007 CURRENCY CONTRACT - USD	(912,596.0900)	1.511411	(605,098.66)	(603,803.97)	(603,803.97)
2007 CURRENCY CONTRACT - USD	187,486.1100	1.000000	187,486.11	187,486.11	187,486.11
2007 CURRENCY CONTRACT - USD	(280,727.0900)	1.511411	(187,486.11)	(185,738.39)	(185,738.39)
2007 CURRENCY CONTRACT - USD	1,098,328.9800	1.000000	1,098,328.98	1,098,328.98	1,098,328.98
2007 CURRENCY CONTRACT - USD	(10,037,556.5400)	9.136246	(1,098,328.98)	(1,098,652.18)	(1,098,652.18)
2007 CURRENCY CONTRACT - USD	774,000.0000	1.000000	774,000.00	774,000.00	774,000.00
2007 CURRENCY CONTRACT - USD	(6,459,205.7000)	8.381263	(774,000.00)	(770,672.11)	(770,672.11)
2007 CURRENCY CONTRACT - USD	750,000.0000	1.000000	750,000.00	750,000.00	750,000.00
2007 CURRENCY CONTRACT - USD	(1,129,793.5400)	1.511411	(750,000.00)	(747,509.04)	(747,509.04)
2007 CURRENCY CONTRACT - USD	136,000.0000	1.000000	136,000.00	136,000.00	136,000.00
2007 CURRENCY CONTRACT - USD	(176,638.9800)	1.304579	(136,000.00)	(135,399.18)	(135,399.18)
2007 CURRENCY CONTRACT - USD	795,000.0000	1.000000	795,000.00	795,000.00	795,000.00
2007 CURRENCY CONTRACT - USD	(610,750.2200)	0.770918	(795,000.00)	(792,237.20)	(792,237.20)
2007 CURRENCY CONTRACT - AUD	470,000.0000	1.391228	347,289.58	337,831.15	337,831.15
2007 CURRENCY CONTRACT - AUD	(347,289.5800)	1.000000	(347,289.58)	(347,289.58)	(347,289.58)
2007 CURRENCY CONTRACT - AUD	35,000.0000	1.391227	25,884.95	25,157.64	25,157.64
2007 CURRENCY CONTRACT - AUD	(25,884.9500)	1.000000	(25,884.95)	(25,884.95)	(25,884.95)
2007 CURRENCY CONTRACT - AUD	280,000.0000	1.391228	205,303.28	201,261.11	201,261.11
2007 CURRENCY CONTRACT - AUD	(205,303.2800)	1.000000	(205,303.28)	(205,303.28)	(205,303.28)
2007 CURRENCY CONTRACT - AUD	540,000.0000	1.391228	398,118.46	388,146.43	388,146.43
2007 CURRENCY CONTRACT - AUD	(398,118.4600)	1.000000	(398,118.46)	(398,118.46)	(398,118.46)
2007 CURRENCY CONTRACT - AUD	400,000.0000	1.391228	295,602.80	287,515.87	287,515.87
2007 CURRENCY CONTRACT - AUD	(295,602.8000)	1.000000	(295,602.80)	(295,602.80)	(295,602.80)
2007 CURRENCY CONTRACT - AUD	500,000.0000	1.391228	371,059.00	359,394.84	359,394.84
2007 CURRENCY CONTRACT - AUD	(371,059.0000)	1.000000	(371,059.00)	(371,059.00)	(371,059.00)
2007 CURRENCY CONTRACT - AUD	500,000.0000	1.391228	371,059.00	359,394.84	359,394.84
2007 CURRENCY CONTRACT - AUD	(371,059.0000)	1.000000	(371,059.00)	(371,059.00)	(371,059.00)
2007 CURRENCY CONTRACT - AUD	480,000.0000	1.391228	356,034.24	345,019.05	345,019.05
2007 CURRENCY CONTRACT - AUD	(356,034.2400)	1.000000	(356,034.24)	(356,034.24)	(356,034.24)
2007 CURRENCY CONTRACT - AUD	555,000.0000	1.391228	412,484.33	398,928.28	398,928.28
2007 CURRENCY CONTRACT - AUD	(412,484.3300)	1.000000	(412,484.33)	(412,484.33)	(412,484.33)
2007 CURRENCY CONTRACT - AUD	1,035,000.0000	1.391228	755,188.36	743,947.32	743,947.32
2007 CURRENCY CONTRACT - AUD	(1,145,098.1300)	1.511410	(755,188.36)	(757,635.77)	(757,635.77)
2007 CURRENCY CONTRACT - AUD	1,560,000.0000	1.391228	1,133,416.85	1,121,311.91	1,121,311.91
2007 CURRENCY CONTRACT - AUD	(1,725,161.8800)	1.511410	(1,133,416.85)	(1,141,425.63)	(1,141,425.63)
2007 CURRENCY CONTRACT - CAD	5,753,160.5000	1.304629	4,370,000.00	4,409,804.34	4,409,804.34
2007 CURRENCY CONTRACT - CAD	(4,370,000.0000)	1.000000	(4,370,000.00)	(4,370,000.00)	(4,370,000.00)
2007 CURRENCY CONTRACT - CAD	2,234,786.0000	1.304629	1,700,000.00	1,712,966.12	1,712,966.12
2007 CURRENCY CONTRACT - CAD	(1,700,000.0000)	1.000000	(1,700,000.00)	(1,700,000.00)	(1,700,000.00)
2007 CURRENCY CONTRACT - CAD	131,106.0000	1.304629	100,000.00	100,492.90	100,492.90
2007 CURRENCY CONTRACT - CAD	(100,000.0000)	1.000000	(100,000.00)	(100,000.00)	(100,000.00)
2007 CURRENCY CONTRACT - CAD	582,460.5000	1.304629	445,000.00	446,456.66	446,456.66
2007 CURRENCY CONTRACT - CAD	(445,000.0000)	1.000000	(445,000.00)	(445,000.00)	(445,000.00)
2007 CURRENCY CONTRACT - CAD	556,380.2500	1.304629	425,000.00	426,466.12	426,466.12
2007 CURRENCY CONTRACT - CAD	(425,000.0000)	1.000000	(425,000.00)	(425,000.00)	(425,000.00)
2007 CURRENCY CONTRACT - CAD	557,659.5000	1.304629	425,000.00	427,446.67	427,446.67
2007 CURRENCY CONTRACT - CAD	(425,000.0000)	1.000000	(425,000.00)	(425,000.00)	(425,000.00)
2007 CURRENCY CONTRACT - CAD	890,173.1300	1.304629	675,000.00	682,318.76	682,318.76
2007 CURRENCY CONTRACT - CAD	(675,000.0000)	1.000000	(675,000.00)	(675,000.00)	(675,000.00)
2007 CURRENCY CONTRACT - CAD	602,689.7800	1.304629	458,068.42	461,962.43	461,962.43
2007 CURRENCY CONTRACT - CAD	(458,068.4200)	1.000000	(458,068.42)	(458,068.42)	(458,068.42)

2007 CURRENCY CONTRACT - CAD	1,950,000.0000	1.304629	1,482,431.04	1,494,677.31	1,494,677.31
2007 CURRENCY CONTRACT - CAD	(166,556,520.0000)	110.980745	(1,482,431.04)	(1,500,769.52)	(1,500,769.52)
2007 CURRENCY CONTRACT - CAD	2,643,190.2000	1.304629	2,020,000.00	2,026,008.42	2,026,008.42
2007 CURRENCY CONTRACT - CAD	(2,020,000.0000)	1.000000	(2,020,000.00)	(2,020,000.00)	(2,020,000.00)
2007 CURRENCY CONTRACT - CAD	2,642,834.6800	1.304629	2,020,000.00	2,025,735.91	2,025,735.91
2007 CURRENCY CONTRACT - CAD	(2,020,000.0000)	1.000000	(2,020,000.00)	(2,020,000.00)	(2,020,000.00)
2007 CURRENCY CONTRACT - CAD	6,606,042.1600	1.304629	5,080,000.00	5,063,539.14	5,063,539.14
2007 CURRENCY CONTRACT - CAD	(5,080,000.0000)	1.000000	(5,080,000.00)	(5,080,000.00)	(5,080,000.00)
2007 CURRENCY CONTRACT - CAD	1,311,946.5700	1.304629	1,010,000.00	1,005,608.60	1,005,608.60
2007 CURRENCY CONTRACT - CAD	(1,010,000.0000)	1.000000	(1,010,000.00)	(1,010,000.00)	(1,010,000.00)
2007 CURRENCY CONTRACT - CAD	1,344,834.5000	1.304629	1,035,000.00	1,030,817.24	1,030,817.24
2007 CURRENCY CONTRACT - CAD	(1,035,000.0000)	1.000000	(1,035,000.00)	(1,035,000.00)	(1,035,000.00)
2007 CURRENCY CONTRACT - CAD	2,729,240.3000	1.304629	2,095,000.00	2,091,965.92	2,091,965.92
2007 CURRENCY CONTRACT - CAD	(2,095,000.0000)	1.000000	(2,095,000.00)	(2,095,000.00)	(2,095,000.00)
2007 CURRENCY CONTRACT - CAD	2,724,168.7000	1.304629	2,090,000.00	2,088,078.53	2,088,078.53
2007 CURRENCY CONTRACT - CAD	(2,090,000.0000)	1.000000	(2,090,000.00)	(2,090,000.00)	(2,090,000.00)
2007 CURRENCY CONTRACT - CAD	1,356,362.8000	1.304629	1,040,000.00	1,039,653.69	1,039,653.69
2007 CURRENCY CONTRACT - CAD	(1,040,000.0000)	1.000000	(1,040,000.00)	(1,040,000.00)	(1,040,000.00)
2007 CURRENCY CONTRACT - CAD	1,380,229.0700	1.304629	1,055,000.00	1,057,947.22	1,057,947.22
2007 CURRENCY CONTRACT - CAD	(1,055,000.0000)	1.000000	(1,055,000.00)	(1,055,000.00)	(1,055,000.00)
2007 CURRENCY CONTRACT - CAD	1,380,934.8700	1.304629	1,055,000.00	1,058,488.21	1,058,488.21
2007 CURRENCY CONTRACT - CAD	(1,055,000.0000)	1.000000	(1,055,000.00)	(1,055,000.00)	(1,055,000.00)
2007 CURRENCY CONTRACT - CAD	1,388,857.9800	1.304629	1,065,000.00	1,064,561.29	1,064,561.29
2007 CURRENCY CONTRACT - CAD	(1,065,000.0000)	1.000000	(1,065,000.00)	(1,065,000.00)	(1,065,000.00)
2007 CURRENCY CONTRACT - CAD	1,032,906.6000	1.304629	792,000.00	791,724.13	791,724.13
2007 CURRENCY CONTRACT - CAD	(792,000.0000)	1.000000	(792,000.00)	(792,000.00)	(792,000.00)
2007 CURRENCY CONTRACT - CAD	688,807.6800	1.304629	528,000.00	527,971.90	527,971.90
2007 CURRENCY CONTRACT - CAD	(528,000.0000)	1.000000	(528,000.00)	(528,000.00)	(528,000.00)
2007 CURRENCY CONTRACT - CAD	1,463,220.0000	1.304629	1,125,000.00	1,121,559.86	1,121,559.86
2007 CURRENCY CONTRACT - CAD	(1,125,000.0000)	1.000000	(1,125,000.00)	(1,125,000.00)	(1,125,000.00)
2007 CURRENCY CONTRACT - CAD	736,161.1000	1.304629	565,000.00	564,268.35	564,268.35
2007 CURRENCY CONTRACT - CAD	(565,000.0000)	1.000000	(565,000.00)	(565,000.00)	(565,000.00)
2007 CURRENCY CONTRACT - CAD	730,797.7600	1.304629	560,000.00	560,157.35	560,157.35
2007 CURRENCY CONTRACT - CAD	(560,000.0000)	1.000000	(560,000.00)	(560,000.00)	(560,000.00)
2007 CURRENCY CONTRACT - CAD	2,980,023.0800	1.304629	2,295,000.00	2,284,191.22	2,284,191.22
2007 CURRENCY CONTRACT - CAD	(2,295,000.0000)	1.000000	(2,295,000.00)	(2,295,000.00)	(2,295,000.00)
2007 CURRENCY CONTRACT - CAD	3,111,767.9000	1.304629	2,410,000.00	2,385,173.78	2,385,173.78
2007 CURRENCY CONTRACT - CAD	(2,410,000.0000)	1.000000	(2,410,000.00)	(2,410,000.00)	(2,410,000.00)
2007 CURRENCY CONTRACT - CAD	744,326.5800	1.304629	575,000.00	570,527.21	570,527.21
2007 CURRENCY CONTRACT - CAD	(575,000.0000)	1.000000	(575,000.00)	(575,000.00)	(575,000.00)
2007 CURRENCY CONTRACT - CAD	746,962.3800	1.304629	575,000.00	572,547.55	572,547.55
2007 CURRENCY CONTRACT - CAD	(575,000.0000)	1.000000	(575,000.00)	(575,000.00)	(575,000.00)
2007 CURRENCY CONTRACT - EUR	1,270,000.0000	0.860606	1,485,182.45	1,475,704.77	1,475,704.77
2007 CURRENCY CONTRACT - EUR	(1,485,182.4500)	1.000000	(1,485,182.45)	(1,485,182.45)	(1,485,182.45)
2007 CURRENCY CONTRACT - EUR	440,000.0000	0.860606	515,372.00	511,267.80	511,267.80
2007 CURRENCY CONTRACT - EUR	(515,372.0000)	1.000000	(515,372.00)	(515,372.00)	(515,372.00)
2007 CURRENCY CONTRACT - EUR	425,000.0000	0.860606	499,696.11	493,838.21	493,838.21
2007 CURRENCY CONTRACT - EUR	(4,027,508.2500)	8.381935	(499,696.11)	(480,498.63)	(480,498.63)
2007 CURRENCY CONTRACT - EUR	455,000.0000	0.860606	535,166.45	528,697.38	528,697.38
2007 CURRENCY CONTRACT - EUR	(535,166.4500)	1.000000	(535,166.45)	(535,166.45)	(535,166.45)
2007 CURRENCY CONTRACT - EUR	1,390,000.0000	0.860606	1,639,817.75	1,615,141.44	1,615,141.44
2007 CURRENCY CONTRACT - EUR	(1,639,817.7500)	1.000000	(1,639,817.75)	(1,639,817.75)	(1,639,817.75)
2007 CURRENCY CONTRACT - EUR	2,045,000.0000	0.860606	2,408,508.98	2,376,233.28	2,376,233.28
2007 CURRENCY CONTRACT - EUR	(2,408,508.9800)	1.000000	(2,408,508.98)	(2,408,508.98)	(2,408,508.98)
2007 CURRENCY CONTRACT - EUR	2,045,000.0000	0.860606	2,407,701.20	2,376,233.28	2,376,233.28
2007 CURRENCY CONTRACT - EUR	(2,407,701.2000)	1.000000	(2,407,701.20)	(2,407,701.20)	(2,407,701.20)
2007 CURRENCY CONTRACT - EUR	1,530,000.0000	0.860606	1,795,611.40	1,777,817.56	1,777,817.56
2007 CURRENCY CONTRACT - EUR	(15,701,673.9600)	9.137662	(1,795,611.40)	(1,718,346.90)	(1,718,346.90)
2007 CURRENCY CONTRACT - EUR	1,810,000.0000	0.860606	2,104,709.19	2,103,169.80	2,103,169.80
2007 CURRENCY CONTRACT - EUR	(2,746,166.3900)	1.304629	(2,104,709.19)	(2,104,939.79)	(2,104,939.79)
2007 CURRENCY CONTRACT - EUR	3,033,737.4300	0.860606	3,515,558.64	3,525,118.75	3,525,118.75
2007 CURRENCY CONTRACT - EUR	(3,515,558.6400)	1.000000	(3,515,558.64)	(3,515,558.64)	(3,515,558.64)
2007 CURRENCY CONTRACT - EUR	1,040,000.0000	0.860606	1,205,668.88	1,208,451.15	1,208,451.15
2007 CURRENCY CONTRACT - EUR	(1,205,668.8800)	1.000000	(1,205,668.88)	(1,205,668.88)	(1,205,668.88)

2007 CURRENCY CONTRACT - EUR	1,238,289.3600	0.860606	1,427,060.38	1,438,857.89	1,438,857.89
2007 CURRENCY CONTRACT - EUR	(1,427,060.3800)	1.000000	(1,427,060.38)	(1,427,060.38)	(1,427,060.38)
2007 CURRENCY CONTRACT - EUR	45,000.0000	0.861500	51,284.66	52,234.47	52,234.47
2007 CURRENCY CONTRACT - EUR	(51,284.6600)	1.000000	(51,284.66)	(51,284.66)	(51,284.66)
2007 CURRENCY CONTRACT - EUR	93,000.0000	0.860606	105,740.16	108,063.42	108,063.42
2007 CURRENCY CONTRACT - EUR	(105,740.1600)	1.000000	(105,740.16)	(105,740.16)	(105,740.16)
2007 CURRENCY CONTRACT - EUR	522,000.0000	0.860606	598,521.79	606,549.52	606,549.52
2007 CURRENCY CONTRACT - EUR	(779,459.8000)	1.304629	(598,521.79)	(597,456.86)	(597,456.86)
2007 CURRENCY CONTRACT - EUR	522,000.0000	0.860606	598,521.79	606,549.52	606,549.52
2007 CURRENCY CONTRACT - EUR	(779,471.2800)	1.304629	(598,521.79)	(597,465.66)	(597,465.66)
2007 CURRENCY CONTRACT - EUR	783,234.0000	0.860606	915,263.76	910,096.18	910,096.18
2007 CURRENCY CONTRACT - EUR	(915,263.7600)	1.000000	(915,263.76)	(915,263.76)	(915,263.76)
2007 CURRENCY CONTRACT - EUR	994,117.0000	0.860606	1,161,822.85	1,155,136.38	1,155,136.38
2007 CURRENCY CONTRACT - EUR	(1,161,822.8500)	1.000000	(1,161,822.85)	(1,161,822.85)	(1,161,822.85)
2007 CURRENCY CONTRACT - EUR	1,018,141.1600	0.860606	1,190,151.02	1,183,051.79	1,183,051.79
2007 CURRENCY CONTRACT - EUR	(1,190,151.0200)	1.000000	(1,190,151.02)	(1,190,151.02)	(1,190,151.02)
2007 CURRENCY CONTRACT - EUR	1,566,000.0000	0.860606	1,821,492.90	1,819,648.56	1,819,648.56
2007 CURRENCY CONTRACT - EUR	(1,821,492.9000)	1.000000	(1,821,492.90)	(1,821,492.90)	(1,821,492.90)
2007 CURRENCY CONTRACT - EUR	665,709.9200	0.860606	779,676.13	773,536.46	773,536.46
2007 CURRENCY CONTRACT - EUR	(779,676.1300)	1.000000	(779,676.13)	(779,676.13)	(779,676.13)
2007 CURRENCY CONTRACT - EUR	664,969.6300	0.860606	780,366.46	772,676.27	772,676.27
2007 CURRENCY CONTRACT - EUR	(780,366.4600)	1.000000	(780,366.46)	(780,366.46)	(780,366.46)
2007 CURRENCY CONTRACT - EUR	665,818.9400	0.860606	779,770.52	773,663.14	773,663.14
2007 CURRENCY CONTRACT - EUR	(779,770.5200)	1.000000	(779,770.52)	(779,770.52)	(779,770.52)
2007 CURRENCY CONTRACT - EUR	665,709.9300	0.860606	780,341.85	773,536.47	773,536.47
2007 CURRENCY CONTRACT - EUR	(780,341.8500)	1.000000	(780,341.85)	(780,341.85)	(780,341.85)
2007 CURRENCY CONTRACT - EUR	567,500.0000	0.860606	665,039.07	659,419.26	659,419.26
2007 CURRENCY CONTRACT - EUR	(510,419.7200)	0.770981	(665,039.07)	(662,039.26)	(662,039.26)
2007 CURRENCY CONTRACT - EUR	567,500.0000	0.860606	665,039.07	659,419.26	659,419.26
2007 CURRENCY CONTRACT - EUR	(510,381.1300)	0.770981	(665,039.07)	(661,989.20)	(661,989.20)
2007 CURRENCY CONTRACT - EUR	497,992.7900	0.860606	580,704.41	578,653.81	578,653.81
2007 CURRENCY CONTRACT - EUR	(580,704.4100)	1.000000	(580,704.41)	(580,704.41)	(580,704.41)
2007 CURRENCY CONTRACT - EUR	497,992.7900	0.860606	581,388.16	578,653.81	578,653.81
2007 CURRENCY CONTRACT - EUR	(581,388.1600)	1.000000	(581,388.16)	(581,388.16)	(581,388.16)
2007 CURRENCY CONTRACT - GBP	500,000.0000	0.770981	658,383.50	648,524.37	648,524.37
2007 CURRENCY CONTRACT - GBP	(658,383.5000)	1.000000	(658,383.50)	(658,383.50)	(658,383.50)
2007 CURRENCY CONTRACT - GBP	206,012.1900	0.770981	271,361.32	267,207.85	267,207.85
2007 CURRENCY CONTRACT - GBP	(271,361.3200)	1.000000	(271,361.32)	(271,361.32)	(271,361.32)
2007 CURRENCY CONTRACT - GBP	505,000.0000	0.770981	664,670.40	655,009.62	655,009.62
2007 CURRENCY CONTRACT - GBP	(664,670.4000)	1.000000	(664,670.40)	(664,670.40)	(664,670.40)
2007 CURRENCY CONTRACT - GBP	214,331.0400	0.770981	282,779.16	277,997.81	277,997.81
2007 CURRENCY CONTRACT - GBP	(282,779.1600)	1.000000	(282,779.16)	(282,779.16)	(282,779.16)
2007 CURRENCY CONTRACT - GBP	927,724.7200	0.770981	1,209,788.50	1,203,304.18	1,203,304.18
2007 CURRENCY CONTRACT - GBP	(1,040,000.0000)	0.860606	(1,209,788.50)	(1,208,451.15)	(1,208,451.15)
2007 CURRENCY CONTRACT - GBP	1,030,127.8800	0.770981	1,332,379.48	1,336,126.07	1,336,126.07
2007 CURRENCY CONTRACT - GBP	(1,145,000.0000)	0.860606	(1,332,379.48)	(1,330,458.24)	(1,330,458.24)
2007 CURRENCY CONTRACT - GBP	1,023,815.4000	0.770981	1,334,686.60	1,327,938.48	1,327,938.48
2007 CURRENCY CONTRACT - GBP	(1,135,000.0000)	0.860606	(1,334,686.60)	(1,318,838.52)	(1,318,838.52)
2007 CURRENCY CONTRACT - GBP	1,205,000.0000	0.770981	1,570,042.70	1,562,943.74	1,562,943.74
2007 CURRENCY CONTRACT - GBP	(1,570,042.7000)	1.000000	(1,570,042.70)	(1,570,042.70)	(1,570,042.70)
2007 CURRENCY CONTRACT - JPY	181,839,937.0000	110.980746	1,625,000.00	1,638,481.84	1,638,481.84
2007 CURRENCY CONTRACT - JPY	(1,625,000.0000)	1.000000	(1,625,000.00)	(1,625,000.00)	(1,625,000.00)
2007 CURRENCY CONTRACT - JPY	80,247,310.0000	110.980746	715,000.00	723,074.16	723,074.16
2007 CURRENCY CONTRACT - JPY	(715,000.0000)	1.000000	(715,000.00)	(715,000.00)	(715,000.00)
2007 CURRENCY CONTRACT - JPY	167,544,650.0000	110.980746	1,495,000.00	1,509,673.13	1,509,673.13
2007 CURRENCY CONTRACT - JPY	(1,495,000.0000)	1.000000	(1,495,000.00)	(1,495,000.00)	(1,495,000.00)
2007 CURRENCY CONTRACT - JPY	58,009,613.0000	110.980747	525,000.00	522,699.79	522,699.79
2007 CURRENCY CONTRACT - JPY	(525,000.0000)	1.000000	(525,000.00)	(525,000.00)	(525,000.00)
2007 CURRENCY CONTRACT - JPY	57,633,212.0000	110.980745	520,000.00	519,308.21	519,308.21
2007 CURRENCY CONTRACT - JPY	(520,000.0000)	1.000000	(520,000.00)	(520,000.00)	(520,000.00)
2007 CURRENCY CONTRACT - JPY	58,211,423.0000	110.980745	525,000.00	524,518.22	524,518.22
2007 CURRENCY CONTRACT - JPY	(525,000.0000)	1.000000	(525,000.00)	(525,000.00)	(525,000.00)
2007 CURRENCY CONTRACT - JPY	117,069,592.0000	110.988543	1,065,000.00	1,054,789.88	1,054,789.88
2007 CURRENCY CONTRACT - JPY	(1,065,000.0000)	1.000000	(1,065,000.00)	(1,065,000.00)	(1,065,000.00)

