

**GLOBAL TAXLOT DETAIL - Investment Account View**  
**661 - IMET 1 3 YEAR 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>US DOLLAR</b>											
<b>31283K2R8 FG G11684 FG G11684 (USD)</b>					<b>100.86</b>	<b>(1.91%)</b>			<b>100.86</b>	<b>(1.91%)</b>	<b>1.000000</b>
1554	2/24/2014	3,211.7900	102.82	3,302.34	3,239.26	(63.08)	102.82	3,302.34	3,239.26	(63.08)	CONV
<b>31283K5C8 FG G11743 FG G11743 (USD)</b>					<b>103.02</b>	<b>(1.45%)</b>			<b>103.02</b>	<b>(1.45%)</b>	<b>1.000000</b>
1556	4/16/2014	33,942.0700	104.54	35,482.35	34,967.39	(514.96)	104.54	35,482.35	34,967.39	(514.96)	CONV
<b>31283KNL8 FG G11295 FG G11295 (USD)</b>					<b>100.19</b>	<b>(1.32%)</b>			<b>100.19</b>	<b>(1.32%)</b>	<b>1.000000</b>
1558	6/17/2014	674.9400	101.53	685.27	676.20	(9.07)	101.53	685.27	676.20	(9.07)	CONV
<b>31283KQ92 FG G11380 FG G11380 (USD)</b>					<b>100.37</b>	<b>(1.57%)</b>			<b>100.37</b>	<b>(1.57%)</b>	<b>1.000000</b>
1560	11/18/2013	6,932.1400	101.97	7,068.71	6,957.64	(111.07)	101.97	7,068.71	6,957.64	(111.07)	CONV
<b>31283KQS0 FG G11365 FG G11365 (USD)</b>					<b>100.61</b>	<b>(1.29%)</b>			<b>100.61</b>	<b>(1.29%)</b>	<b>1.000000</b>
1562	9/17/2013	9,848.4000	101.93	10,038.33	9,908.55	(129.78)	101.93	10,038.33	9,908.55	(129.78)	CONV
<b>31283KZ35 FG G11662 FG G11662 (USD)</b>					<b>102.70</b>	<b>(1.10%)</b>			<b>102.70</b>	<b>(1.10%)</b>	<b>1.000000</b>
1564	1/20/2015	20,497.0800	103.84	21,284.81	21,051.48	(233.33)	103.84	21,284.81	21,051.48	(233.33)	CONV
<b>31284BA72 FG P10030 FG P10030 (USD)</b>					<b>100.79</b>	<b>(1.54%)</b>			<b>100.79</b>	<b>(1.54%)</b>	<b>1.000000</b>
1566	3/18/2015	26,531.8500	102.37	27,160.06	26,741.58	(418.48)	102.37	27,160.06	26,741.58	(418.48)	CONV
<b>31284BAV9 FG P10020 FG P10020 (USD)</b>					<b>100.41</b>	<b>(1.07%)</b>			<b>100.41</b>	<b>(1.07%)</b>	<b>1.000000</b>
1568	10/16/2013	6,986.2800	101.50	7,090.78	7,014.90	(75.88)	101.50	7,090.78	7,014.90	(75.88)	CONV
<b>3128CUME3 FG G30357 FG G30357 (USD)</b>					<b>113.21</b>	<b>5.30%</b>			<b>113.21</b>	<b>5.30%</b>	<b>1.000000</b>
1572	7/24/2013	163,621.3500	107.55	175,977.79	185,237.89	9,260.10	107.55	175,977.79	185,237.90	9,260.11	CONV
1570	7/30/2013	54,540.4500	107.41	58,582.66	61,745.97	3,163.31	107.41	58,582.66	61,745.96	3,163.30	CONV
	<b>Total</b>	<b>218,161.8000</b>	<b>107.48</b>	<b>234,560.45</b>	<b>246,983.86</b>	<b>12,423.41</b>	<b>107.48</b>	<b>234,560.45</b>	<b>246,983.86</b>	<b>12,423.41</b>	
<b>3128CUQ82 FG G30479 FG G30479 (USD)</b>					<b>110.98</b>	<b>4.10%</b>			<b>110.98</b>	<b>4.10%</b>	<b>1.000000</b>
1574	7/24/2013	176,226.4000	106.61	187,870.03	195,574.34	7,704.31	106.61	187,870.03	195,574.34	7,704.31	CONV
<b>3128CUQM1 FG G30460 FG G30460 (USD)</b>					<b>112.06</b>	<b>2.96%</b>			<b>112.06</b>	<b>2.96%</b>	<b>1.000000</b>
1576	7/30/2013	68,997.7700	108.84	75,094.48	77,320.16	2,225.68	108.84	75,094.48	77,320.16	2,225.68	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	
<b>3128GUUT7 FG E90594 FG E90594 (USD)</b>					<b>100.10</b>	<b>(1.41%)</b>			<b>100.10</b>	<b>(1.41%)</b>	<b>1.000000</b>
1578	3/18/2014	1,370.0400	101.53	1,390.96	1,371.40	(19.56)	101.53	1,390.96	1,371.40	(19.56)	CONV
<b>3128H4UL1 FG E96887 FG E96887 (USD)</b>					<b>102.70</b>	<b>0.47%</b>			<b>102.70</b>	<b>0.47%</b>	<b>1.000000</b>
1580	9/23/2014	8,181.0200	102.22	8,362.78	8,402.30	39.52	102.22	8,362.78	8,402.30	39.52	CONV
<b>3128HDQ36 FH 846774 FH 846774 (USD)</b>					<b>103.92</b>	<b>30.95%</b>			<b>103.92</b>	<b>30.95%</b>	<b>1.000000</b>
1582	8/31/2006	48,001.2900	79.36	38,094.29	49,882.75	11,788.46	79.36	38,094.29	49,882.75	11,788.46	CONV
<b>3128JMU88 FH 1B2506 FH 1B2506 (USD)</b>					<b>106.14</b>	<b>6.32%</b>			<b>106.14</b>	<b>6.32%</b>	<b>1.000000</b>
1584	11/21/2007	33,515.6300	99.84	33,461.43	35,574.70	2,113.27	99.84	33,461.43	35,574.70	2,113.27	CONV
<b>3128JMZ34 FH 1B2661 FH 1B2661 (USD)</b>					<b>106.60</b>	<b>6.53%</b>			<b>106.60</b>	<b>6.53%</b>	<b>1.000000</b>
1586	8/31/2006	168,275.1600	100.06	168,384.09	179,375.76	10,991.67	100.06	168,384.09	179,375.76	10,991.67	CONV
