



## **Investment Portfolio Report**

March 31, 2021

St. Lucie County Fire District  
Firefighters' Pension Trust Fund  
SLC Fire Administration Building  
5160 NW Milner Drive  
Port St Lucie, FL 34983

**St. Lucie County Fire District**

Account No: 100141

Reporting Period: 03/01/21 to 03/31/21

Period: Fiscal

Strategy: CVT INV



**Statement of Net Assets**

**Summary of Portfolio**

	<b>Total Cost</b>	<b>Market Value</b>	<b>% of Portfolio</b>	<b>Anticipated Annual Income</b>	<b>Current Yield %</b>
CASH EQUIVALENTS	344,904	344,904	2.40	0	.00
CONVERTIBLE BONDS	8,133,103	10,615,555	73.77	106,486	1.00
L.Y.O.N.S	1,703,517	1,862,630	12.94	0	.00
CONVERTIBLE PREFERRED - MANDATORY	1,181,022	1,532,597	10.65	66,462	4.34
ACCRUED INCOME	33,469	33,469	.23	0	.00
<b>TOTAL PORTFOLIO</b>	<b>11,396,015</b>	<b>14,389,155</b>	<b>100.00</b>	<b>172,948</b>	<b>1.20</b>

**MTD Statement of Changes in Net Assets**

Market Value at 03/01/21	\$14,990,378
Net Additions/ (Withdrawals)	0
Net Income Earned	16,955
Capital Appreciation/(Depreciation)	(618,177)
Market Value at 03/31/21	14,389,155
Management Fees Accrued (Memo)	(8,993)
Net Investment Since Inception	2,099,008

**MTD Statement of Operations**

Dividend Income/(Expense)	\$9,267
Interest Income/(Expense)	2,848
Misc. Income/(Expense)	(16)
Change in Accrued Income	4,856
Change in Unrealized Gain/(Loss)	(874,507)
Realized Gain/(Loss)	256,330

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**Investment Performance**

	Month to Date	Quarter to Date	Year to Date	Inception to Date (Cumulative)	1 Year	3 Year	Annualized 5 Year	10 Year	Since Inception 01/19/2011
<b>CLIENT ACCOUNT</b>									
GROSS of Fee(s)	-4.01	3.16	24.63	216.23	76.97	21.97	18.12	11.81	11.95
NET of Fee(s)	-4.07	2.96	24.17	191.09	75.63	21.04	17.18	10.89	11.04
VXA0 ALL	-3.15	2.86	23.10	230.74	74.13	21.88	18.80	12.35	12.44

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<b>CASH EQUIVALENTS</b>												
	CASH EQUIVALENT	\$0675001T		344,904.42		344,904.42	2.40					
<b>TOTAL CASH EQUIVALENTS</b>				<b>344,904.42</b>		<b>344,904.42</b>	<b>2.40</b>					
<b>CONVERTIBLE BONDS</b>												
MATERIALS												
PRECIOUS METALS												
38,000	CLEVELAND - CLIFFS CVT SR NTS 1.500% 01-15-2025	185899AA9	142.490	54,146.14	260.450	98,971.00	.69	22.81	570	120.34	.58	44,825
58,000	MP MATERIALS CVT SR NTS 144A 0.250% 04-01-2026	553368AA9	100.869	58,503.83	104.625	60,682.50	.42	.65	145	2.01	.24	2,179
<b>TOTAL PRECIOUS METALS</b>				<b>112,649.97</b>		<b>159,653.50</b>	<b>1.11</b>		<b>715</b>	<b>122.35</b>	<b>.45</b>	<b>47,004</b>
STEEL												
73,000	ALLEGHENY TECH CVT SR NTS 144A 3.500% 06-15-2025	01741RAJ1	137.886	100,656.71	157.060	114,653.80	.80	7.71	2,555	752.31	2.23	13,997
<b>TOTAL MATERIALS</b>				<b>213,306.68</b>		<b>274,307.30</b>	<b>1.91</b>		<b>3,270</b>	<b>874.66</b>	<b>1.19</b>	<b>61,001</b>
INDUSTRIALS												
MACHINERY												
44,000	CHART INDUSTR CVT SR NTS 144A 1.000% 11-15-2024	16115QAD2	139.580	61,415.32	248.188	109,202.51	.76	22.95	440	166.23	.40	47,787
8,000	PLUG POWER INC CVT SR NTS 144A 3.750% 06-01-2025	72919PAC7	399.924	31,993.94	711.853	56,948.20	.40	40.50	300	100.00	.53	24,954

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<b>CONVERTIBLE BONDS (cont.)</b>												
<i>MACHINERY (cont.)</i>												
27,000	BLOOM ENERGY CVT SR NTS 144A 2.500% 08-15-2025	093712AG2	100.630	27,170.00	183.163	49,453.96	.34	11.56	675	86.25	1.36	22,284
43,000	MIDDLEBY CORP CVT SR NTS 144A 1.000% 09-01-2025	596278AA9	121.691	52,327.13	140.938	60,603.13	.42	6.78	430	35.83	.71	8,276
<i>TOTAL MACHINERY</i>				<i>172,906.39</i>		<i>276,207.80</i>	<i>1.92</i>		<i>1,845</i>	<i>388.31</i>	<i>.67</i>	<i>103,301</i>
<i>BUILDING PRODUCTS</i>												
36,000	PATRICK INDUS CVT SR NTS 1.000% 02-01-2023	703343AB9	121.997	43,918.88	116.625	41,985.00	.29	7.29	360	59.99	.86	(1,934)
<i>COMMERCIAL SERVICES</i>												
102,000	LIVE NATION CVT SR NTS 2.500% 03-15-2023	538034AQ2	124.357	126,844.03	139.690	142,483.80	.99	14.32	2,550	113.35	1.79	15,640
38,000	FTI CONSULTG CVT SR NTS 2.000% 08-15-2023	302941AP4	136.130	51,729.48	145.800	55,404.00	.39	13.66	760	97.11	1.37	3,675
<i>TOTAL COMMERCIAL SERVICES</i>				<i>178,573.51</i>		<i>197,887.80</i>	<i>1.38</i>		<i>3,310</i>	<i>210.46</i>	<i>1.67</i>	<i>19,314</i>
<i>INDUSTRIALS - MISC.</i>												
39,000	KBR INC CVT SR NOTES 2.500% 11-01-2023	48242WAB2	123.073	47,998.51	157.688	61,498.13	.43	14.94	975	406.25	1.59	13,500
<b>TOTAL INDUSTRIALS</b>				<b>443,397.29</b>		<b>577,578.73</b>	<b>4.01</b>		<b>6,490</b>	<b>1,065.01</b>	<b>1.12</b>	<b>134,181</b>
<b>HEALTHCARE</b>												
<i>BIOTECHNOLOGY</i>												

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<b>CONVERTIBLE BONDS (cont.)</b>												
<i>BIOTECHNOLOGY (cont.)</i>												
29,000	ILLUMINA INC CVT SR NTS B 0.500% 06-15-2021	452327AH2	127.455	36,962.00	150.375	43,608.75	.30	60.31	145	42.70	.33	6,647
24,000	INVITAE CORP CVT SR NOTES 2.000% 09-01-2024	46185LAB9	127.991	30,717.92	150.560	36,134.40	.25	10.02	480	40.00	1.33	5,416
33,000	HALOZYME THER CVT SR NTS 1.250% 12-01-2024	40637HAB5	103.007	33,992.22	183.125	60,431.25	.42	14.92	413	137.50	.68	26,439
95,000	EXACT SCIENCES CORP CVT SR NTS 0.375% 03-15-2027	30063PAB1	119.432	113,459.89	136.750	129,912.50	.90	4.86	356	15.84	.27	16,453
54,000	GOSSAMER BIO INC CVT SR NTS 5.000% 06-01-2027	38341PAA0	92.974	50,205.82	90.130	48,670.20	.34	6.99	2,700	899.99	5.55	(1,536)
47,000	NEOGENOMICS INC CVT SR NTS 0.250% 01-15-2028	64049MAB6	106.431	50,022.50	100.612	47,287.60	.33	.15	118	26.11	.25	(2,735)
67,000	BRIDGEBIO PHARM CVT SR NT 144A 2.250% 02-01-2029	10806XAC6	102.116	68,417.50	94.990	63,643.24	.44	2.97	1,508	263.82	2.37	(4,774)
	<b>TOTAL BIOTECHNOLOGY</b>			<b>383,777.85</b>		<b>429,687.94</b>	<b>2.99</b>		<b>5,719</b>	<b>1,425.96</b>	<b>1.33</b>	<b>45,910</b>
<i>HEALTH SERVICES</i>												
183,000	TELADOC INC CVT SR NTS 144A 1.250% 06-01-2027	87918AAE5	114.282	209,136.05	112.063	205,074.38	1.43	.66	2,288	762.49	1.12	(4,062)
9,000	ANTHEM/WLP INC CVT SR DEBS 2.750% 10-15-2042	94973VBG1	449.775	40,479.71	501.130	45,101.70	.31	6.05	248	114.12	.55	4,622
	<b>TOTAL HEALTH SERVICES</b>			<b>249,615.76</b>		<b>250,176.06</b>	<b>1.74</b>		<b>2,535</b>	<b>876.61</b>	<b>1.01</b>	<b>560</b>
<i>PHARMACEUTICALS</i>												
12,000	DEXCOM INC CVT SR NTS 0.750% 12-01-2023	252131AH0	239.954	28,794.49	220.375	26,445.00	.18	27.03	90	30.00	.34	(2,349)

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<b>CONVERTIBLE BONDS (cont.)</b>												
<i>PHARMACEUTICALS (cont.)</i>												
16,000	NANOSTRING TECH CVT SR NT 2.625% 03-01-2025	63009RAD1	103.192	16,510.66	159.690	25,550.40	.18	9.56	420	445.67	1.64	9,040
65,000	PACIRA BIO CVT INC SR NTS 144A 0.750% 08-01-2025	695127AE0	105.588	68,631.97	121.130	78,734.50	.55	3.69	488	81.25	.62	10,103
145,000	DEXCOM INC CVT SR NTS 144A 0.250% 11-15-2025	252131AJ6	99.456	144,211.75	98.188	142,371.88	.99	.64	363	136.94	.25	(1,840)
54,000	JAZZ INVEST CVT SR NTS 144A 2.000% 06-15-2026	472145AE1	122.500	66,150.00	128.375	69,322.50	.48	2.99	1,080	318.00	1.56	3,173
43,000	REVANCE THERA INC CVT NT 1.750% 02-15-2027	761330AB5	104.093	44,760.05	112.066	48,188.21	.33	.28	753	96.15	1.56	3,428
	<b>TOTAL PHARMACEUTICALS</b>			<b>369,058.92</b>		<b>390,612.46</b>	<b>2.71</b>		<b>3,193</b>	<b>1,108.01</b>	<b>.82</b>	<b>21,554</b>
<i>HEALTH EQUIP &amp; SUPPLY</i>												
69,000	CONMED CORP CVT SR NTS 2.625% 02-01-2024	207410AF8	122.973	84,851.68	156.312	107,855.28	.75	13.11	1,811	301.87	1.68	23,004
35,000	REPLIGEN CORP CVT SR NTS 0.375% 07-15-2024	759916AB5	103.500	36,225.00	175.560	61,446.00	.43	16.11	131	27.71	.21	25,221
44,000	NUVASIVE INC CVT SR NTS 0.375% 03-15-2025	670704AJ4	103.125	45,375.00	101.875	44,825.00	.31	.09	165	7.33	.37	(550)
36,000	ENVISTA HLDGS CVT SR NTS 144A 2.375% 06-01-2025	29415FAA2	108.514	39,064.95	204.630	73,666.80	.51	14.83	855	285.00	1.16	34,602
45,000	CUTERA INC CVT SR NTS 144A 2.250% 03-15-2026	232109AA6	100.000	45,000.00	109.062	49,077.90	.34	.40	1,013	61.87	2.06	4,078
85,000	INSULET CORP CVT SR NTS 0.375% 09-01-2026	45784PAK7	107.306	91,209.84	132.885	112,952.25	.78	4.85	319	26.56	.28	21,742

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<b>CONVERTIBLE BONDS (cont.)</b>												
	<i>TOTAL HEALTH EQUIP &amp; SUPPLY</i>			341,726.47		449,823.23	3.13		4,294	710.34	.95	108,097
	<i>TOTAL HEALTHCARE</i>			1,344,179.00		1,520,299.74	10.57		15,740	4,120.92	1.04	176,121
<b>CONSUMER DISCRETIONARY</b>												
<i>AUTOS</i>												
31,000	TESLA INC CVT SR NOTES "D" 2.000% 05-15-2024	88160RAG6	648.711	201,100.35	1,074.500	333,095.00	2.31	62.59	620	234.23	.19	131,995
<i>AUTO PARTS</i>												
45,000	MERITOR INC CVT SR NTS 3.250% 10-15-2037	59001KAF7	106.915	48,111.73	115.310	51,889.50	.36	2.14	1,463	674.37	2.82	3,778
<i>LEISURE PRODUCTS</i>												
38,000	CALLAWAY GOLF CVT SR NTS 144A 2.750% 05-01-2026	131193AD6	125.647	47,746.02	171.125	65,027.50	.45	8.22	1,045	435.42	1.61	17,281
<i>LEISURE FACILITIES</i>												
39,000	CARNIVAL CORP CVT SR NTS 144A 5.750% 04-01-2023	143658BF8	189.705	73,984.99	280.600	109,434.00	.76	42.29	2,243	1,121.25	2.05	35,449
142,000	ROYAL CARIBBEAN CVT SR NT 144A 4.250% 06-15-2023	780153BA9	120.603	171,256.43	140.550	199,581.00	1.39	11.37	6,035	1,776.97	3.02	28,325
123,000	NCL CORP CVT EXCH SR NTS 144A 5.375% 08-01-2025 (II)	62886HAW1	150.023	184,527.88	173.050	212,851.50	1.48	8.28	6,611	1,101.87	3.11	28,324
	<i>TOTAL LEISURE FACILITIES</i>			429,769.30		521,866.50	3.63		14,889	4,000.09	2.85	92,097
<i>LODGING</i>												



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<b>CONVERTIBLE BONDS (cont.)</b>												
<i>LODGING (cont.)</i>												
22,000	MARCUS CORP CVT SR NTS 144A 5.000% 09-15-2025	566330AA4	113.000	24,860.00	199.572	43,905.88	.31	11.47	1,100	48.89	2.51	19,046
<i>RETAIL MULTILINE</i>												
58,000	GUESS INC CVT SR NTS 2.000% 04-15-2024	401617AD7	104.659	60,702.22	113.873	66,046.06	.46	2.37	1,160	534.89	1.76	5,344
79,000	BURLINGTON INC CVT SR NTS 144A 2.250% 04-15-2025	122017AA4	121.561	96,033.14	150.188	118,648.14	.82	8.01	1,778	819.61	1.50	22,615
				<b>TOTAL RETAIL MULTILINE</b>		<b>184,694.20</b>	<b>1.28</b>		<b>2,938</b>	<b>1,354.50</b>	<b>1.59</b>	<b>27,959</b>
<i>RETAIL SPECIALTY</i>												
46,000	DICK'S SPORTING CVT SR NT 144A 3.250% 04-15-2025	253393AC6	99.877	45,943.59	229.125	105,397.50	.73	17.41	1,495	689.36	1.42	59,454
37,000	NATIONAL VISION CVT SR NT 144A 2.500% 05-15-2025	63845RAA5	119.088	44,062.62	156.625	57,951.25	.40	8.63	925	349.45	1.60	13,889
				<b>TOTAL RETAIL SPECIALTY</b>		<b>163,348.75</b>	<b>1.14</b>		<b>2,420</b>	<b>1,038.81</b>	<b>1.48</b>	<b>73,343</b>
<i>RESTAURANTS</i>												
34,000	BLOOMIN' BRDS CVT SR NTS 144A 5.000% 05-01-2025	094235AA6	125.854	42,790.46	241.375	82,067.50	.57	17.32	1,700	708.33	2.07	39,277
<i>TEXTILE &amp; APPAREL</i>												
33,000	UNDER ARMOUR CVT SR NTS 144A 1.500% 06-01-2024	904311AB3	159.370	52,591.94	195.938	64,659.38	.45	19.10	495	165.00	.77	12,067
23,000	AMERICAN EAGLE OUTFITTER 144A 3.750% 04-15-2025	02553EAA4	162.497	37,374.41	342.625	78,803.75	.55	26.28	863	397.71	1.10	41,429

