

Bonds (in thousand SEK)

2015-06-30

Name	ISIN	Currency	Country	Number	Market value
'MOZAMBIQUE EMATU MEMATU 6.305 09/11/20	XS0969351450	USD	MZ	200 000	1 575 015
21ST CENTURY FOX FOXA 3 09/15/22	US90131HAR66	USD	US	4 300 000	35 389 534
21ST CENTURY FOX FOXA 6.15 03/01/37	US90131HKB05	USD	US	144 000	1 404 414
21ST CENTURY FOX FOXA 6.4 12/15/35	US90131HGB92	USD	US	628 000	6 210 458
ABB FINANCE BV ABB 2 5/8 03/26/19	XS0763122578	EUR	CH	3 700 000	36 980 442
ABBEY NATL TREAS ABBEY 0 08/13/19	XS1098036939	EUR	GB	1 425 000	13 274 110
ABBEY NATL TREAS ABBEY 1 3/4 01/15/18	XS0873691884	EUR	GB	100 000	957 188
ABBVIE INC ABBV 1 3/4 11/06/17	US00287YAJ82	USD	US	19 260 000	160 563 353
ABBVIE INC ABBV 2.9 11/06/22	US00287YAL39	USD	US	2 041 000	16 446 786
ABBVIE INC ABBV 3.2 11/06/22	US00287YAP43	USD	US	750 000	6 183 664
ABBVIE INC ABBV 4.7 05/14/45	US00287YAS81	USD	US	3 000 000	24 756 227
ABERTIS ABESM 2 1/2 02/27/25	ES0211845294	EUR	ES	3 200 000	30 447 350
ABN AMRO BANK NV 6.375 2021-04-27	XS0619548216	EUR	NL	600 000	6 815 641
ABN AMRO BANK NV ABNANV 4 1/4 02/02/17	XS0741962681	USD	NL	2 800 000	24 661 184
ABN AMRO BANK NV ABNANV 6 1/4 04/27/22	XS0619547838	USD	NL	2 400 000	22 319 960
ABN AMRO BANK NV ABNANV 7 1/8 07/06/22	XS0802995166	EUR	NL	5 033 000	62 758 369
ACE CAP TRUST II ACE 9.7 04/01/30	US00440FAA21	USD	US	600 000	7 387 997
ACMP/ACMP FIN WPZ 4 7/8 05/15/23	US00434NAA37	USD	US	174 000	1 423 688
ACTAVIS FUNDING ACT 2.35 03/12/18	US00507UAM36	USD	LU	3 211 000	26 987 237
ACTAVIS FUNDING ACT 3.8 03/15/25	US00507UAS06	USD	LU	2 986 000	24 556 321
ACTAVIS FUNDING ACT 3.85 06/15/24	US00507UAF84	USD	LU	3 450 000	28 236 603
ACTAVIS FUNDING ACT 4.55 03/15/35	US00507UAT88	USD	LU	917 000	7 329 869
ADANI ABBOT POIN ADSEZ 5 3/4 11/01/18	AU3CB0215457	AUD	AU	387 000	2 545 401
AEGON NV AEGON 6 5/8 12/16/39	XS0473964509	GBP	NL	440 000	7 917 753
AETNA INC AET 6 5/8 06/15/36	US00817YAF51	USD	US	305 000	3 082 085
AFRICAN DEV BANK AFDB 0 3/4 10/18/16	US00828EAX76	USD	SN	20 000 000	166 598 865
AFRICAN DEV BANK AFDB 1 3/4 03/12/19	XS1044956214	SEK	SN	242 000 000	254 131 460
AGENCE FRANCAISE AGFRNC 1 3/8 09/17/24	XS1111084718	EUR	FR	15 000 000	142 200 436
AGENCE FRANCAISE AGFRNC 2 1/4 05/28/26	XS1072438366	EUR	FR	15 000 000	149 660 479
AIR LEASE CORP AL 4 1/4 09/15/24	US00912XAN49	USD	US	3 400 000	28 487 009
ALLIANZ FINANCE ALVGR 3 1/2 02/14/22	DE000A1G0RU9	EUR	DE	100 000	1 069 471
ALSTOM ALOFP 4 1/8 02/01/17	FR0010850701	EUR	FR	50 000	494 630
ALTALINK LP SNCCN 3.99 06/30/42	CA02135ZAF32	CAD	CA	9 000	60 910
ALTRIA GROUP 10.2% 02/06/39	US02209SAH67	USD	US	852 000	11 891 838
ALTRIA GROUP 9.25 08/06/2019	US02209SAJ24	USD	US	2 548 000	27 187 382
ALTRIA GROUP 9.7% 11/10/2018	US02209SAD53	USD	US	601 000	6 259 090
ALTRIA GROUP INC 4.75 05/05/2021	US02209SAL79	USD	US	2 202 000	19 873 049
ALTRIA GROUP INC MO 4 1/2 05/02/43	US02209SAQ66	USD	US	5 200 000	40 099 096
AMAZON.COM INC AMZN 4.8 12/05/34	US023135AP19	USD	US	495 000	4 099 144
AMAZON.COM INC AMZN 4.95 12/05/44	US023135AQ91	USD	US	375 000	3 055 049
AMER EXPRESS CR AXP 2 1/8 07/27/18	US0258M0DJ59	USD	US	1 550 000	13 095 985
AMER INTL GROUP AIG 3 7/8 01/15/35	US026874DC84	USD	US	3 375 000	25 660 974
AMER INTL GROUP AIG 4 1/2 07/16/44	US026874DA29	USD	US	2 195 000	17 619 815
AMER INTL GROUP AIG 4 3/8 01/15/55	US026874DB02	USD	US	1 460 000	10 959 151
AMER INTL GROUP AIG 4 7/8 06/01/22	US026874CU91	USD	US	4 650 000	42 329 322
AMER INTL GROUP AIG 6 1/4 05/01/36	US026874AZ07	USD	US	1 600 000	15 691 874
AMERICAN EXPRESS AXP 1.55 05/22/18	US025816BG36	USD	US	5 200 000	42 897 011
AMERICAN EXPRESS AXP 2.65 12/02/22	US025816BD05	USD	US	3 013 000	24 015 131
AMERICAN EXPRESS BANK FSB 6% 09/13/2017	US02580ECC57	USD	US	9 100 000	83 818 585
AMERICAN INTL GROUP 6.4 12/15/2020	US026874BW66	USD	US	4 100 000	40 458 555
AMERICAN TOWER 4.5 01/15/2018	US029912BD34	USD	US	1 050 000	9 396 427
AMERICAN TOWER AMT 4.7 03/15/22	US03027XAA81	USD	US	2 032 000	17 594 599
AMERIPRISE FINL AMP 4 10/15/23	US03076CAF32	USD	US	3 150 000	27 317 303
AMGEN INC 5.85% 06/01/2017	US031162AV28	USD	US	500 000	4 511 361
AMGEN INC AMGN 3 5/8 05/15/22	US031162BN92	USD	US	2 250 000	19 074 337
AMGEN INC AMGN 5 1/2 12/07/26	XS0710091140	GBP	US	2 700 000	41 987 885
AMGEN INC AMGN 5 3/8 05/15/43	US031162BP41	USD	US	3 650 000	32 301 362
AMGEN INC AMGN 6.15 06/01/18	US031162AX83	USD	US	349 000	3 260 830
AMGN 3 7/8 11/15/21	US031162BM10	USD	US	1 100 000	9 569 226
ANADARKO PETROLEUM-GLOBAL 6.45% 09/15/2036	US032511AY39	USD	US	4 818 000	46 805 987
ANGLO AMERICAN AALLN 2 1/2 09/18/18	XS0830380639	EUR	GB	1 467 000	14 348 074
ANGLO AMERICAN AALLN 3 1/4 04/03/23	XS1052677892	EUR	GB	1 044 000	10 235 933
ANGLO AMERICAN AALLN 4 3/8 12/02/16	XS0470632646	EUR	GB	58 000	578 748
ANGLO AMERICAN AALLN 6 7/8 05/01/18	XS0361024895	GBP	GB	1 400 000	20 651 409
ANHEUSER-BUSCH ABIBB 1 3/8 07/15/17	US03523TBN72	USD	BE	4 000 000	33 476 499
ANHEUSER-BUSCH ABIBB 2.7 03/31/26	BE6265142099	EUR	BE	5 200 000	51 005 155
ANHEUSER-BUSCH ABIBB 3 3/4 07/15/42	US03523TBQ04	USD	BE	354 000	2 631 739
ANHEUSER-BUSCH ABIBB 4 09/24/25	BE6258029741	GBP	BE	3 000 000	42 564 345
ANHEUSER-BUSCH ABIBB 6.45 09/01/37	US035229DC46	USD	BE	1 068 000	11 098 172
ANHEUSER-BUSCH INBEV WOR 7.75 01/15/2019	US03523TBE73	USD	US	4 875 000	49 401 191
ANHEUSER-BUSCH INBEV WORLDW 5.375 1/15/2020	US03523TAN81	USD	US	2 200 000	21 044 434
AON PLC AON 2 7/8 05/14/26	XS1062493934	EUR	GB	2 350 000	22 743 176
AON PLC AON 4 3/4 05/15/45	US00185AAH77	USD	GB	131 000	1 052 024
AP MOLLER MAERSK 3 3/8 08/28/19	XS0821175717	EUR	DK	1 750 000	18 278 811
APACHE CORP 6% 01/15/2037	US037411AR61	USD	US	125 000	1 141 300
APPLE INC AAPL 1 05/03/18	US037833AJ95	USD	US	5 030 000	41 345 494
APPLE INC AAPL 2 1/2 02/09/25	US037833AZ38	USD	US	1 900 000	14 945 326
APPLE INC AAPL 2.4 05/03/23	US037833AK68	USD	US	7 260 000	57 779 655
APPLE INC AAPL 3.45 05/06/24	US037833AS94	USD	US	4 350 000	36 958 760
