

Financial instrument name	Financial Instrument (ISIN)	Written description of financial instrument	Instrument Classification	Currency	Market Segment	date
MT 0.950 01/17/23 '22 MTN	XS1730873731		DTFUCB	EUR	AACA	31/03/2018
ITGV 3.750 03/01/21	IT0004634132		DBFUFB	EUR	AACA	31/03/2018
CASP 4.407 08/06/19 MTN	FR0011301480		DTFXXB	EUR	AACA	31/03/2018
FRGV 1.000 11/25/25	FR0012938116		DBFXXN	EUR	AACA	31/03/2018
DANO 1.750 Perp '23 MTN	FR0013292828		DTVXXB	EUR	AACA	31/03/2018
ITGV 7.250 11/01/26	IT0001086567		DBFUFB	EUR	AACA	31/03/2018
ESGV 3.800 04/30/24	ES00000124W3		DBFTFB	EUR	AACA	31/03/2018
PBBG 0.875 01/29/21	DE000A2DASD4		DTFUFB	EUR	AACA	31/03/2018
ENEI 1.125 09/16/26 '26 MTN	XS1750986744		DTFXGB	EUR	AACA	31/03/2018
ESGV 5.150 10/31/44	ES00000124H4		DBFTFB	EUR	AACA	31/03/2018
ACEX 0.042 02/08/23 FRN MTN	XS1767087940		DTVNCB	EUR	AACA	31/03/2018
PRLER 1.750 03/15/28 '27 MTN	XS1789176846		DTFUFR	EUR	AACA	31/03/2018
TKAG 2.750 03/08/21 '20	DE000A2AAPF1		DTFUGB	EUR	AACA	31/03/2018
CAGR 2.625 01/29/48 '28 FRN	FR0013312154		DBFXXB	EUR	AACA	31/03/2018
ITGV 3.450 03/01/48	IT0005273013		DBFUFB	EUR	AACA	31/03/2018
UC 8.000 06/30/23 FRN	IT0005199267		DTVUFB	EUR	AACA	31/03/2018
FCABN 0.009 06/17/21 FRN MTN	XS1753030490		DTVUCB	EUR	AACA	31/03/2018
MT 2.875 07/06/20 MTN	XS1084568762		DTFUFB	EUR	AACA	31/03/2018
ITGV 0.350 06/15/20	IT0005250946		DBFUFB	EUR	AACA	31/03/2018
ITGV 1.600 06/01/26	IT0005170839		DBFUFB	EUR	AACA	31/03/2018
CAGR 0.279 03/06/23 FRN MTN	XS1787278008		DTVXFB	EUR	AACA	31/03/2018
CASP 5.976 05/26/21 MTN	FR0011052661		DTFXXB	EUR	AACA	31/03/2018
BARC 5.875 Perp '24 FRN	XS1658012023		DBFQPR	GBP	AACA	31/03/2018
ITGV 2.000 02/01/28	IT0005323032		DBFUFB	EUR	AACA	31/03/2018
ESGV 0.450 10/31/22	ES0000012A97		DBFTFB	EUR	AACA	31/03/2018
LEGD 1.000 03/06/26	FR0013321080		DBFXXB	EUR	AACA	31/03/2018
ORPFP 2 5/8 03/10/25 BOND	FR0013322187		DTXXXX	EUR	AACA	31/03/2018
UST 2.000 01/31/20	US9128283579		DBFTFR	USD	AACA	31/03/2018
CABKX 5.250 Perp FRN	ES0840609012		DBVUQB	EUR	AACA	31/03/2018
CAGR 4.750 09/27/48 '28 FRN	FR0013203734		DBVXXB	EUR	AACA	31/03/2018
DANO 1.000 03/26/25 MTN	FR0013325172		DTFXXB	EUR	AACA	31/03/2018
SAN 2.500 03/18/25	XS1201001572		DTFXFB	EUR	AACA	31/03/2018
ESGV 1.950 04/30/26	ES0000012729		DBFTFB	EUR	AACA	31/03/2018
DBKG 6.000 Perp '22 FRN	DE000DB7XHP3		DBVUQB	EUR	AACA	31/03/2018
PTGV 4.950 10/25/23	PTOTEAOE0021		DBFTFB	EUR	AACA	31/03/2018
BBVA 5.875 Perp '22 FRN	XS1619422865		DBFXPB	EUR	AACA	31/03/2018
FCHA 4.750 07/15/22 MTN	XS1088515207		DTFXFB	EUR	AACA	31/03/2018
FCHA 6.750 10/14/19 MTN	XS0953215349		DTFUFB	EUR	AACA	31/03/2018
IBE 1.125 01/27/23 MTN	XS1171541813		DTFXFB	EUR	AACA	31/03/2018
BBVA 0.279 03/09/23 FRN MTN	XS1788584321		DAVUFB	EUR	AACA	31/03/2018
ESGV 1.950 07/30/30	ES00000127A2		DBFTFB	EUR	AACA	31/03/2018

Financial instrument name	Financial Instrument (ISIN)	Written description of financial instrument	Instrument Classification	Currency	Market Segment	date
ISP 4.000 10/30/23 MTN	XS0986194883		DTFUFB	EUR	AACA	31/03/2018
ESGV 5.500 04/30/21	ES00000123B9		DBFTFB	EUR	AACA	31/03/2018
BKIA 3.375 03/15/27 '22 FRN	ES0213307046		DBVUGB	EUR	AACA	31/03/2018
ESGV 1.300 10/31/26	ES00000128H5		DBFTFB	EUR	AACA	31/03/2018
NN 1.000 03/18/22	XS1204254715		DTFXFB	EUR	AACA	31/03/2018
ITGV 1.500 06/01/25	IT0005090318		DBFUFB	EUR	AACA	31/03/2018
MT 3.000 03/25/19 MTN	XS1048518358		DTFUFB	EUR	AACA	31/03/2018
NDA 0.172 02/07/22 FRN MTN	XS1766857434		DTVXFB	EUR	AACA	31/03/2018
CAGR 2.625 03/17/27	XS1204154410		DBFUFB	EUR	AACA	31/03/2018
RBIV 6.125 Perp '22 FRN	XS1640667116		DYVXXB	EUR	AACA	31/03/2018
ABN 2.875 06/30/25 '20 MTN	XS1253955469		DTVXGB	EUR	AACA	31/03/2018
ESGV 2.350 07/30/33	ES00000128Q6		DBFTFB	EUR	AACA	31/03/2018
ENGIE 1.375 05/19/20 MTN	FR0011911239		DTFXXB	EUR	AACA	31/03/2018
ESGV 5.400 01/31/23	ES00000123U9		DBFTFB	EUR	AACA	31/03/2018
ITGV 2.500 12/01/24	IT0005045270		DBFUFB	EUR	AACA	31/03/2018
UC 6.950 10/31/22 MTN	XS0849517650		DTFQFB	EUR	AACA	31/03/2018
ESGV 1.450 10/31/27	ES0000012A89		DBFTFB	EUR	AACA	31/03/2018
ABI 2.875 09/25/24 MTN	BE6243179650		DTFGGR	EUR	AACA	31/03/2018
SGEF 5.000 05/24/21	FR0010327007		DBFXXB	EUR	AACA	31/03/2018
CAGR 1.750 01/15/38	IT0005319949		DTFSFB	EUR	AACA	31/03/2018
FRGV 0.100 03/01/25	FR0012558310		DBFXXN	EUR	AACA	31/03/2018
PBBG 1.500 09/17/19	DE000A12UAR2		DTFUFB	EUR	AACA	31/03/2018
BAVSKF 3 A Sr Seq Flt	FR0013322740		DAVSBB	EUR	AACA	31/03/2018
NFX 5.750 01/30/22	US651290AP34		DBFUGR	USD	AACA	31/03/2018
CAGR 1.375 03/13/25 MTN	XS1790990474		DTFXFB	EUR	AACA	31/03/2018
CAGR 2.375 11/27/20 MTN	XS0997520258		DTFUFB	EUR	AACA	31/03/2018
DBAHN 1.625 08/16/33 '33	XS1772374770		DTFUFB	EUR	AACA	31/03/2018
ESGV 1.500 04/30/27	ES00000128P8		DBFTFB	EUR	AACA	31/03/2018
ISP 4.375 10/15/19 MTN	XS0842828120		DTFUFB	EUR	AACA	31/03/2018
PTGV 2.875 10/15/25	PTOTEKOE0011		DBFTFB	EUR	AACA	31/03/2018
ESGV 2.750 10/31/24	ES00000126B2		DBFTFB	EUR	AACA	31/03/2018
FRGV 1.000 05/25/27	FR0013250560		DBFXXN	EUR	AACA	31/03/2018
UBSN 0.250 01/10/22 '21 MTN	XS1746107975		DTFXGR	EUR	AACA	31/03/2018
ITGV 0.200 10/15/20	IT0005285041		DBFUFB	EUR	AACA	31/03/2018
ESGV 07/13/18	ESOL01807137		DYZTXB	EUR	AACA	31/03/2018
GASX 1.500 01/29/28 '27 MTN	XS1755428502		DTFXGB	EUR	AACA	31/03/2018
HEIG 7.500 04/03/20	XS0478803355		DYFXXB	EUR	AACA	31/03/2018
KBC 1.000 04/26/21 MTN	BE6286238561		DTFNGR	EUR	AACA	31/03/2018
ESGV 1.400 04/30/28	ES0000012B39		DBFTFB	EUR	AACA	31/03/2018
TISC 4.450 07/24/23	XS1753594198		DBFUFR	USD	AACA	31/03/2018
ARD 4.250 09/15/22 '19	USG04586AN66		DBFGGR	USD	AACA	31/03/2018

Financial instrument name	Financial Instrument (ISIN)	Written description of financial instrument	Instrument Classification	Currency	Market Segment	date
SAN 0.900 02/18/20 MTN	XS1188117391		DTFUFB	EUR	AACA	31/03/2018
ISP 0.622 04/19/22 FRN MTN	XS1599167589		DTVXFB	EUR	AACA	31/03/2018
UST 2.250 02/29/20	US9128283Y48		DBFTFR	USD	AACA	31/03/2018
FRGV 2.100 07/25/23	FR0010585901		DBFXXN	EUR	AACA	31/03/2018
ITGV 2.700 03/01/47	IT0005162828		DBFUFB	EUR	AACA	31/03/2018
ESGV 5.900 07/30/26	ES00000123C7		DBFTFB	EUR	AACA	31/03/2018
KBC 2.375 11/25/24 '19 MTN	BE0002479542		DTFQXR	EUR	AACA	31/03/2018
ESGV 10/12/18	ES0L01810123		DYZTXB	EUR	AACA	31/03/2018
UST 1.000 02/15/48	US9128105B52		DBFTFR	USD	AACA	31/03/2018
TAMO 2.200 01/15/24 '23	XS1551347393		DYFXXR	EUR	AACA	31/03/2018
AAL 3.250 04/03/23 MTN	XS1052677892		DTFUFB	EUR	AACA	31/03/2018
MERYX 1.800 02/27/26	FR0013320249		DBFXXB	EUR	AACA	31/03/2018
ESGV 06/15/18 MATd	ES0L01806154		DYZTXB	EUR	AACA	31/03/2018
VOLV 0.021 01/10/20 FRN MTN	XS1747818000		DTVXFB	EUR	AACA	31/03/2018
ITGV 1.650 03/01/32	IT0005094088		DBFUFB	EUR	AACA	31/03/2018
ESGV 0.400 04/30/22	ES00000128O1		DBFTFB	EUR	AACA	31/03/2018
RENA 0.241 11/04/24 FRN MTN	FR0013292687		DTVXXB	EUR	AACA	31/03/2018
ERMTX 4.500 11/06/20	FR0011615699		DBFXXB	EUR	AACA	31/03/2018
KBC 0.226 11/24/22 FRN MTN	BE0002281500		DTVNGR	EUR	AACA	31/03/2018
CAGR 2.500 04/15/19 MTN	US22532MAL63		DTFNFR	USD	AACA	31/03/2018
ESGV 4.400 10/31/23	ES00000123X3		DBFTFB	EUR	AACA	31/03/2018
AFD 1.000 01/31/28 MTN	FR0013312774		DTFXXB	EUR	AACA	31/03/2018
ESGV 2.900 10/31/46	ES00000128C6		DBFTFB	EUR	AACA	31/03/2018
ESGV 5.150 10/31/28	ES00000124C5		DBFTFB	EUR	AACA	31/03/2018
ESGV 4.800 01/31/24	ES00000121G2		DBFTFB	EUR	AACA	31/03/2018
RENA 0.259 03/12/25 FRN MTN	FR0013322146		DTVXXB	EUR	AACA	31/03/2018
DGBFN 3.750 08/13/23	XS1761537841		DYFXXR	USD	AACA	31/03/2018
VOWG 0.250 10/05/20	XS1692348847		DTFXFB	EUR	AACA	31/03/2018
ABI 04/15/24 FRN MTN	BE6301509012		DTVNXR	EUR	AACA	31/03/2018
PTGV 2.875 07/21/26	PTOTETOE0012		DBFTFB	EUR	AACA	31/03/2018
VERS 4 SN Sr TAC Fix	PTTGCHOM0000		DAFSAR	EUR	AACA	31/03/2018
VERS 3 SN Sr Seq Fix	PTTGUOOM0017		DAFSAR	EUR	AACA	31/03/2018
CAGR 4.200 12/28/22	FR0010975656		DBFXXN	EUR	AACA	31/03/2018
UC 0.674 02/19/20 FRN MTN	XS1169707087		DAVUFB	EUR	AACA	31/03/2018
LLOY 1.750 09/07/28 '23 MTN	XS1788982996		DTFXFB	EUR	AACA	31/03/2018
DEGV 0.250 10/11/19	DE0001141703		DBFTFB	EUR	AACA	31/03/2018
ITGV 1.250 12/01/26	IT0005210650		DBFUFB	EUR	AACA	31/03/2018
AIRF 3.875 06/18/21	FR0011965177		DBFUFN	EUR	AACA	31/03/2018
RBS 0.625 03/02/22 MTN	XS1788515861		DTFXFB	EUR	AACA	31/03/2018
CAGR 3.150 10/29/22	FR0011339753		DBFXXN	EUR	AACA	31/03/2018
TKAG 3.125 10/25/19 '19	DE000A1R0410		DTFUGB	EUR	AACA	31/03/2018

Financial instrument name	Financial Instrument (ISIN)	Written description of financial instrument	Instrument Classification	Currency	Market Segment	date
ABI 2.650 02/01/21 '21	US035242AJ52		DBFGGR	USD	AACA	31/03/2018
PTGV 4.125 04/14/27	PTOTEUOE0019		DBFTFB	EUR	AACA	31/03/2018
RABO 3.750 11/09/20 MTN	XS0557252417		DTFUFB	EUR	AACA	31/03/2018
FRGV 2.250 05/25/24	FR0011619436		DBFXN	EUR	AACA	31/03/2018
ESGV 0.050 01/31/21	ES00000128X2		DBFTFB	EUR	AACA	31/03/2018
FIGV 1.625 09/15/22	FI4000047089		DBFUFB	EUR	AACA	31/03/2018
UPCBF 3.625 06/15/29 '22	XS1634252628		DBFXBR	EUR	AACA	31/03/2018
RABO 3.875 07/25/23	XS0954910146		DYFXB	EUR	AACA	31/03/2018
ABI 10/19/18 FRN MTN	BE6276038419		DTVGGGR	EUR	AACA	31/03/2018
CASP 1.865 06/13/22 '22 MTN	FR0013260379		DBFXB	EUR	AACA	31/03/2018
ITGV 0.100 05/15/22	IT0005188120		DBVUFB	EUR	AACA	31/03/2018
ITGV 4.500 05/01/23	IT0004898034		DBFUFB	EUR	AACA	31/03/2018
ITGV 1.050 12/01/19	IT0005069395		DBFUFB	EUR	AACA	31/03/2018
S 6.000 11/15/22	US852061AS99		DBFUGR	USD	AACA	31/03/2018
COLX 1.863 06/05/19	XS1241699922		DYFXB	EUR	AACA	31/03/2018
ITGV 0.050 10/15/19	IT0005217929		DBFUFB	EUR	AACA	31/03/2018
SAN 4.750 Perp '25 FRN	XS1793250041		DCFQPB	EUR	AACA	31/03/2018
BNP 2.250 01/11/27 MTN	XS1470601656		DTFUFB	EUR	AACA	31/03/2018
HTZ 5.500 03/30/23 '20	XS1790929217		DYFXR	EUR	AACA	31/03/2018
ITGV 3.750 05/01/21	IT0004966401		DBFUFB	EUR	AACA	31/03/2018
CASP 5.244 03/09/20 MTN	FR0011215508		DTFXB	EUR	AACA	31/03/2018
BT 1.000 11/21/24 '24 MTN	XS1720922175		DTFXGB	EUR	AACA	31/03/2018
UST 0.875 07/15/18	US912828XK13		DBFTFR	USD	AACA	31/03/2018
SOGN 6.750 Perp '21 FRN	XS0867620725		DTFJPB	EUR	AACA	31/03/2018
ITGV 2.050 08/01/27	IT0005274805		DBFUFB	EUR	AACA	31/03/2018
TKAG 1.375 03/03/22 '21	DE000A2BPET2		DTFUGB	EUR	AACA	31/03/2018
DEGV 1.500 05/15/23	DE0001102317		DBFTFB	EUR	AACA	31/03/2018
ESGV IO Str 07/30/36	ES00000120S9		DBZTFB	EUR	AACA	31/03/2018
IMB 2.250 02/26/21 '20	XS1040508167		DTFXGB	EUR	AACA	31/03/2018
UST 0.875 10/15/18	US912828L815		DBFTFR	USD	AACA	31/03/2018
BBVA 3.500 02/10/27 MTN	XS1562614831		DGFQFB	EUR	AACA	31/03/2018
GM 0.221 03/26/22 FRN MTN	XS1792505197		DTVXFR	EUR	AACA	31/03/2018
TEF 1.715 01/12/28 MTN	XS1681521081		DTFXGB	EUR	AACA	31/03/2018
ESGV 04/06/18 MATd	ES0L01804068		DYZTXB	EUR	AACA	31/03/2018
CAGR 6.625 Perp '19 FRN	USF22797YK86		DBVUPR	USD	AACA	31/03/2018
FRGV 1.750 05/25/23	FR0011486067		DBFXN	EUR	AACA	31/03/2018
ESGV IO Str 07/30/38	ES00000120U5		DBZTFB	EUR	AACA	31/03/2018
UST 2.750 02/15/28	US9128283W81		DBFTFR	USD	AACA	31/03/2018
	ES0440609396		DBVSFB	EUR	AACA	31/03/2018
ESGV 4.600 07/30/19	ES00000121L2		DBFTFB	EUR	AACA	31/03/2018
ESGV IO Str 07/30/40	ES00000120W1		DBZTFB	EUR	AACA	31/03/2018

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ACEX 1.500 06/08/27 '27 MTN	XS1767087866		DTFNCB	EUR	AACA	31/03/2018
ESGV 5.850 01/31/22	ES00000123K0		DBFTFB	EUR	AACA	31/03/2018
TEF 3.987 01/23/23	XS0874864860		DTFXFB	EUR	AACA	31/03/2018
CAR 4.125 11/15/24 '19	XS1496337236		DBFUCR	EUR	AACA	31/03/2018
BMO 0.179 03/14/22 FRN MTN	XS1791326728		DTVNFB	EUR	AACA	31/03/2018
ITGV 2.500 05/01/19	IT0004992308		DBFUFB	EUR	AACA	31/03/2018
ESGV 1.600 04/30/25	ES00000126Z1		DBFTFB	EUR	AACA	31/03/2018
ITGV 0.950 03/15/23	IT0005172322		DBFUFB	EUR	AACA	31/03/2018
ITGV 3.750 09/01/24	IT0005001547		DBFUFB	EUR	AACA	31/03/2018
TLIT 2.500 07/19/23 MTN	XS1551678409		DTFUFB	EUR	AACA	31/03/2018
VOWG 2.625 01/15/24	XS1014610254		DTFUFB	EUR	AACA	31/03/2018
FRGV 6.000 10/25/25	FR0000571150		DBFXXN	EUR	AACA	31/03/2018
FRGV 0.250 11/25/26	FR0013200813		DBFXXN	EUR	AACA	31/03/2018
SOGN 2.625 02/27/25 MTN	XS1195574881		DTFXFB	EUR	AACA	31/03/2018
CARR 0.552 10/19/19 FRN MTN	XS1301773799		DYVXXB	EUR	AACA	31/03/2018
RBS 3.625 03/25/24 '19 MTN	XS1049037200		DTVXGB	EUR	AACA	31/03/2018
SEGV 0.125 04/24/23 MTN	XS1756338551		DTFXFR	EUR	AACA	31/03/2018
TEF 0.750 04/13/22 MTN	XS1394777665		DTFXFB	EUR	AACA	31/03/2018
IBE 3.000 01/31/22 MTN	XS0990109240		DTFXFB	EUR	AACA	31/03/2018
GS 0.672 07/26/22 FRN MTN	XS1173867323		DTVXFR	EUR	AACA	31/03/2018
ESGV IO Str 07/30/39	ES00000120V3		DBZTFB	EUR	AACA	31/03/2018
ESGV PO Str 07/30/40	ES00000120O8		DBZTFB	EUR	AACA	31/03/2018
ESGV 11/16/18	ES0L01811162		DYZTXB	EUR	AACA	31/03/2018
GASX 1.125 04/11/24 '24 MTN	XS1590568132		DTFXGB	EUR	AACA	31/03/2018
BPCE 2.750 07/08/26 '21 FRN	FR0012018851		DBVXXB	EUR	AACA	31/03/2018
ESGV 3.750 10/31/18	ES00000124B7		DBFTFB	EUR	AACA	31/03/2018
PIRC 1.375 01/25/23 '22 MTN	XS1757843146		DTFXFB	EUR	AACA	31/03/2018
FRGV 0.500 05/25/26	FR0013131877		DBFXXN	EUR	AACA	31/03/2018
CASP 5.731 11/12/18 MTN	FR0010893396		DTFXXB	EUR	AACA	31/03/2018
ESGV IO Str 07/30/37	ES00000120T7		DBZTFB	EUR	AACA	31/03/2018
ESGV IO Str 07/30/26	ES0000012718		DBZTFB	EUR	AACA	31/03/2018
ESGV PO Str 07/30/26	ES00000123I4		DBZTFB	EUR	AACA	31/03/2018
ESGV IO Str 07/30/32	ES0000012775		DBZTFB	EUR	AACA	31/03/2018
ESGV IO Str 07/30/33	ES00000120P5		DBZTFB	EUR	AACA	31/03/2018
ESGV IO Str 07/30/23	ES0000012684		DBZTFB	EUR	AACA	31/03/2018
ESGV IO Str 07/30/21	ES0000012668		DBZTFB	EUR	AACA	31/03/2018
ESGV IO Str 07/30/24	ES0000012692		DBZTFB	EUR	AACA	31/03/2018
ESGV IO Str 07/30/30	ES0000012759		DBZTFB	EUR	AACA	31/03/2018
ESGV IO Str 07/30/35	ES00000120R1		DBZTFB	EUR	AACA	31/03/2018
ESGV IO Str 07/30/25	ES0000012700		DBZTFB	EUR	AACA	31/03/2018
ESGV IO Str 07/30/31	ES0000012767		DBZTFB	EUR	AACA	31/03/2018

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ESGV IO Str 07/30/34	ES00000120Q3		DBZTFB	EUR	AACA	31/03/2018
JPGV 0.600 09/20/37	JP1201621H91		DBFTFB	JPY	AACA	31/03/2018
ESGV 0.750 07/30/21	ES00000128B8		DBFTFB	EUR	AACA	31/03/2018
CAGR 0.500 02/19/26	FR0013310059		DBFXXB	EUR	AACA	31/03/2018
HSBA 6.500 Perp '28 FRN	US404280BP39		DBVUQR	USD	AACA	31/03/2018
ITGV 0.250 05/15/18 MATd	IT0005106049		DBFUFB	EUR	AACA	31/03/2018
ESGV IO Str 07/30/27	ES0000012726		DBZTFB	EUR	AACA	31/03/2018
KNOC 2.750 01/23/19 MTN	US50065XAE40		DTFUFR	USD	AACA	31/03/2018
CAGR 3.875 04/15/24 MTN	US22532LAM63		DTFNFR	USD	AACA	31/03/2018
LAPST 0.875 02/07/28	FR0013313855		DBFXXB	EUR	AACA	31/03/2018
RDSTF 1.625 12/09/29 MTN	XS1731882186		DTFNFB	EUR	AACA	31/03/2018
GEST 3.500 05/15/23 '19	XS1409497283		DYFXXR	EUR	AACA	31/03/2018
ESGV IO Str 01/31/21	ES0000011959		DBZTFB	EUR	AACA	31/03/2018
IMB 5.000 12/02/19	XS0715437140		DTFXFB	EUR	AACA	31/03/2018
FRGV 0.500 11/25/19	FR0011993179		DBFXXN	EUR	AACA	31/03/2018
IGY 1.500 07/31/29 '29	XS1761785077		DTFXGB	EUR	AACA	31/03/2018
	CH0400441280		DBXXXX	USD	AACA	31/03/2018
ESGV IO Str 07/30/19	ES0000012643		DBZTFB	EUR	AACA	31/03/2018
ESGV IO Str 07/30/29	ES0000012742		DBZTFB	EUR	AACA	31/03/2018
BP 0.830 09/19/24 '24	XS1492671158		DTFXGB	EUR	AACA	31/03/2018
UBSG 6.875 Perp '21 FRN	CH0317921697		DBVQQB	USD	AACA	31/03/2018
CAGR 4.000 01/10/33 '28 MTN	US225313AK19		DBFUGR	USD	AACA	31/03/2018
ESGV IO Str 01/31/22	ES0000011967		DBZTFB	EUR	AACA	31/03/2018
ESGV PO Str 01/31/22	ES00000123N4		DBZTFB	EUR	AACA	31/03/2018
ESGV PO Str 07/30/32	ES0000012593		DBZTFB	EUR	AACA	31/03/2018
OCBC 4.000 10/15/24 '19 MTN	US69033DAB38		DTFUGR	USD	AACA	31/03/2018
ITGV 3.250 09/01/46	IT0005083057		DBFUFB	EUR	AACA	31/03/2018
CSGN 7.500 Perp '23 FRN	US22546DAB29		DBFUPR	USD	AACA	31/03/2018
ABI 0.625 03/17/20 MTN	BE6285451454		DTFNGR	EUR	AACA	31/03/2018
ESGV IO Str 07/30/28	ES0000012734		DBZTFB	EUR	AACA	31/03/2018
UNB 4.000 03/13/23 MTN	XS1789460216		DTFXFR	USD	AACA	31/03/2018
ATUS 5.375 07/15/23 '18	US02155FAA30		DBFSGR	USD	AACA	31/03/2018
RBS 3.498 05/15/23 '22 FRN	US780097BE04		DBVUGR	USD	AACA	31/03/2018
JPGV 0.100 03/20/23	JP1051351137		DBFTFB	JPY	AACA	31/03/2018
IMB 0.500 07/27/21 '21	XS1558013014		DTFXGB	EUR	AACA	31/03/2018
FRGV 2.750 10/25/27	FR0011317783		DBFXXN	EUR	AACA	31/03/2018
FRGV 4.500 04/25/41	FR0010773192		DBFXXN	EUR	AACA	31/03/2018
DEGV 2.000 01/04/22	DE0001135465		DBFTFB	EUR	AACA	31/03/2018
EDF 2.750 03/10/23 MTN	FR0011318658		DTFXXB	EUR	AACA	31/03/2018
ESGV 2.700 10/31/48	ES0000012B47		DBFTFB	EUR	AACA	31/03/2018
SASAC 2.125 05/18/21	USG8450LAB02		DBFGGR	USD	AACA	31/03/2018

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DEGV 0.500 02/15/25	DE0001102374		DBFTFB	EUR	AACA	31/03/2018
ITGV 2.450 09/01/33	IT0005240350		DBFUFB	EUR	AACA	31/03/2018
SWN 6.700 01/23/25 '24	US845467AL33		DBFUGR	USD	AACA	31/03/2018
SASY 09/13/22 '22 MTN	FR0013201621		DTZXXB	EUR	AACA	31/03/2018
RRC 4.875 05/15/25 '25	US75281AAS87		DBFUGR	USD	AACA	31/03/2018
CLRX 4.375 01/15/28 '27	US212015AR29		DBFNGR	USD	AACA	31/03/2018
KEPCO 2.875 10/02/18 MTN	USY4541LBA69		DTFUFR	USD	AACA	31/03/2018
HSBA 6.250 Perp '23 FRN	US404280BN80		DNFUQR	USD	AACA	31/03/2018
ESGV IO Str 01/31/19	ES0000011934		DBZTFB	EUR	AACA	31/03/2018
PBBG 0.250 03/15/23 MTN	DE000A2GSLF9		DTFSFB	EUR	AACA	31/03/2018
CASP 4.561 01/25/23 MTN	FR0011400571		DTFXXB	EUR	AACA	31/03/2018
DAIG 2.450 05/18/20	US233851BV58		DBFUGR	USD	AACA	31/03/2018
ATGV 3.150 06/20/44	AT0000A0VRQ6		DBFPFB	EUR	AACA	31/03/2018
ESGV IO Str 01/31/20	ES0000011942		DBZTFB	EUR	AACA	31/03/2018
ISP 3.375 01/12/23 MTN	US46115HBC07		DBFSFR	USD	AACA	31/03/2018
ESGV IO Str 07/30/22	ES0000012676		DBZTFB	EUR	AACA	31/03/2018
ANZ 0.400 03/01/22 MTN	XS1572429030		DTFUFB	EUR	AACA	31/03/2018
BAYG 2.375 10/08/19	US07274EAD58		DBFGGR	USD	AACA	31/03/2018
DISB 3.600 03/30/21 MTN	XS1387925958		DTFUFR	USD	AACA	31/03/2018
DEGV 03/13/20	DE0001104719		DBFTFB	EUR	AACA	31/03/2018
ESGV IO Str 07/30/20	ES0000012650		DBZTFB	EUR	AACA	31/03/2018
ITGV 2.250 09/01/36	IT0005177909		DBFUFB	EUR	AACA	31/03/2018
ESGV IO Str 07/30/18	ES0000012635		DBZTFB	EUR	AACA	31/03/2018
FRGV 0.700 07/25/30	FR0011982776		DBFXXN	EUR	AACA	31/03/2018
DEGV 0.500 08/15/27	DE0001102424		DBFTFB	EUR	AACA	31/03/2018
GASX 3.875 01/17/23 MTN	XS0875343757		DTFUCB	EUR	AACA	31/03/2018
QINS 4.950 Perp '22 FRN	XS1577847145		DYVXXR	USD	AACA	31/03/2018
RENA 1.625 04/11/25 '25 MTN	FR0013250693		DTFXXB	EUR	AACA	31/03/2018
JPGV 0.400 03/20/56	JP1400091G59		DBFTFB	JPY	AACA	31/03/2018
DBKG 0.625 12/15/21	ES0413320088		DBFSGB	EUR	AACA	31/03/2018
NFX 5.375 01/01/26 '25	US651290AR99		DBFUGR	USD	AACA	31/03/2018
UST 2.250 02/15/21	US9128283X64		DBFTFR	USD	AACA	31/03/2018
UST 2.125 12/31/22	US912828N308		DBFTFR	USD	AACA	31/03/2018
FRGV 2.000 05/25/48	FR0013257524		DBFXXN	EUR	AACA	31/03/2018
FRGV 02/25/21	FR0013311016		DBZXXN	EUR	AACA	31/03/2018
XINHU 4.500 03/15/23 '23	US70014LAC46		DBFGGR	USD	AACA	31/03/2018
FRGV 1.750 05/25/66	FR0013154028		DBFXXN	EUR	AACA	31/03/2018
FRGV 02/25/20	FR0013232485		DBZXXN	EUR	AACA	31/03/2018
UST 2.375 03/15/21	US9128284B36		DBFTFR	USD	AACA	31/03/2018
KNOC 2.125 05/14/18 MATd	USC42970AC47		DBFGGR	USD	AACA	31/03/2018
FRGV 0.750 05/25/28	FR0013286192		DBFXXN	EUR	AACA	31/03/2018

Financial instrument name	Financial Instrument (ISIN)	Written description of financial instrument	Instrument Classification	Currency	Market Segment	date
KEPCO 2.750 02/11/19	XS1030877911		DYFXXR	USD	AACA	31/03/2018
DEGV 04/09/21	DE0001141737		DBFTFB	EUR	AACA	31/03/2018
DEGV 2.500 01/04/21	DE0001135424		DBFTFB	EUR	AACA	31/03/2018
FRGV 1.800 07/25/40	FR0010447367		DBFXXN	EUR	AACA	31/03/2018
KEPCO 2.875 10/10/18 MTN	US50066EAB11		DTFUFR	USD	AACA	31/03/2018
PBBG 1.125 04/27/20	DE000A13SWH9		DTFUFB	EUR	AACA	31/03/2018
SBI 3.622 04/17/19	USY81647AA02		DBFUFR	USD	AACA	31/03/2018
FRGV 1.250 05/25/36	FR0013154044		DBFXXN	EUR	AACA	31/03/2018
FRGV 0.100 03/01/28	FR0013238268		DBFXXN	EUR	AACA	31/03/2018
FRGV 05/25/21	FR0013157096		DBZXXN	EUR	AACA	31/03/2018
UST 2.375 01/31/23	US9128283U26		DBFTFR	USD	AACA	31/03/2018
DEGV 0.250 10/16/20	DE0001141729		DBFTFB	EUR	AACA	31/03/2018
QNBK 2.750 10/31/18 MTN	XS0987063566		DTFXFR	USD	AACA	31/03/2018
ORDS 3.039 12/03/18 MTN	XS0999501538		DTFUCR	USD	AACA	31/03/2018
FRGV 03/25/23	FR0013283686		DBZXXN	EUR	AACA	31/03/2018
ESGV 1.800 11/30/24	ES00000126A4		DBVTFB	EUR	AACA	31/03/2018
SNCFE 2.625 12/29/25 MTN	XS1039826422		DTFUFB	EUR	AACA	31/03/2018
BPCE 3.375 12/02/26 MTN	US05578DAX03		DTFUFR	USD	AACA	31/03/2018
KPN 0.625 04/09/25 '25 MTN	XS1485532896		DTFXGB	EUR	AACA	31/03/2018
DBKG 4.250 10/14/21	US251541AQ13		DBFUFR	USD	AACA	31/03/2018
CAGR 4.000 01/10/33 '28 MTN	USF2R125CE38		DBFUGR	USD	AACA	31/03/2018
FRGV 0.500 05/25/25	FR0012517027		DBFXXN	EUR	AACA	31/03/2018
CAGR 8.125 Perp '25 MTN	USF2R125CD54		DBFSGR	USD	AACA	31/03/2018
BEGV 2.600 06/22/24	BE0000332412		DBFNFR	EUR	AACA	31/03/2018
TEMSK 3.875 02/11/21 MTN	XS0531622404		DTFXGR	USD	AACA	31/03/2018
MT 3.125 01/14/22 MTN	XS1167308128		DTFUFB	EUR	AACA	31/03/2018
ISP 7.000 Perp '21 MTN	XS1346815787		DYVXXB	EUR	AACA	31/03/2018
CAGR 4.375 03/17/25	US225313AF24		DBFUGR	USD	AACA	31/03/2018
MSFT 2.000 08/08/23 '23	US594918BQ69		DBFUGR	USD	AACA	31/03/2018
LVMH 0.750 05/26/24 '24 MTN	FR0013257623		DTFXXB	EUR	AACA	31/03/2018
TCIND 4.021 12/11/18	XS1001476610		DBFXFR	USD	AACA	31/03/2018
NBOB 3.125 10/07/19 MTN	XS1117537172		DTFUFR	USD	AACA	31/03/2018
CAINT 5.000 09/15/24 '19	XS1681770464		DYFXXR	EUR	AACA	31/03/2018
ITGV 3.100 09/15/26	IT0004735152		DBVUFB	EUR	AACA	31/03/2018
UST 1.000 09/15/18	US912828L401		DBFTFR	USD	AACA	31/03/2018
TOYOM 2.800 07/13/22 MTN	US89236TCQ67		DTFUFR	USD	AACA	31/03/2018
UST 2.000 01/15/21	US9128283Q14		DBFTFR	USD	AACA	31/03/2018
FRGV 1.750 06/25/39	FR0013234333		DBFXXN	EUR	AACA	31/03/2018
TMUS 6.000 04/15/24 '19	US87264AAQ85		DBFUGR	USD	AACA	31/03/2018
ITGV 3.750 08/01/21	IT0004009673		DBFUFB	EUR	AACA	31/03/2018
ZEPLN 2.750 04/27/23	DE000A14J7G6		DBFGGB	EUR	AACA	31/03/2018



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UST 1.000 08/15/18	US912828K825		DBFTFR	USD	AACA	31/03/2018
EPE 9.375 05/01/24 '20	US268787AH11		DBFSGR	USD	AACA	31/03/2018
DTEG 2.820 01/19/22 '21	USN27915AQ54		DBFSFR	USD	AACA	31/03/2018
DBSMX 2.246 07/16/19 MTN	US24023LAA44		DTFNFR	USD	AACA	31/03/2018
AXAF 4.500 Perp '22 MTN	XS1489814340		DTFUPB	USD	AACA	31/03/2018
NESN 0.375 01/18/24 '23 MTN	XS1707074941		DTFXGB	EUR	AACA	31/03/2018
KHC 2.800 07/02/20 '20	US50077LAH96		DBFUGR	USD	AACA	31/03/2018
FRGV 1.500 05/25/31	FR0012993103		DBFXXN	EUR	AACA	31/03/2018
GM 3.200 07/06/21 '21	US37045XBM74		DBFUGR	USD	AACA	31/03/2018
MRTCP 7.750 01/15/21 '18	XS1244815111		DYFXXR	EUR	AACA	31/03/2018
HSBA 6.875 Perp '21 FRN	US404280BC26		DBFUQR	USD	AACA	31/03/2018
SAN 4.000 01/24/20	XS0877984459		DTFUFB	EUR	AACA	31/03/2018
UST 1.500 04/15/20	US912828X216		DBZTFR	USD	AACA	31/03/2018
FRGV 0.100 07/25/47	FR0013209871		DBFXXN	EUR	AACA	31/03/2018
PERP 1.875 09/28/23 '23	FR0012968931		DBFXXB	EUR	AACA	31/03/2018
PGRD 3.875 01/17/23	XS0875759184		DYFXXR	USD	AACA	31/03/2018
SAN 2.875 10/16/20	US80281LAC90		DBFUGR	USD	AACA	31/03/2018
DTEG 1.950 09/19/21 '21	USN27915AJ12		DBFUGR	USD	AACA	31/03/2018
CAGR 1.375 05/03/27 MTN	XS1605365193		DTFXFB	EUR	AACA	31/03/2018
CAGR 7.500 Perp '26 FRN	XS1055037920		DBFUPB	GBP	AACA	31/03/2018
RABO 1.250 03/23/26 MTN	XS1382784509		DTFUFB	EUR	AACA	31/03/2018
CAFDC 0.375 01/13/22 MTN	XS1548802914		DTFNFB	EUR	AACA	31/03/2018
FRGV 1.850 07/25/27	FR0011008705		DBFXXN	EUR	AACA	31/03/2018
FRGV 0.250 07/25/24	FR0011427848		DBFXXN	EUR	AACA	31/03/2018
DEGV 3.500 07/04/19	DE0001135382		DBFTFB	EUR	AACA	31/03/2018
ABI 0.800 04/20/23 MTN	BE6276039425		DTFGGR	EUR	AACA	31/03/2018
VORAR 1.500 05/22/19	XS1070100257		DTFUFB	EUR	AACA	31/03/2018
RENA 0.750 09/26/22 MTN	FR0013283371		DTFXXB	EUR	AACA	31/03/2018
SASAC 2.000 09/29/21	USG8200TAG51		DBFGGR	USD	AACA	31/03/2018
CASP 3.580 02/07/25 '24 MTN	FR0012369122		DTFXXB	EUR	AACA	31/03/2018
SANTR 5.625 06/24/46 '26 FRN	XS1385999492		DAVXBR	USD	AACA	31/03/2018
SOGN 1.125 01/23/25 MTN	FR0013311503		DTFXXB	EUR	AACA	31/03/2018
UST 1.500 06/15/20	US912828XU94		DBFTFR	USD	AACA	31/03/2018
VOD 1.125 11/20/25 MTN	XS1721423462		DTFUFB	EUR	AACA	31/03/2018
FRGV 3.000 04/25/22	FR0011196856		DBFXXN	EUR	AACA	31/03/2018
BMWG 2.250 09/15/23 '23	USU09513GW34		DBFUGR	USD	AACA	31/03/2018
	FR0013298684		DTFXXB	EUR	AACA	31/03/2018
CAFDC 1.250 05/26/27 MTN	XS1617831026		DTFNFB	EUR	AACA	31/03/2018
BBVA 3.500 04/11/24 '19 MTN	XS1055241373		DTFQFB	EUR	AACA	31/03/2018
UST 1.625 06/30/20	US912828XH83		DBFTFR	USD	AACA	31/03/2018
UST 2.250 01/31/24	US912828V806		DBZTFR	USD	AACA	31/03/2018

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F 2.343 11/02/20	US345397YS67		DBFUGR	USD	AACA	31/03/2018
SAN 0.750 04/03/19 MTN	XS1385935769		DTFXFB	EUR	AACA	31/03/2018
SAPJ 4.000 04/01/23 '19	XS1383922876		DYFXXR	EUR	AACA	31/03/2018
PETRD 3.750 01/14/21	XS0982711987		DYFXXR	EUR	AACA	31/03/2018
FRGV 1.750 11/25/24	FR0011962398		DBFXXN	EUR	AACA	31/03/2018
ENBD 5.000 08/01/24 '20	US23371DAB01		DBFNGR	USD	AACA	31/03/2018
LLOY 0.457 06/21/24 FRN MTN	XS1633845158		DTVXFB	EUR	AACA	31/03/2018
CSGN 0.625 11/20/18 MTN	XS1140476604		DTFUFB	EUR	AACA	31/03/2018
SASAC 3.500 10/08/18	XS0972715261		DBFXGR	USD	AACA	31/03/2018
SAN 1.100 07/30/18 MTN	XS1264601805		DTFXFB	EUR	AACA	31/03/2018
HEIN 3.400 04/01/22	USN39427AK07		DBFUGR	USD	AACA	31/03/2018
F 8.125 01/15/20	US345397VM25		DBFUGR	USD	AACA	31/03/2018
ITGV 4.500 03/01/26	IT0004644735		DBFUFB	EUR	AACA	31/03/2018
DEGV 2.500 08/15/46	DE0001102341		DBFTFB	EUR	AACA	31/03/2018
KTB 2.250 09/11/18 MTN	XS0823985113		DTFXFR	USD	AACA	31/03/2018
CPACC 1.875 04/24/18 MATd	USG81877AB17		DBFUGR	USD	AACA	31/03/2018
FERX 1.375 03/31/25	ES0205032024		DBFGBB	EUR	AACA	31/03/2018
HSBA 0.600 03/20/23 MTN	FR0013323722		DTFXXB	EUR	AACA	31/03/2018
AIRP 0.500 06/13/22 '22 MTN	FR0013182821		DTFXXB	EUR	AACA	31/03/2018
FRGV 4.000 04/25/55	FR0010171975		DBFXXN	EUR	AACA	31/03/2018
PRYX 2.500 04/11/22	XS1214547777		DBFUCB	EUR	AACA	31/03/2018
SBI 3.275 04/06/20 FRN MTN	XS1589358644		DTVXFR	USD	AACA	31/03/2018
TOTF 0.750 07/12/28 MTN	XS1443997819		DTFXFB	EUR	AACA	31/03/2018
VIE 5.125 05/24/22 MTN	FR0010474239		DTFXXB	EUR	AACA	31/03/2018
SRG 1.500 04/24/19 MTN	XS1061410962		DTFUFB	EUR	AACA	31/03/2018
BRFSC 7.250 01/28/20	USG3400TAA72		DBFGGR	USD	AACA	31/03/2018
BBL 2.750 03/27/18 MATd	USY0606WBT63		DBFUGR	USD	AACA	31/03/2018
BPCE 3.700 05/14/18 MATd	FR0010877936		DBFXXN	EUR	AACA	31/03/2018
SAN 0.625 04/20/18 MTN	XS1218217377		DTFXFB	EUR	AACA	31/03/2018
SUPEM 0.875 10/25/23 '23	XS1706921951		DYFXXB	EUR	AACA	31/03/2018
PBBG 1.250 02/04/19	DE000A13SWD8		DTFUFB	EUR	AACA	31/03/2018
SASY 04/05/19 MTN	FR0013143989		DTZXXB	EUR	AACA	31/03/2018
DBKG 0.221 04/15/19 FRN	DE000DB7XHM0		DTVUFB	EUR	AACA	31/03/2018
RABO 4.125 09/14/22	XS0826634874		DYFXXB	EUR	AACA	31/03/2018
SAN 0.279 03/04/20 FRN	XS1195284705		DTVXFB	EUR	AACA	31/03/2018
ESGV 05/11/18 MATd	ESOL01805115		DYZTXB	EUR	AACA	31/03/2018
ESGV 09/14/18	ESOL01809141		DYZTXB	EUR	AACA	31/03/2018
CSGN 1.375 11/29/19 MTN	XS1074053130		DTFUFB	EUR	AACA	31/03/2018
RENA 0.679 03/18/19 FRN MTN	FR0013136330		DTVXXB	EUR	AACA	31/03/2018
GFCP 1.500 01/20/25 '24 MTN	FR0012448025		DTFXXB	EUR	AACA	31/03/2018
FRGV 3.500 04/25/26	FR0010916924		DBFXXN	EUR	AACA	31/03/2018

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CARR 0.188 03/20/20 FRN	XS1206712868		DYVXXB	EUR	AACA	31/03/2018
FRGV 3.250 10/25/21	FR0011059088		DBFXXN	EUR	AACA	31/03/2018
PTGV 4.800 06/15/20	PTOTECOEO029		DBFTFB	EUR	AACA	31/03/2018
BNP 1.125 10/10/23 MTN	XS1547407830		DTFUFB	EUR	AACA	31/03/2018
STIAB 0.125 09/28/20	XS1689666870		DTFUFB	EUR	AACA	31/03/2018
FRNYK 0.750 07/14/21	DK0009511537		DBFUFB	EUR	AACA	31/03/2018
SFDPI 3.125 05/11/26	BE0002251206		DBFQFR	EUR	AACA	31/03/2018
ITGV 0.700 05/01/20	IT0005107708		DBFUFB	EUR	AACA	31/03/2018
ABI 4.000 06/02/21 MTN	BE6221503202		DTFGGR	EUR	AACA	31/03/2018
LING 1.750 06/11/19	XS0790015548		DTFXCB	EUR	AACA	31/03/2018
RXL 3.500 06/15/23 '19	XS1409506885		DYFXXR	EUR	AACA	31/03/2018
BMWG 0.125 07/03/20 MTN	XS1589881272		DTFUFB	EUR	AACA	31/03/2018
ITGV 09/14/18	IT0005281933		DYZUXB	EUR	AACA	31/03/2018
UBSN 0.171 01/10/20 '19 MTN	XS1746116299		DTVXGR	EUR	AACA	31/03/2018
ENI 0.750 05/17/22 MTN	XS1412593185		DTFXFB	EUR	AACA	31/03/2018
BBVA 0.625 01/17/22 MTN	XS1548914800		DAFUFB	EUR	AACA	31/03/2018
ING 3.625 02/25/26 '21 FRN	XS1037382535		DTVXGB	EUR	AACA	31/03/2018
FRGV 2.500 10/25/20	FR0010949651		DBFXXN	EUR	AACA	31/03/2018
DPWG 0.375 04/01/21 '21	XS1388661651		DTFSFB	EUR	AACA	31/03/2018
ITGV 4.500 03/01/24	IT0004953417		DBFUFB	EUR	AACA	31/03/2018
CAGR 1.250 04/14/26 MTN	XS1395021089		DTFXFB	EUR	AACA	31/03/2018
SOGN 2.500 09/16/26 '21 MTN	XS1110558407		DTVXGB	EUR	AACA	31/03/2018
DEGV 0.100 04/15/46	DE0001030575		DBVTFB	EUR	AACA	31/03/2018
BEGV 4.250 09/28/21	BE0000321308		DBFTFR	EUR	AACA	31/03/2018
TEF 4.710 01/20/20	XS0842214818		DTFXFB	EUR	AACA	31/03/2018
BPCE 1.375 05/22/19 MTN	FR0011915321		DTFXXB	EUR	AACA	31/03/2018
CRMUT 1.875 10/25/29 '24 MTN	FR0013291556		DBVXXB	EUR	AACA	31/03/2018
UBSN 1.125 06/30/20 MTN	XS1254428540		DTFXFR	EUR	AACA	31/03/2018
BP 1.573 02/16/27	XS1190974011		DTFUFB	EUR	AACA	31/03/2018
CJMCR 1.000 10/22/20	ES0422714040		DBFSFB	EUR	AACA	31/03/2018
FONDU 3.875 03/17/18 MATd	ES0378641155		DAFTFB	EUR	AACA	31/03/2018
FONDU 5.600 09/17/18	ES0378641031		DAFTFB	EUR	AACA	31/03/2018
BEGV 1.450 06/22/37	BE0000344532		DBFTFR	EUR	AACA	31/03/2018
DAIG 0.121 07/03/24 FRN MTN	DE000A2GSCY9		DTVUFB	EUR	AACA	31/03/2018
ITGV 6.000 05/01/31	IT0001444378		DBFUFB	EUR	AACA	31/03/2018
ABI 1.875 01/20/20 MTN	BE6291424040		DBFNFR	EUR	AACA	31/03/2018
BCP 0.750 05/31/22	PTBCPIOM0057		DBFSFR	EUR	AACA	31/03/2018
	XS1767931121			EUR	AACA	31/03/2018
ESGV 4.100 07/30/18	ES00000121A5		DBFTFB	EUR	AACA	31/03/2018
ENEI 1.375 06/01/26 MTN	XS1425966287		DTFXFB	EUR	AACA	31/03/2018
VOD 1.000 09/11/20 '20 MTN	XS1109802303		DTFUFB	EUR	AACA	31/03/2018

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BBVA 1.000 01/20/21 MTN	XS1346315200		DGFUFB	EUR	AACA	31/03/2018
ESGV 6.000 01/31/29	ES0000011868		DBFTFB	EUR	AACA	31/03/2018
FRGV 3.500 04/25/20	FR0010854182		DBFXXN	EUR	AACA	31/03/2018
BNP 2.000 01/28/19 MTN	XS0965065112		DTFUFB	EUR	AACA	31/03/2018
ESGV 2.150 10/31/25	ES00000127G9		DBFTFB	EUR	AACA	31/03/2018
DEGV 1.500 05/15/24	DE0001102358		DBFTFB	EUR	AACA	31/03/2018
ITGV 05/31/18 MATd	IT0005311854		DYZUXB	EUR	AACA	31/03/2018
FRGV 2.500 05/25/30	FR0011883966		DBFXXN	EUR	AACA	31/03/2018
ESGV 4.850 10/31/20	ES00000122T3		DBFTFB	EUR	AACA	31/03/2018
SPMI 2.625 01/07/25 MTN	XS1711584430		DTFUCB	EUR	AACA	31/03/2018
ESGV 1.150 07/30/20	ES00000127H7		DBFTFB	EUR	AACA	31/03/2018
FCHA 6.625 03/15/18 MTN MATd	XS0906420574		DTFUFB	EUR	AACA	31/03/2018
ESGV 5.750 07/30/32	ES0000012411		DBFTFB	EUR	AACA	31/03/2018
ESGV IO Str 07/30/19	ES00000127M7		DBZTFB	EUR	AACA	31/03/2018
RBIV 1.875 11/08/18	XS0989620694		DTFUFB	EUR	AACA	31/03/2018
HSBA 0.371 09/27/22 '21 FRN	XS1586214956		DTVUFB	EUR	AACA	31/03/2018
ISP 4.000 11/08/18 MTN	XS0555977312		DTFUFB	EUR	AACA	31/03/2018
PSABN 0.500 01/17/20 MTN	XS1548539441		DTFNFB	EUR	AACA	31/03/2018
GLENX 1.875 09/13/23 '23 MTN	XS1489184900		DTFUFB	EUR	AACA	31/03/2018
FCABN 1.250 06/13/18 MTN MATd	XS1321405968		DTFXFB	EUR	AACA	31/03/2018
ESGV IO Str 07/30/18	ES00000127L9		DBZTFB	EUR	AACA	31/03/2018
BBVA 0.750 09/11/22 MTN	XS1678372472		DAFUFB	EUR	AACA	31/03/2018
ESGV IO Str 07/30/21	ES00000127O3		DBZTFB	EUR	AACA	31/03/2018
ENEI 4.875 03/11/20 MTN	XS0827692269		DTFXFB	EUR	AACA	31/03/2018
ESGV IO Str 04/30/20	ES00000125V2		DBZTFB	EUR	AACA	31/03/2018
BAMI 3.500 03/14/19 MTN	XS1044894944		DTFUFB	EUR	AACA	31/03/2018
ESGV 0.300 11/30/21	ES00000128D4		DBVTFB	EUR	AACA	31/03/2018
ESGV IO Str 04/30/21	ES00000125W0		DBZTFB	EUR	AACA	31/03/2018
ESGV PO Str 04/30/22	ES00000128T0		DBZTFB	EUR	AACA	31/03/2018
HIPPLC 4 A Sr Flt	XS0237370605		DGVSBB	EUR	AACA	31/03/2018
DBKG 1.000 03/18/19	DE000DL19SQ4		DTFUFB	EUR	AACA	31/03/2018
F 0.853 08/11/18 FRN MTN	XS1362349869		DTVXFB	EUR	AACA	31/03/2018
UST 2.000 10/31/21	US912828F965		DBFTFR	USD	AACA	31/03/2018
HEIG 9.500 12/15/18 MTN	XS0686703736		DTFUFB	EUR	AACA	31/03/2018
ESGV PO Str 10/31/18	ES00000124J0		DBZTFB	EUR	AACA	31/03/2018
ESGV PO Str 07/30/21	ES00000128I3		DBZTFB	EUR	AACA	31/03/2018
ESGV 4.900 07/30/40	ES00000120N0		DBFTFB	EUR	AACA	31/03/2018
ESGV 0.550 11/30/19	ES00000126W8		DBVTFB	EUR	AACA	31/03/2018
ITGV 2.350 09/15/24	IT0005004426		DBVUFB	EUR	AACA	31/03/2018
UST 2.125 08/15/21	US912828RC60		DBFTFR	USD	AACA	31/03/2018
ESGV IO Str 07/30/20	ES00000127N5		DBZTFB	EUR	AACA	31/03/2018

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SOGN 1.000 04/01/22 MTN	XS1538867760		DTFXFB	EUR	AACA	31/03/2018
LKBF 0.375 01/29/19	XS1353555003		DTFXFB	EUR	AACA	31/03/2018
ESGV IO Str 04/30/19	ES00000125U4		DBZTFB	EUR	AACA	31/03/2018
ESGV IO Str 04/30/18 MATd	ES00000125T6		DBZTFB	EUR	AACA	31/03/2018
ESGV IO Str 10/31/18	ES00000124O0		DBZTFB	EUR	AACA	31/03/2018
UDCIN 9 A Sr Seq Flt	ES0338222005		DAVSAB	EUR	AACA	31/03/2018
ESGV IO Str 04/30/22	ES00000125X8		DBZTFB	EUR	AACA	31/03/2018
VOLV 0.132 06/20/18 MTN MATd	XS1435165045		DTVXFB	EUR	AACA	31/03/2018
UST 0.125 04/15/22	US912828X398		DBFTFR	USD	AACA	31/03/2018
UST 2.625 02/28/23	US9128284A52		DBFTFR	USD	AACA	31/03/2018
GLENX 1.750 03/17/25 '24 MTN	XS1202849086		DTFUFB	EUR	AACA	31/03/2018
ITGV 2.950 09/01/38	IT0005321325		DBFUFB	EUR	AACA	31/03/2018
ABN 7.125 07/06/22 MTN	XS0802995166		DTFXGB	EUR	AACA	31/03/2018
GLENX 3.750 04/01/26 '26 MTN	XS1050842423		DTFUFB	EUR	AACA	31/03/2018
BNP 3.800 01/10/24 MTN	US05581LAB53		DTFUFR	USD	AACA	31/03/2018
AD 1.125 03/19/26 '25	XS1787477543		DYFXXB	EUR	AACA	31/03/2018
HSBA 0.226 11/27/19 FRN MTN	FR0013062684		DTVXXB	EUR	AACA	31/03/2018
DTEG 0.250 04/19/21	XS1396830058		DTFUFB	EUR	AACA	31/03/2018
DEGV 2.500 07/04/44	DE0001135481		DBFTFB	EUR	AACA	31/03/2018
BEGV 0.800 06/22/28	BE0000345547		DBFTFR	EUR	AACA	31/03/2018
DEGV 03/15/19	DE0001104677		DBFTFB	EUR	AACA	31/03/2018
ICBK 3.500 03/18/20 MTN	US45112FAG19		DTFNFR	USD	AACA	31/03/2018
JPGV 1.800 09/20/30	JP1201221AA5		DBFTFB	JPY	AACA	31/03/2018
JPGV 1.900 09/20/42	JP1300371C98		DBFTFB	JPY	AACA	31/03/2018
ATGV 1.500 02/20/47	AT0000A1K9F1		DBFPFB	EUR	AACA	31/03/2018
HEIG 0.500 01/18/21 '20 MTN	XS1549372420		DTFUCB	EUR	AACA	31/03/2018
UST 1.375 05/31/20	US912828VF46		DBFTFR	USD	AACA	31/03/2018
SAELC 4.000 04/08/24	XS1054250235		DBFXCR	USD	AACA	31/03/2018
ATCA 4.750 01/15/28 '22	XS1577952440		DYFXXR	EUR	AACA	31/03/2018
SAN 3.125 02/23/23	US05964HAE53		DBFUGR	USD	AACA	31/03/2018
RDS 0.750 08/15/28 MTN	XS1476654584		DTFUFB	EUR	AACA	31/03/2018
	JP1103491HC4			JPY	AACA	31/03/2018
DEGV 4.000 01/04/37	DE0001135275		DBFTFB	EUR	AACA	31/03/2018
ABN 4.750 01/11/19 MTN	XS0729213131		DTFXFB	EUR	AACA	31/03/2018
GM 0.352 05/10/21 FRN MTN	XS1609252645		DTVXFR	EUR	AACA	31/03/2018
UST 0.375 07/15/27	US9128282L36		DBFTFR	USD	AACA	31/03/2018
UST 0.500 01/15/28	US9128283R96		DBFTFR	USD	AACA	31/03/2018
FCHA 3.750 03/29/24 MTN	XS1388625425		DTFXFB	EUR	AACA	31/03/2018
ATCA 5.625 05/15/24 '19	XS1028956149		DYFXXR	EUR	AACA	31/03/2018
ENI 3.500 01/29/18 MTN MATd	XS0563739696		DTFXFB	EUR	AACA	31/03/2018
CABKX 3.500 02/15/27 '22 MTN	XS1565131213		DAFUFB	EUR	AACA	31/03/2018

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GM 4.200 03/01/21 '21	US37045XBF24		DBFUGR	USD	AACA	31/03/2018
FRGV 2.250 10/25/22	FR0011337880		DBFXN	EUR	AACA	31/03/2018
HSBA 6.000 Perp '27 FRN	US404280BL25		DCFUQR	USD	AACA	31/03/2018
LVMH 1.000 09/24/21 '21 MTN	FR0012173706		DTFXB	EUR	AACA	31/03/2018
CAGR 0.625 11/28/22	FR0012332450		DBFXB	EUR	AACA	31/03/2018
LVMH 05/26/20 '20 MTN	FR0013257607		DTZXB	EUR	AACA	31/03/2018
DEGV 0.500 02/15/28	DE0001102440		DBFTFB	EUR	AACA	31/03/2018
RENA 1.000 11/28/25 MTN	FR0013299435		DTFXB	EUR	AACA	31/03/2018
JPGV 2.000 03/20/42	JP1300361C33		DBFTFB	JPY	AACA	31/03/2018
INAHS 2.750 09/15/21 '18	XS1490152565		DBKSGB	EUR	AACA	31/03/2018
CBKG 0.500 04/03/18 MTN MATd	DE000CZ40KN6		DTFUFB	EUR	AACA	31/03/2018
UBSG 7.000 Perp '25 FRN	CH0271428333		DBVQQB	USD	AACA	31/03/2018
DEGV 06/14/19	DE0001104685		DBFTFB	EUR	AACA	31/03/2018
ITGV 3.500 06/01/18 MATd	IT0004907843		DBFUFB	EUR	AACA	31/03/2018
CSGN 4.282 01/09/28 '27	USH3698DAR55		DBFUGR	USD	AACA	31/03/2018
S 7.875 09/15/23	US85207UAF21		DBFUGR	USD	AACA	31/03/2018
SAN 6.750 Perp '22 FRN	XS1602466424		DBVQPB	EUR	AACA	31/03/2018
TRN 2.875 02/16/18 MTN MATd	XS0843310748		DTFUFB	EUR	AACA	31/03/2018
RABO 4.125 07/14/25 MTN	XS0525602339		DTFUFB	EUR	AACA	31/03/2018
UST 2.125 09/30/21	US912828F213		DBFTFR	USD	AACA	31/03/2018
CRMUT 1.250 05/31/24	FR0013258936		DBFXB	EUR	AACA	31/03/2018
ITGV 05/14/18 MATd	IT0005253106		DYZUXB	EUR	AACA	31/03/2018
ENI 1.750 01/18/24 MTN	XS1292988984		DTFXFB	EUR	AACA	31/03/2018
ATA 1.625 01/31/28 '27 MTN	XS1761721262		DTFXGB	EUR	AACA	31/03/2018
PTGV 2.125 10/17/28	PTOTEV0E0018		DBFTFB	EUR	AACA	31/03/2018
UST 0.875 02/15/47	US912810RW09		DBFTFR	USD	AACA	31/03/2018
QNBK 2.125 09/07/21 MTN	XS1485745704		DTFXFR	USD	AACA	31/03/2018
UST 1.375 09/30/20	US912828L658		DBFTFR	USD	AACA	31/03/2018
BDB 1.375 10/28/21	DE000A13R8M3		DTFUFB	EUR	AACA	31/03/2018
DEGV 4.250 07/04/18	DE0001135358		DBFTFB	EUR	AACA	31/03/2018
PRTP 1.250 05/10/26 '26 MTN	FR0013165677		DTFXB	EUR	AACA	31/03/2018
BARC 4.337 01/10/28 '27	US06738EAU91		DBFUGR	USD	AACA	31/03/2018
INETG 2.375 12/07/19 MTN	XS1528905919		DBFUFR	USD	AACA	31/03/2018
STAN 5.875 06/24/20	XS0520042416		DTFXFB	USD	AACA	31/03/2018
CAGR 3.250 10/04/24 MTN	US22536PAD33		DTFUGR	USD	AACA	31/03/2018
BEGV 4.500 03/28/26	BE0000324336		DBFTFR	EUR	AACA	31/03/2018
SAN 1.375 12/14/22	XS1330948818		DTFXFB	EUR	AACA	31/03/2018
UST 1.375 01/31/20	US912828UL23		DBFTFR	USD	AACA	31/03/2018
FRGV 3.150 07/25/32	FR0000188799		DBFXN	EUR	AACA	31/03/2018
F 3.664 09/08/24	US345397WW97		DBFUGR	USD	AACA	31/03/2018
RENA 0.625 03/04/20 MTN	FR0012596179		DTFXB	EUR	AACA	31/03/2018

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ICAD 1.750 06/10/26 '26	FR0013181906		DBFXXB	EUR	AACA	31/03/2018
	XS1720540217		DTVXFR	EUR	AACA	31/03/2018
AMZN 2.800 08/22/24 '24	US023135AX43		DBFUGR	USD	AACA	31/03/2018
SRG 3.875 03/19/18 MTN MATd	XS0829183614		DTFUFB	EUR	AACA	31/03/2018
DANO 1.250 05/30/24 '24 MTN	FR0013063609		DTFXXB	EUR	AACA	31/03/2018
CARL 2.625 07/03/19 MTN	XS0800572454		DTFUFB	EUR	AACA	31/03/2018
TAMO 3.875 03/01/23	XS1195502031		DYFXXR	GBP	AACA	31/03/2018
AAPL 2.850 05/06/21	US037833AR12		DBFUGR	USD	AACA	31/03/2018
PEUP 2.375 04/14/23 MTN	FR0013153707		DTFXXB	EUR	AACA	31/03/2018
FRGV 3.400 07/25/29	FR0000186413		DBFXXN	EUR	AACA	31/03/2018
MSFT 3.300 02/06/27 '26	US594918BY93		DBFUGR	USD	AACA	31/03/2018
GLENX 4.625 04/03/18 MTN MATd	XS0767815599		DTFUFB	EUR	AACA	31/03/2018
BNP 6.125 Perp '22 MTN	XS1247508903		DTFUPB	EUR	AACA	31/03/2018
AAPL 2.850 05/11/24 '24	US037833CU23		DBFUGR	USD	AACA	31/03/2018
	XS1727231281		DTFXFR	USD	AACA	31/03/2018
UBSN 6.000 04/18/18 MTN MATd	XS0359388690		DTFGFB	EUR	AACA	31/03/2018
LING 3.125 12/12/18	XS0718526790		DTFUCB	EUR	AACA	31/03/2018
SAN 0.750 10/17/22	XS1692396069		DTFXFB	EUR	AACA	31/03/2018
RENA 0.625 11/10/21 '21 MTN	FR0013218153		DBFXXB	EUR	AACA	31/03/2018
BEGV 4.000 03/28/32	BE0000326356		DBFNFR	EUR	AACA	31/03/2018
HEIN 2.500 03/19/19 MTN	XS0758419658		DTFUCB	EUR	AACA	31/03/2018
SUNX 5.875 03/15/28 '23	US86765LAM90		DBFNFR	USD	AACA	31/03/2018
TMUS 6.500 01/15/24 '19	US87264AAJ43		DBFUGR	USD	AACA	31/03/2018
CNCBK 4.500 04/21/77 '22 FRN	XS1599173470		DBVXER	USD	AACA	31/03/2018
AIRP 3.889 06/09/20 MTN	FR0010908905		DTFXXB	EUR	AACA	31/03/2018
ITGV 0.100 04/15/19	IT0005177271		DBFUFB	EUR	AACA	31/03/2018
ESGV 3.450 07/30/66	ES00000128E2		DBFTFB	EUR	AACA	31/03/2018
UPCFI 4.000 01/15/27 '21	XS1117297603		DYFXXR	EUR	AACA	31/03/2018
RDS 4.375 05/14/18 MATd	XS0428147093		DTFUFB	EUR	AACA	31/03/2018
EUCAR 4.125 11/15/24 '20	XS1706202592		DYFXXR	EUR	AACA	31/03/2018
ITGV 5.500 11/01/22	IT0004848831		DBFUFB	EUR	AACA	31/03/2018
SFDPI 1.625 03/15/28 '23 MTN	BE6303010472		DBVQGR	EUR	AACA	31/03/2018
FNAC 3.250 09/30/23 '19	XS1496175743		DYFXXR	EUR	AACA	31/03/2018
ITGV 0.450 06/01/21	IT0005175598		DBFUFB	EUR	AACA	31/03/2018
INAHS 3.750 09/15/26 '21	XS1490159495		DBKSGB	EUR	AACA	31/03/2018
UPLL 3.250 10/13/21	USV96177AA46		DBFUGR	USD	AACA	31/03/2018
FRGV 1.000 05/25/18	FR0011394345		DBFXXN	EUR	AACA	31/03/2018
DVMT 6.020 06/15/26 '26	USU2526DAD13		DBFSGR	USD	AACA	31/03/2018
UST 1.500 07/15/20	US9128282I89		DBFTFR	USD	AACA	31/03/2018
GEELY 3.250 05/18/21	XS1409634612		DBFUFR	EUR	AACA	31/03/2018
UST 1.875 07/31/22	US9128282P40		DBFTFR	USD	AACA	31/03/2018

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OI 3.125 11/15/24 '24	XS1405765907		DYFXXR	EUR	AACA	31/03/2018
FIGV 4.000 07/04/25	FI4000006176		DBFUFB	EUR	AACA	31/03/2018
ABN 2.875 01/18/28 '23 MTN	XS1346254573		DTFXGB	EUR	AACA	31/03/2018
ENBD 4.875 03/28/23 MTN CALd	XS0910935021		DTFQGR	USD	AACA	31/03/2018
DEGV 0.250 02/15/27	DE0001102416		DBFTFB	EUR	AACA	31/03/2018
BKEAS 5.625 Perp '22 MTN	XS1615078141		DTFJPR	USD	AACA	31/03/2018
ING 1.250 12/13/19 MTN	XS1080078428		DTFXFB	EUR	AACA	31/03/2018
ABN 4.125 03/28/22 MTN	XS0765299572		DTFXFB	EUR	AACA	31/03/2018
INEOS 4.000 05/01/23 '18	XS1117296209		DYFXXR	EUR	AACA	31/03/2018
UST 1.375 08/31/20	US912828L328		DBFTFR	USD	AACA	31/03/2018
ING 2.500 02/15/29 '24 FRN	XS1564394796		DTVXGB	EUR	AACA	31/03/2018
UST 1.875 03/31/22	US912828W895		DBFTFR	USD	AACA	31/03/2018
ADNT 3.500 08/15/24 '24	XS1468662801		DBFUCR	EUR	AACA	31/03/2018
ARDHG 6.625 09/15/23 '19	XS1599275986		DBKNGR	EUR	AACA	31/03/2018
SFTBK 4.750 07/30/25 '25	XS1266662334		DYFXXR	EUR	AACA	31/03/2018
UST 1.125 06/30/21	US912828S273		DBFTFR	USD	AACA	31/03/2018
TAMO 5.000 02/15/22	XS1025866119		DYFXXR	GBP	AACA	31/03/2018
ABI 0.875 03/17/22 MTN	BE6285452460		DTFNGR	EUR	AACA	31/03/2018
FCABN 1.375 04/17/20 MTN	XS1220057472		DTFXFB	EUR	AACA	31/03/2018
SAN 2.000 01/14/19 MTN	XS1014539289		DTFUFB	EUR	AACA	31/03/2018
ATCA 6.250 02/15/25 '20	XS1117300241		DYFXXR	EUR	AACA	31/03/2018
HSBA 3.125 06/07/28	XS1428953407		DTFUFB	EUR	AACA	31/03/2018
UST 1.500 05/31/19	US912828WL05		DBFTFR	USD	AACA	31/03/2018
ITGV 1.850 05/15/24	IT0005246340		DBFUFB	EUR	AACA	31/03/2018
DEGV 0.500 02/15/26	DE0001102390		DBFTFB	EUR	AACA	31/03/2018
BPCE 1.125 01/18/23	FR0013231743		DTFXXB	EUR	AACA	31/03/2018
ESM 1.250 10/15/18	EU000A1U98Z1		DTFCFB	EUR	AACA	31/03/2018
CSGN 0.375 04/11/19 MTN	XS1392459209		DTFXFB	EUR	AACA	31/03/2018
FRGV 1.000 05/25/19	FR0011708080		DBFXXN	EUR	AACA	31/03/2018
EQIX 2.875 02/01/26 '21	XS1734328799		DYFXXR	EUR	AACA	31/03/2018
CSGN 1.250 07/17/25 '24 MTN	CH0343366842		DTVNGB	EUR	AACA	31/03/2018
UST 2.000 08/15/25	US912828K742		DBFTFR	USD	AACA	31/03/2018
LBTYA 4.500 01/15/25 '20	XS1169920193		DYFXXR	EUR	AACA	31/03/2018
SEB 1.875 11/14/19 MTN	XS0854425625		DTFXFB	EUR	AACA	31/03/2018
POB 2.000 07/25/29 '24 MTN	XS1651453729		DTVUGB	EUR	AACA	31/03/2018
FRGV 02/25/18 MATd	FR0012634558		DBFXXN	EUR	AACA	31/03/2018
LKQ 3.625 04/01/26 '21	XS1799640666		DYFXXR	EUR	AACA	31/03/2018
SASAC 1.871 12/07/21	XS1525358054		DYFXXR	EUR	AACA	31/03/2018
DNB 1.450 03/21/18 FRN MATd	US25600XAB47		DTFUFR	USD	AACA	31/03/2018
LOSTI 7.000 10/15/23 '19	XS1504057008		DYFXXR	EUR	AACA	31/03/2018
UST 1.375 01/31/21	US912828N894		DBFTFR	USD	AACA	31/03/2018



Financial instrument name	Financial Instrument (ISIN)	Written description of financial instrument	Instrument Classification	Currency	Market Segment	date
CNBK 3.250 08/10/22 MTN	XS1628031582		DTFXFR	USD	AACA	31/03/2018
BLL 4.375 12/15/23	XS1330978567		DYFXXR	EUR	AACA	31/03/2018
KFH 5.162 06/26/19	XS1079236169		DBFUFR	USD	AACA	31/03/2018
ITGV 1.450 11/15/24	IT0005282527		DBFUFB	EUR	AACA	31/03/2018
SPMI 3.750 09/08/23 MTN	XS1487495316		DTFUCB	EUR	AACA	31/03/2018
BJLAN 3.875 01/30/21	XS1744630341		DTZUFR	USD	AACA	31/03/2018
LBTYA 3.750 01/15/27 '21	XS1199438174		DYFXXR	EUR	AACA	31/03/2018
IBE 0.375 09/15/25 MTN	XS1490726590		DTFXFB	EUR	AACA	31/03/2018
STELD 4.625 01/15/25 '20	XS1170079443		DYFXXR	EUR	AACA	31/03/2018
BLL 3.500 12/15/20	XS1330978211		DYFXXR	EUR	AACA	31/03/2018
CHENI 3.875 10/03/27 MTN	XS1691798240		DTFXFR	USD	AACA	31/03/2018
ITGV 5.000 09/01/40	IT0004532559		DBFUFB	EUR	AACA	31/03/2018
CKHUC 4.000 Perp '22 FRN	USG2176GAA97		DBFGQR	USD	AACA	31/03/2018
GLEFB 2.625 11/19/18 MTN	XS0857215346		DTFXFB	EUR	AACA	31/03/2018
DSIFR 2.500 07/26/20	XS1650145706		DBFGFR	USD	AACA	31/03/2018
DEGV 10/08/21	DE0001141745		DBFTFB	EUR	AACA	31/03/2018
INEOS 5.375 08/01/24 '19	XS1405769990		DYFXXR	EUR	AACA	31/03/2018
TLIT 3.625 05/25/26 MTN	XS1419869885		DTFUFB	EUR	AACA	31/03/2018
UNEDI 0.250 11/24/23 MTN	FR0013142809		DTFXXB	EUR	AACA	31/03/2018
DEGV 1.000 08/15/24	DE0001102366		DBFTFB	EUR	AACA	31/03/2018
SIOLH 4.900 Perp '22 FRN	XS1677024579		DBFQPR	USD	AACA	31/03/2018
DEGV 1.250 08/15/48	DE0001102432		DBFTFB	EUR	AACA	31/03/2018
FRGV 4.000 04/25/18 MATd	FR0010604983		DBFXXN	EUR	AACA	31/03/2018
RABO 1.750 01/22/19 MTN	XS1020295348		DTFUFB	EUR	AACA	31/03/2018
INTRU 3.125 07/15/24 '20	XS1634532748		DYFXXR	EUR	AACA	31/03/2018
ESGV 4.000 04/30/20	ES00000122D7		DBFTFB	EUR	AACA	31/03/2018
ITGV 3.500 03/01/30	IT0005024234		DBFUFB	EUR	AACA	31/03/2018
SKG 2.750 02/01/25 '24	XS1117298759		DYFXXR	EUR	AACA	31/03/2018
BPCE 2.750 11/30/27 '22 MTN	FR0013063385		DTVXXB	EUR	AACA	31/03/2018
ITGV 5.000 08/01/34	IT0003535157		DBFUFB	EUR	AACA	31/03/2018
ITGV 06/14/18 MATd	IT0005260010		DYZUXB	EUR	AACA	31/03/2018
EIRCM 4.500 05/31/22 '18	XS1432395785		DYFXXR	EUR	AACA	31/03/2018
DEGV 3.250 07/04/42	DE0001135432		DBFTFB	EUR	AACA	31/03/2018
FRGV 4.250 04/25/19	FR0000189151		DBFXXN	EUR	AACA	31/03/2018
CBA 1.625 02/04/19 MTN	XS0881511868		DTFXFB	EUR	AACA	31/03/2018
DAIG 2.000 04/07/20 MTN	DE000A1TNK86		DTFUGB	EUR	AACA	31/03/2018
ITGV 4.500 08/01/18	IT0004361041		DBFUFB	EUR	AACA	31/03/2018
UST 1.500 08/15/20	US9128282Q23		DBFTFR	USD	AACA	31/03/2018
ESGV 0.250 04/30/18 MATd	ES00000127D6		DBFTFB	EUR	AACA	31/03/2018
FRGV 1.000 11/25/18	FR0011523257		DBFXXN	EUR	AACA	31/03/2018
IDBI 4.250 11/30/20 MTN	XS1325600994		DTFXFR	USD	AACA	31/03/2018

Financial instrument name	Financial Instrument (ISIN)	Written description of financial instrument	Instrument Classification	Currency	Market Segment	date
HSBA 6.375 Perp '24 FRN	US404280AS86		DCFUQR	USD	AACA	31/03/2018
CAGR 7.875 Perp '24 FRN	USF22797RT78		DBFUGR	USD	AACA	31/03/2018
DAIG 01/11/23 FRN MTN	DE000A19UNN9		DTVGGB	EUR	AACA	31/03/2018
CASP 4.048 08/05/26 '26 MTN	FR0012074284		DTFXXB	EUR	AACA	31/03/2018
BHMUT 5.000 08/01/22 '19	XS1577956516		DYFXXR	GBP	AACA	31/03/2018
CARR 0.750 04/26/24 '24 MTN	XS1401331753		DTFUFB	EUR	AACA	31/03/2018
UST 2.750 02/15/24	US912828B667		DBFTFR	USD	AACA	31/03/2018
SGOB 1.125 03/23/26 MTN	XS1793349926		DTFNGB	EUR	AACA	31/03/2018
EQIX 2.875 10/01/25 '20	XS1679781424		DBFUQR	EUR	AACA	31/03/2018
GM 1.694 03/26/25 '25 MTN	XS1792505866		DTFXGR	EUR	AACA	31/03/2018
UST 1.125 12/31/19	US912828UF54		DBFTFR	USD	AACA	31/03/2018
FCABN 1.000 11/15/21 MTN	XS1598835822		DTFUCB	EUR	AACA	31/03/2018
HSBA 6.375 Perp '25 FRN	US404280AT69		DBFUPR	USD	AACA	31/03/2018
FAB 5.250 Perp '20 FRN	XS1243334668		DBFJPR	USD	AACA	31/03/2018
CFRX 1.500 03/26/30 '29	XS1789752182		DYFXXB	EUR	AACA	31/03/2018
IIFLH 0.918 09/28/22 '22 MTN	XS1691349796		DTFXGB	EUR	AACA	31/03/2018
DEGV 1.750 07/04/22	DE0001135473		DBFTFB	EUR	AACA	31/03/2018
ITGV 01/12/18 MATd	IT0005239030		DYZUXB	EUR	AACA	31/03/2018
BEGV 1.000 06/22/26	BE0000337460		DBFNFR	EUR	AACA	31/03/2018
ENBD 5.750 Perp '19 FRN	XS0935833292		DBFXPR	USD	AACA	31/03/2018
DEGV 08/15/26	DE0001102408		DBFTFB	EUR	AACA	31/03/2018
SOGN 0.521 04/01/22 FRN MTN	XS1586146851		DTVUFB	EUR	AACA	31/03/2018
SCHMN 7.000 07/31/23 '19	XS1454980159		DYFXXR	EUR	AACA	31/03/2018
S 7.625 03/01/26 '25	US85207UAK16		DBFUGR	USD	AACA	31/03/2018
CAGR 1.875 12/20/26 MTN	XS1538284230		DTFXFB	EUR	AACA	31/03/2018
TLIT 2.375 10/12/27 '27 MTN	XS1698218523		DTFUFB	EUR	AACA	31/03/2018
ENBD 6.375 Perp '20 FRN	XS1111114135		DBFUPR	USD	AACA	31/03/2018
ORAN 1.375 03/20/28 MTN	FR0013323870		DTFXXB	EUR	AACA	31/03/2018
ITGV 6.500 11/01/27	IT0001174611		DBFUFB	EUR	AACA	31/03/2018
	ES0844251001			EUR	AACA	31/03/2018
CASP 4.498 03/07/24 '23 MTN	FR0011765825		DTFXXB	EUR	AACA	31/03/2018
SOGN 0.129 06/03/23 FRN MTN	FR0013321791		DTVXXB	EUR	AACA	31/03/2018
HKTRK 3.500 01/30/23	XS1760764966		DYFXXR	USD	AACA	31/03/2018
ATUS 7.500 04/01/28 '23	US15672WAJ36		DBFNFR	USD	AACA	31/03/2018
F 0.049 12/01/21 FRN MTN	XS1729872652		DTVXFR	EUR	AACA	31/03/2018
GT 3.750 12/15/23 '18	XS1333193875		DYFXXR	EUR	AACA	31/03/2018
COAMN 3.480 12/21/20 FRN MTN	XS1692178665		DTFXCR	USD	AACA	31/03/2018
SUPEM 1.875 10/25/27 '27	XS1706922256		DYFXXB	EUR	AACA	31/03/2018
LBTYA 3.875 06/15/29 '22	XS1629969327		DYFXXR	EUR	AACA	31/03/2018
CRMUT 3.250 06/01/26 MTN	FR0013173028		DTFXXB	EUR	AACA	31/03/2018
BURG 7.250 Perp '19 FRN	XS1106874198		DBFUPR	USD	AACA	31/03/2018

Financial instrument name	Financial Instrument (ISIN)	Written description of financial instrument	Instrument Classification	Currency	Market Segment	date
MAPEF 6.750 Perp '21 FRN	XS1167284436		DBVXPR	USD	AACA	31/03/2018
CMFSP 9.000 06/15/22 '20	XS1642816554		DYFXXR	EUR	AACA	31/03/2018
ATCA 7.250 05/15/22 '18	XS1061642317		DYFXXR	EUR	AACA	31/03/2018
VGRCF 5.750 04/15/23 '19	XS1797821037		DAFXGR	GBP	AACA	31/03/2018
NDA 6.125 Perp '24 FRN	US65557DAL55		DTFNFR	USD	AACA	31/03/2018
	FR0013320033		DTFXXB	EUR	AACA	31/03/2018
LKBF 0.250 01/10/25	DE000LB1M2X2		DTFSFB	EUR	AACA	31/03/2018
MRTCP 5.250 01/15/25 '20	XS1703065620		DYFXXR	EUR	AACA	31/03/2018
DBKG 1.750 01/17/28	DE000DL19T26		DTFUFB	EUR	AACA	31/03/2018
UST 1.750 05/31/22	US912828XR65		DBFTFR	USD	AACA	31/03/2018
VNA 0.750 01/15/24	DE000A19UR61		DTFGGB	EUR	AACA	31/03/2018
CBBIN 6.875 10/05/25	XS1802362951		DAFXFR	USD	AACA	31/03/2018
KEBHN 3.133 03/13/23 FRN	XS1777363687		DTVXFR	USD	AACA	31/03/2018
INVP 6.750 Perp '24 FRN	XS1692045864		DBFXPR	GBP	AACA	31/03/2018
BNP 6.750 Perp '22 FRN	USF1R15XK698		DBFUQR	USD	AACA	31/03/2018
UST 1.625 05/15/26	US912828R366		DBFTFR	USD	AACA	31/03/2018
CCK 2.250 02/01/23 '22	XS1758716085		DYFXXR	EUR	AACA	31/03/2018
BNP 5.000 01/15/21 MTN	US05567LT315		DTFNFR	USD	AACA	31/03/2018
OMGV 5.625 01/17/28 MTN	XS1750113661		DTFXFR	USD	AACA	31/03/2018
UST 2.000 11/30/22	US912828M805		DBFTFR	USD	AACA	31/03/2018
STAN 7.750 Perp '23 FRN	USG84228CX43		DCFUQR	USD	AACA	31/03/2018
	XS1788513734			USD	AACA	31/03/2018
EPED 2.625 06/15/25 '21	XS1785467751		DYFXXR	EUR	AACA	31/03/2018
	XS1757821761		DTFUFR	USD	AACA	31/03/2018
CCK 2.875 02/01/26 '25	XS1758723883		DYFXXR	EUR	AACA	31/03/2018
ING 6.875 Perp '22 FRN	XS1497755360		DYVXXB	USD	AACA	31/03/2018
GLENX 1.250 03/17/21 '20 MTN	XS1202846819		DTFUFB	EUR	AACA	31/03/2018
INCDB 4.500 02/06/25	XS0885065887		DYFXXR	USD	AACA	31/03/2018
FEHRN 4.375 02/27/23 MTN	XS1781818668		DTFXFR	USD	AACA	31/03/2018
UST 3.000 05/15/47	US912810RX81		DBFTFR	USD	AACA	31/03/2018
UST 1.625 02/15/26	US912828P469		DBFTFR	USD	AACA	31/03/2018
TEF 5.462 02/16/21	US87938WAP86		DBFGGR	USD	AACA	31/03/2018
BKDB 6.850 Perp '20 FRN	XS1233710380		DBFXPR	USD	AACA	31/03/2018
AGUIL 1.750 02/09/23	XS1767050351		DBFXFR	EUR	AACA	31/03/2018
MAAFU 6.375 Perp '25 FRN	XS1787454922		DBVGQR	USD	AACA	31/03/2018
BEGV 4.000 03/28/22	BE0000308172		DBFTFR	EUR	AACA	31/03/2018
ABI 2.000 01/23/35 '34 MTN	BE6301511034		DBFNXR	EUR	AACA	31/03/2018
NBOB 7.875 Perp '20 FRN	XS1321921899		DBFJPR	USD	AACA	31/03/2018
WNDTR 2.625 01/20/23 '19	XS1708450488		DYFXXR	EUR	AACA	31/03/2018
HYMTR 2.600 03/19/20 MTN	US44891CAB90		DTFUGR	USD	AACA	31/03/2018
COTY 4.750 04/15/26 '21	XS1801788305		DYFXXR	EUR	AACA	31/03/2018

Financial instrument name	Financial Instrument (ISIN)	Written description of financial instrument	Instrument Classification	Currency	Market Segment	date
ABI 3.650 02/01/26 '25	US035242AP13		DBFGGR	USD	AACA	31/03/2018
LITOO 0.172 01/25/21 FRN	XS1757442071		DTVUFB	EUR	AACA	31/03/2018
SANTR 4.750 Perp '22 MTN	XS1449950663		DMXXXR	USD	AACA	31/03/2018
OMGV 6.750 01/17/48 MTN	XS1750114396		DTXFR	USD	AACA	31/03/2018
UN 1.125 02/12/27	XS1769090991		DTFGGB	EUR	AACA	31/03/2018
AIBG 1.500 03/29/23 MTN	XS1799975765		DTXFB	EUR	AACA	31/03/2018
LBTYA 4.000 01/15/25 '20	XS1150437579		DYFXXR	EUR	AACA	31/03/2018
NFLX 3.625 05/15/27	XS1603948032		DYFXXR	EUR	AACA	31/03/2018
UST 1.625 08/31/22	US9128282S88		DBFTFR	USD	AACA	31/03/2018
	XS1724626699		DTFUFB	EUR	AACA	31/03/2018
DEGV 09/14/18	DE0001104651		DBFTFB	EUR	AACA	31/03/2018
FAB 03/22/18 MATd	HK0000401676		DYZUXB	USD	AACA	31/03/2018
ITGV 1.450 09/15/22	IT0005135840		DBFUFB	EUR	AACA	31/03/2018
SRBAN 2.125 02/03/20 MTN	XS0876758664		DTXFB	EUR	AACA	31/03/2018
ENBD 3.542 05/31/21 MTN	XS1418855455		DTFUCR	USD	AACA	31/03/2018
DAIG 1.000 11/15/27 MTN	DE000A2GSLY0		DTFUFB	EUR	AACA	31/03/2018
IEGV 0.800 03/15/22	IE00BJ38CQ36		DBFTFR	EUR	AACA	31/03/2018
RENA 1.250 06/08/22 MTN	FR0012759744		DTFXXB	EUR	AACA	31/03/2018
FRGV 02/25/19	FR0013101466		DBZXXN	EUR	AACA	31/03/2018
SIGV 4.125 01/26/20	SI0002103057		DBFTFR	EUR	AACA	31/03/2018
FRGV 5.750 10/25/32	FR0000187635		DBFXXN	EUR	AACA	31/03/2018
HTZ 5.875 10/15/20 '18	US428040CP20		DBFUGR	USD	AACA	31/03/2018
ITGV 4.250 09/01/19	IT0004489610		DBFUFB	EUR	AACA	31/03/2018
BKMB 4.875 03/14/23 MTN	XS1789474274		DTFUFR	USD	AACA	31/03/2018
FRGV 0.250 11/25/20	FR0012968337		DBFXXN	EUR	AACA	31/03/2018
BEGV 4.000 03/28/19	BE0000315243		DBFTFR	EUR	AACA	31/03/2018
BEGV 0.800 06/22/25	BE0000334434		DBFTFR	EUR	AACA	31/03/2018
ENI 1.000 03/14/25 MTN	XS1684269332		DTXFB	EUR	AACA	31/03/2018
BNP 2.500 08/23/19	XS0819738492		DTFUFB	EUR	AACA	31/03/2018
GM 4.000 10/06/26 '26	US37045XBQ88		DBFUGR	USD	AACA	31/03/2018
SAN 1.250 09/26/27	PTBSRJOM0023		DBFSFR	EUR	AACA	31/03/2018
UC 8.000 Perp '24 FRN	XS1046224884		DBFQPB	USD	AACA	31/03/2018
BEGV 0.200 10/22/23	BE0000339482		DBFNFR	EUR	AACA	31/03/2018
PTGV 4.100 02/15/45	PTOTEBOE0020		DBFTFB	EUR	AACA	31/03/2018
GM 3.700 05/09/23 '23	US37045XBK19		DBFUGR	USD	AACA	31/03/2018
FIGV 09/15/23	FI4000219787		DBZUFB	EUR	AACA	31/03/2018
FIGV 0.500 04/15/26 MTN	FI4000197959		DBFUFB	EUR	AACA	31/03/2018
ABN 3.500 09/21/22	XS0543370430		DMXXXB	EUR	AACA	31/03/2018
CABKX 0.750 04/18/23 MTN	XS1752476538		DGFQFB	EUR	AACA	31/03/2018
KO 09/09/19 FRN	XS1197832832		DYVXXR	EUR	AACA	31/03/2018
UNEDI 0.125 03/05/20 MTN	FR0122856851		DTZXXB	EUR	AACA	31/03/2018

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ENBD 1.750 03/23/22 MTN	XS1207079499		DTFUFR	EUR	AACA	31/03/2018
BABA 3.125 11/28/21 '21	US01609WAP77		DBFUGR	USD	AACA	31/03/2018
FRGV 3.250 05/25/45	FR0011461037		DBFXXN	EUR	AACA	31/03/2018
ITGV 4.500 03/01/19	IT0004423957		DBFUFB	EUR	AACA	31/03/2018
ISP 0.625 03/23/23	IT0005174492		DTFSFB	EUR	AACA	31/03/2018
UC 2.500 05/27/19 MTN	XS0996755350		DTFXFB	EUR	AACA	31/03/2018
ITGV 04/30/18 MATd	IT0005284051		DYZUXB	EUR	AACA	31/03/2018
ARD 6.750 05/15/24 '19	XS1406669983		DYFXXR	EUR	AACA	31/03/2018
DGE 11/17/20 '20	XS1719154657		DTFXGB	EUR	AACA	31/03/2018
PTGV 2.200 10/17/22	PTOTESOE0013		DBFTFB	EUR	AACA	31/03/2018
SOGN 0.500 01/13/23 MTN	XS1718306050		DTFUFB	EUR	AACA	31/03/2018
ITGV 0.300 10/15/18	IT0005139099		DBFUFB	EUR	AACA	31/03/2018
KITUS 1.250 02/23/33	XS1756367147		DTFXFB	EUR	AACA	31/03/2018
ITGV 4.000 02/01/37	IT0003934657		DBFUFB	EUR	AACA	31/03/2018
VOWG 1.375 01/20/25	XS1642590480		DTFXFB	EUR	AACA	31/03/2018
MARCHE M6 A1 Sr Seq Flt	IT0004941271		DGVNAB	EUR	AACA	31/03/2018
BEGV 5.500 03/28/28	BE0000291972		DBFTFR	EUR	AACA	31/03/2018
NDA 4.000 07/11/19 MTN	XS0728763938		DTFUFB	EUR	AACA	31/03/2018
RENA 1.375 03/08/24 '23 MTN	FR0013241361		DTFNGB	EUR	AACA	31/03/2018
ITGV 03/14/18 MATd	IT0005245326		DYZUXB	EUR	AACA	31/03/2018
TEF 2.736 05/29/19	XS0934042549		DTFXFB	EUR	AACA	31/03/2018
DEGV 1.750 02/15/24	DE0001102333		DBFTFB	EUR	AACA	31/03/2018
DAIG 0.171 06/24/19 FRN MTN	XS1078028864		DTVXFB	EUR	AACA	31/03/2018
MDBI 0.625 09/27/22 MTN	XS1689739347		DAFUFB	EUR	AACA	31/03/2018
DEGV 2.250 09/04/21	DE0001135457		DBFTFB	EUR	AACA	31/03/2018
AXBK 3.250 05/21/20 MTN	US05463EAC21		DTFUFR	USD	AACA	31/03/2018
TISC 5.450 01/24/28	XS1753595328		DTFUFR	USD	AACA	31/03/2018
DEGV 04/08/22	DE0001141752		DBFTFB	EUR	AACA	31/03/2018
DEGV 4.750 07/04/34	DE0001135226		DBFTFB	EUR	AACA	31/03/2018
ERST 0.750 01/17/28	XS1750974658		DGFNFB	EUR	AACA	31/03/2018
AKE 3.850 04/30/20	FR0011232255		DBFXXB	EUR	AACA	31/03/2018
ITGV 2.200 06/01/27	IT0005240830		DBFUFB	EUR	AACA	31/03/2018
BNP 1.168 05/18/20 '20 MTN	XS1413583839		DTFXGR	EUR	AACA	31/03/2018
RABO 0.177 03/20/19 FRN MTN	XS1046796253		DTVUFB	EUR	AACA	31/03/2018
DTEG 0.875 01/30/24 MTN	XS1557096267		DTFNFB	EUR	AACA	31/03/2018
DAIG 2.200 10/30/21	US233851CK84		DBFUGR	USD	AACA	31/03/2018
EXIMB 3.875 10/02/19 MTN	XS1050464996		DTFUFR	USD	AACA	31/03/2018
SFDPI 2.250 09/26/18 MTN	BE6258119674		DTFNFR	EUR	AACA	31/03/2018
PRU 5.250 Perp '21 MTN	XS1426796477		DTFXFB	USD	AACA	31/03/2018
EDF 2.125 09/20/19 MTN	FR0011321926		DTFXXB	EUR	AACA	31/03/2018
NDA 06/05/20 FRN MTN	XS1242968979		DTVXFB	EUR	AACA	31/03/2018

Financial instrument name	Financial Instrument (ISIN)	Written description of financial instrument	Instrument Classification	Currency	Market Segment	date
UST 1.625 03/15/20	US912828W630		DBFTFR	USD	AACA	31/03/2018
F 4.250 09/20/22	US345397WF64		DBFUFR	USD	AACA	31/03/2018
DEGV 4.750 07/04/40	DE0001135366		DBFTFB	EUR	AACA	31/03/2018
TLIT 3.625 01/19/24 MTN	XS1347748607		DTFUFB	EUR	AACA	31/03/2018
LEVST 3.375 03/15/27 '22	XS1602130947		DYFXXR	EUR	AACA	31/03/2018
ISP 3.875 01/12/28 MTN	US46115HBD89		DBFSFR	USD	AACA	31/03/2018
ABI 4.000 04/26/18 MTN MATd	BE6000782712		DTFGGR	EUR	AACA	31/03/2018
KFW 0.125 02/24/23	DE000A2GSNV2		DBFTFB	EUR	AACA	31/03/2018
KFW 0.375 03/15/23	DE000A168Y22		DBFTFB	EUR	AACA	31/03/2018
ITGV 10/12/18	IT0005284044		DYZUXB	EUR	AACA	31/03/2018
CABKX 1.625 07/14/32	ES0440609347		DBFSFB	EUR	AACA	31/03/2018
BMWG 0.500 01/21/20 MTN	XS1168971213		DTFUFB	EUR	AACA	31/03/2018
ADPLZ 4.125 04/01/24 '20	XS1533914591		DYFXXR	EUR	AACA	31/03/2018
FRGV 4.000 10/25/38	FR0010371401		DBFXXN	EUR	AACA	31/03/2018
ITGV 5.250 11/01/29	IT0001278511		DBFUFB	EUR	AACA	31/03/2018
AXAF 5.250 04/16/40 '20 MTN	XS0503665290		DTFUFB	EUR	AACA	31/03/2018
RBS 5.375 09/30/19 MTN	XS0454984765		DTFXFB	EUR	AACA	31/03/2018
ORAN 3.125 01/09/24 MTN	FR0011560077		DTFXXB	EUR	AACA	31/03/2018
INRYF 3.917 02/26/19	XS1016035476		DYFXXR	USD	AACA	31/03/2018
UBSN 0.500 05/15/18 MTN MATd	XS1232125416		DTFXFR	EUR	AACA	31/03/2018
DTEG 1.500 04/03/28	XS1382791975		DTFUFB	EUR	AACA	31/03/2018
TEF 1.447 01/22/27 '26	XS1756296965		DTFXGB	EUR	AACA	31/03/2018
DEGV 5.500 01/04/31	DE0001135176		DBFTFB	EUR	AACA	31/03/2018
BPCE 3.550 10/08/20	FR0010934117		DBFXXN	EUR	AACA	31/03/2018
ETELX 2.375 06/18/19 MTN	XS1077881743		DTFUFR	USD	AACA	31/03/2018
DEGV 0.100 04/15/23	DE0001030542		DBVTFB	EUR	AACA	31/03/2018
QUACQS 1 A Sr Flt	IT0005092470		DAVNBB	EUR	AACA	31/03/2018
VOWG 1.875 03/30/27	XS1586555945		DBFNFB	EUR	AACA	31/03/2018
ITGV 5.750 02/01/33	IT0003256820		DBFUFB	EUR	AACA	31/03/2018
KBC 1.875 03/11/27 '22 MTN	BE0002485606		DTVQGR	EUR	AACA	31/03/2018
DBAHN 4.375 09/23/21	XS0452868788		DTFUFB	EUR	AACA	31/03/2018
ING 0.250 11/16/26	DE000A1KRJQ6		DBFSFB	EUR	AACA	31/03/2018
BAMI 0.875 09/14/22	IT0005135725		DBFSFB	EUR	AACA	31/03/2018
BKCHN 3.071 03/08/21 FRN MTN	XS1785829414		DTVXFR	USD	AACA	31/03/2018
ITGV 4.250 02/01/19	IT0003493258		DBFUFB	EUR	AACA	31/03/2018
UBI 1.250 02/07/25	IT0005067076		DTFSFB	EUR	AACA	31/03/2018
CFRX 2.000 03/26/38 '37	XS1789759195		DYFXXB	EUR	AACA	31/03/2018
UBI 0.500 07/15/24	IT0005320673		DTFSFB	EUR	AACA	31/03/2018
ING 3.000 04/11/28 '23 FRN	XS1590823859		DTVXGB	EUR	AACA	31/03/2018
BPCE 2.000 04/24/18 MTN MATd	FR0011347590		DTFXXB	EUR	AACA	31/03/2018
CPB 3.650 03/15/23 '23	US134429BE86		DBFUGR	USD	AACA	31/03/2018

Financial instrument name	Financial Instrument (ISIN)	Written description of financial instrument	Instrument Classification	Currency	Market Segment	date
UST 2.750 02/28/25	US9128283213		DBFTFR	USD	AACA	31/03/2018
DEGV 2.000 08/15/23	DE0001102325		DBFTFB	EUR	AACA	31/03/2018
AFD 1.375 09/17/24 MTN	XS1111084718		DTFUFB	EUR	AACA	31/03/2018
SHB 1.000 06/19/18 MTN MATd	XS0906516256		DGFSFB	EUR	AACA	31/03/2018
PLREG 3.950 02/05/23	XS1756403124		DBFXGR	USD	AACA	31/03/2018
TLW 7.000 03/01/25 '21	USG91237AA87		DBFNGR	USD	AACA	31/03/2018
BMWG 1.125 01/10/28 MTN	XS1747444831		DTFUFB	EUR	AACA	31/03/2018
VNA 2.750 03/22/38	DE000A19X8C0		DTFGGB	EUR	AACA	31/03/2018
CFRX 1.000 03/26/26 '25	XS1789751531		DYFXXB	EUR	AACA	31/03/2018
ESGV 4.300 10/31/19	ES0000012106		DBFTFB	EUR	AACA	31/03/2018
ITGV 3.500 12/01/18	IT0004957574		DBFUFB	EUR	AACA	31/03/2018
MSFT 1.100 08/08/19	US594918BN39		DBFUGR	USD	AACA	31/03/2018
FIGV 2.000 04/15/24	FI4000079041		DBFUGB	EUR	AACA	31/03/2018
UC 0.375 10/31/26	IT0005212987		DTFSFB	EUR	AACA	31/03/2018
FRGV 3.750 04/25/21	FR0010192997		DBFXN	EUR	AACA	31/03/2018
SASY 1.375 03/21/30 MTN	FR0013324357		DTFXB	EUR	AACA	31/03/2018
HRA 2.375 07/04/24 MTN	XS1084043451		DTFXFB	EUR	AACA	31/03/2018
HONDA 0.550 03/17/23 MTN	XS1793316834		DTFXBR	EUR	AACA	31/03/2018
BHGV 7.000 01/26/26	XS1324931895		DBFXFR	USD	AACA	31/03/2018
ESGV 1.000 11/30/30	ES00000127C8		DBVTFB	EUR	AACA	31/03/2018
RDS 0.750 05/12/24 MTN	XS1411405662		DTFUFB	EUR	AACA	31/03/2018
SRG 0.875 10/25/26 MTN	XS1505573482		DTFUFB	EUR	AACA	31/03/2018
FRGV 2.250 07/25/20	FR0010050559		DBFXN	EUR	AACA	31/03/2018
ENEI 1.000 09/16/24 MTN	XS1550149204		DTFXFB	EUR	AACA	31/03/2018
UST 2.625 03/31/25	US9128284F40		DBFTFR	USD	AACA	31/03/2018
DAIG 0.875 01/12/21 MTN	DE000A169G07		DTFUFB	EUR	AACA	31/03/2018
KPRO 5.000 03/15/23 MTN	XS1379107219		DTFXFR	USD	AACA	31/03/2018
ITGV 4.750 08/01/23	IT0004356843		DBFUFB	EUR	AACA	31/03/2018
ITGV 02/28/18 MATd	IT0005278335		DYZUXB	EUR	AACA	31/03/2018
SALI 1.750 10/26/24	XS1707063589		DBFUFB	EUR	AACA	31/03/2018
DEGV 6.250 01/04/30	DE0001135143		DBFTFB	EUR	AACA	31/03/2018
EWRSF 0.500 09/26/23	DE000BHY0GU5		DBFUGB	EUR	AACA	31/03/2018
BEGV 1.250 06/22/18 MATd	BE0000329384		DBFNFR	EUR	AACA	31/03/2018
GBGV 1.500 07/22/47	GB00BDCHBW80		DBFTFR	GBP	AACA	31/03/2018
ITGV 2.800 03/01/67	IT0005217390		DBFUFB	EUR	AACA	31/03/2018
VNA 1.500 01/14/28	DE000A19UR79		DTFGGB	EUR	AACA	31/03/2018
DVMT 7.125 06/15/24 '19	USU2526DAH27		DBFUGR	USD	AACA	31/03/2018
DEGV 10/07/22	DE0001141760		DBFTFB	EUR	AACA	31/03/2018
ITGV 2.600 09/15/23	IT0004243512		DBVUFB	EUR	AACA	31/03/2018
FRGV 1.100 07/25/22	FR0010899765		DBFXN	EUR	AACA	31/03/2018
BARC 1.375 01/24/26 '25 FRN	XS1757394322		DTFXFR	EUR	AACA	31/03/2018

Financial instrument name	Financial Instrument (ISIN)	Written description of financial instrument	Instrument Classification	Currency	Market Segment	date
EQIX 2.875 03/15/24 '20	XS1788558754		DBFUFR	EUR	AACA	31/03/2018
DEGV 1.500 02/15/23	DE0001102309		DBFTFB	EUR	AACA	31/03/2018
FRGV 1.300 07/25/19	FR0010850032		DBFXXN	EUR	AACA	31/03/2018
BEGV 3.000 06/22/34	BE0000333428		DBFNFR	EUR	AACA	31/03/2018
LLOY 6.500 03/24/20 MTN	XS0497187640		DTFGFB	EUR	AACA	31/03/2018
SAN 0.454 05/18/23 '22 MTN	XS1615065320		DTVXGB	EUR	AACA	31/03/2018
ITGV 1.350 04/15/22	IT0005086886		DBFUFB	EUR	AACA	31/03/2018
UST 2.500 01/31/25	US9128283V09		DBFTFR	USD	AACA	31/03/2018
DEGV 0.100 04/15/26	DE0001030567		DBVTFB	EUR	AACA	31/03/2018
BEGV 3.750 06/22/45	BE0000331406		DBFNFR	EUR	AACA	31/03/2018
AXAF 6.463 Perp '18 MTN	USF0609NAP36		DBVUQR	USD	AACA	31/03/2018
LKBF 0.200 12/13/21	DE000LB1M214		DTFUFB	EUR	AACA	31/03/2018
ITGV 03/29/18 MATd	IT0005281941		DYZUXB	EUR	AACA	31/03/2018
ESGV 0.650 11/30/27	ES00000128S2		DBVTFB	EUR	AACA	31/03/2018
DBKG 7.500 Perp '25 FRN	US251525AN16		DBVUPR	USD	AACA	31/03/2018
BLGG 0.500 03/19/25	DE000BLB6JD3		DTFSFB	EUR	AACA	31/03/2018
ESGV 2.750 04/30/19	ES00000124V5		DBFTFB	EUR	AACA	31/03/2018
ITGV 4.750 09/01/28	IT0004889033		DBFUFB	EUR	AACA	31/03/2018
FRGV 0.100 03/01/21	FR0013140035		DBFXXN	EUR	AACA	31/03/2018
EWRSF 0.125 10/23/23	DE000BHY0GH2		DBFSFB	EUR	AACA	31/03/2018
NRTIS 6.250 Perp '21 FRN	XS1413609576		DBFJPR	USD	AACA	31/03/2018
HSBA 0.625 12/03/20 MTN	FR0013064755		DTFXXB	EUR	AACA	31/03/2018
BNP 5.125 Perp '27 FRN	USF1R15XK771		DBFUQR	USD	AACA	31/03/2018
SCOR 5.250 Perp '29 FRN	FR0013322823		DBFXXB	USD	AACA	31/03/2018
TENCN 3.595 01/19/28 '27 MTN	US88032XAG97		DTFUGR	USD	AACA	31/03/2018
ITGV 07/13/18	IT0005274987		DYZUXB	EUR	AACA	31/03/2018
ATAHS 4.000 05/15/24 '20	XS1605600532		DYFXXR	EUR	AACA	31/03/2018
ITGV 2.100 09/15/21	IT0004604671		DBVUFB	EUR	AACA	31/03/2018
BHMUT 4.000 11/25/21	XS1143085014		DTFXCR	USD	AACA	31/03/2018
NLGV 02/28/18 MATd	NL0012623987		DBZXXN	EUR	AACA	31/03/2018
UST 2.250 03/31/20	US9128284C19		DBFTFR	USD	AACA	31/03/2018
ITGV 1.300 05/15/28	IT0005246134		DBVUFB	EUR	AACA	31/03/2018
ITGV 01/31/18 MATd	IT0005274995		DYZUXB	EUR	AACA	31/03/2018
MDBI 0.474 05/18/22 FRN MTN	XS1615501837		DAVUFB	EUR	AACA	31/03/2018
UST 2.500 03/31/23	US9128284D91		DBFTFR	USD	AACA	31/03/2018
HEIG 1.500 06/14/27 '27 MTN	XS1629387462		DTFNFB	EUR	AACA	31/03/2018
ESGV 0.250 01/31/19	ES00000128A0		DBFTFB	EUR	AACA	31/03/2018
ATGV 4.150 03/15/37	AT0000A04967		DBFUFB	EUR	AACA	31/03/2018
DBKG 4.296 05/24/28 '23 FRN	US251525AM33		DBVUGR	USD	AACA	31/03/2018
SUMFG 0.934 10/11/24 MTN	XS1694219780		DTFXFR	EUR	AACA	31/03/2018
CCK 3.375 05/15/25 '24	XS1227287221		DYFXXR	EUR	AACA	31/03/2018



Financial instrument name	Financial Instrument (ISIN)	Written description of financial instrument	Instrument Classification	Currency	Market Segment	date
AUMRC 02/01/20 FRN MTN	FR0013313269		DTVXXB	EUR	AACA	31/03/2018
CSDPR 0.750 11/21/22	IT0005314544		DTFUFB	EUR	AACA	31/03/2018
SKYB 1.500 09/15/21 MTN	XS1109741246		DTFXFR	EUR	AACA	31/03/2018
MT 3.000 04/09/21 MTN	XS1214673722		DTFUCB	EUR	AACA	31/03/2018
SAN 1.000 05/26/21 MTN	XS1413580579		DTFXFB	EUR	AACA	31/03/2018
ING 0.750 11/24/20	XS1324217733		DTFXFB	EUR	AACA	31/03/2018
SAN 0.750 09/09/22	ES0413900384		DBFSFB	EUR	AACA	31/03/2018
BBVA 0.625 03/18/23	ES0413211873		DBFSFB	EUR	AACA	31/03/2018
LING 2.000 04/18/23	DE000A1R07P5		DTFUGB	EUR	AACA	31/03/2018
ABN 0.750 06/09/20 MTN	XS1244060486		DTFXFB	EUR	AACA	31/03/2018
CSGN 6.250 Perp '24 FRN	XS1076957700		DBFJPR	USD	AACA	31/03/2018
ING 2.000 03/22/30 '25 FRN	XS1796079488		DTFXFB	EUR	AACA	31/03/2018
BPCE 0.375 10/05/23 MTN	FR0013204476		DTFNGN	EUR	AACA	31/03/2018
CAGR 05/30/22 FRN MTN	XS1334782999		DMMXXB	EUR	AACA	31/03/2018
CFSEUSBKCP90,42P100%E270722	XS1367216824		DMMXXB	EUR	AACA	31/03/2018
CFSSP500CP2126,15E031122	XS1417402291		DMMXXB	EUR	AACA	31/03/2018
CFSLIB3MDCPCE270722	XS1367216741		DMMXXB	USD	AACA	31/03/2018
CAGR 04/28/23 MTN CALd	XS1517425648		DMMXXB	EUR	AACA	31/03/2018
UPLL 4.500 03/08/28	XS1789391148		DYFXXR	USD	AACA	31/03/2018
LVMH 0.375 05/26/22 '22 MTN	FR0013257615		DTFXXB	EUR	AACA	31/03/2018
FSPCN 4.875 Perp '23 FRN	XS1709294380		DBVGQR	USD	AACA	31/03/2018
CAGR 04/24/19 FRN MTN	XS1630600788		DMMXXB	EUR	AACA	31/03/2018
LOXAM 4.250 04/15/24 '20	XS1590066624		DYFXXR	EUR	AACA	31/03/2018
CAGR 2.300 12/23/23 MTN	XS1457326467		DTFUFB	USD	AACA	31/03/2018
ISP 7.750 Perp '27 FRN	XS1548475968		DYVXXB	EUR	AACA	31/03/2018
SFTBK 6.875 Perp '27 FRN	XS1642686676		DYVXXR	USD	AACA	31/03/2018
CAGR 0.625 01/13/26	IT0005316788		DTFSFB	EUR	AACA	31/03/2018
UST 4.500 02/15/36	US912810FT08		DTFTFR	USD	AACA	31/03/2018
ADCBUH 4 03/29/23 BOND	XS1800010693		DBXXXX	USD	AACA	31/03/2018
CAGR 3.350 04/26/24 FRN MTN	XS1517425564		DMMXXB	USD	AACA	31/03/2018
CA ESTOXX CRT	GG00B8FBHB33		EYXXI	EUR	AACA	31/03/2018
CCASM 3.875 02/08/23 MTN	XS1757392201		DTFXBR	USD	AACA	31/03/2018
UST 8.875 02/15/19	US912810EC81		DBFTFR	USD	AACA	31/03/2018
PEUP 6.500 01/18/19 MTN	FR0011567940		DTFXXB	EUR	AACA	31/03/2018
CA S&P 500 CRT	GG00B8N48B13		EYXXI	EUR	AACA	31/03/2018
CABKX 2.750 07/14/28 '23 MTN	XS1645495349		DGFQFB	EUR	AACA	31/03/2018
SHMNG 0.817 01/25/21	XS1748883458		DYFXXR	EUR	AACA	31/03/2018
BIDU 3.875 09/29/23 '23	US056752AK40		DBFUGR	USD	AACA	31/03/2018
CAGR 4.500 05/31/22 MTN	XS1334782726		DMMXXB	USD	AACA	31/03/2018
CAFDC 3.000 05/21/24 MTN	XS1069549761		DTFNFB	EUR	AACA	31/03/2018
YESB 3.750 02/06/23 MTN	XS1756056229		DTFXFR	USD	AACA	31/03/2018

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CAFLIB3MDCPB0,0025E050122	XS1279291733		DMMXXB	USD	AACA	31/03/2018
UST 2.000 05/31/24	US912828XT22		DBFTFR	USD	AACA	31/03/2018
DEGV 04/17/20	DE0001141711		DBFTFB	EUR	AACA	31/03/2018
HRAMG 3.250 06/03/21 MTN	XS1422785375		DTXFR	USD	AACA	31/03/2018
STAN 3.885 03/15/24 '23 FRN	XS1793294767		DTVNGR	USD	AACA	31/03/2018
UST 3.000 11/15/44	US912810RJ97		DBFTFR	USD	AACA	31/03/2018
RBIV 4.500 Perp '25 FRN	XS1756703275		DBVXPB	EUR	AACA	31/03/2018
ISP 1.750 03/20/28 MTN	XS1785340172		DTFUFB	EUR	AACA	31/03/2018
OMVV 1.000 12/14/26 MTN	XS1734689620		DTFNCB	EUR	AACA	31/03/2018
SASY 2.500 11/14/23 '23 MTN	FR0011625433		DTFXXB	EUR	AACA	31/03/2018
CA ESTOXX CRT	GG00B8FJZZ76		EYXXI	EUR	AACA	31/03/2018
CFSSDCP1864,51P100%E290823	XS1417402028		DMMXXB	EUR	AACA	31/03/2018
UST 1.250 04/30/19	US912828ST86		DBFTFR	USD	AACA	31/03/2018
UST 1.750 05/15/23	US912828VB32		DBFTFR	USD	AACA	31/03/2018
CAFSP500CP2088PCE250521	XS1224029246		DMMXXB	EUR	AACA	31/03/2018
AB 1.625 10/19/27 '27 MTN	XS1701884204		DTFXGB	EUR	AACA	31/03/2018
DEGV 4.250 07/04/39	DE0001135325		DBFTFB	EUR	AACA	31/03/2018
BMWG 2.375 01/24/23 MTN	XS0877622034		DTFXFB	EUR	AACA	31/03/2018
BMWG 0.375 07/10/23 MTN	XS1747444245		DTFUFB	EUR	AACA	31/03/2018
SWEDX 0.300 09/06/22 MTN	XS1573958409		DTFXFB	EUR	AACA	31/03/2018
UC 1.500 06/19/19 MTN	XS1078760813		DTFUFB	EUR	AACA	31/03/2018
CRECG 2.875 07/25/22	XS1648466016		DBFUCR	USD	AACA	31/03/2018
CA BASKET CRT	GG00B75J7731		EYXXX	EUR	AACA	31/03/2018
SLCTG 5.875 02/01/24 '20	XS1756356371		DYFXXR	EUR	AACA	31/03/2018
FUXIN 3.500 03/05/21 MTN	XS1761555231		DTXFR	USD	AACA	31/03/2018
BMWG 1.000 02/15/22 MTN	XS1363560977		DTFUFB	EUR	AACA	31/03/2018
OMGV 4.125 01/17/23 MTN	XS1750113406		DTFXFB	USD	AACA	31/03/2018
UST 6.625 02/15/27	US912810EZ76		DBFUFR	USD	AACA	31/03/2018
LVMH 02/14/19 FRN MTN	FR0012315133		DTVXXB	EUR	AACA	31/03/2018
CA ESTOXX CRT	GG00BF8H6G56		EYXXI	EUR	AACA	31/03/2018
STAN 4.866 03/15/33 '28 FRN	XS1793294841		DTVUGR	USD	AACA	31/03/2018
NTPC 4.250 02/26/26 MTN	XS1372846003		DTXFR	USD	AACA	31/03/2018
EXOFE 2.480 10/20/21 MTN	XS1505551322		DTXFR	USD	AACA	31/03/2018
DBAHN 3.750 06/01/21	XS0632241112		DTFNFB	EUR	AACA	31/03/2018
BASF 1.375 01/22/19 '18	XS1017828911		DTFXCB	EUR	AACA	31/03/2018
ING 4.875 01/18/21	XS0579847673		DTFXFB	EUR	AACA	31/03/2018
DANSK 5.875 Perp '22 MTN	XS1190987427		DTVXQB	EUR	AACA	31/03/2018
GASX 2.875 03/11/24 MTN	XS1041934800		DTFUCB	EUR	AACA	31/03/2018
UN 0.500 08/12/23	XS1769090728		DTFUFB	EUR	AACA	31/03/2018
KCRC 5.125 05/20/19	US50074KAA97		DTFUFR	USD	AACA	31/03/2018
TENCN 2.875 02/11/20	US88032XAC83		DTFUFR	USD	AACA	31/03/2018

Financial instrument name	Financial Instrument (ISIN)	Written description of financial instrument	Instrument Classification	Currency	Market Segment	date
	US9128283170		DBFTFR	USD	AACA	31/03/2018
HYSNY 3.500 01/16/23 MTN	XS0871996491		DTFUFRR	USD	AACA	31/03/2018
CCPVL 3.380 03/07/28 MTN	XS1787595666		DTFXFR	USD	AACA	31/03/2018
LREIT 3.600 09/03/24 MTN	XS1105268228		DTFXFR	USD	AACA	31/03/2018
BP 2.994 02/18/19	XS0747744232		DTFXFB	EUR	AACA	31/03/2018
PRU 4.875 Perp '23 MTN	XS1700429480		DTZXFR	USD	AACA	31/03/2018
KTB 5.200 12/26/24 '19 MTN	XS1080078691		DTVXGR	USD	AACA	31/03/2018
KUNEN 3.750 05/13/25	USG5320CAB49		DBFUGR	USD	AACA	31/03/2018
FUXIN 3.750 03/05/23 MTN	XS1761563508		DTFXFR	USD	AACA	31/03/2018
VLOF 3.250 01/22/24 MTN	FR0011689033		DTFXXB	EUR	AACA	31/03/2018
HAITO 3.950 10/29/18	XS0984244748		DBFUCR	USD	AACA	31/03/2018
BPCE 1.375 03/23/26 MTN	FR0013323664		DTFXXB	EUR	AACA	31/03/2018
AD 03/19/21 FRN	XS1787517199		DYVXXB	EUR	AACA	31/03/2018
TRBFIN 7 A1 Sr Seq Flt	XS1496111342		DAVSBB	GBP	AACA	31/03/2018
EIBKC 3.250 11/28/27 MTN	XS1717770975		DTFXFR	USD	AACA	31/03/2018
UBIP 1.289 01/30/23	FR0013313186		DBFXXB	EUR	AACA	31/03/2018
BNP 1.125 06/11/26 MTN	XS1748456974		DTFUFB	EUR	AACA	31/03/2018
UC 1.000 01/18/23 MTN	XS1754213947		DAFUFB	EUR	AACA	31/03/2018
NOVN 1.700 08/14/38 '38	XS1769041606		DYFXXB	EUR	AACA	31/03/2018
MAERS 1.750 03/16/26 '25 MTN	XS1789699607		DTFXGB	EUR	AACA	31/03/2018
DISB 3.664 02/14/22 MTN	XS1565166789		DTFNFR	USD	AACA	31/03/2018
BNP 2.250 01/13/21 MTN	XS1014704586		DTFUFB	EUR	AACA	31/03/2018
SHING 4.500 03/26/28 MTN	XS1795263281		DTFXFR	USD	AACA	31/03/2018
SOGN 8.000 Perp '25 FRN	USF43628B413		DBFUQR	USD	AACA	31/03/2018
BLL 4.875 03/15/26 '25	US058498AV83		DBFNGR	USD	AACA	31/03/2018
FRNYK 0.875 06/13/19	DK0009510992		DBFUFB	EUR	AACA	31/03/2018
NOVN 0.500 08/14/23 '23	XS1769040111		DYFXXB	EUR	AACA	31/03/2018
	FR0013318094		DTXXXX	EUR	AACA	31/03/2018
RBS 2.500 03/22/23 MTN	XS1382368113		DTFXFB	EUR	AACA	31/03/2018
HSBA 2.750 10/01/19	XS1114125534		DTFNFR	USD	AACA	31/03/2018
ENGIE 2.250 06/01/18 MTN MATd	FR0011261916		DTFNFN	EUR	AACA	31/03/2018
BP 4.154 06/01/20	XS0633025977		DTFXFB	EUR	AACA	31/03/2018
SPRBG 1.500 01/20/20 MTN	XS0995022661		DGFSEB	EUR	AACA	31/03/2018
GM 3.450 01/14/22 '21	US37045XBS45		DBFUGR	USD	AACA	31/03/2018
HTZ 4.125 10/15/21 '18	XS1492665770		DYFXXR	EUR	AACA	31/03/2018
AXAF 3.250 05/28/49 '29 MTN	XS1799611642		DTFQFB	EUR	AACA	31/03/2018
TEF 4.895 03/06/48	US87938WAW38		DBFNGR	USD	AACA	31/03/2018
	FR0013299641		DBFXXB	EUR	AACA	31/03/2018
SABE 6.125 Perp '22 FRN	XS1720572848		DBFXPB	EUR	AACA	31/03/2018
SASAC 1.750 06/14/22	XS1791704189		DYFXXR	EUR	AACA	31/03/2018
STIDE 4.625 Perp '22 FRN	XS1640851983		DTFQPR	USD	AACA	31/03/2018