<b>3128JNBN4 FH 1B2844 FH 1B2844 (USD)</b>					<b>104.53</b>	<b>3.95%</b>			<b>104.53</b>	<b>3.95%</b>	<b>1.000000</b>
1588	8/31/2006	131,851.2600	100.57	132,596.87	137,829.46	5,232.59	100.57	132,596.87	137,829.46	5,232.59	CONV
<b>3128LUSW7 FH 1J0533 FH 1J0533 (USD)</b>					<b>106.18</b>	<b>6.18%</b>			<b>106.18</b>	<b>6.18%</b>	<b>1.000000</b>
1590	9/24/2007	54,664.4300	100.00	54,664.42	58,043.33	3,378.91	100.00	54,664.42	58,043.33	3,378.91	CONV
<b>3128M1BN8 FG G11945 FG G11945 (USD)</b>					<b>104.12</b>	<b>0.16%</b>			<b>104.12</b>	<b>0.16%</b>	<b>1.000000</b>
1592	9/24/2013	44,554.8200	103.96	46,317.56	46,389.92	72.36	103.96	46,317.56	46,389.92	72.36	CONV
<b>3128M1BU2 FG G11951 FG G11951 (USD)</b>					<b>104.33</b>	<b>(0.83%)</b>			<b>104.33</b>	<b>(0.83%)</b>	<b>1.000000</b>
1594	2/18/2015	52,498.2400	105.20	55,226.11	54,769.91	(456.20)	105.20	55,226.11	54,769.91	(456.20)	CONV
<b>3128M1KT5 FG G12206 FG G12206 (USD)</b>					<b>104.71</b>	<b>(0.24%)</b>			<b>104.71</b>	<b>(0.24%)</b>	<b>1.000000</b>
1596	1/30/2015	32,951.6700	104.96	34,587.66	34,504.87	(82.79)	104.96	34,587.66	34,504.87	(82.79)	CONV
<b>3128M1S34 FG G12438 FG G12438 (USD)</b>					<b>105.43</b>	<b>0.24%</b>			<b>105.43</b>	<b>0.24%</b>	<b>1.000000</b>
1598	11/18/2013	65,650.4400	105.18	69,047.97	69,216.75	168.78	105.18	69,047.97	69,216.75	168.78	CONV
<b>3128M1TL3 FG G12455 FG G12455 (USD)</b>					<b>105.08</b>	<b>0.02%</b>			<b>105.08</b>	<b>0.02%</b>	<b>1.000000</b>
1600	10/16/2013	47,811.4500	105.06	50,229.86	50,238.97	9.11	105.06	50,229.86	50,238.97	9.11	CONV
<b>3128MB3E5 FG G13297 FG G13297 (USD)</b>					<b>106.06</b>	<b>(0.95%)</b>			<b>106.06</b>	<b>(0.95%)</b>	<b>1.000000</b>

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1602	8/14/2013	98,494.0100	107.08	105,464.33	104,467.17	(997.16)	107.08	105,464.33	104,467.17	(997.16)	CONV
<b>3128MB3J4 FG G13301 FG G13301 (USD)</b>					<b>106.74</b>	<b>1.13%</b>			<b>106.74</b>	<b>1.13%</b>	<b>1.000000</b>
1604	8/15/2013	205,118.3000	105.55	216,496.06	218,942.12	2,446.06	105.55	216,496.06	218,942.12	2,446.06	CONV
<b>3128MBG50 FG G12720 FG G12720 (USD)</b>					<b>105.74</b>	<b>(0.92%)</b>			<b>105.74</b>	<b>(0.92%)</b>	<b>1.000000</b>
1606	4/16/2014	60,068.9300	106.73	64,109.81	63,519.70	(590.11)	106.73	64,109.81	63,519.70	(590.11)	CONV
<b>3128MBG84 FG G12723 FG G12723 (USD)</b>					<b>105.81</b>	<b>(0.38%)</b>			<b>105.81</b>	<b>(0.38%)</b>	<b>1.000000</b>
1608	6/24/2015	7,519.7317	106.22	7,987.33	7,956.63	(30.70)	106.22	7,987.33	7,956.63	(30.70)	CONV
1610	6/24/2015	8,456.7983	106.22	8,982.67	8,948.15	(34.52)	106.22	8,982.67	8,948.15	(34.52)	CONV
	<b>Total</b>	<b>15,976.5300</b>	<b>106.22</b>	<b>16,970.00</b>	<b>16,904.78</b>	<b>(65.22)</b>	<b>106.22</b>	<b>16,970.00</b>	<b>16,904.78</b>	<b>(65.22)</b>	
<b>3128MBLU9 FG G12839 FG G12839 (USD)</b>					<b>106.10</b>	<b>1.72%</b>			<b>106.10</b>	<b>1.72%</b>	<b>1.000000</b>
1612	8/14/2013	64,354.9000	104.31	67,125.77	68,280.51	1,154.74	104.31	67,125.77	68,280.51	1,154.74	CONV
<b>3128MBSM0 FG G13024 FG G13024 (USD)</b>					<b>105.94</b>	<b>0.67%</b>			<b>105.94</b>	<b>0.67%</b>	<b>1.000000</b>
1614	10/16/2013	129,247.2000	105.23	136,008.42	136,921.71	913.29	105.23	136,008.42	136,921.71	913.29	CONV
<b>3128MBX77 FG G13202 FG G13202 (USD)</b>					<b>107.04</b>	<b>2.60%</b>			<b>107.04</b>	<b>2.60%</b>	<b>1.000000</b>
1616	9/24/2013	46,870.2700	104.33	48,901.04	50,170.49	1,269.45	104.33	48,901.04	50,170.49	1,269.45	CONV
<b>3128MC5M3 FG G14252 FG G14252 (USD)</b>					<b>105.49</b>	<b>(1.09%)</b>			<b>105.49</b>	<b>(1.09%)</b>	<b>1.000000</b>
1618	4/16/2014	57,279.9200	106.65	61,090.96	60,423.66	(667.30)	106.65	61,090.96	60,423.66	(667.30)	CONV
<b>3128MCCS2 FG G13481 FG G13481 (USD)</b>					<b>105.36</b>	<b>0.30%</b>			<b>105.36</b>	<b>0.30%</b>	<b>1.000000</b>
1620	2/16/2012	68,288.2500	105.04	71,727.12	71,945.82	218.70	105.04	71,727.12	71,945.82	218.70	CONV
<b>3128MCHF5 FG G13630 FG G13630 (USD)</b>					<b>106.25</b>	<b>0.88%</b>			<b>106.25</b>	<b>0.88%</b>	<b>1.000000</b>
