

Bonds (in thousand SEK)

2015-12-31

Name	ISIN	Currency	Country	Number	Market value
'MOZAMBIQUE EMATU MEMATU 6.305 09/11/20	XS0969351450	USD	MZ	600 000	3 919 961
21ST CENTURY FOX FOXA 3 09/15/22	US90131HAR66	USD	US	4 300 000	36 102 344
21ST CENTURY FOX FOXA 6.15 03/01/37	US90131HKB05	USD	US	144 000	1 385 752
21ST CENTURY FOX FOXA 6.4 12/15/35	US90131HBG92	USD	US	628 000	6 164 842
ABBEY NATL TREAS ABBEY 1 3/4 01/15/18	XS0873691884	EUR	GB	100 000	955 875
ABBEY NATL TREAS ABBEY 2 5/8 07/16/20	XS0953219416	EUR	GB	1 719 000	17 093 447
ABBOTT LABS ABT 2.95 03/15/25	US002824BB55	USD	US	2 428 000	20 360 929
ABBVIE INC ABBV 1 3/4 11/06/17	US00287YAJ82	USD	US	19 260 000	162 505 465
ABBVIE INC ABBV 2.9 11/06/22	US00287YAL39	USD	US	2 041 000	16 765 508
ABBVIE INC ABBV 3.2 11/06/22	US00287YAP43	USD	US	750 000	6 274 699
ABBVIE INC ABBV 4.7 05/14/45	US00287YAS81	USD	US	3 000 000	24 971 255
ABERTIS ABESM 2 1/2 02/27/25	ES0211845294	EUR	ES	3 200 000	31 050 632
ABN AMRO BANK NV 6.375 2021-04-27	XS0619548216	EUR	NL	600 000	6 846 129
ABN AMRO BANK NV ABNANV 4 1/4 02/02/17	XS0741962681	USD	NL	2 800 000	24 669 640
ABN AMRO BANK NV ABNANV 6 1/4 04/27/22	XS0619547838	USD	NL	2 400 000	22 444 095
ABN AMRO BANK NV ABNANV 7 1/8 07/06/22	XS0802995166	EUR	NL	5 033 000	59 384 023
ACCOR ACFP 2 5/8 02/05/21	FR0011731876	EUR	FR	800 000	7 809 061
ACMP/ACMP FIN WPZ 4 7/8 05/15/23	US00434NAA37	USD	US	174 000	1 190 012
ACTAVIS FUNDING ACT 2.35 03/12/18	US00507UAM36	USD	LU	3 211 000	27 294 945
ACTAVIS FUNDING ACT 3.45 03/15/22	US00507UAR23	USD	LU	932 000	7 951 515
ACTAVIS FUNDING ACT 3.8 03/15/25	US00507UAS06	USD	LU	2 986 000	25 346 687
ACTAVIS FUNDING ACT 3.85 06/15/24	US00507UAF84	USD	LU	3 450 000	29 185 366
ACTAVIS FUNDING ACT 4.55 03/15/35	US00507UAT88	USD	LU	917 000	7 650 051
ADANI ABBOT POIN ADSEZ 5 3/4 11/01/18	AU3CB0215457	AUD	AU	387 000	2 391 087
AEGON NV AEGON 6 5/8 12/16/39	XS0473964509	GBP	NL	440 000	7 692 521
AETNA INC AET 6 5/8 06/15/36	US00817YAF51	USD	US	305 000	3 065 915
AFRICAN DEV BANK AFDB 0 3/4 10/18/16	US00828EAX76	USD	SN	20 000 000	168 709 795
AFRICAN DEV BANK AFDB 1 3/4 03/12/19	XS1044956214	SEK	SN	242 000 000	255 126 080
AFRICAN DEV BANK AFDB 1 3/8 12/17/18	US00828EBJ73	USD	SN	9 000 000	75 686 829
AGENCE FRANCAISE AGFRNC 1 3/8 09/17/24	XS1111084718	EUR	FR	15 000 000	143 197 647
AGENCE FRANCAISE AGFRNC 2 1/4 05/28/26	XS1072438366	EUR	FR	15 000 000	153 410 667
AIR LEASE CORP AL 4 1/4 09/15/24	US00912XAN49	USD	US	3 400 000	28 256 549
ALLIANZ FINANCE ALVGR 3 1/2 02/14/22	DE000A1G0RU9	EUR	DE	100 000	1 080 768
ALSTOM ALOFP 4 1/8 02/01/17	FR0010850701	EUR	FR	50 000	493 411
ALITALINK LP SNCCN 3.99 06/30/42	CA02135ZAF32	CAD	CA	9 000	54 194
ALTRIA GROUP 10.2% 02/06/39	US02209SAH67	USD	US	852 000	12 065 308
ALTRIA GROUP 9.25 08/06/2019	US02209SAJ24	USD	US	2 548 000	27 072 651
ALTRIA GROUP 9.7% 11/10/2018	US02209SAD53	USD	US	601 000	6 132 649
ALTRIA GROUP INC 4.75 05/05/2021	US02209SAL79	USD	US	2 202 000	20 245 704
ALTRIA GROUP INC MO 4 1/2 05/02/43	US02209SAQ66	USD	US	5 200 000	41 849 482
AMAZON.COM INC AMZN 4.8 12/05/34	US023135AP19	USD	US	495 000	4 396 730
AMAZON.COM INC AMZN 4.95 12/05/44	US023135AQ91	USD	US	375 000	3 373 246
AMER EXPRESS CR AXP 2 1/8 07/27/18	US0258M0DJ59	USD	US	1 550 000	13 251 554
AMER INTL GROUP AIG 3 7/8 01/15/35	US026874DC84	USD	US	3 375 000	25 570 334
AMER INTL GROUP AIG 4 1/2 07/16/44	US026874DA29	USD	US	2 195 000	17 487 845
AMER INTL GROUP AIG 4 3/8 01/15/55	US026874DB02	USD	US	1 460 000	10 922 025
AMER INTL GROUP AIG 4 7/8 06/01/22	US026874CU91	USD	US	4 650 000	42 444 417
AMER INTL GROUP AIG 6 1/4 05/01/36	US026874AZ07	USD	US	1 600 000	15 447 917
AMERICAN EXPRESS AXP 1.55 05/22/18	US025816BG36	USD	US	5 200 000	43 561 143
AMERICAN EXPRESS AXP 2.65 12/02/22	US025816BD05	USD	US	3 013 000	24 631 601
AMERICAN EXPRESS BANK FSB 6% 09/13/2017	US02580ECC57	USD	US	9 100 000	83 425 188
AMERICAN TOWER 4.5 01/15/2018	US029912BD34	USD	US	1 050 000	9 417 073
AMERICAN TOWER AMT 4.7 03/15/22	US03027XAA81	USD	US	2 032 000	18 139 461
AMERIPRISE FINL AMP 4 10/15/23	US03076CAF32	USD	US	3 150 000	27 722 599
AMGEN INC 5.85% 06/01/2017	US031162AV28	USD	US	500 000	4 480 716
AMGEN INC AMGN 2.2 05/22/19	US031162BU36	USD	US	838 000	7 058 579
AMGEN INC AMGN 3 5/8 05/15/22	US031162BN92	USD	US	2 250 000	19 527 520
AMGEN INC AMGN 5 1/2 12/07/26	XS0710091140	GBP	US	2 700 000	39 124 349
AMGEN INC AMGN 5 3/8 05/15/43	US031162BP41	USD	US	3 650 000	32 818 255
AMGEN INC AMGN 6.15 06/01/18	US031162AX83	USD	US	216 000	2 006 616
AMGN 3 7/8 11/15/21	US031162BM10	USD	US	1 100 000	9 711 853
ANADARKO PETROLEUM-GLOBAL 6.45% 09/15/2036	US032511AY39	USD	US	4 818 000	39 514 684
ANGLO AMERICAN AALLN 1 1/2 04/01/20	XS1211292484	EUR	GB	1 004 000	6 659 601
ANGLO AMERICAN AALLN 2 1/2 09/18/18	XS0830380639	EUR	GB	1 467 000	11 247 180
ANGLO AMERICAN AALLN 3 1/4 04/03/23	XS1052677892	EUR	GB	1 044 000	6 781 253
ANGLO AMERICAN AALLN 4 3/8 12/02/16	XS0470632646	EUR	GB	58 000	523 055
ANGLO AMERICAN AALLN 6 7/8 05/01/18	XS0361024895	GBP	GB	1 400 000	16 671 364
ANGOLA ANGOL 9 1/2 11/12/25	XS1318576086	USD	AO	900 000	7 095 614
ANHEUSER-BUSCH ABIBB 1 3/8 07/15/17	US03523TBN72	USD	BE	3 221 000	27 221 500
ANHEUSER-BUSCH ABIBB 2.7 03/31/26	BE6265142099	EUR	BE	5 200 000	52 272 144
ANHEUSER-BUSCH ABIBB 3 3/4 07/15/42	US03523TBQ04	USD	BE	354 000	2 637 079
ANHEUSER-BUSCH ABIBB 3.7 02/01/24	US03524BAE65	USD	BE	704 000	6 144 811
ANHEUSER-BUSCH ABIBB 4 09/24/25	BE6258029741	GBP	BE	3 000 000	38 954 717
ANHEUSER-BUSCH ABIBB 6.45 09/01/37	US035229DC46	USD	BE	1 068 000	10 688 147
ANHEUSER-BUSCH INBEV WOR 7.75 01/15/2019	US03523TBE73	USD	US	4 875 000	48 842 922
ANHEUSER-BUSCH INBEV WORLDW 5.375 1/15/2020	US03523TAN81	USD	US	2 200 000	20 967 647
AON PLC AON 2 7/8 05/14/26	XS1062493934	EUR	GB	2 350 000	22 877 017
AON PLC AON 4 3/4 05/15/45	US00185AAH77	USD	GB	131 000	1 090 459
AP MOLLER MAERSK 3 3/8 08/28/19	XS0821175717	EUR	DK	1 750 000	17 590 621