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<b>CONVERTIBLE BONDS (cont.)</b>												
<i>TEXTILE &amp; APPAREL (cont.)</i>												
7,000	FARFETCH LTD CVT SR NTS 144A 3.750% 05-01-2027	30744WAC1	324.227	22,695.90	343.625	24,053.75	.17	17.26	263	109.37	1.09	1,358
				<b>TOTAL TEXTILE &amp; APPAREL</b>		<b>112,662.25</b>	<b>1.16</b>		<b>1,620</b>	<b>672.08</b>	<b>.97</b>	<b>54,855</b>
<i>CONSMR DISC - MISC.</i>												
23,000	PENN NATIONAL GAMING CVT SR NT 2.750% 05-15-2026	707569AU3	169.803	39,054.74	451	103,730.00	.72	26.02	633	238.94	.61	64,675
				<b>TOTAL CONSUMER DISCRETIONARY</b>		<b>1,192,836.42</b>	<b>11.93</b>		<b>28,426</b>	<b>9,405.66</b>	<b>1.66</b>	<b>524,305</b>
<b>MEDIA</b>												
<i>BROADCASTING &amp; CABLE</i>												
55,000	LIBERTY MEDIA/ FWONK CVT SR NT 1.000% 01-30-2023	531229AF9	123.905	68,147.57	126.800	69,740.00	.48	11.67	550	91.66	.79	1,592
46,000	LIBERTY MEDIA CVT SR NOTE 1.375% 10-15-2023	531229AB8	106.294	48,895.00	127.318	58,566.24	.41	8.08	633	291.65	1.08	9,671
				<b>TOTAL BROADCASTING &amp; CABLE</b>		<b>128,306.24</b>	<b>.89</b>		<b>1,183</b>	<b>383.31</b>	<b>.92</b>	<b>11,264</b>
<i>ENTERTAINMENT</i>												
25,000	CINEMARK HLDG INC CVT SR 144A 4.500% 08-15-2025	17243VAA0	132.283	33,070.77	166.625	41,656.25	.29	7.93	1,125	143.75	2.70	8,585
44,000	IMAX CORP CVT SR NTS 144A 0.500% 04-01-2026	45245EAH2	102.560	45,126.37	100.625	44,275.00	.31	.37	220	7.34	.50	(851)
				<b>TOTAL ENTERTAINMENT</b>		<b>85,931.25</b>	<b>.60</b>		<b>1,345</b>	<b>151.09</b>	<b>1.57</b>	<b>7,734</b>
				<b>TOTAL MEDIA</b>		<b>214,237.49</b>	<b>1.49</b>		<b>2,528</b>	<b>534.40</b>	<b>1.18</b>	<b>18,998</b>

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<b>CONVERTIBLE BONDS (cont.)</b>												
ENERGY												
NATL GAS DIVERSIFIED												
38,000	CNX RESOURCES CVT SR NTS 144A 2.250% 05-01-2026	12653CAF5	122.970	46,728.76	135.130	51,349.40	.36	3.92	855	356.24	1.67	4,621
OIL & GAS PRODUCTS												
22,000	OIL STATES INTL CVT SR NT 144A 4.750% 04-01-2026	678026AJ4	95.330	20,972.50	93.491	20,567.96	.14	6.28	1,045	34.84	5.08	(405)
22,000	ANTERO RES CVT SR NTS 144A 4.250% 09-01-2026	03674XAL0	244.066	53,694.53	253.500	55,770.00	.39	13.82	935	77.92	1.68	2,075
				<b>TOTAL OIL &amp; GAS PRODUCTS</b>		<b>76,337.96</b>	<b>.53</b>		<b>1,980</b>	<b>112.76</b>	<b>2.59</b>	<b>1,671</b>
OIL SERVICES												
34,000	HELIX ENERGY CVT SR NTS 6.750% 02-15-2026	42330PAK3	116.913	39,750.56	115.120	39,140.80	.27	3.35	2,295	293.25	5.86	(610)
OIL INTEGRATED												
78,000	PIONEER NAT RES CVT SR NT 144A 0.250% 05-15-2025	723787AN7	117.381	91,556.83	156.600	122,148.00	.85	10.38	195	73.67	.16	30,591
ENERGY - MISC.												
33,000	GREEN PLAINS CVT SR NTS 144A 4.000% 07-01-2024	393222AH7	157.901	52,107.18	187	61,710.00	.43	15.52	1,320	330.00	2.14	9,603
23,000	CANADIAN SOLAR CVT SR NT 144A 2.500% 10-01-2025	136635AF6	105.250	24,207.50	150.880	34,702.40	.24	6.93	575	313.06	1.66	10,495
				<b>TOTAL ENERGY - MISC.</b>		<b>96,412.40</b>	<b>.67</b>		<b>1,895</b>	<b>643.06</b>	<b>1.97</b>	<b>20,098</b>

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**Portfolio Holdings**

Quantity	Security	CUSIP	Average Unit Cost	(\$) Total Cost	Unit Market Price	(\$) Market Value	(%) Portfolio	Annual Int/Div Rate	(\$) Est. Annual Income	Accrued Income	(%) Current Yield	Unrealized Gain/(Loss)
<b>CONVERTIBLE BONDS (cont.)</b>												
	TOTAL ENERGY			329,017.86		385,388.56	2.68		7,220	1,478.98	1.87	56,371
FINANCIALS												
BANKS - MAJOR												
100,000	DEUTSCHE BANK/JPM CVT EXCH NTS 1.000% 05-01-2023 (100/1)	25155MKU4	117.918	117,918.00	128.750	128,750.00	.89	10.89	1,000	416.67	.78	10,832
DIVERSIFIED FINANCIALS												
90,000	AXA S.A. MAND EXCH BOND 144A 7.25% 05-15-2021	054536AD9	109.484	98,535.71	140.313	126,281.25	.88	20.40	6,525	2,465.00	5.17	27,746
21,000	COWEN INC CVT SR NOTES 3.000% 12-15-2022	223622AE1	183.387	38,511.32	205.250	43,102.50	.30	36.03	630	185.50	1.46	4,591
	TOTAL DIVERSIFIED FINANCIALS			137,047.03		169,383.75	1.18		7,155	2,650.50	4.22	32,337
REAL ESTATE												
50,000	SUMMIT HOTEL PROP CVT SR NTS 1.500% 02-15-2026	866082AA8	102.250	51,125.00	110.188	55,093.76	.38	.55	750	164.58	1.36	3,969
53,000	PEBBLEBROOK HOTEL CVT SR NTS 1.750% 12-15-2026	70509VAA8	105.335	55,827.50	117	62,010.00	.43	1.12	928	273.10	1.50	6,183
	TOTAL REAL ESTATE			106,952.50		117,103.76	.81		1,678	437.68	1.43	10,151
FINANCIAL - MISC.												
45,000	KITE REALTY CVT SR NTS 144A 0.750% 04-01-2027	49803XAB9	100.089	45,040.00	97.440	43,848.00	.30	1.19	338	8.44	.77	(1,192)
	TOTAL FINANCIALS			406,957.53		459,085.51	3.19		10,170	3,513.29	2.22	52,128
TECHNOLOGY												

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<b>CONVERTIBLE BONDS (cont.)</b>												
<i>COMPUTER &amp; PERIPHERALS</i>												
43,000	MITEK SYSTEMS CVT SR NTS 144A 0.750% 02-01-2026	606710AB7	103.558	44,530.00	99.688	42,865.63	.30	.81	323	50.17	.75	(1,664)
80,000	LUMENTUM HOLDINGS INC CVT NTS 0.500% 12-15-2026	55024UAD1	117.153	93,722.08	116.310	93,048.00	.65	2.16	400	117.79	.43	(674)
				<i>TOTAL COMPUTER &amp; PERIPHERALS</i>		<i>138,252.08</i>	<i>.94</i>		<i>723</i>	<i>167.96</i>	<i>.53</i>	<i>(2,338)</i>
<i>SOFTWARE - APPS &amp; SYS</i>												
90,000	WORKDAY INC CVT SR NTS 0.250% 10-01-2022 "C"	98138HAF8	125.562	113,005.32	172.130	154,917.00	1.08	32.88	225	112.50	.15	41,912
23,000	DOCUSIGN INC CVT SR NOTES 0.500% 09-15-2023	256163AB2	139.379	32,057.22	282.125	64,888.75	.45	37.75	115	5.11	.18	32,832
46,000	SPLUNK INC CVT SR NTS "A" 0.500% 09-15-2023	848637AC8	124.651	57,339.62	114.250	52,555.00	.37	4.88	230	10.22	.44	(4,785)
48,000	FIREEYE INC. CVT SR NTS 0.875% 06-01-2024	31816QAF8	123.938	59,490.00	112.625	54,060.00	.38	2.90	420	140.00	.78	(5,430)
21,000	BLACKLINE INC CVT SR NTS 0.125% 08-01-2024	09239BAB5	98.093	20,599.47	158.313	33,245.63	.23	13.21	26	4.37	.08	12,646
18,000	SABRE GLBL INC CVT SR NTS 144A 4.000% 04-15-2025	78573NAD4	151.100	27,198.05	207.700	37,386.00	.26	14.60	720	332.00	1.93	10,188
25,000	CERENCE INC CVT SR NTS 144A 3.000% 06-01-2025	156727AA7	102.750	25,687.50	254.750	63,687.50	.44	19.38	750	250.00	1.18	38,000
62,000	HUBSPOT INC CVT SR NTS 144A 0.375% 06-01-2025	443573AC4	110.546	68,538.35	171.688	106,446.25	.74	12.27	233	77.50	.22	37,908
76,000	ZENDESK INC CVT SR NTS 144A 0.625% 06-15-2025	98936JAC5	104.542	79,451.70	138.060	104,925.60	.73	6.99	475	139.86	.45	25,474

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<b>CONVERTIBLE BONDS (cont.)</b>												
<i>SOFTWARE - APPS &amp; SYS (cont.)</i>												
80,000	OKTA CVT SR NOTES 0.125% 09-01-2025	679295AD7	101.189	80,950.98	134.938	107,950.01	.75	6.56	100	8.33	.09	26,999
24,000	MICROSTRATEGY CVT SR NTS 144A 0.750% 12-15-2025	594972AB7	102.156	24,517.50	190.484	45,716.23	.32	12.69	180	55.00	.39	21,199
51,000	BENTLEY SYSTEMS CVT SR NT 144A 0.125% 01-15-2026	08265TAA7	102.721	52,387.50	103.356	52,711.56	.37	.56	64	11.51	.12	324
44,000	MONGODB INC CVT SR NTS 0.250% 01-15-2026	60937PAD8	105.040	46,217.78	144	63,360.00	.44	7.26	110	23.22	.17	17,142
61,000	NUANCE COMMUN CVT SR NTS 1.000% 12-15-2035	67020YAK6	187.376	114,299.24	184.630	112,624.30	.78	3.39	610	179.61	.54	(1,675)
	<b>TOTAL SOFTWARE - APPS &amp; SYS</b>			<b>801,740.23</b>		<b>1,054,473.83</b>	<b>7.33</b>		<b>4,258</b>	<b>1,349.23</b>	<b>.40</b>	<b>252,734</b>
<i>ELECTRONIC EQUIP &amp; INST</i>												
38,000	II-VI INCORP CVT SR NOTES 0.250% 09-01-2022	902104AB4	106.817	40,590.50	152.563	57,973.75	.40	27.46	95	7.91	.16	17,383
38,000	PURE STORAGE CVT SR NTS 0.125% 04-15-2023	74624MAB8	112.520	42,757.55	109.690	41,682.20	.29	4.36	48	21.90	.12	(1,075)
	<b>TOTAL ELECTRONIC EQUIP &amp; INST</b>			<b>83,348.05</b>		<b>99,655.95</b>	<b>.69</b>		<b>143</b>	<b>29.81</b>	<b>.14</b>	<b>16,308</b>
<i>SEMICONDUCTOR</i>												
59,000	SYNAPTICS CORP CVT SR NTS 0.500% 06-15-2022	87157DAD1	112.472	66,358.22	184.250	108,707.50	.76	44.35	295	86.86	.27	42,349
74,000	ON SEMI CORP CVT SR NTS 1.625% 10-15-2023	682189AP0	129.827	96,072.23	207.313	153,411.25	1.07	25.65	1,203	554.48	.78	57,339
28,000	TERADYNE INC CVT SR NTS 1.250% 12-15-2023	880770AG7	166.744	46,688.36	384.625	107,695.00	.75	43.43	350	103.05	.32	61,007

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<b>CONVERTIBLE BONDS (cont.)</b>												
<i>SEMICONDUCTOR (cont.)</i>												
15,000	ENPHASE ENERGY CVT SR NTS 144A 0.250% 03-01-2025	29355AAE7	244.306	36,645.90	214	32,100.00	.22	18.33	38	3.12	.12	(4,546)
109,000	INPHI CORP CVT SR NTS 144A 0.750% 04-15-2025	45772FAE7	112.524	122,651.40	152.063	165,748.13	1.15	9.51	818	376.96	.49	43,097
44,000	M/A-COM TECH CVT SR NTS 144A 0.250% 03-15-2026	55405YAA8	100.375	44,165.00	101.099	44,483.52	.31	.02	110	1.84	.25	319
88,000	MICROCHIP CVT SR SUB NTS 1.625% 02-15-2027 "A"	595017AF1	134.547	118,400.92	227.500	200,200.00	1.39	12.44	1,430	182.71	.71	81,799
11,000	MICRON TECH CVT SR NT "D" 3.125% 05-01-2032	595112AX1	758.058	83,386.39	882.500	97,075.00	.67	17.52	344	143.22	.35	13,689
3,000	LAM/NOVELLUS SYS CVT SR NOTE 2.625% 05-15-2041	670008AD3	440.116	13,203.49	1,892.917	56,787.51	.39	13.30	79	29.75	.14	43,584
	<b>TOTAL SEMICONDUCTOR</b>			<b>627,571.91</b>		<b>966,207.91</b>	<b>6.71</b>		<b>4,665</b>	<b>1,481.99</b>	<b>.48</b>	<b>338,636</b>
<i>COMMUNICATION EQUIPMENT</i>												
153,000	PALO ALTO NE CVT SR NTS 0.750% 07-01-2023	697435AD7	110.332	168,807.88	132.200	202,266.00	1.41	11.38	1,148	286.90	.57	33,458
17,000	CREE INC CVT SR NTS 144A 1.750% 05-01-2026	225447AC5	103.143	17,534.29	236.190	40,152.30	.28	15.08	298	123.96	.74	22,618
	<b>TOTAL COMMUNICATION EQUIPMENT</b>			<b>186,342.17</b>		<b>242,418.30</b>	<b>1.68</b>		<b>1,445</b>	<b>410.86</b>	<b>.60</b>	<b>56,076</b>
<i>e-COMMERCE</i>												
31,000	WAYFAIR CORP CVT SR NTS 1.125% 11-01-2024	94419LAD3	102.868	31,889.00	274.060	84,958.60	.59	25.56	349	145.31	.41	53,070
107,000	ZILLOW GROUP INC CVT SR NTS 2.750% 05-15-2025	98954MAH4	148.776	159,190.27	207.500	222,025.00	1.54	15.07	2,943	1,111.60	1.33	62,835