1622	2/18/2015	27,042.3500	105.33	28,482.61	28,733.58	250.97	105.33	28,482.61	28,733.58	250.97	CONV
<b>3128MCPS8 FG G13833 FG G13833 (USD)</b>					<b>106.55</b>	<b>2.29%</b>			<b>106.55</b>	<b>2.29%</b>	<b>1.000000</b>
1624	8/29/2013	72,652.2500	104.17	75,678.52	77,411.47	1,732.95	104.17	75,678.52	77,411.47	1,732.95	CONV
<b>3128MCQT5 FG G13866 FG G13866 (USD)</b>					<b>106.52</b>	<b>0.55%</b>			<b>106.52</b>	<b>0.55%</b>	<b>1.000000</b>
1626	4/16/2014	94,932.0700	105.93	100,565.07	101,119.83	554.76	105.93	100,565.07	101,119.83	554.76	CONV

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<b>3128MCUQ6 FG G13991 FG G13991 (USD)</b>					<b>104.93</b>	<b>(1.37%)</b>			<b>104.93</b>	<b>(1.37%)</b>	<b>1.000000</b>
1628	3/31/2016	86,221.3800	106.38	91,726.47	90,471.25	(1,255.22)	106.38	91,726.47	90,471.25	(1,255.22)	CONV
<b>3128MMDA8 FG G18096 FG G18096 (USD)</b>					<b>104.61</b>	<b>0.17%</b>			<b>104.61</b>	<b>0.17%</b>	<b>1.000000</b>
1630	10/28/2013	62,240.6700	104.43	65,000.10	65,108.60	108.50	104.43	65,000.10	65,108.60	108.50	CONV
<b>3128MMEX7 FG G18149 FG G18149 (USD)</b>					<b>105.10</b>	<b>106.52%</b>			<b>105.10</b>	<b>106.52%</b>	<b>1.000000</b>
1632	2/21/2007	15,411.8900	50.89	7,843.56	16,198.26	8,354.70	50.89	7,843.56	16,198.26	8,354.70	CONV
<b>3128MMFS7 FG G18176 FG G18176 (USD)</b>					<b>106.04</b>	<b>0.78%</b>			<b>106.04</b>	<b>0.78%</b>	<b>1.000000</b>
1634	2/27/2015	129,081.5000	105.22	135,817.25	136,874.70	1,057.45	105.22	135,817.25	136,874.70	1,057.45	CONV
<b>3128MMJ38 FG G18281 FG G18281 (USD)</b>					<b>108.45</b>	<b>0.72%</b>			<b>108.45</b>	<b>0.72%</b>	<b>1.000000</b>
1636	6/16/2015	74,333.9600	107.67	80,034.03	80,613.04	579.01	107.67	80,034.03	80,613.04	579.01	CONV
<b>3128P7GZ0 FG C91116 FG C91116 (USD)</b>					<b>113.21</b>	<b>5.46%</b>			<b>113.21</b>	<b>5.46%</b>	<b>1.000000</b>
1638	8/12/2013	113,420.1500	107.35	121,751.13	128,404.45	6,653.32	107.35	121,751.13	128,404.45	6,653.32	CONV
<b>3128P7HD8 FG C91128 FG C91128 (USD)</b>					<b>110.94</b>	<b>4.15%</b>			<b>110.94</b>	<b>4.15%</b>	<b>1.000000</b>
1640	7/24/2013	114,864.2800	106.52	122,356.38	127,431.74	5,075.36	106.52	122,356.38	127,431.74	5,075.36	CONV
<b>3128P7RE5 FG C91385 FG C91385 (USD)</b>					<b>106.96</b>	<b>1.04%</b>			<b>106.96</b>	<b>1.04%</b>	<b>1.000000</b>
1642	4/11/2013	416,770.2700	105.86	441,202.68	445,776.32	4,573.64	105.86	441,202.68	445,776.32	4,573.64	CONV
<b>3128PJ2M8 FG J07080 FG J07080 (USD)</b>					<b>104.95</b>	<b>(0.31%)</b>			<b>104.95</b>	<b>(0.31%)</b>	<b>1.000000</b>
1644	5/20/2014	93,232.4600	105.28	98,157.70	97,848.94	(308.76)	105.28	98,157.70	97,848.94	(308.76)	CONV
<b>3128PNA65 FG J09929 FG J09929 (USD)</b>					<b>105.90</b>	<b>2.09%</b>			<b>105.90</b>	<b>2.09%</b>	<b>1.000000</b>
1646	7/25/2013	35,439.7200	103.73	36,762.63	37,530.44	767.81	103.73	36,762.63	37,530.44	767.81	CONV
<b>3128PPW74 FG J10670 FG J10670 (USD)</b>					<b>106.61</b>	<b>2.43%</b>			<b>106.61</b>	<b>2.43%</b>	<b>1.000000</b>
1648	9/17/2013	120,065.3200	104.09	124,970.27	128,002.28	3,032.01	104.09	124,970.27	128,002.28	3,032.01	CONV
<b>3128PRJV2 FG J12076 FG J12076 (USD)</b>					<b>106.49</b>	<b>1.89%</b>			<b>106.49</b>	<b>1.89%</b>	<b>1.000000</b>
1650	9/24/2013	128,090.7500	104.51	133,870.53	136,402.81	2,532.28	104.51	133,870.53	136,402.81	2,532.28	CONV
<b>3128PVT75 FG J15974 FG J15974 (USD)</b>					<b>105.33</b>	<b>0.62%</b>			<b>105.33</b>	<b>0.62%</b>	<b>1.000000</b>

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1652	3/14/2013	359,710.7400	104.68	376,545.16	378,886.57	2,341.41	104.68	376,545.16	378,886.57	2,341.41	CONV
<b>3128S4H34 FH 1Q0250 FH 1Q0250 (USD)</b>					<b>105.23</b>	<b>15.98%</b>			<b>105.23</b>	<b>15.98%</b>	<b>1.000000</b>
1654	1/16/2008	80,634.9100	90.73	73,162.46	84,852.48	11,690.02	90.73	73,162.46	84,852.48	11,690.02	CONV
<b>31294KWE1 FG E01545 FG E01545 (USD)</b>					<b>102.81</b>	<b>(0.35%)</b>			<b>102.81</b>	<b>(0.35%)</b>	<b>1.000000</b>