2007 CURRENCY CONTRACT - JPY	63,774,975.0000	110.980747	575,000.00	574,649.00	574,649.00
2007 CURRENCY CONTRACT - JPY	(575,000.0000)	1.000000	(575,000.00)	(575,000.00)	(575,000.00)
2007 CURRENCY CONTRACT - MXP	9,581,617.5000	19.143632	505,000.00	500,511.99	500,511.99
2007 CURRENCY CONTRACT - MXP	(505,000.0000)	1.000000	(505,000.00)	(505,000.00)	(505,000.00)
2007 CURRENCY CONTRACT - MXP	2,619,328.0300	19.143632	136,751.31	136,825.03	136,825.03
2007 CURRENCY CONTRACT - MXP	(136,751.3100)	1.000000	(136,751.31)	(136,751.31)	(136,751.31)
2007 CURRENCY CONTRACT - MXP	2,610,438.9200	19.143632	136,751.31	136,360.69	136,360.69
2007 CURRENCY CONTRACT - MXP	(136,751.3100)	1.000000	(136,751.31)	(136,751.31)	(136,751.31)
2007 CURRENCY CONTRACT - MXP	6,288,170.1600	19.143632	324,161.44	328,473.20	328,473.20
2007 CURRENCY CONTRACT - MXP	(324,161.4400)	1.000000	(324,161.44)	(324,161.44)	(324,161.44)
2007 CURRENCY CONTRACT - MXP	928,529.7200	19.143632	48,416.40	48,503.32	48,503.32
2007 CURRENCY CONTRACT - MXP	(48,416.4000)	1.000000	(48,416.40)	(48,416.40)	(48,416.40)
2007 CURRENCY CONTRACT - MXP	4,137,753.0900	19.143632	213,808.64	216,142.53	216,142.53
2007 CURRENCY CONTRACT - MXP	(213,808.6400)	1.000000	(213,808.64)	(213,808.64)	(213,808.64)
2007 CURRENCY CONTRACT - MXP	6,212,196.5900	19.143632	322,748.90	324,504.59	324,504.59
2007 CURRENCY CONTRACT - MXP	(322,748.9000)	1.000000	(322,748.90)	(322,748.90)	(322,748.90)
2007 CURRENCY CONTRACT - MXP	5,066,985.0000	19.143632	267,500.00	264,682.53	264,682.53
2007 CURRENCY CONTRACT - MXP	(267,500.0000)	1.000000	(267,500.00)	(267,500.00)	(267,500.00)
2007 CURRENCY CONTRACT - MXP	5,060,752.2500	19.143632	267,500.00	264,356.95	264,356.95
2007 CURRENCY CONTRACT - MXP	(267,500.0000)	1.000000	(267,500.00)	(267,500.00)	(267,500.00)
2007 CURRENCY CONTRACT - MXP	5,704,168.1100	19.143632	298,819.64	297,966.87	297,966.87
2007 CURRENCY CONTRACT - MXP	(298,819.6400)	1.000000	(298,819.64)	(298,819.64)	(298,819.64)
2007 CURRENCY CONTRACT - MXP	8,406,666.9400	19.143632	442,580.38	439,136.46	439,136.46
2007 CURRENCY CONTRACT - MXP	(442,580.3800)	1.000000	(442,580.38)	(442,580.38)	(442,580.38)
2007 CURRENCY CONTRACT - MXP	2,807,469.9500	19.143632	147,524.76	146,652.94	146,652.94
2007 CURRENCY CONTRACT - MXP	(147,524.7600)	1.000000	(147,524.76)	(147,524.76)	(147,524.76)
2007 CURRENCY CONTRACT - MXP	2,797,455.1600	19.143632	147,744.59	146,129.80	146,129.80
2007 CURRENCY CONTRACT - MXP	(147,744.5900)	1.000000	(147,744.59)	(147,744.59)	(147,744.59)
2007 CURRENCY CONTRACT - MXP	2,857,351.2400	19.143633	150,872.08	149,258.57	149,258.57
2007 CURRENCY CONTRACT - MXP	(150,872.0800)	1.000000	(150,872.08)	(150,872.08)	(150,872.08)
2007 CURRENCY CONTRACT - MXP	5,659,053.3800	19.143632	295,226.72	295,610.22	295,610.22
2007 CURRENCY CONTRACT - MXP	(295,226.7200)	1.000000	(295,226.72)	(295,226.72)	(295,226.72)
2007 CURRENCY CONTRACT - NOK	4,046,554.6300	8.381935	495,475.12	482,770.95	482,770.95
2007 CURRENCY CONTRACT - NOK	(425,000.0000)	0.860606	(495,475.12)	(493,838.21)	(493,838.21)
2007 CURRENCY CONTRACT - NOK	4,875,605.1000	8.381935	600,852.56	581,680.15	581,680.15
2007 CURRENCY CONTRACT - NOK	(510,000.0000)	0.860606	(600,852.56)	(592,605.85)	(592,605.85)
2007 CURRENCY CONTRACT - NZD	260,000.0000	1.511410	174,074.94	172,024.82	172,024.82
2007 CURRENCY CONTRACT - NZD	(174,074.9400)	1.000000	(174,074.94)	(174,074.94)	(174,074.94)
2007 CURRENCY CONTRACT - NZD	825,000.0000	1.511410	559,495.20	545,847.99	545,847.99
2007 CURRENCY CONTRACT - NZD	(559,495.2000)	1.000000	(559,495.20)	(559,495.20)	(559,495.20)
2007 CURRENCY CONTRACT - NZD	500,000.0000	1.511410	340,492.00	330,816.96	330,816.96
2007 CURRENCY CONTRACT - NZD	(340,492.0000)	1.000000	(340,492.00)	(340,492.00)	(340,492.00)
2007 CURRENCY CONTRACT - NZD	1,138,277.4800	1.511410	768,415.52	753,123.00	753,123.00
2007 CURRENCY CONTRACT - NZD	(1,035,000.0000)	1.391228	(768,415.52)	(743,947.32)	(743,947.32)
2007 CURRENCY CONTRACT - NZD	515,000.0000	1.511410	343,507.06	340,741.47	340,741.47
2007 CURRENCY CONTRACT - NZD	(343,507.0600)	1.000000	(343,507.06)	(343,507.06)	(343,507.06)
2007 CURRENCY CONTRACT - NZD	285,000.0000	1.511410	189,754.43	188,565.67	188,565.67
2007 CURRENCY CONTRACT - NZD	(189,754.4300)	1.000000	(189,754.43)	(189,754.43)	(189,754.43)
2007 CURRENCY CONTRACT - NZD	295,000.0000	1.511410	196,310.70	195,182.01	195,182.01
2007 CURRENCY CONTRACT - NZD	(196,310.7000)	1.000000	(196,310.70)	(196,310.70)	(196,310.70)
2007 CURRENCY CONTRACT - NZD	285,000.0000	1.511410	189,786.06	188,565.67	188,565.67
2007 CURRENCY CONTRACT - NZD	(189,786.0600)	1.000000	(189,786.06)	(189,786.06)	(189,786.06)
2007 CURRENCY CONTRACT - NZD	285,000.0000	1.511410	189,823.68	188,565.67	188,565.67
2007 CURRENCY CONTRACT - NZD	(189,823.6800)	1.000000	(189,823.68)	(189,823.68)	(189,823.68)
2007 CURRENCY CONTRACT - NZD	285,000.0000	1.511410	189,823.68	188,565.67	188,565.67
2007 CURRENCY CONTRACT - NZD	(189,823.6800)	1.000000	(189,823.68)	(189,823.68)	(189,823.68)
2007 CURRENCY CONTRACT - NZD	149,298.5300	1.511410	99,909.68	98,780.97	98,780.97
2007 CURRENCY CONTRACT - NZD	(99,909.6800)	1.000000	(99,909.68)	(99,909.68)	(99,909.68)
2007 CURRENCY CONTRACT - NZD	95,600.2400	1.511410	64,006.75	63,252.36	63,252.36
2007 CURRENCY CONTRACT - NZD	(64,006.7500)	1.000000	(64,006.75)	(64,006.75)	(64,006.75)
2007 CURRENCY CONTRACT - NZD	1,050,000.0000	1.511410	697,990.72	694,715.62	694,715.62
2007 CURRENCY CONTRACT - NZD	(903,063.0000)	1.304629	(697,990.72)	(692,198.86)	(692,198.86)
2007 CURRENCY CONTRACT - NZD	1,170,000.0000	1.511410	777,761.09	774,111.69	774,111.69
2007 CURRENCY CONTRACT - NZD	(1,007,029.5300)	1.304629	(777,761.09)	(771,889.33)	(771,889.33)

2007 CURRENCY CONTRACT - SEK	29,595,062.9000	9.137662	3,313,913.35	3,238,800.20	3,238,800.20
2007 CURRENCY CONTRACT - SEK	(2,830,000.0000)	0.860606	(3,313,913.35)	(3,288,381.50)	(3,288,381.50)
2007 CURRENCY CONTRACT - SEK	10,681,216.0000	9.137662	1,230,991.16	1,168,922.15	1,168,922.15
2007 CURRENCY CONTRACT - SEK	(1,040,000.0000)	0.860606	(1,230,991.16)	(1,208,451.15)	(1,208,451.15)
2007 CURRENCY CONTRACT - SEK	2,767,819.0000	9.137663	301,276.27	302,902.30	302,902.30
2007 CURRENCY CONTRACT - SEK	(265,000.0000)	0.860606	(301,276.27)	(307,922.65)	(307,922.65)
2007 CURRENCY CONTRACT - SGD	20,000.0000	1.372203	14,518.53	14,575.10	14,575.10
2007 CURRENCY CONTRACT - SGD	(14,518.5300)	1.000000	(14,518.53)	(14,518.53)	(14,518.53)
2007 CURRENCY CONTRACT - USD	938,660.9800	1.000000	938,660.98	938,660.98	938,660.98
2007 CURRENCY CONTRACT - USD	(1,370,000.0000)	1.511410	(938,660.98)	(906,438.48)	(906,438.48)
2007 CURRENCY CONTRACT - USD	279,744.5600	1.000000	279,744.56	279,744.56	279,744.56
2007 CURRENCY CONTRACT - USD	(211,070.9900)	0.770981	(279,744.56)	(273,769.36)	(273,769.36)
2007 CURRENCY CONTRACT - USD	1,266,790.2100	1.000000	1,266,790.21	1,266,790.21	1,266,790.21
2007 CURRENCY CONTRACT - USD	(1,713,988.7200)	1.391228	(1,266,790.21)	(1,231,997.41)	(1,231,997.41)
2007 CURRENCY CONTRACT - USD	242,498.5100	1.000000	242,498.51	242,498.51	242,498.51
2007 CURRENCY CONTRACT - USD	(4,895,000.0000)	19.143632	(242,498.51)	(255,698.60)	(255,698.60)
2007 CURRENCY CONTRACT - USD	231,983.6700	1.000000	231,983.67	231,983.67	231,983.67
2007 CURRENCY CONTRACT - USD	(1,484,621.2300)	6.415325	(231,983.67)	(231,417.94)	(231,417.94)
2007 CURRENCY CONTRACT - USD	438,159.6700	1.000000	438,159.67	438,159.67	438,159.67
2007 CURRENCY CONTRACT - USD	(649,347.2800)	1.511410	(438,159.67)	(429,630.19)	(429,630.19)
2007 CURRENCY CONTRACT - USD	117,500.0000	1.000000	117,500.00	117,500.00	117,500.00
2007 CURRENCY CONTRACT - USD	(2,355,042.5100)	19.143632	(117,500.00)	(123,019.63)	(123,019.63)
2007 CURRENCY CONTRACT - USD	433,559.0400	1.000000	433,559.04	433,559.04	433,559.04
2007 CURRENCY CONTRACT - USD	(640,000.0000)	1.511410	(433,559.04)	(423,445.71)	(423,445.71)
2007 CURRENCY CONTRACT - USD	344,176.3100	1.000000	344,176.31	344,176.31	344,176.31
2007 CURRENCY CONTRACT - USD	(465,000.0000)	1.391228	(344,176.31)	(334,237.20)	(334,237.20)
2007 CURRENCY CONTRACT - USD	62,491.3500	1.000000	62,491.35	62,491.35	62,491.35
2007 CURRENCY CONTRACT - USD	(85,000.0000)	1.372204	(62,491.35)	(61,944.16)	(61,944.16)
2007 CURRENCY CONTRACT - USD	230,600.7800	1.000000	230,600.78	230,600.78	230,600.78
2007 CURRENCY CONTRACT - USD	(25,400,000.0000)	110.980745	(230,600.78)	(228,868.53)	(228,868.53)
2007 CURRENCY CONTRACT - USD	278,485.9200	1.000000	278,485.92	278,485.92	278,485.92
2007 CURRENCY CONTRACT - USD	(210,271.2900)	0.770981	(278,485.92)	(272,732.11)	(272,732.11)
2007 CURRENCY CONTRACT - USD	95,212.4200	1.000000	95,212.42	95,212.42	95,212.42
2007 CURRENCY CONTRACT - USD	(130,000.0000)	1.391228	(95,212.42)	(93,442.66)	(93,442.66)
2007 CURRENCY CONTRACT - USD	540,101.7400	1.000000	540,101.74	540,101.74	540,101.74
2007 CURRENCY CONTRACT - USD	(11,000,000.0000)	19.143632	(540,101.74)	(574,603.60)	(574,603.60)
2007 CURRENCY CONTRACT - USD	126,830.6300	1.000000	126,830.63	126,830.63	126,830.63
2007 CURRENCY CONTRACT - USD	(188,000.0000)	1.511410	(126,830.63)	(124,387.18)	(124,387.18)
2007 CURRENCY CONTRACT - USD	155,105.9000	1.000000	155,105.90	155,105.90	155,105.90
2007 CURRENCY CONTRACT - USD	(210,000.0000)	1.391228	(155,105.90)	(150,945.83)	(150,945.83)
2007 CURRENCY CONTRACT - USD	2,010,318.7500	1.000000	2,010,318.75	2,010,318.75	2,010,318.75
2007 CURRENCY CONTRACT - USD	(1,710,000.0000)	0.860606	(2,010,318.75)	(1,986,972.57)	(1,986,972.57)
2007 CURRENCY CONTRACT - USD	850,000.0000	1.000000	850,000.00	850,000.00	850,000.00
2007 CURRENCY CONTRACT - USD	(1,115,683.6500)	1.304629	(850,000.00)	(855,172.84)	(855,172.84)
2007 CURRENCY CONTRACT - USD	220,292.6100	1.000000	220,292.61	220,292.61	220,292.61
2007 CURRENCY CONTRACT - USD	(295,000.0000)	1.391228	(220,292.61)	(212,042.96)	(212,042.96)
2007 CURRENCY CONTRACT - USD	58,146.6000	1.000000	58,146.60	58,146.60	58,146.60
2007 CURRENCY CONTRACT - USD	(85,000.0000)	1.511410	(58,146.60)	(56,238.88)	(56,238.88)
2007 CURRENCY CONTRACT - USD	106,011.7900	1.000000	106,011.79	106,011.79	106,011.79
2007 CURRENCY CONTRACT - USD	(155,000.0000)	1.511410	(106,011.79)	(102,553.26)	(102,553.26)
2007 CURRENCY CONTRACT - USD	230,000.0000	1.000000	230,000.00	230,000.00	230,000.00
2007 CURRENCY CONTRACT - USD	(300,306.4000)	1.304629	(230,000.00)	(230,185.21)	(230,185.21)
2007 CURRENCY CONTRACT - USD	536,297.1300	1.000000	536,297.13	536,297.13	536,297.13
2007 CURRENCY CONTRACT - USD	(455,000.0000)	0.860606	(536,297.13)	(528,697.38)	(528,697.38)
2007 CURRENCY CONTRACT - USD	225,000.0000	1.000000	225,000.00	225,000.00	225,000.00
2007 CURRENCY CONTRACT - USD	(293,880.3800)	1.304629	(225,000.00)	(225,259.66)	(225,259.66)
2007 CURRENCY CONTRACT - USD	215,000.0000	1.000000	215,000.00	215,000.00	215,000.00
2007 CURRENCY CONTRACT - USD	(280,819.0300)	1.304629	(215,000.00)	(215,248.12)	(215,248.12)
2007 CURRENCY CONTRACT - USD	1,638,358.2500	1.000000	1,638,358.25	1,638,358.25	1,638,358.25
2007 CURRENCY CONTRACT - USD	(1,390,000.0000)	0.860606	(1,638,358.25)	(1,615,141.44)	(1,615,141.44)
2007 CURRENCY CONTRACT - USD	269,477.9300	1.000000	269,477.93	269,477.93	269,477.93
2007 CURRENCY CONTRACT - USD	(5,190,000.0000)	19.143632	(269,477.93)	(271,108.43)	(271,108.43)
2007 CURRENCY CONTRACT - USD	675,000.0000	1.000000	675,000.00	675,000.00	675,000.00
2007 CURRENCY CONTRACT - USD	(888,077.2500)	1.304629	(675,000.00)	(680,712.26)	(680,712.26)

