

GLOBAL TAXLOT DETAIL - Investment Account View
662 - IMET CONVENIENCE FUND (USD)
June 30, 2017

Memo #	Trade Date	Shares/Par	Local				Base				FX Rate Broker Code
			Unit Cost	Total Cost	Unit Value Market Value	% Gain/Loss Unrealized Gain/Loss	Unit Cost	Total Cost	Unit Value Market Value	% Gain/Loss Unrealized Gain/Loss	
SEGREGATED CASH - USD											
					1.00	0.00%					
		238,825.5000	1.00	238,825.50	238,825.50	0.00	1.00	238,825.50	238,825.50	0.00	1.000000
				238,825.50	238,825.50	0.00		238,825.50	238,825.50	0.00	
US DOLLAR											
					100.00	0.00%					
		245,000.0000	100.00	245,000.00	245,000.00	0.00	100.00	245,000.00	245,000.00	0.00	1.000000
					100.00	0.00%					
		245,000.0000	100.00	245,000.00	245,000.00	0.00	100.00	245,000.00	245,000.00	0.00	1.000000
					100.00	0.00%					
		245,000.0000	100.00	245,000.00	245,000.00	0.00	100.00	245,000.00	245,000.00	0.00	1.000000
					100.00	0.00%					
		245,000.0000	100.00	245,000.00	245,000.00	0.00	100.00	245,000.00	245,000.00	0.00	1.000000
					100.00	0.00%					
		245,000.0000	100.00	245,000.00	245,000.00	0.00	100.00	245,000.00	245,000.00	0.00	1.000000
					100.00	0.00%					
		245,000.0000	100.00	245,000.00	245,000.00	0.00	100.00	245,000.00	245,000.00	0.00	1.000000
					100.00	0.00%					
		245,000.0000	100.00	245,000.00	245,000.00	0.00	100.00	245,000.00	245,000.00	0.00	1.000000
					100.00	0.00%					
		245,000.0000	100.00	245,000.00	245,000.00	0.00	100.00	245,000.00	245,000.00	0.00	1.000000

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			Unit Cost	Total Cost	Unit Value Market Value	% Gain/Loss Unrealized Gain/Loss	Unit Cost	Total Cost	Unit Value Market Value	% Gain/Loss Unrealized Gain/Loss	
06414QXR5	BANK OF BNCN 1 02/28/18 (USD)				100.00	0.00%			100.00	0.00%	1.000000
479	2/9/2016	245,000.0000	100.00	245,000.00	245,000.00	0.00	100.00	245,000.00	245,000.00	0.00	CONV
06424QCH8	BANK BKMISS 0.8 09/01/17 (USD)				100.00	0.00%			100.00	0.00%	1.000000
481	2/23/2016	245,000.0000	100.00	245,000.00	245,000.00	0.00	100.00	245,000.00	245,000.00	0.00	CONV
06610QDA6	BANKER BNKROK 1 02/16/18 (USD)				100.00	0.00%			100.00	0.00%	1.000000
485	2/9/2016	245,000.0000	100.00	245,000.00	245,000.00	0.00	100.00	245,000.00	245,000.00	0.00	CONV
066438BC5	BANKFINA BFIN 1 04/16/18 (USD)				100.00	0.00%			100.00	0.00%	1.000000
487	4/11/2016	245,000.0000	100.00	245,000.00	245,000.00	0.00	100.00	245,000.00	245,000.00	0.00	CONV
073296BX2	BBCN B BBCNBK 1 03/23/18 (USD)				100.00	0.00%			100.00	0.00%	1.000000
489	3/2/2016	245,000.0000	100.00	245,000.00	245,000.00	0.00	100.00	245,000.00	245,000.00	0.00	CONV
07370T2E2	BE BEALBK 0 3/4 07/05/17 (USD)				100.00	0.00%			100.00	0.00%	1.000000
491	6/29/2016	245,000.0000	100.00	245,000.00	245,000.00	0.00	100.00	245,000.00	245,000.00	0.00	CONV
08160AAE6	BENCHM BENBPT 1 02/12/18 (USD)				100.00	0.00%			100.00	0.00%	1.000000
495	2/9/2016	245,000.0000	100.00	245,000.00	245,000.00	0.00	100.00	245,000.00	245,000.00	0.00	CONV
