

Bonds (in thousand SEK)
2016-06-30

Name	ISIN	Currency	Country	Number	Market value
21ST CENTURY FOX FOXA 3 09/15/22	US90131HAR66	USD	US	4 300 000	38 078 635
21ST CENTURY FOX FOXA 3.7 09/15/24	US90131HAE53	USD	US	1 490 000	13 758 134
21ST CENTURY FOX FOXA 6.15 03/01/37	US90131HBK05	USD	US	144 000	1 548 913
21ST CENTURY FOX FOXA 6.4 12/15/35	US90131HBG92	USD	US	628 000	6 826 587
ABBEY NATL TREAS ABBEY 1 3/4 01/15/18	XS0873691884	EUR	GB	100 000	967 851
ABBEY NATL TREAS ABBEY 2 5/8 07/16/20	XS0953219416	EUR	GB	1 719 000	17 674 982
ABBOTT LABS ABT 2.95 03/15/25	US002824BB55	USD	US	2 428 000	21 065 934
ABBVIE INC ABBV 1 3/4 11/06/17	US00287YAJ82	USD	US	3 075 000	26 264 010
ABBVIE INC ABBV 2.9 11/06/22	US00287YAL39	USD	US	2 041 000	17 633 967
ABBVIE INC ABBV 3.2 11/06/22	US00287YAP43	USD	US	750 000	6 588 562
ABBVIE INC ABBV 3.6 05/14/25	US00287YAQ26	USD	US	13 146 000	116 986 862
ABBVIE INC ABBV 4.3 05/14/36	US00287YAV11	USD	US	3 255 000	28 128 104
ABERTIS ABESM 2 1/2 02/27/25	ES0211845294	EUR	ES	3 200 000	34 134 983
ABN AMRO BANK NV ABNAV 4 1/4 02/02/17	XS0741962681	USD	NL	2 800 000	24 552 514
ABN AMRO BANK NV ABNAV 4.7 10/25/22	XS0848055991	SGD	NL	253 000	1 630 954
ABN AMRO BANK NV ABNAV 6 1/4 04/27/22	XS0619547838	USD	NL	2 400 000	22 900 437
ABN AMRO BANK NV ABNAV 7 1/8 07/06/22	XS0802995166	EUR	NL	5 033 000	62 780 109
ACCOR ACFP 2 5/8 02/05/21	FR0011731876	EUR	FR	800 000	8 218 617
ACMP/ACMP FIN WPZ 4 7/8 05/15/23	US00434NAA37	USD	US	174 000	1 431 635
ACTAVIS FUNDING ACT 2.35 03/12/18	US00507UAM36	USD	LU	15 000 000	129 421 340
ACTAVIS FUNDING ACT 3 03/12/20	US00507UAP66	USD	LU	8 750 000	76 813 180
ACTAVIS FUNDING ACT 3.45 03/15/22	US00507UAR23	USD	LU	932 000	8 231 469
ACTAVIS FUNDING ACT 3.8 03/15/25	US00507UAS06	USD	LU	3 207 000	28 581 720
ACTAVIS FUNDING ACT 3.85 06/15/24	US00507UAF84	USD	LU	3 450 000	30 578 185
ADANI ABBOT POIN ADSEZ 5 3/4 11/01/18	AU3CB0215457	AUD	AU	387 000	2 339 416
AEGON NV AEGON 6 5/8 12/16/39	XS0473964509	GBP	NL	440 000	7 472 193
AETNA INC AET 6 5/8 06/15/36	US00817YAF51	USD	US	305 000	3 447 056
AFRICAN DEV BANK AFDB 1 3/4 03/12/19	XS1044956214	SEK	SN	242 000 000	255 077 680
AFRICAN DEV BANK AFDB 1 3/8 12/17/18	US00828EBJ73	USD	US	9 000 000	77 236 191
AGENCE FRANCAISE AGFRNC 1 3/8 09/17/24	XS1111084718	EUR	FR	15 000 000	157 107 970
AGENCE FRANCAISE AGFRNC 2 1/4 05/28/26	XS1072438366	EUR	FR	15 000 000	167 804 917
AIR LEASE CORP AL 4 1/4 09/15/24	US00912XAN49	USD	US	3 400 000	29 661 769
ALBEMARLE CORP ALB 1 7/8 12/08/21	XS1148074518	EUR	US	277 000	2 720 364
ALLIANZ FINANCE ALVGR 3 1/2 02/14/22	DE000A1G0RU9	EUR	DE	100 000	1 129 079
ALLIANZ SE ALVGR 2.241 07/07/45	DE000A14J9N8	EUR	DE	600 000	5 444 146
ALLSTATE CORP ALL 5 3/4 08/15/53	US020002BB69	USD	US	2 000 000	17 649 693
ALTALINK LP SNCCN 3.99 06/30/42	CA02135ZAF32	CAD	CA	9 000	63 441
ALTRIA GROUP 10.2% 02/06/39	US02209SAH67	USD	US	852 000	13 769 098
ALTRIA GROUP 9.25 08/06/2019	US02209SAJ24	USD	US	2 548 000	27 390 765
ALTRIA GROUP 9.7% 11/10/2018	US02209SAD53	USD	US	601 000	6 138 733
ALTRIA GROUP INC 4.75 05/05/2021	US02209SAL79	USD	US	2 202 000	21 404 055
ALTRIA GROUP INC MO 4 1/2 05/02/43	US02209SAQ66	USD	US	5 200 000	50 056 542
AMAZON.COM INC AMZN 3.8 12/05/24	US023135AN60	USD	US	3 125 000	29 713 994
AMAZON.COM INC AMZN 4.95 12/05/44	US023135AQ91	USD	US	375 000	3 853 948
AMER EXPRESS CR AXP 2 1/8 07/27/18	US0258M0DJ59	USD	US	1 550 000	13 466 140
AMER INTL GROUP AIG 3 7/8 01/15/35	US026874DC84	USD	US	3 072 000	24 880 305
AMER INTL GROUP AIG 4 1/2 07/16/44	US026874DA29	USD	US	9 853 000	82 792 040
AMER INTL GROUP AIG 4 3/8 01/15/55	US026874DB02	USD	US	1 460 000	11 668 286
AMER INTL GROUP AIG 4 7/8 06/01/22	US026874CU91	USD	US	4 650 000	44 014 998
AMER INTL GROUP AIG 6 1/4 05/01/36	US026874AZ07	USD	US	1 600 000	16 161 751
AMERICAN EXPRESS AXP 1.55 05/22/18	US025816BG36	USD	US	5 200 000	44 259 655
AMERICAN EXPRESS AXP 2.65 12/02/22	US025816BD05	USD	US	3 013 000	25 859 630
AMERICAN EXPRESS BANK FSB 6% 09/13/2017	US02580ECC57	USD	US	9 100 000	82 879 048
AMERICAN TOWER 4.5 01/15/2018	US029912BD34	USD	US	1 050 000	9 478 467
AMERICAN TOWER AMT 4.7 03/15/22	US03027XAA81	USD	US	2 032 000	19 227 904
AMERIPRISE FINL AMP 4 10/15/23	US03076CAF32	USD	US	3 150 000	29 166 101
AMGEN INC 5.85% 06/01/2017	US031162AV28	USD	US	500 000	4 435 638
AMGEN INC AMGN 2.2 05/22/19	US031162BU36	USD	US	838 000	7 271 464
AMGEN INC AMGN 3 1/8 05/01/25	US031162BY57	USD	US	1 044 000	9 236 130
AMGEN INC AMGN 3 5/8 05/15/22	US031162BN92	USD	US	2 250 000	20 563 712
AMGEN INC AMGN 4.4 05/01/45	US031162BZ23	USD	US	590 000	5 229 048
AMGEN INC AMGN 4.663 06/15/51	USU03160AQ86	USD	US	4 225 000	37 549 158
AMGEN INC AMGN 5 1/2 12/07/26	XS0710091140	GBP	US	2 868 000	42 383 499
AMGEN INC AMGN 6.15 06/01/18	US031162AX83	USD	US	216 000	2 008 766
AMGN 3 7/8 11/15/21	US031162BM10	USD	US	1 100 000	10 190 583
ANADARKO PETRO APC 4.85 03/15/21	US032511BM81	USD	US	52 000	471 578
ANADARKO PETRO APC 5.55 03/15/26	US032511BN64	USD	US	913 000	8 661 752
ANADARKO PETRO APC 6.6 03/15/46	US032511BP13	USD	US	3 041 000	31 132 516
ANADARKO PETROLEUM-GLOBAL 6.45% 09/15/2036	US032511AY39	USD	US	4 701 000	46 133 784
ANGLO AMERICAN AALLN 1 1/2 04/01/20	XS1211292484	EUR	GB	2 504 000	21 439 978
ANGLO AMERICAN AALLN 3 1/4 04/03/23	XS1052677892	EUR	GB	848 000	7 295 840
ANGOLA ANGOL 9 1/2 11/12/25	XS1318576086	USD	AO	900 000	7 645 764

ANHEUSER-BUSCH ABIBB 1 3/8 07/15/17	US03523TBN72	USD	BE	221 000	1 892 637
ANHEUSER-BUSCH ABIBB 2 3/4 03/17/36	BE6285457519	EUR	BE	5 901 000	64 679 306
ANHEUSER-BUSCH ABIBB 2.65 02/01/21	US035242AJ52	USD	US	10 000 000	88 775 233
ANHEUSER-BUSCH ABIBB 2.7 03/31/26	BE6265142099	EUR	BE	2 700 000	29 634 008
ANHEUSER-BUSCH ABIBB 3 3/4 07/15/42	US03523TBQ04	USD	BE	354 000	3 033 551
ANHEUSER-BUSCH ABIBB 3.7 02/01/24	US03524BAE65	USD	BE	704 000	6 515 950
ANHEUSER-BUSCH ABIBB 4 09/24/25	BE6258029741	GBP	BE	3 924 000	52 286 689
ANHEUSER-BUSCH ABIBB 4.7 02/01/36	US035242AM81	USD	US	25 941 000	251 709 438
ANHEUSER-BUSCH ABIBB 4.9 02/01/46	US035242AN64	USD	US	769 000	7 761 188
ANHEUSER-BUSCH ABIBB 6.45 09/01/37	US035229DC46	USD	BE	1 068 000	12 146 180
ANHEUSER-BUSCH INBEV WOR 7.75 01/15/2019	US03523TBE73	USD	US	4 875 000	49 172 937
ANHEUSER-BUSCH INBEV WORLDW 5.375 1/15/2020	US03523TAN81	USD	US	2 200 000	21 384 027
AON PLC AON 2 7/8 05/14/26	XS1062493934	EUR	GB	2 350 000	23 643 621
AON PLC AON 4 3/4 05/15/45	US00185AAH77	USD	GB	131 000	1 185 607
AP MOELLER MAERSK 1 3/4 03/18/21	XS1381693248	EUR	DK	2 500 000	24 714 019
AP MOLLER MAERSK 3 3/8 08/28/19	XS0821175717	EUR	DK	1 750 000	18 520 792
APACHE CORP 6% 01/15/2037	US037411AR61	USD	US	125 000	1 228 330
APPLE INC AAPL 0 3/8 11/25/24	CH0271171685	CHF	US	2 520 000	22 875 279
APPLE INC AAPL 1 11/10/22	XS1135334800	EUR	US	3 500 000	34 589 078
APPLE INC AAPL 1 3/8 01/17/24	XS1292384960	EUR	US	7 500 000	75 392 479
APPLE INC AAPL 1 5/8 11/10/26	XS1135337498	EUR	US	2 060 000	21 078 081
APPLE INC AAPL 1.7 02/22/19	US037833BQ20	USD	US	10 000 000	86 587 370
APPLE INC AAPL 2 1/2 02/09/25	US037833AZ38	USD	US	1 900 000	16 449 901
APPLE INC AAPL 2 1/4 02/23/21	US037833BS85	USD	US	18 876 000	165 719 776
APPLE INC AAPL 2.85 02/23/23	US037833BU32	USD	US	6 994 000	62 807 839
APPLE INC AAPL 2.85 05/06/21	US037833AR12	USD	US	7 500 000	67 339 219
APPLE INC AAPL 3.05 07/31/29	XS1269175466	GBP	US	2 181 000	26 594 958
APPLE INC AAPL 3.2 05/13/25	US037833BG48	USD	US	4 501 000	40 704 354
APPLE INC AAPL 3.45 02/09/45	US037833BA77	USD	US	377 000	3 040 670
APPLE INC AAPL 3.45 05/06/24	US037833AS94	USD	US	4 610 000	42 543 809
APPLE INC AAPL 3.6 07/31/42	XS1269176191	GBP	US	2 846 000	35 653 195
APPLE INC AAPL 4 1/2 02/23/36	US037833BW97	USD	US	14 840 000	142 263 345
APT PIPELINES APAAU 3 1/2 03/22/30	XS1205617829	GBP	AU	409 000	4 597 850
ARAB REP EGYPT EGYPT 5 3/4 04/29/20	XS0505265859	USD	EG	2 200 000	18 914 750
ARAB REP EGYPT EGYPT 5 7/8 06/11/25	XS1245432742	USD	EG	8 000 000	59 596 884
ARCHER-DANIELS ADM 4.016 04/16/43	US039483BH46	USD	US	114 000	1 034 780
ARGENT-\$DIS ARGENT 7 1/2 04/22/26	USP04808AC88	USD	AR	1 600 000	14 846 430
ARGENT-\$DIS ARGENT 8.28 12/31/33	US040114GL81	USD	AR	5 054 804	66 951 576
ARGENT-\$PAR ARGENT 2 1/2 12/31/38	US040114GK09	USD	AR	1 000 000	5 772 027
ARGENTINA ARGENT 6 1/4 04/22/19	USP04808AG92	USD	AR	900 000	8 033 673
ARKEMA AKEFP 1 1/2 01/20/25	FR0012452191	EUR	FR	100 000	988 093
ARMENIA ARMEN 6 09/30/20	XS0974642273	USD	AM	800 000	6 964 559
ASF 5.625% 07/04/2022	FR0010491720	EUR	FR	1 350 000	17 430 288
ASIAN DEV BANK ASIA 2 1/8 03/19/25	US045167CY77	USD	US	15 000 000	132 677 628
ASSICURAZIONI ASSGEN 2 7/8 01/14/20	XS1014759648	EUR	IT	100 000	1 029 027
ASSICURAZIONI ASSGEN 4 1/8 05/04/26	XS1062900912	EUR	IT	4 400 000	43 339 519
ASSICURAZIONI ASSGEN 5 1/2 10/27/47	XS1311440082	EUR	IT	3 000 000	30 062 922
ASSICURAZIONI GENERALI SPA 5.125 9/16/2024	XS0452314536	EUR	IT	6 440 000	80 367 327
ASTRAZENECA PLC AZN 1 3/4 11/16/18	US046353AH15	USD	GB	859 000	7 374 767
ASTRAZENECA PLC AZN 2 3/8 11/16/20	US046353AK44	USD	GB	4 000 000	34 812 385
ASTRAZENECA PLC AZN 4 09/18/42	US046353AG32	USD	GB	146 000	1 284 532
AT T CORP - GLOBAL 5.5% 02/01/2018	US00206RAJ14	USD	US	9 169 000	84 472 377
AT T INC - GLOBAL 5.8 02/15/19	US00206RAR30	USD	US	5 200 000	49 766 640
AT T INC - GLOBAL 6.55 02/15/39	US00206RAS13	USD	US	87 000	923 258
AT T INC 6.5% 09/01/2037	US00206RAD44	USD	US	3 150 000	33 391 311
AT&T INC T 2 3/4 05/19/23	XS1374344668	EUR	US	434 000	4 551 713
AT&T INC T 3.8 03/15/22	US00206RDB50	USD	US	2 600 000	23 708 145
ATT INC 12/17/32	XS0866310088	EUR	US	922 000	10 565 711
ATT INC 5.35 03/01/2040	US04650NAB01	USD	US	87 000	814 954
ATT INC T 2 3/8 11/27/18	US00206RCA86	USD	US	4 000 000	34 725 770
ATT INC T 2.45 06/30/20	US00206RCL42	USD	US	7 500 000	64 821 874
ATT INC T 3 06/30/22	US00206RCM25	USD	US	6 382 000	55 340 237
ATT INC T 3.4 05/15/25	US00206RCN08	USD	US	1 693 000	14 691 269
ATT INC T 4 1/2 05/15/35	US00206RCP55	USD	US	640 000	5 572 217
ATT INC T 4 1/4 06/01/43	XS0932036154	GBP	US	2 131 000	26 292 861
ATT INC T 4 3/4 05/15/46	US00206RCQ39	USD	US	8 848 000	77 148 536
ATT INC T 4.3 12/15/42	US00206RBH49	USD	US	8 311 000	68 006 367
ATT INC T 4.35 06/15/45	US00206RBK77	USD	US	286 000	2 344 299
AUSTRALIA (GOVERNMENT OF) 5.5% 4/15/2020	AU3TB0000036	AUD	AU	2 200 000	15 499 767
AUSTRALIA (GOVERNMENT OF) 5.75% 05/15/2021	AU0000XCLWM5	AUD	AU	2 000 000	15 113 390
AUSTRALIA PACIFI MELAIR 3 1/8 09/26/23	XS0974122516	EUR	AU	2 150 000	24 222 884
AUSTRALIAN GOVT. ACGB 3 1/4 04/21/25	AU3TB0000168	AUD	AU	8 000 000	56 046 925
AUSTRALIAN GOVT. ACGB 3 1/4 04/21/29	AU3TB0000150	AUD	AU	3 000 000	21 236 953
AUSTRALIAN GOVT. ACGB 3 1/4 10/21/18	AU3TB0000176	AUD	AU	4 000 000	26 328 778
AUSTRALIAN GOVT. ACGB 4 1/4 04/21/26	AU000XCLWAI8	AUD	AU	5 000 000	38 120 757
AUSTRIA (REPUBLIC OF) 4,3% 2017-09-15	AT0000A06P24	EUR	AT	500 000	5 141 918
AUTOZONE INC AZO 3.7 04/15/22	US053332AM44	USD	US	4 696 000	42 879 643
AVIVA PLC 3.375 12/04/45	XS1242413679	EUR	GB	4 844 000	43 141 516

AVIVA PLC VAR 6.125 2036-11-14	XS0138717441	GBP	GB	1 450 000	17 802 409
AXA SA 5.453 11/29/49	XS1134541561	GBP	FR	1 694 000	18 877 449
AXA SA AXASA 3 3/8 07/06/47	XS1346228577	EUR	FR	1 102 000	10 374 232
AXA SA AXASA 6.463 12/29/49	USF0609NAP36	USD	FR	1 875 000	16 557 548
Anadarko Petro 6.2 20400315	US032510AC36	USD	US	3 025 000	28 942 670
Austarlian Government 5.75 7/15/2022	AU3TB0000051	AUD	AU	4 000 000	31 650 114
BAA FUNDING LTD 5.875 05/13/2041	XS0625276257	GBP	GB	822 000	13 615 885
BAA FUNDING LTD HTHROW 6 03/20/20	XS0759599409	GBP	GB	1 768 000	23 040 401
BANCO BILBAO VIZ BBVASM 0 5/8 03/18/23	ES0413211873	EUR	ES	9 000 000	86 991 068
BANCO NAC DE DESEN ECONO 6.369% 2018 06 16	USP14486AA54	USD	BR	1 880 000	16 589 347
BANCO SABADELL SABSM 0 5/8 11/03/20	ES0413860505	EUR	ES	6 500 000	62 563 034
BANK NOVA SCOTIA BNS 1.33 05/01/18	CA0641498J94	CAD	CA	7 055 000	46 112 157
BANK NOVA SCOTIA BNS 1.45 04/25/18	US064159BZ86	USD	CA	3 686 000	31 445 176
BANK NOVA SCOTIA BNS 2.05 10/30/18	US064159CU80	USD	CA	13 050 000	112 864 879
BANK NOVA SCOTIA BNS 2.09 09/09/20	CA064151EF61	CAD	CA	370 000	2 479 968
BANK NOVA SCOTIA BNS 2.37 01/11/18	CA064149Q759	CAD	CA	625 000	4 191 919
BANK OF AMER CRP BAC 1 7/8 01/10/19	XS1002977103	EUR	US	6 000 000	59 315 067
BANK OF AMER CRP BAC 2 1/2 07/27/20	XS0954946926	EUR	US	15 345 000	159 869 790
BANK OF AMER CRP BAC 2 1/4 04/21/20	US06051GFN43	USD	US	5 000 000	42 784 699
BANK OF AMER CRP BAC 2 5/8 04/19/21	US06051GFW42	USD	US	9 882 000	85 370 543
BANK OF AMER CRP BAC 2 5/8 10/19/20	US06051GFT13	USD	US	11 250 000	97 382 401
BANK OF AMER CRP BAC 2.6 01/15/19	US06051GEX34	USD	US	9 375 000	82 116 879
BANK OF AMER CRP BAC 2.65 04/01/19	US06051GFD60	USD	US	25 000 000	218 460 818
BANK OF AMER CRP BAC 4 1/4 10/22/26	US06051GFL86	USD	US	115 000	1 015 515
BANK OF AMER CRP BAC 4.1 07/24/23	US06053FAA75	USD	US	1 163 000	10 782 729
BANK OF AMER CRP BAC 4.45 03/03/26	US06051GFU85	USD	US	5 000 000	44 856 274
BANK OF AMERICA BAC 1 1/4 02/14/17	US06050TLT78	USD	US	1 100 000	9 375 957
BANK OF AMERICA CORP 5.625% 2020 07 01	US06051GEC96	USD	US	11 750 000	114 858 572
BANK OF AMERICA CORP 5.65 2018-05-01	US06051GDX43	USD	US	14 950 000	136 611 445
BANK OF AMERICA CORP 6.125% 9/15/2021	XS0453820366	GBP	US	1 850 000	25 343 439
BANK OF AMERICA CORP-GLOBAL 6% 09/01/2017	US060505DH44	USD	US	4 350 000	39 501 172
BANK OF MONTREAL BMO 1.3 07/14/17	US06366RVD42	USD	CA	5 000 000	42 700 902
BANK OF MONTREAL BMO 2.1 10/06/20	CA06367VKKF73	CAD	CA	3 000 000	20 141 704
BANK OF MONTREAL BMO 2.12 03/16/22	CA06367V6B64	CAD	CA	2 484 000	16 664 307
BANK OF MONTREAL BMO 2.43 03/04/19	CA06367VQU21	CAD	CA	1 875 000	12 674 382
BANK OF MONTREAL BMO 6.02 05/02/18	CA063671WW79	CAD	CA	481 000	3 437 756
BANK OF NOVA SCOTIA 4.1% 2017 06 08	CA064149B892	CAD	CA	738 000	4 961 331
BANK OF SCOTLAND LLOYDS 9 3/8 05/15/21	XS0066120915	GBP	GB	1 580 000	22 377 842
BANQ FED CRD MUT 4.125% 2020-07-20	XS0526612188	EUR	FR	3 550 000	39 957 483
BANQ FED CRD MUT BFCM 0 1/4 06/14/19	XS1379128215	EUR	FR	1 500 000	14 181 301
BANQ FED CRD MUT BFCM 1 5/8 01/19/26	XS1346115295	EUR	FR	3 300 000	33 310 863
BANQ FED CRD MUT BFCM 1.7 01/20/17	US06675GAE52	USD	FR	999 000	8 549 509
BANQ FED CRD MUT BFCM 2 1/2 10/29/18	US06675GAB14	USD	FR	1 709 000	14 831 503
BANQ FED CRD MUT BFCM 3 05/21/24	XS1069549761	EUR	FR	1 351 000	13 580 685
BARCLAYS BANK PLC 6.625 03/30/2022 EMTN	XS0611398008	EUR	GB	3 995 000	44 988 903
BARCLAYS BK PLC BACR 6.05 12/04/17	XS0334249223	USD	GB	2 080 000	18 569 573
BARCLAYS PLC BACR 2 03/16/18	US06738EAF25	USD	GB	2 500 000	21 148 236
BARCLAYS PLC BACR 4 3/8 09/11/24	US06738EAC93	USD	GB	1 025 000	8 514 618
BARCLAYS PLC BACR 5 1/4 08/17/45	US06738EAJ47	USD	GB	1 951 000	17 702 659
BARCLAYS PLC BACR 5.2 05/12/26	US06738EAP07	USD	GB	3 125 000	27 160 446
BAT HOLDINGS BV BATSLN 4 07/07/20	XS0522407351	EUR	GB	3 300 000	36 865 541
BAT INTL FINANCE BATSLN 2 03/13/45	XS1203860934	EUR	GB	1 528 000	14 956 870
BAT INTL FINANCE BATSLN 3 1/4 06/07/22	USG08820BX29	USD	GB	3 050 000	27 524 972
BAT INTL FINANCE BATSLN 7 1/4 03/12/24	XS0352062995	GBP	GB	2 400 000	37 448 281
BAYER AG 2.375 04/02/75	DE000A14J611	EUR	DE	3 000 000	27 305 429
BAYER AG BAYNGR 1 7/8 01/25/21	XS1023268573	EUR	DE	1 297 000	13 183 204
BAYER AG BAYNGR 3 3/4 07/01/74	DE000A11QR73	EUR	DE	781 000	7 737 283
BBT CORPORATION BBT 2 5/8 06/29/20	US05531FAU75	USD	US	2 318 000	20 329 719
BEAR STEARNS CO INC-GLOBAL 6.4% 10/02/2017	US073902PR32	USD	US	191 000	1 744 293
BEAR STEARNS CO INC-GLOBAL 7.25% 02/01/2018	US073902RU43	USD	US	8 650 000	81 920 592
BECTON DICKINSON BDX 2.675 12/15/19	US075887BE86	USD	US	1 776 000	15 460 037
BECTON DICKINSON BDX 3.734 12/15/24	US075887BF51	USD	US	975 000	8 902 388
BELFIUS BANK SA CCBGBB 2 1/8 01/30/23	BE0002424969	EUR	BE	9 000 000	96 974 215
BELGIAN BGB 1.9 06/22/38	BE0000336454	EUR	BE	10 000 000	114 901 996
BELIZE BELIZE 5 02/20/38	USP16394AG62	USD	BZ	200 000	983 775
BELL CANADA BCECN 3.35 03/22/23	CA07813ZBC73	CAD	CA	658 000	4 574 618
BELL CANADA BCECN 3.55 03/02/26	CA07813ZBT09	CAD	CA	1 875 000	13 020 437
BELL CANADA BCECN 4 3/4 09/29/44	CA07813ZBH60	CAD	CA	44 000	310 719
BELL CANADA BCECN 4.35 12/18/45	CA07813ZBR43	CAD	CA	3 143 000	20 644 322
BERKSHIRE HATH BRK 1.7 03/15/19	US084664CG43	USD	US	3 125 000	27 041 107
BERKSHIRE HATH BRK 2.9 10/15/20	US084664BZ33	USD	US	2 800 000	25 175 481
BERKSHIRE HATH BRK 4.4 05/15/42	US084664BU46	USD	US	184 000	1 801 618
BERKSHIRE HATHAW BRKHEC 4 1/2 02/01/45	US084659AF84	USD	US	177 000	1 698 112
BERKSHIRE HATHWY BRK 1.9 01/31/17	US084670BD98	USD	US	908 000	7 805 199
BERKSHIRE HATHWY BRK 2.2 03/15/21	US084670BQ02	USD	US	2 500 000	21 982 138
BERLIN HYP AG BHH 1 1/4 01/22/25	DE000BHYOA56	EUR	DE	200 000	1 965 032
BG ENERGY CAP BGGRP 4 10/15/21	USG1163HAZ94	USD	GB	2 133 000	19 776 725
BG ENERGY CAP BGGRP 6 1/2 11/30/72	XS0796069366	GBP	GB	1 500 000	18 375 686