APACHE CORP 6% 01/15/2037	US037411AR61	USD	US	125 000	1 026 443
APPLE INC AAPL 1 05/03/18	US037833AJ95	USD	US	5 030 000	42 109 972
APPLE INC AAPL 1 11/10/22	XS1135334800	EUR	US	3 500 000	32 195 992
APPLE INC AAPL 2 1/2 02/09/25	US037833AZ38	USD	US	1 900 000	15 448 393

APPLE INC AAPL 2.4 05/03/23	US037833AK68	USD	US	7 260 000	59 686 203
APPLE INC AAPL 3.2 05/13/25	US037833BG48	USD	US	4 501 000	38 426 782
APPLE INC AAPL 3.45 05/06/24	US037833AS94	USD	US	4 350 000	37 978 337
APPLE INC AAPL 3.6 07/31/42	XS1269176191	GBP	US	1 000 000	1 240 036
APT PIPELINES APAAU 3 1/2 03/22/30	XS1205617829	GBP	AU	409 000	4 821 717
ARAB REP EGYPT EGYPT 5 3/4 04/29/20	XS0505265859	USD	EG	2 200 000	18 199 429
ARAB REP EGYPT EGYPT 5 7/8 06/11/25	XS1245432742	USD	EG	12 800 000	93 516 337
ARAB REP EGYPT EGYPT 6 7/8 04/30/40	XS0505478684	USD	EG	700 000	4 856 623
ARCHER-DANIELS ADM 4.016 04/16/43	US039483BH46	USD	US	114 000	922 507
ARGENT-\$DIS ARGENT 8.28 12/31/33	US040114GL81	USD	AR	5 696 727	77 267 413
ARGENT-\$PAR ARGENT 2 1/2 12/31/38	US040114GK09	USD	AR	900 000	4 770 666
ARKEMA AKEFP 1 1/2 01/20/25	FR0012452191	EUR	FR	100 000	895 373
ARMENIA ARMEN 6 09/30/20	XS0974642273	USD	AM	800 000	6 575 868
ASF 5.625% 07/04/2022	FR0010491720	EUR	FR	1 350 000	16 099 326
ASIAN DEV BANK ASIA 2 1/8 03/19/25	US045167CY77	USD	US	15 000 000	124 271 365
ASSICURAZIONI ASSGEN 2 7/8 01/14/20	XS1014759648	EUR	IT	100 000	1 012 011
ASSICURAZIONI ASSGEN 4 1/8 05/04/26	XS1062900912	EUR	IT	3 200 000	32 080 287
ASSICURAZIONI GENERALI SPA 5.125 9/16/2024	XS0452314536	EUR	IT	6 440 000	75 642 529
ASTRAZENECA PLC AZN 1 3/4 11/16/18	US046353AH15	USD	GB	2 500 000	21 031 765
ASTRAZENECA PLC AZN 4 09/18/42	US046353AG32	USD	GB	146 000	1 173 502
AT T CORP - GLOBAL 5.5% 02/01/2018	US00206RAJ14	USD	US	9 169 000	84 606 326
AT T INC - GLOBAL 5.8 02/15/19	US00206RAR30	USD	US	5 200 000	49 255 492
AT T INC - GLOBAL 6.3% 01/15/2038	US00206RAG74	USD	US	336 000	3 209 995
AT T INC - GLOBAL 6.55 02/15/39	US00206RAS13	USD	US	87 000	848 509
AT T INC 6.5% 09/01/2037	US00206RAD44	USD	US	3 150 000	30 503 643
ATT INC 12/17/32	XS0866310088	EUR	US	922 000	8 971 377
ATT INC 5.35 03/01/2040	US04650NAB01	USD	US	3 087 000	26 066 989
ATT INC T 3 06/30/22	US00206RCM25	USD	US	6 382 000	52 326 091
ATT INC T 4 1/2 05/15/35	US00206RCP55	USD	US	640 000	5 018 325
ATT INC T 4 1/4 06/01/43	XS0932036154	GBP	US	1 420 000	16 698 677
ATT INC T 4 3/4 05/15/46	US00206RCQ39	USD	US	98 000	759 450
ATT INC T 4.3 12/15/42	US00206RBH49	USD	US	354 000	2 560 616
ATT INC T 4.35 06/15/45	US00206RBK77	USD	US	286 000	2 069 765
AUSTRALIA (GOVERNMENT OF) 5.5% 4/15/2020	AU3TB0000036	AUD	AU	2 200 000	14 916 074
AUSTRALIA (GOVERNMENT OF) 5.75% 05/15/2021	AU0000XCLWM5	AUD	AU	2 000 000	14 470 174
AUSTRALIA PACIFI MELAIR 3 1/8 09/26/23	XS0974122516	EUR	AU	2 150 000	21 987 810
AUSTRALIAN GOVT. ACGB 3 1/4 04/21/25	AU3TB0000168	AUD	AU	8 000 000	51 067 801
AUSTRALIAN GOVT. ACGB 3 1/4 04/21/29	AU3TB0000150	AUD	AU	3 000 000	18 763 083
AUSTRALIAN GOVT. ACGB 3 1/4 10/21/18	AU3TB0000176	AUD	AU	4 000 000	25 497 230
AUSTRALIAN GOVT. ACGB 4 1/4 04/21/26	AU0000XCLWAI8	AUD	AU	5 000 000	34 612 987
AUSTRIA (REPUBLIC OF) 4.3% 2017-09-15	AT0000A06P24	EUR	AT	500 000	4 996 972
AUTOZONE INC AZO 3.7 04/15/22	US053332AM44	USD	US	4 696 000	40 703 811
Anadarko Petro 6.2 20400315	US032510AC36	USD	US	1 150 000	8 951 623
Austarlian Government 5.75 7/15/2022	AU3TB0000051	AUD	AU	4 000 000	29 967 611
Australian Government 6% 2017-02-15 Series 217	AU300TB01208	AUD	AU	1 000 000	6 537 954
BAA FUNDING LTD 5.875 05/13/2041	XS0625276257	GBP	GB	1 450 000	23 508 340
BAA FUNDING LTD HTHROW 6 03/20/20	XS0759599409	GBP	GB	1 768 000	25 561 836
BANCO NAC DE DESEN ECONO 6.369% 2018 06 16	USP14486AA54	USD	BR	2 080 000	17 316 046
BANCO SABADELL SABSM 0 5/8 11/03/20	ES0413860505	EUR	ES	6 500 000	58 935 768
BANK NOVA SCOTIA BNS 1.33 05/01/18	CA0641498J94	CAD	CA	7 055 000	42 763 031
BANK NOVA SCOTIA BNS 1.45 04/25/18	US064159BZ86	USD	CA	3 686 000	30 880 920
BANK NOVA SCOTIA BNS 2.05 10/30/18	US064159CU80	USD	CA	13 050 000	110 471 143
BANK NOVA SCOTIA BNS 2.37 01/11/18	CA064149Q759	CAD	CA	625 000	3 906 546
BANK OF AMER CRP BAC 2 1/2 07/27/20	XS0954946926	EUR	US	10 900 000	107 380 034
BANK OF AMER CRP BAC 4 1/4 10/22/26	US06051GFL86	USD	US	115 000	965 317
BANK OF AMER CRP BAC 4.1 07/24/23	US06053FAA75	USD	US	1 163 000	10 298 268
BANK OF AMERICA BAC 1 1/4 02/14/17	US06050TLT78	USD	US	1 100 000	9 309 335
BANK OF AMERICA CORP 5.625% 2020 07 01	US06051GEC96	USD	US	11 750 000	112 581 674
BANK OF AMERICA CORP 5.65 2018-05-01	US06051GDX43	USD	US	14 950 000	136 685 956
BANK OF AMERICA CORP-GLOBAL 6% 09/01/2017	US060505DH44	USD	US	4 350 000	39 747 050
BANK OF CEYLON BAKCEY 6 7/8 05/03/17	USY0646EAR37	USD	LK	1 100 000	9 388 398
BANK OF MONTREAL 3.49 06/10/2016 DPNT	CA063679HB34	CAD	CA	820 000	5 040 958
BANK OF MONTREAL BMO 1.3 07/14/17	US06366RVD42	USD	CA	5 000 000	42 259 249
BANK OF MONTREAL BMO 2.12 03/16/22	CA06367V6B64	CAD	CA	2 484 000	15 003 255
BANK OF MONTREAL BMO 6.02 05/02/18	CA063671WW79	CAD	CA	481 000	3 251 766
BANK OF NOVA SCOTIA 4.1% 2017 06 08	CA064149B892	CAD	CA	1 785 000	11 296 742
BANK OF SCOTLAND LLOYDS 9 3/8 05/15/21	XS0066120915	GBP	GB	2 900 000	47 834 433
BANQ FED CRD MUT 4.125% 2020-07-20	XS0526612188	EUR	FR	3 550 000	38 049 918
BANQ FED CRD MUT BFCM 1.7 01/20/17	US06675GAE52	USD	FR	999 000	8 478 729
BANQ FED CRD MUT BFCM 2 1/2 10/29/18	US06675GAB14	USD	FR	1 709 000	14 563 589
BANQ FED CRD MUT BFCM 3 05/21/24	XS1069549761	EUR	FR	1 351 000	13 119 870
BARCLAYS BANK PLC 4.875% 2019 08 13	XS0445843526	EUR	GB	159 000	1 717 202
BARCLAYS BANK PLC 6.625 03/30/2022 EMTN	XS0611398008	EUR	GB	3 995 000	47 681 780
BARCLAYS BK PLC BACR 6.05 12/04/17	XS0334249223	USD	GB	2 080 000	18 729 991
BARCLAYS PLC BACR 2 03/16/18	US06738EAF25	USD	GB	2 500 000	21 097 857
BARCLAYS PLC BACR 4 3/8 09/11/24	US06738EAC93	USD	GB	1 025 000	8 572 477