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<b>CONVERTIBLE BONDS (cont.)</b>												
<i>e-COMMERCE (cont.)</i>												
62,000	WAYFAIR INC CVT SR NTS 144A 0.625% 10-01-2025	94419LAL5	103.353	64,078.75	106.750	66,185.00	.46	.84	388	244.34	.59	2,106
37,000	EVENTBRITE INC CVT SR NTS 144A 0.750% 09-15-2026	29975EAC3	104.848	38,793.57	103.250	38,202.50	.27	.15	278	15.42	.73	(591)
30,000	MERCADOLIBRE CVT SR NTS 2.000% 08-15-2028	58733RAD4	276.365	82,909.38	334.563	100,368.77	.70	14.61	600	76.67	.60	17,459
	<b>TOTAL e-COMMERCE</b>			<b>376,860.97</b>		<b>511,739.87</b>	<b>3.56</b>		<b>4,556</b>	<b>1,593.34</b>	<b>.89</b>	<b>134,879</b>
<i>INTERNET SOFTWARE &amp; SVS</i>												
87,000	SQUARE INC CVT SR NTS 0.500% 05-15-2023	852234AD5	115.944	100,871.31	291.800	253,866.00	1.76	44.27	435	164.33	.17	152,995
30,000	TWILIO CVT SR NTS 0.250% 06-01-2023	90138FAB8	228.217	68,465.03	479.300	143,789.88	1.00	60.52	75	25.01	.05	75,325
49,000	TWITTER CVT SR NTS "C" 0.250% 06-15-2024	90184LAF9	118.344	57,988.35	132.880	65,111.20	.45	8.45	123	36.07	.19	7,123
18,000	SAILPOINT TECH CVT SR NTS 0.125% 09-15-2024	78781PAB1	204.750	36,855.00	185.700	33,426.00	.23	17.03	23	1.00	.07	(3,429)
35,000	AKAMAI TECH CVT SR NTS 0.125% 05-01-2025	00971TAJ0	110.683	38,739.05	120.938	42,328.13	.29	4.48	44	18.23	.10	3,589
75,000	BOOKING HLDS CVT SR NTS 144A 0.750% 05-01-2025	09857LAM0	108.949	81,711.73	147	110,250.00	.77	8.60	563	234.37	.51	28,538
54,000	LYFT INC CVT SR NOTES 144A 1.500% 05-15-2025	55087PAA2	121.323	65,514.64	177	95,580.00	.66	12.27	810	306.00	.85	30,065
43,000	FIVE9 INC CVT SR NTS 144A 0.500% 06-01-2025	338307AC5	101.628	43,700.00	133.500	57,405.00	.40	6.38	215	71.67	.37	13,705



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<b>CONVERTIBLE BONDS (cont.)</b>												
<i>INTERNET SOFTWARE &amp; SVS (cont.)</i>												
50,000	SHOPIFY INC CVT SR NTS 0.125% 11-01-2025	82509LAA5	112.040	56,020.21	114	57,000.00	.40	2.72	63	33.50	.11	980
76,000	Q2 HOLDINGS INC CVT SR NT 144A 0.125% 11-15-2025	74736LAE9	112.875	85,785.00	99.469	75,596.06	.53	.24	95	35.10	.13	(10,189)
34,000	SEA LTD CVT SR NTS 144A 2.375% 12-01-2025	81141RAE0	107.128	36,423.36	254.938	86,678.76	.60	17.61	808	269.16	.93	50,255
47,000	FUBOTV INC CVT SR NTS 144A 3.250% 02-15-2026	35953DAA2	106.051	49,843.91	85.688	40,273.13	.28	6.74	1,528	250.34	3.79	(9,571)
106,000	COUPA SOFTWARE CVT SR NTS 144A 0.375% 06-15-2026	22266LAE6	119.248	126,402.50	113	119,780.00	.83	1.98	398	117.04	.33	(6,623)
108,000	IAC/MTCH FINA EXC SR NT A 144A 0.875% 06-15-2026	44932FAA5	137.376	148,365.71	167.500	180,900.00	1.26	8.99	945	278.25	.52	32,534
101,000	SNAP INC CVT SR NOTES 0.750% 08-01-2026	83304AAB2	156.003	157,563.33	235.813	238,170.63	1.66	14.96	758	126.25	.32	80,607
16,000	BILIBILI INC CVT SR NTS 144A 1.250% 06-15-2027	090040AC0	119.984	19,197.50	269.563	43,130.01	.30	14.59	200	58.89	.46	23,933
108,000	ETSY CVT SR NOTES 144A 0.125% 09-01-2027	29786AAK2	104.871	113,260.48	130.813	141,277.50	.98	4.03	135	11.25	.10	28,017
	<b>TOTAL INTERNET SOFTWARE &amp; SVS</b>			<b>1,286,707.11</b>		<b>1,784,562.30</b>	<b>12.40</b>		<b>7,214</b>	<b>2,036.46</b>	<b>.40</b>	<b>497,855</b>
<i>IT SERVICES</i>												
41,000	ZSCALER INC CVT SR NT 144A 0.125% 07-01-2025	98980GAA0	101.744	41,715.00	133.300	54,653.00	.38	6.53	51	12.82	.09	12,938
39,000	TECHTARGET INC CVT SRT NT 144A 0.125% 12-15-2025	87874RAA8	101.750	39,682.50	118.020	46,027.80	.32	3.37	49	14.09	.11	6,345

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<b>CONVERTIBLE BONDS (cont.)</b>												
	TOTAL IT SERVICES			81,397.50		100,680.80	.70		100	26.91	.10	19,283
	TOTAL TECHNOLOGY			3,582,220.02		4,895,652.59	34.02		23,103	7,096.56	.47	1,313,433
TRANSPORTATION												
AIRLINES												
129,000	SOUTHWEST AIRLINES CVT SR NTS 1.250% 05-01-2025	844741BG2	131.217	169,269.47	171.688	221,476.89	1.54	11.86	1,613	671.88	.73	52,207
30,000	SPIRIT AIRLINES INC CVT SR NTS 4.750% 05-15-2025	848577AA0	176.127	52,838.05	306.400	91,920.00	.64	22.74	1,425	538.34	1.55	39,082
56,000	AIR CANADA CVT SR NTS 144A 4.000% 07-01-2025	008911BE8	103.393	57,900.00	157.625	88,270.00	.61	7.30	2,240	560.00	2.54	30,370
38,000	AMERICAN AIRLINES CVT SR NTS 6.500% 07-01-2025	02376RAF9	135.913	51,646.94	171.750	65,265.00	.45	7.50	2,470	617.50	3.78	13,618
51,000	JETBLUE AIRWAYS CVT SR NT 144A 0.500% 04-01-2026	477143AN1	103.358	52,712.50	109.880	56,038.80	.39	1.40	255	4.25	.46	3,326
	TOTAL AIRLINES			384,366.96		522,970.65	3.63		8,003	2,391.97	1.53	138,604
TRANSPORTATION - MISC.												
41,000	SEASpan CORP CVT SR NTS 144A 3.750% 12-15-2025	81254UAH9	101.418	41,581.25	119.250	48,892.50	.34	.30	1,538	427.09	3.15	7,311
	TOTAL TRANSPORTATION			425,948.21		571,863.19	3.97		9,540	2,819.06	1.67	145,915
	<b>TOTAL CONVERTIBLE BONDS</b>			<b>8,133,102.72</b>		<b>10,615,554.82</b>	<b>73.77</b>		<b>106,486</b>	<b>30,908.54</b>	<b>1.00</b>	<b>2,482,452</b>
<b>L.Y.O.N.S.</b>												
INDUSTRIALS												

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<b>L.Y.O.N.S. (cont.)</b>												
<i>COMMERCIAL SERVICES</i>												
43,000	MAKEMYTRIP LTD CVT SR NTS 144A 0.000% 02-15-2028	56087FAA2	104.419	44,900.00	108.500	46,655.00	.32	1.18				1,755
<b>TOTAL INDUSTRIALS</b>				44,900.00		46,655.00	.32					1,755
<i>HEALTHCARE</i>												
<i>BIOTECHNOLOGY</i>												
68,000	GUARDANT HEALTH CVT SR NT 144A 0.000% 11-15-2027	40131MAA7	103.811	70,591.25	128.250	87,210.00	.61	3.72				16,619
<i>HEALTH EQUIP &amp; SUPPLY</i>												
49,000	NOVOCURE LTD CVT SR NTS 144A 0.000% 11-01-2025	67011XAA1	101.735	49,850.00	110.688	54,236.88	.38	2.20				4,387
<b>TOTAL HEALTHCARE</b>				120,441.25		141,446.88	.98					21,006
<i>CONSUMER DISCRETIONARY</i>												
<i>AUTOS</i>												
95,000	FORD MOTOR CO CVT SR NTS 144A 0.000% 03-15-2026	345370CY4	100.333	95,315.92	101	95,950.00	.67	.20				634
<i>LEISURE FACILITIES</i>												
62,000	VAIL RESORTS CVT SR NTS 144A 0.000% 01-01-2026	91879QAM1	101.605	62,994.76	102.326	63,442.12	.44	.48				447
<i>LODGING</i>												

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**Portfolio Holdings**

Quantity	Security	CUSIP	Average Unit Cost	(\$) Total Cost	Unit Market Price	(\$) Market Value	(%) Portfolio	Annual Int/Div Rate	(\$) Est. Annual Income	Accrued Income	(%) Current Yield	Unrealized Gain/(Loss)
<b>L.Y.O.N.S. (cont.)</b>												
<i>LODGING (cont.)</i>												
51,000	MARRIOTT VACA CVT SR NTS 144A 0.000% 01-15-2026	57164YAC1	101.243	51,633.75	118.438	60,403.13	.42	3.50				8,769
<i>RETAIL SPECIALTY</i>												
39,000	RH/RESTORATION HDWR CVT SR NTS 0.000% 06-15-2023	74967XAA1	107.820	42,049.86	307.690	119,999.10	.83	44.93				77,949
<i>CONSUMER SERVICES</i>												
217,000	CHEGG INC CVT SR NTS 144A 0.000% 09-01-2026	163092AE9	104.439	226,633.49	107.500	233,275.00	1.62	1.33				6,642
<i>CONSMR DISC - MISC.</i>												
80,000	PINDUODUO INC CVT SR NTS 0.000% 12-01-2025	722304AC6	112.584	90,067.20	105.847	84,677.60	.59	1.21				(5,390)
53,000	DRAFTKINGS INC CVT SR NTS 144A 0.000% 03-15-2028	26142RAA2	101.076	53,570.00	98.950	52,443.50	.36	.15				(1,127)
				<i>TOTAL CONSMR DISC - MISC.</i>		<i>137,121.10</i>	<i>.95</i>					<i>(6,516)</i>
				<b>TOTAL CONSUMER DISCRETIONARY</b>	<b>622,264.98</b>	<b>710,190.45</b>	<b>4.94</b>					<b>87,925</b>
<b>CONSUMER STAPLES</b>												
<i>FOODS</i>												
44,000	SHAKE SHACK INC CVT SR NT 144A 0.000% 03-01-2028	819047AA9	102.313	45,017.50	99.438	43,752.51	.30	.08				(1,265)
				<b>TOTAL CONSUMER STAPLES</b>	<b>45,017.50</b>	<b>43,752.51</b>	<b>.30</b>					<b>(1,265)</b>
<b>ENERGY</b>												

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**Portfolio Holdings**

Quantity	Security	CUSIP	Average Unit Cost	(\$) Total Cost	Unit Market Price	(\$) Market Value	(%) Portfolio	Annual Int/Div Rate	(\$) Est. Annual Income	Accrued Income	(%) Current Yield	Unrealized Gain/(Loss)
<b>L.Y.O.N.S. (cont.)</b>												
<i>ENERGY - MISC.</i>												
50,000	SUNRUN INC CVT SR NTS 144A 0.000% 02-01-2026	86771WAA3	105.520	52,760.00	89.818	44,908.80	.31	2.23				(7,851)
				<b>TOTAL ENERGY</b>		<b>44,908.80</b>	<b>.31</b>					<b>(7,851)</b>
<b>FINANCIALS</b>												
<i>REAL ESTATE</i>												
38,000	HANNON ARMSTRONG CVT SR NTS 0.000% 08-15-2023	41068XAD2	100.875	38,332.50	124.813	47,428.76	.33	9.11				9,096
50,000	REDFIN CORP CVT SR NTS 144A 0.000% 10-15-2025	75737FAB4	102.640	51,320.00	116.938	58,468.75	.41	3.41				7,149
				<b>TOTAL REAL ESTATE</b>		<b>105,897.51</b>	<b>.74</b>					<b>16,245</b>
				<b>TOTAL FINANCIALS</b>		<b>105,897.51</b>	<b>.74</b>					<b>16,245</b>
<b>TECHNOLOGY</b>												
<i>SOFTWARE - APPS &amp; SYS</i>												
11,000	SERVICENOW INC CVT SR NTS 0.000% 06-01-2022	81762PAC6	166.727	18,340.00	370.438	40,748.13	.28	85.74				22,408
73,000	RINGCENTRAL CVT SR NTS 0.000% 03-01-2025	76680RAF4	109.147	79,677.01	109.563	79,980.63	.56	2.31				304
55,000	LIVEPERSON INC CVT SR NTS 144A 0.000% 12-15-2026	538146AC5	104.173	57,295.00	100.750	55,412.50	.39	.13				(1,883)
				<b>TOTAL SOFTWARE - APPS &amp; SYS</b>		<b>176,141.26</b>	<b>1.22</b>					<b>20,829</b>
<i>ELECTRONIC EQUIP &amp; INST</i>												