BG ENERGY CAPITAL PLC 3 2018 11 16	XS0706245163	EUR	GB	4 500 000	46 105 837
BGGRP 5 11/04/36	XS0702029132	GBP	GB	100 000	1 475 206
BHP BILLITON FIN BHP 2 1/4 09/25/20	XS0834386228	EUR	AU	4 238 000	43 519 389
BHP BILLITON FIN BHP 2 1/8 11/29/18	XS0787785715	EUR	AU	211 000	2 105 979
BHP BILLITON FIN BHP 3 1/8 04/29/33	XS0924998809	EUR	AU	297 000	3 363 392
BHP BILLITON FIN BHP 3 3/4 10/18/17	AU3CB0200590	AUD	AU	3 170 000	20 354 178
BHP BILLITON FIN BHP 4.3 09/25/42	XS0834399981	GBP	AU	3 300 000	42 645 767
BHP FINANCE USA BHP 4 1/8 02/24/42	US055451AR98	USD	AU	214 000	1 885 698
BHP FINANCE USA BHP 5 09/30/43	US055451AV01	USD	AU	5 619 000	55 751 943
BHP FINANCE USA BHP 6 1/4 10/19/75	USQ12441AA19	USD	AU	1 322 000	11 977 428
BHP FINANCE USA BHP 6 3/4 10/19/75	USQ12441AB91	USD	AU	3 291 000	29 927 876
BIOGEN INC BIIB 3 5/8 09/15/22	US09062XAE31	USD	US	2 500 000	22 685 716
BK IRELAND MTGE BKIR 0 1/2 01/20/20	XS1170193061	EUR	IE	11 000 000	105 515 040
BK NED GEMEENTEN BNG 1 3/4 03/24/20	XS1207311652	USD	NL	25 000 000	216 860 169
BMW FINANCE NV 3.875% 2017 01 18	XS0478931354	EUR	DE	2 008 000	19 614 552
BMW FINANCE NV BMW 0 3/4 04/15/24	XS1396261338	EUR	NL	1 875 000	18 075 325
BMW FINANCE NV BMW 0 7/8 11/17/20	XS1321956333	EUR	NL	3 000 000	29 417 269
BMW FINANCE NV BMW 1 01/21/25	XS1168962063	EUR	NL	3 750 000	36 812 034
BMW FINANCE NV BMW 1 02/15/22	XS1363560977	EUR	NL	1 875 000	18 459 263
BMW FINANCE NV BMW 2 5/8 01/17/24	XS1015217703	EUR	DE	2 200 000	24 322 299
BMW FINANCE NV BMW 3 3/8 12/14/18	XS0739933421	GBP	DE	1 355 000	16 438 792
BMW FINANCE NV BMW 5 08/06/18	XS0173501379	EUR	DE	99 000	1 072 997
BMW US CAP LLC BMW 0 5/8 04/20/22	DE000A1ZZ010	EUR	US	1 986 000	19 062 274
BNP PARIBAS 3.75 2020 11 25	XS0562852375	EUR	FR	1 050 000	11 622 820
BNP PARIBAS 4,5 03/21/2011	XS0606704558	EUR	FR	87 000	1 035 070
BNP PARIBAS 5 01/15/2021 BKNT	US05567LT315	USD	FR	13 895 000	134 617 057
BNP PARIBAS BNP 1 1/2 03/12/18	XS0872705057	EUR	FR	43 000	416 818
BNP PARIBAS BNP 1 1/2 05/25/28	XS1419646317	EUR	FR	1 006 000	9 852 447
BNP PARIBAS BNP 1 5/8 02/23/26	XS1369250755	EUR	FR	2 500 000	25 154 459
BNP PARIBAS BNP 2 1/4 01/13/21	XS1014704586	EUR	FR	3 000 000	31 045 665
BNP PARIBAS BNP 2 3/8 02/17/25	XS1190632999	EUR	FR	289 000	2 709 662
BNP PARIBAS BNP 2 7/8 09/26/23	XS0895249620	EUR	FR	60 000	665 246
BNP PARIBAS BNP 2 7/8 10/24/22	XS0847433561	EUR	FR	117 000	1 278 839
BNP PARIBAS BNP 4 1/8 01/14/22	XS0635033631	EUR	FR	277 000	3 193 913
BNP PARIBAS BNP 4 3/8 05/12/26	USF1R15XK516	USD	FR	1 459 000	12 519 416
BNP PARIBAS BNP 4.032 11/29/49	FR0012329845	EUR	FR	200 000	1 845 419
BOLIVIA GOVT BOLIVI 5.95 08/22/23	USP37878AB43	USD	BO	800 000	8 012 839
BOSTON PROP LP BXP 3.65 02/01/26	US10112RAX26	USD	US	3 002 000	27 410 896
BOSTON PROP LP BXP 3.85 02/01/23	US10112RAU86	USD	US	2 600 000	23 919 875
BOSTON SCIENTIFC BSX 2.65 10/01/18	US101137AM97	USD	US	1 800 000	15 654 876
BOSTON SCIENTIFC BSX 6 01/15/20	US101137AK32	USD	US	2 200 000	21 527 453
BOTTLING GROUP PEP 5 1/8 01/15/19	US10138MAK18	USD	US	1 150 000	10 924 623
BP CAPITAL PLC BPLN 2 1/2 11/06/22	US05565QCB23	USD	GB	1 333 000	11 359 389
BP CAPITAL PLC BPLN 2 3/4 05/10/23	US05565QCD88	USD	GB	3 039 000	26 016 048
BP CAPITAL PLC BPLN 2.521 01/15/20	US05565QCT31	USD	GB	2 275 000	20 062 881
BP CAPITAL PLC BPLN 2.972 02/27/26	XS1040506898	EUR	GB	3 900 000	43 347 525
BP CAPITAL PLC BPLN 3.119 05/04/26	US05565QDB14	USD	GB	3 125 000	27 100 772
BP CAPITAL PLC BPLN 3.245 05/06/22	US05565QDB00	USD	GB	8 350 000	74 471 700
BPCE 3.75 07/21/2010 EMTN	FR0010921544	EUR	FR	4 600 000	46 542 061
BPCE BPCEGP 2 1/2 07/15/19	US05578DAN21	USD	FR	4 033 000	35 434 305
BPCE BPCEGP 4 04/15/24	US05578DAG79	USD	FR	6 050 000	56 096 884
BPCE BPCEGP 4 1/2 03/15/25	US05578UAD63	USD	FR	2 737 000	23 254 363
BPCE BPCEGP 4 7/8 04/01/26	US05578UAE47	USD	FR	1 875 000	16 433 153
BPCE BPCEGP 5.15 07/21/24	US05578UAB08	USD	FR	1 400 000	12 545 562
BPCE BPCEGP 5.7 10/22/23	US05578UAA25	USD	FR	3 133 000	28 748 379
BPLN 3.561 11/01/21	US05565QBU13	USD	GB	2 200 000	20 052 402
BQ CENT TUNISIE BTUN 5 3/4 01/30/25	XS1175223699	USD	TN	800 000	6 322 046
BRAMBLES FINANCE BXBAU 2 3/8 06/12/24	XS1028952312	EUR	AU	2 700 000	28 014 848
BRAZIL (FED REP OF)-GLOBAL 5.875% 01/15/2019	US105756BQ28	USD	BR	1 600 000	15 204 913
BRAZIL (FED REP OF)-GLOBAL 8.25% 01/20/2034	US105756BB58	USD	BR	800 000	8 517 888
BRAZIL NTN-F BNTNF 10 01/01/18	BRSTNCNTF139	BRL	BR	31 674	84 729 994
BRAZIL NTN-F BNTNF 10 01/01/19	BRSTNCNTF162	BRL	BR	23 178	61 438 713
BRAZIL NTN-F BNTNF 10 01/01/21	BRSTNCNTF0N5	BRL	BR	151 538	392 950 353
BRAZIL NTN-F BNTNF 10 01/01/23	BRSTNCNTF147	BRL	BR	157 405	399 297 275
BRAZIL NTN-F BNTNF 10 01/01/25	BRSTNCNTF170	BRL	BR	88 876	222 259 687
BRAZIL NTN-F BNTNF 10 01/01/27	BRSTNCNTF1P8	BRL	BR	35 000	81 819 864
BRAZIL REP OF BRAZIL 5 01/27/45	US105756BW95	USD	BR	1 600 000	12 387 087
BRAZIL REP OF BRAZIL 6 04/07/26	US105756BX78	USD	BR	3 700 000	34 551 812
BRAZIL-LTN BLTN 0 01/01/18	BRSTNCLTN723	BRL	BR	109 165	240 804 585
BRAZIL-LTN BLTN 0 01/01/19	BRSTNCLTN764	BRL	BR	224 961	444 655 366
BRAZIL-LTN BLTN 0 07/01/17	BRSTNCLTN707	BRL	BR	82 343	192 289 477
BRAZIL-LTN BLTN 0 07/01/18	BRSTNCLTN756	BRL	BR	76 423	159 505 025
BRAZIL-LTN BLTN 0 07/01/19	BRSTNCLTN798	BRL	BR	97 644	182 776 068
BRAZIL-LTN BLTN 0 10/01/17	BRSTNCLTN780	BRL	BR	74 243	168 286 862
BRIT COLUMBIA BRCOL 2 1/4 06/02/26	US11070TAK43	USD	CA	10 000 000	87 546 715
BRIT SKY BROADCA BSY 1 1/2 09/15/21	XS1109741246	EUR	GB	2 912 000	28 584 274
BRIT SKY BROADCA BSY 2 1/2 09/15/26	XS1109741329	EUR	GB	5 091 000	52 055 353
BRIT SKY BROADCA SKYLN 2 7/8 11/24/20	XS1141970092	GBP	GB	3 796 000	45 856 073

BRITISH GAS INTL FINANCE 0% 11/04/2021	XS0034394709	USD	GB	8 940 000	65 121 055
BRITISH TEL PLC BRITEL 6 3/8 06/23/37	XS0306772699	GBP	GB	1 250 000	20 747 138
BROOKFIELD ASSET BAMACN 4.54 03/31/23	CA11257ZAC38	CAD	CA	2 674 000	19 525 800
BROOKFIELD ASSET BAMACN 4.82 01/28/26	CA11257ZAE93	CAD	CA	57 000	422 256
BTPS 5 03/01/22	IT0004759673	EUR	IT	15 000 000	178 789 023
BTPS 5 9/1/2040	IT0004532559	EUR	IT	5 000 000	72 291 781
BTPS 6.5% 11/01/2027	IT0001174611	EUR	IT	4 000 000	57 666 164
BTPS BTPS 1.35 04/15/22	IT0005086886	EUR	IT	20 000 000	197 389 666
BTPS BTPS 1.45 09/15/22	IT0005135840	EUR	IT	10 000 000	99 229 736
BTPS BTPS 1.65 03/01/32	IT0005094088	EUR	IT	10 000 000	94 005 591
BTPS BTPS 2.15 12/15/21	IT0005028003	EUR	IT	15 000 000	154 403 141
BTPS BTPS 2.7 03/01/47	IT0005162828	EUR	IT	7 000 000	71 566 087
BTPS BTPS 3 1/4 09/01/46	IT0005083057	EUR	IT	6 000 000	68 627 737
BTPS BTPS 4 3/4 09/01/28	IT0004889033	EUR	IT	6 000 000	77 385 096
BTPS BTPS 4 3/4 09/01/44	IT0004923998	EUR	IT	2 000 000	28 689 828
BUNDESUBL-171 OBL 0 04/17/20	DE0001141711	EUR	DE	9 000 000	86 766 504
BURLINGTON NORTH BNSF 3.4 09/01/24	US12189LAT89	USD	US	4 800 000	44 579 235
BURLINGTON NORTH BNSF 4 3/8 09/01/42	US12189LAK70	USD	US	3 550 000	33 778 045
Baker Hughes Inc 2040-09-15	US057224AZ09	USD	US	118 000	1 111 692
CAISSE CENT DESJ CCDJ 2.795 11/19/18	CA12801ZCJ53	CAD	CA	13 050 000	88 112 406
CAN HOUSING TRUS CANHOU 1.95 12/15/25	CA13509PFA62	CAD	CA	10 000 000	67 458 752
CAN HOUSING TRUS CANHOU 2.9 06/15/24	CA13509PEF68	CAD	CA	10 000 000	72 700 149
CAN IMPERIAL BK CM 1.7 10/09/18	CA13595Z4F03	CAD	CA	3 000 000	19 808 174
CAN IMPERIAL BK CM 2.35 10/18/17	CA13595ZH233	CAD	CA	1 523 000	10 124 417
CANADA 5% 06/01/2037	CA135087XW98	CAD	CA	5 000 000	51 551 938
CANADA 5.75% 06/01/2029	CA135087WL43	CAD	CA	8 000 000	79 382 604
CANADA 5.75% 06/01/2033	CA135087XG49	CAD	CA	3 000 000	31 691 812
CANADA-GOV'T CAN 1 1/2 03/01/20	CA135087D929	CAD	CA	1 000 000	6 779 612
CANADA-GOV'T CAN 2 3/4 12/01/48	CA135087D358	CAD	CA	5 000 000	41 057 233
CANADIAN NATL RAILWAY 5.55 2019-03-01	US136375BT88	USD	CA	1 700 000	16 244 741
CANADIAN PAC RR CP 6 1/8 09/15/15	US13645RAX26	USD	CA	179 000	1 906 299
CANAL DE ISABEL CNGEST 1.68 02/26/25	ES0205061007	EUR	ES	700 000	6 706 453
CANHOU 2.65 3/15/2022	CA13509PDB63	CAD	CA	10 000 000	71 269 007
CAPITAL ONE FINL COF 4.2 10/29/25	US14040HBJ32	USD	US	472 000	4 106 037
CAPITAL ONE NA COF 2.95 07/23/21	US14042E3Y48	USD	US	4 000 000	35 333 371
CARGILL INC CARGIL 1 7/8 09/04/19	XS0823954580	EUR	US	2 480 000	25 094 821
CARLSBERG BREW CARLB 2 1/2 05/28/24	XS1071713470	EUR	DK	5 000 000	52 130 624
CARNIVAL CORP CCL 3.95 10/15/20	US143658BA91	USD	US	3 200 000	29 422 614
CASINO GUICHARD COFP 2.33 02/07/25	FR0012369122	EUR	FR	600 000	5 635 320
CATERPILLAR FIN SERVICE CORP 7.15% 02/15/19	US14912L4E81	USD	US	1 400 000	13 911 288
CATERPILLAR FINL CAT 1 1/4 08/18/17	US14912L6D80	USD	US	3 750 000	32 045 975
CATERPILLAR INC CAT 3.4 05/15/24	US149123CC35	USD	US	2 500 000	22 885 822
CBS CORP CBS 3 1/2 01/15/25	US124857AP86	USD	US	278 000	2 506 561
CC HOLDINGS GS V CCI 3.849 04/15/23	US14987BAE39	USD	US	1 750 000	15 793 645
CCO SAFARI II CHTRIG 4.908 07/23/25	USU16109AM94	USD	US	6 334 000	59 652 229
CCO SAFARI II CHTRIG 6.384 10/23/35	USU16109AN77	USD	US	5 000 000	50 775 677
CELGENE CORP CELG 2 7/8 08/15/20	US151020AQ72	USD	US	7 500 000	66 202 792
CELGENE CORP CELG 3 7/8 08/15/25	US151020AS39	USD	US	5 590 000	51 203 542
CENOVUS ENERGY CVECN 4.45 09/15/42	US15135UAH23	USD	CA	141 000	965 253
CENTERPOINT HOUS CNP 4 1/2 04/01/44	US15189XAN84	USD	US	746 000	7 501 171
CENTRICA PLC CNALN 3 04/10/76	XS1216020161	EUR	GB	247 000	2 169 268
CHEVRON CORP CVX 1.718 06/24/18	US166764AE09	USD	US	1 804 000	15 439 682
CHILE 3.875% 2020-08-05	US168863AV04	USD	CL	100 000	934 118
CHILE CHILE 3 5/8 10/30/42	US168863BP27	USD	CL	250 000	2 158 509
CHILE CHILE 5 1/2 08/05/20	US168863AU21	CLP	CL	1 295 500 000	17 906 048
CIE FIN FONCIER CFF 0 3/4 01/21/25	FR0012447696	EUR	FR	12 000 000	117 973 618
CIE FINANCEMENT FONCIER 4.55% 2017-04-28 SERIE MPL	FR0010465567	CAD	FR	5 000 000	33 746 684
CIGNA CORP CI 3 1/4 04/15/25	US125509BU20	USD	US	185 000	1 608 063
CIGNA CORP CI 5 3/8 02/15/42	US125509BT56	USD	US	122 000	1 230 290
CISCO SYSTEMS CSCO 1.65 06/15/18	US17275RAU68	USD	US	4 000 000	34 384 843
CISCO SYSTEMS INC 5,5 2040 01 15	US17275RAF91	USD	US	402 000	4 561 786
CITIGROUP INC 5% 08/02/2019	XS0197646218	EUR	US	445 000	4 978 244
CITIGROUP INC 6.125% 05/15/2018	US172967ES69	USD	US	7 670 000	70 743 740
CITIGROUP INC 6.8 06/25/38	XS0372391945	GBP	US	941 000	16 257 357
CITIGROUP INC 7.625 2018-04-03	XS0355738799	GBP	US	1 250 000	15 902 042
CITIGROUP INC 8.125 7/15/2039	US172967EW71	USD	US	1 200 000	16 165 501
CITIGROUP INC C 1 3/4 05/01/18	US172967GS42	USD	US	3 375 000	28 753 439
CITIGROUP INC C 2.05 12/07/18	US172967KE00	USD	US	9 422 000	80 593 728
CITIGROUP INC C 2.55 04/08/19	US172967HM62	USD	US	3 050 000	26 544 329
CITIGROUP INC C 2.65 10/26/20	US172967KB60	USD	US	6 750 000	58 455 275
CITIGROUP INC C 2.7 03/30/21	US172967KK69	USD	US	3 750 000	32 576 472
CITIGROUP INC C 3 3/4 06/16/24	US172967HT16	USD	US	4 350 000	39 002 691
CITIGROUP INC C 4 3/4 05/18/46	US172967KR13	USD	US	2 500 000	21 261 635
CITIGROUP INC C 4.09 06/09/25	CA172967JS17	CAD	US	1 164 000	7 794 271
CITIGROUP INC C 4.3 11/20/26	US172967JC62	USD	US	582 000	5 124 055
CITIGROUP INC C 4.45 09/29/27	US172967KA87	USD	US	2 370 000	20 943 523
CITIGROUP INC C 4.6 03/09/26	US172967KJ96	USD	US	3 750 000	33 885 610
CITIGROUP INC C 5 1/2 09/13/25	US172967HB08	USD	US	6 200 000	60 072 432

CITIGROUP INC-GLOBAL 6% 08/15/2017	US172967EH05	USD	US	3 945 000	35 885 535
CME GROUP INC CME 3 09/15/22	US12572QAE52	USD	US	4 700 000	42 518 415
CNA FINANCIAL CNAFNL 3.95 05/15/24	US126117AS92	USD	US	4 850 000	43 098 633
COCA-COLA CO/THE KO 1 10/02/28	CH0297974898	CHF	US	1 070 000	10 370 887
COCA-COLA CO/THE KO 1 5/8 03/09/35	XS1197833137	EUR	US	121 000	1 203 100
COCA-COLA CO/THE KO 1.65 11/01/18	US191216BF66	USD	US	1 910 000	16 554 645
COCA-COLA CO/THE KO 2 7/8 10/27/25	US191216BS87	USD	US	12 184 000	108 931 942
CODELCO INC CDEL 3 3/4 11/04/20	USP3143NAM67	USD	CL	8 120 000	74 118 728
CODELCO INC CDEL 4 1/4 07/17/42	USP3143NAQ71	USD	CL	4 500 000	35 787 403
COFIROUTE 5% 05/24/2021	FR0010327007	EUR	FR	200 000	2 332 984
COLOMBIA REP OF 6.125 10/20/2041	US195325BM66	USD	CO	1 500 000	15 092 791
COLOMBIA REP OF 7.375 01/13/2019	US195325BL83	USD	CO	2 500 000	24 669 237
COLOMBIA REP OF COLOM 4 02/26/24	US195325BQ70	USD	CO	700 000	6 279 495
COLOMBIA REP OF COLOM 4 1/2 01/28/26	US195325CX13	USD	CO	3 500 000	32 501 065
COLOMBIA REP OF COLOM 5 06/15/45	US195325CU73	USD	CO	200 000	1 758 791
COLOMBIA REP OF COLOM 5 5/8 02/26/44	US195325BR53	USD	CO	2 750 000	26 314 353
COLOMBIA TES COLTES 10 07/24/24	COL17CT02385	COP	CO	98 156 600 000	359 205 088
COLOMBIA TES COLTES 11 07/24/20	COL17CT02302	COP	CO	59 962 500 000	218 121 622
COLOMBIA TES COLTES 5 11/21/18	COL17CT02922	COP	CO	26 465 100 000	76 582 352
COLOMBIA TES COLTES 6 04/28/28	COL17CT02914	COP	CO	46 548 900 000	120 114 319
COLOMBIA TES COLTES 7 05/04/22	COL17CT02864	COP	CO	39 523 600 000	115 962 043
COLOMBIA TES COLTES 7 09/11/19	COL17CT03011	COP	CO	41 087 900 000	127 155 184
COLOMBIA TES COLTES 7 1/2 08/26/26	COL17CT02625	COP	CO	39 250 700 000	120 827 212
COLOMBIA TES COLTES 7 3/4 09/18/30	COL17CT03342	COP	CO	29 722 100 000	92 665 550
COLUMBIA PIPELIN CPGX 4 1/2 06/01/25	US198280AF63	USD	US	3 100 000	28 219 908
COM BK AUSTRALIA CBAAU 1 5/8 02/04/19	XS0881511868	EUR	AU	1 214 000	11 964 451
COM FED ELECTRIC 4.875 05/26/2021	USP30179AJ79	USD	MX	2 240 000	20 276 131
COMCAST CORP CMCSA 3 3/8 08/15/25	US20030NBN03	USD	US	3 750 000	34 599 634
COMCAST CORP CMCSA 4 1/4 01/15/33	US20030NBH35	USD	US	5 645 000	53 203 306
COMCAST CORP CMCSA 4.2 08/15/34	US20030NBM20	USD	US	531 000	4 996 863
COMCAST CORP CMCSA 4.6 08/15/45	US20030NBQ34	USD	US	4 250 000	42 007 350
COMCAST CORP CMCSA 4.65 07/15/42	US20030NBE04	USD	US	72 000	712 131
COMCAST CORP CMCSA 5.65 06/15/35	US20030NAF87	USD	US	322 000	3 465 574
COMCAST CORP CMCSA 5.7 07/01/19	US20030NAZ42	USD	US	3 000 000	29 454 537
COMCAST CORPORATION 6.4% 3/1/2040	US20030NBB64	USD	US	2 100 000	25 121 570
COMMERZBANK AG 3.875 3/22/2017	DE000CZ226Y9	EUR	DE	84 000	821 385
COMMERZBANK AG 4 09/16/2020 EMTN	DE000CZ302M3	EUR	DE	17 000	189 369
COMMERZBANK AG CMZB 0 1/2 04/03/18	DE000CZ40KN6	EUR	DE	1 114 000	10 571 421
COMMONW BK AU NY CBAAU 2.4 11/02/20	US20271RAM25	USD	AU	622 000	5 413 926
COMMONWEALTH BANK AUSTRALIA 4.25 2016 11 10	XS0465601754	EUR	AU	2 241 000	21 833 434
COMMONWEALTH BANK AUSTRALIA 5.5 08/06/19	XS0443708242	EUR	AU	182 000	2 044 591
COMUNIDAD MADRID MADRID 1.826 04/30/25	ES0000101651	EUR	ES	15 000 000	146 812 247
CONOCOPHIL CO COP 4.15 11/15/34	US20826FAF36	USD	US	2 409 000	20 477 426
CONOCOPHIL CO COP 4.3 11/15/44	US20826FAC05	USD	US	57 000	492 214
CONOCOPHILLIPS 5.75 02/01/2019	US20825CAR51	USD	US	1 450 000	13 802 032
CONOCOPHILLIPS 6.5 02/01/39	US20825CAQ78	USD	US	3 200 000	35 548 000
CONOCOPHILLIPS COP 5.9 05/15/38	US20825CAP95	USD	US	153 000	1 543 642
CONS EDISON CO OF NY 5.5 20391201	US209111EY58	USD	US	1 850 000	19 808 965
CONSTELLAT ENER EXC 5.15 12/01/20	US210371AL43	USD	US	4 900 000	46 601 080
CONTI-GUMMI FIN CONGR 2 1/2 03/20/17	XS0972719412	EUR	NL	13 457 000	129 881 671
CONTINENTAL RES CLR 5 09/15/22	US212015AH47	USD	US	4 799 000	40 084 464
CONTINENTAL RESO CLR 4.9 06/01/44	US212015AQ46	USD	US	4 064 000	27 983 646
CORIO NV CORANA 3 1/4 02/26/21	XS0896119384	EUR	NL	983 000	10 691 526
CORP ANDINA FOM CAF 1 11/10/20	XS1317969944	EUR	DE	8 000 000	77 623 236
COSTA RICA GOVT COSTAR 4 1/4 01/26/23	USP3699PGB78	USD	CR	4 320 000	35 510 611
COSTA RICA GOVT COSTAR 5 5/8 04/30/43	USP3699PGF82	USD	CR	200 000	1 457 834
COSTA RICA GOVT COSTAR 7.158 03/12/45	USP3699PGJ05	USD	CR	1 120 000	9 693 200
COUNCIL OF EUROP COE 0 3/8 06/08/26	XS1429037929	EUR	DE	15 000 000	142 171 908
COVENTRY BDG SOC COVBS 0 5/8 11/03/21	XS1131109537	EUR	GB	10 000 000	96 864 532
COVENTRY BDG SOC COVBS 2 1/4 12/04/17	XS0860567477	EUR	GB	6 274 000	61 327 930
COVENTRY HEALTH AET 5.45 06/15/21	US222862AJ30	USD	US	2 300 000	22 353 015
COX COMMUN INC COXENT 4.7 12/15/42	USU22018AK86	USD	US	1 333 000	10 080 199
COX COMMUN INC COXENT 6 1/4 06/01/18	USU22018AG74	USD	US	2 500 000	22 813 692
COX COMMUN INC COXENT 8 3/8 03/01/39	USU22018AM43	USD	US	73 000	760 438
CRDT AGR ASSR ACAFP 4 1/2 10/31/49	FR0012222297	EUR	FR	400 000	3 683 208
CRDT AGR ASSR ACAFP 4 1/4 01/29/49	FR0012444750	EUR	FR	2 000 000	18 112 464
CRED AGRICOLE SA ACAFP 2 5/8 03/17/27	XS1204154410	EUR	FR	2 185 000	20 695 010
CRED AGRICOLE SA ACAFP 3 7/8 02/13/19	XS0746002392	EUR	FR	6 700 000	70 268 139
CRED SUIS GP FUN CS 1 04/14/23	CH0278341224	CHF	GG	400 000	3 484 439
CRED SUIS GP FUN CS 3 3/4 03/26/25	US225433AC55	USD	GG	5 050 000	42 284 885
CRED SUIS NY CS 3 5/8 09/09/24	US22546QAP28	USD	CH	25 458 000	224 750 212
CRED SUIS SYDNEY CS 4 07/16/19	AU3CB0222511	AUD	CH	510 000	3 355 890
CREDIT AGRICOLE ACAFP 0 7/8 01/19/22	XS1169630602	EUR	FR	1 900 000	18 347 362
CREDIT AGRICOLE ACAFP 1 1/4 04/14/26	XS1395021089	EUR	FR	3 000 000	28 920 106
CREDIT AGRICOLE ACAFP 1 7/8 10/18/17	XS0844529049	EUR	FR	1 500 000	14 643 818
CREDIT AGRICOLE ACAFP 2 1/2 04/15/19	US22532MAL63	USD	FR	2 500 000	21 786 242
CREDIT AGRICOLE ACAFP 2 3/8 05/20/24	XS1069521083	EUR	FR	3 000 000	31 789 982
CREDIT SUISSE FIRST BOSTON 4.75 08/05/2019	XS0444030646	EUR	CH	7 179 000	79 571 742