BARCLAYS PLC BACR 5 1/4 08/17/45	US06738EAJ47	USD	GB	1 951 000	17 092 729
BAT HOLDINGS BV BATSLN 4 07/07/20	XS0522407351	EUR	GB	3 300 000	35 055 756
BAT INTL FINANCE BATSLN 2 03/13/45	XS1203860934	EUR	GB	1 528 000	11 502 250
BAT INTL FINANCE BATSLN 3 1/4 06/07/22	USG08820BX29	USD	GB	3 050 000	25 911 230
BAT INTL FINANCE BATSLN 6 11/24/34	XS0468426266	GBP	GB	218 000	3 430 135
BAT INTL FINANCE BATSLN 7 1/4 03/12/24	XS0352062995	GBP	GB	2 400 000	39 810 304
BBT CORPORATION BBT 2 5/8 06/29/20	US05531FAU75	USD	US	2 318 000	19 621 781
BEAR STEARNS CO INC-GLOBAL 6.4% 10/02/2017	US073902PR32	USD	US	191 000	1 756 169
BEAR STEARNS CO INC-GLOBAL 7.25% 02/01/2018	US073902RU43	USD	US	8 650 000	82 546 252
BECTON DICKINSON BDX 2.675 12/15/19	US075887BE86	USD	US	1 776 000	15 032 021
BECTON DICKINSON BDX 3.734 12/15/24	US075887BF51	USD	US	975 000	8 311 811
BECTON DICKINSON BDX 4.685 12/15/44	US075887BG35	USD	US	975 000	8 320 875

BELFIUS BANK SA CCBGBB 2 1/8 01/30/23	BE0002424969	EUR	BE	9 000 000	91 893 361
BELGIAN BGB 1.9 06/22/38	BE0000336454	EUR	BE	10 000 000	91 534 238
BELIZE BELIZE 5 02/20/38	USP16394AG62	USD	BZ	200 000	1 244 450
BELL CANADA BCECN 3.35 03/22/23	CA07813ZBC73	CAD	CA	658 000	4 119 401
BELL CANADA BCECN 4 3/4 09/29/44	CA07813ZBH60	CAD	CA	44 000	266 196
BELL CANADA BCECN 4.35 12/18/45	CA07813ZBR43	CAD	CA	3 143 000	17 601 447
BERKSHIRE HATH BRK 2.9 10/15/20	US084664BZ33	USD	US	2 800 000	24 388 025
BERKSHIRE HATHWY BRK 0 3/4 03/16/23	XS1200670955	EUR	US	2 600 000	23 055 037
BERKSHIRE HATHWY BRK 1 1/8 03/16/27	XS1200679071	EUR	US	2 496 000	20 789 227
BERKSHIRE HATHWY BRK 1 5/8 03/16/35	XS1200679667	EUR	US	597 000	4 635 147
BERKSHIRE HATHWY BRK 1.9 01/31/17	US084670BD98	USD	US	908 000	7 778 511
BERLIN HYP AG BHH 1 1/4 01/22/25	DE000BHY0A56	EUR	DE	200 000	1 832 230
BG ENERGY CAP BGGRP 4 10/15/21	USG1163HAZ94	USD	GB	2 133 000	18 783 649
BG ENERGY CAP BGGRP 6 1/2 11/30/72	XS0796069366	GBP	GB	1 500 000	19 775 955
BG ENERGY CAPITAL PLC 3 2018 11 16	XS0706245163	EUR	GB	4 500 000	44 317 379
BGGRP 5 11/04/36	XS0702029132	GBP	GB	100 000	1 457 413
BHP BILLITON FIN BHP 2 1/4 09/25/20	XS0834386228	EUR	AU	4 238 000	40 532 180
BHP BILLITON FIN BHP 2 1/8 11/29/18	XS0787785715	EUR	AU	211 000	2 000 523
BHP BILLITON FIN BHP 3 1/8 04/29/33	XS0924998809	EUR	AU	297 000	2 768 401
BHP BILLITON FIN BHP 3 3/4 10/18/17	AU3CB0200590	AUD	AU	3 170 000	19 630 279
BHP BILLITON FIN BHP 4.3 09/25/42	XS0834399981	GBP	AU	3 300 000	38 726 929
BHP FINANCE USA BHP 4 1/8 02/24/42	US055451AR98	USD	AU	214 000	1 473 524
BHP FINANCE USA BHP 5 09/30/43	US055451AV01	USD	AU	3 855 000	29 876 891
BIOGEN INC BIIB 3 5/8 09/15/22	US09062XAE31	USD	US	2 500 000	21 537 308
BK IRELAND MTGE BKIR 0 1/2 01/20/20	XS1170193061	EUR	IE	11 000 000	101 188 670
BK NED GEMEENTEN BNG 1 3/4 03/24/20	XS1207311652	USD	NL	25 000 000	210 300 614
BMW FINANCE NV 3.875% 2017 01 18	XS0478931354	EUR	DE	2 008 000	19 770 444
BMW FINANCE NV BMW 2 5/8 01/17/24	XS1015217703	EUR	DE	2 200 000	22 531 002
BMW FINANCE NV BMW 5 08/06/18	XS0173501379	EUR	DE	99 000	1 030 364
BMW US CAP LLC BMW 0 5/8 04/20/22	DE000A1ZZ210	EUR	US	1 986 000	17 658 916
BNP PARIBAS 3.75 2020 11 25	XS0562852375	EUR	FR	1 050 000	11 000 096
BNP PARIBAS 4,5 03/21/2011	XS0606704558	EUR	FR	87 000	1 000 293
BNP PARIBAS 5 01/15/2021 BKNT	US05567LT315	USD	FR	13 895 000	131 872 251
BNP PARIBAS BNP 1 1/2 03/12/18	XS0872705057	EUR	FR	43 000	409 490
BNP PARIBAS BNP 2 3/8 02/17/25	XS1190632999	EUR	FR	289 000	2 628 438
BNP PARIBAS BNP 2 7/8 09/26/23	XS0895249620	EUR	FR	60 000	615 198
BNP PARIBAS BNP 2 7/8 10/24/22	XS0847433561	EUR	FR	117 000	1 190 090
BNP PARIBAS BNP 4 1/8 01/14/22	XS0635033631	EUR	FR	277 000	3 086 456
BOLIVIA GOVT BOLIVI 5.95 08/22/23	USP37878AB43	USD	BO	800 000	7 342 416
BOSTON PROP LP BXP 3.85 02/01/23	US10112RAU86	USD	US	2 600 000	22 699 714
BOSTON SCIENTIFC BSX 2.65 10/01/18	US101137AM97	USD	US	1 800 000	15 345 724
BOSTON SCIENTIFC BSX 6 01/15/20	US101137AK32	USD	US	2 200 000	21 086 943
BOTTLING GROUP PEP 5 1/8 01/15/19	US10138MAK18	USD	US	1 150 000	10 840 114
BP CAPITAL PLC BPLN 2 1/2 11/06/22	US05565QCB23	USD	GB	1 333 000	10 552 241
BP CAPITAL PLC BPLN 2 3/4 05/10/23	US05565QCD88	USD	GB	3 039 000	24 202 899
BP CAPITAL PLC BPLN 2.521 01/15/20	US05565QCT31	USD	GB	2 275 000	19 307 823
BP CAPITAL PLC BPLN 2.972 02/27/26	XS1040506898	EUR	GB	3 900 000	39 847 385
BP CAPITAL PLC BPLN 3.245 05/06/22	US05565QBZ00	USD	GB	8 350 000	69 824 436
BPCE 3.75 07/21/2010 EMTN	FR0010921544	EUR	FR	4 600 000	45 159 073
BPCE BPCEGP 2 1/2 07/15/19	US05578DAN21	USD	FR	4 033 000	34 449 002
BPCE BPCEGP 4 04/15/24	US05578DAG79	USD	FR	6 050 000	53 159 303
BPCE BPCEGP 4 1/2 03/15/25	US05578UAD63	USD	FR	2 737 000	22 453 270
BPCE BPCEGP 5.15 07/21/24	US05578UAB08	USD	FR	1 400 000	12 108 248
BPCE BPCEGP 5.7 10/22/23	US05578UAA25	USD	FR	3 133 000	27 902 151
BPLN 3.561 11/01/21	US05565QBU13	USD	GB	2 200 000	19 109 397
BQ CENT TUNISIE BTUN 5 3/4 01/30/25	XS1175223699	USD	TN	800 000	5 995 562
BRAMBLES FINANCE BXBAU 2 3/8 06/12/24	XS1028952312	EUR	AU	2 700 000	25 906 710
BRAZIL (FED REP OF)-GLOBAL 8.25% 01/20/2034	US105756BB58	USD	BR	900 000	7 581 217
BRAZIL NTN-F BNTNF 10 01/01/17	BRSTNCNTF0G9	BRL	BR	121 610	259 334 601
BRAZIL NTN-F BNTNF 10 01/01/18	BRSTNCNTF139	BRL	BR	25 164	50 973 413
BRAZIL NTN-F BNTNF 10 01/01/19	BRSTNCNTF162	BRL	BR	18 438	35 647 620
BRAZIL NTN-F BNTNF 10 01/01/21	BRSTNCNTF0N5	BRL	BR	162 448	292 299 278
BRAZIL NTN-F BNTNF 10 01/01/23	BRSTNCNTF147	BRL	BR	98 105	166 907 659
BRAZIL NTN-F BNTNF 10 01/01/25	BRSTNCNTF170	BRL	BR	130 076	211 709 803
BRAZIL REP OF BRAZIL 4 1/4 01/07/25	US105756BV13	USD	BR	4 800 000	33 402 318
BRAZIL REP OF BRAZIL 5 01/27/45	US105756BW95	USD	BR	200 000	1 154 571
BRAZIL-LTN BLTN 0 01/01/17	BRSTNCLTN6X3	BRL	BR	110 934	204 314 373
BRAZIL-LTN BLTN 0 01/01/18	BRSTNCLTN723	BRL	BR	112 155	176 404 071
BRAZIL-LTN BLTN 0 01/01/19	BRSTNCLTN764	BRL	BR	178 791	240 560 872