1656	5/20/2014	27,520.4200	103.17	28,393.14	28,292.75	(100.39)	103.17	28,393.14	28,292.75	(100.39)	CONV
<b>31294KZF5 FG E01642 FG E01642 (USD)</b>					<b>102.70</b>	<b>(0.98%)</b>			<b>102.70</b>	<b>(0.98%)</b>	<b>1.000000</b>
1658	2/27/2015	99,280.8700	103.73	102,979.55	101,966.18	(1,013.37)	103.73	102,979.55	101,966.18	(1,013.37)	CONV
<b>31294L6V0 FG E02684 FG E02684 (USD)</b>					<b>105.92</b>	<b>1.09%</b>			<b>105.92</b>	<b>1.09%</b>	<b>1.000000</b>
1660	4/16/2014	55,126.9600	104.78	57,762.56	58,390.36	627.80	104.78	57,762.56	58,390.36	627.80	CONV
<b>3129637M7 FG B11800 FG B11800 (USD)</b>					<b>102.46</b>	<b>(0.28%)</b>			<b>102.46</b>	<b>(0.28%)</b>	<b>1.000000</b>
1662	2/18/2015	22,643.2600	102.75	23,265.60	23,200.88	(64.72)	102.75	23,265.60	23,200.88	(64.72)	CONV
<b>312963AR2 FG B10916 FG B10916 (USD)</b>					<b>101.71</b>	<b>(1.32%)</b>			<b>101.71</b>	<b>(1.32%)</b>	<b>1.000000</b>
1664	10/25/2013	32,281.3700	103.07	33,272.82	32,833.76	(439.06)	103.07	33,272.82	32,833.76	(439.06)	CONV
<b>312972GV8 FG B19212 FG B19212 (USD)</b>					<b>102.99</b>	<b>0.51%</b>			<b>102.99</b>	<b>0.51%</b>	<b>1.000000</b>
1666	4/16/2014	26,672.7800	102.46	27,328.69	27,469.06	140.37	102.46	27,328.69	27,469.06	140.37	CONV
<b>312972XT4 FG B19690 FG B19690 (USD)</b>					<b>102.74</b>	<b>(1.52%)</b>			<b>102.74</b>	<b>(1.52%)</b>	<b>1.000000</b>
1668	2/19/2014	37,518.9700	104.33	39,143.17	38,546.66	(596.51)	104.33	39,143.17	38,546.66	(596.51)	CONV
<b>31307BGG9 FG J22899 FG J22899 (USD)</b>					<b>99.06</b>	<b>0.44%</b>			<b>99.06</b>	<b>0.44%</b>	<b>1.000000</b>
1670	8/29/2014	566,112.3700	98.62	558,309.97	560,769.37	2,459.40	98.62	558,309.97	560,769.37	2,459.40	CONV
<b>3130A6AE7 FED FHLB 1 1/8 09/14/18 (USD)</b>					<b>99.74</b>	<b>(0.71%)</b>			<b>99.74</b>	<b>(0.71%)</b>	<b>1.000000</b>
2271	9/16/2016	7,000,000.0000	100.46	7,031,990.00	6,981,919.00	(50,071.00)	100.46	7,031,990.00	6,981,919.00	(50,071.00)	KEY
<b>3130A8Y72 FED FHLB 0 7/8 08/05/19 (USD)</b>					<b>98.85</b>	<b>(0.97%)</b>			<b>98.85</b>	<b>(0.97%)</b>	<b>1.000000</b>
1672	8/3/2016	1,620,000.0000	99.81	1,616,986.99	1,601,339.22	(15,647.77)	99.81	1,616,986.99	1,601,339.22	(15,647.77)	CONV
<b>3130A9EP2 FED HOME FHLB 1 09/26/19 (USD)</b>					<b>99.10</b>	<b>(0.82%)</b>			<b>99.10</b>	<b>(0.82%)</b>	<b>1.000000</b>
2114	9/8/2016	5,000,000.0000	99.91	4,995,650.00	4,954,810.00	(40,840.00)	99.91	4,995,650.00	4,954,810.00	(40,840.00)	BAR

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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>3130AABG2 FED FHLB 1 7/8 11/29/21 (USD)</b>					<b>100.58</b>	<b>0.98%</b>			<b>100.58</b>	<b>0.98%</b>	<b>1.000000</b>
3930	11/29/2016	5,000,000.0000	99.60	4,980,100.00	5,029,050.00	48,950.00	99.60	4,980,100.00	5,029,050.00	48,950.00	WF
<b>3130AAE46 FED FHLB 1 1/4 01/16/19 (USD)</b>					<b>99.92</b>	<b>0.15%</b>			<b>99.92</b>	<b>0.15%</b>	<b>1.000000</b>
4331	12/16/2016	10,000,000.0000	99.78	9,977,600.00	9,992,270.00	14,670.00	99.78	9,977,600.00	9,992,270.00	14,670.00	KEY
<b>31336WAD1 FG G11805 FG G11805 (USD)</b>					<b>102.25</b>	<b>(1.59%)</b>			<b>102.25</b>	<b>(1.59%)</b>	<b>1.000000</b>
1674	2/19/2014	11,543.9200	103.91	11,994.78	11,803.47	(191.31)	103.91	11,994.78	11,803.47	(191.31)	CONV
<b>31336WAJ8 FG G11810 FG G11810 (USD)</b>					<b>104.03</b>	<b>(1.37%)</b>			<b>104.03</b>	<b>(1.37%)</b>	<b>1.000000</b>
1676	2/19/2014	38,325.1600	105.47	40,422.67	39,870.83	(551.84)	105.47	40,422.67	39,870.83	(551.84)	CONV
<b>31336WBR9 FG G11849 FG G11849 (USD)</b>					<b>103.56</b>	<b>(0.53%)</b>			<b>103.56</b>	<b>(0.53%)</b>	<b>1.000000</b>
1678	9/24/2013	47,413.8679	103.92	49,274.16	49,102.70	(171.46)	103.92	49,274.16	49,102.70	(171.46)	CONV
1680	11/21/2013	74,507.5021	104.24	77,667.03	77,161.39	(505.64)	104.24	77,667.03	77,161.39	(505.64)	CONV
<b>Total</b>		<b>121,921.3700</b>	<b>104.08</b>	<b>126,941.19</b>	<b>126,264.09</b>	<b>(677.10)</b>	<b>104.08</b>	<b>126,941.19</b>	<b>126,264.09</b>	<b>(677.10)</b>	
