

Wilshire Income Opportunities
Portfolio Holdings - 09/30/2017

Port ID	Sec Name	Quantity	Current Price	Cost	Market Value (Local)	Market Value (Base)
2007	ABPCI FR 12/22/28	1,000,000.0000	99.739860	997,500.00	997,398.60	997,398.60
2007	ALM LOAN 3.6341% 7/15/28	250,000.0000	100.629172	250,000.00	251,572.93	251,572.93
2007	T 3.80% 03/01/24	130,000.0000	102.867600	130,840.95	133,727.88	133,727.88
2007	ASPAMC 8.00 05/15/25	65,000.0000	96.250000	62,075.00	62,562.50	62,562.50
2007	A10 2.42% 03/15/35	90,248.8300	99.493888	90,239.65	89,792.07	89,792.07
2007	ABBVIE INC 4.70 5/14/45	85,000.0000	109.013424	87,541.45	92,661.41	92,661.41
2007	AEROAR 6.875 02/01/27	150,000.0000	106.600000	149,832.00	159,900.00	159,900.00
2007	AES 7.95 05/11/26	500,000.0000	108.200000	489,920.00	541,000.00	541,000.00
2007	AHMA FR 12/25/46	813,737.1600	83.112699	549,761.79	676,318.92	676,318.92
2007	ALIAN 8.25 08/01/23	55,000.0000	105.729000	57,956.10	58,150.95	58,150.95
2007	ALBT FR 07/25/2037	1,118,091.9600	89.033920	773,579.87	995,481.10	995,481.10
2007	ALLY 4.125 3/30/20	125,000.0000	103.000000	127,500.00	128,750.00	128,750.00
2007	CWALT 2007-16CB 5A4	847,891.3700	88.220970	747,041.56	748,017.99	748,017.99
2007	AMZN 4.05 08/22/47	110,000.0000	101.912145	109,272.65	112,103.36	112,103.36
2007	AMXLMM 5 03/30/20	100,000.0000	106.963770	107,100.00	106,963.77	106,963.77
2007	AEL 5 06/15/27	750,000.0000	103.637324	759,541.24	777,279.93	777,279.93
2007	AXP 2.5 08/01/22	190,000.0000	99.885468	190,056.75	189,782.39	189,782.39
2007	AXP 2.70 03/03/22	35,000.0000	101.189657	34,727.70	35,416.38	35,416.38
2007	AHMA FR 10/25/2046	1,191,077.7100	78.647360	805,652.40	936,751.17	936,751.17
2007	AHM 2007-1 05/25/47	7,854,968.0900	19.320000	1,418,170.74	1,517,579.83	1,517,579.83
2007	AMT 3.55 07/15/27	130,000.0000	99.358131	129,844.90	129,165.57	129,165.57
2007	ACRE 6.811 01/14/21	50,000.0000	110.881980	55,765.63	55,440.99	55,440.99
2007	ANCF 3.50 02/15/2035	2,000,000.0000	100.088030	2,000,000.00	2,001,760.60	2,001,760.60
2007	ANCF 3.85 10/28/33	1,000,000.0000	100.394410	1,000,000.00	1,003,944.10	1,003,944.10
2007	ANHEUSER BUSC 4.9 2/1/46	65,000.0000	112.956769	73,207.55	73,421.90	73,421.90
2007	ANNSA FR 07/20/28	500,000.0000	100.265850	498,400.00	501,329.25	501,329.25
2007	APID FR 07/20/27	500,000.0000	101.348620	485,750.00	506,743.10	506,743.10
2007	AASET 5.125% 12/15/29	1,049,380.4300	101.000000	1,049,380.43	1,059,874.23	1,059,874.23
2007	AASET 7.375% 12/15/29	524,690.3000	100.750001	524,690.30	528,625.48	528,625.48
2007	AASET 4.212% 11/15/41	1,571,140.0100	100.353000	1,571,096.24	1,576,686.13	1,576,686.13
2007	AASET 4.875% 03/17/36	850,000.0000	102.715940	837,883.08	873,085.49	873,085.49
2007	AMAT 4.35 04/01/47	70,000.0000	107.010943	70,137.90	74,907.66	74,907.66
2007	ARCLO FR 09/15/26	302,000.0000	101.335000	302,000.00	306,031.70	306,031.70
2007	ARCADIA 3.25% 06/15/23	280,405.6300	100.602852	280,405.63	282,096.06	282,096.06
2007	ARGENT 6.875 01/26/27	300,000.0000	108.050000	297,000.00	324,150.00	324,150.00
2007	PETM 7.125 03/15/23	40,000.0000	77.980000	37,433.00	31,192.00	31,192.00
2007	ARROW ELEC 3.875 01/12/28	65,000.0000	99.786431	64,847.75	64,861.18	64,861.18
2007	ASH 4.75 08/15/22	65,000.0000	105.625000	68,900.00	68,656.25	68,656.25
2007	ASSURPART 7.00% 08/15/25	65,000.0000	102.375000	66,068.75	66,543.75	66,543.75
2007	ATHGLO 3 07/01/22	110,000.0000	99.596355	109,742.00	109,555.99	109,555.99
2007	ALTMAR 5.433 12/50 144A	709,821.4200	99.704000	682,401.74	707,720.35	707,720.35
2007	ATRM CDO 9A 05/28/30	500,000.0000	99.474870	496,179.50	497,374.35	497,374.35
2007	ANZ 4.875 01/12/21	125,000.0000	108.093896	140,100.00	135,117.37	135,117.37
2007	VWR 6 10/01/24	35,000.0000	102.500000	35,000.00	35,875.00	35,875.00
2007	VWR 9 10/01/25	35,000.0000	102.313000	35,000.00	35,809.55	35,809.55
2007	BBCMS 2014-BX0 08/15/16	236,000.0000	100.307729	234,820.00	236,726.24	236,726.24
2007	BATSLN FLOAT 08/15/22	20,000.0000	100.326450	20,000.00	20,065.29	20,065.29
2007	BCAPB FR 03/25/37	4,569,833.7000	71.510480	3,610,168.54	3,267,910.01	3,267,910.01
2007	BHP 6.75 10/19/75	450,000.0000	117.750000	452,162.50	529,875.00	529,875.00
2007	BABSN FR 05/15/23	1,000,000.0000	20.572690	818,750.00	205,726.90	205,726.90
2007	BANCO 3.875 02/08/22	150,000.0000	105.775913	157,125.00	158,663.87	158,663.87
2007	BAC 6.1 12/29/49	275,000.0000	110.250000	288,468.75	303,187.50	303,187.50
2007	BAC 6.3 12/29/49	1,300,000.0000	113.000000	1,378,062.50	1,469,000.00	1,469,000.00
2007	BNK AMER 2.0127% 6/15/49	1,112,008.1600	10.820000	119,045.72	120,319.28	120,319.28
2007	BYVV 2017 RN1 02/28/32	449,414.7000	100.087260	449,414.70	449,806.86	449,806.86
2007	BBCMS 2017-C1 FR 02/15/27	1,978,758.3900	10.552000	215,998.82	208,798.59	208,798.59
2007	BSARM 4.895% 1/25/35	727,467.0100	98.388381	647,445.64	715,743.01	715,743.01
2007	BSCMS 5.7 6/11/50	22,573.1600	99.957605	23,416.13	22,563.59	22,563.59
2007	BDX 2.894 06/06/22	145,000.0000	100.325359	145,155.80	145,471.77	145,471.77
2007	BEVSCD ZERO 08/01/37	645,000.0000	46.251000	278,852.85	298,318.95	298,318.95
2007	BLULNE 9.25 03/15/24	75,000.0000	107.625000	77,562.50	80,718.75	80,718.75
2007	BLUEM FR 08/20/28	500,000.0000	100.938410	490,560.00	504,692.05	504,692.05
2007	BA 6.875 3/15/39	90,000.0000	144.988800	137,980.80	130,489.92	130,489.92
2007	FED REP BRAZIL 5.625 1/41	450,000.0000	100.750000	422,985.00	453,375.00	453,375.00
2007	BRITEL 5.95 01/15/18	285,000.0000	101.213761	306,224.10	288,459.22	288,459.22
2007	AVGO 3.675 01/15/24	60,000.0000	102.737700	59,937.60	61,642.62	61,642.62

2007 BPL 3.95 12/01/26	800,000.0000	98.654186	800,263.00	789,233.49	789,233.49
2007 BNSF 4.55 09/01/44	100,000.0000	110.909660	111,205.00	110,909.66	110,909.66
2007 CAUTO 2017-1A 04/01/47	1,892,083.3500	100.844890	1,891,534.84	1,908,069.37	1,908,069.37
2007 CD 2016-CD1 XA8	1,984,857.7400	9.481240	171,300.66	188,189.13	188,189.13
2007 CD 2017-CD4 XA 05/01/50	1,760,183.8900	9.238040	160,947.26	162,606.49	162,606.49
2007 CFCRE 1.777% 05/10/58	1,284,781.0200	10.721000	138,372.39	137,741.37	137,741.37
2007 CFCRE 4.8782% 05/10/58	120,000.0000	103.632808	117,492.14	124,359.37	124,359.37
2007 CFCRE 2017-C8 06/15/50	1,433,351.6300	10.216960	161,878.72	146,444.96	146,444.96
2007 CWHL FR 09/25/37	2,494,083.8900	96.384370	2,236,230.20	2,403,907.04	2,403,907.04
2007 CIFC FR 12/05/24	1,500,000.0000	100.079080	1,500,000.00	1,501,186.20	1,501,186.20
2007 CIM FR 7/26/55	1,000,000.0000	95.125000	840,000.00	951,250.00	951,250.00
2007 CIM FR 02/27/2056	1,000,000.0000	94.125000	825,000.00	941,250.00	941,250.00
2007 CIM 12.17398% 2/27/56	1,000,000.0000	94.125000	825,000.00	941,250.00	941,250.00
2007 CLNS 2017-IKPR 06/11/32	84,000.0000	99.937607	84,000.00	83,947.59	83,947.59