2007 CURRENCY CONTRACT - USD	240,000.0000	1.000000	240,000.00	240,000.00	240,000.00
2007 CURRENCY CONTRACT - USD	(26,848,080.0000)	110.980745	(240,000.00)	(241,916.56)	(241,916.56)
2007 CURRENCY CONTRACT - USD	715,000.0000	1.000000	715,000.00	715,000.00	715,000.00
2007 CURRENCY CONTRACT - USD	(79,978,470.0000)	110.980746	(715,000.00)	(720,651.76)	(720,651.76)
2007 CURRENCY CONTRACT - USD	458,068.4200	1.000000	458,068.42	458,068.42	458,068.42
2007 CURRENCY CONTRACT - USD	(600,355.9200)	1.304629	(458,068.42)	(460,173.52)	(460,173.52)
2007 CURRENCY CONTRACT - USD	39,603.5800	1.000000	39,603.58	39,603.58	39,603.58
2007 CURRENCY CONTRACT - USD	(54,000.0000)	1.372204	(39,603.58)	(39,352.76)	(39,352.76)
2007 CURRENCY CONTRACT - USD	114,175.6600	1.000000	114,175.66	114,175.66	114,175.66
2007 CURRENCY CONTRACT - USD	(168,000.0000)	1.511410	(114,175.66)	(111,154.50)	(111,154.50)
2007 CURRENCY CONTRACT - USD	197,679.9600	1.000000	197,679.96	197,679.96	197,679.96
2007 CURRENCY CONTRACT - USD	(267,000.0000)	1.391228	(197,679.96)	(191,916.85)	(191,916.85)
2007 CURRENCY CONTRACT - USD	726,360.7300	1.000000	726,360.73	726,360.73	726,360.73
2007 CURRENCY CONTRACT - USD	(81,111,734.0000)	110.980746	(726,360.73)	(730,863.12)	(730,863.12)
2007 CURRENCY CONTRACT - USD	668,639.2700	1.000000	668,639.27	668,639.27	668,639.27
2007 CURRENCY CONTRACT - USD	(74,450,843.0000)	110.980746	(668,639.27)	(670,844.68)	(670,844.68)
2007 CURRENCY CONTRACT - USD	1,010,000.0000	1.000000	1,010,000.00	1,010,000.00	1,010,000.00
2007 CURRENCY CONTRACT - USD	(1,316,262.3000)	1.304629	(1,010,000.00)	(1,008,916.61)	(1,008,916.61)
2007 CURRENCY CONTRACT - USD	1,490,000.0000	1.000000	1,490,000.00	1,490,000.00	1,490,000.00
2007 CURRENCY CONTRACT - USD	(1,943,168.6000)	1.304629	(1,490,000.00)	(1,489,441.03)	(1,489,441.03)
2007 CURRENCY CONTRACT - USD	765,000.0000	1.000000	765,000.00	765,000.00	765,000.00
2007 CURRENCY CONTRACT - USD	(996,609.1100)	1.304629	(765,000.00)	(763,902.06)	(763,902.06)
2007 CURRENCY CONTRACT - USD	510,000.0000	1.000000	510,000.00	510,000.00	510,000.00
2007 CURRENCY CONTRACT - USD	(665,162.4000)	1.304629	(510,000.00)	(509,847.77)	(509,847.77)
2007 CURRENCY CONTRACT - USD	505,000.0000	1.000000	505,000.00	505,000.00	505,000.00
2007 CURRENCY CONTRACT - USD	(9,527,074.4700)	19.143632	(505,000.00)	(497,662.85)	(497,662.85)
2007 CURRENCY CONTRACT - USD	150,000.0000	1.000000	150,000.00	150,000.00	150,000.00
2007 CURRENCY CONTRACT - USD	(2,894,817.9000)	19.143632	(150,000.00)	(151,215.71)	(151,215.71)
2007 CURRENCY CONTRACT - USD	1,335,000.0000	1.000000	1,335,000.00	1,335,000.00	1,335,000.00
2007 CURRENCY CONTRACT - USD	(1,749,043.5800)	1.304629	(1,335,000.00)	(1,340,643.98)	(1,340,643.98)
2007 CURRENCY CONTRACT - USD	229,034.2100	1.000000	229,034.21	229,034.21	229,034.21
2007 CURRENCY CONTRACT - USD	(299,251.5200)	1.304629	(229,034.21)	(229,376.64)	(229,376.64)
2007 CURRENCY CONTRACT - USD	3,000,000.0000	1.000000	3,000,000.00	3,000,000.00	3,000,000.00
2007 CURRENCY CONTRACT - USD	(3,935,982.0000)	1.304629	(3,000,000.00)	(3,016,934.86)	(3,016,934.86)
2007 CURRENCY CONTRACT - USD	3,011,180.7000	1.000000	3,011,180.70	3,011,180.70	3,011,180.70
2007 CURRENCY CONTRACT - USD	(2,556,250.0000)	0.860606	(3,011,180.70)	(2,970,291.60)	(2,970,291.60)
2007 CURRENCY CONTRACT - USD	35,636.6100	1.000000	35,636.61	35,636.61	35,636.61
2007 CURRENCY CONTRACT - USD	(48,300.0000)	1.391228	(35,636.61)	(34,717.54)	(34,717.54)
2007 CURRENCY CONTRACT - USD	38,675.8900	1.000000	38,675.89	38,675.89	38,675.89
2007 CURRENCY CONTRACT - USD	(57,000.0000)	1.511410	(38,675.89)	(37,713.13)	(37,713.13)
2007 CURRENCY CONTRACT - USD	510,000.0000	1.000000	510,000.00	510,000.00	510,000.00
2007 CURRENCY CONTRACT - USD	(664,046.5200)	1.304629	(510,000.00)	(508,992.44)	(508,992.44)
2007 CURRENCY CONTRACT - USD	96,750.4000	1.000000	96,750.40	96,750.40	96,750.40
2007 CURRENCY CONTRACT - USD	(1,820,000.0000)	19.143632	(96,750.40)	(95,070.78)	(95,070.78)
2007 CURRENCY CONTRACT - USD	1,010,000.0000	1.000000	1,010,000.00	1,010,000.00	1,010,000.00
2007 CURRENCY CONTRACT - USD	(1,317,024.8500)	1.304629	(1,010,000.00)	(1,009,501.11)	(1,009,501.11)
2007 CURRENCY CONTRACT - USD	662,687.2600	1.000000	662,687.26	662,687.26	662,687.26
2007 CURRENCY CONTRACT - USD	(505,000.0000)	0.770981	(662,687.26)	(655,009.62)	(655,009.62)
2007 CURRENCY CONTRACT - USD	1,789,763.5500	1.000000	1,789,763.55	1,789,763.55	1,789,763.55
2007 CURRENCY CONTRACT - USD	(1,533,750.0000)	0.860606	(1,789,763.55)	(1,782,174.96)	(1,782,174.96)
2007 CURRENCY CONTRACT - USD	368,785.0000	1.000000	368,785.00	368,785.00	368,785.00
2007 CURRENCY CONTRACT - USD	(500,000.0000)	1.391228	(368,785.00)	(359,394.84)	(359,394.84)
2007 CURRENCY CONTRACT - USD	655,919.0000	1.000000	655,919.00	655,919.00	655,919.00
2007 CURRENCY CONTRACT - USD	(500,000.0000)	0.770981	(655,919.00)	(648,524.37)	(648,524.37)
2007 CURRENCY CONTRACT - USD	2,070,000.0000	1.000000	2,070,000.00	2,070,000.00	2,070,000.00
2007 CURRENCY CONTRACT - USD	(2,690,544.6000)	1.304629	(2,070,000.00)	(2,062,305.62)	(2,062,305.62)
2007 CURRENCY CONTRACT - USD	255,000.0000	1.000000	255,000.00	255,000.00	255,000.00
2007 CURRENCY CONTRACT - USD	(331,340.8800)	1.304629	(255,000.00)	(253,973.18)	(253,973.18)
2007 CURRENCY CONTRACT - USD	890,000.0000	1.000000	890,000.00	890,000.00	890,000.00
2007 CURRENCY CONTRACT - USD	(1,155,648.9800)	1.304629	(890,000.00)	(885,806.31)	(885,806.31)
2007 CURRENCY CONTRACT - USD	261,666.6700	1.000000	261,666.67	261,666.67	261,666.67
2007 CURRENCY CONTRACT - USD	(339,507.7900)	1.304629	(261,666.67)	(260,233.12)	(260,233.12)
2007 CURRENCY CONTRACT - USD	2,122,406.0000	1.000000	2,122,406.00	2,122,406.00	2,122,406.00
2007 CURRENCY CONTRACT - USD	(1,810,000.0000)	0.860606	(2,122,406.00)	(2,103,169.80)	(2,103,169.80)

2007 CURRENCY CONTRACT - USD	1,010,000.0000	1.000000	1,010,000.00	1,010,000.00	1,010,000.00
2007 CURRENCY CONTRACT - USD	(1,314,020.1000)	1.304629	(1,010,000.00)	(1,007,197.96)	(1,007,197.96)
2007 CURRENCY CONTRACT - USD	1,175,000.0000	1.000000	1,175,000.00	1,175,000.00	1,175,000.00
2007 CURRENCY CONTRACT - USD	(1,528,046.3800)	1.304629	(1,175,000.00)	(1,171,249.36)	(1,171,249.36)
2007 CURRENCY CONTRACT - USD	16,850.2700	1.000000	16,850.27	16,850.27	16,850.27
2007 CURRENCY CONTRACT - USD	(21,875.8900)	1.304629	(16,850.27)	(16,767.90)	(16,767.90)
2007 CURRENCY CONTRACT - USD	1,010,000.0000	1.000000	1,010,000.00	1,010,000.00	1,010,000.00
2007 CURRENCY CONTRACT - USD	(1,314,439.2500)	1.304629	(1,010,000.00)	(1,007,519.24)	(1,007,519.24)
2007 CURRENCY CONTRACT - USD	719,184.1100	1.000000	719,184.11	719,184.11	719,184.11
2007 CURRENCY CONTRACT - USD	(621,090.8800)	0.860606	(719,184.11)	(721,690.38)	(721,690.38)
2007 CURRENCY CONTRACT - USD	3,515,449.4300	1.000000	3,515,449.43	3,515,449.43	3,515,449.43
2007 CURRENCY CONTRACT - USD	(3,033,737.4300)	0.860606	(3,515,449.43)	(3,525,118.75)	(3,525,118.75)
2007 CURRENCY CONTRACT - USD	1,201,458.1300	1.000000	1,201,458.13	1,201,458.13	1,201,458.13
2007 CURRENCY CONTRACT - USD	(926,725.6700)	0.770981	(1,201,458.13)	(1,202,008.37)	(1,202,008.37)
2007 CURRENCY CONTRACT - USD	341,372.2000	1.000000	341,372.20	341,372.20	341,372.20
2007 CURRENCY CONTRACT - USD	(517,187.5000)	1.511410	(341,372.20)	(342,188.80)	(342,188.80)
2007 CURRENCY CONTRACT - USD	3,556,610.9500	1.000000	3,556,610.95	3,556,610.95	3,556,610.95
2007 CURRENCY CONTRACT - USD	(3,095,916.8500)	0.860606	(3,556,610.95)	(3,597,369.51)	(3,597,369.51)
2007 CURRENCY CONTRACT - USD	409,950.7400	1.000000	409,950.74	409,950.74	409,950.74
2007 CURRENCY CONTRACT - USD	(620,625.0000)	1.511410	(409,950.74)	(410,626.56)	(410,626.56)
2007 CURRENCY CONTRACT - USD	341,322.0300	1.000000	341,322.03	341,322.03	341,322.03
2007 CURRENCY CONTRACT - USD	(517,187.5000)	1.511410	(341,322.03)	(342,188.80)	(342,188.80)
2007 CURRENCY CONTRACT - USD	1,067,143.2700	1.000000	1,067,143.27	1,067,143.27	1,067,143.27
2007 CURRENCY CONTRACT - USD	(934,473.2900)	0.860606	(1,067,143.27)	(1,085,832.04)	(1,085,832.04)
2007 CURRENCY CONTRACT - USD	160,794.3200	1.000000	160,794.32	160,794.32	160,794.32
2007 CURRENCY CONTRACT - USD	(3,051,152.6200)	19.143632	(160,794.32)	(159,382.12)	(159,382.12)
2007 CURRENCY CONTRACT - USD	48,416.4000	1.000000	48,416.40	48,416.40	48,416.40
2007 CURRENCY CONTRACT - USD	(917,636.0300)	19.143632	(48,416.40)	(47,934.27)	(47,934.27)
2007 CURRENCY CONTRACT - USD	255,000.0000	1.000000	255,000.00	255,000.00	255,000.00
2007 CURRENCY CONTRACT - USD	(28,151,490.0000)	110.980745	(255,000.00)	(253,661.03)	(253,661.03)
2007 CURRENCY CONTRACT - USD	800,000.0000	1.000000	800,000.00	800,000.00	800,000.00
2007 CURRENCY CONTRACT - USD	(88,264,000.0000)	110.980745	(800,000.00)	(795,309.13)	(795,309.13)
2007 CURRENCY CONTRACT - USD	515,000.0000	1.000000	515,000.00	515,000.00	515,000.00
2007 CURRENCY CONTRACT - USD	(56,916,821.0000)	110.980747	(515,000.00)	(512,853.11)	(512,853.11)
2007 CURRENCY CONTRACT - USD	689,506.4000	1.000000	689,506.40	689,506.40	689,506.40
2007 CURRENCY CONTRACT - USD	(605,000.0000)	0.860606	(689,506.40)	(702,993.22)	(702,993.22)
2007 CURRENCY CONTRACT - USD	2,385,128.9000	1.000000	2,385,128.90	2,385,128.90	2,385,128.90
2007 CURRENCY CONTRACT - USD	(2,090,000.0000)	0.860606	(2,385,128.90)	(2,428,522.03)	(2,428,522.03)
2007 CURRENCY CONTRACT - USD	214,392.4200	1.000000	214,392.42	214,392.42	214,392.42
2007 CURRENCY CONTRACT - USD	(4,066,059.4400)	19.143632	(214,392.42)	(212,397.49)	(212,397.49)
2007 CURRENCY CONTRACT - USD	594,427.6000	1.000000	594,427.60	594,427.60	594,427.60
2007 CURRENCY CONTRACT - USD	(520,000.0000)	0.860606	(594,427.60)	(604,225.58)	(604,225.58)
2007 CURRENCY CONTRACT - USD	263,750.0000	1.000000	263,750.00	263,750.00	263,750.00
2007 CURRENCY CONTRACT - USD	(343,149.8300)	1.304629	(263,750.00)	(263,024.75)	(263,024.75)
2007 CURRENCY CONTRACT - USD	133,750.0000	1.000000	133,750.00	133,750.00	133,750.00
2007 CURRENCY CONTRACT - USD	(2,528,182.6300)	19.143633	(133,750.00)	(132,063.89)	(132,063.89)
2007 CURRENCY CONTRACT - USD	1,320,000.0000	1.000000	1,320,000.00	1,320,000.00	1,320,000.00
2007 CURRENCY CONTRACT - USD	(1,718,164.8000)	1.304629	(1,320,000.00)	(1,316,975.35)	(1,316,975.35)
2007 CURRENCY CONTRACT - USD	1,065,000.0000	1.000000	1,065,000.00	1,065,000.00	1,065,000.00
2007 CURRENCY CONTRACT - USD	(1,386,976.1300)	1.304629	(1,065,000.00)	(1,063,118.85)	(1,063,118.85)
2007 CURRENCY CONTRACT - USD	707,799.2000	1.000000	707,799.20	707,799.20	707,799.20
2007 CURRENCY CONTRACT - USD	(615,000.0000)	0.860606	(707,799.20)	(714,612.94)	(714,612.94)
2007 CURRENCY CONTRACT - USD	803,675.2500	1.000000	803,675.25	803,675.25	803,675.25
2007 CURRENCY CONTRACT - USD	(1,095,000.0000)	1.391228	(803,675.25)	(787,074.70)	(787,074.70)
2007 CURRENCY CONTRACT - USD	707,080.1300	1.000000	707,080.13	707,080.13	707,080.13
2007 CURRENCY CONTRACT - USD	(1,065,000.0000)	1.511410	(707,080.13)	(704,640.13)	(704,640.13)
2007 CURRENCY CONTRACT - USD	2,424.1400	1.000000	2,424.14	2,424.14	2,424.14
2007 CURRENCY CONTRACT - USD	(266,782.0000)	110.988522	(2,424.14)	(2,403.69)	(2,403.69)
2007 CURRENCY CONTRACT - USD	1,065,000.0000	1.000000	1,065,000.00	1,065,000.00	1,065,000.00
2007 CURRENCY CONTRACT - USD	(116,802,810.0000)	110.988543	(1,065,000.00)	(1,052,386.19)	(1,052,386.19)
2007 CURRENCY CONTRACT - USD	374,161.6900	1.000000	374,161.69	374,161.69	374,161.69
2007 CURRENCY CONTRACT - USD	(558,950.8300)	1.511410	(374,161.69)	(369,820.83)	(369,820.83)
2007 CURRENCY CONTRACT - USD	1,909,297.2000	1.000000	1,909,297.20	1,909,297.20	1,909,297.20
2007 CURRENCY CONTRACT - USD	(2,595,000.0000)	1.391228	(1,909,297.20)	(1,865,259.23)	(1,865,259.23)

2007 CURRENCY CONTRACT - USD	415,702.9900	1.000000	415,702.99	415,702.99	415,702.99
2007 CURRENCY CONTRACT - USD	(566,102.1900)	1.391228	(415,702.99)	(406,908.41)	(406,908.41)
2007 CURRENCY CONTRACT - USD	242,937.0200	1.000000	242,937.02	242,937.02	242,937.02
2007 CURRENCY CONTRACT - USD	(363,000.0000)	1.511410	(242,937.02)	(240,173.12)	(240,173.12)
2007 CURRENCY CONTRACT - USD	374,773.7300	1.000000	374,773.73	374,773.73	374,773.73
2007 CURRENCY CONTRACT - USD	(558,950.8200)	1.511410	(374,773.73)	(369,820.83)	(369,820.83)
2007 CURRENCY CONTRACT - USD	590,000.0000	1.000000	590,000.00	590,000.00	590,000.00
2007 CURRENCY CONTRACT - USD	(766,398.2000)	1.304629	(590,000.00)	(587,445.13)	(587,445.13)
2007 CURRENCY CONTRACT - USD	565,000.0000	1.000000	565,000.00	565,000.00	565,000.00
2007 CURRENCY CONTRACT - USD	(735,146.9300)	1.304629	(565,000.00)	(563,490.99)	(563,490.99)
2007 CURRENCY CONTRACT - USD	38,417.7300	1.000000	38,417.73	38,417.73	38,417.73
2007 CURRENCY CONTRACT - USD	(725,000.0000)	19.143633	(38,417.73)	(37,871.60)	(37,871.60)
2007 CURRENCY CONTRACT - USD	272,273.7500	1.000000	272,273.75	272,273.75	272,273.75
2007 CURRENCY CONTRACT - USD	(370,000.0000)	1.391228	(272,273.75)	(265,952.18)	(265,952.18)
2007 CURRENCY CONTRACT - USD	174,089.3000	1.000000	174,089.30	174,089.30	174,089.30
2007 CURRENCY CONTRACT - USD	(237,000.0000)	1.391227	(174,089.30)	(170,353.16)	(170,353.16)
2007 CURRENCY CONTRACT - USD	783,479.2500	1.000000	783,479.25	783,479.25	783,479.25
2007 CURRENCY CONTRACT - USD	(675,000.0000)	0.860606	(783,479.25)	(784,331.28)	(784,331.28)
2007 CURRENCY CONTRACT - USD	1,120,000.0000	1.000000	1,120,000.00	1,120,000.00	1,120,000.00
2007 CURRENCY CONTRACT - USD	(1,456,190.4000)	1.304629	(1,120,000.00)	(1,116,171.67)	(1,116,171.67)
2007 CURRENCY CONTRACT - USD	1,140,000.0000	1.000000	1,140,000.00	1,140,000.00	1,140,000.00
2007 CURRENCY CONTRACT - USD	(1,485,919.3200)	1.304629	(1,140,000.00)	(1,138,958.92)	(1,138,958.92)
2007 CURRENCY CONTRACT - USD	205,104.9900	1.000000	205,104.99	205,104.99	205,104.99
2007 CURRENCY CONTRACT - USD	(281,477.2700)	1.372204	(205,104.99)	(205,127.92)	(205,127.92)
2007 CURRENCY CONTRACT - USD	625,000.0000	1.000000	625,000.00	625,000.00	625,000.00
2007 CURRENCY CONTRACT - USD	(855,862.5000)	1.372204	(625,000.00)	(623,713.93)	(623,713.93)
2007 CURRENCY CONTRACT - USD	38,826.5500	1.000000	38,826.55	38,826.55	38,826.55
2007 CURRENCY CONTRACT - USD	(58,511.7900)	1.511410	(38,826.55)	(38,713.39)	(38,713.39)
2007 CURRENCY CONTRACT - USD	575,000.0000	1.000000	575,000.00	575,000.00	575,000.00
2007 CURRENCY CONTRACT - USD	(63,941,679.0000)	110.980746	(575,000.00)	(576,151.10)	(576,151.10)
2007 CURRENCY CONTRACT - USD	107,315.5900	1.000000	107,315.59	107,315.59	107,315.59
2007 CURRENCY CONTRACT - USD	(2,030,135.1600)	19.143633	(107,315.59)	(106,047.54)	(106,047.54)
2007 CURRENCY CONTRACT - USD	149,049.4300	1.000000	149,049.43	149,049.43	149,049.43
2007 CURRENCY CONTRACT - USD	(2,816,254.7000)	19.143632	(149,049.43)	(147,111.83)	(147,111.83)
2007 CURRENCY CONTRACT - USD	1,512,016.2000	1.000000	1,512,016.20	1,512,016.20	1,512,016.20
2007 CURRENCY CONTRACT - USD	(2,280,000.0000)	1.511410	(1,512,016.20)	(1,508,525.35)	(1,508,525.35)
2007 CURRENCY CONTRACT - USD	254,364.1100	1.000000	254,364.11	254,364.11	254,364.11
2007 CURRENCY CONTRACT - USD	(349,082.3800)	1.391228	(254,364.11)	(250,916.81)	(250,916.81)
2007 CURRENCY CONTRACT - USD	41,733.8400	1.000000	41,733.84	41,733.84	41,733.84
2007 CURRENCY CONTRACT - USD	(788,795.6600)	19.143630	(41,733.84)	(41,204.08)	(41,204.08)
2007 CURRENCY CONTRACT - USD	598,360.0600	1.000000	598,360.06	598,360.06	598,360.06
2007 CURRENCY CONTRACT - USD	(11,311,877.2600)	19.143632	(598,360.06)	(590,895.04)	(590,895.04)
2007 CURRENCY CONTRACT - USD	300,640.8200	1.000000	300,640.82	300,640.82	300,640.82
2007 CURRENCY CONTRACT - USD	(5,624,238.1400)	19.143632	(300,640.82)	(293,791.59)	(293,791.59)
2007 CURRENCY CONTRACT - USD	301,012.1300	1.000000	301,012.13	301,012.13	301,012.13
2007 CURRENCY CONTRACT - USD	(5,678,714.2400)	19.143632	(301,012.13)	(296,637.24)	(296,637.24)
2007 CURRENCY CONTRACT - USD	300,640.8200	1.000000	300,640.82	300,640.82	300,640.82
2007 CURRENCY CONTRACT - USD	(5,636,474.2200)	19.143632	(300,640.82)	(294,430.76)	(294,430.76)
2007 CURRENCY CONTRACT - USD	530,000.0000	1.000000	530,000.00	530,000.00	530,000.00
2007 CURRENCY CONTRACT - USD	(687,453.9900)	1.304629	(530,000.00)	(526,934.30)	(526,934.30)
2007 ALM LOAN 3.6341% 7/15/28	250,000.0000	100.561832	250,000.00	251,404.58	251,404.58
2007 AT&T INC. 5.25% 03/01/37	195,000.0000	98.976903	204,827.30	193,004.96	193,004.96
2007 ASPAMC 8.00 05/15/25	35,000.0000	76.750000	31,675.00	26,862.50	26,862.50
2007 ABBVIE INC 4.70 5/14/45	65,000.0000	97.502908	66,838.45	63,376.89	63,376.89
2007 ABBV 1 3/8 05/17/24	220,000.0000	101.206000	260,024.14	222,653.20	258,448.29
2007 ACM 5 7/8 10/15/24	225,000.0000	106.250000	234,537.75	239,062.50	239,062.50
2007 AECOM TL	205,687.5000	100.094002	206,458.83	205,880.85	205,880.85
2007 ACM 5.125 03/15/27	425,000.0000	97.750000	400,265.00	415,437.50	415,437.50
2007 AES 7.95 05/11/26	500,000.0000	103.380000	489,920.00	516,900.00	516,900.00
2007 AL 3.25 03/01/25	85,000.0000	93.861200	83,821.55	79,782.02	79,782.02
2007 ALTA 3.4 12/01/23	290,000.0000	103.841000	230,759.09	301,138.90	230,761.31
2007 ALIANT 8.25 08/01/23	50,000.0000	103.500000	52,506.10	51,750.00	51,750.00
2007 AGN 1 1/4 06/01/24	100,000.0000	98.669000	114,406.27	98,669.00	114,531.63
2007 ALLY 4.125 3/30/20	125,000.0000	100.500000	127,500.00	125,625.00	125,625.00