<b>313375K48 FED HOME FHLB 2 09/14/18 (USD)</b>					<b>100.94</b>	<b>(0.63%)</b>			<b>100.94</b>	<b>(0.63%)</b>	<b>1.000000</b>
3889	11/21/2016	4,000,000.0000	101.57	4,062,908.36	4,037,420.00	(25,488.36)	101.57	4,062,908.36	4,037,420.00	(25,488.36)	ZIFCS
<b>313376BR5 FED FHLB 1 3/4 12/14/18 (USD)</b>					<b>100.69</b>	<b>(0.21%)</b>			<b>100.69</b>	<b>(0.21%)</b>	<b>1.000000</b>
4801	1/13/2017	5,000,000.0000	100.88	5,043,950.00	5,034,415.00	(9,535.00)	100.88	5,043,950.00	5,034,415.00	(9,535.00)	KEY
5363	2/17/2017	9,000,000.0000	100.91	9,081,900.00	9,061,947.00	(19,953.00)	100.91	9,081,900.00	9,061,947.00	(19,953.00)	KEY
<b>Total</b>		<b>14,000,000.0000</b>	<b>100.89</b>	<b>14,125,850.00</b>	<b>14,096,362.00</b>	<b>(29,488.00)</b>	<b>100.89</b>	<b>14,125,850.00</b>	<b>14,096,362.00</b>	<b>(29,488.00)</b>	
<b>3133782M2 FED FHLB 1 1/2 03/08/19 (USD)</b>					<b>100.28</b>	<b>(0.69%)</b>			<b>100.28</b>	<b>(0.69%)</b>	<b>1.000000</b>
1688	2/26/2016	1,000,000.0000	101.02	1,010,164.39	1,002,789.00	(7,375.39)	101.02	1,010,164.39	1,002,789.00	(7,375.39)	CONV
1690	3/3/2016	1,000,000.0000	100.94	1,009,442.07	1,002,789.00	(6,653.07)	100.94	1,009,442.07	1,002,789.00	(6,653.07)	CONV
<b>Total</b>		<b>2,000,000.0000</b>	<b>100.98</b>	<b>2,019,606.46</b>	<b>2,005,578.00</b>	<b>(14,028.46)</b>	<b>100.98</b>	<b>2,019,606.46</b>	<b>2,005,578.00</b>	<b>(14,028.46)</b>	
<b>313379DT3 FED FHLB 1 1/4 06/08/18 (USD)</b>					<b>100.02</b>	<b>(0.43%)</b>			<b>100.02</b>	<b>(0.43%)</b>	<b>1.000000</b>
1692	6/5/2015	1,500,000.0000	100.23	1,503,389.26	1,500,247.50	(3,141.76)	100.23	1,503,389.26	1,500,247.50	(3,141.76)	CONV
1694	7/10/2015	1,500,000.0000	100.27	1,504,039.76	1,500,247.50	(3,792.26)	100.27	1,504,039.76	1,500,247.50	(3,792.26)	CONV
1696	8/18/2016	2,000,000.0000	100.74	2,014,838.52	2,000,330.00	(14,508.52)	100.74	2,014,838.52	2,000,330.00	(14,508.52)	CONV
<b>Total</b>		<b>5,000,000.0000</b>	<b>100.41</b>	<b>5,022,267.54</b>	<b>5,000,825.00</b>	<b>(21,442.54)</b>	<b>100.41</b>	<b>5,022,267.54</b>	<b>5,000,825.00</b>	<b>(21,442.54)</b>	

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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	
<b>313379EE5</b>	<b>FED FHLB 1 5/8 06/14/19 (USD)</b>				<b>100.45</b>	<b>(0.82%)</b>			<b>100.45</b>	<b>(0.82%)</b>	<b>1.000000</b>
3813	11/9/2016	10,580,000.0000	101.28	10,715,106.60	10,627,165.64	(87,940.96)	101.28	10,715,106.60	10,627,165.64	(87,940.96)	KEY
<b>313380FB8</b>	<b>FED FHLB 1 3/8 09/13/19 (USD)</b>				<b>99.92</b>	<b>(1.06%)</b>			<b>99.92</b>	<b>(1.06%)</b>	<b>1.000000</b>
3388	10/19/2016	2,000,000.0000	100.98	2,019,660.00	1,998,302.00	(21,358.00)	100.98	2,019,660.00	1,998,302.00	(21,358.00)	KEY
<b>3133EGJ48</b>	<b>FED F FFCB 0.89 11/16/18 (USD)</b>				<b>99.41</b>	<b>(0.21%)</b>			<b>99.41</b>	<b>(0.21%)</b>	<b>1.000000</b>
3864	11/17/2016	5,000,000.0000	99.62	4,981,000.00	4,970,470.00	(10,530.00)	99.62	4,981,000.00	4,970,470.00	(10,530.00)	KEY
<b>3133EGML6</b>	<b>FED FFCB 0 3/4 07/18/18 (USD)</b>				<b>99.48</b>	<b>(0.30%)</b>			<b>99.48</b>	<b>(0.30%)</b>	<b>1.000000</b>
2269	9/16/2016	5,000,000.0000	99.78	4,988,900.00	4,974,065.00	(14,835.00)	99.78	4,988,900.00	4,974,065.00	(14,835.00)	KEY
<b>31346SZF6</b>	<b>FH 645242 FH 645242 (USD)</b>				<b>104.43</b>	<b>71.12%</b>			<b>104.43</b>	<b>71.12%</b>	<b>1.000000</b>
1700	8/31/2006	21,318.2800	61.02	13,009.22	22,261.67	9,252.45	61.02	13,009.22	22,261.67	9,252.45	CONV
<b>3134GBFU1</b>	<b>FRE FHLMC 1 3/4 04/27/20 (USD)</b>				<b>100.18</b>	<b>0.18%</b>			<b>100.18</b>	<b>0.18%</b>	<b>1.000000</b>
5906	3/30/2017	5,000,000.0000	100.00	5,000,000.00	5,009,155.00	9,155.00	100.00	5,000,000.00	5,009,155.00	9,155.00	MELB
<b>3137EADM8</b>	<b>FRE FHLMC 1 1/4 10/02/19 (USD)</b>				<b>99.60</b>	<b>(1.06%)</b>			<b>99.60</b>	<b>(1.06%)</b>	<b>1.000000</b>
1704	5/5/2016	2,000,000.0000	100.67	2,013,337.28	1,991,970.00	(21,367.28)	100.67	2,013,337.28	1,991,970.00	(21,367.28)	CONV
<b>3137EAED7</b>	<b>FRE FHLMC 0 7/8 10/12/18 (USD)</b>				<b>99.51</b>	<b>(0.44%)</b>			<b>99.51</b>	<b>(0.44%)</b>	<b>1.000000</b>
