

**GLOBAL TAXLOT DETAIL - Investment Account View**  
**662 - IMET CONVENIENCE FUND (USD)**  
 May 31, 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	
<b>SEGREGATED CASH - USD</b>											
					<b>1.00</b>	<b>0.00%</b>			<b>1.00</b>	<b>0.00%</b>	<b>1.000000</b>
		181.2300	1.00	181.23	181.23	0.00	1.00	181.23	181.23	0.00	
				<b>181.23</b>	<b>181.23</b>	<b>0.00</b>		<b>181.23</b>	<b>181.23</b>	<b>0.00</b>	
<b>US DOLLAR</b>											
					<b>100.00</b>	<b>0.00%</b>			<b>100.00</b>	<b>0.00%</b>	<b>1.000000</b>
00432KDP5 ACCE ANCX 0 3/4 06/14/17 (USD)	455	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
02006LYF4 AL GMATBK 1 1/4 08/13/18 (USD)	457	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
024280AC3 AMERICAN BANK CTR (USD)	2067	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
02587CEX4 AMER EX AXP 1.9 05/18/20 (USD)	6267	5/10/2017	245,000.0000	100.00	245,000.00	245,000.00	0.00	100.00	245,000.00	245,000.00	0.00 OHIO
02587DT73 AMER AXP 1 3/4 11/25/19 (USD)	6360	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
03784JQF4 APP APPBNK 0.85 08/24/17 (USD)	461	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
05580ADT8 BMW BA BMW 1.35 02/12/19 (USD)	463	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
05581WDH5 BMO HA BMO 1.05 12/18/17 (USD)	465	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
063248FL7 BANK L LUMINY 1 04/13/18 (USD)	475	4/6/2016	245,000.0000	100.00	245,000.00	245,000.00	0.00	100.00	245,000.00	245,000.00	0.00 CONV

## GLOBAL TAXLOT DETAIL - Investment Account View

662 - IMET CONVENIENCE FUND (USD)

May 31, 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	
<b>063253AY4 BK OF BNKLEX 1 02/20/18 (USD)</b>					<b>100.00</b>	<b>0.00%</b>			<b>100.00</b>	<b>0.00%</b>	<b>1.000000</b>
477	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
<b>06414QXR5 BANK OF BNCN 1 02/28/18 (USD)</b>					<b>100.00</b>	<b>0.00%</b>			<b>100.00</b>	<b>0.00%</b>	<b>1.000000</b>
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
<b>06424QCH8 BANK BKMISS 0.8 09/01/17 (USD)</b>					<b>100.00</b>	<b>0.00%</b>			<b>100.00</b>	<b>0.00%</b>	<b>1.000000</b>
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
<b>06610QDA6 BANKER BNKROK 1 02/16/18 (USD)</b>					<b>100.00</b>	<b>0.00%</b>			<b>100.00</b>	<b>0.00%</b>	<b>1.000000</b>
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
<b>066438BC5 BANKFINA BFIN 1 04/16/18 (USD)</b>					<b>100.00</b>	<b>0.00%</b>			<b>100.00</b>	<b>0.00%</b>	<b>1.000000</b>
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
<b>073296BX2 BBCN B BBCNBK 1 03/23/18 (USD)</b>					<b>100.00</b>	<b>0.00%</b>			<b>100.00</b>	<b>0.00%</b>	<b>1.000000</b>
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
<b>07370T2E2 BE BEALBK 0 3/4 07/05/17 (USD)</b>					<b>100.00</b>	<b>0.00%</b>			<b>100.00</b>	<b>0.00%</b>	<b>1.000000</b>
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
<b>07370WZX7 BEAL BSVBK 0.7 06/07/17 (USD)</b>					<b>100.00</b>	<b>0.00%</b>			<b>100.00</b>	<b>0.00%</b>	<b>1.000000</b>
493	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
<b>08160AAE6 BENCHM BENBPT 1 02/12/18 (USD)</b>					<b>100.00</b>	<b>0.00%</b>			<b>100.00</b>	<b>0.00%</b>	<b>1.000000</b>
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
<b>084601GY3 BERKS BHLB 1.55 02/28/20 (USD)</b>					<b>100.00</b>	<b>0.00%</b>			<b>100.00</b>	<b>0.00%</b>	<b>1.000000</b>
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
<b>105245GS7 BRAN BRANDB 0.8 09/26/17 (USD)</b>					<b>100.00</b>	<b>0.00%</b>			<b>100.00</b>	<b>0.00%</b>	<b>1.000000</b>
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
<b>108622EU1 BRI BRIDWA 1.15 02/15/19 (USD)</b>					<b>100.00</b>	<b>0.00%</b>			<b>100.00</b>	<b>0.00%</b>	<b>1.000000</b>
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