2007 CLNS 2017-IKPR 06/11/32	84,000.0000	100.093869	84,000.00	84,078.85	84,078.85
2007 CLNS 2017-IKPR 06/11/32	84,000.0000	100.187274	84,000.00	84,157.31	84,157.31
2007 CKHH 3.50 04/05/27	200,000.0000	101.203815	198,964.00	202,407.63	202,407.63
2007 CKHH 2.25 09/29/20	200,000.0000	99.639365	199,452.00	199,278.73	199,278.73
2007 CKHH 2.75 03/29/23	200,000.0000	99.499550	199,766.00	198,999.10	198,999.10
2007 CMALT 6.0% 05/25/2037	3,416,156.4300	93.742310	2,939,344.00	3,202,383.95	3,202,383.95
2007 COMM 2013-CCRE12 M	3,887,498.5700	5.399360	213,687.52	209,900.04	209,900.04
2007 COMM 2015-LC21 XA 7/10/48	1,903,784.2600	4.186850	79,625.34	79,708.59	79,708.59
2007 CSMC 5.5% 07/25/2056	808,450.5500	100.252780	797,536.47	810,494.15	810,494.15
2007 COMM 4.442% 10/15/45	69,000.0000	98.931029	67,466.37	68,262.41	68,262.41
2007 CNOOC 3.50 5/5/25	500,000.0000	101.526300	493,040.00	507,631.50	507,631.50
2007 CSAIL COM 1.8184% 1/15/49	988,931.0500	10.818220	101,119.82	106,984.74	106,984.74
2007 CSX CORP 3.80 11/01/46	90,000.0000	96.163544	89,344.80	86,547.19	86,547.19
2007 CSMC 3.5% 10/25/2044	620,845.6000	100.165999	635,784.69	621,876.20	621,876.20
2007 CSMC 2017-LSTK E 04/05/33	170,000.0000	98.380553	167,150.97	167,246.94	167,246.94
2007 CSMC 2017-CHOP E 07/15/32	169,000.0000	100.126047	169,000.00	169,213.02	169,213.02
2007 CZR 5.25 10/15/25	70,000.0000	100.000000	70,168.75	70,000.00	70,000.00
2007 CWL FR 09/25/36	1,827,836.9100	93.861960	1,687,321.95	1,715,643.55	1,715,643.55
2007 CWALT FR 05/25/47	1,013,927.1100	96.114130	865,006.57	974,527.22	974,527.22
2007 CAMELOT FIN 7.87 10/15/24	30,000.0000	107.750000	31,125.00	32,325.00	32,325.00
2007 CNQCN 2.95 01/15/23	145,000.0000	99.414979	145,078.35	144,151.72	144,151.72
2007 CANYC FR 04/30/25	250,000.0000	100.120892	221,875.00	250,302.23	250,302.23
2007 CAPMARK 6.059% 10/10/52	478,736.1600	102.889000	470,248.14	492,566.85	492,566.85
2007 CPMRK 5.746% 02/10/52	1,907,053.9500	99.875000	1,887,405.22	1,904,670.13	1,904,670.13
2007 CAH 4.368 06/15/47	105,000.0000	102.392895	105,936.00	107,512.54	107,512.54
2007 BUENOS 7.875 06/15/27	200,000.0000	108.380000	197,064.00	216,760.00	216,760.00
2007 ONGCIN 3.75 07/27/26	200,000.0000	99.800800	197,144.00	199,601.60	199,601.60
2007 DBSSP 3.6% 12/29/49	300,000.0000	100.130900	299,160.00	300,392.70	300,392.70
2007 CLAST 2017-1 A 7/15/42	1,281,930.0000	99.845900	1,281,927.31	1,279,954.55	1,279,954.55
2007 CSTLK AR 4.703% 12/15/40	1,168,269.6300	101.285870	1,168,242.98	1,183,292.06	1,183,292.06
2007 CB ESCROW 8.00% 10/15/25	15,000.0000	100.500000	15,162.50	15,075.00	15,075.00
2007 CELARA 5 01/21/21	200,000.0000	106.632640	213,250.00	213,265.28	213,265.28
2007 CNC 4.75% 01/15/2025	35,000.0000	103.750000	36,312.50	36,312.50	36,312.50
2007 CECLO FR 08/01/24	500,000.0000	100.106970	500,000.00	500,534.85	500,534.85
2007 CECLO FR 08/01/24	1,000,000.0000	100.011800	1,000,000.00	1,000,118.00	1,000,118.00
2007 CNGO 9.5 06/15/24	60,000.0000	87.000000	52,200.00	52,200.00	52,200.00
2007 CERB FR 11/06/25	2,000,000.0000	99.997580	1,984,000.00	1,999,951.60	1,999,951.60
2007 CERB FR 01/15/28	1,000,000.0000	99.914550	1,000,000.00	999,145.50	999,145.50
2007 CHTR 4.908% 07/23/25	75,000.0000	106.901573	78,912.75	80,176.18	80,176.18
2007 CQP 5.25 10/01/25	65,000.0000	102.250000	65,881.25	66,462.50	66,462.50
2007 CHSTRFLD 4.5% 12/15/34	734,000.0000	100.729401	734,000.00	739,353.80	739,353.80
2007 CHILE 3.125 03/27/25	800,000.0000	102.950000	821,450.00	823,600.00	823,600.00
2007 CHILE 3.125 01/21/26	900,000.0000	102.720000	911,900.00	924,480.00	924,480.00
2007 CHILE 3.86 06/21/47	200,000.0000	101.750000	199,682.00	203,500.00	203,500.00
2007 CINCI BELL 7.00% 07/15/24	75,000.0000	98.000000	78,968.75	73,500.00	73,500.00
2007 CITIGRP 1.8111% 4/10/49	3,817,725.5500	11.537230	385,926.48	440,459.78	440,459.78
2007 CITIGRP 1.9525% 5/10/49	1,168,914.7100	12.484330	135,036.40	145,931.17	145,931.17
2007 CGCMT 2016-C2 8/10/26	1,887,722.3400	12.036380	209,352.41	227,213.43	227,213.43
2007 C 5.95% 07/30/25	140,000.0000	107.625000	144,900.00	150,675.00	150,675.00
2007 C 5.95 12/29/49	250,000.0000	108.125000	261,250.00	270,312.50	270,312.50
2007 C 6.25 12/29/49	1,195,000.0000	112.500000	1,227,806.25	1,344,375.00	1,344,375.00
2007 C FLOAT 05/17/24	190,000.0000	100.221305	190,253.50	190,420.48	190,420.48
2007 CMALT 6.0% 04/25/2036	3,109,633.2100	95.434770	2,868,110.97	2,967,671.30	2,967,671.30
2007 CGCMT FR 12/10/49	334,000.0000	100.375000	348,199.61	335,252.50	335,252.50
2007 CGCMT 6.1397% 12/10/49	120,000.0000	100.187500	124,912.50	120,225.00	120,225.00
2007 CMCSA 4.4 08/15/35	115,000.0000	108.418783	128,547.50	124,681.60	124,681.60

2007 CMLT 6.0936% 12/10/49	18,688.7800	99.930065	19,373.78	18,675.71	18,675.71
2007 MYCC 8.5 09/15/25	35,000.0000	98.250000	34,875.00	34,387.50	34,387.50
2007 CHT 2016-CSMO 11/15/21	1,000,000.0000	100.633000	1,000,000.00	1,006,330.00	1,006,330.00
2007 CCI 3.65 09/01/27	105,000.0000	99.945057	105,026.00	104,942.31	104,942.31
2007 DUBAEE 5 08/01/24	40,000.0000	102.500000	40,000.00	41,000.00	41,000.00
2007 DAN 5.75 04/15/25	75,000.0000	105.437507	77,000.00	79,078.13	79,078.13
2007 DBSSP FLOAT 07/25/22	400,000.0000	100.311990	401,404.00	401,247.96	401,247.96
2007 DBSSP FLOAT 7/25/22	200,000.0000	100.311990	200,900.00	200,623.98	200,623.98
2007 DELIER 5 10/01/25	65,000.0000	101.750000	65,275.00	66,137.50	66,137.50
2007 DAL 3.625 03/15/22	55,000.0000	102.779964	54,992.30	56,528.98	56,528.98
2007 DBALT 2006-AF1 AF 04/36	972,024.7000	88.053170	837,160.50	855,898.56	855,898.56
2007 DHAL 3.81% 07/14/28	605,736.1900	100.500000	605,586.45	608,764.87	608,764.87
2007 DISCOVER 4.10% 02/09/27	110,000.0000	101.609491	111,318.90	111,770.44	111,770.44
2007 DOMREP 6.85 01/27/45	295,000.0000	111.875000	293,795.00	330,031.25	330,031.25
2007 DOMREP 5.95 01/25/27	400,000.0000	107.500000	399,800.00	430,000.00	430,000.00
2007 DRUG ROY 3.979% 4/15/27	729,379.8800	100.202310	729,371.20	730,855.49	730,855.49
2007 DRSLF 0% 04/15/27	1,000,000.0000	91.470000	974,283.00	914,700.00	914,700.00
2007 DUK 3.95 08/15/47	45,000.0000	99.128844	44,819.10	44,607.98	44,607.98
2007 DUK 4.15 12/01/44	95,000.0000	106.661326	104,977.85	101,328.26	101,328.26
2007 DLNG 6.25 10/30/19	500,000.0000	99.500000	460,000.00	497,500.00	497,500.00
2007 ECAF 4.947% 06/15/40	932,773.9800	99.919600	932,773.98	932,024.03	932,024.03
2007 EQT FLOAT 10/01/20	400,000.0000	100.206000	400,000.00	400,824.00	400,824.00
2007 STAY 5.25 05/01/25	80,000.0000	103.375000	79,550.00	82,700.00	82,700.00
2007 EARN 4.46 01/26/37	759,239.0900	102.229501	759,093.32	776,166.33	776,166.33
2007 EBAY 2.75 01/30/23	125,000.0000	99.685072	125,060.35	124,606.34	124,606.34