2007 ASCLER TL 7/12/2024	94,761.3100	99.750003	95,116.66	94,524.41	94,524.41
2007 CWALT 2007-16CB 5A4	742,300.5200	86.806790	652,508.08	644,367.25	644,367.25
2007 ALTICE FIN 7.50% 05/15/26	200,000.0000	95.250000	194,240.00	190,500.00	190,500.00
2007 AMZN 3.15 08/22/27	230,000.0000	96.608800	220,560.80	222,200.24	222,200.24
2007 AAL TL 4/28/2023	180,000.0000	99.250000	178,650.00	178,650.00	178,650.00
2007 AMERICAN AXLE TL	197,969.5400	99.875001	197,474.62	197,722.08	197,722.08
2007 AMXCA 2017-3 A	225,000.0000	98.225431	220,702.15	221,007.22	221,007.22
2007 AMXCA 2017-6 A 5/15/2023	450,000.0000	98.108940	441,386.72	441,490.23	441,490.23
2007 ACRE 6.811 01/14/29	50,000.0000	105.967660	55,765.63	52,983.83	52,983.83
2007 AMERIS BANCORP	2,799.0000	49.650000	150,784.64	138,970.35	138,970.35
2007 APU 5 3/4 05/20/27	275,000.0000	98.250000	265,266.25	270,187.50	270,187.50
2007 ANDEAVOR 4.75 12/15/23	275,000.0000	104.200000	285,502.25	286,550.00	286,550.00
2007 ANDV 5.125 12/15/26	225,000.0000	105.950000	237,993.44	238,387.50	238,387.50
2007 ANHEUSER BUSC 4.9 2/1/46	60,000.0000	101.546800	66,869.20	60,928.08	60,928.08
2007 ANNSA 2016-2A 07/20/31	1,000,000.0000	99.780570	1,000,000.00	997,805.70	997,805.70
2007 AR 5 5/8 06/01/23	330,000.0000	102.750000	336,457.00	339,075.00	339,075.00
2007 AR 5 03/01/25	225,000.0000	100.750000	225,429.75	226,687.50	226,687.50
2007 AM 5 3/8 09/15/24	275,000.0000	100.750000	277,403.50	277,062.50	277,062.50
2007 APA 4.375 10/15/2028	75,000.0000	98.758427	74,891.75	74,068.82	74,068.82
2007 APID FR 07/20/27	500,000.0000	100.089320	485,750.00	500,446.60	500,446.60
2007 APID 2016-24A 10/20/30	500,000.0000	100.000000	500,000.00	500,000.00	500,000.00
2007 APPLE INC 3.45 05/24	225,000.0000	100.681200	225,787.50	226,532.70	226,532.70
2007 AAPL 3.20% 05/13/2025	285,000.0000	98.716102	280,101.25	281,340.89	281,340.89
2007 ARMK 5 1/8 01/15/24	200,000.0000	101.750000	201,220.00	203,500.00	203,500.00
2007 ARMK 5.00 04/01/25	185,000.0000	100.750000	185,980.50	186,387.50	186,387.50
2007 ARMK TL 3/28/2024	280,000.0000	100.167000	281,050.00	280,467.60	280,467.60
2007 ARAMARK SERVICES INC	150,000.0000	100.125000	150,562.50	150,187.50	150,187.50
2007 ARCLO FR 09/15/26	302,000.0000	101.949960	302,000.00	307,888.88	307,888.88
2007 ARCADIA 3.25% 06/15/23	66,538.3800	99.992951	66,538.38	66,533.69	66,533.69
2007 ARGENT 6.875 01/26/27	700,000.0000	78.250000	677,423.75	547,750.00	547,750.00
2007 ARGENT 5.875 01/11/28	200,000.0000	72.500000	175,162.50	145,000.00	145,000.00
2007 ARES 2018-49A 07/22/30	1,000,000.0000	99.739930	1,000,000.00	997,399.30	997,399.30
2007 ARES 2018-28RA 10/17/30	250,000.0000	100.000000	250,000.00	250,000.00	250,000.00
2007 PETM 7.125 03/15/23	40,000.0000	67.250000	37,433.00	26,900.00	26,900.00
2007 ARROW ELEC 3.875 01/12/28	135,000.0000	94.347104	134,809.95	127,368.59	127,368.59
2007 ARROYO MTG 3.763% 4/25/48	188,736.8100	100.278149	188,795.32	189,261.78	189,261.78
2007 ATHGLO 3 07/01/22	135,000.0000	97.222200	133,609.35	131,249.97	131,249.97
2007 ATRM CDO 9A 05/28/30	500,000.0000	100.501500	496,179.50	502,507.50	502,507.50
2007 ATRM 2017-ATRM E 11/15/19	94,000.0000	100.126138	92,950.52	94,118.57	94,118.57
2007 AHPT 2018-ATRM 06/15/35	140,000.0000	100.314043	140,000.00	140,439.66	140,439.66
2007 VWR 9 10/01/25	60,000.0000	103.125000	60,812.50	61,875.00	61,875.00
2007 AVERY 2015-6A 08/05/27	500,000.0000	100.000000	500,000.00	500,000.00	500,000.00
2007 AXASAH 3.9 04/20/23	195,000.0000	99.675800	194,143.95	194,367.81	194,367.81
2007 BBCMS 2014-BXO 08/15/16	236,000.0000	100.449258	234,820.00	237,060.25	237,060.25
2007 BAC O PERP	250,000.0000	84.421300	220,000.00	211,053.25	211,053.25
2007 BAC O PERP	265,000.0000	84.461800	235,479.00	223,823.77	223,823.77
2007 BACCT 2017-A1 08/15/22	300,000.0000	98.589150	295,781.25	295,767.45	295,767.45
2007 BATSLN FLOAT 08/15/22	20,000.0000	100.899600	20,000.00	20,179.92	20,179.92
2007 BCAPB FR 03/25/37	4,255,085.5100	66.258070	3,361,517.48	2,819,337.54	2,819,337.54
2007 BHMS 2018-ATLS C 7/15/35	251,000.0000	100.000000	251,000.00	251,000.00	251,000.00
2007 BHMS 2018-ATLS D 7/15/35	100,000.0000	100.000000	100,000.00	100,000.00	100,000.00
2007 BOK FINANCIAL CORPORATION	2,350.0000	102.550000	225,250.66	240,992.50	240,992.50
2007 BWAY TL 4/3/24	130,000.0000	99.571000	129,350.00	129,442.30	129,442.30
2007 BX 2018-BIOA E 03/15/37	343,000.0000	100.281520	343,022.58	343,965.61	343,965.61
2007 BX 2018-MCSF F 04/15/2035	140,000.0000	99.507629	138,719.98	139,310.68	139,310.68
2007 BABS N FR 05/15/23	1,000,000.0000	3.186500	818,750.00	31,865.00	31,865.00
2007 BAKER HUGHE 4.08 12/15/47	140,000.0000	90.932000	140,709.90	127,304.80	127,304.80
2007 BALL CORP. 4.00% 11/15/23	385,000.0000	97.625000	378,343.50	375,856.25	375,856.25
2007 BLL 5.25% 07/01/25	300,000.0000	102.875000	306,900.00	308,625.00	308,625.00
2007 BLL 4.375 12/15/2020	125,000.0000	101.250000	126,911.25	126,562.50	126,562.50
2007 BLL 4 7/8 03/15/26	285,000.0000	99.625000	284,749.26	283,931.25	283,931.25
2007 BCOLO 4.875 10/18/27	200,000.0000	95.995500	190,000.00	191,991.00	191,991.00
2007 BANCO NAC 4.375 10/14/25	200,000.0000	98.491000	195,700.00	196,982.00	196,982.00
2007 BTGPBZ 5.50 01/31/23	200,000.0000	92.994000	186,500.00	185,988.00	185,988.00

2007 BMC 9.75 09/01/26	245,000.0000	100.000000	245,498.00	245,000.00	245,000.00
2007 BNK AMER 2.0127% 6/15/49	1,101,331.3600	9.740350	102,308.57	107,273.53	107,273.53
2007 BMO 3.803 12/15/32	60,000.0000	93.779500	60,007.00	56,267.70	56,267.70
2007 BANK 2018-BN11 03/15/61	11,807,502.3400	3.909520	460,655.49	461,616.67	461,616.67
2007 MSB 2017-BNK8 11/15/50	7,050,000.0000	9.616350	682,094.23	677,952.68	677,952.68
2007 BANKUNITED, INC.	2,900.0000	38.790000	124,857.18	112,491.00	112,491.00
2007 BABS N 2016-1A 07/23/30	500,000.0000	100.000000	500,000.00	500,000.00	500,000.00
2007 CUDA TL 1/11/25	125,000.0000	100.000000	125,000.00	125,000.00	125,000.00
2007 BBCMS 2017-C1 FR 02/15/27	1,967,036.6900	9.640960	191,850.64	189,641.22	189,641.22
2007 BECN 4.875 11/01/25	70,000.0000	92.500000	69,675.00	64,750.00	64,750.00
2007 BSARM 4.895% 1/25/35	539,594.3100	101.471650	480,238.93	547,535.25	547,535.25
2007 Becton Dckinson Pfd 6.125	6,600.0000	65.660000	408,882.00	433,356.00	433,356.00
2007 BMARK 2018-B4 07/15/51	7,000,000.0000	13.773490	966,440.61	964,144.30	964,144.30
2007 BMARK 2018-B4 07/15/51	500,000.0000	82.816640	406,146.63	414,083.20	414,083.20
2007 BERY TL 10/1/2022	226,792.0700	100.025001	227,392.54	226,848.77	226,848.77
2007 Berry Plastics TL	269,318.1800	99.931000	268,644.88	269,132.35	269,132.35
2007 BERY TL 2/8/20	125,000.0000	99.932000	125,468.75	124,915.00	124,915.00
2007 BLURAC 6.125 11/15/22	30,000.0000	102.125000	30,712.50	30,637.50	30,637.50
2007 BLULNE 9.25 03/15/24	65,000.0000	105.000000	67,162.50	68,250.00	68,250.00
2007 BLUEM FR 08/20/28	500,000.0000	100.372840	490,560.00	501,864.20	501,864.20
2007 BLUEM 2018-1A 7/30/30	500,000.0000	99.753330	500,000.00	498,766.65	498,766.65
2007 BOCAVI 2 3/4 09/18/22	200,000.0000	95.107800	190,182.00	190,215.60	190,215.60
2007 BRCOL 6.6 01/09/20	9,200,000.0000	98.563000	128,366.05	9,067,796.00	128,058.13
2007 BPY TL	275,000.0000	99.306000	271,218.75	273,091.50	273,091.50
2007 BLDR 5.625 09/01/24	65,000.0000	97.125000	66,012.50	63,131.25	63,131.25
2007 BX 2018-GW G 05/15/35	139,000.0000	100.875770	138,826.25	140,217.32	140,217.32
2007 CCO HLDINGS 5.75% 1/15/24	325,000.0000	101.750000	327,857.50	330,687.50	330,687.50
2007 CHTR 5.75 2/15/26	35,000.0000	100.000000	34,456.25	35,000.00	35,000.00
2007 CHTR 5.125 05/01/27	200,000.0000	95.375000	187,720.00	190,750.00	190,750.00
2007 CHTR 5 02/01/28	210,000.0000	93.750000	194,696.25	196,875.00	196,875.00
2007 CDK 5 7/8 06/15/26	210,000.0000	102.375000	215,355.00	214,987.50	214,987.50
2007 CD 2016-CD1 XA8	1,971,787.8700	8.390460	141,126.54	165,442.07	165,442.07
2007 CD 2017-CD4 XA 05/01/50	1,751,839.3600	8.231940	142,782.90	144,210.37	144,210.37
2007 CFCRE 1.777% 05/10/58	1,271,639.0600	9.915190	121,138.13	126,085.43	126,085.43
2007 CFCRE 4.8782% 05/10/58	120,000.0000	102.341142	117,492.14	122,809.37	122,809.37
2007 CFCRE 2017-C8 06/15/50	1,422,535.6700	10.113740	142,945.06	143,871.56	143,871.56
2007 CGGS 2018-WSS D 02/15/20	142,000.0000	100.781113	142,000.00	143,109.18	143,109.18
2007 CWHL FR 09/25/37	2,105,771.9300	98.101620	1,888,064.64	2,065,796.38	2,065,796.38
2007 CIFC 2015-2A 04/15/27	500,000.0000	98.714050	497,187.50	493,570.25	493,570.25
2007 CIM FR 7/26/55	1,000,000.0000	86.906020	840,000.00	869,060.20	869,060.20
2007 CIM FR 02/27/2056	1,000,000.0000	95.940530	825,000.00	959,405.30	959,405.30
2007 CIM 12.17398% 2/27/56	1,000,000.0000	94.834340	825,000.00	948,343.40	948,343.40
2007 CLNS 2017-IKPR 06/11/32	84,000.0000	100.499655	84,000.00	84,419.71	84,419.71
2007 CLNS 2017-IKPR 06/11/32	84,000.0000	100.625143	84,000.00	84,525.12	84,525.12
2007 CLNS 2017-IKPR 06/11/32	84,000.0000	100.876000	84,000.00	84,735.84	84,735.84
2007 CMALT 6.0% 05/25/2037	7,141.2600	98.410365	6,081.03	7,027.74	7,027.74
2007 COMM 2013-CCRE12 M	3,626,516.3500	4.695990	174,484.35	170,300.85	170,300.85
2007 COMM 2015-LC21 XA 7/10/48	1,879,889.2000	3.538070	67,442.57	66,511.80	66,511.80
2007 CSMC 5.5% 07/25/2056	708,099.3400	99.147300	698,540.00	702,061.38	702,061.38
2007 CSAIL 2017-CX10 11/15/50	5,598,358.9400	5.128060	283,579.07	287,087.21	287,087.21
2007 CSAIL 18-CX12 XA 8/15/51	12,311,000.0000	4.793520	587,412.79	590,130.25	590,130.25
2007 COMM 2012-LC4 12/10/44	14,928,043.6100	5.487490	795,321.01	819,174.90	819,174.90
2007 COMM 4.442% 10/15/45	69,000.0000	91.232957	67,466.37	62,950.74	62,950.74
2007 CVC 5.25 06/01/24	35,000.0000	97.250000	32,950.00	34,037.50	34,037.50
2007 CVC 5.5 04/15/27	200,000.0000	97.375000	192,218.00	194,750.00	194,750.00
2007 CSAIL COM 1.8184% 1/15/49	981,191.4000	9.400050	87,420.67	92,232.48	92,232.48
2007 CSX CORP 3.80 11/01/46	70,000.0000	90.480800	69,490.40	63,336.56	63,336.56
2007 CSMC 2017-LSTK E 04/05/33	170,000.0000	97.675341	167,150.97	166,048.08	166,048.08
2007 CSMC 2017-CHOP E 07/15/32	169,000.0000	100.749509	169,000.00	170,266.67	170,266.67
2007 CZR 5.25 10/15/25	55,000.0000	95.500000	55,000.00	52,525.00	52,525.00
2007 CSWF 08/15/2035	200,000.0000	99.998920	200,000.00	199,997.84	199,997.84
2007 CVS 4.1 03/25/25	285,000.0000	100.135502	283,255.80	285,386.18	285,386.18
2007 CVS 4.30 03/25/28	270,000.0000	99.333300	266,263.20	268,199.91	268,199.91
2007 CVS HEALTH 5.05% 03/25/48	75,000.0000	101.780507	76,272.10	76,335.38	76,335.38

2007 CWL FR 09/25/36	1,578,738.5900	98.535080	1,467,845.29	1,555,611.33	1,555,611.33
2007 CABLEVISN 5.875% 09/15/22	30,000.0000	102.125000	30,506.25	30,637.50	30,637.50
2007 CNECN 7.25 05/03/25	200,000.0000	96.500000	192,000.00	193,000.00	193,000.00
2007 CAN 1 3/4 03/01/23	1,125,000.0000	98.296000	846,003.30	1,105,830.00	847,392.30
2007 CANHOU 2.35 06/15/23	305,000.0000	99.282000	231,434.27	302,810.10	232,041.95
2007 CNQCN 2.95 01/15/23	135,000.0000	96.858704	134,597.95	130,759.25	130,759.25
2007 CANYC 2014-1A 01/30/31	250,000.0000	98.502332	250,000.00	246,255.83	246,255.83
2007 CAPITAL ONE FINANCIAL CRP	2,350.0000	99.090000	224,997.44	232,861.50	232,861.50
2007 COF FLOAT 01/30/23	80,000.0000	99.627400	79,740.65	79,701.92	79,701.92
2007 COMET 2016-A3 A3	175,000.0000	98.934469	172,723.63	173,135.32	173,135.32
2007 COMET 2017-A1 01/17/23	200,000.0000	98.676440	197,460.94	197,352.88	197,352.88
2007 CGMS 2015-3A 7/28/28	500,000.0000	99.996100	500,000.00	499,980.50	499,980.50
2007 DBSSP 3.6% 12/29/49	300,000.0000	96.875000	299,160.00	290,625.00	290,625.00
2007 CEDF 2016-5A 07/17/31	1,000,000.0000	99.815650	1,000,000.00	998,156.50	998,156.50
2007 CEMEX 6 1/8 05/05/25	275,000.0000	103.000000	279,468.75	283,250.00	283,250.00
2007 CENGAGE LEARNING INC	250,000.0000	92.583000	234,375.00	231,457.50	231,457.50
2007 CNC 4.75% 01/15/2025	70,000.0000	100.500000	71,084.30	70,350.00	70,350.00
2007 CNGO 9.5 06/15/24	60,000.0000	85.500000	52,200.00	51,300.00	51,300.00
2007 CENESC 5.375 06/01/26	5,000.0000	103.250000	5,000.00	5,162.50	5,162.50
2007 CTL TL 1/31/2025	134,661.6500	98.800000	132,810.05	133,045.71	133,045.71
2007 CEQUEL 7 1/2 04/01/28	200,000.0000	104.375000	205,248.00	208,750.00	208,750.00
2007 CHTR 4.908% 07/23/25	155,000.0000	102.056103	160,972.75	158,186.96	158,186.96
2007 CHTR TL 4/30/2025	414,210.5300	99.989001	415,121.06	414,164.97	414,164.97
2007 CHAIT 2016-A2 A	225,000.0000	98.987760	222,222.66	222,722.46	222,722.46
2007 CHAIT 2016-A5 A5	225,000.0000	98.802529	221,765.63	222,305.69	222,305.69
2007 CQP 5.25 10/01/25	65,000.0000	99.500000	65,881.25	64,675.00	64,675.00
2007 BDOPM 2.95 03/06/23	600,000.0000	95.034000	598,150.50	570,204.00	570,204.00
2007 CIMPRESS 7.00% 06/15/26	150,000.0000	102.250000	153,981.00	153,375.00	153,375.00
2007 CNK TL 3/29/2025	89,774.4400	100.042005	90,223.31	89,812.15	89,812.15
2007 CITIGRP 1.9525% 5/10/49	1,155,423.4700	11.234850	118,429.65	129,810.09	129,810.09
2007 CITIGROUP, INC.	3,500.0000	71.240000	233,600.15	249,340.00	249,340.00
2007 C 0 05/04/21	245,000.0000	101.562000	178,741.52	248,826.90	178,857.75
2007 C FLOAT 05/17/24	130,000.0000	100.832500	130,152.10	131,082.25	131,082.25
2007 CCCIT 2017-A3 A3 4/7/22	250,000.0000	98.445680	245,658.21	246,114.20	246,114.20
2007 CMALT 6.0% 04/25/2036	1,342.0100	101.455280	291.47	1,361.54	1,361.54
2007 CGCMT 2013-GC17 11/10/46	100,000.0000	95.654350	93,621.09	95,654.35	95,654.35
2007 CITRIX 4.50% 12/1/27	135,000.0000	97.250000	131,557.50	131,287.50	131,287.50
2007 COIN 2017-1A A2 4/25/2047	271,562.5000	101.604180	276,229.98	275,918.85	275,918.85
2007 COLUMBIA 4.500 01/28/26	275,000.0000	102.300000	279,950.00	281,325.00	281,325.00
2007 COLUMBIA BANKING SYSTEM	7,530.0000	42.250000	321,727.25	318,142.50	318,142.50
2007 COMERICA INC	2,500.0000	97.480000	227,826.00	243,700.00	243,700.00
2007 CBSLT 2018-BGS 09/25/45	100,000.0000	100.127110	99,986.75	100,127.11	100,127.11
2007 COMM 6.00 06/15/25	50,000.0000	103.500000	51,325.00	51,750.00	51,750.00
2007 CXO 4.375 01/15/25	275,000.0000	100.750000	277,384.75	277,062.50	277,062.50
2007 STZ 4 1/4 05/01/23	270,000.0000	102.085300	275,994.00	275,630.31	275,630.31
2007 STZ 4.75% 12/01/2025	200,000.0000	103.612600	208,440.00	207,225.20	207,225.20
2007 CCK 4 1/2 01/15/23	270,000.0000	100.000000	265,285.80	270,000.00	270,000.00
2007 CROWN CASTLE PFD 6.875	200.0000	1,101.800000	214,000.00	220,360.00	220,360.00
2007 CCI 3.65 09/01/27	110,000.0000	94.439500	109,699.00	103,883.45	103,883.45
2007 CCI 3.8 02/15/28	55,000.0000	95.433200	54,788.25	52,488.26	52,488.26
2007 CCK 7 3/8 12/15/26	175,000.0000	109.000000	190,802.50	190,750.00	190,750.00
2007 CULLEN/FROST BANKERS	452.0000	110.890000	50,930.05	50,122.28	50,122.28
2007 CONE 5 03/15/24	140,000.0000	101.375000	140,434.00	141,925.00	141,925.00
2007 DBKN 3.98% 02/20/2045	434,250.0000	100.468479	435,878.44	436,284.37	436,284.37
2007 DNKN 2017 3.629 11/20/47	198,500.0000	98.120982	193,041.25	194,770.15	194,770.15
2007 DBUBS 2011-LC1A 11/10/46	987,000.0000	103.650790	1,020,700.08	1,023,033.30	1,023,033.30
2007 DCP MID OPER 3.875 3/23	20,000.0000	97.500000	19,350.00	19,500.00	19,500.00
2007 DCP 5 3/8 07/15/25	280,000.0000	102.250000	283,188.63	286,300.00	286,300.00
2007 DAEAVI TL 7/7/2022	89,769.2300	100.188004	90,218.08	89,938.00	89,938.00
2007 DHR 0 01/22/21	80,000.0000	395.755000	307,200.00	316,604.00	316,604.00
2007 DEVTAM 5.082 12/30/23	100,000.0000	100.375000	100,200.00	100,375.00	100,375.00
2007 DEVTAM 5.412 12/30/25	100,000.0000	100.429900	99,625.00	100,429.90	100,429.90
2007 Dell TL	224,434.6700	99.958001	224,154.13	224,340.41	224,340.41
2007 DAL 3.625 03/15/22	130,000.0000	98.949600	129,843.05	128,634.48	128,634.48