CREDIT SUISSE FIRST BOSTON 5.125% 09/18/2017	XS0321334442	EUR	CH	50 000	518 486
CREDIT SUISSE LD CS 0 1/2 03/29/18	XS1211053225	EUR	CH	2 500 000	23 744 687
CREDIT SUISSE LD CS 1 1/2 04/10/26	XS1392459381	EUR	CH	5 795 000	55 994 955
CREDIT SUISSE LD CS 1 1/8 09/15/20	XS1291175161	EUR	CH	12 000 000	116 946 200
CREDIT SUISSE LD CS 1 3/8 01/31/22	XS1115479559	EUR	CH	12 633 000	123 357 645
CREDIT SUISSE NEW YORK 4.375 2020-08-05	US22546QAF46	USD	CH	3 000 000	27 951 561
CRH AMERICA INC CRHID 3 7/8 05/18/25	USU1302DAA91	USD	US	1 600 000	14 453 217
CRH FINANCE CRHID 3 1/8 04/03/23	XS0909369489	EUR	IE	1 750 000	19 139 736
CROATIA 6.375 03/24/2011 REGS	XS0607904264	USD	HR	7 130 000	66 723 233
CSX CORP CSX 3.35 11/01/25	US126408HD82	USD	US	1 500 000	13 540 988
CSX CORP CSX 4.1 03/15/44	US126408GY39	USD	US	4 300 000	38 741 648
CSX CORP CSX 5 1/2 04/15/41	US126408GU17	USD	US	3 650 000	38 525 828
CU INC CUCN 3.805 09/10/42	CA12657ZAY93	CAD	CA	81 000	558 776
CU INC CUCN 4.085 09/02/44	CA12657ZBE21	CAD	CA	742 000	5 359 731
CVS HEALTH CORP CVS 1.9 07/20/18	US126650CH13	USD	US	11 250 000	97 429 590
CVS HEALTH CORP CVS 2 7/8 06/01/26	US126650CU24	USD	US	3 393 000	29 439 980
CVS HEALTH CORP CVS 2.8 07/20/20	US126650CJ78	USD	US	6 875 000	61 185 279
CVS HEALTH CORP CVS 3 7/8 07/20/25	US126650CL25	USD	US	15 000 000	142 332 746
DAIMLER AG DAIGR 0 1/2 09/09/19	DE000A2AAL23	EUR	DE	3 977 000	38 089 359
DAIMLER AG DAIGR 0 3/4 05/11/23	DE000A169NB4	EUR	DE	1 875 000	18 155 023
DAIMLER AG DAIGR 0 7/8 01/12/21	DE000A169G07	EUR	DE	5 000 000	48 784 578
DAIMLER AG DAIGR 1 1/2 03/09/26	DE000A2AAL31	EUR	DE	2 500 000	25 403 680
DAIMLER AG DAIGR 1 3/8 05/11/28	DE000A169NC2	EUR	DE	5 632 000	55 590 776
DAIMLER AG DAIGR 1.4 01/12/24	DE000A169G15	EUR	DE	7 500 000	75 886 928
DAIMLER AG DAIGR 2 04/07/20	DE000A1TNK86	EUR	DE	3 750 000	37 998 176
DAIMLER AG DAIGR 2 1/4 01/24/22	DE000A1R04X6	EUR	DE	4 000 000	42 181 644
DAIMLER FINANCE DAIGR 1 3/8 08/01/17	USU2339CBL10	USD	US	10 350 000	88 366 885
DAIMLERCHRYSLER 8.5% 01/18/2031	US233835AQ08	USD	DE	92 000	1 293 662
DANSKE BANK A/S DANBNK 3 3/8 04/04/17 #	SE0004547172	SEK	DK	300 000 000	310 410 750
DBS BANK LTD DBSSP 3.1 02/14/23	SG6W11984344	SGD	SG	750 000	4 803 574
DCP MIDSTREAM OP DPM 3 7/8 03/15/23	US23311VAD91	USD	US	200 000	1 565 420
DEERE CO DE 4 3/8 10/16/19	US244199BC83	USD	US	653 000	6 124 077
DEERE CO DE 5 3/8 10/16/29	US244199BD66	USD	US	158 000	1 722 781
DELPHI CORP DLPH 5 02/15/23	US247126AH80	USD	US	6 181 000	56 362 953
DELTA LLOYD LEVE DLNA 9 08/29/42	XS0821168423	EUR	NL	713 000	8 055 761
DENMARK - BULLET DGB 1 1/2 11/15/23	DK0009923054	DKK	DK	20 000 000	28 612 542
DENMARK - BULLET DGB 1 3/4 11/15/25	DK0009923138	DKK	DK	40 000 000	58 955 726
DEUTSCH BAHN FIN DBHNGR 0 7/8 07/11/31	XS1441837546	EUR	NL	8 000 000	74 620 485
DEUTSCH BAHN FIN DBHNGR 1 5/8 11/06/30	XS1316420089	EUR	NL	10 000 000	106 114 592
DEUTSCHE ANN FIN DAIGAG 2 1/8 07/09/22	DE000A1ZLUN1	EUR	NL	800 000	8 351 195
DEUTSCHE ANN FIN DAIGAG 3.2 10/02/17	USN8172PAC88	USD	NL	1 000 000	8 711 818
DEUTSCHE BANK AG DB 1 1/8 03/17/25	DE000DB7XJP9	EUR	DE	9 000 000	81 485 923
DEUTSCHE BANK AG DB 2 3/4 02/17/25	DE000DB7XJJ2	EUR	DE	1 519 000	12 976 662
DEUTSCHE BANK AG DB 4 1/2 04/01/25	US251525AP63	USD	DE	1 664 000	13 162 780
DEUTSCHE BK LOND DB 1 7/8 02/13/18	US25152RYD96	USD	DE	5 000 000	42 386 606
DEUTSCHE BOERSE DBOERS 2 3/4 02/05/41	DE000A161W62	EUR	DE	1 500 000	14 554 975
DEUTSCHE TEL FIN DT 1 1/2 04/03/28	XS1382791975	EUR	NL	3 148 000	31 354 897
DEUTSCHE TEL FIN DT-4.875 3/42	USN27915AB85	USD	NL	3 300 000	32 817 595
DEUTSCHLAND REP 3.25% 2042-07-04	DE0001135432	EUR	DE	3 000 000	49 947 084
DEXIA CRED LOCAL DEXGRP 2 01/22/21	XS1019709069	EUR	FR	15 000 000	155 135 679
DEXIA CRED SA NY DEXGRP 1 7/8 01/29/20	US25215DAP42	USD	FR	15 000 000	128 960 584
DH EUROPE FINANC DHR 1.7 01/04/22	XS1255436005	EUR	LU	1 473 000	14 887 763
DH SWITZERLAND DHR 0 1/2 12/08/23	CH0305557644	CHF	LU	1 175 000	10 712 713
DIAGEO CAP PLC DGELN 3 7/8 04/29/43	US25243YAV11	USD	GB	159 000	1 424 521
DIAGEO FIN PLC DGELN 1 1/8 05/20/19	XS1069539374	EUR	GB	4 200 000	40 832 751
DIAGEO INV CORP DGELN 4 1/4 05/11/42	US25245BAA52	USD	GB	1 303 000	12 255 145
DIAMOND 1 FIN/DI DELL 8.1 07/15/36	USU2526DAE95	USD	US	880 000	8 046 527
DIAMOND 1 FIN/DI DELL 8.35 07/15/46	USU2526DAF60	USD	US	1 600 000	14 687 004
DIAMOND OFFSHORE DO 5.7 10/15/39	US25271CAL63	USD	US	104 000	678 384
DISCOVER BANK 7 04/15/2020	US25466AAB70	USD	US	3 500 000	34 401 040
DISCOVERY COMMUN DISCA 4 7/8 04/01/43	US25470DAJ81	USD	US	5 700 000	44 575 823
DNB BANK ASA DNBNO 3 09/26/23	XS0974373515	EUR	NO	3 607 000	35 909 668
DNB BOLIGKREDIT DNBNO 1.65 02/16/22	NO0010730799	NOK	NO	25 000 000	25 648 753
DNB NOR BANK ASA 3.875% 2020 06 29	XS0522030310	EUR	NO	292 000	3 157 157
DNB NOR BANK ASA 4.375 02/24/2021 EMTN	XS0595092098	EUR	NO	1 891 000	21 418 516
DNB NOR BOLIGKRE DNBNO 5 1/2 05/15/19	NO0010430143	NOK	NO	35 000 000	39 969 657
DOLLAR GENERAL DG 3 1/4 04/15/23	US256677AC97	USD	US	2 900 000	25 550 735
DOMINICAN REPUB DOMREP 5 7/8 04/18/24	USP3579EAS65	USD	DO	5 460 000	48 754 006
DOMINICAN REPUB DOMREP 6 7/8 01/29/26	USP3579EBK21	USD	DO	2 200 000	21 041 450
DOMINICAN REPUB DOMREP 6.85 01/27/45	USP3579EBE60	USD	DO	2 200 000	19 648 594
DOMINICAN REPUB DOMREP 7.45 04/30/44	USP3579EAY34	USD	DO	2 300 000	21 580 461
DOW CHEMICAL 7.375% 11/01/2029	US260543BJ10	USD	US	190 000	2 148 017
DOW CHEMICAL CO 4.25 2020 11 15	US260543CC57	USD	US	3 814 000	35 356 758
DOW CHEMICAL CO DOW 4 1/4 10/01/34	US260543CK73	USD	US	3 083 000	26 835 412
DUKE ENERGY CAR DUK 3.9 06/15/21	US26442CAK09	USD	US	5 300 000	49 610 264
DUKE ENERGY CAR DUK 4 09/30/42	US26442CAN48	USD	US	8 000	73 876
DUKE ENERGY CAR DUK 4 1/4 12/15/41	US26442CAM64	USD	US	65 000	614 671
DUKE ENERGY CAR DUK 5.3 02/15/40	US26442CAH79	USD	US	4 050 000	44 127 849

DUKE ENERGY CORP DUK 3 3/4 04/15/24	US26441CAN56	USD	US	1 846 000	16 948 823
DUKE ENERGY CORP DUK 3.05 08/15/22	US26441CAJ45	USD	US	7 550 000	67 090 407
E.ON AG 5.875% 10/30/2037	XS0327443627	GBP	DE	1 900 000	28 963 239
E.ON AG 6.75 01/27/2039	XS0408958683	GBP	DE	1 950 000	32 065 680
E.ON INT FIN 5.8 04/30/2018	USN3033QAT96	USD	NL	400 000	3 663 821
E.ON INTL FIN BV EOANGR 6.65 04/30/38	USN3033QAU69	USD	NL	24 000	244 106
EATON CORP ETN 4 11/02/32	US278062AD69	USD	US	929 000	8 392 951
EATON CORP ETN 4.15 11/02/42	US278062AE43	USD	US	3 556 000	32 518 931
EBAY INC EBAY 2.2 08/01/19	US278642AH64	USD	US	2 950 000	25 582 224
ECOLAB INC ECL 3 12/08/16	US278865AK69	USD	US	365 000	3 124 708
EDENRED EDENFP 1 3/8 03/10/25	FR0012599892	EUR	FR	100 000	915 201
EDF NRG NET EPN UKPONE 4 3/4 09/30/21	XS0686172601	GBP	GB	3 600 000	48 407 320
EDP FINANCE BV ELEPOR 2 5/8 01/18/22	XS1111324700	EUR	NL	10 662 000	106 702 601
EFSF EFSF 2 3/4 12/03/29	EU000A1G0BL1	EUR	SN	15 000 000	184 529 641
EIKA BOLIGKREDIT EIKBOL 0 5/8 10/28/21	XS1312011684	EUR	NO	15 000 000	146 440 794
EL PASO PIPELINE EPB 4.3 05/01/24	US28370TAG40	USD	US	5 106 000	44 141 427
EL PASO PIPELINE EPB 5 10/01/21	US28370TAE91	USD	US	2 000 000	18 060 934
EL PASO PIPELINE EPB 6 1/2 04/01/20	US28370TAA79	USD	US	3 876 000	36 600 040
EL SALVADOR REP ELSALV 5 7/8 01/30/25	USP01012AS54	USD	SV	200 000	1 558 094
EL SALVADOR REP ELSALV 6 3/8 01/18/27	USP01012AT38	USD	SV	9 500 000	72 311 635
EL SALVADOR REP ELSALV 7 3/8 12/01/19	USP01012AQ98	USD	SV	1 400 000	11 961 905
EL SALVADOR REP ELSALV 7.65 06/15/35	USP01012AN67	USD	SV	2 090 000	15 746 868
ELI LILLY CO LLY 2 3/4 06/01/25	US532457BH00	USD	US	3 206 000	28 739 101
EMBARQ CORP 7.995% 06/01/2036	US29078EAA38	USD	US	190 000	1 612 132
EMGESA EMGSA 8 3/4 01/25/21	USP3703CAA82	COP	CO	3 062 000 000	8 849 806
ENAGAS FIN SA ENGS M 1 1/4 02/06/25	XS1177459531	EUR	ES	6 200 000	61 174 976
ENBRIDGE INC ENBCN 4.24 08/27/42	CA29251ZBB28	CAD	CA	70 000	423 179
ENBRIDGE INC ENBCN 4.57 03/11/44	CA29251ZBG15	CAD	CA	517 000	3 293 518
ENBRIDGE PIPE LN ENBPIP 3.45 09/29/25	CA29250ZAT53	CAD	CA	1 500 000	10 344 566
ENCANA CORP ECACN 6 1/2 08/15/34	US292505AD65	USD	CA	50 000	437 748
ENCANA CORP ECACN 6 5/8 08/15/37	US292505AE49	USD	CA	54 000	471 962
ENEL (ENTNZENEL) ENELIM 5 3/4 06/22/37	XS0306647792	GBP	IT	2 604 000	38 069 590
ENEL FIN INTL NV ENELIM 1.966 01/27/25	XS1176079843	EUR	NL	9 000 000	93 120 613
ENEL FIN INTL NV ENELIM 6 10/07/39	USL2967VED30	USD	NL	342 000	3 479 466
ENEL FIN INTL NV ENELIM 6.8 09/15/37	USL2967VCZ69	USD	NL	115 000	1 262 755
ENEL FINANCE INTERNATIONAL 5.75% 9/14/2040	XS0452187320	GBP	IT	846 000	12 921 976
ENERGY TRAN PTNR ETP 3.6 02/01/23	US29273RAS85	USD	US	3 800 000	31 404 876
ENERGY TRAN PTNR ETP 4 3/4 01/15/26	US29273RBG39	USD	US	2 500 000	22 261 825
ENERGY TRAN PTNR ETP 4.05 03/15/25	US29273RBD08	USD	US	3 514 000	29 663 280
ENERGY TRAN PTNR ETP 5.2 02/01/22	US29273RAQ20	USD	US	2 050 000	18 350 771
ENERGY TRAN PTNR ETP 6 1/2 02/01/42	US29273RAR03	USD	US	2 406 000	21 932 618
ENERGY TRAN PTNR ETP 6 1/8 12/15/45	US29273RBJ77	USD	US	1 039 000	9 142 338
ENI SPA .4.125 9/16/2019	XS0451457435	EUR	IT	200 000	2 182 362
ENI SPA ENIIM 1 5/8 05/17/28	XS1412711217	EUR	IT	2 000 000	19 640 803
ENTE NAZIONALE PER LENERGI 5.625% 2027-06-21	XS0306646042	EUR	IT	2 366 000	32 712 931
ENTERPRISE PRODU EPD 3.35 03/15/23	US29379VAZ67	USD	US	2 200 000	19 263 648
ENTERPRISE PRODU EPD 4.9 05/15/46	US29379VBJ17	USD	US	1 618 000	14 833 158
ESKOM 5.75 01/26/2021 REGS	XS0579851949	USD	ZA	4 680 000	39 834 526
ESKOM HOLDINGS ESKOM 6 3/4 08/06/23	XS0958072240	USD	ZA	3 450 000	29 625 431
ESKOM HOLDINGS ESKOM 7 1/8 02/11/25	XS1187065443	USD	ZA	400 000	3 461 133
ETHIOPIA ETHOPI 6 5/8 12/11/24	XS1151974877	USD	ET	800 000	6 344 334
EURO BK RECONDV EBRD 1 5/8 04/10/18	US29874QCN25	USD	SN	30 000 000	258 537 945
EUROGRID GMBH EUROGR 3 7/8 10/22/20	XS0551935769	EUR	DE	1 750 000	19 511 945
EUROPEAN INVESTMENT BANK-GLOBA 3% 4/23/2019	XS0773059042	SEK	SN	300 000 000	328 045 000
EUROPEAN INVESTMENT BANK-GLOBA 4.875% 02/15/2036	US298785DV50	USD	SN	15 000 000	176 389 064
EUROPEAN INVT BK EIB 1 1/4 05/12/25	XS1171476143	SEK	SN	100 000 000	103 103 667
EUROPEAN INVT BK EIB 1 1/4 11/05/20	XS1314336204	CAD	CA	1 622 000	10 705 478
EUROPEAN INVT BK EIB 1 1/4 11/13/26	XS1107718279	EUR	DE	15 000 000	157 071 696
EUROPEAN INVT BK EIB 1 3/4 11/12/26	XS1347679448	SEK	SE	100 000 000	107 432 917
EUROPEAN INVT BK EIB 2 1/2 04/15/21	US298785GL42	USD	US	10 000 000	89 840 133
EUROPEAN INVT BK EIB 2 1/4 03/07/20	XS1051861851	GBP	SN	15 000 000	180 325 945
EUROPEAN INVT BK EIB 2 1/8 04/13/26	US298785HD17	USD	US	10 000 000	87 497 161
EUROPEAN INVT BK EIB 2 3/4 11/13/23	XS0852107266	SEK	DE	100 000 000	116 748 142
EVERYTH EVERYWH EVEVRV 3 1/4 08/03/18	XS0811603090	EUR	GB	1 600 000	16 481 807
EX-IM BK OF IN EXIMBK 2 3/4 04/01/20	XS1209864229	USD	IN	200 000	1 719 956
EX-IM BK OF IN EXIMBK 4 08/07/17	XS0813393849	USD	IN	2 900 000	25 554 997
EXELON CORP EXC 5 5/8 06/15/35	US30161NAC56	USD	US	39 000	395 945
EXELON GENERATIO EXC 6 1/4 10/01/39	US30161MAG87	USD	US	2 250 000	21 446 930
EXP-IMP BK KOREA EIBKOR 1 3/4 02/27/18	US302154BG39	USD	KR	25 000 000	214 390 906
EXPORT DEV CAN EDC 1 1/4 12/10/18	US30216BFY39	USD	CA	11 250 000	96 465 926
EXPORT DEV CAN EDC 1 11/01/18	US30216BFX55	USD	CA	5 000 000	42 648 983
EXPRESS SCRIPTS ESRX 4 3/4 11/15/21	US30219GAE89	USD	US	1 000 000	9 527 615
EXXON MOBIL CORP XOM 0.921 03/15/17	US30231GAA04	USD	US	19 639 000	167 043 673
EXXON MOBIL CORP XOM 1.439 03/01/18	US30231GAU67	USD	US	2 500 000	21 454 502
FANNIE MAE FNMA 2 5/8 09/06/24	US3135G0ZR78	USD	US	10 000 000	91 857 836
FCA CAPITAL IRE FGACAP 1 3/8 04/17/20	XS1220057472	EUR	IE	5 000 000	47 663 212
FEDEX CORP FDX 3.2 02/01/25	US31428XBC92	USD	US	174 000	1 557 448
FEDEX CORP FDX 3.9 02/01/35	US31428XBA37	USD	US	66 000	577 485