**GLOBAL TAXLOT DETAIL - Investment Account View**  
**662 - IMET CONVENIENCE FUND (USD)**  
 May 31, 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	
<b>11373QBW7</b>	<b>BROOK BRKL</b>	<b>0.95 03/12/18 (USD)</b>			<b>100.00</b>	<b>0.00%</b>			<b>100.00</b>	<b>0.00%</b>	<b>1.000000</b>
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
<b>11815SCP3</b>	<b>BUCKEYE BECB</b>	<b>1 09/10/18 (USD)</b>			<b>100.00</b>	<b>0.00%</b>			<b>100.00</b>	<b>0.00%</b>	<b>1.000000</b>
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
<b>140420ZA1</b>	<b>CAPITAL O COF</b>	<b>1 05/11/18 (USD)</b>			<b>100.00</b>	<b>0.00%</b>			<b>100.00</b>	<b>0.00%</b>	<b>1.000000</b>
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
<b>14042RBV2</b>	<b>CAPITA COF</b>	<b>1.15 09/21/18 (USD)</b>			<b>100.00</b>	<b>0.00%</b>			<b>100.00</b>	<b>0.00%</b>	<b>1.000000</b>
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
<b>14147VFM3</b>	<b>CARDIN CFNL</b>	<b>0.8 08/28/17 (USD)</b>			<b>100.00</b>	<b>0.00%</b>			<b>100.00</b>	<b>0.00%</b>	<b>1.000000</b>
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
<b>20033APE0</b>	<b>COMEN ADS</b>	<b>1 1/4 02/22/19 (USD)</b>			<b>100.00</b>	<b>0.00%</b>			<b>100.00</b>	<b>0.00%</b>	<b>1.000000</b>
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
<b>20070PHN0</b>	<b>COMM COMSBK</b>	<b>0.9 02/28/18 (USD)</b>			<b>100.00</b>	<b>0.00%</b>			<b>100.00</b>	<b>0.00%</b>	<b>1.000000</b>
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
<b>20364ABW4</b>	<b>COM COMFSB</b>	<b>1.05 07/12/19 (USD)</b>			<b>100.00</b>	<b>0.00%</b>			<b>100.00</b>	<b>0.00%</b>	<b>1.000000</b>
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
<b>20404YBR5</b>	<b>COM CNSTBK</b>	<b>1.15 02/25/19 (USD)</b>			<b>100.00</b>	<b>0.00%</b>			<b>100.00</b>	<b>0.00%</b>	<b>1.000000</b>
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
<b>204161AF0</b>	<b>COMM CMBKTX</b>	<b>0.9 11/16/17 (USD)</b>			<b>100.00</b>	<b>0.00%</b>			<b>100.00</b>	<b>0.00%</b>	<b>1.000000</b>
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
<b>20451PQC3</b>	<b>COMP BCOMPS</b>	<b>0.9 07/31/17 (USD)</b>			<b>100.00</b>	<b>0.00%</b>			<b>100.00</b>	<b>0.00%</b>	<b>1.000000</b>
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
<b>20701PBS2</b>	<b>CONEST CONBNK</b>	<b>1 03/29/18 (USD)</b>			<b>100.00</b>	<b>0.00%</b>			<b>100.00</b>	<b>0.00%</b>	<b>1.000000</b>
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