2007 ERI 6 04/01/25	65,000.0000	105.000000	68,650.00	68,250.00	68,250.00
2007 ENABLE MID 4.40 03/15/27	85,000.0000	101.711224	84,031.75	86,454.54	86,454.54
2007 ETP 4.75 01/15/26	75,000.0000	105.267347	72,836.00	78,950.51	78,950.51
2007 ETP 4.20 04/15/27	15,000.0000	101.249933	14,967.90	15,187.49	15,187.49
2007 DAEL 9.0 09/30/23	75,000.0000	103.625000	76,086.75	77,718.75	77,718.75
2007 CGCMT 2016-P4 7/10/49	1,229,676.6600	12.486630	153,973.28	153,545.17	153,545.17
2007 EXC 3.4 04/15/26	160,000.0000	100.554994	162,982.65	160,887.99	160,887.99
2007 FDF FR 05/12/31	1,000,000.0000	102.413370	999,000.00	1,024,133.70	1,024,133.70
2007 FTSINT 6.25 05/01/22	35,000.0000	91.500000	31,590.00	32,025.00	32,025.00
2007 FLCON FR 02/15/42	720,825.0000	101.532599	720,823.05	731,872.36	731,872.36
2007 FRED MAC 0.0 09/15/29	3,000,000.0000	70.235815	2,170,982.50	2,107,074.45	2,107,074.45
2007 FRED MAC 0.0 12/14/29	1,450,000.0000	69.586809	949,895.50	1,009,008.73	1,009,008.73
2007 FRED MAC 0.0 03/15/31	1,250,000.0000	66.128338	752,371.00	826,604.23	826,604.23
2007 FNMA 0.0 05/15/29	3,700,000.0000	70.985265	2,510,138.50	2,626,454.81	2,626,454.81
2007 FNMA	775,000.0000	69.149474	509,218.75	535,908.42	535,908.42
2007 FNMA PO 0.00 05/15/2030	2,900,000.0000	68.357880	2,026,462.00	1,982,378.52	1,982,378.52
2007 FNR 2011-124 NS	2,044,955.1900	16.790820	377,533.01	343,364.75	343,364.75
2007 FNA 2012-20 SA 03/25/42	1,865,185.5200	16.099430	362,805.25	300,284.24	300,284.24
2007 FNR 2012-76 SC	894,296.8400	16.498790	162,394.08	147,548.16	147,548.16
2007 FNMA GTD REMIC P/T 00.010	6,419,335.1200	16.174080	1,056,007.63	1,038,268.40	1,038,268.40
2007 FNMA 2016-75 10/25/46	1,409,259.0600	89.697480	1,310,636.16	1,264,069.86	1,264,069.86
2007 FHR 3966 SA	2,372,394.7400	13.932180	391,457.06	330,526.31	330,526.31
2007 FHR 4077 TS 05/15/41	1,720,009.3200	13.132810	292,052.05	225,885.56	225,885.56
2007 FRED MAC FR 8/15/42	1,866,831.2900	16.118300	276,282.66	300,901.47	300,901.47
2007 FRED MAC 4.469% 9/15/43	1,312,307.1500	88.655820	1,236,849.47	1,163,436.66	1,163,436.66
2007 FRED MAC 4.0% 05/15/44	5,123,619.8300	107.358130	5,698,049.66	5,500,622.44	5,500,622.44
2007 FRED MAC 1.3115% 3/25/23	2,269,287.0400	5.856000	126,667.75	132,889.45	132,889.45
2007 FNMA 2.86 09/01/29	550,000.0000	99.136047	553,093.75	545,248.26	545,248.26
2007 FNMA 2.99 09/01/29	500,000.0000	98.111266	500,312.50	490,556.33	490,556.33
2007 FERRELLGAS 6.75% 01/15/22	400,000.0000	97.000000	394,875.00	388,000.00	388,000.00
2007 FGLIFE 6.375 04/01/21	200,000.0000	102.500000	207,000.00	205,000.00	205,000.00
2007 FIDELITY 3.625 10/15/20	53,000.0000	104.131830	55,538.99	55,189.87	55,189.87
2007 FFML FR 07/25/34	588,981.2900	101.348111	561,096.70	596,921.41	596,921.41
2007 FKMT 3.5% 11/25/44	432,167.7400	102.027801	442,566.78	440,931.24	440,931.24
2007 FLAGS 2014-8A 01/16/26	1,300,000.0000	100.506730	1,300,000.00	1,306,587.49	1,306,587.49
2007 FLAGS FR 01/20/26	1,500,000.0000	100.217020	1,500,000.00	1,503,255.30	1,503,255.30
2007 FLXACQ 6.875 01/15/25	75,000.0000	103.812507	77,294.15	77,859.38	77,859.38
2007 FORD 7.45% 07/16/31	170,000.0000	129.509782	219,591.00	220,166.63	220,166.63
2007 BENFAM 5.81 01/15/51	1,050,000.0000	95.222000	992,250.00	999,831.00	999,831.00
2007 FCRE 3.25 05/21/36	181,000.0000	98.480503	181,000.00	178,249.71	178,249.71
2007 FORTIS 2.10% 10/04/21	140,000.0000	98.184286	139,192.00	137,458.00	137,458.00
2007 FCO FR 04/28/26	2,300,000.0000	100.430240	2,300,000.00	2,309,895.52	2,309,895.52
2007 FCBSL FR 10/19/25	1,500,000.0000	100.471920	1,500,000.00	1,507,078.80	1,507,078.80
2007 FCO FR 10/15/26	1,000,000.0000	100.689700	1,000,000.00	1,006,897.00	1,006,897.00
2007 FCO FR 10/15/26	1,000,000.0000	100.310000	1,000,000.00	1,003,100.00	1,003,100.00

2007 FCI FR 07/17/23	1,250,000.0000	100.070030	1,250,000.00	1,250,875.38	1,250,875.38
2007 FCO FR 12/15/28	1,000,000.0000	99.737530	1,000,000.00	997,375.30	997,375.30
2007 FRONTIER 8.50% 04/15/20	75,000.0000	97.000000	78,950.00	72,750.00	72,750.00
2007 GAHR 2015-NRF 12/15/34	581,224.0000	98.360620	557,838.81	571,695.53	571,695.53
2007 GCAT 3.375% 03/25/47	1,090,985.9000	99.596870	1,088,946.49	1,086,587.81	1,086,587.81
2007 GEBL FR 04/16/35	629,921.8300	91.747660	564,564.62	577,938.54	577,938.54
2007 GLPI 5.375 04/15/26	75,000.0000	109.125000	79,834.30	81,843.75	81,843.75
2007 GMACC FR 12/10/41	96,000.0000	101.895948	99,213.75	97,820.11	97,820.11
2007 GMAC	160,000.0000	99.189850	160,100.00	158,703.76	158,703.76
2007 GMAC 2007-HCKM 6.11 8/52	1,117,679.9500	110.496322	1,289,588.70	1,234,995.24	1,234,995.24
2007 GS MOR 2013-GC10 FR 01/23	2,294,609.9400	6.380310	151,005.12	146,403.23	146,403.23
2007 GSMS FR 07/10/23	60,000.0000	92.563283	52,593.75	55,537.97	55,537.97
2007 GTT 7.875 12/31/24	40,000.0000	106.250000	42,625.00	42,500.00	42,500.00
2007 GSAA FR 06/25/35	1,300,000.0000	91.336100	1,168,781.25	1,187,369.30	1,187,369.30
2007 GSAA FR 7/25/37	876,909.4100	94.876220	747,565.26	831,978.50	831,978.50
2007 GS MTG 1.6734% 5/10/49	1,038,855.9500	10.253510	101,159.13	106,519.20	106,519.20
2007 GALXY FR 07/16/28	500,000.0000	100.268820	498,250.00	501,344.10	501,344.10
2007 GM FLOAT 08/07/20	40,000.0000	100.090125	40,000.00	40,036.05	40,036.05
2007 GM FINANCIAL 3.95 4/13/24	130,000.0000	102.420385	129,882.40	133,146.50	133,146.50
2007 GOPAR 5.125 03/31/27	200,000.0000	100.875000	200,000.00	201,750.00	201,750.00
2007 GOCAP FR 10/25/26	700,000.0000	98.718630	681,159.22	691,030.41	691,030.41
2007 GOCAP FR 08/05/27	1,000,000.0000	100.164570	991,900.00	1,001,645.70	1,001,645.70
2007 GOCAP FR 11/21/28	2,250,000.0000	99.735160	2,244,375.00	2,244,041.10	2,244,041.10
2007 GRTLK FR 07/15/26	1,000,000.0000	100.281880	995,500.00	1,002,818.80	1,002,818.80
2007 GENLAB 10.00 11/30/24	70,000.0000	113.000000	73,085.90	79,100.00	79,100.00
2007 GUGGENHEIM STRATEGY I	159,807.8710	25.110000	4,009,584.59	4,012,775.64	4,012,775.64
2007 GUGGENHEIM FLOATING RATE	54,152.9510	26.030000	1,405,843.49	1,409,601.31	1,409,601.31
2007 HLA FR 12/20/24	1,500,000.0000	100.117010	1,455,750.00	1,501,755.15	1,501,755.15
2007 HVMLT FR 01/25/47	1,002,213.7700	90.532430	786,424.61	907,328.48	907,328.48
2007 HAS 3.5 09/15/27	25,000.0000	99.108360	24,968.50	24,777.09	24,777.09
2007 SNVA 2017-1A 09/20/49	1,173,451.5500	101.043500	1,172,899.91	1,185,696.52	1,185,696.52
2007 HXN 10.375 02/01/22	75,000.0000	96.000000	75,175.00	72,000.00	72,000.00
2007 HILDOC 4.25 09/01/24	80,000.0000	102.000000	80,450.00	81,600.00	81,600.00
2007 HOME DEPOT 3.00 04/01/26	80,000.0000	100.348863	83,818.40	80,279.09	80,279.09
2007 HPT 5.25 02/15/26	200,000.0000	107.243420	215,956.00	214,486.84	214,486.84
2007 HP COMM. 5.63 9/15/34	650,000.0000	109.833000	733,687.50	713,914.50	713,914.50