FEDEX CORP FDX 4 3/4 11/15/45	US31428XBE58	USD	US	3 125 000	29 506 376
FEDEX CORP FDX 5.1 01/15/44	US31428XAW65	USD	US	833 000	8 336 096
FGA CAPITAL IRE FGACAP 2 10/23/19	XS1111858756	EUR	IE	2 950 000	28 999 534
FIDELITY NATIONA FIS 3 1/2 04/15/23	US31620MAK27	USD	US	3 700 000	32 569 145
FINDETER FDT 7 7/8 08/12/24	USP40420AA25	COP	CO	3 548 000 000	9 916 435
FINLAND REP OF FINL 1 1/8 12/07/17	XS0951466860	GBP	FI	5 500 000	63 148 239
FINLAND REP OF FINL 1 3/4 09/10/19	XS1107498724	USD	FI	17 000 000	148 379 623
FINNISH GOV'T RFGB 0 1/2 04/15/26	FI4000197959	EUR	FI	3 000 000	29 229 689
FLORIDA PWR LT NEE 4.05 06/01/42	US341081FG72	USD	US	3 300 000	31 152 163
FMS WERTMANAGE FMSWER 0 3/8 04/29/30	DE000A14J2Q6	EUR	DE	10 000 000	91 012 499
FMS WERTMANAGE FMSWER 1 3/8 06/08/21	US30254WAJ80	USD	DE	15 000 000	127 549 667
FMS WERTMANAGE FMSWER 1 5/8 11/20/18	US30254WAD11	USD	DE	11 000 000	94 999 904
FORD CRED CANADA F 2.923 09/16/20	CA34527ABN96	CAD	CA	1 493 000	9 981 663
FORD MOTOR 7.45% 07/16/2031	US345370CA64	USD	US	6 872 000	79 861 679
FORD MOTOR CRED F 1.461 03/27/17	US345397XD08	USD	US	5 500 000	46 899 033
FORD MOTOR CRED F 5 05/15/18	US345397VT77	USD	US	1 200 000	10 818 858
FORD MOTOR CRED F 5 7/8 08/02/21	US345397VU41	USD	US	1 133 000	11 287 872
FORD MOTOR CRED F 8 1/8 01/15/20	US345397VM25	USD	US	1 300 000	13 524 933
FRANCE O.A.T. 3.5% 2026-04-25	FR0010916924	EUR	FR	3 000 000	37 672 881
FRANCE O.A.T. FRTR 0 1/2 11/25/19	FR0011993179	EUR	FR	10 000 000	97 536 582
FRANCE O.A.T. FRTR 2 1/2 05/25/30	FR0011883966	EUR	FR	5 000 000	60 396 214
FRANCE O.A.T. FRTR 3 1/4 05/25/45	FR0011461037	EUR	FR	9 000 000	134 801 059
FRANCE TELECOM 8.125% 01/28/2033	FR0000471930	EUR	FR	2 332 000	42 911 894
FREDDIE MAC FHLMC 2 3/8 01/13/22	US3137EADB22	USD	US	10 000 000	90 696 641
GABONESE REPUB GABON 6 3/8 12/12/24	XS1003557870	USD	GA	1 900 000	13 895 705
GAS NATURAL CAP GASSM 6 01/27/20	XS0829360923	EUR	ES	1 200 000	13 883 723
GDF SUEZ 5 10/01/2060 REGS	FR0010946855	GBP	FR	1 450 000	25 733 670
GDF SUEZ GSZFP 1 03/13/26	FR0012602761	EUR	FR	1 200 000	11 688 217
GDF SUEZ GSZFP 3 7/8 06/02/49	FR0011942283	EUR	FR	2 500 000	24 838 415
GE CAP EUR FUND GE 6.025 03/01/38	XS0350890470	EUR	US	448 000	7 763 346
GE CAPITAL INTL GE 2.342 11/15/20	US36164PFF27	USD	IE	3 183 000	27 805 103
GE CAPITAL INTL GE 4.418 11/15/35	US36164QNA21	USD	IE	4 421 000	42 105 665
GE CAPITAL UK GE 4 1/8 09/13/23	XS0971723233	GBP	IE	5 669 000	76 796 139
GE CAPITAL UK GE 5 7/8 01/18/33	XS0340495216	GBP	US	775 000	13 042 229
GE CAPITAL UK GE 5 7/8 11/04/20	XS0463588052	GBP	US	1 250 000	17 417 084
GE CAPITAL UK GE 8 01/14/39	XS0408304995	GBP	US	140 000	3 046 019
GECINA GFCFP 1 1/2 01/20/25	FR0012448025	EUR	FR	100 000	990 729
GEN ELEC CAP CRP GE 1.6 11/20/17	US36962G6K56	USD	US	2 850 000	24 475 302
GEN ELEC CAP CRP GE 2 1/4 12/19/16	CH0122489096	CHF	US	5 000	44 549
GEN ELEC CAP CRP GE 2.3 04/27/17	US36962G5W04	USD	US	1 844 000	15 877 621
GEN ELEC CAP CRP GE 3 1/8 12/06/19	CH0019903365	CHF	US	105 000	1 039 405
GEN ELEC CAP CRP GE 5 3/8 12/18/40	XS0182703743	GBP	US	90 000	1 533 738
GEN ELECTRIC CO GE 2.7 10/09/22	US369604BD45	USD	US	3 540 000	31 560 661
GEN ELECTRIC CO GE 4 1/2 03/11/44	US369604BH58	USD	US	2 275 000	22 322 350
GEN ELECTRIC CO GE 4 1/8 10/09/42	US369604BF92	USD	US	326 000	3 050 025
GEN MOTORS FIN GM 2.4 04/10/18	US37045XAV82	USD	US	2 125 000	18 234 105
GEN MOTORS FIN GM 3.1 01/15/19	US37045XBB10	USD	US	3 750 000	32 803 911
GEN MOTORS FIN I GM 0.85 02/23/18	XS1193853006	EUR	NL	1 674 000	15 937 711
GENERAL ELEC CAP CORP 5.3 02/11/2011	US369622SM84	USD	US	222 000	2 212 613
GENERAL ELECTRIC CAPITAL 6 08/07/19	US36962G4D32	USD	US	873 000	8 636 669
GENERAL ELECTRIC CAPITAL 6.875 01/10/39	US36962G4B75	USD	US	757 000	9 825 194
GENERAL ELECTRIC CAPITAL-GLOBA 5.625 2018-05-01	US36962G3U65	USD	US	9 560 000	88 623 348
GENERAL ELECTRIC CAPITAL-GLOBA 5.875% 01/14/2038	US36962G3P70	USD	US	143 000	1 662 686
GENERAL MOTORS C GM 6 3/4 04/01/46	US37045VAL45	USD	US	3 750 000	38 188 551
GENERAL MOTORS C GM 6.6 04/01/36	US37045VAK61	USD	US	3 125 000	30 983 693
GENERAL MOTORS GM 3 1/2 10/02/18	US37045VAD29	USD	US	3 732 000	32 794 347
GENERAL MOTORS GM 6 1/4 10/02/43	US37045VAF76	USD	US	1 129 000	10 696 225
GEORGIA POWER SO 4.3 03/15/42	US373334JW27	USD	US	10 061 000	94 670 240
GEORGIA REP OF GEORG 6 7/8 04/12/21	XS0617134092	USD	GE	400 000	3 786 944
GEORGIAN RAILWAY GRAIL 7 3/4 07/11/22	XS0800346362	USD	GE	400 000	3 851 289
GERMANY 5.625% 01/04/2028	DE0001135069	EUR	DE	600 000	9 594 430
GHANA REP OF GHANA 8 1/2 10/04/17	XS0323760370	USD	GH	300 000	2 618 841
GHANA REP OF GHANA 8 1/8 01/18/26	XS1108847531	USD	GH	2 100 000	16 014 515
GILEAD SCIENCES GILD 3 1/2 02/01/25	US375558AZ68	USD	US	1 500 000	13 780 374
GILEAD SCIENCES GILD 3 1/4 09/01/22	US375558BC64	USD	US	2 500 000	22 732 742
GILEAD SCIENCES GILD 3.65 03/01/26	US375558BF95	USD	US	21 497 000	199 989 903
GILEAD SCIENCES GILD 4 3/4 03/01/46	US375558BD48	USD	US	8 748 000	85 006 649
GILEAD SCIENCES GILD 4.4 12/01/21	US375558AU71	USD	US	2 950 000	28 190 368
GILEAD SCIENCES GILD 4.8 04/01/44	US375558AX11	USD	US	112 000	1 078 440
GILEAD SCIENCES GILD 5.65 12/01/41	US375558AS26	USD	US	1 650 000	17 570 446
GLAXOSMITHKLINE CAPITAL INC 5.65% 05/15/2018	US377372AD98	USD	GB	1 456 000	13 455 303
GLAXOSMITHKLINE CAPITAL INC 6.375% 05/15/2038	US377372AE71	USD	GB	1 316 000	15 969 455
GLAXOSMITHKLINE GSK 2.85 05/08/22	US377373AD71	USD	GB	3 054 000	27 125 332
GLAXOSMITHKLINE GSK 3 3/8 12/20/27	XS0866588527	GBP	GB	528 000	6 757 590
GLAXOSMITHKLINE GSK 4 06/16/25	XS0222383027	EUR	GB	681 000	8 317 619
GLENCORE FINANCE GLENLN 1 1/4 03/17/21	XS1202846819	EUR	LU	10 565 000	92 031 579
GLENCORE FINANCE GLENLN 1 5/8 01/18/22	XS1110430193	EUR	LU	416 000	3 583 578
GLENCORE FINANCE GLENLN 2 1/2 01/15/19	XS0938722401	USD	US	5 450 000	44 904 445

GLENCORE FINANCE GLENLN 2 3/4 04/01/21	XS1051003538	EUR	LU	1 500 000	13 895 766
GLENCORE FINANCE GLENLN 3 3/8 09/30/20	XS0974877150	EUR	CH	210 000	2 069 712
GOLDMAN SACHS GP GS 2 3/4 09/15/20	US38141GVP61	USD	US	10 000 000	87 182 459
GOLDMAN SACHS GP GS 2 3/8 01/22/18	US38141GRC05	USD	US	5 785 000	50 144 042
GOLDMAN SACHS GP GS 2 5/8 01/31/19	US38145XAA19	USD	US	15 817 000	138 303 447
GOLDMAN SACHS GP GS 2 5/8 04/25/21	US38141GVU56	USD	US	3 750 000	32 390 907
GOLDMAN SACHS GP GS 2 5/8 08/19/20	XS0963375232	EUR	US	6 700 000	69 498 948
GOLDMAN SACHS GP GS 2 7/8 02/25/21	US38143U8F16	USD	US	3 125 000	27 415 079
GOLDMAN SACHS GP GS 2.55 10/23/19	US38148FAB58	USD	US	12 500 000	108 420 464
GOLDMAN SACHS GP GS 3 1/4 02/01/23	XS0882849507	EUR	US	4 550 000	49 548 549
GOLDMAN SACHS GP GS 4 1/4 01/29/26	XS1023626671	GBP	US	1 875 000	24 016 808
GOLDMAN SACHS GP GS 6 1/8 05/14/17	XS0300096491	GBP	US	2 500 000	29 594 984
GOLDMAN SACHS GROUP 6.75% 10/01/2037	US38141GFD16	USD	US	10 950 000	115 905 834
GOLDMAN SACHS GROUP INC 5.125 10/23/2019	XS0459410782	EUR	US	6 250 000	70 031 822
GOLDMAN SACHS GROUP INC 6 2020-06-15	US38141EA661	USD	US	4 800 000	46 486 248
GOLDMAN SACHS GROUP-GLOBAL 5.95% 01/18/2018	US38141GFG47	USD	US	4 350 000	40 241 307
GOTHENBURG CITY GOTA 1.455 06/30/21	XS1253847815	SEK	SE	50 000 000	52 316 500
GOTHENBURG CITY GOTA 2 06/03/20	XS1073488675	SEK	SE	50 000 000	53 370 500
GOTHENBURG CITY GOTA 2.915 10/03/19	XS0976166719	SEK	SE	40 000 000	44 540 783
GRAND CITY PROP GYCGR 1 1/2 04/17/25	XS1220083551	EUR	LU	500 000	4 644 168
GREAT-WEST LIFEC GWOCN 2 1/2 04/18/23	XS0918600668	EUR	CA	1 300 000	13 414 707
GS 5 1/4 07/27/21	US38141GGQ10	USD	US	7 138 000	69 718 738
HALLIBURTON CO HAL 4 1/2 11/15/41	US406216BA89	USD	US	212 000	1 823 721
HALLIBURTON CO HAL 4.85 11/15/35	US406216BJ98	USD	US	2 174 000	19 917 582
HALLIBURTON CO HAL 5 11/15/45	US406216BK61	USD	US	1 523 000	14 164 506
HAMMERSON PLC HMSOLN 3 1/2 10/27/25	XS1311391012	GBP	GB	1 250 000	15 373 056
HARRIS CORP HRS 3.832 04/28/25	US413875AR63	USD	US	2 845 000	25 652 265
HARRIS CORP HRS 5.054 04/27/45	US413875AT20	USD	US	227 000	2 184 900
HCP INC 5.375 02/01/2021	US40414LAD10	USD	US	3 500 000	33 715 821
HEALTH CARE REIT HCN 4 06/01/25	US42217KBF21	USD	US	1 242 000	11 078 374
HESS CORP 5.6 2041-02-15	US42809HAD98	USD	US	1 943 000	16 883 730
HJ HEINZ CO KHC 3.95 07/15/25	USU42314AD35	USD	US	1 236 000	11 585 816
HJ HEINZ CO KHC 5.2 07/15/45	USU42314AC51	USD	US	196 000	1 996 272
HOME DEPOT INC 5.95 03/31/2011	US437076AV48	USD	US	3 150 000	36 822 546
HOME DEPOT INC-GLOBAL 5.875% 12/16/2036	US437076AS19	USD	US	1 495 000	17 120 227
HONDURAS GOVT HONDUR 7 1/2 03/15/24	XS0905659230	USD	HN	800 000	7 514 878
HP ENTERPRISE HPE 6.35 10/15/45	USU42832AK88	USD	US	750 000	6 405 165
HPQ 6 09/15/41	US428236BR31	USD	US	1 365 000	11 170 514
HSBC 3 7/8 10/24/18	XS0695461458	EUR	GB	3 477 000	36 465 295
HSBC 6.676 01/15/21	US40429CGD83	USD	US	2 495 000	24 284 681
HSBC BANK CANADA HSBC 1.816 07/07/20	CA40427HSW48	CAD	CA	2 500 000	16 300 779
HSBC BANK CANADA HSBC 2.449 01/29/21	CA40427HSY04	CAD	CA	637 000	4 252 300
HSBC BANK CANADA HSBC 2.938 01/14/20	CA40427HSQ79	CAD	CA	1 431 000	9 765 484
HSBC BANK CANADA HSBC 3.558 10/04/17	CA40427HRV73	CAD	CA	672 000	4 536 163
HSBC BANK PLC 4% 2021-01-15	XS0526606537	EUR	GB	239 000	2 672 853
HSBC BANK PLC HSBC 4 3/4 03/24/46	XS0247840969	GBP	GB	126 000	1 556 002
HSBC BANK PLC HSBC 5 3/8 08/22/33	XS0174470764	GBP	GB	358 000	4 610 435
HSBC HOLDING PLC 6 03/29/2040	XS0498768315	GBP	GB	225 000	2 953 153
HSBC HOLDING PLC 6 6/10/2019	XS0433028254	EUR	GB	2 667 000	28 672 741
HSBC HOLDING PLC 6.25% 03/19/2018	XS0353643744	EUR	GB	3 550 000	37 156 653
HSBC HOLDING PLC 7% 04/07/2038	XS0356452929	GBP	GB	700 000	10 222 338
HSBC HOLDING PLC-GLOBAL 6.5% 09/15/2037	US404280AH22	USD	GB	1 400 000	14 196 752
HSBC HOLDING PLC-GLOBAL 6.8 2038-06-01	US404280AJ87	USD	GB	1 500 000	15 580 632
HSBC HOLDINGS HSBC 3 06/30/25	XS1254428896	EUR	GB	2 072 000	19 982 404
HSBC HOLDINGS HSBC 3 3/8 01/10/24	XS0969636371	EUR	GB	3 000 000	29 573 643
HSBC HOLDINGS HSBC 3.4 03/08/21	US404280AV16	USD	GB	7 500 000	66 119 327
HSBC HOLDINGS HSBC 4 1/4 03/14/24	US404280AP48	USD	GB	2 950 000	25 560 937
HSBC HOLDINGS HSBC 4 1/4 08/18/25	US404280AU33	USD	GB	1 019 000	8 771 590
HSBC HOLDINGS HSBC 4 7/8 01/14/22	US404280AL34	USD	GB	1 433 000	13 590 200
HSBC HOLDINGS PLC 5.1 04/05/2021	US404280AK50	USD	GB	5 559 000	52 429 153
HSBC HOLDINGS PLC PERPETUAL 5.844 11/05/2031	XS0179407910	GBP	GB	1 750 000	21 817 052
HSBC USA INC HSBC 2 5/8 09/24/18	US40428HPJ58	USD	US	7 450 000	64 361 324
HUNGARY REPHUN 4 03/25/19	US445545AK21	USD	HU	100 000	875 983
HUNGARY REPHUN 4 1/8 02/19/18	US445545AG19	USD	HU	10 110 000	89 728 692
HUNGARY REPHUN 5 3/4 11/22/23	US445545AJ57	USD	HU	100 000	968 912
HUNGARY REPHUN 5 3/8 03/25/24	US445545AL04	USD	HU	1 100 000	10 547 261
HUTCH WHA INT 14 HUWHY 3 5/8 10/31/24	USG46747AB00	USD	KY	4 577 000	41 264 994
HUTCH WHAM INT 09 LTD 7.625 20190409	USG4672UAA37	USD	HK	7 430 000	73 907 490
HUTCH WHAMPOA FINANCE 4.75 11/14/2016	XS0466303194	EUR	HK	4 100 000	40 393 357
IBERDROLA INTL IBESM 1 1/8 01/27/23	XS1171541813	EUR	NL	300 000	2 936 252
IBERDROLA INTL IBESM 4 1/4 10/11/18	XS0767977811	EUR	ES	2 500 000	26 490 753
IBERDROLA INTL IBESM 5 3/4 02/27/49	XS0808632763	EUR	ES	1 400 000	14 297 247
IBM CORP IBM 1 1/8 02/06/18	US459200HZ73	USD	US	7 500 000	64 081 056
IBM CORP IBM 3 5/8 02/12/24	US459200HU86	USD	US	7 170 000	67 077 256
IBM CORP IBM 4 06/20/42	US459200HF10	USD	US	2 923 000	26 390 360
ILE DE FRANCE IDF 0 1/2 06/14/25	FR0013183167	EUR	FR	4 500 000	42 918 134
ILE DE FRANCE IDF 0 5/8 04/23/27	FR0012685691	EUR	FR	10 000 000	95 029 614
ILLINOIS TOOL WK ITW 3 05/19/34	XS1028954870	EUR	US	971 000	11 308 207

IMP TOBACCO FIN IMLTLN 2.05 02/11/18	USG4721VBK91	USD	GB	769 000	6 622 460
INDONESIA (REP) INDON 11 5/8 03/04/19	USY20721AP44	USD	ID	6 350 000	68 482 948
INDONESIA (REP) INDON 4 3/4 01/08/26	USY20721BN86	USD	ID	200 000	1 895 672
INDONESIA (REP) INDON 5 1/8 01/15/45	USY20721BM04	USD	ID	400 000	3 681 183
ING BANK 4.75% 05/31/2017	XS0303396062	EUR	NL	949 000	9 354 713
ING BANK NV INTNED 0.7 04/16/20	XS1169586606	EUR	NL	2 150 000	20 635 238
ING BANK NV INTNED 3 3/4 03/07/17	USN4578BQC10	USD	NL	3 200 000	27 893 236
ING BANK NV INTNED 3 7/8 12/23/16	XS0721807716	GBP	NL	980 000	11 460 368
ING BANK NV INTNED 5 06/09/21	USN4578BQA53	USD	NL	1 267 000	12 180 009
ING BANK NV INTNED 5.8 09/25/23	USN45780CT38	USD	NL	1 400 000	13 225 476
INGERSOLL-RND GL IR 4 1/4 06/15/23	US45687AAJ16	USD	US	1 765 000	16 527 073
INMOBILIARIA COL COLSM 2.728 06/05/23	XS1241701413	EUR	ES	1 200 000	11 937 642
INSTIT CRDT OFCL ICO 0 1/2 12/15/17	XS1180277524	EUR	ES	10 000 000	95 107 790
INSTIT CRDT OFCL ICO 0.1 09/12/18	XS1394094004	EUR	ES	9 000 000	84 985 449
INSTITUTO COSTAR COSICE 6 3/8 05/15/43	USP56226AQ94	USD	CR	500 000	3 316 930
INT BK RECON&DEV IBRD 1 1/4 03/18/21	CA459058EY56	CAD	CA	5 000 000	32 885 181
INT BK RECON&DEV IBRD 1 1/4 07/26/19	US459058EV16	USD	US	20 000 000	172 119 135
INT BK RECON&DEV IBRD 1 5/8 03/09/21	US459058EW98	USD	US	15 000 000	130 321 193
INT BK RECONDEV IBRD 1 3/8 06/23/19	XS1078475024	SEK	SN	275 000 000	286 843 524
INT BK RECONDEV IBRD 2 1/8 03/03/25	US45905URL07	USD	US	20 000 000	177 310 947
INTEL CORP INTC 2.45 07/29/20	US458140AQ35	USD	US	4 375 000	38 859 057
INTEL CORP INTC 2.6 05/19/26	US458140AU47	USD	US	352 000	3 036 017
INTEL CORP INTC 3.7 07/29/25	US458140AS90	USD	US	43 357 000	416 601 379
INTEL CORP INTC 4 1/4 12/15/42	US458140AP51	USD	US	82 000	746 040
INTER PIPELINE L IPLCN 4.637 05/30/44	CA45834ZAE93	CAD	CA	8 000	52 985
INTERAMER DEV BK IADB 1 1/2 09/25/18	US4581XOCK22	USD	US	20 000 000	172 737 736
INTERCONTINENTAL ICE 3 3/4 12/01/25	US45866FAD69	USD	US	839 000	7 694 065
INTERCONTINENTAL ICE 4 10/15/23	US45866FAA21	USD	US	3 050 000	28 275 596
INTESA SANPAOLO ISPIM 2 3/8 01/13/17	US46115HAN70	USD	IT	232 000	1 995 199
INTESA SANPAOLO ISPIM 3 01/28/19	XS0997333223	EUR	IT	1 333 000	13 567 439
INTESA SANPAOLO ISPIM 3 7/8 01/16/18	US46115HAJ68	USD	IT	4 800 000	42 423 029
INTESA SANPAOLO ISPIM 4 10/30/23	XS0986194883	EUR	IT	800 000	9 028 229
INTESA SANPAOLO ISPIM 4 3/8 10/15/19	XS0842828120	EUR	IT	1 900 000	20 496 917
INTL FIN CORP IFC 2 1/8 04/07/26	US45950VHX73	USD	US	10 000 000	88 642 176
INTL PAPER CO IP 3.8 01/15/26	US460146CL53	USD	US	1 600 000	14 526 230
INTL PAPER CO IP 5 09/15/35	US460146CM37	USD	US	1 108 000	10 318 485
IRISH GOVT IRISH 1 05/15/26	IE00BV8C9418	EUR	IE	10 000 000	98 594 775
IRISH GOVT IRISH 3.4 03/18/24	IE00B6X95T99	EUR	IE	8 000 000	93 786 920
IVORY COAST IVYCST 5 3/4 12/31/32	XS0496488395	USD	CI	3 900 000	30 586 744
JAB HOLDINGS JABHOL 1 5/8 04/30/25	DE000A1Z0TA4	EUR	NL	1 900 000	17 874 663
JAMAICA GOVT JAMAN 7 7/8 07/28/45	US470160CB63	USD	JM	100 000	930 091
JAMAICA GOVT JAMAN 7.625 07/09/25	US470160BQ42	USD	JM	3 300 000	31 978 273
JERSEY CENT PL FE 4.7 04/01/24	USU04536AC95	USD	US	4 500 000	42 119 804
JOHNSON JOHNSON 5.85 07/15/2038	US478160AT19	USD	US	6 220 000	78 041 741
JOHNSON&JOHNSON JNJ 3.55 03/01/36	US478160BU72	USD	US	4 506 000	42 461 355
JOHNSONJOHNSON JNJ 4 1/2 09/01/40	US478160AV64	USD	US	194 000	2 068 675
JORDAN JORDAN 6 1/8 01/29/26	XS1117279882	USD	JO	200 000	1 831 274
JP MORGAN CHASE CO 6.3% 4/23/2019	US46625HHL78	USD	US	3 600 000	34 555 246
JP MORGAN CHASE CO-GLOBAL 6% 01/15/2018	US46625HGY09	USD	US	1 417 000	13 160 175
JPMORGAN CHASE JPM 1 1/2 10/26/22	XS1310493744	EUR	US	2 378 000	23 695 638
JPMORGAN CHASE JPM 1 5/8 05/15/18	US46625HJL50	USD	US	5 800 000	49 379 567
JPMORGAN CHASE JPM 1.8 01/25/18	US46625HJG65	USD	US	3 125 000	26 853 428
JPMORGAN CHASE JPM 1.85 03/22/19	US46625HQU76	USD	US	1 170 000	10 014 715
JPMORGAN CHASE JPM 2 1/4 01/23/20	US46625HKA76	USD	US	2 463 000	21 363 516
JPMORGAN CHASE JPM 2 3/4 06/23/20	US46625HLW87	USD	US	2 635 000	23 008 609
JPMORGAN CHASE JPM 2 5/8 04/23/21	XS0984367077	EUR	US	6 000 000	62 578 782
JPMORGAN CHASE JPM 2.35 01/28/19	US46625HJR21	USD	US	11 250 000	98 023 208
JPMORGAN CHASE JPM 2.55 03/01/21	US46625HJQ22	USD	US	6 788 000	59 111 381
JPMORGAN CHASE JPM 2.55 10/29/20	US46625HNX43	USD	US	6 250 000	54 265 040
JPMORGAN CHASE JPM 3 1/8 01/23/25	US46625HHC33	USD	US	579 000	5 073 902
JPMORGAN CHASE JPM 3 7/8 09/10/24	US46625HJY71	USD	US	5 900 000	52 466 395
JPMORGAN CHASE JPM 3.3 04/01/26	US46625HQW33	USD	US	1 847 000	16 305 482
JPMORGAN CHASE JPM 3.9 07/15/25	US46625HMN79	USD	US	3 266 000	30 357 528
JPMORGAN CHASE JPM 4 1/4 01/25/17	XS0582856687	GBP	US	1 594 000	18 700 849
JPMORGAN CHASE JPM 4 1/4 10/01/27	US46625HNJ58	USD	US	730 000	6 610 585
JPMORGAN CHASE JPM 4.85 02/01/44	US46625HJU59	USD	US	1 959 000	20 164 496
JPMORGAN CHASE JPM 4.95 06/01/45	US46625HLL23	USD	US	245 000	2 264 394
JPMORGAN CHASE JPM 5 5/8 08/16/43	US46625HJM34	USD	US	400 000	4 044 859
JPN FIN ORG MUNI JFM 2 04/21/22	XS1219588560	USD	JP	20 000 000	171 296 530
JPN FIN ORG MUNI JFM 2 1/8 04/13/21	XS1392936651	USD	JP	15 000 000	129 701 592
KAZAKHSTAN KAZAKS 3 7/8 10/14/24	XS1120709669	USD	KZ	2 000 000	17 168 750
KAZAKHSTAN KAZAKS 4 7/8 10/14/44	XS1120709826	USD	KZ	4 200 000	34 972 976
KAZAKHSTAN TEMIR KTZKZ 6.95 07/10/42	XS0799658637	USD	KZ	100 000	895 835
KAZMUNAIGAZ FINANCE SUB 9.125 07/02/18	XS0373641009	USD	KZ	3 700 000	36 055 039
KBC IFIMA NV KBC 2 1/8 09/10/18	XS0969365591	EUR	NL	5 900 000	58 998 358
KENYA REP OF KENINT 6 7/8 06/24/24	XS1028952403	USD	KE	2 400 000	18 883 530
KFW KFW 0 1/8 10/27/20	XS1311459694	EUR	DE	8 000 000	77 111 744
KFW KFW 0.05 05/30/24	XS1414146669	EUR	DE	11 500 000	109 788 674