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**Portfolio Holdings**

Quantity	Security	CUSIP	Average Unit Cost	(\$) Total Cost	Unit Market Price	(\$) Market Value	(%) Portfolio	Annual Int/Div Rate	(\$) Est. Annual Income	Accrued Income	(%) Current Yield	Unrealized Gain/(Loss)
<b>L.Y.O.N.S. (cont.)</b>												
<i>ELECTRONIC EQUIP &amp; INST (cont.)</i>												
50,000	ITRON INC CVT SR NTS 144A 0.000% 03-15-2026	465741AM8	102.665	51,332.50	99.625	49,812.50	.35	.07				(1,520)
<i>SEMICONDUCTOR</i>												
39,000	NOVA MEAS INST CVT SR NTS 144A 0.000% 10-15-2025	66980MAA4	102.484	39,968.75	132.125	51,528.75	.36	6.04				11,560
55,000	DROPBOX INC CVT SR NTS 144A 0.000% 03-01-2028 "B"	26210CAB0	100.236	55,130.00	103.188	56,753.13	.39	.45				1,623
60,000	ENPHASE ENERGY CVT SR NTS 144A 0.000% 03-01-2028 "B"	29355AAJ6	100.116	60,069.54	92.248	55,348.56	.38	1.17				(4,721)
	<i>TOTAL SEMICONDUCTOR</i>			155,168.29		163,630.44	1.14					8,462
<i>INTERNET SOFTWARE &amp; SVS</i>												
51,000	WIX.COM LTD CVT SR NOTES 144A 0.000% 08-15-2025	92940WAC3	110.467	56,337.97	105.313	53,709.38	.37	1.18				(2,629)
87,000	UBER TECH INC CVT SR NTS 144A 0.000% 12-15-2025	90353TAH3	105.093	91,431.21	105.063	91,404.39	.64	1.04				(27)
50,000	BOX INC CVT SR NTS 144A 0.000% 01-15-2026	10316TAA2	115.633	57,816.55	114.625	57,312.50	.40	2.82				(504)
51,000	21 VIANET GROUP CVT SR NT 144A 0.000% 02-01-2026	90138VAA5	102.574	52,312.50	93.850	47,863.50	.33	1.31				(4,449)
	<i>TOTAL INTERNET SOFTWARE &amp; SVS</i>			257,898.23		250,289.77	1.74					(7,608)
<i>IT SERVICES</i>												
41,000	SHIFT4 PAYMENTS CVT SR NT 144A 0.000% 12-15-2025	82452JAA7	106.451	43,644.71	125.060	51,274.60	.36	4.69				7,630

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**Portfolio Holdings**

Quantity	Security	CUSIP	Average Unit Cost	(\$) Total Cost	Unit Market Price	(\$) Market Value	(%) Portfolio	Annual Int/Div Rate	(\$) Est. Annual Income	Accrued Income	(%) Current Yield	Unrealized Gain/(Loss)
<b>L.Y.O.N.S. (cont.)</b>												
<i>TECHNOLOGY - MISC.</i>												
63,000	FIVERR INTL CVT SR NTS 144A 0.000% 11-01-2025	33835LAB1	103.373	65,125.00	124.810	78,630.30	.55	4.77				13,505
<b>TOTAL TECHNOLOGY</b>				<b>728,480.74</b>		<b>769,778.87</b>	<b>5.35</b>					<b>41,298</b>
<b>TOTAL L.Y.O.N.S.</b>				<b>1,703,516.97</b>		<b>1,862,630.02</b>	<b>12.94</b>					<b>159,113</b>
<b>CONVERTIBLE PREFERRED - MANDATORY</b>												
<i>MATERIALS</i>												
<i>STEEL</i>												
1,400	ARCELORMITTAL CVT MAND 5.50% / \$1.375 5/18/2023	03938L302	30.031	42,042.77	68.850	96,390.00	.67	2.00	1,925		2.00	54,347
<b>TOTAL MATERIALS</b>				<b>42,042.77</b>		<b>96,390.00</b>	<b>.67</b>		<b>1,925</b>		<b>2.00</b>	<b>54,347</b>
<i>INDUSTRIALS</i>												
<i>MACHINERY</i>												
560	COLFAX CORP CVT TANG EQ UNITS 5.75% / \$5.75 01/15/2022	194014205	142.872	80,008.17	180.160	100,889.60	.70	3.19	3,220		3.19	20,881
85	FORTIVE CORP MAND CVT PFD 5.00% / \$50.00 07/01/2021	34959J207	995.977	84,658.00	995.560	84,622.60	.59	5.02	4,250	1,062.50	5.02	(35)
<b>TOTAL MACHINERY</b>				<b>164,666.17</b>		<b>185,512.20</b>	<b>1.29</b>		<b>7,470</b>	<b>1,062.50</b>	<b>4.03</b>	<b>20,846</b>
<b>TOTAL INDUSTRIALS</b>				<b>164,666.17</b>		<b>185,512.20</b>	<b>1.29</b>		<b>7,470</b>	<b>1,062.50</b>	<b>4.03</b>	<b>20,846</b>
<i>HEALTHCARE</i>												
<i>HEALTH EQUIP &amp; SUPPLY</i>												

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**Portfolio Holdings**

Quantity	Security	CUSIP	Average Unit Cost	(\$) Total Cost	Unit Market Price	(\$) Market Value	(%) Portfolio	Annual Int/Div Rate	(\$) Est. Annual Income	Accrued Income	(%) Current Yield	Unrealized Gain/(Loss)
<b>CONVERTIBLE PREFERRED - MANDATORY (cont.)</b>												
<i>HEALTH EQUIP &amp; SUPPLY (cont.)</i>												
1,565	AVANTOR INC MAND CVT PFD 6.25% / \$3.125 5/15/2022	05352A209	61.661	96,499.89	90.270	141,272.55	.98	3.46	4,891		3.46	44,773
84	DANAHER CORP MAND CVT PFD 4.75% / \$47.50 04/15/2022	235851300	1,051.747	88,346.73	1,530.110	128,529.24	.89	3.10	3,990	997.50	3.10	40,183
40	DANAHER CORP MAND CVT PFD 5.00% / \$50.00 04/15/2023	235851409	1,002.725	40,109.00	1,295.200	51,808.00	.36	4.83	2,500	500.00	4.83	11,699
<i>TOTAL HEALTH EQUIP &amp; SUPPLY</i>				224,955.62		321,609.79	2.24		11,381	1,497.50	3.54	96,654
<b>TOTAL HEALTHCARE</b>				224,955.62		321,609.79	2.24		11,381	1,497.50	3.54	96,654
<b>CONSUMER DISCRETIONARY</b>												
<i>HOUSEHOLD DURABLES</i>												
585	STANLEY BLK & DKR CVT EQ UNIT 5.25% / \$5.25 11/15/2022	854502846	79.959	46,776.22	117.980	69,018.30	.48	4.45	3,071		4.45	22,242
<i>AUTO PARTS</i>												
625	APTIV PLC MAND CVT PFD 5.50% / \$5.50 06/15/2023	G6095L117	109.972	68,732.65	158.380	98,987.50	.69	3.47	3,438		3.47	30,255
<i>CONSMR DISC - MISC.</i>												
38	MANDEX/CHWY MAND EXC TRST 144A 6.50% / \$65.00 5/16/2023	901376202	1,007.368	38,280.00	1,892.480	71,914.24	.50	3.43	2,470		3.43	33,634
<b>TOTAL CONSUMER DISCRETIONARY</b>				153,788.87		239,920.04	1.67		8,979		3.74	86,131
<b>MEDIA</b>												
<b>ENTERTAINMENT</b>												



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**Portfolio Holdings**

Quantity	Security	CUSIP	Average Unit Cost	(\$) Total Cost	Unit Market Price	(\$) Market Value	(%) Portfolio	Annual Int/Div Rate	(\$) Est. Annual Income	Accrued Income	(%) Current Yield	Unrealized Gain/(Loss)
<b>CONVERTIBLE PREFERRED - MANDATORY (cont.)</b>												
<i>ENTERTAINMENT (cont.)</i>												
535	VIACOMCBS INC MAND CVT PFD 5.75% / \$5.75 04/01/2024	92556H305	66.249	35,443.02	67.150	35,925.25	.25	8.56	3,076		8.56	482
<b>TOTAL MEDIA</b>				35,443.02		35,925.25	.25		3,076		8.56	482
<b>FINANCIALS</b>												
<i>DIVERSIFIED FINANCIALS</i>												
1,200	KKR & CO. INC MAND CVT PFD 6.0% / \$3.00 09/15/2023	48251W401	55.997	67,195.85	66.650	79,980.00	.56	4.50	3,600		4.50	12,784
<b>TOTAL FINANCIALS</b>				67,195.85		79,980.00	.56		3,600		4.50	12,784
<b>TECHNOLOGY</b>												
<i>SEMICONDUCTOR</i>												
225	BROADCOM INC MAND CVT PFD 8.00% / \$80.00 9/30/2022	11135F200	1,124.980	253,120.50	1,474.490	331,760.25	2.31	5.43	18,000		5.43	78,640
<b>TOTAL TECHNOLOGY</b>				253,120.50		331,760.25	2.31		18,000		5.43	78,640
<b>TELECOMMUNICATIONS</b>												
<i>WIRELESS TELECOM</i>												
113	MAND / TMUS EXCH TRUST 144A 5.25% / \$52.50 06/01/2023	901375105	1,070.896	121,011.27	1,124.650	127,085.45	.88	4.67	5,933		4.67	6,074
<b>TOTAL TELECOMMUNICATIONS</b>				121,011.27		127,085.45	.88		5,933		4.67	6,074
<b>UTILITIES</b>												

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**Portfolio Holdings**

Quantity	Security	CUSIP	Average Unit Cost	(\$) Total Cost	Unit Market Price	(\$) Market Value	(%) Portfolio	Annual Int/Div Rate	(\$) Est. Annual Income	Accrued Income	(%) Current Yield	Unrealized Gain/(Loss)
<b>CONVERTIBLE PREFERRED - MANDATORY (cont.)</b>												
<i>UTILITY - ELECTRIC</i>												
2,310	NEXTERA ENERGY CVT EQTY UNITS 5.279% / \$2.64 3/01/2023	65339F770	51.428	118,797.83	49.530	114,414.30	.80	5.33	6,098		5.33	(4,384)
<b>TOTAL UTILITIES</b>				118,797.83		114,414.30	.80		6,098		5.33	(4,384)
<b>TOTAL CONVERTIBLE PREFERRED - MANDATORY</b>				<b>1,181,021.90</b>		<b>1,532,597.28</b>	<b>10.65</b>		<b>66,462</b>	<b>2,560.00</b>	<b>4.34</b>	<b>351,575</b>
ACCRUED INCOME		99999090A		33,468.54		33,468.54	.23			33,468.54		
<b>TOTAL PORTFOLIO</b>				<b>11,396,014.55</b>		<b>14,389,155.08</b>	<b>100.00</b>		<b>172,948</b>	<b>33,468.54</b>	<b>1.20</b>	<b>2,993,141</b>

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**Transaction Detail**

**Purchases/(Sales)**

<b>Trans Type</b>	<b>Trade Date</b>	<b>Quantity</b>	<b>Security</b>	<b>CUSIP</b>	<b>Original Purchase Date</b>	<b>Average Cost</b>	<b>Total Cost</b>	<b>Unit Proceeds</b>	<b>Total Proceeds</b>	<b>Realized Gain/(Loss)</b>
Sell	03/01/21	9,000.00	INVITAE CORP CVT SR NOTES 2.000% 09-01-2024	46185LAB9	07/01/20	120.95	10,885.78	168.10	15,129.00	4,243.22
Sell	03/02/21	10,000.00	DICK'S SPORTING CVT SR NT 144A 3.250% 04-15-2025	253393AC6	04/15/20	100.00	10,000.00	222.50	22,250.00	12,250.00
Sell	03/02/21	50,000.00	NICE LTD CVT SR NTS 144A 0.000% 09-15-2025	653656AA6	08/25/20	101.46	50,731.25	108.50	54,250.00	3,518.75
Buy	03/02/21	7,000.00	SHAKE SHACK INC CVT SR NT 144A 0.000% 03-01-2028	819047AA9		100.00	7,000.00			
Buy	03/02/21	37,000.00	SHAKE SHACK INC CVT SR NT 144A 0.000% 03-01-2028	819047AA9		102.75	38,017.50			
Sell	03/03/21	6,000.00	ENPHASE ENERGY CVT SR NTS 144A 0.250% 03-01-2025	29355AAE7	01/06/21	256.50	15,389.78	216.10	12,965.87	(2,423.91)
Buy	03/03/21	11,000.00	GOSSAMER BIO INC CVT SR NTS 5.000% 06-01-2027	38341PAA0		94.40	10,384.40			
Sell	03/03/21	3,000.00	MERCADOLIBRE CVT SR NTS 2.000% 08-15-2028	58733RAD4	07/01/20	228.63	6,858.75	349.33	10,479.87	3,621.12
Buy	03/03/21	2,000.00	MICRON TECH CVT SR NT "D" 3.125% 05-01-2032	595112AX1		915.70	18,313.90			
Buy	03/03/21	5,000.00	ANTHEM/WLP INC CVT SR DEBS 2.750% 10-15-2042	94973VBG1		439.82	21,991.00			

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**Transaction Detail**

**Purchases/(Sales)**

Trans Type	Trade Date	Quantity	Security	CUSIP	Original Purchase Date	Average Cost	Total Cost	Unit Proceeds	Total Proceeds	Realized Gain/(Loss)
Sell	03/04/21	4,000.00	ADVANCED MICRO DEV CVT SR NTS 2.125% 09-01-2026	007903BD8	06/30/20	648.59	25,943.55	960.29	38,411.76	12,468.21
Sell	03/04/21	11,000.00	BLACKLINE INC CVT SR NTS 0.125% 08-01-2024	09239BAB5	03/31/20	98.09	10,790.20	162.99	17,929.24	7,139.04
Sell	03/04/21	16,000.00	CLOUDFLARE CVT SR NTS 144A 0.750% 05-15-2025	18915MAA5	05/13/20	101.38	16,220.00	188.76	30,201.71	13,981.71
Sell	03/04/21	7,000.00	DOCUSIGN INC CVT SR NOTES 0.500% 09-15-2023	256163AB2	02/04/19	101.61	7,112.64	303.69	21,258.30	14,145.66
Buy	03/04/21	23,000.00	GOSSAMER BIO INC CVT SR NTS 5.000% 06-01-2027	38341PAA0		93.26	21,450.70			
Sell	03/04/21	11,000.00	INPHI CORP CVT SR NTS 144A 0.750% 04-15-2025	45772FAE7	04/22/20	105.23	11,575.00	130.00	14,299.67	2,724.67
Sell	03/04/21	12,000.00	INSULET CORP CVT SR NTS 0.375% 09-01-2026	45784PAK7	09/04/19	100.25	12,030.00	126.92	15,230.68	3,200.68
Sell	03/04/21	7,000.00	MICROCHIP CVT SR SUB NTS 1.625% 02-15-2027 "A"	595017AF1	03/14/18	126.19	8,833.03	206.13	14,428.75	5,595.72
Sell	03/04/21	11,000.00	NANOSTRING TECH CVT SR NT 144A 2.625% 03-01-2025	63009RAC3	07/09/20	103.19	11,351.07	150.38	16,541.36	5,190.29
Sell	03/04/21	3,000.00	REPLIGEN CORP CVT SR NTS 0.375% 07-15-2024	759916AB5	07/17/19	103.50	3,105.00	168.06	5,041.74	1,936.74