APT PIPELINES APAAU 3 1/2 03/22/30	XS1205617829	GBP	AU	409 000	5 010 409
ARAB REP EGYPT EGYPT 5 3/4 04/29/20	XS0505265859	USD	EG	1 400 000	12 136 258
ARAB REP EGYPT EGYPT 5 7/8 06/11/25	XS1245432742	USD	EG	1 400 000	11 318 545
ARAB REP EGYPT EGYPT 6 7/8 04/30/40	XS0505478684	USD	EG	1 000 000	8 226 625

ARCHER-DANIELS ADM 4.016 04/16/43	US039483BH46	USD	US	114 000	885 410
ARGENT-\$DIS ARGENT 8.28 12/31/33	US040114GL81	USD	AR	5 696 727	63 290 106
ARKEMA AKEFP 1 1/2 01/20/25	FR0012452191	EUR	FR	100 000	885 000
ARMENIA ARMEN 6 09/30/20	XS0974642273	USD	AM	200 000	1 638 756
ASF 5.625% 07/04/2022	FR0010491720	EUR	FR	1 350 000	16 681 077
ASIAN DEV BANK ASIA 2 1/8 03/19/25	US045167CY77	USD	US	15 000 000	121 388 501
ASSICURAZIONI ASSGEN 2 7/8 01/14/20	XS1014759648	EUR	IT	100 000	995 458
ASSICURAZIONI ASSGEN 4 1/8 05/04/26	XS1062900912	EUR	IT	3 200 000	30 550 881
ASSICURAZIONI GENERALI SPA 5.125 9/16/2024	XS0452314536	EUR	IT	6 440 000	74 514 420
ASTRAZENECA PLC AZN 4 09/18/42	US046353AG32	USD	GB	146 000	1 135 579
AT T CORP - GLOBAL 5.5% 02/01/2018	US00206RAJ14	USD	US	9 169 000	84 593 400
AT T INC - GLOBAL 5.8 02/15/19	US00206RAR30	USD	US	5 200 000	49 020 170
AT T INC - GLOBAL 6.3% 01/15/2038	US00206RAG74	USD	US	336 000	3 157 518
AT T INC - GLOBAL 6.55 02/15/39	US00206RAS13	USD	US	87 000	836 815
AT T INC 5.875 4/28/17	XS0426513031	GBP	US	1 550 000	21 868 749
AT T INC 6.5% 09/01/2037	US00206RAD44	USD	US	3 150 000	30 049 228
ATT INC 12/17/32	XS0866310088	EUR	US	922 000	9 035 957
ATT INC 5.35 03/01/2040	US04650NAB01	USD	US	3 087 000	25 778 436
ATT INC T 2.45 03/15/35	XS1196380031	EUR	US	2 416 000	19 429 400
ATT INC T 4 1/2 05/15/35	US00206RCP55	USD	US	640 000	4 913 395
ATT INC T 4 1/4 06/01/43	XS0932036154	GBP	US	1 531 000	18 256 133
ATT INC T 4 3/4 05/15/46	US00206RCQ39	USD	US	98 000	747 801
ATT INC T 4 7/8 06/01/44	XS0785710046	GBP	US	100 000	1 314 582
ATT INC T 4.3 12/15/42	US00206RBH49	USD	US	354 000	2 519 281
ATT INC T 4.35 06/15/45	US00206RBK77	USD	US	286 000	2 040 052
AUSTRALIA (GOVERNMENT OF) 5.5% 4/15/2020	AU3TB0000036	AUD	AU	2 200 000	15 556 275
AUSTRALIA (GOVERNMENT OF) 5.75% 05/15/2021	AU0000XCLWM5	AUD	AU	2 000 000	15 106 764
AUSTRALIA PACIFI MELAIR 3 1/8 09/26/23	XS0974122516	EUR	AU	2 150 000	22 662 973
AUSTRALIAN GOVT. ACGB 3 1/4 04/21/25	AU3TB0000168	AUD	AU	3 000 000	19 625 911
AUSTRALIAN GOVT. ACGB 3 1/4 04/21/29	AU3TB0000150	AUD	AU	3 000 000	19 122 730
AUSTRIA (REPUBLIC OF) 4.3% 2017-09-15	AT0000A06P24	EUR	AT	500 000	5 231 644
AUTOZONE INC AZO 3.7 04/15/22	US053332AM44	USD	US	5 800 000	49 381 014
Anadarko Petro 6.2 20400315	US032510AC36	USD	US	1 150 000	10 857 730
Anglian Water Fin 6,25 2016-06-27	XS0371990952	EUR	GB	800 000	7 842 207
Australian Government 6% 2017-02-15 Series 217	AU300TB01208	AUD	AU	1 000 000	6 927 232
BAA FUNDING LTD 5.875 05/13/2041	XS0625276257	GBP	GB	1 450 000	23 784 914
BAA FUNDING LTD HTHROW 6 03/20/20	XS0759599409	GBP	GB	2 600 000	38 819 502
BANCO NAC DE DESEN ECONO 6.369% 2018 06 16	USP14486AA54	USD	BR	2 080 000	18 509 663
BANK NOVA SCOTIA BNS 1.33 05/01/18	CA0641498J94	CAD	CA	8 750 000	58 141 021
BANK NOVA SCOTIA BNS 1.45 04/25/18	US064159BZ86	USD	CA	3 686 000	30 543 236
BANK NOVA SCOTIA BNS 2.05 10/30/18	US064159CU80	USD	CA	13 050 000	109 541 338
BANK NOVA SCOTIA BNS 2.1 11/08/16	CA064149Z594	CAD	CA	7 500 000	50 620 398
BANK NOVA SCOTIA BNS 2.37 01/11/18	CA064149Q759	CAD	CA	625 000	4 304 390
BANK NOVA SCOTIA BNS 2.4 10/28/19	CA0641496N25	CAD	CA	3 593 000	24 721 056
BANK OF AMER CRP BAC 2 1/2 07/27/20	XS0954946926	EUR	US	10 900 000	109 170 676
BANK OF AMER CRP BAC 4 1/4 10/22/26	US06051GFL86	USD	US	115 000	938 036
BANK OF AMER CRP BAC 4.1 07/24/23	US06053FAA75	USD	US	1 163 000	10 105 826
BANK OF AMERICA BAC 1 1/4 02/14/17	US06050TLT78	USD	US	1 100 000	9 160 311
BANK OF AMERICA CORP 5.625% 2020 07 01	US06051GEC96	USD	US	11 750 000	112 513 729
BANK OF AMERICA CORP 5.65 2018-05-01	US06051GDX43	USD	US	14 950 000	137 155 703
BANK OF AMERICA CORP-GLOBAL 6% 09/01/2017	US060505DH44	USD	US	4 350 000	39 944 767
BANK OF CHINA HK BCHINA 3 3/4 11/08/16	USY1391CDU28	USD	HK	500 000	4 290 001
BANK OF MONTREAL 3.49 06/10/2016 DPNT	CA063679HB34	CAD	CA	820 000	5 582 636
BANK OF MONTREAL BMO 1.3 07/14/17	US06366RVD42	USD	CA	5 000 000	41 704 249
BANK OF MONTREAL BMO 6.02 05/02/18	CA063671WW79	CAD	CA	481 000	3 636 988
BANK OF NOVA SCOTIA 4.1% 2017 06 08	CA064149B892	CAD	CA	3 775 000	26 503 389
BANK OF SCOTLAND LLOYDS 9 3/8 05/15/21	XS0066120915	GBP	GB	2 900 000	48 685 977
BANQ FED CRD MUT 4.125% 2020-07-20	XS0526612188	EUR	FR	3 550 000	39 041 698
BANQ FED CRD MUT BFCM 1.7 01/20/17	US06675GAE52	USD	FR	999 000	8 393 858
BANQ FED CRD MUT BFCM 2 1/2 10/29/18	US06675GAB14	USD	FR	1 709 000	14 482 415
BANQ FED CRD MUT BFCM 3 05/21/24	XS1069549761	EUR	FR	1 351 000	12 704 535
BARCLAYS BANK PLC 4.875% 2019 08 13	XS0445843526	EUR	GB	159 000	1 779 811
BARCLAYS BANK PLC 6.625 03/30/2022 EMTN	XS0611398008	EUR	GB	3 995 000	46 340 925
BARCLAYS BK PLC BACR 6.05 12/04/17	XS0334249223	USD	GB	2 080 000	18 754 438
BAT HOLDINGS BV BATSLN 4 07/07/20	XS0522407351	EUR	GB	3 300 000	36 134 038
BAT INTL FINANCE BATSLN 2 03/13/45	XS1203860934	EUR	GB	1 757 000	12 943 000
BAT INTL FINANCE BATSLN 3 1/4 06/07/22	USG08820BX29	USD	GB	3 050 000	25 094 196
BAT INTL FINANCE BATSLN 6 11/24/34	XS0468426266	GBP	GB	218 000	3 714 539
BAT INTL FINANCE BATSLN 7 1/4 03/12/24	XS0352062995	GBP	GB	2 400 000	41 138 103
BEAR STEARNS CO INC-GLOBAL 6.4% 10/02/2017	US073902PR32	USD	US	191 000	1 770 222
BEAR STEARNS CO INC-GLOBAL 7.25% 02/01/2018	US073902RU43	USD	US	8 650 000	83 513 127
BECTON DICKINSON BDX 3.734 12/15/24	US075887BF51	USD	US	975 000	8 051 439
BECTON DICKINSON BDX 4.685 12/15/44	US075887BG35	USD	US	975 000	7 833 382
BELFIUS BANK SA CCBGBB 2 1/8 01/30/23	BE0002424969	EUR	BE	9 000 000	91 436 472
BELIZE BELIZE 5 02/20/38	USP16394AG62	USD	BZ	200 000	1 276 663
BELL CANADA BCECN 3.35 03/22/23	CA07813ZBC73	CAD	CA	658 000	4 472 295
