

11/15/2035	DEBT	744320AC6	3,496	3,400,000	PRN	DEFINED	1	X
RPM INTERNATIONAL INC. 1.389000%								
05/13/2033	DEBT	749685AK9	3,715	5,850,000	PRN	DEFINED	1	X
SCHLUMBERGER LIMITED 2.125000%								
06/01/2023	DEBT	806857AD0	1,058	600,000	PRN	DEFINED	1	X
SLM CORP 3.110630% 07/25/2035	DEBT	78442PAC0	9,960	10,000,000	PRN	DEFINED	1	X
TEVA PHARMACEUT FIN BV .375000%								
11/15/2022	DEBT	88164MAB4	1,740	1,000,000	PRN	DEFINED	1	X
TEVA PHARMACEUT FIN BV 1.750000%								
02/01/2026	DEBT	88165FAA0	2,918	3,000,000	PRN	DEFINED	1	X
TEVA PHARMACEUT FIN LLC .250000%								
02/01/2024	DEBT	88164RAB3	4,218	3,700,000	PRN	DEFINED	1	X
TJX COMPANIES INC 0% 02/13/2021	DEBT	872540AL3	6,750	7,500,000	PRN	DEFINED	1	X
TRANSOCEAN INC 1.500000%								
05/15/2021	DEBT	893830AD1	7,313	6,250,000	PRN	DEFINED	1	X
TYCO INTL GROUP SA 3.125000%								
01/15/2023	DEBT	902118BG2	11,466	7,800,000	PRN	DEFINED	1	X
WALT DISNEY COMPANY 2.125000%								
04/15/2023	DEBT	254687AU0	11,483	9,500,000	PRN	DEFINED	1	X
WELLS FARGO COMPANY 4.898750%								
05/01/2033	DEBT	949746FA4	11,721	11,750,000	PRN	DEFINED	1	X
WYETH 2.390000% 01/15/2024	DEBT	983024AD2	14,660	13,750,000	PRN	DEFINED	1	X
"STOCK"			6	20,234				626,200
DEBT			65	371,127				339,720,000
REPORT TOTALS			71	391,362				340,346,200