Financial instrument name	Financial Instrument (ISIN)	Written description of financial instrument	Instrument Classification	Currency	Market Segment	date
UN 1.625 02/12/33	XS1769091296		DTFGGB	EUR	AACA	31/03/2018
BPCE 5.100 06/27/18	FR0010621532		DBFXXN	EUR	AACA	31/03/2018
ZEPLN 2.250 04/26/19	DE000A14J7F8		DBFGGB	EUR	AACA	31/03/2018
CCK 4.000 07/15/22 '22	XS1084050316		DYFXXR	EUR	AACA	31/03/2018
NOVN 1.375 08/14/30 '30	XS1769041192		DYFXXB	EUR	AACA	31/03/2018
CNHI 6.250 03/09/18 MTN MATd	XS0604641034		DTFUFB	EUR	AACA	31/03/2018
F 1.875 04/18/19 MTN	XS1035001921		DTFXFB	EUR	AACA	31/03/2018
HRAMG 2.750 06/03/19 MTN	XS1422784212		DTFXFR	USD	AACA	31/03/2018
ESGV 4.200 01/31/37	ES0000012932		DBFTFB	EUR	AACA	31/03/2018
EXOR 1.750 01/18/28 '27 MTN	XS1753808929		DYFXXB	EUR	AACA	31/03/2018
BBL 3.875 09/27/22	USY0606WBU37		DBFUGR	USD	AACA	31/03/2018
GASI 4.596 Perp '25 MTN	XS1140860534		DTFJPB	EUR	AACA	31/03/2018
UBI 0.750 10/17/22	XS1699951767		DTFUFB	EUR	AACA	31/03/2018
BBVA 2.375 01/22/19 MTN	XS1016720853		DTFUFB	EUR	AACA	31/03/2018
DEGV 03/16/18 MATd	DE0001104636		DBFTFB	EUR	AACA	31/03/2018
BPIGR 0.750 11/25/24	FR0013244415		DTFXXB	EUR	AACA	31/03/2018
UST 1.125 02/28/21	US912828P873		DBFTFR	USD	AACA	31/03/2018
ASMAC 5.750 04/15/22 '19	XS1533915564		DYFXXR	GBP	AACA	31/03/2018
ICBAF 2.510 08/02/18	XS1762817580		DYFXXB	USD	AACA	31/03/2018
UOBH 2.880 03/08/27 '22 MTN	XS1485603408		DTVXGR	USD	AACA	31/03/2018
PTTEP 5.692 04/05/21	USC75088AA97		DBFUGR	USD	AACA	31/03/2018
WOORI 5.875 04/13/21 MTN	US98105HAB69		DTFUFR	USD	AACA	31/03/2018
BPCE 1.625 01/31/28 MTN	FR0013312501		DTFXXB	EUR	AACA	31/03/2018
CAGR 1.750 03/12/18 MTN MATd	XS0901338706		DTFXFB	EUR	AACA	31/03/2018
ING 1.625 09/26/29 '24 FRN	XS1689540935		DTZXF	EUR	AACA	31/03/2018
ITGV 4.750 09/01/44	IT0004923998		DBFUFB	EUR	AACA	31/03/2018
POB 1.625 04/03/19 MTN	XS1052676142		DTFUFB	EUR	AACA	31/03/2018
CAGR 0.750 05/05/27	FR0013254273		DBFXXB	EUR	AACA	31/03/2018
F 1.528 11/09/20 MTN	XS1317725726		DTFXFB	EUR	AACA	31/03/2018
BNP 2.875 10/01/26 MTN	XS1378880253		DTFUFB	EUR	AACA	31/03/2018
GASI 5.500 10/27/47 '27 MTN	XS1311440082		DTFUFB	EUR	AACA	31/03/2018
F 1.114 05/13/20 MTN	XS1232188257		DTFXFB	EUR	AACA	31/03/2018
FAB 3.000 03/30/22 MTN	XS1587035996		DTFUFR	USD	AACA	31/03/2018
SABE 6.500 Perp '22 FRN	XS1611858090		DBFXPB	EUR	AACA	31/03/2018
ATGV 07/15/23	AT0000A1PE50		DBFUFB	EUR	AACA	31/03/2018
ECFNC 2.375 11/15/22 '19	XS1703900164		DYFXXR	EUR	AACA	31/03/2018
ENI 3.250 07/10/23 MTN	XS0951565091		DTFXFB	EUR	AACA	31/03/2018
RABO 5.875 05/20/19 MTN	XS0429484891		DTFUFB	EUR	AACA	31/03/2018
SGOB 1.000 03/17/25 MTN	XS1577586321		DTFNFB	EUR	AACA	31/03/2018
SASY 0.500 03/21/23 MTN	FR0013324332		DTFXXB	EUR	AACA	31/03/2018
ITGV 5.000 03/01/22	IT0004759673		DBFUFB	EUR	AACA	31/03/2018

Financial instrument name	Financial Instrument (ISIN)	Written description of financial instrument	Instrument Classification	Currency	Market Segment	date
CAFDC 0.397 03/20/19 FRN MTN	XS1046498157		DTVUFB	EUR	AACA	31/03/2018
CAGR 4.500 Perp '25 FRN	FR0012222297		DBVXXB	EUR	AACA	31/03/2018
SAPAUT 171 A Sr Seq Flt	FR0013296480		DAVSBB	EUR	AACA	31/03/2018
COROY 3.908 05/31/23 MTN	XS1419869968		DTFUFR	USD	AACA	31/03/2018
LING 0.250 01/18/22	XS1518704900		DTFNFB	EUR	AACA	31/03/2018
ABN 0.479 03/06/19 FRN MTN	XS1040422526		DTVXFB	EUR	AACA	31/03/2018
DANSK 0.024 11/19/18 FRN MTN	XS1139303736		DTVXFB	EUR	AACA	31/03/2018
SEB 2.000 03/18/19 MTN	XS0972089568		DTFXFB	EUR	AACA	31/03/2018
POB 0.321 03/23/18 MTN MATd	XS1385392888		DTVXFB	EUR	AACA	31/03/2018
DANSK 0.500 05/06/21 MTN	XS1390245329		DTFXFB	EUR	AACA	31/03/2018
ESGV 08/17/18	ES0L01808176		DYZTXB	EUR	AACA	31/03/2018
CRCOI 02/22/18 FRN MATd	ES0312298039		DAVSFB	EUR	AACA	31/03/2018
CAFDC 0.250 06/14/19 MTN	XS1379128215		DTFNFB	EUR	AACA	31/03/2018
VOKNK 2.750 10/06/27 FRN	AT000B121967		DBVOGB	EUR	AACA	31/03/2018
TAMO 5.625 02/01/23 '18	US47010BAA26		DBFUGR	USD	AACA	31/03/2018
CAGR 4.250 Perp '25 FRN	FR0012444750		DBFXPB	EUR	AACA	31/03/2018
FRGV 3.750 10/25/19	FR0010776161		DBFXXN	EUR	AACA	31/03/2018
DEGV 12/13/19	DE0001104701		DBFTFB	EUR	AACA	31/03/2018
CBD 4.000 11/17/20 MTN	XS1321976950		DTFXFR	USD	AACA	31/03/2018
GROAN 5.125 06/30/22 '18	XS1246049073		DYFXXR	EUR	AACA	31/03/2018
DEGV 3.000 07/04/20	DE0001135408		DBFTFB	EUR	AACA	31/03/2018
DEGV 3.750 01/04/19	DE0001135374		DBFTFB	EUR	AACA	31/03/2018
RY 0.121 03/27/19 FRN MTN	XS1049207993		DTVXFB	EUR	AACA	31/03/2018
ENEI 4.875 02/20/18 MATd	IT0004794142		DBFUFB	EUR	AACA	31/03/2018
BBD 6.125 01/15/23	USC10602AW79		DBFUGR	USD	AACA	31/03/2018
	XS1718305326			USD	AACA	31/03/2018
ICBK 4.000 03/18/26 MTN	US45112FAJ57		DTFNFR	USD	AACA	31/03/2018
CCK 4.750 02/01/26 '21	USU20334AA30		DBFGGR	USD	AACA	31/03/2018
WLKFD 6.250 04/20/22	XS1585453142		DBFUCR	USD	AACA	31/03/2018
BBD 6.000 10/15/22 '18	USC10602AY36		DBFUGR	USD	AACA	31/03/2018
FRGV 5.500 04/25/29	FR0000571218		DBFXXN	EUR	AACA	31/03/2018
ORAN 1.375 01/16/30 '29 MTN	FR0013310224		DTFXXB	EUR	AACA	31/03/2018
BARC 0.625 11/14/23 '22 FRN	XS1716820029		DTXXFR	EUR	AACA	31/03/2018
MEDJO 3.875 03/19/23	XS0904232310		DBFUAR	USD	AACA	31/03/2018
IGY 1.250 10/19/27 '27	XS1702729275		DTFXBB	EUR	AACA	31/03/2018
RENA 3.125 03/05/21 MTN	FR0011769090		DTFXXB	EUR	AACA	31/03/2018
BNP 7.375 Perp '25 FRN	USF1R15XK367		DBFUQR	USD	AACA	31/03/2018
CAGR 06/22/23 MTN	XS1214666510		DTZUFB	EUR	AACA	31/03/2018
CAGR 2.375 05/20/24 MTN	XS1069521083		DTFXFB	EUR	AACA	31/03/2018
AMZN 2.400 02/22/23 '23	US023135AU04		DBFUGR	USD	AACA	31/03/2018
SFDPI 3.625 Perp '25 FRN	BE0002582600		DBVQQR	EUR	AACA	31/03/2018

Financial instrument name	Financial Instrument (ISIN)	Written description of financial instrument	Instrument Classification	Currency	Market Segment	date
EXIMB 3.375 08/05/26 MTN	US30216KAA07		DTFNFR	USD	AACA	31/03/2018
GASX 1.375 01/19/27 '26 MTN	XS1551446880		DTFXGB	EUR	AACA	31/03/2018
OILI 5.375 04/17/24	XS1056232322		DBFSCR	USD	AACA	31/03/2018
BNP 1.875 10/15/19 MTN	XS1121198094		DTFUFR	EUR	AACA	31/03/2018
ABKK 3.500 04/05/22 MTN	XS1591771735		DTFUFR	USD	AACA	31/03/2018
SASY 1.875 03/21/38 MTN	FR0013324373		DTFXXB	EUR	AACA	31/03/2018
BKT 2.500 04/06/27 '22 FRN	XS1592168451		DYVXXR	EUR	AACA	31/03/2018
BOS 4.230 03/07/22 MTN	XS1575854010		DTFXFR	USD	AACA	31/03/2018
REE 1.250 03/13/27 '26 MTN	XS1788586375		DTFGGB	EUR	AACA	31/03/2018
EGGV 6.125 01/31/22 MTN	XS1558077845		DTFXFR	USD	AACA	31/03/2018
SPDEV 3.192 07/13/20 FRN MTN	XS1637096519		DTVXFR	USD	AACA	31/03/2018
BOI 3.125 05/06/20 MTN	XS1227592703		DTFUFR	USD	AACA	31/03/2018
BOS 3.374 06/08/20	XS1117297272		DYFXXR	USD	AACA	31/03/2018
INTRU 2.750 07/15/22 '19	XS1634531344		DYFXXR	EUR	AACA	31/03/2018
DEGV 1.000 08/15/25	DE0001102382		DBFTFB	EUR	AACA	31/03/2018
RELI 4.125 01/28/25	USY72596BU56		DBFUGR	USD	AACA	31/03/2018
CAFDC 1.625 11/15/27 MTN	XS1717355561		DTFQFB	EUR	AACA	31/03/2018
CAFDC 2.625 02/24/21 MTN	XS0954928783		DTFUFB	EUR	AACA	31/03/2018
SAN 6.250 Perp '19 FRN	XS1043535092		DBVXQB	EUR	AACA	31/03/2018
BKCOM 3.750 01/25/23 MTN	XS1748890230		DTFXFR	USD	AACA	31/03/2018
BT 0.625 03/10/21 MTN	XS1377680381		DTFXGB	EUR	AACA	31/03/2018
ADIBC 6.375 Perp '18 FRN	XS0851081660		DBFXPR	USD	AACA	31/03/2018
NDA 1.125 02/12/25 MTN	XS1189263400		DTFXFB	EUR	AACA	31/03/2018
CAGR 4.000 06/29/21	FR0011261080		DBFXXN	EUR	AACA	31/03/2018
CAGR 3.875 02/13/19 MTN	XS0746002392		DTFNFB	EUR	AACA	31/03/2018
BP 1.117 01/25/24 '23	XS1527126772		DTFXGB	EUR	AACA	31/03/2018
MAAFU 5.500 Perp '22 FRN	XS1567903627		DBFJPR	USD	AACA	31/03/2018
SISX 1.625 02/08/28 '27 MTN	XS1765875718		DTFNFB	EUR	AACA	31/03/2018
DNB 4.250 01/18/22 MTN	XS0732513972		DTFXFB	EUR	AACA	31/03/2018
RBS 5.125 05/28/24	US780099CH81		DBFUGR	USD	AACA	31/03/2018
CAPPX 0.500 11/09/21 '21	FR0013218138		DBFXXB	EUR	AACA	31/03/2018
PG 1.250 10/25/29	XS1708193815		DYFXXR	EUR	AACA	31/03/2018
	USC10602BF38		DBFNGR	USD	AACA	31/03/2018
BPIGR 1.000 05/25/27	FR0013256369		DTFXXB	EUR	AACA	31/03/2018
DBKG 3.776 11/26/19	XS1137967409		DBFXCR	USD	AACA	31/03/2018
	XS1722801708		DTFUFB	EUR	AACA	31/03/2018
CARR 1.750 05/22/19 MTN	XS0934191114		DTFUFB	EUR	AACA	31/03/2018
BNKGR 3.625 07/25/26 MTN	XS1452410571		DTFUFR	USD	AACA	31/03/2018
SANTAN 5.179 11/19/25	US80281TAE82		DBFUGR	USD	AACA	31/03/2018
RIGN 6.800 03/15/38	US893830AT68		DBFUGR	USD	AACA	31/03/2018
DANO 1.375 06/10/19 MTN	FR0011513340		DTFXXB	EUR	AACA	31/03/2018

Financial instrument name	Financial Instrument (ISIN)	Written description of financial instrument	Instrument Classification	Currency	Market Segment	date
GM 3.700 11/24/20 '20	US37045XBD75		DBFUGR	USD	AACA	31/03/2018
ATL 1.625 06/12/23	IT0005108490		DBFUFB	EUR	AACA	31/03/2018
HSBA 6.000 Perp '23 FRN	XS1298431104		DTFUPB	EUR	AACA	31/03/2018
AXAF 5.125 01/17/47 '27 MTN	XS1550938978		DTFQFB	USD	AACA	31/03/2018
BARC 6.625 03/30/22	XS0611398008		DTFXFR	EUR	AACA	31/03/2018
EVK 1.875 04/08/20 MTN	XS0911405784		DTFXCB	EUR	AACA	31/03/2018
DANO 3.600 11/23/20 MTN	FR0010967216		DTFXXB	EUR	AACA	31/03/2018
BIDU 3.000 06/30/20	US056752AF54		DBFUGR	USD	AACA	31/03/2018
SUHJY 3.375 02/25/24 '19 MTN	XS1036235882		DTFUFR	USD	AACA	31/03/2018
OILI 4.000 04/21/27	XS1565437487		DBFGFR	USD	AACA	31/03/2018
BMWG 5.000 08/06/18 MTN	XS0173501379		DTFGFB	EUR	AACA	31/03/2018
UST 1.000 11/15/19	US912828U329		DBFTFR	USD	AACA	31/03/2018
HSBA 4.750 Perp '29 MTN	XS1640903701		DTFQPB	EUR	AACA	31/03/2018
VIV 0.875 09/18/24 MTN	FR0013282571		DTFXXB	EUR	AACA	31/03/2018
UST 1.875 08/31/22	US912828L245		DBFTFR	USD	AACA	31/03/2018
UBSG 0.377 09/20/22 FRN	CH0359915425		DBVGGB	EUR	AACA	31/03/2018
BP 1.373 03/03/22	XS1375956569		DTFXFB	EUR	AACA	31/03/2018
BP 1.077 06/26/25 '25	XS1637863629		DTFXGB	EUR	AACA	31/03/2018
BARC 3.684 01/10/23 '22	US06738EAS46		DBFUGR	USD	AACA	31/03/2018
UST 1.250 10/31/18	US912828WD88		DBFTFR	USD	AACA	31/03/2018
CSGN 3.750 03/26/25 MTN	US225433AC55		DBFGGR	USD	AACA	31/03/2018
DANO 0.709 11/03/24 '24 MTN	FR0013216918		DTFXXB	EUR	AACA	31/03/2018
UN 1.375 07/31/29	XS1654192274		DTFUFB	EUR	AACA	31/03/2018
BBVA 8.875 Perp '21 FRN	XS1394911496		DBVXPB	EUR	AACA	31/03/2018
ATCA 7.750 05/15/22 '18	US02154VAA98		DBFUGR	USD	AACA	31/03/2018
NLGV 01/31/18 MATd	NL0012375364		DBZXXN	EUR	AACA	31/03/2018
NAB 0.171 03/25/19 FRN MTN	XS1048519836		DTVUFB	EUR	AACA	31/03/2018
TDC 1.750 02/27/27 '26 MTN	XS1196041419		DTFUCB	EUR	AACA	31/03/2018
PRU 5.250 Perp '18 MTN	XS0873630742		DTFJPR	USD	AACA	31/03/2018
COTY 4.000 04/15/23 '20	XS1801786275		DYFXXR	EUR	AACA	31/03/2018
TENCN 3.375 05/02/19 MTN	US88032XAB01		DTFUFR	USD	AACA	31/03/2018
FAB 3.000 08/13/19 MTN	XS0815939656		DTFUCR	USD	AACA	31/03/2018
EMAA 4.564 06/18/24	XS1075401726		DBFUCR	USD	AACA	31/03/2018
ICBAF 2.713 02/12/18 MTN MATd	XS1083298668		DTVUFR	USD	AACA	31/03/2018
HEIG 2.250 06/03/24 '24 MTN	XS1425274484		DTFUCB	EUR	AACA	31/03/2018
LLOY 0.750 11/09/21 MTN	XS1517181167		DTFXFB	EUR	AACA	31/03/2018
DEGV 4.750 07/04/28	DE0001135085		DBFTFB	EUR	AACA	31/03/2018
DEGV 3.250 01/04/20	DE0001135390		DBFTFB	EUR	AACA	31/03/2018
BBVA 6.125 Perp '27 FRN	US05946KAF84		DSMMMS	USD	AACA	31/03/2018
HEIG 1.500 02/07/25 '24 MTN	XS1529515584		DTFXCB	EUR	AACA	31/03/2018
OMGRF 5.196 05/16/27	XS1577964536		DYFXXR	USD	AACA	31/03/2018

Financial instrument name	Financial Instrument (ISIN)	Written description of financial instrument	Instrument Classification	Currency	Market Segment	date
TENCN 2.960 01/19/23 FRN MTN	US88032XAJ37		DTVUFR	USD	AACA	31/03/2018
SAN 0.750 03/01/23 MTN	XS1781346801		DTFXFB	EUR	AACA	31/03/2018
DEGV 12/14/18	DE0001104669		DBFTFB	EUR	AACA	31/03/2018
UC 5.375 Perp '25 FRN	XS1739839998		DBFQPB	EUR	AACA	31/03/2018
SAN 0.521 03/27/24 '23 MTN	XS1799039976		DTVXGB	EUR	AACA	31/03/2018
UST 1.250 03/31/19	US912828W978		DBFTFR	USD	AACA	31/03/2018
SEB 1.375 10/31/28 '23 MTN	XS1511589605		DTVXGB	EUR	AACA	31/03/2018
ING 1.125 02/14/25	XS1771838494		DTFXFB	EUR	AACA	31/03/2018
VOD 0.500 01/30/24 MTN	XS1499604905		DTFUCB	EUR	AACA	31/03/2018
BEGV 0.800 06/22/27	BE0000341504		DBFNFR	EUR	AACA	31/03/2018
CBKG 1.875 02/28/28 MTN	DE000CZ40MM4		DTFUFB	EUR	AACA	31/03/2018
UNEDI 0.625 03/03/26 MTN	FR0013128584		DTFXXB	EUR	AACA	31/03/2018
SFTBK 5.000 04/15/28	XS1793255941		DYFXXR	EUR	AACA	31/03/2018
ABN 1.250 01/10/33	XS1747670922		DTFGGB	EUR	AACA	31/03/2018
	XS1774629346			EUR	AACA	31/03/2018
RBS 7.500 Perp '20 FRN	US780099CJ48		DBFUPR	USD	AACA	31/03/2018
CARM 2.125 03/07/28	FR0013321536		DBFXXB	EUR	AACA	31/03/2018
PEUP 2.000 03/20/25 MTN	FR0013323326		DTFXXB	EUR	AACA	31/03/2018
FRNYK 0.249 06/02/22 FRN MTN	DK0009514473		DBVUFB	EUR	AACA	31/03/2018
UST 1.250 02/29/20	US912828UQ10		DBFTFR	USD	AACA	31/03/2018
CARL 2.500 05/28/24 '24 MTN	XS1071713470		DTFUFB	EUR	AACA	31/03/2018
DEGV 6.500 07/04/27	DE0001135044		DBFTFB	EUR	AACA	31/03/2018
MUVG 6.000 05/26/41 '21 FRN	XS0608392550		DBVXGB	EUR	AACA	31/03/2018
DAIG 1.500 07/03/29 MTN	DE000A2GSCW3		DTFUFB	EUR	AACA	31/03/2018
LGFOR 3.900 04/16/23	XS1743535228		DYFXXR	USD	AACA	31/03/2018
SASAC 4.250 04/21/22	XS1587397479		DBFXCR	USD	AACA	31/03/2018
FIGV 0.875 09/15/25	FI4000167317		DBFUFB	EUR	AACA	31/03/2018
SASAC 4.250 Perp '23 MTN	XS1649890891		DTFXPR	USD	AACA	31/03/2018
BKCOM 4.000 01/25/28 MTN	XS1748890313		DTFXFR	USD	AACA	31/03/2018
RABO 1.375 02/03/27 MTN	XS1180130939		DTFUFB	EUR	AACA	31/03/2018
UNEDI 0.040 05/25/19 MTN	FR0123031686		DTZXXB	EUR	AACA	31/03/2018
TKAG 1.750 11/25/20 '20	DE000A14J579		DTFUGB	EUR	AACA	31/03/2018
CRECG 3.250 07/28/26	XS1451270687		DBFXCR	USD	AACA	31/03/2018
SUNOP 3.750 01/23/23	XS1748392559		DBFXGR	USD	AACA	31/03/2018
BDB 1.125 03/06/23	XS1788515788		DTFUFB	EUR	AACA	31/03/2018
UST 2.250 11/15/24	US912828G385		DBFTFR	USD	AACA	31/03/2018
JPGV 0.600 12/20/37	JP1201631HC6		DBFTFB	JPY	AACA	31/03/2018
BABA 3.400 12/06/27 '27	US01609WAT99		DBFUGR	USD	AACA	31/03/2018
UST 1.250 06/30/19	US912828XV77		DBFTFR	USD	AACA	31/03/2018
MUINC 5.500 03/01/22 MTN	XS0701035676		DTFXFR	USD	AACA	31/03/2018
ADP 1.000 12/13/27	FR0013302197		DBFXXB	EUR	AACA	31/03/2018



Financial instrument name	Financial Instrument (ISIN)	Written description of financial instrument	Instrument Classification	Currency	Market Segment	date
ICBAF 8.125 12/02/19 MTN	XS0470473231		DTFUFB	USD	AACA	31/03/2018
BPIGR 0.750 10/25/21 MTN	FR0012243814		DTFXXB	EUR	AACA	31/03/2018
	XS1788513494			USD	AACA	31/03/2018
CSGN 4.875 05/15/45	US225433AF86		DBFUGR	USD	AACA	31/03/2018
BOCAV 3.500 01/31/23 '22 MTN	XS1760335502		DTFXGR	USD	AACA	31/03/2018
UST 5.375 02/15/31	US912810FP85		DTFTFR	USD	AACA	31/03/2018
BOCAV 2.375 09/15/21 '21 MTN	US09681MAC29		DTFNGR	USD	AACA	31/03/2018
ICBAF 0.275 05/23/20 FRN MTN	XS1617702052		DTVXFR	EUR	AACA	31/03/2018
KRGAS 4.250 11/02/20	US50066CAA71		DTFUFR	USD	AACA	31/03/2018
JPGV 0.800 12/20/47	JP1300571HC4		DBFTFB	JPY	AACA	31/03/2018
TERES 4.125 06/16/23 '23	FR0013183571		DBFXXB	EUR	AACA	31/03/2018
UST 3.625 08/15/43	US912810RC45		DBFTFR	USD	AACA	31/03/2018
WOORI 3.233 02/01/23 FRN MTN	XS1755413652		DTVUFR	USD	AACA	31/03/2018
PTGV 4.100 04/15/37	PTOTE5OE0007		DTFTFB	EUR	AACA	31/03/2018
BNKSH 3.125 01/18/21	XS1748432363		DBFNCR	USD	AACA	31/03/2018
ITGV 2.350 09/15/19	IT0004380546		DBVUFB	EUR	AACA	31/03/2018
RABO 0.125 10/11/21 MTN	XS1502438820		DTFUFB	EUR	AACA	31/03/2018
LAPST 3.000 06/09/28 MTN	FR0013181898		DTFXXB	EUR	AACA	31/03/2018
TENCN 3.925 01/19/38 '37 MTN	US88032XAH70		DTFUGR	USD	AACA	31/03/2018
SOGN 6.000 Perp '20 FRN	USF8586CXG25		DBFUPR	USD	AACA	31/03/2018
SEGV 0.750 05/02/19 MTN	XS1062909384		DTFXFR	EUR	AACA	31/03/2018
CHIVM 0.500 11/24/20	XS1716208647		DBFGFR	EUR	AACA	31/03/2018
UST 0.875 05/31/18 MATd	US912828R515		DBFTFR	USD	AACA	31/03/2018
HSBA 0.172 10/05/23 '22 FRN	XS1681855539		DTVNFB	EUR	AACA	31/03/2018
DAIG 0.625 03/05/20 MTN	DE000A168650		DTFUFB	EUR	AACA	31/03/2018
ITGV 06/29/18	IT0005317349		DYZUXB	EUR	AACA	31/03/2018
JPGV 0.900 03/20/57	JP1400101H56		DBFTFB	JPY	AACA	31/03/2018
ONTAR 1.625 01/18/19 MTN	US68323ADK79		DBFUFR	USD	AACA	31/03/2018
SASAC 1.250 05/19/22	XS1402176389		DYFXXR	EUR	AACA	31/03/2018
ITGV 1.200 04/01/22	IT0005244782		DBFUFB	EUR	AACA	31/03/2018
ITGV 08/14/18	IT0005278327		DYZUXB	EUR	AACA	31/03/2018
LLOY 0.625 01/15/24 '23 MTN	XS1749378342		DTFXFB	EUR	AACA	31/03/2018
UST 3.750 11/15/43	US912810RD28		DBFTFR	USD	AACA	31/03/2018
MAPEF 3.625 03/05/23	XS1772752710		DAFXAR	USD	AACA	31/03/2018
CCASM 5.625 05/14/24	USG2117CAC67		DBFGGR	USD	AACA	31/03/2018
ISP 1.125 03/04/22 MTN	XS1197351577		DTFUFB	EUR	AACA	31/03/2018
HRAMG 1.625 12/05/22	XS1725734872		DBFUFR	EUR	AACA	31/03/2018
LLOY 2.907 11/07/23 '22 FRN	US539439AP41		DBVNGR	USD	AACA	31/03/2018
MQG 6.125 Perp '27 MTN	US55608YAC93		DTFUGR	USD	AACA	31/03/2018
RBS 6.100 06/10/23	US780097AY76		DBFUGR	USD	AACA	31/03/2018
PWFC 3.750 12/06/27 MTN	XS1725342288		DTFXFR	USD	AACA	31/03/2018

Financial instrument name	Financial Instrument (ISIN)	Written description of financial instrument	Instrument Classification	Currency	Market Segment	date
SAN 3.373 01/05/24 FRN	US80281LAH87		DBVUGR	USD	AACA	31/03/2018
ICBAF 2.905 11/13/20 MTN	US45580KAE82		DTFNFR	USD	AACA	31/03/2018
RENA 0.101 01/12/23 FRN MTN	FR0013309606		DTVXXB	EUR	AACA	31/03/2018
FRGV 04/25/60	FR0010871079		DBZXXN	EUR	AACA	31/03/2018
KDB 3.001 09/19/20 FRN	US500630CR79		DBVUFR	USD	AACA	31/03/2018
PTGV 3.875 02/15/30	PTOTEROE0014		DBFTFB	EUR	AACA	31/03/2018
BEJIN 3.375 12/09/19	XS1526063893		DYFXXR	USD	AACA	31/03/2018
STAN 7.500 Perp '22 FRN	USG84228CQ91		DCFUPR	USD	AACA	31/03/2018
UST 2.125 01/31/21	US912828B584		DBFTFR	USD	AACA	31/03/2018
OLGHS 7.500 10/25/27 MTN	US67778NAA63		DTFUFR	USD	AACA	31/03/2018
PTGV 5.650 02/15/24	PTOTEQOE0015		DBFTFB	EUR	AACA	31/03/2018
	US1688AAL623			USD	AACA	31/03/2018
QBE 5.250 Perp '25 MTN	XS1707749229		DTFXPB	USD	AACA	31/03/2018
SHING 3.750 09/20/27 MTN	US82460EAL48		DTFUGR	USD	AACA	31/03/2018
BEJIN 4.250 03/26/21 MTN	XS1792571652		DTFXFR	USD	AACA	31/03/2018
MAPEF 6.750 Perp '21 FRN	XS1407089926		DBFJPR	USD	AACA	31/03/2018
PTGV 3.850 04/15/21	PTOTEYOE0007		DBFTFB	EUR	AACA	31/03/2018
SIBSK 2.843 03/17/20	XS1202089428		DTFXFR	USD	AACA	31/03/2018
OCBC 4.250 06/19/24 MTN	US69033DAC11		DTFUFR	USD	AACA	31/03/2018
SOGN 7.375 Perp '21 MTN	USF43628C734		DBVUPR	USD	AACA	31/03/2018
UST 2.250 08/15/46	US912810RT79		DBFTFR	USD	AACA	31/03/2018
COSL 3.500 07/30/20 MTN	XS1267602214		DTFXBR	USD	AACA	31/03/2018
BATS 2.764 08/15/22 '22	USU05526AG09		DBFUGR	USD	AACA	31/03/2018
ABN 5.750 Perp '20 FRN	XS1278718686		DYFXXB	EUR	AACA	31/03/2018
SEB 5.750 Perp '20 MTN	XS1136391643		DTVXQB	USD	AACA	31/03/2018
UST 1.375 07/31/18	US912828VQ01		DBFTFR	USD	AACA	31/03/2018
SNCFE 1.125 05/19/27 MTN	XS1615680151		DTFNFB	EUR	AACA	31/03/2018
CNDBK 2.250 08/02/21 MTN	XS1460660035		DTFXFR	USD	AACA	31/03/2018
AMZN 2.800 08/22/24 '24	USU02320AF39		DBFUGR	USD	AACA	31/03/2018
UST 1.875 01/31/22	US912828V723		DBFTFR	USD	AACA	31/03/2018
ICBAF 4.250 Perp '21 MTN	XS1449306064		DBVUQB	USD	AACA	31/03/2018
UST 1.000 02/15/46	US912810RR14		DBFTFR	USD	AACA	31/03/2018
SAN 1.125 01/17/25	XS1751004232		DTFXFB	EUR	AACA	31/03/2018
UST 2.500 02/15/46	US912810RQ31		DBFTFR	USD	AACA	31/03/2018
IOC 5.625 08/02/21	XS0654493823		DYFXXR	USD	AACA	31/03/2018
PSG 1.000 02/08/23 '22	XS1759603761		DYFXXB	EUR	AACA	31/03/2018
CNOOC 3.000 05/09/23	US12625GAC87		DBFGGR	USD	AACA	31/03/2018
ING 6.000 Perp '20 FRN	US456837AE31		DCFUQR	USD	AACA	31/03/2018
CTCSE 3.500 10/30/19 MTN	XS1130968453		DTFXFR	USD	AACA	31/03/2018
KDB 4.625 11/16/21	US50065TAC71		DBFUGR	USD	AACA	31/03/2018
	XS1720307344		DBFJPR	USD	AACA	31/03/2018

Financial instrument name	Financial Instrument (ISIN)	Written description of financial instrument	Instrument Classification	Currency	Market Segment	date
UST 0.750 08/15/19	US9128282B53		DBFTFR	USD	AACA	31/03/2018
FRGV 8.500 04/25/23	FR0000571085		DBFXXN	EUR	AACA	31/03/2018
ICBAF 3.206 12/14/22 FRN MTN	XS1734577239		DTVUFR	USD	AACA	31/03/2018
GTJAH 2.800 11/08/18 MTN	XS1707848393		DTFUFR	USD	AACA	31/03/2018
UST 0.750 02/15/45	US912810RL44		DBFTFR	USD	AACA	31/03/2018
SOGN 7.875 Perp '23 FRN	USF8586CRW49		DBVUPR	USD	AACA	31/03/2018
CTBKB 5.250 03/20/25	XS1675855073		DAFXFR	USD	AACA	31/03/2018
SASAC 1.750 09/29/19	USG8200TAF78		DBFGGR	USD	AACA	31/03/2018
KEXIM 3.072 03/22/23 FRN MTN	XS1790099862		DTVUFR	USD	AACA	31/03/2018
ORAN 1.000 05/12/25 '25 MTN	XS1408317433		DTFXBB	EUR	AACA	31/03/2018
BOCAV 3.000 03/30/20 MTN	US09681MAA62		DTFNGR	USD	AACA	31/03/2018
ICBAF 3.309 04/24/22 FRN MTN	XS1602480177		DTVXFR	USD	AACA	31/03/2018
KPN 1.125 09/11/28 '28 MTN	XS1485533431		DTFXGB	EUR	AACA	31/03/2018
UC 6.750 Perp '21 MTN	XS1107890847		DTFUFB	EUR	AACA	31/03/2018
BPCE 0.200 09/16/22	FR0013256427		DTZXXB	EUR	AACA	31/03/2018
FSPCN 4.000 Perp '23 FRN	XS1637332187		DBVGQR	USD	AACA	31/03/2018
ISP 2.000 06/18/21 MTN	XS1077772538		DTFUFB	EUR	AACA	31/03/2018
CITIC 3.700 06/14/26 MTN	XS1431266920		DTFXFR	USD	AACA	31/03/2018
UST 1.750 12/31/20	US912828N480		DBFTFR	USD	AACA	31/03/2018
UST 1.125 09/30/21	US912828T347		DBFTFR	USD	AACA	31/03/2018
UST 1.375 06/30/18	US912828VK31		DBFTFR	USD	AACA	31/03/2018
UST 1.375 01/15/20	US912828V319		DBFTFR	USD	AACA	31/03/2018
CTCSE 2.500 05/03/18 MATd	XS0923302227		DBFXGR	USD	AACA	31/03/2018
UST 1.625 11/30/20	US912828M987		DBFTFR	USD	AACA	31/03/2018
BOCAV 2.750 09/18/22 '22 MTN	US09681MAD02		DTFNGR	USD	AACA	31/03/2018
BOCAV 3.500 09/18/27 '27 MTN	US09681MAE84		DTFNGR	USD	AACA	31/03/2018
STAN 6.500 Perp '20 FRN	USG84228CE61		DCFUQR	USD	AACA	31/03/2018
PHXLD 4.850 Perp '22	XS1668531335		DYFXXR	USD	AACA	31/03/2018
BLFNH 3.125 09/30/19	XS1496345338		DYFXXR	USD	AACA	31/03/2018
UST 1.250 03/31/21	US912828Q376		DBFTFR	USD	AACA	31/03/2018
ICBAF 3.296 02/21/22 FRN MTN	XS1566971252		DTVXFR	USD	AACA	31/03/2018
BLFNH 3.500 09/30/21	XS1496345684		DYFXXR	USD	AACA	31/03/2018
CCASM 5.000 Perp '22 FRN	XS1618163452		DBFQPR	USD	AACA	31/03/2018
RUREC 3.875 07/07/27 MTN	XS1641477119		DTFXFR	USD	AACA	31/03/2018
SAN 3.125 01/08/21	US80281LAD73		DBFUGR	USD	AACA	31/03/2018
UST 2.250 02/15/27	US912828V988		DBFTFR	USD	AACA	31/03/2018
UST 1.375 02/29/20	US912828J504		DBFTFR	USD	AACA	31/03/2018
SASAC 3.700 06/10/25	USG8850LAA82		DBFGGR	USD	AACA	31/03/2018
UST 7.875 02/15/21	US912810EH78		DBFTFR	USD	AACA	31/03/2018
RBS 8.000 Perp '25 FRN	US780099CK11		DBFUPR	USD	AACA	31/03/2018
RABO 3.875 02/08/22 MTN	US21685WDD65		DTFUFR	USD	AACA	31/03/2018

Financial instrument name	Financial Instrument (ISIN)	Written description of financial instrument	Instrument Classification	Currency	Market Segment	date
SAN 5.250 Perp '23 FRN	XS1692931121		DBFQPB	EUR	AACA	31/03/2018
CITIC 3.500 07/11/23 MTN	XS1743727056		DTFXFR	USD	AACA	31/03/2018
KEPCO 3.000 01/29/21	USY4949FAE52		DBFUGR	USD	AACA	31/03/2018
UST 1.750 11/15/20	US9128283G32		DBFTFR	USD	AACA	31/03/2018
UST 1.125 01/15/19	US912828N639		DBFTFR	USD	AACA	31/03/2018
BRGV 04/01/19	BRSTNCLTN7G6		DBVTFR	BRL	AACA	31/03/2018
UST 1.250 11/30/18	US912828A347		DBFTFR	USD	AACA	31/03/2018
UST 2.125 05/15/25	US912828XB14		DBFTFR	USD	AACA	31/03/2018
COAMN 4.375 12/21/27 MTN	XS1692177774		DTFXCR	USD	AACA	31/03/2018
UST 1.500 12/31/18	US912828A750		DBFTFR	USD	AACA	31/03/2018
UST 1.750 06/30/22	US912828XW50		DBFTFR	USD	AACA	31/03/2018
UST 0.875 09/15/19	US9128282G41		DBFTFR	USD	AACA	31/03/2018
CITIC 4.000 01/11/28 MTN	XS1743727130		DTFXFR	USD	AACA	31/03/2018
UST 1.375 03/31/20	US912828J843		DBFTFR	USD	AACA	31/03/2018
CNRCL 3.500 05/16/23	XS0928126340		DYFXXR	USD	AACA	31/03/2018
BRGV 10/01/18	BRSTNCLTN7E1		DBZTFR	BRL	AACA	31/03/2018
UST 1.625 10/15/20	US9128282Z22		DBFTFR	USD	AACA	31/03/2018
UST 0.750 07/31/18	US912828S687		DBFTFR	USD	AACA	31/03/2018
UST 2.000 02/15/23	US912828UN88		DBFTFR	USD	AACA	31/03/2018
UST 1.375 09/15/20	US9128282V18		DBFTFR	USD	AACA	31/03/2018
UST 2.000 02/28/21	US912828B907		DBFTFR	USD	AACA	31/03/2018
SFDPI 0.125 09/14/26	BE0002260298		DBFSER	EUR	AACA	31/03/2018
DISB 2.921 06/03/20	XS1241110300		DTFXFR	USD	AACA	31/03/2018
SASAC 4.000 08/25/21	XS1449592051		DBFXCR	USD	AACA	31/03/2018
UST 1.909 01/31/20 FRN	US9128283T52		DBVTFR	USD	AACA	31/03/2018
KALIN 2.500 11/25/45 '18 FRN	XS1317710884		DBVXER	USD	AACA	31/03/2018
ZAHID 4.500 03/22/28	XS1776214980		DAFXAR	USD	AACA	31/03/2018
UST 0.125 04/15/20	US912828K338		DBFTFR	USD	AACA	31/03/2018
SLA 4.250 06/30/48 '28 FRN	XS1698906259		DYXXXR	USD	AACA	31/03/2018
MAPEF 4.500 11/03/25	XS1308713723		DTFUFR	USD	AACA	31/03/2018
BPCE 0.171 03/23/23 FRN MTN	FR0013323672		DTVXXB	EUR	AACA	31/03/2018
SAPG 1.375 03/13/30 '29	DE000A2G8VU3		DTFUGB	EUR	AACA	31/03/2018
ITGV 02/14/18 MATd	IT0005241770		DYZUXB	EUR	AACA	31/03/2018
DEWAT 7.375 10/21/20 MTN	XS0551313686		DTFUCR	USD	AACA	31/03/2018
HAITO 3.500 04/21/20	XS1219829949		DBFUCR	USD	AACA	31/03/2018
ARPEI 2.383 10/28/20	XS1310991424		DAFXAR	USD	AACA	31/03/2018
AEGN 0.375 11/21/24	XS1720933297		DMXXXB	EUR	AACA	31/03/2018
RHBC 2.503 10/06/21 MTN	XS1494426932		DTFXFR	USD	AACA	31/03/2018
SAGV 2.375 10/26/21 MTN	XS1508675334		DTFUFR	USD	AACA	31/03/2018
TEMSK 2.700 09/14/22 MTN	XS0827991505		DTFXFR	USD	AACA	31/03/2018
ALVG 3.875 Perp '22	XS1485742438		DTFJPB	USD	AACA	31/03/2018

Financial instrument name	Financial Instrument (ISIN)	Written description of financial instrument	Instrument Classification	Currency	Market Segment	date
TEMSK 2.375 01/23/23 MTN	US87973RAC43		DTFUFR	USD	AACA	31/03/2018
BPIGR 11/25/22	FR0013261328		DTZXXB	EUR	AACA	31/03/2018
CHNRE 3.375 03/09/22	XS1572895198		DYFXXR	USD	AACA	31/03/2018
INAHS 3.250 09/15/23 '19	XS1490153886		DBKSGB	EUR	AACA	31/03/2018
SASAC 4.875 03/14/25	XS1788514039		DBFXGR	USD	AACA	31/03/2018
PSABN 0.625 10/10/22 MTN	XS1694212181		DTFUFB	EUR	AACA	31/03/2018
BLGG 0.750 09/26/24	DE000GRN0016		DBFUFB	EUR	AACA	31/03/2018
EFSFC 0.875 04/16/18 MATd	EU000A1G0BB2		DTFTFB	EUR	AACA	31/03/2018
ALLY 4.125 03/30/20	US02005NAZ33		DBFUGR	USD	AACA	31/03/2018
TENCN 2.985 01/19/23 '22 MTN	US88032WAE66		DTFUGR	USD	AACA	31/03/2018
ENBD 3.000 05/06/20 MTN	XS1227814883		DTFUFR	USD	AACA	31/03/2018
DNB 0.375 11/20/24	XS1719108463		DMXXXB	EUR	AACA	31/03/2018
BKMB 3.750 05/03/21 MTN	XS1402946328		DTFUFR	USD	AACA	31/03/2018
HRAMG 4.016 04/27/20 FRN MTN	XS1596795275		DTVXFR	USD	AACA	31/03/2018
ENBD 3.912 01/26/20 FRN MTN	XS1457570023		DTVUCR	USD	AACA	31/03/2018
RENA 0.250 07/12/21 MTN	FR0013322120		DTFXXB	EUR	AACA	31/03/2018
NFLX 4.875 04/15/28	US64110LAP13		DBFNGR	USD	AACA	31/03/2018
FRGV 1.250 05/25/34	FR0013313582		DBFXXN	EUR	AACA	31/03/2018
BEJIN 2.875 04/01/18 MATd	XS1207354546		DYFXXR	USD	AACA	31/03/2018
PCCWL 3.000 07/14/26	XS1438451848		DYFXXR	USD	AACA	31/03/2018
NETHR 0.125 06/01/23	XS1622394143		DTFTFB	EUR	AACA	31/03/2018
UST 1.000 05/31/18 MATd	US912828VE70		DBFTFR	USD	AACA	31/03/2018
SAGV 2.875 03/04/23 MTN	XS1694216687		DTFUFR	USD	AACA	31/03/2018
CICCN 2.750 05/18/19 MTN	XS1411405233		DTFUFR	USD	AACA	31/03/2018
CVS 5.050 03/25/48 '47	US126650CZ11		DBFNGR	USD	AACA	31/03/2018
HRAMG 5.500 01/16/25 MTN	XS1165659514		DTFXFR	USD	AACA	31/03/2018
UC 2.250 08/31/24 FRN	IT0005204406		DBVUFB	EUR	AACA	31/03/2018
UC 2.421 05/03/25 FRN	IT0005087116		DTVOGB	EUR	AACA	31/03/2018
ICBAF 1.850 01/03/19	XS1800555507		DYFXXB	HKD	AACA	31/03/2018
ATL 3.625 11/30/18	IT0004869985		DBFGFB	EUR	AACA	31/03/2018
DBKG 6.250 Perp '20 FRN	XS1071551474		DGFJPB	USD	AACA	31/03/2018
DANSK 6.125 Perp '24 FRN	XS1586367945		DTVUQB	USD	AACA	31/03/2018
VOD 0.875 11/17/20 MTN	XS1323028479		DTFUFB	EUR	AACA	31/03/2018
SASAC 3.500 07/19/22	XS1644429695		DBFXGR	USD	AACA	31/03/2018
ICBAF 1.440 06/21/18 MATd	XS1795239067		DYFXXB	HKD	AACA	31/03/2018
HSBA 5.625 Perp '20 FRN	US404280AR04		DBFUQR	USD	AACA	31/03/2018
	XS1720540134		DTVXFR	USD	AACA	31/03/2018
SASY 1.000 03/21/26 MTN	FR0013324340		DTFXXB	EUR	AACA	31/03/2018
BASF 11/15/19 FRN	XS1718416586		DTVNCB	EUR	AACA	31/03/2018
ICBAF 2.125 09/29/19 MTN	USY3R559AM48		DTFUFR	USD	AACA	31/03/2018
LMRFD 3.958 05/07/25	XS1117297355		DYFXXR	USD	AACA	31/03/2018

Financial instrument name	Financial Instrument (ISIN)	Written description of financial instrument	Instrument Classification	Currency	Market Segment	date
HBC 3.875 10/24/18	XS0695461458		DTFXFB	EUR	AACA	31/03/2018
TLIT 4.500 01/25/21 MTN	XS1020952435		DTFUFB	EUR	AACA	31/03/2018
CCASM 4.750 02/08/28 MTN	XS1757392540		DTFXBR	USD	AACA	31/03/2018
CLIGC 3.350 07/27/27 '22 FRN	XS1641445694		DBFQFR	USD	AACA	31/03/2018
UBSG 7.125 Perp '20 FRN	CH0271428317		DBVQQB	USD	AACA	31/03/2018
	US45580KAK43		DTFNGR	USD	AACA	31/03/2018
ICBAF 2.415 06/22/18 MATd	XS1797234173		DYFXXB	USD	AACA	31/03/2018
KEXIM 3.131 07/05/22 FRN MTN	XS1637362507		DTVUFR	USD	AACA	31/03/2018
BNP 1.500 11/17/25 MTN	XS1614416193		DTFUFB	EUR	AACA	31/03/2018
BOCHL 5.550 02/11/20 MTN	USY1391CAJ00		DBFUGR	USD	AACA	31/03/2018
NORDR 0.950 03/13/28	DE000NRW0K03		DNFTFB	EUR	AACA	31/03/2018
HKBRD 3.625 12/09/18	XS1327049703		DBFNFR	USD	AACA	31/03/2018
FRGV 05/25/22	FR0013219177		DBZXXN	EUR	AACA	31/03/2018
DEGV 1.500 09/04/22	DE0001135499		DBFTFB	EUR	AACA	31/03/2018
CNDBK 2.040 07/17/18	XS1752419066		DYFXXB	USD	AACA	31/03/2018
UST 0.875 07/31/19	US912828TH30		DBFTFR	USD	AACA	31/03/2018
HDBK 3.000 03/06/18 MTN MATd	XS0897434949		DTFUFR	USD	AACA	31/03/2018
UST 1.250 01/31/19	US912828SD35		DBFSFR	USD	AACA	31/03/2018
BEGV 5.000 03/28/35	BE0000304130		DBFTFR	EUR	AACA	31/03/2018
BEGV 2.250 06/22/23	BE0000328378		DBFTFR	EUR	AACA	31/03/2018
CNDBK 4.170 03/19/19	XS1791698860		DYFXXB	CNY	AACA	31/03/2018
FRGV 4.000 04/25/60	FR0010870956		DBFXXN	EUR	AACA	31/03/2018
INGV 6.790 05/15/27	IN0020170026		DBFTFN	INR	AACA	31/03/2018
SOLB 1.625 12/02/22 '22	BE6282459609		DBVNDR	EUR	AACA	31/03/2018
UST 1.375 08/31/23	US9128282D10		DBFTFR	USD	AACA	31/03/2018
	INX000052418			INR	AACA	31/03/2018
FIGV 3.500 04/15/21	FI4000020961		DBFUFB	EUR	AACA	31/03/2018
BEGV 3.750 09/28/20	BE0000318270		DBFTFR	EUR	AACA	31/03/2018
UST 1.000 03/15/19	US912828P956		DBFTFR	USD	AACA	31/03/2018
EIBKC 2.687 03/22/23 FRN	HK0000406857		DTVXFR	HKD	AACA	31/03/2018
DEGV 6.250 01/04/24	DE0001134922		DBFTFB	EUR	AACA	31/03/2018
BT 1.125 03/10/23 MTN	XS1377681272		DTFXGB	EUR	AACA	31/03/2018
OMVV 2.625 09/27/22 MTN	XS0834367863		DTFXCB	EUR	AACA	31/03/2018
CNDBK 1.300 04/18/18 MATd	XS1753197356		DYFXXB	HKD	AACA	31/03/2018
CADES 0.050 11/25/20	FR0013109006		DBFXXB	EUR	AACA	31/03/2018
EIBKC 3.021 03/08/23 FRN MTN	XS1772296957		DTVXFR	USD	AACA	31/03/2018
INGV 03/13/18 MATd	IN002017X056		DYZTXN	INR	AACA	31/03/2018
	INX000060718			INR	AACA	31/03/2018
ITGV 5.500 09/01/22	IT0004801541		DBFUFB	EUR	AACA	31/03/2018
	INX000053118			INR	AACA	31/03/2018
EIBKC 3.130 03/22/23	HK0000406865		DTFXFR	HKD	AACA	31/03/2018

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UST 3.750 11/15/18	US912828JR22		DBFTFR	USD	AACA	31/03/2018
DEGV 06/15/18 MATd	DE0001104644		DBFTFB	EUR	AACA	31/03/2018
ITGV 4.000 09/01/20	IT0004594930		DBFUFB	EUR	AACA	31/03/2018
EIBKC 0.279 03/08/23 FRN MTN	XS1772296874		DTVXFR	EUR	AACA	31/03/2018
DEGV 09/13/19	DE0001104693		DBFTFB	EUR	AACA	31/03/2018
BEGV 4.250 03/28/41	BE0000320292		DBFTFR	EUR	AACA	31/03/2018
ITGV 1.500 08/01/19	IT0005030504		DBFUFB	EUR	AACA	31/03/2018
SWRAY 3.500 01/10/28 MTN	XS1743657683		DTFXFR	USD	AACA	31/03/2018
	INX000032218			INR	AACA	31/03/2018
CNDBK 1.800 01/23/19	XS1756728421		DYFXXB	HKD	AACA	31/03/2018
GEEAU 3.625 01/25/23	XS1755436190		DBFUFR	USD	AACA	31/03/2018
UST 1.875 08/31/24	US9128282U35		DBFTFR	USD	AACA	31/03/2018
FRGV 4.250 10/25/18	FR0010670737		DBFXN	EUR	AACA	31/03/2018
ATGV 0.250 10/18/19	AT0000A19XC3		DBFPFB	EUR	AACA	31/03/2018
ICBAF 3.168 03/05/23 FRN MTN	XS1787370235		DTVXFR	USD	AACA	31/03/2018
ITGV 4.250 03/01/20	IT0004536949		DBFUFB	EUR	AACA	31/03/2018
	INX000031518			INR	AACA	31/03/2018
CDBLF 2.625 08/01/20 MTN	XS1650054734		DTFXFR	USD	AACA	31/03/2018
BEGV 4.250 09/28/22	BE0000325341		DBFTFR	EUR	AACA	31/03/2018
KITUS 9.190 08/07/18 MTN	XS1088887846		DTFXFB	BRL	AACA	31/03/2018
EIKBO 0.375 02/26/25	XS1725524471		DTFSFB	EUR	AACA	31/03/2018
CNCTI 3.336 12/14/22 FRN	XS1733221359		DYVXXR	USD	AACA	31/03/2018
DEGV 1.000 10/12/18	DE0001141679		DBFTFB	EUR	AACA	31/03/2018
AIRF 3.750 10/12/22 '22	FR0013212958		DBFXXB	EUR	AACA	31/03/2018
FRGV 4.250 10/25/23	FR0010466938		DBFXN	EUR	AACA	31/03/2018
CAGR 3.250 10/04/24 MTN	US22535WAD92		DTFUGR	USD	AACA	31/03/2018
ABI 3.300 02/01/23 '22	US035242AL09		DBFGGR	USD	AACA	31/03/2018
HEIN 2.125 08/04/20 MTN	XS0811554962		DTFUFB	EUR	AACA	31/03/2018
ATGV 3.900 07/15/20	AT0000386115		DBFUFB	EUR	AACA	31/03/2018
SIEG 1.500 03/10/20	DE000A1G85B4		DTFGGB	EUR	AACA	31/03/2018
ITGV 5.000 03/01/25	IT0004513641		DBFUFB	EUR	AACA	31/03/2018
RDS 0.375 02/15/25 MTN	XS1476654238		DTFUFB	EUR	AACA	31/03/2018
SFTBK 3.125 09/19/25 '25	XS1684385161		DYFXR	EUR	AACA	31/03/2018
IGT 4.750 02/15/23	XS1204434028		DYFXR	EUR	AACA	31/03/2018
MAPEF 4.325 11/12/24	XS1120403313		DBFXAR	USD	AACA	31/03/2018
CARR 3.875 04/25/21 MTN	XS0529414319		DTFXFB	EUR	AACA	31/03/2018
SUNX 4.875 01/15/23 '20	US86765LAH06		DBFNGR	USD	AACA	31/03/2018
DVMT 5.450 06/15/23 '23	USU2526DAC30		DBFSGR	USD	AACA	31/03/2018
SAN 2.625 07/16/20 MTN	XS0953219416		DTFUFB	EUR	AACA	31/03/2018
BP 2.213 09/25/26	XS1114473579		DTFXFB	EUR	AACA	31/03/2018
TAQA 3.625 01/12/23	XS0863524277		DTFNFR	USD	AACA	31/03/2018

Financial instrument name	Financial Instrument (ISIN)	Written description of financial instrument	Instrument Classification	Currency	Market Segment	date
HPHT 2.750 09/11/22	XS1679508504		DYFXXR	USD	AACA	31/03/2018
DEGV 1.750 04/15/20	DE0001030526		DBVTFB	EUR	AACA	31/03/2018
KEXIM 2.250 01/21/20	US3021548576		DBFUGR	USD	AACA	31/03/2018
CARL 2.625 11/15/22 MTN	XS0854746343		DTFUFB	EUR	AACA	31/03/2018
VOWG 1.125 10/02/23	XS1586555861		DBFXFB	EUR	AACA	31/03/2018
COAMN 3.750 09/03/19 MTN	XS1104029027		DTFUFR	USD	AACA	31/03/2018
SFTBK 4.750 09/19/24 '24	XS1684384511		DYFXXR	USD	AACA	31/03/2018
HRAMG 4.000 07/17/19	XS1088292815		DYFXXR	USD	AACA	31/03/2018
VOD 2.200 08/25/26 MTN	XS1372839214		DTFUFB	EUR	AACA	31/03/2018
KDB 3.750 01/22/24	US500630CC01		DBFUFR	USD	AACA	31/03/2018
CNDBK 0.875 01/24/24	XS1553210672		DTFXFR	EUR	AACA	31/03/2018
UBSG 2.650 02/01/22	USG91703AM39		DBFGGR	USD	AACA	31/03/2018
COSL 3.250 09/06/22	USG2444PAA50		DBFGGR	USD	AACA	31/03/2018
RENA 1.000 05/17/23 '23 MTN	FR0013169778		DTFXXB	EUR	AACA	31/03/2018
EUFIX 2.250 01/27/22	XS1174211471		DBFXCB	EUR	AACA	31/03/2018
CHPGI 3.500 05/08/27	USG2120QAC09		DBFUGR	USD	AACA	31/03/2018
PRU 4.375 Perp '21 MTN	XS1488414464		DTFXFB	USD	AACA	31/03/2018
RHBC 3.088 10/03/19 MTN	XS1115283498		DTFXFR	USD	AACA	31/03/2018
BBL 3.300 10/03/18 MTN	USY06072AB10		DBFUFR	USD	AACA	31/03/2018
BEGV 1.900 06/22/38	BE0000336454		DBFNFR	EUR	AACA	31/03/2018
ADCB 2.750 09/16/19 MTN	XS1110651012		DTFUCR	USD	AACA	31/03/2018
UST 1.000 09/30/19	US912828TR12		DBFTFR	USD	AACA	31/03/2018
GSCAL 3.000 06/18/19	USY2R016AA33		DBFUGR	USD	AACA	31/03/2018
DBKG 7.125 Perp '26 FRN	XS1071551391		DGFJPB	GBP	AACA	31/03/2018
LAGA 2.000 09/19/19 '19	FR0012161362		DBFXXB	EUR	AACA	31/03/2018
ADCB 2.500 03/06/18 MTN MATd	XS0897453907		DTFUCR	USD	AACA	31/03/2018
CPB 4.150 03/15/28 '27	US134429BG35		DBFUGR	USD	AACA	31/03/2018
SASAC 1.950 04/16/18 MATd	USG22004AD07		DBFGGR	USD	AACA	31/03/2018
TSLA 5.300 08/15/25 '20	USU8810LAA18		DBFGGR	USD	AACA	31/03/2018
ONGC 2.875 01/27/22	XS1447581379		DBFSCR	USD	AACA	31/03/2018
CHSTA 2.950 11/19/20	XS1322367985		DYFXXR	USD	AACA	31/03/2018
AMMB 3.125 07/03/19 MTN	XS1083308301		DTFXFR	USD	AACA	31/03/2018
BBD 6.125 05/15/21 MTN	XS0552915943		DYFXXR	EUR	AACA	31/03/2018
UST 0.125 04/15/18 MATd	US912828UX60		DBFTFR	USD	AACA	31/03/2018
CCBLA 2.750 05/31/21 MTN	XS1422840733		DTFUFR	USD	AACA	31/03/2018
STEL 3.250 06/30/25 MTN	XS1253849357		DTFXGR	USD	AACA	31/03/2018
ENGIE 6.375 01/18/21 MTN	FR0010709451		DTFXXB	EUR	AACA	31/03/2018
UST 1.625 06/30/19	US912828W557		DBFTFR	USD	AACA	31/03/2018
IGT 4.125 02/15/20 '19	XS1204431867		DYFXXR	EUR	AACA	31/03/2018
EUCAR 5.750 06/15/22 '18	XS1241053666		DYFXXR	EUR	AACA	31/03/2018
UST 1.375 02/15/20	US912828W226		DBFTFR	USD	AACA	31/03/2018



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PCCWL 3.625 04/02/25	XS1213177295		DYFXXR	USD	AACA	31/03/2018
EXIMB 3.125 07/20/21 MTN	XS1347434927		DTFXFR	USD	AACA	31/03/2018
ICBK 4.800 05/22/19 MTN	US45112FAE60		DTFNFR	USD	AACA	31/03/2018
DWSKK 3.000 03/05/18 MATd	XS0897680558		DBFXAR	USD	AACA	31/03/2018
UST 1.875 10/31/22	US912828M490		DBFTFR	USD	AACA	31/03/2018
UST 0.125 04/15/19	US912828C996		DBFTFR	USD	AACA	31/03/2018
UST 1.625 12/31/19	US912828G955		DBFTFR	USD	AACA	31/03/2018
UST 1.969 07/31/19 FRN	US9128282M19		DBVTFR	USD	AACA	31/03/2018
UST 1.500 05/15/20	US912828X968		DBFTFR	USD	AACA	31/03/2018
UST 1.500 03/31/23	US912828Q293		DBFTFR	USD	AACA	31/03/2018
UST 2.500 01/15/29	US912810PZ57		DBFTFR	USD	AACA	31/03/2018
UST 1.250 10/31/19	US912828TV24		DBFTFR	USD	AACA	31/03/2018
UST 1.979 04/30/19 FRN	US912828X547		DBVTFR	USD	AACA	31/03/2018
UST 1.875 06/30/20	US912828VJ67		DBFTFR	USD	AACA	31/03/2018
UST 2.125 09/30/24	US9128282Y56		DBFTFR	USD	AACA	31/03/2018
UST 3.125 05/15/21	US912828QN35		DBFTFR	USD	AACA	31/03/2018
UST 2.000 12/31/21	US912828U816		DBFTFR	USD	AACA	31/03/2018
UST 2.000 07/31/22	US912828XQ82		DBFTFR	USD	AACA	31/03/2018
UST 2.000 04/30/24	US912828X703		DBFTFR	USD	AACA	31/03/2018
UST 1.250 05/31/19	US912828XS49		DBFTFR	USD	AACA	31/03/2018
UST 2.000 01/15/26	US912810FS25		DTFTFR	USD	AACA	31/03/2018
UST 1.250 08/31/19	US9128282T61		DBFTFR	USD	AACA	31/03/2018
UST 1.750 10/31/18	US912828RP73		DBFSFR	USD	AACA	31/03/2018
UST 1.875 02/28/22	US912828W556		DBFTFR	USD	AACA	31/03/2018
UST 1.375 02/15/44	US912810RF75		DBFTFR	USD	AACA	31/03/2018
UST 2.625 11/15/20	US912828PC88		DBFTFR	USD	AACA	31/03/2018
UST 1.375 10/31/20	US912828L997		DBFTFR	USD	AACA	31/03/2018
UST 2.875 05/15/43	US912810RB61		DBFTFR	USD	AACA	31/03/2018
UST 2.375 12/31/20	US912828A834		DBFTFR	USD	AACA	31/03/2018
UST 2.250 12/31/23	US912828V236		DBFTFR	USD	AACA	31/03/2018
UST 0.375 07/15/25	US912828XL95		DBFTFR	USD	AACA	31/03/2018
UST 2.000 11/30/20	US912828A420		DBFTFR	USD	AACA	31/03/2018
UST 1.375 09/30/19	US9128282X73		DBFTFR	USD	AACA	31/03/2018
UST 0.875 05/15/19	US912828R440		DBFTFR	USD	AACA	31/03/2018
UST 2.125 01/15/19	US912828JX99		DBFTFR	USD	AACA	31/03/2018
UST 1.125 04/30/20	US912828VA58		DBFTFR	USD	AACA	31/03/2018
UST 1.875 05/31/22	US912828XD79		DBFTFR	USD	AACA	31/03/2018
UST 1.375 12/15/19	US912828U733		DBFTFR	USD	AACA	31/03/2018
UST 2.250 07/31/18	US912828QY99		DBFTFR	USD	AACA	31/03/2018
UST 1.625 07/31/20	US912828XM78		DBFTFR	USD	AACA	31/03/2018
UST 0.125 07/15/24	US912828WU04		DBFTFR	USD	AACA	31/03/2018

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UST 2.000 02/15/22	US912828SF82		DBFTFR	USD	AACA	31/03/2018
UST 5.250 02/15/29	US912810FG86		DBFTGR	USD	AACA	31/03/2018
UST 3.625 08/15/19	US912828LI77		DBFTFR	USD	AACA	31/03/2018
UST 2.000 08/31/21	US912828D721		DBFTFR	USD	AACA	31/03/2018
NDA 1.000 02/22/23 MTN	XS1368470156		DTFXFB	EUR	AACA	31/03/2018
UST 0.875 04/15/19	US912828Q525		DBFTFR	USD	AACA	31/03/2018
PEUP 2.000 03/23/24 MTN	FR0013245586		DTFGGN	EUR	AACA	31/03/2018
STX 4.250 03/01/22 EXCd	USG79456AK84		DBFGGR	USD	AACA	31/03/2018
UST 0.750 08/31/18	US9128282C37		DBFTFR	USD	AACA	31/03/2018
UST 4.750 02/15/41	US912810QN19		DBFTFR	USD	AACA	31/03/2018
UST 0.250 01/15/25	US912828H458		DBFTFR	USD	AACA	31/03/2018
UST 0.375 01/15/27	US912828V491		DBFTFR	USD	AACA	31/03/2018
SGAMA 4.800 01/18/48 '28 FRN	XS1751476679		DBVUGB	USD	AACA	31/03/2018
UST 2.875 11/15/46	US912810RU43		DBFTFR	USD	AACA	31/03/2018
ICBAF 2.375 05/19/19 MTN	USY3R559AJ19		DBFUGR	USD	AACA	31/03/2018
MRTCP 6.500 07/15/22 '19	XS1647100848		DYFXXR	EUR	AACA	31/03/2018
UST 2.375 01/15/25	US912810FR42		DTFTFR	USD	AACA	31/03/2018
INTNR 3.500 11/25/20 MTN	XS1325770722		DTFXFR	USD	AACA	31/03/2018
UST 2.079 10/31/18 FRN	US912828T750		DBVTFR	USD	AACA	31/03/2018
UST 2.000 05/31/21	US912828WN60		DBFTFR	USD	AACA	31/03/2018
UST 1.875 11/30/21	US912828G534		DBFTFR	USD	AACA	31/03/2018
BPCE 1.000 10/05/28 MTN	FR0013204468		DTFXXB	EUR	AACA	31/03/2018
UST 2.625 08/15/20	US912828NT32		DBFTFR	USD	AACA	31/03/2018
UST 1.957 10/31/19 FRN	US9128283B45		DBVTFR	USD	AACA	31/03/2018
UST 0.625 07/15/21	US912828QV50		DBFTFR	USD	AACA	31/03/2018
UST 1.750 03/31/22	US912828J769		DBFTFR	USD	AACA	31/03/2018
UST 4.000 08/15/18	US912828JH40		DBFTFR	USD	AACA	31/03/2018
ORCL 2.500 05/15/22 '22	US68389XBB01		DBFUGR	USD	AACA	31/03/2018
UC 5.750 10/28/25 '20 MTN	XS0986063864		DGFQFB	EUR	AACA	31/03/2018
AAPL 2.850 02/23/23 '22	US037833BU32		DBFUGR	USD	AACA	31/03/2018
WNDTR 3.125 01/20/25 '20	XS1708450561		DYFXXR	EUR	AACA	31/03/2018
ALVG 4.750 Perp '23 MTN	DE000A1YCQ29		DTVUQB	EUR	AACA	31/03/2018
UST 1.500 01/31/22	US912828H862		DBFTFR	USD	AACA	31/03/2018
UST 1.375 07/15/18	US912828JE19		DBFTFR	USD	AACA	31/03/2018
UST 1.750 09/30/19	US912828F395		DBFTFR	USD	AACA	31/03/2018
HYMTR 3.000 10/30/20 MTN	US44891CAD56		DTFUFR	USD	AACA	31/03/2018
MTCHD 3.875 05/01/22 '18	XS1219465728		DYFXXR	EUR	AACA	31/03/2018
CNHI 2.875 09/27/21 MTN	XS1114452060		DTFXFB	EUR	AACA	31/03/2018
UST 1.250 10/31/21	US912828T677		DBFTFR	USD	AACA	31/03/2018
DAIG 1.500 07/05/19	USU2339CCG16		DBFUGR	USD	AACA	31/03/2018
UST 1.125 03/31/20	US912828UV05		DBFTFR	USD	AACA	31/03/2018

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UST 0.125 01/15/23	US912828UH11		DBFTFR	USD	AACA	31/03/2018
UST 0.125 04/15/21	US912828Q608		DBFTFR	USD	AACA	31/03/2018
UST 1.625 10/31/23	US912828T917		DBFTFR	USD	AACA	31/03/2018
UST 1.250 12/31/18	US912828U998		DBFTFR	USD	AACA	31/03/2018
ITGV 03/14/19	IT0005326597		DYZUXB	EUR	AACA	31/03/2018
DAIG 2.250 03/02/20	USU2339CBT46		DBFUGR	USD	AACA	31/03/2018
SNCFE 2.000 02/05/48 MTN	XS1764691611		DTFUFB	EUR	AACA	31/03/2018
UST 1.625 04/30/23	US912828R283		DBFTFR	USD	AACA	31/03/2018
CDBLF 3.000 08/01/22 MTN	XS1650055624		DTFXFR	USD	AACA	31/03/2018
INGC 2.500 05/20/21	FR0011912872		DBFXXB	EUR	AACA	31/03/2018
TMUS 6.000 03/01/23 '18	US87264AAM71		DBFUGR	USD	AACA	31/03/2018
ESGV 01/18/19	ES0L01901187		DYZTXB	EUR	AACA	31/03/2018
CNHI 2.750 03/18/19 MTN	XS1046851025		DTFUFB	EUR	AACA	31/03/2018
SAN 6.250 Perp '21 MTN	XS1107291541		DCFUPB	EUR	AACA	31/03/2018
BNS 4.650 Perp '22 FRN	US064159KJ44		DBVUGR	USD	AACA	31/03/2018
CNHI 4.375 11/06/20	US12592BAE48		DBFUGR	USD	AACA	31/03/2018
MSFT 2.400 02/06/22 '22	US594918BW38		DBFUGR	USD	AACA	31/03/2018
UST 2.125 08/31/20	US912828VV95		DBFTFR	USD	AACA	31/03/2018
SPMI 2.750 04/05/22 MTN	XS1591523755		DTFUCB	EUR	AACA	31/03/2018
LREIT 2.875 07/21/26 MTN	XS1453462076		DTFXFR	USD	AACA	31/03/2018
BEGV 3.000 09/28/19	BE0000327362		DBFNFR	EUR	AACA	31/03/2018
VOWG 3.250 01/21/19	XS0731681556		DTFXFB	EUR	AACA	31/03/2018
DEGV 0.500 04/15/30	DE0001030559		DBVTFB	EUR	AACA	31/03/2018
HEIG 2.250 03/12/19 MTN	XS1044496203		DTFUCB	EUR	AACA	31/03/2018
LOXAM 6.000 04/15/25 '20	XS1590067432		DYFXXR	EUR	AACA	31/03/2018
EPED 3.625 06/15/23 '19	XS1384278203		DYFXXR	EUR	AACA	31/03/2018
DBKG 3.125 01/13/21 MTN	US25152R2X04		DTFUFR	USD	AACA	31/03/2018
CLPHL 3.250 07/25/27 MTN	XS1648263926		DTFUFR	USD	AACA	31/03/2018
ITGV 02/14/19	IT0005323362		DYZUXB	EUR	AACA	31/03/2018
RABO 5.500 Perp '20 FRN	XS1171914515		DBVXQB	EUR	AACA	31/03/2018
DBKG 1.500 01/20/22	DE000DL19TA6		DTFUFB	EUR	AACA	31/03/2018
QNBK 3.285 05/20/18 MTN MATd	XS1405950129		DTVXFR	USD	AACA	31/03/2018
SAN 3.700 03/28/22 '22	USU8029KAA08		DBFUFR	USD	AACA	31/03/2018
BBD 5.750 03/15/22	USC10602AR84		DBFUGR	USD	AACA	31/03/2018
BABA 2.800 06/06/23 '23	US01609WAS17		DBFUGR	USD	AACA	31/03/2018
CGDES 10.750 Perp '22 FRN	PTCGDJOM0022		DBVUQR	EUR	AACA	31/03/2018
SASY 1.125 03/10/22 '21 MTN	FR0012146777		DTFNNGN	EUR	AACA	31/03/2018
RDS 1.250 03/15/22	XS1292484323		DTFUFB	EUR	AACA	31/03/2018
INSPV 3.297 10/21/18 MTN	XS0981184541		DTFUFR	USD	AACA	31/03/2018
GM 3.200 07/13/20 '20	US37045XAY22		DBFUGR	USD	AACA	31/03/2018
LIONS 4.000 10/01/23 '20	XS1577949149		DYFXXR	EUR	AACA	31/03/2018

Financial instrument name	Financial Instrument (ISIN)	Written description of financial instrument	Instrument Classification	Currency	Market Segment	date
P RTP 0.875 03/28/22 '21 MTN	FR0012648244		DTFXXB	EUR	AACA	31/03/2018
UBSG 7.125 Perp '21 FRN	CH0331455318		DBVQQB	USD	AACA	31/03/2018
RDS 1.625 03/24/21	XS1048521733		DTFXFB	EUR	AACA	31/03/2018
APSE 3.950 01/19/22	USY00130HS90		DBFUGR	USD	AACA	31/03/2018
NDA 4.000 06/29/20 MTN	XS0520755488		DTFXFB	EUR	AACA	31/03/2018
VOWG 3.250 05/10/18 MATd	XS0702452995		DTFUFB	EUR	AACA	31/03/2018
UBSN 0.125 11/05/21 '21 MTN	XS1673620016		DTFXGR	EUR	AACA	31/03/2018
HSBA 1.500 03/15/22	XS1379182006		DTFUFB	EUR	AACA	31/03/2018
VOWG 1.500 02/13/19	XS1031018911		DTFXFB	EUR	AACA	31/03/2018
CADES 1.375 11/25/24	FR0012159812		DTFXXB	EUR	AACA	31/03/2018
AEGN 0.250 05/25/23	XS1418849482		DMXXXB	EUR	AACA	31/03/2018
DAIG 2.250 01/24/22 MTN	DE000A1R04X6		DTFUFB	EUR	AACA	31/03/2018
BMWG 1.000 01/21/25 MTN	XS1168962063		DTFUFB	EUR	AACA	31/03/2018
SHB 5.250 Perp '21 MTN	XS1194054166		DTFUPB	USD	AACA	31/03/2018
SGOB 4.500 09/30/19 MTN	XS0683564156		DTFUCB	EUR	AACA	31/03/2018
BPCE 2.375 11/21/22 MTN	FR0011356997		DTFXXB	EUR	AACA	31/03/2018
ESGV 4.650 07/30/25	ES00000122E5		DBFTFB	EUR	AACA	31/03/2018
KDB 2.500 01/13/21	US500630CH97		DBFUFR	USD	AACA	31/03/2018
QNBK 2.125 02/14/18 MTN MATd	XS0854469599		DTFXFR	USD	AACA	31/03/2018
AEST 10 B Mezz Seq Flt	IT0005058737		DAVSBB	EUR	AACA	31/03/2018
ORAN 1.875 10/02/19 MTN	XS0911431517		DTFUFB	EUR	AACA	31/03/2018
QISB 3.251 05/23/22 MTN	XS1614212196		DTFXFR	USD	AACA	31/03/2018
LDOF 4.500 01/19/21 MTN	XS0999654873		DTFUFB	EUR	AACA	31/03/2018
ITGV 11/14/18	IT0005311847		DYZUXB	EUR	AACA	31/03/2018
RABO 4.125 01/14/20 MTN	XS0478074924		DTFUFB	EUR	AACA	31/03/2018
SASY 0.625 04/05/24 '24 MTN	FR0013143997		DTFXXB	EUR	AACA	31/03/2018
SGVHT 0.375 03/10/20	XS1377695652		DTFXFB	EUR	AACA	31/03/2018
PERP 2.125 09/27/24 '24	FR0012173862		DBFXXB	EUR	AACA	31/03/2018
BOUY 4.250 07/22/20	FR0010212852		DBFXXB	EUR	AACA	31/03/2018
LVMH 1.250 11/04/19 MTN	FR0011485051		DTFXXB	EUR	AACA	31/03/2018
RY 4.625 01/22/18 FRN MATd	XS0340256147		DGFSEB	EUR	AACA	31/03/2018
CHGWI 2.500 06/18/18 MATd	XS1242521059		DBFNFR	USD	AACA	31/03/2018
TOYOM 1.900 04/08/21 MTN	US89236TCZ66		DTFUFR	USD	AACA	31/03/2018
TRN 1.375 07/26/27 MTN	XS1652866002		DTFUFB	EUR	AACA	31/03/2018
UST 6.000 02/15/26	US912810EW46		DBXXX	USD	AACA	31/03/2018
CNHI 1.375 05/23/22 '22 MTN	XS1616917800		DTFXGB	EUR	AACA	31/03/2018
CAGR 0.750 12/01/22 MTN	XS1425199848		DTFXFB	EUR	AACA	31/03/2018
UBI 3.125 10/14/20	IT0004966195		DTFSFR	EUR	AACA	31/03/2018
WNDTR 2.750 01/20/24 '18 FRN	XS1708450215		DYVXXR	EUR	AACA	31/03/2018
SAPJ 3.375 04/01/22 '18	XS1117298676		DYFXXR	EUR	AACA	31/03/2018
DAIG 0.500 09/09/19 MTN	DE000A2AAL23		DTFUFB	EUR	AACA	31/03/2018

Financial instrument name	Financial Instrument (ISIN)	Written description of financial instrument	Instrument Classification	Currency	Market Segment	date
CONG 02/05/20 '20	XS1529561182		DTZXGB	EUR	AACA	31/03/2018
LKBF 1.375 03/05/18 MTN MATd	DE000LB01RW6		DTFSFB	USD	AACA	31/03/2018
POB 0.500 02/23/24	XS1569896498		DMXXXB	EUR	AACA	31/03/2018
RY 2.000 10/01/18	US78011DAF15		DBFUFR	USD	AACA	31/03/2018
AIRP 0.750 06/13/24 '24 MTN	FR0013182839		DTFXXB	EUR	AACA	31/03/2018
TOTF 1.375 03/19/25 MTN	XS1139315581		DTFXFB	EUR	AACA	31/03/2018
ESGV 02/15/19	ES0L01902151		DYZTXB	EUR	AACA	31/03/2018
CAFDC 3.000 09/11/25 MTN	XS1288858548		DTFQFB	EUR	AACA	31/03/2018
TEF 1.460 04/13/26	XS1394764689		DTFXFB	EUR	AACA	31/03/2018
TEF 4.570 04/27/23	US87938WAR43		DBFUGR	USD	AACA	31/03/2018
ABN 6.375 04/27/21 MTN	XS0619548216		DTFXFB	EUR	AACA	31/03/2018
LEGD 1.875 07/06/32	FR0013266848		DBFXXB	EUR	AACA	31/03/2018
HSBA 3.000 06/30/25	XS1254428896		DTFUFB	EUR	AACA	31/03/2018
TOTF 0.625 10/04/24 MTN	XS1693818285		DTFXFB	EUR	AACA	31/03/2018
DAIG 0.271 03/23/20 FRN MTN	XS1794352846		DTVXFB	EUR	AACA	31/03/2018
LING 1.750 09/17/20	XS0828235225		DTFXCB	EUR	AACA	31/03/2018
ENI 3.750 06/27/19 MTN	XS0798555537		DTFXFB	EUR	AACA	31/03/2018
AFD 2.250 05/27/25 MTN	XS0936339208		DTFUFB	EUR	AACA	31/03/2018
NLGV 08/31/18	NL0012797013		DYZTXB	EUR	AACA	31/03/2018
FAB 4.800 03/29/21 MTN	XS1796860317		DTFXFR	CNY	AACA	31/03/2018
LUGV 2.125 07/10/23	LU0945626439		DBFUFB	EUR	AACA	31/03/2018
ATGV 4.350 03/15/19	AT0000A08968		DBFPFB	EUR	AACA	31/03/2018
BATS 3.222 08/15/24 '24	USU05526AJ48		DBFGGR	USD	AACA	31/03/2018
ISP 0.275 03/09/18 MTN MATd	XS1199524841		DTVUFB	EUR	AACA	31/03/2018
GLENX 1.625 01/18/22 '21 MTN	XS1110430193		DTFUFB	EUR	AACA	31/03/2018
KDB 3.159 10/30/22 FRN MTN	XS1706085773		DTVUFR	USD	AACA	31/03/2018
IRETE 1.608 10/31/27 '27 MTN	XS1709374497		DTFUFB	EUR	AACA	31/03/2018
BMWG 0.750 07/12/24 MTN	XS1548436473		DTFNFB	EUR	AACA	31/03/2018
FRNYK 1.750 05/02/18 MATd	LU0921853205		DTFSFB	EUR	AACA	31/03/2018
BMWG 01/24/20 FRN MTN	XS1757690307		DTVNFB	EUR	AACA	31/03/2018
DPWG 2.750 10/09/23	XS0977496636		DTFXFB	EUR	AACA	31/03/2018
DTEG 0.625 04/03/23	XS1382792197		DTFUFB	EUR	AACA	31/03/2018
OPCPT 0.875 06/21/21	XS1347564970		DTFXFB	EUR	AACA	31/03/2018
RENA 0.500 09/15/23 '23 MTN	FR0013201597		DTFXXB	EUR	AACA	31/03/2018
GLENX 3.375 09/30/20 MTN	XS0974877150		DTFUFB	EUR	AACA	31/03/2018
FRNYK 0.229 09/10/19 FRN	LU1105951401		DGVUFB	EUR	AACA	31/03/2018
LVMH 1.750 11/13/20 MTN	FR0011625441		DTFXXB	EUR	AACA	31/03/2018
LUGV 3.375 05/18/20	XS0506445963		DBFUFB	EUR	AACA	31/03/2018
VIE 4.247 01/06/21 MTN	FR0010918490		DTFXXB	EUR	AACA	31/03/2018
DAIG 2.250 03/02/20	US233851BR47		DBFUGR	USD	AACA	31/03/2018
BPCE 0.875 01/31/24 MTN	FR0013312493		DTFXXB	EUR	AACA	31/03/2018

Financial instrument name	Financial Instrument (ISIN)	Written description of financial instrument	Instrument Classification	Currency	Market Segment	date
F 1.134 02/10/22 MTN	XS1186131717		DTFXFB	EUR	AACA	31/03/2018
AUMRC 0.625 02/07/22 '21 MTN	FR0013236312		DTFXXB	EUR	AACA	31/03/2018
RDS 1.250 05/12/28 MTN	XS1411401083		DTFUFB	EUR	AACA	31/03/2018
EDF 1.000 10/13/26 '26 MTN	FR0013213295		DTFXXB	EUR	AACA	31/03/2018
AFD 0.125 11/15/23 MTN	FR0013296373		DBFXXB	EUR	AACA	31/03/2018
RDS 2.500 03/24/26	XS1048529041		DTFXFB	EUR	AACA	31/03/2018
CAFDC 1.875 11/04/26 MTN	XS1512677003		DTFQFB	EUR	AACA	31/03/2018
BIRG 2.750 03/22/18 FRN MATd	XS0907907140		DTFSFB	EUR	AACA	31/03/2018
DTEG 0.625 12/13/24	XS1732232340		DTFUFB	EUR	AACA	31/03/2018
POB 0.750 06/25/19	XS1081041557		DMXXXB	EUR	AACA	31/03/2018
SGOB 03/27/20 MTN	XS1493428426		DTZNFB	EUR	AACA	31/03/2018
DAIG 0.850 02/28/25 MTN	DE000A2DADM7		DTFUFB	EUR	AACA	31/03/2018
EXOR 2.500 10/08/24	XS1119021357		DYFXXB	EUR	AACA	31/03/2018
SDFLC 0.500 04/13/22 MTN	FR0013088424		DTFXXB	EUR	AACA	31/03/2018
BKCHN 3.129 04/20/20 FRN MTN	XS1599275713		DTVXFR	USD	AACA	31/03/2018
POB 0.125 01/25/21	XS1374414891		DMXXXB	EUR	AACA	31/03/2018
PBBG 1.375 08/28/18	DE000A1X2566		DTFSFB	EUR	AACA	31/03/2018
SAN 3.125 01/19/27	XS1548444816		DTFXFB	EUR	AACA	31/03/2018
GFCP 1.625 03/14/30 MTN	FR0013322989		DTFXXB	EUR	AACA	31/03/2018
DAIG 1.750 10/30/19	USU2339CCL01		DBFUGR	USD	AACA	31/03/2018
PEUP 7.375 03/06/18 MTN MATd	FR0011439975		DTFXXB	EUR	AACA	31/03/2018
GM 4.300 07/13/25 '25	US37045XAZ96		DBFUGR	USD	AACA	31/03/2018
SNCFE 3.300 12/18/42 MTN	XS0866276800		DTFXFB	EUR	AACA	31/03/2018
SBNK 3.875 12/04/19 MTN	XS1073127901		DTFXFR	USD	AACA	31/03/2018
FOUG 1.125 01/09/26 '25 MTN	FR0013182078		DTFXXB	EUR	AACA	31/03/2018
DEGV 0.250 04/13/18 MATd	DE0001141661		DBFTFB	EUR	AACA	31/03/2018
AUMRC 2.375 12/12/22 MTN	FR0011372622		DTFXXB	EUR	AACA	31/03/2018
BHP 2.250 09/25/20 MTN	XS0834386228		DTFUFB	EUR	AACA	31/03/2018
STAN 3.625 11/23/22	XS0858585051		DTFXGB	EUR	AACA	31/03/2018
SESF 1.625 03/22/26 '25 MTN	XS1796208632		DTFUFB	EUR	AACA	31/03/2018
DAIG 0.250 05/11/20 MTN	DE000A169NA6		DTFUFB	EUR	AACA	31/03/2018
SRBAN 2.000 05/14/18 MTN MATd	XS0853250271		DTFXFB	EUR	AACA	31/03/2018
CONG 0.500 02/19/19 MTN	DE000A127C39		DTFGGB	EUR	AACA	31/03/2018
ERST 1.875 05/13/19	XS0993272862		DTFUFB	EUR	AACA	31/03/2018
RDS 1.000 04/06/22	XS1135276332		DTFUFB	EUR	AACA	31/03/2018
VOWG 1.125 04/04/24	XS1692347526		DTFXFB	EUR	AACA	31/03/2018
F 0.869 09/13/21 MTN	XS1548776498		DTFXFB	EUR	AACA	31/03/2018
ISP 3.500 01/17/22 MTN	XS1018032950		DTFUFB	EUR	AACA	31/03/2018
TKAG 2.500 02/25/25	DE000A14J587		DTFUFB	EUR	AACA	31/03/2018
SFTBK 4.000 09/19/29	XS1684385591		DYFXXR	EUR	AACA	31/03/2018
LAPST 2.750 04/23/26 '21 MTN	FR0011855865		DTVXXB	EUR	AACA	31/03/2018

Financial instrument name	Financial Instrument (ISIN)	Written description of financial instrument	Instrument Classification	Currency	Market Segment	date
MDLZ 1.625 01/20/23 '22	XS1346872580		DYFXXR	EUR	AACA	31/03/2018
CPB 3.300 03/15/21	US134429BD04		DBFUGR	USD	AACA	31/03/2018
LKQ 4.125 04/01/28 '23	XS1799641045		DYFXXR	EUR	AACA	31/03/2018
DPWG 2.875 12/11/24	XS0862952297		DTFUFB	EUR	AACA	31/03/2018
SGOB 1.375 06/14/27 MTN	XS1627193359		DTFUFB	EUR	AACA	31/03/2018
SDFLC 0.200 04/27/23 MTN	FR0012688208		DTFXXB	EUR	AACA	31/03/2018
ITGV 2.000 12/01/25	IT0005127086		DBFUFB	EUR	AACA	31/03/2018
BMWG 0.625 04/20/22 MTN	DE000A1ZZ010		DTFGGB	EUR	AACA	31/03/2018
ANZ 0.125 09/22/23	XS1492834806		DGFNFB	EUR	AACA	31/03/2018
UC 2.625 01/30/18 MTN MATd	XS0881544281		DTFXFB	EUR	AACA	31/03/2018
NOEHL 1.625 04/23/18 MATd	XS0921670385		DTFXFB	EUR	AACA	31/03/2018
BLGG 0.625 06/08/21	DE000GRN0008		DBFUFB	EUR	AACA	31/03/2018
LLOY 0.129 09/10/19 FRN MTN	XS1109333986		DTVXFB	EUR	AACA	31/03/2018
DANO 0.001 01/14/20 FRN MTN	FR0012432904		DTVXXB	EUR	AACA	31/03/2018
GASX 0.875 05/15/25 '25 MTN	XS1718393439		DTFXFB	EUR	AACA	31/03/2018
IEGV 5.900 10/18/19	IE00B6089D15		DNFTFR	EUR	AACA	31/03/2018
UN 0.500 04/29/24	XS1403014936		DTFUFB	EUR	AACA	31/03/2018
KMUNK 0.500 01/24/25 MTN	XS1756367816		DTFXFB	EUR	AACA	31/03/2018
CASP 1.865 06/13/22 MTN	FR0013313111		DTFXXB	EUR	AACA	31/03/2018
RABO 4.000 01/11/22 MTN	XS0728812495		DTFUFB	EUR	AACA	31/03/2018
SBAB 1.375 05/02/18 MTN MATd	XS0920218079		DTFXFB	EUR	AACA	31/03/2018
KPN 3.750 09/21/20 MTN	XS0543354236		DTFUCB	EUR	AACA	31/03/2018
ATCA 6.625 02/15/23 '18	USL0178WAF97		DBFSGR	USD	AACA	31/03/2018
HHONA 3.000 09/23/26 MTN	XS1490623516		DTFXFR	USD	AACA	31/03/2018
CAGR 4.000 09/30/22 CALd	FR0010941021		DBFXXB	EUR	AACA	31/03/2018
ABI 1.150 01/22/27 '26 MTN	BE6301510028		DTFNXR	EUR	AACA	31/03/2018
CHCMI 3.500 Perp '20 FRN	XS1214407410		DBVXQR	USD	AACA	31/03/2018
DAIG 2.125 06/27/18 MTN	DE000A1PGQY7		DTFUGB	EUR	AACA	31/03/2018
RENA 0.321 04/12/21 FRN MTN	FR0013250685		DTVXXB	EUR	AACA	31/03/2018
LAPST 1.875 09/11/20 MTN	FR0011565738		DTFXXB	EUR	AACA	31/03/2018
ICBAF 3.162 06/27/22 FRN MTN	XS1635993097		DTVXFR	USD	AACA	31/03/2018
AUMRC 1.750 04/23/21 MTN	FR0011859396		DTFXXB	EUR	AACA	31/03/2018
MDBI 1.125 06/17/19 MTN	IT0005028052		DTFSFB	EUR	AACA	31/03/2018
SAN 0.875 01/24/22 MTN	XS1550951641		DTFXFB	EUR	AACA	31/03/2018
SDFLC 0.625 04/13/26 MTN	FR0013150257		DTFXXB	EUR	AACA	31/03/2018
F 2.459 03/27/20	US345397XF55		DBFUGR	USD	AACA	31/03/2018
KITUS 2.539 02/07/20 FRN	US62630CAJ09		DTVUFR	USD	AACA	31/03/2018
BPCE 3.500 10/23/27 MTN	US05584KAC27		DTFUGR	USD	AACA	31/03/2018
BEGV 1.600 06/22/47	BE0000338476		DBFNFR	EUR	AACA	31/03/2018
SAPKN 1.000 05/06/20 MTN	XS1227609879		DTFUFB	EUR	AACA	31/03/2018
KRGV 4.250 06/10/21	KR1035027161		DBFUFB	KRW	AACA	31/03/2018

Financial instrument name	Financial Instrument (ISIN)	Written description of financial instrument	Instrument Classification	Currency	Market Segment	date
CDRHA 5.000 04/08/19	FR0010744904		DBFXXB	EUR	AACA	31/03/2018
CRMUT 4.500 04/13/21	FR0011033125		DBFXXB	EUR	AACA	31/03/2018
CDRHA 4.300 02/24/23	FR0011011188		DBFXXB	EUR	AACA	31/03/2018
AIRP 1.875 06/05/24 '24 MTN	FR0011951771		DTFXXB	EUR	AACA	31/03/2018
DAIG 2.000 06/25/21 MTN	DE000A1TNJ97		DTFUFB	EUR	AACA	31/03/2018
KRGV 3.750 06/10/22	KR1035027260		DBFUFB	KRW	AACA	31/03/2018
ALVG 4.750 07/22/19	DE000A1AKHB8		DTFGFB	EUR	AACA	31/03/2018
BMWG 1.625 07/17/19 MTN	XS1015212811		DTFUFB	EUR	AACA	31/03/2018
DSNHV 2.125 04/27/20	USY2103MAA46		DBFGGR	USD	AACA	31/03/2018
DISCA 1.900 03/19/27 '26	XS1117298247		DYFXXR	EUR	AACA	31/03/2018
ORCL 3.400 07/08/24 '24	US68389XAU90		DBFUGR	USD	AACA	31/03/2018
CDRHA 4.000 06/17/22	FR0011178946		DBFXXN	EUR	AACA	31/03/2018
HSPFN 2.150 12/02/19 MTN	XS1527414137		DTFXFR	USD	AACA	31/03/2018
SCFDAC 6 A Sr Seq Flt	XS1696456711		DAVSBR	EUR	AACA	31/03/2018
KBC 0.750 10/18/23 MTN	BE0002266352		DTFNFR	EUR	AACA	31/03/2018
COLX 1.625 11/28/25 '25 MTN	XS1725677543		DTFUFB	EUR	AACA	31/03/2018
F 4.389 01/08/26	US345397XU23		DBFUFR	USD	AACA	31/03/2018
CABKX 3.000 03/22/18 MATd	ES0440609206		DBFSFB	EUR	AACA	31/03/2018
AAL 3.500 03/28/22 MTN	XS0764637194		DTFUFB	EUR	AACA	31/03/2018
	XS1726323436		DTVXFB	EUR	AACA	31/03/2018
ATCA 7.375 05/01/26 '21	US67054KAA79		DBFSGR	USD	AACA	31/03/2018
SASAC 3.750 Perp FRN	XS1713666318		DYXXR	USD	AACA	31/03/2018
BASF 11/10/20 '20	DE000A188WV3		DTFGGB	EUR	AACA	31/03/2018
SFDPI 1.375 06/05/20	BE0002435106		DBFSER	EUR	AACA	31/03/2018
FCABN 2.000 10/23/19 MTN	XS1111858756		DTFXFB	EUR	AACA	31/03/2018
DEGV 0.500 04/12/19	DE0001141695		DBFTFB	EUR	AACA	31/03/2018
KITUS 1.963 02/07/20 FRN MTN	XS1769369593		DTVXFR	USD	AACA	31/03/2018
ABI 0.429 03/17/20 FRN MTN	BE6285450449		DTVNFR	EUR	AACA	31/03/2018
TOYOM 2.150 03/12/20 MTN	US89236TCF03		DTFUFR	USD	AACA	31/03/2018
SAN 4.250 04/11/27	US05964HAB15		DBFUGR	USD	AACA	31/03/2018
SFDPI 0.750 02/10/25	BE0002483585		DBFSER	EUR	AACA	31/03/2018
DE 2.375 07/14/20 MTN	US24422ESY67		DTFUFR	USD	AACA	31/03/2018
AAL 1.625 09/18/25 MTN	XS1686846061		DTFXFB	EUR	AACA	31/03/2018
ABN 2.500 11/29/23 MTN	XS0937858271		DTFXFB	EUR	AACA	31/03/2018
TPE 2.375 07/05/27	XS1577960203		DYFXXR	EUR	AACA	31/03/2018
ENEI 4.750 06/12/18 MTN MATd	XS0170343247		DTFUFB	EUR	AACA	31/03/2018
PERP 1.500 05/18/26 '26	FR0013172939		DBFXXB	EUR	AACA	31/03/2018
SAN 0.875 04/25/24	PTBSRIOE0024		DBFSFR	EUR	AACA	31/03/2018
DANO 2.589 11/02/23 '23	USF12033TN02		DBFUGR	USD	AACA	31/03/2018
SASAC 2.750 04/10/19	USG82003AC11		DBFGGR	USD	AACA	31/03/2018
SRBAN 2.125 02/27/19 MTN	XS0965489239		DTFNFB	EUR	AACA	31/03/2018



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CAFDC 0.625 02/02/26	FR0013313020		DTFXXB	EUR	AACA	31/03/2018
SASY 01/13/20 MTN	FR0013201613		DTZXXB	EUR	AACA	31/03/2018
SASAC 2.500 10/17/18	USG8200QAA43		DBFGGR	USD	AACA	31/03/2018
CAGR 0.875 06/16/23	IT0005121592		DTFSFB	EUR	AACA	31/03/2018
ACEX 2.625 07/15/24 '24 MTN	XS1087831688		DTFUCB	EUR	AACA	31/03/2018
AMAXX 0.125 10/06/20 '20 MTN	XS1501162876		DTFNCB	EUR	AACA	31/03/2018
DPFIN 171 A Sr Seq Flt	XS1636546951		DGVSBB	EUR	AACA	31/03/2018
SASY 1.875 09/04/20 '20 MTN	FR0011560333		DTFXXB	EUR	AACA	31/03/2018
ISP 1.375 01/18/24 MTN	XS1551306951		DTFUFB	EUR	AACA	31/03/2018
ARLG 1.000 06/28/18 MTN	DE000AAR0165		DTFSFB	EUR	AACA	31/03/2018
FRGV 05/25/20	FR0012557957		DBZXXN	EUR	AACA	31/03/2018
BOCAV 3.500 09/18/27 MTN	US09681MAF59		DTFNGR	USD	AACA	31/03/2018
ENI 1.625 05/17/28 MTN	XS1412711217		DTFXFB	EUR	AACA	31/03/2018
AB 3.625 01/13/22 MTN	XS1004874621		DTFXFB	EUR	AACA	31/03/2018
CIDFR 4.125 01/19/22	FR0011053255		DTFXXB	EUR	AACA	31/03/2018
SIGV 4.625 09/09/24	SI0002102984		DBFTFR	EUR	AACA	31/03/2018
ING 3.375 01/10/22	XS0728783373		DMXXXB	EUR	AACA	31/03/2018
BMWG 1.125 09/18/21 MTN	DE000A1Z6M12		DTFGGB	EUR	AACA	31/03/2018
SPMI 3.000 03/08/21 MTN	XS1487498922		DTFUCB	EUR	AACA	31/03/2018
NEXS 3.250 05/26/21 '21	FR0013176294		DBFXXB	EUR	AACA	31/03/2018
RABO 0.500 12/06/22 MTN	XS1642738816		DTFUFB	EUR	AACA	31/03/2018
SPRBG 1.250 02/28/18 MTN MATd	XS0820929437		DGFSEB	EUR	AACA	31/03/2018
DE 1.950 06/22/20 MTN	US24422ETS80		DTFUFR	USD	AACA	31/03/2018
SAN 4.125 04/09/18 MATd	ES0413790074		DBFSFB	EUR	AACA	31/03/2018
RENA 0.251 07/16/18 FRN MTN	FR0012674182		DTVXXB	EUR	AACA	31/03/2018
CAIXA 1.500 05/10/23	ES0205045018		DBFUFB	EUR	AACA	31/03/2018
MGDRY 3.500 11/27/18	XS0996402862		DBFXGR	USD	AACA	31/03/2018
SNCFE 1.125 05/25/30 MTN	XS1186684137		DTFNFB	EUR	AACA	31/03/2018
BPCE 1.500 02/28/18 MTN MATd	FR0011332162		DTFXXB	EUR	AACA	31/03/2018
BP 1.109 02/16/23	XS1190973559		DTFUFB	EUR	AACA	31/03/2018
LHN 1.375 05/26/23 '23 MTN	XS1420337633		DTFXGB	EUR	AACA	31/03/2018
OPCPT 0.250 05/11/23 MTN	XS1408380803		DGFSEB	EUR	AACA	31/03/2018
IRETE 3.000 07/16/24 MTN	XS1088274672		DTFUFB	EUR	AACA	31/03/2018
CAGR 1.250 03/24/31 MTN	FR0013141074		DTFSGN	EUR	AACA	31/03/2018
CRMUT 3.500 02/09/29 MTN	FR0013236544		DBFXXB	EUR	AACA	31/03/2018
TEL 4.125 03/26/20	XS0498175503		DTFUCB	EUR	AACA	31/03/2018
BMWG 0.875 11/17/20 MTN	XS1321956333		DTFUFB	EUR	AACA	31/03/2018
TEF 1.477 09/14/21	XS1290729208		DTFXFB	EUR	AACA	31/03/2018
KOMOC 1.625 09/15/18	US50065RAC16		DBFUGR	USD	AACA	31/03/2018
DEGV 04/14/23	DE0001141778		DBFTFB	EUR	AACA	31/03/2018
SDFLC 2.375 01/17/24 MTN	FR0011686401		DTFXXB	EUR	AACA	31/03/2018

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ATGV 3.650 04/20/22	AT0000A0N9A0		DBFPFB	EUR	AACA	31/03/2018
INGC 1.625 09/13/24	FR0013281946		DBFXXB	EUR	AACA	31/03/2018
TMUS 4.750 02/01/28 '23	US87264AAV70		DBFNGR	USD	AACA	31/03/2018
SEVI 1.000 04/03/25 '25 MTN	FR0013248507		DTFXXB	EUR	AACA	31/03/2018
RHNDW 1.750 10/02/20	XS0975766295		DGFNFB	EUR	AACA	31/03/2018
MDLZ 2.000 10/28/21 '21	US60920LAC81		DBFUGR	USD	AACA	31/03/2018
DGBG 1.000 07/29/19	XS1267056890		DTFUFB	EUR	AACA	31/03/2018
CMXCP 4.375 03/05/23 '19	XS1198002690		DYFXXR	EUR	AACA	31/03/2018
ISP 0.721 04/17/19 FRN MTN	XS1057822766		DTVUFB	EUR	AACA	31/03/2018
ING 2.625 12/05/22	US44986L2A69		DTFUFR	USD	AACA	31/03/2018
ING 2.625 12/05/22	US44986NAA37		DTFUFR	USD	AACA	31/03/2018
BNRG 1.125 09/27/25 '25	XS1689523840		DBFUFB	EUR	AACA	31/03/2018
HKLD 4.500 10/07/25 MTN	XS0546241075		DTFXFR	USD	AACA	31/03/2018
CSGN 3.800 06/09/23	US225433AT80		DBFGGR	USD	AACA	31/03/2018
BP 1.953 03/03/25	XS1375957294		DTFXFB	EUR	AACA	31/03/2018
ING 1.875 02/27/18 MATd	XS0895722071		DTFXFB	EUR	AACA	31/03/2018
CAGR 1.875 09/20/19 MTN	FR0011321892		DTFXXB	EUR	AACA	31/03/2018
ITGV 0.900 08/01/22	IT0005277444		DBFUFB	EUR	AACA	31/03/2018
IRM 6.000 08/15/23 '18	US46284PAQ72		DBFUGR	USD	AACA	31/03/2018
BHP 3.250 09/24/27 MTN	XS0834385923		DTFUFB	EUR	AACA	31/03/2018
ABN 2.125 11/26/20 MTN	XS0997342562		DTFXFB	EUR	AACA	31/03/2018
TELIA 3.625 02/14/24 MTN	XS0746010908		DTFXFB	EUR	AACA	31/03/2018
BASF 2.500 01/22/24 '23 MTN	XS1017833242		DTFXCB	EUR	AACA	31/03/2018
DTEG 1.375 01/30/27	XS1557095616		DTFNFB	EUR	AACA	31/03/2018
HSBA 1.625 12/03/18 MTN	FR0011645845		DTFXXB	EUR	AACA	31/03/2018
CNPP 6.000 09/14/40 '20 MTN	FR0010941484		DTVXXB	EUR	AACA	31/03/2018
BKCOM 2.625 11/01/21 MTN	XS1511025907		DTFUFR	USD	AACA	31/03/2018
	XS1709433509		DYFXXB	EUR	AACA	31/03/2018
ENGIE 3.125 01/21/20 MTN	FR0011147305		DTFXXB	EUR	AACA	31/03/2018
ERST 6.500 Perp '24 FRN	XS1597324950		DTFJPB	EUR	AACA	31/03/2018
TRN 0.875 02/02/22 MTN	XS1178105851		DTFUFB	EUR	AACA	31/03/2018
BEGV 2.250 06/22/57	BE0000343526		DBFTFR	EUR	AACA	31/03/2018
EDF 4.625 09/11/24 MTN	FR0010800540		DTFXXB	EUR	AACA	31/03/2018
VOD 1.750 08/25/23 MTN	XS1372838679		DTFUFB	EUR	AACA	31/03/2018
BT 1.000 06/23/24 '24 MTN	XS1637334803		DTFXGB	EUR	AACA	31/03/2018
MING 0.750 06/08/21 MTN	XS1429528588		DTFXFB	EUR	AACA	31/03/2018
ENI 1.500 01/17/27 MTN	XS1551068676		DTFXFB	EUR	AACA	31/03/2018
DPWG 1.000 12/13/27 '27	XS1734533372		DTFUFB	EUR	AACA	31/03/2018
RAFSN 0.750 05/22/23 MTN	XS1720806774		DTFNFB	EUR	AACA	31/03/2018
BBVA 6.750 Perp '20 FRN	XS1190663952		DBFUPB	EUR	AACA	31/03/2018
SOGN 2.250 01/23/20 MTN	XS0876828541		DTFXFB	EUR	AACA	31/03/2018

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BLGG 0.750 01/19/28	DE000BLB6JC5		DTFSFB	EUR	AACA	31/03/2018
SAN 3.750 01/22/19	ES0413790231		DBFSFB	EUR	AACA	31/03/2018
ORAN 1.875 09/03/18 MTN	FR0011560069		DTFXXB	EUR	AACA	31/03/2018
ISP 1.125 01/14/20 MTN	XS1168003900		DTFUFB	EUR	AACA	31/03/2018
SRBAN 0.375 02/10/22 MTN	XS1516271290		DTFXFB	EUR	AACA	31/03/2018
GASX 6.375 07/09/19 MTN	XS0436928872		DTFUCB	EUR	AACA	31/03/2018
RELI 5.400 02/14/22	US759468AC51		DBFGGR	USD	AACA	31/03/2018
CRMUT 2.375 07/11/23	FR0011530492		DTFXXB	EUR	AACA	31/03/2018
VOD 0.375 11/22/21 MTN	XS1574681620		DTFNCB	EUR	AACA	31/03/2018
GM 0.955 09/07/23 '23 MTN	XS1485748393		DTFXGR	EUR	AACA	31/03/2018
BNP 5.125 Perp '27 FRN	US05565ADW09		DBFUQR	USD	AACA	31/03/2018
DANO 1.208 11/03/28 '28 MTN	FR0013216926		DTFXXB	EUR	AACA	31/03/2018
ING 3.250 04/03/19	XS0767706111		DTFXFB	EUR	AACA	31/03/2018
FCABN 0.250 10/12/20 MTN	XS1697916358		DTFUFB	EUR	AACA	31/03/2018
IREE 1.500 10/24/27 '27 MTN	XS1704789590		DTFXGB	EUR	AACA	31/03/2018
IMB 1.375 01/27/25 '24	XS1558013360		DTFXGB	EUR	AACA	31/03/2018
ICBAF 09/04/18	XS1802325917		DYZXXB	USD	AACA	31/03/2018
TAMO 5.750 10/30/24	XS1121908211		DYFXXR	USD	AACA	31/03/2018
SDFLC 0.100 07/17/18 MTN	FR0012857548		DTFXXB	EUR	AACA	31/03/2018
VOWG 0.271 04/15/19 FRN MTN	XS1057486471		DTVUFB	EUR	AACA	31/03/2018
LHN 1.750 08/29/29 '29 MTN	XS1672151492		DTFXGB	EUR	AACA	31/03/2018
ABI 2.000 03/17/28 MTN	BE6285455497		DTFNGR	EUR	AACA	31/03/2018
ICBAF 4.500 06/19/18 MATd	XS1793317642		DYFXXB	CNY	AACA	31/03/2018
BEJIN 1.000 03/19/18 MTN MATd	XS1198095686		DTFUCR	EUR	AACA	31/03/2018
BMWG 2.625 01/17/24 MTN	XS1015217703		DTFUFB	EUR	AACA	31/03/2018
CAGR 1.600 09/28/19 FRN MTN	XS0896884342		DTVXFB	EUR	AACA	31/03/2018
PHNX 5.375 07/06/27 MTN	XS1639849204		DTFXFR	USD	AACA	31/03/2018
UC 2.125 10/24/26 MTN	XS1508450688		DGFUFB	EUR	AACA	31/03/2018
BEGV 0.500 10/22/24	BE0000342510		DBFTFR	EUR	AACA	31/03/2018
HBC 5.250 Perp '22 MTN	XS1111123987		DTFQPB	EUR	AACA	31/03/2018
MQG 1.125 01/20/22	XS1169353338		DTFXFB	EUR	AACA	31/03/2018
DEGV 3.250 07/04/21	DE0001135440		DBFTFB	EUR	AACA	31/03/2018
EDF 1.500 07/29/28 '28	FR0013264421		DBFXXB	EUR	AACA	31/03/2018
CRH 5.000 01/25/19 MTN	XS0736488585		DTFUCB	EUR	AACA	31/03/2018
ICBAF 2.380 09/04/18	XS1785448371		DYFXXB	USD	AACA	31/03/2018
BP 1.637 06/26/29 '29	XS1637863546		DTFXGB	EUR	AACA	31/03/2018
BPCE 2.875 04/22/26 MTN	FR0013155009		DTFXXB	EUR	AACA	31/03/2018
CARR 1.750 07/15/22 '22 MTN	XS1086835979		DTFXFB	EUR	AACA	31/03/2018
AIRP 2.375 09/06/23 MTN	FR0011439835		DTFXXB	EUR	AACA	31/03/2018
ICBAF 08/07/18	XS1767042929		DYZXXB	USD	AACA	31/03/2018
EVK 1.000 01/23/23 '22	XS1170787797		DTFXGB	EUR	AACA	31/03/2018

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ICBAF 09/26/18	XS1797478390		DYZXXB	USD	AACA	31/03/2018
SOGN 0.750 02/19/21 MTN	XS1369614034		DTFXFB	EUR	AACA	31/03/2018
F 3.096 05/04/23	US345397XZ10		DBFUFR	USD	AACA	31/03/2018
ICBAF 09/10/18	XS1802325321		DYZXXB	USD	AACA	31/03/2018
DAIG 2.375 09/12/22 MTN	DE000A1PGWA5		DTFUGB	EUR	AACA	31/03/2018
UC 1.875 01/31/19	IT0004932619		DTFSFB	EUR	AACA	31/03/2018
RENA 0.750 01/12/22 '21 MTN	FR0013230737		DTFXXB	EUR	AACA	31/03/2018
CDBLF 3.500 10/24/27 MTN	XS1703056801		DTFXFR	USD	AACA	31/03/2018
VOWG 1.250 12/15/25	XS1734548644		DTFXFB	EUR	AACA	31/03/2018
CCK 2.625 09/30/24 '24	XS1490137418		DYFXXR	EUR	AACA	31/03/2018
LHN 3.000 01/22/24 MTN	XS1019821732		DTFUCB	EUR	AACA	31/03/2018
PRTP 3.125 04/23/19 MTN	FR0011236983		DTFXXB	EUR	AACA	31/03/2018
SKG 2.375 02/01/24 '23	XS1555147369		DYFXXR	EUR	AACA	31/03/2018
ENEI 1.966 01/27/25 MTN	XS1176079843		DTFXFB	EUR	AACA	31/03/2018
DNB 1.125 11/12/18 MTN	XS0992304369		DGFXEB	EUR	AACA	31/03/2018
PTGV 4.450 06/15/18 MATd	PTOTENOE0018		DBFTFB	EUR	AACA	31/03/2018
VOWG 0.099 06/15/21 FRN	XS1734547919		DTVXFB	EUR	AACA	31/03/2018
SAN 2.875 01/30/18 MATd	ES0413900327		DBFSFB	EUR	AACA	31/03/2018
GSCAL 3.250 10/01/18	USY2R016BY00		DBFUGR	USD	AACA	31/03/2018
PRTP 2.500 07/15/20 MTN	FR0011535764		DTFXXB	EUR	AACA	31/03/2018
ENEI 5.000 09/14/22 MTN	XS0452187916		DTFXFB	EUR	AACA	31/03/2018
WCPOW 3.750 Perp '22 FRN	XS1679350014		DBFQPR	USD	AACA	31/03/2018
RXL 2.625 06/15/24 '20	XS1574686264		DYFXXR	EUR	AACA	31/03/2018
ISP 1.125 06/16/27	IT0005259988		DTFSFB	EUR	AACA	31/03/2018
AFD 4.000 03/14/23 MTN	XS0603832782		DTFUFB	EUR	AACA	31/03/2018
SOGN 4.000 06/07/23 MTN	XS0867612466		DTFUFB	EUR	AACA	31/03/2018
BOCAV 3.875 04/27/26 '26 MTN	US09681MAB46		DTFNGR	USD	AACA	31/03/2018
BNP 1.375 11/21/18 MTN	XS0933994807		DTFUFB	EUR	AACA	31/03/2018
STORM 181 A Sr Seq Flt	XS1729913514		DAFXFB	EUR	AACA	31/03/2018
GFCP 1.375 01/26/28 '27 MTN	FR0013284205		DTFXXB	EUR	AACA	31/03/2018
SAN 0.875 10/27/20	PTBSRBOE0021		DBFUFR	EUR	AACA	31/03/2018
ABN 4.750 Perp '27 FRN	XS1693822634		DYFXXB	EUR	AACA	31/03/2018
VLOF 0.625 01/11/23 '22 MTN	FR0013230943		DTFXXB	EUR	AACA	31/03/2018
CADES 2.500 10/25/22	FR0011333186		DTFXXB	EUR	AACA	31/03/2018
BNP 0.875 11/14/24	FR0012300754		DTFXXB	EUR	AACA	31/03/2018
VOWG 0.750 10/14/21	XS1216647716		DTFXFB	EUR	AACA	31/03/2018
STAN 4.050 04/12/26	XS1395052639		DTFXFR	USD	AACA	31/03/2018
FIGV 0.500 09/15/27	FI4000278551		DBFUFB	EUR	AACA	31/03/2018
ITGV 01/14/19	IT0005320178		DYZUXB	EUR	AACA	31/03/2018
SPIHK 3.000 12/06/21	XS1528227744		DYFXXR	USD	AACA	31/03/2018
BASF 1.875 02/04/21	XS0883560715		DTFXCB	EUR	AACA	31/03/2018

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SHING 2.875 03/28/22 MTN	US82460CAK09		DTFNFR	USD	AACA	31/03/2018
APSE 3.500 07/29/20	USY00130CZ88		DBFUGR	USD	AACA	31/03/2018
LLOY 0.625 09/14/22	XS1290654513		DMXXXB	EUR	AACA	31/03/2018
P RTP 1.375 10/01/21 MTN	FR0012199008		DTFXXB	EUR	AACA	31/03/2018
SASY 0.875 09/22/21 '21 MTN	FR0012969020		DTFXXB	EUR	AACA	31/03/2018
SAN 1.375 03/03/21 MTN	XS1370695477		DTFXFB	EUR	AACA	31/03/2018
CAGR 4.125 01/10/27 MTN	US22536PAB76		DTFUGR	USD	AACA	31/03/2018
SAN 2.125 10/08/19	ES0413790355		DBFSFB	EUR	AACA	31/03/2018
UST 2.029 04/30/18 FRN MATd	US912828Q863		DBVTFR	USD	AACA	31/03/2018
HKLD 4.500 06/01/22 MTN	XS0782786171		DTFXFR	USD	AACA	31/03/2018
RELI 5.400 02/14/22	USU75888AC81		DBFGGR	USD	AACA	31/03/2018
DANO 0.424 11/03/22 '22 MTN	FR0013216900		DTFXXB	EUR	AACA	31/03/2018
STASF 0.875 03/08/25 '24 MTN	XS1788494257		DTFXGB	EUR	AACA	31/03/2018
TOTF 1.125 03/18/22 MTN	XS1111559768		DTFXFB	EUR	AACA	31/03/2018
CAGR 06/04/25 MTN	XS1196085549		DTZUFB	EUR	AACA	31/03/2018
VLOF 4.875 05/11/18 MTN MATd	FR0011043124		DTFXXB	EUR	AACA	31/03/2018
HEIN 1.250 09/10/21 '21 MTN	XS1288852939		DTFUFB	EUR	AACA	31/03/2018
ING 0.750 02/22/21 MTN	XS1368576572		DTFXFB	EUR	AACA	31/03/2018
EIKBO 2.125 01/30/23 MTN	XS0881369770		DGFXEB	EUR	AACA	31/03/2018
SUMFG 0.129 06/14/22 FRN MTN	XS1621087359		DTVXFR	EUR	AACA	31/03/2018
LING 1.000 04/20/28	XS1397134609		DTFUFB	EUR	AACA	31/03/2018
UBSG 6.875 Perp '25 FRN	CH0286864027		DBVQQB	USD	AACA	31/03/2018
HYMTR 1.625 08/30/19 MTN	USY3815NAW12		DBFUGR	USD	AACA	31/03/2018
UNIIN 3.000 09/19/21	XS1489734746		DYFXXR	USD	AACA	31/03/2018
DTEG 0.375 10/30/21	XS1557095459		DTFUFB	EUR	AACA	31/03/2018
	FR0013318102		DTXXXX	EUR	AACA	31/03/2018
DVMT 3.480 06/01/19	USU2526DAA73		DBFSGR	USD	AACA	31/03/2018
HLAG 5.125 07/15/24 '20	XS1645113322		DYFXXR	EUR	AACA	31/03/2018
IGY 1.000 04/13/25 '25 MTN	XS1595704872		DTFNCR	EUR	AACA	31/03/2018
KIAMO 3.000 04/25/23	USY47606AF80		DBFNCR	USD	AACA	31/03/2018
DANSK 2.750 05/19/26 '21 MTN	XS1068866950		DTVXGB	EUR	AACA	31/03/2018
HEIG 2.250 03/30/23 '22 MTN	XS1387174375		DTFXBB	EUR	AACA	31/03/2018
ABI 2.000 12/16/19 MTN	BE6243180666		DTFGGR	EUR	AACA	31/03/2018
SFTBK 5.250 07/30/27 '27	XS1266661013		DYFXXR	EUR	AACA	31/03/2018
CKHUH 1.000 12/12/24	XS1733226747		DBFXFR	EUR	AACA	31/03/2018
ISP 1.375 12/18/25	IT0005156044		DTFSFB	EUR	AACA	31/03/2018
NDA 1.375 04/12/18 MTN MATd	XS0916242497		DTFXFB	EUR	AACA	31/03/2018
CAGR 4.375 03/17/25	USF2R125AC99		DBFTGR	USD	AACA	31/03/2018
HTZ 4.375 01/15/19 CALd	XS0995045951		DBFUDR	EUR	AACA	31/03/2018
CABKX 1.000 02/08/23	ES0440609313		DBFSFB	EUR	AACA	31/03/2018
DAIG 2.850 01/06/22	USU2339CCP15		DBFGGR	USD	AACA	31/03/2018

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DBAHN 5.000 07/24/19	XS0311212723		DTFUFB	EUR	AACA	31/03/2018
CSGN 1.500 04/10/26 MTN	XS1392459381		DTFUFB	EUR	AACA	31/03/2018
NDDTP 3.500 09/30/24 '20	XS1690644668		DYFXXR	EUR	AACA	31/03/2018
VOZGH 4.250 01/15/27 '22	XS1493836461		DYFXXR	EUR	AACA	31/03/2018
VOD 1.600 07/29/31 MTN	XS1463101680		DTFUCB	EUR	AACA	31/03/2018
ESGV 03/08/19	ES0L01903084		DYZTXB	EUR	AACA	31/03/2018
BIDU 3.500 11/28/22	US056752AB41		DBFUGR	USD	AACA	31/03/2018
MAPEF 7.000 06/19/19	XS0794821453		DBFXAR	USD	AACA	31/03/2018
ORDS 3.875 01/31/28 MTN	XS0880134258		DTFXFR	USD	AACA	31/03/2018
BPCE 1.125 03/11/19 MTN	FR0011780832		DTFXXB	EUR	AACA	31/03/2018
SFDPI 0.750 09/12/22 MTN	BE6298043272		DTFNFR	EUR	AACA	31/03/2018
ITGV 4.500 02/01/20	IT0003644769		DBFUFB	EUR	AACA	31/03/2018
PAPIG 3.500 03/31/25 '19 FRN	XS1794213055		DYVXXR	EUR	AACA	31/03/2018
SEVI 1.250 05/19/28 '28 MTN	FR0013173432		DTFXXB	EUR	AACA	31/03/2018
BLKUT 1.250 09/22/25	ES0443307063		DBFSFB	EUR	AACA	31/03/2018
DEGV 2.250 09/04/20	DE0001135416		DBFTFB	EUR	AACA	31/03/2018
	US30216KAC62		DTFNFR	USD	AACA	31/03/2018
EDF 0.875 09/29/24 '24	FR0013264405		DBFXXB	EUR	AACA	31/03/2018
SASAC 3.750 12/11/27	XS1733841735		DBFXGR	USD	AACA	31/03/2018
IBE 1.000 03/07/25 '24 MTN	XS1575444622		DTFXGB	EUR	AACA	31/03/2018
ESGV 4.700 07/30/41	ES0000012157		DBFTFB	EUR	AACA	31/03/2018
SPDEV 06/29/18	XS1794215779		DYZXXB	USD	AACA	31/03/2018
KOREC 2.125 05/02/18 MTN MATd	US50066K2A89		DTFUFR	USD	AACA	31/03/2018
RBS 0.500 05/15/24	XS1612958253		DMXXXB	EUR	AACA	31/03/2018
UBSN 1.250 09/03/21 MTN	XS1105680703		DTFXFR	EUR	AACA	31/03/2018
ATGV 1.650 10/21/24	AT0000A185T1		DBFPFB	EUR	AACA	31/03/2018
CAR 5.500 04/01/23 '18	US053773AV98		DBFUGR	USD	AACA	31/03/2018
MASBX 3.612 02/15/21 FRN MTN	XS1772379142		DTVXFB	USD	AACA	31/03/2018
HRAMG 4.875 11/22/26 MTN	XS1515240015		DTFXFR	USD	AACA	31/03/2018
SPDEV 04/25/18 MATd	XS1759539064		DYZXXB	USD	AACA	31/03/2018
SGOB 4.000 10/08/18 MTN	XS0546725358		DTFUFB	EUR	AACA	31/03/2018
BPCE 2.875 01/16/24 MTN	FR0011390921		DTFXXB	EUR	AACA	31/03/2018
EFSFC 1.625 07/17/20	EU000A1G0BG1		DTFTFB	EUR	AACA	31/03/2018
SPDEV 2.140 06/19/18 MATd	XS1793246288		DYFXXB	USD	AACA	31/03/2018
SPDEV 04/30/18 MATd	XS1761390647		DYZXXB	USD	AACA	31/03/2018
NLGV 06/29/18	NL0012730493		DBZXXN	EUR	AACA	31/03/2018
BMO 0.171 09/28/21 FRN MTN	XS1691466756		DTVUFB	EUR	AACA	31/03/2018
UST 3.750 08/15/41	US912810QS06		DBFTFR	USD	AACA	31/03/2018
SPDEV 06/07/18 MATd	XS1788949276		DYZXXB	CNY	AACA	31/03/2018
AXAF 1.125 05/15/28 '28 MTN	XS1410426024		DTFXFB	EUR	AACA	31/03/2018
UN 0.375 02/14/23	XS1566100977		DTFUFB	EUR	AACA	31/03/2018