2007 DNR 7.50 02/15/24	300,000.0000	101.250000	300,875.00	303,750.00	303,750.00
2007 DIAMONDBK 5.375% 05/31/25	325,000.0000	102.375000	329,282.75	332,718.75	332,718.75
2007 DIAMONDBCK 5.375% 5/31/25	190,000.0000	102.375000	190,929.10	194,512.50	194,512.50
2007 DCENT 2016-A4 A4	225,000.0000	98.626231	221,291.02	221,909.02	221,909.02
2007 DISCOVER 4.10% 02/09/27	135,000.0000	96.768600	136,794.85	130,637.61	130,637.61
2007 DISH 3 3/8 08/15/26	250,000.0000	94.167100	238,037.50	235,417.75	235,417.75
2007 DISH 7.75 07/01/26	100,000.0000	90.250000	107,583.39	90,250.00	90,250.00
2007 DLTR 4.00 05/15/25	195,000.0000	98.718703	195,246.45	192,501.47	192,501.47
2007 DOMINION 6.75%	6,100.0000	47.020000	281,210.00	286,822.00	286,822.00
2007 DPABS 2017-1A A2I	232,650.0000	100.478212	232,940.82	233,762.56	233,762.56
2007 DRUG ROY 3.979% 4/15/27	464,851.0200	99.611140	464,845.31	463,043.40	463,043.40
2007 DRSLF 2015-40A 08/15/31	500,000.0000	100.000000	500,000.00	500,000.00	500,000.00
2007 DRSLF 2014-33A DR MTGE	500,000.0000	100.502900	513,250.00	502,514.50	502,514.50
2007 DRSLF 2012-25A 10/15/27	1,000,000.0000	99.736500	998,500.00	997,365.00	997,365.00
2007 DRSLF 2018-60A 07/15/31	1,000,000.0000	100.000000	1,000,000.00	1,000,000.00	1,000,000.00
2007 EPENEG 7.75 05/15/26	5,000.0000	102.375000	5,125.00	5,118.75	5,118.75
2007 EQM 4.75 07/15/23	130,000.0000	101.042600	129,689.30	131,355.38	131,355.38
2007 STAY 5.25 05/01/25	295,000.0000	96.750000	286,700.00	285,412.50	285,412.50
2007 EARN 4.46 01/26/37	471,436.0500	100.100031	471,345.55	471,907.63	471,907.63
2007 ECL 1.0 01/15/24	150,000.0000	101.253000	176,655.25	151,879.50	176,296.58
2007 ECOPET 5.875 9/18/23	100,000.0000	106.375000	107,450.00	106,375.00	106,375.00
2007 EIX 4.125 03/15/28	75,000.0000	99.992600	75,026.55	74,994.45	74,994.45
2007 ERI 6 04/01/25	50,000.0000	101.625000	52,750.00	50,812.50	50,812.50
2007 EMACN 6 3/4 06/15/76	350,000.0000	106.250000	367,321.50	371,875.00	371,875.00
2007 EMACN 3.55 06/15/26	400,000.0000	94.917500	377,688.00	379,670.00	379,670.00
2007 ENBCN 4 1/4 12/01/26	330,000.0000	100.368700	325,393.20	331,216.71	331,216.71
2007 ENBCN 6 01/15/77	240,000.0000	97.500000	231,276.30	234,000.00	234,000.00
2007 ETP 4.75 01/15/26	75,000.0000	101.260107	72,836.00	75,945.08	75,945.08
2007 ETP 4.20 04/15/27	15,000.0000	97.068733	14,967.90	14,560.31	14,560.31
2007 ENERGY TRANSFER EQUITY	110,000.0000	100.250000	110,275.00	110,275.00	110,275.00
2007 CGCMT 2016-P4 7/10/49	1,220,846.7700	11.287330	135,105.29	137,801.00	137,801.00
2007 CGCMT 2016-P4 7/10/49	500,000.0000	87.546610	439,062.50	437,733.05	437,733.05
2007 EQIX 5.375 05/15/27	500,000.0000	101.750000	501,200.00	508,750.00	508,750.00
2007 EXPE 5 02/15/26	225,000.0000	103.477200	228,825.00	232,823.70	232,823.70
2007 EXPE 3.8 02/15/28	250,000.0000	93.736600	227,875.00	234,341.50	234,341.50
2007 EXTOL 5.625 02/01/2026	30,000.0000	93.250000	29,950.00	27,975.00	27,975.00
2007 FTSINT 6.25 05/01/22	90,000.0000	97.750000	91,575.00	87,975.00	87,975.00
2007 FREMF 2014-K503 10/25/47	9,482,027.6000	0.032900	2,910.13	3,119.59	3,119.59
2007 FREMF 2014-K503 10/25/47	2,554,200.0000	0.083570	1,947.25	2,134.54	2,134.54
2007 FREMF 2014-K503 10/25/47	1,064,300.0000	93.984570	993,997.99	1,000,277.78	1,000,277.78
2007 CAS 2016-C05 2M1 1/25/29	288,893.9800	100.300930	290,090.18	289,763.35	289,763.35
2007 CAS 2018-C03 1M1 10/25/30	391,709.3500	100.032830	391,877.66	391,837.95	391,837.95
2007 CAS 2017-C03 1M1	423,198.2600	100.460730	425,413.44	425,148.06	425,148.06
2007 CAS 2018-C04 12/25/30	500,000.0000	101.518300	500,000.00	507,591.50	507,591.50
2007 FNR 2011-124 NS	1,610,924.2700	15.007320	311,556.51	241,756.56	241,756.56
2007 FNA 2012-20 SA 03/25/42	1,553,641.0300	13.856770	302,016.89	215,284.46	215,284.46
2007 FNR 2012-76 SC	741,779.1400	12.309700	138,135.13	91,310.79	91,310.79
2007 FNMA GTD REMIC P/T 00.010	5,078,546.9400	14.478510	875,045.93	735,297.93	735,297.93
2007 FNMA 2016-75 10/25/46	1,441,034.5800	91.719090	1,342,674.88	1,321,703.80	1,321,703.80
2007 FHR 3966 SA	1,911,129.4500	11.882300	322,019.03	227,086.13	227,086.13
2007 FHR 4077 TS 05/15/41	1,391,315.6800	12.228310	238,949.26	170,134.39	170,134.39
2007 FRED MAC FR 8/15/42	1,521,902.5500	12.298110	228,201.98	187,165.25	187,165.25
2007 FRED MAC 4.469% 9/15/43	1,270,243.6900	86.161710	1,197,204.66	1,094,463.68	1,094,463.68
2007 FRED MAC 4.0% 05/15/44	5,314,648.4600	101.864770	5,889,078.23	5,413,754.43	5,413,754.43
2007 FRED MAC 1.3115% 3/25/23	2,252,004.9200	4.735730	101,459.63	106,648.87	106,648.87
2007 STACR 2015-DNA1FR10/25/27	227,009.7500	101.816962	231,195.25	231,134.43	231,134.43
2007 STACR 2015-DNA1 10/25/27	350,000.0000	111.872960	391,138.67	391,555.36	391,555.36
2007 STACR 2017-DNA3 M1	443,878.0700	100.206660	444,745.02	444,795.39	444,795.39
2007 FNR 2009-78 10/25/39	7,050,769.7100	17.288980	1,128,123.15	1,219,006.17	1,219,006.17
2007 FITB 5.1 PERP	350,000.0000	98.410000	344,711.50	344,435.00	344,435.00
2007 FDC TL 7/10/2022	352,039.9200	99.931999	351,724.87	351,800.53	351,800.53
2007 FFML FR 07/25/34	489,718.8200	100.846880	468,984.75	493,866.15	493,866.15
2007 MTB FLOAT 02/01/27	250,000.0000	94.275900	237,500.00	235,689.75	235,689.75
2007 FIRST REP 5.125%	5,725.0000	25.050000	139,919.00	143,411.25	143,411.25

2007 DBGS 2018-5BP 06/15/2033	140,000.0000	100.009300	139,096.11	140,013.02	140,013.02
2007 FLXACQ 6.875 01/15/25	50,000.0000	96.250000	51,137.50	48,125.00	48,125.00
2007 FLXACQ 7.875 07/15/26	5,000.0000	99.750000	5,000.00	4,987.50	4,987.50
2007 FOCUS 2017-1A A2II	177,750.0000	102.347539	182,402.05	181,922.75	181,922.75
2007 FORDO 2016-C A3	223,326.6300	99.073792	220,627.12	221,258.16	221,258.16
2007 FORD 7.45% 07/16/31	115,000.0000	111.374704	146,289.20	128,080.91	128,080.91
2007 FCRE 3.25 05/21/36	151,990.0000	100.049569	151,990.00	152,065.34	152,065.34
2007 FTV 5 7/1/2021	125.0000	1,073.910000	125,000.00	134,238.75	134,238.75
2007 FSHCN TL 11/30/2023	314,202.5300	99.911000	313,809.78	313,922.89	313,922.89
2007 FREEDOM 8.25% 04/15/25	200,000.0000	96.500000	197,500.00	193,000.00	193,000.00
2007 GLIBA 1 3/4 09/30/46	270,000.0000	104.864000	279,450.00	283,132.80	283,132.80
2007 GLPI 5.75 06/01/28	45,000.0000	105.875000	45,000.00	47,643.75	47,643.75
2007 GMACC FR 12/10/41	96,000.0000	99.001469	99,213.75	95,041.41	95,041.41
2007 GMAC	160,000.0000	99.678581	160,100.00	159,485.73	159,485.73
2007 GS MOR 2013-GC10 FR 01/23	2,114,009.5500	5.522250	121,725.13	116,740.89	116,740.89
2007 GSMS FR 07/10/46	60,000.0000	92.412150	52,593.75	55,447.29	55,447.29
2007 GPT 2018-GPP E 06/15/35	1,000,000.0000	100.185640	1,000,000.00	1,001,856.40	1,001,856.40
2007 GSAA FR 06/25/35	1,300,000.0000	98.229360	1,179,758.77	1,276,981.68	1,276,981.68
2007 GWCN 8.75 05/15/25	50,000.0000	98.000000	52,625.00	49,000.00	49,000.00
2007 GSMS 2011-GC3 03/10/44	15,752,510.6800	1.356260	219,831.73	213,645.00	213,645.00
2007 GSAA FR 7/25/37	673,933.9600	96.090529	673,933.96	647,586.71	647,586.71
2007 GSMS 2018-TWR A 4/7/22	115,000.0000	100.000000	115,000.00	115,000.00	115,000.00
2007 GS MTG 1.6734% 5/10/49	1,035,342.5600	8.958610	87,552.72	92,752.30	92,752.30
2007 GSMS 2018-RIVR 07/15/35	1,000,000.0000	98.910480	988,734.00	989,104.80	989,104.80
2007 GSMS 2018-RIVR G 07/15/35	500,000.0000	98.923330	494,435.70	494,616.65	494,616.65
2007 GE 5 PERP	270,000.0000	98.750000	266,287.50	266,625.00	266,625.00
2007 GM FINANCIAL 3.95 4/13/24	40,000.0000	97.589800	39,932.00	39,035.92	39,035.92
2007 GM FLOAT 01/05/23	90,000.0000	100.081300	90,000.00	90,073.17	90,073.17
2007 GERMAN AMER. BANCORP	737.0000	37.590000	27,626.58	27,703.83	27,703.83
2007 GLM 2017-2A D 11/28/30	500,000.0000	99.207740	502,250.00	496,038.70	496,038.70
2007 GS FLT 02/23/2023	370,000.0000	99.912300	369,556.12	369,675.51	369,675.51
2007 GNR 2014-102 02/20/44	6,324,040.4700	10.759100	645,249.76	680,409.84	680,409.84
2007 GRHM HOLD 5.75% 06/01/26	140,000.0000	101.827300	142,492.00	142,558.22	142,558.22
2007 GENLAB 10.00 11/30/24	45,000.0000	111.250000	45,000.00	50,062.50	50,062.50
2007 GKOLN 5 1/4 07/24/24	200,000.0000	92.375000	184,000.00	184,750.00	184,750.00
2007 Grifols TL	224,431.8200	100.386999	224,992.90	225,300.37	225,300.37
2007 GPOR 6.375 05/15/25	70,000.0000	99.000000	71,106.25	69,300.00	69,300.00
2007 HCA 5 03/15/24	170,000.0000	102.000000	170,425.00	173,400.00	173,400.00
2007 HCA 4 1/2 02/15/27	225,000.0000	98.750000	213,570.00	222,187.50	222,187.50
2007 HCA 7 1/2 02/15/22	250,000.0000	109.625000	272,500.00	274,062.50	274,062.50
2007 HCA 5.375 09/01/26	70,000.0000	100.250000	70,062.50	70,175.00	70,175.00
2007 HCA INC	37,000.0000	100.750000	37,277.50	37,277.50	37,277.50
2007 HCA, INC. 6.250% 02/15/21	250,000.0000	104.500000	259,975.00	261,250.00	261,250.00
2007 HC2 HOLDINGS, INC.	10,600.0000	6.270000	64,075.76	66,462.00	66,462.00
2007 HAS 3.5 09/15/27	70,000.0000	93.809700	65,734.80	65,666.79	65,666.79
2007 SNVA 2017-1A 09/20/49	1,140,950.9800	102.291120	1,140,414.62	1,167,091.54	1,167,091.54
2007 HESS 8.00%	3,200.0000	74.790000	226,080.00	239,328.00	239,328.00
2007 HXN 10.375 02/01/22	50,000.0000	98.500000	50,050.00	49,250.00	49,250.00
2007 HXN 6.625 04/15/20	15,000.0000	94.750000	14,193.75	14,212.50	14,212.50
2007 HILDOC 5.125 05/01/26	75,000.0000	99.875000	74,956.25	74,906.25	74,906.25
2007 HLT TL 10/25/2023	225,000.0000	100.302000	225,562.50	225,679.50	225,679.50
2007 HPA 2018-1 D	135,000.0000	99.091000	135,337.50	133,772.85	133,772.85
2007 HPA 2018-1 07/17/37	1,000,000.0000	99.728460	1,000,000.00	997,284.60	997,284.60
2007 HAROT 2015-4 A3	128,845.4900	99.765207	128,342.19	128,542.97	128,542.97
2007 HUNGARY 6.25 01/29/2020	365,000.0000	104.237000	382,702.50	380,465.05	380,465.05
2007 REPHUN 6 3/8 03/29/21	540,000.0000	107.125000	580,480.00	578,475.00	578,475.00
2007 HUNTC 2018-FL2 08/15/28	225,000.0000	100.440329	225,000.00	225,990.74	225,990.74
2007 HUNTC 2018-FL2 08/15/28	225,000.0000	100.435880	225,000.00	225,980.73	225,980.73
2007 HBAN 5.7 PERP	140,000.0000	99.000000	139,125.00	138,600.00	138,600.00
2007 INFO 4 3/4 08/01/28	135,000.0000	100.250000	134,857.00	135,337.50	135,337.50
2007 AER 0 12/21/65	250,000.0000	91.125000	229,062.50	227,812.50	227,812.50
2007 IMTT 2017-APTS EFL	56,000.0000	100.500554	56,000.00	56,280.31	56,280.31
2007 IMTT 2017-APTS FFL	56,000.0000	100.688161	56,000.00	56,385.37	56,385.37
2007 RAX 8 5/8 11/15/24	90,000.0000	98.125000	91,237.50	88,312.50	88,312.50

2007 INDYIJ 5 7/8 11/09/24	200,000.0000	92.375000	180,480.00	184,750.00	184,750.00
2007 INDIGO 6.875% 02/15/26	140,000.0000	97.000000	140,000.00	135,800.00	135,800.00
2007 INTEL 7.25 10/15/20	35,000.0000	100.125000	32,462.50	35,043.75	35,043.75
2007 IBM 2 3/4 12/21/20	200,000.0000	103.245000	268,787.43	206,490.00	267,675.20
2007 IFC 6.45 10/30/18	18,150,000.0000	99.708200	255,499.51	18,097,038.30	255,571.79
2007 INVESTORS BANCORP INC	6,650.0000	12.800000	89,090.72	85,120.00	85,120.00
2007 ISRELE 5.0 11/12/24	200,000.0000	102.547000	205,250.00	205,094.00	205,094.00
2007 INFA 7.125 07/15/23	50,000.0000	101.750000	51,125.00	50,875.00	50,875.00
2007 JPMCC 2015-JP1 01/15/49	240,000.0000	74.799500	170,915.63	179,518.80	179,518.80
2007 WP GLIMCHER IO 06/15/2049	1,246,007.3600	8.187120	98,597.49	102,012.12	102,012.12
2007 JP MORGAN CHASE CO 8/15	1,916,580.2100	11.188060	209,359.39	214,428.14	214,428.14
2007 JPMCC 2018-BCON 01/05/31	300,000.0000	96.705360	289,289.06	290,116.08	290,116.08
2007 JPMORGAN CHASE & CO	4,185.0000	114.580000	448,079.66	479,517.30	479,517.30
2007 JPMCC 5.097 01/12/37	189,000.0000	101.580402	194,761.88	191,986.96	191,986.96
2007 JPMCC 2006-LDP9 05/15/47	176,000.0000	99.721523	175,450.00	175,509.88	175,509.88
2007 JPMCC 5.464% 1/15/49	10,592.0100	100.078267	10,596.95	10,600.30	10,600.30
2007 JPMCC 2011-C5 D	268,000.0000	99.532000	267,162.50	266,745.76	266,745.76
2007 JPMBB 2014-C19 04/15/47	32,106,752.2900	1.968900	653,109.44	632,149.85	632,149.85
2007 JPMCC 4.35% 01/27/47	181,000.0000	99.231580	179,076.88	179,609.16	179,609.16
2007 JPMBB 2014-C26 01/15/48	660,000.0000	54.265600	440,962.50	358,152.96	358,152.96
2007 JPMCC 2015-MAR7 D	113,000.0000	99.961947	116,257.58	112,957.00	112,957.00
2007 JPMCC 2018-WPT 7/5/23	141,000.0000	102.321199	143,327.21	144,272.89	144,272.89
2007 JPMCC 2018-WPT 7/5/23	1,500,000.0000	98.281770	1,471,009.50	1,474,226.55	1,474,226.55
2007 JPMCC 2017MAUI C 7/15/34	43,000.0000	99.939721	43,000.00	42,974.08	42,974.08
2007 JPMCC 2017MAUI D 7/15/34	40,000.0000	100.121625	40,000.00	40,048.65	40,048.65
2007 JPMCC 2017MAUI E 7/15/34	36,000.0000	100.155417	36,000.00	36,055.95	36,055.95
2007 JPMCC 2017MAUI F 7/15/34	50,000.0000	100.155420	50,000.00	50,077.71	50,077.71
2007 JPMCC 2018-LAQ 06/15/32	214,000.0000	100.467612	214,000.00	215,000.69	215,000.69
2007 JPMCC 2018-LAQ 06/15/32	1,085,000.0000	100.685130	1,085,000.00	1,092,433.66	1,092,433.66
2007 JPMCC 2018-LAQ 06/15/32	27,000.0000	100.875556	27,000.00	27,236.40	27,236.40
2007 JPMCC 2018-PHH 06/15/23	45,000.0000	100.219511	45,000.00	45,098.78	45,098.78
2007 JPMMT 2018-6 12/25/48	398,575.3900	97.378980	387,140.94	388,128.65	388,128.65
2007 JBSSBZ 6.75 02/15/28	55,000.0000	96.000000	53,762.50	52,800.00	52,800.00
2007 JPM 0 05/15/47	300,000.0000	86.725800	266,250.00	260,177.40	260,177.40
2007 YUM 5 06/01/24	235,000.0000	99.625000	233,895.50	234,118.75	234,118.75
2007 YUM 5 1/4 06/01/26	275,000.0000	100.000000	270,902.50	275,000.00	275,000.00
2007 KABBAGE 4.571% 03/15/22	1,000,000.0000	100.992290	999,994.20	1,009,922.90	1,009,922.90
2007 KEUKA FR 10/21/24	1,250,000.0000	3.887160	1,050,534.96	48,589.50	48,589.50
2007 KMI 6.95 01/15/38	165,000.0000	117.102000	188,547.10	193,218.30	193,218.30
2007 Kinder Morgan Pfd 9.75	9,000.0000	33.410000	308,238.30	300,690.00	300,690.00
2007 KHC 2.8 07/02/20	265,000.0000	99.113600	263,291.65	262,651.04	262,651.04
2007 KHC 3.95 07/15/25	240,000.0000	98.251100	235,403.40	235,802.64	235,802.64
2007 LSTAR 4.701% 03/10/49	274,000.0000	91.368591	264,810.59	250,349.94	250,349.94
2007 LSTAR VR 03/10/2049	1,480,820.8300	6.972930	108,273.10	103,256.60	103,256.60
2007 LENNAR CORP - CLASS A	1,615.0000	51.670000	89,219.77	83,447.05	83,447.05
2007 LVL 5.375 01/15/24	65,000.0000	100.000000	64,731.25	65,000.00	65,000.00
2007 LEXEA 1 06/30/47	230,000.0000	100.827000	227,987.50	231,902.10	231,902.10
2007 LIBMUT 6.5 05/01/42	65,000.0000	122.824800	79,030.25	79,836.12	79,836.12
2007 NXST 5 7/8 11/15/22	123,000.0000	101.875000	126,252.12	125,306.25	125,306.25
2007 LGF 5 7/8 11/01/24	225,000.0000	102.500000	228,645.00	230,625.00	230,625.00
2007 LOCKHEED MRTN 4.7 5/15/46	120,000.0000	106.304000	135,385.80	127,564.80	127,564.80
2007 LSTAR VR 03/10/2050	2,648,661.3200	4.748050	134,189.14	125,759.76	125,759.76
2007 M&T BANK CORP	691.0000	177.150000	118,959.97	122,410.65	122,410.65
2007 MTB 5 1/8 PERP	225,000.0000	100.000000	224,153.00	225,000.00	225,000.00
2007 MDC PARTNERS INC	450,000.0000	89.625000	453,573.89	403,312.50	403,312.50
2007 MGIC 5.75% 08/15/23	135,000.0000	104.000000	138,118.50	140,400.00	140,400.00
2007 MPW 5.25 08/01/26	70,000.0000	99.750000	68,075.00	69,825.00	69,825.00
2007 MAD 2013-650M 10/12/32	268,000.0000	99.048049	265,236.25	265,448.77	265,448.77
2007 MRFGZ 7.0 03/15/24	200,000.0000	93.961500	197,292.00	187,923.00	187,923.00
2007 MRFGZ 8.0 06/08/23	500,000.0000	101.000000	497,830.00	505,000.00	505,000.00
2007 MITCH 5.00% 12/15/27	70,000.0000	98.000000	66,137.50	68,600.00	68,600.00
2007 BK FLOAT PERP	285,000.0000	88.625000	255,246.00	252,581.25	252,581.25
2007 MDP 6 7/8 02/01/26	275,000.0000	101.250000	273,020.00	278,437.50	278,437.50
2007 MDP TL 1/31/25	134,662.5000	100.221999	135,167.48	134,961.45	134,961.45

