

Bonds (in thousand SEK)

2016-12-31

Name	ISIN	Currency	Country	Number	Market value
21ST CENTURY FOX FOXA 3 09/15/22	US90131HAR66	USD	US	4 300 000	39 311 575
21ST CENTURY FOX FOXA 3.7 09/15/24	US90131HAE53	USD	US	1 490 000	13 872 620
21ST CENTURY FOX FOXA 6.15 03/01/37	US90131HBK05	USD	US	144 000	1 554 618
21ST CENTURY FOX FOXA 6.4 12/15/35	US90131HBG92	USD	US	628 000	6 843 213
ABBEY NATL TREAS ABBEY 1 3/4 01/15/18	XS0873691884	EUR	GB	100 000	990 971
ABBEY NATL TREAS ABBEY 2 5/8 07/16/20	XS0953219416	EUR	GB	1 719 000	17 987 658
ABBOTT LABS ABT 2.35 11/22/19	US002824BC39	USD	US	7 125 000	64 967 645
ABBOTT LABS ABT 2.95 03/15/25	US002824BB55	USD	US	2 428 000	21 431 996
ABBOTT LABS ABT 4 3/4 11/30/36	US002824BG43	USD	US	4 125 000	38 292 552
ABBOTT LABS ABT 4.9 11/30/46	US002824BH26	USD	US	4 269 000	39 926 705
ABBVIE INC ABBV 2.9 11/06/22	US00287YAL39	USD	US	2 041 000	18 339 760
ABBVIE INC ABBV 3.2 11/06/22	US00287YAP43	USD	US	750 000	6 846 215
ABBVIE INC ABBV 4.3 05/14/36	US00287YAV11	USD	US	3 255 000	28 453 024
ABERTIS ABESM 2 1/2 02/27/25	ES0211845294	EUR	ES	3 200 000	34 654 832
ABN AMRO BANK NV ABNANV 4 1/4 02/02/17	XS0741962681	USD	NL	2 800 000	25 937 026
ABN AMRO BANK NV ABNANV 4.7 10/25/22	XS0848055991	SGD	NL	253 000	1 640 442
ABN AMRO BANK NV ABNANV 4.8 04/18/26	XS1392917784	USD	NL	2 600 000	24 324 543
ABN AMRO BANK NV ABNANV 6 1/4 04/27/22	XS0619547838	USD	NL	2 400 000	24 399 510
ABN AMRO BANK NV ABNANV 7 1/8 07/06/22	XS0802995166	EUR	NL	5 033 000	63 235 846
ACCOR ACFP 2 5/8 02/05/21	FR0011731876	EUR	FR	800 000	8 477 663
ACMP/ACMP FIN WPZ 4 7/8 05/15/23	US00434NAA37	USD	US	174 000	1 611 037
ACTAVIS FUNDING ACT 3 03/12/20	US00507UAP66	USD	LU	8 750 000	81 277 456
ACTAVIS FUNDING ACT 3.45 03/15/22	US00507UAR23	USD	LU	932 000	8 652 003
ACTAVIS FUNDING ACT 3.8 03/15/25	US00507UAS06	USD	LU	3 207 000	29 467 868
ADANI ABBOT POIN ADSEZ 5 3/4 11/01/18	AU3CB0215457	AUD	AU	387 000	2 560 386
AEGON NV AEGON 6 5/8 12/16/39	XS0473964509	GBP	NL	440 000	7 419 078
AETNA INC AET 4 1/4 06/15/36	US00817YAY41	USD	US	3 750 000	34 251 175
AETNA INC AET 6 5/8 06/15/36	US00817YAF51	USD	US	305 000	3 522 396
AFRICAN DEV BANK AFDB 0 3/8 06/01/22	XS1527751991	SEK	SN	75 000 000	73 779 906
AFRICAN DEV BANK AFDB 1 3/4 03/12/19	XS1044956214	SEK	SN	192 000 000	202 302 720
AFRICAN DEV BANK AFDB 1 3/8 12/17/18	US00828EBJ73	USD	SN	9 000 000	81 644 050
AGENCE FRANCAISE AGFRNC 1 3/8 09/17/24	XS1111084718	EUR	FR	15 000 000	155 392 748
AGENCE FRANCAISE AGFRNC 2 1/4 05/28/26	XS1072438366	EUR	FR	15 000 000	165 803 269
AIR LEASE CORP AL 4 1/4 09/15/24	US00912XAN49	USD	US	3 400 000	31 634 623
AIR LIQUIDE FIN AIFP 1 1/4 06/13/28	FR0013182847	EUR	FR	2 500 000	24 404 435
ALBEMARLE CORP ALB 1 7/8 12/08/21	XS1148074518	EUR	US	277 000	2 788 330
ALLIANZ FINANCE ALVGR 3 1/2 02/14/22	DE000A1GORU9	EUR	DE	100 000	1 143 817
ALLIANZ SE ALVGR 2.241 07/07/45	DE000A14J9N8	EUR	DE	600 000	5 646 035
ALLSTATE CORP ALL 5 3/4 08/15/53	US020002BB69	USD	US	2 000 000	19 207 428
AL TALINK LP SNCCN 3.99 06/30/42	CA021352AF32	CAD	CA	9 000	63 464
ALTRIA GROUP 9.25 08/06/2019	US02209SAJ24	USD	US	2 548 000	28 147 363
ALTRIA GROUP 9.7% 11/10/2018	US02209SAD53	USD	US	601 000	6 310 880
ALTRIA GROUP INC 4.75 05/05/2021	US02209SAL79	USD	US	2 202 000	21 936 681
ALTRIA GROUP INC MO 4 1/2 05/02/43	US02209SAQ66	USD	US	195 000	1 825 537
AMAZON.COM INC AMZN 3.8 12/05/24	US023135AN60	USD	US	3 125 000	29 852 122
AMAZON.COM INC AMZN 4.95 12/05/44	US023135AQ91	USD	US	375 000	3 893 052
AMER EXPRESS CR AXP 2 1/8 07/27/18	US0258MODJ59	USD	US	1 550 000	14 287 422
AMER INTL GROUP AIG 3 7/8 01/15/35	US026874DC84	USD	US	3 072 000	26 610 957
AMER INTL GROUP AIG 3.9 04/01/26	US026874DH71	USD	US	1 945 000	18 124 891
AMER INTL GROUP AIG 4 1/2 07/16/44	US026874DA29	USD	US	11 593 000	106 328 292
AMER INTL GROUP AIG 4 7/8 06/01/22	US026874CU91	USD	US	4 650 000	46 287 033
AMER INTL GROUP AIG 6 1/4 05/01/36	US026874AZ07	USD	US	1 600 000	17 395 434
AMERICAN EXPRESS AXP 1.55 05/22/18	US025816BG36	USD	US	5 200 000	47 212 954
AMERICAN EXPRESS AXP 2 1/4 05/05/21	US0258M0EB15	USD	US	5 684 000	51 195 371
AMERICAN EXPRESS AXP 2.65 12/02/22	US025816BD05	USD	US	3 013 000	26 985 812
AMERICAN EXPRESS BANK FSB 6% 09/13/2017	US02580ECC57	USD	US	2 300 000	21 902 158
AMERICAN TOWER 4.5 01/15/2018	US029912BD34	USD	US	1 050 000	9 986 583
AMERICAN TOWER AMT 3.3 02/15/21	US03027XAH35	USD	US	1 875 000	17 436 243
AMERICAN TOWER AMT 4.7 03/15/22	US03027XAA81	USD	US	2 032 000	19 920 804
AMERIPRISE FINL AMP 4 10/15/23	US03076CAF32	USD	US	3 150 000	30 186 518
AMGEN INC 5.85% 06/01/2017	US031162AV28	USD	US	500 000	4 643 457
AMGEN INC AMGN 2.2 05/22/19	US031162BU36	USD	US	838 000	7 688 136
AMGEN INC AMGN 2.6 08/19/26	US031162CJ71	USD	US	5 626 000	47 552 877
AMGEN INC AMGN 3 1/8 05/01/25	US031162BY57	USD	US	1 044 000	9 282 670
AMGEN INC AMGN 3 5/8 05/15/22	US031162BN92	USD	US	2 250 000	21 226 526
AMGEN INC AMGN 4.4 05/01/45	US031162BZ23	USD	US	590 000	5 176 569
AMGEN INC AMGN 4.663 06/15/51	USU03160AQ86	USD	US	4 225 000	37 179 258
AMGEN INC AMGN 5 1/2 12/07/26	XS0710091140	GBP	US	2 868 000	40 644 036
AMGEN INC AMGN 6.15 06/01/18	US031162AX83	USD	US	216 000	2 090 596
AMGN 3 7/8 11/15/21	US031162BM10	USD	US	1 100 000	10 500 721
ANADARKO PETRO APC 4.85 03/15/21	US032511BM81	USD	US	52 000	512 813
ANADARKO PETRO APC 5.55 03/15/26	US032511BN64	USD	US	913 000	9 445 909
ANADARKO PETRO APC 6.6 03/15/46	US032511BP13	USD	US	291 000	3 316 957
ANADARKO PETROLEUM-GLOBAL 6.45% 09/15/2036	US032511AY39	USD	US	4 701 000	51 554 324
ANGLO AMERICAN AALLN 1 1/2 04/01/20	XS1211292484	EUR	GB	2 504 000	24 233 462
ANGLO AMERICAN AALLN 3 1/4 04/03/23	XS1052677892	EUR	GB	848 000	8 698 119
ANGOLA ANGOL 9 1/2 11/12/25	XS1318576086	USD	AO	900 000	8 003 760
ANHEUSER-BUSCH ABIBB 0 7/8 03/17/22	BE6285452460	EUR	BE	5 110 000	50 590 530
ANHEUSER-BUSCH ABIBB 1 1/2 03/17/25	BE6285454482	EUR	BE	3 000 000	30 230 202
ANHEUSER-BUSCH ABIBB 1 3/8 07/15/17	US03523TBN72	USD	BE	221 000	2 022 665
ANHEUSER-BUSCH ABIBB 2 3/4 03/17/36	BE6285457519	EUR	BE	5 261 000	56 323 988
ANHEUSER-BUSCH ABIBB 2.65 02/01/21	US035242AJ52	USD	US	20 000 000	184 381 344
ANHEUSER-BUSCH ABIBB 2.7 03/31/26	BE6265142099	EUR	BE	2 700 000	29 861 295
ANHEUSER-BUSCH ABIBB 3 3/4 07/15/42	US03523TBQ04	USD	BE	354 000	2 996 433

ANHEUSER-BUSCH ABIBB 3.3 02/01/23	US035242AL09	USD	US	10 003 000	93 642 162
ANHEUSER-BUSCH ABIBB 4 09/24/25	BE6258029741	GBP	BE	3 924 000	51 341 939
ANHEUSER-BUSCH ABIBB 4.7 02/01/36	US035242AM81	USD	US	8 514 000	83 339 332
ANHEUSER-BUSCH ABIBB 4.9 02/01/46	US035242AN64	USD	US	769 000	7 664 171
ANHEUSER-BUSCH ABIBB 6.45 09/01/37	US035229DC46	USD	BE	1 068 000	12 551 934
ANHEUSER-BUSCH INBEV WOR 7.75 01/15/2019	US03523TB7E3	USD	US	4 875 000	50 884 308
ANHEUSER-BUSCH INBEV WORLDW 5.375 1/15/2020	US03523TAN81	USD	US	2 200 000	22 273 626
AON PLC AON 2 7/8 05/14/26	XS1062493934	EUR	GB	2 350 000	25 018 586
AON PLC AON 4 3/4 05/15/45	US00185AAH77	USD	GB	131 000	1 218 465
AP MOELLER MAERSK 1 3/4 03/18/21	XS1381693248	EUR	DK	1 841 000	18 568 108
AP MOLLER MAERSK 3 3/8 08/28/19	XS0821175717	EUR	DK	1 750 000	18 341 153
APACHE CORP 6% 01/15/2037	US037411AR61	USD	US	125 000	1 333 332
APPLE INC AAPL 0 3/8 11/25/24	CH0271171685	CHF	US	2 520 000	22 961 095
APPLE INC AAPL 1 5/8 11/10/26	XS1135337498	EUR	US	5 635 000	57 719 577
APPLE INC AAPL 1.1 08/02/19	US037833CB42	USD	US	5 750 000	51 667 682
APPLE INC AAPL 1.7 02/22/19	US037833BQ20	USD	US	5 955 000	54 519 381
APPLE INC AAPL 2 09/17/27	XS1292389415	EUR	US	612 000	6 390 620
APPLE INC AAPL 2 1/2 02/09/25	US037833AZ38	USD	US	6 458 000	56 878 441
APPLE INC AAPL 2 1/4 02/23/21	US037833BS85	USD	US	17 820 000	163 022 404
APPLE INC AAPL 2.45 08/04/26	US037833BZ29	USD	US	5 625 000	48 483 701
APPLE INC AAPL 2.85 02/23/23	US037833BU32	USD	US	3 244 000	29 875 170
APPLE INC AAPL 2.85 05/06/21	US037833AR12	USD	US	7 500 000	69 934 897
APPLE INC AAPL 3.2 05/13/25	US037833BG48	USD	US	4 501 000	41 375 010
APPLE INC AAPL 3.45 02/09/45	US037833BA77	USD	US	377 000	3 094 249
APPLE INC AAPL 3.45 05/06/24	US037833AS94	USD	US	4 610 000	43 379 764
APPLE INC AAPL 3.6 07/31/42	XS1269176191	GBP	US	1 596 000	20 793 471
APPLE INC AAPL 3.85 08/04/46	US037833CD08	USD	US	5 004 000	44 260 614
APPLE INC AAPL 4 1/2 02/23/36	US037833BW97	USD	US	5 459 000	54 100 324
APPLE INC AAPL 4 3/8 05/13/45	US037833BH21	USD	US	396 000	3 728 247
ARAB REP EGYPT EGYPT 5 3/4 04/29/20	XS0505265859	USD	EG	200 000	1 848 249
ARCHER-DANIELS ADM 2 1/2 08/11/26	US039483BL57	USD	US	2 467 000	21 344 159
ARCHER-DANIELS ADM 4.016 04/16/43	US039483BH46	USD	US	114 000	1 026 196
ARGENT-\$DIS ARGENT 7 1/2 04/22/26	USP04808AC88	USD	AR	1 600 000	15 431 707
ARGENT-\$DIS ARGENT 8.28 12/31/33	US040114GL81	USD	AR	5 054 804	69 211 519
ARGENT-\$PAR ARGENT 2 1/2 12/31/38	US040114GK09	USD	AR	1 000 000	5 657 435
ARGENTINA ARGENT 6 1/4 04/22/19	USP04808AG92	USD	AR	800 000	7 840 414
ARKEMA AKEFP 1 1/2 01/20/25	FR0012452191	EUR	FR	100 000	1 003 521
ARMENIA ARMEN 6 09/30/20	XS0974642273	USD	AM	800 000	7 612 895
ASF 5.625% 07/04/2022	FR0010491720	EUR	FR	1 350 000	16 960 220
ASIAN DEV BANK ASIA 1 3/4 08/14/26	US045167DR18	USD	SN	8 000 000	67 792 475
ASIAN DEV BANK ASIA 2 1/8 03/19/25	US045167CY77	USD	SN	15 000 000	132 309 136
ASSICURAZIONI ASSGEN 2 7/8 01/14/20	XS1014759648	EUR	IT	100 000	1 056 558
ASSICURAZIONI ASSGEN 4 1/8 05/04/26	XS1062900912	EUR	IT	4 400 000	46 024 595
ASSICURAZIONI ASSGEN 5 1/2 10/27/47	XS1311440082	EUR	IT	1 186 000	11 940 108
ASSICURAZIONI GENERALI SPA 5.125 9/16/2024	XS0452314536	EUR	IT	6 440 000	80 116 904
ASTRAZENECA PLC AZN 0 1/4 05/12/21	XS1411403709	EUR	GB	1 250 000	12 041 747
ASTRAZENECA PLC AZN 1 1/4 05/12/28	XS1411404426	EUR	GB	5 674 000	54 938 458
ASTRAZENECA PLC AZN 1 3/4 11/16/18	US046353AH15	USD	GB	859 000	7 826 829
ASTRAZENECA PLC AZN 2 3/8 11/16/20	US046353AK44	USD	GB	4 000 000	36 311 828
AT T CORP - GLOBAL 5.5% 02/01/2018	US00206RAJ14	USD	US	9 169 000	88 481 639
AT T INC - GLOBAL 5.8 02/15/19	US00206RAR30	USD	US	5 200 000	51 747 606
AT&T INC T 2 3/4 05/19/23	XS1374344668	EUR	US	434 000	4 647 660
AT&T INC T 3.8 03/15/22	US00206RDB50	USD	US	2 600 000	24 403 880
AT&T INC T 4 1/2 03/09/48	US00206RDJ86	USD	US	8 407 000	69 819 032
AT&T INC T 4.55 03/09/49	US00206RDK59	USD	US	89 000	737 549
ATLANTIA ATLM 4 3/8 09/16/25	XS0542534192	EUR	IT	1 250 000	15 309 438
ATT INC 12/17/32	XS0866310088	EUR	US	922 000	9 987 604
ATT INC 5.35 03/01/2040	US04650NAB01	USD	US	9 000	85 039
ATT INC T 1.45 06/01/22	XS1144086110	EUR	US	2 613 000	26 204 268
ATT INC T 2 3/8 11/27/18	US00206RCA86	USD	US	3 627 000	33 288 999
ATT INC T 3 06/30/22	US00206RCM25	USD	US	6 382 000	56 952 868
ATT INC T 3.4 05/15/25	US00206RCN08	USD	US	1 693 000	14 885 822
ATT INC T 4 3/4 05/15/46	US00206RCQ39	USD	US	8 848 000	76 839 733
ATT INC T 4.3 12/15/42	US00206RBH49	USD	US	8 311 000	67 738 312
ATT INC T 4.35 06/15/45	US00206RBK77	USD	US	286 000	2 327 083
AUSTRALIA (GOVERNMENT OF) 5.5% 4/15/2020	AU3TB0000036	AUD	AU	2 200 000	15 737 221
AUSTRALIA (GOVERNMENT OF) 5.75% 05/15/2021	AU0000XCLWWM5	AUD	AU	2 000 000	15 202 607
AUSTRALIA PACIFI MELAIR 3 1/8 09/26/23	XS0974122516	EUR	AU	2 150 000	24 027 028
AUSTRALIAN GOVT. ACGB 3 03/21/47	AU000XCLWAS7	AUD	AU	3 000 000	17 073 874
AUSTRALIAN GOVT. ACGB 3 1/4 04/21/25	AU3TB0000168	AUD	AU	8 000 000	55 208 082
AUSTRALIAN GOVT. ACGB 3 1/4 04/21/29	AU3TB0000150	AUD	AU	3 000 000	20 397 541
AUSTRALIAN GOVT. ACGB 3 1/4 10/21/18	AU3TB0000176	AUD	AU	4 000 000	27 132 537
AUSTRALIAN GOVT. ACGB 4 1/4 04/21/26	AU000XCLWAI8	AUD	AU	5 000 000	37 296 845
AUSTRIA (REPUBLIC OF) 4.3% 2017-09-15	AT0000A06P24	EUR	AT	500 000	5 018 158
AUTOZONE INC AZO 3.7 04/15/22	US053332AM44	USD	US	4 696 000	44 401 483
AVIVA PLC 3.375 12/04/45	XS1242413679	EUR	GB	4 844 000	45 741 943
AVIVA PLC VAR 6.125 2036-11-14	XS0138717441	GBP	GB	1 450 000	17 850 565
AXA SA 5.453 11/29/49	XS1134541561	GBP	FR	1 694 000	20 247 989
AXA SA AXASA 3 3/8 07/06/47	XS1346228577	EUR	FR	1 102 000	10 889 576
AXA SA AXASA 6.463 12/29/49	USF0609NAP36	USD	FR	1 875 000	16 954 801
AXASA 5.625 01/16/54	XS1004674450	GBP	FR	153 000	1 900 638
Anadarko Petro 6.2 20400315	US032510AC36	USD	US	3 025 000	32 111 052
Austarlian Government 5.75 7/15/2022	AU3TB0000051	AUD	AU	4 000 000	31 657 159
BAA FUNDING LTD HTHROW 6 03/20/20	XS0759599409	GBP	GB	1 768 000	23 592 976
BANCO BILBAO VIZ BBVASM 0 5/8 03/18/23	ES0413211873	EUR	ES	9 000 000	87 405 628
BANCO NAC DE DESEN ECONO 6.369% 2018 06 16	USP14486AA54	USD	BR	1 880 000	17 868 558
BANCO SABADELL SABSM 0 5/8 11/03/20	ES0413860505	EUR	ES	6 500 000	63 249 710
BANK NOVA SCOTIA BNS 1.33 05/01/18	CA0641498J94	CAD	CA	7 055 000	47 956 043
BANK NOVA SCOTIA BNS 1.45 04/25/18	US064159BZ86	USD	CA	3 686 000	33 463 679

BANK NOVA SCOTIA BNS 2.05 10/30/18	US064159CU80	USD	CA	13 050 000	119 557 787
BANK NOVA SCOTIA BNS 2.09 09/09/20	CA064151EF61	CAD	CA	370 000	2 545 923
BANK NOVA SCOTIA BNS 2.37 01/11/18	CA064149Q759	CAD	CA	625 000	4 332 820
BANK OF AMER CRP BAC 2 1/2 07/27/20	XS0954946926	EUR	US	15 345 000	160 173 640
BANK OF AMER CRP BAC 2 1/4 04/21/20	US06051GFN43	USD	US	5 000 000	45 278 782
BANK OF AMER CRP BAC 2 5/8 04/19/21	US06051GFW42	USD	US	9 882 000	89 647 436
BANK OF AMER CRP BAC 2 5/8 10/19/20	US06051GFT13	USD	US	5 613 000	51 224 893
BANK OF AMER CRP BAC 2.6 01/15/19	US06051GEX34	USD	US	9 375 000	86 980 408
BANK OF AMER CRP BAC 2.65 04/01/19	US06051GFD60	USD	US	18 750 000	173 234 521
BANK OF AMER CRP BAC 4 1/4 10/22/26	US06051GFL86	USD	US	115 000	1 066 497
BANK OF AMER CRP BAC 4.1 07/24/23	US06053FAA75	USD	US	1 163 000	11 199 953
BANK OF AMER CRP BAC 4.45 03/03/26	US06051GFU85	USD	US	5 000 000	47 430 520
BANK OF AMERICA BAC 1 1/4 02/14/17	US06050TLT78	USD	US	1 100 000	10 040 427
BANK OF AMERICA CORP 5.625% 2020 07 01	US06051GEC96	USD	US	11 750 000	120 212 481
BANK OF AMERICA CORP 5.65 2018-05-01	US06051GDX43	USD	US	14 950 000	143 555 759
BANK OF AMERICA CORP-GLOBAL 6% 09/01/2017	US060505DH44	USD	US	4 350 000	41 427 125
BANK OF MONTREAL BMO 1.3 07/14/17	US06366RVD42	USD	CA	5 000 000	45 709 644
BANK OF MONTREAL BMO 2.1 10/06/20	CA06367KKF73	CAD	CA	3 000 000	20 636 677
BANK OF MONTREAL BMO 2.12 03/16/22	CA06367V6B64	CAD	CA	2 484 000	16 924 092
BANK OF MONTREAL BMO 2.43 03/04/19	CA06367VQU21	CAD	CA	1 875 000	13 068 481
BANK OF MONTREAL BMO 6.02 05/02/18	CA063671WW79	CAD	CA	481 000	3 493 218
BANK OF NOVA SCOTIA 4.1% 2017 06 08	CA064149B892	CAD	CA	738 000	5 079 415
BANK OF NY MELLO BK 2 1/2 04/15/21	US06406FAA12	USD	US	2 500 000	22 820 692
BANK OF NY MELLO BK 2.45 08/17/26	US06406FAE34	USD	US	679 000	5 796 286
BANK OF SCOTLAND LLOYDS 9 3/8 05/15/21	XS0066120915	GBP	GB	1 580 000	23 879 433
BANQ FED CRD MUT 4.125% 2020-07-20	XS0526612188	EUR	FR	3 550 000	39 436 296
BANQ FED CRD MUT BFCM 1 5/8 01/19/26	XS1346115295	EUR	FR	3 300 000	33 701 375
BANQ FED CRD MUT BFCM 1.7 01/20/17	US06675GAE52	USD	FR	999 000	9 144 086
BANQ FED CRD MUT BFCM 2 1/2 10/29/18	US06675GAB14	USD	FR	1 709 000	15 720 522
BANQ FED CRD MUT BFCM 3 05/21/24	XS1069549761	EUR	FR	1 351 000	14 243 550
BARCLAYS BANK PLC 10 5/21/2021	XS0429325748	GBP	GB	3 002 000	45 012 912
BARCLAYS BANK PLC 6.625 03/30/2022 EMTN	XS0611398008	EUR	GB	3 995 000	48 812 608
BARCLAYS BK PLC BACR 6.05 12/04/17	XS0334249223	USD	GB	2 080 000	19 572 055
BARCLAYS PLC BACR 2 03/16/18	US06738EAF25	USD	GB	2 500 000	22 854 204
BARCLAYS PLC BACR 4 3/8 09/11/24	US06738EAC93	USD	GB	1 025 000	9 308 158
BARCLAYS PLC BACR 5 1/4 08/17/45	US06738EAJ47	USD	GB	1 951 000	19 455 547
BARCLAYS PLC BACR 5.2 05/12/26	US06738EAP07	USD	GB	3 125 000	29 122 610
BAT HOLDINGS BV BATSLN 4 07/07/20	XS0522407351	EUR	GB	3 300 000	36 466 302
BAT INTL FINANCE BATSLN 2 03/13/45	XS1203860934	EUR	GB	1 528 000	13 842 511
BAT INTL FINANCE BATSLN 3 1/4 06/07/22	USG08820BX29	USD	GB	3 050 000	28 137 682
BAT INTL FINANCE BATSLN 7 1/4 03/12/24	XS0352062995	GBP	GB	1 150 000	18 055 796
BAYER AG 2.375 04/02/75	DE000A14J611	EUR	DE	3 000 000	27 557 766
BAYER AG 3 07/01/75	DE000A11QR65	EUR	DE	654 000	6 457 818
BAYER AG BAYNGR 1 7/8 01/25/21	XS1023268573	EUR	DE	1 297 000	13 494 626
BAYER AG BAYNGR 3 3/4 07/01/74	DE000A11QR73	EUR	DE	781 000	7 758 184
BBT CORPORATION BBT 2 5/8 06/29/20	US05531FAU75	USD	US	2 318 000	21 212 792
BBVA SUB CAP UNI BBVASM 3 1/2 04/11/24	XS1055241373	EUR	ES	2 000 000	20 472 002
BEAR STEARNS CO INC-GLOBAL 7.25% 02/01/2018	US073902RU43	USD	US	5 761 000	56 928 811
BECTON DICKINSON BDX 2.675 12/15/19	US075887BE86	USD	US	1 548 000	14 271 358
BECTON DICKINSON BDX 3.734 12/15/24	US075887BF51	USD	US	451 000	4 195 525
BELFIUS BANK SA CCBGBB 2 1/8 01/30/23	BE0002424969	EUR	BE	9 000 000	97 937 570
BELGIAN BGB 1.9 06/22/38	BE0000336454	EUR	BE	10 000 000	108 418 643
BELIZE BELIZE 5 02/20/38	USP16394AG62	USD	BZ	200 000	777 743
BELL CANADA BCECN 2 10/01/21	CA07813ZBU71	CAD	CA	127 000	857 383
BELL CANADA BCECN 3.35 03/22/23	CA07813ZBC73	CAD	CA	658 000	4 685 826
BELL CANADA BCECN 3.55 03/02/26	CA07813ZBT09	CAD	CA	1 875 000	13 197 090
BELL CANADA BCECN 4 3/4 09/29/44	CA07813ZBH60	CAD	CA	44 000	312 491
BELL CANADA BCECN 4.35 12/18/45	CA07813ZBR43	CAD	CA	3 143 000	20 776 394
BERKSHIRE HATH BRK 1.7 03/15/19	US084664CG43	USD	US	3 125 000	28 490 031
BERKSHIRE HATH BRK 2.9 10/15/20	US084664BZ33	USD	US	2 800 000	26 287 291
BERKSHIRE HATH BRK 4.4 05/15/42	US084664BU46	USD	US	184 000	1 769 775
BERKSHIRE HATHAW BRKHEC 4 1/2 02/01/45	US084659AF84	USD	US	177 000	1 709 035
BERKSHIRE HATHWY BRK 1.9 01/31/17	US084670BD98	USD	US	908 000	8 318 987
BERKSHIRE HATHWY BRK 2.2 03/15/21	US084670BQ02	USD	US	2 500 000	22 778 448
BERLIN HYP AG BHH 0 1/2 09/26/23	DE000BHY0GU5	EUR	DE	3 000 000	28 557 231
BERLIN HYP AG BHH 1 1/4 01/22/25	DE000BHY0A56	EUR	DE	200 000	1 989 083
BG ENERGY CAP BGGRP 4 10/15/21	USG1163HAZ94	USD	GB	2 133 000	20 686 463
BG ENERGY CAP BGGRP 6 1/2 11/30/72	XS0796069366	GBP	GB	369 000	4 330 721
BG ENERGY CAPITAL PLC 3 2018 11 16	XS0706245163	EUR	GB	4 500 000	45 716 344
BGGRP 5 11/04/36	XS0702029132	GBP	GB	962 000	14 592 536
BHP BILLITON FIN BHP 2 1/4 09/25/20	XS0834386228	EUR	AU	1 238 000	12 856 683
BHP BILLITON FIN BHP 3 1/8 04/29/33	XS0924998809	EUR	AU	297 000	3 445 246
BHP BILLITON FIN BHP 3 3/4 10/18/17	AU3CB0200590	AUD	AU	670 000	4 473 846
BHP BILLITON FIN BHP 4.3 09/25/42	XS0834399981	GBP	AU	2 997 000	41 875 719
BHP FINANCE USA BHP 4 1/8 02/24/42	US055451AR98	USD	AU	214 000	1 939 870
BHP FINANCE USA BHP 6 1/4 10/19/75	USQ12441AA19	USD	AU	1 322 000	13 133 679
BHP FINANCE USA BHP 6 3/4 10/19/75	USQ12441AB91	USD	AU	3 291 000	33 771 003
BIOGEN INC BIIB 3 5/8 09/15/22	US09062XAE31	USD	US	2 500 000	23 522 837
BK IRELAND MTGE BKIR 0 1/2 01/20/20	XS1170193061	EUR	IE	5 000 000	48 843 520
BK NED GEMEENTEN BNG 1 3/4 03/24/20	XS1207311652	USD	NL	25 000 000	226 628 217
BMW FINANCE NV 3.875% 2017 01 18	XS0478931354	EUR	DE	2 008 000	19 970 691
BMW FINANCE NV BMW 0 7/8 11/17/20	XS1321956333	EUR	NL	3 000 000	29 651 006
BMW FINANCE NV BMW 1 01/21/25	XS1168962063	EUR	NL	3 750 000	36 950 981
BMW FINANCE NV BMW 1 02/15/22	XS1363560977	EUR	NL	1 875 000	18 763 973
BMW FINANCE NV BMW 2 5/8 01/17/24	XS1015217703	EUR	DE	2 200 000	24 550 203
BMW FINANCE NV BMW 5 08/06/18	XS0173501379	EUR	DE	99 000	1 044 907
BMW US CAP LLC BMW 0 5/8 04/20/22	DE000A1ZZ010	EUR	US	1 986 000	19 356 490
BNP PARIBAS 3.75 2020 11 25	XS0562852375	EUR	FR	1 050 000	11 502 921
BNP PARIBAS 4,5 03/21/2011	XS0606704558	EUR	FR	87 000	1 060 345