2007 IMTT 2017-APTS EFL	56,000.0000	99.875125	56,000.00	55,930.07	55,930.07
2007 IMTT 2017-APTS FFL	56,000.0000	99.871518	56,000.00	55,928.05	55,928.05
2007 INGIM FR 06/14/22	1,500,000.0000	100.000500	1,428,000.00	1,500,007.50	1,500,007.50
2007 IEP 6.25 02/01/22	75,000.0000	104.250000	76,800.00	78,187.50	78,187.50
2007 ILL ST 5.65% 12/1/38	1,310,000.0000	112.783000	1,338,020.90	1,477,457.30	1,477,457.30
2007 VOYA 5.65 05/15/53	600,000.0000	106.200000	612,312.50	637,200.00	637,200.00
2007 INTEL 7.25 10/15/20	85,000.0000	96.250000	78,837.50	81,812.50	81,812.50
2007 ISRAEL 2.875 03/16/26	800,000.0000	100.923200	803,338.00	807,385.60	807,385.60
2007 INFA 7.125 07/15/23	80,000.0000	100.500000	79,075.00	80,400.00	80,400.00
2007 JPMCC 2015-JP1 01/01/49	240,000.0000	73.773221	170,915.63	177,055.73	177,055.73
2007 WP GLIMCHER IO 06/15/2049	1,254,304.3300	9.422900	114,229.83	118,191.84	118,191.84
2007 JP MORGAN CHASE CO 8/15	1,929,429.3700	12.088000	236,961.41	233,229.42	233,229.42
2007 IVYH FR 10/18/25	2,000,000.0000	100.186860	1,969,336.40	2,003,737.20	2,003,737.20
2007 JBSSBZ 7.25 06/01/21	80,000.0000	102.000000	79,600.00	81,600.00	81,600.00
2007 JPMCC 5.097 01/12/37	189,000.0000	102.436228	194,761.88	193,604.47	193,604.47
2007 JPMCC 2006-LDP9 05/15/47	176,000.0000	99.133932	175,450.00	174,475.72	174,475.72
2007 JPMCC 5.464% 1/15/49	51,598.2300	99.917982	51,627.01	51,555.91	51,555.91
2007 JPMCC FR 02/12/49	19,478.7900	100.194006	20,022.83	19,516.58	19,516.58
2007 JPMCC FR 10/15/23	84,000.0000	97.710440	79,800.00	82,076.77	82,076.77
2007 JPMCC 4.234284 4/27/44	168,000.0000	99.360298	166,740.00	166,925.30	166,925.30
2007 JPMCC 4.35% 12/27/18	181,000.0000	100.481000	179,076.88	181,870.61	181,870.61
2007 JPMCC 2015-MAR7 D	113,000.0000	102.636628	116,257.58	115,979.39	115,979.39
2007 JPMCC FR 10/15/2018	181,000.0000	100.945000	181,000.00	182,710.45	182,710.45
2007 JPMCC FR 10/15/2022	115,000.0000	100.474000	115,000.00	115,545.10	115,545.10
2007 JPMCC FR 10/15/2022	65,000.0000	100.627000	65,000.00	65,407.55	65,407.55
2007 JPMCC 2017MAUI C 7/15/34	43,000.0000	99.844186	43,000.00	42,933.00	42,933.00
2007 JPMCC 2017MAUI D 7/15/34	40,000.0000	100.031150	40,000.00	40,012.46	40,012.46
2007 JPMCC 2017MAUI E 7/15/34	36,000.0000	100.187417	36,000.00	36,067.47	36,067.47
2007 JPMCC 2017MAUI F 7/15/34	50,000.0000	100.249600	50,000.00	50,124.80	50,124.80
2007 JEFFIN 7.25 08/15/24	500,000.0000	100.250000	502,500.00	501,250.00	501,250.00
2007 JIMMY 2017-1A A2I MTGE	1,000,000.0000	100.528000	1,000,000.00	1,005,280.00	1,005,280.00
2007 JPMORGAN CHASE 6.0 11/49	200,000.0000	108.750000	208,000.00	217,500.00	217,500.00
2007 JPM 6.10% 10/29/49	250,000.0000	110.374000	263,950.00	275,935.00	275,935.00
2007 KVK FR 04/14/25	1,150,000.0000	35.224190	901,312.50	405,078.19	405,078.19

2007 KABBAGE 4.571% 03/15/22	1,000,000.0000	102.479010	999,994.20	1,024,790.10	1,024,790.10
2007 KENINT 6.875 06/24/24	300,000.0000	102.074000	292,275.00	306,222.00	306,222.00
2007 KEUKA FR 10/21/24	1,250,000.0100	11.507380	1,050,534.96	143,842.25	143,842.25
2007 KEY 5.00 PERPETUAL	500,000.0000	103.500000	490,500.00	517,500.00	517,500.00
2007 KMI 6.95 01/15/38	95,000.0000	121.293853	105,713.70	115,229.16	115,229.16
2007 KHC 2.0% 7/02/18	80,000.0000	100.205350	80,861.60	80,164.28	80,164.28
2007 KIKCN 9 08/15/23	85,000.0000	97.500000	85,825.00	82,875.00	82,875.00
2007 LSTRZ FR 10/01/18	942,423.8200	100.003600	929,564.45	942,457.75	942,457.75
2007 LSTAR 4.701% 03/10/49	274,000.0000	92.444401	264,810.59	253,297.66	253,297.66
2007 LSTAR VR 03/10/2049	1,617,809.6200	7.828000	129,939.78	126,642.14	126,642.14
2007 LSTAR FR 12/01/18	1,370,160.6400	100.000000	1,350,039.29	1,370,160.64	1,370,160.64
2007 LANDRYS INC 6.75 10/15/24	40,000.0000	101.125000	39,600.00	40,450.00	40,450.00
2007 LBUBS 6.24305% 09/15/45	120,000.0000	101.471550	120,300.00	121,765.86	121,765.86
2007 LIBMUT 6.5 05/01/42	100,000.0000	130.368820	121,585.00	130,368.82	130,368.82
2007 LNCLN FIN 7.375% 04/15/21	500,000.0000	105.250000	534,375.00	526,250.00	526,250.00
2007 LOCKHEED MRTN 4.7 5/15/46	115,000.0000	111.853209	132,000.90	128,631.19	128,631.19
2007 LSTAR VR 03/10/2050	2,964,481.3500	5.368000	158,440.45	159,133.36	159,133.36
2007 LSTRZ 2016-5 A1 11/1/21	495,411.0600	99.991050	489,912.30	495,366.72	495,366.72
2007 LUM FR 02/25/46	1,415,868.4800	81.157030	1,092,780.66	1,149,076.81	1,149,076.81
2007 MDC PARTNERS INC	450,000.0000	100.750000	454,250.00	453,375.00	453,375.00
2007 MEG ENRGY 144 7% 03/31/24	35,000.0000	85.750000	30,762.50	30,012.50	30,012.50
2007 MLTPLN 7.125 06/01/24	60,000.0000	107.500000	64,575.00	64,500.00	64,500.00
2007 MPW 5 10/15/27	60,000.0000	102.500000	60,262.50	61,500.00	61,500.00
2007 MUFG 2.25% 02/10/20	65,000.0000	100.184954	65,752.70	65,120.22	65,120.22
2007 MRFGZ 7.0 03/15/24	200,000.0000	98.500000	197,292.00	197,000.00	197,000.00
2007 MRFGZ 8.0 06/08/23	700,000.0000	103.445000	698,730.00	724,115.00	724,115.00
2007 MXIM 3.45 06/15/27	65,000.0000	100.602877	65,034.10	65,391.87	65,391.87
2007 ML MORT 6.022% 7/12/17	181,000.0000	100.059840	174,665.00	181,108.31	181,108.31
2007 MET 9.25 04/08/38	250,000.0000	148.500000	371,875.00	371,250.00	371,250.00
2007 MID-ATL 5.30% 08/01/50	939,321.9800	98.959092	914,204.51	929,544.50	929,544.50
2007 BRKHEC 6.5 09/15/37	95,000.0000	133.626758	129,649.35	126,945.42	126,945.42
2007 MRGN ST 1.0489% 12/15/47	25,903,307.2500	6.066360	1,399,089.43	1,571,387.87	1,571,387.87
2007 MSC 2016-UB12 12/15/49	3,252,525.2000	5.157290	161,262.59	167,742.16	167,742.16
2007 MSAC FR 12/25/35	1,000,000.0000	97.180060	887,968.75	971,800.60	971,800.60
2007 MS 2.75 05/19/22	80,000.0000	100.553338	79,832.80	80,442.67	80,442.67
2007 MS 3.591 07/22/28	80,000.0000	100.372588	80,000.00	80,298.07	80,298.07
2007 MRGN ST 6.0529% 12/12/49	86,263.0500	100.125001	90,488.59	86,370.88	86,370.88
2007 MSRR FR 06/26/36	802,270.8600	84.504180	600,891.42	677,952.41	677,952.41
2007 MSBAM FR 08/15/47	117,000.0000	100.318453	115,400.39	117,372.59	117,372.59
2007 MSBAM 2014-C19 12/15/24	994,068.3000	101.094874	994,650.77	1,004,952.10	1,004,952.10
2007 MRGN ST 1.1532% 12/15/47	3,484,168.5100	5.010050	172,030.79	174,558.58	174,558.58
2007 MXBAM 2015-C20 02/15/48	232,000.0000	74.887862	176,455.94	173,739.84	173,739.84
2007 MSC 2016-UB11 XA 08/15/49	5,799,511.3800	10.042780	535,357.14	582,432.17	582,432.17
2007 LABL 4.875 11/01/25	5,000.0000	101.095000	5,000.00	5,054.75	5,054.75
2007 NGL 7.50 11/01/23	80,000.0000	99.500000	80,525.00	79,600.00	79,600.00
2007 NRG 7.25 05/15/26	40,000.0000	107.250000	40,179.70	42,900.00	42,900.00
2007 NXTC 2017-1A 04/20/2029	1,200,000.0000	99.887820	1,200,000.00	1,198,653.84	1,198,653.84