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**Transaction Detail**

**Purchases/(Sales)**

Trans Type	Trade Date	Quantity	Security	CUSIP	Original Purchase Date	Average Cost	Total Cost	Unit Proceeds	Total Proceeds	Realized Gain/(Loss)
Sell	03/04/21	5,000.00	SEA LTD CVT SR NTS 144A 2.375% 12-01-2025	81141RAE0	05/20/20	106.25	5,312.50	254.59	12,729.45	7,416.95
Sell	03/04/21	3,000.00	TESLA INC CVT SR NOTES "D" 2.000% 05-15-2024	88160RAG6	02/20/20	294.22	8,826.57	980.38	29,411.49	20,584.92
Buy	03/05/21	45,000.00	CUTERA INC CVT SR NTS 144A 2.250% 03-15-2026	232109AA6		100.00	45,000.00			
Buy	03/05/21	20,000.00	GOSSAMER BIO INC CVT SR NTS 5.000% 06-01-2027	38341PAA0		91.85	18,370.72			
Sell	03/05/21	8,000.00	MICROSTRATEGY CVT SR NTS 144A 0.750% 12-15-2025	594972AB7	12/09/20	100.00	8,000.00	168.00	13,440.00	5,440.00
Buy	03/05/21	8,000.00	ON SEMI CORP CVT SR NTS 1.625% 10-15-2023	682189AP0		195.75	15,660.37			
Buy	03/05/21	9,000.00	ROYAL CARIBBEAN CVT SR NT 144A 4.250% 06-15-2023	780153BA9		144.20	12,978.00			
Sell	03/05/21	7,000.00	ZILLOW GROUP INC CVT SR NTS 2.750% 05-15-2025	98954MAH4	05/20/20	108.31	7,581.67	210.60	14,741.66	7,159.99
Buy	03/09/21	6,000.00	EVENTBRITE INC CVT SR NTS 144A 0.750% 09-15-2026	29975EAC3		100.00	6,000.00			
Buy	03/09/21	31,000.00	EVENTBRITE INC CVT SR NTS 144A 0.750% 09-15-2026	29975EAC3		105.79	32,793.57			

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**Purchases/(Sales)**

<b>Trans Type</b>	<b>Trade Date</b>	<b>Quantity</b>	<b>Security</b>	<b>CUSIP</b>	<b>Original Purchase Date</b>	<b>Average Cost</b>	<b>Total Cost</b>	<b>Unit Proceeds</b>	<b>Total Proceeds</b>	<b>Realized Gain/(Loss)</b>
Sell	03/10/21	9,000.00	BLACKLINE INC CVT SR NTS 0.125% 08-01-2024	09239BAB5	03/31/20	98.09	8,828.34	166.65	14,998.68	6,170.34
Sell	03/10/21	35,000.00	DOCUSIGN INC CVT SR NTS 144A 0.000% 01-15-2024	256163AC0	01/14/21	106.28	37,197.65	98.70	34,543.71	(2,653.94)
Buy	03/10/21	38,000.00	FTI CONSULTG CVT SR NTS 2.000% 08-15-2023	302941AP4		136.13	51,729.48			
Buy	03/10/21	9,000.00	ITRON INC CVT SR NTS 144A 0.000% 03-15-2026	465741AM8		100.00	9,000.00			
Buy	03/10/21	41,000.00	ITRON INC CVT SR NTS 144A 0.000% 03-15-2026	465741AM8		103.25	42,332.50			
Sell	03/10/21	49,000.00	PELOTON INC CVT SR NTS 144A 0.000% 02-15-2026	70614WAA8	02/09/21	105.51	51,700.00	95.45	46,770.50	(4,929.50)
Buy	03/11/21	9,000.00	BLACKLINE INC CVT SR NTS 144A 0.000% 03-15-2026	09239BAC3		101.25	9,112.50			
Buy	03/11/21	35,000.00	BLACKLINE INC CVT SR NTS 144A 0.000% 03-15-2026	09239BAC3		100.00	35,000.00			
Sell	03/12/21	7,000.00	ATLASSIAN CVT EXCH SR NTS 0.625% 05-01-2023	04947PAB8	04/25/18	99.45	6,961.50	279.54	19,567.65	12,606.15
Sell	03/12/21	11,000.00	ATLASSIAN CVT EXCH SR NTS 0.625% 05-01-2023	04947PAB8	08/08/18	113.50	12,485.00	279.54	30,749.17	18,264.17

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**Transaction Detail**

**Purchases/(Sales)**

<b>Trans Type</b>	<b>Trade Date</b>	<b>Quantity</b>	<b>Security</b>	<b>CUSIP</b>	<b>Original Purchase Date</b>	<b>Average Cost</b>	<b>Total Cost</b>	<b>Unit Proceeds</b>	<b>Total Proceeds</b>	<b>Realized Gain/(Loss)</b>
Sell	03/12/21	1,000.00	BILIBILI INC CVT SR NTS 144A 1.250% 06-15-2027	090040AC0	07/08/20	127.75	1,277.50	277.93	2,779.25	1,501.75
Sell	03/12/21	5,000.00	BILIBILI INC CVT SR NTS 144A 1.250% 06-15-2027	090040AC0	07/17/20	120.50	6,025.00	277.93	13,896.27	7,871.27
Buy	03/12/21	7,000.00	MICROCHIP CVT SR SUB NTS 1.625% 02-15-2027 "A"	595017AF1		216.13	15,128.75			
Buy	03/12/21	20,000.00	PATRICK INDUS CVT SR NTS 1.000% 02-01-2023	703343AB9		121.62	24,323.16			
Buy	03/15/21	18,000.00	ALLEGHENY TECH CVT SR NTS 144A 3.500% 06-15-2025	01741RAJ1		159.74	28,753.88			
Buy	03/15/21	12,000.00	BURLINGTON INC CVT SR NTS 144A 2.250% 04-15-2025	122017AA4		158.31	18,997.33			
Sell	03/15/21	100,000.00	JP MORGAN/BABA CV EXC NTS 144A 0.125% 01-01-2023 (100/1)	48128DAC1	10/26/20	132.61	132,614.90	113.21	113,207.30	(19,407.60)
Buy	03/15/21	20,000.00	LIVE NATION CVT SR NTS 2.500% 03-15-2023	538034AQ2		146.25	29,250.00			
Sell	03/15/21	50,000.00	NIO INC CVT SR NTS 144A "B" 0.500% 02-01-2027	62914VAD8	01/13/21	104.05	52,025.00	89.25	44,625.00	(7,400.00)
Buy	03/15/21	5,000.00	PATRICK INDUS CVT SR NTS 1.000% 02-01-2023	703343AB9		122.81	6,140.41			

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**Transaction Detail**

**Purchases/(Sales)**

Trans Type	Trade Date	Quantity	Security	CUSIP	Original Purchase Date	Average Cost	Total Cost	Unit Proceeds	Total Proceeds	Realized Gain/(Loss)
Buy	03/15/21	17,000.00	SOUTHWEST AIRLINES CVT SR NTS 1.250% 05-01-2025	844741BG2		174.52	29,668.62			
Buy	03/16/21	6,000.00	ANTERO RES CVT SR NTS 144A 4.250% 09-01-2026	03674XAL0		249.29	14,957.56			
Buy	03/16/21	19,000.00	DRAFTKINGS INC CVT SR NTS 144A 0.000% 03-15-2028	26142RAA2		103.00	19,570.00			
Buy	03/16/21	34,000.00	DRAFTKINGS INC CVT SR NTS 144A 0.000% 03-15-2028	26142RAA2		100.00	34,000.00			
Buy	03/16/21	11,000.00	PATRICK INDUS CVT SR NTS 1.000% 02-01-2023	703343AB9		122.32	13,455.31			
Sell	03/17/21	15.00	DANAHER CORP MAND CVT PFD 5.00% / \$50.00 04/15/2023	235851409	05/08/20	1,001.24	15,018.60	1,251.98	18,779.65	3,761.05
Buy	03/17/21	30,000.00	FORD MOTOR CO CVT SR NTS 144A 0.000% 03-15-2026	345370CY4		100.07	30,019.56			
Buy	03/17/21	43,000.00	FORD MOTOR CO CVT SR NTS 144A 0.000% 03-15-2026	345370CY4		100.00	43,000.00			
Sell	03/17/21	10,000.00	IAC/MTCH FINA EXC SR NT A 144A 0.875% 06-15-2026	44932FAA5	07/15/19	103.95	10,395.00	184.00	18,400.00	8,005.00
Sell	03/17/21	5,000.00	IAC/MTCH FINA EXC SR NT A 144A 0.875% 06-15-2026	44932FAA5	07/19/19	104.95	5,247.42	184.00	9,200.00	3,952.58



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**Transaction Detail**

**Purchases/(Sales)**

Trans Type	Trade Date	Quantity	Security	CUSIP	Original Purchase Date	Average Cost	Total Cost	Unit Proceeds	Total Proceeds	Realized Gain/(Loss)
Buy	03/17/21	7,000.00	IMAX CORP CVT SR NTS 144A 0.500% 04-01-2026	45245EAH2		100.00	7,000.00			
Buy	03/17/21	18,000.00	IMAX CORP CVT SR NTS 144A 0.500% 04-01-2026	45245EAH2		102.88	18,517.50			
Buy	03/17/21	19,000.00	IMAX CORP CVT SR NTS 144A 0.500% 04-01-2026	45245EAH2		103.20	19,608.87			
Sell	03/17/21	21,000.00	INSMED INCOR CVT SR NOTES 1.750% 01-15-2025	457669AA7	04/22/19	104.00	21,840.94	115.20	24,192.00	2,351.06
Sell	03/17/21	23,000.00	INSULET CORP CVT SR NTS 0.375% 09-01-2026	45784PAK7	09/04/19	100.25	23,057.50	132.29	30,425.87	7,368.37
Buy	03/17/21	44,000.00	NUVASIVE INC CVT SR NTS 144A 0.375% 03-15-2025	670704AH8		103.13	45,375.00			
Sell	03/17/21	18,000.00	PEBBLEBROOK HOTEL CVT SR NTS 1.750% 12-15-2026	70509VAA8	12/11/20	102.62	18,471.25	122.38	22,027.50	3,556.25
Sell	03/17/21	5,000.00	SERVICENOW INC CVT SR NTS 0.000% 06-01-2022	81762PAC6	08/10/18	145.38	7,268.75	354.69	17,734.44	10,465.69
Sell	03/17/21	1,000.00	SERVICENOW INC CVT SR NTS 0.000% 06-01-2022	81762PAC6	12/21/18	131.50	1,315.00	354.69	3,546.89	2,231.89
Sell	03/17/21	1,000.00	TESLA INC CVT SR NOTES "D" 2.000% 05-15-2024	88160RAG6	02/20/20	294.22	2,942.19	1,083.40	10,834.01	7,891.82

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**Transaction Detail**

**Purchases/(Sales)**

Trans Type	Trade Date	Quantity	Security	CUSIP	Original Purchase Date	Average Cost	Total Cost	Unit Proceeds	Total Proceeds	Realized Gain/(Loss)
Sell	03/17/21	9,000.00	ZENDESK INC CVT SR NTS 144A 0.625% 06-15-2025	98936JAC5	06/12/20	100.00	9,000.00	136.94	12,324.38	3,324.38
Buy	03/18/21	9,000.00	BURLINGTON INC CVT SR NTS 144A 2.250% 04-15-2025	122017AA4		154.85	13,936.82			
Sell	03/18/21	11.00	DANAHER CORP MAND CVT PFD 4.75% / \$47.50 04/15/2022	235851300	02/27/19	1,012.50	11,137.50	1,490.76	16,398.33	5,260.83
Buy	03/18/21	16,000.00	KITE REALTY CVT SR NTS 144A 0.750% 04-01-2027	49803XAB9		100.25	16,040.00			
Buy	03/18/21	29,000.00	KITE REALTY CVT SR NTS 144A 0.750% 04-01-2027	49803XAB9		100.00	29,000.00			
Sell	03/18/21	14,000.00	PINDUODUO INC CVT SR NTS 0.000% 12-01-2025	722304AC6	11/18/20	100.00	14,000.00	108.85	15,239.42	1,239.42
Sell	03/18/21	2,000.00	PLUG POWER INC CVT SR NTS 144A 3.750% 06-01-2025	72919PAC7	10/15/20	348.22	6,964.49	720.74	14,414.78	7,450.29
Sell	03/18/21	6,000.00	SEA LTD CVT SR NTS 144A 2.375% 12-01-2025	81141RAE0	05/20/20	106.50	6,389.86	245.55	14,732.94	8,343.08
Sell	03/18/21	67,000.00	SPOTIFY USA INC CVT SR NT 144A 0.000% 03-15-2026	84921RAA8	02/26/21	99.89	66,925.00	93.88	62,896.25	(4,028.75)
Sell	03/19/21	4,000.00	BILIBILI INC CVT SR NTS 144A 1.250% 06-15-2027	090040AC0	07/17/20	120.50	4,820.00	274.32	10,972.69	6,152.69

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**Transaction Detail**

**Purchases/(Sales)**

Trans Type	Trade Date	Quantity	Security	CUSIP	Original Purchase Date	Average Cost	Total Cost	Unit Proceeds	Total Proceeds	Realized Gain/(Loss)
Buy	03/19/21	2,000.00	MICRON TECH CVT SR NT "D" 3.125% 05-01-2032	595112AX1		925.22	18,504.40			
Sell	03/22/21	30,000.00	PINDUODUO INC CVT SR NTS 0.000% 12-01-2025	722304AC6	11/18/20	103.75	31,125.00	106.10	31,830.00	705.00
Buy	03/23/21	6,000.00	COWEN INC CVT SR NOTES 3.000% 12-15-2022	223622AE1		218.76	13,125.60			
Buy	03/23/21	1,000.00	JETBLUE AIRWAYS CVT SR NT 144A 0.500% 04-01-2026	477143AN1		100.00	1,000.00			
Buy	03/23/21	20,000.00	JETBLUE AIRWAYS CVT SR NT 144A 0.500% 04-01-2026	477143AN1		103.50	20,700.00			
Buy	03/23/21	30,000.00	JETBLUE AIRWAYS CVT SR NT 144A 0.500% 04-01-2026	477143AN1		103.38	31,012.50			
Sell	03/23/21	14,000.00	LUMENTUM HOLDINGS INC CVT NTS 0.500% 12-15-2026	55024UAD1	12/27/19	108.92	15,248.73	109.00	15,260.00	11.27
Sell	03/23/21	45,000.00	LUMENTUM HOLDINGS INC CVT NTS 0.500% 12-15-2026	55024UAD1	12/30/19	109.80	49,411.26	109.00	49,050.00	(361.26)
Sell	03/23/21	18,000.00	LUMENTUM HOLDINGS INC CVT NTS 0.500% 12-15-2026	55024UAD1	03/27/20	98.35	17,703.00	109.00	19,620.00	1,917.00
Buy	03/23/21	22,000.00	M/A-COM TECH CVT SR NTS 144A 0.250% 03-15-2026	55405YAA8		100.00	22,000.00			

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**Transaction Detail**

**Purchases/(Sales)**

Trans Type	Trade Date	Quantity	Security	CUSIP	Original Purchase Date	Average Cost	Total Cost	Unit Proceeds	Total Proceeds	Realized Gain/(Loss)
Buy	03/23/21	22,000.00	M/A-COM TECH CVT SR NTS 144A 0.250% 03-15-2026	55405YAA8		100.75	22,165.00			
Sell	03/23/21	6,000.00	SEA LTD CVT SR NTS 144A 2.375% 12-01-2025	81141RAE0	05/20/20	106.99	6,419.57	250.11	15,006.36	8,586.79
Sell	03/24/21	6,000.00	BILIBILI INC CVT SR NTS 144A 1.250% 06-15-2027	090040AC0	07/17/20	120.50	7,230.00	242.72	14,563.10	7,333.10
Buy	03/24/21	19,000.00	MP MATERIALS CVT SR NTS 144A 0.250% 04-01-2026	553368AA9		100.00	19,000.00			
Buy	03/24/21	19,000.00	MP MATERIALS CVT SR NTS 144A 0.250% 04-01-2026	553368AA9		101.63	19,308.75			
Buy	03/24/21	20,000.00	MP MATERIALS CVT SR NTS 144A 0.250% 04-01-2026	553368AA9		100.98	20,195.08			
Sell	03/24/21	1,000.00	MERCADOLIBRE CVT SR NTS 2.000% 08-15-2028	58733RAD4	07/01/20	228.63	2,286.25	317.67	3,176.65	890.40
Sell	03/24/21	3,000.00	MERCADOLIBRE CVT SR NTS 2.000% 08-15-2028	58733RAD4	08/12/20	257.91	7,737.27	317.67	9,529.95	1,792.68
Buy	03/24/21	14,000.00	OIL STATES INTL CVT SR NT 144A 4.750% 04-01-2026	678026AJ4		95.38	13,352.50			
Sell	03/24/21	14,000.00	PINDUODUO INC CVT SR NTS 0.000% 12-01-2025	722304AC6	11/18/20	103.75	14,525.00	103.25	14,455.00	(70.00)