BNP PARIBAS 5 01/15/2021 BKNT	US05567LT315	USD	FR	13 895 000	140 039 574
BNP PARIBAS BNP 0 1/2 06/01/22	XS1527753187	EUR	FR	1 750 000	16 808 394
BNP PARIBAS BNP 1 1/2 03/12/18	XS0872705057	EUR	FR	43 000	424 350
BNP PARIBAS BNP 1 5/8 02/23/26	XS1369250755	EUR	FR	2 500 000	25 387 041
BNP PARIBAS BNP 2 1/4 01/13/21	XS1014704586	EUR	FR	3 000 000	31 690 417
BNP PARIBAS BNP 2 3/8 02/17/25	XS1190632999	EUR	FR	289 000	2 858 735
BNP PARIBAS BNP 2 7/8 09/26/23	XS0895249620	EUR	FR	60 000	660 646
BNP PARIBAS BNP 2 7/8 10/24/22	XS0847433561	EUR	FR	117 000	1 272 233
BNP PARIBAS BNP 4 1/8 01/14/22	XS0635033631	EUR	FR	277 000	3 265 585
BNP PARIBAS BNP 4 3/8 05/12/26	USF1R15XK516	USD	FR	1 459 000	13 205 832
BNP PARIBAS BNP 4.032 11/29/49	FR0012329845	EUR	FR	200 000	1 911 272
BOLIVIA GOVT BOLIVI 5.95 08/22/23	USP37878AB43	USD	BO	800 000	8 575 176
BOSTON PROP LP BXP 3.65 02/01/26	US10112RAX26	USD	US	3 002 000	27 424 647
BOSTON PROP LP BXP 3.85 02/01/23	US10112RAU86	USD	US	2 600 000	24 599 991
BOSTON SCIENTIFC BSX 2.65 10/01/18	US1011137AM97	USD	US	1 800 000	16 652 917
BOSTON SCIENTIFC BSX 6 01/15/20	US1011137AK32	USD	US	2 200 000	22 481 720
BP CAPITAL PLC BPLN 2 1/2 11/06/22	US05565QCB23	USD	GB	1 333 000	11 854 249
BP CAPITAL PLC BPLN 2.521 01/15/20	US05565QCT31	USD	GB	2 275 000	21 053 422
BP CAPITAL PLC BPLN 2.972 02/27/26	XS1040506898	EUR	GB	2 144 000	24 243 502
BP CAPITAL PLC BPLN 3.245 05/06/22	US05565QBZ00	USD	GB	8 350 000	77 687 405
BPCE 3.75 07/21/2010 EMTN	FR0010921544	EUR	FR	4 600 000	45 762 916
BPCE BPCEGP 2 1/2 07/15/19	US05578DAN21	USD	FR	4 033 000	37 284 042
BPCE BPCEGP 4 04/15/24	US05578DAG79	USD	FR	6 050 000	57 642 563
BPCE BPCEGP 4 1/2 03/15/25	US05578UAD63	USD	FR	2 737 000	24 492 204
BPCE BPCEGP 4 7/8 04/01/26	US05578UAE47	USD	FR	1 875 000	17 182 364
BPCE BPCEGP 5.15 07/21/24	US05578UAB08	USD	FR	1 400 000	13 198 508
BPCE BPCEGP 5.7 10/22/23	US05578UAA25	USD	FR	3 133 000	30 237 420
BPLN 3.561 11/01/21	US05565QBU13	USD	GB	2 200 000	20 957 545
BQ CENT TUNISIE BTUN 5 3/4 01/30/25	XS1175223699	USD	TN	800 000	6 933 064
BRAMBLES FINANCE BXBAU 2 3/8 06/12/24	XS1028952312	EUR	AU	2 700 000	28 534 906
BRAZIL (FED REP OF)-GLOBAL 5.875% 01/15/2019	US105756BQ28	USD	BR	1 800 000	17 896 378
BRAZIL (FED REP OF)-GLOBAL 8.25% 01/20/2034	US105756BB58	USD	BR	800 000	8 651 567
BRAZIL NTN-F BNTNF 10 01/01/18	BRSTNCNTF139	BRL	BR	28 374	82 109 453
BRAZIL NTN-F BNTNF 10 01/01/19	BRSTNCNTF162	BRL	BR	23 178	66 867 752
BRAZIL NTN-F BNTNF 10 01/01/21	BRSTNCNTF0N5	BRL	BR	128 538	362 755 294
BRAZIL NTN-F BNTNF 10 01/01/23	BRSTNCNTF147	BRL	BR	157 405	434 600 876
BRAZIL NTN-F BNTNF 10 01/01/25	BRSTNCNTF170	BRL	BR	63 276	172 658 552
BRAZIL NTN-F BNTNF 10 01/01/27	BRSTNCNTF1P8	BRL	BR	45 000	121 973 168
BRAZIL REP OF BRAZIL 5 01/27/45	US105756BW95	USD	BR	1 600 000	12 046 180
BRAZIL REP OF BRAZIL 5 5/8 02/21/47	US105756BY51	USD	BR	500 000	4 099 426
BRAZIL REP OF BRAZIL 6 04/07/26	US105756BX78	USD	BR	4 600 000	43 882 100
BRAZIL-LTN BLTN 0 01/01/18	BRSTNCLTN723	BRL	BR	92 665	232 230 470
BRAZIL-LTN BLTN 0 01/01/19	BRSTNCLTN764	BRL	BR	249 961	566 460 513
BRAZIL-LTN BLTN 0 04/01/18	BRSTNCLTN7A9	BRL	BR	23 000	56 211 922
BRAZIL-LTN BLTN 0 07/01/18	BRSTNCLTN756	BRL	BR	66 423	158 332 915
BRAZIL-LTN BLTN 0 07/01/19	BRSTNCLTN798	BRL	BR	97 644	210 024 236
BRIT COLUMBIA BRCOL 2 1/4 06/02/26	US11070TAK43	USD	CA	10 000 000	86 677 304
BRIT SKY BROADCA BSY 1 1/2 09/15/21	XS1109741246	EUR	GB	2 912 000	29 188 692
BRIT SKY BROADCA BSY 2 1/2 09/15/26	XS1109741329	EUR	GB	5 091 000	53 064 371
BRIT SKY BROADCA SKYLN 2 7/8 11/24/20	XS1141970092	GBP	GB	4 924 000	59 098 990
BRITISH GAS INTL FINANCE 0% 11/04/2021	XS0034394709	USD	GB	8 940 000	69 711 220
BRITISH TEL PLC BRITEL 1 1/8 06/10/19	XS1075430741	EUR	GB	1 462 000	14 474 760
BRITISH TEL PLC BRITEL 6 3/8 06/23/37	XS0306772699	GBP	GB	1 250 000	22 005 539
BROOKFIELD ASSET BAMACN 4.54 03/31/23	CA11257ZAC38	CAD	CA	2 674 000	19 701 747
BROOKFIELD ASSET BAMACN 4.82 01/28/26	CA11257ZAE93	CAD	CA	57 000	427 480
BTPS 5 03/01/22	IT0004759673	EUR	IT	15 000 000	176 904 378
BTPS 6.5% 11/01/2027	IT0001174611	EUR	IT	4 000 000	55 842 775
BTPS BTPS 0.95 03/15/23	IT0005172322	EUR	IT	10 000 000	95 564 749
BTPS BTPS 1.35 04/15/22	IT0005086886	EUR	IT	10 000 000	98 740 003
BTPS BTPS 1.45 09/15/22	IT0005135840	EUR	IT	7 000 000	69 481 552
BTPS BTPS 1.65 03/01/32	IT0005094088	EUR	IT	10 000 000	90 330 800
BTPS BTPS 2.15 12/15/21	IT0005028003	EUR	IT	15 000 000	154 647 268
BTPS BTPS 2.7 03/01/47	IT0005162828	EUR	IT	2 000 000	18 536 629
BTPS BTPS 2.8 03/01/67	IT0005217390	EUR	IT	7 000 000	60 433 501
BTPS BTPS 3 1/4 09/01/46	IT0005083057	EUR	IT	6 000 000	62 041 988
BTPS BTPS 4 3/4 09/01/28	IT0004889033	EUR	IT	6 000 000	74 781 260
BUCKEYE PARTNERS BPL 3.95 12/01/26	US118230AQ44	USD	US	1 500 000	13 361 107
BUNDESOBL-171 OBL 0 04/17/20	DE0001141711	EUR	DE	9 000 000	88 344 628
BUNGE LTD FIN CP BG 3 1/4 08/15/26	US120568AX84	USD	US	1 750 000	15 459 228
BURLINGTON NORTH BNSF 3.4 09/01/24	US12189LAT89	USD	US	4 515 000	42 649 991
BURLINGTON NORTH BNSF 4 3/8 09/01/42	US12189LAK70	USD	US	3 550 000	33 954 545
Baker Hughes Inc 2040-09-15	US057224AZ09	USD	US	118 000	1 192 922
CAISSE CENT DESJ CCDJ 2.795 11/19/18	CA12801ZCJ53	CAD	CA	13 050 000	90 915 101
CAJA RURAL NAV CRUNAV 0 5/8 12/01/23	ES0415306051	EUR	ES	5 000 000	47 600 110
CAN HOUSING TRUS CANHOU 1 1/2 12/15/21	CA13509PFV00	CAD	CA	5 000 000	33 810 661
CAN HOUSING TRUS CANHOU 1.95 12/15/25	CA13509PFA62	CAD	CA	10 000 000	66 735 436
CAN HOUSING TRUS CANHOU 2.9 06/15/24	CA13509PEF68	CAD	CA	10 000 000	72 295 494
CAN IMPERIAL BK CM 1.7 10/09/18	CA13595Z4F03	CAD	CA	3 000 000	20 511 647
CANADA 5% 06/01/2037	CA135087XW98	CAD	CA	5 000 000	48 856 894
CANADA 5.75% 06/01/2029	CA135087WL43	CAD	CA	8 000 000	76 791 374
CANADA 5.75% 06/01/2033	CA135087XG49	CAD	CA	3 000 000	30 353 690
CANADA-GOV'T CAN 1 1/2 03/01/20	CA135087D929	CAD	CA	1 000 000	6 927 292
CANADA-GOV'T CAN 2 3/4 12/01/48	CA135087D358	CAD	CA	5 000 000	37 298 320
CANADIAN NATL RAILWAY 5.55 2019-03-01	US136375BT88	USD	CA	1 700 000	16 911 601
CANADIAN PAC RR CP 6 1/8 09/15/15	US13645RAX26	USD	CA	179 000	1 989 139
CANAL DE ISABEL CNGEST 1.68 02/26/25	ES0205061007	EUR	ES	700 000	6 948 475
CANHOU 2.65 3/15/2022	CA13509PDB63	CAD	CA	10 000 000	71 809 214
CAPITAL ONE FINL COF 4.2 10/29/25	US14040HBJ32	USD	US	472 000	4 351 664
CAPITAL ONE NA COF 2.95 07/23/21	US14042E3Y48	USD	US	4 000 000	36 901 181

CARGILL INC CARGIL 1 7/8 09/04/19	XS0823954580	EUR	US	2 480 000	25 114 061
CARNIVAL CORP CCL 3.95 10/15/20	US143658BA91	USD	US	3 200 000	30 804 764
CASINO GUICHARD COFFP 2.33 02/07/25	FR0012369122	EUR	FR	600 000	5 869 237
CATERPILLAR FIN SERVICE CORP 7.15% 02/15/19	US14912L4E81	USD	US	1 400 000	14 410 770
CATERPILLAR FINL CAT 1 1/4 08/18/17	US14912L6D80	USD	US	3 750 000	34 246 139
CBS CORP CBS 3 1/2 01/15/25	US124857AP86	USD	US	278 000	2 537 664
CC HOLDINGS GS V CCI 3.849 04/15/23	US14987BAE39	USD	US	1 750 000	16 247 897
CELGENE CORP CELG 2 7/8 08/15/20	US151020AQ72	USD	US	7 500 000	69 590 610
CELGENE CORP CELG 3 7/8 08/15/25	US151020AS39	USD	US	5 590 000	52 331 736
CENOVUS ENERGY CVECN 4.45 09/15/42	US15135UAH23	USD	CA	141 000	1 121 585
CENTERPOINT HOUS CNP 4 1/2 04/01/44	US15189XAN84	USD	US	746 000	7 412 195
CHARTER COMM OPT CHTR 4.908 07/23/25	US161175AY09	USD	US	6 334 000	61 681 974
CHARTER COMM OPT CHTR 6.384 10/23/35	US161175AZ73	USD	US	5 000 000	51 875 731
CHILE 3.875% 2020-08-05	US168863AV04	USD	CL	100 000	970 431
CHILE CHILE 5 1/2 08/05/20	US168863AU21	CLP	CL	1 569 000 000	22 862 867
CIE FIN FONCIER CFF 0 3/4 01/21/25	FR0012447696	EUR	FR	12 000 000	117 899 735
CIE FINANCEMENT FONCIER 4.55% 2017-04-28 SERIE MPL	FR0010465567	CAD	FR	5 000 000	34 489 709
CIGNA CORP CI 3 1/4 04/15/25	US125509BU20	USD	US	185 000	1 649 729
CIGNA CORP CI 5 3/8 02/15/42	US125509BT56	USD	US	122 000	1 254 327
CISCO SYSTEMS INC 5.5 2040 01 15	US17275RAF91	USD	US	402 000	4 555 484
CITIGROUP INC 5% 08/02/2019	XS0197646218	EUR	US	445 000	4 901 426
CITIGROUP INC 6.125% 05/15/2018	US172967ES69	USD	US	7 670 000	74 064 916
CITIGROUP INC 6.8 06/25/38	XS0372391945	GBP	US	941 000	16 621 768
CITIGROUP INC 7.625 2018-04-03	XS0355738799	GBP	US	1 250 000	16 018 091
CITIGROUP INC 8.125 7/15/2039	US172967EW71	USD	US	1 200 000	16 640 574
CITIGROUP INC C 1 3/4 01/28/25	XS1173792059	EUR	US	6 000 000	60 545 930
CITIGROUP INC C 1 3/8 10/27/21	XS1128148845	EUR	US	3 103 000	31 083 317
CITIGROUP INC C 2.05 06/07/19	US172967KS95	USD	US	2 500 000	22 653 964
CITIGROUP INC C 2.05 12/07/18	US172967KE00	USD	US	9 422 000	85 674 419
CITIGROUP INC C 2.55 04/08/19	US172967HM62	USD	US	3 050 000	28 093 426
CITIGROUP INC C 2.65 10/26/20	US172967KB60	USD	US	6 750 000	61 562 945
CITIGROUP INC C 2.7 03/30/21	US172967KK69	USD	US	4 560 000	41 569 109
CITIGROUP INC C 3 3/4 06/16/24	US172967HT16	USD	US	4 350 000	40 275 669
CITIGROUP INC C 4 3/4 05/18/46	US172967KR13	USD	US	2 500 000	22 892 593
CITIGROUP INC C 4.09 06/09/25	CA172967JS17	CAD	US	1 164 000	8 031 611
CITIGROUP INC C 4.3 11/20/26	US172967JC62	USD	US	582 000	5 364 786
CITIGROUP INC C 4.45 09/29/27	US172967KA87	USD	US	2 370 000	22 212 851
CITIGROUP INC C 4.6 03/09/26	US172967KJ96	USD	US	3 750 000	35 681 054
CITIGROUP INC C 4.65 07/30/45	US172967JU60	USD	US	929 000	9 089 484
CITIGROUP INC C 5 1/2 09/13/25	US172967HB08	USD	US	6 200 000	62 699 892
CITIGROUP INC-GLOBAL 6% 08/15/2017	US172967EH05	USD	US	3 945 000	37 619 634
CME GROUP INC CME 3 09/15/22	US12572QAE52	USD	US	4 700 000	43 945 814
CNA FINANCIAL CNAFNL 3.95 05/15/24	US126117AS92	USD	US	4 850 000	44 755 900
COCA-COLA CO/THE KO 1.1 09/02/36	XS1485643610	EUR	US	3 962 000	34 492 266
COCA-COLA CO/THE KO 1.55 09/01/21	US191216BY55	USD	US	2 500 000	22 159 762
COCA-COLA CO/THE KO 1.65 11/01/18	US191216BF66	USD	US	1 910 000	17 456 043
COCA-COLA CO/THE KO 2 1/4 09/01/26	US191216BZ21	USD	US	2 500 000	21 458 507
COCA-COLA CO/THE KO 2 7/8 10/27/25	US191216BS87	USD	US	12 184 000	109 765 976
COCA-COLA CO/THE KO 2.55 06/01/26	US191216BW99	USD	US	657 000	5 735 420
CODELCO INC CDEL 3 3/4 11/04/20	USP3143NAM67	USD	CL	8 120 000	76 410 268
CODELCO INC CDEL 4 1/4 07/17/42	USP3143NAQ71	USD	CL	4 500 000	37 579 300
CODELCO INC CDEL 7 1/2 01/15/19	USP3143NAJ39	USD	CL	300 000	3 088 196
COFIROUTE 5% 05/24/2021	FR0010327007	EUR	FR	200 000	2 375 362
COLOM 4 3/8 07/12/21	US195325BN40	USD	CO	600 000	5 814 806
COLOMBIA REP OF 6.125 10/20/2041	US195325BM66	USD	CO	1 500 000	15 094 962
COLOMBIA REP OF 7.375 01/13/2019	US195325BL83	USD	CO	1 200 000	12 330 717
COLOMBIA REP OF COLOM 4 02/26/24	US195325BQ70	USD	CO	700 000	6 502 479
COLOMBIA REP OF COLOM 4 1/2 01/28/26	US195325CX13	USD	CO	4 100 000	39 071 956
COLOMBIA REP OF COLOM 5 06/15/45	US195325CU73	USD	CO	900 000	7 804 807
COLOMBIA REP OF COLOM 5 5/8 02/26/44	US195325BR53	USD	CO	2 750 000	26 216 168
COLOMBIA TES COLTES 10 07/24/24	COL17CT02385	COP	CO	80 436 600 000	297 866 984
COLOMBIA TES COLTES 11 07/24/20	COL17CT02302	COP	CO	59 962 500 000	215 143 054
COLOMBIA TES COLTES 5 11/21/18	COL17CT02922	COP	CO	50 465 100 000	150 398 214
COLOMBIA TES COLTES 6 04/28/28	COL17CT02914	COP	CO	52 048 900 000	149 076 888
COLOMBIA TES COLTES 7 05/04/22	COL17CT02864	COP	CO	84 523 600 000	271 166 427
COLOMBIA TES COLTES 7 09/11/19	COL17CT03011	COP	CO	41 087 900 000	128 727 178
COLOMBIA TES COLTES 7 1/2 08/26/26	COL17CT02625	COP	CO	74 250 700 000	237 031 093
COLOMBIA TES COLTES 7 3/4 09/18/30	COL17CT03342	COP	CO	56 022 100 000	179 364 665
COLUMBIA PIPELIN CPGX 4 1/2 06/01/25	US198280AF63	USD	US	3 100 000	29 686 120
COM BK AUSTRALIA CBAAU 1 5/8 02/04/19	XS0881511868	EUR	AU	1 214 000	12 207 243
COM FED ELECTRIC 4.875 05/26/2021	USP30179AJ79	USD	MX	2 240 000	20 980 127
COMCAST CORP CMCSA 3 3/8 08/15/25	US20030NBN03	USD	US	3 750 000	34 727 814
COMCAST CORP CMCSA 3.2 07/15/36	US20030NBT72	USD	US	5 158 000	43 005 203
COMCAST CORP CMCSA 4 1/4 01/15/33	US20030NBH35	USD	US	5 645 000	54 398 353
COMCAST CORP CMCSA 4.2 08/15/34	US20030NBM20	USD	US	531 000	5 024 582
COMCAST CORP CMCSA 4.65 07/15/42	US20030NBE04	USD	US	72 000	703 064
COMCAST CORP CMCSA 5.65 06/15/35	US20030NAF87	USD	US	322 000	3 486 774
COMCAST CORP CMCSA 5.7 07/01/19	US20030NAZ42	USD	US	3 000 000	30 550 420
COMCAST CORPORATION 6.4% 3/1/2040	US20030NBB64	USD	US	2 100 000	25 255 833
COMMERZBANK AG 3.875 3/22/2017	DE000CZ226Y9	EUR	DE	84 000	836 117
COMMERZBANK AG 4 09/16/2020 EMTN	DE000CZ302M3	EUR	DE	17 000	186 707
COMMERZBANK AG CMZB 0 1/2 04/03/18	DE000CZ40KN6	EUR	DE	414 000	4 004 055
COMMONW BK AU NY CBAAU 2.4 11/02/20	US20271RAM25	USD	AU	622 000	5 637 700
COMMONWEALTH BANK AUSTRALIA 5.5 08/06/19	XS0443708242	EUR	AU	182 000	2 023 071
COMUNIDAD MADRID MADRID 1.826 04/30/25	ES0000101651	EUR	ES	15 000 000	149 054 444
CONS EDISON CO OF NY 5.5 20391201	US209111EY58	USD	US	1 850 000	19 663 673
CONSTELLAT ENER EXC 5.15 12/01/20	US210371AL43	USD	US	4 900 000	48 144 330
CONTI-GUMMI FIN CONGR 2 1/2 03/20/17	XS0972719412	EUR	NL	13 457 000	132 201 752
CONTINENTAL RES CLR 5 09/15/22	US212015AH47	USD	US	4 799 000	44 674 810