084601GY3	BERKS BHLB 1.55 02/28/20 (USD)				100.00	0.00%			100.00	0.00%	1.000000
4469	2/22/2017	245,000.0000	100.00	245,000.00	245,000.00	0.00	100.00	245,000.00	245,000.00	0.00	OHIO
105245GS7	BRAN BRANDB 0.8 09/26/17 (USD)				100.00	0.00%			100.00	0.00%	1.000000
1352	9/14/2016	205,000.0000	100.00	205,000.00	205,000.00	0.00	100.00	205,000.00	205,000.00	0.00	CEB
108622EU1	BRI BRIDWA 1.15 02/15/19 (USD)				100.00	0.00%			100.00	0.00%	1.000000
497	2/9/2016	245,000.0000	100.00	245,000.00	245,000.00	0.00	100.00	245,000.00	245,000.00	0.00	CONV
11373QBW7	BROOK BRKL 0.95 03/12/18 (USD)				100.00	0.00%			100.00	0.00%	1.000000
499	2/25/2016	245,000.0000	100.00	245,000.00	245,000.00	0.00	100.00	245,000.00	245,000.00	0.00	CONV
11815SCP3	BUCKEYE BECB 1 09/10/18 (USD)				100.00	0.00%			100.00	0.00%	1.000000
501	3/2/2016	245,000.0000	100.00	245,000.00	245,000.00	0.00	100.00	245,000.00	245,000.00	0.00	CONV

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			Unit Cost	Total Cost	Unit Value Market Value	% Gain/Loss Unrealized Gain/Loss	Unit Cost	Total Cost	Unit Value Market Value	% Gain/Loss Unrealized Gain/Loss	
140420ZA1	CAPITAL O COF 1	05/11/18 (USD)			100.00	0.00%			100.00	0.00%	1.000000
505	5/3/2016	245,000.0000	100.00	245,000.00	245,000.00	0.00	100.00	245,000.00	245,000.00	0.00	CONV
14042RBV2	CAPITA COF 1.15	09/21/18 (USD)			100.00	0.00%			100.00	0.00%	1.000000
1354	9/14/2016	205,000.0000	100.00	205,000.00	205,000.00	0.00	100.00	205,000.00	205,000.00	0.00	CEB
14147VFM3	CARDIN CFNL 0.8	08/28/17 (USD)			100.00	0.00%			100.00	0.00%	1.000000
507	2/16/2016	245,000.0000	100.00	245,000.00	245,000.00	0.00	100.00	245,000.00	245,000.00	0.00	CONV
20033APE0	COMEN ADS 1 1/4	02/22/19 (USD)			100.00	0.00%			100.00	0.00%	1.000000
509	2/11/2016	245,000.0000	100.00	245,000.00	245,000.00	0.00	100.00	245,000.00	245,000.00	0.00	CONV
20070PHN0	COMM COMSBK 0.9	02/28/18 (USD)			100.00	0.00%			100.00	0.00%	1.000000
511	2/23/2016	245,000.0000	100.00	245,000.00	245,000.00	0.00	100.00	245,000.00	245,000.00	0.00	CONV
20364ABW4	COM COMFSB 1.05	07/12/19 (USD)			100.00	0.00%			100.00	0.00%	1.000000
513	6/27/2016	245,000.0000	100.00	245,000.00	245,000.00	0.00	100.00	245,000.00	245,000.00	0.00	CONV
20404YBR5	COM CNSTBK 1.15	02/25/19 (USD)			100.00	0.00%			100.00	0.00%	1.000000
515	2/9/2016	245,000.0000	100.00	245,000.00	245,000.00	0.00	100.00	245,000.00	245,000.00	0.00	CONV
204161AF0	COMM CMBKTX 0.9	11/16/17 (USD)			100.00	0.00%			100.00	0.00%	1.000000
517	2/23/2016	245,000.0000	100.00	245,000.00	245,000.00	0.00	100.00	245,000.00	245,000.00	0.00	CONV
20451PQC3	COMP BCOMPS 0.9	07/31/17 (USD)			100.00	0.00%			100.00	0.00%	1.000000
519	6/28/2016	200,000.0000	100.00	200,000.00	200,000.00	0.00	100.00	200,000.00	200,000.00	0.00	CONV
20701PBS2	CONEST CONBNK 1	03/29/18 (USD)			100.00	0.00%			100.00	0.00%	1.000000
521	2/23/2016	245,000.0000	100.00	245,000.00	245,000.00	0.00	100.00	245,000.00	245,000.00	0.00	CONV