KFW KFW 1 5/8 03/15/21	US500769GX62	USD	DE	8 000 000	69 368 198
KFW KFW 1 7/8 06/30/20	US500769GR94	USD	DE	20 000 000	174 474 922
KFW KFW 1 7/8 11/30/20	US500769GU24	USD	DE	5 000 000	43 692 973
KINDER MORGAN EN KMP 6 02/01/17	US494550AU03	USD	US	1 200 000	10 651 845
KINDER MORGAN ENERGY PART 6.85 2/15/2020	US494550BB13	USD	US	2 076 000	19 955 925
KINDER MORGAN ENERGY PART 6.95% 01/15/2038	US494550AW68	USD	US	2 821 000	27 186 607
KINDER MORGAN KMI 2 1/4 03/16/27	XS1196817586	EUR	US	4 988 000	43 344 218
KINDER MORGAN KMI 4.3 06/01/25	US49456BAF85	USD	US	11 076 000	96 669 622
KINDER MORGAN KMI 5.55 06/01/45	US49456BAH42	USD	US	4 375 000	37 953 649
KLEPI LIFP 1 04/17/23	FR0012674661	EUR	FR	1 900 000	18 439 118
KOMMUNALBANKEN KBN 1 03/15/18	XS0875392614	USD	NO	25 000 000	213 365 180
KOMMUNEKREDIT KOMMUN 1 1/4 08/27/18	XS1279561465	USD	DK	10 000 000	86 318 244
KOMMUNINVEST KOMINS 1 06/20/18 #1806	SE0006424990	SEK	SE	200 000 000	205 367 556
KOMMUNINVEST KOMINS 1 1/2 04/23/19	XS1383831648	USD	SE	8 000 000	68 854 131
KPN NV KPN 7 1/2 02/04/19	XS0411850075	EUR	NL	2 491 000	28 638 887
KRAFT FOODS GROU KRFT 5 06/04/42	US50076QAE61	USD	US	178 000	1 732 946
KRAFT FOODS GROU KRFT 5 3/8 02/10/20	US50076QAU04	USD	US	1 433 000	13 875 445
KRAFT FOODS GROU KRFT 6 1/2 02/09/40	US50076QAN60	USD	US	46 000	524 260
KRAFT FOODS GROU KRFT 6 7/8 01/26/39	US50076QAR74	USD	US	4 500 000	53 032 567
KREDIT FUER WIEDERAUFBAU 3.5 2021-01-22	XS0543411218	SEK	DE	100 000 000	116 664 111
KROGER CO/THE KR 3 1/2 02/01/26	US501044DC24	USD	US	1 098 000	10 186 827
KROGER CO/THE KR 4 02/01/24	US501044CY52	USD	US	4 100 000	39 118 734
LAMAR FUNDING OMGRID 3.958 05/07/25	XS1117297355	USD	KY	600 000	4 760 184
LANDSHYPO BANK LANHYP 0 5/8 06/17/20 #DMTN	SE0006965380	SEK	SE	200 000 000	202 007 139
LANDSHYPOTEK LANHYP 2.8 11/30/17 #MTN	SE0004636041	SEK	SE	217 000 000	229 675 693
LANSFORSÄKRINGAR LANSBK 1 3/4 09/15/21 #514	SE0006543328	SEK	SE	570 000 000	610 198 775
LANSFORSÄKRINGAR LANSBK 2 1/2 06/19/19 #512	SE0005306982	SEK	SE	570 000 000	612 569 816
LANSFORSÄKRINGAR LANSBK 2 1/2 06/20/18 #511	SE0004868875	SEK	SE	300 000 000	316 570 333
LANSFORSÄKRINGAR LANSBK 3 1/4 09/16/20 #513	SE0005498714	SEK	SE	900 000 000	1 031 984 000
LEBANESE REP LEBAN 6.6 11/27/26	XS0707820659	USD	LB	3 900 000	32 186 135
LEBANESE REP LEBAN 7.05 11/02/35	XS1313654623	USD	LB	1 600 000	13 394 616
LEBANESE REP LEBAN 8 1/4 04/12/21	XS0250882478	USD	LB	12 040 000	111 332 591
LIBERTY MUTUAL LIBMUT 4.85 08/01/44	USU52932AX57	USD	US	1 501 000	13 190 279
LIBERTY MUTUAL LIBMUT 4.95 05/01/22	USU52932AR89	USD	US	2 950 000	27 851 145
LITHUANIA LITHUN 6 5/8 02/01/22	XS0739988086	USD	LT	4 710 000	49 290 816
LLOYDS BANK PLC LLOYDS 0 5/8 04/20/20	XS1219428957	EUR	GB	2 494 000	23 383 970
LLOYDS BANK PLC LLOYDS 1 3/4 05/14/18	US53944VAG41	USD	GB	1 590 000	13 442 173
LLOYDS BANK PLC LLOYDS 1 7/8 10/10/18	XS0980066996	EUR	GB	2 500 000	24 638 912
LLOYDS BANK PLC LLOYDS 3 1/2 05/14/25	US53944VAH24	USD	GB	258 000	2 246 928
LLOYDS BANKING LLOYDS 4.65 03/24/26	US53944YAB92	USD	GB	3 750 000	32 351 840
LLOYDS TSB BANK 6.375 01/21/2021	US539473AH14	USD	GB	1 716 000	17 281 765
LLOYDS TSB BANK LLOYDS 6 1/2 09/14/20	US53947QAA58	USD	GB	4 200 000	40 125 278
LLOYDS TSB BANK PLC 5.375 2019 09 03	XS0449361350	EUR	GB	2 200 000	24 797 760
LLOYDS TSB BANK PLC 6.5 3/24/2020	XS0497187640	EUR	GB	3 460 000	38 055 893
LLOYDS TSB BANK PLC 7.625 4/22/2025	XS0503834821	GBP	GB	644 000	8 977 519
LOCKHEED MARTIN LMT 4.7 05/15/46	US539830BL23	USD	US	1 937 000	19 252 718
LOCKHEED MARTIN LMT 4.85 09/15/41	US539830AZ28	USD	US	1 056 000	10 564 246
LOEWS CORP L 4 1/8 05/15/43	US540424AR93	USD	US	1 299 000	11 079 957
LOWE'S COS INC LOW 3 3/8 09/15/25	US548661DH71	USD	US	1 875 000	17 492 637
LV FRIENDLY SOC LVFRSC 6 1/2 05/22/43	XS0935312057	GBP	GB	3 627 000	39 545 787
LVMH MOET HENN MCFP 1 1/4 11/04/19	FR0011485051	EUR	FR	2 200 000	21 787 190
LYB INTL FIN LYB 5 1/4 07/15/43	US50247VAB53	USD	NL	4 650 000	43 865 893
LYONDELLBASELL LYB 5 3/4 04/15/24	US552081AK73	USD	US	2 900 000	29 367 773
LYONDELLBASELL LYB 6 11/15/21	US552081AD31	USD	NL	1 750 000	17 425 548
LÄNSFÖRSÄKRINGAR HYPOTEK 4.5 2017 06 21	SE0002058966	SEK	SE	150 000 000	157 394 250
MACQUARIE BK LTD MQGAU 4 7/8 06/10/25	US55608YAB11	USD	AU	1 875 000	16 451 362
MACYS RETAIL HLD M 4 1/2 12/15/34	US55616XAM92	USD	US	696 000	5 158 312
MALAYSIA GOVT MGS 3.26 03/01/18	MYBM11300025	MYR	MY	26 383 000	56 534 984
MALAYSIA GOVT MGS 3.314 10/31/17	MYBMJ1200058	MYR	MY	62 413 000	132 932 045
MALAYSIA GOVT MGS 3.418 08/15/22	MYBMO1200017	MYR	MY	31 528 000	66 244 820
MALAYSIA GOVT MGS 3.48 03/15/23	MYBMN1300033	MYR	MY	34 291 000	71 787 084
MALAYSIA GOVT MGS 3.492 03/31/20	MYBML1200062	MYR	MY	33 030 000	70 338 677
MALAYSIA GOVT MGS 3.58 09/28/18	MYBMK1100058	MYR	MY	44 051 000	94 725 992
MALAYSIA GOVT MGS 3.654 10/31/19	MYBMJ1400047	MYR	MY	35 432 000	75 801 923
MALAYSIA GOVT MGS 3.659 10/15/20	MYBMJ1500036	MYR	MY	32 020 000	68 538 823
MALAYSIA GOVT MGS 3.759 03/15/19	MYBMH1500055	MYR	MY	2 800 000	6 045 022
MALAYSIA GOVT MGS 3.795 09/30/22	MYBML1500024	MYR	MY	33 030 000	70 557 573
MALAYSIA GOVT MGS 3.8 08/17/23	MYBML1600014	MYR	MY	20 000 000	42 804 379
MALAYSIA GOVT MGS 3.844 04/15/33	MYBMX1300040	MYR	MY	9 167 000	18 330 867
MALAYSIA GOVT MGS 3.889 07/31/20	MYBMK1300062	MYR	MY	23 941 000	52 092 774
MALAYSIA GOVT MGS 3.892 03/15/27	MYBMS1200026	MYR	MY	3 213 000	6 756 750
MALAYSIA GOVT MGS 3.955 09/15/25	MYBMO1500010	MYR	MY	42 960 000	92 181 762
MALAYSIA GOVT MGS 4.012 09/15/17	MYBML1000025	MYR	MY	42 038 000	90 756 939
MALAYSIA GOVT MGS 4.048 09/30/21	MYBML1400035	MYR	MY	35 132 000	76 792 428
MALAYSIA GOVT MGS 4.16 07/15/21	MYBMO1100019	MYR	MY	40 536 000	89 650 015
MALAYSIA GOVT MGS 4.181 07/15/24	MYBMO1400013	MYR	MY	33 090 000	72 823 932
MALAYSIA GOVT MGS 4.232 06/30/31	MYBMX1100044	MYR	MY	13 000 000	27 813 707
MALAYSIA GOVT MGS 4.24 02/07/18	MYBMS03002H0	MYR	MY	45 341 000	99 160 782

MALAYSIA GOVT MGS 4.378 11/29/19	MYBMO0900021	MYR	MY	52 848 000	115 332 395
MALAYSIA GOVT MGS 4.392 04/15/26	MYBMS1100036	MYR	MY	20 863 000	46 065 691
MALAYSIA GOVT MGS 4.498 04/15/30	MYBMX1000038	MYR	MY	81 455 000	178 521 547
MALAYSIA GOVT MGS 5.734 07/30/19	MYBMS04003H7	MYR	MY	21 966 000	50 565 784
MANUF LIFE INSUR MFCCN 3.181 11/22/27	CA564835AL03	CAD	CA	1 356 000	9 158 001
MANULIFE FIN MFCCN 5.059 12/15/41	CA56502FAA99	CAD	CA	1 742 000	11 981 267
MARATHON PETRO MPC 3 5/8 09/15/24	US56585AAG76	USD	US	1 750 000	14 452 288
MASS INSTIT TECH MASSIN 5.6 07/01/11	US575718AA93	USD	US	23 000	278 726
MASSMUTUAL GLBL MASSMU 2.35 04/09/19	US57629XBF42	USD	US	1 000 000	8 747 194
MCDONALD'S CORP MCD 3 1/8 05/01/43	US58013MER16	USD	US	102 000	834 867
MCDONALDS CORP 5.35% 03/01/2018	US58013MEE03	USD	US	1 300 000	11 964 564
MCKESSON CORP MCK 3.796 03/15/24	US581557BE41	USD	US	2 750 000	25 444 722
MCKESSON CORP MCK 4.883 03/15/44	US581557BC84	USD	US	1 850 000	17 995 607
MEAD JOHNSON NUT MJN 4.6 06/01/44	US582839AG14	USD	US	92 000	824 329
MEDTRONIC INC MDT 3 1/8 03/15/22	US585055AX47	USD	US	1 733 000	15 678 483
MEDTRONIC INC MDT 4 5/8 03/15/44	US585055BD73	USD	US	3 538 000	35 024 728
MERCK CO INC 5 06/30/2019	US589331AN70	USD	US	3 300 000	31 056 750
MERCK CO INC MRK 1.3 05/18/18	US589331YAG08	USD	US	5 156 000	44 099 668
MERCK CO INC MRK 2 1/2 10/15/34	XS1028941893	EUR	US	100 000	1 167 455
MERCK CO INC MRK 2.35 02/10/22	US589331YAG89	USD	US	280 000	2 448 648
MERCK CO INC MRK 3.6 09/15/42	US589331AS67	USD	US	305 000	2 692 580
MERCK FIN SERVIC MRKGR 1 3/8 09/01/22	XS1284570626	EUR	DE	3 508 000	35 672 508
MERCK MRKGR 2 5/8 12/12/74	XS1152338072	EUR	DE	2 500 000	23 884 714
MERRILL LYNCH CO 6.875% 11/15/2018	US59018YN641	USD	US	1 875 000	17 520 112
MERRILL LYNCH CO 7.75% 5/14/2038	US59023VAA89	USD	US	3 200 000	38 532 559
MERRILL LYNCH BAC 4 5/8 09/14/18	XS0267828308	EUR	US	2 771 000	29 157 772
MET LIFE GLOB MET 1 1/4 09/17/21	XS1110874820	EUR	US	1 400 000	13 750 711
MET LIFE GLOB MET 2 3/8 01/11/23	XS0873665706	EUR	US	1 900 000	19 755 735
MET LIFE GLOB MET 2 3/8 09/30/19	XS0834640541	EUR	US	2 600 000	26 568 890
METLIFE INC 4.75 2021-02-08	US59156RAX61	USD	US	5 450 000	52 565 438
METLIFE INC MET 4 7/8 11/13/43	US59156RBG20	USD	US	3 906 000	36 545 267
METLIFE INC MET 4.05 03/01/45	US59156RBN70	USD	US	3 014 000	25 305 036
MEXICAN BONOS MBONO 10 11/20/36	MX0MGO0000B2	MXN	MX	1 091 123	70 625 239
MEXICAN BONOS MBONO 10 12/05/24	MX0MGO000078	MXN	MX	3 610 820	212 808 939
MEXICAN BONOS MBONO 4 3/4 06/14/18	MX0MGO0000T4	MXN	MX	3 770 097	173 193 878
MEXICAN BONOS MBONO 5 06/15/17	MX0MGO0000S6	MXN	MX	1 526 260	70 580 669
MEXICAN BONOS MBONO 5 12/11/19	MX0MGO0000V0	MXN	MX	1 820 159	83 152 321
MEXICAN BONOS MBONO 5 3/4 03/05/26	MX0MGO0000Y4	MXN	MX	1 763 100	81 453 932
MEXICAN BONOS MBONO 6 1/2 06/09/22	MX0MGO0000Q0	MXN	MX	1 784 907	85 788 365
MEXICAN BONOS MBONO 6 1/2 06/10/21	MX0MGO0000N7	MXN	MX	3 746 559	180 208 293
MEXICAN BONOS MBONO 7 1/2 06/03/27	MX0MGO0000D8	MXN	MX	1 426 821	73 434 890
MEXICAN BONOS MBONO 7 3/4 05/29/31	MX0MGO0000P2	MXN	MX	2 205 058	115 510 866
MEXICAN BONOS MBONO 7 3/4 11/13/42	MX0MGO0000R8	MXN	MX	2 541 704	135 775 039
MEXICAN BONOS MBONO 7 3/4 11/23/34	MX0MGO0000U2	MXN	MX	1 361 084	71 723 743
MEXICAN BONOS MBONO 7 3/4 12/14/17	MX0MGO0000F3	MXN	MX	3 293 287	158 845 014
MEXICAN BONOS MBONO 8 06/11/20	MX0MGO0000L1	MXN	MX	2 008 171	101 319 387
MEXICAN BONOS MBONO 8 1/2 05/31/29	MX0MGO0000H9	MXN	MX	1 598 879	88 665 855
MEXICAN BONOS MBONO 8 1/2 11/18/38	MX0MGO0000J5	MXN	MX	2 257 231	129 087 824
MEXICAN BONOS MBONO 8 1/2 12/13/18	MX0MGO0000G1	MXN	MX	4 022 185	200 074 480
MEXICAN BONOS MBONO 8 12/07/23	MX0MGO000003	MXN	MX	2 406 810	125 961 364
MICRON TECH MU 7 1/2 09/15/23	USU5933LAF86	USD	US	1 704 000	15 604 511
MICROSOFT CORP MSFT 2 3/8 02/12/22	US594918BA18	USD	US	3 750 000	33 061 773
MICROSOFT CORP MSFT 2.65 11/03/22	US594918BH60	USD	US	2 500 000	22 198 174
MICROSOFT CORP MSFT 3 1/2 11/15/42	US594918AR51	USD	US	785 000	6 517 416
MICROSOFT CORP MSFT 3 1/8 11/03/25	US594918BJ27	USD	US	10 857 000	98 524 587
MICROSOFT CORP MSFT 4 02/12/55	US594918BE30	USD	US	2 463 000	21 248 549
MICROSOFT CORP MSFT 4.2 11/03/35	US594918BK99	USD	US	799 000	7 618 606
MICROSOFT CORP MSFT 4.45 11/03/45	US594918BL72	USD	US	2 921 000	28 172 149
MIDAMERICAN ENERGY HOLDINGS 6.125% 04/01/2036	US59562VAM90	USD	US	4 139 000	46 590 345
MONDELEZ INT INC MDLZ 2 3/8 01/26/21	XS1003251441	EUR	US	4 781 000	48 913 625
MONDI FINANCE LT MNDILN 5 3/4 04/03/17	XS0499542396	EUR	GB	850 000	8 453 545
MONDI FINANCE PL MNDILN 3 3/8 09/28/20	XS0834719303	EUR	GB	3 400 000	36 558 398
MONGOLIA MONGOL 10 7/8 04/06/21	US60937GAD88	USD	MN	400 000	3 669 950
MONGOLIA MONGOL 5 1/8 12/05/22	US60937GAB23	USD	MN	600 000	4 205 725
MONSANTO CO MON 4.2 07/15/34	US61166WAN11	USD	US	1 238 000	10 476 406
MOODY'S CORP MCO 4 7/8 02/15/24	US615369AC97	USD	US	1 150 000	11 229 322
MORGAN STANLEY 5.375 2020-08-10	XS0531922465	EUR	US	2 500 000	29 216 195
MORGAN STANLEY DEAN WITTER 5.5% 10/02/2017	XS0323657527	EUR	US	118 000	1 231 131
MORGAN STANLEY DEAN WITTER 5.625 9/23/2019	US61747YJ29	USD	US	8 350 000	79 501 727
MORGAN STANLEY DEAN WITTER 7.3 05/13/2019	US61747YCG89	USD	US	3 620 000	35 511 102
MORGAN STANLEY DEAN WITTER-GLO 6.625% 04/01/2018	US6174466Q77	USD	US	2 317 000	21 615 150
MORGAN STANLEY MS 1 7/8 01/05/18	US61761JVM88	USD	US	4 375 000	37 639 451
MORGAN STANLEY MS 2 1/2 04/21/21	US61746BEA08	USD	US	9 246 000	79 439 372
MORGAN STANLEY MS 2 3/8 07/23/19	US61746BDR42	USD	US	3 500 000	30 417 982
MORGAN STANLEY MS 2.45 02/01/19	US61746BDX10	USD	US	10 000 000	87 197 004
MORGAN STANLEY MS 2.8 06/16/20	US61761JB325	USD	US	27 193 000	236 081 797
MORGAN STANLEY MS 3 1/8 08/05/21	CA61746BDT04	CAD	US	2 600 000	17 785 207
MORGAN STANLEY MS 3 7/8 01/27/26	US61746BDZ67	USD	US	1 956 000	17 867 729

MORGAN STANLEY MS 3 7/8 04/29/24	US61746BDQ68	USD	US	3 450 000	31 311 347
MORGAN STANLEY MS 3.95 04/23/27	US61761JZN26	USD	US	5 000 000	42 916 826
MORGAN STANLEY MS 4.3 01/27/45	US61747YDY86	USD	US	9 250 000	83 579 150
MORGAN STANLEY MS 4.35 09/08/26	US6174467Y92	USD	US	3 311 000	29 617 725
MORGAN STANLEY MS 5 09/30/21	XS1115524016	AUD	US	4 618 000	31 885 026
MORGAN STANLEY MS 5 11/24/25	US6174467X10	USD	US	1 600 000	14 905 445
MORGAN STANLEY MS 5 3/4 02/14/17	XS0287135684	GBP	US	2 500 000	29 703 893
MORGAN STANLEY MS 6 1/2 12/28/18	XS0366102555	EUR	US	350 000	3 913 442
MOROCCO KINGDOM MOROC 4 1/4 12/11/22	XS0850020586	USD	MA	2 100 000	18 788 282
MOSAIC CO MOS 5 5/8 11/15/43	US61945CAE30	USD	US	534 000	4 996 370
MOTABILITY OPS MOTOPG 3 5/8 03/10/36	XS1377228959	GBP	GB	1 376 000	17 761 637
MOZAMBIQUE REP O MOZAM 10 1/2 01/18/23	XS1391003446	USD	MZ	516 000	3 182 753
MPC 6 1/2 03/01/41	US56585AAF93	USD	US	2 400 000	21 883 482
MUNICH RE VAR 05/26/42	XS0764278528	EUR	DE	4 600 000	52 473 315
NAMIBIA REP OF REPNAM 5 1/2 11/03/21	XS0686701953	USD	NA	900 000	8 101 702
NATIONAL AUSTRALIA BANK 4.625 2020-02-10	XS0485326085	EUR	AU	4 071 000	44 178 984
NATIONAL SAVINGS NSBLK 8 7/8 09/18/18	USY62526AA99	USD	LK	1 400 000	12 937 950
NATIONWIDE BLDG 6.75 7/22/2020 EMTN	XS0527239221	EUR	GB	1 703 000	19 646 135
NATIONWIDE BLDG NWIDE 3 1/8 04/03/17	XS0767717746	EUR	GB	201 000	1 951 018
NATL AUSTRALIABK 4% 2020-07-13	XS0525146907	EUR	AU	937 000	10 522 035
NATL AUSTRALIABK NAB 3 5/8 11/08/17	XS0556914520	GBP	AU	1 500 000	17 929 404
NATL RURAL UTIL NRU 4.023 11/01/32	US637432MS19	USD	US	657 000	6 071 191
NED WATERSCHAPBK NEDWBK 0 5/8 07/03/19	XS1083955911	EUR	NL	8 000 000	77 908 830
NED WATERSCHAPBK NEDWBK 1 09/03/25	XS1284550941	EUR	NL	15 000 000	151 700 621
NED WATERSCHAPBK NEDWBK 2 3/8 03/24/26	XS1386139841	USD	NL	11 500 000	101 737 202
NEDER FINANCIER NEDFIN 1 1/4 11/13/18	XS0993154748	EUR	NL	7 000 000	68 815 704
NESTLE FIN INTL NESNVX 1 1/4 05/04/20	XS0925668625	EUR	CH	4 700 000	46 593 560
NETHERLANDS GOVT NETHER 0 1/4 01/15/20	NL0010881827	EUR	NL	10 000 000	96 983 354
NETHERLANDS GOVT NETHER 2 3/4 01/15/47	NL0010721999	EUR	NL	1 000 000	15 539 858
NEW YORK LIFE GL NYLIFE 2.1 01/02/19	US64952XBH35	USD	US	1 567 000	13 709 985
NEW YORK LIFE GL NYLIFE 4 3/8 01/19/17	XS0282588952	EUR	US	1 800 000	17 645 809
NEW ZEALAND GOVERNMENT 6% 2017-12-15	NZGOVD0008C0	NZD	NZ	1 000 000	6 387 315
NEW ZEALAND GOVERNMENT 6 05/15/2021	NZGOVD0521C2	NZD	NZ	3 000 000	21 530 349
NEW ZEALAND GVT NZGB 4 1/2 04/15/27	NZGOVDT427C1	NZD	NZ	1 000 000	7 307 813
NEW ZEALAND GVT NZGB 5 1/2 04/15/23	NZGOVDT423C0	NZD	NZ	1 000 000	7 399 211
NEWCREST FINANCE NCAU 5 3/4 11/15/41	USQ66511AB43	USD	AU	1 054 000	8 268 831
NEWELL RUBBERMAI NWL 2.6 03/29/19	US651229AT36	USD	US	2 500 000	21 842 409
NEWELL RUBBERMAI NWL 3.15 04/01/21	US651229AU09	USD	US	2 500 000	22 097 967
NEWELL RUBBERMAI NWL 5 1/2 04/01/46	US651229AY21	USD	US	212 000	2 157 114
NEWELL RUBBERMAI NWL 5 3/8 04/01/36	US651229AX48	USD	US	2 484 000	24 554 954
NIKE INC NKE 3 7/8 11/01/45	US654106AE35	USD	US	3 034 000	28 426 931
NISOURCE FIN CP NI 5 1/4 02/15/43	US65473QBB86	USD	US	1 602 000	16 536 954
NISOURCE FIN CP NI 5.65 02/01/45	US65473QBD43	USD	US	3 113 000	33 953 853
NISOURCE FIN CP NI 6 1/8 03/01/22	US65473QAV59	USD	US	4 300 000	44 287 354
NOBLE ENERGY INC NBL 5.05 11/15/44	US655044AJ40	USD	US	77 000	664 802
NORD/LB COVERED FIN BANK 5,375% 2017-06-05	XS0303324585	USD	LU	10 000 000	88 016 326
NORDDEUTSCHE L/B NDB 2 02/05/19	USD571312T64	USD	DE	10 000 000	86 686 359
NORDEA BANK AB 3.75 02/24/2017	XS0489825223	EUR	SE	1 421 000	13 876 322
NORDEA BANK AB 4.5 3/26/2020	XS0497179035	EUR	SE	111 000	1 190 008
NORDEA BANK AB NBHSS 4 07/11/19	XS0728763938	EUR	SE	662 000	7 212 333
NORDEA BANK AB NDASS 1 02/22/23	XS1368470156	EUR	SE	3 000 000	29 187 455
NORDEA BANK AB NDASS 1 1/8 02/12/25	XS1189263400	EUR	SE	202 000	1 988 348
NORDEA BANK AB NDASS 2 02/17/21	XS1032997568	EUR	SE	283 000	2 901 319
NORDEA BANK AB NDASS 2 1/4 10/05/17	XS0801636571	EUR	SE	100 000	983 328
NORDEA BANK AB NDASS 3 1/4 07/05/22	XS0801636902	EUR	SE	100 000	1 129 780
NORDEA BANK AB NDASS 3 1/8 03/20/17	US65557HAB87	USD	SE	300 000	2 601 086
NORDEA BANK FIN NDASS 0 5/8 03/17/27	XS1204140971	EUR	FI	15 000 000	144 294 282
NORDEA BANK FIN NDASS 1 11/05/24	XS1132790442	EUR	FI	5 000 000	50 497 158
NORDEA HYPOTEK NDASS 1 04/08/22 #5531	SE0006991246	SEK	SE	350 000 000	356 218 722
NORDEA HYPOTEK NDASS 1 1/4 05/19/21 #5532	SE0007897186	SEK	SE	200 000 000	207 706 722
NORDEA HYPOTEK NDASS 2 06/20/18 #5529	SE0005033669	SEK	SE	3 480 000 000	3 637 663 333
NORDEA HYPOTEK NDASS 2 1/4 06/19/19 #5530	SE0005676723	SEK	SE	730 000 000	779 842 575
NORDEA HYPOTEK NDASS 3 06/21/17 #5528	SE0004547032	SEK	SE	350 000 000	361 984 000
NORDEA HYPOTEK NDASS 3 1/4 06/17/20 #5521	SE0001542341	SEK	SE	1 260 000 000	1 412 250 350
NORDIC INVST BNK NIB 0 1/8 06/10/24	XS1431730388	EUR	DE	7 000 000	66 452 476
NORDIC INVST BNK NIB 0 3/8 09/19/22	XS1292474282	EUR	DE	8 000 000	78 088 941
NORDIC INVST BNK NIB 2 1/4 09/30/21	US65562QAW50	USD	US	12 000 000	107 299 459
NORDIC INVST BNK NIB 2.413 09/27/18	XS0975173633	SEK	SN	50 000 000	53 735 929
NORDRHEIN-WEST NRW 0 1/8 03/16/23	DE000NRW0JF6	EUR	DE	10 000 000	95 176 324
NORFOLK SOUTHERN NSC 4.65 01/15/46	US655844BR82	USD	US	671 000	6 699 034
NORFOLK SOUTHERN NSC 6 05/23/11	US655844BD96	USD	US	482 000	4 951 971
NOVARTIS AG NOVNVX 0 5/8 11/13/29	CH0270190991	CHF	CH	1 885 000	17 614 390
NOVARTIS CAPITAL NOVNVX 4 11/20/45	US66989HAK41	USD	US	3 000 000	28 852 961
NOVARTIS CAPITAL NOVNVX 4.4 05/06/44	US66989HAH12	USD	US	3 491 000	35 578 133
NSWTC-DOMESTIC 6 02/01/2018 18	AU3SG0000235	AUD	AU	5 000 000	34 423 668
NUCOR CORP NUE 5.2 08/01/43	US670346AN55	USD	US	48 000	451 650
OCCIDENTAL PETE 4.1 02/01/2021	US674599BY08	USD	US	6 100 000	57 123 127
ONEOK PARTNERS OKS 3 3/8 10/01/22	US68268NAJ28	USD	US	6 558 000	54 581 804