CONTINENTAL RESO CLR 4.9 06/01/44	US212015AQ46	USD	US	4 064 000	31 578 748
COOPERATIEVE RAB RABOBK 0 1/8 10/11/21	XS1502438820	EUR	NL	2 000 000	19 144 558
COOPERATIEVE RAB RABOBK 1 1/4 03/23/26	XS1382784509	EUR	NL	1 111 000	10 988 708
CORP ANDINA FOM CAF 1 11/10/20	XS1317969944	EUR	SN	8 000 000	79 057 274
CORP ANDINA FOM CAF 2 1/8 09/27/21	US219868BX31	USD	SN	10 000 000	88 543 836
CORP FINANCIERA COFIDE 3 1/4 07/15/19	USP3R94GAF68	USD	PE	800 000	7 466 784
COSTA RICA GOVT COSTAR 4 1/4 01/26/23	USP3699PGB78	USD	CR	4 320 000	36 672 168
COSTA RICA GOVT COSTAR 5 5/8 04/30/43	USP3699PGF82	USD	CR	200 000	1 445 587
COSTA RICA GOVT COSTAR 7.158 03/12/45	USP3699PGJ05	USD	CR	600 000	5 165 816
COUNCIL OF EUROP COE 0 3/8 06/08/26	XS1429037929	EUR	SN	15 000 000	143 204 605
COVENTRY BDG SOC COVBS 2 1/4 12/04/17	XS0860567477	EUR	GB	5 108 000	50 057 493
COVENTRY HEALTH AET 5.45 06/15/21	US222862AJ30	USD	US	2 300 000	23 157 509
COX COMMUN INC COXENT 4.7 12/15/42	USU22018AK86	USD	US	1 333 000	10 572 174
COX COMMUN INC COXENT 6 1/4 06/01/18	USU22018AG74	USD	US	2 500 000	24 056 355
COX COMMUN INC COXENT 8 3/8 03/01/39	USU22018AM43	USD	US	73 000	844 332
CRDT AGR ASSR ACAFP 4 1/2 10/31/49	FR0012222297	EUR	FR	400 000	3 815 392
CRDT AGR ASSR ACAFP 4 1/4 01/29/49	FR0012444750	EUR	FR	2 000 000	19 649 587
CRED AGRICOLE SA ACAFP 2 5/8 03/17/27	XS1204154410	EUR	FR	2 185 000	21 841 391
CRED AGRICOLE SA ACAFP 3 7/8 02/13/19	XS0746002392	EUR	FR	6 700 000	71 669 606
CRED SUIS GP FUN CS 1 04/14/23	CH0278341224	CHF	GG	400 000	3 625 934
CRED SUIS GP FUN CS 3 3/4 03/26/25	US225433AC55	USD	GG	5 050 000	45 300 362
CRED SUIS NY CS 3 5/8 09/09/24	US22546QAP28	USD	CH	25 458 000	235 519 143
CRED SUIS SYDNEY CS 4 07/16/19	AU3CB0222511	AUD	CH	510 000	3 466 075
CREDIT AGRICOLE ACAFP 0 7/8 01/19/22	XS1169630602	EUR	FR	1 900 000	18 769 521
CREDIT AGRICOLE ACAFP 1 1/4 04/14/26	XS1395021089	EUR	FR	3 000 000	29 249 240
CREDIT AGRICOLE ACAFP 2 1/2 04/15/19	US22532MAL63	USD	FR	2 500 000	22 925 177
CREDIT AGRICOLE ACAFP 2 3/8 05/20/24	XS1069521083	EUR	FR	3 000 000	32 305 856
CREDIT SUISSE FIRST BOSTON 4.75 08/05/2019	XSO444030646	EUR	CH	7 179 000	78 363 815
CREDIT SUISSE LD CS 1 1/2 04/10/26	XS1392459381	EUR	CH	5 061 000	50 299 340
CREDIT SUISSE LD CS 1 1/8 09/15/20	XS1291175161	EUR	CH	11 717 000	116 217 093
CREDIT SUISSE LD CS 1 3/8 01/31/22	XS1115479559	EUR	CH	12 633 000	127 856 425
CREDIT SUISSE NEW YORK 4.375 2020-08-05	US22546QAF46	USD	CH	3 000 000	29 294 375
CRH AMERICA INC CRHID 3 7/8 05/18/25	USU1302DAA91	USD	US	1 600 000	14 834 801
CRH FINANCE CRHID 3 1/8 04/03/23	XSO909369489	EUR	IE	1 750 000	19 561 889
CROATIA 6.375 03/24/2011 REGS	XSO607904264	USD	HR	6 630 000	66 535 693
CSX CORP CSX 3.35 11/01/25	US126408HD82	USD	US	4 500 000	41 214 832
CSX CORP CSX 3.4 08/01/24	US126408HB27	USD	US	1 796 000	16 807 813
CSX CORP CSX 4.1 03/15/44	US126408GY39	USD	US	6 300 000	56 198 907
CSX CORP CSX 5 1/2 04/15/41	US126408GU17	USD	US	3 650 000	37 949 940
CU INC CUCN 3.805 09/10/42	CA12657ZAY93	CAD	CA	81 000	556 490
CU INC CUCN 4.085 09/02/44	CA12657ZBE21	CAD	CA	742 000	5 328 833
CVS HEALTH CORP CVS 2 1/8 06/01/21	US126650CT50	USD	US	4 375 000	39 052 401
CVS HEALTH CORP CVS 2 7/8 06/01/26	US126650CJ24	USD	US	3 393 000	29 429 131
CVS HEALTH CORP CVS 2.8 07/20/20	US126650CJ78	USD	US	6 875 000	64 147 465
CVS HEALTH CORP CVS 3 7/8 07/20/25	US126650CL25	USD	US	15 000 000	142 929 810
CVS HEALTH CORP CVS 5 1/8 07/20/45	US126650CN80	USD	US	283 000	2 926 889
DAIMLER AG DAIGR 0 3/4 05/11/23	DE000A169NB4	EUR	DE	1 875 000	18 341 858
DAIMLER AG DAIGR 0 7/8 01/12/21	DE000A169G07	EUR	DE	5 000 000	49 700 453
DAIMLER AG DAIGR 1 1/2 03/09/26	DE000A2AAL31	EUR	DE	2 500 000	25 572 285
DAIMLER AG DAIGR 1 3/8 05/11/28	DE000A169NC2	EUR	DE	5 632 000	55 779 784
DAIMLER AG DAIGR 1.4 01/12/24	DE000A169G15	EUR	DE	2 497 000	25 582 883
DAIMLER AG DAIGR 2 04/07/20	DE000A1TNK86	EUR	DE	3 750 000	38 718 451
DAIMLER AG DAIGR 2 1/4 01/24/22	DE000A1R04X6	EUR	DE	4 000 000	42 877 246
DAIMLER FINANCE DAIGR 1 3/8 08/01/17	USU2339CBL10	USD	US	10 350 000	94 477 024
DAIMLERCHRYSLER 8.5% 01/18/2031	US233835AQ08	USD	DE	92 000	1 292 301
DANONE BNFP 0.709 11/03/24	FR0013216918	EUR	FR	3 000 000	28 415 271
DANSKE BANK A/S DANBNK 3 3/8 04/04/17 #	SE0004547172	SEK	DK	300 000 000	310 187 250
DBS BANK LTD DBSSP 3.1 02/14/23	SG6W11984344	SGD	SG	750 000	4 808 019
DCP MIDSTREAM OP DPM 3 7/8 03/15/23	US23311VAD91	USD	US	200 000	1 771 787
DEERE CO DE 4 3/8 10/16/19	US244199BC83	USD	US	653 000	6 365 562
DEERE CO DE 5 3/8 10/16/29	US244199BD66	USD	US	158 000	1 736 145
DELTA LLOYD LEVE DLNA 9 08/29/42	XSO821168423	EUR	NL	713 000	8 786 885
DENMARK - BULLETT DGB 1 1/2 11/15/23	DK0009923054	DKK	DK	20 000 000	28 390 618
DENMARK - BULLETT DGB 1 3/4 11/15/25	DK0009923138	DKK	DK	40 000 000	58 111 413
DEUTSCH BAHN FIN DBHNGR 0 7/8 07/11/31	XS1441837546	EUR	NL	8 000 000	73 068 918
DEUTSCH BAHN FIN DBHNGR 1 5/8 11/06/30	XS1316420089	EUR	NL	10 000 000	100 776 579
DEUTSCHE ANN FIN ANNGR 4 12/29/49	XS1117300837	EUR	NL	2 200 000	21 788 328
DEUTSCHE ANN FIN DAIGAG 2 1/8 07/09/22	DE000A1ZLUN1	EUR	NL	800 000	8 277 747
DEUTSCHE ANN FIN DAIGAG 3.2 10/02/17	USN8172PAC88	USD	NL	1 000 000	9 224 886
DEUTSCHE BANK AG DB 1 1/8 03/17/25	DE000DB7XJP9	EUR	DE	9 000 000	82 624 260
DEUTSCHE BANK AG DB 2 3/4 02/17/25	DE000DB7XJJ2	EUR	DE	1 519 000	14 102 274
DEUTSCHE BANK AG DB 2.85 05/10/19	US25152R5D13	USD	DE	640 000	5 819 653
DEUTSCHE BANK AG DB 4 1/2 04/01/25	US251525AP63	USD	DE	1 664 000	14 587 687
DEUTSCHE BANK AG DB 4 1/4 10/14/21	US251541AN81	USD	DE	2 743 000	25 174 236
DEUTSCHE BK LOND DB 1 7/8 02/13/18	US25152RYD96	USD	DE	5 000 000	45 462 859
DEUTSCHE BOERSE DBOERS 2 3/4 02/05/41	DE000A161W62	EUR	DE	1 500 000	15 395 827
DEUTSCHE TEL FIN DT-4.875 3/42	USN27915AB85	USD	NL	3 300 000	32 122 916
DEUTSCHLAND REP 3.25% 2042-07-04	DE0001135432	EUR	DE	3 000 000	44 779 785
DEUTSCHLAND REP DBR 0 1/2 02/15/25	DE0001102374	EUR	DE	10 000 000	100 589 883
DEV BANK JAPAN DBJJP 2 10/19/21	XS1505655537	USD	JP	10 000 000	88 309 075
DEXIA CRED LOCAL DEXGRP 2 01/22/21	XS1019709069	EUR	FR	15 000 000	157 688 447
DEXIA CRED SA NY DEXGRP 1 7/8 01/29/20	US25215DAP42	USD	FR	15 000 000	135 758 616
DIAGEO CAP PLC DGELN 3 7/8 04/29/43	US25243YAV11	USD	GB	159 000	1 377 795
DIAGEO FIN PLC DGELN 1 1/8 05/20/19	XS1069539374	EUR	GB	4 200 000	41 609 208
DIAGEO INV CORP DGELN 4 1/4 05/11/42	US25245BAA52	USD	GB	1 303 000	11 984 285
DIAMOND 1 FIN/DI DELL 8.1 07/15/36	USU2526DAE95	USD	US	4 397 000	49 464 875
DIAMOND 1 FIN/DI DELL 8.35 07/15/46	USU2526DAF60	USD	US	1 600 000	18 571 486
DIAMOND OFFSHORE DO 5.7 10/15/39	US25271CAL63	USD	US	104 000	753 036
DISCOVER BANK 7 04/15/2020	US25466AAB70	USD	US	3 500 000	35 485 331

DISCOVERY COMMUN DISCA 4 7/8 04/01/43	US25470DAJ81	USD	US	5 700 000	48 805 131
DNB BANK ASA DNBNO 3 09/26/23	XS0974373515	EUR	NO	3 607 000	36 278 237
DNB BOLIGKREDIT DNBNO 1.65 02/16/22	NO0010730799	NOK	NO	25 000 000	26 334 996
DNB NOR BANK ASA 3.875% 2020 06 29	XS0522030310	EUR	NO	292 000	3 228 457
DNB NOR BANK ASA 4.375 02/24/2021 EMTN	XS0595092098	EUR	NO	1 735 000	20 111 704
DNB NOR BOLIGKRE DNBNO 5 1/2 05/15/19	NO0010430143	NOK	NO	35 000 000	41 657 281
DOLLAR GENERAL DG 3 1/4 04/15/23	US256677AC97	USD	US	2 900 000	26 241 832
DOMINICAN REPUB DOMREP 5 7/8 04/18/24	USP3579EAS65	USD	DO	5 460 000	50 184 739
DOMINICAN REPUB DOMREP 6 7/8 01/29/26	USP3579EBK21	USD	DO	3 100 000	30 030 454
DOMINICAN REPUB DOMREP 6.85 01/27/45	USP3579EBE60	USD	DO	1 500 000	13 291 167
DOMINICAN REPUB DOMREP 7.45 04/30/44	USP3579EAY34	USD	DO	2 300 000	21 284 612
DOW CHEMICAL 7.375% 11/01/2029	US260543BJ10	USD	US	190 000	2 289 174
DOW CHEMICAL CO 4.25 2020 11 15	US260543CC57	USD	US	3 814 000	36 832 589
DOW CHEMICAL CO DOW 4 1/4 10/01/34	US260543CK73	USD	US	3 083 000	27 826 191
DUKE ENERGY CAR DUK 3.9 06/15/21	US26442CAK09	USD	US	5 300 000	50 966 665
DUKE ENERGY CAR DUK 4 09/30/42	US26442CAN48	USD	US	8 000	72 544
DUKE ENERGY CAR DUK 4 1/4 12/15/41	US26442CAM64	USD	US	65 000	604 440
DUKE ENERGY CAR DUK 5.3 02/15/40	US26442CAH79	USD	US	4 050 000	44 203 483
DUKE ENERGY CORP DUK 3 3/4 04/15/24	US26441CAN56	USD	US	1 846 000	17 412 581
DUKE ENERGY CORP DUK 3.05 08/15/22	US26441CAJ45	USD	US	7 550 000	69 768 609
DUKE ENERGY CORP DUK 3.55 09/15/21	US26441CAF23	USD	US	1 166 000	11 063 516
E.ON AG 5.875% 10/30/2037	XS0327443627	GBP	DE	3 450 000	55 227 447
E.ON AG 6.75 01/27/2039	XS0408958683	GBP	DE	1 950 000	35 450 060
E.ON INT FIN 5.8 04/30/2018	USN3033QAT96	USD	NL	400 000	3 842 483
E.ON INTL FIN BV EOANR 6.65 04/30/38	USN3033QAU69	USD	NL	24 000	258 280
EATON CORP ETN 4 11/02/32	US278062AD69	USD	US	929 000	8 325 199
EATON CORP ETN 4.15 11/02/42	US278062AE43	USD	US	3 556 000	31 919 163
EBAY INC EBAY 2.2 08/01/19	US278642AH64	USD	US	2 950 000	27 027 813
EDENRED EDENFP 1 3/8 03/10/25	FR0012599892	EUR	FR	100 000	965 050
EDF NRG NET EPN UKPONE 4 3/4 09/30/21	XS0686172601	GBP	GB	3 600 000	47 198 992
EDF FINANCE BV ELEPOR 2 5/8 01/18/22	XS1111324700	EUR	NL	10 662 000	110 331 952
EFSF EFSF 2 3/4 12/03/29	EU000A1G0BL1	EUR	SN	15 000 000	180 867 996
EIKA BOLIGKREDIT EIKBOL 0 5/8 10/28/21	XS1312011684	EUR	NO	15 000 000	147 407 183
EL PASO PIPELINE EPB 4.3 05/01/24	US28370TAG40	USD	US	5 106 000	47 855 320
EL PASO PIPELINE EPB 5 10/01/21	US28370TAE91	USD	US	2 000 000	19 610 744
EL PASO PIPELINE EPB 6 1/2 04/01/20	US28370TAA79	USD	US	3 876 000	39 400 014
EL SALVADOR REP ELSALV 5 7/8 01/30/25	USP01012A5S54	USD	SV	200 000	1 700 145
EL SALVADOR REP ELSALV 6 3/8 01/18/27	USP01012AT38	USD	SV	6 800 000	57 987 683
EL SALVADOR REP ELSALV 7 3/8 12/01/19	USP01012AQ98	USD	SV	1 400 000	13 175 553
EL SALVADOR REP ELSALV 7.65 06/15/35	USP01012AN67	USD	SV	2 090 000	17 528 389
ELI LILLY CO LLY 1 5/8 06/02/26	XS1240751062	EUR	US	1 674 000	17 113 303
ELI LILLY CO LLY 2 3/4 06/01/25	US532457BH00	USD	US	3 206 000	28 693 349
EMBARQ CORP 7.995% 06/01/2036	US29078EAA38	USD	US	190 000	1 627 537
EMGESA EMGSA 8 3/4 01/25/21	USP3703CAA82	COP	CO	3 062 000 000	9 868 259
ENAGAS FIN SA ENGSM 1 1/4 02/06/25	XS1177459531	EUR	ES	6 200 000	61 489 143
ENBRIDGE INC ENBCN 4 1/4 12/01/26	US29250NAL91	USD	CA	1 875 000	17 495 369
ENBRIDGE INC ENBCN 4.24 08/27/42	CA29251ZBB28	CAD	CA	70 000	451 458
ENBRIDGE INC ENBCN 4.57 03/11/44	CA29251ZBG15	CAD	CA	517 000	3 449 847
ENBRIDGE INC ENBCN 5 1/2 12/01/46	US29250NAM74	USD	CA	1 875 000	18 358 822
ENBRIDGE PIPE LN ENBPIP 3.45 09/29/25	CA29250ZAT53	CAD	CA	1 500 000	10 644 096
ENCANA CORP ECACN 6 1/2 08/15/34	US292505AD65	USD	CA	50 000	501 155
ENCANA CORP ECACN 6 5/8 08/15/37	US292505AE49	USD	CA	54 000	543 931
ENEL (ENTNZENEL) ENELIM 5 3/4 06/22/37	XS0306647792	GBP	IT	846 000	12 684 298
ENEL FIN INTL NV ENELIM 1.966 01/27/25	XS1176079843	EUR	NL	9 000 000	93 345 532
ENEL FIN INTL NV ENELIM 6 10/07/39	USL2967VED30	USD	NL	342 000	3 487 077
ENEL FIN INTL NV ENELIM 6.8 09/15/37	USL2967VCZ69	USD	NL	115 000	1 270 237
ENERGY TRAN PTNR ETP 3.6 02/01/23	US29273RAS85	USD	US	3 800 000	34 447 604
ENERGY TRAN PTNR ETP 4 3/4 01/15/26	US29273RBG39	USD	US	4 999 000	47 796 001
ENERGY TRAN PTNR ETP 4.05 03/15/25	US29273RBD08	USD	US	3 514 000	31 908 759
ENERGY TRAN PTNR ETP 5.2 02/01/22	US29273RAQ20	USD	US	2 050 000	20 339 890
ENERGY TRAN PTNR ETP 6 1/2 02/01/42	US29273RAR03	USD	US	489 000	4 931 889
ENERGY TRAN PTNR ETP 6 1/8 12/15/45	US29273RBJ77	USD	US	921 000	8 956 636
ENTE NAZIONALE PER LENERGI 5.625% 2027-06-21	XS0306646042	EUR	IT	2 366 000	31 986 769
ENTERPRISE PRODU EPD 3.35 03/15/23	US29379VAZ67	USD	US	2 200 000	20 410 503
ENTERPRISE PRODU EPD 3.95 02/15/27	US29379VBL62	USD	US	3 428 000	32 302 118
ENTERPRISE PRODU EPD 4.9 05/15/46	US29379VBJ17	USD	US	1 618 000	15 244 522
ESKOM 5.75 01/26/2021 REGS	XS0579851949	USD	ZA	4 680 000	43 462 203
ESKOM HOLDINGS ESKOM 6 3/4 08/06/23	XS0958072240	USD	ZA	3 450 000	32 266 455
ESKOM HOLDINGS ESKOM 7 1/8 02/11/25	XS1187065443	USD	ZA	400 000	3 751 978
ETHIOPIA ETHOPI 6 5/8 12/11/24	XS1151974877	USD	ET	800 000	6 702 593
EURO BK RECONDV EBRD 1 5/8 04/10/18	US29874QCN25	USD	SN	30 000 000	274 446 061
EUROGRID GMBH EUROGR 3 7/8 10/22/20	XS0551935769	EUR	DE	1 750 000	19 217 864
EUROPEAN INVESTMENT BANK-GLOBA 3% 4/23/2019	XS0773059042	SEK	SN	300 000 000	327 868 000
EUROPEAN INVESTMENT BANK-GLOBA 4.875% 02/15/2036	US298785DV50	USD	SN	15 000 000	171 962 110
EUROPEAN INVT BK EIB 1 1/4 05/12/25	XS1171476143	SEK	SN	100 000 000	101 659 667
EUROPEAN INVT BK EIB 1 1/4 11/05/20	XS1314336204	CAD	SN	1 622 000	10 870 889
EUROPEAN INVT BK EIB 1 1/4 11/13/26	XS1107718279	EUR	SN	15 000 000	156 037 858
EUROPEAN INVT BK EIB 1 1/8 09/16/21	XS1490971634	CAD	SN	5 000 000	33 228 925
EUROPEAN INVT BK EIB 1 3/4 11/12/26	XS1347679448	SEK	SN	99 000 000	102 735 600
EUROPEAN INVT BK EIB 1 3/8 09/15/21	US298785HF64	USD	SN	20 000 000	175 794 555
EUROPEAN INVT BK EIB 2 1/2 04/15/21	US298785GL42	USD	SN	10 000 000	92 529 225
EUROPEAN INVT BK EIB 2 1/4 03/07/20	XS1051861851	GBP	SN	11 500 000	138 027 877
EUROPEAN INVT BK EIB 2 1/8 04/13/26	US298785HD17	USD	SN	10 000 000	87 049 924
EUROPEAN INVT BK EIB 2 3/4 11/13/23	XS0852107266	SEK	SN	100 000 000	112 571 644
EVERYTH EVERYWH EVEVRV 3 1/4 08/03/18	XS0811603090	EUR	GB	1 600 000	16 325 952
EVONIK FIN BV EVKGR 0 3/8 09/07/24	DE000A185QA5	EUR	NL	3 753 000	34 551 195
EX-IM BK OF IN EXIMBK 2 3/4 04/01/20	XS1209864229	USD	IN	3 200 000	28 977 653
EXELON CORP EXC 3.95 06/15/25	US30161NAN12	USD	US	2 016 000	18 757 318
EXELON CORP EXC 5 5/8 06/15/35	US30161NAC56	USD	US	39 000	394 247