20786ABK0	CONNEX NORJER 1	02/28/18 (USD)			100.00	0.00%			100.00	0.00%	1.000000
523	2/16/2016	245,000.0000	100.00	245,000.00	245,000.00	0.00	100.00	245,000.00	245,000.00	0.00	CONV
22766AAX3	CROS TOCTBK 1.6	02/28/20 (USD)			100.00	0.00%			100.00	0.00%	1.000000
4471	2/22/2017	245,000.0000	100.00	245,000.00	245,000.00	0.00	100.00	245,000.00	245,000.00	0.00	OHIO

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23062KAV4 CUM CMBFED 1.15 02/25/19 (USD)					100.00	0.00%			100.00	0.00%	1.000000
525	2/9/2016	245,000.0000	100.00	245,000.00	245,000.00	0.00	100.00	245,000.00	245,000.00	0.00	CONV
254672A81 DISCOVE DFS 1.1 07/08/19 (USD)					100.00	0.00%			100.00	0.00%	1.000000
527	6/27/2016	245,000.0000	100.00	245,000.00	245,000.00	0.00	100.00	245,000.00	245,000.00	0.00	CONV
27002YCS3 EAGLEBAN EGBN 1 02/20/18 (USD)					100.00	0.00%			100.00	0.00%	1.000000
529	2/9/2016	245,000.0000	100.00	245,000.00	245,000.00	0.00	100.00	245,000.00	245,000.00	0.00	CONV
27113PBK6 East Boston Svgs (USD)					100.00	0.00%			100.00	0.00%	1.000000
2071	11/2/2016	245,000.0000	100.00	245,000.00	245,000.00	0.00	100.00	245,000.00	245,000.00	0.00	OHIO
29266NY50 ENERBA CMS 1.05 02/20/18 (USD)					100.00	0.00%			100.00	0.00%	1.000000
531	2/11/2016	245,000.0000	100.00	245,000.00	245,000.00	0.00	100.00	245,000.00	245,000.00	0.00	CONV
29976DJ50 EVERBA EVER 1.3 02/12/19 (USD)					100.00	0.00%			100.00	0.00%	1.000000
533	2/8/2016	245,000.0000	100.00	245,000.00	245,000.00	0.00	100.00	245,000.00	245,000.00	0.00	CONV
3130A7FL4 FED HOME FHLB 1 03/23/18 (USD)					100.00	0.00%			100.00	0.00%	1.000000
535	3/9/2016	2,500,000.0000	100.00	2,500,000.00	2,500,000.00	0.00	100.00	2,500,000.00	2,500,000.00	0.00	CONV
3133EGKZ7 FED F FFCB 1.02 07/12/19 (USD)					100.00	0.00%			100.00	0.00%	1.000000
539	7/11/2016	1,000,000.0000	100.00	1,000,000.00	1,000,000.00	0.00	100.00	1,000,000.00	1,000,000.00	0.00	CONV
3133EGMM4 FED FFCB 1 3/8 10/19/20 (USD)					100.00	0.00%			100.00	0.00%	1.000000
541	7/12/2016	5,000,000.0000	100.00	5,000,000.00	5,000,000.00	0.00	100.00	5,000,000.00	5,000,000.00	0.00	CONV
3133EGMN2 FED F FFCB 1.32 07/20/20 (USD)					100.00	0.00%			100.00	0.00%	1.000000
543	7/12/2016	5,000,000.0000	100.00	5,000,000.00	5,000,000.00	0.00	100.00	5,000,000.00	5,000,000.00	0.00	CONV
3133EGMP7 FED F FFCB 1.44 01/19/21 (USD)					100.00	0.00%			100.00	0.00%	1.000000
545	7/12/2016	5,000,000.0000	100.00	5,000,000.00	5,000,000.00	0.00	100.00	5,000,000.00	5,000,000.00	0.00	CONV
3134G7T35 FRE FHLMC 0 3/4 10/27/17 (USD)					99.95	0.12%			99.95	0.12%	1.000000
547	3/17/2016	1,175,000.0000	99.83	1,173,009.55	1,174,431.98	1,422.43	99.83	1,173,009.55	1,174,431.98	1,422.43	CONV

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			Unit Cost	Total Cost	Unit Value Market Value	% Gain/Loss Unrealized Gain/Loss	Unit Cost	Total Cost	Unit Value Market Value	% Gain/Loss Unrealized Gain/Loss	