2139	9/15/2016	3,000,000.0000	99.97	2,999,075.07	2,985,183.00	(13,892.07)	99.97	2,999,075.07	2,985,183.00	(13,892.07)	GS
2286	9/20/2016	3,000,000.0000	99.92	2,997,600.00	2,985,183.00	(12,417.00)	99.92	2,997,600.00	2,985,183.00	(12,417.00)	KEY
	<b>Total</b>	<b>6,000,000.0000</b>	<b>99.94</b>	<b>5,996,675.07</b>	<b>5,970,366.00</b>	<b>(26,309.07)</b>	<b>99.94</b>	<b>5,996,675.07</b>	<b>5,970,366.00</b>	<b>(26,309.07)</b>	
<b>3137EAAE5</b>	<b>FRE FHLMC 1 1/2 01/17/20 (USD)</b>				<b>100.13</b>	<b>0.24%</b>			<b>100.13</b>	<b>0.24%</b>	<b>1.000000</b>
4759	1/12/2017	3,000,000.0000	99.89	2,996,760.00	3,003,900.00	7,140.00	99.89	2,996,760.00	3,003,900.00	7,140.00	CITI
<b>316175884</b>	<b>FID-TRSY PT-III (USD)</b>				<b>100.00</b>	<b>0.00%</b>			<b>100.00</b>	<b>0.00%</b>	<b>1.000000</b>
6392	4/26/2017	406,489.4200	100.00	406,489.42	406,489.42	0.00	100.00	406,489.42	406,489.42	0.00	CEB
6576	5/1/2017	94,587.1800	100.00	94,587.18	94,587.18	0.00	100.00	94,587.18	94,587.18	0.00	CEB
6606	5/3/2017	852,223.2300	100.00	852,223.23	852,223.23	0.00	100.00	852,223.23	852,223.23	0.00	CEB
6848	5/16/2017	234,865.3900	100.00	234,865.39	234,865.39	0.00	100.00	234,865.39	234,865.39	0.00	CEB
6880	5/22/2017	2,997.0000	100.00	2,997.00	2,997.00	0.00	100.00	2,997.00	2,997.00	0.00	CEB
6928	5/30/2017	46,614.5800	100.00	46,614.58	46,614.58	0.00	100.00	46,614.58	46,614.58	0.00	CEB
6940	5/31/2017	38,143.1500	100.00	38,143.15	38,143.15	0.00	100.00	38,143.15	38,143.15	0.00	CEB

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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	
	Total	1,675,919.9500	100.00	1,675,919.95	1,675,919.95	0.00	100.00	1,675,919.95	1,675,919.95	0.00	
<b>36200M5R0 GN 604856 GN 604856 (USD)</b>					<b>101.61</b>	<b>(0.86%)</b>			<b>101.61</b>	<b>(0.86%)</b>	<b>1.000000</b>
1710	2/19/2014	9,387.5200	102.49	9,621.70	9,538.84	(82.86)	102.49	9,621.70	9,538.84	(82.86)	CONV
<b>36202C4S9 G2 2633 G2 2633 (USD)</b>					<b>104.53</b>	<b>4.53%</b>			<b>104.53</b>	<b>4.53%</b>	<b>1.000000</b>
1712	8/31/2006	1,169.7500	100.00	1,169.75	1,222.71	52.96	100.00	1,169.75	1,222.71	52.96	CONV
<b>36202C5G4 G2 2647 G2 2647 (USD)</b>					<b>103.95</b>	<b>3.61%</b>			<b>103.95</b>	<b>3.61%</b>	<b>1.000000</b>
1714	8/31/2006	1,529.3300	100.33	1,534.31	1,589.69	55.38	100.33	1,534.31	1,589.69	55.38	CONV
<b>36202CGP2 G2 2006 G2 2006 (USD)</b>					<b>110.80</b>	<b>10.80%</b>			<b>110.80</b>	<b>10.80%</b>	<b>1.000000</b>
1716	8/31/2006	10,676.2200	100.00	10,676.23	11,828.96	1,152.73	100.00	10,676.23	11,828.96	1,152.73	CONV
<b>36202CSM6 G2 2324 G2 2324 (USD)</b>					<b>118.95</b>	<b>18.95%</b>			<b>118.95</b>	<b>18.95%</b>	<b>1.000000</b>
1718	8/31/2006	2,559.2300	100.00	2,559.25	3,044.20	484.95	100.00	2,559.25	3,044.20	484.95	CONV
<b>36202CYH0 G2 2512 G2 2512 (USD)</b>					<b>114.44</b>	<b>14.44%</b>			<b>114.44</b>	<b>14.44%</b>	<b>1.000000</b>
1720	8/31/2006	12,919.7900	100.00	12,919.81	14,785.66	1,865.85	100.00	12,919.81	14,785.66	1,865.85	CONV
<b>36202CZ71 G2 2566 G2 2566 (USD)</b>					<b>100.31</b>	<b>(1.64%)</b>			<b>100.31</b>	<b>(1.64%)</b>	<b>1.000000</b>
1722	8/31/2006	333.3400	101.99	339.96	334.37	(5.59)	101.99	339.96	334.37	(5.59)	CONV
<b>36202EWE5 G2 4245 G2 4245 (USD)</b>					<b>112.59</b>	<b>2.23%</b>			<b>112.59</b>	<b>2.23%</b>	<b>1.000000</b>
1724	2/21/2012	84,714.5000	110.14	93,303.16	95,381.46	2,078.30	110.14	93,303.16	95,381.46	2,078.30	CONV
<b>36225A4Q0 GN 780831 GN 780831 (USD)</b>					<b>110.33</b>	<b>10.33%</b>			<b>110.33</b>	<b>10.33%</b>	<b>1.000000</b>
1726	8/31/2006	9,026.4300	100.00	9,026.41	9,958.96	932.55	100.00	9,026.41	9,958.96	932.55	CONV
<b>76116FAA5 RFCSP S RFCSP 0 10/15/19 (USD)</b>					<b>96.60</b>	<b>1.00%</b>			<b>96.60</b>	<b>1.00%</b>	<b>1.000000</b>
1728	2/2/2016	500,000.0000	95.64	478,219.33	483,012.00	4,792.67	95.64	478,219.33	483,012.00	4,792.67	CONV
<b>76116FAD9 RFCSP S RFCSP 0 07/15/20 (USD)</b>					<b>94.82</b>	<b>0.15%</b>			<b>94.82</b>	<b>0.15%</b>	<b>1.000000</b>
6596	5/2/2017	5,000,000.0000	94.67	4,733,450.00	4,740,755.00	7,305.00	94.67	4,733,450.00	4,740,755.00	7,305.00	BMOCAP