2007 NGCLO 2014-1A 08/28/26	1,000,000.0000	100.715240	1,000,000.00	1,007,152.40	1,007,152.40
2007 NY LIFE 2.90% 01/17/24	85,000.0000	101.254965	84,925.20	86,066.72	86,066.72
2007 NYLIFE 2.3 06/10/22	45,000.0000	99.622578	44,911.35	44,830.16	44,830.16
2007 NMRK FR 06/30/26	1,159,000.0000	100.049220	972,111.25	1,159,570.46	1,159,570.46
2007 NEWPORT MESA CA 0 8/1/41	1,000,000.0000	40.010000	390,570.00	400,100.00	400,100.00
2007 NEWS 7.25% 05/01/2020	125,000.0000	103.000000	129,218.75	128,750.00	128,750.00
2007 NEE 3.55 05/01/27	65,000.0000	102.783185	65,296.80	66,809.07	66,809.07
2007 NEP 4.5 09/15/27	65,000.0000	101.875000	65,637.50	66,218.75	66,218.75
2007 NFP 6.875 07/15/25	80,000.0000	101.500000	80,850.00	81,200.00	81,200.00
2007 NE 7.75 01/15/2024	10,000.0000	88.750000	9,801.00	8,875.00	8,875.00
2007 GMHMIL 6.298 10/15/49	725,000.0000	107.829164	759,147.50	781,761.44	781,761.44
2007 NORTHERN INSTL GOV SELECT	8,715,048.3100	100.000000	8,715,048.31	8,715,048.31	8,715,048.31
2007 SFRFP 7.375 05/01/26	350,000.0000	108.000000	375,977.00	378,000.00	378,000.00
2007 OZLM FR 01/20/27	1,000,000.0000	100.576810	1,000,000.00	1,005,768.10	1,005,768.10
2007 OCT21 FR 11/14/26	250,000.0000	101.171032	247,375.00	252,927.58	252,927.58
2007 OCT27 FR 07/15/27	250,000.0000	100.871592	250,000.00	252,178.98	252,178.98
2007 OMC 3.6 04/15/26	155,000.0000	100.809903	160,325.00	156,255.35	156,255.35
2007 BCULC 4.25 05/15/24	65,000.0000	100.350000	65,343.75	65,227.50	65,227.50
2007 BCULC 5 10/15/25	15,000.0000	101.240000	15,075.00	15,186.00	15,186.00
2007 ORCL 4.125 05/15/45	120,000.0000	104.338525	127,966.05	125,206.23	125,206.23
2007 ORAFP 2.75 02/06/19	100,000.0000	101.210700	103,250.00	101,210.70	101,210.70
2007 OCBOSP 4.0 10/15/24	400,000.0000	102.269860	411,324.00	409,079.44	409,079.44
2007 PFP FR 07/14/34	1,000,000.0000	99.893110	1,000,000.00	998,931.10	998,931.10

2007 PNK 5.625 05/01/24	80,000.0000	102.250000	82,268.80	81,800.00	81,800.00
2007 PRMLT FR 10/25/49	2,216,711.3900	101.957400	2,200,408.61	2,260,101.30	2,260,101.30
2007 PANAMA 4 09/22/24	400,000.0000	106.750000	424,950.00	427,000.00	427,000.00
2007 PANAMA 3.875 03/17/28	800,000.0000	104.750000	795,500.00	838,000.00	838,000.00
2007 PEABODY 6.0% 03/31/2022	75,000.0000	103.250000	76,200.00	77,437.50	77,437.50
2007 PENSKE 4.2% 04/01/27	55,000.0000	104.878909	54,923.55	57,683.40	57,683.40
2007 INDOIS 4.150 03/29/27	1,000,000.0000	103.250000	1,001,000.00	1,032,500.00	1,032,500.00
2007 INDOIS 4.15 03/29/27	500,000.0000	103.250000	506,750.00	516,250.00	516,250.00
2007 PETBRA 7.25 03/17/44	600,000.0000	104.125000	557,105.00	624,750.00	624,750.00
2007 PETBRA 7.375 01/17/27	200,000.0000	110.100000	200,000.00	220,200.00	220,200.00
2007 PEMEX 6.75 09/21/47	65,000.0000	106.390000	65,000.00	69,153.50	69,153.50
2007 PETM 5.875 06/01/25	40,000.0000	87.250000	38,500.00	34,900.00	34,900.00
2007 PHILIP 4.20 01/21/24	1,200,000.0000	109.790500	1,313,900.00	1,317,486.00	1,317,486.00
2007 PHILIP 3.70 02/02/42	200,000.0000	99.689400	195,000.00	199,378.80	199,378.80
2007 PSX 5.875 05/01/42	55,000.0000	123.008273	64,387.95	67,654.55	67,654.55
2007 PILGRAMS 5.75% 03/15/25	75,000.0000	103.250000	77,681.20	77,437.50	77,437.50
2007 POST 5.50% 03/01/25	65,000.0000	103.750000	67,625.00	67,437.50	67,437.50
2007 PRSESE 9.25 05/15/23	70,000.0000	110.356000	74,356.25	77,249.20	77,249.20
2007 RVBD 8.875 03/01/23	35,000.0000	95.250000	33,950.00	33,337.50	33,337.50
2007 PTNM FR 10/15/38	1,462,882.4400	94.403500	1,243,221.50	1,381,012.22	1,381,012.22
2007 RAIT TRUST FR 06/15/37	169,000.0000	99.999858	169,000.00	168,999.76	168,999.76
2007 RALI 6.5% 10/25/2036	1,347,609.4900	93.050110	1,149,290.64	1,253,952.11	1,253,952.11
2007 RALI 2006-Q05 05/25/46	1,129,003.6800	94.506640	1,007,635.78	1,066,983.44	1,066,983.44
2007 RPRO 2005-1A 03/23/24	792,279.1800	94.750000	754,495.86	750,684.52	750,684.52
2007 RALI FR 02/25/46	2,056,973.8100	44.588680	938,494.31	917,177.47	917,177.47
2007 RES CAP FRN 07/15/34	130,000.0000	99.999800	130,000.00	129,999.74	129,999.74
2007 RAI 4.0 06/12/22	70,000.0000	105.641214	76,039.75	73,948.85	73,948.85
2007 RBS 3.498 05/15/23	200,000.0000	100.613900	201,704.00	201,227.80	201,227.80
2007 SPGI 4.4 02/15/26	65,000.0000	107.748446	73,640.45	70,036.49	70,036.49
2007 SBAC 4 10/01/22	25,000.0000	100.500000	25,000.00	25,125.00	25,125.00
2007 SG 2016-C5 03/10/26	8,112,041.6300	12.063470	886,764.72	978,593.71	978,593.71
2007 SM 5.00 01/15/24	85,000.0000	94.250000	80,325.00	80,112.50	80,112.50
2007 SRERS FR 05/09/46	495,120.0700	72.014930	302,023.24	356,560.37	356,560.37
2007 SN 6.125 01/15/23	85,000.0000	85.500000	74,636.00	72,675.00	72,675.00
2007 SLB 2.35 12/21/18	65,000.0000	100.573154	66,008.15	65,372.55	65,372.55
2007 SEMHRK 5.875 05/15/21	325,000.0000	101.000000	329,300.00	328,250.00	328,250.00
2007 SENEGL 6.25 5/23/33	250,000.0000	102.829000	260,187.50	257,072.50	257,072.50
2007 VIICN 5.375 09/30/25	35,000.0000	100.750000	35,200.00	35,262.50	35,262.50
2007 SIGINT 6.375 05/01/22	45,000.0000	103.750000	46,687.50	46,687.50	46,687.50
2007 SIX 4.875 07/31/24	80,000.0000	101.750000	79,987.50	81,400.00	81,400.00
2007 SMITHFIELD 4.25 02/01/27	120,000.0000	103.379000	120,802.85	124,054.80	124,054.80
2007 SLH 10.5 03/01/24	25,000.0000	113.845000	28,375.00	28,461.25	28,461.25
2007 SO 2.45 09/01/18	146,000.0000	100.698384	149,074.64	147,019.64	147,019.64
2007 PANAMT 0 12/05/22	400,000.0000	91.150000	361,250.00	364,600.00	364,600.00
2007 SPRINGFLD 3.16% 11/15/24	1,000,000.0000	100.698500	1,000,000.00	1,006,985.00	1,006,985.00
2007 STWH 2017-NPA1 03/16/22	554,460.5100	100.000000	554,460.51	554,460.51	554,460.51
2007 STCR 2014-1A CLO 08/21/26	1,000,000.0000	100.633500	1,000,000.00	1,006,353.00	1,006,353.00
2007 STR 2016-1A A1 3.96 10/26	2,016,962.5800	99.884880	2,015,893.19	2,014,640.65	2,014,640.65
2007 SAIL FR 01/15/36	742,045.9900	98.886510	662,623.87	733,783.38	733,783.38
2007 SXL 5.95 12/01/25	245,000.0000	113.276204	235,427.25	277,526.70	277,526.70
2007 SYMP FR 07/14/26	500,000.0000	100.436160	475,000.00	502,180.80	502,180.80
2007 SYNCHRONY FIN 3.0 08/19	120,000.0000	101.634600	123,084.00	121,961.52	121,961.52
2007 TFLAT FR 07/17/28	250,000.0000	100.733620	250,000.00	251,834.05	251,834.05
2007 TFLAT FR 07/17/28	250,000.0000	100.060560	250,000.00	250,151.40	250,151.40
2007 TCENT FR 12/21/29	500,000.0000	100.222920	483,430.00	501,114.60	501,114.60
2007 TCP 2016-1A 12/15/28	1,000,000.0000	100.472930	1,000,000.00	1,004,729.30	1,004,729.30
2007 WIND RIVER CLO FLT 1/26	250,000.0000	100.686020	250,000.00	251,715.05	251,715.05
2007 TIAAGL 2.95% 11/01/19	80,000.0000	101.663713	81,361.60	81,330.97	81,330.97
2007 BELL 4.377 05/25/46	1,039,500.0000	104.077000	1,066,827.48	1,081,880.42	1,081,880.42