**GLOBAL TAXLOT DETAIL - Investment Account View**  
**662 - IMET CONVENIENCE FUND (USD)**  
 May 31, 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	
<b>20786ABK0 CONNEC NORJER 1 02/28/18 (USD)</b>					<b>100.00</b>	<b>0.00%</b>			<b>100.00</b>	<b>0.00%</b>	<b>1.000000</b>
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
<b>22766AAX3 CROS TOCTBK 1.6 02/28/20 (USD)</b>					<b>100.00</b>	<b>0.00%</b>			<b>100.00</b>	<b>0.00%</b>	<b>1.000000</b>
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
<b>23062KAV4 CUM CMBFED 1.15 02/25/19 (USD)</b>					<b>100.00</b>	<b>0.00%</b>			<b>100.00</b>	<b>0.00%</b>	<b>1.000000</b>
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
<b>254672A81 DISCOVE DFS 1.1 07/08/19 (USD)</b>					<b>100.00</b>	<b>0.00%</b>			<b>100.00</b>	<b>0.00%</b>	<b>1.000000</b>
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
<b>27002YCS3 EAGLEBAN EGBN 1 02/20/18 (USD)</b>					<b>100.00</b>	<b>0.00%</b>			<b>100.00</b>	<b>0.00%</b>	<b>1.000000</b>
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
<b>27113PBK6 East Boston Svgs (USD)</b>					<b>100.00</b>	<b>0.00%</b>			<b>100.00</b>	<b>0.00%</b>	<b>1.000000</b>
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
<b>29266NY50 ENERBA CMS 1.05 02/20/18 (USD)</b>					<b>100.00</b>	<b>0.00%</b>			<b>100.00</b>	<b>0.00%</b>	<b>1.000000</b>
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
<b>29976DJ50 EVERBA EVER 1.3 02/12/19 (USD)</b>					<b>100.00</b>	<b>0.00%</b>			<b>100.00</b>	<b>0.00%</b>	<b>1.000000</b>
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
<b>3130A7FL4 FED HOME FHLB 1 03/23/18 (USD)</b>					<b>100.00</b>	<b>0.00%</b>			<b>100.00</b>	<b>0.00%</b>	<b>1.000000</b>
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
<b>3133EGKZ7 FED F FFCB 1.02 07/12/19 (USD)</b>					<b>100.00</b>	<b>0.00%</b>			<b>100.00</b>	<b>0.00%</b>	<b>1.000000</b>
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
<b>3133EGMM4 FED FFCB 1 3/8 10/19/20 (USD)</b>					<b>100.00</b>	<b>0.00%</b>			<b>100.00</b>	<b>0.00%</b>	<b>1.000000</b>
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
<b>3133EGMN2 FED F FFCB 1.32 07/20/20 (USD)</b>					<b>100.00</b>	<b>0.00%</b>			<b>100.00</b>	<b>0.00%</b>	<b>1.000000</b>
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