BELL CANADA BCECN 4 3/4 09/29/44	CA07813ZBH60	CAD	CA	44 000	297 647
BELL CANADA BCECN 4.35 12/18/45	CA07813ZBR43	CAD	CA	3 143 000	19 508 994
BERKSHIRE HATH BRK 2.9 10/15/20	US084664BZ33	USD	US	2 800 000	24 030 163
BERKSHIRE HATHAW BRKHEC 3 1/2 02/01/25	US084659AD37	USD	US	2 375 000	19 809 584
BERKSHIRE HATHWY BRK 0 3/4 03/16/23	XS1200670955	EUR	US	2 600 000	22 572 660
BERKSHIRE HATHWY BRK 1.9 01/31/17	US084670BD98	USD	US	908 000	7 710 705
BERKSHIRE HATHWY BRK 2.2 08/15/16	US084670BB33	USD	US	1 168 000	9 932 701
BERLIN HYP AG BHH 1 1/4 01/22/25	DE000BHY0A56	EUR	DE	200 000	1 822 121
BG ENERGY CAP BGGRP 4 10/15/21	USG1163HAZ94	USD	GB	2 133 000	18 914 164
BG ENERGY CAPITAL PLC 3 2018 11 16	XS0706245163	EUR	GB	4 500 000	45 756 687
BGGRP 5 11/04/36	XS0702029132	GBP	GB	100 000	1 558 946
BHP BILLITON FIN BHP 2 1/4 09/25/20	XS0834386228	EUR	AU	4 238 000	42 249 920

BHP BILLITON FIN BHP 2 1/8 11/29/18	XS0787785715	EUR	AU	2 000 000	19 698 494
BHP BILLITON FIN BHP 3 1/8 04/29/33	XS0924998809	EUR	AU	297 000	2 995 911
BHP BILLITON FIN BHP 3 3/4 10/18/17	AU3CB0200590	AUD	AU	3 170 000	20 666 958
BHP BILLITON FIN BHP 4.3 09/25/42	XS0834399981	GBP	AU	3 300 000	45 334 896
BHP FINANCE USA BHP 4 1/8 02/24/42	US055451AR98	USD	AU	214 000	1 646 428
BHP FINANCE USA BHP 5 09/30/43	US055451AV01	USD	AU	425 000	3 710 976
BK IRELAND MTGE BKIR 0 1/2 01/20/20	XS1170193061	EUR	IE	11 000 000	101 437 058
BK NED GEMEENTEN BNG 0 3/8 10/14/19	XS1120719031	EUR	NL	8 000 000	74 515 375
BK NED GEMEENTEN BNG 1 3/4 03/24/20	XS1207311652	USD	NL	25 000 000	207 451 329
BMO 2.96 08/02/16	CA063679SP01	CAD	CA	996 000	6 832 489
BMW FINANCE NV 3.875% 2017 01 18	XS0478931354	EUR	DE	2 008 000	19 917 523
BMW FINANCE NV BMW 2 5/8 01/17/24	XS1015217703	EUR	DE	2 200 000	22 384 157
BMW FINANCE NV BMW 5 08/06/18	XS0173501379	EUR	DE	99 000	1 084 130
BMW US CAP LLC BMW 0 5/8 04/20/22	DE000A1ZZ210	EUR	US	1 986 000	17 652 223
BNP PARIBAS 2.625 2016-09-16	XS0542371629	EUR	FR	139 000	1 347 379
BNP PARIBAS 3.75 2020 11 25	XS0562852375	EUR	FR	1 050 000	11 240 645
BNP PARIBAS 4.5 03/21/2011	XS0606704558	EUR	FR	87 000	992 797
BNP PARIBAS 5 01/15/2021 BKNT	US05567LT315	USD	FR	13 895 000	130 687 401
BNP PARIBAS BNP 1 1/2 03/12/18	XS0872705057	EUR	FR	43 000	409 635
BNP PARIBAS BNP 2 7/8 09/26/23	XS0895249620	EUR	FR	60 000	616 897
BNP PARIBAS BNP 2 7/8 10/24/22	XS0847433561	EUR	FR	117 000	1 198 152
BNP PARIBAS BNP 3 02/24/17	XS0749822556	EUR	FR	39 000	379 843
BNP PARIBAS BNP 4 1/8 01/14/22	XS0635033631	EUR	FR	277 000	3 042 597
BOLIVIA GOVT BOLIVI 5.95 08/22/23	USP37878AB43	USD	BO	200 000	1 792 103
BOSTON PROP LP BXP 3.85 02/01/23	US10112RAU86	USD	US	2 600 000	22 424 245
BOSTON SCIENTIFC BSX 2.65 10/01/18	US101137AM97	USD	US	1 800 000	15 175 086
BOSTON SCIENTIFC BSX 6 01/15/20	US101137AK32	USD	US	2 200 000	21 007 644
BOTTILING GROUP PEP 5 1/8 01/15/19	US10138MAK18	USD	US	1 150 000	10 753 112
BP CAPITAL PLC BPLN 2 1/2 11/06/22	US05565QCB23	USD	GB	1 333 000	10 525 789
BP CAPITAL PLC BPLN 2 3/4 05/10/23	US05565QCD88	USD	GB	3 039 000	24 166 090
BP CAPITAL PLC BPLN 2.521 01/15/20	US05565QCT31	USD	GB	2 275 000	19 169 490
BP CAPITAL PLC BPLN 2.972 02/27/26	XS1040506898	EUR	GB	3 900 000	39 991 832
BP CAPITAL PLC BPLN 3.245 05/06/22	US05565QBZ00	USD	GB	8 350 000	69 707 278
BPCE 3.75 07/21/2010 EMTN	FR0010921544	EUR	FR	4 600 000	46 869 066
BPCE BPCEGP 2 1/2 07/15/19	US05578DAN21	USD	FR	4 033 000	34 067 449
BPCE BPCEGP 4 04/15/24	US05578DAG79	USD	FR	6 050 000	51 344 600
BPCE BPCEGP 5.15 07/21/24	US05578UAB08	USD	FR	1 400 000	12 137 916
BPCE BPCEGP 5.7 10/22/23	US05578UAA25	USD	FR	3 133 000	27 619 955
BPLN 3.561 11/01/21	US05565QBU13	USD	GB	2 200 000	18 970 370
BQ CENT TUNISIE BTUN 5 3/4 01/30/25	XS1175223699	USD	TN	200 000	1 651 548
BRAMBLES FINANCE BXBAU 2 3/8 06/12/24	XS1028952312	EUR	AU	2 700 000	25 994 319
BRAZIL (FED REP OF)-GLOBAL 11% 08/17/2040	US105756AP53	USD	BR	8 570 000	74 888 259
BRAZIL (FED REP OF)-GLOBAL 8.25% 01/20/2034	US105756BB58	USD	BR	4 500 000	47 761 914
BRAZIL NTN-F BNTNF 10 01/01/17	BRSTNCNTF0G9	BRL	BR	5 103	13 610 152
BRAZIL NTN-F BNTNF 10 01/01/18	BRSTNCNTF139	BRL	BR	1 047	2 753 848
BRAZIL NTN-F BNTNF 10 01/01/19	BRSTNCNTF162	BRL	BR	768	1 995 193
BRAZIL NTN-F BNTNF 10 01/01/21	BRSTNCNTF0N5	BRL	BR	5 884	14 897 881
BRAZIL NTN-F BNTNF 10 01/01/23	BRSTNCNTF147	BRL	BR	4 137	10 271 272
BRAZIL NTN-F BNTNF 10 01/01/25	BRSTNCNTF170	BRL	BR	4 854	11 847 869
BRAZIL-LTN BLTN 0 01/01/17	BRSTNCLTN6X3	BRL	BR	4 663	10 228 318
BRAZIL-LTN BLTN 0 01/01/18	BRSTNCLTN723	BRL	BR	4 628	9 055 050
BRAZIL-LTN BLTN 0 01/01/19	BRSTNCLTN764	BRL	BR	5 108	8 909 513
BRAZIL-LTN BLTN 0 07/01/16	BRSTNCLTN6W5	BRL	BR	4 965	11 602 794
BRAZIL-LTN BLTN 0 07/01/17	BRSTNCLTN707	BRL	BR	3 758	7 773 418
BRAZIL-LTN BLTN 0 07/01/18	BRSTNCLTN756	BRL	BR	4 546	8 397 970
BRAZIL-LTN BLTN 0 10/01/16	BRSTNCLTN749	BRL	BR	2 768	6 254 986
BRINKER INTL EAT 3 7/8 05/15/23	US109641AG55	USD	US	1 500 000	12 128 295
BRIT SKY BROADCA BSY 2 1/2 09/15/26	XS1109741329	EUR	GB	7 715 000	73 249 839
BRITISH GAS INTL FINANCE 0% 11/04/2021	XS0034394709	USD	GB	8 940 000	60 857 727
BROOKFIELD ASSET BAMACN 4.54 03/31/23	CA11257ZAC38	CAD	CA	2 674 000	19 275 012
BROOKFIELD ASSET BAMACN 4.82 01/28/26	CA11257ZAE93	CAD	CA	57 000	413 659
BTPS 5 03/01/22	IT0004759673	EUR	IT	25 000 000	282 665 907
BTPS 5 9/1/2040	IT0004532559	EUR	IT	5 000 000	60 168 806
BTPS 6.5% 11/01/2027	IT0001174611	EUR	IT	4 000 000	51 927 656
BTPS BTPS 1.35 04/15/22	IT0005086886	EUR	IT	20 000 000	180 714 087
BTPS BTPS 1.65 03/01/32	IT0005094088	EUR	IT	15 000 000	121 037 253
BTPS BTPS 2.15 12/15/21	IT0005028003	EUR	IT	15 000 000	142 860 143
BTPS BTPS 3 1/4 09/01/46	IT0005083057	EUR	IT	6 000 000	56 181 922
BTPS BTPS 4 3/4 06/01/17	IT0004820426	EUR	IT	15 000 000	150 597 232
BTPS BTPS 4 3/4 09/01/28	IT0004889033	EUR	IT	6 000 000	68 691 178
BTPS BTPS 4 3/4 09/01/44	IT0004923998	EUR	IT	2 000 000	23 607 821