ONTARIO PROVINCE ONT 1 3/4 10/09/18	CA68323ACW23	CAD	CA	7 000 000	46 726 549
ONTARIO PROVINCE ONT 1.95 01/27/23	CA68323ADL58	CAD	CA	7 000 000	47 263 260
ORACLE CORP ORCL 2 1/2 10/15/22	US68389XAP06	USD	US	1 200 000	10 431 368
ORACLE CORP ORCL 2 1/4 10/08/19	US68389XAX30	USD	US	5 000 000	43 857 449
ORACLE CORP ORCL 2.95 05/15/25	US68389XBC83	USD	US	6 250 000	55 261 994
ORACLE CORP ORCL 3 1/8 07/10/25	XS0951216166	EUR	US	4 400 000	51 152 845
ORACLE CORP ORCL 4 1/8 05/15/45	US68389XBF15	USD	US	3 601 000	31 546 204
ORACLE CORP ORCL 4 3/8 05/15/55	US68389XBG97	USD	US	2 783 000	24 240 193
ORACLE CORP ORCL 5 3/8 07/15/40	US68389XAM74	USD	US	1 313 000	13 640 222
ORANGE ORAFP 4 10/29/49	XS1115490523	EUR	FR	536 000	5 390 003
ORANGE ORAFP 5 10/29/49	XS1115498260	EUR	FR	1 792 000	18 135 156
ORANGE ORAFP 5 3/4 10/29/49	XS1115502988	GBP	FR	1 202 000	13 996 634
OSLO KOMMUNE OSLO 2.3 03/14/24	NO0010727829	NOK	NO	100 000 000	105 869 437
OWENS CORNING INC 7 12/01/2036	US690742AB73	USD	US	3 175 000	32 467 380
OWENS CORNING OC 4.2 12/15/22	US690742AD30	USD	US	1 910 000	16 916 588
PACIFICORP MIDAM 6 01/15/39	US695114CL03	USD	US	118 000	1 377 675
PANAMA PANAMA 4 09/22/24	US698299BD54	USD	PA	200 000	1 826 385
PANAMA PANAMA 4.3 04/29/53	US698299BB98	USD	PA	100 000	866 152
PARAGUAY PARGUY 4 5/8 01/25/23	USP75744AA38	USD	PY	300 000	2 690 285
PARAGUAY PARGUY 6.1 08/11/44	USP75744AB11	USD	PY	1 600 000	14 622 929
PARKER-HANNIFIN PH 4.2 11/21/34	US70109HAM79	USD	US	913 000	8 655 490
PEABODY CAPITAL PEABDY 4 5/8 12/12/53	XS1004042575	GBP	GB	260 000	3 878 603
PEARSON FUND FIV PSON 1 3/8 05/06/25	XS1228153661	EUR	GB	5 755 000	54 381 722
PEPSICO INC PEP 2 1/2 11/01/22	XS0849673602	GBP	US	1 667 000	20 210 285
PEPSICO INC PEP 2.15 10/14/20	US713448DC92	USD	US	75 000	654 706
PEPSICO INC PEP 3.6 08/13/42	US713448CC02	USD	US	313 000	2 712 924
PEPSICO INC PEP 4 03/05/42	US713448BZ06	USD	US	264 000	2 400 834
PEPSICO INC PEP 4.45 04/14/46	US713448DD75	USD	US	1 046 000	10 240 416
PERNOD RICARD SA RIFP 1 1/2 05/18/26	FR0013172939	EUR	FR	1 400 000	13 765 683
PERNOD-RICARD SA RIFP 2 1/8 09/27/24	FR0012173862	EUR	FR	4 400 000	46 319 028
PERRIGO FINANCE PRGO 3 1/2 12/15/21	US714295AB80	USD	IE	3 300 000	28 797 542
PERTAMINA PERTIJ 6 05/03/42	USY7138AAD29	USD	ID	3 630 000	31 358 717
PERU B SOBERANO PERUGB 6.9 08/12/37	PEP01000CZ1	PEN	PE	14 371 000	40 770 226
PERU B SOBERANO PERUGB 6.95 08/12/31	PEP01000C4G7	PEN	PE	28 906 000	82 648 685
PERU B SOBERANO PERUGB 7.84 08/12/20	PEP01000CY33	PEN	PE	16 849 000	48 976 614
PERU B SOBERANO PERUGB 8.2 08/12/26	PEP01000C0J9	PEN	PE	16 087 000	50 052 780
PERU T-BOND PERUGB 5.2 09/12/23	PEP01000C4N3	PEN	PE	15 920 000	41 032 608
PERU T-BOND PERUGB 5.7 08/12/24	PEP01000C4W4	PEN	PE	25 466 000	67 830 880
PERUSAHAAN LISTR PLNII 5 1/4 10/24/42	US71568QAB32	USD	ID	3 540 000	29 070 612
PETROLEOS MEXICA PEMEX 3 1/2 07/18/18	US71654QBJ04	USD	MX	200 000	1 735 350
PETROLEOS MEXICA PEMEX 4 1/2 01/23/26	US71654QBW15	USD	MX	6 900 000	57 410 782
PETROLEOS MEXICA PEMEX 5 5/8 01/23/46	US71654QBX97	USD	MX	200 000	1 586 142
PETROLEOS MEXICA PEMEX 6 7/8 08/04/26	US71656MBK45	USD	MX	1 400 000	13 538 179
PETRONAS CAP LTD PETMK 4 1/2 03/18/45	USY68856AQ98	USD	MY	1 600 000	15 050 904
PETRONAS CAPITAL LTD 5.25 08/12/2019	USY68856AH99	USD	MY	400 000	3 807 810
PETRONAS CAPITAL LTD 7.875 05/22/2022	USY68856AB20	USD	MY	1 900 000	20 879 392
PETRONAS PETMK 7 5/8 10/15/26	USY68851AK32	USD	MY	3 400 000	40 109 689
PETROTRIN PETRIT 9 3/4 08/14/19	USP78954AC19	USD	TT	800 000	7 637 857
PFIZER INC 5.75 6/3/2021	XS0432071131	EUR	US	2 650 000	31 787 188
PFIZER INC 6.2 06/03/2038	XS0432072022	GBP	US	600 000	10 777 543
PFIZER INC 6.2 3/15/2019	US717081DB62	USD	US	5 450 000	52 960 117
PFIZER INC PFE 4.3 06/15/43	US717081DE02	USD	US	169 000	1 610 416
PHILIP MORRIS IN PM 2 05/09/36	XS1408421763	EUR	US	675 000	6 649 390
PHILIP MORRIS IN PM 2 1/2 08/22/22	US718172AT63	USD	US	4 650 000	40 777 731
PHILIP MORRIS IN PM 2 3/4 03/19/25	XS0906815591	EUR	US	1 880 000	20 448 751
PHILIP MORRIS IN PM 3 7/8 08/21/42	US718172AU37	USD	US	109 000	960 895
PHILIP MORRIS IN PM 4 7/8 11/15/43	US718172BD03	USD	US	3 048 000	30 851 940
PHILIPPINES(REP) PHILIP 10 5/8 03/16/25	US718286AP29	USD	PH	120 000	1 703 719
PHILIPPINES(REP) PHILIP 3.7 03/01/41	US718286CA32	USD	PH	2 400 000	22 857 932
PHILIPPINES(REP) PHILIP 3.9 11/26/22	US718286BX44	PHP	PH	108 000 000	19 566 094
PHILIPPINES(REP) PHILIP 4.2 01/21/24	US718286BY27	USD	PH	100 000	986 629
PHILIPPINES(REP) PHILIP 4.95 01/15/21	US718286BJ59	PHP	PH	130 000 000	25 113 188
PHILIPPINES(REP) PHILIP 5 01/13/37	US718286BW60	USD	PH	10 000	111 312
PHILIPPINES(REP) PHILIP 6 1/4 01/14/36	US718286BM88	PHP	PH	161 000 000	33 671 530
PHILIPPINES(REP) PHILIP 9 7/8 01/15/19	US718286AK32	USD	PH	3 000 000	31 757 533
PHILLIPS 66 PSX 4 7/8 11/15/44	US718546AL86	USD	US	4 112 000	38 195 985
PHILLIPS 66 PSX 4.3 04/01/22	US718546AC87	USD	US	5 385 000	50 061 681
PHILLIPS 66 PSX 4.65 11/15/34	US718546AK04	USD	US	388 000	3 505 930
PLAINS ALL AMER PAA 3.65 06/01/22	US72650RAZ55	USD	US	1 500 000	12 244 665
PLAINS ALL AMER PAA 3.85 10/15/23	US72650RBD35	USD	US	2 403 000	19 961 268
PLAINS ALL AMER PAA 4.65 10/15/25	US72650RBJ05	USD	US	1 183 000	10 234 969
PLAINS ALL AMER PAA 4.9 02/15/45	US72650RBH49	USD	US	1 454 000	11 297 727
PLAINS ALL AMER PAA 5 3/4 01/15/20	US72650RAW25	USD	US	200 000	1 843 870
PNC BANK NA PNC 2.15 04/29/21	US69353REW43	USD	US	928 000	8 032 130
PNC BANK NA PNC 3 1/4 06/01/25	US69353REQ74	USD	US	697 000	6 272 840
PNC FINANCIAL PNC 3.9 04/29/24	US693475AP09	USD	US	9 150 000	83 689 105
PNC FUNDING CORP 6.7 06/10/19	US693476BF90	USD	US	4 500 000	43 745 270
POHJOLA BANK PLC POHBK 0 3/4 03/03/22	XS1196759010	EUR	FI	2 500 000	24 060 513

POHJOLA BANK PLC POHBK 1 3/4 08/29/18	XS0966078221	EUR	FI	2 339 000	23 145 220
POLAND (REPUBLIC OF) 6.375 7/15/2019	US731011AR30	USD	PL	5 100 000	50 328 826
POLAND GOVT BOND POLGB 0 07/25/17	PL0000108502	PLN	PL	33 610 000	70 647 142
POLAND GOVT BOND POLGB 1 1/2 04/25/20	PL0000108510	PLN	PL	86 502 000	183 240 219
POLAND GOVT BOND POLGB 2 04/25/21	PL0000108916	PLN	PL	35 000 000	75 122 693
POLAND GOVT BOND POLGB 2 1/2 07/25/18	PL0000107595	PLN	PL	52 036 000	115 876 983
POLAND GOVT BOND POLGB 2 1/2 07/25/26	PL0000108866	PLN	PL	46 000 000	97 288 947
POLAND GOVT BOND POLGB 3 1/4 07/25/19	PL0000108148	PLN	PL	79 970 000	183 658 244
POLAND GOVT BOND POLGB 3 1/4 07/25/25	PL0000108197	PLN	PL	94 818 000	216 205 520
POLAND GOVT BOND POLGB 3 3/4 04/25/18	PL0000107314	PLN	PL	62 502 000	139 614 787
POLAND GOVT BOND POLGB 4 10/25/23	PL0000107264	PLN	PL	78 067 000	187 362 530
POLAND GOVT BOND POLGB 5 1/2 10/25/19	PL0000105441	PLN	PL	54 502 000	134 571 829
POLAND GOVT BOND POLGB 5 1/4 10/25/17	PL0000104543	PLN	PL	66 743 000	154 460 881
POLAND GOVT BOND POLGB 5 1/4 10/25/20	PL0000106126	PLN	PL	63 298 000	158 246 378
POLAND GOVT BOND POLGB 5 3/4 09/23/22	PL0000102646	PLN	PL	65 658 000	173 910 525
POLAND GOVT BOND POLGB 5 3/4 10/25/21	PL0000106670	PLN	PL	47 159 000	122 563 728
PRICELINE GROUP PCLN 1.8 03/03/27	XS1196503137	EUR	US	2 645 000	23 846 532
PRIVATE EXPT FDG PEFCO 2.05 11/15/22	US742651DR05	USD	US	20 000 000	174 565 156
PROCTER GAMBLE CO 4.875% 2027-05-11	US0300113254	EUR	US	580 000	7 864 681
PROCTER GAMBLE PG 6 1/4 01/31/30	XS0106655235	GBP	US	1 276 000	21 525 811
PROG ENER CAR PGN 2.8 05/15/22	US144141DC90	USD	US	2 000 000	17 819 105
PROLOGIS LP PLD 1 3/8 05/13/21	XS1232266665	EUR	US	1 750 000	16 950 961
PROLOGIS LP PLD 3 3/8 02/20/24	XS1031555094	EUR	US	5 471 000	59 987 976
PROLOGIS LP PLD 4 1/4 08/15/23	US74340XAW11	USD	US	4 727 000	44 838 384
PRUDENTIAL FIN PRU 5.2 03/15/44	US744320AN25	USD	US	1 250 000	10 513 209
PRUDENTIAL FIN PRU 6 5/8 12/01/37	US744320BD60	USD	US	1 031 000	11 224 115
PRUDENTIAL FINANCIAL INC (VAR) 06/15/43	US744320AM42	USD	US	3 750 000	33 197 429
PSALM PSALM 7.39 12/02/24	USY7083VAD11	USD	PH	80 000	921 666
PUGET ENERGY INC PSD 6 09/01/21	US745310AD42	USD	US	150 000	1 488 120
Pepsico 5.5% 2040-01-15	US713448BP24	USD	US	218 000	2 374 212
QTC 5 1/2 06/21/21	AU0000XQLQV8	AUD	AU	10 000 000	73 595 771
QUALCOMM INC QCOM 2 1/4 05/20/20	US747525AD56	USD	US	5 184 000	45 363 573
QUALCOMM INC QCOM 4.65 05/20/35	US747525AJ27	USD	US	7 978 000	73 210 109
QUALCOMM INC QCOM 4.8 05/20/45	US747525AK99	USD	US	125 000	1 107 513
QUEBEC 6.25% 06/01/2032	CA748148QT32	CAD	CA	5 000 000	48 235 484
QUEENSLAND TREASURY CORP 6 6/14/2021	AU0000QT40341	AUD	AU	5 000 000	37 798 157
QVC INC QVCN 4 3/8 03/15/23	US747262AK96	USD	US	2 725 000	23 422 202
RABOBANK 4.125% 1/14/2020	XS0478074924	EUR	NL	1 088 000	11 861 045
RABOBANK 4.25% 01/16/2017	XS0282445336	EUR	NL	2 080 000	20 412 673
RABOBANK 4.5 01/11/2021	US21685WBT36	USD	NL	2 624 000	25 020 415
RABOBANK 4.75% 06/06/2022	XS0304159576	EUR	NL	1 054 000	12 392 297
RABOBANK 5.875% 5/20/2019	XS0429484891	EUR	NL	3 295 000	35 621 634
RABOBANK CAP RABOBK 5.556 10/29/49	XS0203782551	GBP	NL	1 250 000	14 869 862
RABOBANK NED AU RABOBK 7 1/4 04/20/18	AU3CB0174183	AUD	NL	250 000	1 725 560
RABOBANK RABOBK 1 3/8 02/03/27	XS1180130939	EUR	NL	3 000 000	29 199 188
RABOBANK RABOBK 2 1/8 10/11/17	CH0022708470	CHF	NL	505 000	4 596 644
RABOBANK RABOBK 3 1/8 09/15/26	CH0026620846	CHF	NL	195 000	2 276 346
RABOBANK RABOBK 3 7/8 07/25/23	XS0954910146	EUR	NL	402 000	4 407 489
RABOBANK RABOBK 4 1/8 09/14/22	XS0826634874	EUR	NL	4 150 000	45 501 025
RABOBANK RABOBK 4 5/8 05/23/29	XS1069886841	GBP	NL	209 000	2 434 131
RABOBANK RABOBK 5 1/4 09/14/27	XS0827563452	GBP	NL	2 950 000	37 594 801
RABOBANK UTRECHT RABOBK 3 3/8 01/19/17	US21686CAD20	USD	NL	2 897 000	25 237 218
RABOBANK UTRECHT RABOBK 3 7/8 02/08/22	US21685WDD65	USD	NL	6 467 000	60 187 028
RABOBK 3 1/2 10/17/18	XS0691801327	EUR	NL	995 000	10 349 608
RAIFFEISEN BK IN RBIAV 1 7/8 11/08/18	XS0989620694	EUR	AT	100 000	983 584
RCI BANQUE RENAUL 3 1/2 04/03/18	USF48957AB45	USD	FR	1 167 000	10 255 247
REDEXIS GAS FIN REDEXS 2 3/4 04/08/21	XS1050547931	EUR	NL	1 800 000	18 648 308
REGIONS FINL RF 2 05/15/18	US7591EPAJ95	USD	US	1 750 000	14 892 317
REP OF ANGOLA ANGOL 7 08/16/19	XS0814512223	USD	AO	1 300 000	9 057 178
REP OF CAMEROON REPCAM 9 1/2 11/19/25	XS1313779081	USD	CM	400 000	3 442 693
REP OF GUATEMALA GUATEM 4 1/2 05/03/26	USP5015VAF33	USD	GT	200 000	1 729 914
REP OF GUATEMALA GUATEM 4 7/8 02/13/28	USP5015VAE67	USD	GT	1 400 000	12 437 694
REP OF HUNGARY 7,625 03/29/2011	US445545AF36	USD	HU	3 550 000	44 223 036
REP OF LATVIA LATVIA 2 3/4 01/12/20	XS0863522149	USD	LV	780 000	6 858 868
REP OF NIGERIA NGERIA 6 3/8 07/12/23	XS0944707222	USD	ET	300 000	2 502 606
REP OF PAKISTAN PKSTAN 7 1/4 04/15/19	XS1056560763	USD	PK	3 700 000	33 379 422
REP OF PAKISTAN PKSTAN 8 1/4 04/15/24	XS1056560920	USD	PK	2 700 000	24 521 839
REP OF PAKISTAN PKSTAN 8 1/4 09/30/25	XS1299811486	USD	PK	800 000	7 305 110
REP OF POLAND 5,125 04/21/2011	US857524AA08	USD	PL	2 970 000	28 518 846
REP OF POLAND POLAND 3 03/17/23	US731011AT95	USD	PL	1 000 000	8 689 460
REP OF POLAND POLAND 3 1/4 04/06/26	US731011AU68	USD	PL	1 400 000	12 188 967
REP OF POLAND POLAND 4 01/22/24	US857524AC63	USD	PL	2 100 000	19 515 277
REP OF SRI LANKA SRILAN 6 01/14/19	USY8137FAA67	USD	LK	200 000	1 775 110
REP OF SRI LANKA SRILAN 6 1/4 07/27/21	USY2029SAG94	USD	LK	3 870 000	33 795 736
REP OF SRI LANKA SRILAN 6 1/8 06/03/25	USY8137FAC24	USD	LK	1 200 000	9 560 904
REP SOUTH AFRICA SAGB 10 1/2 12/21/26 #R186	ZAG000016320	ZAR	ZA	520 317 437	335 868 755
REP SOUTH AFRICA SAGB 6 1/2 02/28/41 #R214	ZAG000077488	ZAR	ZA	225 049 318	95 952 739
REP SOUTH AFRICA SAGB 6 1/4 03/31/36 #R209	ZAG000030404	ZAR	ZA	293 385 323	124 912 485

REP SOUTH AFRICA SAGB 6 3/4 03/31/21 #R208	ZAG000030396	ZAR	ZA	163 490 884	90 583 583
REP SOUTH AFRICA SAGB 7 02/28/31 #R213	ZAG000077470	ZAR	ZA	203 762 871	99 426 425
REP SOUTH AFRICA SAGB 7 1/4 01/15/20 #R207	ZAG000024738	ZAR	ZA	196 420 663	114 440 408
REP SOUTH AFRICA SAGB 7 3/4 02/28/23 #2023	ZAG000096165	ZAR	ZA	150 181 950	85 662 568
REP SOUTH AFRICA SAGB 8 01/31/30 #2030	ZAG000106998	ZAR	ZA	239 568 438	130 402 651
REP SOUTH AFRICA SAGB 8 1/2 01/31/37 #2037	ZAG000107012	ZAR	ZA	206 592 987	112 917 587
REP SOUTH AFRICA SAGB 8 1/4 03/31/32 #2032	ZAG000107004	ZAR	ZA	196 309 862	105 765 869
REP SOUTH AFRICA SAGB 8 1/4 09/15/17 #R203	ZAG000021833	ZAR	ZA	158 448 045	94 604 221
REP SOUTH AFRICA SAGB 8 12/21/18 #R204	ZAG000021841	ZAR	ZA	109 948 741	63 912 603
REP SOUTH AFRICA SAGB 8 3/4 01/31/44 #2044	ZAG000106972	ZAR	ZA	180 000 000	99 285 544
REP SOUTH AFRICA SAGB 8 3/4 02/28/48 #2048	ZAG000096173	ZAR	ZA	274 814 253	150 148 316
REP SOUTH AFRICA SAGB 8 7/8 02/28/35 #2035	ZAG000125972	ZAR	ZA	100 000 000	56 676 112
REPSOL INTL FIN REPSM 2 5/8 05/28/20	XS0933604943	EUR	ES	1 600 000	16 230 937
REPSOL INTL FIN REPSM 3 5/8 10/07/21	XS0975256685	EUR	ES	2 700 000	29 659 757
REPUBLIC OF BELA BELRUS 8.95 01/26/18	XS0583616239	USD	BY	600 000	5 468 888
REPUBLIC OF ECUA ECUA 7.95 06/20/24	XS1080330704	USD	EC	300 000	2 229 697
REPUBLIC OF HUNGARY 6.25% 2020 01 29	US445545AD87	USD	HU	400 000	3 847 335
REPUBLIC OF HUNGARY 6.375 03/29/2021	US445545AE60	USD	HU	1 300 000	12 706 499
REPUBLIC OF IRAQ IRAQ 5.8 01/15/28	XS0240295575	USD	IQ	2 500 000	16 767 120
REPUBLIC OF PANAMA 5.2 1/30/2020	US698299AX28	USD	PA	3 200 000	30 623 501
REPUBLIC OF PANAMA 6.7 1/26/2036	US698299AW45	USD	PA	3 540 000	40 495 866
REPUBLIC OF PERU 5.625 2050 11 18	US715638BM30	USD	PE	1 700 000	17 990 984
REPUBLIC OF PERU 7.125 3/30/2019	US715638AW21	USD	PE	2 300 000	22 769 481
REPUBLIC OF PERU 8.75 11/21/2033	US715638AP79	USD	PE	1 990 000	26 695 474
REPUBLIC OF PERU PERU 4 1/8 08/25/27	US715638BU55	USD	PE	900 000	8 497 191
REPUBLIC SVCS RSG 5 03/01/20	US760759AH37	USD	US	2 600 000	24 787 885
REPUBLIC SVCS RSG 5 1/4 11/15/21	US760761AD86	USD	US	2 600 000	25 505 695
REPUBLICA ORIENT URUGUAY 5.1 06/18/50	US760942BA98	USD	UY	4 000 000	33 799 125
REYNOLDS AMERICA RAI 4.85 09/15/23	US761713AY21	USD	US	683 000	6 680 552
REYNOLDS AMERICA RAI 5.85 08/15/45	US761713BB19	USD	US	632 000	6 930 099
REYNOLDS AMERICA RAI 6 7/8 05/01/20	US761713BT27	USD	US	2 680 000	27 013 355
REYNOLDS AMERICA RAI 8 1/8 06/23/19	US761713BS44	USD	US	2 350 000	23 574 239
RIKSHM AB RIKSHM 0 1/4 05/07/18 #DMTN	SE0007073903	SEK	SE	75 000 000	74 992 354
RIO TINTO FIN USA LTD 9% 5/1/2019	US767201AH93	USD	AU	1 167 000	12 050 463
RIO TINTO FINANC RIOLN 2 7/8 08/21/22	US76720AAF30	USD	GB	7 067 000	61 502 345
RIO TINTO FINANC RIOLN 3 3/4 06/15/25	US767201AS58	USD	AU	3 000 000	26 741 430
RIO TINTO FINANC RIOLN 4 1/8 08/21/42	US76720AAG13	USD	GB	378 000	3 219 531
RIO TINTO FINANC RIOLN 4 3/4 03/22/42	US76720AAD81	USD	GB	55 000	499 266
RIO TINTO FINANC RIOLN 7 1/8 07/15/28	US767201AD89	USD	GB	73 000	795 287
RIOLN 5.2 11/02/40	US767201AL06	USD	GB	68 000	646 144
ROCHE FINANCE EU ROSW 0 7/8 02/25/25	XS1195056079	EUR	NL	11 499 000	113 563 766
ROCHE HLDGS INC ROSW 4 11/28/44	USU75000BG06	USD	US	1 625 000	15 725 768
ROCHE HLDGS INC ROSW 7 03/01/39	USU75000AN65	USD	US	3 550 000	48 109 864
ROCHE HOLDINGS INC 6.5% 03/04/2021	XS0415624716	EUR	CH	2 228 000	27 763 537
ROGERS COMM INC 5.34 03/21/2011	CA775109AS07	CAD	CA	6 452 000	48 705 563
ROGERS COMM INC RCICN 4 03/13/24	CA775109BA89	CAD	CA	2 675 000	19 248 575
ROGERS COMM INC RCICN 6.11 08/25/40	CA775109AQ41	CAD	CA	79 000	657 110
ROGERS COMM INC RCICN 6.68 11/04/39	CA775109AP67	CAD	CA	85 000	739 076
ROMANI GOVERNMENT BOND 6.75 2022 02 07	US775867AA43	USD	RO	3 800 000	38 975 585
ROMANIA GOVT ROMGB 2 1/2 04/29/19	RO1519DBN037	RON	RO	13 250 000	28 248 222
ROMANIA GOVT ROMGB 3 1/4 01/17/18	RO1418DBN040	RON	RO	25 465 000	55 587 639
ROMANIA GOVT ROMGB 4 3/4 02/24/25	RO1425DBN029	RON	RO	19 500 000	45 356 156
ROMANIA GOVT ROMGB 4 3/4 06/24/19	RO1419DBN014	RON	RO	25 305 000	57 199 718
ROMANIA GOVT ROMGB 5 3/4 04/29/20	RO1320DBN022	RON	RO	20 800 000	49 282 756
ROMANIA GOVT ROMGB 5.6 11/28/18	RO1318DBN034	RON	RO	25 310 000	59 610 315
ROMANIA GOVT ROMGB 5.85 04/26/23	RO1323DBN018	RON	RO	27 720 000	68 361 622
ROMANIA GOVT ROMGB 5.9 07/26/17	RO1217DBN046	RON	RO	24 070 000	55 496 393
ROMANIA GOVT ROMGB 5.95 06/11/21	RO1121DBN032	RON	RO	25 060 000	60 290 857
ROMANIA GOVT ROMGB 6 3/4 06/11/17	RO0717DBN038	RON	RO	24 530 000	54 040 183
ROMANIA ROMANI 4 3/8 08/22/23	US775867AC09	USD	RO	100 000	919 759
ROMANIA ROMANI 4 7/8 01/22/24	US775867AD81	USD	RO	600 000	5 726 168
ROMANIA ROMANI 6 1/8 01/22/44	US775867AE64	USD	RO	400 000	4 318 982
ROYAL BANK OF CANADA 3.66 2017-01-25	CA780085G346	CAD	CA	5 879 000	39 535 446
ROYAL BANK OF SCOTLAND 5.375 9/30/2019	XS0454984765	EUR	GB	280 000	3 113 316
ROYAL BANK OF SCOTLAND 5.5 3/23/2020	XS0496481200	EUR	GB	119 000	1 320 940
ROYAL BK CANADA RY 1.92 07/17/20	CA780086KY95	CAD	CA	695 000	4 630 201
ROYAL BK CANADA RY 1.968 03/02/22	CA780086KD58	CAD	CA	1 370 000	9 104 910
ROYAL BK CANADA RY 2 12/10/18	US78012KJZ12	USD	CA	1 295 000	11 159 892
ROYAL BK CANADA RY 2.2 07/27/18	US7800857D27	USD	CA	1 518 000	13 225 155
ROYAL BK CANADA RY 2.26 03/12/18	CA780086DV30	CAD	CA	1 331 000	8 874 034
ROYAL BK CANADA RY 2.35 12/09/19	CA780086JX32	CAD	CA	6 290 000	42 261 284
ROYAL BK CANADA RY 2.364 09/21/17	CA780086BU74	CAD	CA	3 000 000	19 973 406
ROYAL BK CANADA RY 2.58 04/13/17	CA7800857T76	CAD	CA	750 000	4 979 367
ROYAL BK CANADA RY 2.77 12/11/18	CA780086GH19	CAD	CA	3 000 000	20 240 181
RUSSIA GLOBAL 12.75% 06/24/2028	XS0088543193	USD	RU	130 000	1 927 126
RWE AG 5.75 02/14/2033 EMTN	XS0162513211	EUR	DE	6 000	80 461
RWE AG 6.125 7/6/2039	XS0437306904	GBP	DE	200 000	2 740 073
RWE AG 6.625 1/31/2019	XS0399647675	EUR	DE	150 000	1 675 562