BRAZIL-LTN BLTN 0 07/01/17	BRSTNCLTN707	BRL	BR	107 013	181 976 031
BRAZIL-LTN BLTN 0 07/01/18	BRSTNCLTN756	BRL	BR	108 433	157 679 506
BRAZIL-LTN BLTN 0 07/01/19	BRSTNCLTN798	BRL	BR	62 844	78 422 313
BRAZIL-LTN BLTN 0 10/01/17	BRSTNCLTN780	BRL	BR	49 833	81 385 547
BRIT SKY BROADCA BSY 1 1/2 09/15/21	XS1109741246	EUR	GB	2 791 000	25 738 973
BRIT SKY BROADCA BSY 2 1/2 09/15/26	XS1109741329	EUR	GB	5 091 000	47 489 484
BRITISH GAS INTL FINANCE 0% 11/04/2021	XS0034394709	USD	GB	8 940 000	59 505 778
BROOKFIELD ASSET BAMACN 4.54 03/31/23	CA11257ZAC38	CAD	CA	2 674 000	17 449 420
BROOKFIELD ASSET BAMACN 4.82 01/28/26	CA11257ZAE93	CAD	CA	57 000	373 273
BTPS 5 03/01/22	IT0004759673	EUR	IT	15 000 000	173 019 304
BTPS 5 9/1/2040	IT0004532559	EUR	IT	5 000 000	66 072 510
BTPS 6.5% 11/01/2027	IT0001174611	EUR	IT	4 000 000	55 154 633
BTPS BTPS 1.35 04/15/22	IT0005086886	EUR	IT	20 000 000	188 119 647
BTPS BTPS 1.45 09/15/22	IT0005135840	EUR	IT	10 000 000	94 469 395
BTPS BTPS 1.65 03/01/32	IT0005094088	EUR	IT	10 000 000	87 792 411
BTPS BTPS 2.15 12/15/21	IT0005028003	EUR	IT	15 000 000	147 572 302
BTPS BTPS 3 1/4 09/01/46	IT0005083057	EUR	IT	6 000 000	62 255 177
BTPS BTPS 4 3/4 09/01/28	IT0004889033	EUR	IT	6 000 000	73 420 601
BTPS BTPS 4 3/4 09/01/44	IT0004923998	EUR	IT	2 000 000	26 258 826

BUNDESOBL-171 OBL 0 04/17/20	DE0001141711	EUR	DE	9 000 000	82 858 645
BURLINGTON NORTH BNSF 3.4 09/01/24	US12189LAT89	USD	US	4 800 000	40 816 649
BURLINGTON NORTH BNSF 4 3/8 09/01/42	US12189LAK70	USD	US	3 550 000	28 849 803
Baker Hughes Inc 2040-09-15	US057224AZ09	USD	US	118 000	996 560
CAISSE CENT DESJ CCDJ 2.795 11/19/18	CA12801ZCJ53	CAD	CA	13 050 000	81 937 208
CAIXA ECONOMICA CAIXBR 2 3/8 11/06/17	US12803X2A85	USD	BR	750 000	5 808 253
CAN 2 3/4 06/01/22	CA135087ZU15	CAD	CA	5 000 000	33 637 253
CAN HOUSING TRUS CANHOU 1.95 12/15/25	CA13509PFA62	CAD	CA	10 000 000	60 182 795
CAN HOUSING TRUS CANHOU 2.55 03/15/25	CA13509PER07	CAD	CA	10 000 000	64 179 336
CAN HOUSING TRUS CANHOU 2.9 06/15/24	CA13509PEF68	CAD	CA	10 000 000	65 760 090
CANADA 5% 06/01/2037	CA135087XW98	CAD	CA	5 000 000	45 395 675
CANADA (GOVERNMENT OF) 3.75 1/6/2019	CA135087YR94	CAD	CA	5 000 000	33 681 548
CANADA 5.75% 06/01/2029	CA135087WL43	CAD	CA	8 000 000	71 578 885
CANADA 5.75% 06/01/2033	CA135087XG49	CAD	CA	3 000 000	28 226 021
CANADA-GOV'T CAN 1 1/2 03/01/20	CA135087D929	CAD	CA	1 000 000	6 312 739
CANADA-GOV'T CAN 2 3/4 12/01/48	CA135087D358	CAD	CA	5 000 000	34 467 998
CANADIAN NATL RAILWAY 5.55 2019-03-01	US136375BT88	USD	CA	1 700 000	16 020 332
CANADIAN PAC RR CP 6 1/8 09/15/15	US13645RAX26	USD	CA	179 000	1 538 361
CANAL DE ISABEL CNGEST 1.68 02/26/25	ES0205061007	EUR	ES	700 000	6 188 110
CANHOU 2.65 3/15/2022	CA13509PDB63	CAD	CA	10 000 000	65 308 463
CAPITAL ONE FINL COF 4.2 10/29/25	US14040HBJ32	USD	US	472 000	3 952 476
CAPITAL ONE NA COF 2.95 07/23/21	US14042E3Y48	USD	US	4 000 000	33 816 055
CARGILL INC CARGIL 1 7/8 09/04/19	XS0823954580	EUR	US	2 480 000	24 011 268
CARLSBERG BREW CARLB 2 1/2 05/28/24	XS1071713470	EUR	DK	5 000 000	47 827 232
CARNIVAL CORP CCL 3.95 10/15/20	US143658BA91	USD	US	3 200 000	28 211 598
CATERPILLAR FIN SERVICE CORP 7.15% 02/15/19	US14912L4E81	USD	US	1 400 000	13 843 800
CATERPILLAR FINL CAT 1 1/4 08/18/17	US14912L6D80	USD	US	3 750 000	31 632 709
CATERPILLAR INC CAT 3.4 05/15/24	US149123CC35	USD	US	2 500 000	21 338 575
CBS CORP CBS 3 1/2 01/15/25	US124857AP86	USD	US	278 000	2 259 893
CC HOLDINGS GS V CCI 3.849 04/15/23	US14987BAE39	USD	US	1 750 000	14 572 460
CCO SAFARI II CHTRIG 4.908 07/23/25	USU16109AM94	USD	US	6 334 000	54 354 433
CELGENE CORP CELG 3 7/8 08/15/25	US151020AS39	USD	US	5 590 000	47 565 892
CENOVUS ENERGY CVECEN 4.45 09/15/42	US15135UAH23	USD	CA	141 000	882 969
CHEVRON CORP CVX 1.365 03/02/18	US166764AV24	USD	US	1 746 000	14 642 874
CHILE 3.875% 2020-08-05	US168863AV04	USD	CL	260 000	2 366 140
CHILE CHILE 3 1/8 03/27/25	US168863BW77	USD	CL	1 000 000	8 511 305
CHILE CHILE 3 5/8 10/30/42	US168863BP27	USD	CL	450 000	3 329 191
CHILE CHILE 5 1/2 08/05/20	US168863AU21	CLP	CL	1 359 500 000	17 026 517
CIE FIN FONCIER CFF 0 3/4 01/21/25	FR0012447696	EUR	FR	12 000 000	108 705 374
CIE FINANCEMENT FONCIER 4.55% 2017-04-28 SERIE MPL	FR0010465567	CAD	FR	5 000 000	31 757 110
CIGNA CORP CI 3 1/4 04/15/25	US125509BU20	USD	US	185 000	1 518 457
CIGNA CORP CI 5 3/8 02/15/42	US125509BT56	USD	US	122 000	1 148 898
CISCO SYSTEMS CSCO 1.1 03/03/17	US17275RAT95	USD	US	1 730 000	14 640 442
CISCO SYSTEMS INC 5.5 2040 01 15	US17275RAF91	USD	US	402 000	4 063 706
CITIGROUP INC 5% 08/02/2019	XS0197646218	EUR	US	445 000	4 783 799
CITIGROUP INC 6.125% 05/15/2018	US172967ES69	USD	US	7 670 000	70 932 164
CITIGROUP INC 8.125 7/15/2039	US172967EW71	USD	US	1 200 000	14 859 087
CITIGROUP INC C 2.55 04/08/19	US172967HM62	USD	US	3 050 000	25 968 128
CITIGROUP INC C 3 3/4 06/16/24	US172967HT16	USD	US	4 350 000	37 461 674
CITIGROUP INC C 4.09 06/09/25	CA172967JS17	CAD	US	1 164 000	7 107 361
CITIGROUP INC C 4.3 11/20/26	US172967JC62	USD	US	582 000	4 898 549
CITIGROUP INC C 4.45 09/29/27	US172967KA87	USD	US	2 370 000	20 087 862
CITIGROUP INC C 5 1/2 09/13/25	US172967HB08	USD	US	6 200 000	57 863 103
CITIGROUP INC-GLOBAL 6% 08/15/2017	US172967EH05	USD	US	3 945 000	36 162 092
CME GROUP INC CME 3 09/15/22	US12572QAE52	USD	US	4 700 000	40 030 889
CNA FINANCIAL CNAFNL 3.95 05/15/24	US126117AS92	USD	US	4 850 000	40 875 212
COCA-COLA CO/THE KO 1 5/8 03/09/35	XS1197833137	EUR	US	1 283 000	10 693 444
COCA-COLA CO/THE KO 1.65 11/01/18	US191216BF66	USD	US	1 910 000	16 256 063
COCA-COLA CO/THE KO 2 7/8 10/27/25	US191216BS87	USD	US	3 595 000	29 949 800
CODELCO INC CDEL 3 07/17/22	USP3143NAP98	USD	CL	3 400 000	26 250 623
CODELCO INC CDEL 3 3/4 11/04/20	USP3143NAM67	USD	CL	9 720 000	80 328 922
CODELCO INC CDEL 4 1/4 07/17/42	USP3143NAQ71	USD	CL	4 500 000	28 578 965
CODELCO INC CDEL 7 1/2 01/15/19	USP3143NAJ39	USD	CL	500 000	4 811 870
COFIROUTE 5% 05/24/2021	FR0010327007	EUR	FR	200 000	2 264 797