**GLOBAL TAXLOT DETAIL - Investment Account View**  
**662 - IMET CONVENIENCE FUND (USD)**  
 May 31, 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	
<b>3133EGMP7 FED F FFCB 1.44 01/19/21 (USD)</b>					<b>100.00</b>	<b>0.00%</b>			<b>100.00</b>	<b>0.00%</b>	<b>1.000000</b>
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
<b>3134G7T35 FRE FHLMC 0 3/4 10/27/17 (USD)</b>					<b>99.94</b>	<b>0.11%</b>			<b>99.94</b>	<b>0.11%</b>	<b>1.000000</b>
547	3/17/2016	1,175,000.0000	99.83	1,173,009.55	1,174,287.83	1,278.28	99.83	1,173,009.55	1,174,287.83	1,278.28	CONV
<b>3134GAZL1 FREDD FHLMC 1.9 12/09/21 (USD)</b>					<b>100.00</b>	<b>0.00%</b>			<b>100.00</b>	<b>0.00%</b>	<b>1.000000</b>
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
<b>31909PAG6 FIRST FRTCHR 1 08/28/18 (USD)</b>					<b>100.00</b>	<b>0.00%</b>			<b>100.00</b>	<b>0.00%</b>	<b>1.000000</b>
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
<b>319267FN5 FIRS FBFCEN 0.9 07/09/18 (USD)</b>					<b>100.00</b>	<b>0.00%</b>			<b>100.00</b>	<b>0.00%</b>	<b>1.000000</b>
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
<b>32026WAB8 FIR PANTCB 1.05 02/12/18 (USD)</b>					<b>100.00</b>	<b>0.00%</b>			<b>100.00</b>	<b>0.00%</b>	<b>1.000000</b>
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
<b>32088PAM4 FIRST FIRMIN 1 06/22/18 (USD)</b>					<b>100.00</b>	<b>0.00%</b>			<b>100.00</b>	<b>0.00%</b>	<b>1.000000</b>
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
<b>32112UCC3 FNB OF FNBKTX 1 03/16/18 (USD)</b>					<b>100.00</b>	<b>0.00%</b>			<b>100.00</b>	<b>0.00%</b>	<b>1.000000</b>
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
<b>33583CUQ0 FIRST FNFG 1.05 02/12/18 (USD)</b>					<b>100.00</b>	<b>0.00%</b>			<b>100.00</b>	<b>0.00%</b>	<b>1.000000</b>
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
<b>33621LBP7 FIRS FSFG 1 1/4 02/19/19 (USD)</b>					<b>100.00</b>	<b>0.00%</b>			<b>100.00</b>	<b>0.00%</b>	<b>1.000000</b>
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
<b>33646CGR9 FIRST SRCE (USD)</b>					<b>100.00</b>	<b>0.00%</b>			<b>100.00</b>	<b>0.00%</b>	<b>1.000000</b>
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
<b>33749VAD0 FIR FWBANK 1.15 02/26/19 (USD)</b>					<b>100.00</b>	<b>0.00%</b>			<b>100.00</b>	<b>0.00%</b>	<b>1.000000</b>
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

**GLOBAL TAXLOT DETAIL - Investment Account View**  
**662 - IMET CONVENIENCE FUND (USD)**  
 May 31, 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	
<b>33767AVF5</b>	<b>FIRSTB FBP 1.35 02/12/19 (USD)</b>				<b>100.00</b>	<b>0.00%</b>			<b>100.00</b>	<b>0.00%</b>	<b>1.000000</b>
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
<b>33944LAU7</b>	<b>FLIN FLINTB 0.9 01/14/19 (USD)</b>				<b>100.00</b>	<b>0.00%</b>			<b>100.00</b>	<b>0.00%</b>	<b>1.000000</b>
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
<b>35471TCQ3</b>	<b>FRANKLIN SYNERGY BK (USD)</b>				<b>100.00</b>	<b>0.00%</b>			<b>100.00</b>	<b>0.00%</b>	<b>1.000000</b>
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
<b>38148PAK3</b>	<b>GOLDMAN GS 1.45 02/11/19 (USD)</b>				<b>100.00</b>	<b>0.00%</b>			<b>100.00</b>	<b>0.00%</b>	<b>1.000000</b>
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
<b>38644AAQ2</b>	<b>GRAND RI GNRV 1 06/07/18 (USD)</b>				<b>100.00</b>	<b>0.00%</b>			<b>100.00</b>	<b>0.00%</b>	<b>1.000000</b>
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
<b>43731LCA5</b>	<b>HOME SAVINGS &amp; LOAN (USD)</b>				<b>100.00</b>	<b>0.00%</b>			<b>100.00</b>	<b>0.00%</b>	<b>1.000000</b>
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
<b>45340KDP1</b>	<b>INDE INDOWE 0.9 07/23/18 (USD)</b>				<b>100.00</b>	<b>0.00%</b>			<b>100.00</b>	<b>0.00%</b>	<b>1.000000</b>
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
<b>457455AX1</b>	<b>INLAND N NBCT 1 07/15/19 (USD)</b>				<b>100.00</b>	<b>0.00%</b>			<b>100.00</b>	<b>0.00%</b>	<b>1.000000</b>
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
<b>45842PAH4</b>	<b>INT INTAUB 1.15 02/25/19 (USD)</b>				<b>100.00</b>	<b>0.00%</b>			<b>100.00</b>	<b>0.00%</b>	<b>1.000000</b>
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
<b>465076JF5</b>	<b>ISRA IDBNY 1.05 04/20/18 (USD)</b>				<b>100.00</b>	<b>0.00%</b>			<b>100.00</b>	<b>0.00%</b>	<b>1.000000</b>
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
<b>48125Y5L4</b>	<b>JP MORG JPM 1.1 07/15/19 (USD)</b>				<b>100.00</b>	<b>0.00%</b>			<b>100.00</b>	<b>0.00%</b>	<b>1.000000</b>
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
<b>48266PBM3</b>	<b>KS BA KSBI 1.15 11/19/18 (USD)</b>				<b>100.00</b>	<b>0.00%</b>			<b>100.00</b>	<b>0.00%</b>	<b>1.000000</b>
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