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**Transaction Detail**

**Purchases/(Sales)**

<b>Trans Type</b>	<b>Trade Date</b>	<b>Quantity</b>	<b>Security</b>	<b>CUSIP</b>	<b>Original Purchase Date</b>	<b>Average Cost</b>	<b>Total Cost</b>	<b>Unit Proceeds</b>	<b>Total Proceeds</b>	<b>Realized Gain/(Loss)</b>
Buy	03/25/21	6,000.00	ANTERO RES CVT SR NTS 144A 4.250% 09-01-2026	03674XAL0		240.61	14,436.65			
Buy	03/25/21	8,000.00	GREEN PLAINS CVT SR NTS 144A 4.000% 07-01-2024	393222AH7		179.22	14,337.23			
Buy	03/25/21	8,000.00	OIL STATES INTL CVT SR NT 144A 4.750% 04-01-2026	678026AJ4		95.25	7,620.00			
Sell	03/26/21	22,000.00	DATADOG INC CVT SR NTS 144A 0.125% 06-15-2025	23804LAA1	05/29/20	104.43	22,973.75	113.63	24,997.50	2,023.75
Sell	03/26/21	45,000.00	HALOZYME THER CVT SR NTS 144A 0.250% 03-01-2027	40637HAC3	02/25/21	99.20	44,640.00	90.25	40,612.50	(4,027.50)
Sell	03/26/21	7,000.00	SNAP INC CVT SR NOTES 0.750% 08-01-2026	83304AAB2	08/07/19	103.20	7,223.72	230.91	16,163.55	8,939.83
Sell	03/26/21	1,000.00	TESLA INC CVT SR NOTES "D" 2.000% 05-15-2024	88160RAG6	02/20/20	294.22	2,942.19	994.70	9,947.00	7,004.81
Buy	03/29/21	50,000.00	BOX INC CVT SR NTS 144A 0.000% 01-15-2026	10316TAA2		115.63	57,816.55			
Buy	03/29/21	7,000.00	FARFETCH LTD CVT SR NTS 144A 3.750% 05-01-2027	30744WAC1		324.23	22,695.90			
Sell	03/29/21	18,000.00	INSMED INCOR CVT SR NOTES 1.750% 01-15-2025	457669AA7	04/22/19	104.00	18,720.81	108.92	19,605.15	884.34

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**Purchases/(Sales)**

Trans Type	Trade Date	Quantity	Security	CUSIP	Original Purchase Date	Average Cost	Total Cost	Unit Proceeds	Total Proceeds	Realized Gain/(Loss)
Sell	03/29/21	19,000.00	INSMED INCOR CVT SR NOTES 1.750% 01-15-2025	457669AA7	12/31/20	114.38	21,731.25	108.92	20,694.33	(1,036.92)
Sell	03/29/21	19,000.00	SMILEDIRECT CVT SR NTS 144A 0.000% 02-01-2026	83192HAA4	02/05/21	100.55	19,105.00	87.45	16,616.01	(2,488.99)
Buy	03/29/21	325.00	VIACOMCBS INC MAND CVT PFD 5.75% / \$5.75 04/01/2024	92556H305		65.90	21,417.50			
Sell	03/30/21	50,000.00	ALARM.COM HOLD CVT SR NTS 144A 0.000% 01-15-2026	011642AA3	01/15/21	102.28	51,140.00	91.61	45,802.75	(5,337.25)
Sell	03/30/21	9,000.00	ATLASSIAN CVT EXCH SR NTS 0.625% 05-01-2023	04947PAB8	08/08/18	113.50	10,215.00	249.15	22,423.39	12,208.39
Sell	03/30/21	7,000.00	ATLASSIAN CVT EXCH SR NTS 0.625% 05-01-2023	04947PAB8	12/18/19	156.41	10,948.70	249.15	17,440.42	6,491.72
Sell	03/30/21	44,000.00	BLACKLINE INC CVT SR NTS 144A 0.000% 03-15-2026	09239BAC3	03/11/21	100.26	44,112.50	95.05	41,821.03	(2,291.47)
Sell	03/30/21	13,000.00	CLOUDFLARE CVT SR NTS 144A 0.750% 05-15-2025	18915MAA5	05/13/20	101.38	13,178.75	186.03	24,184.29	11,005.54
Buy	03/30/21	9,000.00	GUESS INC CVT SR NTS 2.000% 04-15-2024	401617AD7		114.51	10,305.72			
Sell	03/30/21	55,000.00	MICROSTRATEGY CVT SR NTS 144A 0.000% 02-15-2027	594972AD3	02/17/21	100.41	55,227.50	82.25	45,237.50	(9,990.00)

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**Purchases/(Sales)**

Trans Type	Trade Date	Quantity	Security	CUSIP	Original Purchase Date	Average Cost	Total Cost	Unit Proceeds	Total Proceeds	Realized Gain/(Loss)
Buy	03/30/21	13,000.00	PURE STORAGE CVT SR NTS 0.125% 04-15-2023	74624MAB8		109.00	14,170.00			
Sell	03/30/21	26,000.00	SMILEDIRECT CVT SR NTS 144A 0.000% 02-01-2026	83192HAA4	02/05/21	101.50	26,390.00	86.82	22,572.63	(3,817.37)
Sell	03/30/21	13,000.00	SQUARE INC CVT SR NTS 144A 0.250% 11-01-2027	852234AH6	02/24/21	121.88	15,843.75	109.68	14,257.95	(1,585.80)
Buy	03/30/21	14,000.00	VAIL RESORTS CVT SR NTS 144A 0.000% 01-01-2026	91879QAM1		102.28	14,319.76			
Buy	03/31/21	22,000.00	FORD MOTOR CO CVT SR NTS 144A 0.000% 03-15-2026	345370CY4		101.35	22,296.36			
Buy	03/31/21	210.00	VIACOMCBS INC MAND CVT PFD 5.75% / \$5.75 04/01/2024	92556H305		66.79	14,025.52			
<b>PORTFOLIO TOTALS:</b>							<b>2,546,216.61</b>		<b>1,536,864.29</b>	<b>256,330.11</b>

**Corporate Actions**

Conv Out	03/11/21	54,000.00	RINGCENTRAL CVT SR NTS 144A 0.000% 03-01-2025	76680RAE7	05/13/20					
Conv Out	03/11/21	19,000.00	RINGCENTRAL CVT SR NTS 144A 0.000% 03-01-2025	76680RAE7	12/04/20					
Conv In	03/11/21	54,000.00	RINGCENTRAL CVT SR NTS 0.000% 03-01-2025	76680RAF4	05/13/20					

**St. Lucie County Fire District**

Account No: 100141

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Period: Fiscal

Strategy: CVT INV



**Transaction Detail**

**Purchases/(Sales)**

Trans Type	Trade Date	Quantity	Security	CUSIP	Original Purchase Date	Average Cost	Total Cost	Unit Proceeds	Total Proceeds	Realized Gain/(Loss)
Conv In	03/11/21	19,000.00	RINGCENTRAL CVT SR NTS 0.000% 03-01-2025	76680RAF4	12/04/20					
Conv Out	03/25/21	16,000.00	NANOSTRING TECH CVT SR NT 144A 2.625% 03-01-2025	63009RAC3	07/09/20					
Conv In	03/25/21	16,000.00	NANOSTRING TECH CVT SR NT 2.625% 03-01-2025	63009RAD1	07/09/20					
Conv Out	03/25/21	44,000.00	NUVASIVE INC CVT SR NTS 144A 0.375% 03-15-2025	670704AH8	03/17/21					
Conv In	03/25/21	44,000.00	NUVASIVE INC CVT SR NTS 0.375% 03-15-2025	670704AJ4	03/17/21					



**St. Lucie County Fire District**

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**Transaction Detail**

**Schedule of Realized Gains/(Losses)**

Quantity	Security	CUSIP	Original Purchase Date	Date Sold	(\$) Cost	(\$) Proceeds	Gain/(Loss)	
							Short Term (\$)	Long Term (\$)
<b>LONG CONVT BOND</b>								
9,000.00	INVITAE CORP CVT SR NOTES 2.000% 09-01-2024	46185LAB9	07-01-20	03-01-21	10,885.78	15,129.00	4,243.22	
10,000.00	DICK'S SPORTING CVT SR NT 144A 3.250% 04-15-2025	253393AC6	04-15-20	03-02-21	10,000.00	22,250.00	12,250.00	
6,000.00	ENPHASE ENERGY CVT SR NTS 144A 0.250% 03-01-2025	29355AAE7	01-06-21	03-03-21	15,389.78	12,965.87	(2,423.91)	
3,000.00	MERCADOLIBRE CVT SR NTS 2.000% 08-15-2028	58733RAD4	07-01-20	03-03-21	6,858.75	10,479.87	3,621.12	
4,000.00	ADVANCED MICRO DEV CVT SR NTS 2.125% 09-01-2026	007903BD8	06-30-20	03-04-21	25,943.55	38,411.76	12,468.21	
11,000.00	BLACKLINE INC CVT SR NTS 0.125% 08-01-2024	09239BAB5	03-31-20	03-04-21	10,790.20	17,929.24	7,139.04	
16,000.00	CLOUDFLARE CVT SR NTS 144A 0.750% 05-15-2025	18915MAA5	05-13-20	03-04-21	16,220.00	30,201.71	13,981.71	
7,000.00	DOCUSIGN INC CVT SR NOTES 0.500% 09-15-2023	256163AB2	02-04-19	03-04-21	7,112.64	21,258.30		14,145.66
11,000.00	INPHI CORP CVT SR NTS 144A 0.750% 04-15-2025	45772FAE7	04-22-20	03-04-21	11,575.00	14,299.67	2,724.67	

**St. Lucie County Fire District**

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**Transaction Detail**

**Schedule of Realized Gains/(Losses)**

Quantity	Security	CUSIP	Original Purchase Date	Date Sold	(\$) Cost	(\$) Proceeds	Gain/(Loss)	
							Short Term (\$)	Long Term (\$)
12,000.00	INSULET CORP CVT SR NTS 0.375% 09-01-2026	45784PAK7	09-04-19	03-04-21	12,030.00	15,230.68		3,200.68
7,000.00	MICROCHIP CVT SR SUB NTS 1.625% 02-15-2027 "A"	595017AF1	03-14-18	03-04-21	8,833.03	14,428.75		5,595.72
11,000.00	NANOSTRING TECH CVT SR NT 144A 2.625% 03-01-2025	63009RAC3	07-09-20	03-04-21	11,351.07	16,541.36	5,190.29	
3,000.00	REPLIGEN CORP CVT SR NTS 0.375% 07-15-2024	759916AB5	07-17-19	03-04-21	3,105.00	5,041.74		1,936.74
5,000.00	SEA LTD CVT SR NTS 144A 2.375% 12-01-2025	81141RAE0	05-20-20	03-04-21	5,312.50	12,729.45	7,416.95	
3,000.00	TESLA INC CVT SR NOTES "D" 2.000% 05-15-2024	88160RAG6	02-20-20	03-04-21	8,826.57	29,411.49		20,584.92
8,000.00	MICROSTRATEGY CVT SR NTS 144A 0.750% 12-15-2025	594972AB7	12-09-20	03-05-21	8,000.00	13,440.00	5,440.00	
7,000.00	ZILLOW GROUP INC CVT SR NTS 2.750% 05-15-2025	98954MAH4	05-20-20	03-05-21	7,581.67	14,741.66	7,159.99	
9,000.00	BLACKLINE INC CVT SR NTS 0.125% 08-01-2024	09239BAB5	03-31-20	03-10-21	8,828.34	14,998.68	6,170.34	

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**Transaction Detail**

**Schedule of Realized Gains/(Losses)**

Quantity	Security	CUSIP	Original Purchase Date	Date Sold	(\$) Cost	(\$) Proceeds	Gain/(Loss)	
							Short Term (\$)	Long Term (\$)
35,000.00	DOCUSIGN INC CVT SR NTS 144A 0.000% 01-15-2024	256163AC0	01-14-21	03-10-21	37,197.65	34,543.71	(2,653.94)	
49,000.00	PELOTON INC CVT SR NTS 144A 0.000% 02-15-2026	70614WAA8	02-09-21	03-10-21	51,700.00	46,770.50	(4,929.50)	
7,000.00	ATLASSIAN CVT EXCH SR NTS 0.625% 05-01-2023	04947PAB8	04-25-18	03-12-21	6,961.50	19,567.65		12,606.15
11,000.00	ATLASSIAN CVT EXCH SR NTS 0.625% 05-01-2023	04947PAB8	08-08-18	03-12-21	12,485.00	30,749.17		18,264.17
1,000.00	BILIBILI INC CVT SR NTS 144A 1.250% 06-15-2027	090040AC0	07-08-20	03-12-21	1,277.50	2,779.25	1,501.75	
5,000.00	BILIBILI INC CVT SR NTS 144A 1.250% 06-15-2027	090040AC0	07-17-20	03-12-21	6,025.00	13,896.27	7,871.27	
100,000.00	JP MORGAN/BABA CV EXC NTS 144A 0.125% 01-01-2023 (100/1)	48128DAC1	10-26-20	03-15-21	132,614.90	113,207.30	(19,407.60)	
50,000.00	NIO INC CVT SR NTS 144A "B" 0.500% 02-01-2027	62914VAD8	01-13-21	03-15-21	52,025.00	44,625.00	(7,400.00)	
10,000.00	IAC/MTCH FINA EXC SR NT A 144A 0.875% 06-15-2026	44932FAA5	07-15-19	03-17-21	10,395.00	18,400.00		8,005.00

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**Transaction Detail**

**Schedule of Realized Gains/(Losses)**

Quantity	Security	CUSIP	Original Purchase Date	Date Sold	(\$) Cost	(\$) Proceeds	Gain/(Loss)	
							Short Term (\$)	Long Term (\$)
5,000.00	IAC/MTCH FINA EXC SR NT A 144A 0.875% 06-15-2026	44932FAA5	07-19-19	03-17-21	5,247.42	9,200.00		3,952.58
21,000.00	INSMED INCOR CVT SR NOTES 1.750% 01-15-2025	457669AA7	04-22-19	03-17-21	21,840.94	24,192.00		2,351.06
23,000.00	INSULET CORP CVT SR NTS 0.375% 09-01-2026	45784PAK7	09-04-19	03-17-21	23,057.50	30,425.87		7,368.37
18,000.00	PEBBLEBROOK HOTEL CVT SR NTS 1.750% 12-15-2026	70509VAA8	12-11-20	03-17-21	18,471.25	22,027.50	3,556.25	
5,000.00	SERVICENOW INC CVT SR NTS 0.000% 06-01-2022	81762PAC6	08-10-18	03-17-21	7,268.75	17,734.44		10,465.69
1,000.00	SERVICENOW INC CVT SR NTS 0.000% 06-01-2022	81762PAC6	12-21-18	03-17-21	1,315.00	3,546.89		2,231.89
1,000.00	TESLA INC CVT SR NOTES "D" 2.000% 05-15-2024	88160RAG6	02-20-20	03-17-21	2,942.19	10,834.01		7,891.82
9,000.00	ZENDESK INC CVT SR NTS 144A 0.625% 06-15-2025	98936JAC5	06-12-20	03-17-21	9,000.00	12,324.38	3,324.38	
14,000.00	PINDUODUO INC CVT SR NTS 0.000% 12-01-2025	722304AC6	11-18-20	03-18-21	14,000.00	15,239.42	1,239.42	