COLOMBIA REP OF 6.125 10/20/2041	US195325BM66	USD	CO	1 500 000	12 553 998
COLOMBIA REP OF 7.375 07/27/2017	US195325BJ38	USD	CO	3 900 000	35 560 604
COLOMBIA REP OF COLOM 4 02/26/24	US195325BQ70	USD	CO	400 000	3 258 521
COLOMBIA REP OF COLOM 4 1/2 01/28/26	US195325CX13	USD	CO	2 800 000	22 991 932
COLOMBIA REP OF COLOM 5 06/15/45	US195325CU73	USD	CO	200 000	1 411 423
COLOMBIA REP OF COLOM 5 5/8 02/26/44	US195325BR53	USD	CO	3 550 000	27 889 742
COLOMBIA TES COLTES 10 07/24/24	COL17CT02385	COP	CO	85 739 900 000	261 118 115
COLOMBIA TES COLTES 11 07/24/20	COL17CT02302	COP	CO	59 962 500 000	186 106 656
COLOMBIA TES COLTES 5 11/21/18	COL17CT02922	COP	CO	32 035 100 000	80 791 080
COLOMBIA TES COLTES 6 04/28/28	COL17CT02914	COP	CO	46 548 900 000	101 760 277
COLOMBIA TES COLTES 7 05/04/22	COL17CT02864	COP	CO	39 523 600 000	103 998 596
COLOMBIA TES COLTES 7 09/11/19	COL17CT03011	COP	CO	41 087 900 000	109 404 357
COLOMBIA TES COLTES 7 1/2 08/26/26	COL17CT02625	COP	CO	37 250 700 000	93 404 091
COLOMBIA TES COLTES 7 3/4 09/18/30	COL17CT03342	COP	CO	22 722 100 000	55 388 971
COLUMBIA PIPELIN COLPIP 4 1/2 06/01/25	USU2097KAC63	USD	US	3 100 000	24 331 424
COM BK AUSTRALIA CBAAU 1 5/8 02/04/19	XS0881511868	EUR	AU	1 214 000	11 657 473
COM FED ELECTRIC 4.875 05/26/2021	USP30179AJ79	USD	MX	2 240 000	19 233 711
COMCAST CORP CMCSA 3 3/8 08/15/25	US20030NBN03	USD	US	3 750 000	32 345 999
COMCAST CORP CMCSA 4 1/4 01/15/33	US20030NBH35	USD	US	5 645 000	48 066 988
COMCAST CORP CMCSA 4.2 08/15/34	US20030NBM20	USD	US	531 000	4 479 230
COMCAST CORP CMCSA 4.65 07/15/42	US20030NBE04	USD	US	72 000	633 081
COMCAST CORP CMCSA 5.65 06/15/35	US20030NAF87	USD	US	322 000	3 142 513
COMCAST CORP CMCSA 5.7 07/01/19	US20030NAZ42	USD	US	3 000 000	29 023 858
COMCAST CORPORATION 6.4% 3/1/2040	US20030NBB64	USD	US	2 100 000	22 459 860

COMMERZBANK AG 3.875 3/22/2017	DE000CZ226Y9	EUR	DE	84 000	826 573
COMMERZBANK AG 4 09/16/2020 EMTN	DE000CZ302M3	EUR	DE	17 000	179 147
COMMERZBANK AG CMZB 0 1/2 04/03/18	DE000CZ40KN6	EUR	DE	1 114 000	10 259 496
COMMONW BK AU NY CBAAU 2.4 11/02/20	US20271RAM25	USD	AU	622 000	5 216 845
COMMONWEALTH BANK AUSTRALIA 4.25 2016 11 10	XS0465601754	EUR	AU	2 241 000	21 374 795
COMMONWEALTH BANK AUSTRALIA 5.5 08/06/19	XS0443708242	EUR	AU	182 000	1 948 556
COMUNIDAD MADRID MADRID 1.826 04/30/25	ES0000101651	EUR	ES	15 000 000	137 640 967
CONOCOPHIL CO COP 4.15 11/15/34	US20826FAF36	USD	US	2 409 000	17 391 532
CONOCOPHIL CO COP 4.3 11/15/44	US20826FAC05	USD	US	57 000	398 998
CONOCOPHILLIPS 5.75 02/01/2019	US20825CAR51	USD	US	1 450 000	13 537 247
CONOCOPHILLIPS 6.5 02/01/39	US20825CAQ78	USD	US	2 700 000	24 878 481
CONOCOPHILLIPS COP 5.9 05/15/38	US20825CAP95	USD	US	153 000	1 272 854
CONS EDISON CO OF NY 5.5 20391201	US209111EY58	USD	US	1 850 000	17 764 123
CONSTELLAT ENER EXC 5.15 12/01/20	US210371AL43	USD	US	4 900 000	44 990 311
CONTI-GUMMI FIN CONGR 2 1/2 03/20/17	XS0972719412	EUR	NL	13 457 000	128 859 395
CONTINENTAL RES CLR 5 09/15/22	US212015AH47	USD	US	4 799 000	30 130 306
CONTINENTAL RESO CLR 4.9 06/01/44	US212015AQ46	USD	US	4 064 000	20 183 149
CORIO NV CORANA 3 1/4 02/26/21	XS0896119384	EUR	NL	983 000	10 200 023
CORP ANDINA FOM CAF 1 11/10/20	XS1317969944	EUR	DE	8 000 000	73 458 961
COSTA RICA GOVT COSTAR 4 1/4 01/26/23	USP3699PGB78	USD	CR	4 320 000	32 438 757
COSTA RICA GOVT COSTAR 7.158 03/12/45	USP3699PGJ05	USD	CR	1 520 000	11 007 333
COUNCIL OF EUROP COE 1 3/4 04/24/24	XS1060350326	EUR	DE	10 000 000	101 147 434
COVENTRY BDG SOC COVBS 0 5/8 11/03/21	XS1131109537	EUR	GB	10 000 000	91 738 255
COVENTRY BDG SOC COVBS 2 1/4 12/04/17	XS0860567477	EUR	GB	6 274 000	59 557 244
COVENTRY HEALTH AET 5.45 06/15/21	US222862AJ30	USD	US	2 300 000	21 465 194
COX COMMUN INC COXENT 4.7 12/15/42	USU22018AK86	USD	US	1 333 000	8 638 849
COX COMMUN INC COXENT 6 1/4 06/01/18	USU22018AG74	USD	US	2 500 000	22 755 343
COX COMMUN INC COXENT 8 3/8 03/01/39	USU22018AM43	USD	US	73 000	694 587
CRED AGRICOLE SA 3.9 04/19/2021 144A	XS0550466469	EUR	FR	750 000	7 857 212
CRED AGRICOLE SA ACAFP 3 7/8 02/13/19	XS0746002392	EUR	FR	6 700 000	70 035 862
CRED SUIS GP FUN CS 1 04/14/23	CH0278341224	CHF	GG	400 000	3 411 356
CRED SUIS GP FUN CS 3 3/4 03/26/25	USG25417AA79	USD	GG	5 050 000	41 500 446
CRED SUIS NY CS 3 5/8 09/09/24	US22546QAP28	USD	CH	6 100 000	52 576 446
CREDIT AGRICOLE ACAFP 1 7/8 10/18/17	XS0844529049	EUR	FR	4 500 000	42 625 327
CREDIT AGRICOLE ACAFP 2 1/2 04/15/19	US22532MAL63	USD	FR	2 500 000	21 187 327
CREDIT SUISSE FIRST BOSTON 4.75 08/05/2019	XS0444030646	EUR	CH	7 179 000	76 929 095
CREDIT SUISSE FIRST BOSTON 5.125% 09/18/2017	XS0321334442	EUR	CH	50 000	502 400
CREDIT SUISSE LD CS 1 3/8 11/29/19	XS1074053130	EUR	CH	171 000	1 612 654
CREDIT SUISSE NEW YORK 4.375 2020-08-05	US22546QAF46	USD	CH	3 000 000	27 614 929
CRH AMERICA INC CRHID 3 7/8 05/18/25	USU1302DAA91	USD	US	1 600 000	13 417 075
CRH FINANCE CRHID 3 1/8 04/03/23	XS0909369489	EUR	IE	1 750 000	17 995 256
CROATIA 6.375 03/24/2011 REGS	XS0607904264	USD	HR	8 330 000	75 681 919
CROATIA CROATI 6 1/4 04/27/17	XS0776179656	USD	HR	300 000	2 647 893
CSX CORP CSX 4.1 03/15/44	US126408GY39	USD	US	4 300 000	33 202 540
CSX CORP CSX 5 1/2 04/15/41	US126408GU17	USD	US	3 650 000	33 946 132
CU INC CUCN 3.805 09/10/42	CA12657ZAY93	CAD	CA	81 000	477 871
CVS CORP-GLOBAL 6.125 9/15/2039	US126650BR04	USD	US	3 708 000	37 302 561
DAIMLER AG DAIGR 2 04/07/20	DE000A1TNK86	EUR	DE	3 750 000	36 698 862
DAIMLER AG DAIGR 2 1/4 01/24/22	DE000A1R04X6	EUR	DE	4 000 000	40 066 242
DAIMLER FINANCE DAIGR 1 3/8 08/01/17	USU2339CBL10	USD	US	10 350 000	86 951 396
DAIMLERCHRYSLER 8.5% 01/18/2031	US233835AQ08	USD	DE	92 000	1 150 545
DANSKE BANK A/S DANBNK 3 3/8 04/04/17 #	SE0004547172	SEK	DK	300 000 000	319 823 250
DCP MIDSTREAM OP DPM 3 7/8 03/15/23	US23311VAD91	USD	US	200 000	1 291 972
DEERE CO DE 4 3/8 10/16/19	US244199BC83	USD	US	653 000	5 967 587
DEERE CO DE 5 3/8 10/16/29	US244199BD66	USD	US	158 000	1 555 587