<b>76116FAE7 RFCSP S RFCSP 0 10/15/20 (USD)</b>					<b>94.45</b>	<b>(0.12%)</b>			<b>94.45</b>	<b>(0.12%)</b>	<b>1.000000</b>
1730	6/10/2016	350,000.0000	94.57	330,982.09	330,577.10	(404.99)	94.57	330,982.09	330,577.10	(404.99)	CONV



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661 - IMET 1 3 YEAR 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	
912828C3	US TREA T 0 3/4 08/31/18 (USD)				99.41	0.05%			99.41	0.05%	1.000000
4562	1/3/2017	3,500,000.0000	99.37	3,477,851.56	3,479,493.50	1,641.94	99.37	3,477,851.56	3,479,493.50	1,641.94	HSBC
912828B33	US TREA T 1 1/2 01/31/19 (USD)				100.41	(0.57%)			100.41	(0.57%)	1.000000
1732	12/29/2015	1,000,000.0000	100.23	1,002,342.48	1,004,062.00	1,719.52	100.23	1,002,342.48	1,004,062.00	1,719.52	CONV
1734	1/29/2016	3,500,000.0000	101.20	3,542,054.65	3,514,217.00	(27,837.65)	101.20	3,542,054.65	3,514,217.00	(27,837.65)	CONV
	<b>Total</b>	<b>4,500,000.0000</b>	<b>100.72</b>	<b>4,544,397.13</b>	<b>4,518,279.00</b>	<b>(26,118.13)</b>	<b>100.72</b>	<b>4,544,397.13</b>	<b>4,518,279.00</b>	<b>(26,118.13)</b>	
912828C24	US TREA T 1 1/2 02/28/19 (USD)				100.40	(1.27%)			100.40	(1.27%)	1.000000
1736	6/14/2016	1,500,000.0000	101.69	1,525,411.69	1,505,976.00	(19,435.69)	101.69	1,525,411.69	1,505,976.00	(19,435.69)	CONV
912828C65	US TREA T 1 5/8 03/31/19 (USD)				100.65	(1.08%)			100.65	(1.08%)	1.000000
1744	3/2/2016	2,000,000.0000	101.51	2,030,132.98	2,012,968.00	(17,164.98)	101.51	2,030,132.98	2,012,968.00	(17,164.98)	CONV
1738	3/4/2016	1,000,000.0000	101.38	1,013,812.38	1,006,484.00	(7,328.38)	101.38	1,013,812.38	1,006,484.00	(7,328.38)	CONV
1740	3/7/2016	1,000,000.0000	101.31	1,013,137.46	1,006,484.00	(6,653.46)	101.31	1,013,137.46	1,006,484.00	(6,653.46)	CONV
1742	3/9/2016	1,000,000.0000	101.36	1,013,619.69	1,006,484.00	(7,135.69)	101.36	1,013,619.69	1,006,484.00	(7,135.69)	CONV
1746	6/28/2016	2,800,000.0000	102.34	2,865,541.23	2,818,155.20	(47,386.03)	102.34	2,865,541.23	2,818,155.20	(47,386.03)	CONV
	<b>Total</b>	<b>7,800,000.0000</b>	<b>101.58</b>	<b>7,936,243.74</b>	<b>7,850,575.20</b>	<b>(85,668.54)</b>	<b>101.58</b>	<b>7,936,243.74</b>	<b>7,850,575.20</b>	<b>(85,668.54)</b>	
912828D23	US TREA T 1 5/8 04/30/19 (USD)				100.67	(1.14%)			100.67	(1.14%)	1.000000
1748	4/13/2016	2,000,000.0000	101.84	2,036,751.31	2,013,438.00	(23,313.31)	101.84	2,036,751.31	2,013,438.00	(23,313.31)	CONV
912828F62	US TREA T 1 1/2 10/31/19 (USD)				100.40	0.38%			100.40	0.38%	1.000000
5307	2/15/2017	6,000,000.0000	100.02	6,000,937.50	6,023,904.00	22,966.50	100.02	6,000,937.50	6,023,904.00	22,966.50	SCOT
912828K58	US TREA T 1 3/8 04/30/20 (USD)				99.84	0.92%			99.84	0.92%	1.000000
5769	3/9/2017	500,000.0000	98.92	494,609.40	499,179.50	4,570.10	98.92	494,609.40	499,179.50	4,570.10	NOMURA
912828L81	US TREA T 0 7/8 10/15/18 (USD)				99.53	0.28%			99.53	0.28%	1.000000
1762	11/23/2015	2,000,000.0000	99.25	1,984,995.40	1,990,624.00	5,628.60	99.25	1,984,995.40	1,990,624.00	5,628.60	CONV
912828M64	US TREA T 1 1/4 11/15/18 (USD)				100.02	(0.82%)			100.02	(0.82%)	1.000000
1764	8/30/2016	5,000,000.0000	100.85	5,042,741.72	5,001,170.00	(41,571.72)	100.85	5,042,741.72	5,001,170.00	(41,571.72)	CONV
912828N22	US TREA T 1 1/4 12/15/18 (USD)				100.02	0.00%			100.02	0.00%	1.000000
1768	12/10/2015	2,000,000.0000	100.01	2,000,296.57	2,000,312.00	15.43	100.01	2,000,296.57	2,000,312.00	15.43	CONV

## GLOBAL TAXLOT DETAIL - Investment Account View

661 - IMET 1 3 YEAR 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>912828N63</b>	<b>US TREA T 1 1/8 01/15/19 (USD)</b>				<b>99.81</b>	<b>(0.92%)</b>			<b>99.81</b>	<b>(0.92%)</b>	<b>1.000000</b>
1770	7/11/2016	500,000.0000	100.94	504,724.50	499,043.00	(5,681.50)	100.94	504,724.50	499,043.00	(5,681.50)	CONV
1772	8/17/2016	3,000,000.0000	100.70	3,021,055.29	2,994,258.00	(26,797.29)	100.70	3,021,055.29	2,994,258.00	(26,797.29)	CONV