2007 TELSAT 8.875 11/15/24	70,000.0000	112.625000	74,431.25	78,837.50	78,837.50
2007 TEMASE 2.375 01/23/23	1,000,000.0000	99.876585	1,002,700.00	998,765.85	998,765.85
2007 TEACLL 6.75 06/01/25	75,000.0000	101.000000	76,093.75	75,750.00	75,750.00
2007 TVA 5.375% 04/01/56	410,000.0000	136.205800	495,960.60	558,443.78	558,443.78
2007 TVA 4.25 09/15/65	700,000.0000	113.827500	709,961.00	796,792.50	796,792.50
2007 TEVA 2.8 07/21/23	130,000.0000	95.379200	127,638.60	123,992.96	123,992.96
2007 TMCL 2017-2A A MTGE	1,667,196.8000	99.600700	1,666,900.04	1,660,539.68	1,660,539.68
2007 TITAN ENERGY, LLC	3,370.0000	4.500000	502,500.00	15,165.00	15,165.00
2007 TRMPK 0% 04/20/27	500,000.0000	86.207260	472,754.70	431,036.30	431,036.30
2007 TGI 7.75 08/15/25	50,000.0000	105.250000	50,675.00	52,625.00	52,625.00
2007 UBSC 2011-C1 01/10/45	142,000.0000	108.679852	155,212.66	154,325.39	154,325.39

2007 UAL 4.25 10/01/22	15,000.0000	100.750000	15,000.00	15,112.50	15,112.50
2007 UNITED MEX ST 4.75 3/8/44	150,000.0000	103.050000	136,450.00	154,575.00	154,575.00
2007 UNITED MEX ST 4% 10/02/23	294,000.0000	105.720000	310,344.00	310,816.80	310,816.80
2007 MEXICO 4.125 01/21/26	700,000.0000	105.350000	696,950.00	737,450.00	737,450.00
2007 MEX 4.15 03/28/27	500,000.0000	105.105000	498,380.00	525,525.00	525,525.00
2007 US TBILL 0.0% 12/07/17	380,000.0000	99.819416	379,268.54	379,313.78	379,313.78
2007 US TBILL 0.0% 03/08/18	700,000.0000	99.502289	696,067.02	696,516.02	696,516.02
2007 US T-BOND STRIP 11/15/44	10,736,000.0000	45.389012	4,514,815.92	4,872,964.33	4,872,964.33
2007 US T-BOND STRIP 11/15/46	6,972,000.0000	42.577872	2,967,349.46	2,968,529.24	2,968,529.24
2007 US TBOND 2.75% 11/15/42	2,710,000.0000	98.703125	2,560,453.52	2,674,854.69	2,674,854.69
2007 US T-BOND 2.875 8/15/2045	1,800,000.0000	100.429688	1,814,939.46	1,807,734.38	1,807,734.38
2007 US TNOTE 1.875 8/31/24	3,940,000.0000	98.218750	3,929,532.02	3,869,818.75	3,869,818.75
2007 US T-NOTE 2.250% 03/31/21	3,610,000.0000	101.773438	3,742,650.79	3,674,021.11	3,674,021.11
2007 US T-NOTE 2.00% 08/31/21	3,790,000.0000	100.796875	3,839,956.64	3,820,201.56	3,820,201.56
2007 US T-NOTE 1.750% 03/31/22	4,160,000.0000	99.433594	4,112,189.46	4,136,437.51	4,136,437.51
2007 US T-NOTE .750% 10/31/18	5,340,000.0000	99.320312	5,308,012.50	5,303,704.66	5,303,704.66
2007 US TSY INFL .125 04/15/22	634,132.8000	99.993232	637,823.11	634,089.88	634,089.88
2007 US TNOTE 2.375% 5/15/27	1,950,000.0000	100.414062	1,998,026.96	1,958,074.21	1,958,074.21
2007 UHOS 7.625% 08/15/20	75,000.0000	101.250000	76,147.15	75,937.50	75,937.50
2007 VALEBZ 5.875% 06/10/21	90,000.0000	109.950000	96,918.75	98,955.00	98,955.00
2007 VLO 6.625 06/15/37	50,000.0000	126.173120	62,334.00	63,086.56	63,086.56
2007 VCC 3.5337% 04/25/46	333,434.6100	100.710169	333,434.61	335,802.56	335,802.56
2007 VENTR 2012-12A 02/28/26	1,000,000.0000	100.139460	1,000,000.00	1,001,394.60	1,001,394.60
2007 VENTR FR 07/19/28	500,000.0000	100.155360	500,000.00	500,776.80	500,776.80
2007 VERIZON COMM 4.4 11/1/34	85,000.0000	100.063871	90,235.00	85,054.29	85,054.29
2007 VIBR 2013-2A A2AR	1,000,000.0000	99.999000	1,000,000.00	999,990.00	999,990.00
2007 VIKCRU 5.875 09/15/27	65,000.0000	100.345000	65,112.50	65,224.25	65,224.25
2007 VMW 2.95 08/21/22	205,000.0000	100.597249	204,989.60	206,224.36	206,224.36
2007 VOYA FR 07/19/28	500,000.0000	100.308570	488,825.00	501,542.85	501,542.85
2007 WFRBS 2012-C6 04/15/22	89,000.0000	100.214438	90,501.88	89,190.85	89,190.85
2007 WBCMT 2006-C25 05/15/16	104,057.0200	99.924743	106,008.08	103,978.71	103,978.71
2007 WASI FR 07/25/37	1,423,453.4600	94.085340	1,224,169.99	1,339,261.03	1,339,261.03
2007 WBCMT 5.825 07/15/45	56,789.5600	101.108637	56,789.56	57,419.15	57,419.15
2007 WBCMT FR 06/15/45	31,334.7800	100.684383	31,569.80	31,549.23	31,549.23
2007 WASI FR 07/25/37	1,696,758.3300	93.784130	1,467,695.94	1,591,290.04	1,591,290.04
2007 WBCMT 5.632% 10/15/48	103,798.1200	99.935644	103,927.86	103,731.32	103,731.32
2007 WBCMT 2007-C33 02/15/51	175,000.0000	102.431309	178,281.25	179,254.79	179,254.79
2007 WABR FR 06/15/29	148,000.0000	100.463351	148,000.00	148,685.76	148,685.76
2007 WABR FR 06/15/29	125,000.0000	100.566440	125,000.00	125,708.05	125,708.05
2007 WM 4.1 03/01/45	35,000.0000	105.654257	36,319.15	36,978.99	36,978.99
2007 WFC 5.875 12/31/49	300,000.0000	111.300000	320,750.00	333,900.00	333,900.00
2007 WFCM 5.0298% 06/15/49	141,000.0000	104.370681	139,429.82	147,162.66	147,162.66
2007 WFCM 2016-C35 7/15/48	6,820,279.8500	12.582430	798,622.86	858,156.94	858,156.94
2007 WFC 3.584 05/22/28	80,000.0000	101.214550	80,000.00	80,971.64	80,971.64
2007 WEN 4.497 06/15/45	980,000.0000	102.737000	990,412.51	1,006,822.60	1,006,822.60
2007 WSTCT FR 07/20/28	500,000.0000	101.424080	494,688.40	507,120.40	507,120.40
2007 WSTP 2 08/19/21	15,000.0000	98.728733	14,989.35	14,809.31	14,809.31
2007 WSTP 2.5 06/28/22	15,000.0000	99.952067	14,975.55	14,992.81	14,992.81
2007 WITEH FR 05/01/26	1,100,000.0000	100.244340	988,350.00	1,102,687.74	1,102,687.74
2007 WPZ 3.75 06/15/27	60,000.0000	99.855267	60,029.10	59,913.16	59,913.16
2007 WIN 3% 12/20/30	358,071.9100	100.250000	363,554.89	358,967.09	358,967.09
2007 WRTWD CAP 4.768% 11/21/40	454,092.8200	99.222071	416,062.55	450,560.30	450,560.30
2007 YRICN 4.95 07/15/24	1,075,000.0000	102.500000	1,084,283.75	1,101,875.00	1,101,875.00
2007 ZBH 2.7 04/01/20	125,000.0000	100.998088	127,094.65	126,247.61	126,247.61
2007 COSAN O/S 8.25 11/29/49	200,000.0000	101.750000	178,000.00	203,500.00	203,500.00
2007 BPCLIN 4.625 10/25/22	500,000.0000	107.010000	542,998.00	535,050.00	535,050.00
2007 AABS 4.875 1/15/38	351,654.7100	101.000001	360,038.13	355,171.26	355,171.26
2007 RISE 4.75 2/15/39	1,014,246.1000	101.000000	1,031,995.38	1,024,388.56	1,024,388.56
2007 GENTMK 4.25 01/24/27	700,000.0000	103.103100	707,688.00	721,721.70	721,721.70
2007 HAIL 2016-1 A	868,797.2800	101.843000	868,773.48	884,809.21	884,809.21
2007 RECV USD 2.284 1/30/24	3,000,000.0000	-	6,915.64	-	-
2007 PAYB USD 2.284 1/30/24	(3,000,000.0000)	1.000870	-	(30,026.10)	(30,026.10)
2007 RECV USD 2.35 2/13/2027	6,400,000.0000	-	38.40	-	-
2007 PAYB USD 2.35 2/13/2027	(6,400,000.0000)	0.554520	-	(35,489.28)	(35,489.28)
2007 RECV USD 2.1587 2/13/2024	4,510,000.0000	-	27.06	-	-
2007 PAYB USD 2.1587 2/13/2024	(4,510,000.0000)	0.243260	-	(10,971.03)	(10,971.03)
2007 RECV USD 1.7267 7/31/20	8,500,000.0000	-	-	-	-
2007 PAYB USD 1.7267 7/31/20	(8,500,000.0000)	(0.289810)	-	24,633.85	24,633.85
2007 RECV USD 1.9325 7/31/22	4,700,000.0000	-	-	-	-
2007 PAYB USD 1.9325 7/31/22	(4,700,000.0000)	(0.323360)	-	15,197.92	15,197.92

2007	RECV USD 2.2365 8/11/27	2,900,000.0000	-	-	-	-