BUNDESUBL-171 OBL 0 04/17/20	DE0001141711	EUR	DE	9 000 000	82 880 341
BURLINGTON NORTH BNSF 3.4 09/01/24	US12189LAT89	USD	US	4 800 000	39 889 689
BURLINGTON NORTH BNSF 4 3/8 09/01/42	US12189LAK70	USD	US	3 550 000	28 541 271
Baker Hughes Inc 2040-09-15	US057224AZ09	USD	US	118 000	1 036 655
CAISSE CENT DESJ CCDJ 2.795 11/19/18	CA12801ZCJ53	CAD	CA	13 050 000	90 825 200
CAIXA ECONOMICA CAIXBR 2 3/8 11/06/17	US12803XA85	USD	BR	950 000	7 614 835
CAN 2 3/4 06/01/22	CA135087ZU15	CAD	CA	5 000 000	36 507 437
CAN HOUSING TRUS CANHOU 2.55 03/15/25	CA13509PEY57	CAD	CA	10 000 000	69 370 499
CAN HOUSING TRUS CANHOU 2.9 06/15/24	CA13509PEF68	CAD	CA	10 000 000	71 174 052
CAN IMPERIAL BK CM 2.35 10/18/17	CA13595ZH23	CAD	CA	368 000	2 516 917
CANADA 5% 06/01/2037	CA135087XW98	CAD	CA	5 000 000	48 980 863
CANADA (GOVERNMENT OF) 3.75 1/6/2019	CA135087YR94	CAD	CA	5 000 000	37 326 332
CANADA 5.75% 06/01/2029	CA135087WL43	CAD	CA	8 000 000	77 647 159
CANADA 5.75% 06/01/2033	CA135087XG49	CAD	CA	3 000 000	30 587 966
CANADA-GOVT CAN 2 3/4 12/01/48	CA135087D358	CAD	CA	5 000 000	36 612 313
CANADIAN NATL RAILWAY 5.55 2019-03-01	US136375BT88	USD	CA	1 700 000	16 031 408
CANAL DE ISABEL CNGEST 1.68 02/26/25	ES0205061007	EUR	ES	700 000	5 946 434

CANHOU 2.65 3/15/2022	CA13509PDB63	CAD	CA	10 000 000	71 206 843
CAPITAL ONE NA COF 2.95 07/23/21	US14042E3Y48	USD	US	4 000 000	33 165 615
CARGILL INC CARGIL 1 7/8 09/04/19	XS0823954580	EUR	US	2 480 000	24 391 945
CARLSBERG BREW 3.375 10/13/2017	XS0548805299	EUR	DK	199 000	2 000 273
CARLSBERG BREW CARLB 2 1/2 05/28/24	XS1071713470	EUR	DK	5 000 000	47 304 927
CARNIVAL CORP CCL 3.95 10/15/20	US143658BA91	USD	US	3 200 000	28 063 318
CATERPILLAR FIN SERVICE CORP 7.15% 02/15/19	US14912L4E81	USD	US	1 400 000	13 950 865
CATERPILLAR FINL CAT 1 1/4 08/18/17	US14912L6D80	USD	US	3 750 000	31 265 706
CBA CAP TRST II CBAAU 6.024 03/29/49	USU1492UAA17	USD	US	700 000	6 040 987
CBS CORP CBS 3 1/2 01/15/25	US124857AP86	USD	US	278 000	2 235 251
CC HOLDINGS GS V CCI 3.849 04/15/23	US14987BAE39	USD	US	1 750 000	14 193 457
CENOVUS ENERGY CVECN 3.8 09/15/23	US15135UAJ88	USD	CA	2 225 000	18 240 087
CENOVUS ENERGY CVECN 4.45 09/15/42	US15135UAH23	USD	CA	141 000	1 024 218
CHEVRON CORP CVX 1.365 03/02/18	US166764AV24	USD	US	6 121 000	50 921 874
CHILE 3.875% 2020-08-05	US168863AV04	USD	CL	2 660 000	24 153 950
CHILE CHILE 3 5/8 10/30/42	US168863BP27	USD	CL	450 000	3 345 833
CHILE CHILE 5 1/2 08/05/20	US168863AU21	CLP	CL	63 500 000	897 488
CIE FIN FONCIER CFF 0 3/4 01/21/25	FR0012447696	EUR	FR	12 000 000	107 887 548
CIE FINANCEMENT FONCIER 4.55% 2017-04-28 SERIE MPL	FR0010465567	CAD	FR	5 000 000	35 356 408
CIGNA CORP CI 3 1/4 04/15/25	US125509BU20	USD	US	185 000	1 464 161
CIGNA CORP CI 5 3/8 02/15/42	US125509BT56	USD	US	122 000	1 084 286
CISCO SYSTEMS CSCO 1.1 03/03/17	US17275RAT95	USD	US	1 730 000	14 432 406
CISCO SYSTEMS INC 5.5 2040 01 15	US17275RAF91	USD	US	402 000	3 883 995
CITIGROUP INC 5% 08/02/2019	XS0197646218	EUR	US	445 000	4 969 287
CITIGROUP INC 6.125% 05/15/2018	US172967ES69	USD	US	7 670 000	71 335 247
CITIGROUP INC 7.375 9/4/2019	XS0443469316	EUR	US	2 100 000	25 661 215
CITIGROUP INC 8.125 7/15/2039	US172967EW71	USD	US	1 200 000	14 648 037
CITIGROUP INC 8.5 5/22/2019	US172967EV98	USD	US	933 000	9 513 862
CITIGROUP INC C 2.55 04/08/19	US172967HM62	USD	US	3 050 000	25 609 756
CITIGROUP INC C 3 3/4 06/16/24	US172967HT16	USD	US	4 350 000	36 326 150
CITIGROUP INC C 4.09 06/09/25	CA172967JS17	CAD	US	1 164 000	7 737 564
CITIGROUP INC C 4.3 11/20/26	US172967JC62	USD	US	582 000	4 756 504
CITIGROUP INC C 5 1/2 09/13/25	US172967HB08	USD	US	6 200 000	57 184 020
CITIGROUP INC-GLOBAL 6% 08/15/2017	US172967EH05	USD	US	3 945 000	36 363 471
CME GROUP INC CME 3 09/15/22	US12572QAE52	USD	US	4 700 000	39 378 093
CNA FINANCIAL CNAFNL 3.95 05/15/24	US126117AS92	USD	US	4 850 000	40 041 560
COCA-COLA CO/THE KO 1.8 09/01/16	US191216AU43	USD	US	456 000	3 854 944
CODELCO INC CDEL 3 07/17/22	USP3143NAP98	USD	CL	200 000	1 611 153
CODELCO INC CDEL 3 3/4 11/04/20	USP3143NAM67	USD	CL	9 720 000	83 919 976
CODELCO INC CDEL 4 1/4 07/17/42	USP3143NAQ71	USD	CL	1 400 000	10 348 014
COFIROUTE 5% 05/24/2021	FR0010327007	EUR	FR	200 000	2 257 379
COLOMBIA REP OF 6.125 10/20/2041	US195325BM66	USD	CO	1 500 000	13 816 115
COLOMBIA REP OF 7.375 07/27/2017	US195325BJ38	USD	CO	1 400 000	13 011 059
COLOMBIA REP OF COLOM 5 5/8 02/26/44	US195325BR53	USD	CO	10 450 000	89 472 720
COLOMBIA TES COLTES 10 07/24/24	COL17CT02385	COP	CO	3 791 700 000	15 414 029
COLOMBIA TES COLTES 11 07/24/20	COL17CT02302	COP	CO	2 241 600 000	9 340 385
COLOMBIA TES COLTES 5 11/21/18	COL17CT02922	COP	CO	1 498 600 000	4 860 174
COLOMBIA TES COLTES 6 04/28/28	COL17CT02914	COP	CO	2 450 700 000	6 745 553
COLOMBIA TES COLTES 7 05/04/22	COL17CT02864	COP	CO	1 878 000 000	6 089 768
COLOMBIA TES COLTES 7 09/11/19	COL17CT03011	COP	CO	2 003 600 000	7 003 985
COLOMBIA TES COLTES 7 1/2 08/26/26	COL17CT02625	COP	CO	1 273 100 000	4 239 429
COLOMBIA TES COLTES 7 3/4 09/18/30	COL17CT03342	COP	CO	776 100 000	2 555 746
COLUMBIA PIPELIN COLPIP 4 1/2 06/01/25	USU2097KAC63	USD	US	3 100 000	25 341 561
COM BK AUSTRALIA CBAAU 1 5/8 02/04/19	XS0881511868	EUR	AU	1 214 000	11 650 239
COM FED ELECTRIC 4.875 05/26/2021	USP30179AJ79	USD	MX	2 740 000	24 005 003
COMCAST CORP CMCSA 4 1/4 01/15/33	US20030NBH35	USD	US	5 645 000	46 774 242
COMCAST CORP CMCSA 4.2 08/15/34	US20030NBM20	USD	US	531 000	4 322 127
COMCAST CORP CMCSA 4.65 07/15/42	US20030NBE04	USD	US	72 000	609 943
COMCAST CORP CMCSA 5.65 06/15/35	US20030NAF87	USD	US	322 000	3 022 185
COMCAST CORP CMCSA 5.7 07/01/19	US20030NAZ42	USD	US	3 000 000	28 836 758
COMCAST CORPORATION 6.4% 3/1/2040	US20030NBB64	USD	US	2 100 000	21 733 291
COMMERZBANK AG 3.875 3/22/2017	DE000CZ226Y9	EUR	DE	84 000	830 091
COMMERZBANK AG 4 09/16/2020 EMTN	DE000CZ302M3	EUR	DE	17 000	183 987
COMMERZBANK AG CMZB 0 1/2 04/03/18	DE000CZ40KN6	EUR	DE	1 114 000	10 286 483