DELPHI CORP DLPH 5 02/15/23	US247126AH80	USD	US	6 181 000	55 438 759
DELTA LLOYD LEVE DLNA 9 08/29/42	XS0821168423	EUR	NL	713 000	7 757 857
DENMARK - BULLET DGB 1 1/2 11/15/23	DK0009923054	DKK	DK	20 000 000	26 237 355
DENMARK - BULLET DGB 1 3/4 11/15/25	DK0009923138	DKK	DK	40 000 000	52 933 398
DEUTSCH BAHN FIN DBHNGR 1 5/8 11/06/30	XS1316420089	EUR	NL	10 000 000	89 566 815
DEUTSCHE ANN FIN DAIGAG 2 1/8 07/09/22	DE000A1ZLUN1	EUR	NL	800 000	7 468 374
DEUTSCHE ANN FIN DAIGAG 3.2 10/02/17	USN8172PAC88	USD	NL	1 000 000	8 580 093
DEUTSCHE BANK AG DB 2 3/4 02/17/25	DE000DB7XJJ2	EUR	DE	1 519 000	13 195 423
DEUTSCHE BANK AG DB 4 1/2 04/01/25	US251525AP63	USD	DE	1 664 000	13 062 795
DEUTSCHE BK LOND DB 1 7/8 02/13/18	US25152RYD96	USD	DE	5 000 000	42 109 477
DEUTSCHE TEL FIN DT-4.875 3/42	USN27915AB85	USD	NL	3 300 000	28 502 246
DEUTSCHLAND REP 3.25% 2042-07-04	DE0001135432	EUR	DE	3 000 000	39 081 452
DEVT BK OF MONGO DBMMN 5 3/4 03/21/17	XS0755567301	USD	MN	1 800 000	14 729 288
DEXIA CRED LOCAL DEXGRP 2 01/22/21	XS1019709069	EUR	FR	15 000 000	150 220 104
DEXIA CRED SA NY DEXGRP 1 7/8 01/29/20	US25215DAP42	USD	FR	15 000 000	125 034 387
DH EUROPE FINANC DHR 1.7 01/04/22	XS1255436005	EUR	LU	1 473 000	13 956 013
DIAGEO CAP PLC DGELN 3 7/8 04/29/43	US25243YAV11	USD	GB	159 000	1 260 324
DIAGEO FIN PLC DGELN 1 1/8 05/20/19	XS1069539374	EUR	GB	4 200 000	39 589 971
DIAGEO INV CORP DGELN 4 1/4 05/11/42	US25245BAA52	USD	GB	1 303 000	10 877 998
DIAMOND OFFSHORE DO 5.7 10/15/39	US25271CAL63	USD	US	104 000	606 763
DIRECTV HLDGS/FN 6.375 03/10/2011	US25459HAZ82	USD	US	2 440 000	22 447 531
DIRECTV HLDGS/FN DTV 2 3/4 05/19/23	XS0933547456	EUR	US	1 500 000	14 851 756
DIRECTV HLDGS/FN DTV 3.8 03/15/22	US25459HBF10	USD	US	2 600 000	22 423 247
DISCOVER BANK 7 04/15/2020	US25466AAB70	USD	US	3 500 000	34 020 145
DISCOVERY COMMUN DISCA 4 7/8 04/01/43	US25470DAJ81	USD	US	5 700 000	40 310 811
DNB BANK ASA DNBNO 3 09/26/23	XS0974373515	EUR	NO	3 607 000	34 652 090
DNB BOLIGKREDITT DNBNO 1.65 02/16/22	NO0010730799	NOK	NO	25 000 000	23 611 017
DNB NOR BANK ASA 3.875% 2020 06 29	XS0522030310	EUR	NO	292 000	3 107 767
DNB NOR BANK ASA 4.375 02/24/2021 EMTN	XS0595092098	EUR	NO	1 891 000	21 031 210
DNB NOR BOLIGKRE DNBNO 5 1/2 05/15/19	NO0010430143	NOK	NO	35 000 000	38 851 185
DOLLAR GENERAL DG 3 1/4 04/15/23	US256677AC97	USD	US	2 900 000	23 536 340
DOMINICAN REPUB DOMREP 5 7/8 04/18/24	USP3579EAS65	USD	DO	8 760 000	74 535 188
DOMINICAN REPUB DOMREP 6.85 01/27/45	USP3579EBE60	USD	DO	4 000 000	32 933 717

DOMINICAN REPUB DOMREP 7.45 04/30/44	USP3579EAY34	USD	DO	2 300 000	19 776 572
DOW CHEMICAL 7.375% 11/01/2029	US260543BJ10	USD	US	190 000	2 011 545
DOW CHEMICAL CO 4.25 2020 11 15	US260543CC57	USD	US	3 814 000	33 838 569
DOW CHEMICAL CO DOW 4 1/4 10/01/34	US260543CK73	USD	US	3 083 000	23 794 085
DUKE ENERGY CAR DUK 3.9 06/15/21	US26442CAK09	USD	US	5 300 000	47 458 433
DUKE ENERGY CAR DUK 4 09/30/42	US26442CAN48	USD	US	8 000	65 021
DUKE ENERGY CAR DUK 4 1/4 12/15/41	US26442CAM64	USD	US	65 000	545 599
DUKE ENERGY CAR DUK 5.3 02/15/40	US26442CAH79	USD	US	4 050 000	39 420 267
DUKE ENERGY CORP DUK 3 3/4 04/15/24	US26441CAN56	USD	US	1 846 000	15 841 567
DUKE ENERGY CORP DUK 3.05 08/15/22	US26441CAJ45	USD	US	7 550 000	63 236 167
E.ON INT FIN 5.8 04/30/2018	USN3033QAT96	USD	NL	400 000	3 647 572
E.ON INTL FIN BV EOANR 6.65 04/30/38	USN3033QAU69	USD	NL	24 000	228 244
EATON CORP ETN 4 11/02/32	US278062AD69	USD	US	929 000	7 522 158
EBAY INC EBAY 2.2 08/01/19	US278642AH64	USD	US	2 950 000	24 675 453
ECOLAB INC ECL 3 12/08/16	US278865AK69	USD	US	365 000	3 126 301
EDF NRG NET EPN UKPONE 4 3/4 09/30/21	XS0686172601	GBP	GB	3 600 000	50 084 517
EDP FINANCE BV ELEPOR 2 5/8 01/18/22	XS1111324700	EUR	NL	10 662 000	99 719 789
EFSF EFSF 2 3/4 12/03/29	EU000A1G0BL1	EUR	SN	15 000 000	163 547 880
EIKA BOLIGKREDIT EIKBOL 0 5/8 10/28/21	XS1312011684	EUR	NO	15 000 000	137 166 754
EL PASO PIPELINE EPB 4.3 05/01/24	US28370TAG40	USD	US	5 106 000	36 895 565
EL PASO PIPELINE EPB 5 10/01/21	US28370TAE91	USD	US	2 000 000	16 103 626
EL PASO PIPELINE EPB 6 1/2 04/01/20	US28370TAA79	USD	US	3 876 000	33 992 582
EL SALVADOR REP ELSALV 6 3/8 01/18/27	USP01012AT38	USD	SV	8 800 000	64 540 037
EL SALVADOR REP ELSALV 7 3/8 12/01/19	USP01012AQ98	USD	SV	1 400 000	11 843 453
EL SALVADOR REP ELSALV 7.65 06/15/35	USP01012AN67	USD	SV	3 690 000	26 619 509
ELI LILLY CO LLY 2 3/4 06/01/25	US532457BH00	USD	US	3 206 000	26 811 510
EMBARQ CORP 7.995% 06/01/2036	US29078EAA38	USD	US	1 900 000	1 660 541
EMGESA EMGSA 8 3/4 01/25/21	USP3703CAA82	COP	CO	3 062 000 000	8 634 596
ENAGAS FIN SA ENGSM 1 1/4 02/06/25	XS1177459531	EUR	ES	6 200 000	55 300 491
ENBRIDGE INC ENBCN 4.24 08/27/42	CA29251ZBB28	CAD	CA	70 000	351 544
ENBRIDGE INC ENBCN 4.57 03/11/44	CA29251ZBG15	CAD	CA	380 000	2 003 786
ENCANA CORP ECACN 6 1/2 02/01/38	US292505AG96	USD	CA	244 000	1 685 135
ENCANA CORP ECACN 6 1/2 08/15/34	US292505AD65	USD	CA	50 000	349 691
ENCANA CORP ECACN 6 5/8 08/15/37	US292505AE49	USD	CA	54 000	378 214
ENEL (ENTNZENEL) ENELIM 5 3/4 06/22/37	XS0306647792	GBP	IT	2 604 000	38 984 743
ENEL FIN INTL NV ENELIM 6 10/07/39	USL2967VED30	USD	NL	342 000	3 308 066
ENEL FIN INTL NV ENELIM 6.8 09/15/37	USL2967VCZ69	USD	NL	115 000	1 214 878
ENEL FINANCE INTERNATIONAL 5.75% 9/14/2040	XS0452187320	GBP	IT	846 000	12 551 421
ENERGY TRAN PTNR ETP 3.6 02/01/23	US29273RAS85	USD	US	3 800 000	27 025 485
ENERGY TRAN PTNR ETP 5.2 02/01/22	US29273RAQ20	USD	US	2 050 000	16 236 030
ENERGY TRAN PTNR ETP 6 1/8 12/15/45	US29273RBJ77	USD	US	140 000	964 802
ENI SPA 4.125 9/16/2019	XS0451457435	EUR	IT	200 000	2 077 889
ENSCO PLC 4.7 03/17/2011	US29358QAA76	USD	GB	2 795 000	19 530 368
ENSCO PLC ESV 5.2 03/15/25	US29358QAE98	USD	GB	2 102 000	12 764 721
ENTE NAZIONALE PER LENERGI 5,625% 2027-06-21	XS0306646042	EUR	IT	2 366 000	30 346 584
ENTERPRISE PRODU EPD 3.35 03/15/23	US29379VAZ67	USD	US	2 200 000	17 080 114