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BNP 2.375 05/20/24 MTN	XS1068871448		DTFXFB	EUR	AACA	31/03/2018
EXIMB 2.750 04/01/20 MTN	XS1209864229		DTFXFR	USD	AACA	31/03/2018
SEB 4.125 04/07/21	XS0614401197		DGFNFB	EUR	AACA	31/03/2018
BNKSH 4.300 06/04/18 MATd	XS1786454717		DYFXXB	CNY	AACA	31/03/2018
LVMH 11/26/18 FRN MTN	FR0013257599		DTVXXB	EUR	AACA	31/03/2018
	FR0013299468		DTFXXB	EUR	AACA	31/03/2018
BOCAV 3.000 05/23/22 '22 MTN	XS1616339336		DTFXGR	USD	AACA	31/03/2018
TRN 1.000 10/11/28 MTN	XS1503131713		DTFUFB	EUR	AACA	31/03/2018
ABUDB 2.500 10/11/22 MTN	XS1696908471		DTFXFR	USD	AACA	31/03/2018
SPDEV 2.300 05/02/18 MATd	XS1762660238		DYFXXB	USD	AACA	31/03/2018
UST 3.625 02/15/20	US912828MP29		DBFTFR	USD	AACA	31/03/2018
BABA 4.400 12/06/57 '57	US01609WAW29		DBFUGR	USD	AACA	31/03/2018
DBKG 2.750 02/17/25	DE000DB7XJ2		DTFUGB	EUR	AACA	31/03/2018
IG 0.500 01/19/22 MTN	XS1551917245		DTFXFB	EUR	AACA	31/03/2018
VGRFC 5.500 09/15/24 '19	XS1498566766		DAFXBR	GBP	AACA	31/03/2018
BNP 1.250 03/19/25 MTN	XS1793252419		DTFUFB	EUR	AACA	31/03/2018
SASY 03/21/20 MTN	FR0013324324		DTFNGN	EUR	AACA	31/03/2018
HSBA 1.875 01/16/20 MTN	FR0011391580		DTFXXB	EUR	AACA	31/03/2018
RENA 1.375 11/17/20 MTN	FR0013053055		DTFXXB	EUR	AACA	31/03/2018
SASY 4.125 10/11/19 MTN	XS0456451771		DTFUFB	EUR	AACA	31/03/2018
	XS1775617464		DBXXXX	USD	AACA	31/03/2018
SAN 1.125 09/08/23 MTN	XS1487315860		DTFXFB	EUR	AACA	31/03/2018
BHGV 6.000 09/19/44	XS1110833123		DBFXFR	USD	AACA	31/03/2018
RABO 4.750 06/06/22 MTN	XS0304159576		DTFUFB	EUR	AACA	31/03/2018
BIRG 7.375 Perp '20 FRN	XS1248345461		DBFJPR	EUR	AACA	31/03/2018
LOXAM 3.500 05/03/23 '19	XS1401324972		DYFXXR	EUR	AACA	31/03/2018
LLOY 1.875 10/10/18 MTN	XS0980066996		DTFXFB	EUR	AACA	31/03/2018
CAGR 5.875 06/11/19 MTN	XS0432092137		DTFUFB	EUR	AACA	31/03/2018
NLGV 07/31/18	NL0012757371		DBZXXN	EUR	AACA	31/03/2018
AIRP 0.375 04/18/22 '22 MTN	FR0013153822		DTFXXB	EUR	AACA	31/03/2018
UBSN 0.179 09/05/19 '19 MTN	XS1673620107		DTVXGR	EUR	AACA	31/03/2018
CAGR 5.100 12/30/20 MTN	XS1417407688		DTFUFB	USD	AACA	31/03/2018
SPDEV 2.500 07/05/18	XS1802322146		DYFXXB	USD	AACA	31/03/2018
PAPIG 7.375 04/01/23 CALd	XS1207105161		DYFXXR	EUR	AACA	31/03/2018
CNCBK 06/05/18 MATd	XS1787816427		DYZXXB	CNY	AACA	31/03/2018
CNCBK 06/06/18 MATd	XS1788377536		DYZXXB	USD	AACA	31/03/2018
CNCBK 2.020 05/09/18 MATd	XS1768424233		DYFXXB	USD	AACA	31/03/2018
CNCBK 05/22/18 MATd	XS1774628884		DYZXXB	USD	AACA	31/03/2018
CNCBK 3.031 03/02/20 FRN	XS1785705101		DYVXXB	USD	AACA	31/03/2018
CAGR 6.500 Perp '21 FRN	XS1055037177		DBFJPB	EUR	AACA	31/03/2018
CNCBK 2.190 07/25/18	XS1758452830		DYFXXB	USD	AACA	31/03/2018

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CNCBK 2.750 02/01/19	XS1762674700		DYFXXB	USD	AACA	31/03/2018
CNCBK 3.313 02/01/23 FRN	XS1762674882		DYVXXB	USD	AACA	31/03/2018
CNCBK 06/22/18 MATd	XS1796803432		DYZXXB	USD	AACA	31/03/2018
CNCBK 03/01/19	XS1787261889		DYZXXB	JPY	AACA	31/03/2018
CNCBK 2.070 04/26/18 MATd	XS1758961558		DYFXXB	USD	AACA	31/03/2018
CNCBK 2.060 06/08/18 MATd	XS1789409882		DYFXXB	USD	AACA	31/03/2018
CNDBK 2.864 03/06/20 FRN	XS1573944524		DTVXFR	USD	AACA	31/03/2018
CNCBK 2.040 04/30/18 MATd	XS1760161080		DYFXXB	USD	AACA	31/03/2018
CNCBK 05/23/18 MATd	XS1775762807		DYZXXB	USD	AACA	31/03/2018
SAN 1.000 02/25/19 MTN	XS1369254310		DTFXFB	EUR	AACA	31/03/2018
CNCBK 06/27/18	XS1798255037		DYZXXB	USD	AACA	31/03/2018
CNCBK 1.310 07/06/18	XS1803707147		DYFXXB	HKD	AACA	31/03/2018
CAGR 05/19/22 FRN MTN	XS1549187364		DTVUFB	USD	AACA	31/03/2018
CAGR 2.000 03/19/21 MTN CALd	XS1667685355		DTVUGB	EUR	AACA	31/03/2018
CAGR 6.625 Perp '19 FRN	US225313AE58		DBVUPR	USD	AACA	31/03/2018
UST 2.250 04/30/21	US912828WG10		DBFTFR	USD	AACA	31/03/2018
CAGR 2.125 03/15/21 MTN CALd	XS1707273634		DTVUGB	USD	AACA	31/03/2018
UST 1.750 02/28/22	US912828J439		DBFTFR	USD	AACA	31/03/2018
CAGR 2.000 04/13/21 MTN	XS1707277544		DTFUFB	USD	AACA	31/03/2018
CAGR 3.825 02/26/20 MTN	XS1667686833		DTFUFB	EUR	AACA	31/03/2018
SEB 5.625 Perp '22 FRN	XS1584880352		DTFXFB	USD	AACA	31/03/2018
UST 2.250 10/31/24	US9128283D01		DBFTFR	USD	AACA	31/03/2018
DBAHN 3.000 03/08/24	XS0753143709		DTFUFB	EUR	AACA	31/03/2018
CAGR 1.750 04/06/21 FRN MTN	XS1707275332		DTFUFB	EUR	AACA	31/03/2018
CAGR 3.375 04/06/21 FRN MTN	XS1707275506		DTVUFB	USD	AACA	31/03/2018
CAGR 6.500 02/28/20 FRN MTN	XS1667686916		DTVUGB	CHF	AACA	31/03/2018
ADCB 3.000 03/04/19 MTN	XS1040257062		DTFUCR	USD	AACA	31/03/2018
CAGR 2.000 04/16/21 FRN MTN	XS1707274954		DTVUFB	USD	AACA	31/03/2018
KRGV 2.000 09/10/22	KR103501G794		DBFUFB	KRW	AACA	31/03/2018
CAGR 2.640 03/26/21 FRN MTN	XS1707275175		DTVUFB	USD	AACA	31/03/2018
UST 1.125 01/15/21	US912828PP91		DBFTFR	USD	AACA	31/03/2018
CAGR 1.890 03/12/19 MTN CALd	XS1667687567		DTVUGB	USD	AACA	31/03/2018
CAGR 3.000 04/06/21 FRN MTN	XS1707274442		DTFUFB	USD	AACA	31/03/2018
UST 1.000 10/15/19	US912828T594		DBFTFR	USD	AACA	31/03/2018
CAGR 1.905 03/02/20 FRN MTN	XS1667687641		DTVUGB	USD	AACA	31/03/2018
CAGR 5.390 03/20/20 FRN MTN	XS1707273808		DTVUFB	USD	AACA	31/03/2018
CAGR 2.500 04/06/21 FRN MTN	XS1707274285		DTFUFB	USD	AACA	31/03/2018
SAGV 3.625 03/04/28 MTN	XS1694217495		DTFUFR	USD	AACA	31/03/2018
BPCE 0.332 05/28/18 FRN MTN	FR0011496447		DTVXXB	EUR	AACA	31/03/2018
CAGR 7.000 03/08/21 MTN CALd	XS1667684895		DTVUGB	EUR	AACA	31/03/2018
BT 1.750 03/10/26 MTN	XS1377679961		DTFXGB	EUR	AACA	31/03/2018



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CAGR 10/13/20 FRN MTN	XS1707278518		DTVUFB	USD	AACA	31/03/2018
CAGR 8.000 03/08/21 FRN MTN	XS1667684622		DTVUGB	EUR	AACA	31/03/2018
CAGR 3.250 04/06/21 FRN MTN	XS1707274871		DTFUFB	USD	AACA	31/03/2018
CABKX 1.125 01/12/23 MTN	XS1679158094		DAFNFB	EUR	AACA	31/03/2018
SKYB 2.500 09/15/26 MTN	XS1109741329		DTFXFR	EUR	AACA	31/03/2018
CNCBK 06/08/18 MATd	XS1789630404		DYZXXB	USD	AACA	31/03/2018
UST 1.750 04/30/22	US912828WZ90		DBFTFR	USD	AACA	31/03/2018
UST 2.750 11/15/23	US912828WE61		DBFTFR	USD	AACA	31/03/2018
INEOS 2.125 11/15/25 '20	XS1577947440		DYFXXR	EUR	AACA	31/03/2018
CAGR 03/11/20 MTN	XS1667685199		DTZUFB	USD	AACA	31/03/2018
KPN 3.250 02/01/21 MTN	XS0811124790		DTFUCB	EUR	AACA	31/03/2018
CAGR 03/23/20 FRN MTN	XS1667685512		DTVUFB	USD	AACA	31/03/2018
CAGR 0.670 01/29/20 FRN MTN	XS1667679978		DTVUFB	USD	AACA	31/03/2018
CAGR 3.125 03/19/21 MTN	XS1667685272		DTFUFB	USD	AACA	31/03/2018
CNCBK 04/04/19	XS1801784064		DYZXXB	USD	AACA	31/03/2018
CAGR 2.150 04/06/21 FRN MTN	XS1707274368		DTFUFB	EUR	AACA	31/03/2018
CSDPR 1.875 02/07/26	IT0005323438		DTFUFB	EUR	AACA	31/03/2018
UST 2.125 02/29/24	US912828W481		DBFTFR	USD	AACA	31/03/2018
CAGR 2.000 03/05/21 FRN MTN	XS1667687302		DTVUGB	EUR	AACA	31/03/2018
UST 1.250 07/31/23	US912828S927		DBFTFR	USD	AACA	31/03/2018
CAGR 04/12/23 FRN MTN	XS1707277460		DTVUFB	EUR	AACA	31/03/2018
CAGR 1.625 01/24/23 FRN MTN	XS1667682766		DTVUFB	EUR	AACA	31/03/2018
CAGR 03/11/20 FRN MTN	XS1667685439		DTVUFB	USD	AACA	31/03/2018
CNCBK 03/22/19	XS1797232557		DYZXXB	EUR	AACA	31/03/2018
CAGR 4.950 04/06/21 FRN MTN	XS1707274525		DTVUFB	USD	AACA	31/03/2018
KUWEN 9.500 08/04/19 '18	XS1086694111		DYFXXR	USD	AACA	31/03/2018
KRGV 1.625 06/10/18 MATd	KR103502G560		DBFUFB	KRW	AACA	31/03/2018
CAGR 1.725 02/03/20 FRN MTN	XS1667680711		DTVUFB	USD	AACA	31/03/2018
CNCBK 2.200 06/13/18 MATd	XS1791410860		DYFXXB	USD	AACA	31/03/2018
CAGR 04/03/23 MTN	XS1707275415		DTZUFB	EUR	AACA	31/03/2018
CNCBK 06/22/18 MATd	XS1796074927		DYZXXB	HKD	AACA	31/03/2018
CAGR 03/27/28 MTN	XS1707275688		DTZUFB	USD	AACA	31/03/2018
CAGR 1.800 03/26/21 FRN MTN	XS1707273980		DTVUFB	USD	AACA	31/03/2018
CAGR 2.750 10/03/19 FRN MTN	XS1707274798		DTVUFB	USD	AACA	31/03/2018
CAGR 1.500 03/29/21 FRN MTN	XS1707274012		DTVUGB	EUR	AACA	31/03/2018
SUPX 6.000 06/15/25 '20	XS1577958058		DYFXXR	EUR	AACA	31/03/2018
ICBAF 01/24/19	XS1757710428		DYZXXB	EUR	AACA	31/03/2018
ICBAF 2.120 04/30/18 MATd	XS1760163292		DYFXXB	USD	AACA	31/03/2018
ICBAF 4.500 08/07/18	XS1766771635		DYFXXB	CNY	AACA	31/03/2018
BARC 7.875 Perp '22 FRN	XS1481041587		DCFJPR	USD	AACA	31/03/2018
ENBD 3.371 04/07/21 FRN MTN	XS1803965356		DTVUFB	USD	AACA	31/03/2018

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ICBAF 06/19/18 MATd	XS1793245801		DYZXXB	USD	AACA	31/03/2018
LBTYA 4.875 01/15/27 '21	XS1207459725		DYFXXR	GBP	AACA	31/03/2018
ICBAF 4.430 03/01/19	XS1785070795		DYFXXB	CNY	AACA	31/03/2018
ICBAF 0.030 01/24/19	XS1757710857		DYFXXB	EUR	AACA	31/03/2018
CSGN 2.997 12/14/23 '22 FRN	US225401AD03		DBFNFR	USD	AACA	31/03/2018
ICBAF 07/30/18	XS1760847159		DYZXXB	HKD	AACA	31/03/2018
KEPCO 2.625 09/22/19 MTN	XS1111470198		DTFXFR	USD	AACA	31/03/2018
CAGR 4.308 12/30/21 FRN MTN	XS1417408140		DTVUFB	USD	AACA	31/03/2018
ICBAF 06/22/18 MATd	XS1796075221		DYZXXB	USD	AACA	31/03/2018
ITGV 12/14/18	IT0005317331		DYZUXB	EUR	AACA	31/03/2018
ICBAF 1.490 09/14/18	XS1791407643		DYFXXB	HKD	AACA	31/03/2018
VOWG 07/16/18 FRN	XS1167637294		DTVXFB	EUR	AACA	31/03/2018
CSGN 7.125 Perp '22 FRN	CH0352765157		DCVUQB	USD	AACA	31/03/2018
BKCOM 3.375 04/25/19 MTN	XS1059004496		DTFUFR	USD	AACA	31/03/2018
ICBAF 12/07/18	XS1788941539		DYZXXB	HKD	AACA	31/03/2018
BKCHN 3.350 03/01/19 FRN MTN	XS1371532034		DTVXFR	USD	AACA	31/03/2018
SAN 6.375 Perp '19 FRN	XS1066553329		DBVXQB	USD	AACA	31/03/2018
HRAMG 2.875 11/22/19 MTN	XS1515240874		DTFXFR	USD	AACA	31/03/2018
BKCHN 3.067 07/11/19 FRN MTN	XS1641476574		DTVXFB	USD	AACA	31/03/2018
ICBAF 06/27/18	XS1798239007		DYZXXB	USD	AACA	31/03/2018
ICBAF 1.880 05/04/18 MATd	XS1766440447		DYFXXB	AUD	AACA	31/03/2018
CAGR 4.318 12/30/21 FRN MTN	XS1417411870		DTVUFB	USD	AACA	31/03/2018
BPIGR 0.250 02/14/23	FR0013316999		DTFXXB	EUR	AACA	31/03/2018
LAGA 2.750 04/13/23 '23	FR0013153160		DBFXXB	EUR	AACA	31/03/2018
MBBM 2.900 01/18/23 MTN	HK0000390861		DTFUFR	HKD	AACA	31/03/2018
IBE 2.875 11/11/20 MTN	XS0940711947		DTFXFB	EUR	AACA	31/03/2018
PUBLI 3.500 03/25/22 MTN	XS1555315768		DTFXFR	USD	AACA	31/03/2018
BEJIN 2.750 09/26/20	XS1684818377		DTFGFR	USD	AACA	31/03/2018
BDB 3.375 03/01/19	DE000A1MA9K8		DTFUFB	EUR	AACA	31/03/2018
SYDB 0.221 05/22/18 MTN MATd	XS1421973089		DTVXFB	EUR	AACA	31/03/2018
ISP 5.710 01/15/26 MTN	US46115HAW79		DBFUGR	USD	AACA	31/03/2018
BKCHN 4.450 05/08/18 MATd	HK0000397007		DYFUXB	CNY	AACA	31/03/2018
ICBAF 4.875 12/07/21	XS0702140756		DYFXXR	USD	AACA	31/03/2018
CAPPX 2.500 07/01/23 '23	FR0012821940		DBFXXB	EUR	AACA	31/03/2018
MBBM 1.632 01/11/21 FRN MTN	HK0000388337		DTVUFR	HKD	AACA	31/03/2018
BKCHN 05/09/18 MATd	XS1768720804		DYZXXB	USD	AACA	31/03/2018
BKCHN 2.240 06/14/18 MATd	XS1791689521		DYFXXB	USD	AACA	31/03/2018
KBFNG 2.875 03/25/23 MTN	US50050HAK23		DTFUFR	USD	AACA	31/03/2018
STGDE 1.500 01/26/22	XS1165754851		DYFXXR	EUR	AACA	31/03/2018
MAZOO 5.200 11/08/27	XS1577945824		DAFXGR	USD	AACA	31/03/2018
BKCHN 2.000 04/09/18 MATd	HK0000387792		DYFUXB	USD	AACA	31/03/2018

Financial instrument name	Financial Instrument (ISIN)	Written description of financial instrument	Instrument Classification	Currency	Market Segment	date
BKCHN 07/10/18	HK0000388303		DYZUXB	USD	AACA	31/03/2018
BKCHN 2.290 01/10/19	HK0000387834		DYFUXB	USD	AACA	31/03/2018
WHARF 3.500 01/23/19 MTN	XS1019652368		DTFUFR	USD	AACA	31/03/2018
SAN 6.750 Perp '24 FRN	XS1592884123		DYFXXR	GBP	AACA	31/03/2018
ICBAF 3.109 10/12/20 FRN MTN	XS1692890343		DTVNFR	USD	AACA	31/03/2018
SAELC 5.500 04/08/44	XS1054250318		DBFXCR	USD	AACA	31/03/2018
HWUIN 4.125 05/19/25	XS1233275194		DBFXBR	USD	AACA	31/03/2018
MAAFU 7.125 Perp '18 MTN	XS0939678792		DBFUPR	USD	AACA	31/03/2018
BNP 1.000 06/27/24 MTN	XS1637277572		DTFUFB	EUR	AACA	31/03/2018
BKCHN 2.080 04/10/18 MATd	HK0000388295		DYFUXB	USD	AACA	31/03/2018
CKHUH 3.250 11/08/22	USG4690AAB38		DBFGGR	USD	AACA	31/03/2018
SASAC 3.875 01/28/20	XS1172051424		DBFUFR	USD	AACA	31/03/2018
ITGV 5.000 08/01/39	IT0004286966		DBFUFB	EUR	AACA	31/03/2018
RBS 8.625 Perp '21 FRN	US780097BB64		DCFUGR	USD	AACA	31/03/2018
KEXIM 3.288 11/01/22 FRN	US302154CN70		DBVUFR	USD	AACA	31/03/2018
BBVA 7.000 Perp '19 FRN	XS1033661866		DBVXQB	EUR	AACA	31/03/2018
BNP 2.375 02/17/25 MTN	XS1190632999		DTFUFB	EUR	AACA	31/03/2018
BMCE 6.250 11/27/18	XS0998123037		DYFXXR	USD	AACA	31/03/2018
BHGV 7.000 10/12/28	XS1405766541		DBFXFR	USD	AACA	31/03/2018
OMGRF 5.196 05/16/27	US68217JAA25		DBFTGR	USD	AACA	31/03/2018
BARC 6.625 Perp '19 FRN	US06738EAB11		DSXXXX	USD	AACA	31/03/2018
BKCHN 1.200 04/16/18 MATd	XS1750806355		DYFXXB	HKD	AACA	31/03/2018
CAGR 2.750 06/10/20 MTN	USF2R125AH86		DTFSGR	USD	AACA	31/03/2018
BKCHN 4.350 04/09/18 MATd	XS1747456843		DYFXXB	CNY	AACA	31/03/2018
HPE 4.900 10/15/25 '25	US42824CAW91		DBFUGR	USD	AACA	31/03/2018
BIDU 3.250 08/06/18	US056752AC24		DBFUFR	USD	AACA	31/03/2018
ICBAF 2.452 10/20/21	US45580KAG31		DTFNGR	USD	AACA	31/03/2018
UST 3.000 11/15/45	US912810RP57		DBFTFR	USD	AACA	31/03/2018
AGBKC 3.310 05/16/19 FRN MTN	XS1411380220		DTVXFR	USD	AACA	31/03/2018
UNB 2.750 10/05/21 MTN	XS1498408936		DTFXFR	USD	AACA	31/03/2018
HEIG 8.500 10/31/19	XS0458685913		DYFXXB	EUR	AACA	31/03/2018
SGAMA 5.875 01/26/47 '27 FRN	XS1556395710		DYVXXB	USD	AACA	31/03/2018
ENBD 3.250 11/14/22 MTN	XS1716831570		DTFUFR	USD	AACA	31/03/2018
BOCAV 4.375 05/02/23 MTN	XS0925008533		DTFXFR	USD	AACA	31/03/2018
CSGN 7.500 Perp '23 FRN	XS0989394589		DYVXXR	USD	AACA	31/03/2018
	US22533A4L89			USD	AACA	31/03/2018
BKCHN 2.340 01/16/19	HK0000390127		DYFUXB	USD	AACA	31/03/2018
BKCHN 2.430 09/26/18	XS1797445464		DYFXXB	USD	AACA	31/03/2018
	XS1720052254		DBFXBR	USD	AACA	31/03/2018
UC 5.861 06/19/32 '27 MTN	US904678AF64		DBFUGR	USD	AACA	31/03/2018
DBAHN 3.750 07/09/25	XS0524471355		DTFUFB	EUR	AACA	31/03/2018

Financial instrument name	Financial Instrument (ISIN)	Written description of financial instrument	Instrument Classification	Currency	Market Segment	date
UNB 3.719 02/28/22 FRN MTN	XS1572010004		DTVXFB	USD	AACA	31/03/2018
BKCHN 05/02/18 MATd	HK0000395282		DYZUXB	USD	AACA	31/03/2018
BKCHN 11/14/18	XS1770011390		DYZZXB	CNY	AACA	31/03/2018
BKCHN 4.050 05/02/18 MATd	XS1758955402		DYFXXB	CNY	AACA	31/03/2018
BKCHN 2.270 08/14/18	XS1772325301		DYFXXB	USD	AACA	31/03/2018
BKCHN 05/07/18 MATd	HK0000396991		DYZUXB	CNY	AACA	31/03/2018
BKCHN 3.970 04/26/18 MATd	XS1759479659		DYFXXB	CNY	AACA	31/03/2018
BKCHN 11/14/18	XS1772312317		DYZZXB	CNY	AACA	31/03/2018
BKCHN 2.300 07/05/18	XS1802359221		DYFXXB	USD	AACA	31/03/2018
BKCHN 4.000 05/25/18 MATd	XS1775734186		DYFXXB	CNY	AACA	31/03/2018
BKCHN 01/18/19	HK0000390911		DYZUXB	CNY	AACA	31/03/2018
BKCHN 2.110 06/08/18 MATd	XS1789402879		DYFXXB	USD	AACA	31/03/2018
BKCHN 03/27/19	XS1799494072		DYZZXB	HKD	AACA	31/03/2018
BKCHN 10/29/18	XS1800326149		DYZZXB	USD	AACA	31/03/2018
BKCHN 1.500 08/02/18	XS1765323271		DYFXXB	HKD	AACA	31/03/2018
BKCHN 4.500 01/30/19	HK0000394749		DYFUXB	CNY	AACA	31/03/2018
BKCHN 01/21/20 FRN	XS1756400377		DYVXXR	USD	AACA	31/03/2018
BKCHN 04/18/18 MATd	XS1753050928		DYZZXB	USD	AACA	31/03/2018
BKCHN 2.550 09/14/18	HK0000405990		DYFUXB	USD	AACA	31/03/2018
BKCHN 2.300 07/25/18	XS1758769282		DYFXXB	USD	AACA	31/03/2018
BKCHN 1.970 02/01/19	HK0000395993		DYFUXB	HKD	AACA	31/03/2018
BKCHN 2.290 08/08/18	XS1768600147		DYFXXB	USD	AACA	31/03/2018
BKCHN 2.430 09/24/18	XS1796801063		DYFXXB	USD	AACA	31/03/2018
BKCHN 2.650 10/04/18	XS1802341799		DYFXXB	USD	AACA	31/03/2018
BKCHN 2.140 04/30/18 MATd	XS1759567511		DYFXXB	USD	AACA	31/03/2018
BKCHN 2.450 02/04/19	XS1765208506		DYFXXB	USD	AACA	31/03/2018
BKCHN 06/29/18	XS1800262153		DYZZXB	CNY	AACA	31/03/2018
BKCHN 4.450 01/18/19	XS1756405095		DYFXXB	CNY	AACA	31/03/2018
CTHFN 4.630 03/27/19	XS1799361438		DYFXXB	CNY	AACA	31/03/2018
FRMSA 3.375 04/22/25	XS1214406792		DYFXXR	USD	AACA	31/03/2018
IBE 2.500 10/24/22 MTN	XS1057055060		DTFXFB	EUR	AACA	31/03/2018
CSGN 3.450 04/16/21	US225433AM38		DBFGGR	USD	AACA	31/03/2018
SHSKP 4.226 03/14/28 MTN	XS1791326991		DTFUFR	USD	AACA	31/03/2018
UBSG 2.859 08/15/23 '22 FRN	USH4209UAG16		DBFUFR	USD	AACA	31/03/2018
MU 5.500 02/01/25 '19	US595112BC66		DBFUGR	USD	AACA	31/03/2018
UST 0.125 07/15/26	US9128285505		DBFTFR	USD	AACA	31/03/2018
BOCHL 3.125 01/23/19 MTN	XS1016655349		DTFXFR	USD	AACA	31/03/2018
CNHI 2.875 05/17/23 MTN	XS1412424662		DTFXFB	EUR	AACA	31/03/2018
CAR 4.500 05/15/25 '20	XS1576621632		DYFXXR	EUR	AACA	31/03/2018
ENNEG 3.250 07/24/22	XS1624183197		DBFXGR	USD	AACA	31/03/2018
DIBTI 6.250 Perp '19 FRN	XS0902330769		DBFXPR	USD	AACA	31/03/2018

Financial instrument name	Financial Instrument (ISIN)	Written description of financial instrument	Instrument Classification	Currency	Market Segment	date
LLOY 3.574 11/07/28 '27 FRN	US539439AQ24		DBVNGR	USD	AACA	31/03/2018
SFDPI 2.125 01/30/23	BE0002424969		DBFNER	EUR	AACA	31/03/2018
ITGV 0.350 11/01/21	IT0005216491		DBFUFB	EUR	AACA	31/03/2018
ITGV 2.150 12/15/21	IT0005028003		DBFUFB	EUR	AACA	31/03/2018
KRGAS 1.875 07/18/21 MTN	US50066CAK53		DTFUFR	USD	AACA	31/03/2018
LGFOR 4.500 01/16/28	XS1743535491		DYFXXR	USD	AACA	31/03/2018
	XS1718991414		DTFUFR	USD	AACA	31/03/2018
BNP 4.500 03/21/23	XS0606704558		DTFUFB	EUR	AACA	31/03/2018
ATGV 0.500 04/20/27	AT0000A1VGK0		DBFPFB	EUR	AACA	31/03/2018
CHRLD 4.375 02/27/19 MTN	XS1039273740		DTFXFR	USD	AACA	31/03/2018
CKHUH 7.625 04/09/19	USG4672UAA37		DBFGGR	USD	AACA	31/03/2018
CAFDC 0.750 07/17/25 MTN	XS1750122225		DTFUFB	EUR	AACA	31/03/2018
EXIMB 3.331 08/21/22 FRN MTN	XS1656195796		DTVXFR	USD	AACA	31/03/2018
UC 4.375 01/03/27 '22 MTN	XS1426039696		DTFUFB	EUR	AACA	31/03/2018
TMUS 4.500 02/01/26 '21	US87264AAU97		DBFNGR	USD	AACA	31/03/2018
ERMTX 4.196 02/28/24	FR0013284643		DBFXXB	EUR	AACA	31/03/2018
TEF 4.665 03/06/38	US87938WAV54		DBFNGR	USD	AACA	31/03/2018
ATCA 5.375 05/15/22 '18	XS1028956222		DYFXXR	EUR	AACA	31/03/2018
UC 5.000 10/31/21	IT0004760341		DTFSFB	EUR	AACA	31/03/2018
DBKG 0.375 01/18/21	DE000DL19T18		DTFUFB	EUR	AACA	31/03/2018
ESGV 12/07/18	ES0L01812079		DYZTXB	EUR	AACA	31/03/2018
KBC 5.625 Perp '19 FRN	BE0002463389		DBVUQR	EUR	AACA	31/03/2018
KEXIM 3.019 05/26/19 FRN	US302154CA59		DBVUFR	USD	AACA	31/03/2018
CCASM 3.650 03/09/22 MTN	XS1573134522		DTFXBR	USD	AACA	31/03/2018
GM 4.375 09/25/21	US37045XAQ97		DBFUGR	USD	AACA	31/03/2018
BABA 3.600 11/28/24 '24	US01609WAQ50		DBFUGR	USD	AACA	31/03/2018
STAN 1.625 06/13/21	XS1077631635		DTFXFB	EUR	AACA	31/03/2018
SCB 3.500 04/07/19 MTN	US82571BAB80		DTFUFR	USD	AACA	31/03/2018
LLOY 1.500 09/12/27 MTN	XS1749365281		DTFXFB	EUR	AACA	31/03/2018
CTHFN 2.390 06/15/18 MATd	HK0000405982		DYFUXB	USD	AACA	31/03/2018
LRENT 0.625 02/20/30 MTN	XS1192872866		DTFTFB	EUR	AACA	31/03/2018
BKCHN 5.000 11/13/24	US06120TAA60		DTVUFR	USD	AACA	31/03/2018
ENI 4.250 02/03/20 MTN	XS0741137029		DTFXFB	EUR	AACA	31/03/2018
QNBK 3.925 07/18/21 FRN MTN	XS1442084122		DTVXFR	USD	AACA	31/03/2018
GLENX 2.750 04/01/21 '21 MTN	XS1051003538		DTFUFB	EUR	AACA	31/03/2018
BRTI 5.125 03/11/23	USN1384FAA32		DBFUGR	USD	AACA	31/03/2018
DBKG 4.500 04/01/25	US251525AP63		DBFUGR	USD	AACA	31/03/2018
RUREC 3.068 12/18/20 MTN	XS1733878810		DTFXFR	USD	AACA	31/03/2018
FIS 2.250 08/15/21 '21	US31620MAS52		DBFUGR	USD	AACA	31/03/2018
SFTBK 4.625 04/15/20 CALd	XS0918548644		DYFXXR	EUR	AACA	31/03/2018
BMWG 3.250 01/14/19 MTN	XS0729046218		DTFXFB	EUR	AACA	31/03/2018

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ETE 4.250 03/15/23 '22	US29273VAG59		DBFUGR	USD	AACA	31/03/2018
UN 06/03/18 FRN MATd	XS1241577060		DTVUFB	EUR	AACA	31/03/2018
SENG 3.875 10/25/22 '19	XS1608040090		DYFXXR	EUR	AACA	31/03/2018
KEXIM 1.875 10/21/21	US302154CF47		DBFUFR	USD	AACA	31/03/2018
KEBHN 3.046 04/05/20 FRN MTN	USY4S96CEX72		DBVUGR	USD	AACA	31/03/2018
KEPCO 2.375 10/28/19 MTN	USY4899GBX08		DBFUGR	USD	AACA	31/03/2018
SASAC 3.125 12/11/22	XS1725552928		DBFXGR	USD	AACA	31/03/2018
BNP 7.625 Perp '21 FRN	USF1R15XK441		DBFUFR	USD	AACA	31/03/2018
ING 6.500 Perp '25 FRN	US456837AF06		DCFUQR	USD	AACA	31/03/2018
SHING 2.250 04/15/20 MTN	US82460EAH36		DTFNFR	USD	AACA	31/03/2018
DNB 6.500 Perp '22 FRN	XS1506066676		DTFXFR	USD	AACA	31/03/2018
SOGN 1.375 01/13/28 MTN	XS1718316281		DTFUFB	EUR	AACA	31/03/2018
LPLXT 5.500 11/30/24 '20	XS1713474754		DYFXXR	EUR	AACA	31/03/2018
KDB 2.875 08/22/18	US50065TAE38		DBFUGR	USD	AACA	31/03/2018
SWEDX 5.500 Perp '20 FRN	XS1190655776		DYVXXB	USD	AACA	31/03/2018
TOYOM 3.300 01/12/22 MTN	US89233P5T93		DTFUFR	USD	AACA	31/03/2018
BIDU 2.875 07/06/22	US056752AH11		DBFUGR	USD	AACA	31/03/2018
ELIS 3.000 04/30/22 '18	XS1225112272		DYFXXR	EUR	AACA	31/03/2018
UNEDI 1.250 05/29/20 MTN	FR0011503101		DTFXXB	EUR	AACA	31/03/2018
TENCN 2.985 01/19/23 '22 MTN	US88032XAE40		DTFUGR	USD	AACA	31/03/2018
KDB 2.500 03/11/20	US500630CD83		DBFUFR	USD	AACA	31/03/2018
KDB 3.000 03/17/19	US500630CA45		DBFUFR	USD	AACA	31/03/2018
SASAC 3.250 09/13/27	USG8201NAH55		DBFGGR	USD	AACA	31/03/2018
BABA 4.200 12/06/47 '47	US01609WAV46		DBFUGR	USD	AACA	31/03/2018
CNDBK 2.750 11/16/22	XS1711039591		DTFXFR	USD	AACA	31/03/2018
NAGRI 2.750 09/29/19 MTN	XS1110203616		DTFUFR	USD	AACA	31/03/2018
DAIG 1.375 05/11/28 MTN	DE000A169NC2		DTFUFB	EUR	AACA	31/03/2018
KRGV 7.125 04/16/19	US50064FAJ30		DBFUFR	USD	AACA	31/03/2018
BPCE 4.625 07/18/23	FR0011538222		DBFXXB	EUR	AACA	31/03/2018
FSPCN 3.600 03/03/22	XS1568303132		DYFXXR	USD	AACA	31/03/2018
UNEDI 0.125 05/25/22 MTN	FR0124175367		DTZXXB	EUR	AACA	31/03/2018
CCASM 4.375 02/08/25 MTN	XS1757392466		DTFXGR	USD	AACA	31/03/2018
BARC 2.000 02/07/28 '23 FRN	XS1678970291		DTVUGR	EUR	AACA	31/03/2018
BBVA 0.271 04/12/22 FRN MTN	XS1594368539		DGVUFB	EUR	AACA	31/03/2018
RAIAN 5.150 06/17/21	FR0011049519		DBFXXN	EUR	AACA	31/03/2018
CNPP 4.250 06/05/45 '25 FRN	FR0011949403		DBVXXB	EUR	AACA	31/03/2018
BKCOM 3.500 01/25/21 MTN	XS1748890156		DTFXFR	USD	AACA	31/03/2018
KWATR 2.000 04/16/18 MATd	XS1120819849		DYFXXR	USD	AACA	31/03/2018
NAGRI 2.625 11/01/18 MTN	XS0976017714		DTFUFR	USD	AACA	31/03/2018
HKEIL 2.875 05/03/26 MTN	XS1401202517		DTFUFR	USD	AACA	31/03/2018
NEWDV 4.750 01/23/27	XS1549621586		DYFXXR	USD	AACA	31/03/2018

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	XS1788511951			USD	AACA	31/03/2018
TENCN 3.800 02/11/25	US88032XAD66		DTFUFR	USD	AACA	31/03/2018
PTOIM 5.250 08/12/19	USY68856AH99		DBFUGR	USD	AACA	31/03/2018
CHMBC 3.227 09/11/20 FRN MTN	XS1676895581		DTVUFR	USD	AACA	31/03/2018
KEBHN 4.250 10/14/24	XS1120608713		DTFXFR	USD	AACA	31/03/2018
ISP 6.625 09/13/23 MTN	XS0971213201		DTFUFB	EUR	AACA	31/03/2018
WYNN 5.250 05/15/27 '27	USU98347AL87		DBFXGR	USD	AACA	31/03/2018
SASAC 2.125 05/03/19	US82939CAA53		DBFGGR	USD	AACA	31/03/2018
MAGV 4.250 12/11/22	XS0850020586		DYFXXR	USD	AACA	31/03/2018
SKYB 1.875 11/24/23 MTN	XS1141969912		DTFXFR	EUR	AACA	31/03/2018
FIGV 1.500 04/15/23	FI4000062625		DBFUFB	EUR	AACA	31/03/2018
LLOY 7.875 Perp '29 FRN	XS1043552261		DYVXXR	GBP	AACA	31/03/2018
COMBX 3.250 06/13/21 MTN	XS1432416029		DTFUFR	USD	AACA	31/03/2018
BBVA 9.000 Perp FRN CALd	XS0926832907		DBVUQB	USD	AACA	31/03/2018
SAN 3.571 01/10/23 '22	US80281LAF22		DBFUGR	USD	AACA	31/03/2018
IDBI 4.125 04/23/20 MTN	XS1128264758		DTFXFR	USD	AACA	31/03/2018
TOTF 1.375 10/04/29 MTN	XS1693818525		DTFXFB	EUR	AACA	31/03/2018
BTELX 4.250 05/01/20	XS0927183441		DYFXXR	USD	AACA	31/03/2018
KEXIM 2.822 10/21/19 FRN	US302154CE71		DBVUFR	USD	AACA	31/03/2018
AAPL 3.000 06/20/27 '27	US037833CX61		DBFUGR	USD	AACA	31/03/2018
BURG 3.125 09/14/21 MTN	XS1489409240		DTFUFR	USD	AACA	31/03/2018
TOTF 03/19/20 FRN MTN	XS1139316555		DTVXFB	EUR	AACA	31/03/2018
CAGR 2.625 01/29/20 FRN MTN	XS1686376754		DTVUFB	USD	AACA	31/03/2018
HRAMG 3.513 11/07/22 FRN	XS1711550290		DTVXFR	USD	AACA	31/03/2018
SNCFE 2.250 12/20/47 MTN	XS1648462023		DTFNFB	EUR	AACA	31/03/2018
SCB 3.500 04/07/19 MTN	US82571AAB08		DTFUFR	USD	AACA	31/03/2018
NDA 5.500 Perp '19 FRN	US65557DAM39		DTFNFR	USD	AACA	31/03/2018
QAGV 6.550 04/09/19	XS0423038875		DBFXBR	USD	AACA	31/03/2018
HSBA 3.375 01/10/24 '19 FRN	XS0969636371		DTFUFB	EUR	AACA	31/03/2018
HYMTR 3.000 03/06/22 MTN	USY3815NAX94		DBFUGR	USD	AACA	31/03/2018
DTEG 4.250 07/13/22	XS0525787874		DTFUFB	EUR	AACA	31/03/2018
TOP 3.625 01/23/23	USY8620BAP68		DBFUGR	USD	AACA	31/03/2018
QBE 3.000 05/25/23 MTN	XS1688390068		DTFXFR	USD	AACA	31/03/2018
CHK 8.000 12/15/22 '18	US165167CQ81		DBFSGR	USD	AACA	31/03/2018
KITUS 0.750 09/07/27	XS1692485912		DTFXFB	EUR	AACA	31/03/2018
BBL 5.000 10/03/23 MTN	USY06072AC92		DBFUFR	USD	AACA	31/03/2018
EGGV 7.500 01/31/27 MTN	XS1558078736		DTFXFR	USD	AACA	31/03/2018
GM 4.000 04/01/25	US37045VAG59		DBFUGR	USD	AACA	31/03/2018
ADCB 3.125 05/28/23 MTN CALd	XS0937539921		DTFQGR	USD	AACA	31/03/2018
BKMB 2.500 03/26/18 MTN MATd	XS0908549685		DTFUFR	USD	AACA	31/03/2018
BOCHL 2.125 06/30/18 MTN	XS1252209165		DTFXFR	USD	AACA	31/03/2018

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BZU 2.125 04/28/23 '23	XS1401125346		DYFXXB	EUR	AACA	31/03/2018
KOREC 2.250 04/29/20	USY49140AA76		DBFUGR	USD	AACA	31/03/2018
CAGR 0.472 04/20/22 FRN MTN	XS1598861588		DTVXFB	EUR	AACA	31/03/2018
CSGN 1.250 04/14/22 MTN	XS1218287230		DTFUFB	EUR	AACA	31/03/2018
SAN 0.875 01/13/20 MTN	XS1136183537		DTFXFB	EUR	AACA	31/03/2018
ENGIE 1.375 Perp '23 FRN	FR0013310505		DBFXXB	EUR	AACA	31/03/2018
SKYB 2.250 11/17/25 MTN	XS1321424670		DTFXGB	EUR	AACA	31/03/2018
TELIA 3.875 10/01/25 MTN	XS0545428285		DTFUCB	EUR	AACA	31/03/2018
ENEI 5.250 09/29/23 MTN	XS0177089298		DTFGFB	EUR	AACA	31/03/2018
ITGV 0.650 10/15/23	IT0005215246		DBFUFB	EUR	AACA	31/03/2018
CAFDC 2.375 03/24/26 MTN	XS1385945131		DTFQFB	EUR	AACA	31/03/2018
FRGV 0.100 07/25/21	FR0011347046		DBVXXN	EUR	AACA	31/03/2018
ITGV 9.000 11/01/23	IT0000366655		DBFUFB	EUR	AACA	31/03/2018
SMCMI 4.125 10/07/19	USG8020EAB77		DBFUGR	USD	AACA	31/03/2018
AIRP 0.125 06/13/20 '20 MTN	FR0013182805		DTFXXB	EUR	AACA	31/03/2018
BKCHN 3.125 02/14/20 FRN MTN	XS1561674364		DTVXFR	USD	AACA	31/03/2018
AIRF 6.250 01/18/18 MATd	FR0011374099		DBFXXB	EUR	AACA	31/03/2018
ICBAF 2.625 03/19/18 MATd	XS1202237712		DYFXXR	USD	AACA	31/03/2018
AFD 4.000 01/28/19 MTN	XS0410605652		DTFUFB	EUR	AACA	31/03/2018
BKCOM 1.980 02/21/19	XS1776771914		DYFXXB	HKD	AACA	31/03/2018
FRGV 04/25/41	FR0010809806		DBZXXN	EUR	AACA	31/03/2018
FCABN 4.000 10/17/18 MTN	XS0982584004		DTFUFB	EUR	AACA	31/03/2018
HRAMG 4.500 Perp '22 FRN	XS1555076162		DTFXPR	USD	AACA	31/03/2018
HKEIL 4.250 12/14/20 MTN	XS0565475505		DTFUFR	USD	AACA	31/03/2018
QNBK 2.875 04/29/20 MTN	XS0923450414		DTFXFR	USD	AACA	31/03/2018
FCABN 1.250 01/21/21 MTN	XS1435295925		DTFXFB	EUR	AACA	31/03/2018
CDCEC 4.125 02/20/19 MTN	FR0010725549		DTFXXB	EUR	AACA	31/03/2018
TLIT 4.875 09/25/20 MTN	XS0974375130		DTFUFB	EUR	AACA	31/03/2018
BPCE 0.375 09/17/19 MTN	FR0012159820		DTFXXB	EUR	AACA	31/03/2018
SFTBK 6.000 Perp '23 FRN	XS1642682410		DYVXXR	USD	AACA	31/03/2018
ITGV 1.250 09/15/32	IT0005138828		DBVUFB	EUR	AACA	31/03/2018
	FR0013299591		DTVXXB	EUR	AACA	31/03/2018
NDA 0.171 09/27/21 FRN MTN	XS1689534029		DTVXFB	EUR	AACA	31/03/2018
CSDPR 1.500 06/21/24	IT0005273567		DTFUFB	EUR	AACA	31/03/2018
ONGC 3.250 07/15/19	XS1084957155		DBFUCR	USD	AACA	31/03/2018
SABID 2.625 10/03/18	XS0971431613		DBFUCR	USD	AACA	31/03/2018
UBSG 1.250 09/01/26 '26	CH0336602930		DBFGGB	EUR	AACA	31/03/2018
EGGV 8.500 01/31/47 MTN	XS1558078496		DTFXFR	USD	AACA	31/03/2018
ITGV 04/13/18 MATd	IT0005248395		DYZUXB	EUR	AACA	31/03/2018
TOTF 1.875 07/09/20 MTN	XS0951395317		DTFUFB	EUR	AACA	31/03/2018
ESGV 1.400 01/31/20	ES00000126C0		DBFTFB	EUR	AACA	31/03/2018



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CAGR 0.875 01/19/22 MTN	XS1169630602		DTFXFB	EUR	AACA	31/03/2018
ATGV 3.500 09/15/21	AT0000A001X2		DBFUFB	EUR	AACA	31/03/2018
CKASH 4.600 Perp '20	XS1607974877		DBFGQR	USD	AACA	31/03/2018
BNP 2.875 03/20/26 '21 MTN	XS1046827405		DTFUFB	EUR	AACA	31/03/2018
RACE 1.500 03/16/23	XS1380394806		DYFXXB	EUR	AACA	31/03/2018
SABE 0.875 03/05/23 MTN	XS1731105612		DTFXFB	EUR	AACA	31/03/2018
ADAI 4.000 08/03/26	XS1391575161		DBFSCR	USD	AACA	31/03/2018
UOBH 3.750 09/19/24 '19 MTN	XS1045409965		DTVXGR	USD	AACA	31/03/2018
DEGV 1.000 02/22/19	DE0001141687		DBFTFB	EUR	AACA	31/03/2018
CredAgrCIBFiSol 14 11 2025 Euro St	FR9347FS1160		DTZUFB	EUR	AACA	31/03/2018
TOYOM 0.500 04/06/23 MTN	XS1801780583		DTFXFB	EUR	AACA	31/03/2018
FWDLM 5.000 09/24/24	XS1106513762		DYFXXR	USD	AACA	31/03/2018
EIBKC 0.750 05/28/23 MTN	XS1717759499		DTFXFR	EUR	AACA	31/03/2018
RUGV 7.050 01/19/28	RU000A0JTK38		DBFXFR	RUB	AACA	31/03/2018
FONDU 3.375 03/17/19	ES0378641171		DAFTFB	EUR	AACA	31/03/2018
BKCOM 02/06/20 FRN	XS1766464629		DYVXXB	USD	AACA	31/03/2018
RENA 0.122 07/08/20 FRN MTN	FR0013241379		DTVXXB	EUR	AACA	31/03/2018
BKCOM 2.760 01/29/19	XS1760275179		DYFXXB	USD	AACA	31/03/2018
ITGV 0.650 11/01/20	IT0005142143		DBFUFB	EUR	AACA	31/03/2018
RXL 2.125 06/15/25 '20	XS1716833352		DYFXXR	EUR	AACA	31/03/2018
BNS 0.375 04/06/22 MTN	XS1592881020		DAFUFB	EUR	AACA	31/03/2018
AGBKC 2.000 05/21/18 MATd	US00850XAB47		DTFUGR	USD	AACA	31/03/2018
BKCOM 2.170 06/15/18 MATd	XS1791689281		DYFXXB	USD	AACA	31/03/2018
BKCOM 2.120 06/08/18 MATd	XS1789408645		DYFXXB	USD	AACA	31/03/2018
BKCOM 2.580 01/17/19	XS1764720063		DYFXXB	USD	AACA	31/03/2018
ICBAF 3.125 11/15/22 MTN	XS1716970345		DTFXFB	USD	AACA	31/03/2018
UBI 4.450 09/15/27 '22 FRN	XS1580469895		DTVXGB	EUR	AACA	31/03/2018
SASAC 3.250 04/28/25	USG8201JAC56		DBFUGR	USD	AACA	31/03/2018
BKCOM 04/04/19	XS1803079661		DYZXXB	USD	AACA	31/03/2018
BKCOM 2.370 07/30/18	XS1760318599		DYFXXB	USD	AACA	31/03/2018
BKCOM 2.540 01/17/19	XS1764779622		DYFXXB	USD	AACA	31/03/2018
FRGV 4.750 04/25/35	FR0010070060		DBFXXN	EUR	AACA	31/03/2018
WLOCK 3.000 03/19/18 MTN MATd	XS0905643408		DTFUFR	USD	AACA	31/03/2018
SASAC 2.750 05/03/21	USG8200TAB64		DBFGGR	USD	AACA	31/03/2018
PSBC 17USDPREF PRF	XS1684793018		DBFXPR	USD	AACA	31/03/2018
UST 2.250 03/31/21	US912828C574		DBFTFR	USD	AACA	31/03/2018
BKCOM 4.700 01/22/21	XS1756755234		DYFXXB	CNY	AACA	31/03/2018
SASAC 3.625 04/12/27	USG8201NAC68		DBFGGR	USD	AACA	31/03/2018
OMGV 5.375 03/08/27	US682051AE72		DBFUFR	USD	AACA	31/03/2018
BKCOM 04/03/19	XS1803958062		DYZXXB	GBP	AACA	31/03/2018
BKCOM 2.176 06/05/18 MATd	XS1787267498		DYFXXB	USD	AACA	31/03/2018

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GRPMH 7.875 10/27/39 '19 FRN	FR0010815464		DBFXXB	EUR	AACA	31/03/2018
ENGIE 1.000 03/13/26 '25 MTN	FR0012602761		DTFXXB	EUR	AACA	31/03/2018
HEIN 3.500 03/19/24 MTN	XS0758420748		DTFUCB	EUR	AACA	31/03/2018
SFTBK 5.125 09/19/27	XS1684384867		DYFXXR	USD	AACA	31/03/2018
ICBAF 3.081 02/21/20 FRN MTN	XS1562574431		DTVXFR	USD	AACA	31/03/2018
TOYOM 2.600 01/11/22 MTN	US89236TDP75		DTFUFR	USD	AACA	31/03/2018
ICBAF 1.875 07/14/19 MTN	XS1082896868		DTFUFR	USD	AACA	31/03/2018
ORDS 4.750 02/16/21 MTN	XS0549116530		DTFXFR	USD	AACA	31/03/2018
KPRO 4.500 02/23/27 MTN	XS1567906059		DAFXFR	USD	AACA	31/03/2018
	US45580KAH14		DTVNFR	USD	AACA	31/03/2018
ICBAF 2.250 12/21/18 MTN	XS1251510514		DTFXFR	USD	AACA	31/03/2018
SCB 3.200 07/26/22 MTN	XS1555809927		DTFUFR	USD	AACA	31/03/2018
CAGR 09/08/19 FRN MTN	XS1102765325		DTVUFB	EUR	AACA	31/03/2018
STEL 4.500 09/08/21 MTN	XS0600103401		DTFXFR	USD	AACA	31/03/2018
PERP 4.450 01/15/22	USF7061BAL48		DBFUGR	USD	AACA	31/03/2018
SASAC 3.500 05/04/27 MTN	USG8450LAJ38		DBFGFR	USD	AACA	31/03/2018
HAIOL 4.200 07/29/20	XS1170096454		DBFSFR	USD	AACA	31/03/2018
UST 1.250 12/15/18	US912828N225		DBFTFR	USD	AACA	31/03/2018
CAGR 1.875 02/02/21 FRN MTN	XS1667680984		DTVUGB	EUR	AACA	31/03/2018
ITGV 4.750 09/01/21	IT0004695075		DBFUFB	EUR	AACA	31/03/2018
ABUDB 6.750 04/08/19 MTN	XS0422754258		DTFUFR	USD	AACA	31/03/2018
ENBD 3.250 11/19/19 MTN	XS1138457590		DTFUFR	USD	AACA	31/03/2018
TENCN 3.595 01/19/28 '27 MTN	US88032WAG15		DTFUGR	USD	AACA	31/03/2018
COMBX 2.875 06/24/19 MTN	XS1079720212		DTFUFR	USD	AACA	31/03/2018
ICBAF 3.505 01/19/19 FRN MTN	XS1083228889		DTVUFR	USD	AACA	31/03/2018
F 0.177 08/26/20 FRN MTN	XS1590503279		DTVXFB	EUR	AACA	31/03/2018
CAGR 2.363 05/05/21 FRN MTN	XS1279293788		DTVUFB	USD	AACA	31/03/2018
ITGV 2.550 09/15/41	IT0004545890		DBVUFB	EUR	AACA	31/03/2018
FIGV 0.750 04/15/31	FI4000148630		DBFUFB	EUR	AACA	31/03/2018
FCTX 3.750 11/19/18	XS0995042859		DYFXXB	EUR	AACA	31/03/2018
GRAPPL 171 A Sr Seq Flt	XS1679070166		DGVSBB	EUR	AACA	31/03/2018
ABUDB 3.125 10/11/27 MTN	XS1696892295		DTFXFR	USD	AACA	31/03/2018
SASAC 4.125 07/19/27	XS1644429935		DBFXGR	USD	AACA	31/03/2018
BKEAS 4.000 11/03/26 '21 MTN	XS1508842256		DTVXGR	USD	AACA	31/03/2018
BNP 1.500 03/12/18 MATd	XS0872705057		DTFUFB	EUR	AACA	31/03/2018
PEMEX 3.500 07/23/20	US71656MBC29		DTFUFR	USD	AACA	31/03/2018
KEXIM 3.000 11/01/22	US302154CQ02		DBFUFR	USD	AACA	31/03/2018
CAGR 5.355 08/21/19 MTN	XS1667686163		DTFUFB	CHF	AACA	31/03/2018
RBS 0.109 06/08/20 FRN MTN	XS1627773606		DTVXFB	EUR	AACA	31/03/2018
RIGN 5.800 10/15/22 '22	US893830BC25		DBFUGR	USD	AACA	31/03/2018
	XS1775618439		DBXXXX	USD	AACA	31/03/2018

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POB 1.250 03/03/25 MTN	XS1196797614		DTFXFB	EUR	AACA	31/03/2018
DPW 6.850 07/02/37 MTN	XS0308427581		DTFXFR	USD	AACA	31/03/2018
RENA 1.125 09/30/19 MTN	FR0012173144		DTFXXB	EUR	AACA	31/03/2018
CNOOC 4.250 04/30/24	US12591DAC56		DBFGGR	USD	AACA	31/03/2018
SASAC 4.500 10/03/23	USQ25738AA54		DBFUFR	USD	AACA	31/03/2018
SSAB 3.875 04/10/19 MTN	XS1055515412		DTFUCB	EUR	AACA	31/03/2018
HYMTR 3.750 03/05/23 MTN	USY3815NBA82		DBFNFR	USD	AACA	31/03/2018
RTO 0.950 11/22/24 '24 MTN	XS1722897623		DTFUFB	EUR	AACA	31/03/2018
CIMB 3.263 03/15/22 MTN	XS1578089234		DTFXFR	USD	AACA	31/03/2018
	XS1713594494		DBFXFR	USD	AACA	31/03/2018
LBTYA 3.500 01/15/27 '21	XS1197205591		DYFXXR	EUR	AACA	31/03/2018
RABO 6.625 Perp '21 FRN	XS1400626690		DBFXPB	EUR	AACA	31/03/2018
ISP 6.250 Perp '24 FRN	XS1614415542		DYVXXB	EUR	AACA	31/03/2018
CHSTC 3.375 11/29/22	XS1721386834		DYFXXR	USD	AACA	31/03/2018
SAN 4.000 03/13/24	US80283LAJ26		DBFGGR	USD	AACA	31/03/2018
SASAC 2.250 09/13/20	USG8201NAF99		DBFGGR	USD	AACA	31/03/2018
FCHA 4.500 04/15/20	US31562QAC15		DBFUGR	USD	AACA	31/03/2018
FCHA 5.250 04/15/23	US31562QAF46		DBFUGR	USD	AACA	31/03/2018
COSL 4.500 07/30/25 MTN	XS1267602305		DTFXBR	USD	AACA	31/03/2018
GM 4.875 10/02/23	US37045VAE02		DBFUGR	USD	AACA	31/03/2018
BMWG 0.125 04/15/20 MTN	XS1396260520		DTFUFB	EUR	AACA	31/03/2018
SEB 0.276 05/26/20 FRN MTN	XS1419638215		DMXXXB	EUR	AACA	31/03/2018
LING 3.875 06/01/21	XS0632659933		DTFUCB	EUR	AACA	31/03/2018
ITGV 0.100 05/15/23	IT0005329344		DBVUFB	EUR	AACA	31/03/2018
TOYOM 1.000 09/10/21 MTN	XS1107890763		DTFXFR	EUR	AACA	31/03/2018
CKHUH 0.875 10/03/24	XS1497312295		DYFXXB	EUR	AACA	31/03/2018
HWUIN 4.000 02/21/27 MTN	XS1567423766		DTFUCR	USD	AACA	31/03/2018
CAGR 09/16/19 FRN MTN	XS1581952675		DTVUFB	EUR	AACA	31/03/2018
RDS 1.875 09/15/25	XS1292468045		DTFUFB	EUR	AACA	31/03/2018
EFSFC 3.000 09/04/34	EU000A1G0BJ5		DTFTFB	EUR	AACA	31/03/2018
DPWG 2.950 06/27/22	XS0795877454		DTFUCB	EUR	AACA	31/03/2018
GENT 4.250 01/24/27	XS1551355149		DYFXXR	USD	AACA	31/03/2018
AGBKC 0.030 02/01/19	XS1768714823		DYFXXB	EUR	AACA	31/03/2018
CAGR 03/11/22 MTN	XS0976447051		DTZXF	EUR	AACA	31/03/2018
GROAN 3.250 04/30/24 '20	XS1598243142		DYFXXR	EUR	AACA	31/03/2018
AGBKC 1.900 05/14/18 MATd	XS1790015868		DYFXXB	USD	AACA	31/03/2018
AGBKC 2.300 06/01/18 MATd	XS1785070365		DYFXXB	USD	AACA	31/03/2018
CAGR 11/06/19 MTN	XS1259391982		DTZNFB	EUR	AACA	31/03/2018
AGBKC 02/08/21 FRN	XS1767775320		DYVXXB	USD	AACA	31/03/2018
AGBKC 06/08/18 MATd	XS1768338748		DYXXB	USD	AACA	31/03/2018
AGBKC 4.190 04/10/18 MATd	XS1748260483		DYFXXB	CNY	AACA	31/03/2018

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AGBKC 1.900 02/08/19	XS1768644863		DYFXXB	HKD	AACA	31/03/2018
CAGR 06/14/21 MTN	XS1209354536		DTZUFB	EUR	AACA	31/03/2018
CAGR 07/25/22 MTN	XS1227080394		DTZNFb	EUR	AACA	31/03/2018
AGBKC 2.320 01/24/19	XS1758587171		DYFXXB	USD	AACA	31/03/2018
AGBKC 2.140 06/01/18 MATd	XS1785787315		DYFXXB	USD	AACA	31/03/2018
HKCNG 6.250 08/07/18	USY32358AA46		DBFGGR	USD	AACA	31/03/2018
AGBKC 1.890 01/31/19	XS1762688320		DYFXXB	HKD	AACA	31/03/2018
AGBKC 07/31/18	XS1761681532		DYZXXB	USD	AACA	31/03/2018
AGBKC 4.200 09/07/18	XS1789641195		DYFXXB	CNY	AACA	31/03/2018
AGBKC 4.800 03/12/21	XS1791348532		DYFXXB	CNY	AACA	31/03/2018
ICBAF 4.875 09/21/25	USY39656AC06		DBFUGR	USD	AACA	31/03/2018
AGBKC 2.150 06/07/18 MATd	XS1788941885		DYFXXB	USD	AACA	31/03/2018
FIGV 2.750 07/04/28	FI4000037635		DBFUFb	EUR	AACA	31/03/2018
KEPCO 2.500 06/02/20	USY4836TBB62		DBFUGR	USD	AACA	31/03/2018
RABO 2.500 05/26/26 '21 FRN	XS1069772082		DYVXXB	EUR	AACA	31/03/2018
EUUNI 3.250 04/04/18 MTN MATd	EU000A1GN002		DNFCFB	EUR	AACA	31/03/2018
AGBKC 10/29/18	XS1799788739		DYZXXB	USD	AACA	31/03/2018
AGBKC 1.880 07/04/18	XS1802283223		DYFXXB	AUD	AACA	31/03/2018
AGBKC 08/02/18	XS1764048093		DYZXXB	EUR	AACA	31/03/2018
MING 2.125 02/21/18 MTN MATd	XS0893363258		DTFXFB	EUR	AACA	31/03/2018
AGBKC 1.990 05/15/18 MATd	XS1772326028		DYFXXB	USD	AACA	31/03/2018
AGBKC 03/06/23 FRN	XS1788559307		DYVXXB	USD	AACA	31/03/2018
CKHUH 3.500 04/05/27	USG2177UAB55		DBFGFR	USD	AACA	31/03/2018
AGBKC 2.300 06/27/18	XS1799927527		DYFXXB	USD	AACA	31/03/2018
FCABN 2.875 01/26/18 MTN MATd	XS1021817355		DTFUCB	EUR	AACA	31/03/2018
AGBKC 0.025 02/01/19	XS1766838640		DYFXXB	EUR	AACA	31/03/2018
AGBKC 01/31/20 FRN	XS1761539037		DYVXXB	USD	AACA	31/03/2018
HRA MG 4.250 11/07/27	XS1711550373		DTFXFR	USD	AACA	31/03/2018
AGBKC 1.040 06/22/18 MATd	XS1796572011		DYFXXB	HKD	AACA	31/03/2018
ICBAF 1.875 08/11/19 MTN	XS1465096573		DTFXFR	USD	AACA	31/03/2018
AGBKC 4.020 04/10/18 MATd	XS1747564570		DYFXXB	CNY	AACA	31/03/2018
BMWG 0.750 04/15/24 MTN	XS1396261338		DTFUFb	EUR	AACA	31/03/2018
CAGR 6.750 07/12/25 FRN MTN	XS0952565629		DTVXFB	USD	AACA	31/03/2018
AGBKC 2.320 09/05/18	XS1787038543		DYFXXB	USD	AACA	31/03/2018
SRBAN 2.125 04/14/21 MTN	XS1055536251		DTFNFB	EUR	AACA	31/03/2018
AGBKC 2.050 06/15/18 MATd	XS1791407213		DYFXXB	USD	AACA	31/03/2018
AGBKC 1.890 01/31/19	HK0000395639		DYFUXB	HKD	AACA	31/03/2018
DBAHN 1.750 11/06/20	XS0988384904		DTFUFb	EUR	AACA	31/03/2018
CSHEN 3.875 01/20/25	XS1165128585		DBFXGR	USD	AACA	31/03/2018
RATCH 3.500 05/02/19 MTN	XS1063215310		DTFXFR	USD	AACA	31/03/2018
AGBKC 02/13/23 FRN	XS1771013890		DYVXXB	USD	AACA	31/03/2018

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AVIFU 3.800 09/16/25 MTN	XS1291170360		DTXFR	USD	AACA	31/03/2018
SWEDX 1.000 11/22/27 '22 MTN	XS1617859464		DTVXGB	EUR	AACA	31/03/2018
UBSN 1.375 04/16/21	XS1057841980		DMXXR	EUR	AACA	31/03/2018
BPCE 0.750 01/11/28	FR0013309549		DTFXXB	EUR	AACA	31/03/2018
DAIG 2.375 03/08/23 MTN	DE000A1R0691		DTFUGB	EUR	AACA	31/03/2018
TLIT 3.250 01/16/23 MTN	XS1169832810		DTFUFB	EUR	AACA	31/03/2018
AGBKC 02/01/19	XS1764047368		DYXXB	EUR	AACA	31/03/2018
BPCE 0.375 02/21/24	FR0013238219		DTFSFB	EUR	AACA	31/03/2018
AGBKC 04/19/18 MATd	XS1752400553		DYXXB	USD	AACA	31/03/2018
CAGR 2.375 07/01/21 MTN	US22532MAR34		DTFNFR	USD	AACA	31/03/2018
AGBKC 2.200 05/02/18 MATd	XS1765337149		DYXXB	USD	AACA	31/03/2018
AGBKC 4.410 04/17/18 MATd	XS1751819621		DYXXB	CNY	AACA	31/03/2018
	XS1686381911			USD	AACA	31/03/2018
BNS 0.272 10/05/22 FRN MTN	XS1694774420		DAVNF	EUR	AACA	31/03/2018
AGBKC 02/08/21 FRN	XS1766464116		DYVXB	USD	AACA	31/03/2018
AGBKC 2.000 05/02/18 MATd	XS1762873575		DYXXB	USD	AACA	31/03/2018
LNG 5.875 03/31/25 '24	US16412XAC92		DBFSGR	USD	AACA	31/03/2018
AGBKC 03/22/21 FRN	XS1794963303		DYVXB	USD	AACA	31/03/2018
TEF 4.693 11/11/19	XS0462999573		DTXFB	EUR	AACA	31/03/2018
CNOOC 3.500 05/05/25	US12634MAB63		DBFGGR	USD	AACA	31/03/2018
LNG 5.125 06/30/27 '27	US16412XAG07		DBFNGR	USD	AACA	31/03/2018
SAN 3.250 04/04/26	XS1384064587		DTXFB	EUR	AACA	31/03/2018
AGBKC 4.400 04/17/18 MATd	XS1752198462		DYXXB	CNY	AACA	31/03/2018
AGBKC 4.100 07/13/18	XS1749995038		DYXXB	CNY	AACA	31/03/2018
BASF 1.500 10/01/18	XS0836260975		DTNF	EUR	AACA	31/03/2018
AGBKC 06/08/18 MATd	XS1769971505		DYXXB	USD	AACA	31/03/2018
TEMSK 2.500 04/12/26 '25 MTN	XS1394067703		DTXFR	USD	AACA	31/03/2018
AGBKC 09/21/18	XS1796014600		DYXXB	USD	AACA	31/03/2018
AGBKC 4.300 04/10/18 MATd	XS1747565544		DYXXB	CNY	AACA	31/03/2018
TAMO 5.625 02/01/23 '18	USG50027AE42		DBFUGR	USD	AACA	31/03/2018
MIDEA 2.375 06/03/19 MTN	XS1423709309		DTXFR	USD	AACA	31/03/2018
AGBKC 01/14/19	XS1748439376		DYXXB	EUR	AACA	31/03/2018
ACCP 2.625 02/05/21	FR0011731876		DBFXB	EUR	AACA	31/03/2018
ADCB 2.625 03/10/20 MTN	XS1199968998		DTFUCR	USD	AACA	31/03/2018
ENEI 5.000 07/12/21 MTN	XS0647298883		DTXFB	EUR	AACA	31/03/2018
LPLXT 3.000 11/30/23 '18 FRN	XS1733942178		DYVXR	EUR	AACA	31/03/2018
VOWG 2.000 01/14/20	XS0873793375		DTXFB	EUR	AACA	31/03/2018
CHMBC 1.430 04/19/18 MATd	XS1754821053		DYXXB	HKD	AACA	31/03/2018
ISP 3.000 01/28/19 MTN	XS0997333223		DTFUFB	EUR	AACA	31/03/2018
CNCBK 3.250 07/02/19 MTN	XS1082890317		DTXFR	USD	AACA	31/03/2018
POB 0.500 10/29/19 MTN	XS1402175811		DTXFB	EUR	AACA	31/03/2018

Financial instrument name	Financial Instrument (ISIN)	Written description of financial instrument	Instrument Classification	Currency	Market Segment	date
DANO 0.167 11/03/20 '20 MTN	FR0013216892		DTFXXB	EUR	AACA	31/03/2018
IEGV 5.400 03/13/25	IE00B4TV0D44		DNFTFR	EUR	AACA	31/03/2018
RENA 0.349 03/14/22 FRN MTN	FR0013260486		DTVXXB	EUR	AACA	31/03/2018
CAPPX 1.750 07/01/20 '20	FR0012821932		DBFXXB	EUR	AACA	31/03/2018
HRAMG 2.875 Perp '21 MTN	XS1486060483		DTFXFB	USD	AACA	31/03/2018
PERP 2.000 06/22/20 '20	FR0011798115		DBFXXB	EUR	AACA	31/03/2018
SASAC 2.750 05/14/19	USG22004AG38		DBFGGR	USD	AACA	31/03/2018
SEB 0.750 08/24/21 MTN	XS1370669639		DTFXFB	EUR	AACA	31/03/2018
BPCE 4.500 03/15/25 MTN	US05578UAD63		DTFUGR	USD	AACA	31/03/2018
CSDPR 1.500 04/09/25 MTN	IT0005105488		DTFUFB	EUR	AACA	31/03/2018
FRNYK 1.750 01/28/19	LU0996352158		DGFSFB	EUR	AACA	31/03/2018
TLIT 5.250 03/17/55 MTN	XS0214965963		DTFUFB	EUR	AACA	31/03/2018
CAGR 3.125 02/05/26 MTN	XS1028421383		DTFUFB	EUR	AACA	31/03/2018
SHB 0.625 11/10/21 MTN	XS1135318431		DGFSFB	EUR	AACA	31/03/2018
IBE 4.250 10/11/18 MTN	XS0767977811		DTFXFB	EUR	AACA	31/03/2018
LLOY 4.000 06/25/18	XS0519671787		DMXXB	EUR	AACA	31/03/2018
LLOY 1.250 01/13/25 MTN	XS1167204699		DTFXFB	EUR	AACA	31/03/2018
ENEI 5.750 10/24/18 MTN	XS0695401801		DTFXFB	EUR	AACA	31/03/2018
ICBAF 3.625 05/19/26 MTN	USY3R559AL64		DBFUGR	USD	AACA	31/03/2018
SBI 4.875 04/17/24	USY81647AB84		DBFUFR	USD	AACA	31/03/2018
SWEDX 0.250 11/07/22 MTN	XS1711933033		DTFXFB	EUR	AACA	31/03/2018
UOBH 3.875 Perp '23 MTN	XS1699845068		DTVUQR	USD	AACA	31/03/2018
SNCFE 1.500 05/29/37 MTN	XS1388864503		DTFUFB	EUR	AACA	31/03/2018
SOGN 2.375 02/28/18 MTN MATd	XS0821220281		DTFXFB	EUR	AACA	31/03/2018
HSND 0.375 04/27/23	DE000HSH5Y29		DTFSFB	EUR	AACA	31/03/2018
LIONS 4.125 10/01/23 '18 FRN	XS1577948687		DYVXXR	EUR	AACA	31/03/2018
RABO 4.125 01/12/21 MTN	XS0576532054		DTFUFB	EUR	AACA	31/03/2018
TERES 4.250 03/04/20 '19	FR0011439900		DBFXXB	EUR	AACA	31/03/2018
VIV 1.125 11/24/23 '23	FR0013220399		DBFXXB	EUR	AACA	31/03/2018
CRGI 3.875 10/24/18	IT0004967698		DTFSFB	EUR	AACA	31/03/2018
AFD 2.250 05/28/26 MTN	XS1072438366		DTFUFB	EUR	AACA	31/03/2018
	US404280BM08		DBVNGR	USD	AACA	31/03/2018
ITGV 1.700 09/15/18	IT0004890882		DBVUFB	EUR	AACA	31/03/2018
BPCE 0.250 03/16/22 MTN	FR0013135282		DTFXXB	EUR	AACA	31/03/2018
TOYOM 0.625 11/21/24 MTN	XS1720642138		DTFXFR	EUR	AACA	31/03/2018
OHL 4.750 03/15/22 '18	XS1043961439		DYFXXB	EUR	AACA	31/03/2018
UST 7.125 02/15/23	US912810EP94		DBXXXX	USD	AACA	31/03/2018
CYBGC 8.000 Perp '22 FRN	XS1346644799		DYVXXR	GBP	AACA	31/03/2018
	FR0013113818			EUR	AACA	31/03/2018
CSGN 2.875 10/18/18 MTN	XS0692723553		DGFUFB	EUR	AACA	31/03/2018
ISP 3.928 09/15/26 MTN	XS1109765005		DTFUFB	EUR	AACA	31/03/2018

Financial instrument name	Financial Instrument (ISIN)	Written description of financial instrument	Instrument Classification	Currency	Market Segment	date
MING 1.500 05/20/19 MTN	XS1069518451		DTFXFB	EUR	AACA	31/03/2018
CAGR 7.875 Perp '19 FRN	FR0010814434		DBFXFB	EUR	AACA	31/03/2018
	IT0005315046		DTFSFB	EUR	AACA	31/03/2018
TLIT 4.750 05/25/18 MTN	XS0630463965		DTFUFB	EUR	AACA	31/03/2018
GASX 1.375 01/21/25 MTN	XS1170307414		DTFXFB	EUR	AACA	31/03/2018
TLXG 2.250 12/05/47 '27 FRN	XS1729882024		DTFJFB	EUR	AACA	31/03/2018
UNEDI 3.000 04/25/19 MTN	FR0011212232		DTFXFB	EUR	AACA	31/03/2018
	FR0013298676		DTFXFB	EUR	AACA	31/03/2018
CNOOC 6.400 05/15/37	US65334HAG74		DBFUGR	USD	AACA	31/03/2018
TLIT 3.000 09/30/25 MTN	XS1497606365		DTFUFB	EUR	AACA	31/03/2018
FIGV 04/15/22	FI4000242862		DBZUFB	EUR	AACA	31/03/2018
DAIG 2.625 04/02/19 MTN	DE000A1MLXN3		DTFUFB	EUR	AACA	31/03/2018
AV 3.375 12/04/45 '25 MTN	XS1242413679		DTFUFB	EUR	AACA	31/03/2018
VOWG 0.750 08/11/20	XS1273507100		DTFXFB	EUR	AACA	31/03/2018
BEJIN 3.950 04/04/19	XS1762668306		DBFXFR	USD	AACA	31/03/2018
UST 3.000 05/15/45	US912810RM27		DBFTFR	USD	AACA	31/03/2018
KEBHN 2.125 10/18/21	USY46006AB17		DBFUGR	USD	AACA	31/03/2018
EXIMB 3.875 02/01/28 MTN	US30216JAC99		DTFNFR	USD	AACA	31/03/2018
IDCOL 0.100 09/12/18 MTN	XS1394094004		DTFXFB	EUR	AACA	31/03/2018
ISP 3.875 07/14/27	US46115HBB24		DBFGFR	USD	AACA	31/03/2018
TEL 2.750 06/27/22	XS0798790027		DTFXFB	EUR	AACA	31/03/2018
	FR0013161908			EUR	AACA	31/03/2018
BMO 0.100 01/14/19	XS1344742892		DMXXXR	EUR	AACA	31/03/2018
DSNHV 2.500 12/03/45 '18 FRN	XS1327109291		DBVXGR	USD	AACA	31/03/2018
CNDBK 2.500 10/09/20	XS1301292261		DTFXFR	USD	AACA	31/03/2018
CGDES 3.000 01/15/19	PTCGHAOE0019		DBFUFR	EUR	AACA	31/03/2018
ITGV 07/31/18	IT0005320186		DYZUXB	EUR	AACA	31/03/2018
EDF 1.000 10/19/26 '26 MTN	FR0013152899		DTFXFB	EUR	AACA	31/03/2018
ITGV 08/31/18	IT0005323370		DYZUXB	EUR	AACA	31/03/2018
UOBH 3.500 09/16/26 '21 MTN	XS1379133058		DTVXGR	USD	AACA	31/03/2018
DECO 2014 B Sub Seq Flt	IT0005030793		DGVOBB	EUR	AACA	31/03/2018
CSGN 4.750 08/05/19 MTN	XS0444030646		DTFUFB	EUR	AACA	31/03/2018
CSGN 3.869 01/12/29 '28 FRN	USH3698DBM59		DBVNGR	USD	AACA	31/03/2018
BMWG 0.321 07/15/19 FRN MTN	XS1363560548		DTVUFB	EUR	AACA	31/03/2018
HYMTR 3.000 08/29/22 MTN	USY3815NAY77		DBFUFR	USD	AACA	31/03/2018
AUMRC 2.250 04/06/23 MTN	FR0011462571		DTFXFB	EUR	AACA	31/03/2018
IEGV 10/18/22	IE00BDHDPQ37		DNZTFR	EUR	AACA	31/03/2018
SAN 1.375 02/09/22	XS1557268221		DAFNFR	EUR	AACA	31/03/2018
SAN 0.375 09/18/19	XS1111559339		DGFNEB	EUR	AACA	31/03/2018
UST 2.875 08/15/45	US912810RN00		DBFTFR	USD	AACA	31/03/2018
UC 4.625 04/12/27 MTN	XS1596778008		DTFUFR	USD	AACA	31/03/2018

Financial instrument name	Financial Instrument (ISIN)	Written description of financial instrument	Instrument Classification	Currency	Market Segment	date
FRGV 0.100 07/25/36	FR0013327491		DBFXXN	EUR	AACA	31/03/2018
CAGR 8.125 Perp '25 MTN	US225313AJ46		DBFSGR	USD	AACA	31/03/2018
PACLI 4.300 10/24/67 '47 FRN	US69448FAA93		DBVUGR	USD	AACA	31/03/2018
HSBA 4.250 03/14/24	US404280AP48		DBFUGR	USD	AACA	31/03/2018
SOGN 0.474 05/22/24 FRN MTN	XS1616341829		DTVUFB	EUR	AACA	31/03/2018
POB 2.250 06/25/29	XS1081100239		DMXXXB	EUR	AACA	31/03/2018
LHN 5.000 04/13/18 MTN MATd	XS0501648371		DTFUFB	EUR	AACA	31/03/2018
BAMI 0.750 03/31/22	IT0005090516		DTFSFB	EUR	AACA	31/03/2018
SABE 3.375 01/23/18 MATd	ES0413860323		DBFSFB	EUR	AACA	31/03/2018
CAGR 0.375 03/24/23	FR0013141066		DTFSGB	EUR	AACA	31/03/2018
ONGC 2.500 05/07/18 MATd	XS0927643030		DBFXFR	USD	AACA	31/03/2018
ABN 4.750 07/28/25	XS1264600310		DTFXFR	USD	AACA	31/03/2018
ICBAF 2.000 05/27/18 MTN	XS1237356255		DTFXFR	USD	AACA	31/03/2018
TOYOM 3.400 09/15/21 MTN	US89233P5F99		DTFUFR	USD	AACA	31/03/2018
DFS 3.450 07/27/26 '26	US25466AAJ07		DBFUGR	USD	AACA	31/03/2018
KHC 3.000 06/01/26 '26	US50077LAD82		DBFGGR	USD	AACA	31/03/2018
HKLD 4.625 01/16/24 MTN	XS1002158027		DTFXFR	USD	AACA	31/03/2018
CAGR 2.750 06/10/20 MTN	US225313AG07		DTFSGR	USD	AACA	31/03/2018
CKHUH 5.750 09/11/19	USG4671AAA81		DBFGFR	USD	AACA	31/03/2018
CAGR 2.850 04/27/26	FR0013134897		DBVXXN	EUR	AACA	31/03/2018
UNBK 4.500 10/28/19 MTN	XS1062051161		DTFXFR	USD	AACA	31/03/2018
CNDBK 3.000 06/01/26	XS1422334448		DTFXFR	USD	AACA	31/03/2018
IBE 3.500 02/01/21 MTN	XS0879869187		DTFXFB	EUR	AACA	31/03/2018
OPCPT 1.125 06/17/19	XS1077588017		DTFUFB	EUR	AACA	31/03/2018
VOWG 2.000 03/26/21 MTN	XS0909788290		DTFXFB	EUR	AACA	31/03/2018
CNCBK 04/25/18 MATd	XS1758453218		DYXXB	USD	AACA	31/03/2018
BHGV 6.750 09/20/29	XS1675862012		DBFXFR	USD	AACA	31/03/2018
NAB 1.250 05/23/18 MTN MATd	XS0935287275		DTFUFB	EUR	AACA	31/03/2018
CNDBK 1.625 06/22/19	XS1435771479		DTFXFR	USD	AACA	31/03/2018
FIGV 1.375 04/15/47	FI4000242870		DBFUFB	EUR	AACA	31/03/2018
STAN 0.750 10/03/23 '22 FRN	XS1693281534		DTXXFB	EUR	AACA	31/03/2018
IEGV 0.900 05/15/28	IE00BDHDPR44		DNFTFR	EUR	AACA	31/03/2018
KHC 3.500 07/15/22 '22	US50077LAJ52		DBFUGR	USD	AACA	31/03/2018
TKAG 4.000 08/27/18	DE000A1R08U3		DTFUFB	EUR	AACA	31/03/2018
BNP 2.875 10/24/22	XS0847433561		DTFUFB	EUR	AACA	31/03/2018
NETHR 1.250 11/13/18	XS0993154748		DTFTFB	EUR	AACA	31/03/2018
SAN 0.250 09/30/19 MTN	XS1496344794		DTFXFB	EUR	AACA	31/03/2018
CPACC 3.125 04/24/23	USG81877AA34		DBFUGR	USD	AACA	31/03/2018
CAFDC 0.149 06/03/20 FRN MTN	XS1426782170		DTVUFB	EUR	AACA	31/03/2018
DAIG 1.875 07/08/24 MTN	DE000A11QSB8		DTFUFB	EUR	AACA	31/03/2018
DAIG 2.450 05/18/20	USU2339CBW74		DBFUGR	USD	AACA	31/03/2018



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SINSG 2.500 04/20/19	XS1394989849		DYFXXR	USD	AACA	31/03/2018
KDB 12/28/18 FRN	XS1755449847		DYVXXB	USD	AACA	31/03/2018
CNCBK 05/08/18 MATd	XS1766154949		DYZXXB	USD	AACA	31/03/2018
SNCFE 4.250 10/07/26 MTN	XS0611783928		DTFTFB	EUR	AACA	31/03/2018
BBD 8.750 12/01/21	USC10602BB24		DBFUGR	USD	AACA	31/03/2018
CNCBK 04/30/18 MATd	XS1759559500		DYZXXB	USD	AACA	31/03/2018
OMGV 4.750 06/15/26	XS1405777589		DYFXXR	USD	AACA	31/03/2018
UST 3.875 04/15/29	US912810FH69		DBFTGR	USD	AACA	31/03/2018
BPCE 3.000 07/19/24 MTN	FR0011689579		DTFXXB	EUR	AACA	31/03/2018
UST 2.125 06/30/22	US912828XG01		DBFTFR	USD	AACA	31/03/2018
LOIM 3.250 02/26/21 MTN	XS0896119384		DTFUFB	EUR	AACA	31/03/2018
KDB 01/16/19 FRN	XS1751726701		DYVXXB	USD	AACA	31/03/2018
CNCBK 04/08/19	XS1803100533		DYZXXB	USD	AACA	31/03/2018
CNCBK 03/19/19	XS1792104017		DYZXXB	USD	AACA	31/03/2018
BNP 0.750 11/11/22 MTN	XS1394103789		DTFUFB	EUR	AACA	31/03/2018
SKGV 1.375 01/21/27	SK4120010430		DBFTFB	EUR	AACA	31/03/2018
BIDU 2.750 06/09/19	US056752AD07		DBFUGR	USD	AACA	31/03/2018
ICBAF 3.000 04/05/20 MTN	XS1590507775		DTFXFR	USD	AACA	31/03/2018
CNCBK 06/19/18 MATd	XS1793041127		DYZXXB	USD	AACA	31/03/2018
SWEDX 1.500 03/18/19 MTN	XS1045283766		DTFXFB	EUR	AACA	31/03/2018
BPCE 1.125 12/14/22 MTN	FR0013067170		DTFXXB	EUR	AACA	31/03/2018
KRGAS 3.500 07/21/25 MTN	US50066CAJ80		DTFUFR	USD	AACA	31/03/2018
SAN 0.250 08/09/21	XS1360443979		DGFNEB	EUR	AACA	31/03/2018
SEGV 0.050 02/12/20 MTN	XS1189262345		DTFUFR	EUR	AACA	31/03/2018
CHMBK 1.550 04/16/18 MATd	HK0000389129		DYFUXB	HKD	AACA	31/03/2018
	XS1630609813		DTVUFB	EUR	AACA	31/03/2018
ABN 1.000 04/16/25 MTN	XS1218821756		DTFXFB	EUR	AACA	31/03/2018
CAGR 02/03/22	XS1485005505		DTVUFB	EUR	AACA	31/03/2018
XL 5.500 03/31/45	US98420EAD76		DBFGGR	USD	AACA	31/03/2018
UST 3.500 05/15/20	US912828ND89		DBFTFR	USD	AACA	31/03/2018
RDSTF 2.375 12/08/32 MTN	XS1732478265		DTFNFB	EUR	AACA	31/03/2018
HYMTR 3.250 09/20/22 MTN	US44891AAR86		DTFUFR	USD	AACA	31/03/2018
KEXIM 1.750 02/27/18 MATd	US302154BG39		DBFUFR	USD	AACA	31/03/2018
KRGV PO Str 03/10/18 MATd	KRC0355P1837			KRW	AACA	31/03/2018
BMPS 5.000 02/09/18 FRN MATd	IT0004689912		DTFSFB	EUR	AACA	31/03/2018
CDRHA 3.500 06/22/20	FR0010910240		DBFXXB	EUR	AACA	31/03/2018
KRGV 2.125 03/10/47	KR103502G735		DBFUFB	KRW	AACA	31/03/2018
SGOB 3.625 03/28/22 MTN	XS0760364116		DTFUCB	EUR	AACA	31/03/2018
BEGV 1.000 06/22/31	BE0000335449		DBFNFR	EUR	AACA	31/03/2018
BPCE 0.125 06/18/18 MTN MATd	FR0012790319		DTFXXB	EUR	AACA	31/03/2018
CAGR 0.250 02/23/24	FR0013219573		DBFXXB	EUR	AACA	31/03/2018

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CARL 0.500 09/06/23 '23 MTN	XS1677902162		DTFUFB	EUR	AACA	31/03/2018
BNP 1.125 01/15/23 MTN	XS1345331299		DTFUFB	EUR	AACA	31/03/2018
DANSK 3.875 10/04/23 '18 FRN	XS0974372467		DGFQFB	EUR	AACA	31/03/2018
CHMBK 2.450 07/03/18	HK0000409869		DYFUXB	USD	AACA	31/03/2018
RMAC 06NS4 A3A Sr Flt	XS0277409446		DGVSBR	GBP	AACA	31/03/2018
DTEG 1.125 05/22/26	XS1617898363		DTFNFB	EUR	AACA	31/03/2018
F 1.355 02/07/25 MTN	XS1767930586		DTFXFR	EUR	AACA	31/03/2018
IBE 1.000 03/07/24 '23 MTN	XS1527758145		DTFXFB	EUR	AACA	31/03/2018
CSGN 0.121 10/16/19 FRN MTN	XS1121919333		DTVUFB	EUR	AACA	31/03/2018
BASF 0.875 11/15/27 '27	XS1718418103		DTFUFB	EUR	AACA	31/03/2018
KEXIM 4.375 09/15/21	US302154BA68		DBFTFR	USD	AACA	31/03/2018
KEBHN 2.500 01/27/21 MTN	XS1349978855		DTFXFR	USD	AACA	31/03/2018
HYMTR 3.625 08/29/27 MTN	USY3815NAZ43		DBFUFR	USD	AACA	31/03/2018
VLAN 0.375 03/31/23	XS1387192435		DMXXXB	EUR	AACA	31/03/2018
DUFN 2.500 10/15/24 '20	XS1699848914		DYFXXR	EUR	AACA	31/03/2018
CM 07/25/22	XS1456455572		DGZNEB	EUR	AACA	31/03/2018
TSM 1.625 04/03/18 MATd	US872882AC92		DBFUGR	USD	AACA	31/03/2018
IEGV 3.900 03/20/23	IE00B453JD47		DNFTFR	EUR	AACA	31/03/2018
GASI 2.875 01/14/20 MTN	XS1014759648		DTFUFB	EUR	AACA	31/03/2018
DIOR 0.750 06/24/21 '21	FR0013185444		DBFXXB	EUR	AACA	31/03/2018
VRACH 0.875 09/17/18 MTN	XS1291332952		DTFXFB	EUR	AACA	31/03/2018
NAGRI 2.875 07/22/20 MTN	XS1245675563		DTFUFR	USD	AACA	31/03/2018
KEXIM 2.375 08/12/19	US302154BM07		DBFUFR	USD	AACA	31/03/2018
HEIN 1.000 05/04/26 '26 MTN	XS1401174633		DTFUFB	EUR	AACA	31/03/2018
CAFDC 4.125 07/20/20 MTN	XS0526612188		DTFUFB	EUR	AACA	31/03/2018
TAQA 4.375 06/22/26 MTN	XS1435072464		DTFXFR	USD	AACA	31/03/2018
CAGR 10/03/25 FRN MTN	XS1630599832		DTVUFB	EUR	AACA	31/03/2018
PG 1.125 11/02/23	XS1314318301		DYFXXR	EUR	AACA	31/03/2018
SOGN 0.021 02/19/18 MTN MATd	XS1369605123		DTVXFB	EUR	AACA	31/03/2018
UBI 1.125 10/04/27	IT0005283491		DTFSFB	EUR	AACA	31/03/2018
SWIRE 6.250 04/18/18 MTN MATd	XS0359089512		DTFUFR	USD	AACA	31/03/2018
ING 3.150 03/29/22	US456837AG88		DBFUFR	USD	AACA	31/03/2018
	XS1725630740		DTFUFR	EUR	AACA	31/03/2018
ENI 1.500 02/02/26 MTN	XS1180451657		DTFXFB	EUR	AACA	31/03/2018
MUINC 5.000 11/15/20 MTN	XS0558268891		DTFXFR	USD	AACA	31/03/2018
	XS1720518478		DYFXXR	USD	AACA	31/03/2018
TSM 1.625 04/03/18 MATd	USG91139AB44		DBFUGR	USD	AACA	31/03/2018
DEGV 0.500 02/23/18 MATd	DE0001141653		DBFTFB	EUR	AACA	31/03/2018
ICBAF 2.390 10/12/18	XS1749035652		DYFXXB	USD	AACA	31/03/2018
FAB 01/22/48 '23 MTN	XS1753770269		DTZXGR	USD	AACA	31/03/2018
EVRBK 3.183 06/13/20 FRN MTN	XS1627600924		DTVXFR	USD	AACA	31/03/2018

Financial instrument name	Financial Instrument (ISIN)	Written description of financial instrument	Instrument Classification	Currency	Market Segment	date
SUHJY 4.000 11/02/20 MTN	XS0554846781		DTFUFB	USD	AACA	31/03/2018
NDA 3.250 07/05/22 MTN	XS0801636902		DTFXFB	EUR	AACA	31/03/2018
HNAIR 3.625 02/07/20	XS0881550684		DBFXGR	USD	AACA	31/03/2018
EIBKC 3.375 03/14/27	XS1575045338		DBFNFR	USD	AACA	31/03/2018
ICBAF 2.320 07/12/18	XS1749034416		DYFXXB	USD	AACA	31/03/2018
	XS1791752154			USD	AACA	31/03/2018
RACE 0.250 01/16/21	XS1720053229		DYFXXB	EUR	AACA	31/03/2018
TWGV 1.000 02/08/28	TW000A071027		DBFTFR	TWD	AACA	31/03/2018
ICBAF 2.150 07/17/18	XS1750958610		DYFXXB	USD	AACA	31/03/2018
ATCA 6.625 02/15/23 '18	US02154CAD56		DBFSGR	USD	AACA	31/03/2018
AMAXX 05/19/19 MTN	XS1616407869		DTZUCB	EUR	AACA	31/03/2018
ICBAF 2.490 01/11/19	XS1749038599		DYFXXB	USD	AACA	31/03/2018
TWGV 1.000 09/20/27	TW000A061093		DBFTFR	TWD	AACA	31/03/2018
MITBK 1.570 01/10/19	XS1747611595		DYFXXB	HKD	AACA	31/03/2018
BABA 2.500 11/28/19 '19	US01609WAC64		DBFUGR	USD	AACA	31/03/2018
BATS 2.297 08/14/20	USU05526AE50		DBFUFR	USD	AACA	31/03/2018
DGE 0.500 06/19/24 '24	XS1719154574		DTFXGB	EUR	AACA	31/03/2018
TEMSK 4.300 10/25/19 MTN	US87973RAA86		DTFUFR	USD	AACA	31/03/2018
AAL 2.750 06/07/19 MTN	XS0789283792		DTFUFB	EUR	AACA	31/03/2018
DBAHN 0.625 09/26/28	XS1493724584		DTFNFB	EUR	AACA	31/03/2018
RABO 3.500 10/17/18 MTN	XS0691801327		DTFUFB	EUR	AACA	31/03/2018
KEXIM 2.500 11/01/20	US302154CP29		DBFNFR	USD	AACA	31/03/2018
ICBAF 2.320 07/10/18	XS1749034333		DYFXXB	USD	AACA	31/03/2018
ORAN 5.625 05/22/18 MTN MATd	XS0365094811		DTFUFB	EUR	AACA	31/03/2018
ITGV 2.350 09/15/35	IT0003745541		DBVUFB	EUR	AACA	31/03/2018
KNOC 3.000 09/21/22	USC42970AE03		DBFGGR	USD	AACA	31/03/2018
KRGV 1.750 06/10/25	KR103503G568		DBFUFB	KRW	AACA	31/03/2018
KRGV 2.375 12/10/27	KR103502G7C2		DBFUFB	KRW	AACA	31/03/2018
KRGV 1.875 03/10/22	KR103501G737		DBFUFB	KRW	AACA	31/03/2018
KRGV PO Str 09/10/18	KRC035AP1895			KRW	AACA	31/03/2018
KRGV 2.000 03/10/20	KR103501G539		DBFUFB	KRW	AACA	31/03/2018
KRGV 2.125 06/10/27	KR103502G768		DBFUFB	KRW	AACA	31/03/2018
KRGV 2.250 09/10/37	KR103502G792		DBFUFB	KRW	AACA	31/03/2018
KRGV 1.500 06/10/19	KR103501G661		DBFUFB	KRW	AACA	31/03/2018
BNP 3.250 03/03/23 MTN	US05574LFY92		DTFUFR	USD	AACA	31/03/2018
BP 1.526 09/26/22	XS1114477133		DTFXFB	EUR	AACA	31/03/2018
TEF 5.134 04/27/20	US87938WAM55		DBFGGR	USD	AACA	31/03/2018
ICBK 5.750 11/16/20	USY3860XAC75		DBFUGR	USD	AACA	31/03/2018
KRGV 2.750 09/10/19	KR103501G497		DBFUFB	KRW	AACA	31/03/2018
KRGV 1.750 12/10/18	KR103501G5C7		DBFUFB	KRW	AACA	31/03/2018
KRGV 1.000 06/10/26	KR103503G667		DBFUFB	KRW	AACA	31/03/2018

Financial instrument name	Financial Instrument (ISIN)	Written description of financial instrument	Instrument Classification	Currency	Market Segment	date
KRGV PO Str 12/10/18	KRC0353P18C3			KRW	AACA	31/03/2018
AVIC 3.000 11/16/20 MTN	XS1706612147		DTXFR	USD	AACA	31/03/2018
KEBHN 1.750 10/18/19	USY46006AA34		DBFUGR	USD	AACA	31/03/2018
MTCHD 4.875 05/01/23 '18	XS1219475792		DYFXR	EUR	AACA	31/03/2018
KRGV 2.250 06/10/25	KR103501G562		DBFUFB	KRW	AACA	31/03/2018
KRGV 1.500 12/10/26	KR103502G6C4		DBFUFB	KRW	AACA	31/03/2018
SIBSK 3.084 09/08/21 MTN	XS1477558487		DAFXAR	USD	AACA	31/03/2018
AAPL 2.900 09/12/27 '27	US037833DB33		DBFUGR	USD	AACA	31/03/2018
DGBG 1.250 04/22/20	XS1310053936		DTFUFB	EUR	AACA	31/03/2018
KRGV 2.375 03/10/23	KR103501G836		DBFUFB	KRW	AACA	31/03/2018
KRGV 1.250 12/10/19	KR103501G6C5		DBFUFB	KRW	AACA	31/03/2018
LBTYA 5.000 04/15/27 '22	XS1555173019		DYFXR	GBP	AACA	31/03/2018
MAAFU 4.750 05/07/24 MTN	XS1064799841		DTXFR	USD	AACA	31/03/2018
	KR103501G7C3			KRW	AACA	31/03/2018
RY 0.102 10/22/18 FRN MTN	XS1308674131		DTVXFB	EUR	AACA	31/03/2018
CKHUH 3.625 10/31/24	USG46747AB00		DBFGFR	USD	AACA	31/03/2018
KRGV 5.750 09/10/18	KR1035027V99		DBFUFB	KRW	AACA	31/03/2018
INETG 2.500 09/19/20 MTN	XS1683356874		DTFUFR	USD	AACA	31/03/2018
CAGR 2.700 07/15/25	FR0012737963		DBFXN	EUR	AACA	31/03/2018
MSFT 2.875 02/06/24 '23	US594918BX11		DBFUGR	USD	AACA	31/03/2018
SRG 10/25/20 MTN	XS1508588875		DTZNF	EUR	AACA	31/03/2018
TOTF 2.125 11/19/21 MTN	XS0994990280		DTXFB	EUR	AACA	31/03/2018
ICBAF 2.600 11/13/18 MTN	USY3R559AE22		DBFUFR	USD	AACA	31/03/2018
FEHRN 4.350 Perp '22 MTN	XS1628787431		DTVXPR	USD	AACA	31/03/2018
KRGV PO Str 06/10/18 MATd	KRC0353P1862			KRW	AACA	31/03/2018
KRGV 2.625 03/10/48	KR103502G834		DBFUFB	KRW	AACA	31/03/2018
BEGV 2.150 06/22/66	BE0000340498		DBFNFR	EUR	AACA	31/03/2018
CNOOC 2.625 05/05/20	US12634GAA13		DBFGGR	USD	AACA	31/03/2018
SASY 1.750 09/10/26 '26 MTN	FR0012146801		DTFNGB	EUR	AACA	31/03/2018
KRGV 2.000 03/10/21	KR103501G638		DBFUFB	KRW	AACA	31/03/2018
KRGV 3.000 03/10/23	KR1035027336		DBFUFB	KRW	AACA	31/03/2018
DAHBS 5.250 01/29/24 '19 MTN	XS1021008328		DTFUFR	USD	AACA	31/03/2018
BARC 3.650 03/16/25	US06738EAE59		DBFUGR	USD	AACA	31/03/2018
KBC 1.000 02/25/19	BE0002462373		DTFSE	EUR	AACA	31/03/2018
BPCE 3.000 05/22/22 MTN	US05583JAA07		DTFUGR	USD	AACA	31/03/2018
BATS 2.764 08/15/22 '22	US05526DAU90		DBFUGR	USD	AACA	31/03/2018
KRGV 5.500 03/10/28	KR1035027V32		DBFUFB	KRW	AACA	31/03/2018
RBS 2.000 03/08/23 '22 MTN	XS1575979148		DTVXGB	EUR	AACA	31/03/2018
SOGN 0.750 10/18/27	FR0013287299		DTFXB	EUR	AACA	31/03/2018
ICBAF 2.635 05/26/21 MTN	US45580KAF57		DTFNGR	USD	AACA	31/03/2018
KRGV 3.125 03/10/19	KR103501G430		DBFUFB	KRW	AACA	31/03/2018

Financial instrument name	Financial Instrument (ISIN)	Written description of financial instrument	Instrument Classification	Currency	Market Segment	date
OMGV 5.375 03/08/27	XS1575967218		DBFNFR	USD	AACA	31/03/2018
KRGV 1.750 06/10/20	KR103501G760		DBFUFB	KRW	AACA	31/03/2018
HBC 4.000 01/15/21 MTN	XS0526606537		DTFXFB	EUR	AACA	31/03/2018
ENI 4.125 09/16/19 MTN	XS0451457435		DTFXFB	EUR	AACA	31/03/2018
CNHI 1.750 09/12/25 '25 MTN	XS1678966935		DTFXBB	EUR	AACA	31/03/2018
KRGV 3.250 09/10/18	KR103501G398		DBFUFB	KRW	AACA	31/03/2018
ABN 1.000 04/13/31	XS1394791492		DMXXXB	EUR	AACA	31/03/2018
IG 1.125 03/14/24 MTN	XS1578294081		DTFNFB	EUR	AACA	31/03/2018
BMWG 2.000 09/04/20 MTN	XS0968316256		DTFUFB	EUR	AACA	31/03/2018
IEGV 1.000 05/15/26	IE00BV8C9418		DNVTFR	EUR	AACA	31/03/2018
FANG 4.750 11/01/24 '19	US25278XAE94		DBFUGR	USD	AACA	31/03/2018
LAEFI 7.500 10/15/22 '19	XS1498935391		DYFXXR	EUR	AACA	31/03/2018
SIOLH 4.450 02/04/20	XS1163228627		DYFXXR	USD	AACA	31/03/2018
KRGV 3.000 09/10/24	KR103502G495		DBFUFB	KRW	AACA	31/03/2018
KRGV 3.000 12/10/42	KR10350172C8		DBFUFB	KRW	AACA	31/03/2018
SUMFG 0.606 01/18/22 MTN	XS1531570221		DTFXFR	EUR	AACA	31/03/2018
SHB 1.125 12/14/22 MTN	XS1333139746		DTFUFB	EUR	AACA	31/03/2018
DAIG 2.000 07/06/21	USU2339CCH98		DBFUGR	USD	AACA	31/03/2018
CSGN 3.869 01/12/29 '28 FRN	US225401AF50		DBVNGR	USD	AACA	31/03/2018
TMUS 4.000 04/15/22 '22	US87264AAR68		DBFUGR	USD	AACA	31/03/2018
KBANK 3.256 07/12/23 MTN	XS1717207960		DTFXFR	USD	AACA	31/03/2018
MSFT 2.400 08/08/26 '26	US594918BR43		DBFUGR	USD	AACA	31/03/2018
FCHA 4.750 03/22/21 MTN	XS1048568452		DTFUFB	EUR	AACA	31/03/2018
CNCTI 2.875 12/14/20	XS1733220898		DYFXXR	USD	AACA	31/03/2018
	US251526BL24			USD	AACA	31/03/2018
FCABN 0.002 01/22/20 FRN MTN	XS1757829079		DTVUCB	EUR	AACA	31/03/2018
RABO 4.625 12/01/23 MTN	US21684AAA43		DBFUGR	USD	AACA	31/03/2018
GM 2.650 04/13/20	US37045XBV73		DBFUGR	USD	AACA	31/03/2018
KIAMO 2.625 04/21/21	USY47606AD33		DBFUGR	USD	AACA	31/03/2018
LCHBL 2.280 04/09/18 MATd	XS1747582044		DYFXXB	USD	AACA	31/03/2018
CDCEC 4.375 04/09/18 MTN MATd	FR0010606848		DTFXXB	EUR	AACA	31/03/2018
SAN 4.400 07/13/27 '27	USU8029KAE20		DBFUGR	USD	AACA	31/03/2018
BHP 2.125 11/29/18 MTN	XS0787785715		DTFUFB	EUR	AACA	31/03/2018
GM 3.150 06/30/22 '22	US37045XBY13		DBFGGR	USD	AACA	31/03/2018
BARC 5.140 10/14/20	US06739GBP37		DBFUGR	USD	AACA	31/03/2018
EIBKC 4.000 11/28/47 MTN	XS1717764143		DTFXFR	USD	AACA	31/03/2018
SAN 3.800 02/23/28	US05964HAF29		DBFUGR	USD	AACA	31/03/2018
ORCL 2.400 09/15/23 '23	US68389XBL82		DBFUGR	USD	AACA	31/03/2018
AAPL 2.250 02/23/21 '21	US037833BS85		DBFUGR	USD	AACA	31/03/2018
BLFNH 4.375 06/11/20	XS1245212037		DBFUCR	USD	AACA	31/03/2018
HEIN 2.750 04/01/23	USN39427AQ76		DBFUGR	USD	AACA	31/03/2018

Financial instrument name	Financial Instrument (ISIN)	Written description of financial instrument	Instrument Classification	Currency	Market Segment	date
SAN 5.000 11/07/23	US80283LAA17		DBFUGR	USD	AACA	31/03/2018
LCHBL 3.876 07/26/27 '22 FRN	XS1649885974		DYVXXR	USD	AACA	31/03/2018
AYR 4.125 05/01/24 '24	US00928QAQ47		DBFUGR	USD	AACA	31/03/2018
GM 3.250 01/05/23 '22	US37045XCF15		DBFGGR	USD	AACA	31/03/2018
AMZN 3.150 08/22/27 '27	USU02320AG12		DBFUGR	USD	AACA	31/03/2018
WNDTR 5.000 01/20/26 '20	XS1708417438		DYFXXR	USD	AACA	31/03/2018
DBKG 3.375 05/12/21 MTN	US25152R5F60		DTFUFR	USD	AACA	31/03/2018
ASEST 15 A Sr Seq Fix	IT0005253817		DAFSBB	EUR	AACA	31/03/2018
BNP 7.625 Perp '21 FRN	US05565AAQ67		DBFUQR	USD	AACA	31/03/2018
RABO 5.250 05/24/41 MTN	US21685WCJ45		DTFUFR	USD	AACA	31/03/2018
CNHI 4.875 04/01/21	US12592BAF13		DBVUGR	USD	AACA	31/03/2018
GM 3.500 11/07/24 '24	US37045XCD66		DBFNGR	USD	AACA	31/03/2018
AMZN 1.900 08/21/20	USU02320AD80		DBFUGR	USD	AACA	31/03/2018
S 7.875 09/15/23	US85207UAB17		DBFUGR	USD	AACA	31/03/2018
DANO 2.947 11/02/26 '26	US23636TAE01		DBFUGR	USD	AACA	31/03/2018
SASAC 4.375 10/17/23	USG8200QAB26		DBFGGR	USD	AACA	31/03/2018
UBSG 3.000 04/15/21	USG91703AH44		DBFUGR	USD	AACA	31/03/2018
ORAN 5.375 07/08/19	US35177PAT49		DBFUGR	USD	AACA	31/03/2018
CCI 3.150 07/15/23 '23	US22822VAJ08		DBFNGR	USD	AACA	31/03/2018
DAIG 2.200 10/30/21	USU2339CCJ54		DBFUGR	USD	AACA	31/03/2018
WDCX 7.375 04/01/23 CALd	USU9547KAA17		DBFUGR	USD	AACA	31/03/2018
STAN 3.950 01/11/23	XS0874014722		DTFXGR	USD	AACA	31/03/2018
DTEG 2.820 01/19/22 '21	US25156PAY97		DBFSFR	USD	AACA	31/03/2018
GM 2.450 11/06/20	US37045XCB01		DBFNGR	USD	AACA	31/03/2018
DANO 1.691 10/30/19	USF12033TL46		DBFUGR	USD	AACA	31/03/2018
UST 0.625 01/15/26	US912828N712		DBFTFR	USD	AACA	31/03/2018
ISP 0.729 06/15/20 FRN MTN	XS1246144650		DTVUFB	EUR	AACA	31/03/2018
RBS 6.000 12/19/23	US780097AZ42		DBFUGR	USD	AACA	31/03/2018
SAN 2.875 08/05/21	US80281LAE56		DBFUGR	USD	AACA	31/03/2018
KNOC 3.250 07/10/24 MTN	US50065XAG97		DTFUFR	USD	AACA	31/03/2018
	US30219GAT58		DBFGGR	USD	AACA	31/03/2018
ISP 4.375 01/12/48 MTN	US46115HBE62		DBFSFR	USD	AACA	31/03/2018
JYSK 0.021 03/23/18 MTN MATd	XS1207605210		DTVXFB	EUR	AACA	31/03/2018
TOYOM 3.050 01/11/28 MTN	US89236TEM36		DTFUFR	USD	AACA	31/03/2018
WHARR 3.500 01/17/28 MTN	XS1751002707		DTFGFR	USD	AACA	31/03/2018
GM 3.450 04/10/22 '22	US37045XAW65		DBFUGR	USD	AACA	31/03/2018
FCABN 0.079 03/16/20 FRN MTN	XS1793286664		DTVUCB	EUR	AACA	31/03/2018
CSGN 3.574 01/09/23 '22	USH3698DAQ72		DBFUGR	USD	AACA	31/03/2018
ISP 3.250 02/10/26	IT0004992787		DTFSFB	EUR	AACA	31/03/2018
COLIL 3.375 10/29/18	XS0984184316		DYFXXR	USD	AACA	31/03/2018
RBS 6.125 12/15/22	US780099CE50		DBFUGR	USD	AACA	31/03/2018

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CBKG 0.500 09/13/23 MTN	DE000CZ40LR5		DTFUFB	EUR	AACA	31/03/2018
HYMTR 2.550 04/03/20 MTN	US44891CAL72		DTFUFR	USD	AACA	31/03/2018
SBAB 06/27/18 FRN MTN	XS1241559910		DTVXFB	EUR	AACA	31/03/2018
BARC 3.250 01/12/21	US06738EAL92		DBFUGR	USD	AACA	31/03/2018
TOYOM 2.200 01/10/20 MTN	US89236TEJ07		DTFUFR	USD	AACA	31/03/2018
HTZ 6.250 10/15/22 '18	US428040CN71		DBFUGR	USD	AACA	31/03/2018
CRC 8.000 12/15/22 '18	USU1303AAD82		DBFSGR	USD	AACA	31/03/2018
GM 3.500 07/10/19	US37045XAN66		DBFUGR	USD	AACA	31/03/2018
AAPL 2.450 08/04/26 '26	US037833BZ29		DBFUGR	USD	AACA	31/03/2018
ABBV 2.850 05/14/23 '23	US00287YAX76		DBFUGR	USD	AACA	31/03/2018
CSGN 3.125 12/10/20	US225433AK71		DBFGGR	USD	AACA	31/03/2018
GM 4.250 05/15/23	US37045XAL01		DBFUGR	USD	AACA	31/03/2018
	USU2339CCV82		DBFUGR	USD	AACA	31/03/2018
NAV 6.625 11/01/25 '20	US63934EAT55		DBFNGR	USD	AACA	31/03/2018
UC 3.750 04/12/22 MTN	US904678AA77		DBFUGR	USD	AACA	31/03/2018
TOYOM 1.550 10/18/19 MTN	US89236TDH59		DTFUFR	USD	AACA	31/03/2018
GRDLI 4.850 01/24/77	US401378AC83		DBFUGR	USD	AACA	31/03/2018
BMWG 2.800 04/11/26 '26	USU09513GM51		DBFGGR	USD	AACA	31/03/2018
STX 4.875 03/01/24 '24 EXCd	USG79456AJ12		DBFGGR	USD	AACA	31/03/2018
GM 4.200 10/01/27 '27	US37045VAN01		DBFUGR	USD	AACA	31/03/2018
SAN 3.500 04/11/22	US05964HAC97		DBFUGR	USD	AACA	31/03/2018
TOYOM 1.700 01/09/19 MTN	US89236TDM45		DTFUFR	USD	AACA	31/03/2018
MDLZ 2.000 10/28/21 '21	USN6000LAC92		DBFUGR	USD	AACA	31/03/2018
HSBA 2.750 08/07/20	US40428HPV86		DBFUGR	USD	AACA	31/03/2018
AGN 3.450 03/15/22 '22	US00507UAR23		DBFGGR	USD	AACA	31/03/2018
DVMT 6.020 06/15/26 '26	US25272KAK97		DBFSGR	USD	AACA	31/03/2018
HCA 5.875 03/15/22	US404121AE51		DBFSGR	USD	AACA	31/03/2018
F 3.339 03/28/22 '22	US345397YL15		DBFUGR	USD	AACA	31/03/2018
ABBV 3.200 05/14/26 '26	US00287YAY59		DBFUGR	USD	AACA	31/03/2018
ENBD 4.500 08/01/22 '19	US23371DAA28		DBFNGR	USD	AACA	31/03/2018
ATCA 7.500 05/15/26 '21	USL0178WAG70		DBFUGR	USD	AACA	31/03/2018
S 7.250 09/15/21	US85207UAE55		DBFUGR	USD	AACA	31/03/2018
DVMT 4.420 06/15/21 '21	USU2526DAB56		DBFSGR	USD	AACA	31/03/2018
CAGR 07/07/29 FRN MTN	XS1075910015		DTVXFB	USD	AACA	31/03/2018
UNEDI 2.250 04/05/23 MTN	FR0011462746		DTFXXB	EUR	AACA	31/03/2018
IIFLH 2.065 09/28/27 '27 MTN	XS1691349952		DTFXGB	EUR	AACA	31/03/2018
KBC 1.520 03/26/38 MTN	BE0002590686		DTFSER	EUR	AACA	31/03/2018
OHL 5.500 03/15/23 '18	XS1206510569		DYFXXB	EUR	AACA	31/03/2018
DVMT 5.450 06/15/23 '23	US25272KAG85		DBFSGR	USD	AACA	31/03/2018
MING 0.500 03/09/22 MTN	XS1576650813		DTFXFB	EUR	AACA	31/03/2018
BARC 5.200 05/12/26	US06738EAP07		DBFUGR	USD	AACA	31/03/2018

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KRGV 2.000 09/10/20	KR103501G596		DBFUFB	KRW	AACA	31/03/2018
LLOY 1.500 09/12/27 MTN	XS1681050610		DTFXFB	EUR	AACA	31/03/2018
AIAGP 3.200 03/11/25 '24 MTN	US00131LAB18		DTFUFR	USD	AACA	31/03/2018
SDFLC 1.250 01/22/35 MTN	FR0012467942		DTFXXB	EUR	AACA	31/03/2018
CAGR 2.335 03/23/21 FRN MTN	XS1279293275		DTVXFB	USD	AACA	31/03/2018
FIGV 1.125 09/15/18	FI4000068663		DBFUFB	EUR	AACA	31/03/2018
FAB 2.625 02/24/20 MTN	XS1193304596		DTFXFR	USD	AACA	31/03/2018
TRN 4.750 03/15/21 MTN	XS0605214336		DTFUFB	EUR	AACA	31/03/2018
SHB 0.250 02/28/22 MTN	XS1571298139		DTFUFB	EUR	AACA	31/03/2018
IDBI 5.000 09/25/19 MTN	XS1048474396		DTFXFR	USD	AACA	31/03/2018
POB 4.375 02/28/22	XS0289011198		DGFNEB	EUR	AACA	31/03/2018
RUREC 4.625 03/22/28 MTN	XS1791439257		DTFXFR	USD	AACA	31/03/2018
AFD 3.125 01/04/24 MTN	XS0686487421		DTFUFB	EUR	AACA	31/03/2018
EPE 9.375 05/01/24 '20	USU2937LAE49		DBFSGR	USD	AACA	31/03/2018
CKHUH 2.875 04/05/22	USG2177UAA72		DBFGFR	USD	AACA	31/03/2018
DANO 2.250 11/15/21 MTN	FR0011625409		DTFXXB	EUR	AACA	31/03/2018
GDHKF 4.375 06/19/24 MTN	XS1078750004		DTFXGR	USD	AACA	31/03/2018
AB 4.500 11/28/19 MTN	XS0859920406		DTFXFB	EUR	AACA	31/03/2018
LLOY 1.000 11/09/23 MTN	XS1517174626		DTFXFB	EUR	AACA	31/03/2018
ABBV 3.600 05/14/25 '25	US00287YAQ26		DBFUGR	USD	AACA	31/03/2018
UC 0.125 03/01/22	DE000HV2AMD0		DTFSFB	EUR	AACA	31/03/2018
ICBAF 3.250 03/17/20	XS1202242712		DYFXXR	USD	AACA	31/03/2018
CADES 0.125 11/25/22	FR0013235165		DTFNFB	EUR	AACA	31/03/2018
MDLZ 1.000 03/07/22 '21	XS1197269647		DYFXXR	EUR	AACA	31/03/2018
UC 3.750 04/12/22 MTN	XS1596778263		DGFUFR	USD	AACA	31/03/2018
WOORI 2.625 07/22/20 MTN	XS1134539821		DTFUFR	USD	AACA	31/03/2018
AAPL 3.200 05/11/27 '27	US037833CR93		DBFUGR	USD	AACA	31/03/2018
DANSK 0.750 06/02/23 MTN	XS1424730973		DTFXFB	EUR	AACA	31/03/2018
RABO 2.375 05/22/23 MTN	XS0933540527		DTFUFB	EUR	AACA	31/03/2018
KDB 2.250 05/18/20	US500630CE66		DBFUGR	USD	AACA	31/03/2018
LKBF 0.500 06/07/22	DE000LB1DVL8		DTFUFB	EUR	AACA	31/03/2018
FRGV 04/25/55	FR0010809665		DBZXXN	EUR	AACA	31/03/2018
ASMAC 6.500 04/15/22 '19	US04625HAA77		DBFSGR	USD	AACA	31/03/2018
CADES 4.375 10/25/21	FR0010347989		DTFXXB	EUR	AACA	31/03/2018
AAL 2.500 04/29/21 MTN	XS0923361827		DTFUFB	EUR	AACA	31/03/2018
AB 4.375 01/10/21 MTN	XS0951567030		DTFXFB	EUR	AACA	31/03/2018
GT 5.125 11/15/23 '18	US382550BE09		DBFUGR	USD	AACA	31/03/2018
BMWG 0.125 01/12/21 MTN	XS1548436556		DTFNFB	EUR	AACA	31/03/2018
SASAC 4.500 04/28/21	USG21895AB60		DBFGGR	USD	AACA	31/03/2018
GSCAL 3.000 06/12/22	USY2R016AB16		DBFUGR	USD	AACA	31/03/2018
SKGTE 2.125 05/01/18 MTN MATd	USY4935NAL83		DTFUGR	USD	AACA	31/03/2018



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CAGR 2.353 10/17/19 FRN MTN	XS1279295999		DTVXFB	USD	AACA	31/03/2018
QEP 5.625 03/01/26 '25	US74733VAD29		DBFUGR	USD	AACA	31/03/2018
CAGR 1.750 10/24/27	FR0013279643		DBFXXN	EUR	AACA	31/03/2018
TAKKE 5.375 11/15/23 '19	XS1710653137		DYFXXR	EUR	AACA	31/03/2018
KBC 1.625 09/18/29 '24 MTN	BE0002290592		DTVQGR	EUR	AACA	31/03/2018
PETRD 5.750 02/01/29	US71647NAZ24		DBFGGR	USD	AACA	31/03/2018
CSGN 3.000 10/29/21 MTN	US22546QAR83		DTFUFR	USD	AACA	31/03/2018
CAGR 2.348 04/14/21 FRN MTN	XS1279293432		DTVXFB	USD	AACA	31/03/2018
DAIG 05/11/22 FRN MTN	DE000A19HBM3		DTVGGB	EUR	AACA	31/03/2018
DANSK 0.250 11/28/22 MTN	DK0030407986		DBFUFB	EUR	AACA	31/03/2018
JYSK 0.625 04/14/21 MTN	XS1395036947		DTFXFB	EUR	AACA	31/03/2018
KALIN 3.245 09/28/20 FRN	XS1687735107		DYVXXR	USD	AACA	31/03/2018
HTZ 5.500 03/30/23 '20	XS1790940883		DYFXXR	EUR	AACA	31/03/2018
SHA 3.250 05/15/25 '20	XS1212470972		DYFXXR	EUR	AACA	31/03/2018
F 3.810 01/09/24 '23	US345397YG20		DBFUGR	USD	AACA	31/03/2018
DANSK 3.500 04/16/18 FRN MATd	XS0501663099		DGFNEB	EUR	AACA	31/03/2018
ADB 3.200 11/10/19 MTN	XS1133585056		DTFCFR	CNY	AACA	31/03/2018
BEGV 4.000 03/28/18 MATd	BE0000312216		DBFTFR	EUR	AACA	31/03/2018
CARR 4.000 04/09/20 MTN	XS0499243300		DTFUCB	EUR	AACA	31/03/2018
SEB 0.500 03/13/23 MTN	XS1788951090		DTFXFB	EUR	AACA	31/03/2018
IBRD 4.700 05/29/18 MATd	XS1226308200		DTFCFB	INR	AACA	31/03/2018
SEK 3.710 05/25/18 MTN	XS0923673395		DTFUFB	MXN	AACA	31/03/2018
IBRD 8.000 05/28/19	XS1400780778		DTFCFB	BRL	AACA	31/03/2018
IADB 5.230 12/20/19	XS1514987103		DTFXFB	JPY	AACA	31/03/2018
CAGR 9.600 02/06/19 MTN	XS1257747847		DTFUFB	TRY	AACA	31/03/2018
IBRD 5.500 02/01/21 MTN	XS1751328482		DTFCFB	RUB	AACA	31/03/2018
SNCFE 1.000 11/09/31 MTN	XS1514051694		DTFXFB	EUR	AACA	31/03/2018
CAGR 0.500 03/06/23 MTN	XS0897436647		DTFNFB	RUB	AACA	31/03/2018
SASAC 1.625 12/11/24	XS1725553066		DBFXGR	EUR	AACA	31/03/2018
IBRD 5.600 09/30/19 MTN	XS1280430049		DTFCFB	JPY	AACA	31/03/2018
CAGR 7.800 01/24/20 FRN MTN	XS1367225577		DTVUFB	BRL	AACA	31/03/2018
IADB 7.500 11/18/19	XS1509110281		DTFCFB	BRL	AACA	31/03/2018
KITUS 4.270 06/27/18 FRN MTN	XS1144860944		DTFXFB	INR	AACA	31/03/2018
IFC 12/19/19 FRN MTN	XS1525638174		DTFCFB	BRL	AACA	31/03/2018
CAGR 5.120 12/18/19 MTN	XS1143298864		DTVUFB	INR	AACA	31/03/2018
SEK 04/11/22 MTN	XS1571020285		DTZUFB	TRY	AACA	31/03/2018
IBRD 5.410 06/29/18 FRN MTN	XS1240194941		DTFCFB	INR	AACA	31/03/2018
IBRD 5.610 04/23/19 MTN	XS1383509244		DTFCFB	INR	AACA	31/03/2018
UNEDI 0.875 10/25/22 MTN	FR0012143451		DTFXXB	EUR	AACA	31/03/2018
CBKG 0.625 08/24/27	DE000C240MB7		DTFSFB	EUR	AACA	31/03/2018
IBRD 12/22/20 MTN	XS1717187246		DTZCFB	TRY	AACA	31/03/2018