2007	PAYB USD 2.2365 8/11/27	(2,900,000.0000)	(0.588360)	-	17,062.44	17,062.44
2007	RECV USD 2.2149 08/18/27	1,300,000.0000	-	310.40	-	-
2007	PAYB USD 2.2149 08/18/27	(1,300,000.0000)	(0.790380)	-	10,274.94	10,274.94
2007	FNMA 3.12 10/01/32	500,000.0000	99.469000	503,320.31	497,345.00	497,345.00
2007	RECV USD 2.1655 08/22/27	900,000.0000	-	307.20	-	-
2007	PAYB USD 2.1655 08/22/27	(900,000.0000)	(1.241130)	-	11,170.17	11,170.17
2007	RECV USD 1.9914 8/22/24	1,000,000.0000	-	306.00	-	-
2007	PAYB USD 1.9914 8/22/24	(1,000,000.0000)	(0.988000)	-	9,880.00	9,880.00
2007	FNMA 3.08 10/01/32	500,000.0000	98.885168	505,507.81	494,425.84	494,425.84
2007	RECV USD 2.1477 08/29/27	800,000.0000	-	306.40	-	-
2007	PAYB USD 2.1477 08/29/27	(800,000.0000)	(1.404640)	-	11,237.12	11,237.12
2007	FNMA 2.96 11/01/29	500,000.0000	98.813000	501,562.50	494,065.00	494,065.00
2007	FNMA 2.94 10/01/32	1,450,000.0000	98.594000	1,455,437.50	1,429,613.00	1,429,613.00
2007	ONGCIN 3.25 07/15/19	200,000.0000	101.460000	206,026.00	202,920.00	202,920.00
2007	BPCLIN 4.375 01/18/27	500,000.0000	103.951200	504,729.00	519,756.00	519,756.00
2007	EXIMBK 3.125 7/20/21	200,000.0000	101.078300	203,054.00	202,156.60	202,156.60
2007	CASH	173,417.6900	100.000000	173,417.69	173,417.69	173,417.69
2007	QTELQD 3.875% 01/31/28	800,000.0000	100.653400	783,000.00	805,227.20	805,227.20
2007	CKHH 2.875 04/05/22	200,000.0000	100.581030	202,830.00	201,162.06	201,162.06
2007	CNPCC4 5.04 04/28/21	600,000.0000	106.272300	641,566.00	637,633.80	637,633.80
2007	CNOOC 4.25 01/26/21	400,000.0000	105.176200	428,680.00	420,704.80	420,704.80
2007	DLLTD 7.125 04/01/22	600,000.0000	90.584000	475,750.00	543,504.00	543,504.00
2007	GUANFI 6.0 12/15/20	685,534.1800	102.499999	685,534.19	702,672.53	702,672.53
2007	CKHH 3.25 11/08/22	200,000.0000	102.279970	205,124.00	204,559.94	204,559.94
2007	BANGUA 5.5 11/01/22	200,000.0000	101.350000	195,000.00	202,700.00	202,700.00
2007	SINOPE 2.75% 09/29/26	800,000.0000	95.334200	736,477.00	762,673.60	762,673.60
2007	PANAMT 0 12/05/22	200,000.0000	91.150000	182,800.00	182,300.00	182,300.00
2007	ISHARES IBOX 84 PUT	1,986.0000	0.035000	79,440.00	6,951.00	6,951.00
2007	ONGCIN 3.75 07/27/26	600,000.0000	99.800800	577,670.00	598,804.80	598,804.80
2007	CCS 4.25% 5/9/20	328,678.2700	88.187999	326,213.19	289,854.79	289,854.79
2007	MITCHELL INTL 10/13	460,000.0000	100.760500	463,825.00	463,498.30	463,498.30
2007	FILTRATION GRP COV-LITE	465,000.0000	100.771000	467,906.25	468,585.15	468,585.15
2007	CCN 5.5% 3/5/21	154,677.3300	101.250002	153,517.28	156,610.80	156,610.80
2007	LINLOG 4.5% 4/7/21	436,466.1600	100.359501	433,738.26	438,035.26	438,035.26
2007	FAIRMOUNT MIN 09/05/19	467,337.1300	99.312501	459,999.56	464,124.19	464,124.19
2007	FEDERAL MOGUL TL 4/15/21	310,189.6100	100.714498	308,250.92	312,405.91	312,405.91
2007	FIT 5.5% 7/1/20	417,441.2800	100.687500	414,726.65	420,311.19	420,311.19
2007	YRS 4.75% 10/1/21	972,500.0000	98.550000	965,917.77	958,398.75	958,398.75
2007	HWH 6.75% 3/30/20	550,875.0000	98.000000	534,348.74	539,857.50	539,857.50
2007	RACK 8.25% 9/22/22	122,962.9600	99.500004	122,348.15	122,348.15	122,348.15
2007	DJOF 4.25% 6/8/20	246,851.4000	100.093502	242,840.05	247,082.21	247,082.21
2007	COMMUNITY HLTH 12/31/19	320,991.9900	99.542001	318,533.76	319,521.85	319,521.85
2007	EPICOR SOFTWARE CORP.	921,586.9700	100.328001	912,716.49	924,609.78	924,609.78
2007	TRIB 3.75% 12/27/20	572,490.2800	100.437499	575,843.65	574,994.92	574,994.92
2007	KENAN ADVANTAGE 7/15	460,000.0000	100.300000	462,300.00	461,380.00	461,380.00
2007	KIK CUSTOM PROD 8/26/22	460,000.0000	101.156500	464,187.50	465,319.90	465,319.90
2007	MANITOWOC 3/16 COV-LITE	65,000.0000	100.770508	65,568.75	65,500.83	65,500.83
2007	SOLERA 3/16	388,035.2600	100.443001	389,975.44	389,754.26	389,754.26
2007	MGH 5% 5/2/22	235,000.0000	98.437502	231,475.00	231,328.13	231,328.13
2007	MLPL FR 6/7/23	465,000.0000	100.914000	469,068.75	469,250.10	469,250.10
2007	CENGAGE LEARNING TLB	1,074,361.1000	92.464000	1,075,155.20	993,397.25	993,397.25
2007	LESP FR 8/9/23	108,174.1600	100.187503	107,633.29	108,376.99	108,376.99
2007	HFT FR 8/16/23	677,937.3200	100.535499	678,170.80	681,567.67	681,567.67
2007	DELL SOFTWARE	376,232.3600	101.625001	370,588.88	382,346.14	382,346.14
2007	JDA SOFTWARE	460,000.0000	100.759000	464,600.00	463,491.40	463,491.40
2007	PETSMART B-2 003/11/22	492,443.3000	84.854000	478,285.56	417,857.84	417,857.84
2007	ACRISURE TL 11/3/23	59,850.0000	101.375004	59,700.37	60,672.94	60,672.94
2007	TMH TL B 1L 01/12/24	588,525.0000	98.375500	590,195.81	578,964.41	578,964.41
2007	ENVISION TL L+3 12/1/23	388,050.0000	100.406499	394,840.88	389,627.42	389,627.42
2007	PROTECTION ONE 05/02/22	145,000.0000	100.986503	146,268.75	146,430.43	146,430.43
2007	RCN CABLE 12/16 COV-LITE	470,000.0000	98.797000	465,300.00	464,345.90	464,345.90
2007	KRATON POLYMERS	148,513.3000	101.262500	149,555.95	150,388.28	150,388.28
2007	BERRY PLASTIC TL 12/31/19	338,542.0100	100.384000	341,081.07	339,842.01	339,842.01
2007	ACCUVANT 01/05/2021	28,996.8200	94.208503	28,743.10	27,317.47	27,317.47
2007	UNIVAR TL B 07/01/22	691,449.1200	100.508000	689,376.23	694,961.68	694,961.68
2007	DAEL TL B 1L 09/30/22	387,897.9100	100.023501	390,322.27	387,989.07	387,989.07
2007	LIFE TIME FITNESS 1/17 TL	460,000.0000	100.477000	461,725.00	462,194.20	462,194.20
2007	REY 4.25 1/23/20	463,168.8400	100.490499	464,757.31	465,440.68	465,440.68
2007	TELESAT	476,406.0000	100.958500	474,507.82	480,972.35	480,972.35

2007 BJ'S TL 1/27/24	355,110.0000	96.107001	354,222.23	341,285.57	341,285.57
2007 TKC HOLDINGS TL 2/1/23	394,012.5000	101.041500	395,583.56	398,116.14	398,116.14
2007 ENERGY TRANSFER EQU TL	460,000.0000	100.596500	462,300.00	462,743.90	462,743.90
2007 CHANGE HEALTHCARE TL	459,200.0000	100.381500	458,752.00	460,951.85	460,951.85
2007 HCA FR 2/15/24	378,401.6200	100.598000	379,748.24	380,664.46	380,664.46
2007 SEM TL 02/13/24	329,175.0000	101.187499	330,172.50	333,083.95	333,083.95
2007 AVANTOR TL 12/31/20	279,300.0000	100.417000	279,300.00	280,464.68	280,464.68
2007 CAPITAL AUTO TL 03/21/25	39,948.1600	101.593991	39,548.68	40,584.93	40,584.93
2007 CYXTERA 3/17 COV-LITE	460,000.0000	100.583000	463,450.00	462,681.80	462,681.80
2007 CENTURYLINK 2/17 TLB	310,000.0000	97.062500	308,450.00	300,893.75	300,893.75
2007 BWAY 3/17 TLB	50,000.0000	100.401500	49,937.50	50,200.75	50,200.75
2007 HARGRAY COMM 3/17	190,000.0000	100.479500	190,950.00	190,911.05	190,911.05
2007 ALIX PARTNERS 03/17/21	379,050.0000	100.391001	380,409.09	380,532.09	380,532.09
2007 FLODEC X.XX% 09/30/24	131,464.2800	100.374999	131,957.27	131,957.27	131,957.27
2007 PROJECT ALPHA 4/4/21	385,000.0000	97.906501	384,518.75	376,940.03	376,940.03