RWE FINANCE BV RWE 6 1/2 04/20/21	XS0127992336	GBP	NL	1 866 000	25 168 856
RYANAIR RYAIID 1 7/8 06/17/21	XS1077584024	EUR	IE	850 000	8 465 425
SAN DIEGO G E SRE 4 1/2 08/15/40	US797440BM51	USD	US	88 000	883 626
SANOFI SANFP 0 5/8 04/05/24	FR0013143997	EUR	FR	3 300 000	31 663 815
SANOFI SANFP 0 7/8 09/22/21	FR0012969020	EUR	FR	1 200 000	11 817 045
SANOFI SANFP 1 1/2 09/22/25	FR0012969038	EUR	FR	1 900 000	19 604 811
SANOFI SANFP 1 1/4 04/10/18	US801060AB05	USD	FR	6 375 000	54 313 117
SANOFI SANFP 1 7/8 09/04/20	FR0011560333	EUR	FR	2 100 000	21 584 693
SANTAN CONS FIN SANTAN 0.9 02/18/20	XS1188117391	EUR	ES	2 800 000	26 399 189
SANTANDER INTL SANTAN 4 01/24/20	XS0877984459	EUR	ES	400 000	4 279 892
SANTANDER INTL SANTAN 4 03/27/17	XS0759014375	EUR	ES	100 000	978 465
SANTANDER ISSUAN SANTAN 2 1/2 03/18/25	XS1201001572	EUR	ES	2 200 000	19 486 542
SANTANDER ISSUAN SANTAN 5.179 11/19/25	US80281TAE82	USD	ES	7 600 000	63 991 245
SANTANDER UK PLC ABBEY 5 11/07/23	XS0989359756	USD	GB	3 050 000	26 627 611
SANTANDER UK PLC SANUK 2 1/2 03/14/19	US80283LAK98	USD	GB	4 063 000	34 942 364
SBAB BANK AB SBAB 1.048 06/23/21	XS1436518606	SEK	SE	88 000 000	88 344 412
SCENTRE MGMT SCGAU 1 1/2 07/16/20	XS1087819634	EUR	AU	1 900 000	18 940 178
SCHNEIDER ELEC SUFF 0 7/8 03/11/25	FR0012601367	EUR	FR	1 100 000	10 590 723
SCHNEIDER ELEC SUFF 3 3/4 07/12/18	FR0011075183	EUR	FR	2 200 000	23 054 687
SCOTTISH WIDOWS SCOTW 5 1/2 06/16/23	XS0914791412	GBP	GB	252 000	2 942 538
SCOTTISH WIDOWS SCOTW 7 06/16/43	XS0914791768	GBP	GB	1 294 000	15 480 871
SEMPRA ENERGY SRE 3.55 06/15/24	US816851AV10	USD	US	2 800 000	24 893 349
SEMPRA ENERGY SRE 4.05 12/01/23	US816851AU37	USD	US	4 000 000	36 817 016
SENEGAL REP OF SENEGL 6 1/4 07/30/24	XS1090161875	USD	SN	900 000	7 442 737
SERBIA REPUBLIC SERBIA 4 7/8 02/25/20	XS0893103852	USD	RS	3 100 000	27 524 193
SERBIA REPUBLIC SERBIA 7 1/4 09/28/21	XS0680231908	USD	RS	1 600 000	15 773 155
SEVERN TRENT FIN SVTLN 3 5/8 01/16/26	XS0875301912	GBP	GB	691 000	8 859 973
SHAW COMMUNICATIONS INC 6.75 2039-11-09	CA82028KAQ46	CAD	CA	1 744 000	14 092 355
SHAW COMMUNICATIONS INC5.65% 10/1/2019	CA82028KAP62	CAD	CA	695 000	5 072 119
SHELL INTERNATIONAL FINANCE 6.375 12/15/2038	US822582AD40	USD	NL	2 646 000	30 056 977
SHELL INTL FIN RDSALN 0 3/4 05/12/24	XS1411405662	EUR	NL	1 875 000	18 122 893
SHELL INTL FIN RDSALN 0 3/8 08/21/23	CH0292877880	CHF	NL	2 000 000	18 067 650
SHELL INTL FIN RDSALN 0 7/8 08/21/28	CH0292877898	CHF	NL	555 000	5 365 130
SHELL INTL FIN RDSALN 1 04/06/22	XS1135276332	EUR	NL	5 401 000	53 384 158
SHELL INTL FIN RDSALN 1 1/4 03/15/22	XS1292484323	EUR	NL	3 500 000	35 051 893
SHELL INTL FIN RDSALN 1 5/8 01/20/27	XS1135277140	EUR	NL	899 000	9 263 776
SHELL INTL FIN RDSALN 1 5/8 03/24/21	XS1048521733	EUR	NL	9 500 000	96 477 574
SHELL INTL FIN RDSALN 1 7/8 09/15/25	XS1292468045	EUR	NL	5 000 000	53 203 444
SHELL INTL FIN RDSALN 2 1/2 03/24/26	XS1048529041	EUR	NL	1 476 000	16 358 735
SHELL INTL FIN RDSALN 3 1/4 05/11/25	US822582BD31	USD	NL	1 177 000	10 450 479
SHELL INTL FIN RDSALN 3 5/8 08/21/42	US822582AT91	USD	NL	684 000	5 642 849
SHELL INTL FIN RDSALN 4 1/8 05/11/35	US822582BE14	USD	NL	5 109 000	46 528 122
SHELL INTL FIN RDSALN 4 3/8 05/11/45	US822582BF88	USD	NL	836 000	7 672 674
SHPF 3 NOTE SHPF 3 NOTE	SE0007691621	SEK	SE	200 000 000	200 700 000
SIEMENS FINAN SIEGR 2 7/8 03/10/28	DE000A1UDWN5	EUR	DE	378 000	4 407 751
SIEMENS FINAN SIEGR 3 1/4 05/27/25	USN82008AE85	USD	NL	7 629 000	70 110 447
SIEMENS FINAN SIEGR 3 3/4 09/10/42	DE000A1G85D0	GBP	DE	200 000	2 821 344
SIEMENS FINAN SIEGR 4.4 05/27/45	USN82008AF50	USD	NL	2 676 000	26 009 345
SIEMENS FINANCIERINGSMAT 5.625 6/11/2018	XS0369461644	EUR	NL	850 000	8 933 956
SIMON INTL FIN S SPG 1 3/8 11/18/22	XS1232098001	EUR	LU	1 875 000	18 645 230
SIMON PROP GP LP SPG 2.2 02/01/19	US828807CQ80	USD	US	2 300 000	20 064 140
SIMON PROP GP LP SPG 3 3/4 02/01/24	US828807CR63	USD	US	4 000 000	37 253 134
SINGAPORE (GOVERNMENT OF) 3.25% 09/01/2020	SG7928920854	SGD	SG	5 000 000	34 212 679
SINGTEL GROUP TR STSP 2 3/8 09/08/17	XS0754808227	USD	SG	1 550 000	13 413 710
SINOCHEM OVERSEA SINOCHEM 4 1/2 11/12/20	USG8185TAA72	USD	VG	5 100 000	46 445 960
SINOPEC GRP OVER SINOPE 2 3/4 04/10/19	USG82003AC11	USD	VG	1 400 000	12 172 320
SINOPEC GRP OVER SINOPE 3 1/4 04/28/25	USG8201JAC56	USD	VG	300 000	2 580 512
SINOPEC GRP OVER SINOPE 3.9 05/17/22 REGS	USG8189YAB05	USD	CN	1 900 000	17 179 576
SINOPEC GRP OVER SINOPE 4 7/8 05/17/42	USG8189YAC87	USD	VG	2 400 000	23 175 673
SINOPEC OVERSEAS SINOPE 2 1/8 05/03/19	USG8200TAA81	USD	VG	600 000	5 121 606
SKANDINAV ENSKIL SEB 0 5/8 01/30/23	XS1314150878	EUR	SE	8 800 000	86 078 824
SKANDINAV ENSKIL SEB 1 1/2 06/17/20 #573	SE0006258406	SEK	SE	100 000 000	105 120 167
SKANDINAV ENSKIL SEB 1 7/8 11/14/19	XS0854425625	EUR	SE	100 000	1 010 206
SKANDINAV ENSKIL SEB 3 06/19/19 #572	SE0005703451	SEK	SE	450 000 000	490 854 000
SKANDINAV ENSKIL SEB 3 06/20/18 #571	SE0004925451	SEK	SE	990 000 000	1 054 719 600
SKANDINAVISKA ENSKILDA 3 2017 06 21	SE0004328482	SEK	SE	600 000 000	620 544 000
SLOVAK REPUBLIC SLOVAK 4 3/8 05/21/22	XS0782720402	USD	SK	1 140 000	10 999 816
SMITHS GROUP PLC SMINLN 1 1/4 04/28/23	XS1225626461	EUR	GB	664 000	6 104 921
SNAM SRGIM 3 1/4 01/22/24	XS1019326641	EUR	IT	4 060 000	46 094 218
SOCIETE GENERALE 4.75 03/02/2021 EMTN	XS0596704170	EUR	FR	100 000	1 149 086
SOCIETE GENERALE SOCGEN 2 3/8 02/28/18	XS0821220281	EUR	FR	2 100 000	20 709 609
SOCIETE GENERALE SOCGEN 2 5/8 02/27/25	XS1195574881	EUR	FR	1 100 000	10 434 507
SOCIETE GENERALE SOCGEN 3 3/4 03/01/17	XS0751525311	EUR	FR	3 000 000	29 303 709
SOCIETE GENERALE SOCGEN 4 06/07/23	XS0867612466	EUR	FR	3 100 000	32 598 200
SOCIETE GENERALE SOCGEN 4 1/4 04/14/25	USF8586CH211	USD	FR	1 400 000	11 847 454
SOCIETE GENERALE SOCGEN 4 3/4 11/24/25	USF8586CBS01	USD	FR	393 000	3 427 800
SOCIETE GENERALE SOCGEN 5.2 04/15/21	US83368TAA60	USD	FR	2 350 000	23 117 553
SOGECAP SA SOGESA 4 1/8 12/29/49	FR0012383982	EUR	FR	1 600 000	14 120 662

SOLVAY SA SOLBBB 1 5/8 12/02/22	BE6282459609	EUR	BE	1 900 000	19 073 843
SOUTH AFRICA REP OF 5.5 3/9/2020	US836205AN45	USD	ZA	2 020 000	18 756 418
SOUTH AFRICA SOAF 4 7/8 04/14/26	US836205AT15	USD	ZA	1 200 000	10 615 022
SOUTHERN CAL ED EIX 4.65 10/01/43	US842400FZ13	USD	US	3 452 000	35 308 359
SOUTHERN CO SO 1.85 07/01/19	US842587CQ87	USD	US	2 475 000	21 256 108
SOUTHERN CO SO 4.4 07/01/46	US842587CX39	USD	US	2 088 000	18 981 222
SOUTHERN ELECTR SSELN 5 1/2 06/07/32	XS0139563166	GBP	GB	534 000	8 011 845
SOUTHERN POWER SO 5.15 09/15/41	US843646AH38	USD	US	3 050 000	28 194 646
SP MANWEB IBESM 4 7/8 09/20/27	XS0828007277	GBP	GB	2 000 000	28 147 859
SPAIN 4.2% 01/31/2037	ES0000012932	EUR	ES	5 000 000	65 479 197
SPAIN SPAIN 4 03/06/18	XS0895794658	USD	ES	25 000 000	222 481 805
SPANISH GOVT SPGB 1.15 07/30/20	ES00000127H7	EUR	ES	10 000 000	99 334 344
SPANISH GOVT SPGB 2.15 10/31/25	ES00000127G9	EUR	ES	7 000 000	72 676 773
SPANISH GOVT SPGB 5.15 10/31/44	ES00000124H4	EUR	ES	5 000 000	77 211 938
SSE PLC SSELN 3 7/8 12/29/49	XS1196714429	GBP	GB	686 000	7 777 569
STADSHYPOTEK AB 6 06/21/2017 1579	SE0001384843	SEK	SE	700 000 000	745 052 000
STADSHYPOTEK AB SHBASS 1 3/4 04/09/20	US85235YAE32	USD	SE	25 000 000	214 570 602
STADSHYPOTEK AB SHBASS 2 1/2 09/18/19 #1582	SE0005965746	SEK	SE	400 000 000	439 525 333
STADSHYPOTEK AB SHBASS 3 03/21/18 #1580	SE0004807733	SEK	SE	950 000 000	1 012 234 500
STADSHYPOTEK AB SHBASS 3 12/19/18 #1581	SE0005498300	SEK	SE	1 520 000 000	1 662 114 934
STADSHYPOTEK AB SHBASS 4 1/2 09/21/22 #1586	SE0003174838	SEK	SE	250 000 000	314 151 250
STADSHYPOTEK AB SHBASS 4 1/4 06/17/20 #1583	SE0003174820	SEK	SE	1 290 000 000	1 497 205 891
STANDARD CHART STANLN 1 5/8 11/20/18	XS0995417846	EUR	GB	129 000	1 255 080
STANDARD CHART STANLN 3 1/8 11/19/24	XS1140857316	EUR	GB	1 063 000	9 765 068
STANDARD CHART STANLN 3 5/8 11/23/22	XS0858585051	EUR	GB	1 884 000	18 179 784
STANDARD CHART STANLN 4 1/8 01/18/19	XS0732522965	EUR	GB	58 000	602 097
STANDARD CHART STANLN 4 10/21/25	XS0983704718	EUR	GB	3 660 000	34 722 529
STANDARD CHART STANLN 4 3/8 01/18/38	XS0876756452	GBP	GB	348 000	4 162 682
STANDARD CHART STANLN 5 1/8 06/06/34	XS1075419694	GBP	GB	3 434 000	34 796 599
STATE GRID OSEAS CHGRID 1 3/4 05/22/18	USG8449VAA47	USD	CN	1 600 000	13 614 074
STATE OIL CO AZE SOIAZ 4 3/4 03/13/23	XS0903465127	USD	AZ	2 930 000	24 182 491
STHRN GAS CRIDOR SGCAZE 6 7/8 03/24/26	XS1319820897	USD	AZ	500 000	4 652 924
STOCKHOLMS LANS STOCKL 0 3/4 09/27/21	XS1420355023	SEK	SE	68 000 000	68 681 817
STOCKHOLMS LANS STOCKL 1 05/28/21	XS1239582502	SEK	SE	100 000 000	102 247 889
STRYKER CORP SYK 3 3/8 11/01/25	US863667AH48	USD	US	395 000	3 533 903
SUNOCO LOGISTICS SXL 4 1/4 04/01/24	US86765BAN91	USD	US	2 342 000	20 121 798
SUNOCO LOGISTICS SXL 5.3 04/01/44	US86765BAP40	USD	US	2 300 000	19 284 207
SVENSKA HANDELSBANKEN 3.75 2/24/2017	XS0490111563	EUR	SE	91 000	888 893
SVENSKA HNDLSBKN SHBASS 2 1/2 01/25/19	US86960BAE20	USD	SE	4 000 000	35 083 888
SVENSKA HNDLSBKN SHBASS 2 1/4 06/14/18	XS0794225176	EUR	SE	1 469 000	14 441 482
SVENSKA HNDLSBKN SHBASS 2 1/4 06/17/19	US86960BAG77	USD	SE	5 585 000	48 250 933
SVENSKA HNDLSBKN SHBASS 2 1/4 08/27/20	XS0965050197	EUR	SE	851 000	8 854 002
SWEDBANK AB SWEDA 2 1/8 09/29/17	XS0836360171	USD	SE	3 350 000	28 840 280
SWEDBANK AB SWEDA 2.65 03/10/21	XS1377855363	USD	SE	3 125 000	27 707 774
SWEDBANK HYPOTEK SPNTAB 3 3/4 09/19/18 #MTN	SE0004270015	SEK	SE	1 290 000 000	1 441 072 975
SWEDBANK HYPOTEK SPNTAB 3 3/4 12/20/17 #186	SE0004270007	SEK	SE	2 440 000 000	2 635 692 067
SWEDBANK HYPOTEK SWEDA 1 12/16/20 #189	SE0007525639	SEK	SE	100 000 000	103 320 889
SWEDBANK HYPOTEK SWEDA 3 3/4 06/19/19 #188	SE0004270023	SEK	SE	350 000 000	389 653 542
SWEDBANK HYPOTEK SWEDA 5.7 05/12/20 #180	SE0002576561	SEK	SE	1 530 000 000	1 866 416 400
SWEDEN KINGDOM SWED 1 1/8 03/15/19	XS1379422675	USD	SE	15 000 000	128 381 898
SWEDISH COVERED SBAB 1 03/17/21 #142	SE0006758561	SEK	SE	700 000 000	719 257 778
SWEDISH COVERED SBAB 2 06/17/20	SE0006452900	SEK	SE	980 000 000	1 048 670 778
SWEDISH COVERED SBAB 4 03/21/18 #134	SE0003172535	SEK	SE	230 000 000	249 683 400
SWEDISH COVERED SBAB 4 06/21/17 #133	SE0003172527	SEK	SE	300 000 000	313 284 000
SWEDISH COVERED SBAB 4 09/18/19 #140	SE0005468030	SEK	SE	60 000 000	69 506 000
SWEDISH COVERED SBAB 4 12/19/18 #139	SE0005468022	SEK	SE	20 000 000	22 465 844
SWEDISH EXP CRED SEK 1 3/4 08/28/20	US00254EME94	USD	SE	15 000 000	130 105 157
SWEDISH GOVERNMENT 1052 4.25% 2019-03-12	SE0002241083	SEK	SE	500 000 000	573 105 000
SWEDISH GOVRNMNT 1054 06/01/2022 3.5	SE0003784461	SEK	SE	2 868 000 000	3 525 057 207
SWEDISH GOVRNMNT SGB 1 1/2 11/13/23 #1057	SE0004869071	SEK	SE	1 090 000 000	1 231 523 784
SWEDISH GOVRNMNT SGB 1 11/12/26 #1059	SE0007125927	SEK	SE	810 000 000	876 787 200
SWEDISH GOVRNMNT SGB 2 1/2 05/12/25 #1058	SE0005676608	SEK	SE	550 000 000	671 562 833
SWEDISH GOVRNMNT SGB 2 1/4 06/01/32 #1056	SE0004517290	SEK	SE	220 000 000	268 820 750
SWIRE PRO MTN FI SWIPRO 2 3/4 03/07/20	XS0899374002	USD	HK	3 000 000	26 315 408
SWISS RE SRENVX 6.3024 03/29/49	XS0293392105	GBP	CH	550 000	6 470 543
SWITCH HOLDINGS GSWITC 5 1/2 04/18/18	XS0617785943	EUR	GB	2 950 000	30 623 498
SYNCHRONY FINANC SYF 2.7 02/03/20	US87165BAE39	USD	US	1 100 000	9 433 534
SYNCHRONY FINANC SYF 3 3/4 08/15/21	US87165BAC72	USD	US	4 850 000	43 051 171
Swedish Government 1047 2020-12-01 5%	SE0001149311	SEK	SE	319 500 000	407 425 690
T 5.55 08/15/41	US00206RBA95	USD	US	3 500 000	33 751 879
TALANX FINANZ TALANX 8.3673 06/15/42	XS0768664731	EUR	DE	300 000	3 525 371
TANZANIA UNT REP TNZNIA 0 03/08/20	XS0896119897	USD	TZ	400 000	3 137 937
TARGET CORP TGT 3 5/8 04/15/46	US87612EBF25	USD	US	3 499 000	30 479 766
TARGET CORP TGT 5 7/8 07/15/16	US87612EAN67	USD	US	256 000	2 230 078
TDC TDCDC 1 3/4 02/27/27	XS1196041419	EUR	DK	533 000	4 832 764
TELEFONICA DE ESPANA SA 5.375% 02/02/2018	XS0241946044	GBP	ES	1 098 000	13 474 487
TELEFONICA EMIS 4.75 02/07/2017 EMTN	XS0585904443	EUR	ES	100 000	984 948
TELEFONICA EMIS 5.462 02/16/2021	US87938WAP86	USD	ES	8 200 000	80 588 208