2007 ML MORT FR 6/12/50	3,842.6600	100.000000	3,708.16	3,842.66	3,842.66
2007 MGMINC TL 6/29/26	190,000.0000	100.000000	188,725.00	190,000.00	190,000.00
2007 MEXICO CTY 4.25% 10/31/26	425,000.0000	93.822800	404,812.50	398,746.90	398,746.90
2007 MEXCAT 5 1/2 10/31/46	405,000.0000	88.362501	357,560.00	357,868.13	357,868.13
2007 MEXCAT 3 7/8 04/30/28	730,000.0000	90.563800	654,180.00	661,115.74	661,115.74
2007 MEXCAT 5 1/2 7/31/2047	900,000.0000	88.974400	787,050.00	800,769.60	800,769.60
2007 MCHP 4.333 06/01/23	130,000.0000	99.936300	130,414.40	129,917.19	129,917.19
2007 Microchip Tech TL	235,000.0000	99.792000	235,168.75	234,511.20	234,511.20
2007 MU TL 4/26/2022	189,770.9900	100.291999	191,181.49	190,325.12	190,325.12
2007 MUFG FLOAT 03/02/23	195,000.0000	100.126600	195,000.00	195,246.87	195,246.87
2007 TAP 1 1/4 07/15/24	150,000.0000	99.274000	173,282.65	148,911.00	172,850.84
2007 MBR 2018-MBR 07/15/35	307,000.0000	100.374550	307,000.00	308,149.87	308,149.87
2007 MSBAM 2015-C22 04/15/48	1,000,000.0000	98.086960	970,937.50	980,869.60	980,869.60
2007 MSC 2016-UB12 12/15/49	3,216,052.6700	4.556630	141,833.89	146,543.62	146,543.62
2007 MSC 2018-SUN D 07/15/35	40,000.0000	100.006175	40,000.00	40,002.47	40,002.47
2007 MSC 2018-SUN F 07/15/35	60,000.0000	100.002817	60,000.00	60,001.69	60,001.69
2007 MSC 2018-SUN G 07/15/35	40,000.0000	100.003625	40,000.00	40,001.45	40,001.45
2007 MSAC FR 12/25/35	1,000,000.0000	97.598240	897,109.03	975,982.40	975,982.40
2007 MORGAN S 3.737 04/24/2024	130,000.0000	99.816600	130,000.00	129,761.58	129,761.58
2007 MSBAM 2013-C13 11/15/46	5,999,432.8400	3.897070	233,367.54	233,802.10	233,802.10
2007 MSBAM FR 08/15/47	1,117,000.0000	98.271170	1,094,072.27	1,097,688.97	1,097,688.97
2007 MRGN ST 1.1532% 12/15/47	3,444,890.3000	4.074710	140,726.24	140,369.29	140,369.29
2007 MXBAM 2015-C20 02/15/48	232,000.0000	81.536220	176,455.94	189,164.03	189,164.03
2007 MOS 4.05 11/15/27	135,000.0000	96.887200	134,863.50	130,797.72	130,797.72
2007 MSAIC 2018-2GS 02/22/44	485,559.8000	100.331199	485,309.65	487,167.97	487,167.97
2007 MSAIC 2018-2GS 02/20/44	450,000.0000	99.946800	449,845.20	449,760.60	449,760.60
2007 MSI 4.6 02/23/28	190,000.0000	99.122300	188,688.30	188,332.37	188,332.37
2007 MUR 6.875 08/15/24	350,000.0000	105.625000	370,098.00	369,687.50	369,687.50
2007 NRG 6 5/8 01/15/27	275,000.0000	104.750000	284,730.00	288,062.50	288,062.50
2007 NRG 2 3/4 06/01/48	200,000.0000	102.747000	194,250.00	205,494.00	205,494.00
2007 NXPI 4 5/8 06/01/23	270,000.0000	101.250000	273,790.80	273,375.00	273,375.00
2007 NBR 5.75 02/01/2025	40,000.0000	96.185800	39,000.00	38,474.32	38,474.32
2007 NCMS 2018-FL1 06/15/35	141,000.0000	99.812440	140,659.34	140,735.54	140,735.54
2007 NATURA 5 3/8 02/01/23	225,000.0000	95.375000	216,562.50	214,593.75	214,593.75
2007 NAVSL 2018-CA 6/16/42	150,000.0000	99.974600	149,991.90	149,961.90	149,961.90
2007 NEIMAN MARCUS TL	379,281.9900	92.738000	342,610.97	351,738.53	351,738.53
2007 NFLX 4.875 04/15/28	375,000.0000	94.750000	357,217.50	355,312.50	355,312.50
2007 NFX 5 5/8 07/01/24	300,000.0000	106.000000	315,750.00	318,000.00	318,000.00
2007 NFX 5.375% 01/01/2026	225,000.0000	104.250000	229,497.75	234,562.50	234,562.50
2007 NEXTERA ENERGY PFD 6.123	7,150.0000	57.453101	411,819.64	410,789.67	410,789.67
2007 NEP 1 1/2 09/15/20	200,000.0000	102.171000	206,000.00	204,342.00	204,342.00
2007 NXST 5.625 08/01/24	200,000.0000	98.125000	198,356.00	196,250.00	196,250.00
2007 NEP 4.5 09/15/27	395,000.0000	95.000000	375,531.25	375,250.00	375,250.00
2007 NEP 4 1/4 09/15/24	190,000.0000	97.375000	183,521.00	185,012.50	185,012.50
2007 NFP 6.875 07/15/25	50,000.0000	98.000000	50,400.00	49,000.00	49,000.00
2007 NLSN 5.0 02/01/25	265,000.0000	97.000000	255,483.75	257,050.00	257,050.00
2007 NAROT 2015-B A4 1/17/2022	230,000.0000	99.193652	227,538.28	228,145.40	228,145.40
2007 NORTHERN INSTL GOV SELECT	11,641,500.3800	100.000000	11,641,500.38	11,641,500.38	11,641,500.38
2007 LRCX 2 5/8 05/15/41	25,000.0000	520.625000	130,906.25	130,156.25	130,156.25
2007 SFRFP 7.375 05/01/26	350,000.0000	98.250000	373,197.29	343,875.00	343,875.00
2007 OAS 2 5/8 09/15/23	140,000.0000	130.825000	180,874.82	183,155.00	183,155.00
2007 OCCIDENTAL 3.50 6/15/25	315,000.0000	99.603102	313,053.30	313,749.77	313,749.77
2007 OCT21 FR 11/14/26	250,000.0000	100.203800	247,375.00	250,509.50	250,509.50
2007 OHALF 2013-1A 07/23/31	500,000.0000	100.000000	500,000.00	500,000.00	500,000.00
2007 WSTC TL 10/10/2024	134,661.6500	99.463002	134,829.98	133,938.52	133,938.52
2007 OMC 3.6 04/15/26	135,000.0000	96.212104	140,047.00	129,886.34	129,886.34
2007 QSRCN 4 5/8 01/15/22	400,000.0000	100.000000	400,760.00	400,000.00	400,000.00
2007 BCULC 4.25 05/15/24	225,000.0000	95.500000	214,605.00	214,875.00	214,875.00
2007 BCULC 5 10/15/25	415,000.0000	96.750000	397,773.05	401,512.50	401,512.50
2007 OSCAR 2018-2A 9/10/25	150,000.0000	100.087400	149,965.62	150,131.10	150,131.10
2007 OC 4.4 01/30/48	85,000.0000	83.611906	83,631.55	71,070.12	71,070.12
2007 PRMLT FR 10/25/49	2,066,388.5900	90.096790	2,045,609.51	1,861,749.79	1,861,749.79
2007 PERTIJ 4.3 05/20/23	200,000.0000	99.750000	198,660.00	199,500.00	199,500.00
2007 JSMRIJ 7 1/2 12/11/20	1,500,000,000.0000	95.581300	99,294.49	1,433,719,500.00	96,794.46

2007 PLBIJ 4 1/4 05/05/25	200,000.0000	97.250000	192,380.00	194,500.00	194,500.00
2007 PLMRS 2013-2A 10/17/27	700,000.0000	100.000000	702,625.00	700,000.00	700,000.00
2007 PSTAT 2018-3A 08/15/26	1,000,000.0000	99.006200	990,000.00	990,062.00	990,062.00
2007 PANAMA 4 09/22/24	200,000.0000	101.750000	210,750.00	203,500.00	203,500.00
2007 Park National Corp	332.0000	110.150000	38,779.42	36,569.80	36,569.80
2007 PARSLY 6 1/4 06/01/24	90,000.0000	104.500000	94,500.00	94,050.00	94,050.00
2007 PARSLEY 5.375% 01/15/25	350,000.0000	100.750000	350,101.50	352,625.00	352,625.00
2007 PARSLEY 5.625 10/15/27	270,000.0000	101.250000	269,217.00	273,375.00	273,375.00
2007 BTU TL 3/31/25	130,000.0000	99.917000	129,837.50	129,892.10	129,892.10
2007 PEABODY 6.0% 03/31/2022	65,000.0000	100.375000	66,000.00	65,243.75	65,243.75
2007 PENSKE 4.2% 04/01/27	130,000.0000	98.822100	133,411.05	128,468.73	128,468.73
2007 PEOPLES UNITED PFD 5.625	6,500.0000	26.090000	167,375.00	169,585.00	169,585.00
2007 INDOIS 4.150 03/29/27	400,000.0000	98.000000	396,500.00	392,000.00	392,000.00
2007 PLNIJ 4 1/8 05/15/27	250,000.0000	94.500000	231,875.00	236,250.00	236,250.00
2007 PETBRA 5.75 02/01/29	700,000.0000	87.000000	626,931.25	609,000.00	609,000.00
2007 PEMEX 7.65 11/24/21	35,000.0000	94.479600	174,278.57	3,306,786.00	173,125.62
2007 PEMEX 7.19 09/12/24	20,000.0000	86.627000	92,692.50	1,732,540.00	90,706.53
2007 PEMEX 4 5/8 09/21/23	135,000.0000	98.752800	132,907.50	133,316.28	133,316.28
2007 PETRPE 5 5/8 6/19/2047	200,000.0000	99.430600	194,500.00	198,861.20	198,861.20
2007 PETM 5.875 06/01/25	40,000.0000	80.750000	38,500.00	32,300.00	32,300.00
2007 PFP 2017-4 D 07/14/35	1,000,000.0000	101.407090	1,016,250.00	1,014,070.90	1,014,070.90
2007 PHILIP 4.95 01/15/21	15,000,000.0000	100.453000	279,866.43	15,067,950.00	281,486.08
2007 PHILIP 6 1/4 01/14/36	15,000,000.0000	100.475000	285,680.93	15,071,250.00	281,547.73
2007 PHILIP 4.20 01/21/24	500,000.0000	103.000000	545,750.00	515,000.00	515,000.00
2007 PILGRAMS 5.75% 03/15/25	70,000.0000	96.500000	69,475.00	67,550.00	67,550.00
2007 PINNACLE FINANCIAL PARTNE	788.0000	64.550000	51,120.27	50,865.40	50,865.40
2007 PORTUG 5 1/8 10/15/24	425,000.0000	104.000000	442,618.60	442,000.00	442,000.00
2007 POST HOLD 5.00% 08/15/26	275,000.0000	96.000000	255,832.50	264,000.00	264,000.00
2007 POST 5.50% 03/01/25	65,000.0000	99.875000	67,625.00	64,918.75	64,918.75
2007 POST 5 3/4 03/01/27	235,000.0000	99.000000	229,971.00	232,650.00	232,650.00
2007 PRSESE 9.25 05/15/23	48,000.0000	107.125000	50,348.75	51,420.00	51,420.00
2007 RVBD 8.875 03/01/23	20,000.0000	92.750000	19,400.00	18,550.00	18,550.00
2007 PROSPERITY BANCSHARES INC	2,063.0000	74.840000	140,006.32	154,394.92	154,394.92
2007 QEP 5.625 03/01/26	35,000.0000	95.375000	35,150.00	33,381.25	33,381.25
2007 QTRN 4.875 05/15/23	120,000.0000	100.250000	121,994.40	120,300.00	120,300.00
2007 RAIT TRUST FR 06/15/37	169,000.0000	100.069290	169,000.00	169,117.10	169,117.10
2007 RALI 6.5% 10/25/2036	1,152,005.0900	93.909080	983,543.83	1,081,837.38	1,081,837.38
2007 REDPRA TL 10/12/2023	224,430.3800	100.167001	223,869.30	224,805.18	224,805.18
2007 RADIAT 6 5/8 02/15/25	300,000.0000	93.500000	278,279.00	280,500.00	280,500.00
2007 RENASANT CORP	3,800.0000	46.690000	176,305.94	177,422.00	177,422.00
2007 RES CAP FRN 07/15/34	123,281.3800	99.999919	123,281.38	123,281.28	123,281.28
2007 REV TL 9/7/2023	628,718.2700	74.214000	487,284.55	466,596.98	466,596.98
2007 RXN TL 8/21/2024	90,000.0000	100.205000	90,450.00	90,184.50	90,184.50
2007 RAI 4.0 06/12/22	70,000.0000	101.194500	76,039.75	70,836.15	70,836.15
2007 ROP 4.2 09/15/28	75,000.0000	100.031000	74,992.35	75,023.25	75,023.25
2007 RBS 3.498 05/15/23	200,000.0000	97.315200	201,704.00	194,630.40	194,630.40
2007 RCL 3.7 03/15/28	80,000.0000	93.500000	79,793.25	74,800.00	74,800.00
2007 SBAC 4.875 09/01/2024	230,000.0000	98.625000	226,200.00	226,837.50	226,837.50
2007 SBA Comms TL	370,000.0000	99.639000	368,525.00	368,664.30	368,664.30
2007 SG 2016-C5 03/10/26	1,173,825.9600	10.734300	118,778.00	126,002.00	126,002.00
2007 SM 6.625 01/15/2027	200,000.0000	102.875000	200,900.00	205,750.00	205,750.00
2007 SSNC TL 4/16/25	94,622.2000	100.038004	94,977.03	94,658.16	94,658.16
2007 SSNC TL 4/16/25	36,294.7000	100.037995	36,430.81	36,308.49	36,308.49
2007 SS&C TECHNOLOGIES, INC.	170,000.0000	100.021000	170,443.75	170,035.70	170,035.70
2007 SCLP 2016-3 12/26/25	500,000.0000	101.749540	507,343.75	508,747.70	508,747.70
2007 SOFI 4.25% 04/26/2027	215,000.0000	99.649721	213,773.83	214,246.90	214,246.90
2007 CQP 5% 3/15/27	125,000.0000	102.875000	134,782.00	128,593.75	128,593.75
2007 SOV 3.40 1/18/23	135,000.0000	96.846504	134,743.60	130,742.78	130,742.78
2007 SDART 2018-1 05/15/25	750,000.0000	98.546771	738,398.44	739,100.78	739,100.78
2007 SEE 6.50 12/01/20	200,000.0000	105.500000	211,500.00	211,000.00	211,000.00
2007 SEE 5 1/8 12/01/24	185,000.0000	100.625000	188,237.50	186,156.25	186,156.25
2007 ServiceMaster TL	106,591.4900	100.018003	106,591.49	106,610.68	106,610.68
2007 SERV 5.125% 11/15/2024	15,000.0000	98.125000	14,700.00	14,718.75	14,718.75
2007 SBGI 5.625 08/01/24	180,000.0000	98.500000	178,704.00	177,300.00	177,300.00

2007 SIRI 4.625 05/15/2023	200,000.0000	99.500000	196,308.00	199,000.00	199,000.00
2007 SIRI 5.375 07/15/26	200,000.0000	99.750000	194,240.00	199,500.00	199,500.00
2007 SIRI 5 08/01/27	100,000.0000	96.750000	95,030.00	96,750.00	96,750.00
2007 SMITHFIELD 4.25 02/01/27	135,000.0000	94.598800	135,834.80	127,708.38	127,708.38
2007 SCLP 2016-5 09/25/2028	250,000.0000	101.991680	254,345.70	254,979.20	254,979.20
2007 SCLP 2018-1 C 02/25/27	250,000.0000	98.863152	246,914.06	247,157.88	247,157.88
2007 SOFI 2018-3 08/25/27	150,000.0000	100.660573	149,984.70	150,990.86	150,990.86
2007 SLH 10.5 03/01/24	15,000.0000	109.750000	17,025.00	16,462.50	16,462.50
2007 SNDPT 2014-2A 10/20/26	1,000,000.0000	100.003550	999,500.00	1,000,035.50	1,000,035.50
2007 SOUTH JERSEY 7.25%	1,700.0000	54.060000	95,200.00	91,902.00	91,902.00
2007 SO 2.45 09/01/18	146,000.0000	99.993103	149,074.64	145,989.93	145,989.93
2007 SOUTHERN CO 1.85% 7/1/19	95,000.0000	99.309505	93,711.80	94,344.03	94,344.03
2007 SOUTHRN COP 3.875 4/23/25	325,000.0000	97.589400	321,262.50	317,165.55	317,165.55
2007 PANAMT 0 12/05/22	400,000.0000	91.000000	361,250.00	364,000.00	364,000.00
2007 AMGFN 7.125 03/15/26	20,000.0000	99.750000	20,000.00	19,950.00	19,950.00
2007 SPRINGFLD 3.16% 11/15/24	486,300.7200	100.033031	486,300.72	486,461.35	486,461.35
2007 SPRINT 6.875% 11/15/28	15,000.0000	99.250000	15,543.75	14,887.50	14,887.50
2007 S 7.125 06/15/24	35,000.0000	103.625000	36,050.00	36,268.75	36,268.75
2007 Sprint Comms TL	269,318.1800	100.000000	268,644.88	269,318.18	269,318.18
2007 STNLY BLK & DKR PFD 5.375	1,200.0000	108.340000	127,800.00	130,008.00	130,008.00
2007 STWH 2017-NPA1 03/16/22	11,355.4400	100.018141	11,355.43	11,357.50	11,357.50
2007 Stifel Financial Pfd 5.20	8,000.0000	24.770000	195,600.00	198,160.00	198,160.00
2007 SF 4 1/4 07/18/24	225,000.0000	100.773000	226,192.50	226,739.25	226,739.25
2007 STOCK YARDS BANCORP, INC.	456.0000	38.700000	17,604.04	17,647.20	17,647.20
2007 SASC 2006-BC3 A3 10/25/36	1,095,131.0500	91.052070	980,373.97	997,139.49	997,139.49
2007 SXCP 7.5 06/15/25	65,000.0000	104.000000	66,343.75	67,600.00	67,600.00
2007 SUN 5.50 02/15/26	35,000.0000	95.625000	35,312.50	33,468.75	33,468.75
2007 STI 5.05 PERP	225,000.0000	98.625000	221,040.00	221,906.25	221,906.25
2007 SWISBR 9.85 07/16/32	2,500,000.0000	92.500000	581,025.91	2,312,500.00	567,902.75
2007 SYMP FR 07/14/26	500,000.0000	100.070780	475,000.00	500,353.90	500,353.90
2007 SNV 5 3/4 12/15/25	300,000.0000	103.518000	310,890.00	310,554.00	310,554.00
2007 SYNNVX 5.182 04/24/28	200,000.0000	96.366200	195,022.00	192,732.40	192,732.40
2007 SYNCHRONY 3.95 12/01/27	210,000.0000	90.806700	205,123.70	190,694.07	190,694.07
2007 TFLAT FR 07/17/28	250,000.0000	100.292480	250,000.00	250,731.20	250,731.20
2007 TCENT FR 12/21/29	500,000.0000	100.541470	483,430.00	502,707.35	502,707.35
2007 WIND RIVER CLO FLT 1/26	250,000.0000	100.449180	250,000.00	251,122.95	251,122.95
2007 BELL 2016-1A A23	328,005.0000	102.760690	339,126.42	337,060.20	337,060.20
2007 NGLS 5 7/8 04/15/26	190,000.0000	102.750000	193,908.10	195,225.00	195,225.00
2007 TOO 8 1/2 7/15/2023	175,000.0000	102.875000	177,500.00	180,031.25	180,031.25
2007 TELSAT 8.875 11/15/24	45,000.0000	107.125000	46,743.75	48,206.25	48,206.25
2007 TEMASE 2.375 01/23/23	750,000.0000	96.212300	750,007.50	721,592.25	721,592.25
2007 TPX 5.50 06/15/26	55,000.0000	96.750000	54,062.50	53,212.50	53,212.50
2007 TEVA 2.8 07/21/23	180,000.0000	88.319400	173,932.20	158,974.92	158,974.92
2007 TEVA PH 6.00% 04/15/24	315,000.0000	101.250000	315,724.50	318,937.50	318,937.50
2007 TMCL 2018-1A 08/20/43	149,100.0000	99.890181	147,337.60	148,936.26	148,936.26
2007 THPT 2018-THL E 11/11/34	121,181.4600	100.560969	120,727.03	121,861.25	121,861.25
2007 TMO 0 3/4 09/12/24	100,000.0000	98.949000	114,509.58	98,949.00	114,856.65
2007 WINDR 2016-1A 07/15/28	1,000,000.0000	99.774620	1,000,000.00	997,746.20	997,746.20
2007 WINDR 2018-2A 07/15/30	250,000.0000	100.000000	250,000.00	250,000.00	250,000.00
2007 TPMT 2017-3 A1 7/25/57	219,211.4900	98.375122	214,947.14	215,649.57	215,649.57
2007 TPMT 2018-06/25/58	260,000.0000	97.272288	252,117.22	252,907.95	252,907.95
2007 TSS 4.45 06/01/28	225,000.0000	101.109102	224,446.50	227,495.48	227,495.48
2007 TDG 6.375% 06/15/2026	70,000.0000	101.000000	70,612.50	70,700.00	70,700.00
2007 RIG 5.875 01/15/24	15,000.0000	101.000000	14,850.00	15,150.00	15,150.00
2007 TRVLPT 6.00% 03/15/26	150,000.0000	101.750000	152,481.00	152,625.00	152,625.00
2007 TRCO 5.875 07/15/22	155,000.0000	101.625000	156,360.60	157,518.75	157,518.75
2007 TRMB 4.15 06/15/23	135,000.0000	100.310600	135,332.10	135,419.31	135,419.31
2007 FUNOTR 5 1/4 12/15/24	225,000.0000	101.125000	222,468.75	227,531.25	227,531.25
2007 UBSC 2011-C1 01/10/45	142,000.0000	104.120683	155,212.66	147,851.37	147,851.37
2007 UBSCM 2018-C8 XA 02/15/51	1,385,481.6100	6.440600	89,428.42	89,233.33	89,233.33
2007 UBSCM 2018-C8 C 02/15/51	95,000.0000	100.883547	93,429.75	95,839.37	95,839.37
2007 US BANCORP	5,450.0000	54.110000	275,459.73	294,899.50	294,899.50
2007 US BANCORP PFD	6,900.0000	25.610000	172,500.00	176,709.00	176,709.00
2007 US BANCORP	7,300.0000	27.980000	204,546.00	204,254.00	204,254.00