3134GAZL1	FREDD FHLMC 1.9 12/09/21 (USD)				100.00	0.00%			100.00	0.00%	1.000000
2879	12/12/2016	25,000,000.0000	100.00	25,000,000.00	25,000,000.00	0.00	100.00	25,000,000.00	25,000,000.00	0.00	MISCH
31909PAG6	FIRST FRTCHR 1 08/28/18 (USD)				100.00	0.00%			100.00	0.00%	1.000000
553	2/16/2016	245,000.0000	100.00	245,000.00	245,000.00	0.00	100.00	245,000.00	245,000.00	0.00	CONV
319267FN5	FIRS FBFCEN 0.9 07/09/18 (USD)				100.00	0.00%			100.00	0.00%	1.000000
555	6/28/2016	245,000.0000	100.00	245,000.00	245,000.00	0.00	100.00	245,000.00	245,000.00	0.00	CONV
32026WAB8	FIR PANTCB 1.05 02/12/18 (USD)				100.00	0.00%			100.00	0.00%	1.000000
557	2/8/2016	245,000.0000	100.00	245,000.00	245,000.00	0.00	100.00	245,000.00	245,000.00	0.00	CONV
32088PAM4	FIRST FIRMIN 1 06/22/18 (USD)				100.00	0.00%			100.00	0.00%	1.000000
559	2/25/2016	245,000.0000	100.00	245,000.00	245,000.00	0.00	100.00	245,000.00	245,000.00	0.00	CONV
32112UCC3	FNB OF FNBKTX 1 03/16/18 (USD)				100.00	0.00%			100.00	0.00%	1.000000
561	3/2/2016	245,000.0000	100.00	245,000.00	245,000.00	0.00	100.00	245,000.00	245,000.00	0.00	CONV
33583CUQ0	FIRST FNFG 1.05 02/12/18 (USD)				100.00	0.00%			100.00	0.00%	1.000000
563	2/8/2016	245,000.0000	100.00	245,000.00	245,000.00	0.00	100.00	245,000.00	245,000.00	0.00	CONV
33621LBP7	FIRS FSFG 1 1/4 02/19/19 (USD)				100.00	0.00%			100.00	0.00%	1.000000
565	2/11/2016	245,000.0000	100.00	245,000.00	245,000.00	0.00	100.00	245,000.00	245,000.00	0.00	CONV
33646CGR9	FIRST SRCE (USD)				100.00	0.00%			100.00	0.00%	1.000000
4235	2/13/2017	245,000.0000	100.00	245,000.00	245,000.00	0.00	100.00	245,000.00	245,000.00	0.00	OHIO
33749VAD0	FIR FWBANK 1.15 02/26/19 (USD)				100.00	0.00%			100.00	0.00%	1.000000
567	2/9/2016	245,000.0000	100.00	245,000.00	245,000.00	0.00	100.00	245,000.00	245,000.00	0.00	CONV
33767AVF5	FIRSTB FBP 1.35 02/12/19 (USD)				100.00	0.00%			100.00	0.00%	1.000000
569	2/8/2016	245,000.0000	100.00	245,000.00	245,000.00	0.00	100.00	245,000.00	245,000.00	0.00	CONV
33944LAU7	FLIN FLINTB 0.9 01/14/19 (USD)				100.00	0.00%			100.00	0.00%	1.000000
571	6/29/2016	245,000.0000	100.00	245,000.00	245,000.00	0.00	100.00	245,000.00	245,000.00	0.00	CONV

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35471TCQ3	FRANKLIN SYNERGY BK (USD)				100.00	0.00%			100.00	0.00%	1.000000
2069	11/2/2016	245,000.0000	100.00	245,000.00	245,000.00	0.00	100.00	245,000.00	245,000.00	0.00	OHIO
38148PAK3	GOLDMAN GS 1.45 02/11/19 (USD)				100.00	0.00%			100.00	0.00%	1.000000
575	2/1/2016	245,000.0000	100.00	245,000.00	245,000.00	0.00	100.00	245,000.00	245,000.00	0.00	CONV
38644AAQ2	GRAND RI GNRV 1 06/07/18 (USD)				100.00	0.00%			100.00	0.00%	1.000000
577	2/23/2016	245,000.0000	100.00	245,000.00	245,000.00	0.00	100.00	245,000.00	245,000.00	0.00	CONV
43731LCA5	HOME SAVINGS & LOAN (USD)				100.00	0.00%			100.00	0.00%	1.000000
2073	11/2/2016	245,000.0000	100.00	245,000.00	245,000.00	0.00	100.00	245,000.00	245,000.00	0.00	OHIO