EXELON GENERATIO EXC 6 1/4 10/01/39	US30161MAG87	USD	US	2 250 000	20 889 118
EXP-IMP BK KOREA EIBKOR 1 3/4 02/27/18	US302154BG39	USD	KR	25 000 000	228 359 401
EXPORT DEV CAN EDC 1 1/4 12/10/18	US30216BFY39	USD	CA	11 250 000	101 818 408
EXPRESS SCRIPTS ESRX 4 3/4 11/15/21	US30219GAE89	USD	US	1 000 000	9 814 270
EXXON MOBIL CORP XOM 0.921 03/15/17	US30231GAA04	USD	US	19 639 000	178 899 852
FANNIE MAE FNMA 2 5/8 09/06/24	US3135GGOZR78	USD	US	10 000 000	92 475 361
FCA CAPITAL IRE FGACAP 1 3/8 04/17/20	XS1220057472	EUR	IE	5 000 000	49 419 991
FCE BANK PLC F 1.615 05/11/23	XS1409362784	EUR	GB	1 875 000	18 608 395
FEDEX CORP FDX 3.2 02/01/25	US31428XBC92	USD	US	174 000	1 595 600
FEDEX CORP FDX 3.9 02/01/35	US31428XBA37	USD	US	66 000	585 571
FEDEX CORP FDX 4 3/4 11/15/45	US31428XBE58	USD	US	3 125 000	29 666 881
FEDEX CORP FDX 5.1 01/15/44	US31428XAW65	USD	US	833 000	8 418 484
FGA CAPITAL IRE FGACAP 2 10/23/19	XS1111858756	EUR	IE	2 950 000	29 511 177
FIDELITY NATIONA FIS 3 1/2 04/15/23	US31620MAK27	USD	US	3 700 000	34 264 067
FINDETER FDT 7 7/8 08/12/24	USP40420AA25	COP	CO	3 548 000 000	10 272 965
FINLAND REP OF FINL 1 1/8 12/07/17	XS0951466860	GBP	FI	5 500 000	62 247 723
FINLAND REP OF FINL 1 3/4 09/10/19	XS1107498724	USD	FI	17 000 000	155 758 003
FINNISH GOV'T RFGB 0 1/2 04/15/26	FI4000197959	EUR	FI	3 000 000	29 283 230
FLORIDA PWR LT NEE 4.05 06/01/42	US341081FG72	USD	US	3 300 000	30 727 310
FMS WERTMANAGE FMSWER 0 3/8 04/29/30	DE000A14J2Q6	EUR	DE	5 000 000	45 332 711
FMS WERTMANAGE FMSWER 1 3/8 06/08/21	US30254WAJ80	USD	DE	15 000 000	131 713 565
FMS WERTMANAGE FMSWER 1 5/8 11/20/18	US30254WAD11	USD	DE	11 000 000	100 420 815
FORD CRED CANADA F 2.923 09/16/20	CA34527ABN96	CAD	CA	1 493 000	10 297 198
FORD MOTOR 7.45% 07/16/2031	US345370CA64	USD	US	6 872 000	80 581 075
FORD MOTOR CRED F 1.461 03/27/17	US345397XD08	USD	US	5 500 000	50 148 564
FORD MOTOR CRED F 5 05/15/18	US345397V177	USD	US	1 200 000	11 384 990
FORD MOTOR CRED F 5 7/8 08/02/21	US345397VU41	USD	US	1 133 000	11 612 972
FORD MOTOR CRED F 8 1/8 01/15/20	US345397VM25	USD	US	1 300 000	14 029 492
FRANCE O.A.T. 3.5% 2026-04-25	FR0010916924	EUR	FR	3 000 000	37 092 406
FRANCE O.A.T. FRTR 0 1/2 11/25/19	FR0011993179	EUR	FR	10 000 000	98 949 597
FRANCE O.A.T. FRTR 1 3/4 05/25/23	FR0011486067	EUR	FR	8 000 000	85 923 391
FRANCE O.A.T. FRTR 2 1/2 05/25/30	FR0011883966	EUR	FR	5 000 000	57 884 202
FRANCE O.A.T. FRTR 3 1/4 05/25/45	FR0011461037	EUR	FR	9 000 000	120 013 667
FRANCE TELECOM 8.125% 01/28/2033	FR0000471930	EUR	FR	2 332 000	43 050 544
FRANCE TELECOM ORAFP 5 3/8 11/22/50	XS0562107762	GBP	FR	700 000	11 345 309
FREDDIE MAC FHLMC 2 3/8 01/13/22	US3137EADB22	USD	US	10 000 000	93 362 737
GABONESE REPUB GABON 6 3/8 12/12/24	XS1003557870	USD	GA	1 700 000	14 392 675
GAS NATURAL CAP GASSM 6 01/27/20	XS0829360923	EUR	ES	1 200 000	14 194 906
GDF SUEZ 5 10/01/2060 REGS	FR0010946855	GBP	FR	2 400 000	43 981 601
GDF SUEZ GSZFP 1 03/13/26	FR0012602761	EUR	FR	1 200 000	11 665 420
GDF SUEZ GSZFP 3 7/8 06/02/49	FR0011942283	EUR	FR	2 500 000	25 922 060
GE CAP EUR FUND GE 6.025 03/01/38	XS0350890470	EUR	US	448 000	7 653 058
GE CAPITAL INTL GE 2.342 11/15/20	US36164QMS48	USD	IE	3 183 000	28 968 116
GE CAPITAL INTL GE 4.418 11/15/35	US36164QNA21	USD	IE	4 421 000	42 491 878
GE CAPITAL UK GE 4 1/8 09/13/23	XS0971723233	GBP	IE	5 669 000	74 930 225
GE CAPITAL UK GE 5 7/8 01/18/33	XS0340495216	GBP	US	775 000	13 189 234
GE CAPITAL UK GE 5 7/8 11/04/20	XS0463588052	GBP	US	2 502 000	33 497 079
GE CAPITAL UK GE 8 01/14/39	XS0408304995	GBP	US	306 000	6 752 048
GECINA GFCFP 1 1/2 01/20/25	FR0012448025	EUR	FR	100 000	1 003 608
GEN ELEC CAP CRP GE 1.6 11/20/17	US36962G6K56	USD	US	2 850 000	25 989 657
GEN ELEC CAP CRP GE 2.3 04/27/17	US36962G5W04	USD	US	1 844 000	16 883 822
GEN ELEC CAP CRP GE 3 1/8 12/06/19	CH0019903365	CHF	US	105 000	1 039 509
GEN ELEC CAP CRP GE 5 3/8 12/18/40	XS0182703743	GBP	US	90 000	1 510 633
GEN ELECTRIC CO GE 2.7 10/09/22	US369604BD45	USD	US	3 540 000	32 357 908
GEN ELECTRIC CO GE 4 1/8 10/09/42	US369604BF92	USD	US	326 000	3 006 939
GEN MOTORS FIN GM 2.4 04/10/18	US37045XAV82	USD	US	2 125 000	19 433 152
GEN MOTORS FIN GM 3.1 01/15/19	US37045XBB10	USD	US	3 750 000	34 894 895
GEN MOTORS FIN GM 3.2 07/06/21	US37045XBM74	USD	US	5 798 000	52 903 977
GENERAL ELEC CAP CORP 5.3 02/11/2011	US369622SM84	USD	US	222 000	2 274 528
GENERAL ELECTRIC CAPITAL 6 08/07/19	US36962G4D32	USD	US	873 000	8 950 605
GENERAL ELECTRIC CAPITAL 6.875 01/10/39	US36962G4B75	USD	US	757 000	9 953 530
GENERAL ELECTRIC CAPITAL-GLOBA 5.625 2018-05-01	US36962G3U65	USD	US	9 560 000	92 343 264
GENERAL ELECTRIC CAPITAL-GLOBA 5.875% 01/14/2038	US36962G3P70	USD	US	143 000	1 671 736
GENERAL MOTORS C GM 6 3/4 04/01/46	US37045VAL45	USD	US	3 750 000	40 390 983
GENERAL MOTORS GM 3 1/2 10/02/18	US37045VAD29	USD	US	3 732 000	34 832 784
GENERAL MOTORS GM 6 1/4 10/02/43	US37045VAF76	USD	US	1 373 000	13 866 425
GEORGIA POWER SO 4.3 03/15/42	US373334JW27	USD	US	10 061 000	93 507 036
GEORGIA REP OF GEORG 6 7/8 04/12/21	XS0617134092	USD	GE	400 000	4 024 099
GEORGIAN RAILWAY GRAIL 7 3/4 07/11/22	XS0800346362	USD	GE	400 000	3 997 703
GERMANY 5.625% 01/04/2028	DE0001135069	EUR	DE	600 000	9 396 275
GHANA REP OF GHANA 8 1/8 01/18/26	XS1108847531	USD	GH	2 100 000	19 489 022
GILEAD SCIENCES GILD 1.95 03/01/22	US375558BH51	USD	US	1 250 000	11 024 853
GILEAD SCIENCES GILD 2.95 03/01/27	US375558BM47	USD	US	3 125 000	27 382 869
GILEAD SCIENCES GILD 3 1/2 02/01/25	US375558AZ68	USD	US	1 500 000	13 918 152
GILEAD SCIENCES GILD 3 1/4 09/01/22	US375558BC64	USD	US	2 500 000	23 395 873
GILEAD SCIENCES GILD 3.65 03/01/26	US375558BF95	USD	US	20 781 000	193 728 889
GILEAD SCIENCES GILD 4 09/01/36	US375558BJ18	USD	US	3 571 000	31 506 226
GILEAD SCIENCES GILD 4 3/4 03/01/46	US375558BD48	USD	US	8 748 000	84 248 618
GILEAD SCIENCES GILD 4.15 03/01/47	US375558BK80	USD	US	1 318 000	11 515 792
GILEAD SCIENCES GILD 4.4 12/01/21	US375558AU71	USD	US	2 950 000	28 890 651
GILEAD SCIENCES GILD 5.65 12/01/41	US375558AS26	USD	US	328 000	3 466 277
GLAXOSMITHKLINE CAPITAL INC 5.65% 05/15/2018	US377372AD98	USD	GB	1 456 000	14 030 060
GLAXOSMITHKLINE GSK 2.85 05/08/22	US377373AD71	USD	GB	3 054 000	28 041 118
GLAXOSMITHKLINE GSK 3 3/8 12/20/27	XS0866588527	GBP	GB	528 000	6 678 116
GLAXOSMITHKLINE GSK 4 06/16/25	XS0222383027	EUR	GB	681 000	8 387 650
GLENORE FINANCE GLENLN 1 1/4 03/17/21	XS1202846819	EUR	LU	10 565 000	102 478 536
GLENORE FINANCE GLENLN 1 5/8 01/18/22	XS1110430193	EUR	LU	416 000	4 074 559
GLENORE FINANCE GLENLN 2 3/4 04/01/21	XS1051003538	EUR	LU	1 500 000	15 505 475
GLENORE FINANCE GLENLN 3 3/8 09/30/20	XS0974877150	EUR	CH	210 000	2 212 767

GOLDMAN SACHS GP GS 2 3/4 09/15/20	US38141GVP61	USD	US	5 000 000	45 977 489
GOLDMAN SACHS GP GS 2 5/8 01/31/19	US38145XAA19	USD	US	15 817 000	146 609 126
GOLDMAN SACHS GP GS 2 5/8 04/25/21	US38141GVU56	USD	US	3 750 000	33 976 716
GOLDMAN SACHS GP GS 2 5/8 08/19/20	XS0963375232	EUR	US	6 700 000	70 036 726
GOLDMAN SACHS GP GS 2 7/8 02/25/21	US38143U8F16	USD	US	3 125 000	28 794 562
GOLDMAN SACHS GP GS 2.35 11/15/21	US38145GAG55	USD	US	2 952 000	26 240 517
GOLDMAN SACHS GP GS 2.55 10/23/19	US38148FAB58	USD	US	12 500 000	114 739 255
GOLDMAN SACHS GP GS 3 1/4 02/01/23	XS0882849507	EUR	US	4 550 000	51 011 794
GOLDMAN SACHS GP GS 4 1/4 01/29/26	XS1023626671	GBP	US	1 457 000	18 541 952
GOLDMAN SACHS GP GS 6 1/8 05/14/17	XS0300096491	GBP	US	2 500 000	29 649 716
GOLDMAN SACHS GROUP 6.75% 10/01/2037	US38141GFD16	USD	US	10 950 000	124 543 918
GOLDMAN SACHS GROUP INC 5.125 10/23/2019	XS0459410782	EUR	US	6 250 000	68 866 205
GOLDMAN SACHS GROUP INC 6 2020-06-15	US38141EA661	USD	US	4 800 000	48 451 442
GOLDMAN SACHS GROUP-GLOBAL 5.95% 01/18/2018	US38141GFG47	USD	US	4 350 000	42 259 385
GOTHENBURG CITY GOTA 1.455 06/30/21	XS1253847815	SEK	SE	50 000 000	52 375 750
GOTHENBURG CITY GOTA 2 06/03/20	XS1073488675	SEK	SE	50 000 000	53 561 000
GOTHENBURG CITY GOTA 2.915 10/03/19	XS0976166719	SEK	SE	40 000 000	43 481 383
GRAND CITY PROP GYCGR 1 1/2 04/17/25	XS1220083551	EUR	LU	500 000	4 691 677
GREAT-WEST LIFEC GWOCN 2 1/2 04/18/23	XS0918600668	EUR	CA	1 300 000	13 823 845
GS 5 1/4 07/27/21	US38141GGQ10	USD	US	7 138 000	72 545 566
HALLIBURTON CO HAL 4 1/2 11/15/41	US406216BA89	USD	US	212 000	1 908 775
HALLIBURTON CO HAL 4.85 11/15/35	US406216BJ98	USD	US	2 174 000	21 014 453
HALLIBURTON CO HAL 5 11/15/45	US406216BK61	USD	US	5 270 000	51 546 430
HAMMERSON PLC HMSOLN 3 1/2 10/27/25	XS1311391012	GBP	GB	1 250 000	15 080 926
HARRIS CORP HRS 3.832 04/28/25	US413875AR63	USD	US	2 845 000	26 391 353
HARRIS CORP HRS 5.054 04/27/45	US413875AT20	USD	US	227 000	2 207 393
HCP INC 5.375 02/01/2021	US40414LAD10	USD	US	3 500 000	35 340 279
HEALTH CARE REIT HCN 4 06/01/25	US42217KBF21	USD	US	1 242 000	11 555 371
HESS CORP 5.6 2041-02-15	US42809HAD98	USD	US	1 943 000	18 090 995
HOME DEPOT INC 5.95 03/31/2011	US437076AV48	USD	US	3 150 000	36 745 147
HOME DEPOT INC-GLOBAL 5.875% 12/16/2036	US437076AS19	USD	US	1 495 000	17 208 654
HONDURAS GOVT HONDUR 7 1/2 03/15/24	XS0905659230	USD	HN	800 000	7 926 314
HONEYWELL INTL HON 2 1/4 02/22/28	XS1366026919	EUR	US	1 875 000	20 156 869
HP ENTERPRISE HPE 6.35 10/15/45	USU42832AK88	USD	US	750 000	6 821 961
HPQ 6 09/15/41	US428236BR31	USD	US	1 365 000	12 934 278
HSBC 3 7/8 10/24/18	XS0695461458	EUR	GB	3 477 000	35 924 544
HSBC 6.676 01/15/21	US40429CGD83	USD	US	2 495 000	26 188 244
HSBC BANK CANADA HSBC 1.816 07/07/20	CA40427HSW48	CAD	CA	2 500 000	16 973 315
HSBC BANK CANADA HSBC 2.449 01/29/21	CA40427HSY04	CAD	CA	637 000	4 416 514
HSBC BANK CANADA HSBC 2.938 01/14/20	CA40427HSQ79	CAD	CA	1 431 000	10 128 754
HSBC BANK CANADA HSBC 3.558 10/04/17	CA40427HRV73	CAD	CA	672 000	4 674 695
HSBC BANK PLC 4% 2021-01-15	XS0526606537	EUR	GB	239 000	2 744 198
HSBC BANK PLC HSBC 4 3/4 03/24/46	XS0247840969	GBP	GB	126 000	1 698 931
HSBC BANK PLC HSBC 5 3/8 08/22/33	XS0174470764	GBP	GB	358 000	4 825 484
HSBC HOLDING PLC 6 03/29/2040	XS0498768315	GBP	GB	225 000	3 163 061
HSBC HOLDING PLC 6 6/10/2019	XS0433028254	EUR	GB	2 667 000	29 964 539
HSBC HOLDING PLC 6.25% 03/19/2018	XS0353643744	EUR	GB	3 550 000	38 148 435
HSBC HOLDING PLC 7% 04/07/2038	XS0356452929	GBP	GB	700 000	10 881 419
HSBC HOLDING PLC-GLOBAL 6.5% 09/15/2037	US404280AH22	USD	GB	1 400 000	16 004 235
HSBC HOLDING PLC-GLOBAL 6.8 2038-06-01	US404280AJ87	USD	GB	1 500 000	17 415 814
HSBC HOLDINGS HSBC 3 06/30/25	XS1254428896	EUR	GB	2 072 000	21 429 138
HSBC HOLDINGS HSBC 4 1/4 03/14/24	US404280AP48	USD	GB	2 950 000	27 545 454
HSBC HOLDINGS HSBC 4 1/4 08/18/25	US404280AU33	USD	GB	1 019 000	9 475 135
HSBC HOLDINGS HSBC 4 7/8 01/14/22	US404280AL34	USD	GB	1 433 000	14 319 334
HSBC HOLDINGS PLC 5.1 04/05/2021	US404280AK50	USD	GB	5 559 000	55 339 483
HSBC HOLDINGS PLC PERPETUAL 5.844 11/05/2031	XS0179407910	GBP	GB	1 750 000	22 536 402
HSBC USA INC HSBC 2 5/8 09/24/18	US40428HPJ58	USD	US	7 450 000	68 833 739
HUNGARY REPHUN 4 03/25/19	US445545AK21	USD	HU	800 000	7 590 405
HUNGARY REPHUN 4 1/8 02/19/18	US445545AG19	USD	HU	9 010 000	84 965 940
HUNGARY REPHUN 5 3/8 02/21/23	US445545AH91	USD	HU	100 000	997 290
HUTCH WHA INT 14 HUWHY 3 5/8 10/31/24	USG46747AB00	USD	KY	4 577 000	41 900 451
HUTCH WHAM INT 09 LTD 7.625 20190409	USG4672JAA37	USD	HK	7 430 000	76 701 756
IBERDROLA INTL IBESM 1 1/8 01/27/23	XS1171541813	EUR	NL	300 000	2 979 834
IBERDROLA INTL IBESM 5 3/4 02/27/49	XS0808632763	EUR	ES	1 400 000	14 838 027
IBM CORP IBM 1 1/8 09/06/24	XS1375841233	EUR	US	1 826 000	18 139 271
IBM CORP IBM 1 3/4 03/07/28	XS1375955678	EUR	US	1 250 000	13 069 651
IBM CORP IBM 2 1/4 02/19/21	US459200JF91	USD	US	2 250 000	20 573 417
IBM CORP IBM 3 5/8 02/12/24	US459200HU86	USD	US	2 170 000	20 774 893
IBM CORP IBM 4 06/20/42	US459200HF10	USD	US	2 923 000	26 577 949
ILE DE FRANCE IDF 0 1/2 06/14/25	FR0013183167	EUR	FR	4 500 000	42 717 470
ILE DE FRANCE IDF 0 5/8 04/23/27	FR0012685691	EUR	FR	10 000 000	93 125 852
IMP TOBACCO FIN IMTLN 2.05 02/11/18	USG4721VBK91	USD	GB	769 000	7 045 895
IMPERIAL TOBACCO FIN PLC 9 02/17/2022	XS0413493957	GBP	GB	2 500 000	40 096 706
INBEV NV ABIB9 9 3/4 07/30/24	BE0934986036	GBP	BE	2 752 000	48 969 703
INDONESIA (REP) INDON 11 5/8 03/04/19	USY20721AP44	USD	ID	6 350 000	71 169 192
INDONESIA (REP) INDON 4 3/4 01/08/26	USY20721BN86	USD	ID	500 000	4 798 688
INDONESIA (REP) INDON 5 1/8 01/15/45	USY20721BM04	USD	ID	200 000	1 855 056
INDONESIA (REP) INDON 6 7/8 01/17/18	USY20721AK56	USD	ID	400 000	3 928 648
ING BANK 4.75% 05/31/2017	XS0303396062	EUR	NL	949 000	9 522 317
ING BANK NV INTNED 0 3/4 02/22/21	XS1368576572	EUR	NL	1 500 000	14 778 204
ING BANK NV INTNED 0.7 04/16/20	XS1169586606	EUR	NL	2 150 000	21 122 620
ING BANK NV INTNED 3 3/4 03/07/17	USN4578BQC10	USD	NL	3 200 000	29 523 957
ING BANK NV INTNED 5 06/09/21	USN4578BQA53	USD	NL	1 267 000	12 626 178
ING BANK NV INTNED 5.8 09/25/23	USN45780CT38	USD	NL	1 400 000	14 124 534
INGERSOLL-RND GL IR 4 1/4 06/15/23	US45687AAJ16	USD	US	1 765 000	16 964 773
INMOBILIARIA COL COLSM 2.728 06/05/23	XS1241701413	EUR	ES	1 200 000	12 338 802
INSTIT CRDT OFCL ICO 0 1/2 12/15/17	XS1180277524	EUR	ES	10 000 000	96 489 522
INSTIT CRDT OFCL ICO 0.1 09/12/18	XS1394094004	EUR	ES	9 000 000	86 713 127
INSTITUTO COSTAR COSICE 6 3/8 05/15/43	USP56226AQ94	USD	CR	700 000	5 010 867

INT BK RECON&DEV IBRD 1 1/4 03/18/21	CA459058EY56	CAD	SN	5 000 000	33 527 822
INT BK RECON&DEV IBRD 1 1/4 07/26/19	US459058EV16	USD	SN	20 000 000	181 221 771
INT BK RECON&DEV IBRD 1 5/8 03/09/21	US459058EW98	USD	SN	15 000 000	134 845 746
INT BK RECONDEV IBRD 1 3/8 06/23/19	XS1078475024	SEK	SN	275 000 000	286 589 149
INT BK RECONDEV IBRD 2 1/8 03/03/25	US45905URL07	USD	SN	25 000 000	220 925 265
INTEL CORP INTC 2.45 07/29/20	US458140AQ35	USD	US	4 375 000	40 656 657
INTEL CORP INTC 2.6 05/19/26	US458140AU47	USD	US	352 000	3 099 778
INTEL CORP INTC 3.7 07/29/25	US458140AS90	USD	US	43 357 000	420 342 803
INTEL CORP INTC 4 1/4 12/15/42	US458140AP51	USD	US	82 000	762 115
INTER PIPELINE L IPLCN 4.637 05/30/44	CA45834ZAE93	CAD	CA	8 000	55 054
INTERAMER DEV BK IADB 1 1/2 09/25/18	US4581XOCK22	USD	US	20 000 000	182 801 835
INTERCONTINENT ICE 3 3/4 12/01/25	US45866FAD69	USD	US	839 000	7 852 049
INTERCONTINENTAL ICE 4 10/15/23	US45866FAA21	USD	US	3 050 000	29 185 822
INTESA SANPAOLO ISPIM 2 3/8 01/13/17	US46115HAN70	USD	IT	232 000	2 130 985
INTESA SANPAOLO ISPIM 3 01/28/19	XS0997333223	EUR	IT	1 333 000	13 884 843
INTESA SANPAOLO ISPIM 3 7/8 01/16/18	US46115HAJ68	USD	IT	4 800 000	44 983 511
INTESA SANPAOLO ISPIM 4 10/30/23	XS0986194883	EUR	IT	800 000	9 073 635
INTESA SANPAOLO ISPIM 4 3/8 10/15/19	XS0842828120	EUR	IT	1 900 000	20 276 480
INTL FIN CORP IFC 2 1/8 04/07/26	US45950VHX73	USD	SN	10 000 000	87 591 745
INTL PAPER CO IP 3.8 01/15/26	US460146CL53	USD	US	1 600 000	14 979 738
INTL PAPER CO IP 5 09/15/35	US460146CM37	USD	US	1 108 000	10 905 342
IRISH GOVT IRISH 1 05/15/26	IE00BV8C9418	EUR	IE	10 000 000	98 546 983
IRISH GOVT IRISH 3.4 03/18/24	IE00B6X95T99	EUR	IE	8 000 000	95 354 319
IVORY COAST IVYCST 5 3/4 12/31/32	XS0496488395	USD	CI	3 200 000	26 585 537
IVORY COAST-PDI IVYCST 6 3/8 03/03/28	XS1196517434	USD	CI	500 000	4 505 820
JAB HOLDINGS JABHOL 1 5/8 04/30/25	DE000A120TA4	EUR	NL	1 900 000	18 619 902
JAMAICA GOVT JAMAN 7 7/8 07/28/45	US470160CB63	USD	JM	1 000 000	10 158 854
JAMAICA GOVT JAMAN 7.625 07/09/25	US470160BQ42	USD	JM	2 400 000	25 699 652
JERSEY CENT PL FE 4.7 04/01/24	USU04536AC95	USD	US	4 500 000	44 198 555
JOHN DEERE CAP DE 2.65 06/10/26	US24422ETH26	USD	US	1 690 000	14 782 854
JOHNSON JOHNSON 5.85 07/15/2038	US478160AT19	USD	US	6 220 000	75 275 598
JOHNSONJOHNSON JNJ 4 1/2 09/01/40	US478160AV64	USD	US	194 000	1 991 279
JORDAN JORDAN 5 3/4 01/31/27	XS1405770220	USD	JO	800 000	6 936 445
JORDAN JORDAN 6 1/8 01/29/26	XS1117279882	USD	JO	200 000	1 874 954
JPM MORGAN CHASE CO 6.3% 4/23/2019	US46625HHL78	USD	US	3 600 000	36 091 117
JPMORGAN CHASE JPM 1 1/2 10/26/22	XS1310493744	EUR	US	2 378 000	23 934 418
JPMORGAN CHASE JPM 1 5/8 05/15/18	US46625HJL50	USD	US	800 000	7 268 599
JPMORGAN CHASE JPM 1.8 01/25/18	US46625HJG65	USD	US	3 125 000	28 636 363
JPMORGAN CHASE JPM 1.85 03/22/19	US46625HQU76	USD	US	1 170 000	10 645 962
JPMORGAN CHASE JPM 2 1/4 01/23/20	US46625HKA76	USD	US	2 463 000	22 520 474
JPMORGAN CHASE JPM 2 3/4 06/23/20	US46625HLW87	USD	US	2 635 000	24 159 373
JPMORGAN CHASE JPM 2 5/8 04/23/21	XS0984367077	EUR	US	6 000 000	64 261 751
JPMORGAN CHASE JPM 2.35 01/28/19	US46625HJR21	USD	US	11 250 000	104 047 258
JPMORGAN CHASE JPM 2.55 03/01/21	US46625HQJ22	USD	US	6 788 000	61 888 880
JPMORGAN CHASE JPM 3 1/8 01/23/25	US46625HKC33	USD	US	579 000	5 217 984
JPMORGAN CHASE JPM 3 7/8 09/10/24	US46625HJY71	USD	US	5 900 000	54 813 049
JPMORGAN CHASE JPM 4 1/4 01/25/17	XS0582856687	GBP	US	1 594 000	18 255 832
JPMORGAN CHASE JPM 4 1/4 10/01/27	US46625HNU58	USD	US	730 000	6 890 562
JPMORGAN CHASE JPM 4.85 02/01/44	US46625HJU59	USD	US	1 959 000	20 138 040
JPMORGAN CHASE JPM 4.95 06/01/45	US46625HLL23	USD	US	245 000	2 389 841
JPMORGAN CHASE JPM 5 5/8 08/16/43	US46625HJM34	USD	US	400 000	4 253 532
JPN FIN ORG MUNI JFM 2 04/21/22	XS1219588560	USD	JP	20 000 000	175 451 485
JPN FIN ORG MUNI JFM 2 1/8 04/13/21	XS1392336651	USD	JP	15 000 000	133 792 330
KAZAKHSTAN KAZAKS 3 7/8 10/14/24	XS1120709669	USD	KZ	2 000 000	18 317 834
KAZAKHSTAN KAZAKS 4 7/8 10/14/44	XS1120709826	USD	KZ	4 200 000	36 640 236
KAZAKHSTAN TEMIR KTZKZ 6.95 07/10/42	XS0799658637	USD	KZ	100 000	906 479
KAZMUNAIGAZ FINANCE SUB 9.125 07/02/18	XS0373641009	USD	KZ	3 700 000	37 995 201
KBC IFIMA NV KBC 2 1/8 09/10/18	XS0969365591	EUR	NL	5 900 000	59 014 423
KENYA REP OF KENINT 6 7/8 06/24/24	XS1028952403	USD	KE	2 400 000	20 628 855
KFW KFW 0 1/8 10/27/20	XS1311459694	EUR	DE	8 000 000	78 234 400
KFW KFW 0.05 05/30/24	XS1414146669	EUR	DE	11 500 000	109 720 967
KFW KFW 1 5/8 03/15/21	US500769GX62	USD	DE	8 000 000	71 650 220
KFW KFW 1 7/8 11/30/20	US500769GU24	USD	DE	5 000 000	45 290 933
KINDER MORGAN EN KMP 6 02/01/17	US494550AU03	USD	US	1 200 000	11 205 923
KINDER MORGAN ENERGY PART 6.85 2/15/2020	US494550BB13	USD	US	2 076 000	21 522 756
KINDER MORGAN ENERGY PART 6.95% 01/15/2038	US494550AW68	USD	US	2 821 000	30 622 928
KINDER MORGAN KMI 2 1/4 03/16/27	XS1196817586	EUR	US	4 988 000	48 074 369
KINDER MORGAN KMI 3.05 12/01/19	US49456BAE11	USD	US	3 750 000	34 540 501
KINDER MORGAN KMI 4.3 06/01/25	US49456BAF85	USD	US	22 329 000	209 530 561
KINDER MORGAN KMI 5.55 06/01/45	US49456BAH42	USD	US	174 000	1 664 111
KLEPI LIFP 1 04/17/23	FR0012674661	EUR	FR	1 900 000	18 720 233
KOMMUNALBANKEN KBN 1 03/15/18	XS0875392614	USD	NO	25 000 000	226 251 206
KOMMUNALBANKEN KBN 1 3/8 10/26/20	XS1508672828	USD	NO	5 500 000	48 870 782
KOMMUNINVEST KOMINS 1 06/20/18 #1806	SE0006424990	SEK	SE	200 000 000	205 639 556
KOMMUNINVEST KOMINS 1 1/2 04/23/19	XS1383831648	USD	SE	8 000 000	72 570 086
KONINKLIJKE KPN KPN 0 5/8 04/09/25	XS1485532896	EUR	NL	4 800 000	44 088 689
KRAFT FOODS GROU KRFT 5 06/04/42	US50076QAE61	USD	US	178 000	1 670 309
KRAFT FOODS GROU KRFT 5 3/8 02/10/20	US50076QAU04	USD	US	1 433 000	14 360 569
KRAFT FOODS GROU KRFT 6 1/2 02/09/40	US50076QAN60	USD	US	46 000	520 166
KRAFT FOODS GROU KRFT 6 7/8 01/26/39	US50076QAR74	USD	US	4 500 000	52 605 722
KRAFT HEINZ FOOD KHC 3 06/01/26	US50077LABD82	USD	US	4 997 000	42 698 785
KRAFT HEINZ FOOD KHC 3.95 07/15/25	US50077LAK26	USD	US	1 236 000	11 594 324
KRAFT HEINZ FOOD KHC 4 3/8 06/01/46	US50077LAB27	USD	US	7 463 000	64 490 883
KRAFT HEINZ FOOD KHC 5.2 07/15/45	US50077LAM81	USD	US	819 000	8 031 476
KREDIT FUER WIEDERAUFBAU 3.5 2021-01-22	XS0543411218	SEK	DE	100 000 000	116 278 111
KROGER CO KR 2.65 10/15/26	US501044DE89	USD	US	1 875 000	15 937 303
KROGER CO KR 3 7/8 10/15/46	US501044DF54	USD	US	4 000	33 645
KROGER CO/THE KR 3 1/2 02/01/26	US501044DC24	USD	US	1 098 000	10 181 903
KROGER CO/THE KR 4 02/01/24	US501044CY52	USD	US	4 100 000	39 324 366