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CAGR 5.000 02/24/20 MTN	XS1174161197		DTVUFB	INR	AACA	31/03/2018
AFDB 9.600 09/14/20 MTN	XS1659722950		DTFCFB	TRY	AACA	31/03/2018
SRG 1.375 10/25/27 '27 MTN	XS1700721464		DTFUFB	EUR	AACA	31/03/2018
CAGR 10/28/21 MTN	XS1417410393		DTZUFB	IDR	AACA	31/03/2018
JPGV 0.100 12/20/22	JP1051341HC3		DBFTFB	JPY	AACA	31/03/2018
EBRD 5.850 01/28/19 MTN	XS1250896401		DTVCFB	INR	AACA	31/03/2018
IBRD 1.000 12/20/18 MTN	XS1321400068		DTFCFB	JPY	AACA	31/03/2018
IBRD 1.000 05/28/19 FRN MTN	XS1400777477		DTVCFB	INR	AACA	31/03/2018
IBRD 4.000 02/27/20	XS1179276958		DTVCFB	INR	AACA	31/03/2018
IBRD 5.350 10/29/18	XS1297484781		DTFCFB	INR	AACA	31/03/2018
IBRD 05/25/21 MTN	XS1395302927		DTZCFB	TRY	AACA	31/03/2018
IBRD 5.200 05/22/20	XS1218772793		DTFCFB	INR	AACA	31/03/2018
IADB 7.600 01/27/20	XS1548395000		DTFCFB	BRL	AACA	31/03/2018
SEK 4.070 12/20/18 MTN	XS0997354575		DTFUFB	MXN	AACA	31/03/2018
CAGR 2.000 03/29/23 MTN	XS1719285915		DTFUFB	JPY	AACA	31/03/2018
JPGV 1.700 06/20/44	JP1300431E60		DBFTFB	JPY	AACA	31/03/2018
CAGR 06/25/18 MTN MATd	XS1279272196		DTVUFB	JPY	AACA	31/03/2018
AFDB 02/08/21 FRN MTN	XS1538906766		DTFCFB	IDR	AACA	31/03/2018
IBRD 4.600 04/23/18 MTN MATd	XS1210337041		DTFCFB	INR	AACA	31/03/2018
CAGR 9.300 10/08/20 MTN	XS1334778294		DTVXFB	JPY	AACA	31/03/2018
JPGV 1.500 03/20/34	JP1201481E36		DBFTFB	JPY	AACA	31/03/2018
SEK 7.050 06/02/20 FRN MTN	XS1603342749		DTVUFB	BRL	AACA	31/03/2018
JPGV 0.100 06/20/27	JP1103471H66		DBFTFB	JPY	AACA	31/03/2018
SEK 4.780 09/28/18 MTN	XS0966067372		DTFUFB	MXN	AACA	31/03/2018
CAGR 01/19/21 FRN MTN	XS1334780944		DTVUFB	JPY	AACA	31/03/2018
JPGV 1.600 03/20/33	JP1201431D38		DBFTFB	JPY	AACA	31/03/2018
SEK 9.300 03/24/26 MTN	XS1372850377		DTFUFB	ZAR	AACA	31/03/2018
CAGR 4.400 03/09/21 MTN	XS1719280528		DTFXFB	JPY	AACA	31/03/2018
IADB 7.020 03/23/20	XS1571079505		DTFCFB	JPY	AACA	31/03/2018
CAGR 1.000 12/21/19 MTN	XS0859036161		DTFNFB	JPY	AACA	31/03/2018
EBRD 8.660 12/17/18 MTN	XS1324201497		DTFCFB	IDR	AACA	31/03/2018
AFDB 1.000 06/09/21 FRN MTN	XS1600314923		DTFCFB	IDR	AACA	31/03/2018
IBRD 1.684 07/30/18 FRN MTN	XS1253843152		DTFCFB	JPY	AACA	31/03/2018
JPGV 0.100 03/20/22	JP1051311H38		DBFTFB	JPY	AACA	31/03/2018
IBRD 01/29/21 MTN	XS1339533702		DTZCFB	INR	AACA	31/03/2018
IBRD 1.000 04/29/19 MTN	XS1385943607		DTFXFB	INR	AACA	31/03/2018
CAGR 4.500 03/20/18 MTN MATd	XS1196406794		DTVUFB	JPY	AACA	31/03/2018
CAGR 07/31/30 MTN	XS1255377159		DTZUFB	MXN	AACA	31/03/2018
SEK 6.410 03/23/20 MTN	XS1571234241		DTFUFB	RUB	AACA	31/03/2018
JPGV 0.400 03/20/25	JP1103381F34		DBFTFB	JPY	AACA	31/03/2018
IBRD 1.000 03/04/19 FRN MTN	XS1356733821		DTFCFB	INR	AACA	31/03/2018

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IADB 7.620 10/28/19	XS1498405163		DTVCFB	BRL	AACA	31/03/2018
JPGV 0.100 09/20/26	JP1103441G98		DBFTFB	JPY	AACA	31/03/2018
EBRD 4.530 09/12/24 MTN	XS1663483235		DTFCFB	INR	AACA	31/03/2018
IBRD 5.300 10/26/18	XS1301386915		DTFCFB	INR	AACA	31/03/2018
CAGR 6.250 07/27/20 FRN MTN	XS1245460792		DTVUFB	JPY	AACA	31/03/2018
JPGV 0.100 03/20/27	JP1103461H35		DBFTFB	JPY	AACA	31/03/2018
IBRD 5.400 06/29/18	XS1240207511		DTVCFB	INR	AACA	31/03/2018
IBRD 1.000 11/30/18 FRN MTN	XS1310939001		DTFCFB	INR	AACA	31/03/2018
IBRD 5.500 07/30/18	XS1251673650		DTZCFB	INR	AACA	31/03/2018
EBRD 6.550 06/17/19 MTN	XS1418779929		DTVCFB	IDR	AACA	31/03/2018
IADB 6.120 08/19/19	XS1457534144		DTFCFB	IDR	AACA	31/03/2018
EBRD 6.660 03/27/19 FRN MTN	XS1193125314		DTFCFB	IDR	AACA	31/03/2018
CAGR 5.000 06/10/19 FRN MTN	XS1367224687		DTVUFB	JPY	AACA	31/03/2018
JPGV 1.900 03/20/53	JP1400061D58		DBFTFB	JPY	AACA	31/03/2018
KITUS 4.430 07/27/18 MTN	XS0947929245		DTFUFB	MXN	AACA	31/03/2018
IBRD 5.000 08/28/18 FRN MTN	XS1269076565		DTFCFB	JPY	AACA	31/03/2018
CAGR 6.800 05/08/20 MTN	XS1457321583		DTVXFB	JPY	AACA	31/03/2018
IBRD 04/02/24 MTN	XS1371421048		DTZCFB	BRL	AACA	31/03/2018
IBRD 4.200 01/30/20	XS1161418501		DTFCFB	JPY	AACA	31/03/2018
IBRD 07/31/18 FRN MTN	XS1254422931		DTVCFB	INR	AACA	31/03/2018
IBRD 5.180 06/28/19 FRN MTN	XS1422969185		DTVCFB	INR	AACA	31/03/2018
SEK 4.960 06/29/20 FRN MTN	XS1620787041		DTVUFB	JPY	AACA	31/03/2018
IADB 5.180 12/02/20	XS1508773188		DTFCFB	IDR	AACA	31/03/2018
AFDB 9.300 03/26/18 MTN MATd	XS1191587887		DTVCFB	JPY	AACA	31/03/2018
IBRD 8.040 06/27/18 FRN MTN	XS1421286086		DTFCFB	JPY	AACA	31/03/2018
CAGR 7.550 04/06/21 MTN	XS1417401301		DTVUFB	JPY	AACA	31/03/2018
CAGR 10/27/21 MTN	XS1417410120		DTZUFB	JPY	AACA	31/03/2018
JPGV 0.100 12/15/19	JP1023831HC8		DBFTFB	JPY	AACA	31/03/2018
CAGR 7.650 05/20/19 FRN MTN	XS1367209373		DTVUFB	JPY	AACA	31/03/2018
IBRD 4.800 04/21/20	XS1202767866		DTFCFB	INR	AACA	31/03/2018
IBRD 11/30/20 MTN	XS1314903052		DTZCFB	INR	AACA	31/03/2018
CAGR 12/28/18 FRN MTN	XS1147476706		DTVUFB	JPY	AACA	31/03/2018
IBRD 10.010 11/05/18 FRN MTN	XS1293569528		DTFCFB	JPY	AACA	31/03/2018
CAGR 5.050 04/06/21 MTN	XS1719285758		DTFXFB	JPY	AACA	31/03/2018
IBRD 4.400 03/30/20	XS1196790445		DTFCFB	JPY	AACA	31/03/2018
AFDB 4.650 11/08/21	XS1689529292		DTFCFB	JPY	AACA	31/03/2018
IBRD 03/30/21 MTN	XS1371964500		DTZCFB	INR	AACA	31/03/2018
JPGV 0.500 09/20/36	JP1201581G90		DBFTFB	JPY	AACA	31/03/2018
CAGR 6.860 02/14/18 MTN MATd	XS0995538047		DTFUFB	ZAR	AACA	31/03/2018
KOMBK 4.860 08/26/21 FRN MTN	XS1471731056		DTVUFB	INR	AACA	31/03/2018
IADB 05/26/22 MTN	XS1603430874		DTZCFB	TRY	AACA	31/03/2018

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CAGR 1.000 08/22/19 MTN	XS1417405476		DTFUFB	USD	AACA	31/03/2018
KOMBK 3.850 02/26/18 MTN MATd	XS1177447528		DTVUFB	JPY	AACA	31/03/2018
CAGR 6.850 12/28/23 MTN	XS1417413900		DTFUFB	MXN	AACA	31/03/2018
JPGV 0.500 09/20/46	JP1300521G93		DBFTFB	JPY	AACA	31/03/2018
JPGV 0.100 12/20/26	JP1103451GC0		DBFTFB	JPY	AACA	31/03/2018
JPGV 0.800 09/20/47	JP1300561H93		DBFTFB	JPY	AACA	31/03/2018
CAGR 3.720 07/29/19 MTN	XS1079017288		DTFUFB	AUD	AACA	31/03/2018
CAGR 6.580 02/21/18 MTN MATd	XS0880923684		DTFXFB	RUB	AACA	31/03/2018
JPGV 0.100 09/20/27	JP1103481H98		DBFTFB	JPY	AACA	31/03/2018
KOMEF 9.600 05/30/19 MTN	XS1065124692		DTVUFB	BRL	AACA	31/03/2018
KITUS 4.310 01/29/18 MTN MATd	XS1160989627		DTVXFB	JPY	AACA	31/03/2018
SEK 1.000 09/28/18 FRN MTN	XS1481591060		DTVUFB	JPY	AACA	31/03/2018
JPGV 0.600 06/20/37	JP1201611H69		DBFTFB	JPY	AACA	31/03/2018
IBRD 08/28/18 FRN MTN	XS1452365684		DTFXFB	JPY	AACA	31/03/2018
CAGR 6.100 02/22/23 MTN	XS1334470678		DTFUFB	RUB	AACA	31/03/2018
KMUNK 3.920 11/26/19 MTN	XS1127230057		DTFXFB	MXN	AACA	31/03/2018
KOMBK 0.500 04/24/18 MTN MATd	XS1052665962		DTFUFB	NZD	AACA	31/03/2018
JPGV 1.800 12/20/32	JP1201421D22		DBFTFB	JPY	AACA	31/03/2018
CAGR 01/29/27 MTN	XS1417414627		DTZUFB	MXN	AACA	31/03/2018
JPGV 1.700 09/20/32	JP1201401C92		DBFTFB	JPY	AACA	31/03/2018
JPGV 1.400 09/20/34	JP1201501E99		DBFTFB	JPY	AACA	31/03/2018
IBRD 5.450 12/21/18 FRN MTN	XS1324205720		DTVCFB	INR	AACA	31/03/2018
CAGR 3.100 02/21/20 MTN	XS1005421026		DTFXFB	NOK	AACA	31/03/2018
ICBAF 2.750 05/19/21 MTN	USY3R559AK81		DBFUGR	USD	AACA	31/03/2018
AFDB 8.900 04/17/18 MTN MATd	XS1202667306		DTVCFB	JPY	AACA	31/03/2018
NANTR 5.500 Perp '20	XS1619003970		DBFXPR	USD	AACA	31/03/2018
IFC 9.000 09/25/18 MTN	XS1280073187		DTVCFB	JPY	AACA	31/03/2018
NTPC 5.625 07/14/21 MTN	XS0648477593		DTFUFR	USD	AACA	31/03/2018
VLOF 1.625 03/18/26 '25 MTN	FR0013139482		DTFXXB	EUR	AACA	31/03/2018
CAGR 4.220 11/26/18 MTN	XS0984245042		DTFNFB	MXN	AACA	31/03/2018
F 5.875 08/02/21	US345397VU41		DBFUFR	USD	AACA	31/03/2018
SASAC 3.600 Perp FRN	XS1699084601		DYXXR	USD	AACA	31/03/2018
AV 7.875 Perp '18 FRN	XS0851688860		DBFUPB	USD	AACA	31/03/2018
TOTF 5.125 03/26/24 MTN	XS0418669429		DTFUFB	EUR	AACA	31/03/2018
COROY 5.875 Perp '21	XS1366918305		DBFUPR	USD	AACA	31/03/2018
CAGR 0.500 02/28/18 MTN MATd	XS0890293680		DTFNFB	RUB	AACA	31/03/2018
BBL 4.800 10/18/20	USY0606WBS80		DBFUGR	USD	AACA	31/03/2018
TAQA 3.625 06/22/21 MTN	XS1435072548		DTFXFR	USD	AACA	31/03/2018
CAGR 6.900 06/21/19 MTN	XS1367215776		DTVUFB	JPY	AACA	31/03/2018
HRAMG 3.625 11/22/21 MTN	XS1515239942		DTFXFR	USD	AACA	31/03/2018
BOI 6.250 02/16/21 MTN	XS0592238876		DTFUFR	USD	AACA	31/03/2018

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UC 6.625 Perp '23 FRN	XS1619015719		DBFQPB	EUR	AACA	31/03/2018
CAGR 6.000 03/20/19 MTN	XS1196801408		DTFUFB	TRY	AACA	31/03/2018
ONGC 3.750 05/07/23	XS0922882344		DBFXFR	USD	AACA	31/03/2018
METLC 2.950 05/31/20	XS1620297462		DBFNCR	USD	AACA	31/03/2018
NTPC 4.750 10/03/22 MTN	XS0835676353		DTFUFR	USD	AACA	31/03/2018
CAGR 06/10/19 MTN	XS1050476578		DTZUFB	EUR	AACA	31/03/2018
HEIG 1.625 04/07/26 '26 MTN	XS1589806907		DTFUCB	EUR	AACA	31/03/2018
CAGR 3.900 02/21/20 MTN	XS1005419558		DTFXFB	PLN	AACA	31/03/2018
CAGR 5.000 02/27/19 FRN MTN	XS1175328100		DTVUFB	JPY	AACA	31/03/2018
IBRD 1.000 07/29/19 FRN MTN	XS1441743488		DTFXFB	JPY	AACA	31/03/2018
CAGR 6.000 10/29/19 MTN	XS1114368787		DTVUFB	INR	AACA	31/03/2018
EDF 5.125 09/12/18 MTN	FR0010660043		DTFUGN	EUR	AACA	31/03/2018
CAGR 3.100 09/18/19 MTN	XS0446757907		DTFUFB	EUR	AACA	31/03/2018
CAGR 06/04/19 MTN	XS1055793498		DTZUFB	EUR	AACA	31/03/2018
IBRD 1.000 04/23/19 MTN	XS1383508949		DTFCFB	JPY	AACA	31/03/2018
SGAMA 5.050 Perp '25 FRN	XS1155697243		DBFQPB	EUR	AACA	31/03/2018
CAGR 11/25/20 MTN	XS1309082763		DTZUFB	JPY	AACA	31/03/2018
IOC 5.750 08/01/23	XS0955024236		DBFXFR	USD	AACA	31/03/2018
CAGR 10/15/20 FRN	XS0543761034		DTVNFB	EUR	AACA	31/03/2018
CAGR 7.150 10/18/21 FRN MTN	XS1417403422		DTVUFB	JPY	AACA	31/03/2018
AFDB 05/17/23 MTN	XS1799998890		DTZCFB	IDR	AACA	31/03/2018
ICBC EURPREF1 PRF	XS1142380820		epxxxx	EUR	AACA	31/03/2018
UST 0.875 06/15/19	US912828R853		DBFTFR	USD	AACA	31/03/2018
HEIG 3.250 10/21/21 MTN	XS1002933072		DTFUCB	EUR	AACA	31/03/2018
IBRD 5.280 02/26/21	XS1768850098		DTFCFR	RUB	AACA	31/03/2018
MG 1.500 09/25/27 '27	XS1689185426		DYFXXR	EUR	AACA	31/03/2018
CAGR 12/12/18 MTN	XS0992579895		DTZUFB	EUR	AACA	31/03/2018
DAIG 0.750 05/11/23 MTN	DE000A169NB4		DTFUFB	EUR	AACA	31/03/2018
IBRD 9.300 03/29/18 MTN MATd	XS1191477600		DTFCFB	JPY	AACA	31/03/2018
BHP 1.500 04/29/30 '30 MTN	XS1224955408		DTFXGB	EUR	AACA	31/03/2018
BARC 6.500 Perp '19 FRN	XS1068574828		DBFQPR	EUR	AACA	31/03/2018
HAIEG 3.875 Perp '22 FRN	XS1689434824		DYXXXR	USD	AACA	31/03/2018
IBRD 1.000 02/04/19 FRN MTN	XS1336945289		DTFCFB	JPY	AACA	31/03/2018
ANTRE 5.000 03/01/25 '20	US03674XAJ54		DBFUGR	USD	AACA	31/03/2018
CAGR 01/29/21 MTN	XS1279274218		DTZUFB	JPY	AACA	31/03/2018
CAGR 02/26/21 MTN	XS1279275967		DTZUFB	JPY	AACA	31/03/2018
KITUS 3.390 05/29/19 MTN	XS1222608520		DTFXFB	NZD	AACA	31/03/2018
IBRD 1.000 07/27/18 FRN MTN	XS1437612150		DTFCFB	JPY	AACA	31/03/2018
CNCBK 3.875 05/13/25 '20 FRN	XS1227820187		DBVXGR	USD	AACA	31/03/2018
BMWG 1.500 06/05/18 MTN MATd	XS0860596575		DTFXFB	EUR	AACA	31/03/2018
KOMBK 10.050 02/26/21 MTN	XS1348924801		DTFUFB	TRY	AACA	31/03/2018

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DBKG 5.000 06/24/20	DE000DB5DCW6		DTFUFB	EUR	AACA	31/03/2018
CAGR 3.700 04/05/18 MTN MATd	XS0910212264		DTFNFB	PLN	AACA	31/03/2018
IFC 5.920 04/20/20 MTN	XS1594313048		DTFCFB	RUB	AACA	31/03/2018
CAGR 3.000 06/21/20 FRN MTN	XS0507141959		DTVNFB	EUR	AACA	31/03/2018
ISP 5.250 01/12/24 MTN	US46115HAP29		DBFGGR	USD	AACA	31/03/2018
MAPEF 4.348 12/03/18	XS0993959583		DBFSCR	USD	AACA	31/03/2018
ITGV 1.650 04/23/20	IT0005012783		DBVUFB	EUR	AACA	31/03/2018
CAFDC 2.625 03/31/27 MTN	XS1587911451		DTFQFB	EUR	AACA	31/03/2018
ING 0.084 11/20/19 FRN	XS1143001102		DTVXFB	EUR	AACA	31/03/2018
CAGR 02/07/19 MTN	XS1566935612		DTZUFB	USD	AACA	31/03/2018
SAN 1.125 01/14/22 MTN	XS1166160173		DTFUFB	EUR	AACA	31/03/2018
SAN 1.125 03/10/25 MTN	XS1199439222		DTFXFB	EUR	AACA	31/03/2018
OCBC 5.032 03/11/23 MTN CALd	US69033DAA54		DTFUGR	USD	AACA	31/03/2018
SGVHT 0.250 03/20/23 MTN	XS1793271716		DTZXFB	EUR	AACA	31/03/2018
SASAC 1.750 05/22/18 MATd	USG8449VAA47		DBFUFR	USD	AACA	31/03/2018
PG 0.500 10/25/24	XS1708192684		DYFXXR	EUR	AACA	31/03/2018
CAGR 4.250 04/06/21 MTN	XS1719282227		DTFUFB	USD	AACA	31/03/2018
NORDL 0.125 04/20/22	DE000DHY4457		DTFSFB	EUR	AACA	31/03/2018
UST 1.125 01/31/19	US912828V566		DBFTFR	USD	AACA	31/03/2018
BNP 0.527 09/22/22 FRN MTN	XS1584041252		DTVUFB	EUR	AACA	31/03/2018
CBKG 0.625 03/13/25 MTN	DE000CZ40MN2		DTFSFB	EUR	AACA	31/03/2018
BASF 0.875 10/06/31 '31	DE000A2BPA51		DTFUFB	EUR	AACA	31/03/2018
UBI 4.250 05/05/26 '21 FRN	XS1404902535		DTFUFB	EUR	AACA	31/03/2018
KEXIM 5.125 06/29/20	US302154AW97		DBFUFR	USD	AACA	31/03/2018
ITGV 1.450 05/15/25	IT0005327306		DBFUFB	EUR	AACA	31/03/2018
ITGV 09/28/18	IT0005326605		DYZUXB	EUR	AACA	31/03/2018
PTGV 4.750 06/14/19	PTOTEMOE0027		DBFTFB	EUR	AACA	31/03/2018
LUGV 2.250 03/21/22	XS0757376610		DBFUFB	EUR	AACA	31/03/2018
UST 3.125 05/15/19	US912828KQ20		DBFTFR	USD	AACA	31/03/2018
CSDPR 2.375 02/12/19 MTN	IT0004997943		DTFUFB	EUR	AACA	31/03/2018
DGBG 0.025 09/10/18	DE000A13SW15		DTFSFB	EUR	AACA	31/03/2018
ECARAT 8 A Sr Seq Flt	XS1250092043		DAVSBB	EUR	AACA	31/03/2018
BAMI 4.375 09/21/27 '22 MTN	XS1686880599		DTFQFB	EUR	AACA	31/03/2018
ITGV 0.950 03/01/23	IT0005325946		DBFUFB	EUR	AACA	31/03/2018
SAN 1.500 11/12/20 MTN	XS1316037545		DTFUFB	EUR	AACA	31/03/2018
KBC 0.750 03/01/22 MTN	BE0002272418		DTFNGR	EUR	AACA	31/03/2018
CAGR 3.000 12/22/24	FR0012304459		DBFXXN	EUR	AACA	31/03/2018
CAGR 01/07/19 FRN MTN	XS1566931033		DTVUFB	USD	AACA	31/03/2018
ATGV 0.750 10/20/26	AT0000A1K9C8		DBFPFB	EUR	AACA	31/03/2018
UC 5.250 04/30/23	IT0004689433		DTFSFB	EUR	AACA	31/03/2018
CAGR 3.000 02/02/25	FR0012395689		DBFXXN	EUR	AACA	31/03/2018

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CAGR 04/25/22	FR0011215581		DBZXXN	EUR	AACA	31/03/2018
ATGV 1.950 06/18/19	AT0000A0VRF9		DBFPFB	EUR	AACA	31/03/2018
CABKX 3.125 05/14/18 MATd	ES0340609199		DBFUFB	EUR	AACA	31/03/2018
UST 8.125 08/15/19	US912810ED64		DBXXXX	USD	AACA	31/03/2018
KRGV 4.750 12/10/30	KR10350270C0		DBFUFB	KRW	AACA	31/03/2018
CredAgrCIBFiSol 22 12 2027 Euro St	FR9347FS1251		DBXXFX	EUR	AACA	31/03/2018
CredAgrCIBFiSol 16 06 2027 Euro St	FR0013246055		DBXXXX	EUR	AACA	31/03/2018
KRGV 1.500 06/10/21	KR1035037160		DBFUFB	KRW	AACA	31/03/2018
SEVI 6.250 04/08/19 MTN	FR0010745976		DTFXXB	EUR	AACA	31/03/2018
UST 8.000 11/15/21	US912810EL80		DBFTFR	USD	AACA	31/03/2018
TEF 0.318 10/17/20	XS1505554698		DTFXFB	EUR	AACA	31/03/2018
CAGR 02/06/20 FRN	FR0124774813			EUR	AACA	31/03/2018
QAGV 5.250 01/20/20	XS0468534580		DBFGFR	USD	AACA	31/03/2018
FERX 2.124 Perp '23 FRN	XS1716927766		DBFQPB	EUR	AACA	31/03/2018
DAIG 03/15/19 MTN	DE000A19EJE0		DTFGGB	EUR	AACA	31/03/2018
HEIN 1.500 12/07/24 '24 MTN	XS1330434389		DTFUFB	EUR	AACA	31/03/2018
DEWAT 7.375 10/21/20 MTN	US26361LAB71		DTFUFR	USD	AACA	31/03/2018
IBE 4.125 03/23/20 MTN	XS0494868630		DTFXFB	EUR	AACA	31/03/2018
RAIAN 4.400 12/29/19	FR0010827089		DBFXXN	EUR	AACA	31/03/2018
PARGNM 12A A2B Sr Flt	XS0261646565		DGVSBR	EUR	AACA	31/03/2018
EMACP 071 A2 Sr Seq Flt	XS0292255758		DGVSBB	EUR	AACA	31/03/2018
UC 3.625 01/24/19 MTN	XS0973623514		DAFUFB	EUR	AACA	31/03/2018
BOUY 3.641 10/29/19	FR0010957662		DBFXXB	EUR	AACA	31/03/2018
ABI 2.250 09/24/20 MTN	BE6258027729		DTFNXR	EUR	AACA	31/03/2018
SOGN 0.750 11/25/20 MTN	XS1324923520		DTFXFB	EUR	AACA	31/03/2018
PUBP 1.125 12/16/21 '21	FR0012384634		DBFXXB	EUR	AACA	31/03/2018
KRGV 1.375 09/10/21	KR103501G695		DBFUFB	KRW	AACA	31/03/2018
CAGR 07/11/25 '19 MTN	FR0013235330		DTZXXB	EUR	AACA	31/03/2018
SABID 2.750 11/20/20	XS0995811741		DBFUCR	EUR	AACA	31/03/2018
UST 3.375 04/15/32	US912810FQ68		DTFTFR	USD	AACA	31/03/2018
SASAC 1.750 05/19/25	XS1402177601		DYFXXR	EUR	AACA	31/03/2018
EVK 03/08/21 '20	DE000A185QC1		DTFGGB	EUR	AACA	31/03/2018
PARGNM 11B A2B Sr Flt	XS0246902885		DGVSBR	EUR	AACA	31/03/2018
KRGV 2.625 09/10/35	KR103502G594		DBFUFB	KRW	AACA	31/03/2018
KRGV 1.500 09/10/36	KR103502G693		DBFUFB	KRW	AACA	31/03/2018
MDBI 3.625 10/17/23	IT0004966716		DTFSFB	EUR	AACA	31/03/2018
CARR 0.352 04/20/21 '21 MTN	FR0013155868		DTVXXB	EUR	AACA	31/03/2018
UST 7.500 11/15/24	US912810ES34		DBXXXX	USD	AACA	31/03/2018
ANA 2.170 01/31/22 MTN	XS1760780814		DTFXFB	EUR	AACA	31/03/2018
KRGV 1.125 06/10/23	KR103502G362		DBFUFB	KRW	AACA	31/03/2018
ATGV 3.400 11/22/22	AT0000A0U3T4		DBFUFB	EUR	AACA	31/03/2018

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MSFT 1.850 02/06/20	US594918BV54		DBFUGR	USD	AACA	31/03/2018
BMWG 1.250 09/05/22 MTN	XS1105276759		DTFUFB	EUR	AACA	31/03/2018
TDC 3.750 03/02/22 MTN	XS0752467497		DTFUCB	EUR	AACA	31/03/2018
SIEG 5.625 06/11/18 MATd	XS0369461644		DTFNFB	EUR	AACA	31/03/2018
LITOO 0.191 11/04/20 FRN	XS1604200904		DTVUFB	EUR	AACA	31/03/2018
FCHA 7.375 07/09/18 MTN	XS0647264398		DTFUFB	EUR	AACA	31/03/2018
DANSK 0.750 05/04/20 MTN	XS1241229704		DTFXFB	EUR	AACA	31/03/2018
CredAgrCorInvBk 05 01 2028 Euro St	FR9347FS3091		DTZUFB	EUR	AACA	31/03/2018
SGEF 3.375 03/30/20 MTN	FR0011225127		DTFXXB	EUR	AACA	31/03/2018
OILI 3.875 04/17/19	XS1057074871		DBFSCR	USD	AACA	31/03/2018
ATGV 6.250 07/15/27	AT0000383864		DBFUFB	EUR	AACA	31/03/2018
SGVHT 1.000 02/25/19 MTN	XS1036039433		DGFNFB	EUR	AACA	31/03/2018
LAPST 2.750 11/19/27 '22 MTN	FR0013054913		DTFXXB	EUR	AACA	31/03/2018
CAGR 4.250 07/04/21	FR0011055821		DBFXN	EUR	AACA	31/03/2018
BPCE 5.750 02/13/19	FR0010712935		DBFGFN	EUR	AACA	31/03/2018
CAGR 2.500 12/22/26	FR0013218849		DBFXN	EUR	AACA	31/03/2018
CRLP 4.400 07/13/21	FR0011062595		DBFXN	EUR	AACA	31/03/2018
ESTX STN0527L	FR0013245578		DBZXB	EUR	AACA	31/03/2018
CAGR 2.800 07/21/26	FR0013166477		DBFXN	EUR	AACA	31/03/2018
BPCE 3.100 02/17/27 '20	FR0012401636		DBFXN	EUR	AACA	31/03/2018
CAGR 4.500 06/30/20	FR0010905133		DBFXN	EUR	AACA	31/03/2018
CAFDC 06/16/20	FR0010892570		DBZXXN	EUR	AACA	31/03/2018
/ESTX 0226	FR0013076346		DBZXXN	EUR	AACA	31/03/2018
CAG/ESTX 1026	FR0013192903		DBZXXN	EUR	AACA	31/03/2018
CAGR 2.750 04/17/23	FR0011451889		DBFXN	EUR	AACA	31/03/2018
JPGV 0.800 03/20/47	JP1300541H31		DBFTFB	JPY	AACA	31/03/2018
CRLP 4.150 04/19/19	FR0011023548		DBFXN	EUR	AACA	31/03/2018
/ESTX 1025	FR0012892016		DBZXXN	EUR	AACA	31/03/2018
CAGR 1.500 05/02/27	FR0013245560		DBFXXB	EUR	AACA	31/03/2018
CAGR 3.500 10/02/22	FR0011318120		DBFXN	EUR	AACA	31/03/2018
ESTX STN0927L	FR0013254505		DBZXB	EUR	AACA	31/03/2018
/ESTX 0524	FR0011780709		DBZXXN	EUR	AACA	31/03/2018
CAGR 4.250 02/04/23	FR0010981746		DBFXN	EUR	AACA	31/03/2018
CAGR 2.300 10/24/26	FR0013192762		DBFXN	EUR	AACA	31/03/2018
CAGR 6.250 04/17/19	FR0010743096		DBFXN	EUR	AACA	31/03/2018
CRLP 4.450 10/04/21	FR0011109180		DBZXXN	EUR	AACA	31/03/2018
ESTX STN1227L	FR0013274743		DBZXXN	EUR	AACA	31/03/2018
/ESTX 0425	FR0012599884		DBZXXN	EUR	AACA	31/03/2018
CAGR 3.950 07/26/20 MTN	FR0011285691		DBFXN	EUR	AACA	31/03/2018
/ESTX 1224	FR0012303014		DBFXN	EUR	AACA	31/03/2018
BPCE 4.030 07/02/20	FR0010896522		DBVXXN	EUR	AACA	31/03/2018



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CAFDC 5.300 12/06/18	FR0011138742		DBFXXN	EUR	AACA	31/03/2018
CAGR 2.800 01/27/26 MTN	FR0013076353		DBFXXN	EUR	AACA	31/03/2018
BPCE 3.000 07/19/26	FR0013179223		DBFXXN	EUR	AACA	31/03/2018
ESTX STN0427L	FR0013230133		DBZXXB	EUR	AACA	31/03/2018
CAGR 3.750 10/20/20 '18	FR0010236836		DBFUGN	EUR	AACA	31/03/2018
BPCE 4.900 11/02/19	FR0010525691		DBZXXN	EUR	AACA	31/03/2018
CAGR 1.200 12/21/27	FR0013293610		DBFXXN	EUR	AACA	31/03/2018
STARO 6.500 Perp FRN	XS1002121454		DBVXPR	EUR	AACA	31/03/2018
/ESTX 1223	FR0011623883		DBZXXN	EUR	AACA	31/03/2018
CPTFE STN0720L	FR0011258540		DTZXXB	EUR	AACA	31/03/2018
/ESTX 0624	FR0011885698		DBFXXN	EUR	AACA	31/03/2018
/ESTX 0224	FR0011659358		DBZXXN	EUR	AACA	31/03/2018
SEB 0.625 01/30/23	XS1314150878		DMXXXB	EUR	AACA	31/03/2018
CASAFRN27DEC2022	FR0011357599		DBVXXN	EUR	AACA	31/03/2018
CAGR 3.000 12/21/25	FR0013030129		DBFXXN	EUR	AACA	31/03/2018
CAG/ESTX 1227	FR0013293784		DBZXXN	EUR	AACA	31/03/2018
CAGR 1.300 02/08/27	FR0013229259		DBFXXN	EUR	AACA	31/03/2018
CAGR 2.900 05/07/24	FR0011780808		DBFXXN	EUR	AACA	31/03/2018
RAIAN 4.050 11/13/18	FR0010383901		DBFXXN	EUR	AACA	31/03/2018
WHR 1.100 11/09/27 '27	XS1716616179		DYFXXR	EUR	AACA	31/03/2018
CAGR 2.000 05/02/27	FR0013246626		DBFXXN	EUR	AACA	31/03/2018
CAGR 08/09/22	FR0011261064		DBZXXN	EUR	AACA	31/03/2018
RAIAN 6.000 06/26/19	FR0010762781		DBFXXN	EUR	AACA	31/03/2018
CAGR 4.150 04/14/19	FR0011022771		DBFXXN	EUR	AACA	31/03/2018
CRLP 4.000 02/02/18 MATd	FR0011164904		DBZXXN	EUR	AACA	31/03/2018
RAIAN 6.050 12/29/18	FR0010695817		DBFXXN	EUR	AACA	31/03/2018
RAIAN 6.050 06/26/18	FR0010622035		DBFXXN	EUR	AACA	31/03/2018
INFEU STN1020L	FR0011345180		DBVXXN	EUR	AACA	31/03/2018
/ESTX 0426	FR0013133196		DBZXXN	EUR	AACA	31/03/2018
CAGR 06/15/19	FR0011049550		DBZXXN	EUR	AACA	31/03/2018
CRLP 4.130 07/13/19	FR0011062603		DBZXXN	EUR	AACA	31/03/2018
BPCE 1.250 11/15/32	FR0013296159		DTFXXB	EUR	AACA	31/03/2018
CAGR 4.100 04/17/24	FR0011215938		DBFXXN	EUR	AACA	31/03/2018
CAGR 2.700 04/14/25	FR0012620367		DBFXXN	EUR	AACA	31/03/2018
CAGR 2.750 06/20/24	FR0011891258		DBVXXN	EUR	AACA	31/03/2018
CAGR 3.150 07/19/23	FR0011510593		DBFXXN	EUR	AACA	31/03/2018
CAGR 3.030 02/21/24	FR0011659366		DBFXXN	EUR	AACA	31/03/2018
CAGR 02/02/20	FR0011171065		DBZXXN	EUR	AACA	31/03/2018
RAIAN 4.550 01/28/21	FR0010981639		DBFXXN	EUR	AACA	31/03/2018
DANO 2.600 06/28/23 MTN	FR0011527241		DTFXXB	EUR	AACA	31/03/2018
CAGR 1.550 02/06/28	FR0013308426		DBFXXN	EUR	AACA	31/03/2018

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CAGR 3.150 12/23/23	FR0011625482		DBFXXN	EUR	AACA	31/03/2018
CAGR 2.800 12/27/22	FR0011357235		DBVXXN	EUR	AACA	31/03/2018
BPCE 4.000 02/11/19	FR0010988428		DBFXXN	EUR	AACA	31/03/2018
/ESTX 1021	FR0011558014		DBZXXN	EUR	AACA	31/03/2018
BPCE 3.850 06/25/26	FR0011952621		DBFXXN	EUR	AACA	31/03/2018
BPCE 3.800 12/17/20 MTN	FR0010960195		DBFXXN	EUR	AACA	31/03/2018
CAGR 1.900 07/20/27	FR0013257185		DBFXXN	EUR	AACA	31/03/2018
CAGR 10/13/19	FR0011108851		DBZXXN	EUR	AACA	31/03/2018
CAGR 1.400 07/20/27	FR0013257227		DBFXXN	EUR	AACA	31/03/2018
CAG/ESTX 0726	FR0013166469		DBZXXN	EUR	AACA	31/03/2018
CAGR 4.500 09/29/21	FR0011108869		DBVXXN	EUR	AACA	31/03/2018
CAGR 2.800 03/14/23 MTN	FR0011431246		DBFXXN	EUR	AACA	31/03/2018
CAGR 4.100 07/28/18	FR0011075084		DBVXXN	EUR	AACA	31/03/2018
CAGR 1.250 10/24/27	FR0013279635		DBFXXN	EUR	AACA	31/03/2018
CAGR 2.800 10/16/25	FR0012891992		DBFXXN	EUR	AACA	31/03/2018
CAGR 4.550 02/08/22	FR0011170091		DBVXXN	EUR	AACA	31/03/2018
CAGR 3.390 10/18/23	FR0011559145		DBFXXN	EUR	AACA	31/03/2018
CAGR 3.050 04/17/18 MATd	FR0011224476		DBFXXN	EUR	AACA	31/03/2018
CAGR 1.600 12/21/27	FR0013298155		DBFXXN	EUR	AACA	31/03/2018
CAGR 1.200 02/06/28	FR0013308335		DBFXXN	EUR	AACA	31/03/2018
RAIAN 4.550 06/28/20	FR0010905158		DBFXXN	EUR	AACA	31/03/2018
CAGR 8.004 03/12/20 MTN CALd	XS1699608441		DTFUGB	USD	AACA	31/03/2018
CAGR 03/09/26 MTN	XS1719280957		DTZUFB	EUR	AACA	31/03/2018
CAGR 4.350 03/15/21 MTN	XS1699605694		DTFUFB	USD	AACA	31/03/2018
SKGV 3.000 02/28/23	SK4120009044		DBFTFB	EUR	AACA	31/03/2018
CAGR 02/02/28 FRN MTN	XS1699598469		DTVUFB	EUR	AACA	31/03/2018
	FR9347FS3737			EUR	AACA	31/03/2018
CAGR 04/13/28	XS1719281922		DTZUFB	EUR	AACA	31/03/2018
CAGR 5.400 10/09/19 MTN CALd	XS1719287028		DTFUGB	USD	AACA	31/03/2018
DNB 1.000 01/22/18 FRN MATd	XS0877571884		DGFXEB	EUR	AACA	31/03/2018
CAGR 4.000 01/26/21 MTN	XS1686373900		DTFUFB	USD	AACA	31/03/2018
CredAgrCIBFiSol 16 03 2026 EURO ST	FR9347FS3638		DTVUFB	EUR	AACA	31/03/2018
CAGR 8.000 02/27/19 MTN	XS1699607807		DTFUGB	USD	AACA	31/03/2018
CAGR 03/22/21 FRN MTN	XS1699606072		DTVUFB	USD	AACA	31/03/2018
TOYOM 07/21/21 MTN	XS1720639779		DTFXFR	EUR	AACA	31/03/2018
	FR9347FS3521			EUR	AACA	31/03/2018
CAGR 1.167 03/19/21 FRN MTN	XS1699605777		DTVUFB	EUR	AACA	31/03/2018
NDA 0.300 06/30/22 MTN	XS1640493372		DTFXFB	EUR	AACA	31/03/2018
CAGR 02/21/28 MTN	XS1686380350		DTZUFB	EUR	AACA	31/03/2018
NAB 0.500 05/13/23 MTN	XS1717012014		DTFUFB	EUR	AACA	31/03/2018
ENGIE 0.375 02/28/23 MTN	FR0013284247		DBFXXB	EUR	AACA	31/03/2018

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CAGR 1.750 02/14/19 MTN	XS1686382992		DTFUFB	USD	AACA	31/03/2018
AXAF 0.125 03/14/22	FR0013242302		DTFXXB	EUR	AACA	31/03/2018
CAGR 02/12/21 FRN MTN	XS1699602329		DTVUFB	EUR	AACA	31/03/2018
CAGR 02/27/21 FRN MTN	XS1699607393		DTVUFB	USD	AACA	31/03/2018
DNB 0.050 01/11/22	XS1548410080		DMXXXB	EUR	AACA	31/03/2018
BPIGR 2.500 05/25/24 MTN	FR0011654771		DTFXXB	EUR	AACA	31/03/2018
NDA 3.500 Perp '25 MTN	XS1725580465		DTFXFB	EUR	AACA	31/03/2018
	FR9347FS3562			EUR	AACA	31/03/2018
CAGR 6.100 10/03/19 MTN	XS1719286483		DTFUFB	USD	AACA	31/03/2018
MUVG 6.250 05/26/42 '22 FRN	XS0764278528		DBVXGB	EUR	AACA	31/03/2018
CAGR 3.625 01/26/21 MTN	XS1686374387		DTFUFB	USD	AACA	31/03/2018
CAGR 1.517 03/14/22 MTN	XS1699605348		DTFUFB	USD	AACA	31/03/2018
CCK 4.750 02/01/26 '21	US228187AA83		DBFGGR	USD	AACA	31/03/2018
TEF 3.961 03/26/21	XS0907289978		DTFXFB	EUR	AACA	31/03/2018
	FR0013298387		DBZXXB	EUR	AACA	31/03/2018
CAGR 6.652 09/23/19 MTN	XS1719283381		DTFUFB	USD	AACA	31/03/2018
CAGR 11.152 03/21/19 MTN	XS1719283209		DTFUFB	USD	AACA	31/03/2018
CAGR 04/05/28	XS1630609573		DTVUFB	EUR	AACA	31/03/2018
CAGR 4.600 01/19/26 MTN	XS1686380277		DTFUFB	EUR	AACA	31/03/2018
DBKG 0.571 04/13/18 FRN MATd	DE000DL19SS0		DTVUFB	EUR	AACA	31/03/2018
CAGR 2.500 02/28/19 FRN MTN	XS1699604887		DTVUFB	USD	AACA	31/03/2018
CAGR 7.120 02/27/19 MTN	XS1699604531		DTFUGB	USD	AACA	31/03/2018
CAGR 1.765 03/16/21 MTN	XS1719281849		DTFUFB	EUR	AACA	31/03/2018
CAGR 03/17/25 FRN MTN	XS1719281336		DTVUFB	EUR	AACA	31/03/2018
CAGR 03/09/20 FRN MTN	XS1699608102		DTVUFB	USD	AACA	31/03/2018
CAGR 3.750 03/12/20 MTN	XS1699605421		DTFUFB	USD	AACA	31/03/2018
CAGR 03/16/20 FRN MTN	XS1719278621		DTVUFB	USD	AACA	31/03/2018
CAGR 6.892 12/19/18 MTN	XS1719278548		DTFUFB	EUR	AACA	31/03/2018
CAGR 02/15/22 CALd	XS1485006909		DTZNGB	EUR	AACA	31/03/2018
CAGR 03/21/23 FRN MTN	XS1719279439		DTVUFB	EUR	AACA	31/03/2018
CAGR 0.816 03/15/21 FRN MTN	XS1719277730		DTVUFB	USD	AACA	31/03/2018
	FR9347FS3679			EUR	AACA	31/03/2018
CAGR 5.100 03/13/20 MTN	XS1719279199		DTFUFB	USD	AACA	31/03/2018
CAGR 09/19/19 FRN MTN	XS1719278894		DTVUFB	USD	AACA	31/03/2018
CAGR 07/01/19 FRN MTN	XS1719283977		DTVUFB	USD	AACA	31/03/2018
CAGR 03/23/23	XS1719281419		DTVUFB	EUR	AACA	31/03/2018
CAGR 2.300 03/22/21 FRN MTN	XS1719279512		DTVUFB	USD	AACA	31/03/2018
CAGR 1.850 03/20/20 MTN	XS1719279355		DTFUFB	USD	AACA	31/03/2018
CAGR 04/23/24	XS1719286301		DTZUFB	EUR	AACA	31/03/2018
CAGR 03/22/21 FRN MTN	XS1699606312		DTVUFB	USD	AACA	31/03/2018
	FR0013317146			EUR	AACA	31/03/2018

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	FR9347FS3687			EUR	AACA	31/03/2018
CAGR 02/24/20	XS1485010091		DTZNF	USD	AACA	31/03/2018
CAGR 07/01/19 FRN MTN	XS1719284199		DTVUFB	EUR	AACA	31/03/2018
CAGR 10/03/19 MTN	XS1719284512		DTZUFB	USD	AACA	31/03/2018
CredAgrCIBFiSol 14 07 2025 Euro St	FR9347FS0014		DTVUFB	EUR	AACA	31/03/2018
CAGR 03/08/21 FRN MTN	XS1699608284		DTVUFB	USD	AACA	31/03/2018
CAGR 04/10/24 FRN MTN	XS1719280791		DTVUFB	USD	AACA	31/03/2018
CredAgrCIBFiSol 03 11 2025 Euro St	FR9347FS1202		DBXSFX	EUR	AACA	31/03/2018
CAGR 03/16/20 MTN	XS1719278464		DTZUFR	EUR	AACA	31/03/2018
CredAgrCIBFiSol 06 07 2028 Euro St	FR9347FS3703		DBXXFX	EUR	AACA	31/03/2018
CA CIB FINSOL-BSK 2 ITA AUTOCALL 27M	XS1686380947		DMMXXB	EUR	AACA	31/03/2018
CAGR 10/03/19 MTN	XS1719284439		DTZUFB	USD	AACA	31/03/2018
	FR7271CA2181			EUR	AACA	31/03/2018
CAGR 04/06/20 FRN MTN	XS1719286210		DTVUFB	USD	AACA	31/03/2018
CAGR 03/23/20 FRN MTN	XS1699606239		DTVUFB	USD	AACA	31/03/2018
BMWG 2.000 04/11/21 '21 MTN	USU09513GL78		DBFGGR	USD	AACA	31/03/2018
CAGR 03/09/26	XS1719281096		DTFUF	EUR	AACA	31/03/2018
CAGR 5.100 03/19/20 FRN MTN	XS1719283464		DTVUFB	USD	AACA	31/03/2018
CredAgrCIBFiSol 14 03 2023 EURO ST	FR9347FS3646		DTZUFB	EUR	AACA	31/03/2018
CAGR 03/22/21 FRN MTN	XS1699606155		DTVUFB	USD	AACA	31/03/2018
CAGR 2.375 03/29/21 FRN MTN	XS1707274103		DTVUGB	USD	AACA	31/03/2018
CAGR 3.200 03/18/19 MTN	XS1699605264		DTFUGB	USD	AACA	31/03/2018
AFD 0.500 10/25/22 MTN	XS1326536155		DTFUF	EUR	AACA	31/03/2018
ILD 1.500 10/14/24 '24	FR0013287273		DBFXB	EUR	AACA	31/03/2018
	FR9347FS3612			EUR	AACA	31/03/2018
CAGR 06/28/23 FRN MTN	XS1566926389		DTVUFB	EUR	AACA	31/03/2018
CAGR 03/16/20 MTN	XS1719278209		DTZUFR	USD	AACA	31/03/2018
CAGR 4.452 03/23/20 MTN	XS1719283118		DTFUF	CHF	AACA	31/03/2018
CAGR 04/03/20 MTN	XS1719284603		DTZUFB	USD	AACA	31/03/2018
RENA 2.250 03/29/21 MTN	XS1048519596		DTFUF	EUR	AACA	31/03/2018
CAGR 09/10/18 FRN MTN	XS1719280445		DTVUFB	EUR	AACA	31/03/2018
CAGR 2.550 03/20/23 MTN	XS1719278977		DTFUF	USD	AACA	31/03/2018
WOORI 4.750 04/30/24 MTN	US98105HAC43		DTFUFR	USD	AACA	31/03/2018
ENI 2.625 11/22/21 MTN	XS0996354956		DTFXFB	EUR	AACA	31/03/2018
CAGR 02/06/20 FRN	FR0124774805		DTVGFB	EUR	AACA	31/03/2018
AMT 3.450 09/15/21	US03027XAE04		DBFUGR	USD	AACA	31/03/2018
PAPIG 5.250 04/01/22 CALd	XS1207101418		DYFXR	EUR	AACA	31/03/2018
AAL 2.875 11/20/20 MTN	XS0995040051		DTFUF	EUR	AACA	31/03/2018
CBKG 0.375 09/30/19 MTN	DE000CZ40KE5		DTFSFB	EUR	AACA	31/03/2018
VLAN 3.125 06/05/18 MATd	XS0940685091		DTFUF	EUR	AACA	31/03/2018
KRGV 3.500 03/10/24	KR103502G438		DBFUF	KRW	AACA	31/03/2018

Financial instrument name	Financial Instrument (ISIN)	Written description of financial instrument	Instrument Classification	Currency	Market Segment	date
ISP 2.250 09/24/18	IT0004961295		DTFSFB	EUR	AACA	31/03/2018
CAGR 02/06/20 FRN	FR0124774797		DTVGF	EUR	AACA	31/03/2018
BPCE 0.375 12/11/24	FR0013281748		DTFXXB	EUR	AACA	31/03/2018
CAGR 6.177 12/30/20 FRN MTN	XS1279290685		DTVXFR	GBP	AACA	31/03/2018
CAGR 8.125 09/19/33 '18 FRN	US225313AC92		DBFUGR	USD	AACA	31/03/2018
HYMTR 2.625 09/29/20 MTN	USY3815NAU55		DBFUGR	USD	AACA	31/03/2018
	FR9347FS3414		DTVXFB	EUR	AACA	31/03/2018
DEGV 5.625 01/04/28	DE0001135069		DBFTFB	EUR	AACA	31/03/2018
IREE 2.750 11/02/22 MTN	XS1314238459		DTFXFB	EUR	AACA	31/03/2018
BPCE 3.750 02/24/18 MATd	FR0010286294		DBFXXN	EUR	AACA	31/03/2018
IMB 4.500 07/05/18	XS0645669200		DTFUF	EUR	AACA	31/03/2018
ALVG 5.500 Perp '18	XS0857872500		DTFUPB	USD	AACA	31/03/2018
CAFDC 2.000 09/19/19 MTN	XS0906403059		DTFNFB	EUR	AACA	31/03/2018
BPIGR 0.125 11/25/20 MTN	FR0013063930		DTFXXB	EUR	AACA	31/03/2018
BP 2.177 09/28/21	XS1040506112		DTFUF	EUR	AACA	31/03/2018
VCL 25 A Sr Sched Flt	XS1696295879		DAVSBR	EUR	AACA	31/03/2018
LRENT 1.375 11/19/20 MTN	XS0994797529		DTFTFB	EUR	AACA	31/03/2018
BAVEUR 2 A Sr SoftBullet Flt	XS1626012964		DAVSBB	EUR	AACA	31/03/2018
ISP 3.750 09/25/19	IT0004852189		DTFSFB	EUR	AACA	31/03/2018
NEXS 2.750 04/05/24 '24	FR0013248713		DBFXXB	EUR	AACA	31/03/2018
ICAD 1.625 02/28/28	FR0013320058		DBFXXB	EUR	AACA	31/03/2018
KRGV 5.500 12/10/29	KR1035027WC3		DBFUF	KRW	AACA	31/03/2018
HRAMG 4.216 04/27/22 FRN MTN	XS1596795192		DTVXFR	USD	AACA	31/03/2018
	FR0124774789			EUR	AACA	31/03/2018
VLOF 0.375 09/12/22 MTN	FR0013281888		DTFXXB	EUR	AACA	31/03/2018
KOMOC 1.625 09/15/18	USY4841JQW99		DBFUGR	USD	AACA	31/03/2018
CTCSE 2.750 04/20/20 MTN	XS1599333181		DTFXFR	USD	AACA	31/03/2018
HSBA 2.500 03/15/27	XS1379184473		DTFUF	EUR	AACA	31/03/2018
	FR0013184694			EUR	AACA	31/03/2018
CAGR 7.875 Perp '24 FRN	US225313AD75		DBFUGR	USD	AACA	31/03/2018
BUMPER 9 A Sr Sched Flt	XS1629047017		DAVSBB	EUR	AACA	31/03/2018
TOTF 0.250 07/12/23 MTN	XS1443997223		DTFXFB	EUR	AACA	31/03/2018
ACEX 4.500 03/16/20	XS0495012428		DYFXXB	EUR	AACA	31/03/2018
BPCE 2.750 01/11/23 MTN	US05578BAA44		DTFUGR	USD	AACA	31/03/2018
SAN 0.374 08/13/19 FRN MTN	XS1098036939		DTVXFB	EUR	AACA	31/03/2018
ENI 4.000 06/29/20 MTN	XS0521000975		DTFXFB	EUR	AACA	31/03/2018
ORAN 1.500 09/09/27 '27 MTN	FR0013241676		DTFXXB	EUR	AACA	31/03/2018
IDBI 3.750 01/25/19 MTN	XS0908349912		DTFXFR	USD	AACA	31/03/2018
SBNK 4.125 04/12/18 MTN MATd	XS0841358103		DTFUF	USD	AACA	31/03/2018
CKHUH 2.750 03/29/23	USG2178XAB85		DBFGFR	USD	AACA	31/03/2018
SOGN 3.250 01/12/22 MTN	US83368TAF57		DTFTFR	USD	AACA	31/03/2018

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ICBAF 2.000 05/10/19 MTN	XS1406670999		DTFXFR	USD	AACA	31/03/2018
WDCX 10.500 04/01/24 CALd	US958102AL92		DBFUGR	USD	AACA	31/03/2018
BPCE 3.000 05/22/22 MTN	US05584KAA60		DTFUGR	USD	AACA	31/03/2018
BABA 4.500 11/28/34 '34	US01609WAR34		DBFUGR	USD	AACA	31/03/2018
VOD 5.000 06/04/18 MTN MATd	XS0169888558		DTFUFB	EUR	AACA	31/03/2018
DAIG 3.350 02/22/23	USU2339CCZ96		DBFGGR	USD	AACA	31/03/2018
UC 5.861 06/19/32 '27 MTN	XS1631415582		DGFQFR	USD	AACA	31/03/2018
F 2.979 08/03/22 '22	US345397YQ02		DBFUGR	USD	AACA	31/03/2018
GM 4.350 01/17/27 '26	US37045XBT28		DBFUGR	USD	AACA	31/03/2018
BHGV 5.500 03/31/20	XS0498952679		DBFXFR	USD	AACA	31/03/2018
EIBKC 2.875 04/26/26	XS1395523779		DYFXXR	USD	AACA	31/03/2018
PTTEP 4.600 Perp '22 FRN	USY7150MAA54		DBFGQR	USD	AACA	31/03/2018
CHMBK 3.151 06/12/20 FRN MTN	XS1623118830		DTVUFR	USD	AACA	31/03/2018
SAN 3.700 03/28/22 '22	US80282KAT34		DBFNGR	USD	AACA	31/03/2018
BKCHN 3.126 05/11/20 FRN MTN	XS1608002082		DTVXFR	USD	AACA	31/03/2018
CHECS 4.500 04/05/22 MTN	USG2113BAA64		DBFUGR	USD	AACA	31/03/2018
SGVHT 0.125 11/27/18 MTN	XS1143602792		DMXXXB	EUR	AACA	31/03/2018
NANHA 3.000 05/25/20 '18	XS1619006643		DBFNCR	USD	AACA	31/03/2018
HENGI 2.750 07/11/20	XS1632814577		DBFXFR	USD	AACA	31/03/2018
WYNN 4.250 05/30/23 '23	US983130AU95		DBFUGR	USD	AACA	31/03/2018
SHING 3.875 12/07/26 '21 MTN	XS1523140942		DTFXGR	USD	AACA	31/03/2018
BARC 7.250 Perp '23 FRN	XS1571333811		DBFJPR	GBP	AACA	31/03/2018
AAPL 2.750 01/13/25 '24	US037833DF47		DBFNGR	USD	AACA	31/03/2018
SWEDX 6.000 Perp '22 FRN	XS1535953134		DBFJPB	USD	AACA	31/03/2018
HRAMG 3.750 11/19/20 MTN	XS1317967146		DTFXFR	USD	AACA	31/03/2018
STIDE 5.625 08/15/52 '27 FRN	XS1423777215		DTFQFR	USD	AACA	31/03/2018
ATCA 7.500 05/15/26 '21	US02154CAE30		DBFUGR	USD	AACA	31/03/2018
DE 2.150 09/08/22 MTN	US24422ETV10		DTFUFB	USD	AACA	31/03/2018
CSGN 6.250 Perp '24 FRN	US225436AA21		DBFUQR	USD	AACA	31/03/2018
HSHND 1.375 10/02/18	DE000HSH4MH4		DTFSFB	EUR	AACA	31/03/2018
LLOY 7.500 Perp '24 FRN	US539439AG42		DBFUPR	USD	AACA	31/03/2018
BPCE 2.250 01/27/20 MTN	US05578DAR35		DTFUFB	USD	AACA	31/03/2018
BBD 7.750 03/15/20	USC10602AP29		DBFUGR	USD	AACA	31/03/2018
MAPEF 5.500 Perp '19 FRN	XS1073217561		DBFJPR	USD	AACA	31/03/2018
BARC 2.625 11/11/25 '20 FRN	XS1319647068		DTVXGR	EUR	AACA	31/03/2018
MAGV 5.500 12/11/42	XS0864259717		DYFXXR	USD	AACA	31/03/2018
CCASM 3.125 04/23/20 MTN	USG21184AA79		DBFUGR	USD	AACA	31/03/2018
UST 1.125 05/31/19	US912828SX98		DBFTFR	USD	AACA	31/03/2018
BARC 1.500 04/01/22	XS1116480697		DTFXFR	EUR	AACA	31/03/2018
ASRNL 5.000 Perp '24 FRN	XS1115800655		DBFUPB	EUR	AACA	31/03/2018
UN 1.750 08/05/20	XS0957258212		DTFUFB	EUR	AACA	31/03/2018

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LENVO 4.700 05/08/19	XS1064674127		DYFXXR	USD	AACA	31/03/2018
LLOY 4.500 11/04/24	US53944YAA10		DBFUGR	USD	AACA	31/03/2018
SDFLC 4.250 01/26/22 MTN	FR0010850982		DTFXXB	EUR	AACA	31/03/2018
BPCE 4.000 10/24/25 MTN	FR0010913749		DTFXXB	EUR	AACA	31/03/2018
BAVSKF 3 B Sub Seq Fix	FR0013322765		DAFSBB	EUR	AACA	31/03/2018
CPB 3.950 03/15/25 '25	US134429BF51		DBFUGR	USD	AACA	31/03/2018
SAN 2.650 04/17/20 '20	US80282KAD81		DBFUGR	USD	AACA	31/03/2018
SOGN 8.250 Perp '18 FRN	XS0867614595		DTFUPB	USD	AACA	31/03/2018
BATS 3.557 08/15/27 '27	USU05526AK11		DBFGGR	USD	AACA	31/03/2018
TOYOM 2.150 09/08/22 MTN	US89236TEC53		DTFUGR	USD	AACA	31/03/2018
VOWG 0.022 07/06/19 FRN	XS1642545690		DTVXFB	EUR	AACA	31/03/2018
RATP 4.500 05/28/18 MTN	FR0010620898		DTFXXB	EUR	AACA	31/03/2018
VOWG 2.400 05/22/20	USU9273AAM72		DBFSGR	USD	AACA	31/03/2018
CAGR 6.200 04/29/26 FRN MTN	XS1367223010		DTVUFB	USD	AACA	31/03/2018
TOYOM 1.800 07/23/20 MTN	XS0954684972		DTFXFR	EUR	AACA	31/03/2018
GBDRBV 17A A Sr Seq Flt	XS1667067851		DAVSAR	EUR	AACA	31/03/2018
TLIT 4.000 01/21/20 MTN	XS0868458653		DTFUFB	EUR	AACA	31/03/2018
NTPC 4.375 11/26/24 MTN	XS1143390679		DTFXFR	USD	AACA	31/03/2018
FASTSC 12 A Sr Seq Flt	XS1500586430		DGVSBR	EUR	AACA	31/03/2018
CITIC 8.625 Perp '18 FRN	XS0933855354		DBVXQR	USD	AACA	31/03/2018
CBA 0.500 06/10/22 MTN	XS1576035155		DTFUFB	EUR	AACA	31/03/2018
CAGR 01/07/21 FRN MTN	XS1115878925		DTVXFB	EUR	AACA	31/03/2018
GM 5.250 03/01/26 '25	US37045XBG07		DBFUGR	USD	AACA	31/03/2018
OPCPT 0.750 03/03/22	XS1196759010		DTFXFB	EUR	AACA	31/03/2018
F 1.875 06/24/21 MTN	XS1080158535		DTFXFB	EUR	AACA	31/03/2018
RIOX 2.000 05/11/20	XS0863129135		DTFUFB	EUR	AACA	31/03/2018
BMWG 2.000 04/11/21 '21 MTN	US05565EAF25		DBFGGR	USD	AACA	31/03/2018
BARC 4.836 05/09/28 '27	US06738EAW57		DBFUFR	USD	AACA	31/03/2018
BKEAS 4.250 11/20/24 '19 MTN	XS1138687162		DTFUFR	USD	AACA	31/03/2018
PINGA 2.875 01/19/21 MTN	XS1344507972		DTFUFR	USD	AACA	31/03/2018
RENA 1.000 03/08/23 '22 MTN	FR0013240835		DTFXXB	EUR	AACA	31/03/2018
VIE 6.750 04/24/19 MTN	FR0010750489		DTFXXB	EUR	AACA	31/03/2018
SHB 1.625 10/30/20 MTN	XS0987101242		DGFSFB	EUR	AACA	31/03/2018
BPCE 4.500 05/16/18 MTN MATd	FR0000474652		DTFXXB	EUR	AACA	31/03/2018
COAMN 5.000 09/03/24 MTN	XS1104029290		DTFUFR	USD	AACA	31/03/2018
WYNN 4.250 05/30/23 '23	USU98347AJ32		DBFUGR	USD	AACA	31/03/2018
FCABN 1.250 09/23/20 MTN	XS1383510259		DTFXFB	EUR	AACA	31/03/2018
CONG 3.000 07/16/18	XS0953199634		DTFXGB	EUR	AACA	31/03/2018
AAL 1.500 04/01/20 MTN	XS1211292484		DTFXFB	EUR	AACA	31/03/2018
CDBLF 3.250 12/02/19	XS1143040936		DYFXXR	USD	AACA	31/03/2018
BT 1.125 06/10/19 MTN	XS1075430741		DTFXGB	EUR	AACA	31/03/2018

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KDB 3.000 01/13/26	US500630CJ53		DBFUFR	USD	AACA	31/03/2018
BASF 2.000 12/05/22	DE000A1R0XG3		DTFUGB	EUR	AACA	31/03/2018
ALLY 5.750 11/20/25 '25	US02005NBF69		DBFUGR	USD	AACA	31/03/2018
AAL 2.500 09/18/18 MTN	XS0830380639		DTFUFB	EUR	AACA	31/03/2018
ATLMOR 2 A Sr Seq Flt	XS0348690651		DGVSBB	EUR	AACA	31/03/2018
HEIN 2.000 04/06/21 MTN	XS0911691003		DTFUFB	EUR	AACA	31/03/2018
BOB 4.875 07/23/19	USY04342AA28		DBFUGR	USD	AACA	31/03/2018
SHB 2.250 08/27/20 MTN	XS0965050197		DTFUFB	EUR	AACA	31/03/2018
F 0.659 09/17/19 FRN MTN	XS1292513105		DTVXFB	EUR	AACA	31/03/2018
TOYOM 2.125 07/18/19 MTN	US89236TBP93		DTFUFR	USD	AACA	31/03/2018
CAGR 2.804 03/30/19 FRN MTN	XS1039964900		DTVUFB	EUR	AACA	31/03/2018
UBSG 4.125 09/24/25	USG91703AB73		DBFUGR	USD	AACA	31/03/2018
CTL 5.800 03/15/22	US156700AS50		DBFUGR	USD	AACA	31/03/2018
BNP 4.375 09/28/25 MTN	US05581LAA70		DTFUFR	USD	AACA	31/03/2018
DNB 1.125 03/01/23 MTN	XS1371969483		DTFXFB	EUR	AACA	31/03/2018
STAN 7.500 Perp '22 FRN	US853254BA77		DCFUPR	USD	AACA	31/03/2018
UST 0.625 01/15/24	US912828B253		DBFTFR	USD	AACA	31/03/2018
	XS1756364987			EUR	AACA	31/03/2018
CSGN 1.000 06/07/23 MTN	XS1428769738		DTFUFB	EUR	AACA	31/03/2018
GENC 5.000 10/15/18 MTN	FR0011337872		DTFXXB	EUR	AACA	31/03/2018
F 1.615 05/11/23 MTN	XS1409362784		DTFXFB	EUR	AACA	31/03/2018
GM 3.950 04/13/24 '24	US37045XBW56		DBFUGR	USD	AACA	31/03/2018
UST 1.250 07/15/20	US912828NM88		DBFTFR	USD	AACA	31/03/2018
BPIGR 0.875 11/25/26	FR0013232253		DTFXXB	EUR	AACA	31/03/2018
DRIVM 14 B Sub Sched Flt	XS1756365109		DAVSBR	EUR	AACA	31/03/2018
ENGIE 0.500 03/13/22 '21 MTN	FR0012602753		DTFXXB	EUR	AACA	31/03/2018
UST 1.375 01/15/20	US912828MF47		DBFTFR	USD	AACA	31/03/2018
ING 0.750 03/09/22	XS1576220484		DTFXFB	EUR	AACA	31/03/2018
PBBG 0.625 02/23/22	DE000A2GSLC6		DTFUFB	EUR	AACA	31/03/2018
SEE 6.500 12/01/20 '20	US81211KAS96		DBFUGR	USD	AACA	31/03/2018
PAPIG 4.000 03/31/25 '21	XS1794209459		DYFXXR	EUR	AACA	31/03/2018
UST 1.875 07/15/19	US912828LA68		DBFTFR	USD	AACA	31/03/2018
FITLNK 1212 NTS Sr Sched Fix	FR0011376151		DBFXXB	EUR	AACA	31/03/2018
DNB 0.024 08/17/20 FRN MTN	XS1275834395		DTVXFB	EUR	AACA	31/03/2018
BKEAS 03/26/19 FRN	XS1797454961		DYVXXB	USD	AACA	31/03/2018
UST 0.125 07/15/22	US912828TE09		DBFTFR	USD	AACA	31/03/2018
UST 0.750 02/28/18 MATd	US912828UR92		DBFTFR	USD	AACA	31/03/2018
AUMRC 6.000 04/15/19 MTN	FR0010746008		DTFXXB	EUR	AACA	31/03/2018
DGBG 1.000 04/25/22	XS1555094066		DTFXFB	EUR	AACA	31/03/2018
ISP 0.875 06/27/22 MTN	XS1636000561		DTFUFB	EUR	AACA	31/03/2018
SAELC 5.060 04/08/43	XS0911024635		DBFXAR	USD	AACA	31/03/2018



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STAN 1.625 10/03/27 '26 FRN	XS1693281617		DTXXFB	EUR	AACA	31/03/2018
HEIN 2.875 08/04/25 MTN	XS0811555183		DTFUCB	EUR	AACA	31/03/2018
UST 0.750 02/15/42	US912810QV35		DBFTFR	USD	AACA	31/03/2018
ING 5.800 09/25/23	US449786AY82		DBFUFR	USD	AACA	31/03/2018
UST 1.000 11/30/19	US912828UB41		DBFTFR	USD	AACA	31/03/2018
BARC 7.875 Perp '22 MTN	XS1274156097		DBFXPR	GBP	AACA	31/03/2018
CITIC 6.375 04/10/20 MTN	XS0912154381		DTFXFR	USD	AACA	31/03/2018
CGG 3.250 07/06/20	XS1612513132		DBFXGR	USD	AACA	31/03/2018
UST 2.125 06/30/21	US912828WR74		DBFTFR	USD	AACA	31/03/2018
BMWG 0.875 04/03/25 MTN	XS1589881785		DTFNFB	EUR	AACA	31/03/2018
BOI 3.625 09/21/18	USY06865AA04		DBFUGR	USD	AACA	31/03/2018
UST 2.750 08/15/42	US912810QX90		DBFTFR	USD	AACA	31/03/2018
BEJIN 3.000 05/26/20	XS1234958376		DBFUFR	USD	AACA	31/03/2018
PINGA 4.950 01/29/19 MTN	HK0000182946		DTFXFR	CNY	AACA	31/03/2018
	FR0012859783		DTFXFB	EUR	AACA	31/03/2018
KOMOC 3.000 10/31/22	USY4841LGS44		DBFUGR	USD	AACA	31/03/2018
RBS 1.750 03/02/26 '25 MTN	XS1788515606		DTVXFB	EUR	AACA	31/03/2018
F 0.098 12/07/22 FRN MTN	XS1767930826		DTVXFR	EUR	AACA	31/03/2018
F 2.681 01/09/20	US345397YE71		DBFUFR	USD	AACA	31/03/2018
TAMO 3.500 03/15/20 '19	US47010BAE48		DBFGGR	USD	AACA	31/03/2018
CAGR 02/13/25 FRN MTN	XS1485004797		DTVUGB	EUR	AACA	31/03/2018
KO 03/08/19 FRN	XS1574667124		DYVXXR	EUR	AACA	31/03/2018
VCLMultiCompart FRN 21 02 2024	XS1782655556		DAFXFR	EUR	AACA	31/03/2018
UST 6.375 08/15/27	US912810FA17		DBFTFR	USD	AACA	31/03/2018
CHGQG 3.625 07/19/21	XS1442177561		DBFXCR	USD	AACA	31/03/2018
CAGR 05/09/25 FRN MTN	XS1549182134		DTVUFB	EUR	AACA	31/03/2018
ENGIE 0.875 03/27/24 '23 MTN	FR0013245859		DTFXXB	EUR	AACA	31/03/2018
BEJIN 3.250 01/20/20 MTN	XS1134020830		DTFXFR	USD	AACA	31/03/2018
UST 7.625 11/15/22	US912810EN47		DBXXXX	USD	AACA	31/03/2018
UST 1.625 07/31/19	US912828WW69		DBFTFR	USD	AACA	31/03/2018
VOWG 2.375 09/06/22	XS0823975585		DTFUFB	EUR	AACA	31/03/2018
UST 2.000 07/31/20	US912828VP28		DBFTFR	USD	AACA	31/03/2018
UST 8.125 05/15/21	US912810EJ35		DBFTFR	USD	AACA	31/03/2018
BLFNH 3.500 06/11/18 MATd	XS1245211815		DBFUFR	USD	AACA	31/03/2018
CAGR 2.375 07/01/21 MTN	US22532LAR50		DTFNFR	USD	AACA	31/03/2018
CAGR 03/17/25 CALd	XS1485010844		DTVUGB	EUR	AACA	31/03/2018
GM 3.150 01/15/20 '19	US37045XAR70		DBFUGR	USD	AACA	31/03/2018
CAGR 01/19/26 FRN MTN	XS1686381598		DTVUFB	EUR	AACA	31/03/2018
VCLMultiCompart FRN 21 02 2024	XS1782655473		DAFXFR	EUR	AACA	31/03/2018
ALLY 4.750 09/10/18	US02005NAR17		DBFGGR	USD	AACA	31/03/2018
UST 1.625 05/31/23	US912828R697		DBFTFR	USD	AACA	31/03/2018

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FCABN 2.625 04/17/19 MTN	XS1057487875		DTFUCB	EUR	AACA	31/03/2018
CredAgrCIBFiSol 07 08 2023 EURO ST	FR0012684538		DTZXFB	EUR	AACA	31/03/2018
UST 6.250 05/15/30	US912810FM54		DTFTFR	USD	AACA	31/03/2018
HRAMG 5.000 11/19/25 MTN	XS1317967492		DTFXFR	USD	AACA	31/03/2018
CredAgrCIBFiSol 22 09 2025 Euro St	FR9347FS0022		DTXUFB	EUR	AACA	31/03/2018
SASAC 3.400 04/16/23	USG22004AE89		DBFGGR	USD	AACA	31/03/2018
TAQA 3.875 05/06/24 MTN	XS1017435352		DTFUCR	USD	AACA	31/03/2018
CCBLN 3.250 07/28/20	XS1262889998		DYFXXR	USD	AACA	31/03/2018
OMGV 3.875 03/08/22	XS1575874471		DBFUFR	USD	AACA	31/03/2018
BKEAS 6.125 07/16/20 MTN	XS0521073428		DBFUFR	USD	AACA	31/03/2018
SAELC 4.211 04/03/22	XS0767862914		DBFXCR	USD	AACA	31/03/2018
ORDS 7.875 06/10/19 MTN	XS0432791571		DTFXFR	USD	AACA	31/03/2018
HSBA 0.875 09/06/24	XS1485597329		DTFXFB	EUR	AACA	31/03/2018
RABO 3.950 11/09/22 MTN	US21685WDF14		DTFUFR	USD	AACA	31/03/2018
OPCPT 03/11/20 FRN	XS1199650638		DTVUFB	EUR	AACA	31/03/2018
TENCN 3.375 03/05/18 MATd	USG87572AD85		DBFUGR	USD	AACA	31/03/2018
ISP 2.855 04/23/25 MTN	XS1222597905		DTFUFB	EUR	AACA	31/03/2018
DTEG 2.125 01/18/21	XS0875796541		DTFXFB	EUR	AACA	31/03/2018
CAGR 4.125 01/10/27 MTN	US22535WAB37		DTFUGR	USD	AACA	31/03/2018
OMGV 6.500 03/08/47	XS1575968026		DBFUFR	USD	AACA	31/03/2018
SAN 3.823 11/03/28 '27 FRN	US80281LAG05		DBVNGR	USD	AACA	31/03/2018
SCHN 2.500 09/06/21 MTN	FR0011561000		DTFXXB	EUR	AACA	31/03/2018
HSBA 4.300 03/08/26	US404280AW98		DBFUGR	USD	AACA	31/03/2018
BMWG 1.850 09/15/21 '21	US05565EAL92		DBFUGR	USD	AACA	31/03/2018
DANO 1.125 01/14/25 '24 MTN	FR0012432912		DTFXXB	EUR	AACA	31/03/2018
QISB 2.754 10/27/20	XS1310192031		DTFUFR	USD	AACA	31/03/2018
UC 4.250 07/31/18	IT0004734429		DTFSFB	EUR	AACA	31/03/2018
CABKX 2.375 05/09/19	ES0314970239		DBFUGB	EUR	AACA	31/03/2018
	US233851CZ53		DBFUGR	USD	AACA	31/03/2018
RBS 3.875 09/12/23	US780097BD21		DBFUGR	USD	AACA	31/03/2018
HRA 3.250 10/04/21 MTN	XS0976307040		DTFXFB	EUR	AACA	31/03/2018
EDF 3.875 01/18/22 MTN	FR0011182641		DTFXXB	EUR	AACA	31/03/2018
BMWG 2.150 04/06/20	US05565EAP07		DBFUGR	USD	AACA	31/03/2018
CONG 3.125 09/09/20	XS0969344083		DTFUCB	EUR	AACA	31/03/2018
SAN 3.400 01/18/23 '22	US80282KAS50		DBFNGR	USD	AACA	31/03/2018
EGGV 5.750 04/29/20	XS0505265859		DYFXXR	USD	AACA	31/03/2018
BMWG 2.700 04/06/22 '22	US05565EAR62		DBFUGR	USD	AACA	31/03/2018
TOTF 4.875 01/28/19 MTN	XS0410303647		DTFUFB	EUR	AACA	31/03/2018
DAIG 2.200 05/05/20	US233851CY88		DBFUFR	USD	AACA	31/03/2018
F 3.815 11/02/27 '27	US345397YT41		DBFUGR	USD	AACA	31/03/2018
UBSG 1.750 11/16/22	CH0302790123		DBFNXB	EUR	AACA	31/03/2018

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CSGN 3.574 01/09/23 '22	US225401AB47		DBFUGR	USD	AACA	31/03/2018
IDCOL 4.375 05/20/19 MTN	XS0428962921		DTFTFB	EUR	AACA	31/03/2018
F 3.200 01/15/21	US345397XQ11		DBFUGR	USD	AACA	31/03/2018
DAIG 1.400 01/12/24 MTN	DE000A169G15		DTFUFB	EUR	AACA	31/03/2018
BPCE 4.500 03/15/25 MTN	US05578QAD51		DTFUGR	USD	AACA	31/03/2018
SFTBK 4.000 07/30/22 '22	XS1266662763		DYFXXR	EUR	AACA	31/03/2018
CSGN 2.997 12/14/23 '22 FRN	USG253HFAN60		DBVNGR	USD	AACA	31/03/2018
KEPCO 2.625 11/27/18	USY4836TAS07		DBFUGR	USD	AACA	31/03/2018
KRGV IO Str 12/10/18	KRC0350C18C7		DBZTFR	KRW	AACA	31/03/2018
BKCOM 3.500 03/21/22 MTN	XS1572322318		DTFXFR	USD	AACA	31/03/2018
HYMTR 2.875 03/16/21 MTN	USY3815NAV39		DBZUFR	USD	AACA	31/03/2018
ESGV 03/09/18 MATd	ES0L01803094		DYZTXB	EUR	AACA	31/03/2018
CSGN 0.122 06/18/18 MTN MATd	XS1247516088		DTVUFR	EUR	AACA	31/03/2018
ICBAF 3.375 04/05/22 MTN	XS1590508153		DTFXFR	USD	AACA	31/03/2018
AAPL 3.350 02/09/27 '26	US037833CJ77		DBFUGR	USD	AACA	31/03/2018
ICBAF 2.390 08/01/18	XS1762767207		DYFXXB	USD	AACA	31/03/2018
KRGV 2.750 03/10/18 MATd	KR1035017337		DBFUFB	KRW	AACA	31/03/2018
BKIA 4.000 02/03/25	ES0414950628		DBFSFB	EUR	AACA	31/03/2018
BNP 2.625 10/14/27 '22 MTN	XS1120649584		DTFUFB	EUR	AACA	31/03/2018
ESGV PO Str 04/30/18 MATd	ES00000128J1		DBZTFB	EUR	AACA	31/03/2018
CAGR 2.625 10/03/18 MTN	US22532MAJ18		DTFNFR	USD	AACA	31/03/2018
BPCE 4.875 05/25/21 MTN	FR0010758599		DTFXXB	EUR	AACA	31/03/2018
KRGV PO Str 09/10/18	KRC0355P1894			KRW	AACA	31/03/2018
EDF 5.375 05/29/20	XS0367001228		DTFXFB	EUR	AACA	31/03/2018
KITUS 6.180 12/20/19 FRN MTN	XS1322791440		DTXXFB	JPY	AACA	31/03/2018
ENI 3.625 01/29/29 MTN	XS1023703090		DTFXFB	EUR	AACA	31/03/2018
TEF 4.103 03/08/27	US87938WAT09		DBFUGR	USD	AACA	31/03/2018
XINHU 5.500 01/15/23 '22	USG0686BAA73		DBFGGR	USD	AACA	31/03/2018
EFSFC 2.625 05/02/19	EU000A1G0AR0		DTFTFB	EUR	AACA	31/03/2018
UNYSU 3.860 11/30/21 MTN	XS1525419617		DTZXFR	USD	AACA	31/03/2018
PCCWL 3.750 03/08/23	XS0900763029		DYFXXR	USD	AACA	31/03/2018
COLIL 5.500 11/10/20	XS0508012092		DBFNCR	USD	AACA	31/03/2018
SASY 0.500 01/13/27 '26 MTN	FR0013201639		DTFXXB	EUR	AACA	31/03/2018
SOGN 4.000 01/18/22 MTN	FR0011180017		DTFXXB	EUR	AACA	31/03/2018
JPGV 2.500 03/20/38	JP1300281845		DBFTFB	JPY	AACA	31/03/2018
CAGR 10/02/20 FRN MTN	XS1297647320		DTVXFB	USD	AACA	31/03/2018
CAGR 2.625 10/03/18 MTN	US22532LAJ35		DTFNFR	USD	AACA	31/03/2018
	US22533A5Q67			USD	AACA	31/03/2018
SPRBG 1.500 06/12/20 MTN	XS0942804351		DGFSEB	EUR	AACA	31/03/2018
CAGR 2.336 09/14/19 FRN MTN	XS1417399216		DTVXFB	USD	AACA	31/03/2018
KRGV IO Str 06/10/18 MATd	KRC0350C1860		DBZTFR	KRW	AACA	31/03/2018

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HNDLD 3.430 01/26/28 MTN	XS1759007211		DTFXFB	HKD	AACA	31/03/2018
TAQA 3.625 01/12/23	US00386SAL60		DBFUFR	USD	AACA	31/03/2018
EUUNI 3.375 05/10/19 MTN	EU000A0VUCF1		DNFCFR	EUR	AACA	31/03/2018
SBI 3.250 01/24/22 MTN	XS1551709568		DTXFR	USD	AACA	31/03/2018
BPCE 0.750 09/02/25 MTN	FR0013320611		DTFXXB	EUR	AACA	31/03/2018
JPGV 1.800 09/20/31	JP1201301B94		DBFTFB	JPY	AACA	31/03/2018
TEF 4.797 02/21/18 MATd	XS0746276335		DTFXFB	EUR	AACA	31/03/2018
HWUIN 4.125 05/06/26	XS1401816761		DBFXBR	USD	AACA	31/03/2018
CAGR 2.000 08/05/20 MTN	XS1265367638		DTFUFB	USD	AACA	31/03/2018
BKCOM 3.205 08/16/19 FRN MTN	XS1472473203		DTVXFR	USD	AACA	31/03/2018
DISCA 2.950 03/20/23 '23	US25470DAQ25		DBFGGR	USD	AACA	31/03/2018
LDHYK 0.500 10/09/19 MTN	AT0000A19Y02		DGFSFB	EUR	AACA	31/03/2018
CNOOC 1.750 05/09/18 MATd	US12625GAB05		DBFGGR	USD	AACA	31/03/2018
BEJIN 3.375 09/28/22	XS1686463305		DBFXGR	USD	AACA	31/03/2018
KRGV IO Str 09/10/18	KRC0350C1894			KRW	AACA	31/03/2018
JPGV 2.300 06/20/27	JP1200951760		DBFTFB	JPY	AACA	31/03/2018
IBRD 7.810 02/02/21 FRN MTN	XS1535791567		DTFCFB	JPY	AACA	31/03/2018
KRGV IO Str 03/10/18 MATd	KRC0350C1837			KRW	AACA	31/03/2018
ABUDB 2.125 05/03/21 MTN	US29134WAA53		DTFUFR	USD	AACA	31/03/2018
CITIC 4.850 03/13/38 MTN	XS1772378763		DTZXFR	USD	AACA	31/03/2018
BARC 4.875 08/13/19	XS0445843526		DTFXFB	EUR	AACA	31/03/2018
BEGV 1.250 04/22/33	BE0000346552		DBFTFR	EUR	AACA	31/03/2018
FIGV 4.375 07/04/19	FI0001006306		DBFUFB	EUR	AACA	31/03/2018
ATCA 7.375 05/01/26 '21	USF6628RAA17		DBFSGR	USD	AACA	31/03/2018
STAN 7.750 Perp '23 FRN	US853254BH21		DCFUQR	USD	AACA	31/03/2018
	US45580KAJ79		DTFNFR	USD	AACA	31/03/2018
ICBAF 2.157 11/13/18	US45580KAD00		DTFNFR	USD	AACA	31/03/2018
MNCHY 1.125 10/04/18	DE000MHB11J1		DTFSFB	EUR	AACA	31/03/2018
SDFLC 0.750 09/27/27	FR0013284072		DTFXXB	EUR	AACA	31/03/2018
CAGR 08/07/20 FRN MTN	XS1265368016		DTVXFB	USD	AACA	31/03/2018
PEMEX 2.750 04/21/27 MTN	XS1172951508		DTFUFR	EUR	AACA	31/03/2018
FEHRN 5.600 Perp '22 FRN	XS1720930780		DBFQPR	USD	AACA	31/03/2018
FDTASH 2 A Sr Seq Flt	ES0382042002		DGVSBB	EUR	AACA	31/03/2018
SGVHT 1.000 06/26/18	XS0946694055		DGFNFB	EUR	AACA	31/03/2018
CLPHL 3.375 10/26/27 MTN	XS0848445358		DTFUFR	USD	AACA	31/03/2018
BNP 0.002 01/19/23 FRN MTN	XS1756434194		DTVUFB	EUR	AACA	31/03/2018
EDF 2.250 04/27/21 MTN	FR0011637586		DTFXXB	EUR	AACA	31/03/2018
SOGN 7.875 Perp '23 FRN	US83367TBF57		DBVUPR	USD	AACA	31/03/2018
SOGN 7.375 Perp '21 MTN	US83368JKG49		DBVUQR	USD	AACA	31/03/2018
ATGV 3.800 01/26/62	AT0000A0U299		DBFPFB	EUR	AACA	31/03/2018
STAN 4.000 10/21/25 '20 FRN	XS0983704718		DTVXGB	EUR	AACA	31/03/2018

Financial instrument name	Financial Instrument (ISIN)	Written description of financial instrument	Instrument Classification	Currency	Market Segment	date
SOGN 3.375 04/16/18 MTN MATd	FR0010885376		DTFXXB	EUR	AACA	31/03/2018
FLS 1.250 03/17/22 '21	XS1196536731		DYFXXR	EUR	AACA	31/03/2018
IEGV 5.000 10/18/20	IE00B60Z6194		DNFTFR	EUR	AACA	31/03/2018
EWRSF 1.125 02/05/18 MATd	DE000BHY1299		DTFSFB	EUR	AACA	31/03/2018
ORAN 0.750 09/11/23 '23 MTN	FR0013241536		DTFXXB	EUR	AACA	31/03/2018
SIGV 5.125 03/30/26	SI0002103164		DBFTFR	EUR	AACA	31/03/2018
SOGN 6.000 Perp '20 FRN	US83367TBH14		DBVUPR	USD	AACA	31/03/2018
BAMI 1.000 01/23/25	IT0005321663		DTFSFB	EUR	AACA	31/03/2018
EDC 2.500 01/24/23	US30216BHA35		DBFTFR	USD	AACA	31/03/2018
ARD 2.750 03/15/24 '20	XS1574148877		DYFXXR	EUR	AACA	31/03/2018
DAIG 0.274 11/13/19 FRN MTN	DE000A19XA1		DTVGGGB	EUR	AACA	31/03/2018
SWEDX 0.625 01/04/21 MTN	XS1328699878		DTFXFB	EUR	AACA	31/03/2018
SAN 1.750 01/15/18 MTN MATd	XS0873691884		DTFUFB	EUR	AACA	31/03/2018
VOD 1.875 11/20/29 MTN	XS1721422068		DTFUFB	EUR	AACA	31/03/2018
ATL 5.875 06/09/24 MTN	XS0193945655		DTFUFB	EUR	AACA	31/03/2018
ENBD 02/06/48 '23 MTN	XS1758692393		DTZUFR	USD	AACA	31/03/2018
HYMTR 2.750 09/18/20 MTN	US44891CAQ69		DTFUFR	USD	AACA	31/03/2018
CAFDC 3.000 11/28/23 MTN	XS0997775837		DTFNFB	EUR	AACA	31/03/2018
SZUG 1.000 11/28/25 '25	XS1724873275		DYFXXB	EUR	AACA	31/03/2018
CLRX 5.000 09/15/22 '18	US212015AH47		DBFUGR	USD	AACA	31/03/2018
CAGR 5.000 12/26/18 MTN	XS1549190822		DTFUFB	USD	AACA	31/03/2018
CAGR 11/28/19 MTN	XS1144822696		DTZXFGB	EUR	AACA	31/03/2018
MBBM 3.905 10/29/26 '21 MTN	XS1402194952		DTVXGR	USD	AACA	31/03/2018
CBKG 1.500 02/28/18 MATd	DE000CZ439A8		DTVGGGB	EUR	AACA	31/03/2018
TMUS 6.500 01/15/26 '21	US87264AAP03		DBFUGR	USD	AACA	31/03/2018
CAGR 5.000 12/26/18 MTN	XS1549191044		DTFUFB	USD	AACA	31/03/2018
WCPOW 4.125 09/30/20	XS1294535833		DBFXGR	USD	AACA	31/03/2018
DISCA 3.950 03/20/28 '27	US25470DAR08		DBFGGR	USD	AACA	31/03/2018
TOYOM 1.950 04/17/20 MTN	US89236TDU60		DTFUFR	USD	AACA	31/03/2018
UBSG 1.500 11/30/24 '23	CH0341440334		DBFGXB	EUR	AACA	31/03/2018
ICBK 3.800 12/14/27 MTN	US45112FAM86		DTFNFR	USD	AACA	31/03/2018
BPCL 4.625 10/25/22	XS0848436365		DYFXXR	USD	AACA	31/03/2018
DTEG 3.600 01/19/27 '26	USN27915AS11		DBFSFR	USD	AACA	31/03/2018
ATL 4.375 03/16/20 MTN	XS0828749761		DTFXFB	EUR	AACA	31/03/2018
RENA 3.625 09/19/18 MTN	FR0011568963		DTFXXB	EUR	AACA	31/03/2018
BPCE 2.125 03/17/21 MTN	FR0011781764		DTFXXB	EUR	AACA	31/03/2018
BAER 4.750 Perp '24 FRN	XS1679216801		DBVXPR	USD	AACA	31/03/2018
UST 8.750 08/15/20	US912810EG95		DBXXXX	USD	AACA	31/03/2018
IG 1.625 01/19/27 MTN	XS1551917591		DTFXFB	EUR	AACA	31/03/2018
AXAF 1.875 09/20/19 MTN	FR0011322668		DTVXXB	EUR	AACA	31/03/2018
CAGR 1.000 03/14/19 FRN MTN	XS1039965386		DTVUFB	EUR	AACA	31/03/2018

Financial instrument name	Financial Instrument (ISIN)	Written description of financial instrument	Instrument Classification	Currency	Market Segment	date
TEF 2.242 05/27/22	XS1069430368		DTFXFB	EUR	AACA	31/03/2018
CAGR 5.000 12/26/18 MTN	XS1549191127		DTFUFB	USD	AACA	31/03/2018
LEGD 4.375 03/21/18 MATd	FR0011022623		DBFXXB	EUR	AACA	31/03/2018
IVYGR 3.250 02/26/50 MTN	XS1781266793		DAFSFB	GBP	AACA	31/03/2018
BKIA 6.000 Perp '22 FRN	XS1645651909		DBVXPB	EUR	AACA	31/03/2018
BNP 4.250 10/15/24 MTN	US05579T5G71		DTVUFR	USD	AACA	31/03/2018
SOGN 4.250 08/19/26	USF43628C650		DBFUGR	USD	AACA	31/03/2018
TMUS 5.375 04/15/27 '22	US87264AAT25		DBFUGR	USD	AACA	31/03/2018
GASX 4.125 01/26/18 MTN MATd	XS0479541699		DTFUCB	EUR	AACA	31/03/2018
CBKG 4.750 06/04/18 MTN MATd	DE000EH094Y1		DTFSFB	EUR	AACA	31/03/2018
CDBLF 3.000 04/24/23 MTN	XS1789829071		DTFXFR	USD	AACA	31/03/2018
EMII 3.375 10/22/18	IT0004965346		DTFSFB	EUR	AACA	31/03/2018
FIGV 1.125 04/15/34	FI4000306758		DBFUFB	EUR	AACA	31/03/2018
CDCEC 1.000 01/25/21	FR0013311743		DTFXXB	GBP	AACA	31/03/2018
STAN 6.500 Perp '20 FRN	US853254AT77		DCFUQR	USD	AACA	31/03/2018
CAFDC 1.125 02/06/19	FR0011725407		DTFXXB	EUR	AACA	31/03/2018
OKB 1.125 04/26/19	US676167BS78		DBFUFR	USD	AACA	31/03/2018
ATA 1.500 05/03/22	XS1403685636		DBFUFR	EUR	AACA	31/03/2018
VOWG 2.125 05/23/19	XS1070074668		DYFXXR	USD	AACA	31/03/2018
NOEHL 1.625 09/17/19	XS0829215838		DGFXXB	EUR	AACA	31/03/2018
UST 0.125 01/15/22	US912828SA95		DBFSFR	USD	AACA	31/03/2018
GASX 5.125 11/02/21 MTN	XS0458749826		DTFUCB	EUR	AACA	31/03/2018
BNP 1.625 02/23/26 MTN	XS1369250755		DTFUFB	EUR	AACA	31/03/2018
KBANK 3.000 03/20/18 MTN MATd	XS0830448881		DTFXFR	USD	AACA	31/03/2018
SCHN 0.250 09/09/24 MTN	FR0013201308		DTFXXB	EUR	AACA	31/03/2018
BNP 0.424 06/07/24 FRN MTN	XS1733277732		DTVUFB	EUR	AACA	31/03/2018
CNBK 5.250 10/18/18 MTN	XS0982652520		DTFUFR	USD	AACA	31/03/2018
CBD 3.375 05/21/18 MTN MATd	XS0933999863		DTFUFR	USD	AACA	31/03/2018
CAGR 5.000 12/27/18 MTN	XS1549190749		DTFUFB	EUR	AACA	31/03/2018
CVS 4.780 03/25/38 '37	US126650CY46		DBFNGR	USD	AACA	31/03/2018
SGEF 0.750 09/09/28 MTN	FR0013201134		DTFXXB	EUR	AACA	31/03/2018
CITIC 6.800 01/17/23 MTN	XS0836465608		DTFXFR	USD	AACA	31/03/2018
CAGR 0.875 01/31/22	IT0005057002		DTFSFB	EUR	AACA	31/03/2018
SASY 1.500 09/22/25 '25 MTN	FR0012969038		DTFXXB	EUR	AACA	31/03/2018
LENVO 5.375 Perp '22 FRN	XS1575529539		DBFUPR	USD	AACA	31/03/2018
IREE 0.875 11/04/24 MTN	XS1511781467		DTFXFB	EUR	AACA	31/03/2018
CMXCP 2.750 12/05/24 '20	XS1731106347		DYFXXR	EUR	AACA	31/03/2018
SASAC 2.250 05/04/20 MTN	USG8450LAF16		DBFGFR	USD	AACA	31/03/2018
CAGR 03/30/20 FRN MTN	XS1206401512		DTVXFB	USD	AACA	31/03/2018
BARC 7.000 Perp '19 FRN	XS1068561098		DBFQPR	GBP	AACA	31/03/2018
NFLX 4.875 04/15/28	USU74079AH47		DBFNGR	USD	AACA	31/03/2018

Financial instrument name	Financial Instrument (ISIN)	Written description of financial instrument	Instrument Classification	Currency	Market Segment	date
POB 4.000 09/14/26 MTN	US63859XAD93		DTFUFR	USD	AACA	31/03/2018
STAN 4.300 02/19/27	XS1480699641		DTFXFR	USD	AACA	31/03/2018
CAGR 0.625 09/11/23	FR0013066743		DTFSGN	EUR	AACA	31/03/2018
UST 2.375 01/15/27	US912810PS15		DBFTFR	USD	AACA	31/03/2018
FWDGR Perp '22 FRN	XS1628340538		DYZZXR	USD	AACA	31/03/2018
SHELP 3.625 08/11/20	XS1262584532		DBFXFR	USD	AACA	31/03/2018
KPRO 4.800 02/05/19 MTN	XS1026105806		DTFXFR	USD	AACA	31/03/2018
KEXIM 2.125 02/11/21	US302154BZ10		DBFUFR	USD	AACA	31/03/2018
SOSUK 2.099 01/18/18 MATd	XS0801656256		DBFTFR	USD	AACA	31/03/2018
CAGR 1.150 05/24/22 FRN MTN	XS1417390934		DTVUFB	EUR	AACA	31/03/2018
SAN 7.375 Perp '22 FRN	XS1244538523		DYFXXR	GBP	AACA	31/03/2018
AEGN 0.250 12/01/20	XS1327151228		DMXXXB	EUR	AACA	31/03/2018
CAGR 02/01/22 MTN	XS1485005174		DTZUFB	USD	AACA	31/03/2018
ABN 2.500 09/05/23	XS0968926757		DMXXXB	EUR	AACA	31/03/2018
KRGV 1.500 09/10/66	KR103503G691		DBFUFB	KRW	AACA	31/03/2018
CAGR 2.300 06/01/21 FRN MTN	XS1334783880		DTVXFB	USD	AACA	31/03/2018
SHB 2.250 06/14/18 MTN MATd	XS0794225176		DTFXFB	EUR	AACA	31/03/2018
MT 1.701 04/09/18 MTN MATd	XS1214673565		DTVUFB	EUR	AACA	31/03/2018
SFTBK 6.000 07/30/25 '25	XS1266660122		DYFXXR	USD	AACA	31/03/2018
ALLY 8.000 11/01/31	US36186CBY84		DBFGFR	USD	AACA	31/03/2018
CAGR 2.000 05/12/20 FRN MTN	XS1228158629		DTVXFB	USD	AACA	31/03/2018
FRGV PO Str 10/25/32	FR0000578536		DBZXXN	EUR	AACA	31/03/2018
CDRHA 1.375 10/25/19	FR0011443985		DBFXXB	EUR	AACA	31/03/2018
NDA 5.250 Perp '21 MTN	XS1202090947		DTVUPB	USD	AACA	31/03/2018
MTFGI 0.680 01/26/23 MTN	XS1758752635		DTFXFR	EUR	AACA	31/03/2018
	XS1581955181		DTVUFB	EUR	AACA	31/03/2018
SAN 0.375 02/17/20 MTN	XS1564331103		DTFXFB	EUR	AACA	31/03/2018
UBSG 3.491 05/23/23 '22	USH4209UAA46		DBFUGR	USD	AACA	31/03/2018
ENI 0.625 09/19/24 MTN	XS1493322355		DTFXFB	EUR	AACA	31/03/2018
DEKDE 0.169 02/01/18 FRN MATd	XS1354256643		DTVXFB	EUR	AACA	31/03/2018
UBSG 5.750 Perp '22 FRN	CH0271428309		DBVQQB	EUR	AACA	31/03/2018
UST 1.750 01/15/28	US912810PV44		DBFTFR	USD	AACA	31/03/2018
BAMI 0.625 06/08/23	IT0005199465		DTFSFB	EUR	AACA	31/03/2018
DAIG 2.700 08/03/20	USU2339CCB29		DBFUGR	USD	AACA	31/03/2018
SIGV 4.375 02/06/19	SI0002102794		DBFTFR	EUR	AACA	31/03/2018
ABUDB 2.125 05/03/21 MTN	XS1402929589		DTFXFR	USD	AACA	31/03/2018
GASI 5.125 09/16/24 MTN	XS0452314536		DTFUFB	EUR	AACA	31/03/2018
ATGV 1.200 10/20/25	AT0000A1FAP5		DBFPFB	EUR	AACA	31/03/2018
ORDS 3.250 02/21/23 MTN	XS0866438475		DTFXFR	USD	AACA	31/03/2018
FASTSC 13 A Sr Seq Flt	XS1694780740		DGVSBR	EUR	AACA	31/03/2018
F 4.346 12/08/26 '26	US345370CR99		DBFUGR	USD	AACA	31/03/2018

Financial instrument name	Financial Instrument (ISIN)	Written description of financial instrument	Instrument Classification	Currency	Market Segment	date
ABI 3.500 01/12/24 '23	US035240AJ96		DBFGGR	USD	AACA	31/03/2018
TOYOM 2.750 05/17/21 MTN	US89236TBJ34		DTFUFR	USD	AACA	31/03/2018
CAGR 3.125 07/17/23 MTN	XS0953564191		DTFUFB	EUR	AACA	31/03/2018
AIRP 2.125 10/15/21 MTN	FR0011344076		DTFXXB	EUR	AACA	31/03/2018
ENEI 4.875 04/17/23 MTN	XS0842659426		DTFXFB	EUR	AACA	31/03/2018
INRYF 3.835 12/13/27	XS1733877762		DBFUFR	USD	AACA	31/03/2018
BP 2.517 02/17/21	XS0972165681		DTFXFB	EUR	AACA	31/03/2018
SGAMA 7.625 Perp '19 FRN	XS0919401751		DBFQPB	USD	AACA	31/03/2018
BNP 4.375 03/01/33 '28 MTN	US09659T2A84		DTVUGR	USD	AACA	31/03/2018
INCDB 4.625 05/21/24 MTN	XS1069870415		DTFXCR	USD	AACA	31/03/2018
ATUS 7.500 04/01/28 '23	USU15684AK67		DBFNGR	USD	AACA	31/03/2018
FRGV 0.250 07/25/18	FR0011237643		DBFXXN	EUR	AACA	31/03/2018
ATGV 09/20/22	AT0000A1XM92		DBFPFB	EUR	AACA	31/03/2018
DAIG 1.500 03/09/26 MTN	DE000A2AAL31		DTFUFB	EUR	AACA	31/03/2018
ABN 3.625 06/22/20	XS0519053184		DMXXXB	EUR	AACA	31/03/2018
KWGV 2.750 03/20/22 MTN	XS1582346703		DTFUFR	USD	AACA	31/03/2018
POB 0.171 11/02/18 FRN MTN	XS1315154721		DTVXFB	EUR	AACA	31/03/2018
CAGR 1.125 03/21/25	IT0005246407		DTFSFB	EUR	AACA	31/03/2018
UST 0.375 07/15/23	US912828VM96		DBFTFR	USD	AACA	31/03/2018
BKT 0.875 08/03/22	ES0413679343		DBFSFB	EUR	AACA	31/03/2018
OPCPT 0.375 10/11/22	XS1595523066		DTFNFB	EUR	AACA	31/03/2018
EGGV 5.875 06/11/25 MTN	XS1245432742		DTFUFR	USD	AACA	31/03/2018
F 0.379 12/01/24 FRN MTN	XS1729872736		DTVXFR	EUR	AACA	31/03/2018
BARC 8.250 Perp '18 FRN	US06738EAA38		DCFUQR	USD	AACA	31/03/2018
DISH 5.875 07/15/22	US25470XAJ46		DBFUGR	USD	AACA	31/03/2018
SFDPI 0.375 11/27/19	BE0002480557		DBFSER	EUR	AACA	31/03/2018
BHGV 7.500 09/20/47	XS1675862103		DBFXFR	USD	AACA	31/03/2018
	XS1775617209		DBXXXX	USD	AACA	31/03/2018
HEIN 1.500 10/03/29 '29 MTN	XS1691781865		DTFUFB	EUR	AACA	31/03/2018
LBTYA 4.625 02/15/26 '21	XS1334248223		DYFXXR	EUR	AACA	31/03/2018
LVMH 4.000 04/06/18 MTN MATd	FR0011033232		DTFXXB	EUR	AACA	31/03/2018
DNB 4.375 02/24/21 MTN	XS0595092098		DTFXFB	EUR	AACA	31/03/2018
SALI 3.750 06/24/21	XS1435297202		DBFUCB	EUR	AACA	31/03/2018
SEB 0.300 02/17/22 MTN	XS1567475303		DTFXFB	EUR	AACA	31/03/2018
KPN 4.250 03/01/22 MTN	XS0752092311		DTFUCB	EUR	AACA	31/03/2018
FAB 2.250 02/11/20 MTN	XS1186986904		DTFUCR	USD	AACA	31/03/2018
RYA 1.125 08/15/23 MTN	XS1565699763		DTFXFB	EUR	AACA	31/03/2018
IEGV 4.500 04/18/20	IE0034074488		DNFTFR	EUR	AACA	31/03/2018
BNP 7.375 Perp '25 FRN	US05565AAN37		DBFUQR	USD	AACA	31/03/2018
VOWG 2.400 05/22/20	US928668AM41		DBXGGX	USD	AACA	31/03/2018
ABI 1.950 09/30/21 MTN	BE6265141083		DTFNXR	EUR	AACA	31/03/2018



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DISH 5.875 11/15/24	US25470XAW56		DBFUGR	USD	AACA	31/03/2018
EUFIX 3.375 01/30/23 '22	XS1268496640		DBFXGB	EUR	AACA	31/03/2018
TEF 5.213 03/08/47	US87938WAW71		DBFUGR	USD	AACA	31/03/2018
CAGR 12/21/20 FRN MTN	XS1654979373		DTVUFB	USD	AACA	31/03/2018
BP 3.017 01/16/27 '26	US05565QDF28		DBFGGR	USD	AACA	31/03/2018
TAMO 2.750 01/24/21 '20	XS1555825378		DBFUCR	GBP	AACA	31/03/2018
BNP 3.125 03/22/22	FR0011223205		DTFXXB	EUR	AACA	31/03/2018
F 3.336 03/18/21	US345397XW88		DBFUFR	USD	AACA	31/03/2018
CAGR 5.400 08/21/19 MTN CALd	XS1686383370		DTVUGB	USD	AACA	31/03/2018
HYMTR 3.250 09/20/22 MTN	US44891CAR43		DTFUFR	USD	AACA	31/03/2018
DAIG 0.201 01/12/19 FRN MTN	DE000A169GZ7		DTVUFB	EUR	AACA	31/03/2018
TOYOM 2.700 01/11/23 MTN	US89236TEL52		DTFUFR	USD	AACA	31/03/2018
POB 1.500 03/08/26 '25 MTN	XS1788834700		DTVXGB	EUR	AACA	31/03/2018
PEMEX 3.750 03/15/19 MTN	XS1379157404		DTFUFR	EUR	AACA	31/03/2018
WNDTR 5.000 01/20/26 '20	US973147AD31		DBFGGR	USD	AACA	31/03/2018
RBS 5.500 03/23/20 MTN	XS0496481200		DTFXFB	EUR	AACA	31/03/2018
CCI 3.800 02/15/28 '27	US22822VAK70		DBFNGR	USD	AACA	31/03/2018
	US89238KAB89			USD	AACA	31/03/2018
LDOF 1.500 06/07/24 '24 MTN	XS1627782771		DTFUFB	EUR	AACA	31/03/2018
TAMO 4.500 10/01/27 '27	USG5002FAM89		DBFUGR	USD	AACA	31/03/2018
DYLES 2.565 12/10/25	US233383AA69		DBFSGR	USD	AACA	31/03/2018
ALLY 3.250 11/05/18	US02005NBE94		DBFUFR	USD	AACA	31/03/2018
DTEG 1.950 09/19/21 '21	US25156PAU75		DBFUFR	USD	AACA	31/03/2018
UBSG 3.000 04/15/21	US90351DAD93		DBFUFR	USD	AACA	31/03/2018
HSBA 4.375 11/23/26	US404280BH13		DBFUGR	USD	AACA	31/03/2018
PEMEX 2.290 02/15/24	US71654QBP63		DBFGGR	USD	AACA	31/03/2018
FUBAI 0.250 10/18/23	ES0444251047		DBFSFB	EUR	AACA	31/03/2018
LHN 5.500 12/16/19 MTN	XS0473114543		DTFUCB	EUR	AACA	31/03/2018
CAGR 3.875 04/15/24 MTN	US22532MAM47		DTFNFR	USD	AACA	31/03/2018
FCFMOT 163 A1 Sr SoftBullet Fi	US34528QEU40		DAFSAR	USD	AACA	31/03/2018
CAGR 4.325 02/14/19 MTN	XS1699599780		DTFUFB	USD	AACA	31/03/2018
KFW 1.500 06/11/24	DE000A1R0709		DBFTFB	EUR	AACA	31/03/2018
CredAgrCIBFiSol 11 05 2026 Euro St	FR0013313954		DTVUFB	EUR	AACA	31/03/2018
IRM 5.250 03/15/28 '22	USU46009AE35		DBFGGR	USD	AACA	31/03/2018
EWRSF 1.125 10/25/27	DE000BHYOGS9		DBFUGB	EUR	AACA	31/03/2018
TCFP 1.625 03/20/18 MTN MATd	XS0906792014		DTFUFB	EUR	AACA	31/03/2018
DGBG 0.875 11/11/19	XS1135782628		DTFUFB	EUR	AACA	31/03/2018
CAGR 2.125 04/17/18 MTN MATd	US22532MAH51		DTFNFR	USD	AACA	31/03/2018
VOZGH 3.750 01/15/25 '20	XS1175813655		DYFXXR	EUR	AACA	31/03/2018
OPCPT 1.250 05/14/18 MATd	XS0931144009		DTFXFB	EUR	AACA	31/03/2018
FCFMOT 161 A1 Sr SoftBullet Fi	US34528QEN07		DAFSAR	USD	AACA	31/03/2018

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UBI 1.250 01/15/30	IT0005320665		DTFSFB	EUR	AACA	31/03/2018
ALLY 4.250 04/15/21	US02005NBG43		DBFUGR	USD	AACA	31/03/2018
ANDV 5.500 10/15/19 '19	US88160QAK94		DBFUDR	USD	AACA	31/03/2018
DYLEA 2.578 12/10/25	US268207AA51		DBFSGR	USD	AACA	31/03/2018
DE 2.200 03/13/20 MTN	US24422ETQ25		DTFUFR	USD	AACA	31/03/2018
PRGCD 4.000 10/23/18	ES0371622038		DAFSFB	EUR	AACA	31/03/2018
MAT 6.750 12/31/25 '20	USU57619AB11		DBFNGR	USD	AACA	31/03/2018
KEBHN 4.375 09/30/24 MTN	US40963MAH51		DTFUFR	USD	AACA	31/03/2018
BEJIN 5.000 05/12/21	USG59606AA46		DBFGGR	USD	AACA	31/03/2018
SRF 171 A Sr Seq Flt	ES0305239008		DGVSBB	EUR	AACA	31/03/2018
ISP 7.700 Perp '25 MTN	US46115HAU14		DBFUPR	USD	AACA	31/03/2018
HRAMG 4.750 04/27/27 MTN	XS1596795358		DTFXFR	USD	AACA	31/03/2018
CLRX 4.500 04/15/23 '23	US212015AL58		DBFGGR	USD	AACA	31/03/2018
TAQA 6.250 09/16/19 MTN	XS0452300402		DTFUCR	USD	AACA	31/03/2018
CARUN 0.500 03/16/22	ES0415306036		DBFSFB	EUR	AACA	31/03/2018
DBKG 2.700 07/13/20 MTN	US251525AT85		DBFNFR	USD	AACA	31/03/2018
BMWG 2.150 04/06/20	USU09513GY99		DBFUGR	USD	AACA	31/03/2018
CIMB 3.135 03/15/20 FRN MTN	XS1578089150		DTVXFR	USD	AACA	31/03/2018
ENBD 5.000 08/01/24 '20	USU23388AB46		DBFNGR	USD	AACA	31/03/2018
CAFDC 0.750 09/15/27	FR0013282142		DTFXXB	EUR	AACA	31/03/2018
SASAC 3.000 11/12/18	XS0991743310		DYFXXR	USD	AACA	31/03/2018
DAIG 1.750 10/30/19	US233851CM41		DBFUGR	USD	AACA	31/03/2018
CAGR 02/19/26	XS1699603566		DTVUFB	EUR	AACA	31/03/2018
SFTBK 4.500 04/15/20 CALd	USJ75963AU23		DBFUGR	USD	AACA	31/03/2018
ENEI 3.625 04/17/18 MTN MATd	XS0842659343		DTFXFB	EUR	AACA	31/03/2018
WDCX 4.750 02/15/26 '25	US958102AM75		DBFNGR	USD	AACA	31/03/2018
HSBA 3.600 05/25/23	US404280BA69		DBFUGR	USD	AACA	31/03/2018
SOGN 3.250 01/12/22 MTN	US83368RAJ14		DTFUFR	USD	AACA	31/03/2018
SASAC 1.000 04/28/22	XS1220886938		DYFXXR	EUR	AACA	31/03/2018
UBSG 3.491 05/23/23 '22	US90352JAA16		DBFUGR	USD	AACA	31/03/2018
ALLY 3.750 11/18/19	US02005NAW02		DBFUFR	USD	AACA	31/03/2018
IRM 3.000 01/15/25 '20	XS1619006486		DBFUCR	EUR	AACA	31/03/2018
BNG 1.375 10/21/30	XS1309529680		DTFNFB	EUR	AACA	31/03/2018
	US22533A6A07			USD	AACA	31/03/2018
ECGV 7.875 01/23/28	XS1755432363		DYFXXR	USD	AACA	31/03/2018
AMZN 3.800 12/05/24 '24	US023135AN60		DBFUGR	USD	AACA	31/03/2018
BBD 7.500 03/15/25 '20	USC10602BA41		DBFUGR	USD	AACA	31/03/2018
DAIG 2.200 05/05/20	USU2339CCU00		DBFUGR	USD	AACA	31/03/2018
UST 2.125 02/15/41	US912810QP66		DBFTFR	USD	AACA	31/03/2018
BKCHN 1.875 03/01/19 MTN	XS1371532117		DTFXFR	USD	AACA	31/03/2018
ARGV 5.875 01/11/28	US040114HQ69		DBFUFR	USD	AACA	31/03/2018

Financial instrument name	Financial Instrument (ISIN)	Written description of financial instrument	Instrument Classification	Currency	Market Segment	date
AAPL 1.800 05/11/20	US037833CS76		DBFUGR	USD	AACA	31/03/2018
BOCAV 2.750 09/18/22 '22 MTN	US09681LAD29		DTFNFR	USD	AACA	31/03/2018
KEGV 7.250 02/28/28	US491798AG90		DBFUGR	USD	AACA	31/03/2018
HIDOV 5.950 01/24/25 '22	US42953LAA08		DBVUGR	USD	AACA	31/03/2018
TENCN 3.925 01/19/38 '37 MTN	US88032WAH97		DTFUGR	USD	AACA	31/03/2018
PEMEX 5.350 02/12/28 MTN	US71654QCH39		DBFGGR	USD	AACA	31/03/2018
SOGN 4.750 11/24/25	USF8586CBS01		DBFUGR	USD	AACA	31/03/2018
JBSSC 6.750 02/15/28 '23	US472141AA82		DBFSGR	USD	AACA	31/03/2018
KEGV 8.250 02/28/48	US491798AH73		DBFUGR	USD	AACA	31/03/2018
HSLZE 4.950 01/17/28 '27	US75735KAA79		DBFGGR	USD	AACA	31/03/2018
ISECO 4.250 08/14/28 MTN	IL0060002446		DBFUGR	USD	AACA	31/03/2018
SAN 3.400 01/18/23 '22	USU8029KAH50		DBFNFR	USD	AACA	31/03/2018
ARGV 6.875 01/11/48	US040114HR43		DBFUFR	USD	AACA	31/03/2018
PEMEX 6.350 02/12/48 MTN	US71654QCJ94		DBVGFR	USD	AACA	31/03/2018
DAIG 2.850 01/06/22	US233851CS11		DBFGGR	USD	AACA	31/03/2018
CNGV 3.930 08/18/21	CND100004FD2		DNFTXR	CNY	AACA	31/03/2018
CNDBK 4.240 08/24/27	CND10000J275		DMMXXR	CNY	AACA	31/03/2018
DE 2.550 01/08/21 MTN	US24422ETF69		DTFUFR	USD	AACA	31/03/2018
CNGV 3.820 11/02/27	CND10000JJ72		DNFTFR	CNY	AACA	31/03/2018
CSGN 4.282 01/09/28 '27	US225401AC20		DBFUGR	USD	AACA	31/03/2018
CNGV 3.470 07/13/22	CND10000HNM2		DNFTFR	CNY	AACA	31/03/2018
CRL 5.500 04/01/26 '21	US159864AC13		DBFNFR	USD	AACA	31/03/2018
RIGN 7.500 04/15/31	US893830AF64		DBFUFR	USD	AACA	31/03/2018
THC 8.125 04/01/22	US88033GCE89		DBFUGR	USD	AACA	31/03/2018
RABO 2.750 01/10/23 MTN	US21688AAL61		DTFUFR	USD	AACA	31/03/2018
CNGV 3.590 09/19/22	CND10000J952		DNFTFR	CNY	AACA	31/03/2018
BARC 3.200 08/10/21	US06738EAQ89		DBFUGR	USD	AACA	31/03/2018
CSHEN 3.125 01/20/20	XS1165128239		DBFXGR	USD	AACA	31/03/2018
UBSG 4.125 04/15/26	US90351DAF42		DBFUFR	USD	AACA	31/03/2018
TSLA 5.300 08/15/25 '20	US88160RAE18		DBFNFR	USD	AACA	31/03/2018
	US22533A6D46			USD	AACA	31/03/2018
	INX000022218			INR	AACA	31/03/2018
NFLX 4.375 11/15/26	US64110LAN64		DBFNFR	USD	AACA	31/03/2018
RIGN 7.500 01/15/26 '21	US893830BF55		DBFNFR	USD	AACA	31/03/2018
HSBA 4.041 03/13/28 '27 FRN	US404280BK42		DBVUGR	USD	AACA	31/03/2018
STAN 4.300 02/19/27	US853254BF64		DBFUGR	USD	AACA	31/03/2018
DBKG 4.875 12/01/32 '27 FRN	US251526BN89		DBFUGR	USD	AACA	31/03/2018
AYR 4.625 12/15/18	US00928QAL59		DBFUGR	USD	AACA	31/03/2018
UNIFI 7.375 02/12/26 '22	US90470TAD00		DBFGGR	USD	AACA	31/03/2018
ALLY 4.125 02/13/22	US02005NAY67		DBFUFR	USD	AACA	31/03/2018
BRGV 04/01/18 MATd	BRSTNCLTN7A9		DBZTFR	BRL	AACA	31/03/2018

Financial instrument name	Financial Instrument (ISIN)	Written description of financial instrument	Instrument Classification	Currency	Market Segment	date
CNGV 2.730 06/11/18 MATd	CND100008DG1		DNFTXR	CNY	AACA	31/03/2018
LLOY 2.700 08/17/20	US53944VAK52		DBFUGR	USD	AACA	31/03/2018
CNDBK 4.880 02/09/28	CND10000L7C4		DMMXXR	CNY	AACA	31/03/2018
HCA 5.000 03/15/24	US404119BN87		DBFSGR	USD	AACA	31/03/2018
CAGR 6.800 02/26/20 MTN	XS1334465322		DTFUFB	JPY	AACA	31/03/2018
HSBA 3.900 05/25/26	US404280BB43		DBFUGR	USD	AACA	31/03/2018
PEX 5.250 08/15/25 '20	US701885AF22		DBFUGR	USD	AACA	31/03/2018
AYR 6.250 12/01/19	US00928QAK76		DBFUGR	USD	AACA	31/03/2018
CNGV 3.130 04/13/22	CND10000H4K0		DNFTXR	CNY	AACA	31/03/2018
	INX000030818			INR	AACA	31/03/2018
BBD 7.750 03/15/20	US097751AV34		DBFUGR	USD	AACA	31/03/2018
DNB 5.750 Perp '20 FRN	XS1207306652		DYVXXR	USD	AACA	31/03/2018
UBSG 4.125 09/24/25	US90351DAB38		DBFUGR	USD	AACA	31/03/2018
ING 1.375 01/11/28	XS1730885073		DTFXBB	EUR	AACA	31/03/2018
UBSN 2.450 12/01/20 '20	US902674XK19		DBFNGR	USD	AACA	31/03/2018
ALLY 8.000 12/31/18	US36186CCA99		DBFUFR	USD	AACA	31/03/2018
ANDV 6.375 05/01/24 '19	US88160QAM50		DBFUGR	USD	AACA	31/03/2018
UBSG 2.650 02/01/22	US90351DAH08		DBFGGR	USD	AACA	31/03/2018
UNIFI 8.875 Perp '25 FRN	US90470TAC27		DBFUQR	USD	AACA	31/03/2018
CNGV 3.730 10/19/22	CND10000JD29		DNFTFR	CNY	AACA	31/03/2018
CYH 8.000 11/15/19 '18	US12543DAL47		DBFUGR	USD	AACA	31/03/2018
	US22533A6G76			USD	AACA	31/03/2018
CNGV 3.330 08/03/18	CND10000HW69		DNFTFR	CNY	AACA	31/03/2018
	INX000020118			INR	AACA	31/03/2018
EIBKC 4.680 01/04/21	CND10000L529		DMMXXR	CNY	AACA	31/03/2018
ETE 7.500 10/15/20	US29273VAC46		DBFUGR	USD	AACA	31/03/2018
PCCWL 5.750 04/17/22	XS0766460157		DYFXXR	USD	AACA	31/03/2018
MAAFU 5.250 07/05/19 MTN	XS0800825845		DTFUCR	USD	AACA	31/03/2018
	INX000030118			INR	AACA	31/03/2018
SAN 4.750 09/15/25	US80281LAA35		DBFUGR	USD	AACA	31/03/2018
MGM 6.750 10/01/20	US552953BY63		DBFUGR	USD	AACA	31/03/2018
HCA 4.750 05/01/23	US404121AF27		DBFSGR	USD	AACA	31/03/2018
CNGV 3.320 05/04/18 MATd	CND10000H9L7		DNFTXR	CNY	AACA	31/03/2018
CNDBK 4.530 02/07/20	CND10000L719		DMMXXR	CNY	AACA	31/03/2018
CCI 2.250 09/01/21 '21	US22822VAD38		DBFUGR	USD	AACA	31/03/2018
JPGV 0.800 03/20/48	JP1300581J30		DBFTFB	JPY	AACA	31/03/2018
JPGV 0.100 12/20/20	JP1051261FC7		DBFTFB	JPY	AACA	31/03/2018
JPGV 1.700 09/20/44	JP1300441E92		DBFTFB	JPY	AACA	31/03/2018
JPGV 1.900 09/20/22	JP12005812A4		DBFTFB	JPY	AACA	31/03/2018
JPGV 1.700 12/20/32	JP1201411CC4		DBFTFB	JPY	AACA	31/03/2018
JPGV 2.100 06/20/29	JP1201121975		DBFTFB	JPY	AACA	31/03/2018