COMMONWEALTH BANK AUSTRALIA 4.25 2016 11 10	XS0465601754	EUR	AU	2 241 000	22 389 421
COMMONWEALTH BANK AUSTRALIA 5.5 08/06/19	XS0443708242	EUR	AU	182 000	2 059 246
COMUNIDAD MADRID MADRID 1.826 04/30/25	ES0000101651	EUR	ES	15 000 000	127 384 426
CONOCO 6.95% 04/15/2029	US208251AE82	USD	US	2 600 000	28 087 816
CONOCOPHIL CO COP 4.15 11/15/34	US20826FAF36	USD	US	2 409 000	19 464 524
CONOCOPHIL CO COP 4.3 11/15/44	US20826FAC05	USD	US	57 000	454 789
CONOCOPHILLIPS 5.75 02/01/2019	US20825CAR51	USD	US	1 450 000	13 870 835
CONOCOPHILLIPS 6.5 02/01/39	US20825CAQ78	USD	US	2 700 000	28 266 019
CONOCOPHILLIPS COP 5.9 05/15/38	US20825CAP95	USD	US	153 000	1 486 561
CONOCOPHILLIPS COP 5.9 10/15/32	US20825CAF14	USD	US	193 000	1 877 376
CONS EDISON CO OF NY 5.5 20391201	US209111EY58	USD	US	1 850 000	17 499 743
CONSTELLAT ENER EXC 5.15 12/01/20	US210371AL43	USD	US	4 900 000	44 924 318
CONTI-GUMMI FIN CONGR 2 1/2 03/20/17	XS0972719412	EUR	NL	15 000 000	144 350 366
CONTINENTAL RES CLR 5 09/15/22	US212015AH47	USD	US	5 500 000	45 046 782
CONTINENTAL RESO CLR 4.9 06/01/44	US212015AQ46	USD	US	5 700 000	39 689 516
CORIO NV CORANA 3 1/4 02/26/21	XS0896119384	EUR	NL	983 000	10 047 511
CORP OFF PROP LP OFC 3.6 05/15/23	US22003BAG14	USD	US	1 572 000	11 898 305
CORPORATE OFFICE OFC 3.7 06/15/21	US22003BAJ52	USD	US	1 400 000	11 494 662
COSTA RICA GOVT COSTAR 4 1/4 01/26/23	USP3699PGB78	USD	CR	4 320 000	33 808 496
COSTA RICA GOVT COSTAR 7.158 03/12/45	USP3699PGJ05	USD	CR	1 520 000	12 505 196
COUNCIL OF EUROP COE 1 3/4 04/24/24	XS1060350326	EUR	DE	10 000 000	99 864 704
COVENTRY BDG SOC COVBS 0 5/8 11/03/21	XS1131109537	EUR	GB	10 000 000	91 917 537
COVENTRY BDG SOC COVBS 2 1/4 12/04/17	XS0860567477	EUR	GB	6 274 000	61 025 699
COVENTRY HEALTH AET 5.45 06/15/21	US222862AJ30	USD	US	2 300 000	21 321 322

COX COMMUN INC COXENT 4.7 12/15/42	USU22018AK86	USD	US	1 333 000	9 544 035
COX COMMUN INC COXENT 6 1/4 06/01/18	USU22018AG74	USD	US	2 500 000	23 178 334
COX COMMUN INC COXENT 8 3/8 03/01/39	USU22018AM43	USD	US	73 000	794 795
CRED AGRICOLE SA 3.9 04/19/2021 144A	XS0550466469	EUR	FR	200 000	2 060 657
CRED AGRICOLE SA ACAFP 3 7/8 02/13/19	XS0746002392	EUR	FR	6 700 000	69 649 106
CRED SUIS GP FUN CS 1 04/14/23	CH0278341224	CHF	GG	195 000	1 725 413
CRED SUIS GP FUN CS 3 3/4 03/26/25	USG25417AA79	USD	GG	5 050 000	40 550 255
CRED SUIS NY CS 3 5/8 09/09/24	US22546QAP28	USD	CH	6 100 000	50 751 768
CREDIT AGRICOLE ACAFP 1 7/8 10/18/17	XS0844529049	EUR	FR	4 500 000	43 486 586
CREDIT AGRICOLE ACAFP 2 1/2 04/15/19	US22532MAL63	USD	FR	2 500 000	20 965 881
CREDIT SUIS GUER2.6 05/27/16 20160527	USG2534PAB43	USD	CH	10 000 000	84 584 992
CREDIT SUISSE FIRST BOSTON 4.75 08/05/2019	XS0444030646	EUR	CH	7 179 000	79 261 188
CREDIT SUISSE FIRST BOSTON 5.125% 09/18/2017	XS0321334442	EUR	CH	50 000	527 324
CREDIT SUISSE LD CS 0 1/2 03/29/18	XS1211053225	EUR	CH	209 000	1 926 785
CREDIT SUISSE LD CS 0 5/8 11/20/18	XS1140476604	EUR	CH	189 000	1 744 176
CREDIT SUISSE LD CS 1 3/8 11/29/19	XS1074053130	EUR	CH	171 000	1 614 935
CREDIT SUISSE NEW YORK 4.375 2020-08-05	US22546QAF46	USD	CH	3 000 000	27 390 998
CRH AMERICA INC CRHID 3 7/8 05/18/25	USU1302DAA91	USD	US	1 600 000	13 180 689
CRH FINANCE CRHID 3 1/8 04/03/23	XS0909369489	EUR	IE	1 750 000	17 601 226
CROATIA 6.375 03/24/2011 REGS	XS0607904264	USD	HR	8 330 000	75 909 036
CSX CORP CSX 4.1 03/15/44	US126408GY39	USD	US	4 300 000	32 895 139
CSX CORP CSX 5 1/2 04/15/41	US126408GU17	USD	US	3 650 000	33 800 803
CU INC CUCN 3.805 09/10/42	CA12657ZAY93	CAD	CA	81 000	534 082
CVS CORP-GLOBAL 6.125 9/15/2039	US126650BR04	USD	US	3 708 000	36 515 494
DAIMLER AG 4.125 1/19/2017	DE000A1C9VQ4	EUR	DE	1 728 000	17 217 715
DAIMLER AG DAIGR 2 04/07/20	DE000A1TNK86	EUR	DE	3 750 000	36 830 304
DAIMLER AG DAIGR 2 1/4 01/24/22	DE000A1R04X6	EUR	DE	4 000 000	39 953 445
DAIMLER FINANCE DAIGR 1 3/8 08/01/17	USU2339CBL10	USD	US	10 350 000	86 203 832
DAIMLERCHRYSLER 8.5% 01/18/2031	US233835AQ08	USD	DE	92 000	1 145 353
DANSKE BANK A/S DANBNK 2 1/4 09/07/15	SE0004808624	SEK	DK	200 000 000	204 452 500
DANSKE BANK A/S DANBNK 3 3/8 04/04/17 #	SE0004547172	SEK	DK	300 000 000	319 245 750
DCP MIDSTREAM OP DPM 3 7/8 03/15/23	US23311VAD91	USD	US	200 000	1 552 001
DEERE CO DE 4 3/8 10/16/19	US244199BC83	USD	US	653 000	5 928 793
DEERE CO DE 5 3/8 10/16/29	US244199BD66	USD	US	158 000	1 558 783
DELPHI CORP DLPH 5 02/15/23	US247126AH80	USD	US	6 181 000	55 582 121
DELTA LLOYD LEVE DLNA 9 08/29/42	XS0821168423	EUR	NL	713 000	8 504 697
DENMARK - BULLET DGB 1 3/4 11/15/25	DK0009923138	DKK	DK	40 000 000	53 712 021
DEUTSCHE ANN FIN DAIGAG 2 1/8 07/09/22	DE000A1ZLUN1	EUR	NL	800 000	7 634 036
DEUTSCHE ANN FIN DAIGAG 3.2 10/02/17	USN8172PAC88	USD	NL	1 000 000	8 555 156
DEUTSCHE BANK AG DB 2 3/4 02/17/25	DE000DB7XJJ2	EUR	DE	1 519 000	13 321 874
DEUTSCHE BANK AG DB 4 1/2 04/01/25	US251525AP63	USD	DE	1 664 000	13 243 782
DEUTSCHE TEL FIN DT-4.875 3/42	USN27915AB85	USD	NL	3 300 000	27 426 861
DEUTSCHLAND REP 3.25% 2042-07-04	DE0001135432	EUR	DE	3 000 000	39 061 565
DEXIA CRED LOCAL DEXGRP 2 01/22/21	XS1019709069	EUR	FR	15 000 000	149 959 137
DEXIA CRED SA NY DEXGRP 1 7/8 01/29/20	US25215DAP42	USD	FR	15 000 000	123 866 895
DIAGEO CAP PLC DGELN 3 7/8 04/29/43	US25243YAV11	USD	GB	159 000	1 180 111
DIAGEO FIN PLC DGELN 1 1/8 05/20/19	XS1069539374	EUR	GB	4 200 000	39 140 347
DIAGEO INV CORP DGELN 4 1/4 05/11/42	US25245BAAS2	USD	GB	1 303 000	10 163 644
DIAMOND OFFSHORE DO 4 7/8 11/01/43	US25271CAN20	USD	US	619 000	4 117 805
DIAMOND OFFSHORE DO 5.7 10/15/39	US25271CAL63	USD	US	104 000	754 412
DIRECTV HLDGS/FN 6.375 03/10/2011	US25459HAZ82	USD	US	2 440 000	22 437 578
DIRECTV HLDGS/FN DTV 2 3/4 05/19/23	XS0933547456	EUR	US	1 500 000	14 690 042
DIRECTV HLDGS/FN DTV 3.8 03/15/22	US25459HBF10	USD	US	2 600 000	21 933 418
DISCOVER BANK 7 04/15/2020	US25466AAB70	USD	US	3 500 000	34 188 908
DISCOVERY COMMUN DISCA 4 7/8 04/01/43	US25470DAJ81	USD	US	5 700 000	42 986 733