LAMAR FUNDING OMGRID 3.958 05/07/25	XS1117297355	USD	KY	600 000	5 032 834
LANDSHYPO BANK LANHYP 0 5/8 06/17/20 #DMTN	SE0006965380	SEK	SE	200 000 000	202 500 139
LANDSHYPOTEK LANHYP 2.8 11/30/17 #MTN	SE0004636041	SEK	SE	217 000 000	223 525 913
LANSFORSAKRINGAR LANSBK 1 3/4 09/15/21 #514	SE0006543328	SEK	SE	570 000 000	602 834 375
LANSFORSAKRINGAR LANSBK 2 1/2 06/19/19 #512	SE0005306982	SEK	SE	250 000 000	269 338 472
LANSFORSAKRINGAR LANSBK 2 1/2 06/20/18 #511	SE0004868875	SEK	SE	300 000 000	316 741 167
LANSFORSAKRINGAR LANSBK 3 1/4 09/16/20 #513	SE0005498714	SEK	SE	1 510 000 000	1 688 012 222
LEBANESE REP LEBAN 6.6 11/27/26	XS0707820659	USD	LB	6 100 000	53 732 335
LEBANESE REP LEBAN 6.65 04/22/24	XS1396347566	USD	LB	300 000	2 711 920
LEBANESE REP LEBAN 7.05 11/02/35	XS1313654623	USD	LB	1 600 000	14 204 196
LEBANESE REP LEBAN 8 1/4 04/12/21	XS0250882478	USD	LB	10 740 000	105 044 798
LIBERTY MUTUAL LIBMUT 4.85 08/01/44	USU52932AX57	USD	US	1 501 000	13 638 897
LIBERTY MUTUAL LIBMUT 4.95 05/01/22	USU52932AR89	USD	US	2 950 000	29 417 687
LITHUANIA LITHUN 6 5/8 02/01/22	XSO739988086	USD	LT	4 110 000	44 397 898
LLOYDS BANKING LLOYDS 4.65 03/24/26	US53944YAB92	USD	GB	7 500 000	69 934 557
LLOYDS BK GR PLC LLOYDS 0 3/4 11/09/21	XS1517181167	EUR	GB	7 712 000	73 643 409
LLOYDS BK GR PLC LLOYDS 3.1 07/06/21	US539439AK53	USD	GB	3 428 000	31 948 570
LLOYDS BK GR PLC LLOYDS 4.582 12/10/25	US539439AM10	USD	GB	3 320 000	30 457 137
LLOYDS TSB BANK 6.375 01/21/2021	US539473AH14	USD	GB	1 716 000	18 188 097
LLOYDS TSB BANK LLOYDS 6 1/2 09/14/20	US53947QAA58	USD	GB	4 200 000	42 772 071
LLOYDS TSB BANK PLC 6.5 3/24/2020	XSO497187640	EUR	GB	3 460 000	40 621 823
LLOYDS TSB BANK PLC 7.625 4/22/2025	XSO0503834821	GBP	GB	644 000	9 418 304
LOCKHEED MARTIN LMT 3.8 03/01/45	US539830BD07	USD	US	2 179 000	19 065 621
LOCKHEED MARTIN LMT 4.7 05/15/46	US539830BL23	USD	US	1 937 000	19 358 591
LOCKHEED MARTIN LMT 4.85 09/15/41	US539830A228	USD	US	206 000	2 088 739
LOEWS CORP L 4 1/8 05/15/43	US540424AR93	USD	US	1 299 000	11 341 378
LOWE'S COS INC LOW 3 3/8 09/15/25	US548661DH71	USD	US	1 875 000	17 535 563
LV FRIENDLY SOC LVFRSC 6 1/2 05/22/43	XSO935312057	GBP	GB	2 707 000	30 905 862
LVMH MOET HENN MCFP 1 1/4 11/04/19	FR0011485051	EUR	FR	2 200 000	21 921 932
LYB INTL FIN LYB 5 1/4 07/15/43	US50247VAB53	USD	NL	4 650 000	46 673 806
LYONDELLBASELL LYB 5 3/4 04/15/24	US552081AK73	USD	US	2 900 000	30 444 909
LYONDELLBASELL LYB 6 11/15/21	US552081AD31	USD	NL	1 750 000	18 146 617
MACQUARIE BK LTD MQGAU 4 7/8 06/10/25	US55608YAB11	USD	AU	1 875 000	17 273 089
MACYS RETAIL HLD M 4 1/2 12/15/34	US55616XAM92	USD	US	696 000	5 619 335
MALAYSIA GOVT MGS 3.26 03/01/18	MYBMM1300025	MYR	MY	26 383 000	53 895 539
MALAYSIA GOVT MGS 3.418 08/15/22	MYBMO1200017	MYR	MY	31 528 000	62 526 840
MALAYSIA GOVT MGS 3.48 03/15/23	MYBMN1300033	MYR	MY	34 291 000	67 344 586
MALAYSIA GOVT MGS 3.492 03/31/20	MYBML1200062	MYR	MY	33 030 000	67 078 087
MALAYSIA GOVT MGS 3.58 09/28/18	MYBMK1100058	MYR	MY	44 051 000	90 130 648
MALAYSIA GOVT MGS 3.62 11/30/21	MYBMJ1600042	MYR	MY	54 000 000	109 362 647
MALAYSIA GOVT MGS 3.654 10/31/19	MYBMJ1400047	MYR	MY	85 432 000	174 246 641
MALAYSIA GOVT MGS 3.659 10/15/20	MYBMJ1500036	MYR	MY	32 020 000	65 151 084
MALAYSIA GOVT MGS 3.759 03/15/19	MYBMH1500055	MYR	MY	2 800 000	5 764 753
MALAYSIA GOVT MGS 3.795 09/30/22	MYBML1500024	MYR	MY	33 030 000	66 426 977
MALAYSIA GOVT MGS 3.8 08/17/23	MYBML1600014	MYR	MY	20 000 000	40 392 387
MALAYSIA GOVT MGS 3.844 04/15/33	MYBMX1300040	MYR	MY	14 167 000	25 721 415
MALAYSIA GOVT MGS 3.889 07/31/20	MYBMK1300062	MYR	MY	23 941 000	49 533 500
MALAYSIA GOVT MGS 3.892 03/15/27	MYBMS1200026	MYR	MY	3 213 000	6 269 050
MALAYSIA GOVT MGS 3.9 11/30/26	MYBMO1600034	MYR	MY	74 500 000	147 750 198
MALAYSIA GOVT MGS 3.955 09/15/25	MYBMO1500010	MYR	MY	42 960 000	85 535 885
MALAYSIA GOVT MGS 4.048 09/30/21	MYBML1400035	MYR	MY	104 382 000	215 343 499
MALAYSIA GOVT MGS 4.127 04/15/32	MYBMX1200042	MYR	MY	2 000 000	3 788 963
MALAYSIA GOVT MGS 4.16 07/15/21	MYBMO1100019	MYR	MY	40 536 000	84 889 074
MALAYSIA GOVT MGS 4.181 07/15/24	MYBMO1400013	MYR	MY	33 090 000	67 861 656
MALAYSIA GOVT MGS 4.232 06/30/31	MYBMX1100044	MYR	MY	13 000 000	25 128 457
MALAYSIA GOVT MGS 4.24 02/07/18	MYBMS03002H0	MYR	MY	35 341 000	73 370 588
MALAYSIA GOVT MGS 4.254 05/31/35	MYBMY1500043	MYR	MY	15 000 000	28 937 354
MALAYSIA GOVT MGS 4.378 11/29/19	MYBMO0900021	MYR	MY	57 848 000	120 002 906
MALAYSIA GOVT MGS 4.392 04/15/26	MYBMS1100036	MYR	MY	20 863 000	42 452 076
MALAYSIA GOVT MGS 4.498 04/15/30	MYBMX1000038	MYR	MY	61 455 000	122 712 071
MALAYSIA GOVT MGS 5.734 07/30/19	MYBMS04003H7	MYR	MY	21 966 000	47 850 547
MANUF LIFE INSUR MFCCN 3.181 11/22/27	CA564835AL03	CAD	CA	1 356 000	9 482 109
MANULIFE FIN MFCN 5.059 12/15/41	CA56502FAA99	CAD	CA	1 742 000	12 433 769
MARATHON PETRO MPC 3 5/8 09/15/24	US56585AAG76	USD	US	1 750 000	15 876 327
MARATHON PETRO MPC 4 3/4 09/15/44	US56585AAH59	USD	US	1 288 000	10 510 346
MARRIOTT INTL MAR 3 1/8 06/15/26	US571903AS22	USD	US	1 875 000	16 192 315
MASS INSTIT TECH MASSIN 5.6 07/01/11	US575718AA93	USD	US	23 000	255 451
MASSMUTUAL GLBL MASSMU 2.35 04/09/19	US57629XBF42	USD	US	1 000 000	9 222 845
MCDONALD'S CORP MCD 3 5/8 05/01/43	US58013MER16	USD	US	102 000	821 208
MCDONALDS CORP 5.35% 03/01/2018	US58013MEE03	USD	US	1 300 000	12 518 618
MCKESSON CORP MCK 4.883 03/15/44	US581557BC84	USD	US	4 349 000	40 885 326
MEAD JOHNSON NUT MJN 4.6 06/01/44	US582839AG14	USD	US	92 000	813 571
MEDTRONIC INC MDT 3 1/2 03/15/25	US585055BS43	USD	US	10 000 000	94 324 090
MEDTRONIC INC MDT 3 1/8 03/15/22	US585055AX47	USD	US	1 733 000	16 182 408
MEDTRONIC INC MDT 4 5/8 03/15/44	US585055BD73	USD	US	3 538 000	35 045 542
MEDTRONIC INC MDT 4 5/8 03/15/45	US585055BU98	USD	US	3 109 000	31 082 773
MERCK CO INC 5 06/30/2019	US589331AN70	USD	US	3 300 000	32 318 156
MERCK CO INC MRK 1.3 05/18/18	US58933YAG08	USD	US	5 156 000	46 859 532
MERCK CO INC MRK 2.35 02/10/22	US58933YAQ89	USD	US	280 000	2 543 343
MERCK CO INC MRK 3.6 09/15/42	US589331AS67	USD	US	305 000	2 651 049
MERCK FIN SERVIC MRKGR 1 3/8 09/01/22	XS1284570626	EUR	DE	3 508 000	35 596 399
MERCK MRKGR 2 5/8 12/12/74	XS1152338072	EUR	DE	2 500 000	25 097 544
MERRILL LYNCH CO 6.875% 11/15/2018	US59018YN641	USD	US	1 875 000	18 314 795
MERRILL LYNCH CO 7.75% 5/14/2038	US59023VAA89	USD	US	3 200 000	40 423 070
MERRILL LYNCH BAC 4 5/8 09/14/18	XSO267828308	EUR	US	2 771 000	28 923 930
MET LIFE GLOB MET 1 1/4 09/17/21	XS1110874820	EUR	US	1 400 000	14 043 336
MET LIFE GLOB MET 2 3/8 01/11/23	XSO873665706	EUR	US	1 900 000	20 482 146
MET LIFE GLOB MET 2 3/8 09/30/19	XSO834640541	EUR	US	2 600 000	26 666 329
METLIFE INC 4.75 2021-02-08	US59156RAX61	USD	US	5 450 000	54 713 102

METLIFE INC MET 4 7/8 11/13/43	US59156RBG20	USD	US	3 906 000	38 717 081
METLIFE INC MET 4.05 03/01/45	US59156RBN70	USD	US	3 014 000	26 764 912
MEXICAN BONOS MBONO 10 11/20/36	MXOMGO0000B2	MXN	MX	1 691 123	91 042 521
MEXICAN BONOS MBONO 10 12/05/24	MXOMGO000078	MXN	MX	3 610 820	184 973 846
MEXICAN BONOS MBONO 4 3/4 06/14/18	MXOMGO0000T4	MXN	MX	3 770 097	161 888 641
MEXICAN BONOS MBONO 5 12/11/19	MXOMGO0000V0	MXN	MX	2 720 159	113 987 216
MEXICAN BONOS MBONO 5 3/4 03/05/26	MXOMGO0000Y4	MXN	MX	2 063 100	82 415 716
MEXICAN BONOS MBONO 6 1/2 06/09/22	MXOMGO0000Q0	MXN	MX	2 584 907	110 428 466
MEXICAN BONOS MBONO 6 1/2 06/10/21	MXOMGO0000N7	MXN	MX	7 471 559	322 232 884
MEXICAN BONOS MBONO 7 1/2 06/03/27	MXOMGO0000D8	MXN	MX	3 326 821	146 496 496
MEXICAN BONOS MBONO 7 3/4 05/29/31	MXOMGO0000P2	MXN	MX	2 205 058	97 732 799
MEXICAN BONOS MBONO 7 3/4 11/13/42	MXOMGO0000R8	MXN	MX	3 546 704	155 713 929
MEXICAN BONOS MBONO 7 3/4 11/23/34	MXOMGO0000U2	MXN	MX	1 361 084	59 789 526
MEXICAN BONOS MBONO 8 06/11/20	MXOMGO0000L1	MXN	MX	2 008 171	91 450 097
MEXICAN BONOS MBONO 8 1/2 05/31/29	MXOMGO0000H9	MXN	MX	1 598 879	75 378 256
MEXICAN BONOS MBONO 8 1/2 11/18/38	MXOMGO0000J5	MXN	MX	2 457 231	115 393 868
MEXICAN BONOS MBONO 8 1/2 12/13/18	MXOMGO0000G1	MXN	MX	6 437 185	293 404 742
MEXICAN BONOS MBONO 8 12/07/23	MXOMGO0000O3	MXN	MX	2 406 810	110 582 496
MICRON TECH MU 7 1/2 09/15/23	USU5933LAF86	USD	US	1 704 000	17 424 853
MICROSOFT CORP MSFT 2.65 11/03/22	US594918BH60	USD	US	2 500 000	22 881 597
MICROSOFT CORP MSFT 3 1/2 11/15/42	US594918AR51	USD	US	785 000	6 624 669
MICROSOFT CORP MSFT 3 1/8 11/03/25	US594918BJ27	USD	US	3 357 000	30 972 594
MICROSOFT CORP MSFT 3.45 08/08/36	US594918BS26	USD	US	4 916 000	43 024 188
MIDAMERICAN ENERGY HOLDINGS 6.125% 04/01/2036	US59562VAM90	USD	US	5 155 000	59 388 993
MOLSON COORS TAP 3 07/15/26	US60871RAG56	USD	US	5 000 000	43 547 484
MOLSON COORS TAP 4.2 07/15/46	US60871RAH30	USD	US	4 504 000	39 007 849
MONDI FINANCE LT MNDILN 5 3/4 04/03/17	XS0499542396	EUR	GB	850 000	8 612 836
MONDI FINANCE PL MNDILN 3 3/8 09/28/20	XS0834719303	EUR	GB	3 400 000	36 347 831
MONGOLIA MONGOL 10 7/8 04/06/21	US60937GAD88	USD	MN	400 000	3 894 114
MONGOLIA MONGOL 5 1/8 12/05/22	US60937GAB23	USD	MN	600 000	4 659 359
MONSANTO CO MON 4.2 07/15/34	US61166WAN11	USD	US	1 238 000	10 958 781
MOODY'S CORP MCO 4 7/8 02/15/24	US615369AC97	USD	US	1 150 000	11 490 939
MORGAN STANLEY 5.375 2020-08-10	XS0531922465	EUR	US	2 500 000	28 842 681
MORGAN STANLEY DEAN WITTER 5.625 9/23/2019	US61747YCY29	USD	US	8 350 000	83 335 283
MORGAN STANLEY DEAN WITTER 7.3 05/13/2019	US61747YCG89	USD	US	3 620 000	36 932 028
MORGAN STANLEY DEAN WITTER-GLO 6.625% 04/01/2018	US6174466Q77	USD	US	2 317 000	22 589 859
MORGAN STANLEY MS 2 1/2 04/21/21	US61746BEA08	USD	US	2 996 000	27 024 792
MORGAN STANLEY MS 2 3/8 07/23/19	US61746BDR42	USD	US	3 500 000	32 206 702
MORGAN STANLEY MS 2.45 02/01/19	US61746BDX10	USD	US	10 000 000	92 362 977
MORGAN STANLEY MS 2.8 06/16/20	US61761JB325	USD	US	20 943 000	191 879 148
MORGAN STANLEY MS 3 1/8 08/05/21	CA61746BDT04	CAD	US	2 600 000	18 385 916
MORGAN STANLEY MS 3 7/8 04/29/24	US61746BDQ68	USD	US	3 450 000	32 349 938
MORGAN STANLEY MS 3.95 04/23/27	US61761JZN26	USD	US	677 000	6 137 058
MORGAN STANLEY MS 4.3 01/27/45	US61747YDY86	USD	US	3 000 000	27 719 143
MORGAN STANLEY MS 4.35 09/08/26	US6174467Y92	USD	US	3 311 000	31 159 377
MORGAN STANLEY MS 5 09/30/21	XS1115524016	AUD	US	4 618 000	32 286 887
MORGAN STANLEY MS 5 11/24/25	US6174467X10	USD	US	1 600 000	15 592 210
MORGAN STANLEY MS 5 3/4 02/14/17	XS0287135684	GBP	US	2 500 000	29 631 661
MORGAN STANLEY MS 6 1/2 12/28/18	XS0366102555	EUR	US	350 000	3 782 645
MOROCCO KINGDOM MOROC 4 1/4 12/11/22	XS0850020586	USD	MA	1 900 000	17 624 686
MOSAIC CO MOS 5 5/8 11/15/43	US61945CAE30	USD	US	534 000	4 713 730
MOTABILITY OPS MOTOPG 3 5/8 03/10/36	XS1377228959	GBP	GB	1 376 000	18 063 254
MOZAMBIQUE REP O MOZAM 10 1/2 01/18/23	XS1391003446	USD	MZ	516 000	3 167 682
MPC 6 1/2 03/01/41	US56585AAF93	USD	US	2 400 000	23 817 350
MUNI FINANCE PLC KUNTA 1 3/8 09/21/21	XS1498532271	USD	FI	10 000 000	87 283 449
MUNICH RE VAR 05/26/42	XS0764278528	EUR	DE	4 600 000	55 293 421
NAMIBIA REP OF REPNAM 5 1/2 11/03/21	XS0686701953	USD	NA	900 000	8 594 827
NATIONAL AUSTRALIA BANK 4.625 2020-02-10	XS0485326085	EUR	AU	4 071 000	45 955 188
NATIONAL SAVINGS NSBLK 8 7/8 09/18/18	USY62526AA99	USD	LK	1 400 000	13 727 898
NATIONWIDE BLDG 6.75 7/22/2020 EMTN	XS0527239221	EUR	GB	1 703 000	20 105 369
NATIONWIDE BLDG NWDG 3 1/8 04/03/17	XS0767717746	EUR	GB	201 000	1 987 547
NATL AUS BANK/NY NAB 1 3/8 07/12/19	US63254AAQ13	USD	AU	1 572 000	14 104 976
NATL AUS BANK/NY NAB 1 7/8 07/12/21	US63254AAR95	USD	AU	2 742 000	24 323 146
NATL AUSTRALIABK 4% 2020-07-13	XS0525146907	EUR	AU	937 000	10 400 480
NATL AUSTRALIABK NAB 1 1/4 05/18/26	XS1412417617	EUR	AU	4 338 000	43 099 781
NATL RURAL UTIL NRU 4.023 11/01/32	US637432MS19	USD	US	657 000	6 128 451
NED WATERSCHAPBK NEDWBK 0 5/8 07/03/19	XS1083955911	EUR	NL	8 000 000	78 701 748
NED WATERSCHAPBK NEDWBK 1 09/03/25	XS1284550941	EUR	NL	15 000 000	151 427 934
NED WATERSCHAPBK NEDWBK 2 3/8 03/24/26	XS1386139841	USD	NL	11 500 000	101 134 294
NEDER FINANCIER NEDFIN 0 3/4 11/29/23	XS1527323411	SEK	NL	50 000 000	49 543 792
NEDER FINANCIER NEDFIN 1 1/4 11/13/18	XS0993154748	EUR	NL	7 000 000	69 152 751
NESTLE FIN INTL NESNVX 1 1/4 05/04/20	XS0925668625	EUR	CH	4 700 000	47 554 295
NESTLE HOLDINGS NESNVX 1 3/4 12/09/20	XS1330975035	GBP	US	1 253 000	14 653 551
NETHERLANDS GOVT NETHER 0 1/4 01/15/20	NL0010881827	EUR	NL	10 000 000	98 882 944
NETHERLANDS GOVT NETHER 2 3/4 01/15/47	NL0010721999	EUR	NL	5 000 000	70 524 487
NEW YORK LIFE GL NYLIFE 2.1 01/02/19	US64952XBH35	USD	US	1 567 000	14 449 292
NEW YORK LIFE GL NYLIFE 4 3/8 01/19/17	XS0282588952	EUR	US	1 800 000	17 997 299
NEW ZEALAND GOVERNMENT 6% 2017-12-15	NZGOVD0008C0	NZD	NZ	1 000 000	6 592 497
NEW ZEALAND GOVERNMENT 6 05/15/2021	NZGOVD0521C2	NZD	NZ	3 000 000	21 723 640
NEW ZEALAND GVT NZGB 4 1/2 04/15/27	NZGOVD427C1	NZD	NZ	1 000 000	7 027 765
NEW ZEALAND GVT NZGB 5 1/2 04/15/23	NZGOVD423C0	NZD	NZ	1 000 000	7 322 869
NEWCREST FINANCE NCM 5 3/4 11/15/41	US066511AB43	USD	AU	1 054 000	9 045 542
NEWELL RUBBERMAI NWL 2.6 03/29/19	US651229AT36	USD	US	2 500 000	23 112 232
NEWELL RUBBERMAI NWL 3.15 04/01/21	US651229AU09	USD	US	2 500 000	23 312 787
NEWELL RUBBERMAI NWL 5 1/2 04/01/46	US651229AY21	USD	US	8 965 000	95 154 442
NEWELL RUBBERMAI NWL 5 3/8 04/01/36	US651229AX48	USD	US	1 231 000	12 776 712
NEWMONT MINING NEM 4 7/8 03/15/42	US651639AP18	USD	US	2 190 000	19 095 965
NIKE INC NKE 2 3/8 11/01/26	US654106AF00	USD	US	4 000	34 445
NIKE INC NKE 3 7/8 11/01/45	US654106AE35	USD	US	2 039 000	18 392 878