Financial instrument name	Financial Instrument (ISIN)	Written description of financial instrument	Instrument Classification	Currency	Market Segment	date
JPGV 0.400 03/20/36	JP1201561G37		DBFTFB	JPY	AACA	31/03/2018
JPGV 0.600 03/20/23	JP1103281D37		DBFTFB	JPY	AACA	31/03/2018
JPGV 2.200 03/20/31	JP1201251B37		DBFTFB	JPY	AACA	31/03/2018
JPGV 1.700 06/20/32	JP1201371C64		DBFTFB	JPY	AACA	31/03/2018
JPGV 0.100 03/20/28	JP1103501J35		DBFTFB	JPY	AACA	31/03/2018
JPGV 1.500 03/20/33	JP1201441D44		DBFTFB	JPY	AACA	31/03/2018
JPGV 0.500 03/20/38	JP1201641J38		DBFTFB	JPY	AACA	31/03/2018
CAGR 5.000 02/24/23 MTN	XS1334465595		DTFUFB	JPY	AACA	31/03/2018
JPGV 0.100 03/15/20	JP1023861J39		DBFTFB	JPY	AACA	31/03/2018
JPGV 0.100 09/20/22	JP1051331H91		DBFTFB	JPY	AACA	31/03/2018
JPGV 2.000 03/20/31	JP1201261B43		DBFTFB	JPY	AACA	31/03/2018
JPGV 2.100 03/20/29	JP1201101944		DBFTFB	JPY	AACA	31/03/2018
JPGV 0.500 09/20/24	JP1103351E98		DBFTFB	JPY	AACA	31/03/2018
JPGV 1.700 03/20/32	JP1201351C43		DBFTFB	JPY	AACA	31/03/2018
JPGV 0.800 09/20/23	JP1103301D90		DBFTFB	JPY	AACA	31/03/2018
CAGR 1.700 01/28/20 MTN	XS1334465082		DTFUFB	JPY	AACA	31/03/2018
JPGV 0.600 03/20/24	JP1103331E36		DBFTFB	JPY	AACA	31/03/2018
JPGV 0.100 04/15/20	JP1023871J45		DBFTFB	JPY	AACA	31/03/2018
JPGV 1.000 09/20/20	JP1103101A95		DBFTFB	JPY	AACA	31/03/2018
JPGV 2.200 03/20/30	JP1201161A37		DBFTFB	JPY	AACA	31/03/2018
JPGV 1.600 03/20/32	JP1201361C58		DBFTFB	JPY	AACA	31/03/2018
CAGR 11.600 03/01/21 MTN	XS1334464861		DTFUFB	TRY	AACA	31/03/2018
JPGV 2.300 06/20/28	JP1201031877		DBFTFB	JPY	AACA	31/03/2018
JPGV 0.600 12/20/36	JP1201591GC4		DBFTFB	JPY	AACA	31/03/2018
IBRD 02/24/20	XS1568905969		DTZCFR	TRY	AACA	31/03/2018
AFD 0.375 04/30/24 MTN	FR0013220902		DTFXXB	EUR	AACA	31/03/2018
JPGV 1.700 06/20/33	JP1201451D66		DBFTFB	JPY	AACA	31/03/2018
AFDB 4.310 02/26/21 MTN	XS1758985904		DTFCFB	IDR	AACA	31/03/2018
JPGV 0.600 09/20/23	JP1103311DB5		DBFTFB	JPY	AACA	31/03/2018
BBD 6.125 01/15/23	US097751BF74		DBFUGR	USD	AACA	31/03/2018
JPGV 1.500 06/20/32	JP1201381C70		DBFTFB	JPY	AACA	31/03/2018
CAGR 8.000 02/16/23 MTN	XS1334466056		DTFNFB	JPY	AACA	31/03/2018
JPGV 1.500 06/20/34	JP1201491E67		DBFTFB	JPY	AACA	31/03/2018
JPGV 1.600 06/20/32	JP1201391C86		DBFTFB	JPY	AACA	31/03/2018
IBRD 4.880 03/29/21	XS1781278459		DTZCFB	INR	AACA	31/03/2018
JPGV 0.700 03/20/37	JP1201601H38		DBFTFB	JPY	AACA	31/03/2018
AFDB 1.000 03/16/22 MTN	XS1772334808		DTFCFB	ZAR	AACA	31/03/2018
JPGV 0.100 02/15/20	JP1023851J23		DBFTFB	JPY	AACA	31/03/2018
IBRD 10/20/25 MTN	XS1702486199		DTZCFR	ZAR	AACA	31/03/2018
BPCE 5.700 10/22/23 MTN	US05578UAA25		DTFUFR	USD	AACA	31/03/2018
JPGV 1.700 09/20/31	JP1201311BB0		DBFTFB	JPY	AACA	31/03/2018

Financial instrument name	Financial Instrument (ISIN)	Written description of financial instrument	Instrument Classification	Currency	Market Segment	date
CAGR 03/15/21 MTN	XS1719277813		DTZUFB	USD	AACA	31/03/2018
JPGV 0.100 06/20/26	JP1103431G66		DBFTFB	JPY	AACA	31/03/2018
ALVG 3.500 02/14/22	DE000A1G0RU9		DTFGGB	EUR	AACA	31/03/2018
IBRD 03/09/21 MTN	XS1760336229		DTZCFB	TRY	AACA	31/03/2018
AFDB 05/18/23 MTN	XS1799998114		DTZCFB	ZAR	AACA	31/03/2018
CAGR 8.000 03/09/23 MTN	XS1334475040		DTFUFB	JPY	AACA	31/03/2018
JPGV 0.800 06/20/47	JP1300551H61		DBFTFB	JPY	AACA	31/03/2018
SEK 09/02/21 MTN	XS1459813108		DTZUFB	TRY	AACA	31/03/2018
ANDV 5.250 01/15/25 '21	US88160QAN34		DBFUGR	USD	AACA	31/03/2018
STX 4.875 06/01/27 '27	US81180WAR25		DBFSGR	USD	AACA	31/03/2018
AFDB 1.000 04/27/21 MTN	XS1796863766		DTFCFB	INR	AACA	31/03/2018
KITUS 1.375 09/21/21	XS1498532271		DTFXFR	USD	AACA	31/03/2018
JPGV 0.600 12/20/23	JP1103321DC2		DBFTFB	JPY	AACA	31/03/2018
BNP 3.500 03/01/23 MTN	US09659W2E35		DTFUFR	USD	AACA	31/03/2018
JPGV 0.800 09/20/20	JP1103111AA7		DBFTFB	JPY	AACA	31/03/2018
JPGV 0.200 06/20/36	JP1201571G68		DBFTFB	JPY	AACA	31/03/2018
CAGR 5.450 03/22/21 MTN	XS1334473854		DTFUFB	INR	AACA	31/03/2018
JPGV 1.800 12/20/31	JP1201331C14		DBFTFB	JPY	AACA	31/03/2018
IBRD 5.000 03/01/21	XS1762815451		DTFCFB	INR	AACA	31/03/2018
JPGV 1.800 03/20/43	JP1300381D38		DBFTFB	JPY	AACA	31/03/2018
BOCHL 3.000 02/14/22 MTN	XS1561673986		DTFXFR	USD	AACA	31/03/2018
ATDCO 10.250 03/01/22 '18	US00214TAA60		DBFUGR	USD	AACA	31/03/2018
AFDB 1.000 05/11/22 MTN	XS1796220330		DTFCFB	INR	AACA	31/03/2018
AFDB 1.000 04/13/21 MTN	XS1791712281		DTFCFB	TRY	AACA	31/03/2018
IBRD 4.860 04/06/21 MTN	XS1790954918		DTFCFR	RUB	AACA	31/03/2018
JPGV 0.300 12/20/24	JP1103371F10		DBFTFB	JPY	AACA	31/03/2018
JPGV 0.100 08/15/19	JP1023791H85		DBFTFB	JPY	AACA	31/03/2018
JPGV 1.700 09/20/33	JP1201461D98		DBFTFB	JPY	AACA	31/03/2018
CAGR 11.430 03/01/21 MTN	XS1334474829		DTFUFB	TRY	AACA	31/03/2018
SAN 5.000 11/07/23	XS0989359756		DYFXXR	USD	AACA	31/03/2018
OI 5.875 08/15/23	US69073TAR41		DBFGGR	USD	AACA	31/03/2018
JPGV 2.500 06/20/34	JP1300151485		DBFTFB	JPY	AACA	31/03/2018
JPGV 2.500 09/20/34	JP13001614A6		DBFTFB	JPY	AACA	31/03/2018
JPGV 0.400 09/20/25	JP1103401F97		DBFTFB	JPY	AACA	31/03/2018
JPGV 0.400 06/20/25	JP1103391F65		DBFTFB	JPY	AACA	31/03/2018
JPGV 1.000 12/20/35	JP1201551FC0		DBFTFB	JPY	AACA	31/03/2018
CNOOC 4.250 01/26/21	USG2353WAA92		DBFGGR	USD	AACA	31/03/2018
JPGV 0.900 03/20/22	JP1103221C56		DBFTFB	JPY	AACA	31/03/2018
CAGR 4.200 03/07/23 MTN	XS1334470249		DTFUFB	JPY	AACA	31/03/2018
CAGR 2.100 02/26/21 MTN	XS1334472617		DTFNFB	JPY	AACA	31/03/2018
JPGV 2.100 09/20/29	JP1201131990		DBFTFB	JPY	AACA	31/03/2018

Financial instrument name	Financial Instrument (ISIN)	Written description of financial instrument	Instrument Classification	Currency	Market Segment	date
GT 5.000 05/31/26 '21	US382550BF73		DBFUGR	USD	AACA	31/03/2018
	JP1020001X20			JPY	AACA	31/03/2018
JPGV 0.300 06/20/46	JP1300511G61		DBFTFB	JPY	AACA	31/03/2018
BMWG 2.700 04/06/22 '22	USU09513HA05		DBFUGR	USD	AACA	31/03/2018
BNP 2.950 05/23/22 MTN	US09659X2A94		DTFUFR	USD	AACA	31/03/2018
ARD 6.000 02/15/25 '20	US03969AAL44		DBFGGR	USD	AACA	31/03/2018
ABI 2.700 03/31/26 MTN	BE6265142099		DTFNGR	EUR	AACA	31/03/2018
SAN 0.500 01/10/25	XS1748479919		DGFUEB	EUR	AACA	31/03/2018
CAGR 7.000 02/14/19 MTN	XS1686383453		DTFUFB	USD	AACA	31/03/2018
CAGR 3.375 01/10/22 MTN	US22536PAA93		DTFUGR	USD	AACA	31/03/2018
AAPL 2.150 02/09/22	US037833AY62		DBFUGR	USD	AACA	31/03/2018
FRGV 8.500 10/25/19	FR0000570921		DBFXXN	EUR	AACA	31/03/2018
WOORI 2.875 10/02/18 MTN	US98105GAH56		DTFNFR	USD	AACA	31/03/2018
POB 0.625 04/19/23 MTN	XS1599125157		DTFXFB	EUR	AACA	31/03/2018
SDFLC 5.375 07/08/24 MTN	FR0010775486		DTFXXB	EUR	AACA	31/03/2018
ISP 4.125 04/14/20 MTN	XS0500187843		DTFUFB	EUR	AACA	31/03/2018
DANO 2.947 11/02/26 '26	USF12033TP59		DBFUGR	USD	AACA	31/03/2018
BMO 0.200 01/26/23	XS1706963284		DMXXXR	EUR	AACA	31/03/2018
SABE 0.625 06/10/24	ES0413860547		DBFSFB	EUR	AACA	31/03/2018
LHN 4.750 03/23/20 MTN	XS0215159731		DTFUFB	EUR	AACA	31/03/2018
HSBA 5.100 04/05/21	US404280AK50		DBFUGR	USD	AACA	31/03/2018
LHN 2.625 09/07/20 MTN	XS0825829590		DTFUCB	EUR	AACA	31/03/2018
ANSEN 2.750 05/31/24	XS1624210933		DYFXXB	EUR	AACA	31/03/2018
SLCTG 5.375 02/01/24 '19 FRN	XS1756359045		DYVXXR	EUR	AACA	31/03/2018
UBI 0.375 09/14/26	IT0005215147		DTFSFB	EUR	AACA	31/03/2018
ALLY 4.625 03/30/25	US02005NBA72		DBFUGR	USD	AACA	31/03/2018
SEVI 4.078 05/17/21 MTN	FR0011048966		DTFUFN	EUR	AACA	31/03/2018
CVS 3.125 03/09/20	US126650DA50		DBFNGR	USD	AACA	31/03/2018
CAGR 9.350 10/12/18 MTN	XS1549184858		DTFUFB	USD	AACA	31/03/2018
DGBG 0.875 04/09/21	XS1215290922		DTFUFB	EUR	AACA	31/03/2018
AB 1.250 03/16/24 MTN	XS1581375182		DTFXFB	EUR	AACA	31/03/2018
TART 16D A3 Sr Seq Fix	US89231LAD91		DAFSGR	USD	AACA	31/03/2018
ENGIE 2.375 05/19/26 MTN	FR0011911247		DTFXXB	EUR	AACA	31/03/2018
ALLY 4.625 05/19/22	US02005NBC39		DBFUGR	USD	AACA	31/03/2018
CGDES 1.000 01/27/22	PTCGH1OE0014		DBFUFR	EUR	AACA	31/03/2018
NDA 1.375 02/28/33	XS1784071042		DTFSGB	EUR	AACA	31/03/2018
RHNDW 0.375 09/13/24	XS1681119167		DMXXXB	EUR	AACA	31/03/2018
EFSFC 1.500 01/22/20	EU000A1GOA81		DTFTFB	EUR	AACA	31/03/2018
BARC 4.375 09/11/24	US06738EAC93		DBFUGR	USD	AACA	31/03/2018
LAPST 0.625 06/23/27	FR0013262961		DBFXXB	EUR	AACA	31/03/2018
BASF 1.625 11/15/37 '37	XS1718417717		DTFUFB	EUR	AACA	31/03/2018

Financial instrument name	Financial Instrument (ISIN)	Written description of financial instrument	Instrument Classification	Currency	Market Segment	date
BPCE 0.875 04/13/28	FR0013286820		DTFXXB	EUR	AACA	31/03/2018
EDF 1.625 11/27/25 '25 MTN	FR0013060209		DTFXXB	EUR	AACA	31/03/2018
SASAC 2.625 10/17/20	XS0982303785		DYFXXR	EUR	AACA	31/03/2018
ENOYR 5.750 01/30/28 '23	US29260FAE07		DBFNGR	USD	AACA	31/03/2018
SRG 1.375 11/19/23 MTN	XS1318709497		DTFUFB	EUR	AACA	31/03/2018
ATCA 6.000 05/15/22 '18	US67054LAB36		DBFSGR	USD	AACA	31/03/2018
EFSFC 3.875 03/30/32	EU000A1G0AJ7		DTFTFB	EUR	AACA	31/03/2018
DE 2.050 03/10/20 MTN	US24422ESW02		DTFUFR	USD	AACA	31/03/2018
CAGR 8.375 Perp '19 FRN	US225313AB10		DBVUGR	USD	AACA	31/03/2018
CAGR 3.375 01/10/22 MTN	US22535WAA53		DTFUGR	USD	AACA	31/03/2018
ALLY 8.000 11/01/31	US370425RZ53		DBFUFR	USD	AACA	31/03/2018
BKCOM 2.250 11/01/19 MTN	XS1511019413		DTFUFR	USD	AACA	31/03/2018
CRCOI 4.250 06/14/18 MATd	ES0312298070		DAFSFB	EUR	AACA	31/03/2018
KHC 3.950 07/15/25 '25	US50077LAK26		DBFUGR	USD	AACA	31/03/2018
ERST 3.500 02/08/22	XS0743547183		DGFXXB	EUR	AACA	31/03/2018
STAN 3.885 03/15/24 '23 FRN	US853254BJ86		DBVUGR	USD	AACA	31/03/2018
FERX 2.500 07/15/24	ES0205032008		DBFUFB	EUR	AACA	31/03/2018
BNP 4.125 01/14/22	XS0635033631		DTFUFB	EUR	AACA	31/03/2018
CCI 3.400 02/15/21 '21	US22822VAA98		DBFUGR	USD	AACA	31/03/2018
MAP 1.625 05/19/26	ES0224244071		DBFUFB	EUR	AACA	31/03/2018
HSBA 3.262 03/13/23 '22 FRN	US404280BJ78		DBVUGR	USD	AACA	31/03/2018
AYR 5.500 02/15/22	US00928QAN16		DBFUGR	USD	AACA	31/03/2018
BATS 2.297 08/14/20	US05526DAQ88		DBFUFR	USD	AACA	31/03/2018
BKT 1.000 02/05/25	ES0413679327		DBFSFB	EUR	AACA	31/03/2018
SAN 4.625 05/04/27	ES0413900160		DBFSFB	EUR	AACA	31/03/2018
CM 1.250 08/07/18	XS0958742313		DGFNEB	EUR	AACA	31/03/2018
FIGV 0.375 09/15/20	FI4000106117		DBFUFB	EUR	AACA	31/03/2018
DAIG 2.125 07/03/37 MTN	DE000A2GSCX1		DTFUFB	EUR	AACA	31/03/2018
CVS 4.300 03/25/28 '27	US126650CX62		DBFNGR	USD	AACA	31/03/2018
DVMT 4.420 06/15/21 '21	US25272KAD54		DBFSGR	USD	AACA	31/03/2018
DAIG 2.700 08/03/20	US233851CA03		DBFUGR	USD	AACA	31/03/2018
HCA 3.750 03/15/19	US404119BM05		DBFSGR	USD	AACA	31/03/2018
TOYOM 3.200 01/11/27 MTN	US89236TDR32		DTFUFR	USD	AACA	31/03/2018
STX 4.250 03/01/22 EXCd	US81180WAU53		DBFGGR	USD	AACA	31/03/2018
SNCFE 0.100 05/27/21 MTN	XS1422033164		DTFNFB	EUR	AACA	31/03/2018
WATOC 6.375 04/01/23 '18	US941130AA48		DBFUGR	USD	AACA	31/03/2018
ERST 0.625 01/19/23	XS1346557637		DGFXXB	EUR	AACA	31/03/2018
ING 1.875 05/22/23	XS0935034651		DMXXXB	EUR	AACA	31/03/2018
SGEF 4.125 04/13/20 MTN	FR0010883058		DBFXXB	EUR	AACA	31/03/2018
MDLZ 2.375 01/26/21	XS1003251441		DYFXXR	EUR	AACA	31/03/2018
HCA 5.875 05/01/23	US404121AG00		DBFUGR	USD	AACA	31/03/2018



Financial instrument name	Financial Instrument (ISIN)	Written description of financial instrument	Instrument Classification	Currency	Market Segment	date
MU 5.250 01/15/24 CALd	US595112BF97		DBFUGR	USD	AACA	31/03/2018
BATS 3.222 08/15/24 '24	US05526DAY13		DBFGGR	USD	AACA	31/03/2018
HRA 5.200 01/29/28 MTN	XS0880764435		DTFXFB	EUR	AACA	31/03/2018
SOGN 0.750 01/19/28	FR0013310240		DTFXXB	EUR	AACA	31/03/2018
ING 0.700 04/16/20 MTN	XS1169586606		DTFXFB	EUR	AACA	31/03/2018
SAN 0.250 04/21/22	XS1220923996		DGFNEB	EUR	AACA	31/03/2018
SEB 2.000 02/19/21 MTN	XS1033940740		DTFXFB	EUR	AACA	31/03/2018
SGEF 7.375 03/20/19 MTN	FR0010737882		DTFXXB	EUR	AACA	31/03/2018
SBI 3.250 04/18/18 MATd	USY81636AC94		DBFUGR	USD	AACA	31/03/2018
ENOYR 5.500 01/30/26 '21	US29260FAD24		DBFNGR	USD	AACA	31/03/2018
MNCHY 2.500 07/04/28	DE000MHB10J3		DTFSFB	EUR	AACA	31/03/2018
XINHU 5.500 02/15/24	US70014LAB62		DBFGGR	USD	AACA	31/03/2018
TOTF 2.125 03/15/23 MTN	XS0830194501		DTFUFB	EUR	AACA	31/03/2018
TART 15B A4 Sr Seq Fix	US89237CAE12		DAFSBR	USD	AACA	31/03/2018
CNCTI 7.250 Perp '19 MTN	XS1055321993		DTFXFR	USD	AACA	31/03/2018
BPIGR 0.100 02/19/21	FR0013118684		DBFXXB	EUR	AACA	31/03/2018
HSBA 2.650 01/05/22	US404280BF56		DBFUGR	USD	AACA	31/03/2018
	XS1720499588		DYFXXR	USD	AACA	31/03/2018
RRC 5.000 03/15/23 '22	US75281ABA60		DBFUGR	USD	AACA	31/03/2018
BNP 3.800 01/10/24 MTN	US05581KAB70		DTFUFR	USD	AACA	31/03/2018
IRM 5.250 03/15/28 '22	US46284VAE11		DBFGGR	USD	AACA	31/03/2018
CNCTI 4.250 Perp '21 MTN	XS1499209861		DTFXFR	USD	AACA	31/03/2018
UBSG 2.859 08/15/23 '22 FRN	US90352JAE38		DBFUFR	USD	AACA	31/03/2018
DBKG 0.329 09/10/21 FRN	DE000DB7XJC7		DTVUFB	EUR	AACA	31/03/2018
SOGN 4.250 04/14/25	USF8586CH211		DBFUGR	USD	AACA	31/03/2018
MAT 6.750 12/31/25 '20	US577081BB70		DBFNGR	USD	AACA	31/03/2018
JCP 5.875 07/01/23 '19	US708160CB09		DBFSGR	USD	AACA	31/03/2018
ALUCO 4.250 Perp '21 FRN	XS1511610906		DBFXPR	USD	AACA	31/03/2018
F 4.134 08/04/25	US345397XL24		DBFUGR	USD	AACA	31/03/2018
ARD 7.250 05/15/24 '19	US03969AAJ97		DBFGGR	USD	AACA	31/03/2018
HSBA 6.100 01/14/42	US404280AM17		DBFUGR	USD	AACA	31/03/2018
SOGN 4.000 01/12/27 MTN	US83368RAK86		DTFUFR	USD	AACA	31/03/2018
DBKG 4.100 01/13/26 MTN	US25152R2Y86		DTFUFR	USD	AACA	31/03/2018
	US097751BR13		DBFNGR	USD	AACA	31/03/2018
DAIG 3.000 02/22/21	US233851DB76		DBFGGR	USD	AACA	31/03/2018
SOGN 4.250 08/19/26	US83368JKF65		DBFUGR	USD	AACA	31/03/2018
ATGV 4.850 03/15/26	AT0000AODXC2		DBFPFB	EUR	AACA	31/03/2018
ING 5.000 06/09/21	US449786AP75		DBFUFR	USD	AACA	31/03/2018
FUXIN 2.000 09/21/19 MTN	XS1492428997		DTFXFR	USD	AACA	31/03/2018
	US05578AAB44			USD	AACA	31/03/2018
SAN 4.500 07/17/25 '25	US80282KAE64		DBFUGR	USD	AACA	31/03/2018

Financial instrument name	Financial Instrument (ISIN)	Written description of financial instrument	Instrument Classification	Currency	Market Segment	date
TMUS 6.836 04/28/23 CALd	US87264AAE55		DBFUGR	USD	AACA	31/03/2018
XOG 5.625 02/01/26 '21	US30227MAB19		DBFNFR	USD	AACA	31/03/2018
CAGR 4.250 02/02/21 MTN	XS1686381671		DTFUFB	USD	AACA	31/03/2018
SFDPI 1.000 10/26/24 MTN	BE6299156735		DTFNFR	EUR	AACA	31/03/2018
LLOY 3.750 01/11/27	US53944YAD58		DBFUGR	USD	AACA	31/03/2018
ICBAF 4.025 11/13/18 FRN MTN	USY3R559AD49		DBVUFR	USD	AACA	31/03/2018
DAIG 0.200 09/13/21 MTN	DE000A19NY87		DTFGGB	EUR	AACA	31/03/2018
ENRAN 6.125 12/15/45 '45	US29273RBJ77		DBFUGR	USD	AACA	31/03/2018
CADES 4.000 10/25/19	FR0010143743		DBFXXB	EUR	AACA	31/03/2018
RBS 4.800 04/05/26	US780097BA81		DBFUGR	USD	AACA	31/03/2018
BPIGR 1.000 10/25/19 MTN	FR0011898196		DTFXXB	EUR	AACA	31/03/2018
LOXAM 3.500 04/15/22 '19	XS1591779399		DYFXXR	EUR	AACA	31/03/2018
POPRMB 17 A Sr Fit	IT0005276958		DGVSBB	EUR	AACA	31/03/2018
SASAC 3.000 07/19/20	XS1644428614		DBFXGR	USD	AACA	31/03/2018
BLL 5.250 07/01/25	US058498AT38		DBFUGR	USD	AACA	31/03/2018
SFTBK 4.500 04/15/20 CALd	US83404DAA72		DBFUGR	USD	AACA	31/03/2018
ABN 4.750 07/28/25 MTN	US00080QAF28		DBFUFR	USD	AACA	31/03/2018
SOGN 4.750 11/24/25	US83367TBR95		DBFUGR	USD	AACA	31/03/2018
JPGV 1.600 06/20/30	JP1201201A88		DBFTFB	JPY	AACA	31/03/2018
RIGN 9.000 07/15/23 '20	USG90073AA86		DBFUGR	USD	AACA	31/03/2018
	US22533A6J16			USD	AACA	31/03/2018
ALVG 0.178 12/07/20 FRN	DE000A19S4T0		DTVGGGB	EUR	AACA	31/03/2018
CAGR 7.800 04/11/19 MTN	XS1719284868		DTFUFB	EUR	AACA	31/03/2018
NLGV 03/29/18 MATd	NL0012650303		DBZXXN	EUR	AACA	31/03/2018
XINHU 5.250 08/15/22	US70014LAA89		DBFGGR	USD	AACA	31/03/2018
ENRAN 5.400 10/01/47 '47	US86765BAV18		DBFGGR	USD	AACA	31/03/2018
SAN 0.500 10/04/21	XS1690133811		DTFXFB	EUR	AACA	31/03/2018
RIGN 9.000 07/15/23 '20	US893830BE80		DBFUGR	USD	AACA	31/03/2018
SASAC 3.625 08/08/22	XS1646907847		DBFNCR	USD	AACA	31/03/2018
ST 5.000 10/01/25	US81725WAJ27		DBFUGR	USD	AACA	31/03/2018
CHSTA 3.500 07/05/27	XS1634368259		DYFXXR	USD	AACA	31/03/2018
BEJIN 1.500 07/29/19 MTN	XS1258496790		DTFUFR	EUR	AACA	31/03/2018
CAGR 02/28/28 MTN	XS1334466643		DTZUFB	RUB	AACA	31/03/2018
CAGR 1.865 02/23/21 FRN MTN	XS1667686247		DTVUGB	USD	AACA	31/03/2018
BARC 6.000 01/14/21	XS0525912449		DTFXFR	EUR	AACA	31/03/2018
FANG 5.375 05/31/25 '20	US25278XAH26		DBFUGR	USD	AACA	31/03/2018
CYH 6.875 02/01/22 '18	US12543DAV29		DBFUGR	USD	AACA	31/03/2018
TENCN 2.960 01/19/23 FRN MTN	US88032WAJ53		DTVUFR	USD	AACA	31/03/2018
CNGV 3.560 01/25/21	CND10000L693		DNFTFR	CNY	AACA	31/03/2018
	BBG00JR1XPZ6			CNY	AACA	31/03/2018
AFD 1.250 05/25/19 MTN	XS1035755674		DTFUFB	EUR	AACA	31/03/2018

Financial instrument name	Financial Instrument (ISIN)	Written description of financial instrument	Instrument Classification	Currency	Market Segment	date
KDB 2.000 09/12/26	US500630CL00		DBFUFR	USD	AACA	31/03/2018
BLL 4.000 11/15/23	US058498AS54		DBFUGR	USD	AACA	31/03/2018
BPCE 3.500 10/23/27 MTN	US05583JAC62		DTFUGR	USD	AACA	31/03/2018
KRGAS 3.875 02/12/24 MTN	US50066CAG42		DTFUFR	USD	AACA	31/03/2018
BKCOM 3.221 12/04/22 FRN MTN	XS1717086307		DTVXFR	USD	AACA	31/03/2018
RABO 5.250 08/04/45	US21684AAD81		DBFUGR	USD	AACA	31/03/2018
RHNDW 0.500 04/20/21	XS1308628707		DMXXXB	EUR	AACA	31/03/2018
KDB 2.750 03/19/23	US500630CS52		DBFUFR	USD	AACA	31/03/2018
RGINT 3.625 05/04/27	XS1601199778		DYFXXR	USD	AACA	31/03/2018
LPNT 5.875 12/01/23 '18	US53219LAN91		DBFUGR	USD	AACA	31/03/2018
	US22533A6H59			USD	AACA	31/03/2018
SBAB 2.375 09/04/20 MTN	XS0968885623		DTFXFB	EUR	AACA	31/03/2018
PBBG 2.375 05/29/28	DE000A1R06C5		DTFSFB	EUR	AACA	31/03/2018
CAGR 6.100 01/31/25 MTN	XS1334464275		DTFUFB	RUB	AACA	31/03/2018
IRM 4.875 09/15/27 '22	US46284VAC54		DBFGGR	USD	AACA	31/03/2018
	US22533A6E29			USD	AACA	31/03/2018
PEMEX 6.500 03/13/27 MTN	US71656MBQ15		DTFUFR	USD	AACA	31/03/2018
CHK 8.000 01/15/25 '20	US165167CT21		DBFUGR	USD	AACA	31/03/2018
SGVHT 0.625 01/12/27	XS1548773982		DMXXXB	EUR	AACA	31/03/2018
BP 3.588 04/14/27 '27	US05565QDM78		DBFGGR	USD	AACA	31/03/2018
CAGR 3.300 02/02/21 MTN	XS1667680638		DTFUFB	USD	AACA	31/03/2018
HIDOV 5.950 01/24/25 '22	USL48008AA19		DBVUGR	USD	AACA	31/03/2018
ICBAF 3.200 05/23/22 FRN MTN	XS1617154254		DTVXFR	USD	AACA	31/03/2018
SHING 2.875 03/28/22 MTN	US82460EAK64		DTFNFR	USD	AACA	31/03/2018
CHTR 4.908 07/23/25 '25	US161175AY09		DBFSGR	USD	AACA	31/03/2018
SASAC 3.500 05/03/26	USG8200TAD21		DBFGGR	USD	AACA	31/03/2018
CNOOC 7.500 07/30/39	US65334HAJ14		DBFUGR	USD	AACA	31/03/2018
NE 7.750 01/15/24 '23	US65504LAP22		DBFUGR	USD	AACA	31/03/2018
CAGR 2.230 02/06/23 MTN	XS1667681362		DTFUFB	EUR	AACA	31/03/2018
CAGR 07/19/19 FRN MTN	XS1667679119		DTVUFB	USD	AACA	31/03/2018
HRAMG 4.000 Perp '22 FRN	XS17111550456		DTVGQR	USD	AACA	31/03/2018
	XS1711173218		DTFXFR	EUR	AACA	31/03/2018
CITIC 6.875 01/21/18 MTN MATd	XS0758793342		DTFXFR	USD	AACA	31/03/2018
CHTR 4.464 07/23/22 '22	US161175BB96		DBFSGR	USD	AACA	31/03/2018
LLOY 3.000 01/11/22	US53944YAC75		DBFUGR	USD	AACA	31/03/2018
CAGR 3.250 02/02/21 MTN	XS1667680554		DTFUFB	USD	AACA	31/03/2018
SASAC 4.125 05/07/24	USG8449WAC85		DBFGGR	USD	AACA	31/03/2018
LNG 7.000 06/30/24 '24	US16412XAD75		DBFSGR	USD	AACA	31/03/2018
SKG 4.875 09/15/18 CALd	US83272TAC71		DBFGGR	USD	AACA	31/03/2018
SASAC 4.200 07/27/26	XS1450332256		DBFXGR	USD	AACA	31/03/2018
CAGR 2.500 07/30/19 MTN	XS1667680398		DTFUFB	CHF	AACA	31/03/2018

Financial instrument name	Financial Instrument (ISIN)	Written description of financial instrument	Instrument Classification	Currency	Market Segment	date
BOCAV 3.500 09/18/27 '27 MTN	US09681LAE02		DTFNFR	USD	AACA	31/03/2018
CAGR 2.900 01/22/21 MTN	XS1667682501		DTFUFB	USD	AACA	31/03/2018
ISP 5.017 06/26/24 MTN	US46115HAT41		DBFUFR	USD	AACA	31/03/2018
CAGR 2.060 01/29/21 FRN MTN	XS1667680042		DTVUFB	USD	AACA	31/03/2018
CAGR 1.650 01/25/21 MTN CALd	XS1667682840		DTVUGB	EUR	AACA	31/03/2018
CAGR 2.500 04/15/19 MTN	US22532LAL80		DTFNFR	USD	AACA	31/03/2018
CBA 0.625 10/18/24	XS1699732704		DGFNFB	EUR	AACA	31/03/2018
ING 5.800 09/25/23	USN45780CT38		DBFUFR	USD	AACA	31/03/2018
IBE 1.125 04/21/26 MTN	XS1398476793		DTFXFB	EUR	AACA	31/03/2018
ATUS 5.500 05/15/26 '21	US02155FAC95		DBFGGR	USD	AACA	31/03/2018
QEP 5.250 05/01/23 '23	US74733VAC46		DBFUGR	USD	AACA	31/03/2018
CAGR 1.880 03/02/20 FRN MTN	XS1667687211		DTVUFB	USD	AACA	31/03/2018
TOYOM 1.700 02/19/19 MTN	US89236TCU79		DTFUFR	USD	AACA	31/03/2018
BNP 0.500 06/01/22 MTN	XS1527753187		DTFUFB	EUR	AACA	31/03/2018
DBKG 3.950 02/27/23	US251526BR93		DBFNFR	USD	AACA	31/03/2018
ALLY 5.125 09/30/24	US02005NAV29		DBFUFR	USD	AACA	31/03/2018
MDR 8.000 05/01/21 CALd	US580037AB54		DBFSGR	USD	AACA	31/03/2018
SUNX 5.500 02/15/26 '21	US86765LAK35		DBFNFR	USD	AACA	31/03/2018
NAVI 8.450 06/15/18 MTN CALd	US78442FEH73		DTFUFR	USD	AACA	31/03/2018
BKCHN 2.050 04/09/18 MATd	XS1746279089		DYFXB	USD	AACA	31/03/2018
HYMTR 2.000 07/01/19 MTN	US44891AAG22		DTFUGR	USD	AACA	31/03/2018
THC 7.500 01/01/22 '19	US88033GCP37		DBFSGR	USD	AACA	31/03/2018
ATI 5.950 01/15/21 '20	US01741RAE27		DBFUFR	USD	AACA	31/03/2018
HCA 5.250 06/15/26 '25	US404119BT57		DBFSGR	USD	AACA	31/03/2018
GM 2.350 10/04/19	US37045XBP06		DBFUGR	USD	AACA	31/03/2018
AER 3.650 07/21/27 '27	US00774MAB19		DBFNFR	USD	AACA	31/03/2018
CAGR 2.750 09/12/19 FRN MTN	XS1707273550		DTVUFB	USD	AACA	31/03/2018
PRTP 1.875 10/08/18 MTN	FR0011584929		DTFXB	EUR	AACA	31/03/2018
AAPL 1.550 08/04/21 '21	US037833CC25		DBFUGR	USD	AACA	31/03/2018
THC 4.625 07/15/24 '20	US88033GCR92		DBFSGR	USD	AACA	31/03/2018
UBSG 4.125 04/15/26	USG91703AK72		DBFUGR	USD	AACA	31/03/2018
NLGV 04/30/18 MATd	NL0012650733		DBZXXN	EUR	AACA	31/03/2018
FCAOT 16B A3 Sr Seq Fix	US34532EAD76		DAFSGR	USD	AACA	31/03/2018
AGN 3.800 03/15/25 '24	US00507UAS06		DBFGGR	USD	AACA	31/03/2018
OI 6.375 08/15/25	US69073TAS24		DBFGGR	USD	AACA	31/03/2018
MAERS 1.279 03/18/19 FRN MTN	XS1381690574		DTVXFB	EUR	AACA	31/03/2018
SASAC 1.700 02/19/18 MATd	XS1184885041		DBFXGR	EUR	AACA	31/03/2018
BBD 8.750 12/01/21	US097751BP56		DBFUGR	USD	AACA	31/03/2018
ARLG 1.875 09/15/20	XS1681811243		DGFNFB	USD	AACA	31/03/2018
SASAC 3.125 05/22/23	USG8449VAB20		DBFUFR	USD	AACA	31/03/2018
SRG 3.500 02/13/20 MTN	XS0853682069		DTFUFB	EUR	AACA	31/03/2018

Financial instrument name	Financial Instrument (ISIN)	Written description of financial instrument	Instrument Classification	Currency	Market Segment	date
	USY72570AN72		DBFNGR	USD	AACA	31/03/2018
ITGV 4.500 02/01/18 MATd	IT0004273493		DBFUFB	EUR	AACA	31/03/2018
URI 4.625 07/15/23 '18	US911365BC77		DBFSGR	USD	AACA	31/03/2018
CAGR 2.550 02/20/20 FRN MTN	XS1667687997		DTVUGB	USD	AACA	31/03/2018
FCFMOT 161 A2 Sr SoftBullet Fl	US34528QEP54		DAVSFR	USD	AACA	31/03/2018
COLIL 4.250 05/08/19	XS1063561143		DYFXXR	USD	AACA	31/03/2018
CAGR 02/23/28 FRN MTN	XS1699604028		DTVXFB	JPY	AACA	31/03/2018
HCA 4.500 02/15/27 '26	US404119BU21		DBFSGR	USD	AACA	31/03/2018
HCA 6.500 02/15/20	US404121AC95		DBFSGR	USD	AACA	31/03/2018
CSGN 4.550 04/17/26	US225433AR25		DBFGGR	USD	AACA	31/03/2018
BNP 0.071 01/15/20 FRN MTN	XS1167154654		DTVUFB	EUR	AACA	31/03/2018
TELIA 4.250 02/18/20 MTN	XS0592627003		DTFXFB	EUR	AACA	31/03/2018
CAGR 2.000 02/21/23 MTN	XS1667684119		DTFUFB	EUR	AACA	31/03/2018
AAPL 3.250 02/23/26 '25	US037833BY53		DBFUGR	USD	AACA	31/03/2018
GM 3.850 01/05/28 '27	US37045XCG97		DBFGGR	USD	AACA	31/03/2018
KBFNG 3.277 06/09/22 FRN MTN	XS1624141435		DMXXR	USD	AACA	31/03/2018
ATCA 4.750 01/15/28 '22	XS1577952283		DYFXXR	EUR	AACA	31/03/2018
THC 5.500 03/01/19	US88033GCJ76		DBFUGR	USD	AACA	31/03/2018
NATUC 5.375 02/01/23 '21	USP7088CTF33		DBFUGR	USD	AACA	31/03/2018
AMT 2.800 06/01/20 '20	US03027XAF78		DBFUGR	USD	AACA	31/03/2018
VIE 5.375 05/28/18 MTN	FR0000474983		DBFXB	EUR	AACA	31/03/2018
CAGR 08/16/21 MTN	XS1667683905		DTZUFB	EUR	AACA	31/03/2018
HTZ 7.625 06/01/22 '19	US428040CT42		DBFNGR	USD	AACA	31/03/2018
CAGR 4.500 01/31/19 MTN	XS1667680471		DTFUFB	USD	AACA	31/03/2018
SOGN 0.102 07/22/18 FRN MTN	XS1264495000		DTVXFB	EUR	AACA	31/03/2018
CAGR 3.600 02/02/23 MTN	XS1699596505		DTFUFB	JPY	AACA	31/03/2018
DBAHN 1.250 10/23/25	XS1309518998		DTFUFB	EUR	AACA	31/03/2018
ABI 4.700 02/01/36 '35	US035242AM81		DBFGGR	USD	AACA	31/03/2018
NYLIN 2.350 07/14/26	US64952WCH43		DTVUFR	USD	AACA	31/03/2018
SNCFE 1.875 03/30/34 MTN	XS1588061777		DTFNFB	EUR	AACA	31/03/2018
VOLV 0.162 05/03/18 MTN MATd	XS1403265694		DTVXFB	EUR	AACA	31/03/2018
BATS 3.557 08/15/27 '27	US05526DBA28		DBFGGR	USD	AACA	31/03/2018
CBKG 4.000 09/16/20 MTN	DE000CZ302M3		DTFUFB	EUR	AACA	31/03/2018
HCA 5.375 02/01/25	US404119BR91		DBFUGR	USD	AACA	31/03/2018
CRHON 8.750 05/15/25 '20	US362438AA12		DBFUGR	USD	AACA	31/03/2018
CRMUT 1.000 01/26/23 MTN	FR0012467520		DTFXB	EUR	AACA	31/03/2018
IMB 2.950 07/21/20 MTN	USG4721VNS99		DBFUGR	USD	AACA	31/03/2018
DISH 7.750 07/01/26	US25470XAY13		DBFUGR	USD	AACA	31/03/2018
IBE 1.250 09/13/27 '27 MTN	XS1682538183		DTFXGB	EUR	AACA	31/03/2018
AFD 0.875 05/25/31 MTN	XS1207450005		DTFUFB	EUR	AACA	31/03/2018
DFS 3.350 02/06/23 '23	US25466AAK79		DBFUGR	USD	AACA	31/03/2018

Financial instrument name	Financial Instrument (ISIN)	Written description of financial instrument	Instrument Classification	Currency	Market Segment	date
SIGV 2.125 07/28/25	SI0002103545		DBFTFR	EUR	AACA	31/03/2018
NMUI 5.300 11/18/44	US638612AL51		DBFUGR	USD	AACA	31/03/2018
NETHR 0.125 04/20/22	XS1219963672		DTFTFB	EUR	AACA	31/03/2018
MKL 3.500 11/01/27 '27	US570535AR54		DBFNGR	USD	AACA	31/03/2018
XINGO 2.500 07/24/18	XS1263846617		DBFUFR	USD	AACA	31/03/2018
CAGR 2.000 04/12/21 MTN	XS1719286996		DTFXFB	JPY	AACA	31/03/2018
SIOLH 4.625 07/30/19	XS1089807025		DYFXXR	USD	AACA	31/03/2018
CAGR 4.230 04/06/20	XS1719281765		DTFXFB	JPY	AACA	31/03/2018
CAGR 3.320 02/09/33 MTN	XS1699602246		DTFXFB	JPY	AACA	31/03/2018
BNP 3.500 11/16/27 MTN	US09659X2C50		DTFUFR	USD	AACA	31/03/2018
CAGR 6.100 02/02/21 MTN	XS1699596760		DTFXFB	JPY	AACA	31/03/2018
CAGR 5.500 02/09/23 MTN	XS1699601941		DTFXFB	JPY	AACA	31/03/2018
RY 2.100 10/14/20	US780082AC79		DBFGFR	USD	AACA	31/03/2018
TLRD 7.000 07/01/22 '18	US587118AE09		DBFUGR	USD	AACA	31/03/2018
AIRVF 3.250 08/11/19	XS1089991100		DYFXXR	USD	AACA	31/03/2018
T 4.850 07/15/45 '45	US887317AX33		DBFUGR	USD	AACA	31/03/2018
ENGIE 3.500 10/18/22 MTN	FR0010952770		DTFXB	EUR	AACA	31/03/2018
VRSN 5.250 04/01/25 '25	US92343EAH53		DBFUGR	USD	AACA	31/03/2018
BHGE 3.337 12/15/27 '27	US05723KAB61		DBFNGR	USD	AACA	31/03/2018
WLL 6.625 01/15/26 '25	US966387BE16		DBFNGR	USD	AACA	31/03/2018
F 2.425 06/12/20	US345397YM97		DBFUGR	USD	AACA	31/03/2018
BNP 4.375 05/12/26	US05565AAR41		DBFUGR	USD	AACA	31/03/2018
BINIV 3.250 05/06/18 MATd	XS1223399046		DBFXFR	USD	AACA	31/03/2018
CHTR 5.250 09/30/22 '18	US1248EPAY96		DBFUGR	USD	AACA	31/03/2018
SDFLC 1.125 12/01/31	FR0013221389		DTFXB	EUR	AACA	31/03/2018
RRC 5.000 08/15/22 '22	US75281AAY55		DBFUGR	USD	AACA	31/03/2018
CYH 6.250 03/31/23 '20	US12543DAY67		DBFSGR	USD	AACA	31/03/2018
F 2.597 11/04/19	US345397WY53		DBFUGR	USD	AACA	31/03/2018
CAGR 6.600 03/02/21 MTN	XS1699606742		DTFUGB	JPY	AACA	31/03/2018
CTL 5.375 01/15/24 '19	US527298BK81		DBFGGR	USD	AACA	31/03/2018
CAGR 6.600 02/16/21 MTN	XS1699602758		DTFUFB	JPY	AACA	31/03/2018
HCA 5.250 04/15/25	US404119BQ19		DBFUGR	USD	AACA	31/03/2018
ATCA 6.000 05/15/22 '18	USF6627WAB93		DBFSGR	USD	AACA	31/03/2018
IDBI 4.375 03/26/18 MTN MATd	XS0832492267		DTFXFR	USD	AACA	31/03/2018
CCASM 4.000 05/14/19	USG2117CAB84		DBFGGR	USD	AACA	31/03/2018
GSCAL 3.000 06/12/22	US36294BAG95		DBFUGR	USD	AACA	31/03/2018
SAN 5.179 11/19/25	US05971KAA79		DBFUGR	USD	AACA	31/03/2018
COP 6.500 02/01/39	US20825CAQ78		DBFGGR	USD	AACA	31/03/2018
BPCE 2.650 02/03/21 MTN	US05578DAU63		DTFUFR	USD	AACA	31/03/2018
SABE 5.625 05/06/26 MTN	XS1405136364		DTFXFB	EUR	AACA	31/03/2018
VOZGH 5.500 01/15/27 '22	US98954NAA72		DBFSGR	USD	AACA	31/03/2018

Financial instrument name	Financial Instrument (ISIN)	Written description of financial instrument	Instrument Classification	Currency	Market Segment	date
DANSK 5.750 Perp '20 FRN	XS1044578273		DGFJPB	EUR	AACA	31/03/2018
DTEG 2.485 09/19/23 '23	US25156PAV58		DBFUFR	USD	AACA	31/03/2018
DBKG 0.474 05/16/22 FRN	DE000DL19TQ2		DTVUFB	EUR	AACA	31/03/2018
ACREN 8.500 09/15/25 '20	US03939PAA21		DBFNGR	USD	AACA	31/03/2018
UBI 5.250 01/28/21	IT0004682305		DTFSFB	EUR	AACA	31/03/2018
HSBA 4.250 08/18/25	US404280AU33		DBFUFR	USD	AACA	31/03/2018
AAPL 3.000 11/13/27 '27	US037833DK32		DBFUGR	USD	AACA	31/03/2018
XELA 10.000 07/15/23 '20	US30162RAA95		DBFGGR	USD	AACA	31/03/2018
SIGV 4.375 01/18/21	SI0002103149		DBFTFR	EUR	AACA	31/03/2018
RIGN 8.375 12/15/21	US893830BB42		DBFUGR	USD	AACA	31/03/2018
CRC 8.000 12/15/22 '18	US13057QAG29		DBFSGR	USD	AACA	31/03/2018
AMWD 6.500 03/15/23 CALd	US74977XAB73		DBFSGR	USD	AACA	31/03/2018
WFC 3.300 09/09/24 MTN	US94974BGA26		DTFNFR	USD	AACA	31/03/2018
ANTRE 5.125 12/01/22 '18	US03674XAC02		DBFUGR	USD	AACA	31/03/2018
AES 4.875 05/15/23 '18	US00130HBT14		DBFUGR	USD	AACA	31/03/2018
UBSG 4.253 03/23/28 '27	US90352JAC71		DBFUGR	USD	AACA	31/03/2018
LLOY 5.300 12/01/45	US539439AN92		DBFUGR	USD	AACA	31/03/2018
NFLX 5.500 02/15/22	US64110LAJ52		DBFUGR	USD	AACA	31/03/2018
CAGR 1.500 04/06/23 MTN	XS1719286566		DTFXFB	JPY	AACA	31/03/2018
QEP 6.875 03/01/21	US74733VAA89		DBFUGR	USD	AACA	31/03/2018
CAGR 1.200 04/13/28 MTN	XS1719286640		DTFUFB	JPY	AACA	31/03/2018
ALLY 3.250 02/13/18 MATd	US02005NAX84		DBFUFR	USD	AACA	31/03/2018
FDC 7.000 12/01/23 '18	US319963BP82		DBFUGR	USD	AACA	31/03/2018
TOYOM 2.625 01/10/23 MTN	US89233P7F71		DTFUFR	USD	AACA	31/03/2018
CCI 3.700 06/15/26 '26	US22822VAC54		DBFUGR	USD	AACA	31/03/2018
KEPCO 1.875 02/05/18 MTN MATd	XS0883973983		DTFXFR	USD	AACA	31/03/2018
	US34532AAB98			USD	AACA	31/03/2018
DAIG 2.300 01/06/20	US233851CN24		DBFGGR	USD	AACA	31/03/2018
BIDU 4.375 03/29/28 '27	US056752AL23		DBFUGR	USD	AACA	31/03/2018
MBART 151 A3 Sr Seq Fix	US58772PAD06		DAFSBR	USD	AACA	31/03/2018
CAGR 9.400 04/08/24 MTN	XS1566940455		DTFUFB	USD	AACA	31/03/2018
SEVI 1.625 09/21/32 MTN	FR0013283140		DTFXXB	EUR	AACA	31/03/2018
UN 1.000 06/03/23	XS1241577490		DTFUFB	EUR	AACA	31/03/2018
BMWOT 16A A3 Sr Seq Fix	US05582QAD97		DAFSBR	USD	AACA	31/03/2018
FCAOT 17B A2B Sr Flt	US34531HAC34		DAVSBR	USD	AACA	31/03/2018
NFX 5.625 07/01/24	US651290AQ17		DBFUGR	USD	AACA	31/03/2018
CRZO 6.250 04/15/23 '18	US144577AH67		DBFUGR	USD	AACA	31/03/2018
THC 4.500 04/01/21	US88033GBY52		DBFSGR	USD	AACA	31/03/2018
BMWLT 171 A3 Sr Seq Fix	US055657AC48		DAFSGR	USD	AACA	31/03/2018
AOI 9.875 07/15/21 '18	US018772AS22		DBFUFR	USD	AACA	31/03/2018
LBTYA 6.125 01/15/25 '20	US91337DAB01		DBFUGR	USD	AACA	31/03/2018

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ALLYAR 163 A3 Sr Seq Fix	US02007LAC63		DAFSBR	USD	AACA	31/03/2018
AYR 5.000 04/01/23	US00928QAP63		DBFUGR	USD	AACA	31/03/2018
TART 15B A3 Sr Seq Fix	US89237CAD39		DAFSBR	USD	AACA	31/03/2018
AGBKC 2.500 06/21/21	XS1429589705		DBFXFR	USD	AACA	31/03/2018
CAGR 5.125 04/18/23 MTN	XS0617251995		DTFNFB	EUR	AACA	31/03/2018
NAV 6.625 11/01/25 '20	USU6375FAE70		DBFUGR	USD	AACA	31/03/2018
DAIG 1.750 01/21/20 MTN	DE000A1R0TN7		DTFUFB	EUR	AACA	31/03/2018
BMWLT 162 A3 Sr Seq Fix	US05582XAD49		DAFSBR	USD	AACA	31/03/2018
XINHU 4.500 03/15/23 '23	USG6935LAC75		DBFGGR	USD	AACA	31/03/2018
FCAOT 17A A2A Sr Fix	US34531EAB20		DBFUFR	USD	AACA	31/03/2018
FCFMOT 134 A Sr SoftBullet Flt	US34528QCR39			USD	AACA	31/03/2018
RENA 0.375 07/10/19 MTN	FR0013181989		DTFXXB	EUR	AACA	31/03/2018
DNR 9.000 05/15/21 '18	US247916AF60		DBFSGR	USD	AACA	31/03/2018
AFD 2.125 02/15/21 MTN	XS0972513633		DTFUFB	EUR	AACA	31/03/2018
WLL 5.750 03/15/21 '20	US966387AH55		DBFUGR	USD	AACA	31/03/2018
UST 0.625 02/15/43	US912810RA88		DBFTFR	USD	AACA	31/03/2018
FCAOT 14C A4 Sr Seq Fix	US34530PAE25		DAFSBR	USD	AACA	31/03/2018
IEGV 4.400 06/18/19	IE00B2QTFG59		DNFTFR	EUR	AACA	31/03/2018
CAGR 03/02/23 FRN MTN	XS1566940299		DTVUFB	USD	AACA	31/03/2018
TLW 7.000 03/01/25 '21	US899415AE32		DBFNGR	USD	AACA	31/03/2018
FIS 3.625 10/15/20 '20	US31620MAP14		DBFUGR	USD	AACA	31/03/2018
QEP 5.375 10/01/22 '22	US74733VAB62		DBFUGR	USD	AACA	31/03/2018
LLOY 3.100 07/06/21	US539439AK53		DBFUGR	USD	AACA	31/03/2018
BMWLT 161 A3 Sr Seq Fix	US05581RAD89		DAFUGR	USD	AACA	31/03/2018
HYMTR 2.550 04/03/20 MTN	US44891AAL17		DTFUFR	USD	AACA	31/03/2018
EPE 8.000 11/29/24 '19	US268787AE89		DBFSGX	USD	AACA	31/03/2018
HYMTR 3.100 04/05/22 MTN	US44891CAM55		DTFUFR	USD	AACA	31/03/2018
SAN 3.400 01/18/23 '22	US80282KAQ94		DBFNGR	USD	AACA	31/03/2018
BYD 6.375 04/01/26 '21	US103304BM24		DBFUGR	USD	AACA	31/03/2018
BNP 2.950 05/23/22 MTN	US09659W2A13		DTFUFR	USD	AACA	31/03/2018
STAN 4.866 03/15/33 '28 FRN	US853254BK59		DBFUGR	USD	AACA	31/03/2018
CAGR 3.767 01/10/22 FRN MTN	US22535WAC10		DTVUGR	USD	AACA	31/03/2018
UC 4.625 04/12/27 MTN	US904678AB50		DBFUGR	USD	AACA	31/03/2018
NFLX 5.750 03/01/24	US64110LAG14		DBFUGR	USD	AACA	31/03/2018
ANDV 6.250 10/15/22 '18	US88160QAL77		DBFUDR	USD	AACA	31/03/2018
WDCX 7.375 04/01/23 CALd	US958102AJ47		DBFUGR	USD	AACA	31/03/2018
BNP 4.375 09/28/25 MTN	US05581KAA97		DTFUFR	USD	AACA	31/03/2018
MDR 8.000 05/01/21 CALd	USP64655AB20		DBFSGR	USD	AACA	31/03/2018
TAMO 4.500 10/01/27 '27	US47010BAF13		DBFUGR	USD	AACA	31/03/2018
BBD 7.500 03/15/25 '20	US097751BM26		DBFUGR	USD	AACA	31/03/2018
BMWG 2.250 09/15/23 '23	US05565EAM75		DBFUGR	USD	AACA	31/03/2018



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F 3.219 01/09/22	US345397XA68		DBFUGR	USD	AACA	31/03/2018
BPCE 4.875 04/01/26 MTN	US05578QAE35		DTFUGR	USD	AACA	31/03/2018
	US09659W2C78		DTFUGR	USD	AACA	31/03/2018
DAIG 1.500 07/05/19	US233851CF99		DBFUGR	USD	AACA	31/03/2018
HPE 4.400 10/15/22 '22	US42824CAN92		DBFUGR	USD	AACA	31/03/2018
BYD 6.875 05/15/23 '18	US103304BK67		DBFUGR	USD	AACA	31/03/2018
RRC 5.750 06/01/21 '21	US75281AAW99		DBFUGR	USD	AACA	31/03/2018
TOYOM 1.400 05/20/19 MTN	US89236TDE29		DTFUGR	USD	AACA	31/03/2018
	US379390AH07		DBFXXX	USD	AACA	31/03/2018
BARC 5.250 08/17/45	US06738EAJ47		DBFUGR	USD	AACA	31/03/2018
WYNN 5.250 05/15/27 '27	US983130AX35		DBFNGR	USD	AACA	31/03/2018
LABL 6.125 12/01/22 '18	US625383AA25		DBFUGR	USD	AACA	31/03/2018
DAIG 2.000 07/06/21	US233851CH55		DBFUGR	USD	AACA	31/03/2018
GFORT 151 A2 Sr Flt	US361886AC84		DAVSAR	USD	AACA	31/03/2018
HART 14A B Sub Seq Fix	US44890RAE18		DAFSGR	USD	AACA	31/03/2018
RIGN 6.250 12/01/24 '20	US893829AA96		DBFSGR	USD	AACA	31/03/2018
FCFMOT 142 A Sr SoftBullet Flt	US34528QDA94		DAVSAR	USD	AACA	31/03/2018
IMB 2.950 07/21/20 MTN	US453140AD72		DBFUGR	USD	AACA	31/03/2018
FCAOT 14REV2 A Sr Seq Fix	US34530NAA54		DAFSGR	USD	AACA	31/03/2018
CAGR 3.488 07/01/21 FRN MTN	US22532LAS34		DTVNFR	USD	AACA	31/03/2018
ACRIU 7.000 11/15/25 '20	US00489LAA17		DBFNGR	USD	AACA	31/03/2018
BNP 4.625 03/13/27 MTN	US05581KAC53		DTVUGR	USD	AACA	31/03/2018
AYR 5.125 03/15/21	US00928QAM33		DBFUGR	USD	AACA	31/03/2018
POPER 9.000 11/15/20 '18	US72348XAA54		DBFSGR	USD	AACA	31/03/2018
CEVAL 9.000 09/01/21 CALd	US125182AJ46		DBFSGR	USD	AACA	31/03/2018
BNP 4.375 05/12/26	USF1R15XK516		DBFUGR	USD	AACA	31/03/2018
TOTF 3.700 01/15/24	US89153VAG41		DBFGGR	USD	AACA	31/03/2018
M 4.375 09/01/23 '23	US55616XAK37		DBFGGR	USD	AACA	31/03/2018
CSGN 3.800 09/15/22	US225433AH43		DBFGGR	USD	AACA	31/03/2018
CHTR 3.579 07/23/20 '20	US161175AX26		DBFSGR	USD	AACA	31/03/2018
LBNBR 10.000 04/15/19 CALd	US501786AG25		DBFUGR	USD	AACA	31/03/2018
SEE 5.500 09/15/25 '25	US81211KAX81		DBFUGR	USD	AACA	31/03/2018
TAMO 4.125 12/15/18	US47010BAB09		DBFUGR	USD	AACA	31/03/2018
BMWG 2.800 04/11/26 '26	US05565EAH80		DBFGGR	USD	AACA	31/03/2018
ARDHG 8.750 01/31/23 '19	US03968AAA97		DBFSGR	USD	AACA	31/03/2018
RABO 4.375 08/04/25	US21684AAC09		DBFUGR	USD	AACA	31/03/2018
SXC 7.500 06/15/25 '20	US86723CAF59		DBFNGR	USD	AACA	31/03/2018
IQV 4.875 05/15/23 '18	US748767AF75		DBFUGR	USD	AACA	31/03/2018
GFORT 151 A1 Sr Fix	US361886AA29		DAFSBR	USD	AACA	31/03/2018
CHK 8.000 01/15/25 EXCd	US165167CX33		DBFUGR	USD	AACA	31/03/2018
DANO 2.077 11/02/21 '21	US23636TAC45		DBFUGR	USD	AACA	31/03/2018

Financial instrument name	Financial Instrument (ISIN)	Written description of financial instrument	Instrument Classification	Currency	Market Segment	date
BPCE 5.700 10/22/23 MTN	US05578QAA13		DTFUFRR	USD	AACA	31/03/2018
BARC 4.375 01/12/26 MTN	US06738EAN58		DBFUGR	USD	AACA	31/03/2018
AAPL 2.400 01/13/23 '22	US037833DE71		DBFUGR	USD	AACA	31/03/2018
HYMTR 3.000 10/30/20 MTN	US44891AAD90		DTFUFRR	USD	AACA	31/03/2018
BBD 6.000 10/15/22 '18	US097751BJ96		DBFUGR	USD	AACA	31/03/2018
	US879369AF39		DBFGGR	USD	AACA	31/03/2018
AAPL 2.000 11/13/20	US037833DJ68		DBFUGR	USD	AACA	31/03/2018
ABI 4.900 02/01/46 '45	US035242AN64		DBFGGR	USD	AACA	31/03/2018
CCI 5.250 01/15/23	US228227BD57		DBFUGR	USD	AACA	31/03/2018
QPTRK 10.500 07/01/19 CALd	US26112TAE64		DBFSGR	USD	AACA	31/03/2018
EPE 8.000 02/15/25 '20	US268787AF54		DBFSGR	USD	AACA	31/03/2018
GSHPC 13.102 Perp '22 FRN	USG3812TAA90		DBFUQR	USD	AACA	31/03/2018
BPCE 3.250 01/11/28 MTN	US05578AAJ79		DTFUGR	USD	AACA	31/03/2018
SAN 4.400 07/13/27 '27	US80282KAN63		DBFNGR	USD	AACA	31/03/2018
CYH 5.125 08/01/21 '18	US12543DAU46		DBFSGR	USD	AACA	31/03/2018
DVMT 2.650 06/01/20	US268648AQ50		DBFUGR	USD	AACA	31/03/2018
ATUS 5.500 05/15/26 '21	USU0207AAB18		DBFGGR	USD	AACA	31/03/2018
FTR 8.125 10/01/18	US35906AAB44		DBFUGR	USD	AACA	31/03/2018
CVS 3.350 03/09/21	US126650DC17		DBFNGR	USD	AACA	31/03/2018
ALLY 3.600 05/21/18	US02005NBB55		DBFUGR	USD	AACA	31/03/2018
OIBRC 5.750 02/10/22 DFTd	USP18445AG42		DBFUGR	USD	AACA	31/03/2018
HTZ 5.500 10/15/24 '19	US428040CS68		DBFUGR	USD	AACA	31/03/2018
MSFT 1.550 08/08/21 '21	US594918BP86		DBFUGR	USD	AACA	31/03/2018
SAN 3.700 03/28/22 '22	US80282KAK25		DBFUFRR	USD	AACA	31/03/2018
MDLZ 1.625 10/28/19 '19	US60920LAA26		DBFUGR	USD	AACA	31/03/2018
TAMO 4.250 11/15/19 '19	US47010BAD64		DBFUGR	USD	AACA	31/03/2018
JCOM 6.000 07/15/25 '20	US466253AA96		DBFNGR	USD	AACA	31/03/2018
OMF 6.125 05/15/22	US85172FAK57		DBXXXX	USD	AACA	31/03/2018
UBSG 2.950 09/24/20	USG91703AA90		DBFUGR	USD	AACA	31/03/2018
BPCE 2.750 01/11/23 MTN	US05578AAA60		DTFUGR	USD	AACA	31/03/2018
CHFH 1412 N Sched Fix	US166430AA64		DAFSAR	USD	AACA	31/03/2018
MKL 4.300 11/01/47 '47	US570535AS38		DBFNGR	USD	AACA	31/03/2018
OI 4.000 03/15/23 '22	US67777LAC72		DBFNGR	USD	AACA	31/03/2018
AHTX 4.375 08/15/27 '22	US045054AF03		DBFSGR	USD	AACA	31/03/2018
BPCE 4.875 04/01/26 MTN	US05578UAE47		DTFUGR	USD	AACA	31/03/2018
DVMT 7.125 06/15/24 '19	US25272KAW36		DBFUGR	USD	AACA	31/03/2018
ALGEC 10.750 10/15/19 CALd	US01551UAB08		DBFUGR	USD	AACA	31/03/2018
HYMTR 2.750 09/18/20 MTN	US44891AAQ04		DTFUFRR	USD	AACA	31/03/2018
BLRCM 6.125 11/15/22 '18	US095796AA63		DBFUGR	USD	AACA	31/03/2018
LABL 4.875 11/01/25 '20	US62539BAA35		DBFNGR	USD	AACA	31/03/2018
CSNAC 7.625 02/13/23 '21	USL21779AC45		DBFNGR	USD	AACA	31/03/2018

Financial instrument name	Financial Instrument (ISIN)	Written description of financial instrument	Instrument Classification	Currency	Market Segment	date
ARD 4.250 09/15/22 '19	US03969AAM27		DBFGGR	USD	AACA	31/03/2018
ENTG 4.625 02/10/26 '20	US29362UAB08		DBFGGR	USD	AACA	31/03/2018
SUNX 5.500 02/15/26 '21	USU86759AF16		DBFNGR	USD	AACA	31/03/2018
BAYG 2.375 10/08/19	USU07264AD38		DBFGGR	USD	AACA	31/03/2018
MSCI 5.750 08/15/25 '20	US55354GAB68		DBFUGR	USD	AACA	31/03/2018
DAIG 2.875 03/10/21	US233851BE34		DBFUGR	USD	AACA	31/03/2018
WWW 5.000 09/01/26 '21	US978097AD55		DBFUGR	USD	AACA	31/03/2018
LBTYA 5.250 01/15/26 '20	US92769XAL91		DBFSGR	USD	AACA	31/03/2018
MDLZ 1.625 10/28/19 '19	USN6000LAA37		DBFUGR	USD	AACA	31/03/2018
BMWG 1.850 09/15/21 '21	USU09513GV50		DBFUGR	USD	AACA	31/03/2018
CAGR 2.125 04/17/18 MTN MATd	US22532LAH78		DTFNFR	USD	AACA	31/03/2018
PLAST 6.250 10/15/25 '20	US727610AN78		DBFUGR	USD	AACA	31/03/2018
F 4.375 08/06/23	US345397WK59		DBFUFR	USD	AACA	31/03/2018
OI 4.000 03/15/23 '22	USN6704RAH41		DBFNGR	USD	AACA	31/03/2018
EGL 8.875 09/01/24 '19	US29285XAD49		DBFUGR	USD	AACA	31/03/2018
DE 2.700 01/06/23 MTN	US24422EUA53		DTFUFR	USD	AACA	31/03/2018
DVMT 3.480 06/01/19	US25272KAA16		DBFSGR	USD	AACA	31/03/2018
UBSN 2.450 12/01/20 '20	USH7220NAF71		DBFNGR	USD	AACA	31/03/2018
STX 4.750 01/01/25	US81180WAL54		DBFGGR	USD	AACA	31/03/2018
DAIG 2.300 01/06/20	USU2339CCM83		DBFGGR	USD	AACA	31/03/2018
DANO 2.589 11/02/23 '23	US23636TAD28		DBFUGR	USD	AACA	31/03/2018
ANTRE 5.625 06/01/23 '18	US03674XAF33		DBFUGR	USD	AACA	31/03/2018
ENBD 4.000 08/01/20 '19	US23371DAC83		DBFNGR	USD	AACA	31/03/2018
HYMTR 2.000 07/01/19 MTN	US44891CAG87		DTFUGR	USD	AACA	31/03/2018
FCAOT 17B A2A Sr Fix	US34531HAB50		DAFSGR	USD	AACA	31/03/2018
THC 4.375 10/01/21	US88033GCA67		DBFSGR	USD	AACA	31/03/2018
MBART 161 A3 Sr Seq Fix	US58769BAD64		DAFSGR	USD	AACA	31/03/2018
HTZ 7.625 06/01/22 '19	USU42804AQ45		DBFGGR	USD	AACA	31/03/2018
F 3.157 08/04/20	US345397XK41		DBFUGR	USD	AACA	31/03/2018
XINHU 5.500 01/15/23 '22	US05401AAA97		DBFGGR	USD	AACA	31/03/2018
PERP 4.450 01/15/22	US714264AD02		DBFUGR	USD	AACA	31/03/2018
XINHU 5.500 02/15/24	USG6935LAB92		DBFGGR	USD	AACA	31/03/2018
SOGN 4.000 01/12/27 MTN	US83368TAG31		DTFTFR	USD	AACA	31/03/2018
FCFMOT 154 A1 Sr SoftBullet Fi	US34528QEH39		DAFSGR	USD	AACA	31/03/2018
T 0.523 09/04/23 FRN CALd	XS1629866606		DYVXXR	EUR	AACA	31/03/2018
ABI 1.900 02/01/19 CALd	US035242AG14		DBFGGR	USD	AACA	31/03/2018
DAIG 3.450 01/06/27	US233851CU66		DBFGGR	USD	AACA	31/03/2018
HEIN 3.400 04/01/22	US423012AA16		DBFUGR	USD	AACA	31/03/2018
S 7.625 02/15/25 '24	US85207UAJ43		DBFUGR	USD	AACA	31/03/2018
	US03350WAA71		DBFNGR	USD	AACA	31/03/2018
IRM 4.875 09/15/27 '22	USU46009AD51		DBFGGR	USD	AACA	31/03/2018

Financial instrument name	Financial Instrument (ISIN)	Written description of financial instrument	Instrument Classification	Currency	Market Segment	date
SASY 4.000 03/29/21	US80105NAG07		DBFUFR	USD	AACA	31/03/2018
ARDHG 8.750 01/31/23 '19	USL03398AA95		DBFSGR	USD	AACA	31/03/2018
SRG 3.375 01/29/21 MTN	XS0914294979		DTFUFB	EUR	AACA	31/03/2018
MDP 6.875 02/01/26 '21	USU58941AA01		DBFNGR	USD	AACA	31/03/2018
AAPL 2.500 02/09/22 '22	US037833CM07		DBFUGR	USD	AACA	31/03/2018
KPN 7.500 02/04/19 MTN	XS0411850075		DTFUFB	EUR	AACA	31/03/2018
VOWG 2.125 05/23/19	US928668AB85		DBFGGR	USD	AACA	31/03/2018
BCITY 7.500 06/01/27 MTN	XS1422866456		DTFXAR	USD	AACA	31/03/2018
HRA 4.500 12/03/19	XS0471071133		DYFXXB	EUR	AACA	31/03/2018
ASMAC 6.500 04/15/22 '19	USG05891AA76		DBFSGR	USD	AACA	31/03/2018
FRGV 04/25/22	FR0010809871		DBZXXN	EUR	AACA	31/03/2018
ATCA 7.625 02/15/25 '20	USL0179RAH59		DBFUGR	USD	AACA	31/03/2018
JCOM 6.000 07/15/25 '20	USU52494AA62		DBFNGR	USD	AACA	31/03/2018
SEE 6.500 12/01/20 '20	USU81193AH43		DBFUGR	USD	AACA	31/03/2018
ORCL 1.900 09/15/21 '21	US68389XBK00		DBFUGR	USD	AACA	31/03/2018
SWEDX 0.429 03/11/19 FRN MTN	XS1377258436		DTVXFB	EUR	AACA	31/03/2018
GT 4.875 03/15/27 '26	US382550BG56		DBFUGR	USD	AACA	31/03/2018
UNEDI 0.300 11/04/21 MTN	FR0013044294		DTFXXB	EUR	AACA	31/03/2018
DANO 2.077 11/02/21 '21	USF12033TM29		DBFUGR	USD	AACA	31/03/2018
AMZN 2.400 02/22/23 '23	USU02320AE63		DBFUGR	USD	AACA	31/03/2018
FRDL 17A A3 Sr Seq Fix	US34531GAD34		DAFSGR	USD	AACA	31/03/2018
AMT 4.400 02/15/26 '25	US03027XAJ90		DBFUGR	USD	AACA	31/03/2018
TECOB 6.500 06/15/21 '19	USP19157AR03		DBFUGR	USD	AACA	31/03/2018
CHDN 4.750 01/15/28 '23	US171484AE81		DBFSGR	USD	AACA	31/03/2018
CAGR 8.375 Perp '19 FRN	USF22797FK97		DBVUQR	USD	AACA	31/03/2018
GASX 6.000 01/27/20 MTN	XS0829360923		DTFUCB	EUR	AACA	31/03/2018
UBSG 4.253 03/23/28 '27	USH4209UAC02		DBFUGR	USD	AACA	31/03/2018
LLOY 4.375 03/22/28	US539439AR07		DBFNGR	USD	AACA	31/03/2018
ENBD 4.500 08/01/22 '19	USU23388AA62		DBFNGR	USD	AACA	31/03/2018
ALLY 8.000 03/15/20	US02005NAE04		DBFGFR	USD	AACA	31/03/2018
VOWG 4.000 08/12/20	USN93695BL23		DBFGGR	USD	AACA	31/03/2018
IBRD 1.200 11/04/20	XS1296575373		DTFCFB	USD	AACA	31/03/2018
BNP 3.375 01/09/25 MTN	US09659W2D51		DTFUFR	USD	AACA	31/03/2018
ATCA 7.750 05/15/22 '18	USL0179ZAA23		DBFUGR	USD	AACA	31/03/2018
BRFSC 3.950 05/22/23	USP1905CAD22		DBFUGR	USD	AACA	31/03/2018
BRKME 6.450 02/03/24	US10553YAF25		DBFGGR	USD	AACA	31/03/2018
GMFALT 153 A3 Sr Seq Fix	US36250QAD51		DAFSBR	USD	AACA	31/03/2018
GM 4.000 01/15/25 '24	US37045XAS53		DBFUGR	USD	AACA	31/03/2018
FANG 5.375 05/31/25 '20	US25278XAJ81		DBFNGR	USD	AACA	31/03/2018
JOYCP 3.625 11/18/19	XS1132156230		DYFXXR	USD	AACA	31/03/2018
AMZN 3.150 08/22/27 '27	US023135BA31		DBFUGR	USD	AACA	31/03/2018

Financial instrument name	Financial Instrument (ISIN)	Written description of financial instrument	Instrument Classification	Currency	Market Segment	date
LPNT 5.375 05/01/24 '19	US53219LAQ23		DBFUGR	USD	AACA	31/03/2018
ARGV 6.875 01/26/27	US040114HL72		DBFUGR	USD	AACA	31/03/2018
SGVHT 0.125 11/21/22 MTN	XS1382379318		DMXXXB	EUR	AACA	31/03/2018
MHO 5.625 08/01/25 '20	US55305BAQ41		DBFNGR	USD	AACA	31/03/2018
DTEG 3.600 01/19/27 '26	US25156PBA03		DBFSFR	USD	AACA	31/03/2018
VOZGH 5.500 01/15/27 '22	USN9838NAA11		DBFSGR	USD	AACA	31/03/2018
ATGV 1.750 10/20/23	AT0000A105W3		DBFPFB	EUR	AACA	31/03/2018
CAGR 1.050 12/28/22 MTN	XS1699601867		DTFXFB	JPY	AACA	31/03/2018
BBD 5.750 03/15/22	US097751AY72		DBFUGR	USD	AACA	31/03/2018
DANO 1.691 10/30/19	US23636TAB61		DBFUGR	USD	AACA	31/03/2018
FRDL 17B A4 Sr Seq Fix	US34531DAE85		DBFSGR	USD	AACA	31/03/2018
ESGV 02/16/18 MATd	ES0L01802161		DYZTXB	EUR	AACA	31/03/2018
BNP 3.750 11/25/20	XS0562852375		DTFUFB	EUR	AACA	31/03/2018
JPGV 1.300 06/20/35	JP1201531F68		DBFTFB	JPY	AACA	31/03/2018
CA CIB FINSOL-BSK 2 ITA AUTOCALL 23M	XS1686380780		DMMXXB	EUR	AACA	31/03/2018
DBKG 0.178 12/07/20 FRN	DE000DL19TX8		DTVUFB	EUR	AACA	31/03/2018
JPGV 0.100 03/20/26	JP1103421G35		DBFTFB	JPY	AACA	31/03/2018
JPGV 1.200 12/20/34	JP1201511EC7		DBFTFB	JPY	AACA	31/03/2018
JPGV 1.900 12/20/28	JP1201081914		DBFTFB	JPY	AACA	31/03/2018
JPGV 2.200 03/20/51	JP1400041B55		DBFTFB	JPY	AACA	31/03/2018
JPGV 1.200 03/20/35	JP1201521F37		DBFTFB	JPY	AACA	31/03/2018
FIGV 3.375 04/15/20	FI4000010848		DBFUFB	EUR	AACA	31/03/2018
JPGV 2.200 06/20/29	JP1201111968		DBFTFB	JPY	AACA	31/03/2018
CA CIB FINSOL-BSK 2 ITA AUTOCALL 23M	XS1686380434		DMMXXB	EUR	AACA	31/03/2018
BOUY 3.625 01/16/23	FR0011332196		DBFXXB	EUR	AACA	31/03/2018
JPGV 1.700 12/20/31	JP1201321BC7		DBFTFB	JPY	AACA	31/03/2018
JPGV 1.200 09/20/35	JP1201541F90		DBFTFB	JPY	AACA	31/03/2018
ABE 4.375 03/30/20	ES0211845203		DBFUFB	EUR	AACA	31/03/2018
JPGV 0.100 06/20/22	JP1051321H69		DBFTFB	JPY	AACA	31/03/2018
JPGV 0.100 06/20/21	JP1051281G68		DBFTFB	JPY	AACA	31/03/2018
JPGV 0.100 03/20/21	JP1051271G37		DBFTFB	JPY	AACA	31/03/2018
JPGV 2.000 06/20/30	JP1201181A66		DBFTFB	JPY	AACA	31/03/2018
UBI 2.875 02/18/19	XS1033018158		DTFUFB	EUR	AACA	31/03/2018
JPGV 0.500 12/20/24	JP1103361EC6		DBFTFB	JPY	AACA	31/03/2018
CAGR 6.200 03/02/21 MTN	XS1719279942		DTFXGB	JPY	AACA	31/03/2018
JPGV 2.000 12/20/30	JP1201241B22		DBFTFB	JPY	AACA	31/03/2018
JPGV 1.400 03/20/55	JP1400081F45		DBFTFB	JPY	AACA	31/03/2018
JPGV 1.800 03/20/32	JP1201341C38		DBFTFB	JPY	AACA	31/03/2018
ALVG 1.375 03/13/18 MATd	DE000A1HG1J8		DTFGGB	EUR	AACA	31/03/2018
CBKG 0.625 03/14/19 MTN	DE000CZ40K31		DTFUFB	EUR	AACA	31/03/2018
BPCE 4.500 02/10/22 MTN	FR0011197409		DTFXXB	EUR	AACA	31/03/2018

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CAGR 02/01/21 FRN MTN	XS1699599277		DTVUFB	USD	AACA	31/03/2018
CAGR 4.250 02/28/21 MTN	XS1699600893		DTFUFB	USD	AACA	31/03/2018
DNB 1.250 03/01/27 '22 MTN	XS1571331955		DTVXGB	EUR	AACA	31/03/2018
GASX 4.500 01/27/20 MTN	XS0479542580		DTFUCB	EUR	AACA	31/03/2018
CAGR 4.500 01/26/21 MTN	XS1686374460		DTFUFB	USD	AACA	31/03/2018
CAGR 3.900 01/29/21 MTN	XS1686373652		DTFUFB	USD	AACA	31/03/2018
ALVG 04/21/20 '20	DE000A180B72		DTFGGB	EUR	AACA	31/03/2018
TOTF 2.875 11/19/25 MTN	XS0994991411		DTFXFB	EUR	AACA	31/03/2018
DE 09/15/20 FRN MTN	XS1683495052		DTVXFR	EUR	AACA	31/03/2018
CAGR 02/22/21 FRN MTN	XS1699600380		DTVUFB	USD	AACA	31/03/2018
LLOY 5.375 09/03/19 MTN	XS0449361350		DTFUFB	EUR	AACA	31/03/2018
CAGR 4.575 02/02/21 MTN	XS1686373819		DTFUFB	USD	AACA	31/03/2018
FIGV 2.625 07/04/42	FI4000046545		DBFUFB	EUR	AACA	31/03/2018
CAGR 8.500 03/02/21 FRN MTN	XS1699601271		DTVUFB	USD	AACA	31/03/2018
DAPOB 0.750 10/05/27	XS1693853944		DGFUFB	EUR	AACA	31/03/2018
SOGN 4.750 03/02/21 MTN	XS0596704170		DTFXFB	EUR	AACA	31/03/2018
RDS 1.625 01/20/27	XS1135277140		DTFUFB	EUR	AACA	31/03/2018
OPCPT 2.000 03/03/21	XS1040272533		DTFXFB	EUR	AACA	31/03/2018
KRGV 2.000 03/10/46	KR103502G636		DBFUFB	KRW	AACA	31/03/2018
CAGR 4.250 03/09/21 MTN	XS1699604960		DTFUFB	USD	AACA	31/03/2018
	FR7271CA2157			EUR	AACA	31/03/2018
	FR7271CA2132			EUR	AACA	31/03/2018
STAN 3.950 01/11/23	US853254AJ95		DBFUFR	USD	AACA	31/03/2018
CAGR 04/23/24	XS1719285832		DTFUFB	EUR	AACA	31/03/2018
CAGR 03/05/24	XS1699603483		DTVUFB	USD	AACA	31/03/2018
KRGV 2.750 12/10/44	KR103502G4C9		DBFUFB	KRW	AACA	31/03/2018
ATAHS 4.000 05/15/24 '20	XS1605695813		DBFNGB	EUR	AACA	31/03/2018
DAIG 3.350 02/22/23	US233851DD33		DBFGGR	USD	AACA	31/03/2018
ORDS 3.875 01/31/28 MTN	US74735K2B72		DTFNFR	USD	AACA	31/03/2018
CHDN 4.750 01/15/28 '23	USU1714QAC88		DBFSGR	USD	AACA	31/03/2018
SOLB 4.625 06/27/18 MTN	BE0374557404		DTFNFR	EUR	AACA	31/03/2018
DAIG 2.875 03/10/21	USU2339CBK37		DBFUGR	USD	AACA	31/03/2018
AMT 3.300 02/15/21 '21	US03027XAH35		DBFUGR	USD	AACA	31/03/2018
LAPST 4.250 11/08/21 MTN	FR0010394437		DTFXXB	EUR	AACA	31/03/2018
COLX 1.450 10/28/24 '24 MTN	XS1509942923		DTFUCB	EUR	AACA	31/03/2018
MDP 6.875 02/01/26 '21	US589433AA98		DBFNGB	USD	AACA	31/03/2018
/ESTX 0225	FR0012737997		DBZXXN	EUR	AACA	31/03/2018
EPE 9.375 05/01/20 '18	US29977HAB69		DBFSGR	USD	AACA	31/03/2018
UBSG 2.950 09/24/20	US90351DAA54		DBFUGR	USD	AACA	31/03/2018
CAGR 03/14/22 FRN MTN	XS1485012386		DTVNGB	EUR	AACA	31/03/2018
ERST 8.875 Perp '21 FRN	XS1425367494		DTFJPB	EUR	AACA	31/03/2018

Financial instrument name	Financial Instrument (ISIN)	Written description of financial instrument	Instrument Classification	Currency	Market Segment	date
DANO 1.250 06/06/18 MTN MATd	FR0011437367		DTFXXB	EUR	AACA	31/03/2018
	FR9347FS3745			EUR	AACA	31/03/2018
CredAgrCIBFiSol 22 03 2028 Euro St	FR9347FS3323		DBXXFX	EUR	AACA	31/03/2018
	FR7271CA2165			EUR	AACA	31/03/2018
CredAgrCIBFiSol 19 02 2026 EURO ST	FR0013316965		DTZXXB	EUR	AACA	31/03/2018
SIEG 1.750 03/12/21	DE000A1UDWM7		DTFGGB	EUR	AACA	31/03/2018
	FR9347FS3604			EUR	AACA	31/03/2018
SPRBG 0.500 01/30/25	XS1760129608		DTFSFB	EUR	AACA	31/03/2018
VIE 4.375 12/11/20 MTN	FR0010261396		DTFXXB	EUR	AACA	31/03/2018
RABO 1.250 05/31/32	XS1622193321		DMXXXB	EUR	AACA	31/03/2018
EUUNI 3.375 04/04/32 MTN	EU000A1G1Q17		DNFCFB	EUR	AACA	31/03/2018
CAGR 8.125 09/19/33 '18 FRN	USF22797QT87		DBFUGR	USD	AACA	31/03/2018
BNP 0.428 06/07/24 FRN MTN	XS1626933102		DTVUFB	EUR	AACA	31/03/2018
RY 0.750 06/19/19	XS1078753958		DMXXXR	EUR	AACA	31/03/2018
CAFDC 1.625 01/19/26 MTN	XS1346115295		DTFNFB	EUR	AACA	31/03/2018
KOMBK 0.875 05/24/27	XS1617533275		DTFUFB	EUR	AACA	31/03/2018
SVEG 0.750 02/27/25	XS1781811143		DGFNFB	EUR	AACA	31/03/2018
SFIL 0.750 02/06/26 MTN	FR0013314036		DTFXXB	EUR	AACA	31/03/2018
	FR9347FS3273		DTVXFB	EUR	AACA	31/03/2018
TAKKE 5.375 11/15/23 '18 FRN	XS1710653483		DYVXXR	EUR	AACA	31/03/2018
ONTAR 0.375 06/14/24	XS1629737625		DTFXFB	EUR	AACA	31/03/2018
T 0.529 09/05/23 FRN	XS1778824885		DYVXXR	EUR	AACA	31/03/2018
LLOY 4.875 01/13/23	XS0577606725		DMXXXB	EUR	AACA	31/03/2018
	FR9347FS3265		DTVXFB	EUR	AACA	31/03/2018
POB 0.750 10/29/21	XS1130066175		DMXXXB	EUR	AACA	31/03/2018
CARR 1.250 06/03/25 '25 MTN	XS1179916017		DTFXFB	EUR	AACA	31/03/2018
LLOY 4.500 07/13/21	XS0260981658		DGFGFB	EUR	AACA	31/03/2018
UN 1.000 02/14/27	XS1566101603		DTFUFB	EUR	AACA	31/03/2018
PBBG 1.875 01/21/22	DE000A1X3LT7		DTFSFB	EUR	AACA	31/03/2018
PBBG 4.500 01/15/18 MATd	DE0001617561		DBFSFB	EUR	AACA	31/03/2018
SGEF 5.625 07/04/22 MTN	FR0010491720		DTFXXB	EUR	AACA	31/03/2018
HEIG 3.250 10/21/20 MTN	XS0985874543		DTFUCB	EUR	AACA	31/03/2018
BP 2.972 02/27/26	XS1040506898		DTFUFB	EUR	AACA	31/03/2018
TCFP 0.750 01/23/25 '24 MTN	FR0013311347		DTFXXB	EUR	AACA	31/03/2018
CCASM 4.400 03/09/27 MTN	XS1573135099		DTFXBR	USD	AACA	31/03/2018
SASAC 3.950 04/19/22	USG22004AB41		DBFGGR	USD	AACA	31/03/2018
CAGR 10/27/25 FRN MTN	XS1630608252		DTVUFB	EUR	AACA	31/03/2018
SGEF 1.375 01/22/30 '29 MTN	FR0013310455		DBFXXB	EUR	AACA	31/03/2018
SASAC 4.375 04/10/24	USG82003AE76		DBFGGR	USD	AACA	31/03/2018
BARC 1.875 03/23/21	XS1385051112		DTFXFR	EUR	AACA	31/03/2018
MAPEF 5.000 02/01/27 MTN	XS1558166861		DAFXFR	USD	AACA	31/03/2018

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CAGR 03/16/20 MTN	XS1719278381		DTZUFR	GBP	AACA	31/03/2018
KEXIM 2.750 01/25/22	US302154CK32		DBFUGR	USD	AACA	31/03/2018
ATGV 0.750 02/20/28	AT0000A1ZGE4		DBFPFB	EUR	AACA	31/03/2018
CAGR 02/27/20 MTN	XS1699607559		DTZUFR	USD	AACA	31/03/2018
TMUS 6.375 03/01/25 '19	US87264AAN54		DBFUGR	USD	AACA	31/03/2018
S 9.000 11/15/18	USU84691AB73		DBFGGR	USD	AACA	31/03/2018
SEB 4.250 02/21/18 MTN MATd	XS0592695000		DTFXFB	EUR	AACA	31/03/2018
TOTF 3.125 09/16/22 MTN	XS0541787783		DTFUFB	EUR	AACA	31/03/2018
SGVHT 0.125 07/29/19	XS1267078944		DMXXXB	EUR	AACA	31/03/2018
UST 6.750 08/15/26	US912810EX29		DBXXXX	USD	AACA	31/03/2018
DAIG 3.875 09/15/21	US233851AF18		DBFUGR	USD	AACA	31/03/2018
HRAMG 4.625 06/03/26 MTN	XS1422790615		DTFXFR	USD	AACA	31/03/2018
UST 5.250 11/15/28	US912810FF04		DBFSFR	USD	AACA	31/03/2018
TOYOM 2.100 01/17/19 MTN	US89236TBB08		DTFUFR	USD	AACA	31/03/2018
HHONA 2.250 09/23/21 MTN	XS1490622971		DTFXFR	USD	AACA	31/03/2018
CNHI 4.375 04/05/22	US12592BAH78		DBFGGR	USD	AACA	31/03/2018
AFD 0.125 03/31/21 MTN	XS1361120238		DTFUFB	EUR	AACA	31/03/2018
CAGR 06/08/26 MTN	FR0013316668		DTZXXB	EUR	AACA	31/03/2018
VIE 0.314 10/04/23 '23 MTN	FR0013210408		DTFXXB	EUR	AACA	31/03/2018
AGBKC 2.875 12/10/18 MTN	XS1001656781		DTFUFR	USD	AACA	31/03/2018
KRGAS 2.375 04/15/19 MTN	XS0981596819		DTFXFR	EUR	AACA	31/03/2018
SANTR 1.750 09/16/24 MTN	XS1109950755		DMXXXR	EUR	AACA	31/03/2018
SBAB 0.250 09/07/22 MTN	XS1678974525		DTFXFB	EUR	AACA	31/03/2018
DTEG 6.625 03/29/18 MATd	XS0166179381		DTFGFB	EUR	AACA	31/03/2018
BARC 4.950 01/10/47	US06738EAV74		DBFUGR	USD	AACA	31/03/2018
BARC 7.625 11/21/22	US06740L8C27		DBFUGR	USD	AACA	31/03/2018
DEGV 0.750 04/15/18 MATd	DE0001030534		DBVTFB	EUR	AACA	31/03/2018
AGBKC 1.875 05/16/19 MTN	XS1411380147		DTFXBR	USD	AACA	31/03/2018
HYMTR 1.750 09/27/19 MTN	US44891AAJ60		DTFUGR	USD	AACA	31/03/2018
CNPP 4.000 Perp '24 FRN	FR0012317758		DBVXXB	EUR	AACA	31/03/2018
CHTR 8.750 02/14/19	US88732JAP30		DBFUGR	USD	AACA	31/03/2018
UST 5.500 08/15/28	US912810FE39		DBFTFR	USD	AACA	31/03/2018
UST 3.000 05/15/42	US912810QW18		DBFTFR	USD	AACA	31/03/2018
SCHN 1.500 09/08/23 '23 MTN	FR0012939841		DTFXXB	EUR	AACA	31/03/2018
CAGR 5.250 02/26/21 MTN	XS1334475123		DTFUFB	INR	AACA	31/03/2018
HCA 5.500 06/15/47 '46	US404119BV04		DBFSGR	USD	AACA	31/03/2018
OCP 6.875 04/25/44	US67091TAB17		DBFUGR	USD	AACA	31/03/2018
CAGR 1.525 02/22/19 FRN MTN	XS1699603723		DTVUFB	USD	AACA	31/03/2018
CSGN 1.000 03/12/19	XS1044479373		DGFNFB	EUR	AACA	31/03/2018
JPGV 0.300 12/20/25	JP1103411FC6		DBFTFB	JPY	AACA	31/03/2018
NAB 1.250 05/18/26 MTN	XS1412417617		DTFUFB	EUR	AACA	31/03/2018



Financial instrument name	Financial Instrument (ISIN)	Written description of financial instrument	Instrument Classification	Currency	Market Segment	date
BOCHL 2.375 02/14/20 MTN	XS1561673804		DTFXFR	USD	AACA	31/03/2018
LLOY 0.172 10/09/18 FRN MTN	XS1304487710		DTVXFB	EUR	AACA	31/03/2018
SGVHT 0.375 02/08/24	XS1767931477		DTFXFB	EUR	AACA	31/03/2018
AIRP 1.250 06/03/25 '25 MTN	FR0012766889		DTFXXB	EUR	AACA	31/03/2018
CAGR 1.313 02/15/21 FRN MTN	XS1699604457		DTVUFB	CHF	AACA	31/03/2018
JPGV 2.200 03/20/50	JP1400031A58		DBFTFB	JPY	AACA	31/03/2018
JPGV 2.200 09/20/27	JP1200971792		DBFTFB	JPY	AACA	31/03/2018
CAGR 9.700 02/07/19 MTN	XS1699602675		DTFUFB	USD	AACA	31/03/2018
ABN 1.375 01/12/37	XS1548493946		DMXXXB	EUR	AACA	31/03/2018
ENEI 5.250 05/20/24 MTN	XS0192503695		DTFUFB	EUR	AACA	31/03/2018
GASX 3.500 04/15/21 MTN	XS0981438582		DTFUCB	EUR	AACA	31/03/2018
SRG 5.250 09/19/22 MTN	XS0829190585		DTFUFB	EUR	AACA	31/03/2018
AMT 3.600 01/15/28 '27	US03027XAR17		DBFNGR	USD	AACA	31/03/2018
WPP 0.750 11/18/19 MTN	XS1321974740		DTFXBB	EUR	AACA	31/03/2018
HWUIN 3.250 02/21/22 MTN	XS1567423501		DTFXBR	USD	AACA	31/03/2018
FRSTO 0.875 12/07/23 MTN	XS1732400319		DTFUFB	EUR	AACA	31/03/2018
ICBAF 4.760 12/28/18	XS1742403451		DYFXXB	CNY	AACA	31/03/2018
AXAF 3.375 07/06/47 '27 MTN	XS1346228577		DTFUFB	EUR	AACA	31/03/2018
SRG 1.250 01/25/25 MTN	XS1555402145		DTFUFB	EUR	AACA	31/03/2018
KRGV 2.250 12/10/25	KR103502G5C6		DBFUFB	KRW	AACA	31/03/2018
VIV 0.750 05/26/21 '21	FR0013176302		DBFXXB	EUR	AACA	31/03/2018
UC 4.000 01/31/18 FRN MATd	IT0004846793		DTFSFB	EUR	AACA	31/03/2018
LAPST 0.500 01/18/23 MTN	FR0013090578		DTFSFB	EUR	AACA	31/03/2018
GBDRUK 16A A Sr Seq Flt	XS1473826938		DAVSBR	GBP	AACA	31/03/2018
TEL 1.750 01/15/18 MATd	XS0798788716		DTFXFB	EUR	AACA	31/03/2018
EMBI 0.875 11/05/21	IT0005066763		DTFSFB	EUR	AACA	31/03/2018
FRDL 17A A2B Sr Flt	US34531GAC50		DAVSGR	USD	AACA	31/03/2018
SHB 0.375 02/22/23	XS1368543135		DGFSEB	EUR	AACA	31/03/2018
TD 0.625 03/08/21 MTN	XS1375980197		DTFUFR	EUR	AACA	31/03/2018
ICBAF 2.125 12/07/18 MTN	XS1330257749		DTFNFB	USD	AACA	31/03/2018
	XS1721478011		DGFNEB	EUR	AACA	31/03/2018
FCHA 4.500 04/15/20	USN31738AA00		DBFUGR	USD	AACA	31/03/2018
ALLY 3.500 01/27/19	US02005NAT72		DBFGFR	USD	AACA	31/03/2018
SEVI 5.500 07/22/24 MTN	FR0010780528		DTFXXB	EUR	AACA	31/03/2018
CVS 4.100 03/25/25 '25	US126650CW89		DBFNGR	USD	AACA	31/03/2018
HAIOL 3.990 09/11/19	XS1107172535		DBFXFR	USD	AACA	31/03/2018
DSIFR 2.375 11/21/19	XS1523092952		DYFXXR	USD	AACA	31/03/2018
TELIA 1.375 02/18/19 MTN	XS1033658565		DTFUFB	EUR	AACA	31/03/2018
RESHD 0.180 12/20/22	JP350061BHC1		DBFUFB	JPY	AACA	31/03/2018
DUBAI 5.250 01/30/43 MTN	XS0880597603		DTFUFR	USD	AACA	31/03/2018
BPCE 0.729 03/09/22 FRN MTN	FR0013241130		DTVXXB	EUR	AACA	31/03/2018

Financial instrument name	Financial Instrument (ISIN)	Written description of financial instrument	Instrument Classification	Currency	Market Segment	date
IEGV 3.400 03/18/24	IE00B6X95T99		DNFTFR	EUR	AACA	31/03/2018
ICBAF 4.500 07/03/18	XS1742212357		DYFXXB	CNY	AACA	31/03/2018
CLPHL 2.875 04/26/23 MTN	XS0846197019		DTFUFR	USD	AACA	31/03/2018
VIE 0.672 03/30/22 '21 MTN	FR0013246725		DTFXXB	EUR	AACA	31/03/2018
OPCPT 0.625 09/04/22 MTN	XS1285892870		DGFSEB	EUR	AACA	31/03/2018
ICBAF 3.231 11/13/19 MTN	US45580KAC27		DTFNGR	USD	AACA	31/03/2018
CNCBK 2.030 04/03/18 MATd	XS1744474203		DYFXXB	USD	AACA	31/03/2018
SEB 0.750 11/15/27 MTN	XS1716825507		DMXXXB	EUR	AACA	31/03/2018
UST 6.125 11/15/27	US912810FB99		DBFTFR	USD	AACA	31/03/2018
XL GROUP SRS D NON CUM PRF	KYG982961099		ESNTFR	USD	AACA	31/03/2018
	USG6711KAC92		DBFXXX	USD	AACA	31/03/2018
STWD 5.000 12/15/21 '21	US85571BAE56		DBFUGR	USD	AACA	31/03/2018
HD 2.125 09/15/26 '26	US437076BN13		DBFUGR	USD	AACA	31/03/2018
EPD 4.850 03/15/44 '43	US29379VBA08		DBFGGR	USD	AACA	31/03/2018
WELTOWER 6.5 CUM CONV PERP SRS I PRF	US95040Q2030		EFNXCR	USD	AACA	31/03/2018
TJX 2.250 09/15/26 '26	US872540AQ25		DBFUGR	USD	AACA	31/03/2018
MET 4.368 09/15/23	US59156RBB33		DBFUFR	USD	AACA	31/03/2018
AMGN 3.200 11/02/27 '27	US031162CQ15		DBFNGR	USD	AACA	31/03/2018
ESV 7.200 11/15/27	US26874QAB68		DBFUGR	USD	AACA	31/03/2018
MS 2.750 05/19/22 MTN	US61744YAH18		DBFNFR	USD	AACA	31/03/2018
GILD 3.500 02/01/25 '24	US375558AZ68		DBFUGR	USD	AACA	31/03/2018
ARNC 5.900 02/01/27	US013817AJ05		DBFUGR	USD	AACA	31/03/2018
DGE 2.625 04/29/23 '23	US25243YAU38		DBFUGR	USD	AACA	31/03/2018
WFC 4.125 08/15/23 MTN	US94974BFN55		DTFNFR	USD	AACA	31/03/2018
CI 4.000 02/15/22 '21	US125509BS73		DBFUGR	USD	AACA	31/03/2018
BRK 6.125 04/01/36	US59562VAM90		DBFSGR	USD	AACA	31/03/2018
JPM 3.625 05/13/24	US46625HJX98		DSXXFX	USD	AACA	31/03/2018
AXP 2.200 03/03/20 '20 MTN	US0258M0EE53		DTFUGR	USD	AACA	31/03/2018
PBI 4.625 03/15/24 '23	US724479AJ97		DBFUGR	USD	AACA	31/03/2018
	USG67106AB35		DBFXXX	USD	AACA	31/03/2018
C 5.375 08/09/20	US172967FF30		DBFUFR	USD	AACA	31/03/2018
BAC 4.250 10/22/26 MTN	US06051GFL86		DBFUGR	USD	AACA	31/03/2018
SRE 2.875 10/01/22 '22	US816851AT63		DBFUGR	USD	AACA	31/03/2018
T 5.650 02/15/47 '46	US00206RCU41		DBFUGR	USD	AACA	31/03/2018
MS 3.125 01/23/23 MTN	US61744YAN85		DBFUFR	USD	AACA	31/03/2018
MPCXX 3.375 03/15/23 '23	US55336VAQ32		DBFNGR	USD	AACA	31/03/2018
BBT 2.750 04/01/22 '22 MTN	US05531FAX15		DTFNGR	USD	AACA	31/03/2018
BAYG 4.200 07/15/34 '34	US61166WAN11		DBFUGR	USD	AACA	31/03/2018
GE 5.300 02/11/21 MTN	US369622SM84		DBFUFR	USD	AACA	31/03/2018
CTL 6.750 12/01/21	US74913GAX34		DBFUGR	USD	AACA	31/03/2018
BK 2.200 08/16/23 '23 MTN	US06406FAD50		DTFNGR	USD	AACA	31/03/2018

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BDX 3.734 12/15/24 '24	US075887BF51		DBFUGR	USD	AACA	31/03/2018
NI 6.800 01/15/19	US65473QAT04		DBFGGR	USD	AACA	31/03/2018
MS 4.350 09/08/26 MTN	US6174467Y92		DBFUFR	USD	AACA	31/03/2018
STT 4.375 03/07/21	US857477AG82		DBFUFR	USD	AACA	31/03/2018
FITB 2.875 07/27/20 '20	US316773CT59		DBFUGR	USD	AACA	31/03/2018
BBT 2.850 10/26/24 '24 MTN	US05531FBB85		DTFNFR	USD	AACA	31/03/2018
JPM 3.375 05/01/23	US46625HJJ05		DBFUGR	USD	AACA	31/03/2018
FE 6.625 04/01/19	US708696BP31		DBFUFR	USD	AACA	31/03/2018
SWK 2.451 11/17/18	US854502AB75		DBFUFR	USD	AACA	31/03/2018
WFC 2.100 07/26/21	US949746SA05		DBFUGR	USD	AACA	31/03/2018
NMARI 9.500 10/15/21 '18	USU5689PAB41		DBFUGR	USD	AACA	31/03/2018
CTL 7.125 11/15/43 '18	US912920AG05		DBXXXX	USD	AACA	31/03/2018
X 6.875 08/15/25 '20	US912909AM02		DBFNFR	USD	AACA	31/03/2018
JPM 2.950 10/01/26 '26	US46625HRV41		DBFUGR	USD	AACA	31/03/2018
PD 6.500 12/15/21 '18	US740212AE58		DBFUGR	USD	AACA	31/03/2018
CMCSA 3.375 02/15/25 '24	US20030NBL47		DBFUGR	USD	AACA	31/03/2018
WFC 3.000 02/19/25 MTN	US94974BGH78		DTFNFR	USD	AACA	31/03/2018
USB 2.950 07/15/22 '22 MTN	US91159JAA43		DTFUGR	USD	AACA	31/03/2018
GE 4.250 09/15/27 MTN	US36966TJQ67		DTFUFR	USD	AACA	31/03/2018
USB 2.625 01/24/22 '21 MTN	US91159HHP82		DTFUGR	USD	AACA	31/03/2018
LOW 6.500 03/15/29	US548661AK38		DBFUFR	USD	AACA	31/03/2018
	USU8302WAC83		DBFNFR	USD	AACA	31/03/2018
GRAN CLMBA GLD SNR UNSC CNVRT DEBENT	CA38501DAH85		DBFUFR	USD	AACA	31/03/2018
ALIVH 7.250 02/01/31	US786514BA67		DBFUFR	USD	AACA	31/03/2018
TEVA 2.200 07/21/21	US88167AAC53		DBFUGR	USD	AACA	31/03/2018
MS 2.650 01/27/20 MTN	US61747YDW21		DBFUFR	USD	AACA	31/03/2018
C 2.650 10/26/20	US172967KB60		DBFUGR	USD	AACA	31/03/2018
UDR 2.950 09/01/26 '26 MTN	US90265EAL48		DTFUGR	USD	AACA	31/03/2018
CNGV 7.500 10/28/27	US712219AG90		DBFUFR	USD	AACA	31/03/2018
AALX 6.750 12/03/22	US90345WAE49		DBFSFR	USD	AACA	31/03/2018
GS 3.750 05/22/25 '25	US38148LAE65		DBFUGR	USD	AACA	31/03/2018
BRK 5.400 05/15/18 MATd	US084664BE04		DBFUGR	USD	AACA	31/03/2018
USB 1.950 11/15/18 '18 MTN	US91159HHE36		DTFUGR	USD	AACA	31/03/2018
ODP 5.000 03/01/30 '17	US023663AB31		DBXXXX	USD	AACA	31/03/2018
JNJ 3.750 03/03/47 '46	US478160CG79		DBFUGR	USD	AACA	31/03/2018
GE 5.875 01/14/38 MTN	US36962G3P70		DTFUFR	USD	AACA	31/03/2018
MAR 3.125 06/15/26 '26	US571903AS22		DBFUGR	USD	AACA	31/03/2018
WFC 3.900 05/01/45 MTN	US94974BGK08		DTFNFR	USD	AACA	31/03/2018
CELG 3.875 08/15/25 '25	US151020AS39		DBFUGR	USD	AACA	31/03/2018
ARGV 7.625 04/22/46	US040114GY03		DBFTFR	USD	AACA	31/03/2018
TMO 2.950 09/19/26 '26	US883556BR21		DBFUGR	USD	AACA	31/03/2018

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KAFRC 8.000 12/31/22	XS1540045306		DBVNCR	EUR	AACA	31/03/2018
ARGV 8.750 05/07/24	ARARGE03H413		DBFUAR	USD	AACA	31/03/2018
ATCA 7.625 07/15/18	US126304AK02		DBFUFR	USD	AACA	31/03/2018
BAC 3.500 04/19/26 MTN	US06051GFX25		DBFUGR	USD	AACA	31/03/2018
ETN 2.750 11/02/22	US278062AC86		DBFUGR	USD	AACA	31/03/2018
C 3.300 04/27/25	US172967JP75		DBFUGR	USD	AACA	31/03/2018
WCC 5.375 06/15/24 '19	US95081QAM69		DBFUGR	USD	AACA	31/03/2018
MS 2.800 06/16/20 MTN	US61761JB325		DBFUGR	USD	AACA	31/03/2018
MCK 1.400 03/15/18 MATd	US58155QAF00		DBFUGR	USD	AACA	31/03/2018
ASBNX 11.750 12/15/24	XS1153772725		DYFXXR	USD	AACA	31/03/2018
PERY 7.875 04/01/19 CALd	US714615AA92		DBFUGR	USD	AACA	31/03/2018
ABI 2.625 01/17/23	US035242AA44		DBFUGR	USD	AACA	31/03/2018
YUM 6.875 11/15/37	US988498AD34		DBFUGR	USD	AACA	31/03/2018
PARR 7.750 12/15/25 '20	USU7025WAA00		DBFSFR	USD	AACA	31/03/2018
TOYSR 12.000 08/15/21 DFTd	USU55297AA07		DBFGGR	USD	AACA	31/03/2018
EQR 3.250 08/01/27 '27	US26884ABG76		DBFUGR	USD	AACA	31/03/2018
GS 3.850 07/08/24 '24 MTN	US38141EC238		DTFUGR	USD	AACA	31/03/2018
MXGV 3.500 01/21/21 MTN	US91086QBD97		DTFXFX	USD	AACA	31/03/2018
LAUR 8.250 05/01/25 '20	USU51388AF01		DBFUGR	USD	AACA	31/03/2018
XELA 10.000 07/15/23 '20	USU3002EAA65		DBFGGR	USD	AACA	31/03/2018
EDN 9.750 10/25/22 '18	USP3710FAJ32		DBFUGR	USD	AACA	31/03/2018
WBA 3.800 11/18/24 '24	US931427AH10		DBFUGR	USD	AACA	31/03/2018
UAL 3.100 04/07/30	US90932DAA37		DMFSGR	USD	AACA	31/03/2018
HRI 7.750 06/01/24 '19	USU42817AB96		DBFSGR	USD	AACA	31/03/2018
WFC 2.150 01/15/19 MTN	US94974BFQ86		DTFNFR	USD	AACA	31/03/2018
TPCXX 6.875 05/01/25 '20	US901109AF51		DBFUFR	USD	AACA	31/03/2018
PAA 6.125 Perp '22 FRN	US726503AE55		DSMMVD	USD	AACA	31/03/2018
CINEX 5.750 02/01/25 CALd	US758766AF67		DBFUGR	USD	AACA	31/03/2018
CF 7.125 05/01/20	US12527GAB95		DBFUGR	USD	AACA	31/03/2018
ARGV 5.625 01/26/22	US040114HK99		DBFUFR	USD	AACA	31/03/2018
RSPP 5.250 01/15/25 '18	US74978QAE52		DBFUGR	USD	AACA	31/03/2018
AKS 7.500 07/15/23 '19	US001546AT71		DBFSGR	USD	AACA	31/03/2018
KALU 5.875 05/15/24 '19	US483007AH36		DBFUGR	USD	AACA	31/03/2018
JONE 6.750 04/01/22 '18	US48019TAB08		DBFUGR	USD	AACA	31/03/2018
NUAN 5.375 08/15/20 '18	USU66981AA62		DBFUGR	USD	AACA	31/03/2018
MXGV 4.000 10/02/23 MTN	US91086QBC15		DTFXFX	USD	AACA	31/03/2018
XPO 6.700 05/01/34	US12612WAB00		DBFUGR	USD	AACA	31/03/2018
VRX 9.000 12/15/25 '21	USC94143AM30		DBFGGR	USD	AACA	31/03/2018
TEVA 3.150 10/01/26	US88167AAE10		DBFUGR	USD	AACA	31/03/2018
CBB 8.000 10/15/25 '20	USU1490AAA70		DBFUFR	USD	AACA	31/03/2018
NUSTY 5.625 04/28/27 '27	US67059TAE55		DBFGGR	USD	AACA	31/03/2018

Financial instrument name	Financial Instrument (ISIN)	Written description of financial instrument	Instrument Classification	Currency	Market Segment	date
UAL 3.750 03/03/28	US90932QAA40		DBFSGR	USD	AACA	31/03/2018
INFO 4.000 03/01/26 '25	US44962LAC19		DBFNGR	USD	AACA	31/03/2018
NBR 5.500 01/15/23 '22	US62957HAC97		DBFGGR	USD	AACA	31/03/2018
MOOLH 8.500 10/15/25 '20	USU6816PAA04		DBFNGR	USD	AACA	31/03/2018
KOP 6.000 02/15/25 '20	US500605AH33		DBFUGR	USD	AACA	31/03/2018
TEN 5.000 07/15/26 '21	US880349AR61		DBFUGR	USD	AACA	31/03/2018
QRTEA 8.500 07/15/29	US530715AD31		DBFUFR	USD	AACA	31/03/2018
ALIVH 5.750 03/15/25 '19	US013093AD14		DBFUGR	USD	AACA	31/03/2018
SCI 7.500 04/01/27	US817565BT00		DBFUGR	USD	AACA	31/03/2018
MXGV 4.750 03/08/44 MTN	US91086QBB32		DTFXFX	USD	AACA	31/03/2018
COMFU 7.875 11/01/24 '20	US36120RAA77		DBFSGR	USD	AACA	31/03/2018
VSTO 5.875 10/01/23 '18	US928377AB61		DBFUGR	USD	AACA	31/03/2018
BGG 6.875 12/15/20	US109043AG42		DBFUGR	USD	AACA	31/03/2018
TSEX 5.375 09/01/25 '20	US89668QAE89		DBFNGR	USD	AACA	31/03/2018
UAL 6.000 12/01/20	US910047AG49		DBFGGR	USD	AACA	31/03/2018
FG 6.375 04/01/21 CALd	US315786AA18		DBFUGR	USD	AACA	31/03/2018
UAL 4.250 10/01/22	US910047AJ87		DBFUGR	USD	AACA	31/03/2018
MUR 6.875 08/15/24 '19	US626717AH56		DBFUGR	USD	AACA	31/03/2018
LBX 5.250 02/01/28	US501797AN49		DBFUGR	USD	AACA	31/03/2018
MUSA 6.000 08/15/23 '18	US626738AC23		DBFGGR	USD	AACA	31/03/2018
MTOR 6.250 02/15/24 '19	US59001KAD28		DBFUGR	USD	AACA	31/03/2018
APO 9.750 05/01/23 '19	USU3144HAA87		DBFSGR	USD	AACA	31/03/2018
MUSA 5.625 05/01/27 '22	US626738AD06		DBFGGR	USD	AACA	31/03/2018
WEB 1.000 08/15/18 CVT	US94733AAA25		DCFUGR	USD	AACA	31/03/2018
ICPX 5.875 11/09/27 '22	USG4808VAC49		DBFNGR	USD	AACA	31/03/2018
USFDG 5.875 06/15/24 '19	USU90366AF96		DBFUGR	USD	AACA	31/03/2018
BCOX 4.625 10/15/27 '22	USU11016AA75		DBFNGR	USD	AACA	31/03/2018
HBM 7.250 01/15/23 '19	US443628AF98		DBFUGR	USD	AACA	31/03/2018
ARGV 7.125 06/28/17	USP04808AN44		DBFUFR	USD	AACA	31/03/2018
CTRE 5.250 06/01/25 '20	US126458AD05		DBXXXX	USD	AACA	31/03/2018
ATH 9.875 02/24/22 '19	USC0455LAA82		DBFSGR	USD	AACA	31/03/2018
PACKH 7.950 12/15/25	US880394AB71		DBFSGR	USD	AACA	31/03/2018
FGPX 8.625 06/15/20 '18	US315295AE59		DBFUGR	USD	AACA	31/03/2018
CLW 4.500 02/01/23 '18	US18538RAG83		DBFUFR	USD	AACA	31/03/2018
TPX 5.500 06/15/26 '21	US88023UAG67		DBFUGR	USD	AACA	31/03/2018
ARNC 6.750 01/15/28	US022249AU09		DBFXXR	USD	AACA	31/03/2018
LAMR 5.750 02/01/26 '21	US513075BL48		DBFUGR	USD	AACA	31/03/2018
PKD 7.500 08/01/20 '18	US701081AY70		DBFUGR	USD	AACA	31/03/2018
UHSHO 7.625 08/15/20 '18	US91359PAJ93		DBFSGR	USD	AACA	31/03/2018
GPK 4.125 08/15/24 '24	US38869PAM68		DBFUGR	USD	AACA	31/03/2018
IRDM 10.250 04/15/23 '20	USU45979AA60		DBFNGR	USD	AACA	31/03/2018

Financial instrument name	Financial Instrument (ISIN)	Written description of financial instrument	Instrument Classification	Currency	Market Segment	date
CABTE IO Str 04/01/25	US1267H0CN39			USD	AACA	31/03/2018
CAL 6.250 08/15/23 '18	US129500AB09		DBFUGR	USD	AACA	31/03/2018
SCI 4.625 12/15/27 '22	US817565CD49		DBFNGR	USD	AACA	31/03/2018
YUM 3.750 11/01/21 '21	US988498AH48		DBFUGR	USD	AACA	31/03/2018
NXST 5.875 11/15/22 '18	US532776AZ45		DBFUGR	USD	AACA	31/03/2018
AVP 8.950 03/15/43	US054303AZ59		DBFUGR	USD	AACA	31/03/2018
COOOM 8.500 12/15/22 '20	USC27014AA48		DBFSGR	USD	AACA	31/03/2018
TSERG 9.750 06/01/22 '20	USU8755KAA08		DBFUGR	USD	AACA	31/03/2018
YFPD 8.500 07/28/25	USP989MJBEO4		DBFUGR	USD	AACA	31/03/2018
VNTR 5.750 07/15/25 '20	US9226APAA30		DBFNGR	USD	AACA	31/03/2018
AMAGX 7.875 09/01/23 '18	USU02078AA87		DBFUGR	USD	AACA	31/03/2018
GME 6.750 03/15/21 '18	US36467WAB54		DBFUGR	USD	AACA	31/03/2018
CDW 5.000 09/01/25 '20	US12513GBC24		DBFUGR	USD	AACA	31/03/2018
MXGV 3.625 03/15/22 MTN	US91086QBA58		DTFFFX	USD	AACA	31/03/2018
WFT 9.875 02/15/24 '23	US947075AN70		DBFGGR	USD	AACA	31/03/2018
HLT 4.875 04/01/27 '22	US432891AK52		DBFUGR	USD	AACA	31/03/2018
WPC 4.600 04/01/24 '24	US92936UAA79		DBFUGR	USD	AACA	31/03/2018
STRNO 6.500 05/15/23 '18	US85917DAA28		DBFUGR	USD	AACA	31/03/2018
BAC 4.000 04/01/24 MTN	US06051GFF19		DTFUGR	USD	AACA	31/03/2018
NOKIA 4.375 06/12/27	US654902AE56		DBFUGR	USD	AACA	31/03/2018
PBF 6.875 05/15/23 '18	US69318UAB17		DBFUGR	USD	AACA	31/03/2018
MHK 3.850 02/01/23 '22	US608190AJ33		DBFUGR	USD	AACA	31/03/2018
SYU 6.625 03/17/39	US871829AN71		DBFUGR	USD	AACA	31/03/2018
JELD 4.625 12/15/25 '20	USU0452AAC19		DBFUGR	USD	AACA	31/03/2018
BKH 2.500 01/11/19	US092113AK56		DBFUGR	USD	AACA	31/03/2018
	US31572UAG13		DBFUGR	USD	AACA	31/03/2018
SHP 2.875 09/23/23 '23	US82481LAC37		DBFGGR	USD	AACA	31/03/2018
AFL 2.875 10/15/26 '26	US001055AQ51		DBFUGR	USD	AACA	31/03/2018
PG 2.300 02/06/22	US742718DY23		DBFUGR	USD	AACA	31/03/2018
ASH 6.875 05/15/43 '43	US044209AM68		DBFUGR	USD	AACA	31/03/2018
PBF 7.250 06/15/25 '20	US69318FAG37		DBFGGR	USD	AACA	31/03/2018
BGF 5.250 04/01/25 '20	US05508RAE62		DBFUGR	USD	AACA	31/03/2018
AXP 1.550 05/22/18 MATd	US025816BG36		DBFUGR	USD	AACA	31/03/2018
IMKTA 5.750 06/15/23 '18	US457030AJ39		DBFUGR	USD	AACA	31/03/2018
CVS 2.800 07/20/20 '20	US126650CJ78		DBFUGR	USD	AACA	31/03/2018
PNC 3.150 05/19/27 '27	US693475AT21		DBFUGR	USD	AACA	31/03/2018
NEE 2.400 09/15/19 '19	US65339KAL44		DBFGGR	USD	AACA	31/03/2018
PM 5.650 05/16/18 MATd	US718172AA72		DBFUGR	USD	AACA	31/03/2018
LNC 6.150 04/07/36	US534187AR02		DBFUGR	USD	AACA	31/03/2018
BBT 2.625 06/29/20 '20 MTN	US05531FAU75		DTFNFR	USD	AACA	31/03/2018
UNH 3.450 01/15/27	US91324PCW05		DBFUGR	USD	AACA	31/03/2018

Financial instrument name	Financial Instrument (ISIN)	Written description of financial instrument	Instrument Classification	Currency	Market Segment	date
MET 3.600 04/10/24	US59156RBH03		DBFUGR	USD	AACA	31/03/2018
COF 3.800 01/31/28 '27	US14040HBW43		DBFNGR	USD	AACA	31/03/2018
D 3.900 10/01/25 '25	US25746UCE73		DBFUGR	USD	AACA	31/03/2018
CAT 1.800 11/13/18 MTN	US14912L6M89		DTFUFRR	USD	AACA	31/03/2018
MRKX 1.850 02/10/20	US58933YAS46		DBFUGR	USD	AACA	31/03/2018
CSCO 2.200 02/28/21	US17275RBD35		DBFUGR	USD	AACA	31/03/2018
TD 2.625 09/10/18 MTN	US89114QAM06		DTFUFRR	USD	AACA	31/03/2018
WEC 4.170 11/01/20	US45822PAA30		DBFUGR	USD	AACA	31/03/2018
NRUC 10.375 11/01/18	US637432LR45		DBFUGR	USD	AACA	31/03/2018
HD 1.800 06/05/20	US437076BQ44		DBFUGR	USD	AACA	31/03/2018
GS 2.550 10/23/19	US38148FAB58		DBFUGR	USD	AACA	31/03/2018
EPD 5.700 02/15/42	US29379VAV53		DBFGGR	USD	AACA	31/03/2018
WBA 4.650 06/01/46 '45	US931427AR91		DBFUGR	USD	AACA	31/03/2018
	US911312BK14		DBFNGR	USD	AACA	31/03/2018
C 2.876 07/24/23 '22 FRN	US172967LM17		DBVUGR	USD	AACA	31/03/2018
BAC 2.650 04/01/19 MTN	US06051GFD60		DTFUGR	USD	AACA	31/03/2018
WBC 2.150 03/06/20	US961214DJ92		DBFUGR	USD	AACA	31/03/2018
FDX 2.700 04/15/23	US31428XAV82		DBFUGR	USD	AACA	31/03/2018
PTC 6.000 05/15/24 '19	US69370CAA80		DBFUGR	USD	AACA	31/03/2018
BRK 4.700 10/01/19	US12189TBC71		DBFUGR	USD	AACA	31/03/2018
CMCSA 2.350 01/15/27 '26	US20030NBW02		DBFUGR	USD	AACA	31/03/2018
CSCO 1.600 02/28/19	US17275RBB78		DBFUGR	USD	AACA	31/03/2018
BRK 5.750 05/01/40 '39	US12189LAA98		DBFUGR	USD	AACA	31/03/2018
SHP 2.400 09/23/21 '21	US82481LAB53		DBFGGR	USD	AACA	31/03/2018
LOW 3.375 09/15/25 '25	US548661DH71		DBFUGR	USD	AACA	31/03/2018
D 2.850 08/15/26 '26	US25746UCK34		DBFUGR	USD	AACA	31/03/2018
ANTMX 2.300 07/15/18	US94973VBE65		DBFUGR	USD	AACA	31/03/2018
CB 2.300 11/03/20 '20	US00440EAT47		DBFGGR	USD	AACA	31/03/2018
GX 3.625 06/09/21 '21	US380956AF94		DBFUGR	USD	AACA	31/03/2018
CB 2.875 11/03/22 '22	US00440EAU10		DBFGGR	USD	AACA	31/03/2018
C 2.900 12/08/21 '21	US172967LC35		DBFUGR	USD	AACA	31/03/2018
MCD 5.000 02/01/19 MTN	US58013MEG50		DTFUFRR	USD	AACA	31/03/2018
FDX 4.750 11/15/45 '45	US31428XBE58		DBFUGR	USD	AACA	31/03/2018
UPS 5.125 04/01/19	US911312AK23		DBFUGR	USD	AACA	31/03/2018
MET 6.817 08/15/18	US59156RAR93		DBFUFRR	USD	AACA	31/03/2018
QCOM 2.100 05/20/20	US747525AP86		DBFUGR	USD	AACA	31/03/2018
USB 2.200 04/25/19 '19 MTN	US91159HHH66		DTFUFRR	USD	AACA	31/03/2018
STT 2.550 08/18/20	US857477AS21		DBFUGR	USD	AACA	31/03/2018
KFW 1.000 07/15/19	US500769HA50		DBFUFRR	USD	AACA	31/03/2018
EXC 2.950 01/15/20 '19	US30161MAP86		DBFUGR	USD	AACA	31/03/2018
SO 3.250 07/01/26 '26	US842587CV72		DBFUGR	USD	AACA	31/03/2018