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**Transaction Detail**

**Schedule of Realized Gains/(Losses)**

Quantity	Security	CUSIP	Original Purchase Date	Date Sold	(\$) Cost	(\$) Proceeds	Gain/(Loss)	
							Short Term (\$)	Long Term (\$)
2,000.00	PLUG POWER INC CVT SR NTS 144A 3.750% 06-01-2025	72919PAC7	10-15-20	03-18-21	6,964.49	14,414.78	7,450.29	
6,000.00	SEA LTD CVT SR NTS 144A 2.375% 12-01-2025	81141RAE0	05-20-20	03-18-21	6,389.86	14,732.94	8,343.08	
67,000.00	SPOTIFY USA INC CVT SR NT 144A 0.000% 03-15-2026	84921RAA8	02-26-21	03-18-21	66,925.00	62,896.25	(4,028.75)	
4,000.00	BILIBILI INC CVT SR NTS 144A 1.250% 06-15-2027	090040AC0	07-17-20	03-19-21	4,820.00	10,972.69	6,152.69	
30,000.00	PINDUODUO INC CVT SR NTS 0.000% 12-01-2025	722304AC6	11-18-20	03-22-21	31,125.00	31,830.00	705.00	
14,000.00	LUMENTUM HOLDINGS INC CVT NTS 0.500% 12-15-2026	55024UAD1	12-27-19	03-23-21	15,248.73	15,260.00		11.27
45,000.00	LUMENTUM HOLDINGS INC CVT NTS 0.500% 12-15-2026	55024UAD1	12-30-19	03-23-21	49,411.26	49,050.00		(361.26)
18,000.00	LUMENTUM HOLDINGS INC CVT NTS 0.500% 12-15-2026	55024UAD1	03-27-20	03-23-21	17,703.00	19,620.00	1,917.00	
6,000.00	SEA LTD CVT SR NTS 144A 2.375% 12-01-2025	81141RAE0	05-20-20	03-23-21	6,419.57	15,006.36	8,586.79	

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**Transaction Detail**

**Schedule of Realized Gains/(Losses)**

Quantity	Security	CUSIP	Original Purchase Date	Date Sold	(\$) Cost	(\$) Proceeds	Gain/(Loss)	
							Short Term (\$)	Long Term (\$)
6,000.00	BILIBILI INC CVT SR NTS 144A 1.250% 06-15-2027	090040AC0	07-17-20	03-24-21	7,230.00	14,563.10	7,333.10	
1,000.00	MERCADOLIBRE CVT SR NTS 2.000% 08-15-2028	58733RAD4	07-01-20	03-24-21	2,286.25	3,176.65	890.40	
3,000.00	MERCADOLIBRE CVT SR NTS 2.000% 08-15-2028	58733RAD4	08-12-20	03-24-21	7,737.27	9,529.95	1,792.68	
14,000.00	PINDUODUO INC CVT SR NTS 0.000% 12-01-2025	722304AC6	11-18-20	03-24-21	14,525.00	14,455.00	(70.00)	
22,000.00	DATADOG INC CVT SR NTS 144A 0.125% 06-15-2025	23804LAA1	05-29-20	03-26-21	22,973.75	24,997.50	2,023.75	
45,000.00	HALOZYME THER CVT SR NTS 144A 0.250% 03-01-2027	40637HAC3	02-25-21	03-26-21	44,640.00	40,612.50	(4,027.50)	
7,000.00	SNAP INC CVT SR NOTES 0.750% 08-01-2026	83304AAB2	08-07-19	03-26-21	7,223.72	16,163.55		8,939.83
1,000.00	TESLA INC CVT SR NOTES "D" 2.000% 05-15-2024	88160RAG6	02-20-20	03-26-21	2,942.19	9,947.00		7,004.81
18,000.00	INSMED INCOR CVT SR NOTES 1.750% 01-15-2025	457669AA7	04-22-19	03-29-21	18,720.81	19,605.15		884.34

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**Transaction Detail**

**Schedule of Realized Gains/(Losses)**

Quantity	Security	CUSIP	Original Purchase Date	Date Sold	(\$) Cost	(\$) Proceeds	Gain/(Loss)	
							Short Term (\$)	Long Term (\$)
19,000.00	INSMED INCOR CVT SR NOTES 1.750% 01-15-2025	457669AA7	12-31-20	03-29-21	21,731.25	20,694.33	(1,036.92)	
19,000.00	SMILEDIRECT CVT SR NTS 144A 0.000% 02-01-2026	83192HAA4	02-05-21	03-29-21	19,105.00	16,616.01	(2,488.99)	
50,000.00	ALARM.COM HOLD CVT SR NTS 144A 0.000% 01-15-2026	011642AA3	01-15-21	03-30-21	51,140.00	45,802.75	(5,337.25)	
9,000.00	ATLASSIAN CVT EXCH SR NTS 0.625% 05-01-2023	04947PAB8	08-08-18	03-30-21	10,215.00	22,423.39		12,208.39
7,000.00	ATLASSIAN CVT EXCH SR NTS 0.625% 05-01-2023	04947PAB8	12-18-19	03-30-21	10,948.70	17,440.42		6,491.72
44,000.00	BLACKLINE INC CVT SR NTS 144A 0.000% 03-15-2026	09239BAC3	03-11-21	03-30-21	44,112.50	41,821.03	(2,291.47)	
13,000.00	CLOUDFLARE CVT SR NTS 144A 0.750% 05-15-2025	18915MAA5	05-13-20	03-30-21	13,178.75	24,184.29	11,005.54	
55,000.00	MICROSTRATEGY CVT SR NTS 144A 0.000% 02-15-2027	594972AD3	02-17-21	03-30-21	55,227.50	45,237.50	(9,990.00)	
26,000.00	SMILEDIRECT CVT SR NTS 144A 0.000% 02-01-2026	83192HAA4	02-05-21	03-30-21	26,390.00	22,572.63	(3,817.37)	

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**Transaction Detail**

**Schedule of Realized Gains/(Losses)**

Quantity	Security	CUSIP	Original Purchase Date	Date Sold	(\$) Cost	(\$) Proceeds	Gain/(Loss)	
							Short Term (\$)	Long Term (\$)
13,000.00	SQUARE INC CVT SR NTS 144A 0.250% 11-01-2027	852234AH6	02-24-21	03-30-21	15,843.75	14,257.95	(1,585.80)	
<b>TOTAL LONG CONVT BOND</b>					<b>1,203,646.83</b>	<b>1,447,436.31</b>	<b>90,009.93</b>	<b>153,779.55</b>
<b>LONG CONVT PREFERRED</b>								
15.00	DANAHER CORP MAND CVT PFD 5.00% / \$50.00 04/15/2023	235851409	05-08-20	03-17-21	15,018.60	18,779.65	3,761.05	
11.00	DANAHER CORP MAND CVT PFD 4.75% / \$47.50 04/15/2022	235851300	02-27-19	03-18-21	11,137.50	16,398.33		5,260.83
<b>TOTAL LONG CONVT PREFERRED</b>					<b>26,156.10</b>	<b>35,177.98</b>	<b>3,761.05</b>	<b>5,260.83</b>
<b>FOREIGN POSITIONS</b>								
50,000.00	NICE LTD CVT SR NTS 144A 0.000% 09-15-2025	653656AA6	08-25-20	03-02-21	50,731.25	54,250.00	3,518.75	
<b>TOTAL FOREIGN POSITIONS</b>					<b>50,731.25</b>	<b>54,250.00</b>	<b>3,518.75</b>	<b>0.00</b>
<b>PORTFOLIO TOTALS</b>					<b>1,280,534.18</b>	<b>1,536,864.29</b>	<b>97,289.73</b>	<b>159,040.38</b>



**St. Lucie County Fire District**

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**Transaction Detail**

<b>Date</b>	<b>Security</b>	<b>CUSIP</b>	<b>Net Amount</b>	<b>Memo</b>
<b>DIVIDEND INCOME/(EXPENSE)</b>				
03/01/2021	NEXTERA ENERGY CVT EQTY UNITS 5.279% / \$2.64 3/01/2023	65339F770	1,524.31	
03/01/2021	MAND / TMUS EXCH TRUST 144A 5.25% / \$52.50 06/01/2023	901375105	1,481.74	
03/01/2021	MAND / TMUS EXCH TRUST 144A 5.25% / \$52.50 06/01/2023	901375105	1.39	
03/15/2021	KKR & CO. INC MAND CVT PFD 6.0% / \$3.00 09/15/2023	48251W401	900.00	
03/15/2021	APTIV PLC MAND CVT PFD 5.50% / \$5.50 06/15/2023	G6095L117	859.38	
03/31/2021	BROADCOM INC MAND CVT PFD 8.00% / \$80.00 9/30/2022	11135F200	4,500.00	
<b>TOTAL DIVIDEND INCOME/(EXPENSE)</b>			<b>\$9,266.82</b>	
<b>INTEREST INCOME/(EXPENSE)</b>				
03/01/2021	ADVANCED MICRO DEV CVT SR NTS 2.125% 09-01-2026	007903BD8	42.50	
03/01/2021	ANTERO RES CVT SR NTS 144A 4.250% 09-01-2026	03674XAL0	224.31	

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**Transaction Detail**

<b>Date</b>	<b>Security</b>	<b>CUSIP</b>	<b>Net Amount</b>	<b>Memo</b>
<b>INTEREST INCOME/(EXPENSE) (Cont.)</b>				
03/01/2021	ENPHASE ENERGY CVT SR NTS 144A 0.250% 03-01-2025	29355AAE7	35.00	
03/01/2021	ETSY CVT SR NOTES 144A 0.125% 09-01-2027	29786AAK2	70.13	
03/01/2021	INSULET CORP CVT SR NTS 0.375% 09-01-2026	45784PAK7	225.00	
03/01/2021	INVITAE CORP CVT SR NOTES 2.000% 09-01-2024	46185LAB9	330.00	
03/01/2021	INVITAE CORP CVT SR NOTES 2.000% 09-01-2024	46185LAB9	1.00	Interest @ Sale
03/01/2021	MIDDLEBY CORP CVT SR NTS 144A 1.000% 09-01-2025	596278AA9	226.94	
03/01/2021	NANOSTRING TECH CVT SR NT 144A 2.625% 03-01-2025	63009RAC3	354.38	
03/01/2021	OKTA CVT SR NOTES 0.125% 09-01-2025	679295AD7	50.00	
03/01/2021	II-VI INCORP CVT SR NOTES 0.250% 09-01-2022	902104AB4	47.50	

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**Transaction Detail**

<b>Date</b>	<b>Security</b>	<b>CUSIP</b>	<b>Net Amount</b>	<b>Memo</b>
<b>INTEREST INCOME/(EXPENSE) (Cont.)</b>				
03/02/2021	DICK'S SPORTING CVT SR NT 144A 3.250% 04-15-2025	253393AC6	125.49	Interest @ Sale
03/03/2021	ENPHASE ENERGY CVT SR NTS 144A 0.250% 03-01-2025	29355AAE7	0.17	Interest @ Sale
03/03/2021	GOSSAMER BIO INC CVT SR NTS 5.000% 06-01-2027	38341PAA0	(143.61)	Interest @ Purchase
03/03/2021	MERCADOLIBRE CVT SR NTS 2.000% 08-15-2028	58733RAD4	3.33	Interest @ Sale
03/03/2021	MICRON TECH CVT SR NT "D" 3.125% 05-01-2032	595112AX1	(21.53)	Interest @ Purchase
03/03/2021	ANTHEM/WLP INC CVT SR DEBS 2.750% 10-15-2042	94973VBG1	(53.47)	Interest @ Purchase
03/04/2021	ADVANCED MICRO DEV CVT SR NTS 2.125% 09-01-2026	007903BD8	1.65	Interest @ Sale
03/04/2021	BLACKLINE INC CVT SR NTS 0.125% 08-01-2024	09239BAB5	1.41	Interest @ Sale
03/04/2021	CLOUDFLARE CVT SR NTS 144A 0.750% 05-15-2025	18915MAA5	37.67	Interest @ Sale

**St. Lucie County Fire District**

Account No: 100141

Reporting Period: 03/01/21 to 03/31/21

Period: Fiscal

Strategy: CVT INV



**Transaction Detail**

<b>Date</b>	<b>Security</b>	<b>CUSIP</b>	<b>Net Amount</b>	<b>Memo</b>
<b>INTEREST INCOME/(EXPENSE) (Cont.)</b>				
03/04/2021	DOCUSIGN INC CVT SR NOTES 0.500% 09-15-2023	256163AB2	16.82	Interest @ Sale
03/04/2021	GOSSAMER BIO INC CVT SR NTS 5.000% 06-01-2027	38341PAA0	(309.86)	Interest @ Purchase
03/04/2021	INPHI CORP CVT SR NTS 144A 0.750% 04-15-2025	45772FAE7	32.77	Interest @ Sale
03/04/2021	INSULET CORP CVT SR NTS 0.375% 09-01-2026	45784PAK7	0.87	Interest @ Sale
03/04/2021	MICROCHIP CVT SR SUB NTS 1.625% 02-15-2027 "A"	595017AF1	7.27	Interest @ Sale
03/04/2021	NANOSTRING TECH CVT SR NT 144A 2.625% 03-01-2025	63009RAC3	5.61	Interest @ Sale
03/04/2021	REPLIGEN CORP CVT SR NTS 0.375% 07-15-2024	759916AB5	1.66	Interest @ Sale
03/04/2021	SEA LTD CVT SR NTS 144A 2.375% 12-01-2025	81141RAE0	32.00	Interest @ Sale
03/04/2021	TESLA INC CVT SR NOTES "D" 2.000% 05-15-2024	88160RAG6	18.83	Interest @ Sale

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**Transaction Detail**

<b>Date</b>	<b>Security</b>	<b>CUSIP</b>	<b>Net Amount</b>	<b>Memo</b>
<b>INTEREST INCOME/(EXPENSE) (Cont.)</b>				
03/05/2021	GOSSAMER BIO INC CVT SR NTS 5.000% 06-01-2027	38341PAA0	(272.22)	Interest @ Purchase
03/05/2021	MICROSTRATEGY CVT SR NTS 144A 0.750% 12-15-2025	594972AB7	14.67	Interest @ Sale
03/05/2021	ON SEMI CORP CVT SR NTS 1.625% 10-15-2023	682189AP0	(52.00)	Interest @ Purchase
03/05/2021	ROYAL CARIBBEAN CVT SR NT 144A 4.250% 06-15-2023	780153BA9	(89.25)	Interest @ Purchase
03/05/2021	ZILLOW GROUP INC CVT SR NTS 2.750% 05-15-2025	98954MAH4	60.96	Interest @ Sale
03/10/2021	BLACKLINE INC CVT SR NTS 0.125% 08-01-2024	09239BAB5	1.28	Interest @ Sale
03/10/2021	FTI CONSULTG CVT SR NTS 2.000% 08-15-2023	302941AP4	(57.00)	Interest @ Purchase
03/12/2021	ATLASSIAN CVT EXCH SR NTS 0.625% 05-01-2023	04947PAB8	42.19	Interest @ Sale
03/12/2021	BILIBILI INC CVT SR NTS 144A 1.250% 06-15-2027	090040AC0	18.96	Interest @ Sale