**GLOBAL TAXLOT DETAIL - Investment Account View**  
**662 - IMET CONVENIENCE FUND (USD)**  
 May 31, 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	
<b>485836FF2</b>	<b>KAT KATAHD 1.15 08/29/18 (USD)</b>				<b>100.00</b>	<b>0.00%</b>			<b>100.00</b>	<b>0.00%</b>	<b>1.000000</b>
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
<b>49306SWD4</b>	<b>KEY BA KEY 1.35 02/19/19 (USD)</b>				<b>100.00</b>	<b>0.00%</b>			<b>100.00</b>	<b>0.00%</b>	<b>1.000000</b>
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
<b>51507LBG8</b>	<b>LAN MEMPHI 1.45 09/03/19 (USD)</b>				<b>100.00</b>	<b>0.00%</b>			<b>100.00</b>	<b>0.00%</b>	<b>1.000000</b>
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
<b>53362LAD6</b>	<b>LINC LINC NJ 0.8 12/29/17 (USD)</b>				<b>100.00</b>	<b>0.00%</b>			<b>100.00</b>	<b>0.00%</b>	<b>1.000000</b>
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
<b>549103TK5</b>	<b>LUA LSAVBK 1.15 02/19/19 (USD)</b>				<b>100.00</b>	<b>0.00%</b>			<b>100.00</b>	<b>0.00%</b>	<b>1.000000</b>
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
<b>56034WAM3</b>	<b>MAI MAINBK 1.05 09/17/18 (USD)</b>				<b>100.00</b>	<b>0.00%</b>			<b>100.00</b>	<b>0.00%</b>	<b>1.000000</b>
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
<b>57116ALG1</b>	<b>MARLI MRLN 0.85 08/24/17 (USD)</b>				<b>100.00</b>	<b>0.00%</b>			<b>100.00</b>	<b>0.00%</b>	<b>1.000000</b>
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
<b>58403B3E4</b>	<b>MED MEDBNK 1.15 02/22/19 (USD)</b>				<b>100.00</b>	<b>0.00%</b>			<b>100.00</b>	<b>0.00%</b>	<b>1.000000</b>
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
<b>58958PDC5</b>	<b>MERIDI MERBKB 1 07/12/19 (USD)</b>				<b>100.00</b>	<b>0.00%</b>			<b>100.00</b>	<b>0.00%</b>	<b>1.000000</b>
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
<b>59013JNX3</b>	<b>MERRIC MERICK 1 05/10/18 (USD)</b>				<b>100.00</b>	<b>0.00%</b>			<b>100.00</b>	<b>0.00%</b>	<b>1.000000</b>
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
<b>596131CJ9</b>	<b>MIDDLEBU MBRG 1 09/14/18 (USD)</b>				<b>100.00</b>	<b>0.00%</b>			<b>100.00</b>	<b>0.00%</b>	<b>1.000000</b>
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
<b>596689EK1</b>	<b>MIDDLE MDDL TN 1 09/11/18 (USD)</b>				<b>100.00</b>	<b>0.00%</b>			<b>100.00</b>	<b>0.00%</b>	<b>1.000000</b>
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