NISOURCE FIN CP NI 5 1/4 02/15/43	US65473QBB86	USD	US	1 602 000	16 322 123
NISOURCE FIN CP NI 5.65 02/01/45	US65473QBD43	USD	US	3 113 000	33 362 388
NISOURCE FIN CP NI 6 1/8 03/01/22	US65473QAV59	USD	US	4 300 000	45 624 802
NOBLE ENERGY INC NBL 5.05 11/15/44	US655044AJ40	USD	US	77 000	709 526
NORD/LB COVERED FIN BANK 5,375% 2017-06-05	XS0303324585	USD	LU	10 000 000	95 107 371
NORDEUTSCHE L/B NDB 2 02/05/19	USD571312164	USD	DE	10 000 000	91 856 712
NORDEA BANK AB 3.75 02/24/2017	XS0489825223	EUR	SE	1 421 000	14 123 393
NORDEA BANK AB 4.5 3/26/2020	XS0497179035	EUR	SE	111 000	1 237 574
NORDEA BANK AB NDASS 1 02/22/23	XS1368470156	EUR	SE	3 139 000	31 250 935
NORDEA BANK AB NDASS 1 1/8 02/12/25	XS1189263400	EUR	SE	202 000	2 010 773
NORDEA BANK AB NDASS 2 02/17/21	XS1032997568	EUR	SE	283 000	2 962 417
NORDEA BANK AB NDASS 3 1/4 07/05/22	XS0801636902	EUR	SE	100 000	1 122 192
NORDEA BANK AB NDASS 3 1/8 03/20/17	US65557HAB87	USD	SE	300 000	2 759 667
NORDEA BANK FIN NDASS 0 5/8 03/17/27	XS1204140971	EUR	FI	15 000 000	143 820 083
NORDEA BANK FIN NDASS 1 11/05/24	XS1132790442	EUR	FI	5 000 000	50 384 660
NORDEA HYPOTEK NDASS 1 04/08/22 #5531	SE0006991246	SEK	SE	350 000 000	356 869 722
NORDEA HYPOTEK NDASS 1 1/4 05/19/21 #5532	SE0007897186	SEK	SE	510 000 000	530 687 441
NORDEA HYPOTEK NDASS 2 06/20/18 #5529	SE0005033669	SEK	SE	4 050 000 000	4 235 350 500
NORDEA HYPOTEK NDASS 2 1/4 06/19/19 #5530	SE0005676723	SEK	SE	650 000 000	695 465 875
NORDEA HYPOTEK NDASS 3 1/4 06/17/20 #5521	SE0001542341	SEK	SE	1 840 000 000	2 065 241 044
NORDIC INVST BNK NIB 0 1/8 06/10/24	XS1431730388	EUR	SN	7 000 000	66 859 816
NORDIC INVST BNK NIB 0 3/8 09/19/22	XS1292474282	EUR	SN	8 000 000	78 480 129
NORDIC INVST BNK NIB 2 1/4 09/30/21	US65562QAW50	USD	SN	12 000 000	110 005 603
NORDIC INVST BNK NIB 2.413 09/27/18	XS0975173633	SEK	SN	50 000 000	52 523 179
NORFOLK SOUTHERN NSC 4.65 01/15/46	US655844BR82	USD	US	671 000	6 661 647
NORFOLK SOUTHERN NSC 6 05/23/11	US655844BD96	USD	US	482 000	5 178 575
NOVARTIS AG NOVNVX 0 5/8 11/13/29	CH0270190991	CHF	CH	4 375 000	39 820 729
NOVARTIS CAPITAL NOVNVX 3 11/20/25	US66989HAJ77	USD	US	4 375 000	39 623 372
NOVARTIS CAPITAL NOVNVX 3.4 05/06/24	US66989HAG39	USD	US	5 909 000	55 601 306
NOVARTIS CAPITAL NOVNVX 4 11/20/45	US66989HAK41	USD	US	3 000 000	27 658 398
NOVARTIS CAPITAL NOVNVX 4.4 05/06/44	US66989HAH12	USD	US	1 643 000	16 137 276
NSWTC-DOMESTIC 6 02/01/2018 18	AU3SG000235	AUD	AU	5 000 000	35 153 109
NUCOR CORP NUE 5.2 08/01/43	US670346AN55	USD	US	48 000	504 421
OCCIDENTAL PETE 4.1 02/01/2021	US674599B708	USD	US	6 100 000	59 642 828
OCCIDENTAL PETE OXY 3.4 04/15/26	US674599CH65	USD	US	2 875 000	26 496 098
OMAN INTRNL BOND OMAN 3 5/8 06/15/21	XS1405781342	USD	OM	1 000 000	9 086 966
OMAN INTRNL BOND OMAN 4 3/4 06/15/26	XS1405777589	USD	OM	2 100 000	18 471 547
ONEOK PARTNERS OKS 3 3/8 10/01/22	US68268NAJ28	USD	US	6 558 000	60 247 493
ONTARIO PROVINCE ONT 1 3/4 10/09/18	CA68323ACW23	CAD	CA	2 000 000	13 782 463
ONTARIO PROVINCE ONT 1.95 01/27/23	CA68323ADL58	CAD	CA	7 000 000	47 748 691
ORACLE CORP ORCL 1.9 09/15/21	US68389XBK00	USD	US	18 225 000	168 588 005
ORACLE CORP ORCL 2 1/2 10/15/22	US68389XAP06	USD	US	1 200 000	10 827 256
ORACLE CORP ORCL 2 1/4 10/08/19	US68389XAX30	USD	US	5 000 000	46 138 299
ORACLE CORP ORCL 2.95 05/15/25	US68389XBC83	USD	US	6 250 000	55 808 370
ORACLE CORP ORCL 3 1/8 07/10/25	XS0951216166	EUR	US	6 275 000	72 241 749
ORACLE CORP ORCL 3.85 07/15/36	US68389XBH70	USD	US	12 504 000	113 283 538
ORACLE CORP ORCL 4 1/8 05/15/45	US68389XBF15	USD	US	2 561 000	22 790 130
ORACLE CORP ORCL 4 3/8 05/15/55	US68389XBG97	USD	US	2 783 000	25 279 415
ORACLE CORP ORCL 5 3/8 07/15/40	US68389XAM74	USD	US	1 313 000	14 134 354
ORANGE ORAFP 1 05/12/25	XS1408317433	EUR	FR	5 700 000	55 020 021
ORANGE ORAFP 4 10/29/49	XS1115490523	EUR	FR	5 376 000	5 475 801
ORANGE ORAFP 5 10/29/49	XS1115498260	EUR	FR	1 139 000	11 632 728
OSLO KOMMUNE OSLO 2.3 03/14/24	NO0010727829	NOK	NO	100 000 000	107 165 710
OWENS CORNING INC 7 12/01/2036	US690742AB73	USD	US	3 175 000	34 377 347
OWENS CORNING OC 4.2 12/15/22	US690742AD30	USD	US	1 910 000	17 962 477
PACIFICORP MIDAM 6 01/15/39	US6951114CL03	USD	US	118 000	1 388 396
PANAMA PANAMA 3 3/4 03/16/25	US698299BE38	USD	PA	1 700 000	15 495 299
PANAMA PANAMA 3 7/8 03/17/28	US698299BF03	USD	PA	900 000	8 103 265
PANAMA PANAMA 4.3 04/29/53	US698299BB98	USD	PA	100 000	821 962
PARAGUAY PARGUY 4 5/8 01/25/23	USP75744AA38	USD	PY	300 000	2 810 312
PARAGUAY PARGUY 6.1 08/11/44	USP75744AB11	USD	PY	1 400 000	13 033 893
PARKER-HANNIFIN PH 4.2 11/21/34	US70109HAM79	USD	US	913 000	8 558 881
PEABODY CAPITAL PEABDY 4 5/8 12/12/53	XS1004042575	GBP	GB	260 000	3 998 115
PEARSON FUND FIV PSON 1 3/8 05/06/25	XS1228153661	EUR	GB	5 755 000	55 963 388
PEPSICO INC PEP 2 3/8 10/06/26	US713448DN57	USD	US	2 500 000	21 549 980
PEPSICO INC PEP 2.15 10/14/20	US713448DC92	USD	US	75 000	684 887
PEPSICO INC PEP 3.6 08/13/42	US713448CC02	USD	US	313 000	2 704 036
PEPSICO INC PEP 4 03/05/42	US713448BZ06	USD	US	264 000	2 418 118
PERNOD-RICARD SA RIFF 2 1/8 09/27/24	FR0012173862	EUR	FR	4 400 000	45 790 372
PERRIGO FINANCE PRGO 3 1/2 12/15/21	US714295AB80	USD	IE	3 300 000	30 240 465
PERTAMINA PERTIJ 6 05/03/42	USY7138AAD29	USD	ID	3 400 000	30 061 396
PERU B SOBERANO PERUGB 6.35 08/12/28	PEP01000C5D1	PEN	PE	30 000 000	81 329 703
PERU B SOBERANO PERUGB 6.9 08/12/37	PEP01000C2Z1	PEN	PE	18 871 000	52 376 933
PERU B SOBERANO PERUGB 6.95 08/12/31	PEP01000C4G7	PEN	PE	38 906 000	110 292 413
PERU B SOBERANO PERUGB 7.84 08/12/20	PEP01000CY33	PEN	PE	10 849 000	32 852 426
PERU B SOBERANO PERUGB 8.2 08/12/26	PEP01000C0J9	PEN	PE	24 700 000	77 435 817
PERU T-BOND PERUGB 5.2 09/12/23	PEP01000C4N3	PEN	PE	6 520 000	17 457 780
PERU T-BOND PERUGB 5.7 08/12/24	PEP01000C4W4	PEN	PE	25 466 000	69 712 454
PERUSAHAAN LISTR PLNII 5 1/4 10/24/42	US71568QAB32	USD	ID	5 540 000	28 770 678
PETROLEOS MEXICA PEMEX 4 1/2 01/23/26	US71654QBW15	USD	MX	5 600 000	47 229 927
PETROLEOS MEXICA PEMEX 5 5/8 01/23/46	US71654QB97	USD	MX	200 000	1 554 886
PETROLEOS MEXICA PEMEX 6 7/8 08/04/26	US71656MBK45	USD	MX	2 600 000	25 636 678
PETRONAS CAP LTD PETMK 4 1/2 03/18/45	USY68856AQ98	USD	MY	1 600 000	14 712 111
PETRONAS CAPITAL LTD 7.875 05/22/2022	USY68856AB20	USD	MY	900 000	10 088 461
PETRONAS PETMK 7 5/8 10/15/26	USY68851AK32	USD	MY	3 400 000	41 107 137
PETRONAS SUKUK PETMK 2.707 03/18/20	USY68868AA92	USD	MY	300 000	2 739 470
PETROTRIN PETRIT 9 3/4 08/14/19	USP78954AC19	USD	TT	800 000	8 080 449
PFIZER INC 5.75 6/3/2021	XS0432071131	EUR	US	2 650 000	32 575 967
PFIZER INC 6.2 06/03/2038	XS0432072022	GBP	US	2 700 000	50 055 932

PFIZER INC PFE 1.95 06/03/21	US717081DX82	USD	US	2 879 000	25 900 254
PFIZER INC PFE 2 3/4 06/03/26	US717081DV27	USD	US	3 133 000	27 705 499
PFIZER INC PFE 3 12/15/26	US717081EA70	USD	US	4 375 000	39 403 052
PFIZER INC PFE 4 1/8 12/15/46	US717081ED10	USD	US	3 125 000	29 140 369
PFIZER INC PFE 4 12/15/36	US717081EC37	USD	US	2 500 000	23 304 144
PFIZER INC PFE 4.3 06/15/43	US717081DE02	USD	US	169 000	1 601 117
PHILIP MORRIS IN PM 2 05/09/36	XS1408421763	EUR	US	1 925 000	18 714 091
PHILIP MORRIS IN PM 2 1/2 08/22/22	US718172AT63	USD	US	4 650 000	41 916 356
PHILIP MORRIS IN PM 2 3/4 03/19/25	XS0906815591	EUR	US	1 880 000	21 098 564
PHILIP MORRIS IN PM 3 7/8 08/21/42	US718172AU37	USD	US	109 000	939 990
PHILIP MORRIS IN PM 4 7/8 11/15/43	US718172BD03	USD	US	3 048 000	30 096 364
PHILIPPINES(REP) PHILIP 10 5/8 03/16/25	US718286AP29	USD	PH	120 000	1 706 845
PHILIPPINES(REP) PHILIP 3.7 03/01/41	US718286CA32	USD	PH	3 300 000	28 996 779
PHILIPPINES(REP) PHILIP 3.9 11/26/22	US718286BX44	PHP	PH	154 000 000	26 768 569
PHILIPPINES(REP) PHILIP 4.2 01/21/24	US718286BY27	USD	PH	100 000	992 311
PHILIPPINES(REP) PHILIP 4.95 01/15/21	US718286BJ59	PHP	PH	146 000 000	27 285 757
PHILIPPINES(REP) PHILIP 5 01/13/37	US718286BW60	USD	PH	10 000	104 650
PHILIPPINES(REP) PHILIP 6 1/4 01/14/36	US718286BM88	PHP	PH	161 000 000	32 034 795
PHILIPPINES(REP) PHILIP 9 7/8 01/15/19	US718286AK32	USD	PH	3 000 000	32 950 128
PHILLIPS 66 PSX 4 7/8 11/15/44	US718546AL86	USD	US	4 112 000	39 654 351
PHILLIPS 66 PSX 4.3 04/01/22	US718546AC87	USD	US	5 385 000	53 054 848
PHILLIPS 66 PSX 4.65 11/15/34	US718546AK04	USD	US	388 000	3 682 003
PLAINS ALL AMER PAA 3.65 06/01/22	US72650RAZ55	USD	US	1 500 000	13 754 607
PLAINS ALL AMER PAA 3.85 10/15/23	US72650RBD35	USD	US	2 403 000	21 869 758
PLAINS ALL AMER PAA 4.65 10/15/25	US72650ORB05	USD	US	1 183 000	11 151 136
PLAINS ALL AMER PAA 4.9 02/15/45	US72650RBH49	USD	US	1 454 000	12 512 380
PLAINS ALL AMER PAA 5 3/4 01/15/20	US72650RAW25	USD	US	200 000	2 018 551
PNC BANK NA PNC 2.15 04/29/21	US69353REW43	USD	US	928 000	8 341 675
PNC FINANCIAL PNC 3.9 04/29/24	US693475AP09	USD	US	9 150 000	85 598 417
PNC FUNDING CORP 6.7 06/10/19	US693476BF90	USD	US	4 500 000	45 492 792
POHJOLA BANK PLC POHBK 0 3/4 03/03/22	XS1196759010	EUR	FI	2 500 000	24 623 443
POLAND (REPUBLIC OF) 6.375 7/15/2019	US731011AR30	USD	PL	1 100 000	11 383 082
POLAND GOVT BOND POLGB 0 10/25/18	PL0000109062	PLN	PL	89 000 000	186 854 877
POLAND GOVT BOND POLGB 1 1/2 04/25/20	PL0000108510	PLN	PL	86 502 000	184 702 251
POLAND GOVT BOND POLGB 1 3/4 07/25/21	PL0000109153	PLN	PL	75 000 000	156 927 138
POLAND GOVT BOND POLGB 2 04/25/21	PL0000108916	PLN	PL	35 000 000	75 104 595
POLAND GOVT BOND POLGB 2 1/2 07/25/18	PL0000107595	PLN	PL	52 036 000	115 506 254
POLAND GOVT BOND POLGB 2 1/2 07/25/26	PL0000108866	PLN	PL	123 250 000	247 078 477
POLAND GOVT BOND POLGB 3 1/4 07/25/19	PL0000108148	PLN	PL	79 970 000	180 685 144
POLAND GOVT BOND POLGB 3 1/4 07/25/25	PL0000108197	PLN	PL	94 818 000	205 152 235
POLAND GOVT BOND POLGB 3 3/4 04/25/18	PL0000107314	PLN	PL	62 502 000	142 911 739
POLAND GOVT BOND POLGB 4 10/25/23	PL0000107264	PLN	PL	78 067 000	178 281 751
POLAND GOVT BOND POLGB 5 1/2 10/25/19	PL0000105441	PLN	PL	54 502 000	129 863 644
POLAND GOVT BOND POLGB 5 1/4 10/25/20	PL0000106126	PLN	PL	63 298 000	151 991 856
POLAND GOVT BOND POLGB 5 3/4 09/23/22	PL0000102646	PLN	PL	65 658 000	164 375 939
POLAND GOVT BOND POLGB 5 3/4 10/25/21	PL0000106670	PLN	PL	88 000 000	218 013 037
PRICELINE GROUP PCLN 1.8 03/03/27	XS1196503137	EUR	US	145 000	1 362 979
PROCTER GAMBLE PG 6 1/4 01/31/30	XS0106655235	GBP	US	560 000	9 604 720
PROG ENER CAR PGN 2.8 05/15/22	US144141DC90	USD	US	2 000 000	18 382 648
PROLOGIS LP PLD 1 3/8 05/13/21	XS1232266665	EUR	US	1 750 000	17 534 615
PROLOGIS LP PLD 3 3/8 02/20/24	XS1031555094	EUR	US	5 471 000	62 011 044
PROLOGIS LP PLD 4 1/4 08/15/23	US74340XAW11	USD	US	4 727 000	46 205 086
PRUDENTIAL FIN PRU 5.2 03/15/44	US744320AN25	USD	US	1 250 000	11 409 362
PRUDENTIAL FIN PRU 6 5/8 12/01/37	US744320BD60	USD	US	1 031 000	11 909 066
PRUDENTIAL FINANCIAL INC (VAR) 06/15/43	US744320AM42	USD	US	3 750 000	35 355 333
PSALM PSALM 7 1/4 05/27/19	USY7083VAB54	USD	PH	600 000	6 086 568
PSALM PSALM 7.39 12/02/24	USY7083VAD11	USD	PH	80 000	927 173
PUGET ENERGY INC PSD 6 09/01/21	US745310AD42	USD	US	150 000	1 554 093
Pepsico 5.5% 2040-01-15	US713448BP24	USD	US	218 000	2 429 505
QTC 5 1/2 06/21/21	AU0000XQLQV8	AUD	AU	10 000 000	74 219 458
QUALCOMM INC QCOM 2 1/4 05/20/20	US747525AD56	USD	US	809 000	7 367 539
QUALCOMM INC QCOM 4.8 05/20/45	US747525AK99	USD	US	125 000	1 220 807
QUEBEC 6.25% 06/01/2032	CA748148QT32	CAD	CA	5 000 000	47 184 742
QUEENSLAND TREASURY CORP 6 6/14/2021	AU0000QT40341	AUD	AU	5 000 000	38 014 923
QVC INC QVCN 4 3/8 03/15/23	US747262AK96	USD	US	2 725 000	24 734 046
RABOBANK 4.125% 1/14/2020	XS0478074924	EUR	NL	1 088 000	12 136 098
RABOBANK 4.25% 01/16/2017	XS0282445336	EUR	NL	2 080 000	20 769 639
RABOBANK 4.5 01/11/2021	US21685WBT36	USD	NL	2 624 000	26 085 198
RABOBANK 4.75% 06/06/2022	XS0304159576	EUR	NL	1 054 000	12 755 235
RABOBANK 5.875% 5/20/2019	XS0429484891	EUR	NL	3 295 000	36 968 575
RABOBANK CAP RABOBK 5.556 10/29/49	XS0203782551	GBP	NL	1 250 000	15 437 578
RABOBANK NED AU RABOBK 7 1/4 04/20/18	AU3CB0174183	AUD	NL	250 000	1 761 911
RABOBANK RABOBK 1 3/8 02/03/27	XS1180130939	EUR	NL	3 000 000	29 912 246
RABOBANK RABOBK 2 1/8 10/11/17	CH0022708470	CHF	NL	505 000	4 629 762
RABOBANK RABOBK 3 1/8 09/15/26	CH0026620846	CHF	NL	195 000	2 216 423
RABOBANK RABOBK 3 7/8 07/25/23	XS0954910146	EUR	NL	402 000	4 489 264
RABOBANK RABOBK 4 1/8 09/14/22	XS0826634874	EUR	NL	4 150 000	46 278 192
RABOBANK RABOBK 4 5/8 05/23/29	XS1069886841	GBP	NL	209 000	2 587 943
RABOBANK RABOBK 5 1/4 09/14/27	XS0827563452	GBP	NL	2 950 000	38 163 394
RABOBANK UTRECHT RABOBK 3 3/8 01/19/17	US21686CAD20	USD	NL	2 897 000	26 739 873
RABOBANK UTRECHT RABOBK 3 7/8 02/08/22	US21685WDD65	USD	NL	6 467 000	62 913 867
RABOBK 3 1/2 10/17/18	XS0691801327	EUR	NL	995 000	10 218 349
RAIFFEISEN BK IN RBAIV 1 7/8 11/08/18	XS0989620694	EUR	AT	100 000	990 473
RCI BANQUE RENAUL 0 3/8 07/10/19	FR0013181989	EUR	FR	1 875 000	18 076 667
RCI BANQUE RENAUL 3 1/2 04/03/18	USF48957AB45	USD	FR	1 167 000	10 879 370
REDEXIS GAS FIN REDEXS 2 3/4 04/08/21	XS1050547931	EUR	NL	1 800 000	19 159 744
RENAULT RENAUL 3 1/8 03/05/21	FR0011769090	EUR	FR	151 000	1 640 690
REP OF ANGOLA ANGOL 7 08/16/19	XS0814512223	USD	AO	1 300 000	8 280 170
REP OF CAMEROON REPCAM 9 1/2 11/19/25	XS1313779081	USD	CM	400 000	3 945 694

REP OF GUATEMALA GUATEM 4 1/2 05/03/26	USP5015VAF33	USD	GT	200 000	1 757 189
REP OF GUATEMALA GUATEM 4 7/8 02/13/28	USP5015VAE67	USD	GT	1 400 000	12 493 350
REP OF HUNGARY 7.625 03/29/2011	US445545AF36	USD	HU	3 350 000	43 009 594
REP OF LATVIA LATVIA 2 3/4 01/12/20	XS0863522149	USD	LV	780 000	7 279 176
REP OF PAKISTAN PKSTAN 7 1/4 04/15/19	XS1056560763	USD	PK	3 700 000	35 999 516
REP OF PAKISTAN PKSTAN 8 1/4 04/15/24	XS1056560920	USD	PK	2 700 000	26 925 153
REP OF PAKISTAN PKSTAN 8 1/4 09/30/25	XS1299811486	USD	PK	800 000	8 108 006
REP OF POLAND 5.125 04/21/2011	US857524AA08	USD	PL	3 070 000	30 719 281
REP OF POLAND POLAND 0 1/2 12/20/21	XS1536786939	EUR	PL	7 000 000	66 947 821
REP OF POLAND POLAND 3 03/17/23	US731011AT95	USD	PL	1 000 000	8 979 340
REP OF POLAND POLAND 4 01/22/24	US857524AC63	USD	PL	1 700 000	16 069 689
REP OF SRI LANKA SRILAN 6 01/14/19	USY8137FAA67	USD	LK	200 000	1 912 611
REP OF SRI LANKA SRILAN 6 1/4 07/27/21	USY2029SAG94	USD	LK	3 870 000	36 530 738
REP OF SRI LANKA SRILAN 6 1/8 06/03/25	USY8137FAC24	USD	LK	1 200 000	10 338 388
REP OF SRI LANKA SRILAN 6.825 07/18/26	USY8137FAF54	USD	LK	1 000 000	9 227 342
REP SOUTH AFRICA SAGB 10 1/2 12/21/26 #R186	ZAG000016320	ZAR	ZA	481 317 437	353 758 192
REP SOUTH AFRICA SAGB 6 1/2 02/28/41 #R214	ZAG000077488	ZAR	ZA	275 049 318	134 173 715
REP SOUTH AFRICA SAGB 6 1/4 03/31/36 #R209	ZAG000030404	ZAR	ZA	188 385 323	91 260 686
REP SOUTH AFRICA SAGB 6 3/4 03/31/21 #R208	ZAG000030396	ZAR	ZA	148 490 884	95 027 198
REP SOUTH AFRICA SAGB 7 02/28/31 #R213	ZAG000077470	ZAR	ZA	203 762 871	113 918 923
REP SOUTH AFRICA SAGB 7 1/4 01/15/20 #R207	ZAG000024738	ZAR	ZA	196 420 663	131 845 027
REP SOUTH AFRICA SAGB 7 3/4 02/28/23 #2023	ZAG000096165	ZAR	ZA	200 181 950	131 031 644
REP SOUTH AFRICA SAGB 8 01/31/30 #2030	ZAG000106998	ZAR	ZA	339 568 438	210 596 571
REP SOUTH AFRICA SAGB 8 1/2 01/31/37 #2037	ZAG000107012	ZAR	ZA	306 592 987	190 334 138
REP SOUTH AFRICA SAGB 8 1/4 03/31/32 #2032	ZAG000107004	ZAR	ZA	291 309 862	178 539 828
REP SOUTH AFRICA SAGB 8 12/21/18 #R204	ZAG000021841	ZAR	ZA	139 948 741	93 286 696
REP SOUTH AFRICA SAGB 8 3/4 01/31/44 #2044	ZAG000106972	ZAR	ZA	395 000 000	249 495 715
REP SOUTH AFRICA SAGB 8 3/4 02/28/48 #2048	ZAG000096173	ZAR	ZA	274 814 253	172 321 325
REP SOUTH AFRICA SAGB 8 7/8 02/28/35 #2035	ZAG000125972	ZAR	ZA	100 000 000	64 424 856
REPSOL INTL FIN REPSM 2 5/8 05/28/20	XS0933604943	EUR	ES	1 600 000	16 786 041
REPSOL INTL FIN REPSM 3 5/8 10/07/21	XS0975256685	EUR	ES	2 700 000	29 815 744
REPUBLIC OF BELA BELRUS 8.95 01/26/18	XS0583616239	USD	BY	600 000	5 857 038
REPUBLIC OF ECUA ECUA 7.95 06/20/24	XS1080330704	USD	EC	200 000	1 739 171
REPUBLIC OF HUNGARY 6.375 03/29/2021	US445545AE60	USD	HU	1 300 000	13 371 043
REPUBLIC OF IRAQ IRAQ 5.8 01/15/28	XS0240295575	USD	IQ	2 250 000	17 457 762
REPUBLIC OF PANAMA 5.2 1/30/2020	US698299AX28	USD	PA	1 500 000	14 927 133
REPUBLIC OF PANAMA 6.7 1/26/2036	US698299AW45	USD	PA	3 140 000	35 410 229
REPUBLIC OF PERU 5.625 2050 11 18	US715638BM30	USD	PE	1 200 000	12 460 097
REPUBLIC OF PERU 8.75 11/21/2033	US715638AP79	USD	PE	2 390 000	32 014 178
REPUBLIC OF PERU PERU 4 1/8 08/25/27	US715638BU55	USD	PE	700 000	6 696 722
REPUBLIC SVCS RSG 5 03/01/20	US760759AH37	USD	US	2 600 000	25 842 047
REPUBLIC SVCS RSG 5 1/4 11/15/21	US760761AD86	USD	US	2 600 000	26 363 143
REPUBLICA ORIENT URUGUAY 5.1 06/18/50	US760942BA98	USD	UY	5 300 000	43 656 136
REYNOLDS AMERICA RAI 4.85 09/15/23	US761713AY21	USD	US	683 000	6 822 595
REYNOLDS AMERICA RAI 6 7/8 05/01/20	US761713BT27	USD	US	2 680 000	27 873 554
REYNOLDS AMERICA RAI 8 1/8 06/23/19	US761713BS44	USD	US	2 350 000	24 389 426
RIKSHAM AB RIKSHM 0 1/4 05/07/18 #DMTN	SE0007073903	SEK	SE	75 000 000	75 227 854
RIO TINTO FIN USA LTD 9% 5/1/2019	US767201AH93	USD	AU	463 000	4 919 158
RIO TINTO FINANC RIOLN 2 7/8 08/21/22	US76720AAF30	USD	GB	898 000	8 276 604
RIO TINTO FINANC RIOLN 3 3/4 06/15/25	US767201AS58	USD	AU	3 000 000	28 210 863
RIO TINTO FINANC RIOLN 4 1/8 08/21/42	US76720AAG13	USD	GB	378 000	3 444 644
RIO TINTO FINANC RIOLN 4 3/4 03/22/42	US76720AAD81	USD	GB	55 000	543 929
RIO TINTO FINANC RIOLN 7 1/8 07/15/28	US767201AD89	USD	GB	73 000	882 438
RIOLN 5.2 11/02/40	US767201AL06	USD	GB	68 000	713 932
ROCHE FINANCE EU ROSW 0 7/8 02/25/25	XS1195056079	EUR	NL	11 499 000	113 863 463
ROCHE HLDGS INC ROSW 4 11/28/44	USU75000BG06	USD	US	1 625 000	15 008 795
ROCHE HOLDINGS INC 6.5% 03/04/2021	XS0415624716	EUR	CH	25 000	318 115
ROGERS COMM INC 5.34 03/21/2011	CA775109AS07	CAD	CA	6 452 000	49 885 090
ROGERS COMM INC RCICN 4 03/13/24	CA775109BA89	CAD	CA	2 675 000	19 654 786
ROGERS COMM INC RCICN 6.11 08/25/40	CA775109AQ41	CAD	CA	79 000	658 306
ROGERS COMM INC RCICN 6.68 11/04/39	CA775109AP67	CAD	CA	85 000	748 058
ROMANIAN GOVERNMENT BOND 6.75 2022 02 07	US77586TAA43	USD	RO	3 500 000	37 060 342
ROMANIA GOVT ROMGB 2 1/2 04/29/19	RO1519DBN037	RON	RO	29 750 000	65 202 062
ROMANIA GOVT ROMGB 2 1/4 02/26/20	RO1620DBN017	RON	RO	11 000 000	23 866 350
ROMANIA GOVT ROMGB 3 1/4 01/17/18	RO1418DBN040	RON	RO	15 000 000	33 318 159
ROMANIA GOVT ROMGB 3 1/4 03/22/21	RO1521DBN041	RON	RO	20 000 000	44 720 046
ROMANIA GOVT ROMGB 4 3/4 02/24/25	RO1425DBN029	RON	RO	27 500 000	65 276 260
ROMANIA GOVT ROMGB 4 3/4 06/24/19	RO1419DBN014	RON	RO	25 305 000	58 809 975
ROMANIA GOVT ROMGB 5 3/4 04/29/20	RO1320DBN022	RON	RO	20 800 000	50 892 726
ROMANIA GOVT ROMGB 5.6 11/28/18	RO1318DBN034	RON	RO	38 010 000	86 989 330
ROMANIA GOVT ROMGB 5.8 07/26/27	RO1227DBN011	RON	RO	21 000 000	53 280 385
ROMANIA GOVT ROMGB 5.85 04/26/23	RO1323DBN018	RON	RO	27 720 000	70 061 505
ROMANIA GOVT ROMGB 5.95 06/11/21	RO1121DBN032	RON	RO	57 060 000	142 135 662
ROMANIA ROMANI 4 3/8 08/22/23	US77586TAC09	USD	RO	100 000	946 439
ROMANIA ROMANI 4 7/8 01/22/24	US77586TAD81	USD	RO	600 000	5 880 802
ROMANIA ROMANI 6 1/8 01/22/44	US77586TAE64	USD	RO	400 000	4 326 566
ROYAL BANK OF CANADA 3.66 2017-01-25	CA780085G346	CAD	CA	4 478 000	30 862 093
ROYAL BANK OF SCOTLAND 5.375 9/30/2019	XS0454984765	EUR	GB	280 000	3 086 654
ROYAL BANK OF SCOTLAND 5.5 3/23/2020	XS0496481200	EUR	GB	119 000	1 373 215
ROYAL BK CANADA RY 1.92 07/17/20	CA780086KY95	CAD	CA	695 000	4 762 076
ROYAL BK CANADA RY 1.968 03/02/22	CA780086KD58	CAD	CA	1 370 000	9 241 737
ROYAL BK CANADA RY 2 1/2 01/19/21	US78012KKU06	USD	CA	3 125 000	28 730 899
ROYAL BK CANADA RY 2 12/10/18	US78012KJZ12	USD	CA	1 295 000	11 814 752
ROYAL BK CANADA RY 2.2 07/27/18	US7800857D27	USD	CA	1 518 000	14 012 326
ROYAL BK CANADA RY 2.26 03/12/18	CA780086DV30	CAD	CA	1 331 000	9 189 014
ROYAL BK CANADA RY 2.35 12/09/19	CA780086JX32	CAD	CA	6 290 000	43 468 435
ROYAL BK CANADA RY 2.364 09/21/17	CA780086BU74	CAD	CA	3 000 000	20 644 065
ROYAL BK CANADA RY 2.77 12/11/18	CA780086GH19	CAD	CA	3 000 000	20 875 873
RUSSIA GLOBAL 11% 07/24/2018	XS0089375249	USD	RU	2 100 000	22 514 818