DNB BANK ASA DNBNO 3 09/26/23	XS0974373515	EUR	NO	3 607 000	35 637 494
DNB BOLIGKREDIT DNBNO 1.65 02/16/22	NO0010730799	NOK	NO	25 000 000	25 384 432
DNB NOR BANK ASA 3.875% 2020 06 29	XS0522030310	EUR	NO	292 000	3 097 766
DNB NOR BANK ASA 4.375 02/24/2021 EMTN	XS0595092098	EUR	NO	1 891 000	20 778 623
DNB NOR BOLIGKRE DNBNO 5 1/2 05/15/19	NO0010430143	NOK	NO	35 000 000	42 310 068
DOLLAR GENERAL DG 3 1/4 04/15/23	US256677AC97	USD	US	2 900 000	22 934 227
DOMINICAN REPUB DOMREP 5 7/8 04/18/24	USP3579EAS65	USD	DO	5 460 000	47 479 636
DOMINICAN REPUB DOMREP 6.85 01/27/45	USP3579EBE60	USD	DO	2 200 000	19 196 818
DOMINICAN REPUB DOMREP 7.45 04/30/44	USP3579EAY34	USD	DO	2 300 000	21 039 482
DOW CHEMICAL 7.375% 11/01/2029	US260543BJ10	USD	US	190 000	1 996 822
DOW CHEMICAL CO 4.25 2020 11 15	US260543CC57	USD	US	3 814 000	33 791 122
DOW CHEMICAL CO DOW 4 1/4 10/01/34	US260543CK73	USD	US	3 083 000	24 026 034
DUKE ENERGY CAR DUK 3.9 06/15/21	US26442CAK09	USD	US	5 300 000	47 162 646
DUKE ENERGY CAR DUK 4 09/30/42	US26442CAN48	USD	US	8 000	63 432
DUKE ENERGY CAR DUK 4 1/4 12/15/41	US26442CAM64	USD	US	65 000	525 887
DUKE ENERGY CAR DUK 5.3 02/15/40	US26442CAH79	USD	US	4 050 000	38 398 106
DUKE ENERGY CORP DUK 3 3/4 04/15/24	US26441CAN56	USD	US	1 846 000	15 599 672
DUKE ENERGY CORP DUK 3.05 08/15/22	US26441CAJ45	USD	US	7 550 000	62 908 456
E.ON INT FIN 5.8 04/30/2018	USN3033QAT96	USD	NL	400 000	3 657 361
E.ON INTL FIN BV EOANR 6.65 04/30/38	USN3033QAU69	USD	NL	24 000	239 974
EATON CORP ETN 4 11/02/32	US278062AD69	USD	US	929 000	7 465 983
EBAY INC EBAY 2.2 08/01/19	US278642AH64	USD	US	2 950 000	24 484 370
ECOLAB INC ECL 3 12/08/16	US278865AK69	USD	US	365 000	3 111 127
EDF NRG NET EPN UKPONE 4 3/4 09/30/21	XS0686172601	GBP	GB	3 600 000	53 705 736
EDP FINANCE BV ELEPOR 2 5/8 01/18/22	XS1111324700	EUR	NL	10 662 000	99 879 283
EFSF EFSF 1 3/4 06/27/24	EU000A1G0BQ0	EUR	DE	12 500 000	123 418 682
EFSF EFSF 2 3/4 12/03/29	EU000A1G0BL1	EUR	SN	15 000 000	164 364 015
EL PASO PIPELINE EPB 4.3 05/01/24	US28370TAG40	USD	US	5 106 000	41 347 990
EL PASO PIPELINE EPB 5 10/01/21	US28370TAE91	USD	US	2 000 000	17 651 788
EL PASO PIPELINE EPB 6 1/2 04/01/20	US28370TAA79	USD	US	3 876 000	37 047 651
EL SALVADOR REP ELSALV 6 3/8 01/18/27	USP01012AT38	USD	SV	2 900 000	24 092 794
EL SALVADOR REP ELSALV 7.65 06/15/35	USP01012AN67	USD	SV	3 690 000	31 098 091
ELI LILLY CO LLY 2 3/4 06/01/25	US532457BH00	USD	US	3 206 000	25 684 996

EMBARQ CORP 7.995% 06/01/2036	US29078EAA38	USD	US	190 000	1 740 390
ENAGAS FIN SA ENGSM 1 1/4 02/06/25	XS1177459531	EUR	ES	6 200 000	52 566 621
ENBRIDGE INC ENBCN 4.24 08/27/42	CA29251ZBB28	CAD	CA	70 000	427 253
ENBRIDGE INC ENBCN 4.57 03/11/44	CA29251ZBG15	CAD	CA	35 000	223 982
ENCANA CORP ECACN 6 1/2 02/01/38	US292505AG96	USD	CA	244 000	2 171 864
ENCANA CORP ECACN 6 1/2 08/15/34	US292505AD65	USD	CA	50 000	447 283
ENCANA CORP ECACN 6 5/8 08/15/37	US292505AE49	USD	CA	54 000	486 264
ENEL (ENTNZENEL) ENELIM 5 3/4 06/22/37	XS0306647792	GBP	IT	2 604 000	38 168 533
ENEL FIN INTL NV ENELIM 6 10/07/39	USL2967VED30	USD	NL	342 000	3 217 729
ENEL FIN INTL NV ENELIM 6.8 09/15/37	USL2967VCZ69	USD	NL	115 000	1 171 996
ENEL FINANCE INTERNATIONAL 5.75% 9/14/2040	XS0452187320	GBP	IT	846 000	12 970 591
ENERGY TRAN PTNR ETP 3.6 02/01/23	US29273RAS85	USD	US	3 800 000	30 030 594
ENERGY TRAN PTNR ETP 4.15 10/01/20	US29273RAX70	USD	US	1 750 000	15 018 243
ENERGY TRAN PTNR ETP 5.2 02/01/22	US29273RAQ20	USD	US	2 050 000	18 088 679
ENI SPA .4.125 9/16/2019	XS0451457435	EUR	IT	200 000	2 156 016
ENSCO PLC 4.7 03/17/2011	US29358QAA76	USD	GB	2 795 000	23 880 958
ENSCO PLC ESV 5 3/4 10/01/44	US29358QAD16	USD	GB	184 000	1 377 097
ENSCO PLC ESV 5.2 03/15/25	US29358QAE98	USD	GB	2 102 000	17 471 519
ENTE NAZIONALE PER LENERGI 5.625% 2027-06-21	XS0306646042	EUR	IT	2 366 000	28 462 976
ENTERPRISE PRODU EPD 3.35 03/15/23	US29379VAZ67	USD	US	2 200 000	17 930 498
ENTERTAINMENT PR EPR 5 3/4 08/15/22	US29380TAT25	USD	US	1 825 000	16 546 271
EP PETROECUADOR NBLSOV 0 09/24/19	XS1111082779	USD	US	755 000	4 965 973
EPR PROPERTIES EPR 5 1/4 07/15/23	US26884UAA79	USD	US	907 000	8 063 369
ESKOM 5.75 01/26/2021 REGS	XS0579851949	USD	ZA	4 680 000	38 816 659
ESKOM HOLDINGS ESKOM 6 3/4 08/06/23	XS0958072240	USD	ZA	3 450 000	29 649 768
ESKOM HOLDINGS ESKOM 7 1/8 02/11/25	XS1187065443	USD	ZA	800 000	6 886 994
ETHIOPIA ETHOPI 6 5/8 12/11/24	XS1151974877	USD	ET	200 000	1 643 729
EURO BK RECONDV EBRD 1 5/8 04/10/18	US29874QCN25	USD	SN	30 000 000	253 007 647
EUROGRID GMBH EUROGR 3 7/8 10/22/20	XS0551935769	EUR	DE	1 750 000	18 900 125
EUROPEAN INVESTMENT BANK 4.25 2017-05-19 SERIE MTN	XS0344863955	NOK	SN	40 000 000	44 800 786
EUROPEAN INVESTMENT BANK-GLOBA 3% 4/23/2019	XS0773059042	SEK	SN	300 000 000	330 310 000
EUROPEAN INVESTMENT BANK-GLOBA 4.875% 02/15/2036	US298785DV50	USD	SN	15 000 000	155 798 579
EUROPEAN INVT BK EIB 1 1/2 02/01/19	XS0881488430	GBP	SN	10 000 000	131 824 953
EUROPEAN INVT BK EIB 1 1/4 05/12/25	XS1171476143	SEK	SN	100 000 000	96 266 667
EUROPEAN INVT BK EIB 1 1/4 11/13/26	XS1107718279	EUR	DE	15 000 000	141 594 460
EUROPEAN INVT BK EIB 1 3/8 11/15/19	LU0953782009	EUR	SN	25 000 000	244 999 427
EUROPEAN INVT BK EIB 2 1/2 04/15/21	US298785GL42	USD	US	10 000 000	85 536 300
EUROPEAN INVT BK EIB 2 1/4 03/07/20	XS1051861851	GBP	SN	10 000 000	135 098 596
EUROPEAN UNION EU 1 3/8 10/04/29	EU000A1ZR7H3	EUR	DE	8 000 000	74 889 869
EVERYTH EVERYWH EVEVRV 3 1/4 08/03/18	XS0811603090	EUR	GB	1 600 000	16 333 793
EX-IM BK OF IN EXIMBK 2 3/4 04/01/20	XS1209864229	USD	IN	200 000	1 640 911
EX-IM BK OF IN EXIMBK 4 08/07/17	XS0813393849	USD	IN	800 000	6 979 119
EXELON CORP EXC 5 5/8 06/15/35	US30161NAC56	USD	US	39 000	344 541
EXP-IMP BK KOREA EIBKOR 1 3/4 02/27/18	US302154BG39	USD	KR	25 000 000	208 791 894
EXPORT DEV CAN EDC 0 7/8 01/30/17	US30216BER96	USD	CA	20 000 000	167 059 514
EXPRESS SCRIPTS 3.125 05/02/2011	US302182AF78	USD	US	7 419 000	62 828 702