**GLOBAL TAXLOT DETAIL - Investment Account View**  
**662 - IMET CONVENIENCE FUND (USD)**  
 May 31, 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	
<b>619165GZ0 MOR MOCIBK 1.45 08/16/19 (USD)</b>					<b>100.00</b>	<b>0.00%</b>			<b>100.00</b>	<b>0.00%</b>	<b>1.000000</b>
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
<b>680061GV4 OLD NAT ONB 0.8 08/29/17 (USD)</b>					<b>100.00</b>	<b>0.00%</b>			<b>100.00</b>	<b>0.00%</b>	<b>1.000000</b>
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
<b>686184WU2 ORIENT OFG 1.15 02/20/18 (USD)</b>					<b>100.00</b>	<b>0.00%</b>			<b>100.00</b>	<b>0.00%</b>	<b>1.000000</b>
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
<b>69413CFG9 PACIFIC PCBK 1 07/22/19 (USD)</b>					<b>100.00</b>	<b>0.00%</b>			<b>100.00</b>	<b>0.00%</b>	<b>1.000000</b>
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
<b>70086WHF9 PARK PSTB 0.95 02/23/18 (USD)</b>					<b>100.00</b>	<b>0.00%</b>			<b>100.00</b>	<b>0.00%</b>	<b>1.000000</b>
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
<b>70153RHT8 PA PARKBT 0 3/4 06/28/17 (USD)</b>					<b>100.00</b>	<b>0.00%</b>			<b>100.00</b>	<b>0.00%</b>	<b>1.000000</b>
625	6/28/2016	231,000.0000	100.00	231,000.00	231,000.00	0.00	100.00	231,000.00	231,000.00	0.00	CONV
<b>70212YAT9 PARTNERS BANK CA (USD)</b>					<b>100.00</b>	<b>0.00%</b>			<b>100.00</b>	<b>0.00%</b>	<b>1.000000</b>
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
<b>74160NEN6 PRI PRIMAL 1.15 02/12/19 (USD)</b>					<b>100.00</b>	<b>0.00%</b>			<b>100.00</b>	<b>0.00%</b>	<b>1.000000</b>
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
<b>74271NBL9 PRIVAT PRIVBU 1 02/16/18 (USD)</b>					<b>100.00</b>	<b>0.00%</b>			<b>100.00</b>	<b>0.00%</b>	<b>1.000000</b>
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
<b>75946AAK2 RELAIN RLBKMN 1 08/09/18 (USD)</b>					<b>100.00</b>	<b>0.00%</b>			<b>100.00</b>	<b>0.00%</b>	<b>1.000000</b>
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
<b>78658QUT8 SAFRA SAFR 0.9 02/28/18 (USD)</b>					<b>100.00</b>	<b>0.00%</b>			<b>100.00</b>	<b>0.00%</b>	<b>1.000000</b>
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
<b>795450XZ3 SAL SALLMA 1.45 02/04/19 (USD)</b>					<b>100.00</b>	<b>0.00%</b>			<b>100.00</b>	<b>0.00%</b>	<b>1.000000</b>
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



**GLOBAL TAXLOT DETAIL - Investment Account View**  
**662 - IMET CONVENIENCE FUND (USD)**  
 May 31, 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	
<b>80280JLP4 SANTANDER SOV 1 08/17/17 (USD)</b>					<b>100.00</b>	<b>0.00%</b>			<b>100.00</b>	<b>0.00%</b>	<b>1.000000</b>
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
<b>82668XFJ2 SIG SIGNAT 1.15 02/19/19 (USD)</b>					<b>100.00</b>	<b>0.00%</b>			<b>100.00</b>	<b>0.00%</b>	<b>1.000000</b>
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
<b>828373FF2 SILVER SILVBK 1 07/29/19 (USD)</b>					<b>100.00</b>	<b>0.00%</b>			<b>100.00</b>	<b>0.00%</b>	<b>1.000000</b>
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
<b>853117QU6 ST STBTCO 0 3/4 06/05/17 (USD)</b>					<b>100.00</b>	<b>0.00%</b>			<b>100.00</b>	<b>0.00%</b>	<b>1.000000</b>
643	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
<b>857894QR3 STEA STEARN 0.9 08/14/17 (USD)</b>					<b>100.00</b>	<b>0.00%</b>			<b>100.00</b>	<b>0.00%</b>	<b>1.000000</b>
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
<b>87164XQN9 SYNCHRO SYF 1.9 05/26/20 (USD)</b>					<b>100.00</b>	<b>0.00%</b>			<b>100.00</b>	<b>0.00%</b>	<b>1.000000</b>
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
<b>88241TAN0 TEXAS BKCROW 1 03/29/18 (USD)</b>					<b>100.00</b>	<b>0.00%</b>			<b>100.00</b>	<b>0.00%</b>	<b>1.000000</b>
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
<b>909557FN5 UNITED UNBKRS 1 03/29/18 (USD)</b>					<b>100.00</b>	<b>0.00%</b>			<b>100.00</b>	<b>0.00%</b>	<b>1.000000</b>
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
<b>90985LAA1 UNI UCOMND 1.05 07/13/18 (USD)</b>					<b>100.00</b>	<b>0.00%</b>			<b>100.00</b>	<b>0.00%</b>	<b>1.000000</b>
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
<b>92937CDL9 WEX BA WEX 0.95 07/09/18 (USD)</b>					<b>100.00</b>	<b>0.00%</b>			<b>100.00</b>	<b>0.00%</b>	<b>1.000000</b>
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
<b>947547HV0 WEBBAN SPLP 1.2 02/26/19 (USD)</b>					<b>100.00</b>	<b>0.00%</b>			<b>100.00</b>	<b>0.00%</b>	<b>1.000000</b>
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
<b>94768NKK9 WEBSTE WBS 1.15 02/26/19 (USD)</b>					<b>100.00</b>	<b>0.00%</b>			<b>100.00</b>	<b>0.00%</b>	<b>1.000000</b>
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