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AXP 2.700 03/03/22 '22 MTN	US0258M0EG02		DTFUGR	USD	AACA	31/03/2018
NRUC 3.250 11/01/25 '25	US637432NG61		DBFUGR	USD	AACA	31/03/2018
CVS 5.000 12/01/24 '24	US126650CS77		DBFUGR	USD	AACA	31/03/2018
GS 2.905 07/24/23 '22 FRN	US38141GWM22		DBVNGR	USD	AACA	31/03/2018
D 5.200 08/15/19	US25746UBH14		DBFUGR	USD	AACA	31/03/2018
CVS 1.900 07/20/18	US126650CH13		DBFUGR	USD	AACA	31/03/2018
GE 4.650 10/17/21 MTN	US36962G5J92		DTVUFR	USD	AACA	31/03/2018
OC 4.200 12/15/22 '22	US690742AD30		DBFUGR	USD	AACA	31/03/2018
GS 4.800 07/08/44 '44 MTN	US38141EC311		DTFUGR	USD	AACA	31/03/2018
WBA 3.300 11/18/21 '21	US931427AF53		DBFUGR	USD	AACA	31/03/2018
JPM 3.875 02/01/24	US46625HJT86		DBFUFR	USD	AACA	31/03/2018
PFE 2.100 05/15/19	US717081DL45		DBFUGR	USD	AACA	31/03/2018
RY 1.625 04/15/19 MTN	US78012KNL79		DTFNFR	USD	AACA	31/03/2018
LLL 3.850 12/15/26 '26	US502413BE66		DBFUGR	USD	AACA	31/03/2018
CMS 8.750 06/15/19	US125896BC31		DBFUGR	USD	AACA	31/03/2018
BRK 1.700 03/15/19	US084664CG43		DBFGGR	USD	AACA	31/03/2018
AZO 3.125 04/21/26 '26	US053332AT96		DBFUGR	USD	AACA	31/03/2018
WY 8.500 01/15/25	US962166AT16		DBXXXX	USD	AACA	31/03/2018
DUK 4.200 08/15/45 '45	US26442UAB08		DBFSGR	USD	AACA	31/03/2018
CMCSA 3.400 07/15/46 '46	US20030NBU46		DBFUGR	USD	AACA	31/03/2018
PM 1.625 02/21/19	US718172BW83		DBFUGR	USD	AACA	31/03/2018
WBA 3.450 06/01/26 '26	US931427AQ19		DBFUGR	USD	AACA	31/03/2018
ADPX 3.375 09/15/25 '25	US053015AE30		DBFUGR	USD	AACA	31/03/2018
	US12594KAB89		DBFUGR	USD	AACA	31/03/2018
OC 7.000 12/01/36	US690742AB73		DBFUFR	USD	AACA	31/03/2018
RY 2.500 01/19/21 MTN	US78012KKU06		DTVNFR	USD	AACA	31/03/2018
BATS 4.450 06/12/25 '25	US761713BG06		DBFUGR	USD	AACA	31/03/2018
LPX 4.875 09/15/24 '19	US546347AK18		DBFUGR	USD	AACA	31/03/2018
WMT 2.650 12/15/24 '24	US931142DV21		DBFUGR	USD	AACA	31/03/2018
KO 1.650 03/14/18 MATd	US191216AY64		DBFUGR	USD	AACA	31/03/2018
JPM 2.750 06/23/20 '20	US46625HLW87		DBFUGR	USD	AACA	31/03/2018
WFC 2.125 04/22/19 MTN	US94974BFU98		DTFNFR	USD	AACA	31/03/2018
BK 2.100 01/15/19 '18 MTN	US06406HCP29		DTFUFR	USD	AACA	31/03/2018
GS 3.500 01/23/25 '24	US38148LAC00		DBFUGR	USD	AACA	31/03/2018
AEP 7.000 03/15/19	US454889AN65		DBFUGR	USD	AACA	31/03/2018
CRH 8.125 07/15/18 CALd	US12626PAJ21		DBVUGR	USD	AACA	31/03/2018
GS 5.250 07/27/21	US38141GGQ10		DBFUGR	USD	AACA	31/03/2018
BXP 3.125 09/01/23 '23	US10112RAV69		DBFUGR	USD	AACA	31/03/2018
JPM 3.220 03/01/25 '24 FRN	US46647PAH91		DBVUGR	USD	AACA	31/03/2018
MMC 2.350 03/06/20 '20	US571748AY80		DBFUGR	USD	AACA	31/03/2018
CAT 2.750 08/20/21 MTN	US14912L6E63		DTFUFR	USD	AACA	31/03/2018



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SHP 1.900 09/23/19	US82481LAA70		DBFGGR	USD	AACA	31/03/2018
NTHHL 3.979 11/01/46 '45	US667274AA29		DBFUGR	USD	AACA	31/03/2018
PCAR 2.050 11/13/20 MTN	US69371RN851		DTFNFR	USD	AACA	31/03/2018
COST 2.300 05/18/22 '22	US22160KAK16		DBXXX	USD	AACA	31/03/2018
SPG 3.750 02/01/24 '23	US828807CR63		DBFUGR	USD	AACA	31/03/2018
LOW 1.150 04/15/19	US548661DL83		DBFUGR	USD	AACA	31/03/2018
AXP 2.125 03/18/19 MTN	US0258MODK23		DTFUFR	USD	AACA	31/03/2018
BXP 2.750 10/01/26 '26	US10112RAY09		DBFUGR	USD	AACA	31/03/2018
EXC 3.950 06/15/25 '25	US30161NAN12		DBFUGR	USD	AACA	31/03/2018
PEP 2.750 03/05/22	US713448BY31		DBFUGR	USD	AACA	31/03/2018
COF 3.050 03/09/22 '22	US14040HBL87		DBFUGR	USD	AACA	31/03/2018
BRK 3.250 06/15/25 '25	US740189AM73		DBFUGR	USD	AACA	31/03/2018
PFE 3.400 05/15/24	US717081DM28		DBFUGR	USD	AACA	31/03/2018
AIG 3.750 07/10/25 '25	US026874DD67		DBFUGR	USD	AACA	31/03/2018
JPM 3.200 01/25/23	US46625HJH49		DBFUFR	USD	AACA	31/03/2018
CR 2.750 12/15/18 CALd	US224399AS45		DBFUGR	USD	AACA	31/03/2018
SYK 2.625 03/15/21 '21	US863667AM33		DBFUFR	USD	AACA	31/03/2018
DHI 2.550 12/01/20	US23331ABL26		DBFGGR	USD	AACA	31/03/2018
HD 3.950 09/15/20 '20	US437076AT91		DBFUGR	USD	AACA	31/03/2018
GS 6.150 04/01/18 MATd	US38141GFM15		DBFUFR	USD	AACA	31/03/2018
MPCXX 4.000 03/15/28 '27	US55336VAR15		DBFNGR	USD	AACA	31/03/2018
JPM 3.540 05/01/28 '27 FRN	US46647PAF36		DBVUGR	USD	AACA	31/03/2018
STZ 2.700 05/09/22 '22	US21036PAR91		DBFNGR	USD	AACA	31/03/2018
AIG 2.300 07/16/19 '19	US026874CZ88		DBFUGR	USD	AACA	31/03/2018
CVS 3.875 07/20/25 '25	US126650CL25		DBFUGR	USD	AACA	31/03/2018
WM 4.750 06/30/20	US94106LAW90		DBFUGR	USD	AACA	31/03/2018
GS 3.850 01/26/27 '26	US38141GWB66		DBFUGR	USD	AACA	31/03/2018
ETR 2.950 09/01/26 '26	US29364GAJ22		DBFUGR	USD	AACA	31/03/2018
CHD 2.875 10/01/22	US171340AH58		DBFUGR	USD	AACA	31/03/2018
DUK 3.150 08/15/27 '27	US26441CAX39		DBFNGR	USD	AACA	31/03/2018
TXT 7.250 10/01/19	US883203BQ37		DBFTGR	USD	AACA	31/03/2018
DHR 1.650 09/15/18	US235851AN21		DBFUGR	USD	AACA	31/03/2018
CMCSA 3.200 07/15/36 '36	US20030NBT72		DBFUGR	USD	AACA	31/03/2018
JPM 5.400 01/06/42	US48126BAA17		DBFUFR	USD	AACA	31/03/2018
GS 2.625 04/25/21 '21	US38141GVU56		DBFUGR	USD	AACA	31/03/2018
AMGN 5.700 02/01/19	US031162AZ32		DBFUGR	USD	AACA	31/03/2018
BP 1.768 09/19/19	US05565QDR65		DBFGFR	USD	AACA	31/03/2018
PEP 1.850 04/30/20 '20	US713448CS53		DBFUGR	USD	AACA	31/03/2018
LOW 3.750 04/15/21 '21	US548661CT29		DBFUGR	USD	AACA	31/03/2018
KCHIN 7.750 11/15/29	US373298BR83		DBFUGR	USD	AACA	31/03/2018
PEP 2.150 10/14/20 '20	US713448DC92		DBFUGR	USD	AACA	31/03/2018

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ANTMX 3.125 05/15/22	US94973VAX55		DBFUGR	USD	AACA	31/03/2018
EQR 3.000 04/15/23 '23	US26884ABA07		DBFUGR	USD	AACA	31/03/2018
AXP 2.250 05/05/21 '21 MTN	US0258M0EB15		DTFUFRR	USD	AACA	31/03/2018
LOW 3.800 11/15/21 '21	US548661CV74		DBFUGR	USD	AACA	31/03/2018
LOW 3.120 04/15/22 '22	US548661CW57		DBFUGR	USD	AACA	31/03/2018
DUK 3.950 10/15/23 '23	US26441CAL90		DBFUGR	USD	AACA	31/03/2018
PNC 3.300 03/08/22 '22	US693476BN25		DBFGGR	USD	AACA	31/03/2018
SHW 3.125 06/01/24 '24	US824348AV80		DBFNRR	USD	AACA	31/03/2018
VMC 3.900 04/01/27 '27	US929160AT60		DBFUGR	USD	AACA	31/03/2018
MS 3.875 04/29/24 MTN	US61746BDQ68		DBFUGR	USD	AACA	31/03/2018
CSX 2.600 11/01/26 '26	US126408HE65		DBFUGR	USD	AACA	31/03/2018
PEP 2.375 10/06/26 '26	US713448DN57		DBFUFR	USD	AACA	31/03/2018
FISV 2.700 06/01/20 '20	US337738AN81		DBFUGR	USD	AACA	31/03/2018
UPS 2.400 11/15/26 '26	US911312AY27		DBFUGR	USD	AACA	31/03/2018
C 2.750 04/25/22 '22	US172967LG49		DBFUGR	USD	AACA	31/03/2018
USB 3.150 04/27/27 '27 MTN	US91159HHR49		DTFUGR	USD	AACA	31/03/2018
ABI 5.000 04/15/20 CALd	US03523TAV08		DBFGGR	USD	AACA	31/03/2018
CVS 2.875 06/01/26 '26	US126650CU24		DBFUGR	USD	AACA	31/03/2018
PRUX 3.878 03/27/28 '27 MTN	US74432QCC78		DTFUGR	USD	AACA	31/03/2018
WPC 4.250 10/01/26 '26	US92936JAE91		DBFUGR	USD	AACA	31/03/2018
SNV 3.125 11/01/22 '22	US87161CAL90		DBFNRR	USD	AACA	31/03/2018
PG 1.600 11/15/18	US742718EE59		DBFUGR	USD	AACA	31/03/2018
HD 4.200 04/01/43 '42	US437076BA91		DBFUGR	USD	AACA	31/03/2018
BBT 2.150 02/01/21 '21 MTN	US05531FAZ62		DTFNRR	USD	AACA	31/03/2018
	US911312BN52		DBFNRR	USD	AACA	31/03/2018
JPM 2.250 01/23/20 '19	US46625HKA76		DBFUGR	USD	AACA	31/03/2018
	US02665WCA71		DTFUFR	USD	AACA	31/03/2018
AMGN 3.625 05/22/24 '24	US031162BV19		DBFUGR	USD	AACA	31/03/2018
BK 2.450 08/17/26 '26 MTN	US06406FAE34		DTFNRR	USD	AACA	31/03/2018
BP 3.279 09/19/27 '27	US05565QDN51		DBFGFR	USD	AACA	31/03/2018
MO 4.000 01/31/24	US02209SAS23		DBFGFR	USD	AACA	31/03/2018
FDX 3.300 03/15/27 '26	US31428XBM74		DBFUGR	USD	AACA	31/03/2018
	US20030NCG43			USD	AACA	31/03/2018
CBA 2.000 09/06/21 MTN	US2027A1HW00		DTFNRR	USD	AACA	31/03/2018
SHW 2.750 06/01/22 '22	US824348AU08		DBFNRR	USD	AACA	31/03/2018
AAPL 4.250 02/09/47 '46	US037833CH12		DBFUGR	USD	AACA	31/03/2018
MS 5.500 07/28/21 MTN	US61747WAL37		DBFUGR	USD	AACA	31/03/2018
MCO 2.750 12/15/21 '21	US615369AG02		DBFUGR	USD	AACA	31/03/2018
UNH 2.300 12/15/19	US91324PCG54		DBFUGR	USD	AACA	31/03/2018
KMI 6.500 09/15/20	US28336LBV09		DBFUFR	USD	AACA	31/03/2018
DIS 2.750 08/16/21 MTN	US25468PCN42		DTFUFR	USD	AACA	31/03/2018

Financial instrument name	Financial Instrument (ISIN)	Written description of financial instrument	Instrument Classification	Currency	Market Segment	date
PRUX 3.500 05/15/24 MTN	US74432QBZ72		DTFUGR	USD	AACA	31/03/2018
TD 1.800 07/13/21 MTN	US89114QBL14		DTFUFR	USD	AACA	31/03/2018
NWL 4.200 04/01/26 '26	US651229AW64		DBFUGR	USD	AACA	31/03/2018
OLN 5.500 08/15/22	US680665AH97		DBFUGR	USD	AACA	31/03/2018
TOL 4.875 03/15/27 '26	US88947EAS90		DBFUGR	USD	AACA	31/03/2018
NMIFL 9.750 05/16/22	USP07409AB44		DBFUGR	USD	AACA	31/03/2018
AMRX 2.000 06/15/22 CVT	US45256BAE11		DCXXX	USD	AACA	31/03/2018
AALX 4.625 03/01/20	USU0242AAB80		DBFUGR	USD	AACA	31/03/2018
ARGV 8.280 12/31/33 DFTd	XS0501195050		DBVXFR	USD	AACA	31/03/2018
FTR 6.860 02/01/28	US362333AH94		DBXXX	USD	AACA	31/03/2018
LBRT 7.800 03/07/87 '37 FRN	USU52932AJ63		DBFUGR	USD	AACA	31/03/2018
NNA 8.125 11/15/21 '18	USY62150AC41		DBFSGR	USD	AACA	31/03/2018
RDN 7.000 03/15/21	US750236AT86		DBFUGR	USD	AACA	31/03/2018
STWD 5.000 12/15/21 '21	US85571BAG05		DBFUGR	USD	AACA	31/03/2018
BOXPA 7.250 06/01/18 CALd	US055921AA81		DBFUGR	USD	AACA	31/03/2018
GRUAR 6.000 07/06/23 '20 MTN	USP04559AL70		DBFUGR	USD	AACA	31/03/2018
GPS 5.950 04/12/21 '21	US364760AK48		DBFUGR	USD	AACA	31/03/2018
ICL 4.500 12/02/24 '24	IL0028102734		DBFUGR	USD	AACA	31/03/2018
MUINC 5.250 06/01/27 '27	US66977WAR07		DBFNGR	USD	AACA	31/03/2018
CXW 5.000 10/15/22 '22	US22025YAQ35		DBFUGR	USD	AACA	31/03/2018
LEU 8.000 09/30/19 '18	US15643UAA25		DCFUFR	USD	AACA	31/03/2018
CF 3.450 06/01/23	US12527GAC78		DBFGGR	USD	AACA	31/03/2018
VRSN 4.750 07/15/27 '22	US92343EAL65		DBFNGR	USD	AACA	31/03/2018
AMBC 5.100 06/07/20 '18	US023138AA88		DBFSGR	USD	AACA	31/03/2018
SFL 5.750 10/15/21 CVT	USG81075AF39		DBFUFR	USD	AACA	31/03/2018
LYV 5.375 06/15/22 '18	USU53897AD37		DBFUGR	USD	AACA	31/03/2018
QRTEA 8.250 02/01/30	US530715AJ01		DBFUFR	USD	AACA	31/03/2018
	US57665RAG11		DBFNGR	USD	AACA	31/03/2018
TEVA 2.950 12/18/22	US88165FAG72		DBFUGR	USD	AACA	31/03/2018
JCOHF 6.750 11/15/21 '18	USU4687QAA95		DBFSFR	USD	AACA	31/03/2018
MET 3.600 11/13/25 '25	US59156RBQ02		DBFUGR	USD	AACA	31/03/2018
CPE 6.125 10/01/24 '19	US13123XAT90		DBFUGR	USD	AACA	31/03/2018
RXN 4.875 12/15/25 '20	US75524DAP50		DBFNGR	USD	AACA	31/03/2018
NDAQ 3.850 06/30/26 '26	US631103AG34		DBFUGR	USD	AACA	31/03/2018
PG 2.450 11/03/26	US742718ER62		DBFUFR	USD	AACA	31/03/2018
BAC 4.100 07/24/23 MTN	US06053FAA75		DBFUFR	USD	AACA	31/03/2018
DUK 4.250 12/15/41 '41	US26442CAM64		DBFSGR	USD	AACA	31/03/2018
DFCHL 7.250 06/15/25 '20	US256603AC54		DBFUFR	USD	AACA	31/03/2018
GTT 7.875 12/31/24 '19	US362393AA80		DBFUGR	USD	AACA	31/03/2018
LNC 3.625 12/12/26 '26	US534187BF54		DBFUGR	USD	AACA	31/03/2018
ABT 2.000 03/15/20	US002824AZ33		DBFUGR	USD	AACA	31/03/2018

Financial instrument name	Financial Instrument (ISIN)	Written description of financial instrument	Instrument Classification	Currency	Market Segment	date
K 3.250 04/01/26	US487836BP25		DBFUGR	USD	AACA	31/03/2018
LOW 4.625 04/15/20 '19	US548661CQ89		DBFUGR	USD	AACA	31/03/2018
CVS 2.250 12/05/18 '18	US126650CB43		DBFUGR	USD	AACA	31/03/2018
KO 2.500 04/01/23	US191216AZ30		DBFUGR	USD	AACA	31/03/2018
WY 7.375 03/15/32	US962166BR41		DBFUGR	USD	AACA	31/03/2018
NEWLF 7.320 10/13/23	US651333DZ61			USD	AACA	31/03/2018
HBM 7.625 01/15/25 '20	US443628AG71		DBFUGR	USD	AACA	31/03/2018
XPO 6.125 09/01/23 '19	US983793AF76		DBFUGR	USD	AACA	31/03/2018
AXL 6.500 04/01/27 '22	US02406PAS92		DBFUGR	USD	AACA	31/03/2018
AXP 2.650 12/02/22	US025816BD05		DBFUGR	USD	AACA	31/03/2018
HYMTR 3.146 03/12/21 FRN MTN	US44891CAT09		DTVUFR	USD	AACA	31/03/2018
ABBV 2.900 11/06/22	US00287YAL39		DBFUGR	USD	AACA	31/03/2018
GS 2.600 04/23/20 '20	US38148LAA44		DBFUGR	USD	AACA	31/03/2018
SIX 4.875 07/31/24 '19	US83001AAB89		DBFGGR	USD	AACA	31/03/2018
MGM 4.500 09/01/26 '26	US55303XAB10		DBFUGR	USD	AACA	31/03/2018
IPG 4.200 04/15/24	US460690BL39		DBFUGR	USD	AACA	31/03/2018
ARMK 4.750 06/01/26 '21	US038522AN85		DBFUGR	USD	AACA	31/03/2018
GS 2.600 12/27/20 '19	US38141GWW53		DBFUGR	USD	AACA	31/03/2018
GILD 2.350 02/01/20	US375558AY93		DBFUGR	USD	AACA	31/03/2018
TGT 3.500 07/01/24	US87612EBD76		DBFUGR	USD	AACA	31/03/2018
JPM 4.500 01/24/22	US46625HJD35		DBFUFR	USD	AACA	31/03/2018
SWK 1.622 11/17/18	US854502AE15		DBFUFR	USD	AACA	31/03/2018
C 1.750 05/01/18 MATd	US172967GS42		DBFUGR	USD	AACA	31/03/2018
CAT 2.450 09/06/18 MTN	US14912L5T42		DTFUFR	USD	AACA	31/03/2018
PG 1.900 11/01/19	US742718EG08		DBFUGR	USD	AACA	31/03/2018
CAT 2.550 11/29/22 MTN	US14913Q2E80		DTFUFR	USD	AACA	31/03/2018
KIM 2.800 10/01/26 '26	US49446RAP47		DBFUGR	USD	AACA	31/03/2018
PEP 1.550 05/02/19	US713448DR61		DBFUGR	USD	AACA	31/03/2018
FOXA 3.700 09/15/24 '24	US90131HAE53		DBFGGR	USD	AACA	31/03/2018
UNH 2.750 02/15/23 '22	US91324PBZ45		DBFUGR	USD	AACA	31/03/2018
CVS 2.750 12/01/22 '22	US126650BZ20		DBFUGR	USD	AACA	31/03/2018
FLIR 3.125 06/15/21 '21	US302445AD32		DBFUGR	USD	AACA	31/03/2018
SAN 2.350 09/10/19	US80283LAH69		DBFGGR	USD	AACA	31/03/2018
SCHW 3.200 01/25/28 '27	US808513AU91		DBFNDR	USD	AACA	31/03/2018
C 3.668 07/24/28 '27 FRN	US172967LP48		DBVUGR	USD	AACA	31/03/2018
ABT 3.875 09/15/25 '25	US002824BM11		DBFUGR	USD	AACA	31/03/2018
SRENH 7.000 02/15/26	US36158FAA84		DBXXXX	USD	AACA	31/03/2018
BAC 4.200 08/26/24 MTN	US06051GFH74		DBFUFR	USD	AACA	31/03/2018
DWDP 4.375 11/15/42 '42	US260543CG61		DBFUGR	USD	AACA	31/03/2018
EXC 5.150 12/01/20 '20	US210371AL43		DBFUGR	USD	AACA	31/03/2018
KR 1.500 09/30/19	US501044DD07		DBFUGR	USD	AACA	31/03/2018

Financial instrument name	Financial Instrument (ISIN)	Written description of financial instrument	Instrument Classification	Currency	Market Segment	date
KO 1.150 04/01/18 MATd	US191216BA79		DBFUGR	USD	AACA	31/03/2018
KR 2.800 08/01/22 '22	US501044DH11		DBFUGR	USD	AACA	31/03/2018
PG 1.900 10/23/20	US742718FA29		DBFUFR	USD	AACA	31/03/2018
DUNLG 6.250 08/15/35	US266233AB11		DBFUGR	USD	AACA	31/03/2018
GE 2.700 10/09/22	US369604BD45		DBFUGR	USD	AACA	31/03/2018
BNS 1.950 01/15/19	US064159HC38		DBFUGR	USD	AACA	31/03/2018
MO 2.950 05/02/23	US02209SAP83		DBFGGR	USD	AACA	31/03/2018
PPL 1.900 06/01/18 MATd	US69352PAG81		DBFGGR	USD	AACA	31/03/2018
UNH 2.700 07/15/20	US91324PCM23		DBFUGR	USD	AACA	31/03/2018
INTC 1.700 05/19/21 '21	US458140AW03		DBFUGR	USD	AACA	31/03/2018
BAC 5.000 01/21/44 MTN	US06051GFC87		DBFUFR	USD	AACA	31/03/2018
MCD 3.375 05/26/25 '25 MTN	US58013MEU45		DTFUGR	USD	AACA	31/03/2018
AL 3.250 03/01/25 '25	US00912XBA19		DBFNFR	USD	AACA	31/03/2018
AZN 2.375 11/16/20	US046353AK44		DBFUGR	USD	AACA	31/03/2018
SRC 4.450 09/15/26 '26	US84861TAC27		DBFGGR	USD	AACA	31/03/2018
STI 2.250 01/31/20 '19	US86787EAR80		DTFUFR	USD	AACA	31/03/2018
TD 1.850 09/11/20 MTN	US89114QBT40		DTFUFR	USD	AACA	31/03/2018
UNH 3.375 11/15/21 '21	US91324PBT84		DBFUGR	USD	AACA	31/03/2018
BBT 6.850 04/30/19 MTN	US05531FAB94		DTFNFR	USD	AACA	31/03/2018
AIG 3.875 01/15/35 '34	US026874DC84		DBFUGR	USD	AACA	31/03/2018
GE 2.100 12/11/19 MTN	US36962G6P44		DTFUGR	USD	AACA	31/03/2018
GS 2.750 09/15/20 '20	US38141GVP61		DBFUGR	USD	AACA	31/03/2018
UPS 3.125 01/15/21	US911312AM88		DBFUGR	USD	AACA	31/03/2018
AZO 3.750 06/01/27 '27	US053332AV43		DBFUGR	USD	AACA	31/03/2018
ABI 2.150 02/01/19 CALd	US035242AE65		DBFGGR	USD	AACA	31/03/2018
BA 1.650 10/30/20 '20	US097023BM69		DBFUGR	USD	AACA	31/03/2018
BK 2.600 08/17/20 '20 MTN	US06406HDD89		DTFUGR	USD	AACA	31/03/2018
ECL 2.000 01/14/19	US278865AT78		DBFUGR	USD	AACA	31/03/2018
BMO 1.500 07/18/19 MTN	US06367THQ67		DTFUFR	USD	AACA	31/03/2018
R 2.500 09/01/22 '22 MTN	US78355HKF54		DTFUGR	USD	AACA	31/03/2018
WMT 1.900 12/15/20	US931142EA74		DBFUGR	USD	AACA	31/03/2018
ICEXX 4.000 10/15/23	US45866FAA21		DBFUGR	USD	AACA	31/03/2018
CVS 2.250 08/12/19 '19	US126650CE81		DBFUGR	USD	AACA	31/03/2018
DIS 2.300 02/12/21 MTN	US25468PDJ21		DTFUFR	USD	AACA	31/03/2018
DDR 4.250 02/01/26 '25	US23317HAE27		DBFUGR	USD	AACA	31/03/2018
PFG 3.125 05/15/23	US74251VAH50		DBFGGR	USD	AACA	31/03/2018
MS 4.100 05/22/23 MTN	US61747YDU64		DBFUFR	USD	AACA	31/03/2018
TD 2.250 11/05/19 MTN	US89114QAV05		DTFUFR	USD	AACA	31/03/2018
WFC 2.550 12/07/20 MTN	US94974BGR50		DTFNFR	USD	AACA	31/03/2018
NSC 5.900 06/15/19	US655844BC14		DBFUGR	USD	AACA	31/03/2018
PRUX 5.375 06/21/20 MTN	US74432QBM69		DTFUFR	USD	AACA	31/03/2018

Financial instrument name	Financial Instrument (ISIN)	Written description of financial instrument	Instrument Classification	Currency	Market Segment	date
SF 4.250 07/18/24	US860630AD42		DBFUGR	USD	AACA	31/03/2018
UTX 2.300 05/04/22 '22	US913017CQ03		DBFUGR	USD	AACA	31/03/2018
BBT 2.250 02/01/19 '19 MTN	US05531FAQ63		DTFNGR	USD	AACA	31/03/2018
BAM 6.125 03/01/26 '21	US88104UAC71		DBFUGR	USD	AACA	31/03/2018
MDT 4.200 06/15/20	US22303QAL41		DBFGGR	USD	AACA	31/03/2018
CA 4.700 03/15/27 '26	US12673PAJ49		DBFUGR	USD	AACA	31/03/2018
METX 8.875 12/31/18 CALd	US591673AP39		DBFUGR	USD	AACA	31/03/2018
ANGJ 5.125 08/01/22	US03512TAC53		DBFGGR	USD	AACA	31/03/2018
BAC 3.300 01/11/23 MTN	US06051GEU94		DBFUGR	USD	AACA	31/03/2018
PM 2.500 11/02/22 '22	US718172CD93		DBFUGR	USD	AACA	31/03/2018
MCD 1.875 05/29/19 MTN	US58013MEQ33		DTFUGR	USD	AACA	31/03/2018
BKNG 3.600 06/01/26 '26	US741503AZ91		DBFUGR	USD	AACA	31/03/2018
UNH 1.950 10/15/20	US91324PDC32		DBFUGR	USD	AACA	31/03/2018
SBUX 3.100 03/01/23 '23	US855244AN97		DBFNGR	USD	AACA	31/03/2018
PNC 4.375 08/11/20	US693476BL68		DBFUFR	USD	AACA	31/03/2018
DIS 1.650 01/08/19 MTN	US25468PDH64		DTFUFR	USD	AACA	31/03/2018
JCP 5.750 02/15/18 MATd	US708130AB57		DBFUGR	USD	AACA	31/03/2018
BAC 2.250 04/21/20 MTN	US06051GFN43		DBFUFR	USD	AACA	31/03/2018
BXP 3.850 02/01/23 '22	US10112RAU86		DBFUGR	USD	AACA	31/03/2018
SPRIS 4.100 10/01/29	US84858DAA63		DBFSFR	USD	AACA	31/03/2018
TXT 3.650 03/01/21	US883203BT75		DBFUGR	USD	AACA	31/03/2018
AXP 2.375 05/26/20 '20 MTN	US0258M0DT32		DTFUGR	USD	AACA	31/03/2018
COF 3.300 10/30/24 '24	US14040HBT14		DBFNGR	USD	AACA	31/03/2018
ECL 3.250 01/14/23 '22	US278865AU42		DBFUGR	USD	AACA	31/03/2018
T 7.850 01/15/22	US594185AQ33		DBXXXX	USD	AACA	31/03/2018
SLG 5.000 08/15/18 '18	US75625AAC80		DBFUGR	USD	AACA	31/03/2018
PHGV 3.700 03/01/41	US718286CA32		DBFTGR	USD	AACA	31/03/2018
JPM 3.125 01/23/25 '24 MTN	US46625HKC33		DBFUGR	USD	AACA	31/03/2018
BAX 3.650 08/15/42	US071813BE84		DBFUGR	USD	AACA	31/03/2018
MS 2.375 07/23/19 MTN	US61746BDR42		DBFUFR	USD	AACA	31/03/2018
WMT 3.250 10/25/20	US931142CZ44		DBFUFR	USD	AACA	31/03/2018
HD 2.250 09/10/18 '18	US437076BB74		DBFUGR	USD	AACA	31/03/2018
ANGJ 6.500 04/15/40	US03512TAB70		DBFGGR	USD	AACA	31/03/2018
NRG 7.250 05/15/26 '21	US629377CA80		DBFUGR	USD	AACA	31/03/2018
GS 6.125 02/15/33	US38141GCU67		DBFUFR	USD	AACA	31/03/2018
DUK 3.900 06/15/21 '21	US26442CAK09		DBFUGR	USD	AACA	31/03/2018
CACC 6.125 02/15/21 '17	US225310AG67		DBFUGR	USD	AACA	31/03/2018
FREG 4.500 01/15/23 '22	USU31436AH86		DBFUGR	USD	AACA	31/03/2018
BRK 5.750 03/15/18 MATd	US12189TBA16		DBFUGR	USD	AACA	31/03/2018
BKNG 0.350 06/15/20 CVT	US741503AS58		DBFUFR	USD	AACA	31/03/2018
DWDP 2.200 05/01/20	US263534CL10		DBFUGR	USD	AACA	31/03/2018

Financial instrument name	Financial Instrument (ISIN)	Written description of financial instrument	Instrument Classification	Currency	Market Segment	date
GILD 2.950 03/01/27 '26	US375558BM47		DBFUGR	USD	AACA	31/03/2018
SBUX 2.100 02/04/21 '21	US855244AJ85		DBFUGR	USD	AACA	31/03/2018
AVB 3.500 11/15/24 '24 MTN	US05348EAU38		DTFUGR	USD	AACA	31/03/2018
NSC 3.850 01/15/24 '23	US655844BP27		DBFUGR	USD	AACA	31/03/2018
BRK 2.900 10/15/20	US084664BZ33		DBFUGR	USD	AACA	31/03/2018
ICPX 4.125 08/16/27 '27	USP2400PAA77		DBFGGR	USD	AACA	31/03/2018
TD 2.125 04/07/21 MTN	US89114QBG29		DTFUGR	USD	AACA	31/03/2018
CVS 3.500 07/20/22 '22	US126650CK42		DBFUGR	USD	AACA	31/03/2018
GE 5.625 05/01/18 MTN MATd	US36962G3U65		DTFUFR	USD	AACA	31/03/2018
VRX 5.875 05/15/23 '18	USC96729AB14		DBFUGR	USD	AACA	31/03/2018
OLN 5.125 09/15/27 '22	US680665AJ53		DBFUGR	USD	AACA	31/03/2018
EQR 4.625 12/15/21 '21	US26884AAZ66		DBFUGR	USD	AACA	31/03/2018
PM 1.375 02/25/19	US718172BR98		DBFUGR	USD	AACA	31/03/2018
EXC 2.850 06/15/20 '20	US30161NAH44		DBFUGR	USD	AACA	31/03/2018
GE 3.150 09/07/22 MTN	US36962G6F61		DTFUFR	USD	AACA	31/03/2018
	USG6711KAD75		DBFXXX	USD	AACA	31/03/2018
ABT 2.950 03/15/25 '24	US002824BB55		DBFUGR	USD	AACA	31/03/2018
DIS 1.850 07/30/26 MTN	US25468PDM59		DTFUFR	USD	AACA	31/03/2018
BAC 2.625 04/19/21 MTN	US06051GFW42		DBFUGR	USD	AACA	31/03/2018
UNH 3.350 07/15/22	US91324PCN06		DBFUGR	USD	AACA	31/03/2018
MOS 4.050 11/15/27 '27	US61945CAG87		DBFSGR	USD	AACA	31/03/2018
PG 2.150 08/11/22	US742718EU91		DBFUGR	USD	AACA	31/03/2018
PDVSA 12.750 02/17/22 DFTd	USP7807HAM71		DBFGFR	USD	AACA	31/03/2018
IRCP 8.750 03/23/23 '20	USP5880UAB63		DBFUFR	USD	AACA	31/03/2018
TAST 8.000 05/01/22 '18	US14574XAD66		DBFSGR	USD	AACA	31/03/2018
SVU 7.750 11/15/22 '18	US868536AW39		DBFUGR	USD	AACA	31/03/2018
NUSTY 4.750 02/01/22 '21	US67059TAC99		DBFUGR	USD	AACA	31/03/2018
STT 3.100 05/15/23	US857477AL77		DBFUGR	USD	AACA	31/03/2018
EBAY 2.750 01/30/23 '22	US278642AS20		DBFNGR	USD	AACA	31/03/2018
CERHL 11.000 03/15/21 CALd	US15677JAB44		DBFUFR	USD	AACA	31/03/2018
XRX 3.800 05/15/24	US984121CJ06		DBFUGR	USD	AACA	31/03/2018
ERI 6.000 04/01/25 '20	US28470RAF91		DBFUGR	USD	AACA	31/03/2018
C 2.050 12/07/18	US172967KE00		DBFUGR	USD	AACA	31/03/2018
OMC 3.600 04/15/26 '26	US68217FAA03		DBFUGR	USD	AACA	31/03/2018
BRK 3.050 09/01/22 '22	US12189LAL53		DBFUGR	USD	AACA	31/03/2018
TMO 3.300 02/15/22	US883556BH49		DBFUGR	USD	AACA	31/03/2018
DUK 3.050 08/15/22 '22	US26441CAJ45		DBFUGR	USD	AACA	31/03/2018
TMAQI 6.750 06/01/25 '20	US88023JAA43		DBFUGR	USD	AACA	31/03/2018
DUK 1.731 09/01/24	US26444GAB95		DBFSFR	USD	AACA	31/03/2018
OLN 9.750 10/15/23 '20	US095370AB82		DBFGGR	USD	AACA	31/03/2018
RCI 3.000 03/15/23 '22	US775109AW17		DBFUGR	USD	AACA	31/03/2018

Financial instrument name	Financial Instrument (ISIN)	Written description of financial instrument	Instrument Classification	Currency	Market Segment	date
QSP 4.625 01/15/22 '18	USC6900PAB51		DBFGGR	USD	AACA	31/03/2018
PEP 4.000 03/05/42	US713448BZ06		DBFUGR	USD	AACA	31/03/2018
DF 6.500 03/15/23 '18	USU24044AB24		DBFUGR	USD	AACA	31/03/2018
WFC 6.600 01/15/38 MTN	US92976GAJ04		DTFUFRR	USD	AACA	31/03/2018
SO 2.350 07/01/21 '21	US842587CS44		DBFUGR	USD	AACA	31/03/2018
NTAP 3.300 09/29/24 '24	US64110DAF15		DBFNRR	USD	AACA	31/03/2018
VRX 6.125 04/15/25 '20	USC96729AC96		DBFUGR	USD	AACA	31/03/2018
GEO 5.875 01/15/22 '18	US36159RAK95		DBFUGR	USD	AACA	31/03/2018
RF 3.200 02/08/21 '21	US7591EPAK68		DBFUGR	USD	AACA	31/03/2018
DLTR 5.750 03/01/23 CALd	US256746AB46		DBFUGR	USD	AACA	31/03/2018
BID 5.250 10/01/22 CALd	USU83574AB69		DBFUGR	USD	AACA	31/03/2018
WNC 5.500 10/01/25 '20	US929566AJ62		DBFNRR	USD	AACA	31/03/2018
NOC 2.930 01/15/25 '24	US666807BM30		DBFUGR	USD	AACA	31/03/2018
SHLD 6.625 10/15/18	US812350AE65		DBFSGR	USD	AACA	31/03/2018
	US911312BL96		DBFNRR	USD	AACA	31/03/2018
LUV 2.650 11/05/20 '20	US844741BB35		DBFUGR	USD	AACA	31/03/2018
ATVI 2.600 06/15/22 '22	US00507VAL36		DBFNRR	USD	AACA	31/03/2018
EIB 2.500 03/15/23	US298785HP47		DBFUFR	USD	AACA	31/03/2018
NJ 7.425 02/15/29	US645913AA22		DBXXXX	USD	AACA	31/03/2018
KO 3.150 11/15/20	US191216AR14		DBFUGR	USD	AACA	31/03/2018
GE 6.000 08/07/19 MTN	US36962G4D32		DTFUFRR	USD	AACA	31/03/2018
DUK 4.875 12/01/19	US743263AQ80		DBFUGR	USD	AACA	31/03/2018
GILD 3.700 04/01/24 '24	US375558AW38		DBFUGR	USD	AACA	31/03/2018
ETR 3.500 04/01/26 '26	US29364DAU46		DBFSGR	USD	AACA	31/03/2018
SEP 2.950 09/25/18 '18	US84756NAC39		DBFUGR	USD	AACA	31/03/2018
USB 4.125 05/24/21 '21 MTN	US91159HHA14		DTFUFRR	USD	AACA	31/03/2018
MPCXX 4.500 04/15/38 '37	US55336VAM28		DBFNRR	USD	AACA	31/03/2018
ABI 2.500 07/15/22	US03523TBP21		DBFGGR	USD	AACA	31/03/2018
JNJ 4.375 12/05/33 '33	US478160BJ28		DBFUGR	USD	AACA	31/03/2018
LYB 3.500 03/02/27 '26	US50247WAB37		DBFGGR	USD	AACA	31/03/2018
CAH 4.625 12/15/20	US14149YAT55		DBFUFR	USD	AACA	31/03/2018
UNH 1.625 03/15/19	US91324PCB67		DBFUGR	USD	AACA	31/03/2018
EPD 2.850 04/15/21 '21	US29379VBK89		DBFGGR	USD	AACA	31/03/2018
SJM 3.000 03/15/22	US832696AH14		DBFUGR	USD	AACA	31/03/2018
NRUC 2.300 11/01/20 '20	US637432NF88		DBFUGR	USD	AACA	31/03/2018
SPG 2.750 06/01/23 '23	US828807DD68		DBFUGR	USD	AACA	31/03/2018
DPS 2.700 11/15/22 '22	US26138EAR09		DBFUGR	USD	AACA	31/03/2018
PAA 4.900 02/15/45 '44	US72650RBH49		DBFUGR	USD	AACA	31/03/2018
C 4.300 11/20/26	US172967JC62		DBFUFR	USD	AACA	31/03/2018
TGT 3.875 07/15/20	US87612EAV83		DBFUGR	USD	AACA	31/03/2018
PNC 5.125 02/08/20	US693476BJ13		DBFUFR	USD	AACA	31/03/2018



Financial instrument name	Financial Instrument (ISIN)	Written description of financial instrument	Instrument Classification	Currency	Market Segment	date
CMCSA 3.375 08/15/25 '25	US20030NBN03		DBFUGR	USD	AACA	31/03/2018
NTRS 3.450 11/04/20	US665859AL80		DBFUFR	USD	AACA	31/03/2018
XEL 2.500 03/15/23 '22	US744448CH28		DBFSGR	USD	AACA	31/03/2018
EPR 4.500 06/01/27 '27	US26884UAD19		DBFGGR	USD	AACA	31/03/2018
GE 3.100 01/09/23 MTN	US36962G6S82		DTFUFR	USD	AACA	31/03/2018
RB 3.000 11/15/20	US582839AJ52		DBFUGR	USD	AACA	31/03/2018
CMA 2.125 05/23/19 '19	US200340AP22		DBFUGR	USD	AACA	31/03/2018
AON 3.500 06/14/24 '24	US00185AAF12		DBFGGR	USD	AACA	31/03/2018
HD 2.625 06/01/22 '22	US437076BG61		DBFUGR	USD	AACA	31/03/2018
TA 4.500 11/15/22 '22	US89346DAF42		DBFUGR	USD	AACA	31/03/2018
WFC 4.100 06/03/26 MTN	US94974BFY11		DTFNFR	USD	AACA	31/03/2018
MS 3.772 01/24/29 '28 MTN	US61744YAP34		DBVUFR	USD	AACA	31/03/2018
BRK 2.200 03/15/21 '21	US084670BQ02		DBFUGR	USD	AACA	31/03/2018
JPM 4.625 05/10/21	US46625HHZ64		DBFUFR	USD	AACA	31/03/2018
EIX 2.125 04/15/20	US281020AK32		DBFUGR	USD	AACA	31/03/2018
TGT 2.300 06/26/19	US87612EBB11		DBFUGR	USD	AACA	31/03/2018
INTC 2.600 05/19/26 '26	US458140AU47		DBFUGR	USD	AACA	31/03/2018
KCHIN 8.000 01/15/24	US373298CF37		DBFUGR	USD	AACA	31/03/2018
LOW 2.500 04/15/26 '26	US548661DM66		DBFUGR	USD	AACA	31/03/2018
DLR 5.875 02/01/20 '19	US25389JAH95		DBFGGR	USD	AACA	31/03/2018
CP 6.125 09/15/15 '15	US13645RAX26		DBFUGR	USD	AACA	31/03/2018
ICEXX 3.100 09/15/27 '27	US45866FAF18		DBFGGR	USD	AACA	31/03/2018
PGR 2.450 01/15/27	US743315AR46		DBFUGR	USD	AACA	31/03/2018
JNJ 2.900 01/15/28 '27	US478160CK81		DBFUGR	USD	AACA	31/03/2018
KR 2.650 10/15/26 '26	US501044DE89		DBFUGR	USD	AACA	31/03/2018
CELG 3.450 11/15/27 '27	US151020AY07		DBFNGR	USD	AACA	31/03/2018
COST 2.750 05/18/24 '24	US22160KAL98		DBXXXX	USD	AACA	31/03/2018
LLY 2.750 06/01/25 '25	US532457BH00		DBFUGR	USD	AACA	31/03/2018
JPM 3.625 12/01/27 '26	US46625HRX07		DBFUGR	USD	AACA	31/03/2018
ADM 5.765 03/01/41	US039483BC58		DBFUGR	USD	AACA	31/03/2018
USB 1.400 04/26/19 '19 MTN	US90331HMY61		DTFUFR	USD	AACA	31/03/2018
KO 1.650 11/01/18	US191216BF66		DBFUGR	USD	AACA	31/03/2018
CCLX 3.950 10/15/20	US143658BA91		DBFGGR	USD	AACA	31/03/2018
TEVA 0.250 02/01/26 '18 CVT	US88163VAE92		DCFGR	USD	AACA	31/03/2018
GX 3.700 03/15/23 '22	US380956AD47		DBFUGR	USD	AACA	31/03/2018
BK 3.650 02/04/24 '24 MTN	US06406HCS67		DTFUFR	USD	AACA	31/03/2018
C 2.050 06/07/19	US172967KS95		DBFUFR	USD	AACA	31/03/2018
DAR 5.375 01/15/22 '18	US237266AG66		DBFUGR	USD	AACA	31/03/2018
CVS 5.125 07/20/45 '45	US126650CN80		DBFUGR	USD	AACA	31/03/2018
EVHC 6.250 12/01/24 '19	US64189PAA12		DBFUGR	USD	AACA	31/03/2018
FCN 6.000 11/15/22 '18	US302941AM14		DBFUGR	USD	AACA	31/03/2018

Financial instrument name	Financial Instrument (ISIN)	Written description of financial instrument	Instrument Classification	Currency	Market Segment	date
NRUC 2.350 06/15/20 '20	US637432MU64		DBFSGR	USD	AACA	31/03/2018
VZ 4.862 08/21/46	US92343VCK89		DBFUGR	USD	AACA	31/03/2018
AZO 3.125 07/15/23 '23	US053332AP74		DBFUGR	USD	AACA	31/03/2018
CMCSA 2.750 03/01/23 '23	US20030NBR17		DBFUGR	USD	AACA	31/03/2018
TFX 5.250 06/15/24 '19	US879369AD80		DBFUGR	USD	AACA	31/03/2018
AMTD 3.300 04/01/27 '27	US87236YAF51		DBFUGR	USD	AACA	31/03/2018
MDCA 6.500 05/01/24 '19	USC5429XAJ57		DBFUGR	USD	AACA	31/03/2018
NGGV 5.625 06/27/22	US65412AEK43		DBFUFR	USD	AACA	31/03/2018
AXE 5.625 05/01/19	US035287AD39		DBFUGR	USD	AACA	31/03/2018
ENB 6.200 04/15/18 MATd	US84755TAA51		DBFUGR	USD	AACA	31/03/2018
GS 2.625 01/31/19 MTN	US38145XAA19		DBFUFR	USD	AACA	31/03/2018
WM 2.400 05/15/23 '23	US94106LBD01		DBFUGR	USD	AACA	31/03/2018
SERV 7.250 03/01/38	US81760NAB55		DBFUGR	USD	AACA	31/03/2018
FOXA 3.000 09/15/22	US90131HAR66		DBFUGR	USD	AACA	31/03/2018
ABG 1.500 03/31/23	XS1584123811		DYVXXR	USD	AACA	31/03/2018
TOWBR 11.500 06/15/22 '19	USU08770AD82		DBFSGR	USD	AACA	31/03/2018
MAR 2.300 01/15/22 '21	US571903AR49		DBFUGR	USD	AACA	31/03/2018
PDVSA 9.750 05/17/35 DFTd	USP7807HAQ85		DBFUGR	USD	AACA	31/03/2018
COINE 3.125 05/15/24 CVT DFTd	US19075FAB22		DCFUGR	USD	AACA	31/03/2018
JPM 3.875 09/10/24	US46625HJY71		DBFUGR	USD	AACA	31/03/2018
JPM 4.250 10/15/20	US46625HHU77		DBFUGR	USD	AACA	31/03/2018
CSX 3.400 08/01/24 '24	US126408HB27		DBFUGR	USD	AACA	31/03/2018
NWL 3.850 04/01/23 '23	US651229AV81		DBFUGR	USD	AACA	31/03/2018
NOC 2.550 10/15/22 '22	US666807BQ44		DBFNGR	USD	AACA	31/03/2018
MOS 3.250 11/15/22 '22	US61945CAF05		DBFUGR	USD	AACA	31/03/2018
CBT 2.550 01/15/18 MATd	US127055AJ04		DBFUGR	USD	AACA	31/03/2018
GME 6.750 03/15/21 '18	USU36328AB58		DBFUGR	USD	AACA	31/03/2018
PRUX 4.600 05/15/44 MTN	US74432QCA13		DTFUGR	USD	AACA	31/03/2018
WOKHO 10.250 06/30/20 '18	USU97161AA85		DBFUGR	USD	AACA	31/03/2018
DWDP 2.800 02/15/23	US263534CK37		DBFUGR	USD	AACA	31/03/2018
PLGV 3.250 04/06/26	US731011AU68		DBFUFR	USD	AACA	31/03/2018
SAH 5.000 05/15/23 '18	US83545GAX07		DBFUGR	USD	AACA	31/03/2018
PNC 2.150 04/29/21 '21 MTN	US69353REW43		DTFUFR	USD	AACA	31/03/2018
LNC 3.800 03/01/28 '27	US534187BH11		DBFNGR	USD	AACA	31/03/2018
CNGV 9.000 01/15/96	US712219AC86		DBXTFX	USD	AACA	31/03/2018
BRK 1.300 08/15/19	US084664CK54		DBFUGR	USD	AACA	31/03/2018
TGI 4.875 04/01/21 '18	US896818AH46		DBFUGR	USD	AACA	31/03/2018
ALIVH 8.700 05/01/30	US013104AH74		DBFUGR	USD	AACA	31/03/2018
ALSNX 5.000 10/01/24 '19	USU01979AD29		DBFUGR	USD	AACA	31/03/2018
ROGV 3.375 02/08/38 MTN	XS1768074319		DTFXFR	EUR	AACA	31/03/2018
ALIVH 4.750 12/01/21	US786514BU22		DBFUGR	USD	AACA	31/03/2018

Financial instrument name	Financial Instrument (ISIN)	Written description of financial instrument	Instrument Classification	Currency	Market Segment	date
BERY 4.500 02/15/26 '21	US08576PAA93		DBFSGR	USD	AACA	31/03/2018
CAR 5.125 06/01/22 '18	USU05375AL12		DBFUGR	USD	AACA	31/03/2018
CRGV 9.995 08/01/20	USP3699PAA59		DBFUFR	USD	AACA	31/03/2018
STX 5.750 12/01/34 '34	US81180WAN11		DBFGGR	USD	AACA	31/03/2018
LBGV 6.250 05/27/22 MTN	XS1419879504		DTXFR	USD	AACA	31/03/2018
EMBRC 5.400 02/01/27	US29082HAB87		DBFGGR	USD	AACA	31/03/2018
NM 3.250 8/15/22 c (URegS)	USY62196AE37		DBFXXX	USD	AACA	31/03/2018
ARGV 7.500 04/22/26	US040114GX20		DBFTFR	USD	AACA	31/03/2018
LBX 6.750 07/01/36	USS01797AM65		DBFUGR	USD	AACA	31/03/2018
P 1.750 12/01/20 CVT	US698354AB34		DCFNGR	USD	AACA	31/03/2018
ARGV 5.750 04/18/25	ARARGE320408		DBVUAR	USD	AACA	31/03/2018
CLISA 9.500 07/20/23 '20	USP3063XAF52		DBFGGR	USD	AACA	31/03/2018
JBSSC 5.750 06/15/25 '20	USU0901CAJ90		DBFUGR	USD	AACA	31/03/2018
HTZ 7.000 01/15/28	US428040BJ78		DBFSFR	USD	AACA	31/03/2018
QSP 4.250 05/15/24 '20	USC6900PAC35		DBFSGR	USD	AACA	31/03/2018
YUM 6.250 03/15/18 MATd	US988498AC50		DBFUGR	USD	AACA	31/03/2018
EHC 5.750 09/15/25 '20	US421924BT72		DBFUGR	USD	AACA	31/03/2018
GOLLD 7.000 01/31/25 '22	USL4441RAA43		DBFUGR	USD	AACA	31/03/2018
LBX 7.600 07/15/37	US532716AN75		DBFUGR	USD	AACA	31/03/2018
DHCP 4.500 11/01/19 CVT EXCd	US93317WAA09		DCFNGR	USD	AACA	31/03/2018
JBSSC 7.250 04/03/24 '19	USA29866AB53		DBFGGR	USD	AACA	31/03/2018
YUM 3.875 11/01/23 '23	US988498AJ04		DBFUGR	USD	AACA	31/03/2018
BATRK 6.500 06/03/20 MTN	XS0220743776		DTFUFB	USD	AACA	31/03/2018
SSCOP 10.000 08/15/21 CALd	USU84420AC96		DBFUGR	USD	AACA	31/03/2018
TCHIL 10.000 05/01/20 '18	USU8728QAA14		DBFSGR	USD	AACA	31/03/2018
CTL 7.200 12/01/25	US156686AJ67		DBFUGR	USD	AACA	31/03/2018
UNSHG 5.125 02/15/25 '20	USU91505AL80		DBFSGR	USD	AACA	31/03/2018
HYMTR 3.335 09/18/20 FRN MTN	US44891CAP86		DTVUFR	USD	AACA	31/03/2018
GHING 5.500 02/15/23 '19	USU85343AB49		DBFUGR	USD	AACA	31/03/2018
EHC 5.125 03/15/23 '18	US421924BN03		DBFUGR	USD	AACA	31/03/2018
MTOR 4.000 02/15/27 '19 CVT	US043353AH46		DCFUFR	USD	AACA	31/03/2018
STAR 4.625 09/15/20 '20	US45031UCC36		DBFUGR	USD	AACA	31/03/2018
CANDF 2.125 09/27/21	US219868BX31		DBFUGR	USD	AACA	31/03/2018
RKERR 6.850 07/15/18	USU75111AC56		DBFUGR	USD	AACA	31/03/2018
MRFGC 6.875 06/24/19 '18	USN54468AD05		DBFGGR	USD	AACA	31/03/2018
PHM 5.000 01/15/27 '26	US745867AX94		DBFUGR	USD	AACA	31/03/2018
POST 5.750 03/01/27 '22	USU7318UAL62		DBFUGR	USD	AACA	31/03/2018
NEP 4.500 09/15/27 '27	US65342QAB86		DBFGGR	USD	AACA	31/03/2018
ZAYO 6.000 04/01/23 '18	US989194AM79		DBFUGR	USD	AACA	31/03/2018
BIC 4.875 10/18/27 '22 FRN	US05968LAK89		DBFUGR	USD	AACA	31/03/2018
TEVA 6.150 02/01/36	US88163VAD10		DBFGFR	USD	AACA	31/03/2018

Financial instrument name	Financial Instrument (ISIN)	Written description of financial instrument	Instrument Classification	Currency	Market Segment	date
POST 5.000 08/15/26 '21	USU7318UAJ17		DBFUGR	USD	AACA	31/03/2018
TALEE 7.000 10/15/27	US87422VAD01		DBFGGR	USD	AACA	31/03/2018
CCSX 5.875 07/15/25 '20	US156504AH51		DBXXXX	USD	AACA	31/03/2018
MAT 6.200 10/01/40	US577081AU60		DBFUGR	USD	AACA	31/03/2018
CMC 5.375 07/15/27 '22	US201723AL70		DBFUGR	USD	AACA	31/03/2018
YUM 5.250 06/01/26 '21	USU4866DAB92		DBFGGR	USD	AACA	31/03/2018
CHTR 5.750 02/15/26 '21	USU12501AN96		DBFUGR	USD	AACA	31/03/2018
CONEX 5.000 03/15/24 '20	US23283PAG90		DBFUGR	USD	AACA	31/03/2018
LEH 5.350 03/13/20 MTN DFTd	US52519FAT84		DTFUFR	USD	AACA	31/03/2018
STLD 5.000 12/15/26 '21	US858119BF68		DBFUGR	USD	AACA	31/03/2018
FELP 11.500 04/01/23 '20	USU34550AE00		DBFSGR	USD	AACA	31/03/2018
CRE 6.875 09/16/26 '21 FRN	USP09646AD58		DBVUGR	USD	AACA	31/03/2018
HRC 5.000 02/15/25 '20	USU43295AB79		DBFUGR	USD	AACA	31/03/2018
BSGV 7.125 04/02/38	USP06518AD91		DBFUFR	USD	AACA	31/03/2018
HSBA 2.563 Perp '18 FRN	GB0004355490		DBVUPB	USD	AACA	31/03/2018
VRX 5.500 11/01/25 '20	US91911KAN28		DBFSGR	USD	AACA	31/03/2018
CVA 5.875 07/01/25 '20	US22282EAG70		DBFUGR	USD	AACA	31/03/2018
CON 3.250 04/08/18 MATd	USP16236AF16		DBFUGR	USD	AACA	31/03/2018
CTL 7.650 03/15/42	US156700AT34		DBFUGR	USD	AACA	31/03/2018
STWD 4.375 04/01/23 '23 CVT	US85571BAH87		DCFUFR	USD	AACA	31/03/2018
OSK 5.375 03/01/22 CALd	US688225AG60		DBFUGR	USD	AACA	31/03/2018
PFGC 5.500 06/01/24 '19	US71376LAB62		DBFUGR	USD	AACA	31/03/2018
HIIX 5.000 11/15/25 '20	USU44567AD43		DBFUGR	USD	AACA	31/03/2018
COMM 6.000 06/15/25 '20	USU2019PAA40		DBFUGR	USD	AACA	31/03/2018
GRA 5.625 10/01/24	USU38246AB79		DBFUGR	USD	AACA	31/03/2018
JCP 5.875 07/01/23 '19	USU7083NAB74		DBFSGR	USD	AACA	31/03/2018
CHK 8.000 06/15/27 '22	USU16450AV72		DBFNGR	USD	AACA	31/03/2018
SATZ 5.250 08/01/26	US444454AD48		DBFSGR	USD	AACA	31/03/2018
VVV 4.375 08/15/25 '20	US92047WAB72		DBFNGR	USD	AACA	31/03/2018
TERP 5.000 01/31/28 '27	US88104LAE39		DBFGGR	USD	AACA	31/03/2018
EMGSD 8.750 01/20/22 '20	USP46756AH86		DBFUFR	USD	AACA	31/03/2018
COMM 5.000 03/15/27 '22	USU2020EAB49		DBFUGR	USD	AACA	31/03/2018
RKERR 6.875 04/15/40	USU75111AG60		DBFUGR	USD	AACA	31/03/2018
CTB 8.000 12/15/19	US216831AE76		DBFUGR	USD	AACA	31/03/2018
APU 5.500 05/20/25 '25	US030981AK06		DBFUGR	USD	AACA	31/03/2018
CTL 7.125 07/15/23 '18	US913026AU40		DBXXXX	USD	AACA	31/03/2018
BSGV 6.950 11/20/29	USP06518AE74		DBFUGR	USD	AACA	31/03/2018
MTH 7.000 04/01/22	US59001AAQ58		DBFGGR	USD	AACA	31/03/2018
MGM 4.500 01/15/28 '27	US55303XAF24		DBVNGR	USD	AACA	31/03/2018
PDVSA 9.750 05/17/35 DFTd	US716558AE19		DBFUGR	USD	AACA	31/03/2018
MBKX 1.398 09/26/20 MTN	XS1496343986		DTFXFB	EUR	AACA	31/03/2018

Financial instrument name	Financial Instrument (ISIN)	Written description of financial instrument	Instrument Classification	Currency	Market Segment	date
TALEE 6.000 12/15/36	US69352JAK34		DBFUGR	USD	AACA	31/03/2018
HUGV 6.000 01/11/19	XS0625388136		DBFXFB	EUR	AACA	31/03/2018
DCPX 4.750 09/30/21 '21	US23311RAE62		DBFUGR	USD	AACA	31/03/2018
GPK 4.875 11/15/22 '22	US38869PAL85		DBFUGR	USD	AACA	31/03/2018
CHTR 4.000 03/01/23 '19	USU12501AW95		DBFNGR	USD	AACA	31/03/2018
AREXX 7.000 06/15/21 '18	US03834AAA16		DBFUGR	USD	AACA	31/03/2018
DCPX 4.950 04/01/22 '22	US23311VAB36		DBFGGR	USD	AACA	31/03/2018
INFO 4.750 02/15/25 '24	USG47567AB13		DBFUGR	USD	AACA	31/03/2018
SIRI 5.375 07/15/26 '21	USU82764AK45		DBFUGR	USD	AACA	31/03/2018
CLVBR 7.875 03/01/23 '19	US185401AG14		DBFSGR	USD	AACA	31/03/2018
VRX 6.500 03/15/22 '19	USC94143AJ01		DBFSGR	USD	AACA	31/03/2018
RHP 5.000 04/15/21 '18	US749571AB16		DBFUGR	USD	AACA	31/03/2018
VRX 6.750 08/15/21 '18	USU9098WAA81		DBFGGR	USD	AACA	31/03/2018
YUM 3.875 11/01/20 '20	US988498AG64		DBFUGR	USD	AACA	31/03/2018
IL 5.100 06/01/33	US452151LF83		DMFUFR	USD	AACA	31/03/2018
ERIC 4.125 05/15/22	US294829AA48		DBFUGR	USD	AACA	31/03/2018
AXL 6.250 04/01/25 '20	US02406PAR10		DBFUGR	USD	AACA	31/03/2018
RRD 6.500 11/15/23	US257867BA88		DBFUGR	USD	AACA	31/03/2018
SBAC 4.875 09/01/24 '19	US78388JAV89		DBFUGR	USD	AACA	31/03/2018
KMI 4.375 08/15/22 '22	US62912XAE40		DBFNGR	USD	AACA	31/03/2018
CLDRH 7.875 02/15/25 '20	US026375AQ85		DBFUGR	USD	AACA	31/03/2018
NY 6.668 11/15/39	US59259YBY41			USD	AACA	31/03/2018
CA 6.758 07/01/34	US544646ZR64			USD	AACA	31/03/2018
FMEG 4.750 10/15/24 '24	USU31434AE08		DBFGGR	USD	AACA	31/03/2018
FL 2.636 10/01/24	US696560LF64			USD	AACA	31/03/2018
KRA 10.500 04/15/23 CALd	US50077DAC83		DBFUGR	USD	AACA	31/03/2018
NJ 5.754 12/15/28	US646136XS57			USD	AACA	31/03/2018
NY 5.440 06/15/43	US64972FT630			USD	AACA	31/03/2018
AIRXL 8.500 02/15/22 CALd	US009563AD96		DBFUGR	USD	AACA	31/03/2018
LYV 4.875 11/01/24 '19	USU53897AE10		DBFUGR	USD	AACA	31/03/2018
PFX 5.875 01/15/24 '19	US72347QAL77		DBFUGR	USD	AACA	31/03/2018
IL 7.350 07/01/35	US452152GS43			USD	AACA	31/03/2018
CA 4.131 05/15/45	US91412GXY69			USD	AACA	31/03/2018
IL 6.725 04/01/35	US452152FA44			USD	AACA	31/03/2018
BTU 6.375 03/31/25 '20	US70457LAB09		DBFSGR	USD	AACA	31/03/2018
SMLP 5.750 04/15/25 '20	US86614WAD83		DBFUGR	USD	AACA	31/03/2018
TX 6.290 03/01/32	US442331QM91			USD	AACA	31/03/2018
OH 4.532 01/01/35	US47770VAZ31			USD	AACA	31/03/2018
CHH 5.750 07/01/22	US169905AE60		DBFUGR	USD	AACA	31/03/2018
HES 7.875 10/01/29	US023551AF16		DBFUGR	USD	AACA	31/03/2018
EAT 2.600 05/15/18 MATd	US109641AF72		DBFUGR	USD	AACA	31/03/2018

Financial instrument name	Financial Instrument (ISIN)	Written description of financial instrument	Instrument Classification	Currency	Market Segment	date
KMI 4.375 08/15/22 '22	USU6536EAE69		DBFNGR	USD	AACA	31/03/2018
AXL 6.500 04/01/27 '22	US02406PAU49		DBFUGR	USD	AACA	31/03/2018
IL 6.200 07/01/21	US452152GR69			USD	AACA	31/03/2018
BSL 6.500 05/15/21 '18	USQ14048AA20		DBFGGR	USD	AACA	31/03/2018
IL 6.314 01/01/44	US167486SD21			USD	AACA	31/03/2018
TX 3.086 05/15/29 '27	US88213AKG93			USD	AACA	31/03/2018
CA 7.950 03/01/36 '20	US13063BFV99			USD	AACA	31/03/2018
QSP 5.000 10/15/25 '20	US68245XAE94		DBFSFR	USD	AACA	31/03/2018
INFOR 7.125 05/01/21 '18	US45672WAA99		DBFUGR	USD	AACA	31/03/2018
SC 3.572 12/01/22	US837151FP99			USD	AACA	31/03/2018
CA 3.909 05/15/29	US91412GXU48			USD	AACA	31/03/2018
CA 5.750 07/01/34	US544646XZ09			USD	AACA	31/03/2018
SPB 6.125 12/15/24 '19	US84762LAS43		DBFUGR	USD	AACA	31/03/2018
MAGRP 6.500 10/01/25 '20	US57701RAH57		DBFNGR	USD	AACA	31/03/2018
NLSN 5.000 02/01/25 '20	USL67449AB15		DBFUGR	USD	AACA	31/03/2018
CA 6.200 10/01/19	US13063A7G33			USD	AACA	31/03/2018
RCII 6.625 11/15/20 '18	US76009NAH35		DBFUGR	USD	AACA	31/03/2018
PA 3.850 12/15/19	US55072RBH93			USD	AACA	31/03/2018
CP 6.500 05/15/18 MATd	US13645RAH75		DBFUGR	USD	AACA	31/03/2018
IR 4.650 11/01/44 '44	US456873AC20		DBFUGR	USD	AACA	31/03/2018
CNA 4.500 03/01/26 '25	US126117AT75		DBFUGR	USD	AACA	31/03/2018
SAN 2.500 03/14/19	US80283LAK98		DBFGGR	USD	AACA	31/03/2018
TD 2.125 07/02/19 MTN	US89114QAS75		DTFUFR	USD	AACA	31/03/2018
TPR 3.000 07/15/22 '22	US189754AB06		DBFNGR	USD	AACA	31/03/2018
CELG 4.550 02/20/48 '47	US151020AZ71		DBFNGR	USD	AACA	31/03/2018
TPR 4.125 07/15/27 '27	US189754AC88		DBFNGR	USD	AACA	31/03/2018
SRE 2.500 05/15/26 '26	US797440BU77		DBFSGR	USD	AACA	31/03/2018
MCD 3.500 03/01/27 '26 MTN	US58013MFB54		DTFUFR	USD	AACA	31/03/2018
UNP 3.875 02/01/55 '54	US907818EC83		DBFUGR	USD	AACA	31/03/2018
CUBE 4.800 07/15/22 '22	US22966RAA41		DBFGGR	USD	AACA	31/03/2018
LBRT 4.850 08/01/44	US53079EBF07		DBFGGR	USD	AACA	31/03/2018
SO 3.250 03/30/27 '26	US373334KH31		DBFUGR	USD	AACA	31/03/2018
LLY 1.950 03/15/19	US532457BF44		DBFUGR	USD	AACA	31/03/2018
KMI 3.150 01/15/23 '22	US49456BAM37		DBFGGR	USD	AACA	31/03/2018
PEP 2.000 04/15/21 '21	US713448DX30		DBFNFR	USD	AACA	31/03/2018
EXC 5.600 06/15/42 '41	US30161MAN39		DBFUGR	USD	AACA	31/03/2018
WFC 2.600 07/22/20 MTN	US94974BGM63		DTFNFR	USD	AACA	31/03/2018
L 3.750 04/01/26 '26	US540424AS76		DBFUGR	USD	AACA	31/03/2018
MTFGI 3.000 02/10/25 '25	US553794AC20		DBFUGR	USD	AACA	31/03/2018
WBA 4.500 11/18/34 '34	US931427AB40		DBFUGR	USD	AACA	31/03/2018
TRP 2.500 08/01/22	US893526DM20		DBFUGR	USD	AACA	31/03/2018

Financial instrument name	Financial Instrument (ISIN)	Written description of financial instrument	Instrument Classification	Currency	Market Segment	date
AXP 2.500 08/01/22 '22	US025816BM04		DBFUGR	USD	AACA	31/03/2018
KHC 6.125 08/23/18	US50076QAX43		DBFUGR	USD	AACA	31/03/2018
NEM 5.875 04/01/35	US651639AE60		DBFUGR	USD	AACA	31/03/2018
STT 3.550 08/18/25	US857477AT04		DBFUGR	USD	AACA	31/03/2018
LNC 6.250 02/15/20	US534187AY52		DBFUGR	USD	AACA	31/03/2018
BXP 3.650 02/01/26 '25	US10112RAX26		DBFUGR	USD	AACA	31/03/2018
JEF 4.150 01/23/30	US47233JBH05		DBFUGR	USD	AACA	31/03/2018
JPM 4.400 07/22/20	US46625HHS22		DBFUGR	USD	AACA	31/03/2018
CELG 2.250 05/15/19	US151020AN42		DBFUGR	USD	AACA	31/03/2018
JPM 3.964 11/15/48 '47 FRN	US46647PAL04		DBVUGR	USD	AACA	31/03/2018
CRAWG 3.850 11/15/24 '24	US26884TAL61		DBFUGR	USD	AACA	31/03/2018
DUK 3.750 06/01/45 '44	US26442CAP95		DBFUGR	USD	AACA	31/03/2018
PNM 7.950 05/15/18 MATd	US744499AP93		DBFUGR	USD	AACA	31/03/2018
C 4.600 03/09/26	US172967KJ96		DBFUGR	USD	AACA	31/03/2018
SO 2.000 09/08/20	US373334KJ96		DBFNGR	USD	AACA	31/03/2018
C 3.750 06/16/24	US172967HT16		DBFUGR	USD	AACA	31/03/2018
BK 2.600 02/07/22 '22 MTN	US06406RAA59		DTFUGR	USD	AACA	31/03/2018
DG 1.875 04/15/18 MATd	US256677AB15		DBFUGR	USD	AACA	31/03/2018
WBA 3.100 09/15/22	US931422AH23		DBFUGR	USD	AACA	31/03/2018
WFC 2.150 01/30/20 MTN	US94974BGF13		DTFNFR	USD	AACA	31/03/2018
R 2.875 09/01/20 '20 MTN	US78355HKA67		DTFUGR	USD	AACA	31/03/2018
DUK 1.800 09/01/21 '21	US26441CAR60		DBFUGR	USD	AACA	31/03/2018
TEVA 1.700 07/19/19	US88167AAB70		DBFUGR	USD	AACA	31/03/2018
DLR 3.625 10/01/22 '22	US25389JAK25		DBFGGR	USD	AACA	31/03/2018
CAT 7.150 02/15/19 MTN	US14912L4E81		DTFUGR	USD	AACA	31/03/2018
CELG 5.000 08/15/45 '45	US151020AU84		DBFUGR	USD	AACA	31/03/2018
PCG 6.050 03/01/34	US694308GE15		DBFSFR	USD	AACA	31/03/2018
UNP 2.250 06/19/20 '20	US907818EE40		DBFUGR	USD	AACA	31/03/2018
JBHT 2.400 03/15/19	US445658CC97		DBFUGR	USD	AACA	31/03/2018
BDX 2.133 06/06/19	US075887BQ17		DBFUGR	USD	AACA	31/03/2018
AZO 4.000 11/15/20 '20	US053332AL60		DBFUGR	USD	AACA	31/03/2018
PCG 3.300 03/15/27 '26	US694308HS91		DBFUGR	USD	AACA	31/03/2018
STI 2.350 11/01/18 '18	US867914BF90		DBFUGR	USD	AACA	31/03/2018
RSG 5.250 11/15/21	US760761AD86		DBFUGR	USD	AACA	31/03/2018
HON 3.812 11/21/47 '47	US438516BS48		DBFUGR	USD	AACA	31/03/2018
KEY 5.100 03/24/21 MTN	US49326EED13		DTFXXX	USD	AACA	31/03/2018
KIM 3.400 11/01/22 '22	US49446RAN98		DBFUGR	USD	AACA	31/03/2018
	US20030NCE94			USD	AACA	31/03/2018
SPG 3.375 10/01/24 '24	US828807CS47		DBFUGR	USD	AACA	31/03/2018
EQR 3.500 03/01/28 '27	US26884ABJ16		DBFUGR	USD	AACA	31/03/2018
CL 0.900 05/01/18 MTN MATd	US19416QEB23		DTFUGR	USD	AACA	31/03/2018

Financial instrument name	Financial Instrument (ISIN)	Written description of financial instrument	Instrument Classification	Currency	Market Segment	date
TMO 6.000 03/01/20	US53217VAC37		DBFUGR	USD	AACA	31/03/2018
ALL 3.150 06/15/23	US020002AZ47		DBFUGR	USD	AACA	31/03/2018
FTVX 2.350 06/15/21 '21	US34959JAF57		DBFGGR	USD	AACA	31/03/2018
UNH 2.950 10/15/27	US91324PDE97		DBFUGR	USD	AACA	31/03/2018
CMCSA 4.400 08/15/35 '35	US20030NBP50		DBFUGR	USD	AACA	31/03/2018
AFL 2.400 03/16/20	US001055AN21		DBFUGR	USD	AACA	31/03/2018
JPM 3.782 02/01/28 '27 FRN	US46625HRY89		DBVUGR	USD	AACA	31/03/2018
DUK 6.100 06/01/37	US26442CAA27		DBFUGR	USD	AACA	31/03/2018
BK 3.550 09/23/21 '21 MTN	US06406HBY45		DTFXFX	USD	AACA	31/03/2018
KO 1.375 05/30/19	US191216BV17		DBFUGR	USD	AACA	31/03/2018
ORLY 4.875 01/14/21 '20	US67103HAA59		DBFUGR	USD	AACA	31/03/2018
BG 3.500 11/24/20	US120568AW02		DBFGGR	USD	AACA	31/03/2018
AXP 7.000 03/19/18 MATd	US025816AY50		DBFUFR	USD	AACA	31/03/2018
DUK 2.800 05/15/22 '22	US144141DC90		DBFSGR	USD	AACA	31/03/2018
PKG 3.900 06/15/22 '22	US695156AP42		DBFUGR	USD	AACA	31/03/2018
ANTMX 4.350 08/15/20	US94973VAS60		DBFUGR	USD	AACA	31/03/2018
PCG 4.300 03/15/45 '44	US694308HL49		DBFUGR	USD	AACA	31/03/2018
KR 3.700 08/01/27 '27	US501044DJ76		DBFUGR	USD	AACA	31/03/2018
AIG 3.375 08/15/20	US026874CX31		DBFUGR	USD	AACA	31/03/2018
SPG 2.350 01/30/22 '21	US828807DA20		DBFUGR	USD	AACA	31/03/2018
ANTMX 2.500 11/21/20	US036752AE32		DBFUGR	USD	AACA	31/03/2018
MMC 3.300 03/14/23 '23	US571748BA95		DBFUGR	USD	AACA	31/03/2018
NVR 3.950 09/15/22 '22	US62944TAE55		DBFUGR	USD	AACA	31/03/2018
CEB 1.000 02/04/19	US222213AN06		DBFCFR	USD	AACA	31/03/2018
MS 4.000 07/23/25	US6174468C63		DBFUFR	USD	AACA	31/03/2018
CMCSA 4.000 08/15/47 '47	US20030NBZ33		DBFUGR	USD	AACA	31/03/2018
GS 3.000 04/26/22 '21	US38141GWC40		DBXUGR	USD	AACA	31/03/2018
BMO 1.450 04/09/18 MTN MATd	US06366RMS12		DTFUFR	USD	AACA	31/03/2018
CNA 5.750 08/15/21	US126117AR10		DBFUGR	USD	AACA	31/03/2018
	US465685AL93		DBFUGR	USD	AACA	31/03/2018
CAT 4.750 05/15/64 '63	US149123CE90		DBFUGR	USD	AACA	31/03/2018
MRKX 4.150 05/18/43	US58933YAJ47		DBFUGR	USD	AACA	31/03/2018
KO 1.875 10/27/20	US191216BT60		DBFUGR	USD	AACA	31/03/2018
EMN 2.700 01/15/20 '19	US277432AQ36		DBFUGR	USD	AACA	31/03/2018
EXC 2.400 08/15/26 '26	US059165EG13		DBFUGR	USD	AACA	31/03/2018
JNJ 2.050 03/01/23 '23	US478160BT00		DBFUGR	USD	AACA	31/03/2018
CELG 3.250 08/15/22	US151020AH73		DBFUGR	USD	AACA	31/03/2018
MS 7.250 04/01/32	US617446HD43		DBFUGR	USD	AACA	31/03/2018
CVE 5.400 06/15/47 '46	US15135UAR05		DBFUGR	USD	AACA	31/03/2018
LUV 3.000 11/15/26 '26	US844741BC18		DBFUGR	USD	AACA	31/03/2018
COF 4.750 07/15/21	US14040HAY18		DBFUFR	USD	AACA	31/03/2018



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XEL 2.600 05/15/23 '22	US665772CK34		DBFSGR	USD	AACA	31/03/2018
BLDX 3.000 11/01/22 '22	US09952AAA43		DBFGGR	USD	AACA	31/03/2018
KEYS 4.600 04/06/27 '27	US49338LAE39		DBFUGR	USD	AACA	31/03/2018
AES 4.050 05/01/46 '45	US455434BT65		DBFSGR	USD	AACA	31/03/2018
SRE 2.950 04/01/25 '25	US68233JAZ75		DBFSGR	USD	AACA	31/03/2018
MDT 4.450 03/15/20 CALd	US585055AS51		DBFUGR	USD	AACA	31/03/2018
COP 5.900 10/15/32	US20825CAF14		DBFGGR	USD	AACA	31/03/2018
SPG 6.750 02/01/40 '39	US828807CE50		DBFUGR	USD	AACA	31/03/2018
HRS 2.700 04/27/20 '20	US413875AQ80		DBFUGR	USD	AACA	31/03/2018
UNP 3.000 04/15/27 '27	US907818EP96		DBFUGR	USD	AACA	31/03/2018
MCD 3.250 06/10/24 MTN	US58013MES98		DTFUGR	USD	AACA	31/03/2018
NSC 5.590 05/17/25	US655844AW86		DBFSGR	USD	AACA	31/03/2018
TRV 6.375 03/15/33	US89420GAE98		DBFUGR	USD	AACA	31/03/2018
LYB 4.625 02/26/55 '54	US552081AM30		DBFUGR	USD	AACA	31/03/2018
GE 4.625 01/07/21 MTN	US36962G4Y78		DTFUFR	USD	AACA	31/03/2018
SPG 3.375 03/15/22 '21	US828807CK11		DBFUGR	USD	AACA	31/03/2018
NMHLd 2.750 03/19/19 MTN	US65535HAG48		DBFUFR	USD	AACA	31/03/2018
AMTD 5.600 12/01/19	US87236YAA64		DBFUGR	USD	AACA	31/03/2018
CAT 3.900 05/27/21	US149123BV25		DBFUGR	USD	AACA	31/03/2018
ENRAN 9.000 04/15/19	US29273RAM16		DBFUGR	USD	AACA	31/03/2018
DFS 3.200 08/09/21 '21	US25466AAF84		DBFUGR	USD	AACA	31/03/2018
MMM 2.000 08/07/20 MTN	US88579YAAQ44		DBFUGR	USD	AACA	31/03/2018
TSN 3.950 08/15/24 '24	US902494AX19		DBFUGR	USD	AACA	31/03/2018
PRUX 7.375 06/15/19 MTN	US74432QBG91		DTFUFR	USD	AACA	31/03/2018
RY 2.150 10/26/20 MTN	US78013GKN42		DSMMMM	USD	AACA	31/03/2018
IVZ 3.125 11/30/22	US46132FAA84		DBFUGR	USD	AACA	31/03/2018
MARSI 2.900 10/21/19 '19	US982526AV72		DBFUGR	USD	AACA	31/03/2018
LEA 5.375 03/15/24 '19	US521865AV77		DBFUGR	USD	AACA	31/03/2018
PKG 4.500 11/01/23 '23	US695156AQ25		DBFUGR	USD	AACA	31/03/2018
GLW 2.900 05/15/22 '22	US219350BB08		DBFUGR	USD	AACA	31/03/2018
SNH 3.250 05/01/19 '19	US81721MAJ80		DBFUGR	USD	AACA	31/03/2018
PPL 4.125 06/15/44 '43	US69351UAS24		DBFSGR	USD	AACA	31/03/2018
SU 7.150 02/01/32	US867229AC03		DBFUFR	USD	AACA	31/03/2018
IBM 7.000 10/30/25	US459200AM34		DBXXXX	USD	AACA	31/03/2018
AFL 4.000 02/15/22	US001055AJ19		DBFUGR	USD	AACA	31/03/2018
SNA 3.250 03/01/27 '26	US833034AK75		DBFUGR	USD	AACA	31/03/2018
NTR 3.375 03/15/25 '24	US008916AP31		DBFUGR	USD	AACA	31/03/2018
AMPX 2.875 09/15/26 '26	US03076CAH97		DBFUGR	USD	AACA	31/03/2018
BAC 3.824 01/20/28 '27 MTN	US06051GGF00		DBVUFR	USD	AACA	31/03/2018
BXP 4.125 05/15/21 '21	US10112RAS31		DBFUGR	USD	AACA	31/03/2018
DUK 6.350 08/15/38	US263901AA85		DBFSGR	USD	AACA	31/03/2018

Financial instrument name	Financial Instrument (ISIN)	Written description of financial instrument	Instrument Classification	Currency	Market Segment	date
AET 4.125 06/01/21 '21	US008117AN30		DBFUGR	USD	AACA	31/03/2018
NI 5.950 06/15/41 '40	US65473QAX16		DBFGGR	USD	AACA	31/03/2018
GIS 5.650 02/15/19	US370334BH61		DBFUGR	USD	AACA	31/03/2018
MRKX 1.300 05/18/18 MATd	US58933YAG08		DBFUGR	USD	AACA	31/03/2018
DIS 2.550 02/15/22 MTN	US25468PCT12		DTFUFR	USD	AACA	31/03/2018
DIS 4.375 08/16/41 MTN	US25468PCP99		DTFUFR	USD	AACA	31/03/2018
AET 5.450 06/15/21 '21	US222862AJ30		DBFUGR	USD	AACA	31/03/2018
	US03350WAB54		DBFNGR	USD	AACA	31/03/2018
GE 2.200 01/09/20 '19 MTN	US36962G7M04		DTFUGR	USD	AACA	31/03/2018
NRUC 2.950 02/07/24 '23	US637432NL56		DBFSGR	USD	AACA	31/03/2018
USB 3.000 03/15/22 '22 MTN	US91159HHC79		DTFUGR	USD	AACA	31/03/2018
OKE 6.200 09/15/43 '43	US68268NAM56		DBFUGR	USD	AACA	31/03/2018
ROP 3.800 12/15/26 '26	US776743AD85		DBFUGR	USD	AACA	31/03/2018
L 4.950 12/15/24 '24	US096630AD01		DBFUGR	USD	AACA	31/03/2018
WFC 2.625 07/22/22 MTN	US95000U2B83		DTFNGR	USD	AACA	31/03/2018
MPCXX 5.200 03/01/47 '46	US55336VAL45		DBFUGR	USD	AACA	31/03/2018
EPR 4.750 12/15/26 '26	US26884UAC36		DBFUGR	USD	AACA	31/03/2018
WMT 6.500 08/15/37	US931142CK74		DBFUFR	USD	AACA	31/03/2018
ANTMX 4.625 05/15/42	US94973VAY39		DBFUGR	USD	AACA	31/03/2018
NVT 4.550 04/15/28 '28	US67078AAB98		DBFGGR	USD	AACA	31/03/2018
HIG 6.100 10/01/41	US416515AP98		DBFUFR	USD	AACA	31/03/2018
BDX 4.669 06/06/47 '46	US075887BX67		DBFUGR	USD	AACA	31/03/2018
TIAAB 6.850 12/16/39	US878091BC04		DBFUGR	USD	AACA	31/03/2018
ABI 6.875 11/15/19	US03523TBH05		DBFGFR	USD	AACA	31/03/2018
HUM 3.150 12/01/22 '22	US444859BA90		DBFUGR	USD	AACA	31/03/2018
TGT 2.900 01/15/22	US87612EAZ97		DBFUGR	USD	AACA	31/03/2018
D 2.950 11/15/26 '26	US927804FV18		DBFUGR	USD	AACA	31/03/2018
TRV 5.900 06/02/19	US89417EAF60		DBFUGR	USD	AACA	31/03/2018
GS 3.625 01/22/23 MTN	US38141GRD87		DBFUGR	USD	AACA	31/03/2018
AZN 3.375 11/16/25	US046353AL27		DBFUGR	USD	AACA	31/03/2018
JPM 2.200 10/22/19	US48127HAA77		DBFUFR	USD	AACA	31/03/2018
BK 2.200 03/04/19 '19 MTN	US06406HCR84		DTFUFR	USD	AACA	31/03/2018
OC 3.400 08/15/26 '26	US690742AF87		DBFUGR	USD	AACA	31/03/2018
EXC 5.350 03/01/18 MATd	US693304AL18		DBFSGR	USD	AACA	31/03/2018
PCG 3.500 10/01/20 '20	US694308GT83		DBFUGR	USD	AACA	31/03/2018
XEL 3.200 11/15/20 '20	US744448CD14		DBFSGR	USD	AACA	31/03/2018
ENRAN 6.050 06/01/41 '40	US29273RAP47		DBFUGR	USD	AACA	31/03/2018
EDF 4.950 10/13/45 '45	US268317AQ76		DBFUGR	USD	AACA	31/03/2018
VMC 4.500 06/15/47 '46	US929160AV17		DBFNGR	USD	AACA	31/03/2018
PEP 5.000 06/01/18 MATd	US713448BH08		DBFUFR	USD	AACA	31/03/2018
AAP 4.500 01/15/22 '21	US00751YAB20		DBFUGR	USD	AACA	31/03/2018

Financial instrument name	Financial Instrument (ISIN)	Written description of financial instrument	Instrument Classification	Currency	Market Segment	date
SUMFG 3.102 01/17/23	US86562MAX83		DBFNGR	USD	AACA	31/03/2018
PEP 3.000 08/25/21	US713448BW74		DBFUGR	USD	AACA	31/03/2018
TMO 4.500 03/01/21	US883556AX08		DBFUGR	USD	AACA	31/03/2018
NOVN 5.125 02/10/19	US66989GAA85		DBFUGR	USD	AACA	31/03/2018
MFC 4.900 09/17/20	US56501RAB24		DBFUGR	USD	AACA	31/03/2018
MAT 2.350 08/15/21 '21	US577081BA97		DBFUGR	USD	AACA	31/03/2018
T 5.150 11/15/46 '46	US00206RFM97		DBFUFR	USD	AACA	31/03/2018
MCK 3.950 02/16/28 '27	US581557BJ38		DBFUGR	USD	AACA	31/03/2018
LNC 4.200 03/15/22	US534187BC24		DBFUGR	USD	AACA	31/03/2018
VOYA 4.800 06/15/46	US929089AC42		DBFGGR	USD	AACA	31/03/2018
GS 2.350 11/15/21 '20	US38145GAG55		DBFUGR	USD	AACA	31/03/2018
DTE 2.650 06/15/22 '22	US250847EJ52		DBFSGR	USD	AACA	31/03/2018
RSG 3.800 05/15/18 MATd	US760759AL49		DBFUGR	USD	AACA	31/03/2018
ARW 4.000 04/01/25 '25	US042735BE98		DBFUGR	USD	AACA	31/03/2018
MCD 2.200 05/26/20 '20 MTN	US58013MET71		DTFUGR	USD	AACA	31/03/2018
UNH 2.125 03/15/21	US91324PCU49		DBFUGR	USD	AACA	31/03/2018
CXO 4.875 10/01/47 '47	US20605PAJ03		DBFGGR	USD	AACA	31/03/2018
EPD 5.950 02/01/41	US29379VAT08		DBFGGR	USD	AACA	31/03/2018
PCG 4.250 03/15/46 '45	US694308HN05		DBFUGR	USD	AACA	31/03/2018
LNC 4.000 09/01/23	US534187BD07		DBFUGR	USD	AACA	31/03/2018
GSK 5.650 05/15/18 MATd	US377372AD98		DBFGGR	USD	AACA	31/03/2018
CME 3.000 03/15/25 '24	US12572QAG01		DBVUGR	USD	AACA	31/03/2018
CELG 3.250 02/20/23 '23	US151020BA12		DBFNGR	USD	AACA	31/03/2018
GOOGL 3.375 02/25/24	US02079KAB35		DBFUFR	USD	AACA	31/03/2018
BATS 3.250 06/12/20	US761713BE57		DBFUGR	USD	AACA	31/03/2018
BDX 4.400 01/15/21 '18	US067383AC36		DBFUGR	USD	AACA	31/03/2018
JNJ 2.625 01/15/25 '24	US478160CJ19		DBFUGR	USD	AACA	31/03/2018
PFE 1.200 06/01/18 MATd	US717081DW00		DBFUGR	USD	AACA	31/03/2018
SO 3.300 05/30/27 '27	US402479CF43		DBFNGR	USD	AACA	31/03/2018
TMO 2.400 02/01/19 CALd	US883556BE18		DBFUGR	USD	AACA	31/03/2018
JLL 4.400 11/15/22 '22	US48020QAA58		DBFUGR	USD	AACA	31/03/2018
BK 3.000 02/24/25 '25 MTN	US06406HDA41		DTFUFR	USD	AACA	31/03/2018
CSX 3.350 11/01/25 '25	US126408HD82		DBFUGR	USD	AACA	31/03/2018
DWDP 4.625 01/15/20	US263534BZ15		DBFUGR	USD	AACA	31/03/2018
EQR 2.850 11/01/26 '26	US26884ABF93		DBFUGR	USD	AACA	31/03/2018
NUE 5.850 06/01/18 MATd	US670346AK17		DBFUGR	USD	AACA	31/03/2018
NEE 4.050 10/01/44 '44	US341081FL67		DBFSGR	USD	AACA	31/03/2018
JPM 2.550 03/01/21 '21	US46625HQJ22		DBFUGR	USD	AACA	31/03/2018
USB 3.700 01/30/24 '23 MTN	US91159HHG83		DTFUGR	USD	AACA	31/03/2018
IVZ 4.000 01/30/24	US46132FAB67		DBFUGR	USD	AACA	31/03/2018
BRK 4.500 02/01/45 '44	US084659AF84		DBFUGR	USD	AACA	31/03/2018

Financial instrument name	Financial Instrument (ISIN)	Written description of financial instrument	Instrument Classification	Currency	Market Segment	date
CELG 3.900 02/20/28 '27	US151020BB94		DBFNGR	USD	AACA	31/03/2018
DWDP 8.550 05/15/19	US260543BX04		DBFUGR	USD	AACA	31/03/2018
VOYA 3.650 06/15/26	US929089AB68		DBFGGR	USD	AACA	31/03/2018
ROP 2.050 10/01/18	US776696AF31		DBFUGR	USD	AACA	31/03/2018
NVDA 2.200 09/16/21 '21	US67066GAD60		DBFUGR	USD	AACA	31/03/2018
BRXX 4.125 06/15/26 '26	US11120VAC72		DBFUGR	USD	AACA	31/03/2018
ENRAN 5.950 12/01/25 '25	US86765BAS88		DBFGGR	USD	AACA	31/03/2018
PRUX 2.350 08/15/19 MTN	US74432QCB95		DTFUGR	USD	AACA	31/03/2018
WMT 2.350 12/15/22 '22	US931142DU48		DBFUGR	USD	AACA	31/03/2018
ANTMX 4.101 03/01/28 '27	US036752AG89		DBFUGR	USD	AACA	31/03/2018
BRK 6.150 05/01/37	US12189TAZ75		DBFSGR	USD	AACA	31/03/2018
VERX 4.125 06/01/21 '21	US92340LAB53		DBFUGR	USD	AACA	31/03/2018
OKE 3.200 09/15/18 '18	US68268NAK90		DBVUGR	USD	AACA	31/03/2018
PEG 2.650 11/15/22 '22	US744573AL05		DBFUGR	USD	AACA	31/03/2018
LAZ 3.750 02/13/25	US52107QAG01		DBFUGR	USD	AACA	31/03/2018
MRKX 2.750 02/10/25 '24	US58933YAR62		DBFUGR	USD	AACA	31/03/2018
PEG 5.800 05/01/37 MTN	US74456QAR74		DTXXXX	USD	AACA	31/03/2018
RSG 4.750 05/15/23 '23	US760759AM22		DBFUGR	USD	AACA	31/03/2018
MRKX 2.350 02/10/22	US58933YAQ89		DBFUGR	USD	AACA	31/03/2018
STI 2.500 05/01/19 '19	US867914BG73		DBFUGR	USD	AACA	31/03/2018
NEE 5.950 10/01/33	US341081ER47		DBFUGR	USD	AACA	31/03/2018
QUBPR 2.750 04/12/27	US748149AN17		DBFUFR	USD	AACA	31/03/2018
TSN 4.500 06/15/22 '22	US902494AT07		DBFUGR	USD	AACA	31/03/2018
ABBN 2.875 05/08/22	US00037BAB80		DBFGGR	USD	AACA	31/03/2018
BRK 3.375 08/15/23 '23	US826418BJ36		DBFSFR	USD	AACA	31/03/2018
FHN 2.950 12/01/19 '19	US337158AF66		DBFUGR	USD	AACA	31/03/2018
ORIXC 3.700 07/18/27	US686330AJ06		DBFNFR	USD	AACA	31/03/2018
SHW 3.450 06/01/27 '27	US824348AW63		DBFNGR	USD	AACA	31/03/2018
DHR 01/22/21 '18 CVT	US235851AF96		DBZSGR	USD	AACA	31/03/2018
MUINC 5.250 08/01/23 '18	USC67111AF82		DBFUGR	USD	AACA	31/03/2018
AEE 2.700 11/15/20 '20	US023608AF92		DBFUGR	USD	AACA	31/03/2018
HUGV 7.625 03/29/41	US445545AF36		DBFUFR	USD	AACA	31/03/2018
IMGX 7.000 04/15/25 '20	USC4535AAB64		DBFUGR	USD	AACA	31/03/2018
AXS 2.650 04/01/19	US05464HAA86		DBFGGR	USD	AACA	31/03/2018
AMGN 6.375 06/01/37	US031162AW01		DBFUGR	USD	AACA	31/03/2018
MU 5.250 01/15/24 '18	USU5933LAD39		DBFUGR	USD	AACA	31/03/2018
HBM 7.625 01/15/25 '20	USC4R803AF37		DBFUGR	USD	AACA	31/03/2018
VRX 5.500 03/01/23 '18	USC94143AE14		DBFUGR	USD	AACA	31/03/2018
WIN 7.500 06/01/22 '18	US97381WAX20		DBFSGR	USD	AACA	31/03/2018
CSGN 3.100 08/18/26 '18 MTN	US22548QE760		DTVUGR	USD	AACA	31/03/2018
BRS 8.750 03/01/23 '20	USU1104MAB73		DBFSGR	USD	AACA	31/03/2018

Financial instrument name	Financial Instrument (ISIN)	Written description of financial instrument	Instrument Classification	Currency	Market Segment	date
JELD 4.625 12/15/25 '20	US475795AC41		DBFUGR	USD	AACA	31/03/2018
VRX 7.000 10/01/20 CALd	USU9098VAE21		DBFGGR	USD	AACA	31/03/2018
WBC 3.400 01/25/28	US961214DW04		DBFNGR	USD	AACA	31/03/2018
ALIVH 7.450 09/15/27	US786514AS84		DBFUFR	USD	AACA	31/03/2018
EXC 2.375 09/15/22 '22	US693304AP22		DBFUGR	USD	AACA	31/03/2018
ARGV 8.000 10/08/20	ARARGE3200U1		DBFUFR	USD	AACA	31/03/2018
BA 7.250 06/15/25	US097023AM78		DBXXXX	USD	AACA	31/03/2018
ADS 5.875 11/01/21 '18	USU01797AE69		DBFGGR	USD	AACA	31/03/2018
TSS 3.800 04/01/21 '21	US891906AD10		DBFUGR	USD	AACA	31/03/2018
CAH 1.950 06/15/18 MATd	US14149YBC12		DBFUGR	USD	AACA	31/03/2018
USB 2.350 01/29/21 '20 MTN	US91159HHL78		DTFUGR	USD	AACA	31/03/2018
CMIA 7.750 05/01/19 EXCd	US23109BAA52		DBFGGR	USD	AACA	31/03/2018
ALIVH 3.950 08/15/20	US786514BS75		DBFUFR	USD	AACA	31/03/2018
ARGV 2.260 12/31/38	XS0501196025		DBFXAR	EUR	AACA	31/03/2018
V 2.200 12/14/20 '20	US92826CAB81		DBFUGR	USD	AACA	31/03/2018
LBX 6.950 03/01/33	US532716AK37		DBFUGR	USD	AACA	31/03/2018
AIG 3.900 04/01/26 '26	US026874DH71		DBFUGR	USD	AACA	31/03/2018
D 3.450 02/15/24 '23	US927804FQ23		DBFUGR	USD	AACA	31/03/2018
EFX 2.300 06/01/21 '21	US294429AK16		DBFUGR	USD	AACA	31/03/2018
MTG 5.750 08/15/23	US552848AF09		DBFUGR	USD	AACA	31/03/2018
GE 5.550 05/04/20 MTN	US36962G2T02		DTFUFR	USD	AACA	31/03/2018
D 3.600 12/15/24 '24	US257375AH87		DBFUGR	USD	AACA	31/03/2018
BAYG 2.750 07/15/21	US61166WAT80		DBFUGR	USD	AACA	31/03/2018
MBI 5.700 12/01/34	US55262CAJ99		DBFUGR	USD	AACA	31/03/2018
WFC 2.500 03/04/21	US949746RS22		DBFUFR	USD	AACA	31/03/2018
HBAN 2.300 01/14/22 '21	US446150AK09		DBFUGR	USD	AACA	31/03/2018
BBT 5.375 08/15/22	US869099AH43		DBFUGR	USD	AACA	31/03/2018
C 3.500 05/15/23	US172967GT25		DBFUFR	USD	AACA	31/03/2018
PFE 2.750 06/03/26	US717081DV27		DBFUGR	USD	AACA	31/03/2018
WBC 2.650 01/25/21	US961214DU48		DBFNGR	USD	AACA	31/03/2018
IP 7.300 11/15/39	US460146CF85		DBFUGR	USD	AACA	31/03/2018
MARSI 3.375 10/21/20 '20	US982526AQ87		DBFUGR	USD	AACA	31/03/2018
STT 1.950 05/19/21	US857477AV59		DBFUGR	USD	AACA	31/03/2018
UNH 2.375 10/15/22	US91324PDD15		DBFUGR	USD	AACA	31/03/2018
CPB 4.250 04/15/21	US134429AW93		DBFUGR	USD	AACA	31/03/2018
BMO 1.350 08/28/18 MTN	US06367TJW18		DTFUFR	USD	AACA	31/03/2018
CAT 1.500 02/23/18 MTN MATd	US14912L6P11		DTFUFR	USD	AACA	31/03/2018
LMT 4.090 09/15/52 '52	US539830BN88		DBFUGR	USD	AACA	31/03/2018
AVB 3.500 11/15/25 '25 MTN	US05348EAW93		DTFUGR	USD	AACA	31/03/2018
PEP 3.450 10/06/46 '46	US713448DP06		DBFUFR	USD	AACA	31/03/2018
MDP 7.500 10/15/25 CALd	USU8866LAB28		DBFNGR	USD	AACA	31/03/2018

Financial instrument name	Financial Instrument (ISIN)	Written description of financial instrument	Instrument Classification	Currency	Market Segment	date
MMC 3.750 03/14/26 '25	US571748AZ55		DBFUGR	USD	AACA	31/03/2018
ETR 3.050 06/01/23 '23	US29364DAR17		DBFSGR	USD	AACA	31/03/2018
	US911312BP01		DBFNGR	USD	AACA	31/03/2018
O 3.250 10/15/22 '22	US756109AN42		DBFUGR	USD	AACA	31/03/2018
OMF 5.625 03/15/23	US85172FAL31		DBFGGR	USD	AACA	31/03/2018
DTE 1.500 10/01/19	US233331AX57		DBFUGR	USD	AACA	31/03/2018
NSC 3.250 12/01/21 '21	US655844BG28		DBFUGR	USD	AACA	31/03/2018
C 3.400 05/01/26	US172967KN09		DBFUFR	USD	AACA	31/03/2018
IR 3.550 11/01/24 '24	US456873AB47		DBFUGR	USD	AACA	31/03/2018
CRHON 7.250 11/15/21 '18	US36485MAG42		DBFUGR	USD	AACA	31/03/2018
MLM 3.450 06/01/27 '27	US573284AQ94		DBFNGR	USD	AACA	31/03/2018
WEC 2.450 06/15/20 '20	US976657AK29		DBFUGR	USD	AACA	31/03/2018
PCG 4.250 05/15/21 '21	US694308GV30		DBFUGR	USD	AACA	31/03/2018
FRT 2.550 01/15/21 '20	US313747AW72		DBFUGR	USD	AACA	31/03/2018
PBH 5.375 12/15/21 '18	US74112BAJ44		DBFUGR	USD	AACA	31/03/2018
ENRAN 4.400 04/01/21 '21	US86765BAR06		DBFGGR	USD	AACA	31/03/2018
AZN 2.375 06/12/22 '22	US046353AQ14		DBFUGR	USD	AACA	31/03/2018
WMT 4.125 02/01/19	US931142CP61		DBFUGR	USD	AACA	31/03/2018
NOC 2.080 10/15/20	US666807BL56		DBFNGR	USD	AACA	31/03/2018
BAC 3.124 01/20/23 '22 MTN	US06051GGE35		DBVUFR	USD	AACA	31/03/2018
DGE 2.875 05/11/22	US25245BAB36		DBFGGR	USD	AACA	31/03/2018
GS 4.000 03/03/24	US38141GVM31		DBFUGR	USD	AACA	31/03/2018
LTNEX 9.500 11/07/21 '19	USP3063DAA02		DBFUGR	USD	AACA	31/03/2018
X 6.650 06/01/37	US912909AD03		DBFSGR	USD	AACA	31/03/2018
BAC 2.625 10/19/20 MTN	US06051GFT13		DBFUFR	USD	AACA	31/03/2018
BATS 4.850 09/15/23	US761713AY21		DBFUGR	USD	AACA	31/03/2018
ED 4.625 12/01/54 '54	US209111FF50		DBFUGR	USD	AACA	31/03/2018
ACHC 6.500 03/01/24 '19	US00404AAM18		DBFUGR	USD	AACA	31/03/2018
MX 5.250 03/01/22	US59151KAG31		DBFUGR	USD	AACA	31/03/2018
MERC 7.750 12/01/22 '18	US588056AR22		DBFUGR	USD	AACA	31/03/2018
AEP 3.200 03/15/23 '22	US454889AP14		DBFUGR	USD	AACA	31/03/2018
AMGN 2.200 05/22/19 '19	US031162BU36		DBFUGR	USD	AACA	31/03/2018
KISER 3.150 05/01/27 '27	US48305QAC78		DBFSGR	USD	AACA	31/03/2018
FNNSV 12.000 12/15/22 '19	USU00452AD19		DBFSGR	USD	AACA	31/03/2018
HD 4.875 02/15/44 '43	US437076BD31		DBFUGR	USD	AACA	31/03/2018
KLAC 4.125 11/01/21 '21	US482480AD20		DBFUGR	USD	AACA	31/03/2018
AIG 4.875 06/01/22	US026874CU91		DBFUGR	USD	AACA	31/03/2018
ADI 2.500 12/05/21 '21	US032654AL98		DBFUGR	USD	AACA	31/03/2018
ELSTN 9.625 01/15/22 '18	USV32248AA04		DMFSGR	USD	AACA	31/03/2018
JPM 3.300 04/01/26 '26	US46625HQQW33		DBFUGR	USD	AACA	31/03/2018
ECL 2.700 11/01/26 '26	US278865AV25		DBFUGR	USD	AACA	31/03/2018

Financial instrument name	Financial Instrument (ISIN)	Written description of financial instrument	Instrument Classification	Currency	Market Segment	date
SRCIX 6.250 12/01/25 '20	US78470VAA61		DBFNGR	USD	AACA	31/03/2018
PNC 6.875 05/15/19	US635405AM57		DBFUFR	USD	AACA	31/03/2018
DGE 4.828 07/15/20	US25243YAP43		DBFGFR	USD	AACA	31/03/2018
NSC 5.750 04/01/18 MATd	US655844AZ18		DBFUGR	USD	AACA	31/03/2018
MONMN 09/30/22 '19	XS1598634506		DYVXXR	USD	AACA	31/03/2018
PEP 2.850 02/24/26 '25	US713448DF24		DBFUGR	USD	AACA	31/03/2018
FMEG 5.625 07/31/19	USU31434AB68		DBFUGR	USD	AACA	31/03/2018
EMA 3.550 06/15/26 '26	US29103DAJ54		DBFUGR	USD	AACA	31/03/2018
BKRCI 8.250 06/01/19 '18	US057456AB14		DBFUGR	USD	AACA	31/03/2018
PEVTL 9.250 10/15/24 '19	US220517AA40		DBFUGR	USD	AACA	31/03/2018
GRUID 7.875 12/18/20 '18	USP4954WAA82		DBFUGR	USD	AACA	31/03/2018
PAGV 8.125 04/28/34	US698299AT16		DBFUFR	USD	AACA	31/03/2018
CMCSA 3.000 02/01/24 '24	US20030NBX84		DBFUGR	USD	AACA	31/03/2018
MBKX 2.000 11/26/21 MTN	XS1143974159		DTFXFB	EUR	AACA	31/03/2018
ARGHL 8.875 06/01/25 '20	USU71663AC99		DBFGGR	USD	AACA	31/03/2018
AVP 6.500 03/01/19 CALd	US054303AW29		DBFUGR	USD	AACA	31/03/2018
CTL 6.875 09/15/33 '18	US912920AC90		DBXXXX	USD	AACA	31/03/2018
BAYG 3.375 07/15/24 '24	US61166WAU53		DBFUGR	USD	AACA	31/03/2018
NBR 5.750 02/01/25 '24	USU6295YAJ20		DBFNGR	USD	AACA	31/03/2018
GHING 4.750 01/15/28 '23	US853496AD99		DBFNGR	USD	AACA	31/03/2018
PEMEX 8.625 12/01/23	US706451BC43		DBFGFR	USD	AACA	31/03/2018
YFPD 8.750 04/04/24	USP989MJAY76		DBFUGR	USD	AACA	31/03/2018
TRA 9.750 08/15/21 '18 MTN	USP3058XAK11		DBFUFR	USD	AACA	31/03/2018
LBAI 5.125 09/30/26 '21 FRN	US511637AA88		DBVUGR	USD	AACA	31/03/2018
AGN 2.450 06/15/19	US00507UAD37		DBFUGR	USD	AACA	31/03/2018
PM 3.125 03/02/28 '27	US718172CE76		DBFUGR	USD	AACA	31/03/2018
ABRX 5.375 11/15/20 CVT	US038923AB43		DCFPFR	USD	AACA	31/03/2018
BUENO 4.000 05/15/35	XS0234082872		DBFUAR	EUR	AACA	31/03/2018
NTRS 3.375 08/23/21	US665859AM63		DBFUFR	USD	AACA	31/03/2018
CORDO 7.125 10/27/26	ARPCDB320099		DBFUAR	USD	AACA	31/03/2018
JELD 4.875 12/15/27 '22	US475795AD24		DBFUGR	USD	AACA	31/03/2018
SEMG 6.375 03/15/25 EXCd	US81663AAC99		DBFUGR	USD	AACA	31/03/2018
NYLIN 1.550 11/02/18	US64952WCB72		DTFUFR	USD	AACA	31/03/2018
PG 2.700 02/02/26	US742718EP07		DBFUGR	USD	AACA	31/03/2018
CELG 2.875 02/19/21	US151020BC77		DBFUGR	USD	AACA	31/03/2018
AIETH 4.875 11/01/24 '19	US92933BAM63		DBFSGR	USD	AACA	31/03/2018
HIG 5.125 04/15/22	US416518AB42		DBFUGR	USD	AACA	31/03/2018
AON 4.750 05/15/45 '44	US00185AAH77		DBFUGR	USD	AACA	31/03/2018
BPL 2.650 11/15/18 '18	US118230AL56		DBFUGR	USD	AACA	31/03/2018
BRK 3.000 02/11/23	US084670BJ68		DBFUGR	USD	AACA	31/03/2018
BUENO 6.500 02/15/23	XS1566193295		DYFXXR	USD	AACA	31/03/2018

Financial instrument name	Financial Instrument (ISIN)	Written description of financial instrument	Instrument Classification	Currency	Market Segment	date
SRE 3.800 02/01/38 '37	US816851BH17		DBFUGR	USD	AACA	31/03/2018
NDAQ 4.250 06/01/24 '24	US631103AF50		DBFUGR	USD	AACA	31/03/2018
AALX 5.375 05/15/23	US90346WAB90		DBFSGR	USD	AACA	31/03/2018
PQG 5.750 12/15/25 '20	US693522AH77		DBFGGR	USD	AACA	31/03/2018
SO 1.850 07/01/19	US842587CQ87		DBFUGR	USD	AACA	31/03/2018
VRX 5.375 03/15/20 '18	US91831AAA97		DBFUGR	USD	AACA	31/03/2018
PFE 5.200 08/12/20	US717081DR15		DBFUGR	USD	AACA	31/03/2018
ARGHL 8.875 06/01/25 '20	US716768AD81		DBFNGR	USD	AACA	31/03/2018
BAC 4.125 01/22/24 MTN	US06051GFB05		DBFUFR	USD	AACA	31/03/2018
BRO 4.200 09/15/24 '24	US115236AA91		DBFUGR	USD	AACA	31/03/2018
BBT 2.050 05/10/21 '21 MTN	US05531FAV58		DTFNGR	USD	AACA	31/03/2018
ALL 3.280 12/15/26 '26	US020002BD26		DBFUGR	USD	AACA	31/03/2018
UNH 3.875 10/15/20 '20	US91324PBM32		DBFUGR	USD	AACA	31/03/2018
EXC 3.100 11/01/24 '24	US202795JE14		DBFSGR	USD	AACA	31/03/2018
GLENX 3.875 10/27/27 '27	US378272AQ19		DBFGGR	USD	AACA	31/03/2018
JASPP 6.875 03/15/19 DFTd	US48020UAA60		DBFUGR	USD	AACA	31/03/2018
VZ 4.522 09/15/48	US92343VCX01		DBFUGR	USD	AACA	31/03/2018
AMBC 6.811 02/12/23 '18 FRN	US02315QAA67		DBVNGR	USD	AACA	31/03/2018
RDRCK 5.000 10/01/25 '20	US857691AF67		DBFUGR	USD	AACA	31/03/2018
RADIA 6.875 02/15/23 '20	US75026JAB61		DBFNGR	USD	AACA	31/03/2018
EXC 3.150 10/15/25 '25	US693304AT44		DBFSGR	USD	AACA	31/03/2018
NA 2.100 12/14/18 MTN	US63307A2C81		DTFUGR	USD	AACA	31/03/2018
GFAMS 7.250 06/01/20 '18	USP7700WCG35		DBFUGR	USD	AACA	31/03/2018
ALGV 08/31/25	XS0059746155		DBZXHR	USD	AACA	31/03/2018
ALL 7.450 05/16/19	US020002AX98		DBFUGR	USD	AACA	31/03/2018
PEP 2.750 03/01/23	US713448CG16		DBFUGR	USD	AACA	31/03/2018
MS 2.500 01/24/19 MTN	US61746BDM54		DBFUGR	USD	AACA	31/03/2018
CM 2.550 06/16/22	US136069TY74		DBFNFR	USD	AACA	31/03/2018
BIIB 3.625 09/15/22	US09062XAE31		DBFUGR	USD	AACA	31/03/2018
COF 2.400 10/30/20 '20	US14040HBR57		DBFNGR	USD	AACA	31/03/2018
CAT 2.500 11/13/20 MTN	US14912L6N62		DTFUFR	USD	AACA	31/03/2018
COF 3.750 04/24/24 '24	US14040HBF10		DBFUGR	USD	AACA	31/03/2018
	US105340AQ63		DBFGGR	USD	AACA	31/03/2018
UNVRX 6.750 07/15/23 '18	US91336RAA23		DBFUGR	USD	AACA	31/03/2018
TRP 3.750 10/16/23 '23	US89352HAK59		DBFUGR	USD	AACA	31/03/2018
TIRNA 11.250 05/23/21 '18	XS1417876163		DTFXCB	EUR	AACA	31/03/2018
RTHLG 7.625 05/15/20 CALd	US781182AB69		DBFUGR	USD	AACA	31/03/2018
COF 3.200 01/30/23 '22	US14040HBU86		DBFNGR	USD	AACA	31/03/2018
EDF 4.750 10/13/35 '35	US268317AP93		DBFUGR	USD	AACA	31/03/2018
BUVST 13.000 04/01/23 '21	US11927PAD33		DBFSGR	USD	AACA	31/03/2018
BATS 4.000 06/12/22	US761713BF23		DBFUGR	USD	AACA	31/03/2018



Financial instrument name	Financial Instrument (ISIN)	Written description of financial instrument	Instrument Classification	Currency	Market Segment	date
UAL 5.000 02/01/24	US910047AH22		DBFUGR	USD	AACA	31/03/2018
UNH 4.700 02/15/21 '20	US91324PBP62		DBFUGR	USD	AACA	31/03/2018
FIGV 6.950 02/15/26	US317873AY36		DBFTGR	USD	AACA	31/03/2018
WFC 3.000 10/23/26	US949746SH57		DBFUFR	USD	AACA	31/03/2018
OGS 3.610 02/01/24 '23	US68235PAE88		DBFUGR	USD	AACA	31/03/2018
NISMO 2.150 09/28/20	US654740BB47		DBFUGR	USD	AACA	31/03/2018
BRK 6.500 08/01/18	US641423BW76		DBFSGR	USD	AACA	31/03/2018
CPSXX 5.625 11/15/26 '21	US216762AF11		DBFUGR	USD	AACA	31/03/2018
DDR 4.625 07/15/22 '22	US23317HAA05		DBFUGR	USD	AACA	31/03/2018
DLR 3.400 10/01/20 '20	US25389JAN63		DBFUGR	USD	AACA	31/03/2018
MHO 6.750 01/15/21 '18	US55305BAM37		DBFUGR	USD	AACA	31/03/2018
NRUC 2.300 09/15/22 '22 MTN	US63743HEQ11		DTFUGR	USD	AACA	31/03/2018
CRE 6.125 04/24/27 '22 FRN	USP09646AE32		DBVUGR	USD	AACA	31/03/2018
UNH 4.625 07/15/35	US91324PCQ37		DBFUGR	USD	AACA	31/03/2018
VRX 9.000 12/15/25 '21	US91911KAP75		DBFGGR	USD	AACA	31/03/2018
JPM 2.972 01/15/23 '22	US48128BAB71		DBFUGR	USD	AACA	31/03/2018
PCG 3.850 11/15/23 '23	US694308HE06		DBFUGR	USD	AACA	31/03/2018
LAPAT 4.500 08/15/25	US51817UAB52		DMXXXX	USD	AACA	31/03/2018
EXC 2.450 04/15/21 '21	US30161NAT81		DBFUGR	USD	AACA	31/03/2018
ABT 2.550 03/15/22	US002824BA72		DBFUGR	USD	AACA	31/03/2018
ABI 4.375 02/15/21	US03523TBB35		DBFGGR	USD	AACA	31/03/2018
BK 5.450 05/15/19 MTN	US06406HBM07		DTFXXX	USD	AACA	31/03/2018
EMN 5.500 11/15/19	US277432AH37		DBFUGR	USD	AACA	31/03/2018
AMTD 2.950 04/01/22 '22	US87236YAE86		DBFUGR	USD	AACA	31/03/2018
DPS 2.530 11/15/21 '21	US26138EAV11		DBFUGR	USD	AACA	31/03/2018
NESN 2.000 12/11/19 MTN	XS0942464586		DTFUFR	USD	AACA	31/03/2018
STI 2.700 01/27/22 '21	US867914BM42		DBFUGR	USD	AACA	31/03/2018
BX 7.625 09/01/23 '19	US00213MAS35		DBFUGR	USD	AACA	31/03/2018
AIRP 2.900 11/15/22 '22	US009363AM48		DBFUGR	USD	AACA	31/03/2018
BK 2.200 05/15/19 '19 MTN	US06406HCU14		DTFUGR	USD	AACA	31/03/2018
KLAC 3.375 11/01/19 '19	US482480AC47		DBFUGR	USD	AACA	31/03/2018
UNP 3.646 02/15/24 '23	US907818DR61		DBFUGR	USD	AACA	31/03/2018
C 2.500 09/26/18	US172967HC80		DBFUGR	USD	AACA	31/03/2018
NEP 4.250 09/15/24 '24	US65342QAC69		DBFGGR	USD	AACA	31/03/2018
MDT 3.125 03/15/22 '21	US585055AX47		DBFUGR	USD	AACA	31/03/2018
COF 2.450 04/24/19 '19	US14040HBE45		DBFUGR	USD	AACA	31/03/2018
SYNH 7.500 10/01/24 '19	US46124TAA88		DBFUGR	USD	AACA	31/03/2018
PRA 5.300 11/15/23	US74267CAC01		DBFUGR	USD	AACA	31/03/2018
NWL 4.000 06/15/22 '22	US651229AM82		DBFUGR	USD	AACA	31/03/2018
DWDP 4.125 11/15/21 '21	US260543CF88		DBFUGR	USD	AACA	31/03/2018
SO 2.450 03/30/22 '22	US010392FQ67		DBFUGR	USD	AACA	31/03/2018

Financial instrument name	Financial Instrument (ISIN)	Written description of financial instrument	Instrument Classification	Currency	Market Segment	date
MAR 3.125 10/15/21 '21	US571903AM51		DBFUGR	USD	AACA	31/03/2018
PCG 3.400 08/15/24 '24	US694308HK65		DBFUGR	USD	AACA	31/03/2018
DUK 4.400 01/15/21 '20	US743263AR63		DBFUGR	USD	AACA	31/03/2018
ENB 3.500 06/10/24 '24	US29250NAH89		DBFUGR	USD	AACA	31/03/2018
CELG 4.000 08/15/23	US151020AJ30		DBFUGR	USD	AACA	31/03/2018
CMS 6.125 03/15/19	US210518CR56		DBFSFR	USD	AACA	31/03/2018
STAR 6.500 07/01/21 '18	US45031UBY64		DBFUGR	USD	AACA	31/03/2018
LSI 3.875 12/15/27 '27	US53227JAA25		DBFGGR	USD	AACA	31/03/2018
PPL 3.500 12/01/22 '22	US69352PAE34		DBFGGR	USD	AACA	31/03/2018
MKL 3.625 03/30/23	US570535AM67		DBFUGR	USD	AACA	31/03/2018
DUK 3.100 08/15/21 '21	US341099CP25		DBFSGR	USD	AACA	31/03/2018
FITB 4.300 01/16/24 '23 MTN	US316773CP38		DBFUGR	USD	AACA	31/03/2018
MET 3.048 12/15/22	US59156RBF47		DBFUGR	USD	AACA	31/03/2018
MAR 3.125 02/15/23 '22	US571903AV50		DBFUGR	USD	AACA	31/03/2018
ZBH 4.625 11/30/19	US98956PAA03		DBFUGR	USD	AACA	31/03/2018
LOW 3.125 09/15/24 '24	US548661DD67		DBFUGR	USD	AACA	31/03/2018
FITB 3.500 03/15/22 '22	US316773CL24		DBFUGR	USD	AACA	31/03/2018
UNP 2.750 04/15/23 '23	US907818DN57		DBFUGR	USD	AACA	31/03/2018
EEP 9.875 03/01/19 PUT	US29250RAR75		DBFUFR	USD	AACA	31/03/2018
DUK 7.050 03/15/19	US743263AN59		DBFUGR	USD	AACA	31/03/2018
JNJ 1.950 11/10/20	US478160CH52		DBFUGR	USD	AACA	31/03/2018
TMO 3.600 08/15/21 '21	US883556AZ55		DBFUGR	USD	AACA	31/03/2018
PEFCO 4.375 03/15/19	US742651DG40		DBFSFR	USD	AACA	31/03/2018
C 2.550 04/08/19	US172967HM62		DBFUGR	USD	AACA	31/03/2018
AON 5.000 09/30/20	US037389AW39		DBFUGR	USD	AACA	31/03/2018
DUK 2.650 09/01/26 '26	US26441CAS44		DBFUGR	USD	AACA	31/03/2018
PH 3.300 11/21/24 '24 MTN	US70109HAL96		DTXXXX	USD	AACA	31/03/2018
WEC 1.700 06/15/18 MATd	US976656CF33		DBFUGR	USD	AACA	31/03/2018
CMCSA 4.000 03/01/48 '47	US20030NCK54		DBFUGR	USD	AACA	31/03/2018
PCG 3.750 02/15/24 '23	US694308HG53		DBFUGR	USD	AACA	31/03/2018
SMTLI 4.250 07/15/24	US87151QAC06		DBFUGR	USD	AACA	31/03/2018
PPG 3.600 11/15/20	US693506BD88		DBFUGR	USD	AACA	31/03/2018
FDX 2.625 08/01/22	US31428XAS53		DBFUGR	USD	AACA	31/03/2018
DWDP 5.750 03/15/19	US263534BW83		DBFUGR	USD	AACA	31/03/2018
KR 6.150 01/15/20	US501044CH20		DBFUGR	USD	AACA	31/03/2018
JPM 2.550 10/29/20 '20	US46625HNX43		DBFUGR	USD	AACA	31/03/2018
WAB 4.375 08/15/23 '23	US960386AH34		DBFUGR	USD	AACA	31/03/2018
MGLN 4.400 09/22/24 '24	US559079AK49		DBFNGR	USD	AACA	31/03/2018
DHR 2.400 09/15/20 '20	US235851AP78		DBFUGR	USD	AACA	31/03/2018
DUK 5.050 09/15/19	US26441CAD74		DBFUGR	USD	AACA	31/03/2018
PSX 3.900 03/15/28 '27	US718546AR56		DBFGGR	USD	AACA	31/03/2018