2007 Us Bancorp Pfd 3.50	375.0000	934.000000	348,750.00	350,250.00	350,250.00
2007 USB 5 1/8 PERP	225,000.0000	103.000000	232,875.00	231,750.00	231,750.00
2007 USB 0.85 06/07/24	100,000.0000	99.860000	116,170.63	99,860.00	115,914.10
2007 U.S. FOODSERVICE	10,000.0000	100.125000	10,012.50	10,012.50	10,012.50
2007 UBERUS TL 3/22/25	90,000.0000	100.625000	90,562.50	90,562.50	90,562.50
2007 USI TL	174,560.3000	99.707998	173,687.50	174,050.58	174,050.58
2007 UAL TL 4/1/24	175,000.0000	99.792000	174,125.00	174,636.00	174,636.00
2007 MEX 4.6 01/23/46	200,000.0000	92.595200	183,100.00	185,190.40	185,190.40
2007 MEX 4.15 03/28/27	200,000.0000	98.469300	198,080.00	196,938.60	196,938.60
2007 MEX 3.75 01/11/2028	200,000.0000	94.866900	199,142.00	189,733.80	189,733.80
2007 URI 4 5/8 07/15/23	200,000.0000	101.125000	201,058.00	202,250.00	202,250.00
2007 URI 5.50 05/15/27	275,000.0000	99.750000	272,772.50	274,312.50	274,312.50
2007 US TBOND 2.75% 11/15/42	1,000,000.0000	95.359380	936,940.63	953,593.80	953,593.80
2007 US TBOND 3.625% 8/15/43	1,190,000.0000	110.484380	1,313,744.54	1,314,764.12	1,314,764.12
2007 US T-BOND 3.375 5/15/2044	540,000.0000	106.265620	563,048.43	573,834.35	573,834.35
2007 US T-BOND 2.875 8/15/2045	970,000.0000	97.218751	965,388.68	943,021.88	943,021.88
2007 US T-BOND 2.875 11/15/46	1,000,000.0000	97.140620	974,665.23	971,406.20	971,406.20
2007 US T-BOND 3% 02/15/47	790,000.0000	99.578120	771,821.49	786,667.15	786,667.15
2007 US T-BOND 2.75% 11/15/47	780,000.0000	94.640621	730,872.65	738,196.84	738,196.84
2007 US T-BOND 3.125 5/15/48	1,000,000.0000	102.000000	1,028,515.62	1,020,000.00	1,020,000.00
2007 US TNOTE 2.25% 8/15/27	1,420,000.0000	95.171880	1,377,342.99	1,351,440.70	1,351,440.70
2007 US TNOTE 1.875 8/31/24	1,410,000.0000	94.968750	1,366,018.36	1,339,059.38	1,339,059.38
2007 US T-NOTE 2.125% 09/30/24	1,410,000.0000	96.265620	1,395,741.81	1,357,345.24	1,357,345.24
2007 US TBOND 2.25% 10/31/24	1,400,000.0000	96.921880	1,379,633.85	1,356,906.32	1,356,906.32
2007 US TNOTE 2.25% 11/15/27	1,410,000.0000	95.046880	1,351,351.56	1,340,161.01	1,340,161.01
2007 US T-NOTE 2.75% 2/15/28	990,000.0000	99.000000	973,857.42	980,100.00	980,100.00
2007 US TNOTE 2.75 08/31/23	24,450,000.0000	100.015620	24,450,000.00	24,453,819.09	24,453,819.09
2007 US TNOTE 1.625% 11/30/20	1,130,000.0000	97.765620	1,101,903.90	1,104,751.51	1,104,751.51
2007 US T-NOTE 1.125% 06/30/21	1,420,000.0000	95.750000	1,361,378.91	1,359,650.00	1,359,650.00
2007 US TNOTE 2.25% 2/15/27	2,000,000.0000	95.515620	1,906,171.87	1,910,312.40	1,910,312.40
2007 US TNOTE 2.125% 8/31/20	1,270,000.0000	99.031250	1,257,845.69	1,257,696.88	1,257,696.88
2007 US T-NOTE 2.000% 09/30/20	1,380,000.0000	98.718750	1,360,397.64	1,362,318.75	1,362,318.75
2007 US TNOTE 1.75% 10/31/20	1,250,000.0000	98.125000	1,225,524.60	1,226,562.50	1,226,562.50
2007 US TNOTE 2.00% 05/31/21	1,370,000.0000	98.171880	1,349,620.70	1,344,954.76	1,344,954.76
2007 US TNOTE 2.625 07/31/20	1,240,000.0000	99.984380	1,240,649.22	1,239,806.31	1,239,806.31
2007 US TNOTE 2.75% 07/31/23	1,613,000.0000	100.000000	1,604,935.00	1,613,000.00	1,613,000.00
2007 USB 0 PERP	405,000.0000	91.125000	367,269.50	369,056.25	369,056.25
2007 USPCPF 6.875 04/01/26	35,000.0000	103.250000	35,075.00	36,137.50	36,137.50
2007 VNTV TL 8/20/24	205,000.0000	99.982000	205,325.00	204,963.10	204,963.10
2007 VEDLN 6 3/8 07/30/22	200,000.0000	95.750000	189,100.00	191,500.00	191,500.00
2007 VCC 3.5337% 04/25/46	226,194.8000	99.327049	226,194.80	224,672.62	224,672.62
2007 VZOT 2017-1A A	225,000.0000	99.031831	222,645.54	222,821.62	222,821.62
2007 VERUS 2018-2 06/01/58	900,000.0000	100.367000	899,983.71	903,303.00	903,303.00
2007 VCVHHO 9.75 08/15/26	40,000.0000	102.500000	40,137.50	41,000.00	41,000.00
2007 VIA 5.85 09/01/43	90,000.0000	103.960800	89,791.20	93,564.72	93,564.72
2007 VIA 6 1/4 02/28/57	275,000.0000	98.125000	262,927.50	269,843.75	269,843.75
2007 VIKCRU 5.875 09/15/27	50,000.0000	97.875000	49,375.00	48,937.50	48,937.50
2007 VST 5.50 09/01/26	70,000.0000	101.375000	70,275.00	70,962.50	70,962.50
2007 VOYA FR 07/19/28	500,000.0000	100.125150	488,825.00	500,625.75	500,625.75
2007 VOYA HIGH YIELD BOND-P	989,260.9712	7.910000	7,808,684.55	7,825,054.28	7,825,054.28
2007 VOYA FLOATING RATE - P	1,433,176.2464	9.830000	14,073,808.96	14,088,122.50	14,088,122.50
2007 VOYA EM HARD CUR DEBT FD	327,623.6007	9.130000	3,015,409.54	2,991,203.47	2,991,203.47
2007 WMG 5 1/2 04/15/26	220,000.0000	98.375000	218,579.00	216,425.00	216,425.00
2007 CONSPR TL B 1L 4/30/25	295,000.0000	100.275000	294,262.50	295,811.25	295,811.25
2007 WBCMT 2006-C25 05/15/16	88,539.1000	99.715188	90,199.21	88,286.93	88,286.93
2007 WFC FR 3/29/49	400,000.0000	99.375000	397,320.00	397,500.00	397,500.00
2007 WABR FR 06/15/29	148,000.0000	100.032101	148,000.00	148,047.51	148,047.51
2007 WABR FR 06/15/29	125,000.0000	100.030928	125,000.00	125,038.66	125,038.66
2007 WAND MERG 8.125% 07/15/23	260,000.0000	103.625000	264,725.00	269,425.00	269,425.00
2007 Washington Trust Bancorp	1,500.0000	60.000000	91,074.75	90,000.00	90,000.00
2007 WCG 5.375 08/15/26	40,000.0000	103.000000	40,000.00	41,200.00	41,200.00
2007 ANTM 2 3/4 10/15/42	110,000.0000	364.921000	361,274.87	401,413.10	401,413.10
2007 Wells Fargo Pfd 5.85	7,300.0000	25.740000	189,070.00	187,902.00	187,902.00
2007 WFC FR 7/27/21	200,000.0000	100.887000	145,276.74	201,774.00	145,035.94

2007 WFC 3 1/4 4/27/22	200,000.0000	100.552500	144,113.00	201,105.00	144,555.06
2007 WFCM 2012-LC5 10/15/45	385,000.0000	99.525610	386,052.73	383,173.60	383,173.60
2007 WFCM 5.0298% 06/15/49	141,000.0000	101.684319	139,429.82	143,374.89	143,374.89
2007 WFCM 2017-C42 12/15/50	5,000,000.0000	9.461040	477,220.99	473,052.00	473,052.00
2007 WFCM 2018-C45 06/15/51	5,467,142.0000	6.586670	356,802.12	360,102.60	360,102.60
2007 WFCM 2018-C46 08/15/51	3,544,000.0000	6.505780	230,120.76	230,564.84	230,564.84
2007 WELL 3.95 09/01/23	70,000.0000	100.687900	70,058.65	70,481.53	70,481.53
2007 WEN 2015-1A A2II 6/15/45	364,687.5000	100.192740	365,827.15	365,390.40	365,390.40
2007 WEN 2018-1A A2I 3/15/2048	199,000.0000	96.969312	193,333.16	192,968.93	192,968.93
2007 WSTCT FR 07/20/28	500,000.0000	101.082580	494,688.40	505,412.90	505,412.90
2007 WDC 4.75 02/15/26	140,000.0000	97.500000	137,577.50	136,500.00	136,500.00
2007 WRK 3.75 03/15/25	80,000.0000	98.260400	79,803.95	78,608.32	78,608.32
2007 WILLIAMS COS 4.55 06/24	235,000.0000	102.000000	235,728.50	239,700.00	239,700.00
2007 WPZ 3.75 06/15/27	275,000.0000	95.614902	260,031.75	262,940.98	262,940.98
2007 WPX ENRGY 5.75% 06/01/26	165,000.0000	101.000000	166,473.50	166,650.00	166,650.00
2007 WYN TL 5/30/2025	190,000.0000	100.100000	190,600.00	190,190.00	190,190.00
2007 XPO LOGISTICS INC	35,000.0000	100.218000	35,175.00	35,076.30	35,076.30
2007 ZBRA TL 10/27/21	125,000.0000	100.458000	125,468.75	125,572.50	125,572.50
2007 ZBH 2.7 04/01/20	200,000.0000	99.142600	200,638.15	198,285.20	198,285.20
2007 ZIONS BANCORPORATION	954.0000	53.290000	51,094.14	50,838.66	50,838.66
2007 JBSSBZ 7.25 04/03/24	200,000.0000	100.000000	195,500.00	200,000.00	200,000.00
2007 JBSSBZ 6.25 02/05/23	400,000.0000	96.625000	383,400.00	386,500.00	386,500.00
2007 SNE 0 09/30/22	20,000,000.0000	136.991000	232,130.70	27,398,200.00	246,630.66
2007 BAYNGR 5 5/8 11/22/19	200,000.0000	95.140200	247,823.56	190,280.40	220,871.04
2007 IRBD 3.375 01/25/22	370,000.0000	103.030719	252,338.73	381,213.66	252,225.53
2007 IFC 2.8 08/15/22	310,000.0000	101.094000	224,821.31	313,391.40	225,266.96
2007 MGS 4.059 09/30/24	2,515,000.0000	100.352000	609,911.19	2,523,852.80	613,255.45
2007 NFLX 3 5/8 05/15/27	200,000.0000	99.000000	227,510.16	198,000.00	229,831.69
2007 NTPCIN 7 1/4 05/03/22	20,000,000.0000	94.750000	274,678.71	18,950,000.00	267,617.57
2007 GS 1 3/8 05/15/24	150,000.0000	101.196000	176,221.71	151,794.00	176,197.33
2007 MGS 3.899 11/16/27	600,000.0000	97.845500	142,859.92	587,073.00	142,649.25
2007 AMC 6 3/8 11/15/24	305,000.0000	102.888000	406,406.36	313,808.40	406,793.19
2007 INDON 2.15 07/18/24	150,000.0000	101.650000	176,091.12	152,475.00	176,987.81
2007 INDOGB 7 1/2 05/15/38	2,000,000,000.0000	89.810000	127,194.17	1,796,200,000.00	121,266.54
2007 EFSF 0 1/8 10/17/23	280,000.0000	100.180000	325,456.53	280,504.00	325,599.54
2007 SWED 0 1/8 04/24/23	440,000.0000	100.806000	515,264.77	443,546.40	514,853.63
2007 EQIX 2 7/8 03/15/24	115,000.0000	100.607000	131,318.92	115,698.05	134,298.37
2007 MGS 3.882 03/14/25	430,000.0000	99.564000	103,417.32	428,125.20	104,027.51
2007 TEVA 4 1/2 03/01/25	145,000.0000	105.468000	173,276.26	152,928.60	177,514.34
2007 DAR 3 5/8 05/15/26	100,000.0000	101.948000	117,597.21	101,948.00	118,337.78
2007 IBRD 7.45 08/20/21	2,760,000,000.0000	98.380000	186,335.40	2,715,288,000.00	183,316.77
2007 AUSTRALIAN DOLLAR	(0.2500)	1.391200	(0.19)	(0.18)	(0.18)
2007 COSAN O/S 8.25 11/29/49	200,000.0000	98.750000	178,000.00	197,500.00	197,500.00
2007 BPCLIN 4.625 10/25/22	500,000.0000	101.400000	542,998.00	507,000.00	507,000.00
2007 GENTMK 4.25 01/24/27	700,000.0000	96.041000	707,688.00	672,287.00	672,287.00
2007 BURGER KING TL 02/17/24	100,000.0000	99.875000	100,125.00	99,875.00	99,875.00
2007 ENR TL 6/21/25	225,000.0000	100.500000	225,843.75	226,125.00	226,125.00
2007 BROOKFIELD TL 05/07/25	100,000.0000	99.306000	99,500.00	99,306.00	99,306.00
2007 GENTIVA HEALTH SERVICES/	250,000.0000	100.625000	251,875.00	251,562.50	251,562.50
2007 MARRIOTT OWNERSHIP RESORT	330,000.0000	100.125000	331,475.00	330,412.50	330,412.50
2007 BPCLIN 4.375 01/18/27	500,000.0000	95.177000	504,729.00	475,885.00	475,885.00
2007 BCULC TL 2/17/24	349,114.3000	99.875001	347,805.12	348,677.91	348,677.91
2007 CANADIAN DOLLAR	29,383.7100	1.304980	22,569.34	22,516.60	22,516.60
2007 CASH	61.8100	100.000000	61.81	61.81	61.81
2007 SWISS FRANC	(0.3100)	0.969220	(0.32)	(0.32)	(0.32)
2007 MBONO 8 12/07/23	83,000.0000	102.145120	439,205.73	8,478,044.96	443,865.08
2007 MBONO 10 12/05/24	70,400.0000	112.679060	413,891.79	7,932,605.82	415,308.80
2007 PGB 3.85 04/15/21	460,000.0000	110.104000	590,429.71	506,478.40	587,902.96
2007 SIGB 3 1/4 09/01/20	1,120,000.0000	102.652000	838,527.50	1,149,702.40	837,670.24
2007 NGB 4 1/2 05/22/19	3,900,000.0000	102.650000	480,724.58	4,003,350.00	477,348.50
2007 MEX BONOS 8.50% 12/13/18	34,800.0000	102.049720	182,740.78	3,551,330.26	185,928.65
2007 NZGB 6 05/15/21	565,000.0000	111.279901	415,344.38	628,731.44	415,992.75
2007 IADB 6 1/2 08/20/19	290,000.0000	104.047000	218,625.65	301,736.30	216,889.23
2007 BNTNF 10 01/01/21	2,500.0000	1,001.880232	622,231.60	2,504,700.58	615,103.29