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**Transaction Detail**

<b>Date</b>	<b>Security</b>	<b>CUSIP</b>	<b>Net Amount</b>	<b>Memo</b>
<b>INTEREST INCOME/(EXPENSE) (Cont.)</b>				
03/12/2021	MICROCHIP CVT SR SUB NTS 1.625% 02-15-2027 "A"	595017AF1	(9.80)	Interest @ Purchase
03/12/2021	PATRICK INDUS CVT SR NTS 1.000% 02-01-2023	703343AB9	(25.00)	Interest @ Purchase
03/15/2021	ALLEGHENY TECH CVT SR NTS 144A 3.500% 06-15-2025	01741RAJ1	(161.00)	Interest @ Purchase
03/15/2021	BURLINGTON INC CVT SR NTS 144A 2.250% 04-15-2025	122017AA4	(114.00)	Interest @ Purchase
03/15/2021	DOCUSIGN INC CVT SR NOTES 0.500% 09-15-2023	256163AB2	57.50	
03/15/2021	EXACT SCIENCES CORP CVT SR NTS 0.375% 03-15-2027	30063PAB1	178.13	
03/15/2021	JP MORGAN/BABA CV EXC NTS 144A 0.125% 01-01-2023 (100/1)	48128DAC1	26.39	Interest @ Sale
03/15/2021	LIVE NATION CVT SR NTS 2.500% 03-15-2023	538034AQ2	1,025.00	
03/15/2021	LIVE NATION CVT SR NTS 2.500% 03-15-2023	538034AQ2	(2.78)	Interest @ Purchase

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Period: Fiscal

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**Transaction Detail**

<b>Date</b>	<b>Security</b>	<b>CUSIP</b>	<b>Net Amount</b>	<b>Memo</b>
<b>INTEREST INCOME/(EXPENSE) (Cont.)</b>				
03/15/2021	MARCUS CORP CVT SR NTS 144A 5.000% 09-15-2025	566330AA4	528.61	
03/15/2021	NIO INC CVT SR NTS 144A "B" 0.500% 02-01-2027	62914VAD8	43.06	Interest @ Sale
03/15/2021	PATRICK INDUS CVT SR NTS 1.000% 02-01-2023	703343AB9	(6.39)	Interest @ Purchase
03/15/2021	SAILPOINT TECH CVT SR NTS 0.125% 09-15-2024	78781PAB1	11.25	
03/15/2021	SOUTHWEST AIRLINES CVT SR NTS 1.250% 05-01-2025	844741BG2	(80.28)	Interest @ Purchase
03/15/2021	SPLUNK INC CVT SR NTS "A" 0.500% 09-15-2023	848637AC8	115.00	
03/16/2021	ANTERO RES CVT SR NTS 144A 4.250% 09-01-2026	03674XAL0	(12.04)	Interest @ Purchase
03/16/2021	PATRICK INDUS CVT SR NTS 1.000% 02-01-2023	703343AB9	(14.36)	Interest @ Purchase
03/17/2021	IAC/MTCH FINA EXC SR NT A 144A 0.875% 06-15-2026	44932FAA5	34.27	Interest @ Sale

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Account No: 100141

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**Transaction Detail**

<b>Date</b>	<b>Security</b>	<b>CUSIP</b>	<b>Net Amount</b>	<b>Memo</b>
<b>INTEREST INCOME/(EXPENSE) (Cont.)</b>				
03/17/2021	INSMED INCOR CVT SR NOTES 1.750% 01-15-2025	457669AA7	65.33	Interest @ Sale
03/17/2021	INSULET CORP CVT SR NTS 0.375% 09-01-2026	45784PAK7	4.31	Interest @ Sale
03/17/2021	NUVASIVE INC CVT SR NTS 144A 0.375% 03-15-2025	670704AH8	(1.83)	Interest @ Purchase
03/17/2021	PEBBLEBROOK HOTEL CVT SR NTS 1.750% 12-15-2026	70509VAA8	82.25	Interest @ Sale
03/17/2021	TESLA INC CVT SR NOTES "D" 2.000% 05-15-2024	88160RAG6	6.89	Interest @ Sale
03/17/2021	ZENDESK INC CVT SR NTS 144A 0.625% 06-15-2025	98936JAC5	14.69	Interest @ Sale
03/18/2021	BURLINGTON INC CVT SR NTS 144A 2.250% 04-15-2025	122017AA4	(88.31)	Interest @ Purchase
03/18/2021	PLUG POWER INC CVT SR NTS 144A 3.750% 06-01-2025	72919PAC7	23.13	Interest @ Sale
03/18/2021	SEA LTD CVT SR NTS 144A 2.375% 12-01-2025	81141RAE0	43.94	Interest @ Sale



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**Transaction Detail**

<b>Date</b>	<b>Security</b>	<b>CUSIP</b>	<b>Net Amount</b>	<b>Memo</b>
<b>INTEREST INCOME/(EXPENSE) (Cont.)</b>				
03/19/2021	BILIBILI INC CVT SR NTS 144A 1.250% 06-15-2027	090040AC0	13.61	Interest @ Sale
03/19/2021	MICRON TECH CVT SR NT "D" 3.125% 05-01-2032	595112AX1	(24.65)	Interest @ Purchase
03/22/2021	SAILPOINT TECH CVT SR NTS 0.125% 09-15-2024	78781PAB1	7.59	
03/23/2021	COWEN INC CVT SR NOTES 3.000% 12-15-2022	223622AE1	(50.00)	Interest @ Purchase
03/23/2021	LUMENTUM HOLDINGS INC CVT NTS 0.500% 12-15-2026	55024UAD1	106.94	Interest @ Sale
03/23/2021	SEA LTD CVT SR NTS 144A 2.375% 12-01-2025	81141RAE0	45.13	Interest @ Sale
03/24/2021	BILIBILI INC CVT SR NTS 144A 1.250% 06-15-2027	090040AC0	21.04	Interest @ Sale
03/24/2021	MERCADOLIBRE CVT SR NTS 2.000% 08-15-2028	58733RAD4	9.11	Interest @ Sale
03/24/2021	OIL STATES INTL CVT SR NT 144A 4.750% 04-01-2026	678026AJ4	(12.93)	Interest @ Purchase

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**Transaction Detail**

<b>Date</b>	<b>Security</b>	<b>CUSIP</b>	<b>Net Amount</b>	<b>Memo</b>
<b>INTEREST INCOME/(EXPENSE) (Cont.)</b>				
03/25/2021	ANTERO RES CVT SR NTS 144A 4.250% 09-01-2026	03674XAL0	(19.83)	Interest @ Purchase
03/25/2021	GREEN PLAINS CVT SR NTS 144A 4.000% 07-01-2024	393222AH7	(78.22)	Interest @ Purchase
03/25/2021	OIL STATES INTL CVT SR NT 144A 4.750% 04-01-2026	678026AJ4	(10.56)	Interest @ Purchase
03/26/2021	DATADOG INC CVT SR NTS 144A 0.125% 06-15-2025	23804LAA1	8.02	Interest @ Sale
03/26/2021	HALOZYME THER CVT SR NTS 144A 0.250% 03-01-2027	40637HAC3	9.06	Interest @ Sale
03/26/2021	SNAP INC CVT SR NOTES 0.750% 08-01-2026	83304AAB2	8.60	Interest @ Sale
03/26/2021	TESLA INC CVT SR NOTES "D" 2.000% 05-15-2024	88160RAG6	7.50	Interest @ Sale
03/29/2021	FARFETCH LTD CVT SR NTS 144A 3.750% 05-01-2027	30744WAC1	(109.38)	Interest @ Purchase
03/29/2021	INSMED INCOR CVT SR NOTES 1.750% 01-15-2025	457669AA7	136.69	Interest @ Sale

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Account No: 100141

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Period: Fiscal

Strategy: CVT INV



**Transaction Detail**

Date	Security	CUSIP	Net Amount	Memo
<b>INTEREST INCOME/(EXPENSE) (Cont.)</b>				
03/30/2021	ATLASSIAN CVT EXCH SR NTS 0.625% 05-01-2023	04947PAB8	41.67	Interest @ Sale
03/30/2021	CLOUDFLARE CVT SR NTS 144A 0.750% 05-15-2025	18915MAA5	36.83	Interest @ Sale
03/30/2021	GUESS INC CVT SR NTS 2.000% 04-15-2024	401617AD7	(83.00)	Interest @ Purchase
03/30/2021	PURE STORAGE CVT SR NTS 0.125% 04-15-2023	74624MAB8	(7.49)	Interest @ Purchase
03/30/2021	SQUARE INC CVT SR NTS 144A 0.250% 11-01-2027	852234AH6	12.46	Interest @ Sale
03/31/2021	CASH EQUIVALENT	\$0675001T	4.18	
<b>TOTAL INTEREST INCOME/(EXPENSE)</b>			<b>\$2,847.76</b>	
<b>MISCELLANEOUS INCOME/(EXPENSE)</b>				
03/15/2021	APTIV PLC MAND CVT PFD 5.50% / \$5.50 06/15/2023	G6095L117	(16.02)	
03/31/2021	CASH EQUIVALENT	\$0675001T	(0.01)	
<b>TOTAL MISCELLANEOUS INCOME/(EXPENSE)</b>			<b>(\$16.03)</b>	
<b>OTHER EXPENSES</b>				

**St. Lucie County Fire District**

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Reporting Period: 03/01/21 to 03/31/21

Period: Fiscal

Strategy: CVT INV



**Transaction Detail**

<b>Date</b>	<b>Security</b>	<b>CUSIP</b>	<b>Net Amount</b>	<b>Memo</b>
<b>OTHER EXPENSES (Cont.)</b>				
03/31/2021	MANAGEMENT FEE ACCRUED		8,993.07	Memo Only
<b>TOTAL OTHER EXPENSE</b>			<b>\$8,993.07</b>	

**St. Lucie County Fire District**

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Strategy: CVT INV

**DEFINITION OF THE FIRM**

SSI was established in 1973 and is a Registered Investment Advisor based in Los Angeles, CA. SSI manages assets in domestic and global capital markets. SSI applies quantitative disciplines and fundamental research in its management of alternative and traditional portfolios for institutional and high net-worth investors. SSI manages separate accounts, limited partnerships and acts as sub-advisor to mutual funds. Effective June 1, 2019, Resolute Investment Managers, Inc. will have a majority interest in SSI, however, SSI will continue to operate independently. SSI does not have any subsidiaries. SSI acquired the assets of Frole, Revy Investment Co., Inc. ("Frole, Revy") and its composites as of March 1, 2009.

**POLICIES**

SSI's policies for valuing portfolios, calculating performance, and preparing compliant presentations are available upon request.

**THE COMPOSITE & BENCHMARK**

The Convertible Investment Strategy (composite created January 1983) is invested in convertible bonds and convertible preferred stocks, and do not have credit quality restrictions. The Strategy may hold 144A securities. The composite contains fully discretionary accounts including those no longer with the firm. SSI believes a performance comparison versus the ICE BofA All Convertibles Index (the "VXA0") is appropriate. The VXA0 measures the return of all U.S. convertibles. SSI does not hold all convertibles in the VXA0 and may also hold convertibles that are not included in the VXA0. The Strategy is less diversified than the VXA0. The volatility of this strategy may be greater than the volatility of the VXA0 as the strategy holds a smaller number of positions than the Index. The return, if any, above the VXA0 is dependent upon SSI's discretionary management. Any other indices shown are not necessarily comparable to SSI's Convertible Investment Strategy. These are widely recognized market indices that are shown for informational purposes only. The composite name was formally known as SSI Outright Discretionary Convertible Strategy from 1/1/1983 - 3/31/2016 and on 4/1/2016 the new composite name became the SSI Convertible Investment Strategy.

**USE OF LEVERAGE, DERIVATIVES, and SHORTS**

The strategy may invest in synthetic convertible bonds and convertible preferred securities. Synthetic convertible securities are generally issued through an investment bank and may provide exposure to the credit of the bank while being linked to the equity upside of an entity we select, that is generally not connected with the bank. The synthetic convertible securities we employ do not generally involve the use of leverage and generally do not provide leveraged exposure.

**INVESTMENT MANAGEMENT FEES**

Returns are presented gross and net of management fee. Actual results of an individual account may be materially different from the performance shown herein because of differences in inception date, transaction and related costs, investment guideline restrictions, fees and other factors. All performance is based in U.S. dollars and reflect, on a percentage basis for each of the periods indicated: (a) the net increase (decrease) of all SSI Convertible Income Strategy portfolios, dollar-weighted, including adjustments for unrealized gains and losses, the reinvestment of dividends and other earnings, the deduction of investment costs except any separate custodial or related fees, time-weighted to adjust for additions and withdrawals, and (b) the net increase (decrease) of the VXA0.

Net performance is reduced by SSI's actual investment management fees. Gross performance does not include deduction of SSI's investment management fees.

If performance is gross of management fees, client's actual return will be reduced by the management fees and any other expenses which may be incurred in the management of an investment advisory account. See SSI's Form ADV, Part 2A for a complete description of the investment advisory fees customarily charged by SSI. As an example, an account with an initial \$1,000,000 investment on January 1, 2003, earning a recurring 5% semi-annual gross return (10.25% annualized), and paying a .5% semi-annual management fee (1% annual fee) would have grown to \$1,340,096 on a gross of fees basis and \$1,300,392 on a net of fees basis by December 31, 2005 (3 years).

Disclosure continues on next page.

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**ADDITIONAL DISCLOSURE**

- SSI operated under the name of SSI Investment Management, Inc. (1/1/1973-4/30/2019) and as of 5/1/2019 operates as SSI Investment Management LLC.
- When representative portfolio information is shown the representative portfolio is selected by comparing any one (but not limited to) the following criteria: most in line with composite investment objectives / consistency of investment strategy, investment restrictions, fee structure, time frame managed, type of client, size of account.
- SSI acquired Frole, Revy and its composites as of March 1, 2009.

Investors must assess the suitability of any particular investment opportunity and carry out any due diligence that they require in relation to the strategy or investments or individual holdings of the strategies that SSI manages. In doing this, investors should seek separate advice. It should not be assumed that recommendations made will be profitable and any investment is at risk of loss. This summary represents the views of the portfolio managers as of the date noted at the beginning of this document. Any holdings mentioned in the accompanying summary are from its stated strategy. Portfolio holdings are subject to change without notice and are not intended as recommendations of individual securities. The information in this article is not intended to be personalized recommendations to buy, hold or sell investments. The information, statements, views and opinions included in this article are based on sources (both internal and external sources) considered to be reliable, but no representation or warranty, express or implied, is made as to their accuracy, completeness or correctness. Such information, statements, views and opinions are expressed as of the date of this article, are subject to change without further notice and do not constitute a solicitation for the purchase or sale of any investment referenced in the article. Changes in any assumptions may have a material impact on the results. Due to various risks and uncertainties, actual events or projected results may differ materially from those reflected in the document.

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