

Security Name	Percent of Portfolio (excluding cash)
Ctrip.com International Ltd 1.99% 07/01/25	8.95%
CAPITALAND LTD 144A 1.85% 06/19/20	3.97%
St Modwen Properties Securities Jersey Ltd 2.875% 03/06/19	3.79%
America Movil BV 5.5% 09/17/18	3.66%
SHIZUOKA BANK LTD 0% 04/25/18	3.61%
NXP Semiconductors NV 1% 12/01/19	3.51%
SAS AB 3.625% 04/01/19	3.49%
Brait SE 2.75% 09/18/20	3.44%
Nyrstar NV 4.25% 09/25/18	3.42%
PROS Holdings Inc 2% 06/01/47	3.31%
Aabar Investments PJSC MTN 0.5% 03/27/20	2.97%
Balfour Beatty Finance No.2 Ltd 1.875% 12/03/18	2.89%
COSMOS BOOM INVSTM 0.5% 06/23/20	2.89%
Carillion Finance Jersey Ltd 2.5% 12/19/19	2.78%
Sacyr SA 4% 05/08/19	2.51%
FF Group Finance Luxembourg SA 1.75% 07/03/19	2.43%
Medicines Co/The 2.75% 07/15/23	2.31%
AMERICAN REALTY CAP PROP 3% 08/01/18	2.21%
PT Jersey Ltd 0.5% 11/19/19	2.10%
Restoration Hardware Holdings Inc 0% 06/15/19	2.01%
Market Tech Holdings Ltd 2% 03/31/20	1.99%
CIENA CORP 144A 3.75% 10/15/18	1.98%
Shine Power International Ltd 0% 07/28/19	1.89%
Helical Bar Jersey Ltd 4% 06/17/19	1.89%
RESOURCE CAPITAL CORP 6% 12/01/18	1.85%
Brookdale Senior Living Inc 2.75% 06/15/18	1.82%
SPIRIT REALTY CAPITAL IN 2.875% 05/15/19	1.82%
InterDigital Inc/PA 1.5% 03/01/20	1.78%
CITRIX SYSTEMS INC 0.5% 04/15/19	1.76%
SolarCity Corp 1.625% 11/01/19	1.73%
EnSCO Jersey Finance Ltd 3% 01/31/24	1.70%
Dermira Inc 3% 05/15/22	1.62%
ENCORE CAPITAL GROUP INC 3.25% 03/15/22	1.58%
Larsen & Toubro Ltd 0.675% 10/22/19	1.48%
SALESFORCE.COM INC 0.25% 04/01/18	1.46%
Cahaya Capital Ltd 0% 09/18/21	1.43%
Hyundai Heavy Industries Co Ltd 0% 06/29/20	1.43%
OLD REPUBLIC INTERNATIONAL CORPORATION 3.75% 03/15/18	1.40%
FIREEYE INC 1% 06/01/35	1.39%
SYNCHRONOSS TECHNOLOGIES 0.75% 08/15/19	1.36%
INSULET CORPORATION 2% 06/15/19	1.34%
PDL BioPharma Inc 2.75% 12/01/21	1.16%
RWT Holdings Inc 5.625% 11/15/19	1.15%
REDWOOD TRUST INC CONVERTIBLE BOND 4.625% 04/15/18	1.12%
IAS OPER PARTNERSHIP CONVERTIBLE BOND 5% 03/15/18	1.11%
Starwood Property Trust Inc 3.75% 10/15/17	1.11%
Invacare Corp 4.5% 06/01/22	1.06%
SunPower Corp 0.75% 06/01/18	1.05%
Gogo Inc 3.75% 03/01/20	1.00%
Ship Finance International Ltd 3.25% 02/01/18	0.94%
Hologic Inc 0% 12/15/43	0.93%
AMTRUST FINANCIAL SERVICES 2.75% 12/15/44	0.82%
SPECTRUM PHARMACEUTICALS INC 2.75% 12/15/18	0.78%
Cowen Group Inc 3% 03/15/19	0.75%
ARES CAPITAL CORPORATION 4.75% 01/15/18	0.74%
CORNERSTONE ONDEMAND INCORPORATED 1.5% 07/01/18	0.74%
SOLARCITY CORPORATION 2.75% 11/01/18	0.73%
CHART INDUSTRIES INC 2% 08/01/18	0.73%
TITAN MACHINERY INC 3.75% 05/01/19	0.72%
RYLAND GROUP 0.25% 06/01/19	0.70%
FLUIDIGM CORP 2.75% 02/01/34	0.68%
PDL BIOPHARMA INC 4% 02/01/18	0.51%
VIX UO 10/18/17 C18 0% 10/21/17	0.50%
TEVA PHARMACEUTICAL-SP ADR	0.46%
CSG Systems International Inc 4.25% 03/15/36	0.40%
TOLL BROTHERS FINANCE CORPORATION 0.5% 09/15/32	0.37%
SPXW US 10/31/17 P2275 0% 11/03/17	0.29%
NABORS INDUSTRIES LTD	0.08%
VIX US 07/19/17 C18 0% 07/22/17	0.05%
EEM US 10/20/17 P37 0% 10/23/17	0.01%
FLUIDIGM CORP	-0.06%
CORNERSTONE ONDEMAND INC	-0.11%
TESLA MOTORS INC	-0.13%
CSG SYSTEMS INTL INC	-0.13%
SPECTRUM PHARMACEUTICALS INC	-0.15%
COWEN GROUP INC-CLASS A	-0.16%
AMTRUST FINANCIAL SERVICES	-0.17%
HOLOGIC INC	-0.35%
SHIP FINANCE INTL	-0.44%
PDL BIOPHARMA INC	-0.52%
INSULET CORP	-0.53%
INVACARE CORP	-0.55%
Nabors Industries Inc 0.75% 01/15/24	-0.58%
ENSCO PLC-CL A	-0.62%
DERMIRA INC	-0.77%
ENCORE CAPITAL GROUP INC	-0.99%
CITRIX SYSTEMS INC	-0.99%
MEDICINES COMPANY	-1.02%
INTERDIGITAL INC	-1.25%
OLD REPUBLIC INTL CORP	-1.29%
SALESFORCE.COM INC	-1.32%
PLAYTECH PLC	-1.32%
CIENA CORP	-1.45%
TEVA PHARM CONVERTIBLE 0.25% 02/01/26	-1.62%
CTRIPO.COM INTERNATIONAL-ADR	-5.11%

Holdings are subject to change