RUSSIA GLOBAL 12.75% 06/24/2028	XS0088543193	USD	RU	130 000	2 004 301
RUSSIA RUSSIA 5 7/8 09/16/43	XS0971721963	USD	RU	800 000	8 145 051
RWE AG 5.75 02/14/2033 EMTN	XS0162513211	EUR	DE	6 000	83 908
RWE AG 6.125 7/6/2039	XS0437306904	GBP	DE	400 000	6 593 656
RWE AG 6.625 1/31/2019	XS0399647675	EUR	DE	150 000	1 720 400
RWE FINANCE BV RWE 6 1/2 04/20/21	XS0127992336	GBP	NL	929 000	13 049 359
RYANAIR RY AID 1 7/8 06/17/21	XS1077584024	EUR	IE	850 000	8 671 726
SAN DIEGO G E SRE 4 1/2 08/15/40	US797440BM51	USD	US	88 000	875 376
SANOFI SANFP 0 5/8 04/05/24	FR0013143997	EUR	FR	3 300 000	31 618 747
SANOFI SANFP 0 7/8 09/22/21	FR0012969020	EUR	FR	1 200 000	11 874 919
SANOFI SANFP 1 1/2 09/22/25	FR0012969038	EUR	FR	1 900 000	19 167 933
SANOFI SANFP 1 1/4 04/10/18	US801060AB05	USD	FR	6 375 000	57 952 693
SANOFI SANFP 1 7/8 09/04/20	FR0011560333	EUR	FR	2 100 000	21 479 838
SANTAN CONS FIN SANTAN 0.9 02/18/20	XS1188117391	EUR	ES	2 800 000	27 441 131
SANTANDER INTL SANTAN 4 01/24/20	XS0877984459	EUR	ES	400 000	4 412 913
SANTANDER INTL SANTAN 4 03/27/17	XS0759014375	EUR	ES	100 000	996 886
SANTANDER ISSUAN SANTAN 2 1/2 03/18/25	XS1201001572	EUR	ES	2 200 000	21 122 227
SANTANDER ISSUAN SANTAN 5.179 11/19/25	US80281TAE82	USD	ES	11 400 000	104 762 905
SANTANDER UK PLC ABBEY 5 11/07/23	XS0989359756	USD	GB	3 050 000	28 408 243
SANTANDER UK PLC SANUK 2 1/2 03/14/19	US80283LAK98	USD	GB	4 063 000	37 354 786
SBAB BANK AB SBAB 1.048 06/23/21	XS1436518606	SEK	SE	88 000 000	88 914 652
SCENTRE MGMT SCGAU 1 1/2 07/16/20	XS1087819634	EUR	AU	1 900 000	19 091 005
SCHNEIDER ELEC SUPP 0 7/8 03/11/25	FR0012601367	EUR	FR	1 100 000	10 660 991
SCHNEIDER ELEC SUPP 3 3/4 07/12/18	FR0011075183	EUR	FR	2 200 000	22 661 203
SCOTTISH WIDOWS SCOTW 5 1/2 06/16/23	XS0914791412	GBP	GB	252 000	3 130 108
SCOTTISH WIDOWS SCOTW 7 06/16/43	XS0914791768	GBP	GB	1 294 000	16 930 990
SEMPRA ENERGY SRE 3.55 06/15/24	US816851AV10	USD	US	2 800 000	25 726 550
SEMPRA ENERGY SRE 4.05 12/01/23	US816851AU37	USD	US	4 000 000	37 996 340
SENEGAL REP OF SENEGAL 6 1/4 07/30/24	XS1090161875	USD	SN	900 000	8 348 180
SERBIA REPUBLIC SERBIA 4 7/8 02/25/20	XS0893103852	USD	RS	2 200 000	20 649 201
SERBIA REPUBLIC SERBIA 7 1/4 09/28/21	XS0680231908	USD	RS	1 600 000	16 476 234
SEVERN TRENT FIN SVTLN 3 5/8 01/16/26	XS0875301912	GBP	GB	691 000	8 927 198
SHAW COMMUNICATIONS INC 6,75 2039-11-09	CA82028KAQ46	CAD	CA	1 744 000	14 251 806
SHAW COMMUNICATIONS INC5.65% 10/1/2019	CA82028KAP62	CAD	CA	695 000	5 203 146
SHELL INTERNATIONAL FINANCE 6.375 12/15/2038	US822582AD40	USD	NL	2 646 000	30 943 596
SHELL INTL FIN RDSALN 0 3/4 05/12/24	XS1411405662	EUR	NL	1 875 000	18 155 538
SHELL INTL FIN RDSALN 0 7/8 08/21/28	CH0292877898	CHF	NL	555 000	5 234 361
SHELL INTL FIN RDSALN 1 04/06/22	XS1135276332	EUR	NL	2 563 000	25 628 144
SHELL INTL FIN RDSALN 1 1/4 03/15/22	XS1292484323	EUR	NL	497 000	5 043 578
SHELL INTL FIN RDSALN 1 1/4 05/12/28	XS1411401083	EUR	NL	2 500 000	24 214 374
SHELL INTL FIN RDSALN 1 5/8 01/20/27	XS1135277140	EUR	NL	899 000	9 227 637
SHELL INTL FIN RDSALN 1 5/8 03/24/21	XS1048521733	EUR	NL	9 500 000	97 991 150
SHELL INTL FIN RDSALN 1 7/8 09/15/25	XS1292468045	EUR	NL	5 000 000	52 088 448
SHELL INTL FIN RDSALN 2 1/2 03/24/26	XS1048529041	EUR	NL	3 976 000	44 127 537
SHELL INTL FIN RDSALN 3 1/4 05/11/25	US822582BD31	USD	NL	1 177 000	10 745 009
SHELL INTL FIN RDSALN 3 3/4 09/12/46	US822582BY77	USD	NL	2 343 000	19 881 121
SHELL INTL FIN RDSALN 3 5/8 08/21/42	US822582AT91	USD	NL	684 000	5 708 619
SHELL INTL FIN RDSALN 4 1/8 05/11/35	US822582BE14	USD	NL	1 256 000	11 644 957
SHIRE ACQ INV IE SHPLN 2.4 09/23/21	US82481LAB53	USD	IE	5 044 000	44 534 340
SHPF 3 NOTE SHPF 3 NOTE	SE0007691621	SEK	SE	200 000 000	200 711 111
SIEMENS FINAN SIEGR 2 7/8 03/10/28	DE000A1UDWN5	EUR	DE	378 000	4 513 886
SIEMENS FINAN SIEGR 3 1/4 05/27/25	USN82008AE85	USD	NL	7 629 000	69 458 137
SIEMENS FINAN SIEGR 4.4 05/27/45	USN82008AF50	USD	NL	2 676 000	25 738 220
SIMON INTL FIN S SPG 1 3/8 11/18/22	XS1232098001	EUR	LU	1 875 000	18 694 385
SIMON PROP GP LP SPG 2 1/2 07/15/21	US828807CX32	USD	US	1 375 000	12 635 322
SIMON PROP GP LP SPG 2.2 02/01/19	US828807CQ80	USD	US	2 300 000	21 249 091
SIMON PROP GP LP SPG 3 3/4 02/01/24	US828807CR63	USD	US	4 000 000	38 136 969
SINGAPORE (GOVERNMENT OF) 3.25% 09/01/2020	SG7928920854	SGD	SG	5 000 000	33 503 142
SINOCEM OVERSEA SINOCH 4 1/2 11/12/20	USG8185TAA72	USD	VG	5 100 000	48 810 193
SINOPEC GRP OVER SINOPE 2 3/4 04/10/19	USG82003AC11	USD	VG	1 600 000	14 764 410
SINOPEC GRP OVER SINOPE 3 1/4 04/28/25	USG8201JAC56	USD	VG	300 000	2 624 806
SINOPEC GRP OVER SINOPE 3.9 05/17/22 REGS	USG8189YAB05	USD	CN	1 900 000	17 858 968
SINOPEC GRP OVER SINOPE 4 7/8 05/17/42	USG8189YAC87	USD	VG	2 400 000	23 020 149
SINOPEC OVERSEAS SINOPE 1 3/4 09/29/19	USG8200TAF78	USD	VG	900 000	8 076 884
SINOPEC OVERSEAS SINOPE 2 1/8 05/03/19	USG8200TAA81	USD	VG	600 000	5 443 971
SKANDINAV ENSKIL SEB 0 5/8 01/30/23	XS1314150878	EUR	SE	8 800 000	87 006 043
SKANDINAV ENSKIL SEB 1 1/2 06/17/20 #573	SE0006258406	SEK	SE	540 000 000	568 453 500
SKANDINAV ENSKIL SEB 1 1/2 12/15/21 #574	SE0008103477	SEK	SE	10 000 000	10 414 850
SKANDINAV ENSKIL SEB 1 7/8 11/14/19	XS0854425625	EUR	SE	100 000	1 012 044
SKANDINAV ENSKIL SEB 3 06/19/19 #572	SE0005703451	SEK	SE	500 000 000	546 238 333
SKANDINAV ENSKIL SEB 3 06/20/18 #571	SE0004925451	SEK	SE	1 340 000 000	1 428 230 067
SKANDINAVISKA ENSKILDA 3 2017 06 21	SE0004328482	SEK	SE	200 000 000	206 520 000
SLOVAK REPUBLIC SLOVAK 4 3/8 05/21/22	XS0782720402	USD	SK	1 140 000	11 303 847
SMITHS GROUP PLC SMINLN 1 1/4 04/28/23	XS1225626461	EUR	GB	664 000	6 425 354
SNAM SRGIM 0 7/8 10/25/26	XS1505573482	EUR	IT	3 000 000	27 514 072
SNCF RESEAU RESFER 1 11/09/31	XS1514051694	EUR	FR	8 000 000	73 468 096
SOCIETE GENERALE 4.75 03/02/2021 EMTN	XS0596704170	EUR	FR	100 000	1 173 928
SOCIETE GENERALE SOCGEN 2 3/8 02/28/18	XS0821220281	EUR	FR	2 100 000	21 107 765
SOCIETE GENERALE SOCGEN 2 5/8 02/27/25	XS1195574881	EUR	FR	1 100 000	11 046 111
SOCIETE GENERALE SOCGEN 3 3/4 03/01/17	XS0751525311	EUR	FR	3 000 000	29 831 842
SOCIETE GENERALE SOCGEN 4 06/07/23	XS0867612466	EUR	FR	3 100 000	34 449 825
SOCIETE GENERALE SOCGEN 4 1/4 04/14/25	USF8586CH211	USD	FR	1 400 000	12 422 765
SOCIETE GENERALE SOCGEN 4 3/4 11/24/25	USF8586CBS01	USD	FR	393 000	3 579 388
SOCIETE GENERALE SOCGEN 5.2 04/15/21	XS83368TAA60	USD	FR	2 350 000	23 621 675
SOGECAP SA SOGESA 4 1/8 12/29/49	FR0012383982	EUR	FR	1 600 000	15 737 408
SOLVAY SA SOLBBB 1 5/8 12/02/22	BE6282459609	EUR	BE	1 900 000	19 082 940
SOUTH AFRICA REP OF 5.5 3/9/2020	US836205AN45	USD	ZA	2 420 000	23 649 159
SOUTH AFRICA SOAF 4 7/8 04/14/26	US836205AT15	USD	ZA	1 400 000	12 785 742
SOUTH AFRICA SOAF 5 10/12/46	US836205AV60	USD	ZA	700 000	5 919 374

SOUTHERN CAL ED EIX 4.65 10/01/43	US842400FZ13	USD	US	3 452 000	34 891 964
SOUTHERN CO SO 4.4 07/01/46	US842587CX39	USD	US	2 088 000	19 323 211
SOUTHERN ELECTR SSELN 5 1/2 06/07/32	XS0139563166	GBP	GB	534 000	8 401 341
SOUTHERN POWER SO 5.15 09/15/41	US843646AH38	USD	US	3 050 000	28 273 104
SP MANWEB IBESM 4 7/8 09/20/27	XS0828007277	GBP	GB	2 000 000	27 955 102
SPAIN 4.2% 01/31/2037	ES0000012932	EUR	ES	5 000 000	65 229 468
SPAIN SPAIN 4 03/06/18	XS0895794658	USD	ES	25 000 000	238 747 073
SPANISH GOVT SPGB 1.3 10/31/26	ES00000128H5	EUR	ES	5 000 000	47 622 096
SPANISH GOVT SPGB 1.15 07/30/20	ES00000127H7	EUR	ES	10 000 000	100 015 967
SPANISH GOVT SPGB 2.15 10/31/25	ES00000127G9	EUR	ES	7 000 000	72 232 737
SPANISH GOVT SPGB 5.15 10/31/44	ES00000124H4	EUR	ES	5 000 000	72 706 012
STADSHYPOTEK AB SHBASS 1 1/2 03/17/21 #1584	SE0007577366	SEK	SE	1 280 000 000	1 351 336 533
STADSHYPOTEK AB SHBASS 1 3/4 04/09/20	US85235YAE32	USD	SE	25 000 000	224 532 139
STADSHYPOTEK AB SHBASS 2 1/2 09/18/19 #1582	SE0005965746	SEK	SE	600 000 000	645 512 000
STADSHYPOTEK AB SHBASS 3 03/21/18 #1580	SE0004807733	SEK	SE	950 000 000	1 012 472 000
STADSHYPOTEK AB SHBASS 3 12/19/18 #1581	SE0005498300	SEK	SE	1 690 000 000	1 799 607 767
STADSHYPOTEK AB SHBASS 4 1/2 09/21/22 #1586	SE0003174838	SEK	SE	360 000 000	436 667 400
STADSHYPOTEK AB SHBASS 4 1/4 06/17/20 #1583	SE0003174820	SEK	SE	1 290 000 000	1 499 295 691
STANDARD CHART STANLN 1 5/8 11/20/18	XS0995417846	EUR	GB	129 000	1 273 659
STANDARD CHART STANLN 3 1/8 11/19/24	XS1140857316	EUR	GB	1 063 000	10 523 463
STANDARD CHART STANLN 3 5/8 11/23/22	XS0858585051	EUR	GB	1 884 000	19 334 250
STANDARD CHART STANLN 4 1/8 01/18/19	XS0732522965	EUR	GB	58 000	622 102
STANDARD CHART STANLN 4 10/21/25	XS0983704718	EUR	GB	660 000	6 591 931
STANDARD CHART STANLN 4 3/8 01/18/38	XS0876756452	GBP	GB	348 000	4 386 750
STANDARD CHART STANLN 5 1/8 06/06/34	XS1075419694	GBP	GB	2 979 000	34 319 757
STARBUCKS CORP SBUX 2.1 02/04/21	US855244AJ85	USD	US	1 875 000	17 101 504
STATE GRID OSEAS CHGRID 1 3/4 05/22/18	USG8449VAA47	USD	CN	1 600 000	14 501 266
STATE OIL CO AZE SOIAZ 4 3/4 03/13/23	XS0903465127	USD	AZ	2 930 000	26 228 407
STHRN GAS CRIDOR SGCAZE 6 7/8 03/24/26	XS1319820897	USD	AZ	500 000	4 983 282
STOCKHOLMS LANS STOCKL 0 3/4 09/27/21	XS1420355023	SEK	SE	68 000 000	68 681 190
STOCKHOLMS LANS STOCKL 1 05/28/21	XS1239582502	SEK	SE	100 000 000	103 243 889
STRYKER CORP SYK 3 3/8 11/01/25	US863667AH48	USD	US	395 000	3 588 076
SUNOCO LOGISTICS SXL 4 1/4 04/01/24	US86765BAN91	USD	US	2 342 000	21 677 720
SUNOCO LOGISTICS SXL 5.3 04/01/44	US86765BAP40	USD	US	2 300 000	20 598 922
SVENSKA HANDELSBANKEN 3.75 2/24/2017	XS0490111563	EUR	SE	91 000	904 721
SVENSKA HNDLSBKN SHBASS 2 1/2 01/25/19	US86960BAE20	USD	SE	4 000 000	37 109 622
SVENSKA HNDLSBKN SHBASS 2 1/4 06/17/19	US86960BAG77	USD	SE	5 585 000	51 000 058
SVENSKA HNDLSBKN SHBASS 2 1/4 08/27/20	XS0965050197	EUR	SE	851 000	8 867 252
SWEDBANK AB SWEDA 2 1/8 09/29/17	XS0836360171	USD	SE	3 350 000	30 713 444
SWEDBANK AB SWEDA 2.65 03/10/21	XS1377855363	USD	SE	3 125 000	28 606 759
SWEDBANK HYPOTEK SPNTAB 3 3/4 09/19/18 #MTN	SE0004270015	SEK	SE	1 500 000 000	1 620 961 250
SWEDBANK HYPOTEK SWEDA 1 09/15/21 #190	SE0007525647	SEK	SE	440 000 000	449 638 934
SWEDBANK HYPOTEK SWEDA 1 12/16/20 #189	SE0007525639	SEK	SE	880 000 000	902 280 622
SWEDBANK HYPOTEK SWEDA 3 3/4 06/19/19 #188	SE0004270023	SEK	SE	550 000 000	613 253 208
SWEDBANK HYPOTEK SWEDA 5.7 05/12/20 #180	SE0002576561	SEK	SE	1 282 900 000	1 567 395 904
SWEDEN KINGDOM SWED 1 1/8 03/15/19	XS1379422675	USD	SE	15 000 000	135 587 825
SWEDISH COVERED SBAB 1 03/17/21 #142	SE0006758561	SEK	SE	920 000 000	947 911 778
SWEDISH COVERED SBAB 2 06/17/20	SE0006452900	SEK	SE	1 030 000 000	1 104 419 789
SWEDISH COVERED SBAB 4 03/21/18 #134	SE0003172535	SEK	SE	230 000 000	249 738 600
SWEDISH COVERED SBAB 4 06/21/17 #133	SE0003172527	SEK	SE	100 000 000	104 262 000
SWEDISH COVERED SBAB 4 12/19/18 #139	SE0005468022	SEK	SE	200 000 000	216 984 444
SWEDISH EXP CRED SEK 1 3/4 08/28/20	US00254EME94	USD	SE	15 000 000	135 830 289
SWEDISH GOVRNMNT 1054 06/01/2022 3.5	SE0003784461	SEK	SE	3 628 000 000	4 418 430 344
SWEDISH GOVRNMNT SGB 1 1/2 11/13/23 #1057	SE0004869071	SEK	SE	718 000 000	778 634 517
SWEDISH GOVRNMNT SGB 1 11/12/26 #1059	SE0007125927	SEK	SE	1 330 000 000	1 390 399 733
SWEDISH GOVRNMNT SGB 2 1/2 05/12/25 #1058	SE0005676608	SEK	SE	400 000 000	478 205 333
SWEDISH GOVRNMNT SGB 2 1/4 06/01/32 #1056	SE0004517290	SEK	SE	220 000 000	257 217 950
SWIRE PRO MTN FI SWIPRO 2 3/4 03/07/20	XS0899374002	USD	HK	3 000 000	27 505 951
SWISS (GOVT) SWISS 0 1/2 05/27/30	CH0224397171	CHF	CH	5 000 000	47 640 110
SWISS RE SRENVX 6.3024 03/29/49	XS0293392105	GBP	CH	550 000	6 644 835
SWITCH HOLDINGS GSWITC 5 1/2 04/18/18	XS0617785943	EUR	GB	2 950 000	31 291 853
SYNCHRONY FINANC SYF 2.7 02/03/20	US87165BAE39	USD	US	1 100 000	10 074 703
SYNCHRONY FINANC SYF 3 3/4 08/15/21	US87165BAC72	USD	US	4 850 000	45 814 645
SYSO CORP SYY 4 1/2 04/01/46	US871829BD80	USD	US	1 253 000	11 700 362
Swedish Government 1047 2020-12-01 5%	SE0001149311	SEK	SE	259 500 000	315 956 243
TALANX FINANZ TALANX 8.3673 06/15/42	XS0768664731	EUR	DE	300 000	3 746 715
TARGET CORP TGT 3 5/8 04/15/46	US87612EBF25	USD	US	1 400 000	11 955 242
TDC TDCDC 1 3/4 02/27/27	XS1196041419	EUR	DK	2 536 000	24 013 575
TELEFONICA EMIS 5.462 02/16/2021	US87938WAP86	USD	ES	8 200 000	82 640 539
TELEFONICA EMIS 6.221% 2017-07-03	US87938WAG87	USD	ES	2 600 000	24 830 776
TELEFONICA EMIS TELEFO 1.477 09/14/21	XS1290729208	EUR	ES	2 500 000	24 958 675
TELEFONICA EMIS TELEFO 2.242 05/27/22	XS1069430368	EUR	ES	500 000	5 207 714
TELEFONICA EMIS TELEFO 3.987 01/23/23	XS0874864860	EUR	ES	3 000 000	34 864 363
TELEFONICA EMIS TELEFO 5 3/8 02/02/26	XS0241945582	GBP	ES	1 965 000	27 429 942
TELIAONERA AB TLSNSS 1 5/8 02/23/35	XS1193213953	EUR	SE	1 150 000	10 303 604
TELIAONERA AB TLSNSS 3 7/8 10/01/25	XS0545428285	EUR	SE	960 000	11 586 879
TELIAONERA AB TLSNSS 4 1/4 02/18/20	XS0592627003	EUR	SE	1 344 000	15 028 971
TELSTRA CORP LTD TLSAU 4 1/2 11/13/18	AU3CB0215978	AUD	AU	370 000	2 520 858
TELSTRA CORP LTD TLSAU 4 11/15/17	AU3CB0201838	AUD	AU	160 000	1 070 756
TELSTRA CORP LTD TLSAU 4.8 10/12/21	USQ8975NAB12	USD	AU	1 500 000	15 021 613
TELSTRA CORP LTD TLSAU 7 3/4 07/15/20	AU3CB0152940	AUD	AU	2 090 000	16 337 868
TELLUS CORP TCN 2.35 03/28/22	CA87971MBA05	CAD	CA	460 000	3 117 031
TELLUS CORP TCN 3 3/4 03/10/26	CA87971MBC60	CAD	CA	3 000 000	21 285 559
TELLUS CORP TCN 3.35 04/01/24	CA87971MAR49	CAD	CA	708 000	4 965 383
TELLUS CORP TCN 4.85 04/05/44	CA87971MAW34	CAD	CA	359 000	2 504 402
TENN VALLEY AUTH TVA 2 7/8 09/15/24	US880591ER96	USD	US	10 000 000	93 453 760
TEVA PHA FIN BV TEVA 3.65 11/10/21	US88166JAA16	USD	IL	1 573 000	14 524 425
TEVA PHARM FNC TEVA 1 7/8 03/31/27	XS121104075	EUR	NL	1 753 000	16 777 674
TEVA PHARMACEUCI TEVA 4.1 10/01/46	US88167AAF84	USD	NL	6 834 000	54 239 340

