

Security Name	Percent of Portfolio (excluding cash)
NXP Semiconductors NV 1% 12/01/19	6.89%
CAPITALAND LTD 144A 1.85% 06/19/20	5.18%
PT Jersey Ltd 0.5% 11/19/19	3.97%
Kingsoft Corp Ltd 1.25% 04/11/19	3.84%
Shine Power International Ltd 0% 07/28/19	3.84%
Market Tech Holdings Ltd 2% 03/31/20	3.82%
CITRIX SYSTEMS INC 0.5% 04/15/19	3.73%
Carillion Finance Jersey Ltd 2.5% 12/19/19	3.57%
Microchip Technology Inc 1.625% 02/15/25	3.20%
SAS AB 3.625% 04/01/19	3.19%
Immunomedics Inc 4.75% 02/15/20	3.13%
Ctrip.com International Ltd 1.99% 07/01/25	3.01%
PROSPECT CAPITAL CORPORATION 5.375% 10/15/17	3.01%
FF Group Finance Luxembourg SA 1.75% 07/03/19	2.98%
OLD REPUBLIC INTERNATIONAL CORPORATION 3.75% 03/15/18	2.97%
Larsen & Toubro Ltd 0.675% 10/22/19	2.96%
EnSCO Jersey Finance Ltd 3% 01/31/24	2.90%
COSMOS BOOM INVSTM 0.5% 06/23/20	2.89%
SALESFORCE.COM INC 0.25% 04/01/18	2.88%
Cahaya Capital Ltd 0% 09/18/21	2.86%
Hyundai Heavy Industries Co Ltd 0% 06/29/20	2.80%
INSULET CORPORATION 2% 06/15/19	2.52%
Starwood Property Trust Inc 3.75% 10/15/17	2.26%
M/I HOMES INC 3% 03/01/18	2.26%
RESOURCE CAPITAL CORP 6% 12/01/18	2.25%
IAS OPER PARTNERSHIP CONVERTIBLE BOND 5% 03/15/18	2.25%
REDWOOD TRUST INC CONVERTIBLE BOND 4.625% 04/15/18	2.23%
YY INC 2.25% 04/01/19	2.22%
Brookdale Senior Living Inc 2.75% 06/15/18	2.20%
SunPower Corp 0.75% 06/01/18	2.06%
STILLWATER MINING COMPANY 1.75% 10/15/32	1.98%
Helical Bar Jersey Ltd 4% 06/17/19	1.85%
Hologic Inc 0% 12/15/43	1.84%
Medicines Co/The 2.75% 07/15/23	1.79%
St Modwen Properties Securities Jersey Ltd 2.875% 03/06/19	1.79%
AMTRUST FINANCIAL SERVICES 2.75% 12/15/44	1.68%
Nyrstar NV 4.25% 09/25/18	1.59%
FLUIDIGM CORP 2.75% 02/01/34	1.51%
Cowen Group Inc 3% 03/15/19	1.50%
SPECTRUM PHARMACEUTICALS INC 2.75% 12/15/18	1.49%
CHART INDUSTRIES INC 2% 08/01/18	1.47%
TITAN MACHINERY INC 3.75% 05/01/19	1.42%
Aabar Investments PJSC MTN 0.5% 03/27/20	1.40%
ENCORE CAPITAL GROUP INC 3.25% 03/15/22	1.37%
Restoration Hardware Holdings Inc 0% 06/15/19	1.34%
PDL BIOPHARMA INC 4% 02/01/18	1.03%
PDL BioPharma Inc 2.75% 12/01/21	0.97%
CSG Systems International Inc 4.25% 03/15/36	0.77%
TOLL BROTHERS FINANCE CORPORATION 0.5% 09/15/32	0.74%
SOLARCITY CORPORATION 2.75% 11/01/18	0.72%
TEVA PHARMACEUTICAL-SP ADR	0.69%
VIX US 07/19/17 C18 0% 07/22/17	0.59%
VIX US 05/17/17 C20 0% 05/20/17	0.16%
JNK US 06/16/17 P35 0% 06/19/17	0.12%
FEZ US 05/19/17 P31 0% 05/22/17	0.03%
FLUIDIGM CORP	-0.18%
SPECTRUM PHARMACEUTICALS INC	-0.18%
CSG SYSTEMS INTL INC	-0.25%
COWEN GROUP INC-CLASS A	-0.29%
PDL BIOPHARMA INC	-0.43%
AMTRUST FINANCIAL SERVICES	-0.47%
HOLOGIC INC	-0.49%
ENCORE CAPITAL GROUP INC	-0.96%
MEDICINES COMPANY	-1.04%
IMMUNOMEDICS INC	-1.12%
INSULET CORP	-1.20%
ENSCO PLC-CL A	-1.52%
TEVA PHARM CONVERTIBLE 0.25% 02/01/26	-1.60%
CTRIIP.COM INTERNATIONAL-ADR	-1.83%
CITRIX SYSTEMS INC	-2.11%
SALESFORCE.COM INC	-2.17%
PLAYTECH PLC	-2.52%
OLD REPUBLIC INTL CORP	-2.60%
MICROCHIP TECHNOLOGY INC	-2.77%

Holdings are subject to change