EXPRESS SCRIPTS ESRX 4 3/4 11/15/21	US30219GAE89	USD	US	1 000 000	8 994 054
EXXON MOBIL CORP XOM 0.921 03/15/17	US30231GAA04	USD	US	25 000 000	207 758 250
EXXON MOBIL CORP XOM 1.305 03/06/18	US30231GAL68	USD	US	7 823 000	65 112 081
FADE FADE 2 1/4 12/17/16	ES0378641189	EUR	ES	15 000 000	143 962 535
FANNIE MAE FNMA 2 5/8 09/06/24	US3135G0ZR78	USD	US	10 000 000	83 742 726
FCA CAPITAL IRE FGACAP 1 3/8 04/17/20	XS1220057472	EUR	IE	5 000 000	44 909 341
FEDEX CORP FDX 3.2 02/01/25	US31428XBC92	USD	US	174 000	1 415 323
FEDEX CORP FDX 3.9 02/01/35	US31428XBA37	USD	US	66 000	511 132
FEDEX CORP FDX 5.1 01/15/44	US31428XAW65	USD	US	833 000	7 260 622
FGA CAPITAL IRE FGACAP 2 10/23/19	XS1111858756	EUR	IE	2 950 000	27 841 407
FIDELITY NATIONA FIS 3 1/2 04/15/23	US31620MAK27	USD	US	3 700 000	29 976 264
FINLAND REP OF FINL 1 1/8 12/07/17	XS0951466860	GBP	FI	10 000 000	131 777 350
FINLAND REP OF FINL 1 3/4 09/10/19	XS1107498724	USD	FI	17 000 000	142 315 341
FINNISH GOVT RFGB 0 3/4 04/15/31	FI4000148630	EUR	FI	5 000 000	41 461 716
FLORIDA PWR LT NEE 4.05 06/01/42	US341081FG72	USD	US	3 300 000	26 502 864
FMS WERTMANAGE FMSWRV 0 3/8 04/29/30	DE000A14J2Q6	EUR	DE	10 000 000	79 635 712
FMS WERTMANAGE FMSWER 1 1/8 09/05/17	US30254WAE93	USD	DE	6 000 000	50 176 995
FMS WERTMANAGE FMSWER 1 11/21/17	US30254WAA71	USD	DE	10 000 000	83 064 890
FMS WERTMANAGE FMSWER 1 5/8 11/20/18	US30254WAD11	USD	DE	16 000 000	134 278 184
FONCIERE REGIONS FDRFP 3 7/8 01/16/18	FR0011345545	EUR	FR	1 200 000	12 141 007
FORD MOTOR 7.45% 07/16/2031	US345370CA64	USD	US	6 872 000	74 445 227
FORD MOTOR CRED F 1.461 03/27/17	US345397XD08	USD	US	5 500 000	45 592 177
FORD MOTOR CRED F 1.7 05/09/16	US345397WJ86	USD	US	412 000	3 433 674
FORD MOTOR CRED F 5 05/15/18	US345397VT77	USD	US	1 200 000	10 757 842
FORD MOTOR CRED F 5 7/8 08/02/21	US345397VU41	USD	US	1 133 000	10 881 668
FORD MOTOR CRED F 8 1/8 01/15/20	US345397VM25	USD	US	1 300 000	13 554 518
FORTUM OYJ 3.125 2015-09-14	XS0541090162	SEK	FI	100 000 000	103 082 639
FRANCE (REPUBLIC OF) 4% 10/25/2038	FR0010371401	EUR	FR	8 000 000	103 195 604
FRANCE O.A.T. 3.5% 2026-04-25	FR0010916924	EUR	FR	3 000 000	34 052 796
FRANCE O.A.T. FRTR 0 1/2 11/25/19	FR0011993179	EUR	FR	10 000 000	93 859 940
FRANCE O.A.T. FRTR 2 1/2 05/25/30	FR0011883966	EUR	FR	5 000 000	51 263 433
FRANCE O.A.T. FRTR 3 1/4 05/25/45	FR0011461037	EUR	FR	4 000 000	45 684 602
FRANCE TELECOM 8.125% 01/28/2033	FR0000471930	EUR	FR	2 332 000	36 138 236
FREDDIE MAC FHLMC 2 3/8 01/13/22	US3137EADB22	USD	US	10 000 000	84 953 735
GABONESE REPUB GABON 6 3/8 12/12/24	XS1003557870	USD	GA	2 500 000	20 135 699
GAS NATURAL CAP GASSM 6 01/27/20	XS0829360923	EUR	ES	1 200 000	13 689 165
GE CAP EUR FUND GE 6.025 03/01/38	XS0350890470	EUR	US	448 000	6 500 498
GE CAPITAL CORP 5.5 2017-09-15	XS0319639232	EUR	US	4 200 000	42 844 160
GE CAPITAL UK GE 4 1/8 09/13/23	XS0971723233	GBP	IE	5 669 000	82 431 194
GECINA GFCFP 1 1/2 01/20/25	FR0012448025	EUR	FR	100 000	861 009
GEN ELEC CAP CAN GE 5.68 09/10/19	CA36158ZBN56	CAD	US	1 302 000	10 234 375
GEN ELEC CAP CRP GE 2 1/4 12/19/16	CH0122489096	CHF	US	5 000	46 721

GEN ELEC CAP CRP GE 3 1/8 12/06/19	CH0019903365	CHF	US	105 000	1 076 481
GEN ELEC CAP CRP GE 5 3/8 12/18/40	XS0182703743	GBP	US	90 000	1 511 519
GEN ELEC CAP CRP GE 6 1/2 09/15/67	XS0319640834	GBP	US	550 000	7 690 777
GEN ELECTRIC CO GE 2.7 10/09/22	US369604BD45	USD	US	3 540 000	28 820 788
GEN ELECTRIC CO GE 4 1/2 03/11/44	US369604BH58	USD	US	3 425 000	29 023 550
GEN ELECTRIC CO GE 4 1/8 10/09/42	US369604BF92	USD	US	326 000	2 603 308
GEN MOTORS FIN I GM 0.85 02/23/18	XS1193853006	EUR	NL	1 674 000	15 398 217
GENERAL ELEC CAP CORP 4.875 04/05/2015 EMTN	XS0614214913	SEK	US	100 000 000	104 685 492
GENERAL ELEC CAP CORP 5.3 02/11/2011	US369622SM84	USD	US	775 000	7 356 460
GENERAL ELEC CAPITAL CAN FUND 5.73% 10/22/2037	CA36158ZBK18	CAD	US	446 000	3 858 062
GENERAL ELECTRIC CAPITAL 6 08/07/19	US36962G4D32	USD	US	3 047 000	29 568 959
GENERAL ELECTRIC CAPITAL 6.875 01/10/39	US36962G4B75	USD	US	2 641 000	30 005 665
GENERAL ELECTRIC CAPITAL-GLOBA 5.625 2018-05-01	US36962G3U65	USD	US	9 560 000	88 410 577
GENERAL ELECTRIC CAPITAL-GLOBA 5.875% 01/14/2038	US36962G3P70	USD	US	496 000	5 028 351
GENERAL ELECTRIC CAPITAL-GLOBA 6.375% 11/15/2017	US36962G3M40	USD	US	11 750 000	105 340 976
GEORGIA POWER SO 4.3 03/15/42	US373334JW27	USD	US	2 356 000	18 746 460
GEORGIAN RAILWAY GRAIL 7 3/4 07/11/22	XS0800346362	USD	GE	400 000	3 655 487
GERMANY 5.625% 01/04/2028	DE0001135069	EUR	DE	600 000	8 687 268
GHANA REP OF GHANA 8 1/2 10/04/17	XS0323760370	USD	GH	300 000	2 610 739
GHANA REP OF GHANA 8 1/8 01/18/26	XS1108847531	USD	GH	600 000	4 700 015
GILEAD SCIENCES GILD 3 1/2 02/01/25	US375558AZ68	USD	US	1 500 000	12 711 860
GILEAD SCIENCES GILD 4.4 12/01/21	US375558AU71	USD	US	2 950 000	26 727 717
GILEAD SCIENCES GILD 4.8 04/01/44	US375558AX11	USD	US	297 000	2 554 298
GILEAD SCIENCES GILD 5.65 12/01/41	US375558AS26	USD	US	1 650 000	15 595 569
GLAXOSMITHKLINE CAPITAL INC 5.65% 05/15/2018	US377372AD98	USD	GB	1 456 000	13 568 864
GLAXOSMITHKLINE GSK 0 5/8 12/02/19	XS1147600305	EUR	GB	2 100 000	19 488 353
GLAXOSMITHKLINE GSK 1 1/2 05/08/17	US377373AC98	USD	GB	3 000 000	25 133 625
GLAXOSMITHKLINE GSK 2.85 05/08/22	US377373AD71	USD	GB	3 054 000	25 080 233
GLAXOSMITHKLINE GSK 4 06/16/25	XS0222383027	EUR	GB	681 000	7 649 073
GLENCORE FINANCE GLENLN 1 1/4 03/17/21	XS1202846819	EUR	LU	7 147 000	63 909 689
GLENCORE FINANCE GLENLN 1 3/4 03/17/25	XS1202849086	EUR	LU	1 700 000	14 359 819
GLENCORE FINANCE GLENLN 2 1/2 01/15/19	XS0938722401	USD	US	5 450 000	45 269 234
GLENCORE FINANCE GLENLN 3 3/4 04/01/26	XS1050842423	EUR	LU	196 000	1 965 462
GLENCORE FINANCE GLENLN 3 3/8 09/30/20	XS0974877150	EUR	CH	210 000	2 158 994
GOLDMAN SACHS GP 4.5 05/09/2016	XS0625359384	EUR	US	1 000 000	9 638 762
GOLDMAN SACHS GP GS 2 5/8 01/31/19	US38145XAA19	USD	US	3 900 000	33 041 676