45340KDP1	INDE INDOWE 0.9 07/23/18 (USD)				100.00	0.00%			100.00	0.00%	1.000000
579	7/12/2016	130,000.0000	100.00	130,000.00	130,000.00	0.00	100.00	130,000.00	130,000.00	0.00	CONV
457455AX1	INLAND N NBCT 1 07/15/19 (USD)				100.00	0.00%			100.00	0.00%	1.000000
581	6/28/2016	245,000.0000	100.00	245,000.00	245,000.00	0.00	100.00	245,000.00	245,000.00	0.00	CONV
45842PAH4	INT INTAUB 1.15 02/25/19 (USD)				100.00	0.00%			100.00	0.00%	1.000000
583	2/9/2016	245,000.0000	100.00	245,000.00	245,000.00	0.00	100.00	245,000.00	245,000.00	0.00	CONV
465076JF5	ISRA IDBNY 1.05 04/20/18 (USD)				100.00	0.00%			100.00	0.00%	1.000000
587	4/11/2016	245,000.0000	100.00	245,000.00	245,000.00	0.00	100.00	245,000.00	245,000.00	0.00	CONV
48125Y5L4	JP MORG JPM 1.1 07/15/19 (USD)				100.00	0.00%			100.00	0.00%	1.000000
589	6/29/2016	245,000.0000	100.00	245,000.00	245,000.00	0.00	100.00	245,000.00	245,000.00	0.00	CONV
48266PBM3	KS BA KSBI 1.15 11/19/18 (USD)				100.00	0.00%			100.00	0.00%	1.000000
591	2/9/2016	245,000.0000	100.00	245,000.00	245,000.00	0.00	100.00	245,000.00	245,000.00	0.00	CONV
485836FF2	KAT KATAHD 1.15 08/29/18 (USD)				100.00	0.00%			100.00	0.00%	1.000000
593	2/9/2016	245,000.0000	100.00	245,000.00	245,000.00	0.00	100.00	245,000.00	245,000.00	0.00	CONV
49306SWD4	KEY BA KEY 1.35 02/19/19 (USD)				100.00	0.00%			100.00	0.00%	1.000000
595	2/8/2016	245,000.0000	100.00	245,000.00	245,000.00	0.00	100.00	245,000.00	245,000.00	0.00	CONV

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51507LBG8	LAN MEMPHI	1.45 09/03/19 (USD)			100.00	0.00%			100.00	0.00%	1.000000
4467	2/22/2017	245,000.0000	100.00	245,000.00	245,000.00	0.00	100.00	245,000.00	245,000.00	0.00	OHIO
53362LAD6	LINC LINCNJ	0.8 12/29/17 (USD)			100.00	0.00%			100.00	0.00%	1.000000
597	6/29/2016	245,000.0000	100.00	245,000.00	245,000.00	0.00	100.00	245,000.00	245,000.00	0.00	CONV
549103TK5	LUA LSAVBK	1.15 02/19/19 (USD)			100.00	0.00%			100.00	0.00%	1.000000
599	2/9/2016	245,000.0000	100.00	245,000.00	245,000.00	0.00	100.00	245,000.00	245,000.00	0.00	CONV
56034WAM3	MAI MAINBK	1.05 09/17/18 (USD)			100.00	0.00%			100.00	0.00%	1.000000
603	3/2/2016	245,000.0000	100.00	245,000.00	245,000.00	0.00	100.00	245,000.00	245,000.00	0.00	CONV
57116ALG1	MARLI MRLN	0.85 08/24/17 (USD)			100.00	0.00%			100.00	0.00%	1.000000
605	2/11/2016	245,000.0000	100.00	245,000.00	245,000.00	0.00	100.00	245,000.00	245,000.00	0.00	CONV
58403B3E4	MED MEDBNK	1.15 02/22/19 (USD)			100.00	0.00%			100.00	0.00%	1.000000
607	2/16/2016	245,000.0000	100.00	245,000.00	245,000.00	0.00	100.00	245,000.00	245,000.00	0.00	CONV
58958PDC5	MERIDI MERBKB	1 07/12/19 (USD)			100.00	0.00%			100.00	0.00%	1.000000
609	6/29/2016	245,000.0000	100.00	245,000.00	245,000.00	0.00	100.00	245,000.00	245,000.00	0.00	CONV
59013JNX3	MERRIC MERICK	1 05/10/18 (USD)			100.00	0.00%			100.00	0.00%	1.000000
611	5/2/2016	245,000.0000	100.00	245,000.00	245,000.00	0.00	100.00	245,000.00	245,000.00	0.00	CONV