2007 MBONO 8 06/11/20	40,000.0000	100.118780	211,051.31	4,004,751.20	209,667.35
2007 ACGB 5 3/4 07/15/22	110,000.0000	113.783000	89,887.36	125,161.30	89,966.43
2007 NGB 3 3/4 05/25/21	5,900,000.0000	106.910000	755,910.59	6,307,690.00	752,111.69
2007 INDOGB 8 1/4 07/15/21	5,545,000,000.0000	101.980000	380,897.58	5,654,791,000.00	381,770.93
2007 KFW 6 08/20/20	340,000.0000	107.163000	262,726.57	364,354.20	261,899.22
2007 INDOGB 8 3/8 09/15/26	4,170,000,000.0000	101.120000	285,329.13	4,216,704,000.00	284,681.61
2007 NZGB 5.0 03/15/19	300,000.0000	101.710430	202,037.65	305,131.29	201,886.52
2007 MGS 4.16 07/15/21	1,045,000.0000	101.552000	257,295.23	1,061,218.40	257,858.92
2007 MBONO 6 1/2 06/10/21	92,300.0000	97.930440	468,330.97	9,038,979.61	473,232.62
2007 QTC 6 07/21/22	500,000.0000	113.641000	408,560.95	568,205.00	408,427.98
2007 RRGB 6.5 04/28/21	7,700,000.0000	103.034730	149,520.32	7,933,674.21	148,209.87
2007 RRGB 8 07/19/31	15,000,000.0000	110.462450	308,686.97	16,569,367.50	309,534.23
2007 QTC 5 1/2 06/21/21	515,000.0000	108.913000	403,170.72	560,901.95	403,178.51
2007 NSWTC 6 03/01/22	410,000.0000	112.766000	332,637.68	462,340.60	332,332.23
2007 MBONO 7 3/4 05/29/31	40,000.0000	100.070760	209,919.70	4,002,830.40	209,566.79
2007 INDOGB 7 05/15/27	6,590,000,000.0000	92.690000	419,744.46	6,108,271,000.00	412,386.65
2007 INDOGB 7 05/15/22	4,700,000,000.0000	97.780000	314,105.46	4,595,660,000.00	310,266.00
2007 RDKRE 2 4/1/2019	1,450,000.0000	101.227000	230,060.54	1,467,791.50	228,541.10
2007 ASIA 5 03/09/22	110,000.0000	108.731000	86,026.45	119,604.10	85,971.89
2007 BNTNF 10 01/01/23	4,540.0000	953.451980	1,090,142.62	4,328,671.99	1,063,033.40
2007 COLTES 7 05/04/22	1,855,000,000.0000	104.022000	632,633.40	1,929,608,100.00	631,726.34
2007 NGB 2 05/24/23	3,600,000.0000	102.760000	442,686.94	3,699,360.00	441,101.56
2007 NZLGFA 5 03/15/19	385,000.0000	101.560779	259,845.68	391,009.00	258,706.50
2007 INDOGB 5 5/8 05/15/23	1,400,000,000.0000	91.350000	88,185.26	1,278,900,000.00	86,342.16
2007 INDOGB 6 1/8 05/15/28	6,400,000,000.0000	86.830000	380,232.24	5,557,120,000.00	375,176.88
2007 INDOGB 6 5/8 05/15/33	2,905,000,000.0000	86.350000	167,686.67	2,508,467,500.00	169,353.73
2007 NIB 4 1/8 03/19/20	240,000.0000	102.968500	163,755.52	247,124.40	163,506.95
2007 IRISH 3.9 03/20/23	800,000.0000	117.840000	1,105,058.62	942,720.00	1,094,277.42
2007 NZGB 3 04/15/20	400,000.0000	102.129740	270,093.54	408,518.96	270,291.76
2007 RRGB 1 1/2 04/15/23	220,000.0000	107.845000	276,112.13	237,259.00	275,402.21
2007 MGS 3.844 04/15/33	980,000.0000	92.672000	215,740.49	908,185.60	220,674.43
2007 IFC 3 5/8 05/20/20	330,000.0000	102.483479	223,659.46	338,195.48	223,763.05
2007 EFSF 1 7/8 05/23/23	185,000.0000	108.820000	234,304.70	201,317.00	233,681.95
2007 MGS 3.733 06/15/28	400,000.0000	97.413360	94,472.12	389,653.44	94,679.49
2007 KFW 2 1/8 08/15/23	340,000.0000	110.529000	437,599.54	375,798.60	436,214.28
2007 INDOGB 8 3/8 03/15/24	4,175,000,000.0000	101.350000	285,389.38	4,231,362,500.00	285,671.25
2007 INDOGB 9 03/15/29	1,800,000,000.0000	106.010000	130,637.32	1,908,180,000.00	128,826.63
2007 IADB 3 3/4 10/09/18	190,000.0000	100.143000	137,159.47	190,271.70	136,768.04
2007 IRISH 3.4 3/18/2024	825,000.0000	117.790000	1,136,091.12	971,767.50	1,127,994.78
2007 ASIA 4 5/8 03/06/19	330,000.0000	101.292200	222,042.70	334,264.26	221,162.01
2007 RRGB 3 1/2 03/20/21	10,500,000.0000	95.899390	190,140.04	10,069,435.95	188,108.27
2007 NZLGFA 5.50 04/15/23	225,000.0000	112.727440	166,469.38	253,636.74	167,815.76
2007 AMXMM 7 1/8 12/09/24	3,000,000.0000	91.722000	145,253.79	2,751,660.00	144,062.20
2007 EBRD 7 3/8 04/15/19	1,500,000,000.0000	98.190000	100,783.15	1,472,850,000.00	99,436.27
2007 IBRD 4 5/8 10/06/21	380,000.0000	106.665661	266,970.49	405,329.51	268,181.49
2007 EFSF 0 1/2 01/20/23	150,000.0000	102.379000	178,547.88	153,568.50	178,257.11
2007 IBRD 2.50 03/12/20	280,000.0000	100.471000	202,168.35	281,318.80	202,213.05
2007 KFW 3 3/4 05/29/20	260,000.0000	102.624512	176,447.00	266,823.73	176,540.78
2007 EURO	157,859.6100	0.861500	183,103.82	183,238.09	183,238.09
2007 US 5YR NOTE (CBT) DEC18	(37.0000)	113.359375	(4,194,822.46)	(4,194,296.88)	(4,194,296.88)
2007 BANBRA 6.25 PERPETUAL	700,000.0000	74.750000	563,625.00	523,250.00	523,250.00
2007 COMCEL 6.875 02/06/24	200,000.0000	103.000000	205,500.00	206,000.00	206,000.00
2007 CNOOC 4.25 01/26/21	200,000.0000	101.517000	217,680.00	203,034.00	203,034.00
2007 DLLTD 7.125 04/01/22	600,000.0000	60.000000	475,750.00	360,000.00	360,000.00
2007 EGUATE 5.875 05/03/27	200,000.0000	94.625000	190,000.00	189,250.00	189,250.00
2007 CWCLN 6.875 09/15/27	800,000.0000	99.000000	775,500.00	792,000.00	792,000.00
2007 FRESLN 5.50 11/13/23	400,000.0000	103.030600	414,250.00	412,122.40	412,122.40
2007 GEOPAR 6.50 09/21/24	200,000.0000	100.000000	195,250.00	200,000.00	200,000.00
2007 GTE 6.25 02/15/25	400,000.0000	96.375000	377,350.00	385,500.00	385,500.00
2007 GUANFI 6.0 12/15/20	538,042.0500	100.750001	538,042.06	542,077.37	542,077.37
2007 BANGUA 5.5 11/01/22	100,000.0000	98.029000	97,500.00	98,029.00	98,029.00
2007 INKENE 5.875 11/09/27	200,000.0000	96.750000	186,500.00	193,500.00	193,500.00
2007 LATAIR 6.875 04/11/24	200,000.0000	97.500000	195,500.00	195,000.00	195,000.00
2007 CWCLN TL 1/31/26	225,000.0000	99.979000	225,281.25	224,952.75	224,952.75

2007 PANAMT 0 12/05/22	700,000.0000	91.000000	639,800.00	637,000.00	637,000.00
2007 VEDLN 6.125 08/09/24	400,000.0000	90.500000	364,000.00	362,000.00	362,000.00
2007 VMED TL 1/15/26	175,000.0000	99.909000	174,125.00	174,840.75	174,840.75
2007 INDONESIA RUPIAH	0.0100	14,812.000000	-	-	-
2007 INDIAN RUPEE	(0.0300)	70.810000	-	-	-
2007 BNG 0 1/4 02/22/23	150,000.0000	101.128000	176,408.01	151,692.00	176,078.93
2007 ASIA 6.95 01/16/20	12,500,000.0000	99.013000	175,646.10	12,376,625.00	174,786.40
2007 RPGB 3 1/2 04/21/23	13,000,000.0000	90.486070	223,473.25	11,763,189.10	219,749.47
2007 JAPANESE YEN	332,883.0000	111.090000	2,991.63	2,996.51	2,996.51
2007 IBRD 2.8 01/13/21	125,000.0000	101.164000	90,728.33	126,455.00	90,896.35
2007 KFW 0 3/8 03/15/23	150,000.0000	102.074000	177,997.68	153,111.00	177,726.06
2007 IBRD 3 1/2 01/22/21	295,000.0000	102.867549	200,507.87	303,459.27	200,780.25
2007 MIICF 5.125 01/15/28	200,000.0000	93.250000	183,500.00	186,500.00	186,500.00
2007 BEEFBZ 6.50 09/20/26	600,000.0000	89.806000	552,160.00	538,836.00	538,836.00
2007 BEEFBZ 5.875 1/19/28	200,000.0000	87.250000	170,635.00	174,500.00	174,500.00
2007 RAIZBZ 5.3 01/20/27	200,000.0000	93.505000	193,300.00	187,010.00	187,010.00
2007 MGS 3.62 11/30/21	400,000.0000	100.372100	97,455.96	401,488.40	97,555.19
2007 BNG 0 1/4 06/07/24	200,000.0000	100.232000	232,904.59	200,464.00	232,691.82
2007 INDON 2 5/8 06/14/23	150,000.0000	105.062000	181,445.15	157,593.00	182,928.61
2007 ONGCIN 3.75 07/27/26	500,000.0000	93.797000	479,715.00	468,985.00	468,985.00
2007 CSM BAKERY SUPPLIES 5/13	188,271.6600	96.349998	188,036.32	181,399.74	181,399.74
2007 FEDERAL MOGUL TL 4/15/21	310,189.6100	100.232000	308,250.92	310,909.25	310,909.25
2007 AMERICAN TIRE DISTRIBUTOR	96,609.1700	76.274995	97,575.25	73,688.64	73,688.64
2007 KRONOS 8/26/22	385,000.0000	99.047000	388,250.00	381,330.95	381,330.95
2007 SOLERA 3/16	480,000.0000	99.875000	483,600.00	479,400.00	479,400.00
2007 MLPL FR 6/7/23	480,000.0000	99.903000	483,000.00	479,534.40	479,534.40
2007 CVENT 6/16 COV-LITE TL	493,762.5000	99.749999	494,279.95	492,528.09	492,528.09
2007 TMH TL B 1L 01/12/24	373,003.7900	95.417001	373,085.69	355,909.03	355,909.03
2007 SOPHIA L.P.	478,768.5000	100.225000	480,563.88	479,845.73	479,845.73
2007 LIFE TIME FITNESS 1/17 TL	473,806.5300	99.938000	474,398.79	473,512.77	473,512.77
2007 TRIB 3.725% 12/27/20	42,520.9300	100.188002	42,574.08	42,600.87	42,600.87
2007 BJ'S TL 1/27/24	311,586.1100	100.090999	310,205.87	311,869.65	311,869.65
2007 TKC HOLDINGS TL 2/1/23	390,062.5000	99.922000	391,617.82	389,758.25	389,758.25
2007 MILACRON 1/17 COV-LITE TL	461,620.1700	99.624999	463,928.27	459,889.09	459,889.09
2007 CHANGE HEALTHCARE TL	468,813.1300	100.028000	469,985.15	468,944.40	468,944.40
2007 SEM TL 02/13/24	325,875.0000	100.437999	326,862.50	327,302.33	327,302.33
2007 CAPITAL AUTO TL 03/21/25	37,957.4900	102.000001	37,558.21	38,716.64	38,716.64
2007 CYXTERA 3/17 COV-LITE	478,790.9300	100.375001	479,439.30	480,586.40	480,586.40
2007 CENTURYLINK 2/17 TLB	308,450.0000	98.800000	306,907.75	304,748.60	304,748.60
2007 ULTRA RESOURCES (UPL) 4/1	95,000.0000	89.375000	95,237.50	84,906.25	84,906.25
2007 ALIX PARTNERS 03/17/21	478,787.8800	100.271001	481,780.30	480,085.40	480,085.40
2007 PROJECT ALPHA 4/4/21	381,150.0000	99.958001	380,673.55	380,989.92	380,989.92
2007 MISYS LTD. TL 4/26/24	349,112.1400	99.483000	347,368.30	347,307.23	347,307.23
2007 KRONOS 4/17 TLB	476,500.0000	100.200000	480,660.39	477,453.00	477,453.00
2007 SECURUS TECH 5/17 TL	485,604.8900	99.874999	487,102.25	484,997.88	484,997.88
2007 INTRAWEST 6/17 TLB	473,024.0000	100.042000	473,560.82	473,222.67	473,222.67
2007 PEAK 10 7/17 TLB	307,675.0000	97.949999	309,982.57	301,367.66	301,367.66
2007 GTCR Valor Cos.	224,717.1600	100.274999	227,248.87	225,335.13	225,335.13
2007 RENTPATH 8/17 COV-LITE TL	248,041.2400	82.000001	249,901.54	203,393.82	203,393.82
2007 APPLIED SYSTEMS 9/13/24	473,806.5300	100.333001	477,952.34	475,384.31	475,384.31
2007 BCP RENAISSANCE 9/17 TLB	240,000.0000	100.278000	239,475.00	240,667.20	240,667.20
2007 TRAVERSE MIDSTREAM 9/17	240,000.0000	100.375000	240,243.75	240,900.00	240,900.00
2007 CPA GLOBAL 10/17 TL	472,625.0000	99.500001	473,856.32	470,261.88	470,261.88
2007 ASSURED PARTNERS 9/17	476,979.5600	99.900000	475,658.59	476,502.58	476,502.58
2007 ACRISURE 10/17 COV-LITE	453,135.1000	100.219001	455,231.63	454,127.47	454,127.47
2007 INTELSAT JACKSON 11/17 TL	180,000.0000	100.375000	178,200.00	180,675.00	180,675.00
2007 EXGEN RENEWABLES/EXELON 1	142,201.3900	100.249998	141,845.89	142,556.89	142,556.89
2007 MITCHELL INTERNATIONAL 11	415,305.9700	99.729000	414,290.19	414,180.49	414,180.49
2007 MITCHELL INTERNATIONAL 11	33,569.0300	99.729006	33,433.75	33,478.06	33,478.06
2007 ARBY'S 1/18	363,507.5500	100.429001	366,386.82	365,067.00	365,067.00
2007 INFORMATICA 1/18	468,818.7700	100.449999	472,920.93	470,928.45	470,928.45
2007 EURO GARAGES/EG GROUP1/18	84,787.5000	99.937998	84,575.53	84,734.93	84,734.93
2007 SCIENTIFIC GAMES 1/18 B5	468,825.0000	99.696000	472,341.19	467,399.77	467,399.77
2007 EQUIAN 2/18 COV-LITE TLB	213,545.0200	99.937999	214,276.96	213,412.62	213,412.62

2007 SS&C TECHNOLOGIES 2/18	138.0300	100.036224	137.70	138.08	138.08
2007 GENESYS 6/17 COV-LITE	476,892.4700	100.208001	480,749.34	477,884.41	477,884.41
2007 SOLARWINDS 3/18 TLB	213,525.1900	100.297000	213,525.19	214,159.36	214,159.36
2007 EURO GARAGES/EG GROUP	279,300.0000	99.937999	277,903.50	279,126.83	279,126.83
2007 FILTRATION GROUP CORP	259,350.0000	100.354000	259,580.01	260,268.10	260,268.10
2007 US SILICA 4/18 COV-LITE	289,275.0000	99.806001	287,828.62	288,713.81	288,713.81
2007 FRONTERA GENERATION 4/18	70,000.0000	100.250000	69,650.00	70,175.00	70,175.00
2007 TRANSDIGM 5/18 COV-LITE T	24,174.4100	99.754989	24,053.54	24,115.18	24,115.18
2007 TRANSDIGM INC	458,550.7400	99.789000	459,546.87	457,583.20	457,583.20
2007 PLANTRONICS 5/18 COV-LITE	225,000.0000	99.708000	223,875.00	224,343.00	224,343.00
2007 VERTAFORE 5/18 TLB	485,000.0000	99.728000	483,287.50	483,680.80	483,680.80
2007 SECURUS TECH 5/17 TL	72,000.0000	99.875000	71,820.00	71,910.00	71,910.00
2007 ALERIS 6/18 COV-LITE TL	185,000.0000	101.375000	183,150.00	187,543.75	187,543.75
2007 YAK ACCESS, LLC	275,000.0000	96.500000	266,750.00	265,375.00	265,375.00
2007 ACRISURE 6/18 TLB	20,000.0000	99.938000	19,975.00	19,987.60	19,987.60
2007 TENNECO 6/18 TL	310,000.0000	100.000000	306,900.00	310,000.00	310,000.00
2007 GENTIVA HEALTH SERVICES	400,723.9800	100.624999	396,716.74	403,228.50	403,228.50
2007 EDELMAN FINANCIAL 6/18 TL	155,000.0000	100.438000	154,225.00	155,678.90	155,678.90
2007 ASUCOR TL B7 1L USD	435,000.0000	100.250000	432,825.00	436,087.50	436,087.50
2007 SIVANTOS/WIDEX 7/18 (USD)	180,000.0000	100.667000	179,100.00	181,200.60	181,200.60
2007 VERIFONE 8/18 COV-LITE TL	265,000.0000	100.125000	263,675.00	265,331.25	265,331.25
2007 VERSCEND 8/18 TLB	260,000.0000	100.563000	259,575.00	261,463.80	261,463.80
2007 MS WILSHIRE USD FUTURES	764,546.4500	100.000000	764,546.45	764,546.45	764,546.45
2007 MS WILSHIRE EUR FUTURES	(25,378.9500)	100.000000	(29,459.02)	(25,378.95)	(29,459.02)
2007 MXP	(0.0500)	19.100500	-	-	-
2007 BHARTI 5.125 03/11/23	200,000.0000	99.875000	211,096.00	199,750.00	199,750.00
2007 VTRFIN 6.875 01/15/24	400,000.0000	102.375000	408,300.00	409,500.00	409,500.00
2007 NEW ZEALAND DOLLAR	65,007.8100	1.511400	43,605.57	43,011.65	43,011.65
2007 BANGAN 4.875 04/21/25	300,000.0000	100.028000	299,250.00	300,084.00	300,084.00
2007 BRVDR 7 02/01/23	300,000.0000	101.127500	299,812.50	303,382.50	303,382.50
2007 BANCO MACRO FR 11/4/26	550,000.0000	81.148100	517,375.00	446,314.55	446,314.55
2007 BINTPE 5.75 10/07/20	800,000.0000	104.332000	876,672.50	834,656.00	834,656.00
2007 BANORT 6.875 PERP	200,000.0000	100.144000	197,000.00	200,288.00	200,288.00
2007 BANORT 7.625 PERP	200,000.0000	101.918700	198,400.00	203,837.40	203,837.40
2007 BANCO SANT 5.95 01/30/24	600,000.0000	100.500000	628,500.00	603,000.00	603,000.00
2007 BBVASM 5.125 01/18/33	600,000.0000	91.622000	538,150.00	549,732.00	549,732.00
2007 BUENOS 7.875 06/15/27	700,000.0000	72.500000	656,977.50	507,500.00	507,500.00
2007 TELEFO 8.50 PERP	200,000.0000	103.500000	209,300.00	207,000.00	207,000.00
2007 COMENG 6.375 04/24/35	200,000.0000	97.695000	195,060.00	195,390.00	195,390.00
2007 BCICI 4 02/11/23	300,000.0000	100.276000	312,450.00	300,828.00	300,828.00
2007 CREAL 9.125 PERP	200,000.0000	99.250000	198,600.00	198,500.00	198,500.00
2007 ELCI 5.675 01/15/21	400,000.0000	103.879000	439,875.00	415,516.00	415,516.00
2007 ANDINA 5 10/01/23	600,000.0000	104.402100	662,050.00	626,412.60	626,412.60
2007 COSTAR 9.995 08/01/20	200,000.0000	109.300000	243,360.00	218,600.00	218,600.00
2007 AESGEN 4.56 04/30/25	200,000.0000	93.228000	187,000.00	186,456.00	186,456.00
2007 AESGEN 4.875 05/25/29	191,300.0000	97.995003	183,648.00	187,464.44	187,464.44
2007 ENANOR 4.95 04/25/28	171,118.2900	100.571499	179,212.18	172,096.23	172,096.23
2007 MIVIVI 3.5 01/31/23	400,000.0000	96.625000	407,300.00	386,500.00	386,500.00
2007 GLBACO 4.5 10/20/21	200,000.0000	99.142000	195,250.00	198,284.00	198,284.00
2007 IDESA 7.875 12/18/20	630,000.0000	89.500000	630,625.00	563,850.00	563,850.00
2007 ITAU 6.5 PERP	400,000.0000	90.728000	378,600.00	362,912.00	362,912.00
2007 GMEXIB 5.5 12/06/32	527,826.0000	99.016799	513,970.57	522,636.41	522,636.41
2007 PAMPAR 7.50 01/24/27	600,000.0000	78.500000	579,150.00	471,000.00	471,000.00
2007 TRAGSA 5.7 03/20/22	400,000.0000	101.526500	410,560.00	406,106.00	406,106.00
2007 UNIFIN 8.875 PERP	800,000.0000	93.750000	745,394.00	750,000.00	750,000.00
2007 YPF DAR 8.50 07/28/25	500,000.0000	88.375000	510,992.00	441,875.00	441,875.00
2007 YPF DAR 6.95 07/21/27	250,000.0000	80.500000	227,237.50	201,250.00	201,250.00
2007 ASIA 6.45 08/08/21	22,500,000.0000	97.475000	310,314.92	21,931,875.00	309,728.50
2007 KFW 0 09/15/23	80,000.0000	99.910000	92,743.35	79,928.00	92,777.71
2007 IBRD 5 3/4 10/28/19	19,400,000.0000	97.933000	269,148.28	18,999,002.00	268,309.59
2007 RAGB 0 07/15/23	230,000.0000	100.430000	268,433.89	230,989.00	268,124.20
2007 EURO BUND FUT SEP18	(34.0000)	163.150000	(6,408,755.92)	(5,547,100.00)	(6,438,885.66)
2007 SWEDISH KRONA	(0.4900)	9.147590	(0.06)	(0.05)	(0.05)
2007 10 YR TREASURY FUT DEC18	(26.0000)	120.187500	(3,125,852.08)	(3,124,875.00)	(3,124,875.00)

2007 CNECN 7.25 05/30/25	400,000.0000	96.500000	388,350.00	386,000.00	386,000.00
2007 RILIN 5.4 02/14/22	250,000.0000	103.867200	274,790.00	259,668.00	259,668.00
2007 EURO BUXL 30Y FUT SEP18	(9.0000)	178.440000	(1,840,273.55)	(1,605,960.00)	(1,864,143.92)
2007 US TREAS BOND FUT DEC18	(6.0000)	144.000000	(866,197.98)	(864,000.00)	(864,000.00)
2007 INDOGB 8 3/4 05/15/31	3,000,000,000.0000	102.969650	215,500.95	3,089,089,500.00	208,553.17
2007 ULTRA 10YR US NOTE 12/18	74.0000	127.906250	9,495,247.17	9,465,062.50	9,465,062.50
2007 UPLLIN 3.25 10/13/21	200,000.0000	97.113000	200,964.00	194,226.00	194,226.00
2007 AXIATA 3.466 11/19/20	300,000.0000	99.636000	307,754.00	298,908.00	298,908.00
2007 BDOPM 2.625 10/24/21	200,000.0000	96.505000	199,505.00	193,010.00	193,010.00
2007 BHARTI 4.375 06/10/25	700,000.0000	93.750000	700,994.00	656,250.00	656,250.00
2007 DBSSP 3.6 PERP	200,000.0000	96.875000	193,200.00	193,750.00	193,750.00
2007 IOCLIN 5.625 08/02/21	200,000.0000	104.256000	220,858.00	208,512.00	208,512.00
2007 IOCLIN 5.75 08/01/23	600,000.0000	105.663000	680,236.00	633,978.00	633,978.00
2007 MAYMK 3.905 10/29/26	200,000.0000	98.906000	206,562.00	197,812.00	197,812.00
2007 MALAYS 3.179 04/27/26	250,000.0000	96.023500	252,125.00	240,058.75	240,058.75
2007 UBPPM 3.369% 11/29/22	400,000.0000	95.787000	395,500.00	383,148.00	383,148.00
2007 UOBSP 3 7/8 PERP	700,000.0000	93.671000	649,250.00	655,697.00	655,697.00
2007 UOBSP 3.5 09/16/26	200,000.0000	98.386000	203,970.00	196,772.00	196,772.00
2007 CDX HY 30 06/20/2023	(9,500,000.0000)	(6.911600)	601,350.00	656,602.00	656,602.00
2007 CASH MARGIN DE	540,000.0000	1.000000	540,000.00	540,000.00	540,000.00