GOLDMAN SACHS GP GS 2 5/8 08/19/20	XS0963375232	EUR	US	3 700 000	37 153 490
GOLDMAN SACHS GP GS 3 1/4 02/01/23	XS0882849507	EUR	US	4 550 000	46 533 124
GOLDMAN SACHS GP GS 5.15 05/22/45	US38148LAF31	USD	US	1 485 000	11 983 014
GOLDMAN SACHS GP GS 6 1/8 05/14/17	XS0300096491	GBP	US	2 500 000	35 277 484
GOLDMAN SACHS GROUP 6.75% 10/01/2037	US38141GFD16	USD	US	10 950 000	107 846 865
GOLDMAN SACHS GROUP INC 5.125 10/23/2019	XS0459410782	EUR	US	6 250 000	69 707 446
GOLDMAN SACHS GROUP INC 6 2020-06-15	US38141EA661	USD	US	4 800 000	45 532 166
GOLDMAN SACHS GROUP-GLOBAL 5.95% 01/18/2018	US38141GFG47	USD	US	4 350 000	40 617 260
GOTHENBURG CITY GOT A 1.455 06/30/21	XS1253847815	SEK	SE	50 000 000	49 808 000
GOTHENBURG CITY GOT A 2 06/03/20	XS1073488675	SEK	SE	50 000 000	51 923 500
GOTHENBURG CITY GOT A 2.915 10/03/19	XS0976166719	SEK	SE	40 000 000	43 967 183
GREAT-WEST LIFEC GWOCN 2 1/2 04/18/23	XS0918600668	EUR	CA	1 300 000	12 819 112
GS 5 1/4 07/27/21	US38141GGQ10	USD	US	7 138 000	67 102 007
HALLIBURTON CO HAL 4 1/2 11/15/41	US406216BA89	USD	US	212 000	1 744 232
HCP INC 5.375 02/01/2021	US40414LAD10	USD	US	3 500 000	32 498 800
HEALTH CARE REIT HCN 4 1/2 12/01/34	XS1139918012	GBP	US	2 132 000	28 974 505
HEATHROW FNDG HTHROW 1 1/2 02/11/30	XS1186176571	EUR	JE	100 000	811 313
HESS CORP 5.6 2041-02-15	US42809HAD98	USD	US	179 000	1 538 231
HOME DEPOT INC 5.95 03/31/2011	US437076AV48	USD	US	3 150 000	32 014 312
HOME DEPOT INC HD 4.4 03/15/45	US437076BF88	USD	US	556 000	4 632 894
HOME DEPOT INC-GLOBAL 5.875% 12/16/2036	US437076AS19	USD	US	1 495 000	14 856 126
HONDURAS GOVT HONDUR 7 1/2 03/15/24	XS0905659230	USD	HN	400 000	3 671 113
HOST HOTELSRES HST 3 3/4 10/15/23	US44107TAU07	USD	US	1 700 000	13 935 247
HPQ 6 09/15/41	US428236BR31	USD	US	1 365 000	11 372 638
HSBC 3 7/8 10/24/18	XS0695461458	EUR	GB	477 000	5 006 450
HSBC 6.676 01/15/21	US40429CGD83	USD	US	2 495 000	24 531 733
HSBC BANK CANADA HSBC 2.938 01/14/20	CA40427HSQ79	CAD	CA	1 431 000	10 082 296
HSBC BANK CANADA HSBC 3.558 10/04/17	CA40427HRV73	CAD	CA	1 098 000	7 695 734
HSBC BANK PLC 4% 2021-01-15	XS0526606537	EUR	GB	239 000	2 608 272
HSBC BANK PLC HSBC 4 3/4 03/24/46	XS0247840969	GBP	GB	126 000	1 638 543
HSBC BANK PLC HSBC 5 3/8 08/22/33	XS0174470764	GBP	GB	358 000	5 200 435
HSBC HOLDING PLC 6 03/29/2040	XS0498768315	GBP	GB	225 000	3 363 122
HSBC HOLDING PLC 6 6/10/2019	XS0433028254	EUR	GB	2 667 000	28 958 422
HSBC HOLDING PLC 6.25% 03/19/2018	XS0353643744	EUR	GB	5 350 000	57 015 788
HSBC HOLDING PLC 7% 04/07/2038	XS0356452929	GBP	GB	700 000	11 693 480
HSBC HOLDING PLC-GLOBAL 6.5% 09/15/2037	US404280AH22	USD	GB	1 400 000	14 205 682
HSBC HOLDING PLC-GLOBAL 6.8 2038-06-01	US404280AJ87	USD	GB	1 500 000	15 311 349
HSBC HOLDINGS HSBC 4 1/4 03/14/24	US404280AP48	USD	GB	2 950 000	25 041 685
HSBC HOLDINGS HSBC 4 7/8 01/14/22	US404280AL34	USD	GB	1 433 000	13 335 338
HSBC HOLDINGS PLC 5.1 04/05/2021	US404280AK50	USD	GB	5 559 000	51 954 336
HSBC SFH HSBC 2 10/16/23	FR0011470764	EUR	FR	13 000 000	132 206 038
HSBC USA INC HSBC 2 5/8 09/24/18	US40428HPJ58	USD	US	7 450 000	63 364 257
HUNGARY REPHUN 4 03/25/19	US445545AK21	USD	HU	200 000	1 739 084
HUNGARY REPHUN 4 1/8 02/19/18	US445545AG19	USD	HU	11 510 000	100 665 313
HUTCH WHA INT 14 HUWHY 3 5/8 10/31/24	USG46747AB00	USD	KY	4 577 000	37 453 249
HUTCH WHAM INT 09 LTD 7.625 20190409	USG4672UAA37	USD	HK	7 430 000	74 121 458
HUTCH WHAMPOA FINANCE 4.75 11/14/2016	XS0466303194	EUR	HK	4 100 000	41 277 245
HUTCHISON HUWHY 3 5/8 06/06/22	XS0790011398	EUR	HK	326 000	3 424 167
IBERDROLA INTL IBESM 1 1/8 01/27/23	XS1171541813	EUR	NL	300 000	2 643 435
IBERDROLA INTL IBESM 4 1/4 10/11/18	XS0767977811	EUR	ES	2 500 000	26 405 248
IBERDROLA INTL IBESM 5 3/4 02/27/49	XS0808632763	EUR	ES	1 400 000	14 127 345
IBM CORP IBM 1 1/8 02/06/18	US459200HZ73	USD	US	7 500 000	62 084 384

IBM CORP IBM 4 06/20/42	US459200HF10	USD	US	155 000	1 157 567
IFC 1.125 11/23/2016	US45950KBQ22	USD	SN	20 000 000	167 393 143
ILE DE FRANCE IDF 0 5/8 04/23/27	FR0012685691	EUR	FR	10 000 000	81 304 074
ILLINOIS TOOL WK ITW 3 05/19/34	XS1028954870	EUR	US	971 000	9 246 660
IMP TOBACCO FIN IMTLN 2.05 02/11/18	USG4721VBK91	USD	GB	769 000	6 410 992
INDONESIA (REP) INDON 11 5/8 03/04/19	USY20721AP44	USD	ID	11 650 000	130 253 239
INDONESIA (REP) INDON 4 1/8 01/15/25	USY20721BG36	USD	ID	400 000	3 319 519
INDONESIA (REP) INDON 5 1/8 01/15/45	USY20721BM04	USD	ID	200 000	1 621 965
INDONESIA (REP) INDON 6 7/8 03/09/17	USY20721AF61	USD	ID	3 050 000	27 994 966
ING BANK 4.75% 05/31/2017	XS0303396062	EUR	NL	949 000	9 523 659
ING BANK NV INTNED 0.7 04/16/20	XS1169586606	EUR	NL	2 150 000	19 566 323
ING BANK NV INTNED 1 7/8 02/27/18	XS0895722071	EUR	NL	500 000	4 812 609
ING BANK NV INTNED 3 3/4 03/07/17	USN4578BQC10	USD	NL	3 200 000	27 907 767
ING BANK NV INTNED 5 06/09/21	USN4578BQA53	USD	NL	1 267 000	11 722 831
ING BANK NV INTNED 5.8 09/25/23	USN45780CT38	USD	NL	1 400 000	12 895 425
ING US INC VOYA 5 1/2 07/15/22	US45685EAB20	USD	US	2 900 000	27 514 511
INGERSOLL-RND GL IR 4 1/4 06/15/23	US45687AAJ16	USD	US	1 765 000	15 145 815
INSTIT CRDT OFCL ICO 0 1/2 12/15/17	XS1180277524	EUR	ES	10 000 000	92 288 037
INSTIT CRDT OFCL ICO 4 7/8 07/30/17	XS0849423081	EUR	ES	10 000 000	104 701 690
INSTITUTO COSTAR COSICE 6 3/8 05/15/43	USP56226AQ94	USD	CR	500 000	3 523 196
INSTITUTO CREDITO OFICIAL 4.375 5/20/2019	XS0428962921	EUR	ES	10 000 000	104 560 038
INT BK RECONDEV 3.25 20171215	XS0485770241	SEK	SN	75 000 000	81 855 313
INT BK RECONDEV IBRD 1 3/8 06/23/19	XS1078475024	SEK	SN	275 000 000	285 853 524
INT BK RECONDEV IBRD 2 1/2 11/25/24	US459058DX80	USD	US	20 000 000	166 803 075
INT BK RECONDEV IBRD 2 1/8 03/03/25	US45905URL07	USD	US	20 000 000	162 027 979
INTEL CORP INTC 4 1/4 12/15/42	US458140AP51	USD	US	82 000	639 409
INTER PIPELINE L IPLCN 4.637 05/30/44	CA45834ZAE93	CAD	CA	8 000	53 673
INTERAMER DEV BK IADB 1 1/2 09/25/18	US4581X0CK22	USD	US	20 000 000	167 954 399