596131CJ9	MIDDLEBU MBRG	1 09/14/18 (USD)			100.00	0.00%			100.00	0.00%	1.000000
613	2/25/2016	245,000.0000	100.00	245,000.00	245,000.00	0.00	100.00	245,000.00	245,000.00	0.00	CONV
596689EK1	MIDDLE MDDLTN	1 09/11/18 (USD)			100.00	0.00%			100.00	0.00%	1.000000
615	3/2/2016	245,000.0000	100.00	245,000.00	245,000.00	0.00	100.00	245,000.00	245,000.00	0.00	CONV
619165GZ0	MOR MOCIBK	1.45 08/16/19 (USD)			100.00	0.00%			100.00	0.00%	1.000000
4143	2/8/2017	245,000.0000	100.00	245,000.00	245,000.00	0.00	100.00	245,000.00	245,000.00	0.00	OHIO
680061GV4	OLD NAT ONB	0.8 08/29/17 (USD)			100.00	0.00%			100.00	0.00%	1.000000
617	2/23/2016	245,000.0000	100.00	245,000.00	245,000.00	0.00	100.00	245,000.00	245,000.00	0.00	CONV

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June 30, 2017

Memo #	Trade Date	Shares/Par	Local				Base				FX Rate Broker Code
			Unit Cost	Total Cost	Unit Value Market Value	% Gain/Loss Unrealized Gain/Loss	Unit Cost	Total Cost	Unit Value Market Value	% Gain/Loss Unrealized Gain/Loss	
686184WU2	ORIENT OFG 1.15 02/20/18 (USD)				100.00	0.00%			100.00	0.00%	1.000000
619	2/9/2016	245,000.0000	100.00	245,000.00	245,000.00	0.00	100.00	245,000.00	245,000.00	0.00	CONV
69413CFG9	PACIFIC PCBK 1 07/22/19 (USD)				100.00	0.00%			100.00	0.00%	1.000000
621	6/28/2016	245,000.0000	100.00	245,000.00	245,000.00	0.00	100.00	245,000.00	245,000.00	0.00	CONV
70086WHF9	PARK PSTB 0.95 02/23/18 (USD)				100.00	0.00%			100.00	0.00%	1.000000
623	2/16/2016	245,000.0000	100.00	245,000.00	245,000.00	0.00	100.00	245,000.00	245,000.00	0.00	CONV
70212YAT9	PARTNERS BANK CA (USD)				100.00	0.00%			100.00	0.00%	1.000000
2075	11/2/2016	245,000.0000	100.00	245,000.00	245,000.00	0.00	100.00	245,000.00	245,000.00	0.00	OHIO
74160NEN6	PRI PRIMAL 1.15 02/12/19 (USD)				100.00	0.00%			100.00	0.00%	1.000000
627	2/9/2016	245,000.0000	100.00	245,000.00	245,000.00	0.00	100.00	245,000.00	245,000.00	0.00	CONV
74271NBL9	PRIVAT PRIVBU 1 02/16/18 (USD)				100.00	0.00%			100.00	0.00%	1.000000
629	2/9/2016	245,000.0000	100.00	245,000.00	245,000.00	0.00	100.00	245,000.00	245,000.00	0.00	CONV
75946AAK2	RELAIN RLBKMN 1 08/09/18 (USD)				100.00	0.00%			100.00	0.00%	1.000000
631	3/2/2016	245,000.0000	100.00	245,000.00	245,000.00	0.00	100.00	245,000.00	245,000.00	0.00	CONV
78658QUT8	SAFRA SAFR 0.9 02/28/18 (USD)				100.00	0.00%			100.00	0.00%	1.000000
633	2/23/2016	245,000.0000	100.00	245,000.00	245,000.00	0.00	100.00	245,000.00	245,000.00	0.00	CONV
795450XZ3	SAL SALLMA 1.45 02/04/19 (USD)				100.00	0.00%			100.00	0.00%	1.000000
635	2/1/2016	245,000.0000	100.00	245,000.00	245,000.00	0.00	100.00	245,000.00	245,000.00	0.00	CONV
80280JLP4	SANTANDER SOV 1 08/17/17 (USD)				100.00	0.00%			100.00	0.00%	1.000000
637	2/8/2016	245,000.0000	100.00	245,000.00	245,000.00	0.00	100.00	245,000.00	245,000.00	0.00	CONV
82668XFJ2	SIG SIGNAT 1.15 02/19/19 (USD)				100.00	0.00%			100.00	0.00%	1.000000