	<b>Total</b>	<b>3,500,000.0000</b>	<b>100.82</b>	<b>3,525,779.79</b>	<b>3,493,301.00</b>	<b>(32,478.79)</b>	<b>100.82</b>	<b>3,525,779.79</b>	<b>3,493,301.00</b>	<b>(32,478.79)</b>	
<b>912828Q52</b>	<b>US TREA T 0 7/8 04/15/19 (USD)</b>				<b>99.27</b>	<b>(0.21%)</b>			<b>99.27</b>	<b>(0.21%)</b>	<b>1.000000</b>
1794	5/24/2016	4,000,000.0000	99.49	3,979,443.03	3,970,936.00	(8,507.03)	99.49	3,979,443.03	3,970,936.00	(8,507.03)	CONV
<b>912828QB9</b>	<b>US TREA T 2 7/8 03/31/18 (USD)</b>				<b>101.38</b>	<b>(1.45%)</b>			<b>101.38</b>	<b>(1.45%)</b>	<b>1.000000</b>
1796	3/31/2015	2,250,000.0000	102.99	2,317,200.18	2,281,025.25	(36,174.93)	102.99	2,317,200.18	2,281,025.25	(36,174.93)	CONV
1798	1/8/2016	2,500,000.0000	102.76	2,569,077.90	2,534,472.50	(34,605.40)	102.76	2,569,077.90	2,534,472.50	(34,605.40)	CONV
	<b>Total</b>	<b>4,750,000.0000</b>	<b>102.87</b>	<b>4,886,278.08</b>	<b>4,815,497.75</b>	<b>(70,780.33)</b>	<b>102.87</b>	<b>4,886,278.08</b>	<b>4,815,497.75</b>	<b>(70,780.33)</b>	
<b>912828R44</b>	<b>US TREA T 0 7/8 05/15/19 (USD)</b>				<b>99.22</b>	<b>(0.99%)</b>			<b>99.22</b>	<b>(0.99%)</b>	<b>1.000000</b>
1804	7/28/2016	5,000,000.0000	100.21	5,010,317.65	4,960,940.00	(49,377.65)	100.21	5,010,317.65	4,960,940.00	(49,377.65)	CONV
<b>912828RH5</b>	<b>US TREA T 1 3/8 09/30/18 (USD)</b>				<b>100.20</b>	<b>(0.35%)</b>			<b>100.20</b>	<b>(0.35%)</b>	<b>1.000000</b>
1806	7/31/2015	2,000,000.0000	100.62	2,012,452.70	2,003,984.00	(8,468.70)	100.62	2,012,452.70	2,003,984.00	(8,468.70)	CONV
6102	4/4/2017	500,000.0000	100.25	501,250.00	500,996.00	(254.00)	100.25	501,250.00	500,996.00	(254.00)	JEFF
	<b>Total</b>	<b>2,500,000.0000</b>	<b>100.44</b>	<b>2,513,702.70</b>	<b>2,504,980.00</b>	<b>(8,722.70)</b>	<b>100.44</b>	<b>2,513,702.70</b>	<b>2,504,980.00</b>	<b>(8,722.70)</b>	
<b>912828UL2</b>	<b>US TREA T 1 3/8 01/31/20 (USD)</b>				<b>99.98</b>	<b>0.51%</b>			<b>99.98</b>	<b>0.51%</b>	<b>1.000000</b>
5845	3/17/2017	4,300,000.0000	99.48	4,277,492.19	4,299,329.20	21,837.01	99.48	4,277,492.19	4,299,329.20	21,837.01	CITI
<b>912828VE7</b>	<b>US TREASURY T 1 05/31/18 (USD)</b>				<b>99.79</b>	<b>(0.48%)</b>			<b>99.79</b>	<b>(0.48%)</b>	<b>1.000000</b>
1856	10/5/2015	500,000.0000	100.32	501,595.46	498,965.00	(2,630.46)	100.32	501,595.46	498,965.00	(2,630.46)	CONV
1854	10/7/2015	1,500,000.0000	100.27	1,504,105.74	1,496,895.00	(7,210.74)	100.27	1,504,105.74	1,496,895.00	(7,210.74)	CONV
1850	10/8/2015	1,000,000.0000	100.24	1,002,407.15	997,930.00	(4,477.15)	100.24	1,002,407.15	997,930.00	(4,477.15)	CONV
	<b>Total</b>	<b>3,000,000.0000</b>	<b>100.28</b>	<b>3,008,108.35</b>	<b>2,993,790.00</b>	<b>(14,318.35)</b>	<b>100.28</b>	<b>3,008,108.35</b>	<b>2,993,790.00</b>	<b>(14,318.35)</b>	
<b>912828WD8</b>	<b>US TREA T 1 1/4 10/31/18 (USD)</b>				<b>100.04</b>	<b>(0.11%)</b>			<b>100.04</b>	<b>(0.11%)</b>	<b>1.000000</b>
4395	12/29/2016	4,700,000.0000	100.14	4,706,792.97	4,701,654.40	(5,138.57)	100.14	4,706,792.97	4,701,654.40	(5,138.57)	SCOT
<b>912828WL0</b>	<b>US TREA T 1 1/2 05/31/19 (USD)</b>				<b>100.43</b>	<b>(1.18%)</b>			<b>100.43</b>	<b>(1.18%)</b>	<b>1.000000</b>
1860	5/5/2016	3,000,000.0000	101.63	3,048,929.13	3,012,891.00	(36,038.13)	101.63	3,048,929.13	3,012,891.00	(36,038.13)	CONV

## GLOBAL TAXLOT DETAIL - Investment Account View

661 - IMET 1 3 YEAR FUND (USD)

May 31, 2017

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912828WW6	US TREA T 1 5/8 07/31/19 (USD)				100.68	0.17%			100.68	0.17%	1.000000
6778	5/10/2017	2,000,000.0000	100.51	2,010,156.25	2,013,672.00	3,515.75	100.51	2,010,156.25	2,013,672.00	3,515.75	MS
912828XM7	US TREA T 1 5/8 07/31/20 (USD)				100.43	0.18%			100.43	0.18%	1.000000
6816	5/15/2017	3,000,000.0000	100.26	3,007,734.38	3,013,008.00	5,273.62	100.26	3,007,734.38	3,013,008.00	5,273.62	GS
<b>Total US DOLLAR</b>				<b>180,189,735.82</b>	<b>179,666,813.59</b>	<b>(522,922.23)</b>		<b>180,189,735.82</b>	<b>179,666,813.59</b>	<b>(522,922.23)</b>	
<b>Total Accrued Income:</b>									<b>591,104.01</b>		
<b>Grand Total:</b>									<b>180,189,735.82</b>	<b>180,257,917.60</b>	<b>(522,922.23)</b>