TEVA PHARMACEUTICAL FINANCE 6.15% 02/01/2036	US88163VAD10	USD	IL	1 974 000	20 562 606
THAILAND GOVT THAIGB 2.55 06/26/20	TH062303U607	THB	TH	596 216 000	154 468 431
THAILAND GOVT THAIGB 3 1/4 06/16/17	TH062303R603	THB	TH	35 000 000	8 960 458
THAILAND GOVT THAIGB 3 5/8 06/16/23	TH0623033600	THB	TH	711 084 000	192 932 085
THAILAND GOVT THAIGB 3 7/8 06/13/19	TH062303T609	THB	TH	1 149 797 000	306 953 984
THAILAND GOVT THAIGB 3.4 06/17/36	TH062303G606	THB	TH	200 000 000	51 355 767
THAILAND GOVT THAIGB 3.45 03/08/19	TH062303T302	THB	TH	373 186 000	99 216 923
THAILAND GOVT THAIGB 3.58 12/17/27	TH0623037C05	THB	TH	212 531 000	56 929 541
THAILAND GOVT THAIGB 3.65 12/17/21	TH0623031C01	THB	TH	1 363 687 000	370 463 750
THAILAND GOVT THAIGB 3.85 12/12/25	TH0623035C07	THB	TH	498 401 000	138 706 728
THAILAND GOVT THAIGB 4 7/8 06/22/29	TH0623039607	THB	TH	676 802 000	203 504 338
THAILAND GOVT THAIGB 5 1/8 03/13/18	TH0623A3S305	THB	TH	19 612 000	5 256 820
THREE GORGES FIN YANTZE 3.7 06/10/25	USG8850LAA82	USD	KY	600 000	5 482 405
TIME WARNER CABL TWC 5 1/4 07/15/42	XSO798491113	GBP	US	700 000	9 217 622
TIME WARNER CABLE INC 5.4 2038-07-01	US88732JAN81	USD	US	4 400 000	50 524 911
TIME WARNER INC TWX 3.4 06/15/22	US887317AQ81	USD	US	3 000 000	27 581 966
TIME WARNER INC TWX 3.55 06/01/24	US887317AV76	USD	US	5 000 000	45 128 583
TIME WARNER INC TWX 3.6 07/15/25	US887317AW59	USD	US	110 000	1 005 672
TIME WARNER INC TWX 4.85 07/15/45	US887317AX33	USD	US	5 929 000	55 288 546
TIME WARNER INC TWX 5.35 12/15/43	US887317AS48	USD	US	5 400 000	52 069 312
TORONTO DOM BANK TD 2 5/8 09/10/18	US89114QAM06	USD	CA	6 700 000	62 215 857
TORONTO DOM BANK TD 2.563 06/24/20	CA891145S471	CAD	CA	541 000	3 761 588
TORONTO DOM BANK TD 2.621 12/22/21	CA8911452R48	CAD	CA	1 530 000	10 659 531
TORONTO DOM BANK TD 4.859 03/04/31	CA8911457R92	CAD	CA	250 000	1 882 171
TRADE DEV BANK TDBM 9 3/8 05/19/20	US89253YAA01	USD	MN	900 000	7 854 630
TRANS-CANADA PL TRPCN 3.3 07/17/25	CA89353ZBY30	CAD	CA	1 415 000	10 066 641
TRANS-CANADA PL TRPCN 4 5/8 03/01/34	US89352HAM16	USD	CA	246 000	2 389 922
TRANS-CANADA PL TRPCN 4.55 11/15/41	CA89353ZBV90	CAD	CA	57 000	406 018
TRANSCANADA PIPELINES 6.2% 10/15/2037	US89352HAD17	USD	CA	36 000	408 434
TRANSCANADA PIPELINES 7.625% 01/15/2039	US8935268Z94	USD	CA	3 700 000	48 885 086
TREASURY UKT 1 1/2 01/22/21	GB00BY5F581	GBP	GB	2 000 000	23 582 364
TREASURY UKT 1 3/4 09/07/22	GB00B7L9SL19	GBP	GB	2 000 000	23 927 121
TREASURY UKT 3 1/4 01/22/44	GB00B84Z9V04	GBP	GB	7 000 000	102 874 483
TRINIDAD TOBAG TRITOB 4 3/8 01/16/24	USP93960AF25	USD	TT	1 000 000	9 152 104
TRINIDAD&TOBAGO TRITOB 4 1/2 08/04/26	USP93960AG08	USD	TT	300 000	2 706 984
TRINITY ACQ PLC WLTW 4.4 03/15/26	US89641UAC53	USD	GB	1 375 000	12 789 812
TURK EXIMBANK EXCRTU 5 3/8 02/08/21	XS1345632811	USD	TR	1 600 000	14 498 315
TURKEY REP OF TURKEY 4 1/4 04/14/26	US900123CJ75	USD	TR	1 400 000	11 385 830
TURKEY REP OF TURKEY 4 7/8 04/16/43	US900123CB40	USD	TR	1 500 000	11 089 174
TURKEY REP OF TURKEY 5 3/4 03/22/24	US900123CF53	USD	TR	2 350 000	21 709 664
TURKEY REP OF TURKEY 6 3/4 04/03/18	US900123BA75	USD	TR	500 000	4 815 122
TURKEY REP OF TURKEY 6 3/4 05/30/40	US900123BG46	USD	TR	2 310 000	21 260 860
TURKEY REP OF TURKEY 6 5/8 02/17/45	US900123CG37	USD	TR	600 000	5 550 104
TURKEY REP OF TURKEY 6 7/8 03/17/36	US900123AY60	USD	TR	700 000	6 651 236
TURKEY REP OF TURKEY 7 03/11/19	US900123BD15	USD	TR	200 000	1 968 986
TURKEY REP OF TURKEY 7 3/8 02/05/25	US900123AW05	USD	TR	7 310 000	74 689 880
TWC 5 1/2 09/01/41	US88732JBB35	USD	US	791 000	7 371 555
TYSON FOODS INC TSN 3.95 08/15/24	US902494AX19	USD	US	3 250 000	30 592 933
TYSON FOODS INC TSN 4 1/2 06/15/22	US902494AT07	USD	US	500 000	4 840 956
TYSON FOODS INC TSN 5.15 08/15/44	US902494AY91	USD	US	317 000	3 007 842
UBS AG LONDON UBS 1 1/4 09/03/21	XS1105680703	EUR	CH	21 000 000	211 851 223
UBS AG LONDON UBS 1 1/8 06/30/20	XS1254428540	EUR	CH	7 477 000	74 659 367
UBS AG LONDON UBS 1 3/8 04/16/21	XS1057841980	EUR	CH	17 000 000	173 544 799
UBS AG STAMFORD UBS 1 3/8 08/14/17	US90261XHC92	USD	CH	3 125 000	28 524 441
UK TSY GILT UKT 0 1/2 07/22/22	GB00BD0PCK97	GBP	GB	3 000 000	33 366 945
UKRAINE GOVT UKRAIN 7 3/4 09/01/19	XS1303918269	USD	UA	4 100 000	38 294 169
UKRAINE GOVT UKRAIN 7 3/4 09/01/22	XS1303921214	USD	UA	1 000 000	8 999 369
UKRAINE GOVT UKRAIN 7 3/4 09/01/23	XS1303921487	USD	UA	1 511 000	13 460 778
UKRAINE GOVT UKRAIN 7 3/4 09/01/26	XS1303926528	USD	UA	5 300 000	46 252 203
UNI OF CAMBRIDGE CAMBRG 3 3/4 10/17/52	XS0841542961	GBP	GB	829 000	13 035 038
UNIBAIL-RODAMCO ULFP 1 03/14/25	XS1218319702	EUR	FR	983 000	9 521 568
UNIBAIL-RODAMCO ULFP 2 04/28/36	XS1401197253	EUR	FR	1 253 000	12 494 087
UNICREDIT SPA UCGIM 1 1/2 06/19/19	XS1078760813	EUR	IT	4 400 000	43 451 416
UNICREDIT SPA UCGIM 3 5/8 01/24/19	XS0973623514	EUR	IT	1 300 000	13 787 287
UNICREDIT SPA UCGIM 4 3/8 01/29/20	XS0207065110	EUR	IT	1 300 000	14 580 653
UNILEVER NV UNANA 1 1/8 04/29/28	XS1403015156	EUR	NL	3 503 000	34 334 075
UNION BANK NA UNBC 2 5/8 09/26/18	US90521APJ15	USD	US	917 000	8 470 424
UNION BANK OF SWITZERLAND 6.0 2018-04-18	XS0359388690	EUR	CH	1 286 000	13 799 599
UNION PAC CORP UNP 2 3/4 03/01/26	US907818EH70	USD	US	4 315 000	38 560 174
UNION PAC CORP UNP 4.05 11/15/45	US907818EF15	USD	US	175 000	1 605 202
UNITED KINGDOM 3.75 20210907	GB00B4RMG977	GBP	GB	5 000 000	65 305 534
UNITED KINGDOM 4.25 12/7/2040	GB00B6460505	GBP	GB	5 000 000	82 509 517
UNITED KINGDOM 4.25% 03/07/2036	GB0032452392	GBP	GB	7 000 000	111 470 437
UNITED KINGDOM 4.25% 06/07/2032	GB0004893086	GBP	GB	5 000 000	76 449 492
UNITED KINGDOM 4.25% 12/07/2027	GB00B16NNR78	GBP	GB	5 000 000	72 962 326
UNITED KINGDOM 4.5 03/07/2019	GB00B39R3F84	GBP	GB	2 000 000	24 964 935
UNITED KINGDOM 4.5 9/7/2034	GB00B52WS153	GBP	GB	4 000 000	64 701 130
UNITED KINGDOM 4.75% 12/07/2038	GB00B00NY175	GBP	GB	4 000 000	69 065 394
UNITED KINGDOM 6% 12/07/2028	GB0002404191	GBP	GB	3 000 000	51 032 380
UNITED KINGDOM G UKT 2 1/4 09/07/23	GB00B7Z53659	GBP	GB	5 000 000	61 852 314
UNITED KINGDOM G UKT 3 1/2 01/22/45	GB00BN65R313	GBP	GB	9 000 000	138 627 999
UNITED MEXICAN 5.75 10/12/2110 144A	US91086QA219	USD	MX	1 760 000	15 011 464
UNITED MEXICAN MEX 3 5/8 03/15/22	US91086QBA58	USD	MX	1 600 000	14 725 380
UNITED MEXICAN MEX 4 3/4 03/08/44	US91086QBB32	USD	MX	400 000	3 365 037
UNITED OVERSEAS UOBSP 4.9 07/23/49	SG57A1994579	SGD	SG	250 000	1 640 274
UNITED PARCEL SERVICE INC 6.2% 01/15/2038	US911312AJ59	USD	US	663 000	8 126 406
UNITED TECH CORP UTX 1 7/8 02/22/26	XS1366791124	EUR	US	2 500 000	26 002 980
UNITED TECH CORP UTX 1.55 05/04/18	US913017BZ11	USD	US	4 600 000	42 098 748
UNITED TECH CORP UTX 1.8 06/01/17	US913017BU24	USD	US	11 908 000	108 626 306

UNITED TECH CORP UTX 4 1/2 06/01/42	US913017BT50	USD	US	2 165 000	21 113 572
UNITED TECH CORP UTX 4.15 05/15/45	US913017CA50	USD	US	2 424 000	22 538 627
UNITED TECH CORP UTX 5.4 05/01/35	US913017BJ78	USD	US	2 709 000	29 076 929
UNITED TECHNOLOGIES 5.7% 4/15/2040	US913017BS77	USD	US	510 000	5 703 187
UNITEDHEALTH GRP UNH 2.7 07/15/20	US91324PCM23	USD	US	3 750 000	34 991 494
UNITEDHEALTH GRP UNH 3.1 03/15/26	US91324PCV22	USD	US	445 000	4 022 384
UNITEDHEALTH GRP UNH 3.35 07/15/22	US91324PCN06	USD	US	2 040 000	19 369 279
UNITEDHEALTH GRP UNH 3.95 10/15/42	US91324PCA84	USD	US	352 000	3 151 024
UNITEDHEALTH GRP UNH 4 3/4 07/15/45	US91324PCR10	USD	US	5 702 000	58 542 872
UNITEDHEALTH GRP UNH 5.8 03/15/36	US91324PAR38	USD	US	22 000	246 374
URUGUAY URUGUA 4 1/2 08/14/24	US760942AZ58	USD	UY	3 300 000	31 762 941
US BANCORP USB 2.95 07/15/22	US91159JAA43	USD	US	2 351 000	21 742 610
US BANK NA OHIO USB 1.35 01/26/18	US90331HMQ38	USD	US	5 600 000	51 028 543
US BANK NA OHIO USB 1.4 04/26/19	US90331HMY61	USD	US	1 793 000	16 152 152
US BANK NA OHIO USB 2 1/8 10/28/19	US90331HML41	USD	US	4 156 000	38 029 693
US TREASURY BONDS 4.25 11/15/40	US912810QL52	USD	US	5 000 000	55 399 279
US TREASURY N/B 3.625 02/15/2021	US912828PX26	USD	US	5 000 000	49 369 521
US TREASURY N/B 4.375 05/15/2041	US912810QQ40	USD	US	3 500 000	39 525 713
US TREASURY N/B T 0 3/4 12/31/17	US912828UE89	USD	US	5 000 000	45 347 144
US TREASURY N/B T 1 1/2 10/31/19	US912828F627	USD	US	10 000 000	91 295 472
US TREASURY N/B T 1 3/8 07/31/18	US912828VQ01	USD	US	5 000 000	45 888 891
US TREASURY N/B T 2 1/2 02/15/45	US912810RK60	USD	US	16 000 000	130 891 644
US TREASURY N/B T 2 3/4 08/15/42	US912810QX90	USD	US	3 000 000	26 038 076
US TREASURY N/B T 2 3/4 11/15/42	US912810QY73	USD	US	3 400 000	29 283 165
US TREASURY N/B T 2 7/8 05/15/43	US912810RB61	USD	US	6 000 000	52 881 274
US TREASURY N/B T 2 7/8 11/15/46	US912810RU43	USD	US	10 000 000	88 068 230
US TREASURY N/B T 3 1/8 02/15/43	US912810QZ49	USD	US	5 000 000	46 567 603
US TREASURY NOTES 3.625 08/15/2019	US912828LJ77	USD	US	3 000 000	29 212 905
US TREASURY NOTES 3.875 2040-08-15	US912810QK79	USD	US	10 000 000	105 646 744
US TREASURY NOTES 6.125% 11/15/2027	US912810FB99	USD	US	3 000 000	36 789 718
US TREASURY NOTES 6.25% 08/15/2023	US912810EQ77	USD	US	5 000 000	57 860 612
US TREASURY NOTES 6.625% 02/15/2027	US912810EZ76	USD	US	6 800 000	86 340 452
VALERO ENERGY VLO 3.4 09/15/26	US91913YAU47	USD	US	3 125 000	27 489 274
VALERO ENERGY-GLOBAL 6.625% 06/15/2037	US91913YAL48	USD	US	213 000	2 266 846
VENTAS REALTY LP VTR 4 1/4 03/01/22	US92276MAX39	USD	US	4 400 000	42 778 558
VEOLIA ENVRNMT VIEFP 0.927 01/04/29	FR0013210416	EUR	FR	1 300 000	11 709 043
VEOLIA ENVRNMT VIEFP 4 5/8 03/30/27	FR0011224963	EUR	FR	1 000 000	13 178 987
VEOLIA ENVRNMT VIEFP 6 1/8 10/29/37	FR0010535567	GBP	FR	400 000	6 717 414
VERIZON COMM INC VZ 2 5/8 08/15/26	US92343VDD38	USD	US	323 000	2 731 263
VERIZON COMM INC VZ 3 1/2 11/01/24	US92343VCR33	USD	US	8 561 000	78 129 721
VERIZON COMM INC VZ 4 1/2 09/15/20	US92343VBQ68	USD	US	9 997 000	98 148 727
VERIZON COMM INC VZ 4 1/8 08/15/46	US92343VDC54	USD	US	3 750 000	31 407 535
VERIZON COMM INC VZ 4 3/4 11/01/41	US92343VBE39	USD	US	2 600 000	23 506 742
VERIZON COMM INC VZ 4.15 03/15/24	US92343VBY92	USD	US	2 450 000	23 457 147
VERIZON COMM INC VZ 4.272 01/15/36	US92343VCV45	USD	US	7 158 000	64 154 810
VERIZON COMM INC VZ 4.862 08/21/46	US92343VCK89	USD	US	7 836 000	73 168 572
VIACOM INC VIA 3 7/8 04/01/24	US92553PAX06	USD	US	1 375 000	12 237 095
VIACOM INC VIA 3.45 10/04/26	US92553PBB76	USD	US	2 250 000	19 086 535
VIACOM INC VIA 5 1/4 04/01/44	US92553PAW23	USD	US	545 000	4 589 008
VIACOM INC VIA 5.85 09/01/43	US92553PAU66	USD	US	1 599 000	14 578 715
VICINITY CENTRES VCXAU 3 3/8 04/07/26	XS1387869438	GBP	AU	1 250 000	15 471 072
VIETNAM (REP OF) VIETNM 6 3/4 01/29/20	USY9374MAF06	USD	VN	1 260 000	12 729 330
VILLE DE PARIS VDP 1 3/4 05/25/31	FR0013054897	EUR	FR	8 500 000	86 698 372
VIRGINIA ELPWR D 2 3/4 03/15/23	US927804FN91	USD	US	6 000 000	54 361 368
VISA INC V 4.3 12/14/45	US92826CAF95	USD	US	11 801 000	113 531 587
VODAFONE GROUP PLC 4.65% 2022 01 20	XS0479869744	EUR	GB	50 000	601 302
VODAFONE GROUP PLC-GLOBAL 6.15% 02/27/2037	US92857WAQ33	USD	GB	175 000	1 823 416
VODAFONE GROUP VOD 1 1/4 08/25/21	XS1372838240	EUR	GB	3 000 000	29 950 791
VODAFONE GROUP VOD 4 3/8 02/19/43	US92857WBD11	USD	GB	1 752 000	14 389 880
VOLKSWAGEN FIN VW 0 3/4 10/14/21	XS1216647716	EUR	DE	1 798 000	17 340 608
VOLKSWAGEN GRP VW 1.6 11/20/17	XS1139231721	USD	US	1 875 000	17 017 065
VOLKSWAGEN INTFN VW 0 7/8 01/16/23	XS1167644407	EUR	NL	416 000	4 020 973
VOLKSWAGEN INTFN VW 1 5/8 01/16/30	XS1167667283	EUR	NL	1 227 000	11 141 604
VOLKSWAGEN INTFN VW 2 01/14/20	XS0873793375	EUR	DE	3273 000	3 823 139
VOLKSWAGEN INTFN VW 2 03/26/21	XS0909788290	EUR	NL	4 943 000	51 047 805
VOLKSWAGEN INTFN VW 2 3/8 03/22/17	XS0763676557	USD	NL	3 571 000	32 691 399
VOLKSWAGEN INTFN VW 3 1/2 12/29/49	XS1206541366	EUR	NL	1 782 000	15 564 112
VOLKSWAGEN INTFN VW 3 1/4 01/21/19	XS0731681556	EUR	DE	1 337 000	14 021 955
VOLKSWAGEN INTFN VW 3 3/4 03/24/49	XS1048428012	EUR	NL	982 000	9 831 359
VOLKSWAGEN INTFN VW 3 7/8 09/04/49	XS0968913268	EUR	DE	2 881 000	28 856 984
VOLKSWAGEN INTL FIN NV 2.5	XS1206540806	EUR	NL	512 000	4 751 905
VOLKSWAGEN LEAS VW 1 10/04/17	XS1050916649	EUR	DE	2 975 000	28 662 354
VOLKSWAGEN LEAS VW 2 5/8 01/15/24	XS1014610254	EUR	DE	333 000	3 547 066
VOLKSWAGEN LEAS VW 3 1/4 05/10/18	XS0702452995	EUR	DE	100 000	1 018 617
VONOVIA BV ANNGR 1 5/8 12/15/20	DE000A18V138	EUR	NL	6 000 000	60 079 736
WACHOVIA CORP 4.875% 11/29/2035	XS0276684700	GBP	US	150 000	2 018 228
WACHOVIA CORP 5.75% 02/01/2018	US92976WBH88	USD	US	2 600 000	25 172 697
WACHOVIA CORP WFC 4 3/8 11/27/18	XS0275769403	EUR	US	2 950 000	30 680 704
WALGREENS BOOTS WAG 3.3 11/18/21	US931427AF53	USD	US	3 467 000	32 207 862
WALGREENS BOOTS WAG 4.8 11/18/44	US931427AC23	USD	US	3 750 000	35 235 870
WALT DISNEY CO DIS 3.15 09/17/25	US25468PDF09	USD	US	3 750 000	34 836 489
WALT DISNEY CO DIS 3.7 12/01/42	US25468PCX24	USD	US	20 000	175 779
WALT DISNEY CO DIS 4 1/8 06/01/44	US25468PDB94	USD	US	1 962 000	18 518 720
WATSON PHARM INC WPI 3 1/4 10/01/22	US942683AF00	USD	US	3 800 000	34 631 086
WEA FINANCE LLC/ WFDAU 4 3/4 09/17/44	USU94299AD35	USD	US	2 320 000	21 032 439
WELLCOME TRST FI WELLTR 4 05/09/59	XS1065371277	GBP	GB	100 000	1 750 737
WELLCOME TRUST F WELLTR 4 5/8 07/25/36	XS0261559594	GBP	GB	181 000	2 868 442
WELLPOINT INC WLP 3 1/2 08/15/24	US94973VBJ52	USD	US	5 800 000	53 196 101
WELLPOINT INC WLP 4.65 08/15/44	US94973VBK26	USD	US	5 002 000	46 903 315

WELLPOINT INC WLP 5.1 01/15/44	US94973VBF31	USD	US	269 000	2 682 700
WELLS FARGO CO 5.625% 12/11/2017	US949746NX52	USD	US	5 000 000	47 235 605
WELLS FARGO CAN WFC 2.78 11/15/18	CA94975ZBS44	CAD	US	2 500 000	17 401 908
WELLS FARGO CAN WFC 2.944 07/25/19	CA94975ZBM73	CAD	US	5 758 000	40 768 180
WELLS FARGO CAN WFC 3.04 01/29/21	CA94975ZBU99	CAD	US	3 000 000	21 432 142
WELLS FARGO CO WFC 1 02/02/27	XS1463043973	EUR	US	3 003 000	27 654 657
WELLS FARGO CO WFC 1 1/8 10/29/21	XS1130067140	EUR	US	629 000	6 240 496
WELLS FARGO CO WFC 2 07/28/25	XS1457522727	GBP	US	1 707 000	19 023 716
WELLS FARGO CO WFC 2 1/2 03/04/21	US949746RS22	USD	US	6 875 000	62 532 510
WELLS FARGO CO WFC 2 1/8 04/22/19	US94974BFU98	USD	US	4 657 000	42 615 100
WELLS FARGO CO WFC 2 1/8 04/22/22	XS1221677476	GBP	US	1 875 000	21 923 588
WELLS FARGO CO WFC 2.1 07/26/21	US949746SA05	USD	US	7 500 000	66 937 377
WELLS FARGO CO WFC 2.55 12/07/20	US94974BGR50	USD	US	10 500 000	95 495 135
WELLS FARGO CO WFC 2.6 07/22/20	US94974BGM63	USD	US	20 936 000	193 366 373
WELLS FARGO CO WFC 3 04/22/26	US949746RW34	USD	US	8 067 000	70 313 742
WELLS FARGO CO WFC 3 10/23/26	US949746SH57	USD	US	2 229 000	19 367 299
WELLS FARGO CO WFC 3.55 09/29/25	US94974BGP94	USD	US	2 713 000	24 819 840
WELLS FARGO CO WFC 3.9 05/01/45	US94974BGK08	USD	US	11 746 000	102 159 829
WELLS FARGO CO WFC 4.1 06/03/26	US94974BFY11	USD	US	7 537 000	69 598 950
WELLS FARGO CO WFC 5 3/8 11/02/43	US94974BFP04	USD	US	4 822 000	48 781 815
WELLTOWER INC HCN 4 1/4 04/01/26	US95040QAC87	USD	US	1 750 000	16 644 702
WENDEL SA MWDP 2 1/2 02/09/27	FR0012516417	EUR	FR	1 200 000	12 014 860
WESFARMERS LTD WESAU 1.874 03/20/18	USQ95870AE36	USD	AU	2 300 000	20 982 244
WESTERN GAS WES 4 07/01/22	US958254AB09	USD	US	4 250 000	39 912 622
WESTERN POWER PPL 5 1/4 01/17/23	XS0627333221	GBP	GB	1 150 000	16 064 865
WESTPAC BANKING CORP 4.875 2019 11 19	US961214BK83	USD	AU	2 250 000	22 027 901
WESTPAC BANKING WSTP 1.6 08/19/19	US961214CY78	USD	AU	3 750 000	33 845 359
WESTPAC BANKING WSTP 1.95 11/23/18	US961214CQ45	USD	AU	1 380 000	12 581 609
WESTPAC BANKING WSTP 4 1/2 02/25/19	AU000WBCHBC3	AUD	AU	2 600 000	17 967 989
WEYERHAEUSER CO WY 7 3/8 10/01/19	US962166BV52	USD	US	5 720 000	59 296 410
WILLIAMS PARTNER WPZ 4 11/15/21	US96950FAH73	USD	US	3 209 000	30 047 787
WOOLWORTHS LTD WOWAU 6 03/21/19	AU3CB0191815	AUD	AU	700 000	4 945 922
WP CAREY INC WPC 4.6 04/01/24	US92936UAA79	USD	US	383 000	3 564 334
XLIT LTD XL 5 1/2 03/31/45	US98420EAD76	USD	KY	5 914 000	51 343 562
XSTRATA CAN FIN GLENLN 7 3/8 05/27/20	XS0366204393	GBP	CA	1 189 000	16 163 437
XSTRATA FIN CAN GLENLN 6 11/15/41	USC98874AJ64	USD	CA	151 000	1 387 427
YORKSHRE BLD SOC YBS 2 1/8 03/18/19	XS1046237431	EUR	GB	2 331 000	23 612 462
ZAMBIA REP OF ZAMBIN 8 1/2 04/14/24	XS1056386714	USD	ZM	2 600 000	23 512 358