639	2/9/2016	245,000.0000	100.00	245,000.00	245,000.00	0.00	100.00	245,000.00	245,000.00	0.00	CONV
828373FF2	SILVER SILVBK 1 07/29/19 (USD)				100.00	0.00%			100.00	0.00%	1.000000
641	6/29/2016	245,000.0000	100.00	245,000.00	245,000.00	0.00	100.00	245,000.00	245,000.00	0.00	CONV

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June 30, 2017

Memo #	Trade Date	Shares/Par	Local				Base				FX Rate Broker Code
			Unit Cost	Total Cost	Unit Value Market Value	% Gain/Loss Unrealized Gain/Loss	Unit Cost	Total Cost	Unit Value Market Value	% Gain/Loss Unrealized Gain/Loss	
857894QR3	STEARN 0.9 08/14/17 (USD)				100.00	0.00%			100.00	0.00%	1.000000
645	2/9/2016	245,000.0000	100.00	245,000.00	245,000.00	0.00	100.00	245,000.00	245,000.00	0.00	CONV
87164XQN9	SYNCHRO SYF 1.9 05/26/20 (USD)				100.00	0.00%			100.00	0.00%	1.000000
6362	5/22/2017	245,000.0000	100.00	245,000.00	245,000.00	0.00	100.00	245,000.00	245,000.00	0.00	OHIO
88241TAN0	TEXAS BKCROW 1 03/29/18 (USD)				100.00	0.00%			100.00	0.00%	1.000000
649	3/29/2016	245,000.0000	100.00	245,000.00	245,000.00	0.00	100.00	245,000.00	245,000.00	0.00	CONV
909557FN5	UNITED UNBKRS 1 03/29/18 (USD)				100.00	0.00%			100.00	0.00%	1.000000
651	2/11/2016	245,000.0000	100.00	245,000.00	245,000.00	0.00	100.00	245,000.00	245,000.00	0.00	CONV
90985LAA1	UNI UCOMND 1.05 07/13/18 (USD)				100.00	0.00%			100.00	0.00%	1.000000
653	6/27/2016	245,000.0000	100.00	245,000.00	245,000.00	0.00	100.00	245,000.00	245,000.00	0.00	CONV
92937CDL9	WEX BA WEX 0.95 07/09/18 (USD)				100.00	0.00%			100.00	0.00%	1.000000
655	6/28/2016	245,000.0000	100.00	245,000.00	245,000.00	0.00	100.00	245,000.00	245,000.00	0.00	CONV
947547HV0	WEBBAN SPLP 1.2 02/26/19 (USD)				100.00	0.00%			100.00	0.00%	1.000000
657	2/23/2016	245,000.0000	100.00	245,000.00	245,000.00	0.00	100.00	245,000.00	245,000.00	0.00	CONV
94768NKK9	WEBSTE WBS 1.15 02/26/19 (USD)				100.00	0.00%			100.00	0.00%	1.000000
659	2/23/2016	245,000.0000	100.00	245,000.00	245,000.00	0.00	100.00	245,000.00	245,000.00	0.00	CONV
949095AV5	WEL WESBOK 0.95 02/20/18 (USD)				100.00	0.00%			100.00	0.00%	1.000000
661	2/16/2016	245,000.0000	100.00	245,000.00	245,000.00	0.00	100.00	245,000.00	245,000.00	0.00	CONV
9497483N5	WELLS F WFC 1.2 02/26/19 (USD)				100.00	0.00%			100.00	0.00%	1.000000
663	2/9/2016	245,000.0000	100.00	245,000.00	245,000.00	0.00	100.00	245,000.00	245,000.00	0.00	CONV
966594AY9	Whitney Bk Gulfport (USD)				100.00	0.00%			100.00	0.00%	1.000000
5448	4/6/2017	245,000.0000	100.00	245,000.00	245,000.00	0.00	100.00	245,000.00	245,000.00	0.00	OHIO
981059AW8	WOOR WOORIA (USD)				100.00	0.00%			100.00	0.00%	1.000000
4237	2/13/2017	245,000.0000	100.00	245,000.00	245,000.00	0.00	100.00	245,000.00	245,000.00	0.00	OHIO

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June 30, 2017

Memo #	Trade Date	Shares/Par	Local				Base				FX Rate Broker Code	