EP PETROECUADOR NBLSOV 0 09/24/19	XS1111082779	USD	US	2 502 000	13 675 330
ESKOM 5.75 01/26/2021 REGS	XS0579851949	USD	ZA	4 680 000	35 243 639
ESKOM HOLDINGS ESKOM 6 3/4 08/06/23	XS0958072240	USD	ZA	3 450 000	25 944 328
ESKOM HOLDINGS ESKOM 7 1/8 02/11/25	XS1187065443	USD	ZA	800 000	6 016 146
ETHIOPIA ETHOPI 6 5/8 12/11/24	XS1151974877	USD	ET	800 000	5 950 294
EURO BK RECONDV EBRD 1 5/8 04/10/18	US29874QCN25	USD	SN	30 000 000	255 396 877
EUROGRID GMBH EUROGR 3 7/8 10/22/20	XS0551935769	EUR	DE	1 750 000	18 329 208
EUROPEAN INVESTMENT BANK-GLOBA 3% 4/23/2019	XS0773059042	SEK	SN	300 000 000	331 885 000
EUROPEAN INVESTMENT BANK-GLOBA 4.875% 02/15/2036	US298785DV50	USD	SN	15 000 000	158 989 471
EUROPEAN INVT BK EIB 1 1/4 05/12/25	XS1171476143	SEK	SN	100 000 000	97 023 667
EUROPEAN INVT BK EIB 1 1/4 11/13/26	XS1107718279	EUR	DE	15 000 000	142 042 987
EUROPEAN INVT BK EIB 1 3/8 11/15/19	LU0953782009	EUR	SN	25 000 000	241 791 052
EUROPEAN INVT BK EIB 2 1/2 04/15/21	US298785GL42	USD	US	10 000 000	86 515 520
EUROPEAN INVT BK EIB 2 1/4 03/07/20	XS1051861851	GBP	SN	10 000 000	129 983 350
EVERYTH EVERYWH EVEVRV 3 1/4 08/03/18	XS0811603090	EUR	GB	1 600 000	15 860 758
EX-IM BK OF IN EXIMBK 2 3/4 04/01/20	XS1209864229	USD	IN	200 000	1 677 046
EX-IM BK OF IN EXIMBK 4 08/07/17	XS0813393849	USD	IN	3 200 000	28 062 947
EXELON CORP EXC 5 5/8 06/15/35	US30161NAC56	USD	US	39 000	349 909
EXP-IMP BK KOREA EIBKOR 1 3/4 02/27/18	US302154BG39	USD	KR	25 000 000	210 602 535
EXPORT DEV CAN EDC 0 7/8 01/30/17	US30216BER96	USD	CA	20 000 000	168 916 485
EXPORT DEV CAN EDC 1 1/4 12/10/18	US30216BFY39	USD	CA	11 250 000	94 377 864
EXPORT DEV CAN EDC 1 11/01/18	US30216BFX55	USD	CA	5 000 000	41 744 210
EXPORT-IMPORT EIBMAL 2 7/8 12/14/17	XS0793277277	USD	MY	200 000	1 711 138
EXPRESS SCRIPTS 3,125 05/02/2011	US302182AF78	USD	US	7 419 000	63 216 875
EXPRESS SCRIPTS ESRX 4 3/4 11/15/21	US30219GAE89	USD	US	1 000 000	9 036 165
EXXON MOBIL CORP XOM 0.921 03/15/17	US30231GAA04	USD	US	22 639 000	191 009 574
EXXON MOBIL CORP XOM 1.305 03/06/18	US30231GAL68	USD	US	3 823 000	32 268 175
FADE FADE 2 1/4 12/17/16	ES0378641189	EUR	ES	15 000 000	140 115 832
FANNIE MAE FNMA 2 5/8 09/06/24	US3135G0ZR78	USD	US	10 000 000	86 050 748
FCA CAPITAL IRE FGACAP 1 3/8 04/17/20	XS1220057472	EUR	IE	5 000 000	45 694 306
FEDEX CORP FDX 3.2 02/01/25	US31428XBC92	USD	US	174 000	1 447 375
FEDEX CORP FDX 3.9 02/01/35	US31428XBA37	USD	US	66 000	516 318
FEDEX CORP FDX 4 3/4 11/15/45	US31428XBE58	USD	US	3 125 000	26 247 678
FEDEX CORP FDX 5.1 01/15/44	US31428XAW65	USD	US	833 000	7 466 219
FGA CAPITAL IRE FGACAP 2 10/23/19	XS1111858756	EUR	IE	2 950 000	27 548 004
FIDELITY NATIONA FIS 3 1/2 04/15/23	US31620MAK27	USD	US	3 700 000	29 845 638
FINDER FDT 7 7/8 08/12/24	USP40420AA25	COP	CO	3 548 000 000	8 613 856
FINLAND REP OF FINL 1 1/8 12/07/17	XS0951466860	GBP	FI	10 000 000	124 670 867
FINLAND REP OF FINL 1 3/4 09/10/19	XS1107498724	USD	FI	17 000 000	144 499 128
FLORIDA PWR LT NEE 4.05 06/01/42	US341081FG72	USD	US	3 300 000	27 513 975
FMS WERTMANAGE FMSWER 0 3/8 04/29/30	DE000A14J2Q6	EUR	DE	10 000 000	80 405 035
FMS WERTMANAGE FMSWER 1 1/8 09/05/17	US30254WAE93	USD	DE	6 000 000	50 712 841

FMS WERTMANAGE FMSWER 1 5/8 11/20/18	US30254WAD11	USD	DE	11 000 000	93 216 563
FONCIERE REGIONS FDRFP 3 7/8 01/16/18	FR0011345545	EUR	FR	1 200 000	12 100 876
FORD MOTOR 7.45% 07/16/2031	US345370CA64	USD	US	6 872 000	73 903 489
FORD MOTOR CRED F 1.461 03/27/17	US345397XD08	USD	US	5 500 000	46 110 253
FORD MOTOR CRED F 5 05/15/18	US345397VT77	USD	US	1 200 000	10 694 475
FORD MOTOR CRED F 5 7/8 08/02/21	US345397VU41	USD	US	1 133 000	10 899 887
FORD MOTOR CRED F 8 1/8 01/15/20	US345397VM25	USD	US	1 300 000	13 308 847
FRANCE O.A.T. 3.5% 2026-04-25	FR0010916924	EUR	FR	3 000 000	34 827 125
FRANCE O.A.T. FRTR 0 1/2 11/25/19	FR0011993179	EUR	FR	10 000 000	93 605 729
FRANCE O.A.T. FRTR 2 1/2 05/25/30	FR0011883966	EUR	FR	5 000 000	52 611 681
FRANCE O.A.T. FRTR 3 1/4 05/25/45	FR0011461037	EUR	FR	9 000 000	106 554 193
FRANCE TELECOM 8.125% 01/28/2033	FR0000471930	EUR	FR	2 332 000	36 969 041
FREDDIE MAC FHLMC 2 3/8 01/13/22	US3137EADB22	USD	US	10 000 000	86 410 559
GABONESE REPUB GABON 6 3/8 12/12/24	XS1003557870	USD	GA	2 100 000	14 042 798
GAS NATURAL CAP GASSM 6 01/27/20	XS0829360923	EUR	ES	1 200 000	13 821 991
GE CAP EUR FUND GE 6.025 03/01/38	XS0350890470	EUR	US	448 000	6 360 282
GE CAPITAL INTL GE 2.342 11/15/20	US36164PFF27	USD	IE	3 183 000	26 681 605
GE CAPITAL INTL GE 4.418 11/15/35	US36164PFH82	USD	IE	3 145 000	27 140 422
GE CAPITAL UK GE 4 1/8 09/13/23	XS0971723233	GBP	IE	5 669 000	77 402 943
GECINA GFCFP 1 1/2 01/20/25	FR0012448025	EUR	FR	1 000 000	879 988
GEN ELEC CAP CAN GE 5.68 09/10/19	CA36158ZBN56	CAD	US	1 302 000	9 151 987
GEN ELEC CAP CRP GE 1.6 11/20/17	US36962G6K56	USD	US	2 850 000	24 168 063
GEN ELEC CAP CRP GE 2 1/4 12/19/16	CH0122489096	CHF	US	5 000	43 201
GEN ELEC CAP CRP GE 2.3 04/27/17	US36962G5W04	USD	US	1 844 000	15 816 199
GEN ELEC CAP CRP GE 3 1/8 12/06/19	CH0019903365	CHF	US	105 000	994 943
GEN ELEC CAP CRP GE 5 3/8 12/18/40	XS0182703743	GBP	US	90 000	1 445 303
GEN ELECTRIC CO GE 2.7 10/09/22	US369604BD45	USD	US	3 540 000	29 943 407
GEN ELECTRIC CO GE 4 1/2 03/11/44	US369604BH58	USD	US	3 425 000	30 112 668
GEN ELECTRIC CO GE 4 1/8 10/09/42	US369604BF92	USD	US	326 000	2 710 821
GEN MOTORS FIN I GM 0.85 02/23/18	XS1193853006	EUR	NL	1 674 000	15 384 304
GENERAL ELEC CAP CORP 4.875 04/05/2015 EMTN	XS0614214913	SEK	US	100 000 000	104 708 311
GENERAL ELEC CAP CORP 5.3 02/11/2011	US369622SM84	USD	US	222 000	2 145 690
GENERAL ELEC CAPITAL CAN FUND 5.73% 10/22/2037	CA36158ZBK18	CAD	US	446 000	3 478 184
GENERAL ELECTRIC CAPITAL 6 08/07/19	US36962G4D32	USD	US	873 000	8 512 771
GENERAL ELECTRIC CAPITAL 6.875 01/10/39	US36962G4B75	USD	US	757 000	8 930 897
GENERAL ELECTRIC CAPITAL-GLOBA 5.625 2018-05-01	US36962G3U65	USD	US	9 560 000	88 606 623