TELEFONICA EMIS 6.221% 2017-07-03	US87938WAG87	USD	ES	2 600 000	23 761 527
TELEFONICA EMIS TELEFO 1.477 09/14/21	XS1290729208	EUR	ES	2 500 000	24 821 482
TELEFONICA EMIS TELEFO 2.242 05/27/22	XS1069430368	EUR	ES	500 000	5 125 186
TELEFONICA EMIS TELEFO 3.987 01/23/23	XS0874864860	EUR	ES	3 000 000	34 261 470
TELEFONICA EMIS TELEFO 5 3/8 02/02/26	XS0241945582	GBP	ES	1 965 000	27 310 389
TELIASONERA AB TLSNSS 1 5/8 02/23/35	XS1193213953	EUR	SE	2 400 000	22 149 691
TELIASONERA AB TLSNSS 3 7/8 10/01/25	XS0545428285	EUR	SE	960 000	11 528 012
TELIASONERA AB TLSNSS 4 1/4 02/18/20	XS0592627003	EUR	SE	1 344 000	14 713 989
TELSTRA CORP LTD TLSAU 4 1/2 11/13/18	AU3CB0215978	AUD	AU	370 000	2 439 964
TELSTRA CORP LTD TLSAU 4 11/15/17	AU3CB0201838	AUD	AU	160 000	1 032 872
TELSTRA CORP LTD TLSAU 4.8 10/12/21	USQ8975NAB12	USD	AU	1 500 000	14 591 514
TELSTRA CORP LTD TLSAU 7 3/4 07/15/20	AU3CB0152940	AUD	AU	2 090 000	16 090 147
TELUS CORP TCN 2.35 03/28/22	CA87971MBA05	CAD	CA	460 000	3 030 360
TELUS CORP TCN 3 3/4 03/10/26	CA87971MBC60	CAD	CA	3 000 000	20 953 088
TELUS CORP TCN 3.35 04/01/24	CA87971MAR49	CAD	CA	708 000	4 871 965
TELUS CORP TCN 4.85 04/05/44	CA87971MAW34	CAD	CA	359 000	2 488 252
TENN VALLEY AUTH TVA 2 7/8 09/15/24	US880591ER96	USD	US	10 000 000	92 057 192
TEVA PHA FIN BV TEVA 3.65 11/10/21	US88166JAA16	USD	IL	1 573 000	14 148 794
TEVA PHARMACEUTICAL FINANCE 6.15% 02/01/2036	US88163VAD10	USD	IL	1 974 000	20 436 481
THAILAND GOVT THAIGB 2.55 06/26/20	TH062303U607	THB	TH	466 216 000	116 376 873
THAILAND GOVT THAIGB 3 1/4 06/16/17	TH062303R603	THB	TH	203 639 000	50 004 691
THAILAND GOVT THAIGB 3 5/8 06/16/23	TH0623033600	THB	TH	371 084 000	99 869 778
THAILAND GOVT THAIGB 3 7/8 06/13/19	TH062303T609	THB	TH	1 149 797 000	296 035 423
THAILAND GOVT THAIGB 3.45 03/08/19	TH062303T302	THB	TH	275 186 000	70 270 097
THAILAND GOVT THAIGB 3.58 12/17/27	TH0623037C05	THB	TH	212 531 000	58 589 848
THAILAND GOVT THAIGB 3.65 12/17/21	TH0623031C01	THB	TH	1 063 687 000	282 149 644
THAILAND GOVT THAIGB 3.85 12/12/25	TH0623035C07	THB	TH	638 401 000	179 159 633
THAILAND GOVT THAIGB 4 7/8 06/22/29	TH0623039607	THB	TH	656 802 000	205 303 254
THAILAND GOVT THAIGB 5 1/8 03/13/18	TH0623A3S305	THB	TH	19 612 000	5 080 176
THREE GORGES FIN YANTZE 3.7 06/10/25	USG8850LAA82	USD	KY	600 000	5 483 475
TIME WARNER CABL TWC 5 1/4 07/15/42	XS0798491113	GBP	US	700 000	8 661 303
TIME WARNER CABLE INC 5.4 2038-07-01	US88732JAN81	USD	US	4 400 000	47 995 878
TIME WARNER INC TWX 3.4 06/15/22	US887317AQ81	USD	US	3 000 000	26 835 074
TIME WARNER INC TWX 3.55 06/01/24	US887317AV76	USD	US	5 000 000	44 680 772
TIME WARNER INC TWX 3.6 07/15/25	US887317AW59	USD	US	7 610 000	69 307 882
TIME WARNER INC TWX 4.85 07/15/45	US887317AX33	USD	US	5 929 000	55 563 487
TIME WARNER INC TWX 5.35 12/15/43	US887317AS48	USD	US	5 400 000	52 621 377
TORONTO DOM BANK TD 2 5/8 09/10/18	US89114QAM06	USD	CA	6 700 000	58 877 170
TORONTO DOM BANK TD 2.563 06/24/20	CA891145S471	CAD	CA	541 000	3 670 872
TORONTO DOM BANK TD 2.621 12/22/21	CA8911452R48	CAD	CA	1 530 000	10 454 775
TORONTO DOM BANK TD 4.859 03/04/31	CA8911457R92	CAD	CA	250 000	1 814 678
TOTAL CAP CANADA TOTAL 1 1/8 03/18/22	XS1111559768	EUR	CA	2 500 000	24 825 070
TOTAL CAP CANADA TOTAL 1.45 01/15/18	US89153UAE10	USD	FR	2 968 000	25 439 580
TOTAL CAP INTL TOTAL 1 08/29/24	CH0247902890	CHF	FR	110 000	1 051 736
TOTAL CAP INTL TOTAL 1 3/8 03/19/25	XS1139315581	EUR	FR	3 100 000	31 389 281
TOTAL CAP INTL TOTAL 2 1/2 03/25/26	XS1048519679	EUR	FR	3 300 000	36 618 873
TOTAL CAP INTL TOTAL 3.7 01/15/24	US89153VAG41	USD	FR	3 500 000	32 813 489
TOTAL CAPITAL TOTAL 3 1/8 06/28/18	CH0025739316	CHF	FR	175 000	1 627 271
TOTAL SA TOTAL 2 1/4 12/29/49	XS1195201931	EUR	FR	2 868 000	26 171 965
TOTAL SA TOTAL 2 5/8 12/29/49	XS1195202822	EUR	FR	1 289 000	11 300 888
TOTAL SA TOTAL 3 7/8 12/29/49	XS1413581205	EUR	FR	100 000	978 004
TRADE DEV BANK TDBM 9 3/8 05/19/20	US89253YAA01	USD	MN	900 000	7 582 934
TRANS-CANADA PL TRPCN 3.3 07/17/25	CA89353ZBY30	CAD	CA	1 415 000	9 855 742
TRANS-CANADA PL TRPCN 4 5/8 03/01/34	US89352HAM16	USD	CA	246 000	2 220 801
TRANS-CANADA PL TRPCN 4.55 11/15/41	CA89353ZBV90	CAD	CA	57 000	402 341
TRANSCANADA PIPELINES 6.2% 10/15/2037	US89352HAD17	USD	CA	36 000	374 029
TRANSCANADA PIPELINES 7.625% 01/15/2039	US8935268Z94	USD	CA	3 700 000	45 578 545
TREASURY UKT 1 1/2 01/22/21	GB00BY5F581	GBP	GB	2 000 000	23 932 787
TREASURY UKT 1 3/4 09/07/22	GB00B7L9SL19	GBP	GB	4 000 000	48 854 376
TREASURY UKT 2 3/4 09/07/24	GB00BHFH458	GBP	GB	2 000 000	26 312 451
TREASURY UKT 3 1/4 01/22/44	GB00B84Z9V04	GBP	GB	10 000 000	152 218 263
TRINIDAD TOBAG TRITOB 4 3/8 01/16/24	USP93960AF25	USD	TT	400 000	3 524 408
TRINITY ACQ PLC WLTV 4.4 03/15/26	US89641UAC53	USD	GB	1 375 000	12 279 850
TURK EXIMBANK EXCRTU 5 3/8 02/08/21	XS1345632811	USD	TR	1 600 000	14 387 251
TURKEY GOVT BOND TURKGB 10 1/2 01/15/20	TRT150120T16	TRY	TR	34 112 392	110 933 096
TURKEY GOVT BOND TURKGB 10.4 03/20/24	TRT200324T13	TRY	TR	22 257 684	72 188 591
TURKEY GOVT BOND TURKGB 10.4 03/27/19	TRT270319T13	TRY	TR	23 284 810	73 183 865
TURKEY GOVT BOND TURKGB 10.7 02/17/21	TRT170221T12	TRY	TR	11 700 000	38 155 183
TURKEY GOVT BOND TURKGB 6.3 02/14/18	TRT140218T10	TRY	TR	37 609 016	109 667 508
TURKEY GOVT BOND TURKGB 7.1 03/08/23	TRT080323T10	TRY	TR	49 835 801	136 214 547
TURKEY GOVT BOND TURKGB 7.4 02/05/20	TRT050220T17	TRY	TR	39 444 504	114 614 466
TURKEY GOVT BOND TURKGB 8 03/12/25	TRT120325T12	TRY	TR	48 025 757	135 877 664
TURKEY GOVT BOND TURKGB 8 1/2 07/10/19	TRT100719T18	TRY	TR	45 979 286	140 072 723
TURKEY GOVT BOND TURKGB 8 1/2 09/14/22	TRT140922T17	TRY	TR	46 102 585	136 319 489
TURKEY GOVT BOND TURKGB 8.3 06/20/18	TRT200618T18	TRY	TR	38 400 659	112 641 418
TURKEY GOVT BOND TURKGB 8.8 09/27/23	TRT270923T11	TRY	TR	37 951 680	112 887 125
TURKEY GOVT BOND TURKGB 8.8 11/14/18	TRT141118T19	TRY	TR	41 546 604	123 922 493
TURKEY GOVT BOND TURKGB 9 07/24/24	TRT240724T15	TRY	TR	53 485 727	163 236 705

TURKEY GOVT BOND TURKGB 9 1/2 01/12/22	TRT120122T17	TRY	TR	31 058 497	97 715 709
TURKEY GOVT BOND TURKGB 9.4 07/08/20	TRT080720T19	TRY	TR	34 340 889	107 518 865
TURKEY REP OF TURKEY 4 1/4 04/14/26	US900123CJ75	USD	TR	1 400 000	12 160 960
TURKEY REP OF TURKEY 4 7/8 04/16/43	US900123CB40	USD	TR	1 700 000	14 259 854
TURKEY REP OF TURKEY 5 3/4 03/22/24	US900123CF53	USD	TR	50 000	477 925
TURKEY REP OF TURKEY 6 3/4 04/03/18	US900123BA75	USD	TR	1 250 000	11 552 129
TURKEY REP OF TURKEY 6 3/4 05/30/40	US900123BG46	USD	TR	2 310 000	24 085 715
TURKEY REP OF TURKEY 6 7/8 03/17/36	US900123AY60	USD	TR	700 000	7 367 174
TURKEY REP OF TURKEY 7 03/11/19	US900123BD15	USD	TR	200 000	1 910 500
TURKEY REP OF TURKEY 7 3/8 02/05/25	US900123AW05	USD	TR	7 310 000	78 330 048
TWC 5 1/2 09/01/41	US88732JBB35	USD	US	791 000	7 211 723
TYSON FOODS INC TSN 3.95 08/15/24	US902494AX19	USD	US	3 250 000	30 118 420
TYSON FOODS INC TSN 4 1/2 06/15/22	US902494AT07	USD	US	500 000	4 717 324
TYSON FOODS INC TSN 5.15 08/15/44	US902494AY91	USD	US	317 000	3 135 517
UBS AG LONDON UBS 1 1/4 09/03/21	XS1105680703	EUR	CH	18 000 000	179 086 915
UBS AG LONDON UBS 1 1/8 06/30/20	XS1254428540	EUR	CH	9 410 000	91 715 658
UBS AG LONDON UBS 1 3/8 04/16/21	XS1057841980	EUR	CH	17 000 000	171 154 698
UBS AG STAMFORD UBS 1 3/8 08/14/17	US90261XHC92	USD	CH	3 125 000	26 653 643
UKRAINE GOVT UKRAIN 7 3/4 09/01/19	XS1303918269	USD	UA	2 800 000	23 978 194
UKRAINE GOVT UKRAIN 7 3/4 09/01/23	XS1303921487	USD	UA	1 511 000	12 650 134
UKRAINE GOVT UKRAIN 7 3/4 09/01/26	XS1303926528	USD	UA	5 300 000	43 809 519
UNI OF CAMBRIDGE CAMBRG 3 3/4 10/17/52	XS0841542961	GBP	GB	829 000	13 319 879
UNIBAIL-RODAMCO ULFP 1 03/14/25	XS1218319702	EUR	FR	983 000	9 499 397
UNIBAIL-RODAMCO ULFP 1 3/8 04/15/30	XS1218363270	EUR	FR	878 000	8 588 463
UNICREDIT SPA UCGIM 1 1/2 06/19/19	XS1078760813	EUR	IT	4 400 000	42 379 920
UNICREDIT SPA UCGIM 2 1/4 12/16/16	XS1004918774	EUR	IT	2 500 000	24 313 374
UNICREDIT SPA UCGIM 3 5/8 01/24/19	XS0973623514	EUR	IT	1 300 000	13 444 489
UNICREDIT SPA UCGIM 4 3/8 01/29/20	XS0207065110	EUR	IT	1 300 000	14 172 810
UNICREDIT SPA UCGIM 4 7/8 03/07/17	XS0754588787	EUR	IT	2 277 000	22 456 017
UNION BANK NA UNBC 2 5/8 09/26/18	US90521APJ15	USD	US	917 000	7 991 938
UNION BANK OF SWITZERLAND 6.0 2018-04-18	XS0359388690	EUR	CH	1 286 000	13 549 135
UNION PAC CORP UNP 2 3/4 03/01/26	US907818EH70	USD	US	4 315 000	38 295 565
UNION PAC CORP UNP 4.05 11/15/45	US907818EF15	USD	US	175 000	1 619 181
UNITED KINGDOM 3.75 20210907	GB00B4RMG977	GBP	GB	5 000 000	67 049 958
UNITED KINGDOM 4.25 12/7/2040	GB00B6460505	GBP	GB	7 000 000	119 808 699
UNITED KINGDOM 4.25% 03/07/2036	GB0032452392	GBP	GB	7 000 000	115 532 151
UNITED KINGDOM 4.25% 06/07/2032	GB0004893086	GBP	GB	5 000 000	79 302 869
UNITED KINGDOM 4.25% 12/07/2027	GB00B16NNR78	GBP	GB	5 000 000	76 010 312
UNITED KINGDOM 4.5 03/07/2019	GB00B39R3F84	GBP	GB	2 000 000	25 671 128
UNITED KINGDOM 4.5 9/7/2034	GB00B52WS153	GBP	GB	4 000 000	67 039 156
UNITED KINGDOM 4.75% 12/07/2038	GB00B00NY175	GBP	GB	4 000 000	71 474 649
UNITED KINGDOM 6% 12/07/2028	GB0002404191	GBP	GB	3 000 000	53 366 963
UNITED KINGDOM G UKT 2 1/4 09/07/23	GB00B7Z53659	GBP	GB	5 000 000	63 221 242
UNITED KINGDOM G UKT 3 1/2 01/22/45	GB00BN65R313	GBP	GB	9 000 000	143 909 675
UNITED MEXICAN 5.75 10/12/2110 144A	US91086QAZ19	USD	MX	1 460 000	13 761 268
UNITED MEXICAN MEX 3 5/8 03/15/22	US91086QBA58	USD	MX	2 400 000	21 667 871
UNITED MEXICAN MEX 4 3/4 03/08/44	US91086QBB32	USD	MX	4 000 000	3 688 260
UNITED OVERSEAS UOBSP 4.9 07/23/49	SG57A1994579	SGD	SG	250 000	1 649 695
UNITED PARCEL SERVICE INC 6.2% 01/15/2038	US911312AJ59	USD	US	663 000	8 127 348
UNITED TECH CORP UTX 1.55 05/04/18	US913017BZ11	USD	US	4 600 000	39 569 518
UNITED TECH CORP UTX 1.8 06/01/17	US913017BU24	USD	US	11 908 000	101 762 609
UNITED TECH CORP UTX 4 1/2 06/01/42	US913017BT50	USD	US	2 165 000	21 058 493
UNITED TECH CORP UTX 4.15 05/15/45	US913017CA50	USD	US	4 549 000	42 526 335
UNITED TECH CORP UTX 5.4 05/01/35	US913017BJ78	USD	US	2 709 000	28 537 357
UNITED TECHNOLOGIES 5.7% 4/15/2040	US913017BS77	USD	US	510 000	5 694 683
UNITEDHEALTH GRP UNH 2.7 07/15/20	US91324PCM23	USD	US	3 750 000	33 508 522
UNITEDHEALTH GRP UNH 3.35 07/15/22	US91324PCN06	USD	US	2 040 000	18 703 249
UNITEDHEALTH GRP UNH 3.95 10/15/42	US91324PCA84	USD	US	352 000	3 147 821
UNITEDHEALTH GRP UNH 4 3/4 07/15/45	US91324PCR10	USD	US	1 802 000	18 484 287
UNITEDHEALTH GRP UNH 5.8 03/15/36	US91324PAR38	USD	US	22 000	246 593
URUGUAY URUGUA 4 1/2 08/14/24	US760942AZ58	USD	UY	2 300 000	21 428 729
US BANCORP USB 2.95 07/15/22	US91159JAA43	USD	US	2 351 000	21 001 551
US BANK NA OHIO USB 1.35 01/26/18	US90331HMQ38	USD	US	5 600 000	47 957 414
US BANK NA OHIO USB 1.4 04/26/19	US90331HMY61	USD	US	1 793 000	15 300 610
US BANK NA OHIO USB 2 1/8 10/28/19	US90331HML41	USD	US	4 156 000	36 242 327
US TREASURY BONDS 4.25 11/15/40	US912810QL52	USD	US	5 000 000	59 450 076
US TREASURY N/B 3.625 02/15/2021	US912828PX26	USD	US	5 000 000	47 992 929
US TREASURY N/B 4.375 05/15/2041	US912810QQ40	USD	US	3 500 000	42 431 033
US TREASURY N/B T 0 3/4 12/31/17	US912828UE89	USD	US	5 000 000	42 479 576
US TREASURY N/B T 1 3/8 07/31/18	US912828VQ01	USD	US	10 000 000	86 550 663
US TREASURY N/B T 2 1/2 02/15/45	US912810RK60	USD	US	16 000 000	142 159 795
US TREASURY N/B T 2 3/4 08/15/42	US912810QX90	USD	US	10 000 000	94 033 814
US TREASURY N/B T 2 3/4 11/15/42	US912810QY73	USD	US	3 400 000	31 720 666
US TREASURY N/B T 2 7/8 05/15/43	US912810RB61	USD	US	6 000 000	57 230 060
US TREASURY N/B T 3 1/8 02/15/43	US912810QZ49	USD	US	5 000 000	50 339 099
US TREASURY NOTES 3.625 08/15/2019	US912828LJ77	USD	US	3 000 000	28 034 994
US TREASURY NOTES 3.875 2040-08-15	US912810QK79	USD	US	10 000 000	113 489 954
US TREASURY NOTES 6.125% 11/15/2027	US912810FB99	USD	US	6 000 000	75 393 453

US TREASURY NOTES 6.25% 08/15/2023	US912810EQ77	USD	US	5 000 000	57 791 509
US TREASURY NOTES 6.625% 02/15/2027	US912810EZ76	USD	US	6 800 000	88 006 093
VALERO ENERGY-GLOBAL 6.625% 06/15/2037	US91913YAL48	USD	US	213 000	1 973 821
VENEZUELA VENZ 11.95 08/05/31	USP17625AD98	USD	VE	50 000	219 499
VENTAS REALTY LP VTR 4 1/4 03/01/22	US92276MAX39	USD	US	4 400 000	40 726 726
VERIZON COMM INC VZ 3 1/2 11/01/24	US92343VCR33	USD	US	2 311 000	20 904 948
VERIZON COMM INC VZ 3.65 09/14/18	US92343VBP85	USD	US	6 745 000	60 691 973
VERIZON COMM INC VZ 4 1/2 09/15/20	US92343VBQ68	USD	US	20 000 000	190 380 722
VERIZON COMM INC VZ 4 3/4 11/01/41	US92343VBE39	USD	US	2 600 000	23 808 628
VERIZON COMM INC VZ 4.15 03/15/24	US92343VBY92	USD	US	5 575 000	52 557 501
VERIZON COMM INC VZ 4.862 08/21/46	US92343VCK89	USD	US	11 492 000	107 993 305
VERIZON COMM INC VZ 5.012 08/21/54	US92343VCM46	USD	US	577 000	5 277 255
VERIZON COMM INC VZ 5.05 03/15/34	US92343VBZ67	USD	US	31 000	296 533
VERIZON COMM INC VZ 6.55 09/15/43	US92343VBT08	USD	US	3 380 000	39 033 340
VERIZON GLOBAL FUNDING CORP-GL 5.85 2035-09-15	US92344GAX43	USD	US	859 000	8 946 924
VIACOM INC VIA 3 7/8 04/01/24	US92553PAX06	USD	US	1 375 000	11 959 384
VIACOM INC VIA 5 1/4 04/01/44	US92553PAW23	USD	US	545 000	4 367 943
VIACOM INC VIA 5.85 09/01/43	US92553PAU66	USD	US	1 599 000	13 872 420
VICINITY CENTRES VCXAU 3 3/8 04/07/26	XS1387869438	GBP	AU	1 250 000	15 317 324
VIETNAM (REP OF) VIETNM 6 3/4 01/29/20	USY9374MAF06	USD	VN	1 560 000	15 027 834
VILLE DE PARIS VDP 1 3/4 05/25/31	FR0013054897	EUR	FR	8 500 000	90 886 757
VIRGINIA ELPWR D 2 3/4 03/15/23	US927804FN91	USD	US	6 000 000	53 153 356
VISA INC V 4.15 12/14/35	US92826CAE21	USD	US	10 500 000	100 187 362
VISA INC V 4.3 12/14/45	US92826CAF95	USD	US	3 051 000	29 833 308
VODAFONE GROUP PLC 4.65% 2022 01 20	XS0479869744	EUR	GB	50 000	579 770
VODAFONE GROUP PLC-GLOBAL 6.15% 02/27/2037	US92857WAQ33	USD	GB	175 000	1 749 676
VODAFONE GROUP VOD 4 3/8 02/19/43	US92857WBD11	USD	GB	1 752 000	14 256 386
VOLKSWAGEN FIN VW 0 3/4 10/14/21	XS1216647716	EUR	DE	1 798 000	17 119 216
VOLKSWAGEN GRP VW 1.6 11/20/17	XS1139231721	USD	US	1 875 000	15 911 378
VOLKSWAGEN INTFN VW 0 7/8 01/16/23	XS1167644407	EUR	NL	416 000	3 928 110
VOLKSWAGEN INTFN VW 1 5/8 01/16/30	XS1167667283	EUR	NL	1 227 000	11 512 137
VOLKSWAGEN INTFN VW 1 7/8 05/15/17	XS0782708456	EUR	DE	279 000	2 672 726
VOLKSWAGEN INTFN VW 2 01/14/20	XS0873793375	EUR	DE	373 000	3 743 486
VOLKSWAGEN INTFN VW 2 03/26/21	XS0909788290	EUR	NL	4 943 000	49 984 653
VOLKSWAGEN INTFN VW 2 3/8 03/22/17	XS0763676557	USD	NL	3 571 000	30 671 586
VOLKSWAGEN INTFN VW 3 1/2 12/29/49	XS1206541366	EUR	NL	1 782 000	15 242 279
VOLKSWAGEN INTFN VW 3 1/4 01/21/19	XS0731681556	EUR	DE	1 337 000	13 736 310
VOLKSWAGEN INTFN VW 3 3/4 03/24/49	XS1048428012	EUR	NL	982 000	9 471 797
VOLKSWAGEN INTFN VW 3 7/8 09/04/49	XS0968913268	EUR	DE	2 881 000	28 594 617
VOLKSWAGEN INTFN VW 4 5/8 03/24/49	XS1048428442	EUR	NL	489 000	4 778 357
VOLKSWAGEN INTL FIN NV 2.5	XS1206540806	EUR	NL	321 000	2 880 289
VOLKSWAGEN LEAS VW 1 10/04/17	XS1050916649	EUR	DE	4 850 000	46 490 764
VOLKSWAGEN LEAS VW 2 5/8 01/15/24	XS1014610254	EUR	DE	3 333 000	34 992 383
VOLKSWAGEN LEAS VW 3 1/4 05/10/18	XS0702452995	EUR	DE	100 000	999 108
VW CREDIT INC VW 1 7/8 10/13/16	XS0804777679	USD	DE	152 000	1 306 390
WACHOVIA CORP 4.875% 11/29/2035	XS0276684700	GBP	US	150 000	1 947 653
WACHOVIA CORP 5.75% 02/01/2018	US92976WBH88	USD	US	2 600 000	24 094 430
WACHOVIA CORP WFC 4 3/8 11/27/18	XS0275769403	EUR	US	2 950 000	31 103 591
WALGREENS BOOTS WAG 3.3 11/18/21	US931427AF53	USD	US	3 467 000	30 857 400
WALGREENS BOOTS WAG 4.8 11/18/44	US931427AC23	USD	US	7 500 000	68 652 382
WALGREENS BOOTS WBA 4.65 06/01/46	US931427AR91	USD	US	634 000	5 722 322
WALT DISNEY CO DIS 3.15 09/17/25	US25468PDF09	USD	US	3 750 000	34 938 529
WALT DISNEY CO DIS 3.7 12/01/42	US25468PCX24	USD	US	20 000	182 311
WALT DISNEY CO DIS 4 1/8 06/01/44	US25468PDB94	USD	US	1 962 000	18 888 595
WATSON PHARM INC WPI 3 1/4 10/01/22	US942683AF00	USD	US	3 800 000	33 044 783
WEA FINANCE LLC/ WFDAU 4 3/4 09/17/44	USU94299AD35	USD	US	2 320 000	21 329 648
WELLCOME TRST FI WELLTR 4 05/09/59	XS1065371277	GBP	GB	100 000	1 767 865
WELLCOME TRUST F WELLTR 4 5/8 07/25/36	XS0261559594	GBP	GB	181 000	2 973 001
WELLPOINT INC WLP 3 1/2 08/15/24	US94973VBJ52	USD	US	5 800 000	51 623 068
WELLPOINT INC WLP 4.65 08/15/44	US94973VBK26	USD	US	3 002 000	27 457 831
WELLPOINT INC WLP 5.1 01/15/44	US94973VBF31	USD	US	269 000	2 612 741
WELLS FARGO CO 4.125% 11/03/2016	XS0273766732	EUR	US	1 928 000	18 757 162
WELLS FARGO CO 5.625% 12/11/2017	US949746NX52	USD	US	5 000 000	45 126 395
WELLS FARGO CAN WFC 2.78 11/15/18	CA94975ZBS44	CAD	US	2 500 000	16 895 550
WELLS FARGO CAN WFC 2.944 07/25/19	CA94975ZBM73	CAD	US	5 758 000	39 650 845
WELLS FARGO CAN WFC 3.04 01/29/21	CA94975ZBU99	CAD	US	3 000 000	20 913 869
WELLS FARGO CO WFC 2 1/2 03/04/21	US949746RS22	USD	US	6 875 000	60 130 440
WELLS FARGO CO WFC 2 1/8 04/22/19	US94974BFU98	USD	US	6 300 000	54 601 642
WELLS FARGO CO WFC 2 1/8 04/22/22	XS1221677476	GBP	US	1 875 000	21 774 903
WELLS FARGO CO WFC 2.55 12/07/20	US94974BGR50	USD	US	5 250 000	45 787 175
WELLS FARGO CO WFC 2.6 07/22/20	US94974BGM63	USD	US	20 936 000	184 833 017
WELLS FARGO CO WFC 3.55 09/29/25	US94974BGP94	USD	US	6 250 000	56 757 220
WELLS FARGO CO WFC 3.9 05/01/45	US94974BGK08	USD	US	8 000 000	71 654 076
WELLS FARGO CO WFC 4.1 06/03/26	US94974BFY11	USD	US	7 537 000	68 099 918
WELLS FARGO CO WFC 5 3/8 11/02/43	US94974BFP04	USD	US	4 822 000	47 397 517
WELLTOWER INC HCN 4 1/4 04/01/26	US95040QAC87	USD	US	1 750 000	16 057 864
WENDEL SA MWDP 2 1/2 02/09/27	FR0012516417	EUR	FR	1 200 000	11 399 770
WESFARMERS LTD WESAU 1.874 03/20/18	USQ95870AE36	USD	AU	2 300 000	19 689 206

WESTERN GAS WES 4 07/01/22	US958254AB09	USD	US	4 250 000	35 644 884
WESTERN POWER PPL 5 1/4 01/17/23	XS0627333221	GBP	GB	1 150 000	15 775 638
WESTPAC BANKING 7.25 11/18/2016 MTN	AU000WBCHAL6	AUD	AU	500 000	3 239 118
WESTPAC BANKING CORP 4.875 2019 11 19	US961214BK83	USD	AU	2 250 000	21 081 494
WESTPAC BANKING WSTP 1.95 11/23/18	US961214CQ45	USD	AU	1 380 000	11 855 132
WESTPAC BANKING WSTP 4 1/2 02/25/19	AU000WBCHBC3	AUD	AU	2 600 000	17 444 172
WEYERHAEUSER CO WY 7 3/8 10/01/19	US962166BV52	USD	US	5 720 000	56 503 639
WILLIAMS PARTNER WPZ 4 11/15/21	US96950FAH73	USD	US	3 209 000	26 509 172
WOOLWORTHS LTD WOWAU 6 03/21/19	AU3CB0191815	AUD	AU	700 000	4 781 035
WP CAREY INC WPC 4.6 04/01/24	US92936JAA79	USD	US	383 000	3 376 378
XLIT LTD XL 5 1/2 03/31/45	US98420EAD76	USD	KY	5 914 000	50 185 716
XSTRATA CAN FIN GLENLN 7 3/8 05/27/20	XS0366204393	GBP	CA	1 189 000	14 367 512
XSTRATA FIN CAN GLENLN 6 11/15/41	USC98874AJ64	USD	CA	151 000	1 090 669
YORKSHRE BLD SOC YBS 2 1/8 03/18/19	XS1046237431	EUR	GB	2 331 000	22 667 686
ZAMBIA REP OF ZAMBIN 8 1/2 04/14/24	XS1056386714	USD	ZM	2 700 000	20 541 638
ZIMMER HLDGS ZMH 4 1/4 08/15/35	US98956PAG72	USD	US	945 000	8 169 858
ZIMMER HLDGS ZMH 4.45 08/15/45	US98956PAH55	USD	US	5 521 000	47 820 804