Financial instrument name	Financial Instrument (ISIN)	Written description of financial instrument	Instrument Classification	Currency	Market Segment	date
GOVNI 3.750 08/15/19 '19	US38376AAA16		DBFUGR	USD	AACA	31/03/2018
DUK 3.550 09/15/21 '21	US26441CAF23		DBFUGR	USD	AACA	31/03/2018
DUK 3.750 07/15/20	US263901AC42		DBFSFR	USD	AACA	31/03/2018
ED 4.450 06/15/20	US209111EZ24		DBFUGR	USD	AACA	31/03/2018
EMN 3.600 08/15/22 '22	US277432AN05		DBFUGR	USD	AACA	31/03/2018
ICEXX 2.350 09/15/22 '22	US45866FAE43		DBFGGR	USD	AACA	31/03/2018
SYK 4.375 01/15/20	US863667AB77		DBFUGR	USD	AACA	31/03/2018
FAF 4.300 02/01/23	US31847RAE27		DBFUGR	USD	AACA	31/03/2018
ED 6.650 04/01/19	US209111EX75		DBFUGR	USD	AACA	31/03/2018
EXPE 5.950 08/15/20	US30212PAH82		DBFUGR	USD	AACA	31/03/2018
DRE 3.625 04/15/23 '23	US26441YAX58		DBFUGR	USD	AACA	31/03/2018
CAT 1.350 05/18/19 MTN	US14912L6R76		DTFUFR	USD	AACA	31/03/2018
ES 2.800 05/01/23 '23	US664397AK26		DBFUGR	USD	AACA	31/03/2018
R 2.350 02/26/19 '19 MTN	US78355HJU41		DTFUGR	USD	AACA	31/03/2018
UTX 1.900 05/04/20	US913017CM98		DBFUGR	USD	AACA	31/03/2018
ENRAN 9.700 03/15/19 PUT	US29273RAK59		DBFUGR	USD	AACA	31/03/2018
CFG 2.375 07/28/21 '21	US174610AN57		DBFUGR	USD	AACA	31/03/2018
PRUX 2.300 08/15/18 MTN	US74432QBW42		DTFUGR	USD	AACA	31/03/2018
KSU 2.350 05/15/20 '20	US485170AU84		DBFUGR	USD	AACA	31/03/2018
MX 3.250 12/15/19	US59151KAH14		DBFUGR	USD	AACA	31/03/2018
SPG 2.500 07/15/21 '21	US828807CX32		DBFUGR	USD	AACA	31/03/2018
MFC 4.150 03/04/26	US56501RAC07		DBFUGR	USD	AACA	31/03/2018
CMS 3.125 08/31/24 '24	US210518CW42		DBFSGR	USD	AACA	31/03/2018
GATX 2.500 07/30/19	US361448AT03		DBFUGR	USD	AACA	31/03/2018
CB 5.900 06/15/19	US00440EAM93		DBFGGR	USD	AACA	31/03/2018
SCG 6.250 04/01/20 MTN	US80589MAB81		DBFUFR	USD	AACA	31/03/2018
MDT 2.750 04/01/23 '23	US585055AZ94		DBFUGR	USD	AACA	31/03/2018
LNT 2.250 11/15/22 '22	US976826BJ50		DBFUGR	USD	AACA	31/03/2018
CB 2.700 03/13/23	US00440EAP25		DBFGGR	USD	AACA	31/03/2018
ACCXZ 4.125 07/01/24 '24	US024836AB49		DBFGGR	USD	AACA	31/03/2018
SRE 2.150 06/01/19 '19	US68233JAX28		DBFUGR	USD	AACA	31/03/2018
CVS 3.375 08/12/24 '24	US126650CF56		DBFUGR	USD	AACA	31/03/2018
KRC 3.800 01/15/23 '22	US49427RAJ14		DBFGGR	USD	AACA	31/03/2018
PEG 3.150 08/15/24 '24 MTN	US74456QBH83		DTXXFR	USD	AACA	31/03/2018
XL 5.750 10/01/21	US98372PAM05		DBFUGR	USD	AACA	31/03/2018
IPG 3.750 02/15/23	US460690BK55		DBFUGR	USD	AACA	31/03/2018
BBT 2.050 06/19/18 MTN CALd	US05531FAN33		DTFNGR	USD	AACA	31/03/2018
SNH 4.750 05/01/24 '23	US81721MAK53		DBFUGR	USD	AACA	31/03/2018
EMR 5.000 04/15/19	US291011BA17		DBFUGR	USD	AACA	31/03/2018
SUMFG 3.200 07/18/22	US865622AW48		DBFGGR	USD	AACA	31/03/2018
NUAN 5.625 12/15/26 '21	US67020YAQ35		DBFNGR	USD	AACA	31/03/2018

Financial instrument name	Financial Instrument (ISIN)	Written description of financial instrument	Instrument Classification	Currency	Market Segment	date
ARGHL 7.125 03/15/23 '18	USU22247AA57		DBFUGR	USD	AACA	31/03/2018
KMB 3.875 03/01/21	US494368BF94		DBFUGR	USD	AACA	31/03/2018
HRB 5.500 11/01/22 '22	US093662AE40		DBFGGR	USD	AACA	31/03/2018
WLTW 5.750 03/15/21	US97063PAB04		DBFUGR	USD	AACA	31/03/2018
COST 2.250 02/15/22	US22160KAH86		DBFUGR	USD	AACA	31/03/2018
AGN 3.250 10/01/22 '22	US942683AF00		DBFUGR	USD	AACA	31/03/2018
BLOCK 6.875 02/15/25 '20	US093645AH23		DBFUGR	USD	AACA	31/03/2018
BA 2.600 10/30/25 '25	US097023BP90		DBFUGR	USD	AACA	31/03/2018
BHI 9.750 11/30/20 MTN	USP1330HBF03		DBFUFR	USD	AACA	31/03/2018
PLGV 0.875 05/10/27 MTN	XS1209947271		DTFUFB	EUR	AACA	31/03/2018
CMCSA 9.455 11/15/22	US00209TAB17		DBFUBR	USD	AACA	31/03/2018
HCHC 11.000 12/01/19 '18	US404139AA55		DBFGGR	USD	AACA	31/03/2018
NAVI 6.750 06/25/25	US63938CAH16		DBFNGR	USD	AACA	31/03/2018
ALSNX 5.000 10/01/24 '19	US019736AD97		DBFUGR	USD	AACA	31/03/2018
PEG 3.750 03/15/24 '23 MTN	US74456QBD79		DTFXGR	USD	AACA	31/03/2018
EQT 8.125 06/01/19	US26884LAA70		DBFUGR	USD	AACA	31/03/2018
PLGV 1.125 08/07/26 MTN	XS1766612672		DTFUFB	EUR	AACA	31/03/2018
ARCC 3.500 02/10/23 '23	US04010LAU70		DBFNGR	USD	AACA	31/03/2018
CBB 7.000 07/15/24 '19	US171871AP14		DBFUGR	USD	AACA	31/03/2018
HAS 3.500 09/15/27 '27	US418056AV91		DBFUGR	USD	AACA	31/03/2018
BBGV 7.250 12/15/21 DFTd	USP48864AC94		DBFUFR	USD	AACA	31/03/2018
PCAR 2.800 03/01/21 MTN	US69371RN935		DTFNFR	USD	AACA	31/03/2018
VIIX 6.750 05/01/23 '18	US81783QAB14		DBFUGR	USD	AACA	31/03/2018
BCPRV 2.250 06/02/26	US11070TAK43		DBFUGR	USD	AACA	31/03/2018
UAPTH 4.625 03/03/24	US90932QAB23		DBFSGR	USD	AACA	31/03/2018
YPTD 7.000 12/15/47 '47 MTN	USP989MJB03		DBFUGR	USD	AACA	31/03/2018
FBHS 4.000 06/15/25 '25	US34964CAA45		DBFUGR	USD	AACA	31/03/2018
ALGT 5.500 07/15/19	US01748XAA00		DBFUGR	USD	AACA	31/03/2018
GTGV 8.125 10/06/34 PUT	USP8056GAB97		DBFUFR	USD	AACA	31/03/2018
CDE 5.875 06/01/24 '20	US192108BB36		DBFGGR	USD	AACA	31/03/2018
AVP 7.875 08/15/22 '19	USU05485AA20		DBFSGR	USD	AACA	31/03/2018
CNP 3.000 02/01/27 '26	US15189XAR98		DBFSGR	USD	AACA	31/03/2018
XEL 2.150 08/15/22 '22	US665772CH05		DBFSGR	USD	AACA	31/03/2018
WAVES 8.125 09/01/20 CALd	US94354EAA29		DBFUGR	USD	AACA	31/03/2018
SAMEC 4.150 05/15/25 '25	US413086AH29		DBFUGR	USD	AACA	31/03/2018
INTC 4.100 05/19/46 '45	US458140AV20		DBFUGR	USD	AACA	31/03/2018
CANDF 2.750 01/06/23	US219868BZ88		DBFUGR	USD	AACA	31/03/2018
	USU8302WAD66		DBFGGR	USD	AACA	31/03/2018
WIN 8.625 10/31/25 '20	US97381LAB45		DBFSGR	USD	AACA	31/03/2018
BRK 3.400 09/01/24 '24	US12189LAT89		DBFUGR	USD	AACA	31/03/2018
WYNN 5.500 03/01/25 '24	USU98347AK05		DBFUGR	USD	AACA	31/03/2018

Financial instrument name	Financial Instrument (ISIN)	Written description of financial instrument	Instrument Classification	Currency	Market Segment	date
CELG 2.750 02/15/23 '23	US151020AX24		DBFUGR	USD	AACA	31/03/2018
VIAB 5.850 09/01/43 '43	US92553PAU66		DBFUGR	USD	AACA	31/03/2018
ADTX 5.250 03/15/20	US00101JAM80		DBFUGR	USD	AACA	31/03/2018
TK 8.500 01/15/20	US87900YAA10		DBFUGR	USD	AACA	31/03/2018
D 4.104 04/01/21	US25746UBT51		DBFUFR	USD	AACA	31/03/2018
SCO 4.500 12/13/27 '22 FRN	USP8542TAP23		DBVUGR	USD	AACA	31/03/2018
IHRT 6.875 06/15/18 DFTd	US184502AD42		DBFUFR	USD	AACA	31/03/2018
YPTD 7.000 12/15/47 '47 MTN	US984245AR17		DBFUGR	USD	AACA	31/03/2018
MRO 4.400 07/15/27 '27	US565849AP16		DBFNGR	USD	AACA	31/03/2018
CTL 6.875 09/15/33 '18	US912920AR69		DBFUFR	USD	AACA	31/03/2018
UPL 7.125 04/15/25 '20	USU9037BAB63		DBFUGR	USD	AACA	31/03/2018
AVB 3.350 05/15/27 '27 MTN	US05348EBA64		DTFUGR	USD	AACA	31/03/2018
UYGV 7.000 06/28/19	XS0167137834		DBFUFR	EUR	AACA	31/03/2018
PPL 3.100 05/15/26 '26	US69352PAL76		DBFGGR	USD	AACA	31/03/2018
PFE 6.450 02/01/24	US983024AF77		DBFUGR	USD	AACA	31/03/2018
RIGN 8.000 04/15/27 PUT	US893817AB24		DBFSGR	USD	AACA	31/03/2018
VEGV 11.950 08/05/31 DFTd	USP17625AD98		DBFUAR	USD	AACA	31/03/2018
KHC 5.375 02/10/20	US50076QAU04		DBFUGR	USD	AACA	31/03/2018
SALTD 3.900 03/22/23	USQ8809VAD12		DBFSFR	USD	AACA	31/03/2018
KMB 2.400 03/01/22	US494368BH50		DBFUGR	USD	AACA	31/03/2018
MS 3.750 02/25/23 MTN	US61746BDJ26		DBFUFR	USD	AACA	31/03/2018
BRK 4.125 06/15/47 '46	US12189LBB62		DBFUGR	USD	AACA	31/03/2018
COMIS 5.150 07/13/47	XS1638817996		DYFXXR	USD	AACA	31/03/2018
CBS 3.700 08/15/24 '24	US124857AM55		DBFGGR	USD	AACA	31/03/2018
SO 1.500 06/01/18 MATd	US843646AK66		DBFUGR	USD	AACA	31/03/2018
GAA 4.375 08/03/27 '27	USP09252AM29		DBFNGR	USD	AACA	31/03/2018
KKGB 5.500 12/21/22 '18	XS0867478124		DYFXXR	USD	AACA	31/03/2018
DIACP 10.750 05/01/19 '18	US20367QAB32		DBFSGR	USD	AACA	31/03/2018
MO 5.375 01/31/44	US02209SAR40		DBFUFR	USD	AACA	31/03/2018
MPVD 8.000 12/15/22 '19	USC58437AA91		DBFSGR	USD	AACA	31/03/2018
TSLA 1.250 03/01/21 CVT	US88160RAC51		DBFUFR	USD	AACA	31/03/2018
MKC 3.150 08/15/24 '24	US579780AM94		DBFNGR	USD	AACA	31/03/2018
CON 5.000 08/26/22	USP16260AA28		DBFUGR	USD	AACA	31/03/2018
DKAVN 4.435 12/30/20	IL0011321663		DBFUGR	USD	AACA	31/03/2018
UNH 3.375 04/15/27	US91324PCY60		DBFUGR	USD	AACA	31/03/2018
QCOM 4.300 05/20/47 '46	US747525AV54		DBFUGR	USD	AACA	31/03/2018
COMFU 7.875 11/01/24 '20	USU36251AA19		DBFSGR	USD	AACA	31/03/2018
CRE 4.250 04/01/23	USP0956JCG87		DBFUFR	USD	AACA	31/03/2018
ACMX 5.125 03/15/27 '26	US00774CAB37		DBFUGR	USD	AACA	31/03/2018
PEMEX 6.350 02/12/48 MTN	USP78625DE05		DBFGGR	USD	AACA	31/03/2018
ABBV 2.000 11/06/18	US00287YAK55		DBFUGR	USD	AACA	31/03/2018

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FTS 5.300 07/01/43 '43	US465685AH81		DBFUGR	USD	AACA	31/03/2018
CYGV 4.250 11/04/25 MTN	XS1314321941		DTFUFRR	EUR	AACA	31/03/2018
VOYA 3.125 07/15/24 '24	US929089AD25		DBFGGR	USD	AACA	31/03/2018
CHTR 5.375 05/01/47 '46	US161175BL78		DBFSGR	USD	AACA	31/03/2018
BDX 3.000 05/15/26 '26 EXCd	US075887CB39		DBFUGR	USD	AACA	31/03/2018
NRUC 3.050 02/15/22 '21	US637432MQ52		DBFSGR	USD	AACA	31/03/2018
PEFCO 2.300 09/15/20	US742651DV17		DBFSFR	USD	AACA	31/03/2018
KO 2.450 11/01/20	US191216BG40		DBFUGR	USD	AACA	31/03/2018
LDOF 7.375 07/15/39	US583491AB16		DBFGGR	USD	AACA	31/03/2018
AN 3.500 11/15/24 '24	US05329WAN20		DBFNRR	USD	AACA	31/03/2018
PAGV 10.750 05/15/20	US698299AM62		DBFUGR	USD	AACA	31/03/2018
MS 2.200 12/07/18 MTN	US6174468B80		DBFUFRR	USD	AACA	31/03/2018
AINDA 5.375 11/15/22	US009089AB93		DBFUGR	USD	AACA	31/03/2018
VIAB 3.450 10/04/26 '26	US92553PBB76		DBFUGR	USD	AACA	31/03/2018
SCCO 5.250 11/08/42	US84265VAG05		DBFUGR	USD	AACA	31/03/2018
BRETL 4.625 05/15/24 '24	US30068DAA54		DBFGGR	USD	AACA	31/03/2018
PEMEX 5.350 02/12/28 MTN	USP78625DD22		DBFGGR	USD	AACA	31/03/2018
NM 7.375 01/15/22 '18	USY62196AD53		DBFUGR	USD	AACA	31/03/2018
QRTEA 3.500 01/15/31 '18 CVT	US530715AN13		DBFUGR	USD	AACA	31/03/2018
NOACS 7.125 11/01/22 '19	USC6700PAA96		DBFSGR	USD	AACA	31/03/2018
VRX 7.500 07/15/21 '18	USC96715AA29		DBFUGR	USD	AACA	31/03/2018
COLTL 8.500 Perp '20 FRN	US19533PAB67		DBFUPR	USD	AACA	31/03/2018
HEHOS 10.000 04/15/20 '18	US42829LAC81		DBFSGR	USD	AACA	31/03/2018
ARCO 5.875 04/04/27 '22	USG0457FAC17		DBFUGR	USD	AACA	31/03/2018
BUENO 4.000 05/01/20 MTN	XS0234085461		DBFUFRR	EUR	AACA	31/03/2018
NRG 5.750 01/15/28 '23	US629377CD20		DBFNRR	USD	AACA	31/03/2018
JBSSC 5.875 07/15/24 '19	USU0901CAG51		DBFUGR	USD	AACA	31/03/2018
CAAP 6.875 11/29/32 '22	USE0351QAA07		DBFSGR	USD	AACA	31/03/2018
IHRT 7.250 10/15/27 DFTd	US184502AA03		DBFUGR	USD	AACA	31/03/2018
ARGV 4.625 01/11/23	US040114HP86		DBFUFRR	USD	AACA	31/03/2018
TURIH 5.375 10/24/23 MTN	XS1496463297		DTFUCR	USD	AACA	31/03/2018
NAVI 6.000 03/15/29 '18 MTN	US78490FJJ93		DTFUGR	USD	AACA	31/03/2018
WIN 8.750 12/15/24 '22	USU9701LAE30		DBFGGR	USD	AACA	31/03/2018
ARGV 6.875 04/22/21	US040114GW47		DBFTFR	USD	AACA	31/03/2018
TSLA 2.375 03/15/22 CVT	US88160RAD35		DCFNRR	USD	AACA	31/03/2018
BRGV 4.250 01/07/25	US105756BV13		DBFUGR	USD	AACA	31/03/2018
HEHOS 13.750 02/01/22 '19	USU4321LAC82		DBFSGR	USD	AACA	31/03/2018
RIGN 7.450 04/15/27 PUT	US893817AA41		DBFGDR	USD	AACA	31/03/2018
MASTO 12.625 07/03/21 '18	USP6460MAJ38		DBFUGR	USD	AACA	31/03/2018
LBGV 6.650 11/03/28 MTN	XS1313675974		DTFXFR	USD	AACA	31/03/2018
CTL 7.750 02/15/31	US74913EAJ91		DBFUGR	USD	AACA	31/03/2018

Financial instrument name	Financial Instrument (ISIN)	Written description of financial instrument	Instrument Classification	Currency	Market Segment	date
GNDLG 10.500 07/15/21 '18	USP19189AC69		DBFSGR	USD	AACA	31/03/2018
SHLF 8.250 02/15/25 '21	US822538AE44		DBFNDR	USD	AACA	31/03/2018
CREXX 6.500 02/16/23	ARCRES560064		DTFUGR	USD	AACA	31/03/2018
CBOM 7.500 10/05/27 '22 FRN	XS1589106910		DBFUFR	USD	AACA	31/03/2018
TGSB 9.625 05/14/20 CALd	USP9308RAY91		DBFUFR	USD	AACA	31/03/2018
JPWIN 9.000 10/01/24 '20	USU5251XAA73		DBFSGR	USD	AACA	31/03/2018
JASPP 8.250 03/15/19 DFTd	USU65426AA34		DBFUGR	USD	AACA	31/03/2018
ANGJ 5.375 04/15/20	US03512TAA97		DBFGGR	USD	AACA	31/03/2018
ANDGZ 4.000 04/30/18 MATd	USL01795AA80		DBFGGR	USD	AACA	31/03/2018
IRCP 8.750 03/23/23 '20	US463588AA16		DBFUGR	USD	AACA	31/03/2018
AALX 3.375 11/01/28	US023770AA81		DBFUGR	USD	AACA	31/03/2018
RRD 6.625 04/15/29	US257867AG67		DBFUGR	USD	AACA	31/03/2018
DOGV 8.625 04/20/27	USP3579EAG28		DBFUFR	USD	AACA	31/03/2018
ILGV 4.125 01/17/48	US46513YJ82		DBFUFR	USD	AACA	31/03/2018
AHRNT 7.375 05/15/23 '18	USU0085GAD17		DBFSGR	USD	AACA	31/03/2018
ARGV 7.125 07/06/36	US040114HG87		DBFTGR	USD	AACA	31/03/2018
ACX 7.750 04/15/21	USC01026BA71		DBFUGR	USD	AACA	31/03/2018
AEIRC 3.250 04/15/30	US023771S255		DMFSGR	USD	AACA	31/03/2018
ST 4.875 10/15/23	USN78840AH33		DBFUGR	USD	AACA	31/03/2018
GLIBA 6.750 06/01/21 '18	US36155WAH97		DBFUGR	USD	AACA	31/03/2018
PQG 6.750 11/15/22 '19	USU69495AC06		DBFSGR	USD	AACA	31/03/2018
HBIX 4.875 05/15/26 '26	USU24437AE26		DBFUGR	USD	AACA	31/03/2018
QSP 5.000 10/15/25 '20	USC6900PAD18		DBFSGR	USD	AACA	31/03/2018
PFBC 6.000 06/15/26 '21 FRN	US740367ES28		DBVUGR	USD	AACA	31/03/2018
ITWG 10.750 08/01/21 '19	USU46044AD25		DBFSFR	USD	AACA	31/03/2018
FTR 7.875 01/15/27	US17453BAS07		DBFUGR	USD	AACA	31/03/2018
PENN 5.625 01/15/27 '22	US707569AS84		DBFUGR	USD	AACA	31/03/2018
YUM 4.750 06/01/27 '22	USU4866DAC75		DBFGGR	USD	AACA	31/03/2018
SCCO 5.875 04/23/45	US84265VAJ44		DBFUGR	USD	AACA	31/03/2018
USAIW 8.360 07/20/20	US90332UAE38		DMFSGR	USD	AACA	31/03/2018
MBI 6.625 10/01/28	US55262CAF77		DBFUFR	USD	AACA	31/03/2018
REV 6.250 08/01/24 '19	US761519BF37		DBFUGR	USD	AACA	31/03/2018
WLL 1.250 04/01/20 CVT	US966387AL67		DCFUGR	USD	AACA	31/03/2018
AXL 6.250 04/01/25 '20	US02406PAP53		DBFUGR	USD	AACA	31/03/2018
AMWD 4.875 03/15/26 '21	US030506AA79		DBFNDR	USD	AACA	31/03/2018
PEMEX 9.500 09/15/27	US71654QAM42		DBFGFR	USD	AACA	31/03/2018
HOV 10.500 07/15/24 '20	USU48654AW45		DBFGGR	USD	AACA	31/03/2018
CXR 9.000 04/01/22 '19	USC26220AA81		DBFGGR	USD	AACA	31/03/2018
TRGP 5.875 08/01/23 '18	US04939MAJ80		DBFUGR	USD	AACA	31/03/2018
FTR 7.450 07/01/35	US177342AL65		DBXXXX	USD	AACA	31/03/2018
ILGV 3.300 05/01/25 '16	US46513BG698		DBFUFR	USD	AACA	31/03/2018

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VMC 7.150 11/30/37	US929160AG40		DBFUGR	USD	AACA	31/03/2018
TEVA 2.250 03/18/20	US88166HAD98		DBFUGR	USD	AACA	31/03/2018
PEVTL 12.000 02/15/22 '19	USU9222YAA39		DBFUFR	USD	AACA	31/03/2018
BUVST 13.000 04/01/23 '21	USU09010AC08		DBFSGR	USD	AACA	31/03/2018
CEIXX 11.000 11/15/25 '21	USU2100LAA36		DBFSGR	USD	AACA	31/03/2018
ARGV 6.250 04/22/19	US040114HB90		DBFUFR	USD	AACA	31/03/2018
AMCXX 6.000 06/15/23 '18	USU14482AD22		DBFSGR	USD	AACA	31/03/2018
TWTR 1.000 09/15/21 CVT	US90184LAD47		DCFUGR	USD	AACA	31/03/2018
NEUQU 8.625 05/12/28	USP71695AC75		DBFSGR	USD	AACA	31/03/2018
HUGV 5.375 02/21/23	US445545AH91		DBFTFR	USD	AACA	31/03/2018
CURO 12.000 03/01/22 '19	USU12723AB50		DBFUGR	USD	AACA	31/03/2018
FETT 6.750 10/15/24 '19	US38113YAE95		DBFUGR	USD	AACA	31/03/2018
ILGV 5.125 03/26/19	US46513E5Y48		DBFUFR	USD	AACA	31/03/2018
MICNC 6.875 08/15/23 '18	USU59366AB79		DBFUGR	USD	AACA	31/03/2018
	US526057CB84		DBFNGR	USD	AACA	31/03/2018
AIH 11.000 11/13/20 '18	USP0323NAC67		DBFUGR	USD	AACA	31/03/2018
GOLL 7.000 01/31/25	USL4441RAB26		DBFGGR	USD	AACA	31/03/2018
CABO 5.750 06/15/22 '18	USU1221JAA44		DBFUGR	USD	AACA	31/03/2018
COMM 5.500 06/15/24 '19	USU20195AC44		DBFUGR	USD	AACA	31/03/2018
BMRN 1.500 10/15/20 CVT	US09061GAF81		DCFOFR	USD	AACA	31/03/2018
FTR 6.750 05/15/27	US362311AH58		DBFUFR	USD	AACA	31/03/2018
UCBI 4.500 01/30/28 '23 FRN	US90985FAG19		DBVUGR	USD	AACA	31/03/2018
ARGV 04/27/18 MATd	ARARGE5204A3		DYZUXR	USD	AACA	31/03/2018
LEN 4.500 04/30/24 '24	US526057BZ61		DBFUGR	USD	AACA	31/03/2018
DKTPR 10.750 09/01/24 '19	USU3200YAA20		DBFUGR	USD	AACA	31/03/2018
NUAN 1.000 12/15/35 '22 CVT	US67020YAK64		DCFNGR	USD	AACA	31/03/2018
ACREN 8.500 09/15/25 '20	USU2214HAA50		DBFNGR	USD	AACA	31/03/2018
GRGV 3.375 02/15/25	GR0118017657		DBFTGB	EUR	AACA	31/03/2018
ACMX 5.000 04/01/22 '22	US903243AC73		DBFUGR	USD	AACA	31/03/2018
NAVI 7.000 06/15/21 '18 MTN	US78490FTB57		DTFUFR	USD	AACA	31/03/2018
LARIJ 9.750 02/24/25	USP6552BAA07		DBFTGR	USD	AACA	31/03/2018
UCBI 5.000 02/14/22 '20 FRN	US90985FAE60		DBVUGR	USD	AACA	31/03/2018
ELD 6.125 12/15/20 '18	USC3314PAB25		DBFUGR	USD	AACA	31/03/2018
VEGV 11.750 10/21/26 DFTd	USP17625AE71		DBFUFR	USD	AACA	31/03/2018
AMAGX 3.250 06/01/22 CVT	US00163UAD81		DCFUGR	USD	AACA	31/03/2018
ARMK 5.000 04/01/25 '20	US038522AP34		DBFUGR	USD	AACA	31/03/2018
VRX 6.500 03/15/22 '19	US91911KAJ16		DBFSGR	USD	AACA	31/03/2018
CENX 7.500 06/01/21 '18	US156431AK47		DBFSGR	USD	AACA	31/03/2018
TGNA 5.500 09/15/24 '19	US364725BC41		DBFUGR	USD	AACA	31/03/2018
COVEY 7.500 05/15/25 '20	US22304LAA89		DBFUGR	USD	AACA	31/03/2018
CF 5.150 03/15/34	US12527GAF00		DBFGGR	USD	AACA	31/03/2018



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	US15138AAA88		DBFNGR	USD	AACA	31/03/2018
GEO 6.000 04/15/26 '21	US36162JAB26		DBFUGR	USD	AACA	31/03/2018
SVCUF 7.250 02/01/25 '20	US82845LAA89		DBFGGR	USD	AACA	31/03/2018
MSCI 5.750 08/15/25 '20	USU5521TAB80		DBFUGR	USD	AACA	31/03/2018
HOLX 4.375 10/15/25 '20	USU38284AC63		DBFUGR	USD	AACA	31/03/2018
CMC 4.875 05/15/23 '23	US201723AK97		DBFUGR	USD	AACA	31/03/2018
NAVI 6.500 06/15/22	US63938CAF59		DBFUGR	USD	AACA	31/03/2018
INFO 5.000 11/01/22 '22	US44962LAA52		DBFUGR	USD	AACA	31/03/2018
MTW 12.750 08/15/21 '19	US563571AK44		DBFSGR	USD	AACA	31/03/2018
PPC 5.875 09/30/27 '22	US72147KAE82		DBFNGR	USD	AACA	31/03/2018
MEG 6.500 01/15/25 '20	US552704AD04		DBFSGR	USD	AACA	31/03/2018
FMEG 4.125 10/15/20 '20	USU31434AD25		DBFGGR	USD	AACA	31/03/2018
GEMPM 5.750 01/31/27 '22	USG20011AC94		DBFGGR	USD	AACA	31/03/2018
AWAIR 001 G Sr Fix	US023650AG98		DAFSAR	USD	AACA	31/03/2018
OPLAS 10.000 10/01/24 '19	USU68399AE11		DBFSGR	USD	AACA	31/03/2018
MIK 5.875 12/15/20 '18	USU59329AF63		DBFUGR	USD	AACA	31/03/2018
QSP 4.250 05/15/24 '20	US68245XAC39		DBFSGR	USD	AACA	31/03/2018
CRGYH 12.500 11/01/21 '19	US49461BAH78		DAFSGR	USD	AACA	31/03/2018
NOACS 7.125 11/01/22 '19	US66727WAA09		DBFSGR	USD	AACA	31/03/2018
YUM 5.300 09/15/19	US988498AF81		DBFUGR	USD	AACA	31/03/2018
PQG 6.750 11/15/22 '19 PUT	US693522AG94		DBFSGR	USD	AACA	31/03/2018
RHP 5.000 04/15/23 '18	US749571AD71		DBFUGR	USD	AACA	31/03/2018
STWD 4.750 03/15/25 '24	US85571BAJ44		DBFUGR	USD	AACA	31/03/2018
ATH 9.875 02/24/22 '19	US04682RAC16		DBFSGR	USD	AACA	31/03/2018
UAL 7.875 01/02/20	US210795PL85		DGFSGR	USD	AACA	31/03/2018
VCAFP 7.750 06/15/25 '20	USU2286WAA54		DBFSGR	USD	AACA	31/03/2018
DOGV 6.850 01/27/45	USP3579EBE60		DBFUGR	USD	AACA	31/03/2018
KRACQ 9.000 08/15/23 '18	US50106GAA04		DBFUGR	USD	AACA	31/03/2018
LAD 5.250 08/01/25 '20	US536797AC71		DBFNGR	USD	AACA	31/03/2018
KYLVE 7.500 11/16/20	NO0010810062		DBFSGR	USD	AACA	31/03/2018
TRL 8.875 05/01/22 '19	USU89613AC43		DBFSGR	USD	AACA	31/03/2018
ENDP 5.750 01/15/22 '18	USU2918VAA36		DBFUGR	USD	AACA	31/03/2018
KMI 4.875 08/15/27 '27	US62912XAF15		DBFNGR	USD	AACA	31/03/2018
AALX 5.500 10/01/19	USU0242AAA08		DBFUGR	USD	AACA	31/03/2018
CNSTT 8.500 09/15/25 '20	US210374AA27		DBFNGR	USD	AACA	31/03/2018
TKO 8.750 06/15/22 '19	USC8692MAB03		DBFSGR	USD	AACA	31/03/2018
DVMT 1.875 06/01/18 MATd	US268648AP77		DBFUGR	USD	AACA	31/03/2018
CENT 5.125 02/01/28 '23	US153527AM88		DBFGGR	USD	AACA	31/03/2018
POST 5.750 03/01/27 '22	US737446AM60		DBFUGR	USD	AACA	31/03/2018
TEN 5.375 12/15/24 '19	US88037EAJ01		DBFUGR	USD	AACA	31/03/2018
CXW 4.125 04/01/20 '20	US22025YAM21		DBFUGR	USD	AACA	31/03/2018

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ALIVH 6.625 06/15/24 '19	US013093AB57		DBFUGR	USD	AACA	31/03/2018
CA 4.000 08/01/27	US796711D480			USD	AACA	31/03/2018
X 6.250 03/15/26 '21	US912909AN84		DBFNGR	USD	AACA	31/03/2018
MICNC 6.875 08/15/23 '18	US59565XAB64		DBFUGR	USD	AACA	31/03/2018
GRMED 7.375 12/15/23 '19	US398545AA16		DBFSGR	USD	AACA	31/03/2018
VVV 5.500 07/15/24 '19	US92047WAC55		DBFUGR	USD	AACA	31/03/2018
NAVI 7.250 09/25/23	US63938CAE84		DBFUGR	USD	AACA	31/03/2018
ARMK 5.000 02/01/28 '23	USU0389LAE12		DBFNGR	USD	AACA	31/03/2018
CA 1.796 07/01/19	US91412GSB22			USD	AACA	31/03/2018
CRSCE 8.875 10/15/21 '18	US22572LAA35		DBFSGR	USD	AACA	31/03/2018
LW 4.875 11/01/26 '21	US513272AB00		DBFUGR	USD	AACA	31/03/2018
OH 3.985 01/01/29	US47770VAY65			USD	AACA	31/03/2018
CA 3.400 12/01/29 '27	US139702BW32			USD	AACA	31/03/2018
ICAHE 6.750 02/01/24 '20	US451102BM88		DBFUGR	USD	AACA	31/03/2018
HGV 6.125 12/01/24 '21	US43283QAB68		DBFUGR	USD	AACA	31/03/2018
OLN 5.000 02/01/30 '24	US680665AK27		DBFNGR	USD	AACA	31/03/2018
	US96950GAA04		DBFSGR	USD	AACA	31/03/2018
SMNFL 5.875 05/15/21 '18	US816752AC39		DBFUGR	USD	AACA	31/03/2018
AIETH 4.875 11/01/24 '19	USU97128AG40		DBFSGR	USD	AACA	31/03/2018
ESV 7.750 02/01/26 '25	US29358QAH20		DBFNGR	USD	AACA	31/03/2018
NOKIA 3.375 06/12/22	US654902AD73		DBFUGR	USD	AACA	31/03/2018
TDG 6.375 06/15/26 '21	US893647BB29		DBFUGR	USD	AACA	31/03/2018
CA 7.300 10/01/39	US13063A7D02			USD	AACA	31/03/2018
CXW 4.750 10/15/27 '27	US21871NAA90		DBFNGR	USD	AACA	31/03/2018
MCD 4.600 05/26/45 '44 MTN	US58013MEV28		DTFUGR	USD	AACA	31/03/2018
FL 5.586 08/01/20 '19	US34160PDB22			USD	AACA	31/03/2018
NY 2.460 08/01/26	US649666MEH88			USD	AACA	31/03/2018
AREMT 9.750 10/15/20 '18	USU0424VAA45		DBFSGR	USD	AACA	31/03/2018
GLERL 9.875 02/01/21 CALd	US36168QAA22		DBFUGR	USD	AACA	31/03/2018
RDN 4.500 10/01/24 '24	US750236AU59		DBFNGR	USD	AACA	31/03/2018
TX 1.830 03/15/20	US517015DB67			USD	AACA	31/03/2018
BRRYP 7.000 02/15/26 '21	US08580BAA44		DBFNGR	USD	AACA	31/03/2018
DCPX 6.750 09/15/37	US23311RAA41		DBFUGR	USD	AACA	31/03/2018
PBH 6.375 03/01/24 '19	US74112BAK17		DBFUGR	USD	AACA	31/03/2018
HOV 10.500 07/15/24 '20	US442488CE07		DBFGGR	USD	AACA	31/03/2018
KY 2.764 05/01/22	US49151FXH80			USD	AACA	31/03/2018
DECKC 10.000 06/15/23 '19	US243478AA23		DBFSGR	USD	AACA	31/03/2018
IL 5.877 03/01/19	US452152HU89			USD	AACA	31/03/2018
PUBNV 8.875 11/15/24 '19	US87952VAL09		DBFUGR	USD	AACA	31/03/2018
KAR 5.125 06/01/25 '20	US48238TAA79		DBFNGR	USD	AACA	31/03/2018
QCPSN 8.125 11/01/23 '19	US74736WAA36		DBFSGR	USD	AACA	31/03/2018

Financial instrument name	Financial Instrument (ISIN)	Written description of financial instrument	Instrument Classification	Currency	Market Segment	date
BECN 4.875 11/01/25 '20	US073685AD12		DBFNGR	USD	AACA	31/03/2018
CA 7.600 11/01/40	US13063BJC72			USD	AACA	31/03/2018
RGNLH 8.250 05/01/23 '19	US75915QAC24		DBFSGR	USD	AACA	31/03/2018
AVHI 6.625 05/15/22 '19	US00234PAK84		DBFNGR	USD	AACA	31/03/2018
IACI 6.375 06/01/24 '19	US57665RAF38		DBFUGR	USD	AACA	31/03/2018
VST 8.000 01/15/25 '20	USU2676QAL24		DBFUGR	USD	AACA	31/03/2018
MA 2.470 07/01/19	US57584YCE77			USD	AACA	31/03/2018
DLPH 5.000 10/01/25	US24718PAA57		DBFUGR	USD	AACA	31/03/2018
SSP 5.125 05/15/25 '20	US811054AG07		DBFUGR	USD	AACA	31/03/2018
FREG 4.250 02/01/21	USU31436AG04		DBFGGR	USD	AACA	31/03/2018
NH 3.469 07/01/23	US64469DXF31			USD	AACA	31/03/2018
TX 6.349 02/15/41 '20	US486063MH02			USD	AACA	31/03/2018
PA 2.726 09/15/20	US729212SN19			USD	AACA	31/03/2018
NY 2.670 03/15/23	US6500354T26			USD	AACA	31/03/2018
IL 4.350 06/01/18 MATd	US452151LD36		DMFUFR	USD	AACA	31/03/2018
AL 3.200 06/01/26	US871242RR69			USD	AACA	31/03/2018
AMGN 3.625 05/15/22 '22	US031162BN92		DBFUGR	USD	AACA	31/03/2018
PA 3.135 09/15/21	US729212TN00			USD	AACA	31/03/2018
NE 3.097 12/15/24	US681725LE51			USD	AACA	31/03/2018
CA 3.000 02/01/23	US14575TCR14			USD	AACA	31/03/2018
CA 3.125 06/01/27	US769036BG82			USD	AACA	31/03/2018
MA 2.350 06/01/20 '19	US57586NW239			USD	AACA	31/03/2018
CA 4.500 07/01/29 '27	US006797BH61			USD	AACA	31/03/2018
VT 2.700 11/01/25	US122062VP45			USD	AACA	31/03/2018
IL 6.899 12/01/40	US167725AF79			USD	AACA	31/03/2018
MI 2.372 10/15/22	US594698PJ50			USD	AACA	31/03/2018
AZ 3.125 07/01/27	US79854WBT62			USD	AACA	31/03/2018
IL 6.034 01/01/42	US167486NN57			USD	AACA	31/03/2018
CA 1.750 07/01/21	US794881BS09			USD	AACA	31/03/2018
NH 3.033 07/01/23	US64469DYC90			USD	AACA	31/03/2018
CA 7.550 04/01/39	US13063A5G50			USD	AACA	31/03/2018
NJ 3.000 07/01/19	US6460664B36			USD	AACA	31/03/2018
MD 2.913 03/01/27 '25	US57419RD366			USD	AACA	31/03/2018
Taxable General Obligation School	US556547HM24			USD	AACA	31/03/2018
MA 2.019 12/01/18	US57586NYG05			USD	AACA	31/03/2018
Revenue Taxable	US130179KY99			USD	AACA	31/03/2018
FL 3.751 10/01/23	US432275AF22			USD	AACA	31/03/2018
IL 1.900 12/01/18	US214183MD49			USD	AACA	31/03/2018
CA 3.600 12/01/31 '27	US139702BY97			USD	AACA	31/03/2018
CA 2.000 08/01/21	US34439TBB17		DMFSFR	USD	AACA	31/03/2018
TN 2.650 10/01/22	US67556PPF18			USD	AACA	31/03/2018

Financial instrument name	Financial Instrument (ISIN)	Written description of financial instrument	Instrument Classification	Currency	Market Segment	date
LA 2.250 10/01/19	US54628CAW29			USD	AACA	31/03/2018
CA 1.625 09/01/18	US283321AB35			USD	AACA	31/03/2018
PA 5.792 06/01/18 MATd	US20281PCA84			USD	AACA	31/03/2018
CA 2.620 09/01/25	US777865BD76			USD	AACA	31/03/2018
CA 1.500 12/01/18	US452674AC87			USD	AACA	31/03/2018
MD 2.613 09/01/24	US57419RC608			USD	AACA	31/03/2018
AL 2.750 10/01/26 '22	US33831XBW20			USD	AACA	31/03/2018
CA 2.000 09/01/20	US861403AR49			USD	AACA	31/03/2018
NY 2.568 07/01/20	US64990CFU09			USD	AACA	31/03/2018
NE 3.588 02/01/27	US681785JC62			USD	AACA	31/03/2018
TRP 4.500 06/01/25 '25	US198280AF63		DBFUGR	USD	AACA	31/03/2018
BRK 3.250 06/15/27 '27	US12189LBA89		DBFUGR	USD	AACA	31/03/2018
MYL 5.250 06/15/46 '45	US62854AAP93		DBFUFR	USD	AACA	31/03/2018
UNH 4.250 04/15/47 '46	US91324PCZ36		DBFUGR	USD	AACA	31/03/2018
MOS 5.625 11/15/43 '43	US61945CAE30		DBFUGR	USD	AACA	31/03/2018
CAT 3.803 08/15/42	US149123CB51		DBFUFR	USD	AACA	31/03/2018
	US036752AB92		DBFUGR	USD	AACA	31/03/2018
D 2.950 01/15/22 '21	US927804FK52		DBFUGR	USD	AACA	31/03/2018
DFS 3.950 11/06/24 '24	US254709AK45		DBFUGR	USD	AACA	31/03/2018
MMC 2.750 01/30/22 '21	US571748BB78		DBFUGR	USD	AACA	31/03/2018
CO 2.550 12/01/18	US385785AU42			USD	AACA	31/03/2018
CNA 3.450 08/15/27 '27	US126117AU49		DBFUGR	USD	AACA	31/03/2018
SO 1.950 12/15/19	US843646AS92		DBFUGR	USD	AACA	31/03/2018
NTR 4.875 03/30/20	US73755LAH06		DBFUGR	USD	AACA	31/03/2018
CA 2.098 09/01/21	US91857RBA05			USD	AACA	31/03/2018
T 6.350 03/15/40	US00206RDE99		DBFUGR	USD	AACA	31/03/2018
ITW 2.650 11/15/26 '26	US452308AX78		DBFUGR	USD	AACA	31/03/2018
D 2.800 11/15/20 '20	US257375AK17		DBFUGR	USD	AACA	31/03/2018
AL 2.625 07/01/22 '22	US00912XAW48		DBFNGR	USD	AACA	31/03/2018
CAT 1.850 09/04/20 MTN	US14913Q2A68		DTFUGR	USD	AACA	31/03/2018
RY 2.200 07/27/18 MTN	US78008S7D27		DTVUFR	USD	AACA	31/03/2018
NTRS 3.950 10/30/25	US665859AP94		DBFUGR	USD	AACA	31/03/2018
CMCSA 1.625 01/15/22 '21	US20030NBV29		DBFUGR	USD	AACA	31/03/2018
NY 5.900 03/01/46	US64967BAA08			USD	AACA	31/03/2018
SPG 2.750 02/01/23 '22	US828807CN59		DBFUGR	USD	AACA	31/03/2018
MI 2.616 04/01/24	US59465MV774			USD	AACA	31/03/2018
ECL 5.500 12/08/41	US278865AM26		DBFUGR	USD	AACA	31/03/2018
NY 7.336 11/15/39	US59259NZH96		DMFSDR	USD	AACA	31/03/2018
UTX 5.400 05/01/35	US913017BJ78		DBFUGR	USD	AACA	31/03/2018
WBC 2.750 01/11/23	US961214DS91		DBFNFR	USD	AACA	31/03/2018
NWL 5.375 04/01/36 '35	US651229AX48		DBFUGR	USD	AACA	31/03/2018

Financial instrument name	Financial Instrument (ISIN)	Written description of financial instrument	Instrument Classification	Currency	Market Segment	date
MCK 6.000 03/01/41 '40	US58155QAE35		DBFUGR	USD	AACA	31/03/2018
DWDP 4.250 11/15/20 '20	US260543CC57		DBFUGR	USD	AACA	31/03/2018
FTVX 3.150 06/15/26 '26	US34959JAG31		DBFGGR	USD	AACA	31/03/2018
TOYOM 2.250 03/20/24 '19 MTN	US89236TBF12		DTFUFR	USD	AACA	31/03/2018
MAS 3.500 11/15/27 '27	US574599BN52		DBFUGR	USD	AACA	31/03/2018
SAN 3.050 08/23/18	US80283LAM54		DBFGGR	USD	AACA	31/03/2018
FOXA 6.200 12/15/34	US90131HBF10		DBFUGR	USD	AACA	31/03/2018
TX 2.750 03/15/25	US517015DG54			USD	AACA	31/03/2018
STZ 3.200 02/15/23 '23	US21036PAX69		DBFNGR	USD	AACA	31/03/2018
NTR 6.500 05/15/19	US73755LAF40		DBFUGR	USD	AACA	31/03/2018
F 7.500 08/01/26	US345370BP43		DBXXXX	USD	AACA	31/03/2018
M 3.875 01/15/22 '21	US55616XAF42		DBFUGR	USD	AACA	31/03/2018
BXP 3.800 02/01/24 '23	US10112RAW43		DBFUGR	USD	AACA	31/03/2018
ID 3.625 11/15/19	US451295ZA08			USD	AACA	31/03/2018
VZ 3.125 03/16/22	US92343VDW19		DBFUGR	USD	AACA	31/03/2018
UNH 3.950 10/15/42 '42	US91324PCA84		DBFUGR	USD	AACA	31/03/2018
TRP 5.800 06/01/45 '44	US198280AH20		DBFUGR	USD	AACA	31/03/2018
NJ 7.102 01/01/41	US646139X831			USD	AACA	31/03/2018
AES 4.875 11/01/41 '41	US455434BP44		DBFSGR	USD	AACA	31/03/2018
NY 2.987 07/01/22	US64990CFW64			USD	AACA	31/03/2018
WEC 4.752 11/01/44 '44	US976843BJ00		DBFUGR	USD	AACA	31/03/2018
NC 1.500 05/01/18 MATd	US092653FB58			USD	AACA	31/03/2018
DLR 3.950 07/01/22 '22	US25389JAL08		DBFUGR	USD	AACA	31/03/2018
IL 3.155 12/01/26	US788448HS01			USD	AACA	31/03/2018
BRK 4.800 09/15/43 '43	US595620AL95		DBFSGR	USD	AACA	31/03/2018
BAC 5.000 05/13/21 MTN	US06051GEH83		DBFUGR	USD	AACA	31/03/2018
MRKX 2.400 09/15/22 '22	US589331AT41		DBFUGR	USD	AACA	31/03/2018
PA 2.181 10/01/21	US087463EA92			USD	AACA	31/03/2018
PG 2.850 08/11/27	US742718EV74		DBFUGR	USD	AACA	31/03/2018
OGPWR 5.375 11/01/40	US677052AA00		DBFSGR	USD	AACA	31/03/2018
SO 2.150 09/01/19 '19	US842587CL90		DBFUGR	USD	AACA	31/03/2018
FOXA 6.150 02/15/41	US90131HBQ74		DBFUGR	USD	AACA	31/03/2018
BDX 3.700 06/06/27 '27	US075887BW84		DBFUGR	USD	AACA	31/03/2018
AMT 4.700 03/15/22	US03027XAA81		DBFUGR	USD	AACA	31/03/2018
TRV 6.250 06/15/37	US89417EAD13		DBFUGR	USD	AACA	31/03/2018
SPG 2.625 06/15/22 '22	US828807DB03		DBFUGR	USD	AACA	31/03/2018
EXC 4.150 05/15/45 '44	US247109BT78		DBFSGR	USD	AACA	31/03/2018
BNS 2.450 03/22/21	US064159HM10		DBFUGR	USD	AACA	31/03/2018
LOW 3.100 05/03/27 '27	US548661DP97		DBFUGR	USD	AACA	31/03/2018
ANDV 4.500 04/01/48 '47	US03349MAB19		DBFNGR	USD	AACA	31/03/2018
VZ 5.500 03/16/47	US92343VDV36		DBFUGR	USD	AACA	31/03/2018

Financial instrument name	Financial Instrument (ISIN)	Written description of financial instrument	Instrument Classification	Currency	Market Segment	date
WHR 4.700 06/01/22 MTN	US96332HCE71		DTFUFRR	USD	AACA	31/03/2018
DCT 4.500 10/15/23 '23	US233150AC50		DBFUGR	USD	AACA	31/03/2018
AMGN 3.875 11/15/21 '21	US031162BM10		DBFUGR	USD	AACA	31/03/2018
ETR 3.120 09/01/27 '27	US29364WAZ14		DBFSGR	USD	AACA	31/03/2018
SPG 2.500 09/01/20 '20	US828807CU92		DBFUGR	USD	AACA	31/03/2018
WFC 6.180 02/15/36 PUT	US33738MAA99		DTXXXX	USD	AACA	31/03/2018
BLK 4.250 05/24/21	US09247XAH44		DBFUGR	USD	AACA	31/03/2018
EQNR 6.800 01/15/28	US656531AG58		DBFUGR	USD	AACA	31/03/2018
PM 4.875 11/15/43	US718172BD03		DBFUGR	USD	AACA	31/03/2018
ABX 4.400 05/30/21	US06849RAF91		DBFUFRR	USD	AACA	31/03/2018
EIX 2.900 03/01/21	US842400GH06		DBFSGR	USD	AACA	31/03/2018
BDX 4.685 12/15/44 '44	US075887BG35		DBFUGR	USD	AACA	31/03/2018
AEP 3.200 11/13/27 '27	US025537AJ08		DBFUGR	USD	AACA	31/03/2018
SPG 3.375 06/15/27 '27	US828807DC85		DBFUGR	USD	AACA	31/03/2018
MTFGI 2.250 02/10/20 '20	US553794AB47		DBFUGR	USD	AACA	31/03/2018
MPCXX 4.500 07/15/23 '23	US55336VAE02		DBFUGR	USD	AACA	31/03/2018
FOXA 7.850 03/01/39	US90131HBN44		DBFUGR	USD	AACA	31/03/2018
KMB 2.400 06/01/23	US494368BJ17		DBFUGR	USD	AACA	31/03/2018
EMA 4.750 06/15/46 '45	US29103DAM83		DBFUGR	USD	AACA	31/03/2018
BK 2.950 01/29/23 '22 MTN	US06406RAE71		DTFUGR	USD	AACA	31/03/2018
UNP 2.250 02/15/19	US907818DW56		DBFUGR	USD	AACA	31/03/2018
BRK 3.050 03/15/22 '21	US12189LAH42		DBFUGR	USD	AACA	31/03/2018
MMLIC 4.500 04/15/65	US575767AK42		DBFUGR	USD	AACA	31/03/2018
AMAT 4.300 06/15/21	US038222AF21		DBFUGR	USD	AACA	31/03/2018
XL 4.450 03/31/25	US98420EAC93		DBFGGR	USD	AACA	31/03/2018
TXT 3.375 03/01/28 '27	US883203BY60		DBFUGR	USD	AACA	31/03/2018
KR 4.650 01/15/48 '47	US501044DK40		DBFUGR	USD	AACA	31/03/2018
HSY 8.800 02/15/21	US427866AE85		DBXXXX	USD	AACA	31/03/2018
ECL 2.375 08/10/22 '22	US278865AY63		DBFUGR	USD	AACA	31/03/2018
MS 2.500 04/21/21 MTN	US61746BEA08		DBFUFRR	USD	AACA	31/03/2018
PG 1.850 02/02/21	US742718EN58		DBFUGR	USD	AACA	31/03/2018
NG 4.004 08/15/46 '46	US575634AT77		DBFUGR	USD	AACA	31/03/2018
AEE 2.950 06/15/27 '27	US906548CM25		DBFSGR	USD	AACA	31/03/2018
CAT 2.850 06/01/22 MTN	US14912L5F48		DTFUFRR	USD	AACA	31/03/2018
JPM 3.882 07/24/38 '37 FRN	US46647PAJ57		DBVUGR	USD	AACA	31/03/2018
MKC 2.700 08/15/22 '22	US579780AL12		DBFNGR	USD	AACA	31/03/2018
PBI 3.625 10/01/21 '21	US724479AK60		DBFUGR	USD	AACA	31/03/2018
EPD 6.125 10/15/39	US29379VAG86		DBFGGR	USD	AACA	31/03/2018
HPT 5.000 08/15/22 '22	US44106MAQ50		DBFUGR	USD	AACA	31/03/2018
PENSK 3.950 03/10/25 '25	US709599AZ77		DBFNGR	USD	AACA	31/03/2018
PNC 2.854 11/09/22	US693475AL94		DBFUGR	USD	AACA	31/03/2018

Financial instrument name	Financial Instrument (ISIN)	Written description of financial instrument	Instrument Classification	Currency	Market Segment	date
KR 5.150 08/01/43 '43	US501044CT67		DBFUGR	USD	AACA	31/03/2018
ED 2.000 03/15/20	US209115AD61		DBFUGR	USD	AACA	31/03/2018
BX 5.000 06/15/44	US09256BAG23		DBFUGR	USD	AACA	31/03/2018
QUBPR 2.500 04/20/26	US748149AJ05		DBFUFR	USD	AACA	31/03/2018
QCOM 3.250 05/20/27 '27	US747525AU71		DBFUGR	USD	AACA	31/03/2018
PM 1.875 02/25/21 '21	US718172BS71		DBFUGR	USD	AACA	31/03/2018
SYX 2.500 07/15/21 '21	US871829BA42		DBFUGR	USD	AACA	31/03/2018
PM 2.900 11/15/21	US718172AL38		DBFUFR	USD	AACA	31/03/2018
VIAB 4.250 09/01/23 '23	US92553PAT93		DBFUGR	USD	AACA	31/03/2018
NOC 3.250 01/15/28 '27	US666807BN13		DBFNGR	USD	AACA	31/03/2018
BRK 4.150 04/01/45 '44	US12189LAW19		DBFUGR	USD	AACA	31/03/2018
SYX 2.600 10/01/20 '20	US871829AX53		DBFUGR	USD	AACA	31/03/2018
REG 3.900 11/01/25 '25	US75884RAU77		DBFGGR	USD	AACA	31/03/2018
PX 2.250 09/24/20	US74005PBP80		DBFUGR	USD	AACA	31/03/2018
HD 5.950 04/01/41 '40	US437076AV48		DBFUGR	USD	AACA	31/03/2018
PEG 3.650 09/01/42 '42 MTN	US74456QBA31		DTFXFR	USD	AACA	31/03/2018
AET 4.750 03/15/44 '43	US00817YAP34		DBFUGR	USD	AACA	31/03/2018
WLK 4.875 05/15/23 CALd	US960413AR39		DBFUGR	USD	AACA	31/03/2018
DWDP 3.200 05/15/25 '18 MTN	US26054LC273		DTFNGR	USD	AACA	31/03/2018
DLR 5.250 03/15/21 '20	US25389JAJ51		DBFGGR	USD	AACA	31/03/2018
NOC 7.750 03/15/26	US538021AC00		DBXXXX	USD	AACA	31/03/2018
FITB 2.300 03/01/19 '19	US316773CQ11		DBFUGR	USD	AACA	31/03/2018
KR 6.800 12/15/18	US501044BM24		DBFUFR	USD	AACA	31/03/2018
AET 2.200 03/15/19 '19	US00817YAN85		DBFUGR	USD	AACA	31/03/2018
MCK 4.750 03/01/21 '20	US58155QAD51		DBFUGR	USD	AACA	31/03/2018
SHW 4.000 12/15/42 '42	US824348AQ95		DBFUGR	USD	AACA	31/03/2018
TSN 5.150 08/15/44 '44	US902494AY91		DBFUGR	USD	AACA	31/03/2018
GS 2.875 02/25/21 '21 MTN	US38143U8F16		DBFUGR	USD	AACA	31/03/2018
TD 2.550 01/25/21 MTN	US89114QBX51		DTFUFR	USD	AACA	31/03/2018
HSE 4.000 04/15/24 '24	US448055AK92		DBFUGR	USD	AACA	31/03/2018
EMA 2.150 06/15/19	US29103DAC02		DBFUGR	USD	AACA	31/03/2018
D 4.450 03/15/21	US25746UBL26		DBFUFR	USD	AACA	31/03/2018
BRK 4.450 03/15/43 '42	US12189LAN10		DBFUGR	USD	AACA	31/03/2018
AVGO 3.875 01/15/27 '26	US11134LAH24		DBFUGR	USD	AACA	31/03/2018
COF 3.500 06/15/23	US14040HBD61		DBFUFR	USD	AACA	31/03/2018
ORLY 3.550 03/15/26 '25	US67103HAE71		DBFUGR	USD	AACA	31/03/2018
EXC 7.900 12/15/38	US737679DC18		DBFSGR	USD	AACA	31/03/2018
UN 5.900 11/15/32	US904764AH00		DBFUGR	USD	AACA	31/03/2018
SJM 3.500 10/15/21	US832696AB44		DBFUGR	USD	AACA	31/03/2018
EIX 3.875 06/01/21 '21	US842400FR96		DBFSGR	USD	AACA	31/03/2018
BK 2.450 11/27/20 '20 MTN	US06406HDF38		DTFUGR	USD	AACA	31/03/2018

Financial instrument name	Financial Instrument (ISIN)	Written description of financial instrument	Instrument Classification	Currency	Market Segment	date
JWN 5.000 01/15/44 '43	US655664AR15		DBFUGR	USD	AACA	31/03/2018
WM 3.500 05/15/24 '24	US94106LAZ22		DBFUGR	USD	AACA	31/03/2018
D 2.579 07/01/20	US25746UCT43		DBFUFR	USD	AACA	31/03/2018
C 2.400 02/18/20	US172967JJ16		DBFUGR	USD	AACA	31/03/2018
KISER 4.875 04/01/42	US48305QAB95		DBFUGR	USD	AACA	31/03/2018
ENB 4.500 06/10/44 '43	US29250NAJ46		DBFUGR	USD	AACA	31/03/2018
PPL 5.125 11/15/40 '40	US546676AU17		DBFSGR	USD	AACA	31/03/2018
EXC 3.400 03/15/22 '22	US30161MAR43		DBFUGR	USD	AACA	31/03/2018
CELG 3.625 05/15/24 '24	US151020AP99		DBFUGR	USD	AACA	31/03/2018
L 2.625 05/15/23 '23	US540424AQ11		DBFUGR	USD	AACA	31/03/2018
APTV 4.250 01/15/26 '25	US03835VAD82		DBFNGR	USD	AACA	31/03/2018
AET 4.125 11/15/42 '42	US00817YAM03		DBFUGR	USD	AACA	31/03/2018
CAT 2.000 03/05/20 MTN	US14912L6J50		DTFUFR	USD	AACA	31/03/2018
MOS 4.875 11/15/41 '41	US61945CAB90		DBFUGR	USD	AACA	31/03/2018
ATHXX 4.125 01/12/28 '27	US04686JAA97		DBFNGR	USD	AACA	31/03/2018
D 1.600 08/15/19	US25746UCH05		DBFUGR	USD	AACA	31/03/2018
ADM 4.479 03/01/21	US039483BB75		DBFUGR	USD	AACA	31/03/2018
TGT 3.625 04/15/46	US87612EBF25		DBFUGR	USD	AACA	31/03/2018
WBA 2.700 11/18/19 '19	US931427AA66		DBFUGR	USD	AACA	31/03/2018
EA 4.800 03/01/26 '25	US285512AD11		DBFUGR	USD	AACA	31/03/2018
ITW 1.950 03/01/19	US452308AU30		DBFUGR	USD	AACA	31/03/2018
CSX 3.800 11/01/46 '46	US126408HF31		DBFUGR	USD	AACA	31/03/2018
GILD 1.950 03/01/22 '22	US375558BH51		DBFUGR	USD	AACA	31/03/2018
VZ 4.125 08/15/46	US92343VDC54		DBFUGR	USD	AACA	31/03/2018
HD 3.500 09/15/56 '56	US437076BP60		DBFUGR	USD	AACA	31/03/2018
SYF 2.700 02/03/20 '20	US87165BAE39		DBFUGR	USD	AACA	31/03/2018
NMUIC 9.375 08/15/39	US638671AK35		DBFUGR	USD	AACA	31/03/2018
RF 7.375 12/10/37	US7591EPAE09		DBFUGR	USD	AACA	31/03/2018
WYND 3.900 03/01/23 '22	US98310WAL28		DBFUGR	USD	AACA	31/03/2018
ATVI 3.400 06/15/27 '27	US00507VAM19		DBFNGR	USD	AACA	31/03/2018
DWDP 4.250 04/01/21	US263534CE76		DBFUGR	USD	AACA	31/03/2018
HONDA 3.500 02/15/28 MTN	US02665WCE93		DTFUFR	USD	AACA	31/03/2018
IR 6.875 08/15/18 CALd	US45687AAA07		DBFUGR	USD	AACA	31/03/2018
HUM 4.950 10/01/44 '44	US444859BE13		DBFUGR	USD	AACA	31/03/2018
PCG 4.450 04/15/42 '41	US694308GZ44		DBFUGR	USD	AACA	31/03/2018
ROP 2.800 12/15/21 '21	US776743AC03		DBFUGR	USD	AACA	31/03/2018
HCC 8.000 11/01/24 '20	US93627CAA99		DBFSGR	USD	AACA	31/03/2018
FDX 4.100 02/01/45	US31428XBB10		DBFUGR	USD	AACA	31/03/2018
ARCC 4.875 11/30/18	US04010LAN38		DBFUGR	USD	AACA	31/03/2018
MMM 1.625 09/19/21 '21 MTN	US88579YAU55		DBFUGR	USD	AACA	31/03/2018
DE 5.350 04/03/18 MTN MATd	US24422EQR35		DTFUFR	USD	AACA	31/03/2018



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ENRAN 4.900 03/15/35 '34	US29273RBE80		DBFUGR	USD	AACA	31/03/2018
EMR 4.875 10/15/19	US291011AY02		DBFUGR	USD	AACA	31/03/2018
GATX 2.500 03/15/19	US361448AR47		DBFUGR	USD	AACA	31/03/2018
BRXX 3.850 02/01/25 '24	US11120VAA17		DBFUGR	USD	AACA	31/03/2018
AEE 8.450 03/15/39	US906548CH30		DBFSGR	USD	AACA	31/03/2018
SCG 5.100 06/01/65 '64	US837004CJ73		DBFUGR	USD	AACA	31/03/2018
AFL 3.625 11/15/24	US001055AM48		DBFUGR	USD	AACA	31/03/2018
EVRG 6.050 11/15/35	US485134BH28		DBFUGR	USD	AACA	31/03/2018
LEN 5.875 11/15/24 '24	USU52556AW46		DBFUGR	USD	AACA	31/03/2018
NTHHL 4.260 11/01/47 '46	US667274AC84		DTVNFR	USD	AACA	31/03/2018
UNP 4.050 03/01/46 '45	US907818EJ37		DBFUGR	USD	AACA	31/03/2018
DRE 3.750 12/01/24 '24	US26441YAY32		DBFUGR	USD	AACA	31/03/2018
DIS 2.450 03/04/22 MTN	US25468PDQ63		DTFUFR	USD	AACA	31/03/2018
CB 3.150 03/15/25	US00440EAS63		DBFGGR	USD	AACA	31/03/2018
NEE 5.125 06/01/41 '40	US341081FE25		DBFSGR	USD	AACA	31/03/2018
CNQ 7.200 01/15/32	US136385AC52		DBFUGR	USD	AACA	31/03/2018
SRMCN 3.875 05/02/18 MATd	USP1265VAB82		DBFUGR	USD	AACA	31/03/2018
MXCMC 8.000 06/15/20 '18	US57773AAL61		DBVUFR	USD	AACA	31/03/2018
ANDV 5.125 12/15/26 '26	US03349MAD74		DBFNGR	USD	AACA	31/03/2018
MRKX 3.875 01/15/21 '20	US58933YAA38		DBFUGR	USD	AACA	31/03/2018
X 8.375 07/01/21 CALd	USU9118RAA50		DBFSGR	USD	AACA	31/03/2018
JNPR 4.600 03/15/21	US48203RAF10		DBFUGR	USD	AACA	31/03/2018
BAYG 2.125 07/15/19	US61166WAS08		DBFUGR	USD	AACA	31/03/2018
TXN 2.900 11/03/27 '27	US882508BC78		DBFUGR	USD	AACA	31/03/2018
PFG 3.400 05/15/25 '25	US74251VAK89		DBFGGR	USD	AACA	31/03/2018
PHSTM 3.765 07/01/48 '48	US70213HAD08		DBFUGR	USD	AACA	31/03/2018
BBT 2.450 01/15/20 '19 MTN	US05531FAS20		DTFNFR	USD	AACA	31/03/2018
SYF 3.950 12/01/27 '27	US87165BAM54		DBFUGR	USD	AACA	31/03/2018
DUK 4.150 12/01/44 '44	US26442RAD35		DBFSGR	USD	AACA	31/03/2018
REG 3.750 06/15/24 '24	US75884RAT05		DBFGGR	USD	AACA	31/03/2018
PEP 3.100 07/17/22 '22	US713448CX49		DBFUGR	USD	AACA	31/03/2018
GS 6.750 10/01/37	US38141GFD16		DBFUGR	USD	AACA	31/03/2018
ES 2.750 03/15/22 '22	US30040WAC29		DBFUGR	USD	AACA	31/03/2018
BAM 4.000 04/01/24 '24	US11271RAA77		DBFGGR	USD	AACA	31/03/2018
BRK 4.400 10/15/44 '44	US595620AN51		DBFSGR	USD	AACA	31/03/2018
SRE 7.000 09/01/22	US68233DAR89		DBFSGR	USD	AACA	31/03/2018
PEMEX 6.875 08/04/26	US71654QCB68		DBFGGR	USD	AACA	31/03/2018
MCO 5.500 09/01/20	US615369AA32		DBFUGR	USD	AACA	31/03/2018
ILGV 7.250 12/15/28	US465138ZR91		DBFUFR	USD	AACA	31/03/2018
ECGV 10.000 08/15/30 DFTd	XS0115743519		DBFUFR	USD	AACA	31/03/2018
FDX 3.200 02/01/25	US31428XBC92		DBFUGR	USD	AACA	31/03/2018

Financial instrument name	Financial Instrument (ISIN)	Written description of financial instrument	Instrument Classification	Currency	Market Segment	date
BRK 2.950 02/01/22 '21	US695114CP17		DBFSGR	USD	AACA	31/03/2018
EMN 4.800 09/01/42 '42	US277432AL49		DBFUGR	USD	AACA	31/03/2018
CTAS 2.900 04/01/22 '22	US17252MAM29		DBFGGR	USD	AACA	31/03/2018
CELG 2.250 08/15/21	US151020AV67		DBFUGR	USD	AACA	31/03/2018
BWA 3.375 03/15/25 '24	US099724AJ55		DBFUGR	USD	AACA	31/03/2018
NRUC 2.000 01/27/20 '19	US637432NC57		DBFSGR	USD	AACA	31/03/2018
OFC 3.700 06/15/21 '21	US22003BAJ52		DBFGGR	USD	AACA	31/03/2018
TJX 2.750 06/15/21 '21	US872539AA91		DBFUGR	USD	AACA	31/03/2018
CM 2.100 10/05/20	US136069VX63		DBFNGR	USD	AACA	31/03/2018
JBSSC 7.250 06/01/21 '18	US466112AF68		DBFGGR	USD	AACA	31/03/2018
DWDP 4.625 10/01/44 '44	US260543CL56		DBFUGR	USD	AACA	31/03/2018
REMG 7.875 05/01/20 EXCd	US30252FAB40		DBFSGR	USD	AACA	31/03/2018
CLISA 9.500 07/20/23 '20	US20445PAE51		DBFGGR	USD	AACA	31/03/2018
LUPAC 3.000 10/08/21 DFTd	USG57058AC66		DBFUFR	USD	AACA	31/03/2018
LRCX 2.800 06/15/21 '21	US512807AR99		DBFUGR	USD	AACA	31/03/2018
FLR 3.375 09/15/21	US343412AB86		DBFUGR	USD	AACA	31/03/2018
JPM 5.500 10/15/40	US46625HHV50		DBFUGR	USD	AACA	31/03/2018
FOXA 4.950 10/15/45 '45	US90131HBZ73		DBFGGR	USD	AACA	31/03/2018
KRC 3.450 12/15/24 '24	US49427RAM43		DBFGGR	USD	AACA	31/03/2018
CA 4.767 05/15/15	US91412GC869			USD	AACA	31/03/2018
TTI 7.250 08/15/22 '18	US20467BAB53		DBFUGR	USD	AACA	31/03/2018
JPM 2.700 05/18/23 '23	US46625HRL68		DBFUGR	USD	AACA	31/03/2018
JPM 2.400 06/07/21 '21	US46625HRT94		DBFUGR	USD	AACA	31/03/2018
DUK 2.400 08/15/22 '22	US26441CAW55		DBFNGR	USD	AACA	31/03/2018
NTRS 2.375 08/02/22	US665859AN47		DBFUGR	USD	AACA	31/03/2018
MAR 3.000 03/01/19 '18	US571903AJ23		DBFUGR	USD	AACA	31/03/2018
WMT 5.250 09/01/35	US931142CB75		DBFSGR	USD	AACA	31/03/2018
BMV 3.250 02/27/27	US110122BB30		DBFUGR	USD	AACA	31/03/2018
VINEO 8.750 04/15/23 '20	USU9225CAA81		DBFNGR	USD	AACA	31/03/2018
BK 2.150 02/24/20 '20 MTN	US06406HCZ01		DTFUFR	USD	AACA	31/03/2018
PFE 4.300 06/15/43	US717081DE02		DBFUGR	USD	AACA	31/03/2018
X 7.375 04/01/20	US912909AF50		DBFUGR	USD	AACA	31/03/2018
BARMO 6.625 05/15/22 '19	USQ13095AB23		DBFSGR	USD	AACA	31/03/2018
STT 3.700 11/20/23	US857477AM50		DBFUFR	USD	AACA	31/03/2018
PDVSA 9.000 11/17/21 DFTd	USP7807HAP03		DBFGGR	USD	AACA	31/03/2018
BANCP 9.000 02/15/23 '19	USU0378VAB81		DBFNGR	USD	AACA	31/03/2018
EMA 2.700 06/15/21 '21	US29103DAF33		DBFUGR	USD	AACA	31/03/2018
CHOGL 7.500 04/15/25 '20	US17027NAA00		DBFUGR	USD	AACA	31/03/2018
NRUC 2.150 02/01/19 '19	US637432MX04		DBFSGR	USD	AACA	31/03/2018
XL 6.375 11/15/24	US98372PAG37		DBFUGR	USD	AACA	31/03/2018
VZ 3.376 02/15/25	US92343VEN01		DBFUGR	USD	AACA	31/03/2018

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BZGV 4.938 02/20/34	USP16394AG62		DBVUGR	USD	AACA	31/03/2018
RIVHL 8.875 03/01/23 '18	US74339KAA07		DBFUGR	USD	AACA	31/03/2018
KR 2.000 01/15/19	US501044DA67		DBFUGR	USD	AACA	31/03/2018
HOFTW 8.000 06/01/22 '18	US90132BAA52		DBFUGR	USD	AACA	31/03/2018
CTLT 4.875 01/15/26 '20	US14879EAD04		DBFNGR	USD	AACA	31/03/2018
	GR0138015814		DBFTGB	EUR	AACA	31/03/2018
LBRTE 4.250 06/15/23	USU52932AV91		DBFGGR	USD	AACA	31/03/2018
FITB 2.600 06/15/22 '22	US316773CU23		DBFNGR	USD	AACA	31/03/2018
SANME 4.125 11/09/22	USP1507SAC19		DBFUGR	USD	AACA	31/03/2018
SIS 4.375 04/11/27	USP8803LAA63		DBFGGR	USD	AACA	31/03/2018
D 7.000 06/15/38	US25746UBD00		DBFUGR	USD	AACA	31/03/2018
BKNG 3.650 03/15/25 '24	US741503AW60		DBFUGR	USD	AACA	31/03/2018
BZH 6.750 03/15/25 '20	US07556QBM69		DBFUGR	USD	AACA	31/03/2018
CL 1.950 02/01/23 MTN	US19416QEA40		DTFUFR	USD	AACA	31/03/2018
	US278865AZ39		DBFNGR	USD	AACA	31/03/2018
	US675757AB43		DBFXXX	USD	AACA	31/03/2018
KCHIN 7.375 12/01/25	US373298BN79		DBXXXX	USD	AACA	31/03/2018
RCKHD 5.250 01/15/28 '23	US74840LAB80		DBFNFR	USD	AACA	31/03/2018
HMESA 7.875 12/15/24 '19	US021332AF81		DBFUGR	USD	AACA	31/03/2018
PAGV 9.375 01/16/23	US698299AS33		DBFUFR	USD	AACA	31/03/2018
HCA 7.500 11/15/95	US197677AH07		DBFUFR	USD	AACA	31/03/2018
D 5.250 08/01/33 PUT	US257469AJ58		DBFUGR	USD	AACA	31/03/2018
BDX 3.363 06/06/24 '24	US075887BV02		DBFUGR	USD	AACA	31/03/2018
K 2.650 12/01/23	US487836BS63		DBFUGR	USD	AACA	31/03/2018
FTS 3.055 10/04/26 '26	US349553AM97		DBFUGR	USD	AACA	31/03/2018
PVH 7.750 11/15/23	US718592AB40		DBFUFR	USD	AACA	31/03/2018
SYU 3.300 07/15/26 '26	US871829BC08		DBFUGR	USD	AACA	31/03/2018
YUM 5.350 11/01/43 '43	US988498AK76		DBFUGR	USD	AACA	31/03/2018
USMRG 6.875 05/01/25 '20	USU91231AA50		DBFUGR	USD	AACA	31/03/2018
SIX 4.875 07/31/24 '19	USU82767AB76		DBFGGR	USD	AACA	31/03/2018
FITB 4.500 06/01/18 MATd	US316773AD26		DBFUFR	USD	AACA	31/03/2018
RY 2.125 03/02/20 MTN	US78012KC627		DTFNFR	USD	AACA	31/03/2018
KEX 4.200 03/01/28 '27	US497266AC03		DBFNGR	USD	AACA	31/03/2018
IBTX 5.875 08/01/24	US45384BAA44		DBFUGR	USD	AACA	31/03/2018
BPL 4.875 02/01/21 '20	US118230AJ01		DBFUGR	USD	AACA	31/03/2018
MCO 2.625 01/15/23 '22	US615369AJ41		DBFNGR	USD	AACA	31/03/2018
DWDP 3.950 03/15/24 '18 MTN	US26054LWE90		DTFNGR	USD	AACA	31/03/2018
TTMI 5.625 10/01/25 '20	US87305RAH21		DBFNGR	USD	AACA	31/03/2018
EXC 2.550 06/15/26 '26	US202795JH45		DBFSGR	USD	AACA	31/03/2018
WEX 4.750 02/01/23 '18	US96208TAA25		DBFUGR	USD	AACA	31/03/2018
LEA 3.800 09/15/27 '27	US521865AY17		DBFNGR	USD	AACA	31/03/2018

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MS 3.125 07/27/26 MTN	US61761J3R84		DBFUGR	USD	AACA	31/03/2018
CTL 7.250 09/15/25	US912920AK17		DBFXFR	USD	AACA	31/03/2018
STI 2.450 08/01/22 '22	US86787EAT47		DTFUFGR	USD	AACA	31/03/2018
QTS 4.750 11/15/25 '20	US74759BAD55		DBFNGR	USD	AACA	31/03/2018
AREAM 5.750 10/09/23	XS0996716881		DBFSAR	USD	AACA	31/03/2018
WBA 5.250 01/15/19	US931422AE91		DBFUGR	USD	AACA	31/03/2018
PSXP 3.750 03/01/28 '27	US718549AF57		DBFNGR	USD	AACA	31/03/2018
PNC 3.900 04/29/24 '24	US693475AP09		DBFUGR	USD	AACA	31/03/2018
LBGV 7.000 04/22/31 MTN	XS1396347723		DTFUFGR	USD	AACA	31/03/2018
SPRGI 6.250 06/01/21 '18	US851783AB63		DBFSGR	USD	AACA	31/03/2018
UAL 6.375 06/01/18 MATd	US910047AF65		DBFGGR	USD	AACA	31/03/2018
MNK 5.750 08/01/22 '18	USL6233LAA46		DBFUGR	USD	AACA	31/03/2018
JPM 7.625 10/15/26	US059438AH41		DBXXXX	USD	AACA	31/03/2018
PFE 1.500 06/15/18 MATd	US717081DG59		DBFUGR	USD	AACA	31/03/2018
EXC 3.400 04/15/26 '26	US30161NAU54		DBFUGR	USD	AACA	31/03/2018
RYI 11.000 05/15/22 '19	US48088LAA52		DBFGGR	USD	AACA	31/03/2018
GUFTL 4.500 10/15/37 '37	US38239KAA60		DBFNGR	USD	AACA	31/03/2018
PHM 7.875 06/15/32	US745867AM30		DBFUFR	USD	AACA	31/03/2018
GE 5.250 07/15/34 MTN	US36966TCS96		DTFUFGR	USD	AACA	31/03/2018
STI 2.900 03/03/21 '21	US867914BK85		DBFUGR	USD	AACA	31/03/2018
WYND 5.100 10/01/25 '25	US98310WAM01		DBFUGR	USD	AACA	31/03/2018
AZO 3.700 04/15/22 '22	US053332AM44		DBFUGR	USD	AACA	31/03/2018
GOODN 3.700 03/15/28 '27	US38239JAA97		DBFGGR	USD	AACA	31/03/2018
WMT 4.250 04/15/21	US931142DD23		DBFUFR	USD	AACA	31/03/2018
VRX 7.500 07/15/21 '18	US92912EAA10		DBFUGR	USD	AACA	31/03/2018
GSHPC 10.000 08/10/26 '19	USG3812TAB73		DBFSGR	USD	AACA	31/03/2018
EVRG 5.292 06/15/22 '22	US391164AF73		DBFUGR	USD	AACA	31/03/2018
ADI 3.500 12/05/26 '26	US032654AN54		DBFUGR	USD	AACA	31/03/2018
HK 6.750 02/15/25 '20	USU4057PAJ40		DBFUGR	USD	AACA	31/03/2018
PNC 2.625 02/17/22 '22	US69353RFB96		DTFUFGR	USD	AACA	31/03/2018
BK 3.950 11/18/25 '25 MTN	US06406HCQ02		DTFUFGR	USD	AACA	31/03/2018
TIAAB 4.270 05/15/47 '46	USU87602AY10		DBFUGR	USD	AACA	31/03/2018
MDT 3.200 06/15/22 '22	US22303QAN07		DBFGGR	USD	AACA	31/03/2018
SNH 6.750 04/15/20 '19	US81721MAE93		DBFUGR	USD	AACA	31/03/2018
UNH 2.875 03/15/23	US91324PCC41		DBFUGR	USD	AACA	31/03/2018
	US55608JAK43		DTVNGR	USD	AACA	31/03/2018
AMT 3.400 02/15/19	US03027XAC48		DBFUGR	USD	AACA	31/03/2018
DNR 9.250 03/31/22 '19	US247916AH27		DBFSGR	USD	AACA	31/03/2018
CBG 5.000 03/15/23 CALd	US125058AA89		DBFUGR	USD	AACA	31/03/2018
BDX 3.125 11/08/21	US075887BA64		DBFUGR	USD	AACA	31/03/2018
XEL 2.250 09/15/22 '22	US744448CF61		DBFSGR	USD	AACA	31/03/2018

Financial instrument name	Financial Instrument (ISIN)	Written description of financial instrument	Instrument Classification	Currency	Market Segment	date
KENCO 7.750 05/01/19 CALd	US04964VAA52		DBFSGR	USD	AACA	31/03/2018
SRMCN 6.500 04/03/27 '22 FRN	USP1265VAD49		DBFUGR	USD	AACA	31/03/2018
NI 5.800 02/01/42 '41	US65473QA263		DBFUGR	USD	AACA	31/03/2018
SNA 4.100 03/01/48 '47	US833034AL58		DBFUGR	USD	AACA	31/03/2018
SEP 4.500 03/15/45 '44	US84756NAG43		DBFUGR	USD	AACA	31/03/2018
LNG 4.250 03/15/45 '20 CVT	US16411RAG48		DCFNGR	USD	AACA	31/03/2018
POST 5.500 03/01/25 '20	US737446AL87		DBFUGR	USD	AACA	31/03/2018
TGLS 8.200 01/31/22 '20	USG87264AA81		DBFTGR	USD	AACA	31/03/2018
USMRG 6.875 05/01/25 '20	US91739VAA61		DBFUGR	USD	AACA	31/03/2018
MU 3.000 11/15/43 '18 CVT	US595112AY95		DCFNGR	USD	AACA	31/03/2018
MRFGC 8.000 06/08/23 '19	USN54468AF52		DBFGGR	USD	AACA	31/03/2018
RENX 8.500 05/01/20 '18	US76116AAB44		DBFUGR	USD	AACA	31/03/2018
DLTR 5.250 03/01/20 CALd	US256746AD02		DBFUGR	USD	AACA	31/03/2018
JPM 2.295 08/15/21 '20 MTN	US46623EKG34		DTFNGR	USD	AACA	31/03/2018
FER 4.875 04/26/20 '17	USP39238AA11		DBFGGR	USD	AACA	31/03/2018
PAA 4.500 12/15/26 '26	US72650RBL50		DBFUGR	USD	AACA	31/03/2018
TD 1.750 07/23/18 MTN	US89114QB643		DTFUFR	USD	AACA	31/03/2018
KTOS 6.500 11/30/25 '20	US50077BAM00		DBFSGR	USD	AACA	31/03/2018
CMCSA 3.900 03/01/38 '37	US20030NCJ81		DBFUGR	USD	AACA	31/03/2018
HK 6.750 02/15/25 '20	US40537QAP54		DBFUGR	USD	AACA	31/03/2018
PATPN 6.875 07/15/25 '20	US65342RAA86		DBFNGR	USD	AACA	31/03/2018
BAH 5.125 05/01/25 '20	USU0990PAA13		DBFUGR	USD	AACA	31/03/2018
MTBX 2.940 12/01/21 '18 FRN	US564759QB72		DBVSGR	USD	AACA	31/03/2018
ROGV 2.500 02/08/30 MTN	XS1768067297		DTFXFR	EUR	AACA	31/03/2018
MGM 5.625 05/01/24 '24	US55303XAC92		DBFGGR	USD	AACA	31/03/2018
UNM 3.875 11/05/25	US91529YAL02		DBFUGR	USD	AACA	31/03/2018
SRE 4.000 02/01/48 '47	US816851BJ72		DBFUGR	USD	AACA	31/03/2018
COL 4.317 09/20/27 '27	USP40070AB35		DBFNBR	USD	AACA	31/03/2018
JBSSC 5.750 06/15/25 '20	US466112AR07		DBFUGR	USD	AACA	31/03/2018
PEMEX 6.375 02/04/21	US71654QCA85		DBFGGR	USD	AACA	31/03/2018
SMIPE 4.500 09/18/22 '20	USP84523AB85		DBFGGR	USD	AACA	31/03/2018
LLL 3.950 05/28/24 '24	US502413BD83		DBFUGR	USD	AACA	31/03/2018
MUR 5.750 08/15/25 '20	US626717AJ13		DBFUGR	USD	AACA	31/03/2018
FRMME 8.125 11/15/24 '20	US35640YAA55		DBFUGR	USD	AACA	31/03/2018
INJR 5.875 10/30/21 '18	USP9451YAC77		DBFUGR	USD	AACA	31/03/2018
CHACO 9.375 08/18/24	USP2389CAA10		DBFUGR	USD	AACA	31/03/2018
QRVO 6.750 12/01/23 '18	US74736KAB70		DBFUGR	USD	AACA	31/03/2018
PEA 7.375 01/31/20 '18	USP7744AAA45		DBFUGR	USD	AACA	31/03/2018
ARGV 09/28/18	ARARGE5204Z0		DTZUFR	USD	AACA	31/03/2018
SBAC 4.000 10/01/22 '19	US78410GAA22		DBFNGR	USD	AACA	31/03/2018
ARGV 7.625 04/18/37	ARARGE320416		DBFUAR	USD	AACA	31/03/2018

Financial instrument name	Financial Instrument (ISIN)	Written description of financial instrument	Instrument Classification	Currency	Market Segment	date
UYGV 4.375 10/27/27	US760942BB71		DBFUFR	USD	AACA	31/03/2018
CRI 5.250 08/15/21 '18	US96926JAA51		DBFUGR	USD	AACA	31/03/2018
HALC 6.250 08/15/24 '19	US670001AA49		DBFGGR	USD	AACA	31/03/2018
BAYG 3.600 07/15/42 '42	US61166WAJ09		DBFUGR	USD	AACA	31/03/2018
FFIC 5.250 12/15/26 '21 FRN	US343873AA30		DBVUGR	USD	AACA	31/03/2018
BCOCR 5.250 08/12/18	USP09262AA70		DBFUGR	USD	AACA	31/03/2018
MBI 7.000 12/15/25	US55262CAE03		DTFUFR	USD	AACA	31/03/2018
SNV 5.750 12/15/25 '20 FRN	US87161CAK18		DBVUGR	USD	AACA	31/03/2018
AVP 7.875 08/15/22 '19	US05409QAA67		DBFSGR	USD	AACA	31/03/2018
TFU 8.950 04/17/27	USP91528AA03		DBFSGR	USD	AACA	31/03/2018
LDOS 5.500 07/01/33	US808626AG02		DBFUGR	USD	AACA	31/03/2018
PLGV 1.000 10/25/28 MTN	XS1508566392		DTFUFB	EUR	AACA	31/03/2018
UHS 5.000 06/01/26 '21	USU91477AC02		DBFSGR	USD	AACA	31/03/2018
YUM 4.750 06/01/27 '22	US48250NAC92		DBFGGR	USD	AACA	31/03/2018
NWHM 7.250 04/01/22 '19	US645370AB35		DBFUGR	USD	AACA	31/03/2018
NUAN 6.000 07/01/24 '19	US67020YAP51		DBFNGR	USD	AACA	31/03/2018
KEPCO 7.950 04/01/96	US500631AE67		DBVUGR	USD	AACA	31/03/2018
JPM 4.850 02/01/44	US46625HJU59		DBFUFR	USD	AACA	31/03/2018
DCPX 8.125 08/16/30	US26439XAC74		DBFUGR	USD	AACA	31/03/2018
OCSL 4.875 03/01/19	US67401PAA66		DBFNFR	USD	AACA	31/03/2018
ROGV 3.875 10/29/35 MTN	XS1313004928		DTFXFR	EUR	AACA	31/03/2018
GRA 5.125 10/01/21	USU38246AA96		DBFUGR	USD	AACA	31/03/2018
AALX 9.750 04/22/20	US903436AB97		DBFSGR	USD	AACA	31/03/2018
SEE 5.250 04/01/23 '23	USU81193AL54		DBFUGR	USD	AACA	31/03/2018
AROXC 6.000 10/01/22 '18	US30227CAD92		DBFUGR	USD	AACA	31/03/2018
YFPD 26.438 07/07/20 FRN MTN	USP989MJBH35		DBVUFR	USD	AACA	31/03/2018
TEVA 2.800 07/21/23	US88167AAD37		DBFUGR	USD	AACA	31/03/2018
TSLA 5.450 03/19/30 MTN	US83417KAE82		DTFUFR	USD	AACA	31/03/2018
CIT 2.050 01/22/20	US17284DAU63		DBFUFR	USD	AACA	31/03/2018
PEX 5.375 01/15/25 '20	US701885AD73		DBFUGR	USD	AACA	31/03/2018
CTL 5.250 03/15/26 '21	US527298BM48		DBFGGR	USD	AACA	31/03/2018
CLF 4.875 01/15/24 '21	US185899AB75		DBFSGR	USD	AACA	31/03/2018
ANDV 6.875 Perp '23 FRN	US03350FAA49		DBVUQR	USD	AACA	31/03/2018
ASSPA 7.000 08/15/25 '20	US04624VAA70		DBFNGR	USD	AACA	31/03/2018
UPL 6.875 04/15/22 '19	USU9037BAA80		DBFUGR	USD	AACA	31/03/2018
PLGV 1.500 01/19/26 MTN	XS1346201616		DTFUFB	EUR	AACA	31/03/2018
FMGX 5.125 05/15/24 '24	USQ3919KAK71		DBXXXX	USD	AACA	31/03/2018
SCI 7.625 10/01/18 CALd	US817565BM56		DBFUGR	USD	AACA	31/03/2018
MBI 7.150 07/15/27	US55262CAD20		DBXXXX	USD	AACA	31/03/2018
CATM 5.500 05/01/25 '20	USU1414JAA17		DBFUGR	USD	AACA	31/03/2018
LEN 5.000 06/15/27 '26	US128195AP96		DBFGGR	USD	AACA	31/03/2018

Financial instrument name	Financial Instrument (ISIN)	Written description of financial instrument	Instrument Classification	Currency	Market Segment	date
PKOH 6.625 04/15/27 '22	US700677AR89		DBFUGR	USD	AACA	31/03/2018
BIMBO 4.700 11/10/47 '47	US40052VAE48		DBFGGR	USD	AACA	31/03/2018
THSX 6.000 02/15/24 '19	USU89468AA74		DBFUGR	USD	AACA	31/03/2018
	GR0128015725		DBFTGB	EUR	AACA	31/03/2018
SGRY 6.750 07/01/25 '20	US84611WAB00		DBFUGR	USD	AACA	31/03/2018
BOEHL 5.500 04/15/24 '20	US12429TAD63		DBFUGR	USD	AACA	31/03/2018
SM 6.750 09/15/26 '21	US78454LAN01		DBFUGR	USD	AACA	31/03/2018
SCI 8.000 11/15/21	US817565BU72		DBFUGR	USD	AACA	31/03/2018
DO 7.875 08/15/25 '25	US25271CAP77		DBFNGR	USD	AACA	31/03/2018
ALSNX 4.750 10/01/27 '22	USU01979AE02		DBFNGR	USD	AACA	31/03/2018
ADIS 5.500 10/01/23 '18	US68557NAC74		DBFUGR	USD	AACA	31/03/2018
VGR 6.125 02/01/25 '20	US92240MBF41		DBFSGR	USD	AACA	31/03/2018
FDC 5.000 01/15/24 '19	USU32003AA01		DBFSGR	USD	AACA	31/03/2018
AMCXX 5.875 11/15/26 '21	US00165CAB00		DBFUGR	USD	AACA	31/03/2018
MOG 5.250 12/01/22 '18	US615394AK96		DBFUGR	USD	AACA	31/03/2018
AMCXX 6.000 06/15/23 '18	US143436AL72		DBFSGR	USD	AACA	31/03/2018
SMG 5.250 12/15/26 '21	US810186AP17		DBFUGR	USD	AACA	31/03/2018
MA 4.910 05/01/29	US57582PUT55		DMFUGR	USD	AACA	31/03/2018
AZ 7.150 07/01/24 '19	US054314DW64			USD	AACA	31/03/2018
PACKH 5.125 07/15/23 '19	USU8002WAG25		DBFUGR	USD	AACA	31/03/2018
CA 1.000 09/01/18	US54465AGJ51			USD	AACA	31/03/2018
TX 6.718 01/01/49	US66285WFB72			USD	AACA	31/03/2018
REP 5.750 05/15/35	US87425EAH62		DBFSGR	USD	AACA	31/03/2018
NY 1.469 07/01/18	US59261EAD13			USD	AACA	31/03/2018
NY 5.882 06/15/44	US64972FY341			USD	AACA	31/03/2018
MD 3.259 07/01/26	US5742183J08			USD	AACA	31/03/2018
AL 2.000 09/01/18	US61709RAU05			USD	AACA	31/03/2018
CA 3.600 08/15/22 '22	US12673PAH82		DBFUGR	USD	AACA	31/03/2018
Taxable Subordinate Tax Allocation R	US79770GGT76			USD	AACA	31/03/2018
CA 2.798 05/15/24	US683042AH87			USD	AACA	31/03/2018
IL 4.950 06/01/23	US452151LE19		DMFUFR	USD	AACA	31/03/2018
Revenue Taxable	US130179KV50			USD	AACA	31/03/2018
Revenue	US917328SP27			USD	AACA	31/03/2018
NJ 4.000 10/01/24	US948560MZ72			USD	AACA	31/03/2018
XRX 2.750 03/15/19	US984121CG66		DBFUGR	USD	AACA	31/03/2018
HYDQB 8.250 01/15/27	US448814FH11		DBXXXX	USD	AACA	31/03/2018
TSN 2.650 08/15/19 '19	US902494AW36		DBFUGR	USD	AACA	31/03/2018
OK 2.850 09/01/26	US365716AW95			USD	AACA	31/03/2018
TSLXX 4.500 01/22/23 '22	US87265KAE29		DBFNGR	USD	AACA	31/03/2018
SO 4.400 07/01/46 '46	US842587CX39		DBFUGR	USD	AACA	31/03/2018
UT 1.823 07/01/20	US91756TAH41			USD	AACA	31/03/2018

Financial instrument name	Financial Instrument (ISIN)	Written description of financial instrument	Instrument Classification	Currency	Market Segment	date
IL 3.300 12/01/27 '26	US970016EF47			USD	AACA	31/03/2018
NY 4.926 10/01/51	US73358WEK62			USD	AACA	31/03/2018
CA 2.200 06/01/19	US13048T2W21			USD	AACA	31/03/2018
CA 3.000 05/01/25	US220508BL88			USD	AACA	31/03/2018
WU 6.200 06/21/40	US959802AM19		DBFUGR	USD	AACA	31/03/2018
NY 5.647 11/01/40	US73358WCX02			USD	AACA	31/03/2018
CA 3.000 05/01/21	US611583BP90			USD	AACA	31/03/2018
Single Family Mortgage Acquisition R	US64469DE568			USD	AACA	31/03/2018
GA 3.601 01/01/23	US047849GP35			USD	AACA	31/03/2018
CA 2.898 05/15/25	US683042AJ44			USD	AACA	31/03/2018
BKNG 2.750 03/15/23 '23	US741503BB15		DBFNGR	USD	AACA	31/03/2018
FL 5.456 07/01/19	US34160WTX29			USD	AACA	31/03/2018
O 4.125 10/15/26 '26	US756109AR55		DBFUFR	USD	AACA	31/03/2018
NJ 2.480 06/01/22	US621545FC14			USD	AACA	31/03/2018
CA 2.981 04/01/24	US73208MDA36			USD	AACA	31/03/2018
GE 4.125 10/09/42	US369604BF92		DBFUGR	USD	AACA	31/03/2018
WI 2.098 05/15/19	US74445HAB69			USD	AACA	31/03/2018
PG 6.450 01/15/26	US742718BH18		DBXXXX	USD	AACA	31/03/2018
Multifamily Housing Revenue Taxable	US45202LBT08			USD	AACA	31/03/2018
GE 6.150 08/07/37 MTN	US36962G3A02		DTFUFR	USD	AACA	31/03/2018
MI 2.816 04/01/25	US59465MV931			USD	AACA	31/03/2018
BBBY 5.165 08/01/44 '44	US075896AC47		DBFUGR	USD	AACA	31/03/2018
AMT 5.000 02/15/24	US03027XAD21		DBFUGR	USD	AACA	31/03/2018
CO 2.850 12/01/19	US385785AV25			USD	AACA	31/03/2018
IL 5.772 01/01/23	US167593AE20			USD	AACA	31/03/2018
DWDP 7.750 09/15/20 MTN	US26054EAT64		DTXXXX	USD	AACA	31/03/2018
VT 3.150 11/01/28 '26	US122062VS83			USD	AACA	31/03/2018
KY 2.652 07/01/23	US49130TUG92			USD	AACA	31/03/2018
IL 2.950 02/01/25	US144661BC84			USD	AACA	31/03/2018
UPS 2.350 05/16/22 '22	US911312BC97		DBFXFR	USD	AACA	31/03/2018
BDX 2.894 06/06/22 '22	US075887BT55		DBFUGR	USD	AACA	31/03/2018
NY 2.770 08/01/28 '26	US64971WN895			USD	AACA	31/03/2018
MPCXX 4.875 12/01/24 '24	US55336VAG59		DBFUGR	USD	AACA	31/03/2018
VZ 5.250 03/16/37	US92343VDU52		DBFUGR	USD	AACA	31/03/2018
NY 2.437 07/01/21	US64990CJQ50			USD	AACA	31/03/2018
AMAT 4.350 04/01/47 '46	US038222AM71		DBFUGR	USD	AACA	31/03/2018
L 5.950 06/01/26 '26	US096630AE83		DBFUGR	USD	AACA	31/03/2018
NY 6.011 06/15/42	US64972FL207			USD	AACA	31/03/2018
SEP 4.750 03/15/24 '23	US84756NAD12		DBFUGR	USD	AACA	31/03/2018
CONAIR 071 A Sr Seq Fix	US21079NAA90		DAFSBR	USD	AACA	31/03/2018
KHC 6.500 02/09/40	US50076QAN60		DBFUGR	USD	AACA	31/03/2018



Financial instrument name	Financial Instrument (ISIN)	Written description of financial instrument	Instrument Classification	Currency	Market Segment	date
OR 5.834 11/15/34	US68607DNL54			USD	AACA	31/03/2018
OKE 4.000 07/13/27 '27	US682680AS26		DBFGGR	USD	AACA	31/03/2018
COXET 4.700 12/15/42	USU22018AK86		DBFUGR	USD	AACA	31/03/2018
XRX 3.500 08/20/20	US984121CM35		DBFUGR	USD	AACA	31/03/2018
IL 6.742 11/01/40	US167736YU53			USD	AACA	31/03/2018
	US20030NCC39			USD	AACA	31/03/2018
WMT 7.550 02/15/30	US931142BF98		DBFUFR	USD	AACA	31/03/2018
ATHFU 3.000 07/01/22 MTN	US04685A2E07		DTFUFR	USD	AACA	31/03/2018
NJ 7.414 01/01/40	US646139W353			USD	AACA	31/03/2018
ABI 2.200 08/01/18	US035240AB60		DBFUGR	USD	AACA	31/03/2018
WLK 4.625 02/15/21 CALd	US960413AQ55		DBFUGR	USD	AACA	31/03/2018
ES 3.200 05/15/27 '27	US67021CAM91		DBFUGR	USD	AACA	31/03/2018
TSS 3.750 06/01/23 '23	US891906AB53		DBFUGR	USD	AACA	31/03/2018
FL 2.771 10/01/25	US955116BH06			USD	AACA	31/03/2018
SEP 3.500 03/15/25 '24	US84756NAF69		DBFUGR	USD	AACA	31/03/2018
CB 4.350 11/03/45 '45	US00440EAW75		DBFGGR	USD	AACA	31/03/2018
AXP 2.125 07/27/18 MTN	US0258M0DJ59		DTFUFR	USD	AACA	31/03/2018
CMS 5.050 03/15/22 '21	US125896BK56		DBFUGR	USD	AACA	31/03/2018
ETR 4.050 09/01/23 '23	US29364WAS70		DBFSGR	USD	AACA	31/03/2018
BRK 6.750 07/01/37	US641423BU11		DBFSGR	USD	AACA	31/03/2018
CA 2.500 09/01/23	US861403AU77			USD	AACA	31/03/2018
MMP 5.000 03/01/26 '25	US559080AK20		DBFUGR	USD	AACA	31/03/2018
JEF 6.250 01/15/36	US472319AC60		DBFUGR	USD	AACA	31/03/2018
TRP 3.300 06/01/20 '20	US198280AD16		DBFUGR	USD	AACA	31/03/2018
KFW 2.125 03/07/22	US500769HF48		DBFUFR	USD	AACA	31/03/2018
BK 2.100 08/01/18 '18 MTN	US06406HCL15		DTFUFR	USD	AACA	31/03/2018
FTI 3.450 10/01/22 '22	US30249UAB70		DBFUGR	USD	AACA	31/03/2018
HPP 3.950 11/01/27 '27	US44409MAA45		DBFGGR	USD	AACA	31/03/2018
TRV 4.050 03/07/48 '47	US89417EAN94		DBFNGR	USD	AACA	31/03/2018
EMR 6.125 04/15/39	US291011BB99		DBFUGR	USD	AACA	31/03/2018
CB 3.350 05/15/24	US00440EAR80		DBFUGR	USD	AACA	31/03/2018
KISER 4.150 05/01/47 '46	US48305QAD51		DBFSGR	USD	AACA	31/03/2018
EIB 2.375 06/15/22	US298785HK59		DBFUFR	USD	AACA	31/03/2018
OKE 4.900 03/15/25 '24	US68268NAP87		DBFGGR	USD	AACA	31/03/2018
FL 4.700 07/01/19	US45746RAK05			USD	AACA	31/03/2018
IBM 4.700 02/19/46	US459200JH57		DBFUGR	USD	AACA	31/03/2018
HMN 4.500 12/01/25 '25	US440327AK00		DBFUGR	USD	AACA	31/03/2018
DIS 8.750 08/15/21	US139859AB88		DBXXXX	USD	AACA	31/03/2018
OKE 6.650 10/01/36	US68268NAC74		DBFUGR	USD	AACA	31/03/2018
T 4.500 03/09/48 '47	US00206RDJ86		DBFUGR	USD	AACA	31/03/2018
PPL 4.375 10/01/21 '21	US50188FAE51		DBFUGR	USD	AACA	31/03/2018

Financial instrument name	Financial Instrument (ISIN)	Written description of financial instrument	Instrument Classification	Currency	Market Segment	date
BMY 1.600 02/27/19	US110122BA56		DBFUGR	USD	AACA	31/03/2018
F 3.000 08/20/20 '18 MTN	US34540TJU79		DTFUGR	USD	AACA	31/03/2018
LNC 4.350 03/01/48 '47	US534187BG38		DBFNGR	USD	AACA	31/03/2018
CFG 3.750 07/01/24	US174610AL91		DBFUGR	USD	AACA	31/03/2018
ADBE 4.750 02/01/20	US00724FAB76		DBFUFR	USD	AACA	31/03/2018
LEG 3.800 11/15/24 '24	US524660AX50		DBFUGR	USD	AACA	31/03/2018
NOVN 3.000 11/20/25 '25	US66989HAJ77		DBFUGR	USD	AACA	31/03/2018
PX 4.050 03/15/21	US74005PAY07		DBFUGR	USD	AACA	31/03/2018
BPL 4.350 10/15/24 '24	US118230AN13		DBFUGR	USD	AACA	31/03/2018
SYK 3.500 03/15/26 '25	US863667AN16		DBFUGR	USD	AACA	31/03/2018
SPGI 4.400 02/15/26 '25	US78409VAK08		DBFUGR	USD	AACA	31/03/2018
WESXX 5.300 03/01/48 '47	US958254AJ35		DBFNGR	USD	AACA	31/03/2018
CNQ 6.450 06/30/33	US136385AE19		DBFUGR	USD	AACA	31/03/2018
C 8.125 07/15/39	US172967EW71		DBFUGR	USD	AACA	31/03/2018
PNM 3.850 08/01/25 '25	US744542AC53		DBFUGR	USD	AACA	31/03/2018
NWL 3.900 11/01/25 '25	US651229AS52		DBFUGR	USD	AACA	31/03/2018
KSU 3.850 11/15/23 '23	US485170AR55		DBFUGR	USD	AACA	31/03/2018
UNP 4.250 04/15/43 '42	US907818DP06		DBFUGR	USD	AACA	31/03/2018
PLGLO 2.625 11/19/20	US74256LAS88		DTFUFR	USD	AACA	31/03/2018
EPR 5.750 08/15/22 '22	US29380TAT25		DBFUGR	USD	AACA	31/03/2018
MEIJY 5.000 08/15/22	US852891AC44		DBFUGR	USD	AACA	31/03/2018
DRE 3.875 10/15/22 '22	US26441YAW75		DBFUGR	USD	AACA	31/03/2018
ORIXC 3.250 12/04/24	US686330AK78		DBFNGR	USD	AACA	31/03/2018
MET 3.000 03/01/25	US59156RBM97		DBFUGR	USD	AACA	31/03/2018
O 3.650 01/15/28 '27	US756109AU84		DBFNGR	USD	AACA	31/03/2018
ES 4.500 11/15/19	US67019EAB39		DBFUGR	USD	AACA	31/03/2018
SPG 3.500 09/01/25 '25	US828807CV75		DBFUGR	USD	AACA	31/03/2018
HBAN 2.600 08/02/18 '18	US446150AH79		DBFUGR	USD	AACA	31/03/2018
	US524660AY34		DBFNGR	USD	AACA	31/03/2018
LM 5.625 01/15/44	US524901AR65		DBFUGR	USD	AACA	31/03/2018
BRK 4.100 06/01/21 '21	US12189LAD38		DBFUGR	USD	AACA	31/03/2018
EXC 3.350 07/01/23 '23	US059165EF30		DBFUGR	USD	AACA	31/03/2018
SCG 4.350 02/01/42 '41	US837004CF51		DBFSGR	USD	AACA	31/03/2018
KR 5.400 07/15/40 '40	US501044CN97		DBFUFR	USD	AACA	31/03/2018
NI 5.650 02/01/45 '44	US65473QBD43		DBFGGR	USD	AACA	31/03/2018
ETN 6.950 03/20/19	US278058DH27		DBFUGR	USD	AACA	31/03/2018
LOW 4.650 04/15/42 '41	US548661CX31		DBFUGR	USD	AACA	31/03/2018
NYLIN 1.950 09/28/20 MTN	US64952WCV37		DTVUFR	USD	AACA	31/03/2018
R 2.450 09/03/19 '19 MTN	US78355HJX89		DTFUGR	USD	AACA	31/03/2018
ESS 3.500 04/01/25 '25	US29717PAP27		DBFUGR	USD	AACA	31/03/2018
EXC 4.150 10/01/44 '44	US693304AS60		DBFSGR	USD	AACA	31/03/2018

Financial instrument name	Financial Instrument (ISIN)	Written description of financial instrument	Instrument Classification	Currency	Market Segment	date
HD 5.875 12/16/36	US437076AS19		DBFUGR	USD	AACA	31/03/2018
TRV 4.000 05/30/47 '46	US89417EAM12		DBFNGR	USD	AACA	31/03/2018
MET 7.717 02/15/19	US59156RAT59		DBFUGR	USD	AACA	31/03/2018
GE 5.125 04/15/19 MTN	US36966RW933		DTFUFRR	USD	AACA	31/03/2018
LIIX 3.000 11/15/23 '23	US526107AD92		DBFUGR	USD	AACA	31/03/2018
UNP 4.163 07/15/22 '22	US907818DK19		DBFUGR	USD	AACA	31/03/2018
AL 3.375 06/01/21	US00912XAS36		DBFUGR	USD	AACA	31/03/2018
CI 4.375 12/15/20 '20	US125509BN86		DBFUGR	USD	AACA	31/03/2018
PRUX 6.625 06/21/40 MTN	US74432QBN43		DTFUFRR	USD	AACA	31/03/2018
EBAY 3.800 03/09/22 '22	US278642AN33		DBFUGR	USD	AACA	31/03/2018
IR 2.625 05/01/20 '20	US456873AA63		DBFUGR	USD	AACA	31/03/2018
MYL 3.150 06/15/21 '21	US62854AAM62		DBFUFRR	USD	AACA	31/03/2018
KEY 2.300 12/13/18 '18 MTN	US49326EEE95		DTFUFRR	USD	AACA	31/03/2018
PPL 3.750 11/15/20 '20	US50188FAD78		DBFUGR	USD	AACA	31/03/2018
MLM 3.500 12/15/27 '27	US573284AT34		DBFNGR	USD	AACA	31/03/2018
DWDP 3.625 01/15/21	US263534CB38		DBFUGR	USD	AACA	31/03/2018
C 6.625 01/15/28	US172967AR23		DBFUGR	USD	AACA	31/03/2018
LYB 4.875 03/15/44 '43	US50247VAC37		DBFGGR	USD	AACA	31/03/2018
FE 3.500 03/15/23 '22	US591894BY55		DBFUGR	USD	AACA	31/03/2018
NEM 3.500 03/15/22 '21	US651639AN69		DBFUGR	USD	AACA	31/03/2018
GE 6.875 01/10/39 MTN	US36962G4B75		DTFUFRR	USD	AACA	31/03/2018
CLX 3.050 09/15/22 '22	US189054AT60		DBFUGR	USD	AACA	31/03/2018
BRK 3.500 02/01/25 '24	US084659AD37		DBFUGR	USD	AACA	31/03/2018
OGPWR 4.200 12/01/42	US677050AJ52		DBFSGR	USD	AACA	31/03/2018
ETN 4.150 11/02/42	US278062AE43		DBFUGR	USD	AACA	31/03/2018
GS 4.750 10/21/45 '45	US38141GVS01		DBFUGR	USD	AACA	31/03/2018
SAN 2.700 05/24/19 '19	US80282KAH95		DBFUGR	USD	AACA	31/03/2018
ED 3.850 06/15/46 '45	US209111FH17		DBFUGR	USD	AACA	31/03/2018
SYF 4.250 08/15/24 '24	US87165BAD55		DBFUGR	USD	AACA	31/03/2018
DTE 6.375 04/15/33	US233331AJ63		DBFUGR	USD	AACA	31/03/2018
CCE 4.500 09/01/21 '21	US19122TAB52		DBFUGR	USD	AACA	31/03/2018
AVGO 3.625 01/15/24 '23	US11134LAF67		DBFUGR	USD	AACA	31/03/2018
NRUC 2.400 04/25/22 '22	US637432NM30		DBFSGR	USD	AACA	31/03/2018
ABX 7.500 09/15/38	US06849RAC60		DBFGGR	USD	AACA	31/03/2018
SYX 2.600 06/12/22	US871829AQ03		DBFUGR	USD	AACA	31/03/2018
SRE 2.400 02/01/20	US816851BE85		DBFUGR	USD	AACA	31/03/2018
TIAAB 2.950 11/01/19	US87246YAA47		DBFUGR	USD	AACA	31/03/2018
WMT 1.125 04/11/18 MATd	US931142DF70		DBFUFRR	USD	AACA	31/03/2018
BDX 3.250 11/12/20	US075887AW93		DBFUGR	USD	AACA	31/03/2018
LPT 4.125 06/15/22 '22	US53117CAN20		DBFUGR	USD	AACA	31/03/2018
CQP 4.200 03/15/28 '27	US785592AU04		DBFSGR	USD	AACA	31/03/2018

Financial instrument name	Financial Instrument (ISIN)	Written description of financial instrument	Instrument Classification	Currency	Market Segment	date
DFS 4.200 08/08/23	US25466AAD37		DBFUFR	USD	AACA	31/03/2018
DLTR 5.000 02/01/21	US307000AA72		DBFUGR	USD	AACA	31/03/2018
MRKX 3.700 02/10/45 '44	US58933YAT29		DBFUGR	USD	AACA	31/03/2018
KMB 2.150 08/15/20	US494368BS16		DBFUGR	USD	AACA	31/03/2018
EQR 4.500 06/01/45 '44	US26884ABE29		DBFUGR	USD	AACA	31/03/2018
SJM 2.200 12/06/19	US832696AQ13		DBFUGR	USD	AACA	31/03/2018
HD 4.250 04/01/46 '45	US437076BH45		DBFUGR	USD	AACA	31/03/2018
O 4.650 03/15/47 '46	US756109AT12		DBFUGR	USD	AACA	31/03/2018
HD 2.800 09/14/27 '27	US437076BT82		DBFUGR	USD	AACA	31/03/2018
PFE 3.000 06/15/23	US717081DH33		DBFUGR	USD	AACA	31/03/2018
MS 2.125 04/25/18 MTN MATd	US6174467U70		DBFUFR	USD	AACA	31/03/2018
NTRS 3.375 05/08/32 '27 FRN	US665859AS34		DBVUGR	USD	AACA	31/03/2018
GS 3.200 02/23/23 '23	US38141GWT74		DBFNGR	USD	AACA	31/03/2018
PCG 4.000 12/01/46 '46	US694308HR19		DBFUGR	USD	AACA	31/03/2018
D 4.000 11/15/46 '46	US927804FW90		DBFUGR	USD	AACA	31/03/2018
ES 3.350 03/15/26 '25	US30040WAB46		DBFUGR	USD	AACA	31/03/2018
MD 5.250 12/01/23 '18	USU8357XAA47		DBFUGR	USD	AACA	31/03/2018
BRK 3.650 09/01/25 '25	US12189LAY74		DBFUGR	USD	AACA	31/03/2018
UNH 3.750 10/15/47 '47	US91324PDF62		DBFUGR	USD	AACA	31/03/2018
F 7.700 05/15/97	US345370BS81		DBFUFR	USD	AACA	31/03/2018
IP 4.750 02/15/22 '21	US460146CG68		DBFUGR	USD	AACA	31/03/2018
WEC 3.671 12/01/42	US976843BH44		DBFUGR	USD	AACA	31/03/2018
WFC 3.450 02/13/23 MTN	US94974BFJ44		DTFNFR	USD	AACA	31/03/2018
SEP 5.950 09/25/43 '43	US84756NAE94		DBFUGR	USD	AACA	31/03/2018
CELG 2.875 08/15/20	US151020AQ72		DBFUGR	USD	AACA	31/03/2018
PNR 2.900 09/15/18 CALd	US709629AM19		DBFUGR	USD	AACA	31/03/2018
NSC 4.650 01/15/46 '45	US655844BR82		DBFUGR	USD	AACA	31/03/2018
CSX 4.750 05/30/42 '41	US126408GW72		DBFUGR	USD	AACA	31/03/2018
WRI 3.850 06/01/25 '25	US948741AL74		DBFUGR	USD	AACA	31/03/2018
WM 4.600 03/01/21 '20	US941063AQ25		DBFUGR	USD	AACA	31/03/2018
UDR 4.000 10/01/25 '25 MTN	US90265EAK64		DTFUGR	USD	AACA	31/03/2018
C 6.000 10/31/33	US172967CC36		DBFUFR	USD	AACA	31/03/2018
AMLMT 2.350 12/13/19	USC0219CAF44		DBFUGR	USD	AACA	31/03/2018
NUE 4.000 08/01/23 '23	US670346AM72		DBFUGR	USD	AACA	31/03/2018
PX 3.200 01/30/26 '25	US74005PBQ63		DBFUGR	USD	AACA	31/03/2018
WLTW 3.600 05/15/24 '24	US970648AF88		DBFGGR	USD	AACA	31/03/2018
MOS 5.450 11/15/33 '33	US61945CAD56		DBFUGR	USD	AACA	31/03/2018
HIG 5.500 03/30/20	US416515AZ70		DBFUGR	USD	AACA	31/03/2018
MCD 4.450 03/01/47 '46 MTN	US58013MFC38		DTFUGR	USD	AACA	31/03/2018
EXC 5.950 10/01/36	US693304AH06		DBFUGR	USD	AACA	31/03/2018
DFS 5.200 04/27/22	US254709AG33		DBFUGR	USD	AACA	31/03/2018

Financial instrument name	Financial Instrument (ISIN)	Written description of financial instrument	Instrument Classification	Currency	Market Segment	date
ETR 2.400 10/01/26 '26	US29364WAY49		DBFSGR	USD	AACA	31/03/2018
FISV 3.850 06/01/25 '25	US337738AP30		DBFUGR	USD	AACA	31/03/2018
GILD 2.500 09/01/23 '23	US375558BL63		DBFUGR	USD	AACA	31/03/2018
WHR 4.000 03/01/24	US963320AR76		DBFUGR	USD	AACA	31/03/2018
AXP 1.700 10/30/19 '19 MTN	US0258M0EC97		DTFUGR	USD	AACA	31/03/2018
WLTW 4.400 03/15/26 '25	US89641UAC53		DBFUGR	USD	AACA	31/03/2018
EIX 3.500 10/01/23 '23	US842400FY48		DBFSGR	USD	AACA	31/03/2018
ROIC 4.000 12/15/24 '24	US76132FAB31		DBFUGR	USD	AACA	31/03/2018
TVA 2.875 09/15/24	US880591ER96		DBFUGR	USD	AACA	31/03/2018
NYPYT 4.763 08/01/16	US649322AE41		DBFSGR	USD	AACA	31/03/2018
AMGN 4.663 06/15/51 '50	US031162CF59		DBFNGR	USD	AACA	31/03/2018
ASCL 6.875 08/01/25 '20	US043502AA19		DBFNGR	USD	AACA	31/03/2018
GATX 3.850 03/30/27 '26	US361448AZ62		DBFUGR	USD	AACA	31/03/2018
KSS 4.250 07/17/25 '25	US500255AU88		DBFUGR	USD	AACA	31/03/2018
BBASC 4.625 01/15/25 MTN	USP3772WAH53		DBFUGR	USD	AACA	31/03/2018
USCR 6.375 06/01/24 '19	US90333LAP76		DBFUGR	USD	AACA	31/03/2018
JNJ 3.550 05/15/21	US478160AZ78		DBFUGR	USD	AACA	31/03/2018
PM 2.000 02/21/20	US718172BX66		DBFUGR	USD	AACA	31/03/2018
WIN 8.750 12/15/24 '22	US97381LAD01		DBFNGR	USD	AACA	31/03/2018
FE 4.850 07/15/47 '47	US337932AJ65		DBFUGR	USD	AACA	31/03/2018
ABC 3.500 11/15/21 '21	US03073EAJ47		DBFUGR	USD	AACA	31/03/2018
CBL 4.600 10/15/24 '24	US12505JAB98		DBFUGR	USD	AACA	31/03/2018
PM 2.625 02/18/22 '22	US718172BZ15		DBFUGR	USD	AACA	31/03/2018
EMA 6.150 05/15/37	US875127AW21		DBFUGR	USD	AACA	31/03/2018
CNP 2.500 09/01/22 '22	US15189TAR86		DBFNGR	USD	AACA	31/03/2018
RSG 5.700 05/15/41 '40	US760759AN05		DBFUGR	USD	AACA	31/03/2018
LUK 5.125 04/13/18 MATd	US472319AK86		DBFUGR	USD	AACA	31/03/2018
TGT 4.875 05/15/18 MTN MATd	US87612FAB94		DTFUGR	USD	AACA	31/03/2018
NOVSA 6.500 04/01/23 '18	US75947TAB08		DBFUGR	USD	AACA	31/03/2018
KMI 4.700 11/01/42 '42	US28370TAF66		DBFGGR	USD	AACA	31/03/2018
SCG 6.050 01/15/38	US837004CB48		DBFSFR	USD	AACA	31/03/2018
BRK 4.250 05/01/46 '45	US595620AP00		DBFSGR	USD	AACA	31/03/2018
ETN 4.000 11/02/32	US278062AD69		DBFUGR	USD	AACA	31/03/2018
GRD 10.000 11/30/24 '19	US39479TAA43		DBFUGR	USD	AACA	31/03/2018
CLCOT 4.858 01/01/14	US18600TAA07		DBFSGR	USD	AACA	31/03/2018
MNK 5.500 04/15/25 '20	USL6233LAC02		DBFUGR	USD	AACA	31/03/2018
EOG 6.875 10/01/18	US26875PAC59		DBFUGR	USD	AACA	31/03/2018
JNJ 3.375 12/05/23	US478160BH61		DBFUGR	USD	AACA	31/03/2018
LBGV 6.250 11/04/24 MTN	XS1313647841		DTFXFR	USD	AACA	31/03/2018
MS 6.375 07/24/42 MTN	US617482V925		DBFUGR	USD	AACA	31/03/2018
MPCXX 4.700 04/15/48 '47	US55336VAN01		DBFNGR	USD	AACA	31/03/2018

Financial instrument name	Financial Instrument (ISIN)	Written description of financial instrument	Instrument Classification	Currency	Market Segment	date
UYGV 4.500 08/14/24	US760942AZ58		DBFUGR	USD	AACA	31/03/2018
PDVSA 6.000 11/15/26 DFTd	USP7807HAR68		DBFUGR	USD	AACA	31/03/2018
POST 5.500 03/01/25 '20	USU7318UAK89		DBFUGR	USD	AACA	31/03/2018
AXP 3.000 10/30/24 '24	US025816BR90		DBFUGR	USD	AACA	31/03/2018
GOGO 12.500 07/01/22 '19	US38046XAC74		DBFSGR	USD	AACA	31/03/2018
PRFAI 6.375 06/15/25 '20	US74387UAJ07		DBFNGR	USD	AACA	31/03/2018
BBT 3.950 03/22/22 '22 MTN	US05531GAA94		DTFUGR	USD	AACA	31/03/2018
PPL 5.375 05/01/21 '21	US69353UAA97		DBFUGR	USD	AACA	31/03/2018
NRPRS 10.500 03/15/22 '19	US63901HAB69		DBFUFR	USD	AACA	31/03/2018
CAG 7.125 10/01/26 PUT	US205887AF97		DBXXXX	USD	AACA	31/03/2018
BNS 2.500 01/08/21	US064159KT26		DBFNFR	USD	AACA	31/03/2018
SVGV 6.375 01/18/27	USP01012AT38		DBFTFR	USD	AACA	31/03/2018
ED 5.850 03/15/36	US209111EL38		DBFUGR	USD	AACA	31/03/2018
CHGHT 5.750 03/01/25 '20	US15911NAA37		DBFUGR	USD	AACA	31/03/2018
GOLLD 9.500 12/20/18 CALd	USL4441PAB69		DBFSBR	USD	AACA	31/03/2018
CTAS 3.700 04/01/27 '27	US17252MAN02		DBFGGR	USD	AACA	31/03/2018
AMGN 6.900 06/01/38	US031162AY66		DBFUGR	USD	AACA	31/03/2018
GILD 2.050 04/01/19	US375558AV54		DBFUGR	USD	AACA	31/03/2018
WESXX 4.650 07/01/26 '26	US958254AF13		DBFUGR	USD	AACA	31/03/2018
	US97381LAA61		DBFGGR	USD	AACA	31/03/2018
SYK 4.625 03/15/46 '45	US863667AJ04		DBFUGR	USD	AACA	31/03/2018
MDT 6.550 10/15/37	US22303QAH39		DBFUGR	USD	AACA	31/03/2018
TECD 3.700 02/15/22 '22	US878237AG14		DBFUGR	USD	AACA	31/03/2018
FTR 7.000 11/01/25	US177342AM49		DBXXXX	USD	AACA	31/03/2018
PM 2.125 05/10/23 '23	US718172BU28		DBFUGR	USD	AACA	31/03/2018
UNH 2.875 03/15/22 '21	US91324PBV31		DBFUGR	USD	AACA	31/03/2018
RY 1.500 07/29/19 MTN	US78012KRK50		DTFNFR	USD	AACA	31/03/2018
DELA 5.300 10/15/20	US24736WAA80		DBFSFR	USD	AACA	31/03/2018
VZ 4.125 03/16/27	US92343VDY74		DBFUGR	USD	AACA	31/03/2018
WY 4.700 03/15/21 '20	US72925PAC95		DBFGGR	USD	AACA	31/03/2018
BRXX 3.875 08/15/22 '22	US11120VAB99		DBFUGR	USD	AACA	31/03/2018
IBM 6.220 08/01/27 PUT	US459200AR21		DBFSFR	USD	AACA	31/03/2018
AFL 4.000 10/15/46 '46	US001055AR35		DBFUGR	USD	AACA	31/03/2018
ENVIH 8.500 11/01/21 '18	US29413XAB38		DBFUGR	USD	AACA	31/03/2018
KNOC 2.330 04/14/21	USC42970AD20		DBFGGR	USD	AACA	31/03/2018
CQP 5.250 10/01/25 '20	US16411QAA94		DBVNGR	USD	AACA	31/03/2018
ISECO 7.750 12/15/27 MTN	US46507WAB63		DTFUFR	USD	AACA	31/03/2018
BTEX 5.125 06/01/21 '18	US07317QAF28		DBFUGR	USD	AACA	31/03/2018
MMC 5.875 08/01/33	US571748AK86		DBFUFR	USD	AACA	31/03/2018
C 2.350 08/02/21	US172967KV25		DBFUGR	USD	AACA	31/03/2018
WETRT 6.375 09/01/25 '20	US95616AAA16		DBFUGR	USD	AACA	31/03/2018