			Unit Cost	Total Cost	Unit Value Market Value	% Gain/Loss Unrealized Gain/Loss	Unit Cost	Total Cost	Unit Value Market Value	% Gain/Loss Unrealized Gain/Loss		
981571DA7	WORLD CAB 1 3/4 02/10/20 (USD)				100.00	0.00%				100.00	0.00%	1.000000
4102	2/7/2017	200,000.0000	100.00	200,000.00	200,000.00	0.00	100.00	200,000.00	200,000.00	200,000.00	0.00	OHIO
98878BAN8	ZB NA ZION 1.05 02/06/18 (USD)				100.00	0.00%				100.00	0.00%	1.000000
665	2/8/2016	245,000.0000	100.00	245,000.00	245,000.00	0.00	100.00	245,000.00	245,000.00	245,000.00	0.00	CONV
USAMERI	USAMERIBANK (USD)				100.00	0.00%				100.00	0.00%	1.000000
695	9/18/2015	35,000,000.0000	100.00	35,000,000.00	35,000,000.00	0.00	100.00	35,000,000.00	35,000,000.00	35,000,000.00	0.00	CONV
667	9/30/2015	575.7500	100.00	575.75	575.75	0.00	100.00	575.75	575.75	575.75	0.00	CONV
669	9/30/2015	4,986.3000	100.00	4,986.30	4,986.30	0.00	100.00	4,986.30	4,986.30	4,986.30	0.00	CONV
673	10/30/2015	11,894.2600	100.00	11,894.26	11,894.26	0.00	100.00	11,894.26	11,894.26	11,894.26	0.00	CONV
671	11/30/2015	11,514.4200	100.00	11,514.42	11,514.42	0.00	100.00	11,514.42	11,514.42	11,514.42	0.00	CONV
675	12/31/2015	15,502.4300	100.00	15,502.43	15,502.43	0.00	100.00	15,502.43	15,502.43	15,502.43	0.00	CONV
681	2/1/2016	19,298.7500	100.00	19,298.75	19,298.75	0.00	100.00	19,298.75	19,298.75	19,298.75	0.00	CONV
677	2/29/2016	18,063.2900	100.00	18,063.29	18,063.29	0.00	100.00	18,063.29	18,063.29	18,063.29	0.00	CONV
683	3/31/2016	19,319.3300	100.00	19,319.33	19,319.33	0.00	100.00	19,319.33	19,319.33	19,319.33	0.00	CONV
679	4/29/2016	18,706.2500	100.00	18,706.25	18,706.25	0.00	100.00	18,706.25	18,706.25	18,706.25	0.00	CONV
685	5/31/2016	19,340.2700	100.00	19,340.27	19,340.27	0.00	100.00	19,340.27	19,340.27	19,340.27	0.00	CONV
693	6/13/2016	5,000,000.0000	100.00	5,000,000.00	5,000,000.00	0.00	100.00	5,000,000.00	5,000,000.00	5,000,000.00	0.00	CONV
687	6/30/2016	20,325.1300	100.00	20,325.13	20,325.13	0.00	100.00	20,325.13	20,325.13	20,325.13	0.00	CONV
689	7/31/2016	22,115.5800	100.00	22,115.58	22,115.58	0.00	100.00	22,115.58	22,115.58	22,115.58	0.00	CONV
691	8/31/2016	22,127.7500	100.00	22,127.75	22,127.75	0.00	100.00	22,127.75	22,127.75	22,127.75	0.00	CONV
1527	10/7/2016	21,425.5600	100.00	21,425.56	21,425.56	0.00	100.00	21,425.56	21,425.56	21,425.56	0.00	CORP
2740	12/6/2016	21,448.7800	100.00	21,448.78	21,448.78	0.00	100.00	21,448.78	21,448.78	21,448.78	0.00	CEB
3544	1/13/2017	26,854.5200	100.00	26,854.52	26,854.52	0.00	100.00	26,854.52	26,854.52	26,854.52	0.00	CEB
5871	4/28/2017	102,198.3400	100.00	102,198.34	102,198.34	0.00	100.00	102,198.34	102,198.34	102,198.34	0.00	CEB
	Total	40,375,696.7100	100.00	40,375,696.71	40,375,696.71	0.00	100.00	40,375,696.71	40,375,696.71	40,375,696.71	0.00	
Total US DOLLAR				109,263,706.26	109,265,128.69	1,422.43		109,263,706.26	109,265,128.69	1,422.43		
Total Accrued Income:									279,040.47			
Grand Total:								109,502,531.76	109,782,994.66	1,422.43		