GENERAL ELECTRIC CAPITAL-GLOBA 5.875% 01/14/2038	US36962G3P70	USD	US	143 000	1 510 976
GEORGIA POWER SO 4.3 03/15/42	US373334JW27	USD	US	2 356 000	18 364 486
GEORGIA REP OF GEORG 6 7/8 04/12/21	XS0617134092	USD	GE	400 000	3 542 187
GEORGIAN RAILWAY GRAIL 7 3/4 07/11/22	XS0800346362	USD	GE	400 000	3 537 082
GERMANY 5.625% 01/04/2028	DE0001135069	EUR	DE	600 000	8 813 174
GHANA REP OF GHANA 8 1/2 10/04/17	XS0323760370	USD	GH	300 000	2 517 307
GHANA REP OF GHANA 8 1/8 01/18/26	XS1108847531	USD	GH	2 100 000	14 456 635
GILEAD SCIENCES GILD 3 1/2 02/01/25	US375558AZ68	USD	US	1 500 000	12 853 588
GILEAD SCIENCES GILD 3 1/4 09/01/22	US375558BC64	USD	US	2 500 000	21 457 347
GILEAD SCIENCES GILD 4 3/4 03/01/46	US375558BD48	USD	US	883 000	7 668 053
GILEAD SCIENCES GILD 4.4 12/01/21	US375558AU71	USD	US	2 950 000	26 938 150
GILEAD SCIENCES GILD 4.8 04/01/44	US375558AX11	USD	US	297 000	2 564 557
GILEAD SCIENCES GILD 5.65 12/01/41	US375558AS26	USD	US	1 650 000	15 878 801
GLAXOSMITHKLINE CAPITAL INC 5.65% 05/15/2018	US377372AD98	USD	GB	1 456 000	13 484 643
GLAXOSMITHKLINE GSK 0 5/8 12/02/19	XS1147600305	EUR	GB	2 100 000	19 408 020
GLAXOSMITHKLINE GSK 1 1/2 05/08/17	US377373AC98	USD	GB	3 000 000	25 421 252
GLAXOSMITHKLINE GSK 2.85 05/08/22	US377373AD71	USD	GB	3 054 000	26 040 204
GLAXOSMITHKLINE GSK 4 06/16/25	XS0222383027	EUR	GB	681 000	7 781 785
GLENCORE FINANCE GLENLN 1 1/4 03/17/21	XS1202846819	EUR	LU	9 033 000	60 858 810
GLENCORE FINANCE GLENLN 1 5/8 01/18/22	XS1110430193	EUR	LU	416 000	2 725 332
GLENCORE FINANCE GLENLN 2 1/2 01/15/19	XS0938722401	USD	US	5 450 000	38 202 825
GLENCORE FINANCE GLENLN 2 3/4 04/01/21	XS1051003538	EUR	LU	1 500 000	10 894 834
GLENCORE FINANCE GLENLN 3 3/8 09/30/20	XS0974877150	EUR	CH	2 100 000	1 600 852
GOLDMAN SACHS GP GS 2 07/27/23	XS1265805090	EUR	US	846 000	7 922 046
GOLDMAN SACHS GP GS 2 3/8 01/22/18	US38141GRC05	USD	US	5 583 000	47 892 652
GOLDMAN SACHS GP GS 2 5/8 01/31/19	US38145XAA19	USD	US	3 900 000	33 495 417
GOLDMAN SACHS GP GS 2 5/8 08/19/20	XS0963375232	EUR	US	3 700 000	36 584 513
GOLDMAN SACHS GP GS 3 1/4 02/01/23	XS0882849507	EUR	US	4 550 000	47 187 554
GOLDMAN SACHS GP GS 6 1/8 05/14/17	XS0300096491	GBP	US	2 500 000	34 001 126
GOLDMAN SACHS GROUP 6.75% 10/01/2037	US38141GFD16	USD	US	10 950 000	109 175 033
GOLDMAN SACHS GROUP INC 5.125 10/23/2019	XS0459410782	EUR	US	6 250 000	67 016 668
GOLDMAN SACHS GROUP INC 6 2020-06-15	US38141EA661	USD	US	4 800 000	45 781 260
GOLDMAN SACHS GROUP-GLOBAL 5.95% 01/18/2018	US38141GFG47	USD	US	4 350 000	40 456 685
GOTHENBURG CITY GOTA 1.455 06/30/21	XS1253847815	SEK	SE	50 000 000	50 100 750
GOTHENBURG CITY GOTA 2 06/03/20	XS1073488675	SEK	SE	50 000 000	52 332 000
GOTHENBURG CITY GOTA 2.915 10/03/19	XS0976166719	SEK	SE	40 000 000	43 397 383
GRAND CITY PROP GYCGR 1 1/2 04/17/25	XS1220083551	EUR	LU	500 000	4 136 392
GREAT-WEST LIFEC GWOCN 2 1/2 04/18/23	XS0918600668	EUR	CA	1 300 000	12 840 612
GS 5 1/4 07/27/21	US38141GGQ10	USD	US	7 138 000	67 938 029
HALLIBURTON CO HAL 4 1/2 11/15/41	US406216BA89	USD	US	212 000	1 658 799
HCP INC 5.375 02/01/2021	US40414LAD10	USD	US	3 500 000	32 747 742
HEALTH CARE REIT HCN 4 1/2 12/01/34	XS1139918012	GBP	US	2 132 000	26 088 690
HEATHROW FNDG HTHROW 1 1/2 02/11/30	XS1186176571	EUR	JE	100 000	824 440
HESS CORP 5.6 2041-02-15	US42809HAD98	USD	US	179 000	1 281 864
HJ HEINZ CO KHC 3.95 07/15/25	USU42314AD35	USD	US	1 236 000	10 707 721
HJ HEINZ CO KHC 5.2 07/15/45	USU42314AC51	USD	US	196 000	1 773 917
HOME DEPOT INC 5.95 03/31/2011	US437076AV48	USD	US	3 150 000	33 303 439
HOME DEPOT INC HD 4.4 03/15/45	US437076BF88	USD	US	556 000	4 919 326
HOME DEPOT INC-GLOBAL 5.875% 12/16/2036	US437076AS19	USD	US	1 495 000	15 338 356
HONDURAS GOVT HONDUR 7 1/2 03/15/24	XS0905659230	USD	HN	800 000	7 246 101
HPQ 6 09/15/41	US428236BR31	USD	US	1 365 000	10 138 766
HSBC 3 7/8 10/24/18	XS0695461458	EUR	GB	477 000	4 830 272

HSBC 6.676 01/15/21	US40429CGD83	USD	US	2 495 000	24 742 572
HSBC BANK CANADA HSBC 2.938 01/14/20	CA40427HSQ79	CAD	CA	1 431 000	9 078 528
HSBC BANK PLC 4% 2021-01-15	XS0526606537	EUR	GB	239 000	2 634 060
HSBC BANK PLC HSBC 4 3/4 03/24/46	XS0247840969	GBP	GB	126 000	1 651 611
HSBC BANK PLC HSBC 5 3/8 08/22/33	XS0174470764	GBP	GB	358 000	5 018 210
HSBC HOLDING PLC 6 03/29/2040	XS0498768315	GBP	GB	225 000	3 384 394
HSBC HOLDING PLC 6 6/10/2019	XS0433028254	EUR	GB	2 667 000	29 202 373
HSBC HOLDING PLC 6.25% 03/19/2018	XS0353643744	EUR	GB	5 350 000	57 123 133
HSBC HOLDING PLC 7% 04/07/2038	XS0356452929	GBP	GB	700 000	11 729 886
HSBC HOLDING PLC-GLOBAL 6.5% 09/15/2037	US404280AH22	USD	GB	1 400 000	14 321 081
HSBC HOLDING PLC-GLOBAL 6.8 2038-06-01	US404280AJ87	USD	GB	1 500 000	15 627 255
HSBC HOLDINGS HSBC 4 1/4 03/14/24	US404280AP48	USD	GB	2 950 000	25 310 522
HSBC HOLDINGS HSBC 4 1/4 08/18/25	US404280AU33	USD	GB	1 019 000	8 694 656
HSBC HOLDINGS HSBC 4 7/8 01/14/22	US404280AL34	USD	GB	1 433 000	13 508 481
HSBC HOLDINGS PLC 5.1 04/05/2021	US404280AK50	USD	GB	5 559 000	52 551 609
HSBC USA INC HSBC 2 5/8 09/24/18	US40428HPJ58	USD	US	7 450 000	64 080 643
HUNGARY REPHUN 4 1/8 02/19/18	US445545AG19	USD	HU	11 810 000	104 988 754
HUTCH WHA INT 14 HUWHY 3 5/8 10/31/24	USG46747AB00	USD	KY	4 577 000	38 420 611
HUTCH WHAM INT 09 LTD 7.625 20190409	USG4672UAA37	USD	HK	7 430 000	73 653 001
HUTCH WHAMPOA FINANCE 4.75 11/14/2016	XS0466303194	EUR	HK	4 100 000	39 167 915
HUTCHISON HUWHY 3 5/8 06/06/22	XS0790011398	EUR	HK	326 000	3 429 069
IBERDROLA INTL IBESM 1 1/8 01/27/23	XS1171541813	EUR	NL	300 000	2 719 885
IBERDROLA INTL IBESM 4 1/4 10/11/18	XS0767977811	EUR	ES	2 500 000	25 549 111
IBERDROLA INTL IBESM 5 3/4 02/27/49	XS0808632763	EUR	ES	1 400 000	14 404 177
IBM CORP IBM 1 1/8 02/06/18	US459200HZ73	USD	US	7 500 000	62 931 768
IBM CORP IBM 4 06/20/42	US459200HF10	USD	US	155 000	1 228 863
IFC 1.125 11/23/2016	US45950KBQ22	USD	SN	10 000 000	84 562 923
ILE DE FRANCE IDF 0 5/8 04/23/27	FR0012685691	EUR	FR	10 000 000	83 953 162