2007 AIR METHODS TL 04/12/24	250,777.1500	98.833000	250,297.72	247,850.58	247,850.58
2007 MICRO FOCUS TL 04/06/21	10,318.2600	100.324958	10,292.46	10,351.79	10,351.79
2007 MISYS LTD. TL 4/26/24	870,000.0000	100.557500	865,650.00	874,850.25	874,850.25
2007 MICRO FOCUS TL 04/19/24	69,681.7400	100.325006	69,507.54	69,908.21	69,908.21
2007 DIGICEL INTL FIN 05/10/24	15,000.0000	100.547000	14,925.00	15,082.05	15,082.05
2007 KRONOS 4/17 TLB	460,000.0000	100.687500	464,025.00	463,162.50	463,162.50
2007 DOOSAN BOBCAT 05/10/24	14,962.5000	100.750008	14,925.09	15,074.72	15,074.72
2007 CHG HEALTHCARE 6/17	185,000.0000	101.089503	187,081.25	187,015.58	187,015.58
2007 ALBLCC TL B4 L 8/25/21	636,213.9000	96.633000	636,882.26	614,792.58	614,792.58
2007 PHPR 8/18/22	387,209.8100	100.614499	388,069.27	389,589.21	389,589.21
2007 EIG INVESTORS CORP	277,301.9300	101.241001	256,504.28	280,743.25	280,743.25
2007 SECURUS TECH 5/17 TL	210,000.0000	101.145500	208,950.00	212,405.55	212,405.55
2007 BRAND ENERGY 6/17 TL	270,000.0000	100.631500	267,300.00	271,705.05	271,705.05
2007 SURGERY CNTR 6/17 COV	105,000.0000	99.344000	104,737.50	104,311.20	104,311.20
2007 KLOCKNER PENTAPLAST	385,000.0000	100.425000	381,150.00	386,636.25	386,636.25
2007 INTRAWEST 6/17 TLB	315,000.0000	100.656502	314,737.50	317,067.98	317,067.98
2007 GENESYS 6/17 COV-LITE	255,000.0000	100.839502	256,912.50	257,140.73	257,140.73
2007 NEXSTAR BROAD TL B-2	293,569.9500	100.393000	296,862.70	294,723.68	294,723.68
2007 MISSION BROAD TL B-2	36,762.7200	100.393007	37,165.10	36,907.20	36,907.20
2007 HAYWARD IND 7/17	375,000.0000	100.770501	377,562.50	377,889.38	377,889.38
2007 CINCINNATI BELL 8/17 TL	250,000.0000	101.000000	247,500.00	252,500.00	252,500.00
2007 PEAK 10 7/17 TLB	310,000.0000	100.229000	312,325.00	310,709.90	310,709.90
2007 PAREXEL INTL 7/17 TLB	145,000.0000	100.813000	145,175.00	146,178.85	146,178.85
2007 CISON US 7/17 COV-LTE	140,000.0000	101.395500	139,650.00	141,953.70	141,953.70
2007 SCIENTIFIC GAMES 7/17	315,000.0000	100.297000	318,300.00	315,935.55	315,935.55
2007 REFRESCO 9/17 TLB	90,000.0000	100.500000	89,775.00	90,450.00	90,450.00
2007 ATLANTIC BROADBAND	185,000.0000	99.531000	184,537.50	184,132.35	184,132.35
2007 KRATON POLYMERS 8/17 TL	145,000.0000	101.406503	146,993.75	147,039.43	147,039.43
2007 CLUBCORP 8/17 COV-LITE	140,000.0000	99.562500	139,300.00	139,387.50	139,387.50
2007 SABRE GLBL	22,997.4000	100.583501	22,968.65	23,131.59	23,131.59
2007 TRANSDIGM 8/17 TLG	90,000.0000	100.281500	89,775.00	90,253.35	90,253.35
2007 AVATAR PURCHASER	410,000.0000	99.500000	407,950.00	407,950.00	407,950.00
2007 APPLIED SYSTEMS 9/13/24	240,000.0000	101.164000	242,000.00	242,793.60	242,793.60
2007 PIKE 9/17 COV-LITE TLB	85,000.0000	101.406506	85,975.00	86,195.53	86,195.53
2007 GOLDEN NUGGET 9/17	60,000.0000	100.646000	60,000.00	60,387.60	60,387.60
2007 BCP RENAISSANCE 9/17 TLB	150,000.0000	101.203000	149,250.00	151,804.50	151,804.50
2007 TRAVERSE MIDSTREAM 9/17	75,000.0000	101.375000	74,625.00	76,031.25	76,031.25
2007 ASSURED PARTNERS 9/17	365,000.0000	100.291501	363,606.25	366,063.98	366,063.98
2007 BHARTI 5.125 03/11/23	200,000.0000	105.442300	211,096.00	210,884.60	210,884.60
2007 AUTOPA 4.95 07/29/35	200,000.0000	111.000000	213,250.00	222,000.00	222,000.00
2007 BANDCR 5.25 08/12/18	200,000.0000	101.560000	203,172.00	203,120.00	203,120.00
2007 BCP 5.375 09/16/20	100,000.0000	109.000000	109,500.00	109,000.00	109,000.00
2007 BANCO 4.125 10/07/20	300,000.0000	105.437653	316,850.00	316,312.96	316,312.96
2007 BRSDR 7 02/01/23	300,000.0000	105.000000	299,812.50	315,000.00	315,000.00
2007 BINTPE 5.75 10/07/20	600,000.0000	109.810000	657,072.50	658,860.00	658,860.00
2007 BLX 3.25 05/07/20	300,000.0000	102.250000	307,800.00	306,750.00	306,750.00
2007 COLBUN 6 01/21/20	400,000.0000	108.436338	434,000.00	433,745.35	433,745.35
2007 CORBAN 3.875 09/22/19	800,000.0000	103.229598	825,800.00	825,836.78	825,836.78
2007 BCICI 4 02/11/23	300,000.0000	106.071363	312,450.00	318,214.09	318,214.09
2007 ECLCI 5.675 01/15/21	400,000.0000	109.301233	439,875.00	437,204.93	437,204.93
2007 ANDINA 5 10/01/23	400,000.0000	110.208470	440,450.00	440,833.88	440,833.88
2007 COSTAR 9.995 08/01/20	200,000.0000	116.000000	243,360.00	232,000.00	232,000.00
2007 MIVIVI 3.5 01/31/23	600,000.0000	102.400000	611,550.00	614,400.00	614,400.00
2007 GLBACO 5.125 10/30/19	600,000.0000	104.450000	628,000.00	626,700.00	626,700.00
2007 IDESA 7.875 12/18/20	630,000.0000	99.500000	630,625.00	626,850.00	626,850.00

2007 POSADA 7.875 06/30/22	250,000.0000	106.500000	250,000.00	266,250.00	266,250.00
2007 TGPERU 4.25% 04/30/28	1,000,000.0000	103.500000	1,003,550.00	1,035,000.00	1,035,000.00
2007 ISHARES 20+ YR 130 CALL	1,033.0000	0.100000	170,445.00	10,330.00	10,330.00
2007 ISHARES 20+ YR 133 CALL	(1,033.0000)	0.030000	(74,376.00)	(3,099.00)	(3,099.00)
2007 RILIN 5.4 02/14/22	800,000.0000	109.879819	881,104.00	879,038.55	879,038.55
2007 AXIATA 3.466 11/19/20	1,100,000.0000	102.478600	1,130,670.00	1,127,264.60	1,127,264.60
2007 BDOPM 2.625 10/24/21	150,000.0000	99.850000	149,775.00	149,775.00	149,775.00
2007 BHARTI 4.375 06/10/25	700,000.0000	101.298097	700,994.00	709,086.68	709,086.68
2007 EXIMBK 4 01/14/23	400,000.0000	104.745200	419,598.00	418,980.80	418,980.80
2007 EXIMBK 3.125 07/20/21	200,000.0000	101.078300	202,920.00	202,156.60	202,156.60
2007 IOCLIN 5.625 08/02/21	200,000.0000	109.920300	220,858.00	219,840.60	219,840.60
2007 IOCLIN 5.75 08/01/23	600,000.0000	112.939700	680,236.00	677,638.20	677,638.20
2007 MALAYS 3.179 04/27/26	500,000.0000	101.040000	504,850.00	505,200.00	505,200.00
2007 MALAYS 3.043 04/22/25	400,000.0000	100.490000	401,856.00	401,960.00	401,960.00
2007 PETMK 3.50 03/18/25	500,000.0000	103.052700	505,593.00	515,263.50	515,263.50
2007 PETRONAS 2.707 03/20	400,000.0000	100.751800	405,032.00	403,007.20	403,007.20
2007 STSP 4.5 09/08/21	200,000.0000	107.345295	216,624.00	214,690.59	214,690.59
2007 UOBSP 3.75 09/19/24	700,000.0000	102.001500	716,250.00	714,010.50	714,010.50
2007 UOBSP 3.5 09/16/26	200,000.0000	101.700000	203,970.00	203,400.00	203,400.00
2007 CASH MARGIN DE	395,000.0000	1.000000	395,000.00	395,000.00	395,000.00
2007 CASH MARGIN DE	25,000.0000	1.000000	25,000.00	25,000.00	25,000.00
2007 CASH MARGIN DE	70,000.0000	1.000000	70,000.00	70,000.00	70,000.00
2007 CASH MARGIN DE	80,000.0000	1.000000	80,000.00	80,000.00	80,000.00
2007 CASH MARGIN DE	5,000.0000	1.000000	5,000.00	5,000.00	5,000.00
2007 CASH MARGIN DE	43,000.0000	1.000000	43,000.00	43,000.00	43,000.00
2007 CASH MARGIN DE	47,000.0000	1.000000	47,000.00	47,000.00	47,000.00
2007 CASH MARGIN DE	53,000.0000	1.000000	53,000.00	53,000.00	53,000.00
2007 CASH MARGIN DE	15,000.0000	1.000000	15,000.00	15,000.00	15,000.00