**GLOBAL TAXLOT DETAIL - Investment Account View**  
**662 - IMET CONVENIENCE FUND (USD)**  
 May 31, 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	
<b>949095AV5 WEL WESBOK 0.95 02/20/18 (USD)</b>					<b>100.00</b>	<b>0.00%</b>			<b>100.00</b>	<b>0.00%</b>	<b>1.000000</b>
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
<b>9497483N5 WELLS F WFC 1.2 02/26/19 (USD)</b>					<b>100.00</b>	<b>0.00%</b>			<b>100.00</b>	<b>0.00%</b>	<b>1.000000</b>
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
<b>966594AY9 Whitney Bk Gulfport (USD)</b>					<b>100.00</b>	<b>0.00%</b>			<b>100.00</b>	<b>0.00%</b>	<b>1.000000</b>
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
<b>981059AW8 WOOR WOORIA (USD)</b>					<b>100.00</b>	<b>0.00%</b>			<b>100.00</b>	<b>0.00%</b>	<b>1.000000</b>
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
<b>981571DA7 WORLD CAB 1 3/4 02/10/20 (USD)</b>					<b>100.00</b>	<b>0.00%</b>			<b>100.00</b>	<b>0.00%</b>	<b>1.000000</b>
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	0.00	OHIO
<b>98878BAN8 ZB NA ZION 1.05 02/06/18 (USD)</b>					<b>100.00</b>	<b>0.00%</b>			<b>100.00</b>	<b>0.00%</b>	<b>1.000000</b>
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	0.00	CONV
<b>USAMERI USAMERIBANK (USD)</b>					<b>100.00</b>	<b>0.00%</b>			<b>100.00</b>	<b>0.00%</b>	<b>1.000000</b>
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	0.00	CONV
667	9/30/2015	575.7500	100.00	575.75	575.75	0.00	100.00	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	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	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	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	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	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	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	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	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	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	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	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	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	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	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	0.00	CEB

## GLOBAL TAXLOT DETAIL - Investment Account View

662 - IMET CONVENIENCE FUND (USD)

May 31, 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	
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	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	0.00	CEB
	<b>Total</b>	<b>40,375,696.7100</b>	<b>100.00</b>	<b>40,375,696.71</b>	<b>40,375,696.71</b>	<b>0.00</b>	<b>100.00</b>	<b>40,375,696.71</b>	<b>40,375,696.71</b>	<b>0.00</b>	
<b>Total US DOLLAR</b>				<b>110,229,706.26</b>	<b>110,230,984.54</b>	<b>1,278.28</b>		<b>110,229,706.26</b>	<b>110,230,984.54</b>	<b>1,278.28</b>	
<b>Total Accrued Income:</b>									<b>409,511.65</b>		
<b>Grand Total:</b>								<b>110,229,887.49</b>	<b>110,640,677.42</b>	<b>1,278.28</b>	