Financial instrument name	Financial Instrument (ISIN)	Written description of financial instrument	Instrument Classification	Currency	Market Segment	date
JBSSC 7.250 06/01/21 '18	US466112AL37		DBFUGR	USD	AACA	31/03/2018
BIMBO 4.700 11/10/47 '47	USP4R52QAC92		DBFNGR	USD	AACA	31/03/2018
SEMG 7.250 03/15/26 EXCd	US81663AAE55		DBFUGR	USD	AACA	31/03/2018
BAC 4.500 11/15/19 MTN	US06050WDX02		DTFNFR	USD	AACA	31/03/2018
WMB 3.700 01/15/23 '22	US969457BU31		DBFUGR	USD	AACA	31/03/2018
NLSN 5.000 04/15/22 '18	USU65393AM96		DBFUGR	USD	AACA	31/03/2018
CVSLBT 14 A2 Fix	US12665VAA08		DAFSAR	USD	AACA	31/03/2018
LLOY 6.000 11/01/33	US4041A3AG79		DTFUFR	USD	AACA	31/03/2018
L 4.450 07/15/27 '27	US096630AF58		DBFGGR	USD	AACA	31/03/2018
EPEC 7.000 08/17/22	AREPEC320012		DBFUAR	USD	AACA	31/03/2018
ANTMX 3.700 08/15/21 '21	US94973VAW72		DBFUGR	USD	AACA	31/03/2018
STT 3.300 12/16/24	US857477AN34		DBFUFR	USD	AACA	31/03/2018
RKERR 6.000 01/15/19 '18	USU75111AH44		DBFUGR	USD	AACA	31/03/2018
NCS 8.250 01/15/23 CALd	US628852AH81		DBFUGR	USD	AACA	31/03/2018
MDP 7.500 10/15/25 CALd	US887228AB03		DBFNGR	USD	AACA	31/03/2018
COGV 8.375 02/15/27	US195325AL92		DBFUFR	USD	AACA	31/03/2018
PSEC 5.750 03/15/18 CVT MATd	US74348TAL61		DCFUFR	USD	AACA	31/03/2018
MOOLH 8.500 10/15/25 '20	US68163PAA21		DBFNGR	USD	AACA	31/03/2018
PEFCO 2.250 03/15/20	US742651DU34		DBFTGR	USD	AACA	31/03/2018
MCD 3.625 05/20/21 MTN	US58013MEL46		DTFUFR	USD	AACA	31/03/2018
F 9.375 03/01/20	US345277AB36		DBXXXX	USD	AACA	31/03/2018
WPG 5.950 08/15/24 '24	US939648AE19		DBFUGR	USD	AACA	31/03/2018
TEVA 1.400 07/20/18 CALd	US88167AAA97		DBFUGR	USD	AACA	31/03/2018
TIMAR 5.000 08/10/22 '22	US457153AF18		DBFUGR	USD	AACA	31/03/2018
ATTO 6.125 08/10/22 '19	USL0427PAA41		DBFSGR	USD	AACA	31/03/2018
AES 8.375 12/18/73 '19 FRN	USP0607LAA19		DBFUGR	USD	AACA	31/03/2018
BULDC 9.750 10/15/21 '18	US091935AD87		DBFSGR	USD	AACA	31/03/2018
VOLTP 5.250 06/01/26 '21	USU13055AR66		DBFSGR	USD	AACA	31/03/2018
ABI 5.375 01/15/20 CALd	US03523TAN81		DBFGGR	USD	AACA	31/03/2018
HEHOS 7.875 02/15/23	US099599AJ16		DBXXXX	USD	AACA	31/03/2018
AKS 7.000 03/15/27 '22	US001546AU45		DBFUGR	USD	AACA	31/03/2018
TRI 3.850 09/29/24 '24	US884903BT19		DBFUGR	USD	AACA	31/03/2018
ICAHE 6.375 12/15/25 '20	USU44927AR91		DBFNGR	USD	AACA	31/03/2018
SCHW 4.450 07/22/20	US808513AD76		DBFUGR	USD	AACA	31/03/2018
ABT 2.800 09/15/20 '20	US002824BK54		DBFUGR	USD	AACA	31/03/2018
MMLIC 8.875 06/01/39	US575767AG30		DBFUFR	USD	AACA	31/03/2018
PDVSA 8.500 10/27/20	USP7807HAV70		DBFSGR	USD	AACA	31/03/2018
AKS 6.375 10/15/25 '20	US001546AV28		DBFGGR	USD	AACA	31/03/2018
GE 4.500 03/11/44	US369604BH58		DBFUGR	USD	AACA	31/03/2018
PEMEX 5.500 02/04/19	US71654QBZ46		DBFGGR	USD	AACA	31/03/2018
ARGV 12/15/35 FRN	XS0209139244		DBVUFR	EUR	AACA	31/03/2018

Financial instrument name	Financial Instrument (ISIN)	Written description of financial instrument	Instrument Classification	Currency	Market Segment	date
IT 5.125 04/01/25 '20	US366651AB38		DBFUGR	USD	AACA	31/03/2018
SUMFG 3.544 01/17/28	US86562MAY66		DBFNGR	USD	AACA	31/03/2018
MSCI 4.750 08/01/26 '21	USU5521TAC63		DBFUGR	USD	AACA	31/03/2018
MCD 3.500 07/15/20 MTN	US58013MEJ99		DTFUFR	USD	AACA	31/03/2018
HCA 7.690 06/15/25	US197677AG24		DBXXXX	USD	AACA	31/03/2018
HTAXX 3.375 07/15/21 '21	US42225UAC80		DBFGGR	USD	AACA	31/03/2018
CTAS 4.300 06/01/21	US17252MAK62		DBFUGR	USD	AACA	31/03/2018
SRE 1.625 10/07/19	US816851AZ24		DBFUGR	USD	AACA	31/03/2018
PHM 6.375 05/15/33	US745867AP60		DBFUGR	USD	AACA	31/03/2018
JNJ 1.125 03/01/19	US478160BR44		DBFUGR	USD	AACA	31/03/2018
ALBAN 9.625 07/27/23 '20	US36875LAA70		DBFGGR	USD	AACA	31/03/2018
DXC 4.250 04/15/24 '24	US23355LAC00		DBFNGR	USD	AACA	31/03/2018
HUGV 4.125 02/19/18 MATd	US445545AG19		DBFTFR	USD	AACA	31/03/2018
MMM 3.875 06/15/44 MTN	US88579YAH45		DBFUGR	USD	AACA	31/03/2018
DOGV 7.500 05/06/21	USP3579EAH01		DBFUAR	USD	AACA	31/03/2018
XLNX 3.000 03/15/21	US983919AH40		DBFUGR	USD	AACA	31/03/2018
SRMCN 7.500 07/30/22	USP1265VAA00		DBFUFR	USD	AACA	31/03/2018
CAG 4.950 08/15/20	US205887BL56		DBFUGR	USD	AACA	31/03/2018
CNA 5.875 08/15/20	US126117AQ37		DBFUGR	USD	AACA	31/03/2018
HLT 4.625 04/01/25 '20	US432891AH24		DBFUGR	USD	AACA	31/03/2018
WSYUV 4.781 07/01/16	US95101VAA70		DBFUGR	USD	AACA	31/03/2018
BK 3.250 09/11/24 '24 MTN	US06406HCX52		DTFUGR	USD	AACA	31/03/2018
BAC 5.000 06/15/23 MTN	US06050WEU53		DTFNFR	USD	AACA	31/03/2018
ZTS 3.450 11/13/20 '20	US98978VAJ26		DBFUGR	USD	AACA	31/03/2018
LTGV 2.125 10/22/35 MTN	XS1310032260		DTFXFR	EUR	AACA	31/03/2018
AEP 4.150 04/01/48 '47	US677415CQ28		DBFNGR	USD	AACA	31/03/2018
	US23311PAA84		DSMMMS	USD	AACA	31/03/2018
AMCX 4.750 08/01/25 '21	US00164VAE39		DBFGGR	USD	AACA	31/03/2018
ALIVH 7.750 06/15/26	US013104AC87		DBXXXX	USD	AACA	31/03/2018
SYU 3.250 07/15/27 '27	US871829BF39		DBFNGR	USD	AACA	31/03/2018
	USU8885EAE96		DBFNGR	USD	AACA	31/03/2018
CBL 5.950 12/15/26 '26	US12505JAD54		DBFUGR	USD	AACA	31/03/2018
EEP 7.375 10/15/45 '45	US29250RAX44		DBFUGR	USD	AACA	31/03/2018
EEP 4.200 09/15/21 '21	US29250RAU05		DBFUFR	USD	AACA	31/03/2018
TAP 3.500 05/01/22	US60871RAC43		DBFUGR	USD	AACA	31/03/2018
EXAS 1.000 01/15/25 CVT	US30063PAA30		DCFNGR	USD	AACA	31/03/2018
PX 2.450 02/15/22 '21	US74005PBA12		DBFUGR	USD	AACA	31/03/2018
VAH 7.875 10/15/21	USQ94606AG79		DBFUGR	USD	AACA	31/03/2018
NWHES 7.500 08/01/21 '17	USU67004AA63		DBFSGR	USD	AACA	31/03/2018
EBAY 2.150 06/05/20	US278642AR47		DBFNGR	USD	AACA	31/03/2018
CP 5.750 03/15/33	US13645RAE45		DBFUGR	USD	AACA	31/03/2018



Financial instrument name	Financial Instrument (ISIN)	Written description of financial instrument	Instrument Classification	Currency	Market Segment	date
AGN 5.000 12/15/21 '21	USU3455QAA14		DBFUFR	USD	AACA	31/03/2018
SPH 5.750 03/01/25 '20	US864486AJ43		DBFUGR	USD	AACA	31/03/2018
D 3.500 03/15/27 '26	US927804FX73		DBFUGR	USD	AACA	31/03/2018
NOVN 3.400 05/06/24	US66989HAG39		DBFGGR	USD	AACA	31/03/2018
BRK 3.250 04/15/28 '28	US084659AL52		DBVNGR	USD	AACA	31/03/2018
EDF 5.600 01/27/40	USF2893TAE67		DBFUGR	USD	AACA	31/03/2018
TRIDU 6.625 11/01/25 '20	US89616RAA77		DBFNGR	USD	AACA	31/03/2018
	US73107GAA13		DBKNGR	USD	AACA	31/03/2018
MU 5.625 01/15/26 CALd	USU5933LAE12		DBFUGR	USD	AACA	31/03/2018
APO 9.750 05/01/23 '19	US35804HAA41		DBFSGR	USD	AACA	31/03/2018
CJCAP 7.018 Perp '18 FRN	USG23491AA40		DBVUQR	USD	AACA	31/03/2018
SASAC 3.125 03/28/22	US87164KAA25		DBFGGR	USD	AACA	31/03/2018
CGREN 5.375 07/15/22 '18	USU1222HAB51		DBFGGR	USD	AACA	31/03/2018
BLCQP 6.500 03/20/21 '18	USU0925RAC35		DBFSFR	USD	AACA	31/03/2018
MXX 6.625 07/15/21 '17	US55933JAB08		DBFUGR	USD	AACA	31/03/2018
CPS 6.875 05/15/24 '21	USP20058AC08		DBFUGR	USD	AACA	31/03/2018
DCEL 8.250 09/30/20 '17	USG27631AD56		DBFUFR	USD	AACA	31/03/2018
ACET 2.000 11/01/20 CVT	US004446AD25		DBFUFR	USD	AACA	31/03/2018
KMI 4.875 08/15/27 '27	USU6536EAF35		DBFNGR	USD	AACA	31/03/2018
APCOR 4.750 08/23/22 CVT	US03762UAB17		DCFNFR	USD	AACA	31/03/2018
CYGV 3.750 07/26/23 MTN	XS1457553367		DTFUFR	EUR	AACA	31/03/2018
CLISA 11.500 10/15/19 '18 MTN	XS1116464220		DTFXGR	USD	AACA	31/03/2018
COLEC 8.500 04/10/18 MTN DFTd	XS0356521160		DTZUFR	USD	AACA	31/03/2018
MUINC 5.250 06/01/27 '27	USC67111AJ05		DBFNGR	USD	AACA	31/03/2018
QPTRK 10.500 02/15/23 '20	USU25409AE01		DBFSGR	USD	AACA	31/03/2018
PEMEX 4.375 07/18/18 FRN	US71654QBK76		DBVTGR	USD	AACA	31/03/2018
EAT 5.000 10/01/24 '24	US109641AH39		DBFUGR	USD	AACA	31/03/2018
GNCXX 1.500 08/15/20 CVT	US36191GAB32		DCFUGR	USD	AACA	31/03/2018
ISECO 7.700 07/15/18 MTN	US46507WAD20		DTFUFR	USD	AACA	31/03/2018
ROCPS 4.875 12/12/22 '20	USP90187AE86		DBFGGR	USD	AACA	31/03/2018
CONEX 5.375 03/15/27 '22	US23283PAK03		DBFUGR	USD	AACA	31/03/2018
EXPE 3.800 02/15/28 '27	US30212PAP09		DBFNGR	USD	AACA	31/03/2018
TRGP 5.125 02/01/25 '20	US87612BBB71		DBFUGR	USD	AACA	31/03/2018
AA 7.000 09/30/26 '21	USN02175AB83		DBFUFR	USD	AACA	31/03/2018
	US948626AA44		DBFNGR	USD	AACA	31/03/2018
DOOR 5.625 03/15/23 '18	USC5389UAI90		DBFNGR	USD	AACA	31/03/2018
AVNTO 9.000 10/01/25 '20	USU05248AC00		DBFNGR	USD	AACA	31/03/2018
TECK 5.400 02/01/43 '42	US878742AZ84		DBFUGR	USD	AACA	31/03/2018
TLGT 3.750 12/15/19 CVT	US449575AB50		DCFNGR	USD	AACA	31/03/2018
KX 4.500 07/15/27 '27	USC4949AAE04		DBFNGR	USD	AACA	31/03/2018
CJR 6.750 11/23/21	USP31442AA77		DBFUGR	USD	AACA	31/03/2018

Financial instrument name	Financial Instrument (ISIN)	Written description of financial instrument	Instrument Classification	Currency	Market Segment	date
PLGV 5.125 04/21/21	US857524AA08		DBFUFR	USD	AACA	31/03/2018
UNSHG 5.125 05/15/23	USU91505AJ35		DBFUGR	USD	AACA	31/03/2018
RF 6.750 11/01/25 PUT	US032165AD41		DBXXXX	USD	AACA	31/03/2018
SGRY 8.875 04/15/21 '18	US86881WAA09		DBFUGR	USD	AACA	31/03/2018
	US740212AL91		DBFGGR	USD	AACA	31/03/2018
SNXX 7.250 02/15/23 '20	USU7967PAE70		DBFNGR	USD	AACA	31/03/2018
CAS 5.500 07/15/22 '18	USC2174EAG73		DBFUGR	USD	AACA	31/03/2018
FREG 4.500 01/15/23 '22	US35804GAK40		DBFUGR	USD	AACA	31/03/2018
PD 7.750 12/15/23 '19	US740212AK19		DBFUGR	USD	AACA	31/03/2018
IX 9.500 09/30/22	US45824TAS42		DBFSGR	USD	AACA	31/03/2018
FMEG 5.875 01/31/22	USU31434AC42		DBFUGR	USD	AACA	31/03/2018
SIRI 6.000 07/15/24 '19	USU82764AJ71		DBFUGR	USD	AACA	31/03/2018
FDC 5.375 08/15/23 '18	USU3198DAT10		DBFSGR	USD	AACA	31/03/2018
JPWIN 9.000 10/01/24 '20	US48128TAA07		DBFSGR	USD	AACA	31/03/2018
VUACT 9.500 04/15/19 '18	US816074AJ74		DBFUGR	USD	AACA	31/03/2018
PEVTL 12.000 02/15/22 '19	US92536AAA51		DBFUFR	USD	AACA	31/03/2018
LEN 5.375 10/01/22 EXCd	US526057CN23		DBFUGR	USD	AACA	31/03/2018
VIIIX 5.375 09/30/25 '20	US81783QAC96		DBFNGR	USD	AACA	31/03/2018
FM 7.000 02/15/21 '18	USC3535CAD05		DBFUGR	USD	AACA	31/03/2018
STEHO 9.375 08/15/20 '18	US85800TAA79		DBFSGR	USD	AACA	31/03/2018
CLNS 5.000 04/15/23 CVT	US19624RAA41		DCFNGR	USD	AACA	31/03/2018
JBL 5.625 12/15/20	US466313AF08		DBFUGR	USD	AACA	31/03/2018
TIMAR 5.450 12/15/24 '24	US457153AG90		DBFUGR	USD	AACA	31/03/2018
FFH 5.800 05/15/21 CALd	USC33459AA30		DBFUGR	USD	AACA	31/03/2018
HLX 4.250 05/01/22 CVT	US42330PAH01		DCFUGR	USD	AACA	31/03/2018
CCOIX 5.625 04/15/21 '18	US19240BAA35		DBFUGR	USD	AACA	31/03/2018
SEMG 6.375 03/15/25 EXCd	USU81569AB86		DBFUGR	USD	AACA	31/03/2018
CBB 7.000 07/15/24 '19	USU17143AE58		DBFUGR	USD	AACA	31/03/2018
SCMHT 7.500 12/31/21 '18	XS1571247490		DBVUFR	USD	AACA	31/03/2018
VRNT 1.500 06/01/21 CVT	US92343XAA81		DCFNFR	USD	AACA	31/03/2018
PEX 6.250 06/01/24 '19	US701885AB18		DBFUGR	USD	AACA	31/03/2018
MEG 6.375 01/30/23 '18	USC54294AB67		DBFUGR	USD	AACA	31/03/2018
IRS 11.500 07/20/20	USP5880CAB65		DBFUFR	USD	AACA	31/03/2018
ICAHE 6.375 12/15/25 '20	US451102BQ92		DBFNFR	USD	AACA	31/03/2018
ASH 6.500 06/30/29	US427056AU02		DBFUGR	USD	AACA	31/03/2018
NP 5.250 05/15/21 '18	US640079AD12		DBFUGR	USD	AACA	31/03/2018
AALX 6.250 10/22/24	US90345KAA88		DAFSBR	USD	AACA	31/03/2018
BATS 3.250 06/07/22	USG08820BX29		DBFGGR	USD	AACA	31/03/2018
KNOC 2.330 04/14/21	US41754WAQ42		DBFGGR	USD	AACA	31/03/2018
MTH 5.125 06/06/27 '26	US59001ABA97		DBFGGR	USD	AACA	31/03/2018
JBSSC 8.250 02/01/20 CALd	US466112AH25		DBFUGR	USD	AACA	31/03/2018

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WMB 5.750 06/24/44 '43	US969457BV14		DBFUGR	USD	AACA	31/03/2018
PBI 5.250 01/15/37 MTN PUT	US72447XAB38		DTFUFGR	USD	AACA	31/03/2018
HRC 5.000 02/15/25 '20	US431475AB83		DBFUGR	USD	AACA	31/03/2018
BECN 6.375 10/01/23 '18	US073685AB55		DBFUGR	USD	AACA	31/03/2018
MTH 6.000 06/01/25 '25	US59001AAY82		DBFGGR	USD	AACA	31/03/2018
IMGX 7.000 04/15/25 '20	US450913AE80		DBFUGR	USD	AACA	31/03/2018
LW 4.625 11/01/24 '21	US513272AA27		DBFUGR	USD	AACA	31/03/2018
PEGI 5.875 02/01/24 '20	USU70442AA34		DBFUGR	USD	AACA	31/03/2018
FCFS 5.375 06/01/24 '20	US33767DAA37		DBFUGR	USD	AACA	31/03/2018
MICNC 6.875 08/15/23 '18	USU59366AD36		DBFNGR	USD	AACA	31/03/2018
TALEE 6.500 09/15/24 '24	USU8302WAB01		DBFGGR	USD	AACA	31/03/2018
IL 6.899 12/01/40	US167725AC49			USD	AACA	31/03/2018
GOOGL 3.625 05/19/21	US02079KAA51		DBFUFR	USD	AACA	31/03/2018
M 6.700 07/15/34	US577778CE17		DBFUFR	USD	AACA	31/03/2018
M 7.000 02/15/28	US55616XAC11		DBFUFR	USD	AACA	31/03/2018
KSS 5.550 07/17/45 '45	US500255AV61		DBFUGR	USD	AACA	31/03/2018
MQG 2.350 01/15/19 MTN	US55608RAT77		DTFNFR	USD	AACA	31/03/2018
OH 4.844 12/15/19	US677581DY33			USD	AACA	31/03/2018
NLSN 5.000 02/01/25 '20	US65410CAC47		DBFUGR	USD	AACA	31/03/2018
PFE 4.000 12/15/36	US717081EC37		DBFUGR	USD	AACA	31/03/2018
SIRXX 4.500 02/01/25 '24	US81618TAC45		DBFUGR	USD	AACA	31/03/2018
GLENX 3.875 10/27/27 '27	USU37818AT53		DBFGGR	USD	AACA	31/03/2018
NY 2.768 07/01/21	US64990CFV81			USD	AACA	31/03/2018
WOR 4.550 04/15/26	US981811AE20		DBFUGR	USD	AACA	31/03/2018
GE 5.100 05/15/23 MTN	US36966R6U52		DTFUFGR	USD	AACA	31/03/2018
UFS 6.750 02/15/44 '43	US257559AK07		DBFUGR	USD	AACA	31/03/2018
CA 6.548 05/15/48	US913366EP17			USD	AACA	31/03/2018
XRM 9.500 08/15/21 '18	US98416JAE01		DBFGGR	USD	AACA	31/03/2018
BRK 8.750 02/25/22	US121897WQ12		DBXXXX	USD	AACA	31/03/2018
SESF 5.300 03/25/44	USU81516AB98		DBFUGR	USD	AACA	31/03/2018
ABX 6.450 10/15/35	US725906AN18		DBFSGR	USD	AACA	31/03/2018
KIM 3.300 02/01/25 '24	US49446RAU32		DBFUGR	USD	AACA	31/03/2018
SU 4.500 04/01/22 '22	US13643EAG08		DBFUGR	USD	AACA	31/03/2018
NWL 3.150 04/01/21 '21	US651229AU09		DBFUGR	USD	AACA	31/03/2018
DUK 6.000 12/01/28	US264399DK95		DBFUGR	USD	AACA	31/03/2018
BNS 2.350 10/21/20 MTN	US064159GW01		DBFUGR	USD	AACA	31/03/2018
ONTAR 2.400 02/08/22	US68323AED28		DBFUFR	USD	AACA	31/03/2018
EXC 7.450 08/15/32	US713291AH56		DBFSGR	USD	AACA	31/03/2018
MSI 3.750 05/15/22	US620076BB42		DBFUGR	USD	AACA	31/03/2018
LA 3.000 02/01/20	US5462826S88			USD	AACA	31/03/2018
PM 4.375 11/15/41	US718172AM11		DBFUFR	USD	AACA	31/03/2018

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M 6.700 09/15/28	US577778BH56		DBFUFR	USD	AACA	31/03/2018
NY 1.978 07/01/19	US64990CJN20			USD	AACA	31/03/2018
T 4.550 03/09/49 '48	US00206RDK59		DBFUGR	USD	AACA	31/03/2018
BCXX 7.375 09/01/23	US117043AE96		DBFUFR	USD	AACA	31/03/2018
RB 4.600 06/01/44 '43	US582839AG14		DBFUGR	USD	AACA	31/03/2018
DUK 6.450 04/01/39	US263901AB68		DBFSGR	USD	AACA	31/03/2018
TX 8.910 02/01/30 '20	US66285WFS08			USD	AACA	31/03/2018
IGGFD 2.150 07/02/20 MTN	US00138CAD02		DTFSFR	USD	AACA	31/03/2018
AVGO 3.125 01/15/25 '24	US11134LAP40		DBVGGR	USD	AACA	31/03/2018
ABX 5.950 10/15/39	US06849UAD72		DBFGGR	USD	AACA	31/03/2018
FITB 3.950 03/14/28 '28	US316773CV06		DBFNGR	USD	AACA	31/03/2018
CBA 2.500 09/18/22 MTN	US2027A0JR14		DTFNFR	USD	AACA	31/03/2018
CA 3.259 05/15/24	US91412GXP52			USD	AACA	31/03/2018
C 5.875 01/30/42	US172967FX46		DBFUFR	USD	AACA	31/03/2018
BAC 4.000 01/22/25 MTN	US06051GFM69		DBFUFR	USD	AACA	31/03/2018
QCOM 2.600 01/30/23 '22	US747525AR43		DBFUGR	USD	AACA	31/03/2018
CA 1.961 08/01/18	US03254CGB00			USD	AACA	31/03/2018
TIF 3.800 10/01/24 '24	US886546AB67		DBFUGR	USD	AACA	31/03/2018
NY 2.900 04/01/23	US1961446M63			USD	AACA	31/03/2018
IL 4.250 12/01/21	US214471NW04			USD	AACA	31/03/2018
CNR 2.750 03/01/26 '25	US136375CJ97		DBFUGR	USD	AACA	31/03/2018
CA 7.500 04/01/34	US13063A5E03			USD	AACA	31/03/2018
FL 4.650 06/01/20 '19	US34153PRP52			USD	AACA	31/03/2018
GS 5.000 11/15/23 MTN	US38141ES838		DTFUFR	USD	AACA	31/03/2018
BASF 2.500 01/18/22	XS1551001768		DTFXCB	USD	AACA	31/03/2018
NISMO 3.150 03/15/21	USU65478BL94		DBFUFR	USD	AACA	31/03/2018
M 3.625 06/01/24 '24	US55616XAL10		DBFGGR	USD	AACA	31/03/2018
NSC 2.900 06/15/26 '26	US655844BS65		DBFUGR	USD	AACA	31/03/2018
RY 2.000 12/10/18 MTN	US78012KJZ12		DTVNFR	USD	AACA	31/03/2018
HPT 3.950 01/15/28 '27	US44106MAX02		DBFUGR	USD	AACA	31/03/2018
GS 6.000 12/15/23 MTN	US38141ER848		DTFUFR	USD	AACA	31/03/2018
WI 2.125 09/01/18	US671137VA23			USD	AACA	31/03/2018
SRE 3.400 02/01/28 '27	US816851BG34		DBFUGR	USD	AACA	31/03/2018
RPM 4.250 01/15/48 '47	US749685AW30		DBFUGR	USD	AACA	31/03/2018
PA 3.396 09/15/27	US91335VKH86			USD	AACA	31/03/2018
CA 6.582 05/15/39	US544435C327		DMFSFR	USD	AACA	31/03/2018
BIIB 2.900 09/15/20	US09062XAC74		DBFUGR	USD	AACA	31/03/2018
MET 6.375 06/15/34	US59156RAJ77		DBFUGR	USD	AACA	31/03/2018
PG 1.750 10/25/19	US742718EZ88		DBFUFR	USD	AACA	31/03/2018
M 6.375 03/15/37	US314275AC25		DBFGGR	USD	AACA	31/03/2018
IL 4.000 11/01/20	US968631PE51			USD	AACA	31/03/2018

Financial instrument name	Financial Instrument (ISIN)	Written description of financial instrument	Instrument Classification	Currency	Market Segment	date
PG 5.500 02/01/34	US742718CB39		DBFUFR	USD	AACA	31/03/2018
CA 3.250 10/01/29 '27	US79876CBZ05			USD	AACA	31/03/2018
SYF 3.000 08/15/19 '19	US87165BAB99		DBFUGR	USD	AACA	31/03/2018
IL 5.432 01/01/42	US167486PG88			USD	AACA	31/03/2018
WFC 4.480 01/16/24	US949746RE36		DBFUFR	USD	AACA	31/03/2018
TXN 1.650 08/03/19	US882508AU85		DBFUGR	USD	AACA	31/03/2018
NY 2.500 02/01/24	US64971WA595			USD	AACA	31/03/2018
NEM 4.875 03/15/42 '41	US651639AP18		DBFUGR	USD	AACA	31/03/2018
MDT 4.625 03/15/44 '43	US585055BD73		DBFUGR	USD	AACA	31/03/2018
NJ 02/15/20	US645913AY08		DBXXXX	USD	AACA	31/03/2018
GLENX 3.000 10/27/22 '22	USU37818AS70		DBFGGR	USD	AACA	31/03/2018
JEF 6.875 04/15/21	US472319AH57		DBFUFR	USD	AACA	31/03/2018
FITB 2.375 04/25/19 '19 MTN	US31677QBB41		DTXXGX	USD	AACA	31/03/2018
ENEI 4.750 05/25/47	US29278GAC24		DBFGGR	USD	AACA	31/03/2018
CI 3.050 10/15/27 '27	US125509BV03		DBFUGR	USD	AACA	31/03/2018
WM 7.375 05/15/29	US94106LAG41		DBFUGR	USD	AACA	31/03/2018
DFS 3.850 11/21/22	US254709AJ71		DBFUGR	USD	AACA	31/03/2018
SEP 3.500 01/15/28 '27	US882384AD28		DBFNFR	USD	AACA	31/03/2018
VERX 3.950 08/15/27 '27	US92340LAC37		DBFGGR	USD	AACA	31/03/2018
AMGN 6.400 02/01/39	US031162BA71		DBFUGR	USD	AACA	31/03/2018
BAC 6.110 01/29/37	US59022CAJ27		DBFUGR	USD	AACA	31/03/2018
CAT 2.100 06/09/19 MTN	US14912L6B25		DTFUFR	USD	AACA	31/03/2018
HBAN 3.150 03/14/21 '21	US446150AJ36		DBFUGR	USD	AACA	31/03/2018
AFG 3.500 08/15/26 '26	US025932AK06		DBFUGR	USD	AACA	31/03/2018
PCAR 2.500 08/14/20 MTN	US69371RM788		DTFNFR	USD	AACA	31/03/2018
ENRAN 5.300 04/01/44 '43	US86765BAP40		DBFUGR	USD	AACA	31/03/2018
BRK 3.000 04/01/25 '25	US12189LAV36		DBFUGR	USD	AACA	31/03/2018
CINF 6.920 05/15/28	US172062AF88		DBFUGR	USD	AACA	31/03/2018
AXP 2.200 10/30/20 '20	US025816BP35		DBFUGR	USD	AACA	31/03/2018
UPM 7.450 11/26/27	US915436AC33		DBFUGR	USD	AACA	31/03/2018
SO 5.650 03/01/37	US373334GC99		DBFUGR	USD	AACA	31/03/2018
R 2.550 06/01/19 '19 MTN	US78355HJW07		DTFUGR	USD	AACA	31/03/2018
WFC 4.750 12/07/46 MTN	US94974BGU89		DTFNFR	USD	AACA	31/03/2018
JPM 2.776 04/25/23 '22 FRN	US46647PAE60		DBVUGR	USD	AACA	31/03/2018
SYK 2.000 03/08/19	US863667AK76		DBFUGR	USD	AACA	31/03/2018
KMI 5.200 03/01/48 '47	US49456BAQ41		DBFNFR	USD	AACA	31/03/2018
ENRAN 6.500 02/01/42 '41	US29273RAR03		DBFUGR	USD	AACA	31/03/2018
FE 5.950 12/15/36	US186108CE42		DBFUFR	USD	AACA	31/03/2018
SRE 9.800 02/15/19	US816851AK54		DBFUGR	USD	AACA	31/03/2018
KMI 8.375 06/15/32	US283695BK98		DBFUGR	USD	AACA	31/03/2018
NTR 3.000 04/01/25 '25	US73755LAM90		DBFUGR	USD	AACA	31/03/2018

Financial instrument name	Financial Instrument (ISIN)	Written description of financial instrument	Instrument Classification	Currency	Market Segment	date
NMHL 6.700 03/04/20	US65535HAB50		DBFUFR	USD	AACA	31/03/2018
DAIG 8.500 01/18/31	US233835AQ08		DBFUFR	USD	AACA	31/03/2018
MET 4.050 03/01/45	US59156RBN70		DBFUGR	USD	AACA	31/03/2018
ETR 4.000 03/15/33 '32	US29364WBA53		DGFSGR	USD	AACA	31/03/2018
TD 2.500 12/14/20 MTN	US89114QBC15		DTFUFR	USD	AACA	31/03/2018
UN 4.800 02/15/19	US904764AK39		DBFGGR	USD	AACA	31/03/2018
NOC 4.030 10/15/47 '47	US666807BP60		DBFNFR	USD	AACA	31/03/2018
HD 3.350 09/15/25 '25	US437076BK73		DBFUGR	USD	AACA	31/03/2018
DISCA 2.750 11/15/19 '19	US811065AB74		DBFSGR	USD	AACA	31/03/2018
BRK 3.750 08/15/21	US084670BC16		DBFUGR	USD	AACA	31/03/2018
BRK 2.600 05/01/26 '26	US826418BM64		DBFSGR	USD	AACA	31/03/2018
WMT 2.550 04/11/23 '23	US931142DH37		DBFUGR	USD	AACA	31/03/2018
BRK 4.400 03/15/42 '41	US12189LAJ08		DBFUGR	USD	AACA	31/03/2018
DLR 3.700 08/15/27 '27	US25389JAR77		DBFGGR	USD	AACA	31/03/2018
UTX 4.050 05/04/47 '46	US913017CP20		DBFUGR	USD	AACA	31/03/2018
AVB 4.150 07/01/47 '47 MTN	US05348EBB48		DTFUGR	USD	AACA	31/03/2018
RSG 5.000 03/01/20	US760759AH37		DBFUGR	USD	AACA	31/03/2018
AMGN 2.125 05/01/20 '20	US031162BW91		DBFUGR	USD	AACA	31/03/2018
EPD 4.250 02/15/48 '47	US29379VBQ59		DBFNFR	USD	AACA	31/03/2018
STZ 4.500 05/09/47 '46	US21036PAT57		DBFNFR	USD	AACA	31/03/2018
R 2.800 03/01/22 '22 MTN	US78355HKD07		DTFUFR	USD	AACA	31/03/2018
FDX 4.000 01/15/24	US31428XAY22		DBFUGR	USD	AACA	31/03/2018
MPCXX 4.875 06/01/25 '25	US55336VAJ98		DBFUGR	USD	AACA	31/03/2018
BK 2.800 05/04/26 '26 MTN	US06406FAC77		DTFNFR	USD	AACA	31/03/2018
FOXA 6.650 11/15/37	US90131HBL87		DBFUGR	USD	AACA	31/03/2018
KIM 6.875 10/01/19	US49446RAJ86		DBFUGR	USD	AACA	31/03/2018
XYL 3.250 11/01/26 '26	US98419MAJ99		DBFUGR	USD	AACA	31/03/2018
BXP 5.625 11/15/20 '20	US10112RAR57		DBFUGR	USD	AACA	31/03/2018
MET 4.721 12/15/44	US59156RBL15		DBFUGR	USD	AACA	31/03/2018
EIX 4.125 03/15/28 '27	US281020AM97		DBFNFR	USD	AACA	31/03/2018
DISCA 3.950 06/15/25 '25	US811065AG61		DBFUGR	USD	AACA	31/03/2018
DLR 2.750 02/01/23 '23	US25389JAS50		DBFUGR	USD	AACA	31/03/2018
CNP 4.500 01/15/21 '20	US15189WAG50		DBFUGR	USD	AACA	31/03/2018
RY 2.750 02/01/22 MTN	US78012KZG56		DTFNFR	USD	AACA	31/03/2018
ABT 3.250 04/15/23 '23	US002824BL38		DBFUGR	USD	AACA	31/03/2018
SRE 3.250 06/15/27 '27	US816851BA63		DBFUGR	USD	AACA	31/03/2018
QCOM 2.900 05/20/24 '24	US747525AT09		DBFUGR	USD	AACA	31/03/2018
ES 3.200 03/15/27 '26	US207597EJ05		DBFSGR	USD	AACA	31/03/2018
JEF 8.500 07/15/19	US472319AF91		DBFUGR	USD	AACA	31/03/2018
JEF 4.850 01/15/27	US47233JAG31		DBFUGR	USD	AACA	31/03/2018
CBS 2.500 02/15/23 '23	US124857AS26		DBFGGR	USD	AACA	31/03/2018

Financial instrument name	Financial Instrument (ISIN)	Written description of financial instrument	Instrument Classification	Currency	Market Segment	date
FOXA 6.400 12/15/35	US90131HBG92		DBFUGR	USD	AACA	31/03/2018
NFG 4.900 12/01/21 '21	US636180BK65		DBFUGR	USD	AACA	31/03/2018
CNA 7.250 11/15/23	US126117AE07		DBXXXX	USD	AACA	31/03/2018
MS 7.300 05/13/19 MTN	US61747YCG89		DBFUFR	USD	AACA	31/03/2018
EIX 2.400 09/15/22 '22	US281020AL15		DBFNGR	USD	AACA	31/03/2018
DPS 2.550 09/15/26 '26	US26138EAU38		DBFUGR	USD	AACA	31/03/2018
MX 5.650 12/01/44 '44	US59151KAJ79		DBFUGR	USD	AACA	31/03/2018
EXPE 5.000 02/15/26 '25	US30212PAM77		DBFUGR	USD	AACA	31/03/2018
MMP 3.200 03/15/25 '24	US559080AH90		DBFUGR	USD	AACA	31/03/2018
KIM 4.250 04/01/45 '44	US49446RAM16		DBFUGR	USD	AACA	31/03/2018
AWK 3.000 12/01/26 '26	US03040WAN56		DBFUGR	USD	AACA	31/03/2018
AFG 4.500 06/15/47 '46	US025932AL88		DBFNGR	USD	AACA	31/03/2018
WMT 5.000 10/25/40	US931142CY78		DBFUFR	USD	AACA	31/03/2018
AMH 4.250 02/15/28 '27	US02666TAA51		DBFNGR	USD	AACA	31/03/2018
FOXA 6.550 03/15/33	US90131HBD61		DBFUGR	USD	AACA	31/03/2018
EPD 4.950 10/15/54 '54	US29379VBF94		DBFGGR	USD	AACA	31/03/2018
CELG 4.625 05/15/44 '43	US151020AM68		DBFUGR	USD	AACA	31/03/2018
BDX 2.404 06/05/20	US075887BR99		DBFUFR	USD	AACA	31/03/2018
OMC 4.450 08/15/20	US682134AC59		DBFUGR	USD	AACA	31/03/2018
ABT 3.250 04/15/23 '23	US790849AJ26		DBFUGR	USD	AACA	31/03/2018
BSX 3.375 05/15/22	US101137AQ02		DBFUGR	USD	AACA	31/03/2018
DE 2.350 01/08/21 MTN	US24422ETZ24		DTFUFR	USD	AACA	31/03/2018
MRKX 3.600 09/15/42 '42	US589331AS67		DBFUGR	USD	AACA	31/03/2018
HSBA 5.250 03/14/44	US404280AQ21		DBFUGR	USD	AACA	31/03/2018
PEP 1.350 10/04/19	US713448DJ46		DBFUFR	USD	AACA	31/03/2018
XEL 6.250 09/01/37	US744448BZ35		DBFSGR	USD	AACA	31/03/2018
MKL 6.250 09/30/20	US02153LAA26		DBFGGR	USD	AACA	31/03/2018
RSG 5.500 09/15/19	US760761AB21		DBFUGR	USD	AACA	31/03/2018
ETR 4.100 04/01/23 '23	US871911AS26		DBFSGR	USD	AACA	31/03/2018
BBT 3.625 09/16/25 '25	US07330MAB37		DTFUFR	USD	AACA	31/03/2018
FOXA 8.450 08/01/34	US90131HBE45		DBFUGR	USD	AACA	31/03/2018
KMI 6.850 06/15/37 PUT	US196522AE66		DBFNCR	USD	AACA	31/03/2018
JNPR 3.125 02/26/19	US48203RAL87		DBFUGR	USD	AACA	31/03/2018
AON 6.250 09/30/40	US037389AU72		DBFUGR	USD	AACA	31/03/2018
GS 2.300 12/13/19 '19	US38145GAJ94		DBFUFR	USD	AACA	31/03/2018
MMC 4.800 07/15/21 '21	US571748AR30		DBFUGR	USD	AACA	31/03/2018
USB 7.500 06/01/26 PUT	US911596AL86		DBXXXX	USD	AACA	31/03/2018
PSA 2.370 09/15/22 '22	US74460DAB55		DBFNGR	USD	AACA	31/03/2018
	US960413AU67		DBFNGR	USD	AACA	31/03/2018
MET 5.700 06/15/35	US59156RAM07		DBFSGR	USD	AACA	31/03/2018
ABT 4.750 04/15/43 '42	US002824BN93		DBFUGR	USD	AACA	31/03/2018

Financial instrument name	Financial Instrument (ISIN)	Written description of financial instrument	Instrument Classification	Currency	Market Segment	date
NOVN 4.000 11/20/45 '45	US66989HAK41		DBFUGR	USD	AACA	31/03/2018
WBC 1.650 05/13/19	US961214CT83		DBFUGR	USD	AACA	31/03/2018
ACCXZ 3.350 10/01/20 '20	US024836AC22		DBFGGR	USD	AACA	31/03/2018
	US02665WBZ32		DTFUFGR	USD	AACA	31/03/2018
RPM 3.750 03/15/27 '26	US749685AV56		DBFUGR	USD	AACA	31/03/2018
CFG 2.650 05/26/22 '22	US17401QAL59		DTFUGR	USD	AACA	31/03/2018
NWL 5.500 04/01/46 '45	US651229AY21		DBFUGR	USD	AACA	31/03/2018
GD 2.375 11/15/24 '24	US369550AY45		DBFUGR	USD	AACA	31/03/2018
AMPX 5.300 03/15/20	US03076CAE66		DBFUGR	USD	AACA	31/03/2018
ICEXX 3.750 12/01/25 '25	US45866FAD69		DBFUGR	USD	AACA	31/03/2018
NTR 6.125 01/15/41 '40	US008916AJ70		DBFUGR	USD	AACA	31/03/2018
WFC 4.650 11/04/44 MTN	US94974BGE48		DTFNFR	USD	AACA	31/03/2018
MA 3.950 02/26/48 '47	US57636QAK04		DBFUGR	USD	AACA	31/03/2018
EXC 4.450 04/15/46 '45	US30161NAV38		DBFUGR	USD	AACA	31/03/2018
LOW 4.050 05/03/47 '46	US548661DQ70		DBFUGR	USD	AACA	31/03/2018
SCG 4.500 06/01/64 '63	US837004CH18		DBFSGR	USD	AACA	31/03/2018
WPZ 7.850 02/01/26 '25	US893574AH62		DBFUGR	USD	AACA	31/03/2018
CAT 1.700 08/09/21 MTN	US14912L6U06		DTFUGR	USD	AACA	31/03/2018
NTR 4.000 12/15/26 '26	US73755LAN73		DBFUGR	USD	AACA	31/03/2018
TCP 4.375 03/13/25 '24	US87233QAB41		DBFUGR	USD	AACA	31/03/2018
BDN 3.950 02/15/23 '22	US105340AM59		DBFGGR	USD	AACA	31/03/2018
RJF 4.950 07/15/46	US754730AF69		DBFUGR	USD	AACA	31/03/2018
JPM 4.032 07/24/48 '47 FRN	US46647PAK21		DBVUGR	USD	AACA	31/03/2018
ROP 6.250 09/01/19	US776696AC00		DBFUGR	USD	AACA	31/03/2018
XEL 3.600 09/15/42 '42	US744448CG45		DBFSGR	USD	AACA	31/03/2018
LTFHO 8.500 06/15/23 '18	US54910HAA68		DBFUGR	USD	AACA	31/03/2018
T 7.125 03/15/26	US694032AT09		DBXXXX	USD	AACA	31/03/2018
THYAO 4.200 09/15/28	US10010YAA01		DBFSGR	USD	AACA	31/03/2018
YRI 4.625 12/15/27 EXCd	USC98883AB46		DBFNGR	USD	AACA	31/03/2018
LM 2.700 07/15/19	US524901AS49		DBFUGR	USD	AACA	31/03/2018
NI 3.950 03/30/48 '47	US65473QBG73		DBFGGR	USD	AACA	31/03/2018
EVRG 4.125 03/01/42 '41	US95709TAH32		DBFUGR	USD	AACA	31/03/2018
COF 2.500 05/12/20 '20	US14040HBP91		DBFNGR	USD	AACA	31/03/2018
EXC 3.500 08/15/46 '46	US059165EH95		DBFUGR	USD	AACA	31/03/2018
COGV 11.750 02/25/20	US195325AU91		DBFUFR	USD	AACA	31/03/2018
JOHRE 7.250 10/15/25 '20	US47987LAA98		DBFGGR	USD	AACA	31/03/2018
ARGV 12/15/35 FRN	ARARGE03E154		DBVUFR	USD	AACA	31/03/2018
RF 2.000 05/15/18 MATd	US7591EPAJ95		DBFUGR	USD	AACA	31/03/2018
ENVA 8.500 09/01/24 '20	US29357KAD54		DBFNGR	USD	AACA	31/03/2018
SERV 5.125 11/15/24 '19	US817610AA64		DBFUGR	USD	AACA	31/03/2018
GSY 7.875 11/01/22 '19	US380355AB38		DBFUGR	USD	AACA	31/03/2018



Financial instrument name	Financial Instrument (ISIN)	Written description of financial instrument	Instrument Classification	Currency	Market Segment	date
PKG 2.450 12/15/20	US695156AS80		DBFNGR	USD	AACA	31/03/2018
M 2.875 02/15/23 '22	US55616XAH08		DBFUGR	USD	AACA	31/03/2018
	US88830MAJ18		DBFNGR	USD	AACA	31/03/2018
LXP 4.400 06/15/24 '24	US529043AD36		DBFGGR	USD	AACA	31/03/2018
C 4.000 08/05/24	US172967HV61		DBFUGR	USD	AACA	31/03/2018
GEL 6.250 05/15/26 '21	US37185LAK89		DBFGGR	USD	AACA	31/03/2018
BRK 4.700 09/01/45 '45	US12189LAX91		DBFUGR	USD	AACA	31/03/2018
CI 7.875 05/15/27	US125509AZ26		DBFUFR	USD	AACA	31/03/2018
ENSMS 9.000 09/30/23 '18	US29359FAA03		DBFUGR	USD	AACA	31/03/2018
OKE 4.950 07/13/47 '47	US682680AT09		DBFGGR	USD	AACA	31/03/2018
OPLAS 10.000 10/01/24 '19	US68347TAH86		DBFSGR	USD	AACA	31/03/2018
GE 3.450 05/15/24 '24 MTN	US36962G7K48		DTFUGR	USD	AACA	31/03/2018
LNC 3.350 03/09/25	US534187BE89		DBFUGR	USD	AACA	31/03/2018
	USG6712EAB41		DBVUQR	USD	AACA	31/03/2018
VRX 5.500 03/01/23 '18	US91911KAE29		DBFUGR	USD	AACA	31/03/2018
COGV 5.000 06/15/45 '44	US195325CU73		DBFUGR	USD	AACA	31/03/2018
TMO 5.300 02/01/44 '43	US883556BG65		DBFUGR	USD	AACA	31/03/2018
AXP 3.625 12/05/24 '24	US025816BK48		DBFUGR	USD	AACA	31/03/2018
APTV 4.400 10/01/46 '46	US03835VAF31		DBFNGR	USD	AACA	31/03/2018
JNJ 2.950 09/01/20	US478160AW48		DBFUGR	USD	AACA	31/03/2018
	US036752AD58		DBFUGR	USD	AACA	31/03/2018
WLH 7.000 08/15/22 '18	US96926DAH35		DBFUGR	USD	AACA	31/03/2018
LXU 8.500 08/01/19 '18	US502160AL89		DBFUGR	USD	AACA	31/03/2018
UNP 3.600 09/15/37 '37	US907818EQ79		DBFUGR	USD	AACA	31/03/2018
TEGP 5.500 09/15/24 '19	US87470LAA98		DBFUGR	USD	AACA	31/03/2018
VLP 4.500 03/15/28 '27	US91914JAB89		DBFNGR	USD	AACA	31/03/2018
SYNGR 8.375 05/10/20 '18	USP0605NAA92		DBFUGR	USD	AACA	31/03/2018
POST 5.625 01/15/28 '22	US737446AN44		DBFGGR	USD	AACA	31/03/2018
MO 4.750 05/05/21	US02209SAL79		DBFUFR	USD	AACA	31/03/2018
KX 6.875 09/01/41 '41	US496902AK39		DBFUFR	USD	AACA	31/03/2018
BWA 4.375 03/15/45 '44	US099724AH99		DBFUGR	USD	AACA	31/03/2018
PEFCO 1.875 07/15/18	US742651DS87		DBFTFR	USD	AACA	31/03/2018
AMCXX 6.125 05/15/27 '22	US00165CAD65		DBFUGR	USD	AACA	31/03/2018
MAT 5.450 11/01/41 '41	US577081AW27		DBFUGR	USD	AACA	31/03/2018
UTX 8.750 03/01/21	US913017AS86		DBXXX	USD	AACA	31/03/2018
ARGV 2.500 12/31/38	XS0501195647		DBFXAR	USD	AACA	31/03/2018
DRI 4.550 02/15/48 '47	US237194AM73		DBFNGR	USD	AACA	31/03/2018
CNHI 4.500 08/15/23	US12594KAA07		DBFUGR	USD	AACA	31/03/2018
DAIG 2.125 04/06/20 MTN	DE000A18ZSF5		DTFGGB	USD	AACA	31/03/2018
	US15135UAM18		DBFUGR	USD	AACA	31/03/2018
O 4.650 08/01/23 '23	US756109AP99		DBFUGR	USD	AACA	31/03/2018

Financial instrument name	Financial Instrument (ISIN)	Written description of financial instrument	Instrument Classification	Currency	Market Segment	date
MO 9.250 08/06/19	US02209SAJ24		DBFUFR	USD	AACA	31/03/2018
D 6.400 06/15/18 MATd	US25746UBE82		DBFUGR	USD	AACA	31/03/2018
AVB 2.950 09/15/22 '22 MTN	US05348EAQ26		DTFUGR	USD	AACA	31/03/2018
QUSOH 8.000 02/15/22 '18	US125137AB57		DBFUGR	USD	AACA	31/03/2018
KMB 3.200 07/30/46 '46	US494368BV45		DBFUGR	USD	AACA	31/03/2018
CACC 7.375 03/15/23 '18	US225310AK79		DBFUGR	USD	AACA	31/03/2018
PXD 3.950 07/15/22 '22	US723787AK36		DBFUGR	USD	AACA	31/03/2018
NISMO 1.900 09/14/21	USU65478AX42		DBFUFR	USD	AACA	31/03/2018
ESV 8.000 01/31/24 '23	US29358QAG47		DBFUGR	USD	AACA	31/03/2018
PEP 2.250 05/02/22 '22	US713448DT28		DBFUGR	USD	AACA	31/03/2018
XEL 3.300 06/01/25 '24	US98389BAR15		DBFUGR	USD	AACA	31/03/2018
AMPX 4.000 10/15/23	US03076CAF32		DBFUGR	USD	AACA	31/03/2018
DWDP 3.000 11/15/22 '22	US260543CH45		DBFUGR	USD	AACA	31/03/2018
LEE 9.500 03/15/22 '18	US523768AF63		DBFSGR	USD	AACA	31/03/2018
GATX 3.500 03/15/28 '27	US361448BA03		DBFNGR	USD	AACA	31/03/2018
HEES 5.625 09/01/25 '20	US404030AF50		DBFNGR	USD	AACA	31/03/2018
WMT 3.300 04/22/24 '24	US931142DP52		DBFUGR	USD	AACA	31/03/2018
NSC 2.903 02/15/23 '22	US655844BL13		DBVUFR	USD	AACA	31/03/2018
ZBH 2.000 04/01/18 MATd	US98956PAE25		DBFUGR	USD	AACA	31/03/2018
HP 4.650 03/15/25 '24	US423457AB66		DBFUGR	USD	AACA	31/03/2018
KORS 4.000 11/01/24 '24	USU59327AA11		DBFGGR	USD	AACA	31/03/2018
AIG 4.800 07/10/45 '45	US026874DF16		DBFUGR	USD	AACA	31/03/2018
DOV 4.300 03/01/21 '20	US260003AJ71		DBFUGR	USD	AACA	31/03/2018
APH 2.550 01/30/19 '18	US032095AC54		DBFUGR	USD	AACA	31/03/2018
HUGV 6.250 01/29/20	US445545AD87		DBFUGR	USD	AACA	31/03/2018
AFGR 14.000 11/10/22 '20	US00828DAP69		DBKGGR	USD	AACA	31/03/2018
BRK 3.000 05/15/22	US084664BT72		DBFGGR	USD	AACA	31/03/2018
AET 1.700 06/07/18 MATd	US00817YAS72		DBFUGR	USD	AACA	31/03/2018
VICI 8.000 10/15/23 '20	US925651AA99		DBFGGR	USD	AACA	31/03/2018
NAVI 6.000 09/15/29 '18 MTN	US78490FNN59		DTFUGR	USD	AACA	31/03/2018
MCD 3.625 05/01/43 MTN	US58013MER16		DTFUGR	USD	AACA	31/03/2018
D 2.750 03/15/23 '22	US927804FN91		DBFUGR	USD	AACA	31/03/2018
	US177376AE06		DBFNFR	USD	AACA	31/03/2018
ENDP 5.375 01/15/23 '18	USU2918VAE57		DBFUDR	USD	AACA	31/03/2018
VERX 4.875 06/01/26 '26	US92340LAA70		DBFUGR	USD	AACA	31/03/2018
BMO 3.803 12/15/32 '27 FRN	US06368BGS16		DBFUGR	USD	AACA	31/03/2018
RB 4.125 11/15/25 '25	US582839AH96		DBFUGR	USD	AACA	31/03/2018
TSBBC 5.250 09/29/21	US87416PAR01		DBFUFR	USD	AACA	31/03/2018
HUGV 5.375 03/25/24	US445545AL04		DBFUFR	USD	AACA	31/03/2018
BAC 3.067 01/14/21 FRN MTN	US06048WFB19		DTVNFR	USD	AACA	31/03/2018
EPD 7.550 04/15/38	US29379VAM54		DBFUFR	USD	AACA	31/03/2018

Financial instrument name	Financial Instrument (ISIN)	Written description of financial instrument	Instrument Classification	Currency	Market Segment	date
BRK 3.800 07/15/48 EXCd	USU0740LAG06		DBFNGR	USD	AACA	31/03/2018
NRG 7.875 06/15/17 DFTd	US74971XAC11		DBFUFR	USD	AACA	31/03/2018
AALX 5.900 04/01/26	US90345WAA27		DBFGFR	USD	AACA	31/03/2018
D 3.100 05/15/25 '25	US927804FS88		DBFUGR	USD	AACA	31/03/2018
FCX 6.125 03/15/34	US717265AM45		DBFUFR	USD	AACA	31/03/2018
TALO 7.500 05/31/22 '20	US861642AQ90		DBFSGR	USD	AACA	31/03/2018
ADS 6.375 04/01/20 CALd	US018581AE86		DBFUGR	USD	AACA	31/03/2018
CATM 5.125 08/01/22 '18	US14161HAJ77		DBFUGR	USD	AACA	31/03/2018
VANHO 9.250 03/15/24 '20	US09628UAA43		DBFSGR	USD	AACA	31/03/2018
MS 3.950 04/23/27 MTN	US61761JZN26		DBFUGR	USD	AACA	31/03/2018
WIN 6.750 04/01/28	US016090AA05		DBFUGR	USD	AACA	31/03/2018
MLM 4.250 07/02/24 '24	US573284AN63		DBFUGR	USD	AACA	31/03/2018
TALEE 9.500 07/15/22 '20	USU8302WAA28		DBFUGR	USD	AACA	31/03/2018
ARGV 11.250 04/10/06 DFTd	DE0001319507		DBFTFB	EUR	AACA	31/03/2018
NSM 6.500 06/01/22 '18	US63860UAL44		DBFUGR	USD	AACA	31/03/2018
ARCO 6.625 09/27/23	USG0457FAD99		DBFUGR	USD	AACA	31/03/2018
UAGV 05/31/40	XS1303929894		DBVXFR	USD	AACA	31/03/2018
TRNX 4.550 10/01/24 '24	US896522AH27		DBFUGR	USD	AACA	31/03/2018
GNW 6.500 06/15/34	US37247DAB29		DBFSGR	USD	AACA	31/03/2018
FE 7.350 02/01/19	US476556DA05		DBFUGR	USD	AACA	31/03/2018
BX 7.875 12/01/22 '18	US00213MAK09		DBFSGR	USD	AACA	31/03/2018
CQP 5.250 10/01/25 '20	USU16353AA91		DBVNGR	USD	AACA	31/03/2018
CLF 5.900 03/15/20	US18683KAA97		DBFUGR	USD	AACA	31/03/2018
AMGN 5.150 11/15/41 '41	US031162BK53		DBFUGR	USD	AACA	31/03/2018
ITP 5.875 02/12/25 '20	USP5625XAB03		DBFUGR	USD	AACA	31/03/2018
ALIVH 8.000 05/01/31	US013104AL86		DBFUGR	USD	AACA	31/03/2018
HCC 8.000 11/01/24 '20	USU93537AA32		DBFSGR	USD	AACA	31/03/2018
WRNGB 6.000 10/01/25 '20	US98213CAA80		DBFNGR	USD	AACA	31/03/2018
EIDPT 5.050 04/01/45 '44	US29336UAD90		DBFUGR	USD	AACA	31/03/2018
OSBC 5.750 12/31/26 '21 FRN	US680277AB69		DBVUGR	USD	AACA	31/03/2018
PEP 1.500 02/22/19	US713448DE58		DBFUGR	USD	AACA	31/03/2018
CTL 6.500 11/15/18	US912912AR36		DBFUGR	USD	AACA	31/03/2018
GME 5.500 10/01/19 '18	USU36328AA75		DBFUGR	USD	AACA	31/03/2018
BAH 5.125 05/01/25 '20	US099500AA88		DBFUGR	USD	AACA	31/03/2018
ICAHE 6.250 02/01/22 '19	US451102BJ59		DBFUGR	USD	AACA	31/03/2018
TOYSR 7.375 10/15/18 DFTd	US892335AL43		DBFSFR	USD	AACA	31/03/2018
GOGO 12.500 07/01/22 '19	USU3827XAB56		DBFSGR	USD	AACA	31/03/2018
INAH5 4.750 09/15/26 '21	US80627DAC02		DBFSGR	USD	AACA	31/03/2018
WBT 9.500 02/15/24 '19	US563568AB08		DBFUGR	USD	AACA	31/03/2018
ADCOG 6.000 09/21/27 '22	USL00849AA47		DBFUGR	USD	AACA	31/03/2018
ABCSU 5.750 12/15/23 '18	US024747AD94		DBFUGR	USD	AACA	31/03/2018

Financial instrument name	Financial Instrument (ISIN)	Written description of financial instrument	Instrument Classification	Currency	Market Segment	date
VSAT 5.625 09/15/25 '20	US92552VAK61		DBFNGR	USD	AACA	31/03/2018
BTU 6.000 03/31/22 '19	US70457LAA26		DBFSGR	USD	AACA	31/03/2018
DAL 6.718 07/02/24	US247367AX39		DBFSGR	USD	AACA	31/03/2018
MOOLH 4.750 07/15/21 CALd	US952355AQ86		DBFSGR	USD	AACA	31/03/2018
MLI 6.000 03/01/27 '18	US624756AE23		DBFUGR	USD	AACA	31/03/2018
VSAT 5.625 09/15/25 '20	USU92222AD72		DBFNGR	USD	AACA	31/03/2018
	USU33825AA54		DBFNGR	USD	AACA	31/03/2018
LTGV 4.850 02/07/18 MATd	XS0327304001		DYFXXB	EUR	AACA	31/03/2018
TGI 7.750 08/15/25 '20	US896818AP61		DBFNGR	USD	AACA	31/03/2018
	USC7467XAG00		DBFGGR	USD	AACA	31/03/2018
WLH 5.875 01/31/25 '20	US96926DAR17		DBFNGR	USD	AACA	31/03/2018
IDATE 7.875 10/01/22 '18	US59563KAA88		DBFUGR	USD	AACA	31/03/2018
SGMS 5.000 10/15/25 '20	US80874YAW03		DBFSGR	USD	AACA	31/03/2018
BSL 6.500 05/15/21 '18	US09628TAA79		DBFGGR	USD	AACA	31/03/2018
AXTA 4.875 08/15/24 '19	US05453GAA31		DBFUGR	USD	AACA	31/03/2018
VRX 7.000 03/15/24 '20	US91911KAK88		DBFSGR	USD	AACA	31/03/2018
NEWNT 10.125 04/01/22 '19	US644274AE24		DBFUGR	USD	AACA	31/03/2018
RAID 7.250 04/01/25 '20	US75079RAC25		DBFUFR	USD	AACA	31/03/2018
FTR 6.730 02/15/28	US362337AL11		DBFGFR	USD	AACA	31/03/2018
WEN 7.000 12/15/25	US950590AG46		DBXXXX	USD	AACA	31/03/2018
MCNFR 6.875 03/01/20 '18	US412690AD15		DBFSGR	USD	AACA	31/03/2018
BXE 8.500 05/15/20 '18	USC08807AA49		DBFUGR	USD	AACA	31/03/2018
XNCHO 7.500 01/15/26 '21	US61965RAA32		DBFUGR	USD	AACA	31/03/2018
INFO 5.000 11/01/22 '22	USG47567AA30		DBFUGR	USD	AACA	31/03/2018
EAF 6.375 11/15/20 CALd	US384313AD47		DBFUGR	USD	AACA	31/03/2018
LEN 5.250 06/01/26 EXCd	US526057CS10		DBFUGR	USD	AACA	31/03/2018
KEMIN 9.150 07/01/26 DFTd	US550060AA58		DBXXXX	USD	AACA	31/03/2018
GLERL 5.375 03/01/23 '20	US36168QAD60		DBFNGR	USD	AACA	31/03/2018
NWMUT 7.375 10/15/24 '19	US47215YAA55		DBFUGR	USD	AACA	31/03/2018
VSIX 2.250 12/01/20 CVT	US92849EAB74		DCFNGR	USD	AACA	31/03/2018
PFX 4.875 05/01/21 CALd	US72347QAJ22		DBFUGR	USD	AACA	31/03/2018
CDSR 9.750 07/27/22 '20	USP32086AL73		DBFNGR	USD	AACA	31/03/2018
ARMK 5.000 02/01/28 '23	US038522AQ17		DBFNGR	USD	AACA	31/03/2018
CONAIR 092 A Sr Sched Fix	US21079UAA34		DAFSBR	USD	AACA	31/03/2018
VED 6.125 08/09/24 '21	USG9328DAP53		DBFUGR	USD	AACA	31/03/2018
	USU9697NAA38		DBFSGR	USD	AACA	31/03/2018
TGI 7.750 08/15/25 '20	USU8968GAE45		DBVNGR	USD	AACA	31/03/2018
VZ 8.500 11/15/31	US362338AQ80		DBXXXX	USD	AACA	31/03/2018
ENRAN 5.376 11/01/66 '18 FRN	US29273RBA68		DBVUGR	USD	AACA	31/03/2018
NAVI 5.625 08/01/33 MTN	US78442FAZ18		DTFUFR	USD	AACA	31/03/2018
SITVL 10.375 07/01/19 '18	US78428JAA60		DBFUGR	USD	AACA	31/03/2018

Financial instrument name	Financial Instrument (ISIN)	Written description of financial instrument	Instrument Classification	Currency	Market Segment	date
STWD 3.625 02/01/21 '20	US85571BAM72		DBFNGR	USD	AACA	31/03/2018
COBRE 4.500 08/01/47 '47	US21987BAX64		DBFUGR	USD	AACA	31/03/2018
OMF 6.875 03/15/25	US85172FAM14		DBFNGR	USD	AACA	31/03/2018
PEMEX 6.750 09/21/47 MTN	US71656LBT70		DTFUFR	USD	AACA	31/03/2018
WPUSA 5.500 02/15/26 '21	US94107JAA16		DBFNGR	USD	AACA	31/03/2018
BOEHL 7.250 04/15/25 '20	US12429TAE47		DBFUGR	USD	AACA	31/03/2018
WCG 5.250 04/01/25 '20	US94946TAC09		DBFUGR	USD	AACA	31/03/2018
OMF 8.250 10/01/23	US85172FAF62		DBFUGR	USD	AACA	31/03/2018
SIFSC 5.750 11/01/24 '20	US82873LAA35		DBFUGR	USD	AACA	31/03/2018
LEE 9.500 03/15/22 '18	USU52349AD66		DBFSGR	USD	AACA	31/03/2018
UNIFI 8.875 Perp '25 FRN	USP94461AD52		DBFUQR	USD	AACA	31/03/2018
DAL 4.950 11/23/20	US247361ZH44		DGFSFR	USD	AACA	31/03/2018
ROGV 3.625 04/24/24 MTN	XS1060842975		DTFUFR	EUR	AACA	31/03/2018
SIRI 5.375 04/15/25 '20	USU82764AH16		DBFUGR	USD	AACA	31/03/2018
LKSD 8.750 10/15/23 '19	USU54634AA51		DBFUGR	USD	AACA	31/03/2018
WMCX 6.750 10/01/22 '22 CVT	US95790DAA37		DCFNGR	USD	AACA	31/03/2018
BTU 6.375 03/31/25 '20	USU7049LAB46		DBFSGR	USD	AACA	31/03/2018
PPC 5.750 03/15/25 '20	USU72068AB24		DBFUGR	USD	AACA	31/03/2018
HOLX 4.625 02/01/28 '23	US436440AM32		DBFUGR	USD	AACA	31/03/2018
VCAPF 7.750 06/15/25 '20	US12595DAA54		DBFSGR	USD	AACA	31/03/2018
LDOS 5.950 12/01/40 '40	US78390XAC56		DBFUGR	USD	AACA	31/03/2018
FBM 8.250 08/15/21 '18	US30190QAA76		DBFSGR	USD	AACA	31/03/2018
INFO 4.750 02/15/25 '24	US44962LAB36		DBFUGR	USD	AACA	31/03/2018
CCMGR 6.000 03/15/22 '19	US14985VAD38		DBFUGR	USD	AACA	31/03/2018
AVN 20.000 10/01/23	US05351LAJ61		DBFUFR	USD	AACA	31/03/2018
SIX 5.500 04/15/27 '22	US83001AAC62		DBFUGR	USD	AACA	31/03/2018
LPLA 5.750 09/15/25 '20	US50212YAB02		DBFUFR	USD	AACA	31/03/2018
ADONM 8.625 07/15/23 '20	US48250PAA84		DBFSGR	USD	AACA	31/03/2018
MOH 5.375 11/15/22 '22	US60855RAG56		DBFUGR	USD	AACA	31/03/2018
BHLB 1.350 09/11/18	US084601KF99		DBFUFR	USD	AACA	31/03/2018
VIKHG 5.000 02/15/28 '23	USG9400VAA91		DBFSGR	USD	AACA	31/03/2018
VIRT 6.750 06/15/22 '19	US91823KAA79		DBFSGR	USD	AACA	31/03/2018
	US30034VAB45		DBFNGR	USD	AACA	31/03/2018
HUNCO 6.250 02/15/26 '21	US445587AC20		DBFSGR	USD	AACA	31/03/2018
ALARP 7.500 05/01/25 '20	US01879NAA37		DBFUGR	USD	AACA	31/03/2018
DCPX 2.700 04/01/19 '19	US23311VAE74		DBFUGR	USD	AACA	31/03/2018
CRMAN 6.125 08/15/25 '20	US14987KAA16		DBFNGR	USD	AACA	31/03/2018
XL 6.250 05/15/27	US98372PAK49		DBFUGR	USD	AACA	31/03/2018
ALIVH 7.450 08/01/29	US013104AF19		DBFUGR	USD	AACA	31/03/2018
GLT 5.375 10/15/20 '18	US377316AM62		DBFUGR	USD	AACA	31/03/2018
SPN 7.750 09/15/24 EXCd	US78412FAS39		DBFNGR	USD	AACA	31/03/2018

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LEN 5.875 11/15/24 '24	US526057CQ53		DBFUGR	USD	AACA	31/03/2018
ROGV 3.875 10/29/35 MTN	XS1312891895		DTXFR	EUR	AACA	31/03/2018
BHLB 1.200 05/30/18 MATd	US084601HY26		DBFUFR	USD	AACA	31/03/2018
COMM 5.000 03/15/27 '22	US20338HAB96		DBFUGR	USD	AACA	31/03/2018
NY 5.647 11/01/40	US73358WCW29		DMFUFR	USD	AACA	31/03/2018
MA 5.731 06/01/40	US57604TAD81			USD	AACA	31/03/2018
C 3.875 03/26/25	US172967JL61		DBFUFR	USD	AACA	31/03/2018
IL 7.375 01/01/33	US167486VV81			USD	AACA	31/03/2018
TIFS 8.750 07/15/23 '18	US68216PAA93		DBFUGR	USD	AACA	31/03/2018
RF 2.750 08/14/22 '22	US7591EPAM25		DBFNGR	USD	AACA	31/03/2018
AIETH 5.000 08/01/23 '19	US92933BAK08		DBFSGR	USD	AACA	31/03/2018
SHP 2.000 06/22/18 MATd	US07177MAG87		DBFUGR	USD	AACA	31/03/2018
FSIC 4.250 01/15/20 '19	US302635AB34		DBFUGR	USD	AACA	31/03/2018
VA 5.900 08/01/30	US928172WG67			USD	AACA	31/03/2018
CVS 4.000 12/05/23 '23	US126650CC26		DBFUGR	USD	AACA	31/03/2018
CA 5.600 08/01/18	US786056BE00			USD	AACA	31/03/2018
ROK 2.875 03/01/25 '24	US773903AG44		DBFUGR	USD	AACA	31/03/2018
TX 5.808 02/01/41	US796253Y307			USD	AACA	31/03/2018
ESS 3.250 05/01/23 '23	US29717PAE79		DBFGGR	USD	AACA	31/03/2018
IL 5.720 12/01/38	US167560PL98			USD	AACA	31/03/2018
TX 5.517 04/01/39	US882722KF74			USD	AACA	31/03/2018
CP 4.500 01/15/22	US13645RAP91		DBFUGR	USD	AACA	31/03/2018
EIX 3.600 02/01/45 '44	US842400GE74		DBFSGR	USD	AACA	31/03/2018
SLGN 5.500 02/01/22 '18	US827048AR09		DBFUGR	USD	AACA	31/03/2018
RCI 5.000 03/15/44 '43	US775109BB60		DBFUGR	USD	AACA	31/03/2018
DUK 3.950 08/15/47 '47	US26441CAY12		DBFNGR	USD	AACA	31/03/2018
NY 5.628 03/15/39	US649902ZQ95			USD	AACA	31/03/2018
CA 5.382 07/01/21	US817409YB52			USD	AACA	31/03/2018
CA 4.858 05/15/12	US91412GHA67			USD	AACA	31/03/2018
PHG 3.750 03/15/22 CALd	US500472AF27		DBFUGR	USD	AACA	31/03/2018
HUM 4.800 03/15/47 '46	US444859BG60		DBFUGR	USD	AACA	31/03/2018
CA 7.043 04/01/50	US072024NV09		DMFSFR	USD	AACA	31/03/2018
RNVST 3.366 11/01/24	US75936LAA26		DBFUGR	USD	AACA	31/03/2018
NY 4.458 10/01/62	US73358WJA36		DMFUFR	USD	AACA	31/03/2018
TD 3.625 09/15/31 '26 FRN	US891160MJ94		DBVUGR	USD	AACA	31/03/2018
AMLMT 2.700 07/26/22 '22	US01626PAJ57		DBFGGR	USD	AACA	31/03/2018
KOBUK 7.875 01/15/23	US073730AB92		DBFUFR	USD	AACA	31/03/2018
IL 6.184 01/01/34	US452252FH79			USD	AACA	31/03/2018
UT 3.289 07/01/20	US917542QT25			USD	AACA	31/03/2018
PCAR 1.400 05/18/18 MTN	US69371RM523		DTFNFR	USD	AACA	31/03/2018
AZO 2.500 04/15/21 '21	US053332AS14		DBFUGR	USD	AACA	31/03/2018

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GE 5.500 01/08/20 MTN	US36962G4J02		DTFUFRR	USD	AACA	31/03/2018
JPM 2.350 01/28/19	US46625HJR21		DBFUFRR	USD	AACA	31/03/2018
CO 4.242 12/15/37	US249218BC14			USD	AACA	31/03/2018
ABC 3.400 05/15/24 '24	US03073EAL92		DBFUGRR	USD	AACA	31/03/2018
ROG 2.000 03/13/20 '19 MTN	XS1197832089		DTFXGRR	USD	AACA	31/03/2018
AOI 8.500 04/15/21 '18	US018772AT05		DBFSGRR	USD	AACA	31/03/2018
NY 5.508 08/01/37	US64971M4P40			USD	AACA	31/03/2018
HZNP 8.750 11/01/24 '19	US44053FAA84		DBFUGRR	USD	AACA	31/03/2018
D 2.750 01/15/22 '21	US25746UCR86		DBFUGRR	USD	AACA	31/03/2018
WHR 2.400 03/01/19	US963320AQ93		DBFUGRR	USD	AACA	31/03/2018
GE 4.000 04/15/26 MTN	US36966TEZ12		DTFUFRR	USD	AACA	31/03/2018
WA 3.903 07/01/23	US163103UJ15			USD	AACA	31/03/2018
WYND 4.150 04/01/24 '24	US98310WAP32		DBFUGRR	USD	AACA	31/03/2018
AINVX 5.250 03/03/25	US03761UAG13		DBFUGRR	USD	AACA	31/03/2018
	US844741BE73		DBFUGRR	USD	AACA	31/03/2018
NRG 6.625 01/15/27 '21	US629377CC47		DBFUGRR	USD	AACA	31/03/2018
FL 5.756 07/01/20 '19	US34160WTY02			USD	AACA	31/03/2018
TX 5.178 04/01/30	US88283LHU35			USD	AACA	31/03/2018
AET 2.750 11/15/22 '22	US008117AP87		DBFUGRR	USD	AACA	31/03/2018
PNC 2.400 10/18/19 '19 MTN	US69353RDZ82		DTFUFRR	USD	AACA	31/03/2018
NSC 3.150 06/01/27 '27	US655844BT49		DBFNRR	USD	AACA	31/03/2018
TX 5.999 12/01/44	US235241LS30			USD	AACA	31/03/2018
CEDFA 5.375 04/15/27 '22	US150190AA43		DBFUGRR	USD	AACA	31/03/2018
PEGI 5.875 02/01/24 '20	US70338PAC41		DBFUGRR	USD	AACA	31/03/2018
CA 6.138 05/01/49	US79741TAR59		DMFSRR	USD	AACA	31/03/2018
AET 3.875 08/15/47 '47	US00817YAZ16		DBFNRR	USD	AACA	31/03/2018
CMS 5.650 09/15/18 CALd	US210518CQ73		DBFSRR	USD	AACA	31/03/2018
GE 4.150 04/15/31 MTN	US36966TKL51		DTFUFRR	USD	AACA	31/03/2018
PEG 8.625 04/15/31	US69362BAJ17		DBFUGRR	USD	AACA	31/03/2018
WFC 4.300 07/22/27 MTN	US94974BGL80		DTFNRR	USD	AACA	31/03/2018
NY 5.871 11/15/39	US59259YBF51			USD	AACA	31/03/2018
SMIN 3.625 10/12/22	US83238PAD69		DBFGRR	USD	AACA	31/03/2018
WA 5.140 08/01/40	US93974CRE20			USD	AACA	31/03/2018
SHP 5.250 06/23/45 '44	US07177MAN39		DBFUGRR	USD	AACA	31/03/2018
CBS 3.500 01/15/25 '24	US124857AP86		DBFUGRR	USD	AACA	31/03/2018
GILD 4.150 03/01/47 '46	US375558BK80		DBFUGRR	USD	AACA	31/03/2018
CSX 4.250 11/01/66 '66	US126408HG14		DBFUGRR	USD	AACA	31/03/2018
TXT 4.300 03/01/24 '23	US883203BU49		DBFUGRR	USD	AACA	31/03/2018
IP 3.650 06/15/24 '24	US460146CJ08		DBFUGRR	USD	AACA	31/03/2018
STZ 3.500 05/09/27 '27	US21036PAS74		DBFNRR	USD	AACA	31/03/2018
DCPX 6.450 11/03/36	US26439XAH61		DBFSRR	USD	AACA	31/03/2018

Financial instrument name	Financial Instrument (ISIN)	Written description of financial instrument	Instrument Classification	Currency	Market Segment	date
HIG 6.625 03/30/40	US416515BA11		DBFUGR	USD	AACA	31/03/2018
CVS 4.750 12/01/22 '22	US126650CQ12		DBFUGR	USD	AACA	31/03/2018
BAC 6.000 10/15/36	US06050TJZ66		DTFUFRR	USD	AACA	31/03/2018
COF 2.300 06/05/19 '19	US140420NK23		DBFUGR	USD	AACA	31/03/2018
XEL 4.700 05/15/20 '19	US98389BAM28		DBFUGR	USD	AACA	31/03/2018
D 5.950 06/15/35	US25746UAV17		DBFUGR	USD	AACA	31/03/2018
AMLMT 3.550 07/26/27 '27	US01626PAH91		DBFGGR	USD	AACA	31/03/2018
CELG 4.350 11/15/47 '47	US151020AW41		DBFNRR	USD	AACA	31/03/2018
VZ 3.500 09/15/29 '19 MTN	US92346MBC47		DTFUFRR	USD	AACA	31/03/2018
CSX 4.500 08/01/54 '54	US126408HA44		DBFUGR	USD	AACA	31/03/2018
SHW 4.500 06/01/47 '46	US824348AX47		DBFNRR	USD	AACA	31/03/2018
XRAY 4.125 08/15/21 '21	US249030AC11		DBFUGR	USD	AACA	31/03/2018
DTE 6.625 06/01/36	US250847EB27		DBFUGR	USD	AACA	31/03/2018
ES 4.300 04/15/44 '43	US207597EG65		DBFSGR	USD	AACA	31/03/2018
HRS 1.999 04/27/18 MATd	US413875AP08		DBFUGR	USD	AACA	31/03/2018
EXC 3.650 06/15/46 '45	US202795JU01		DBFSGR	USD	AACA	31/03/2018
MS 3.971 07/22/38 '37 MTN	US61744YAL20		DBVNGR	USD	AACA	31/03/2018
MSI 5.500 09/01/44	US620076BE80		DBFUGR	USD	AACA	31/03/2018
PEG 4.050 05/01/45 '44 MTN	US74456QBM78		DTXXXX	USD	AACA	31/03/2018
BAYG 4.400 07/15/44 '44	US61166WAP68		DBFUGR	USD	AACA	31/03/2018
CP 2.900 02/01/25 '24	US13645RAS31		DBFUGR	USD	AACA	31/03/2018
GS 3.500 11/16/26 '25	US38145GAH39		DBFUGR	USD	AACA	31/03/2018
HSBA 5.625 08/15/35	US4042Q1AB39		DTFUFRR	USD	AACA	31/03/2018
MKC 3.400 08/15/27 '27	US579780AN77		DBFNRR	USD	AACA	31/03/2018
DUK 4.900 07/15/43 '43	US263901AF72		DBFSGR	USD	AACA	31/03/2018
BRK 6.000 01/15/39	US695114CL03		DBFUGR	USD	AACA	31/03/2018
FDX 5.100 01/15/44	US31428XAW65		DBFUGR	USD	AACA	31/03/2018
GS 4.017 10/31/38 '37 FRN	US38148YAA64		DBVUGR	USD	AACA	31/03/2018
STT 1.350 05/15/18 MATd	US857477AK94		DBFUGR	USD	AACA	31/03/2018
BRK 3.500 10/15/24 '24	US595620AM78		DBFSGR	USD	AACA	31/03/2018
WFC 3.000 01/22/21 MTN	US94974BFR69		DTFNFR	USD	AACA	31/03/2018
AGN 2.800 03/15/23 '22	US018490AQ58		DBFUGR	USD	AACA	31/03/2018
VZ 4.672 03/15/55	US92343VCZ58		DBFUGR	USD	AACA	31/03/2018
GE 3.375 03/11/24	US369604BG75		DBFUGR	USD	AACA	31/03/2018
D 3.450 09/01/22 '22	US927804FJ89		DBFUGR	USD	AACA	31/03/2018
LNT 3.050 10/15/27 '27	US976826BL07		DBFUGR	USD	AACA	31/03/2018
IR 5.750 06/15/43	US45687AAG76		DBFGGR	USD	AACA	31/03/2018
AMAT 3.900 10/01/25 '25	US038222AJ43		DBFUGR	USD	AACA	31/03/2018
PKG 3.400 12/15/27 '27	US695156AT63		DBFNRR	USD	AACA	31/03/2018
RCI 4.100 10/01/23 '23	US775109AY72		DBFUGR	USD	AACA	31/03/2018
CMS 3.375 08/15/23 '23	US210518CV68		DBFUGR	USD	AACA	31/03/2018



Financial instrument name	Financial Instrument (ISIN)	Written description of financial instrument	Instrument Classification	Currency	Market Segment	date
AIG 4.700 07/10/35 '35	US026874DE41		DBFUGR	USD	AACA	31/03/2018
APH 2.200 04/01/20	US032095AF85		DBFUGR	USD	AACA	31/03/2018
DGE 3.875 04/29/43 '42	US25243YAV11		DBFUGR	USD	AACA	31/03/2018
AES 4.700 09/01/45 '45	US455434BS82		DBFSGR	USD	AACA	31/03/2018
HUM 3.950 03/15/27 '26	US444859BF87		DBFUGR	USD	AACA	31/03/2018
SO 4.400 05/30/47 '46	US8426EPAC26		DBXXXX	USD	AACA	31/03/2018
NEE 1.649 09/01/18	US65339KAJ97		DBFUGR	USD	AACA	31/03/2018
VZ 5.850 09/15/35	US92344GAX43		DBFUGR	USD	AACA	31/03/2018
AET 2.800 06/15/23 '23	US00817YAV02		DBFUGR	USD	AACA	31/03/2018
AMGN 4.563 06/15/48 '47	US031162CD02		DBFNGR	USD	AACA	31/03/2018
DTE 3.700 06/01/46 '45	US23338VAF31		DBFSGR	USD	AACA	31/03/2018
	US26442CAT18		DBFUGR	USD	AACA	31/03/2018
VZ 4.812 03/15/39	US92343VDR24		DBFUGR	USD	AACA	31/03/2018
GE 5.100 03/15/29 MTN	US36966TBN19		DTFUFR	USD	AACA	31/03/2018
KMI 8.000 03/01/32	US843452AZ62		DBFUGR	USD	AACA	31/03/2018
LOW 3.700 04/15/46 '45	US548661DN40		DBFUGR	USD	AACA	31/03/2018
CMCSA 3.150 03/01/26 '25	US20030NBS99		DBFUGR	USD	AACA	31/03/2018
PFE 4.400 05/15/44	US717081DK61		DBFUGR	USD	AACA	31/03/2018
GS 1.900 02/11/20	US38148JKP56		DBFUFR	USD	AACA	31/03/2018
BKH 3.150 01/15/27 '26	US092113AM13		DBFUGR	USD	AACA	31/03/2018
JPM 3.897 01/23/49 '48 FRN	US46647PAN69		DBVUGR	USD	AACA	31/03/2018
MMM 3.625 10/15/47 '47 MTN	US88579YAZ43		DBFUGR	USD	AACA	31/03/2018
PEP 2.750 04/30/25 '25	US713448CT37		DBFUGR	USD	AACA	31/03/2018
BRXX 3.650 06/15/24 '24	US11120VAF04		DBFNGR	USD	AACA	31/03/2018
FOXA 5.400 10/01/43	US90131HAB15		DBFUFR	USD	AACA	31/03/2018
WM 3.150 11/15/27 '27	US94106LBE83		DBFGGR	USD	AACA	31/03/2018
CQP 5.875 06/30/26 '25	US785592AV86		DBFSGR	USD	AACA	31/03/2018
CNR 4.500 11/07/43 '43	US136375BZ49		DBFUGR	USD	AACA	31/03/2018
PNW 3.750 05/15/46 '45	US040555CU64		DBFUGR	USD	AACA	31/03/2018
CMS 3.450 08/15/27 '27	US125896BS82		DBFUGR	USD	AACA	31/03/2018
BP 4.200 06/15/18 MATd	US10373QAA85		DBFSFR	USD	AACA	31/03/2018
PFE 4.125 12/15/46	US717081ED10		DBFUGR	USD	AACA	31/03/2018
DGE 4.250 05/11/42	US25245BAA52		DBFGGR	USD	AACA	31/03/2018
XEL 6.000 10/01/36	US845743BL61		DBFUGR	USD	AACA	31/03/2018
PEP 2.250 01/07/19 '18	US713448CK28		DBFUGR	USD	AACA	31/03/2018
UNP 3.750 03/15/24 '23	US907818DV73		DBFUGR	USD	AACA	31/03/2018
EMN 4.650 10/15/44 '44	US277432AP52		DBFUGR	USD	AACA	31/03/2018
NG 3.508 10/01/24 '24	US65364UAK25		DBFUGR	USD	AACA	31/03/2018
DWDP 7.750 10/01/96	US905581AS39		DBXXXX	USD	AACA	31/03/2018
MAA 3.750 06/15/24 '24	US59523UAL17		DBFUGR	USD	AACA	31/03/2018
AON 2.800 03/15/21 '21	US00185AAJ34		DBFGGR	USD	AACA	31/03/2018

Financial instrument name	Financial Instrument (ISIN)	Written description of financial instrument	Instrument Classification	Currency	Market Segment	date
UNP 3.799 10/01/51 '51	US907818EM65		DBFNGR	USD	AACA	31/03/2018
GS 2.000 04/25/19 '19	US38141GVT83		DBFUGR	USD	AACA	31/03/2018
DUK 3.750 04/15/24 '24	US26441CAN56		DBFUGR	USD	AACA	31/03/2018
ENRAN 5.950 10/01/43 '43	US29273RAZ29		DBFUGR	USD	AACA	31/03/2018
UNP 4.375 11/15/65 '65	US907818EG97		DBFUGR	USD	AACA	31/03/2018
KR 4.450 02/01/47 '46	US501044DG38		DBFUGR	USD	AACA	31/03/2018
PPL 3.300 10/01/25 '25	US491674BK27		DBFSGR	USD	AACA	31/03/2018
D 3.625 12/01/24 '24	US25746UCB35		DBFUGR	USD	AACA	31/03/2018
ANTMX 5.100 01/15/44	US94973VBF31		DBFUGR	USD	AACA	31/03/2018
STZ 4.100 02/15/48 '47	US21036PAZ18		DBFNGR	USD	AACA	31/03/2018
PCG 3.950 12/01/47 '47	US694308HX86		DBFUGR	USD	AACA	31/03/2018
ETFC 2.950 08/24/22 '22	US269246BP88		DBFNGR	USD	AACA	31/03/2018
SUMFG 2.514 01/17/20	US865622CJ19		DBFUGR	USD	AACA	31/03/2018
ANDV 3.800 04/01/28 '28	US03349MAA36		DBFNGR	USD	AACA	31/03/2018
BRK 3.950 08/01/47 '47	US595620AR65		DBFSGR	USD	AACA	31/03/2018
AMT 5.050 09/01/20	US029912BC50		DBFUGR	USD	AACA	31/03/2018
EMN 3.800 03/15/25 '24	US277432AR19		DBFUGR	USD	AACA	31/03/2018
MAA 3.600 06/01/27 '27	US59523UAN72		DBXXXX	USD	AACA	31/03/2018
SUMFG 2.050 01/18/19 MTN	US865622CA00		DBFUFR	USD	AACA	31/03/2018
GATX 5.200 03/15/44 '43	US361448AU75		DBFUGR	USD	AACA	31/03/2018
PRUX 4.500 11/15/20 MTN	US74432QBP90		DTFUFR	USD	AACA	31/03/2018
HD 3.900 06/15/47 '46	US437076BS00		DBFUGR	USD	AACA	31/03/2018
MS 6.625 04/01/18 MTN MATd	US6174466Q77		DBFSFR	USD	AACA	31/03/2018
BRK 5.800 10/15/36 MTN	US59562EAH80		DTXXXX	USD	AACA	31/03/2018
CNQ 3.850 06/01/27 '27	US136385AX99		DBFUGR	USD	AACA	31/03/2018
UTX 2.800 05/04/24 '24	US913017CN71		DBFUGR	USD	AACA	31/03/2018
	US655844BW77		DBFUGR	USD	AACA	31/03/2018
WBC 1.600 08/19/19	US961214CY78		DBFUGR	USD	AACA	31/03/2018
DUK 6.400 06/15/38	US341099CL11		DBFSGR	USD	AACA	31/03/2018
BRK 5.150 09/01/43 '43	US12189LAP67		DBFUGR	USD	AACA	31/03/2018
NEE 4.050 06/01/42 '41	US341081FG72		DBFSGR	USD	AACA	31/03/2018
FOXA 6.900 08/15/39	US90131HBP91		DBFUGR	USD	AACA	31/03/2018
VZ 4.272 01/15/36	US92343VCV45		DBFUGR	USD	AACA	31/03/2018
BATS 6.150 09/15/43	US761713AZ95		DBFUGR	USD	AACA	31/03/2018
XEL 6.500 08/01/38	US744448CA74		DBFSGR	USD	AACA	31/03/2018
OGE 4.550 03/15/44 '43	US678858BP55		DBFUGR	USD	AACA	31/03/2018
AXE 5.500 03/01/23	US035287AG69		DBFUGR	USD	AACA	31/03/2018
FOXA 6.150 03/01/37	US90131HKB05		DBFUGR	USD	AACA	31/03/2018
DPS 4.420 12/15/46 '46	US26138EAY59		DBFUGR	USD	AACA	31/03/2018
ROP 3.000 12/15/20 '20	US776743AA47		DBFUGR	USD	AACA	31/03/2018
PBCT 3.650 12/06/22 '22	US712704AA31		DBFUGR	USD	AACA	31/03/2018

Financial instrument name	Financial Instrument (ISIN)	Written description of financial instrument	Instrument Classification	Currency	Market Segment	date
KMI 7.500 11/15/40	US28370TAD19		DBFGGR	USD	AACA	31/03/2018
LBRTE 6.500 05/01/42	US53079EAZ79		DBFUGR	USD	AACA	31/03/2018
GILD 4.500 04/01/21 '21	US375558AQ69		DBFUGR	USD	AACA	31/03/2018
UNP 4.821 02/01/44 '43	US907818DT28		DBFUGR	USD	AACA	31/03/2018
BAYG 4.700 07/15/64 '64	US61166WAQ42		DBFUGR	USD	AACA	31/03/2018
PCAR 1.450 03/09/18 MTN MATd	US69371RM457		DTFNFR	USD	AACA	31/03/2018
IP 4.800 06/15/44 '43	US460146CK70		DBFUGR	USD	AACA	31/03/2018
SRE 3.750 04/01/45 '44	US68233JBB98		DBFSGR	USD	AACA	31/03/2018
WFC 4.900 11/17/45 MTN	US94974BGQ77		DTFNFR	USD	AACA	31/03/2018
TRP 4.625 03/01/34 '33	US89352HAM16		DBFUGR	USD	AACA	31/03/2018
UTX 3.125 05/04/27 '27	US913017CR85		DBFUGR	USD	AACA	31/03/2018
WRK 7.950 02/15/31	US961548AY02		DBFUFR	USD	AACA	31/03/2018
FE 5.400 12/15/43 '43	US610202BP77		DBFSGR	USD	AACA	31/03/2018
HD 4.400 03/15/45 '44	US437076BF88		DBFUGR	USD	AACA	31/03/2018
VMC 4.700 03/01/48 '47	US929160AW99		DBFUGR	USD	AACA	31/03/2018
CLECO 4.973 05/01/46 '45	US18551PAD15		DBFSFR	USD	AACA	31/03/2018
HUBB 3.150 08/15/27 '27	US443510AH55		DBFNGR	USD	AACA	31/03/2018
BRK 2.375 01/15/21	US084659AG67		DBVNFR	USD	AACA	31/03/2018
FOXA 4.750 11/15/46 '46	US90131HCD52		DBFGGR	USD	AACA	31/03/2018
CAHEA 2.600 08/01/18	US14916RAE45		DBFUGR	USD	AACA	31/03/2018
PM 4.125 03/04/43	US718172AW92		DBFUGR	USD	AACA	31/03/2018
JNJ 1.650 03/01/21 '21	US478160BS27		DBFUGR	USD	AACA	31/03/2018
FOXA 6.900 03/01/19	US90131HAN52		DBFUGR	USD	AACA	31/03/2018
TGT 3.900 11/15/47 '47	US87612EBG08		DBFUGR	USD	AACA	31/03/2018
PM 4.250 11/10/44	US718172BL29		DBFUFR	USD	AACA	31/03/2018
EL 3.150 03/15/27 '26	US29736RAJ95		DBFUGR	USD	AACA	31/03/2018
MMC 2.550 10/15/18 '18	US571748AT95		DBFUGR	USD	AACA	31/03/2018
GWW 4.200 05/15/47 '46	US384802AD60		DBFNGR	USD	AACA	31/03/2018
EQR 3.375 06/01/25 '25	US26884ABD46		DBFUGR	USD	AACA	31/03/2018
UNH 4.250 03/15/43 '42	US91324PCD24		DBFUGR	USD	AACA	31/03/2018
MCD 4.875 07/15/40 MTN	US58013MEK62		DTFUFR	USD	AACA	31/03/2018
BMO 2.100 12/12/19 MTN	US06367TPX27		DTFUFR	USD	AACA	31/03/2018
PG 3.100 08/15/23	US742718EB11		DBFUGR	USD	AACA	31/03/2018
SO 2.000 03/30/20	US373334KG57		DBFUGR	USD	AACA	31/03/2018
	US760759AS91		DBFUGR	USD	AACA	31/03/2018
EQNR 6.500 12/01/28	US24820RAG39		DBFUGR	USD	AACA	31/03/2018
DPS 3.130 12/15/23 '23	US26138EAW93		DBFUGR	USD	AACA	31/03/2018
UAL 4.000 04/29/26	US210795QB94		DBFSFR	USD	AACA	31/03/2018
JPM 4.950 03/25/20	US46625HHQ65		DBFUFR	USD	AACA	31/03/2018
BSX 2.650 10/01/18 CALd	US101137AM97		DBFUGR	USD	AACA	31/03/2018
DUK 4.100 05/15/42 '41	US144141DB18		DBFSGR	USD	AACA	31/03/2018

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ETR 4.000 07/15/22 '22	US29364GAH65		DBFUGR	USD	AACA	31/03/2018
AL 3.000 09/15/23 '23	US00912XAT19		DBFUGR	USD	AACA	31/03/2018
MCK 2.850 03/15/23 '22	US58155QAG82		DBFUGR	USD	AACA	31/03/2018
COST 1.700 12/15/19	US22160KAF21		DBFUGR	USD	AACA	31/03/2018
HIG 5.950 10/15/36	US416515AS38		DBFUGR	USD	AACA	31/03/2018
OMC 3.625 05/01/22	US681919AZ97		DBFUGR	USD	AACA	31/03/2018
AZN 4.375 11/16/45	US046353AM00		DBFUGR	USD	AACA	31/03/2018
AWK 2.950 09/01/27 '27	US03040WAQ87		DBFNGR	USD	AACA	31/03/2018
NTAP 3.375 06/15/21 '21	US64110DAE40		DBFUGR	USD	AACA	31/03/2018
ICEXX 2.750 12/01/20 '20	US45866FAC86		DBFUGR	USD	AACA	31/03/2018
SO 2.400 04/01/21 '21	US373334KF74		DBFUGR	USD	AACA	31/03/2018
AMGN 3.450 10/01/20	US031162BD11		DBFUGR	USD	AACA	31/03/2018
FTS 3.250 06/30/26 '26	US465685AK11		DBFUGR	USD	AACA	31/03/2018
ABI 3.750 01/15/22	US035240AD27		DBFUGR	USD	AACA	31/03/2018
UNH 4.750 07/15/45	US91324PCR10		DBFUGR	USD	AACA	31/03/2018
DUK 3.750 09/01/46 '46	US26441CAT27		DBFUGR	USD	AACA	31/03/2018
KMI 7.500 11/15/26	US283695BE39		DBXXXX	USD	AACA	31/03/2018
BAC 6.500 07/15/18	US590188JF65		DBFUFR	USD	AACA	31/03/2018
FRT 3.950 01/15/24 '23	US313747AU17		DBFUGR	USD	AACA	31/03/2018
CMCSA 4.200 08/15/34 '34	US20030NBM20		DBFUGR	USD	AACA	31/03/2018
	US15135UAP49		DBFUGR	USD	AACA	31/03/2018
DUK 6.350 09/15/37	US341099CH09		DBFSGR	USD	AACA	31/03/2018
ZBH 3.550 04/01/25 '25	US98956PAF99		DBFUGR	USD	AACA	31/03/2018
CBS 2.300 08/15/19 '19	US124857AL72		DBFGGR	USD	AACA	31/03/2018
MMM 1.625 06/15/19 MTN	US88579YAG61		DBFUGR	USD	AACA	31/03/2018
PRUX 3.935 12/07/49 '49 EXCd	US744320AZ54		DBFUGR	USD	AACA	31/03/2018
BRK 5.050 03/01/41 '40	US12189LAC54		DBFUGR	USD	AACA	31/03/2018
SEP 2.800 10/15/22 '22	US882384AC45		DBFUGR	USD	AACA	31/03/2018
KIM 2.700 03/01/24 '24	US49446RAR03		DBFUGR	USD	AACA	31/03/2018
AL 2.500 03/01/21	US00912XAZ78		DBFNGR	USD	AACA	31/03/2018
AEP 3.800 10/01/47 '47	US00108WAF77		DBFNGR	USD	AACA	31/03/2018
CELG 3.950 10/15/20	US151020AE43		DBFUGR	USD	AACA	31/03/2018
HONDA 2.650 02/12/21 MTN	US02665WCD11		DTFUGR	USD	AACA	31/03/2018
PCAR 2.250 02/25/21 MTN	US69371RM945		DTFNFR	USD	AACA	31/03/2018
BATS 5.850 08/15/45 '45	US761713BB19		DBFUGR	USD	AACA	31/03/2018
JPM 1.850 03/22/19 '19	US46625HQU76		DBFUGR	USD	AACA	31/03/2018
SJM 2.500 03/15/20	US832696AF57		DBFUGR	USD	AACA	31/03/2018
OGS 2.070 02/01/19 '19	US68235PAD06		DBFUGR	USD	AACA	31/03/2018
UNM 7.250 03/15/28	US743862AA26		DBFUFR	USD	AACA	31/03/2018
GILD 4.500 02/01/45 '44	US375558BA09		DBFUGR	USD	AACA	31/03/2018
NI 3.490 05/15/27 '27	US65473QBE26		DBFGGR	USD	AACA	31/03/2018

Financial instrument name	Financial Instrument (ISIN)	Written description of financial instrument	Instrument Classification	Currency	Market Segment	date
COP 7.250 10/15/31	US20825UAC80		DBFUGR	USD	AACA	31/03/2018
MUINC 4.875 06/01/24 '24	USC67111AH49		DBFNFR	USD	AACA	31/03/2018
MYL 3.750 12/15/20 '20	US62854AAL89		DBFUGR	USD	AACA	31/03/2018
HAS 5.100 05/15/44 '43	US418056AU19		DBFUGR	USD	AACA	31/03/2018
UDR 3.700 10/01/20 '20 MTN	US90265EAH36		DTFUGR	USD	AACA	31/03/2018
FMEG 5.750 02/15/21	USU31433AA03		DBFUGR	USD	AACA	31/03/2018
FOXA 4.000 10/01/23	US90131HAA32		DBFUGR	USD	AACA	31/03/2018
MASIT 5.600 07/01/11	US575718AA93		DBFUGR	USD	AACA	31/03/2018
	US10112RAZ73		DBFNFR	USD	AACA	31/03/2018
SPGI 4.000 06/15/25 '25	US78409VAD64		DBFUGR	USD	AACA	31/03/2018
BA 6.625 02/15/38	US097023AS49		DBFUGR	USD	AACA	31/03/2018
SIRXX 3.600 02/01/20 '20	US81618TAB61		DBFUGR	USD	AACA	31/03/2018
ZTS 3.250 02/01/23 '22	US98978VAB99		DBFUGR	USD	AACA	31/03/2018
MS 3.625 01/20/27 MTN	US61746BEF94		DBFUGR	USD	AACA	31/03/2018
CHTR 4.200 03/15/28 '27	US161175BK95		DBFUGR	USD	AACA	31/03/2018
BDX 2.675 12/15/19	US075887BE86		DBFUGR	USD	AACA	31/03/2018
BNS 2.700 03/07/22	US064159JG24		DBFUGR	USD	AACA	31/03/2018
CBA 2.250 03/13/19 MTN	US20271RAF73		DTFNFR	USD	AACA	31/03/2018
MO 3.875 09/16/46 '46	US02209SAV51		DBFGGR	USD	AACA	31/03/2018
BATS 7.250 06/15/37	US761713AT36		DBFUGR	USD	AACA	31/03/2018
LRCX 3.800 03/15/25 '24	US512807AN85		DBFUGR	USD	AACA	31/03/2018
DTE 3.950 06/15/42 '41	US250847EK26		DBFUGR	USD	AACA	31/03/2018
SRE 5.750 09/30/20	US68233JAM62		DBFUGR	USD	AACA	31/03/2018
KR 4.000 02/01/24 '23	US501044CY52		DBFUGR	USD	AACA	31/03/2018
VZ 5.012 04/15/49	US92343VDS07		DBFUGR	USD	AACA	31/03/2018
TELX 3.125 08/15/27 '27	US902133AU19		DBFGGR	USD	AACA	31/03/2018
APTV 3.150 11/19/20 '20	US03835VAA44		DBFNFR	USD	AACA	31/03/2018
EQR 4.750 07/15/20 '20	US26884AAY91		DBFUGR	USD	AACA	31/03/2018
ZBH 2.700 04/01/20 '20	US98956PAK84		DBFUGR	USD	AACA	31/03/2018
WFC 5.606 01/15/44	US949746RF01		DBFUGR	USD	AACA	31/03/2018
PCG 3.300 12/01/27 '27	US694308HV21		DBFUGR	USD	AACA	31/03/2018
EXC 6.500 11/15/37	US737679DB35		DBFUGR	USD	AACA	31/03/2018
JBHT 3.300 08/15/22 '22	US445658CE53		DBFUGR	USD	AACA	31/03/2018
REG 4.400 02/01/47 '46	US75884RAW34		DBFGGR	USD	AACA	31/03/2018
CBS 4.600 01/15/45 '44	US124857AN39		DBFUGR	USD	AACA	31/03/2018
FLR 3.500 12/15/24 '24	US343412AC69		DBFUGR	USD	AACA	31/03/2018
ADPX 2.250 09/15/20 '20	US053015AD56		DBFUGR	USD	AACA	31/03/2018
SCMAN 10.750 12/31/24 '18	XS1543030222		DBKGBR	USD	AACA	31/03/2018
FTVX 1.800 06/15/19	US34959JAE82		DBFUGR	USD	AACA	31/03/2018
ETN 3.103 09/15/27 '27	US278062AG90		DBFGGR	USD	AACA	31/03/2018
XLNX 2.950 06/01/24 '24	US983919AJ06		DBFNFR	USD	AACA	31/03/2018

Financial instrument name	Financial Instrument (ISIN)	Written description of financial instrument	Instrument Classification	Currency	Market Segment	date
PCG 3.250 06/15/23 '23	US694308HC40		DBFUGR	USD	AACA	31/03/2018
D 6.750 12/15/32	US257469AG10		DBFUGR	USD	AACA	31/03/2018
SYF 3.750 08/15/21 '21	US87165BAC72		DBFUGR	USD	AACA	31/03/2018
ARCC 4.250 03/01/25 '25	US04010LAV53		DBFUGR	USD	AACA	31/03/2018
BMO 1.800 07/31/18 MTN	US06366RU787		DTFUFRR	USD	AACA	31/03/2018
EXC 5.900 03/15/36	US202795HK91		DBFSGR	USD	AACA	31/03/2018
PFG 3.300 09/15/22	US74251VAE20		DBFGGR	USD	AACA	31/03/2018
NRUC 1.650 02/08/19 MTN	US637432NH45		DBFSGR	USD	AACA	31/03/2018
LYB 5.250 07/15/43	US50247VAB53		DBFGGR	USD	AACA	31/03/2018
SO 2.375 06/01/20 '20	US843646AL40		DBFUGR	USD	AACA	31/03/2018
HPT 4.500 03/15/25 '24	US44106MAT99		DBFUGR	USD	AACA	31/03/2018
IBE 6.750 07/15/36	US29266MAF68		DBFSGR	USD	AACA	31/03/2018
SHP 2.875 06/23/20 '20	US07177MAD56		DBFUGR	USD	AACA	31/03/2018
GS 2.876 10/31/22 '21 FRN	US38148YAC21		DBVUGR	USD	AACA	31/03/2018
PRUX 4.500 11/16/21 MTN	US74432QBT13		DTFUFRR	USD	AACA	31/03/2018
ABC 3.450 12/15/27 '27	US03073EAP07		DBFUGR	USD	AACA	31/03/2018
SO 3.250 06/15/26 '26	US001192AM59		DBFUGR	USD	AACA	31/03/2018
HRB 5.250 10/01/25 '25	US093662AG97		DBFGGR	USD	AACA	31/03/2018
PLGV 2.375 01/18/36 MTN	XS1346201889		DTFUFBR	EUR	AACA	31/03/2018
LYB 6.000 11/15/21 '21	US552081AD31		DBFUGR	USD	AACA	31/03/2018
KMB 3.700 06/01/43	US494368BL62		DBFUGR	USD	AACA	31/03/2018
TXT 4.000 03/15/26 '25	US883203BW05		DBFUGR	USD	AACA	31/03/2018
JNJ 2.250 03/03/22 '22	US478160CD49		DBFUGR	USD	AACA	31/03/2018
BNSFY 5.140 01/15/21	US12189PAM41		DBFSGR	USD	AACA	31/03/2018
LYB 5.750 04/15/24 '24	US552081AK73		DBFUGR	USD	AACA	31/03/2018
K 4.150 11/15/19	US487836BC12		DBFUGR	USD	AACA	31/03/2018
CSX 5.500 04/15/41 '40	US126408GU17		DBFUGR	USD	AACA	31/03/2018
CCE 3.500 09/15/20	US459284AB10		DBFUGR	USD	AACA	31/03/2018
ZTS 3.950 09/12/47 '47	US98978VAM54		DBFUGR	USD	AACA	31/03/2018
AMAT 3.300 04/01/27 '27	US038222AL98		DBFUGR	USD	AACA	31/03/2018
DOV 3.150 11/15/25 '25	US260003AM01		DBFUGR	USD	AACA	31/03/2018
SALTA 9.125 07/07/24	USP8388TAB00		DBFSFR	USD	AACA	31/03/2018
BNS 2.050 10/30/18	US064159CU80		DBFUGR	USD	AACA	31/03/2018
BPOP 7.000 07/01/19 '19	US733174AJ54		DBFUGR	USD	AACA	31/03/2018
NESN 2.250 03/12/19	XS0969611978		DTFXFR	USD	AACA	31/03/2018
TIAAB 1.100 04/13/18 MATd	US29976DWE65		DBFUFRR	USD	AACA	31/03/2018
DLPH 5.000 10/01/25	USU24754AA82		DBFNRR	USD	AACA	31/03/2018
V 3.650 09/15/47 '47	US92826CAJ18		DBFNRR	USD	AACA	31/03/2018
O 3.000 01/15/27 '26	US756109AS39		DBFUGR	USD	AACA	31/03/2018
CMPC 8.875 Perp FRN DFTd	USG6688YAA22		DBFGPR	USD	AACA	31/03/2018
MKL 5.000 04/05/46	US570535AQ71		DBFUGR	USD	AACA	31/03/2018

Financial instrument name	Financial Instrument (ISIN)	Written description of financial instrument	Instrument Classification	Currency	Market Segment	date
MRFGC 7.000 03/15/24 '20	USG5825AAA00		DBFUGR	USD	AACA	31/03/2018
BNDES 5.750 09/26/23	USP14486AJ63		DBFUGR	USD	AACA	31/03/2018
GATX 2.600 03/30/20 '20	US361448AV58		DBFUGR	USD	AACA	31/03/2018
DUK 2.100 12/15/19	US26444HAD35		DBFNBR	USD	AACA	31/03/2018
BRK 3.000 03/15/23 '22	US12189LAM37		DBFUGR	USD	AACA	31/03/2018
AD 5.700 10/01/40	US24668PAE79		DBFUGR	USD	AACA	31/03/2018
NAVI 6.000 12/15/26 '18 MTN	US78490FZQ52		DTFUFGR	USD	AACA	31/03/2018
TRGP 5.000 01/15/28 '23	US87612BBF85		DBFUGR	USD	AACA	31/03/2018
BMY 3.250 11/01/23	US110122AW85		DBFUGR	USD	AACA	31/03/2018
YUM 5.000 06/01/24 '19	USU4866DAA10		DBFGGR	USD	AACA	31/03/2018
VEGV 13.625 08/15/18	USP9395PAA95		DBFUGR	USD	AACA	31/03/2018
OC 4.200 12/01/24 '24	US690742AE13		DBFUGR	USD	AACA	31/03/2018
AVGO 2.650 01/15/23 '22	US11134LAM19		DBVGGR	USD	AACA	31/03/2018
SBGI 5.125 02/15/27 '21	US829259AW02		DBFUGR	USD	AACA	31/03/2018
WMT 3.625 12/15/47 '47	US931142DW04		DBFUGR	USD	AACA	31/03/2018
COF 3.750 07/28/26 '26	US14040HBK05		DBFUGR	USD	AACA	31/03/2018
ARGV 9.000 11/29/18	ARARGE03H132		DBFUFR	USD	AACA	31/03/2018
TD 1.950 01/22/19 MTN	US89114QBE70		DTFUGR	USD	AACA	31/03/2018
KMB 1.400 02/15/19	US494368BT98		DBFUGR	USD	AACA	31/03/2018
MERC 5.500 01/15/26 '21	USU58839AG34		DBFUGR	USD	AACA	31/03/2018
KR 3.850 08/01/23 '23	US501044CS84		DBFUGR	USD	AACA	31/03/2018
RGLD 2.875 06/15/19 CVT	US780287AA66		DCFNGR	USD	AACA	31/03/2018
STAR 5.250 09/15/22 '19	US45031UCD19		DBFUGR	USD	AACA	31/03/2018
SO 5.875 03/15/41 '40	US001192AH64		DBFGGR	USD	AACA	31/03/2018
AXP 3.300 05/03/27 '27 MTN	US0258M0EL96		DTFUGR	USD	AACA	31/03/2018
WAB 3.450 11/15/26 '26	US960386AL46		DBFUGR	USD	AACA	31/03/2018
BNDES 4.000 04/14/19	USP14486AK37		DBFUGR	USD	AACA	31/03/2018
VFC 3.500 09/01/21 '21	US918204AV00		DBFUGR	USD	AACA	31/03/2018
EXC 3.500 11/15/23 '23	US247109BS95		DBFSGR	USD	AACA	31/03/2018
COF 3.750 03/09/27 '27	US14040HBN44		DBFUGR	USD	AACA	31/03/2018
STWD 3.625 02/01/21 '20	USU85656AC72		DBFNGR	USD	AACA	31/03/2018
BEEFC 5.875 01/19/28 '23	USL6401PAH66		DBFNGR	USD	AACA	31/03/2018
KCHIN 2.539 11/15/19 '19	US37331NAF87		DBFUGR	USD	AACA	31/03/2018
DWDP 3.850 08/15/23 '18 MTN	US26054LTS24		DTFNGR	USD	AACA	31/03/2018
HHUMD 3.500 09/01/23	US44266RAC16		DBFUGR	USD	AACA	31/03/2018
GFNOR 5.750 10/04/31 '26 FRN	USP14008AC36		DBFUGR	USD	AACA	31/03/2018
FOXA 3.375 11/15/26 '26	US90131HCB96		DBFGGR	USD	AACA	31/03/2018
MCNFR 8.375 08/15/22 '19	USU24645AG55		DBFSGR	USD	AACA	31/03/2018
GS 5.950 01/18/18 MATd	US38141GFG47		DBFUFR	USD	AACA	31/03/2018
KUOB 5.750 07/07/27 '22	USP4954BAF33		DBFUGR	USD	AACA	31/03/2018
BAESC 4.125 10/07/20	USP1027DEN77		DBFUGR	USD	AACA	31/03/2018

Financial instrument name	Financial Instrument (ISIN)	Written description of financial instrument	Instrument Classification	Currency	Market Segment	date
ARGV 10.250 02/06/03 DFTd	DE0001308609		DBFTFB	EUR	AACA	31/03/2018
NEM 5.125 10/01/19	US651639AL04		DBFUGR	USD	AACA	31/03/2018
VRSK 4.875 01/15/19	US92345YAB20		DBFUGR	USD	AACA	31/03/2018
DIS 4.125 06/01/44 MTN	US25468PDB94		DTFUFR	USD	AACA	31/03/2018
PDCE 1.125 09/15/21 CVT	US69327RAD35		DCFUFR	USD	AACA	31/03/2018
KMGZ 9.125 07/02/18 MTN	US48667QAA31		DTFGFR	USD	AACA	31/03/2018
FISV 4.625 10/01/20	US337738AJ79		DBFUFR	USD	AACA	31/03/2018
CL 3.250 03/15/24 MTN	US19416QEG10		DTFUGR	USD	AACA	31/03/2018
BK 2.500 04/15/21 '21 MTN	US06406FAA12		DTFNGR	USD	AACA	31/03/2018
CLX 3.500 12/15/24 '24	US189054AU34		DBFUGR	USD	AACA	31/03/2018
VALEC 7.200 09/15/32	US453258AP01		DBFUGR	USD	AACA	31/03/2018
BRK 2.800 01/15/23 '22 EXCd	US084659AJ07		DBFNGR	USD	AACA	31/03/2018
T 4.300 02/15/30 '29	USU04644BC02		DBFUGR	USD	AACA	31/03/2018
VRX 5.500 11/01/25 '20	USC94143AL56		DBFSGR	USD	AACA	31/03/2018
AEE 6.700 02/01/19	US906548CG56		DBFSGR	USD	AACA	31/03/2018
PSA 3.094 09/15/27 '27	US74460DAC39		DBFNGR	USD	AACA	31/03/2018
DISCA 3.900 11/15/24 '24	US811065AC57		DBFSGR	USD	AACA	31/03/2018
AVGO 2.650 01/15/23 EXCd	US11134LAL36		DBFNGR	USD	AACA	31/03/2018
SGMS 7.000 01/01/22 CALd	USU8067TAG14		DBFSGR	USD	AACA	31/03/2018
HEES 5.625 09/01/25 '20	US404030AH17		DBFNGR	USD	AACA	31/03/2018
XEC 3.900 05/15/27 '27	US171798AD34		DBFUGR	USD	AACA	31/03/2018
BDX 4.400 01/15/21 '18	US075887BZ16		DBFUGR	USD	AACA	31/03/2018
CB 6.000 05/11/37	US171232AQ41		DBFUGR	USD	AACA	31/03/2018
CORDO 7.450 09/01/24	USP79171AE79		DBFUGR	USD	AACA	31/03/2018
WEC 3.100 06/01/25 '25	US976656CH98		DBFUGR	USD	AACA	31/03/2018
JNJ 1.875 12/05/19	US478160BM56		DBFUGR	USD	AACA	31/03/2018
BAC 3.004 12/20/23 '22 FRN	USU0R8A1AA50		DBVNGR	USD	AACA	31/03/2018
GLENX 3.708 01/15/19 FRN	XS0938722583		DYVXXR	USD	AACA	31/03/2018
KHC 4.875 02/15/25 '20	US423074AS29		DBFSGR	USD	AACA	31/03/2018
AVNTO 6.000 10/01/24 '20	US05352AAA88		DBFUGR	USD	AACA	31/03/2018
L 6.000 02/01/35	US540424AP38		DBFUFR	USD	AACA	31/03/2018
PBI 4.700 04/01/23 '23	US724479AN00		DBFUGR	USD	AACA	31/03/2018
FONDN 3.375 04/02/19	USP42009AB94		DBFUGR	USD	AACA	31/03/2018
WY 4.625 09/15/23	US962166BW36		DBFUGR	USD	AACA	31/03/2018
HUGV 1.750 10/10/27	XS1696445516		DBFUFR	EUR	AACA	31/03/2018
ISA 4.375 05/07/23	USP3083SAC90		DBFUGR	USD	AACA	31/03/2018
BNACR 6.250 11/01/23	USP14623AB16		DBFUFR	USD	AACA	31/03/2018
PLTXX 5.500 05/31/23 '18	USU7260PAA94		DBFUGR	USD	AACA	31/03/2018
SBSI 5.500 09/30/26 '21 FRN	US84470PAC32		DBVUGR	USD	AACA	31/03/2018
GLERL 5.375 03/01/23 '20	USC39217AD37		DBFNGR	USD	AACA	31/03/2018
AN 6.750 04/15/18 MATd	US05329WAJ18		DBFUGR	USD	AACA	31/03/2018



Financial instrument name	Financial Instrument (ISIN)	Written description of financial instrument	Instrument Classification	Currency	Market Segment	date
WIN 8.625 10/31/25 '20	USU9701LAB90		DBFSGR	USD	AACA	31/03/2018
CRAWG 2.800 11/01/18	USU29490AK21		DBFGGR	USD	AACA	31/03/2018
HTBK 5.250 06/01/27 '22 FRN	US426927AD10		DBVUGR	USD	AACA	31/03/2018
GPKSA 8.875 04/11/22 '20	USP4953VAJ28		DBFUGR	USD	AACA	31/03/2018
LW 4.625 11/01/24 '21	USU5256PAA94		DBFUGR	USD	AACA	31/03/2018
SASAC 4.375 03/28/42	US87164KAB08		DBFGGR	USD	AACA	31/03/2018
SCCO 3.500 11/08/22	US84265VAF22		DBFUGR	USD	AACA	31/03/2018
COBRE 5.625 09/21/35	US21987BAK44		DBFUGR	USD	AACA	31/03/2018
UNIDAS 9.000 10/31/23 c INDUSTRIAS	US456473AQ02		DBFSGR	USD	AACA	31/03/2018
XOG 5.625 02/01/26 '21	USU3025AAB53		DBFNGR	USD	AACA	31/03/2018
PVG 2.250 03/15/22 CVT	US74139CAB81		DCFOGR	USD	AACA	31/03/2018
CPA 4.500 02/08/23	USP2194PAA77		DBFUGR	USD	AACA	31/03/2018
MCNFR 8.375 08/15/22 '19	USU24645AF72		DBFSGR	USD	AACA	31/03/2018
TPSHL 8.000 06/15/22 DFTd	USU8909PAA40		DBFSGR	USD	AACA	31/03/2018
UNITX 6.000 04/15/23 '18	USU20316AA08		DBFSGR	USD	AACA	31/03/2018
CON 5.250 09/22/29 '24 FRN	USP16236AG98		DBFUGR	USD	AACA	31/03/2018
MPCXX 5.500 02/15/23 '18	US55336VAC46		DBFUGR	USD	AACA	31/03/2018
INVA 10.500 05/16/22 '20	USP3771AAF86		DBFUGR	USD	AACA	31/03/2018
COAZU 6.375 08/02/22 '18	USP31353AA66		DBFGGR	USD	AACA	31/03/2018
OLN 9.750 10/15/23 '20	USU0936PAA85		DBFGGR	USD	AACA	31/03/2018
DDS 7.750 07/15/26	US254063AU43		DBFXFR	USD	AACA	31/03/2018
HEES 5.625 09/01/25 '20	USU2443LAD39		DBFNGR	USD	AACA	31/03/2018
BAIIS 6.500 04/15/19 CALd	USU40245AB50		DBFSGR	USD	AACA	31/03/2018
GT 7.000 03/15/28	US382550AD35		DBFUGR	USD	AACA	31/03/2018
BID 4.875 12/15/25 '20	USU83574AC43		DBFUGR	USD	AACA	31/03/2018
RRD 8.875 04/15/21	US257867AC53		DBXXXX	USD	AACA	31/03/2018
F 6.375 02/01/29	US345370BZ25		DBFUFR	USD	AACA	31/03/2018
MQG 4.150 03/27/24 '23 MTN	US55608KAL98		DTFNGR	USD	AACA	31/03/2018
JEF 6.875 06/01/20 '18	US47233GAA22		DBFUGR	USD	AACA	31/03/2018
PAPLO 9.875 04/01/22 '20	US48244LAC28		DBFSGR	USD	AACA	31/03/2018
CA 7.046 12/01/44	US010831BE49			USD	AACA	31/03/2018
RNR 3.450 07/01/27 '27	US75973QAA58		DBFGGR	USD	AACA	31/03/2018
CL 2.250 11/15/22 MTN	US19416QEL05		DTFUGR	USD	AACA	31/03/2018
NGLEG 6.125 03/01/25 '20	US62913TAM45		DBFUGR	USD	AACA	31/03/2018
PES 6.125 03/15/22 '18	US723664AB43		DBFUGR	USD	AACA	31/03/2018
BRSIH 7.250 09/01/25 '20	US08949LAA89		DBFSGR	USD	AACA	31/03/2018
JACIN 7.875 02/01/24 '20	US469815AH78		DBFSGR	USD	AACA	31/03/2018
WLH 6.000 09/01/23 '20	US96926DAS99		DBFNGR	USD	AACA	31/03/2018
AGRSE 6.250 04/10/19	USG0131LAA64		DBFUGR	USD	AACA	31/03/2018
GE 2.250 03/15/22 '21 MTN	US36966TLJ96		DTFUGR	USD	AACA	31/03/2018
CTL 9.000 10/15/19 PUT	US15133KAC71		DBXXXX	USD	AACA	31/03/2018

Financial instrument name	Financial Instrument (ISIN)	Written description of financial instrument	Instrument Classification	Currency	Market Segment	date
RIONE 7.750 12/07/25	USP7920RCL70		DBFSFR	USD	AACA	31/03/2018
DRVAG 8.000 06/01/21 '17	US26209NAK90		DBFSGR	USD	AACA	31/03/2018
PA 04/15/18 MATd	US71781LBM00			USD	AACA	31/03/2018
TRGP 6.750 03/15/24 '19	US87612BAY83		DBFGGR	USD	AACA	31/03/2018
CA 3.069 08/01/21	US899115AW90			USD	AACA	31/03/2018
UIS 10.750 04/15/22 '20	US909214BT42		DBFSGR	USD	AACA	31/03/2018
CPB 2.500 08/02/22	US134429AY59		DBFUGR	USD	AACA	31/03/2018
AN 3.350 01/15/21 '20	US05329WAL63		DBFUGR	USD	AACA	31/03/2018
MD 5.375 07/01/27 '20	US4124865C28			USD	AACA	31/03/2018
PG 3.500 10/25/47	US742718FB02		DBFUFR	USD	AACA	31/03/2018
SPR 5.250 03/15/22 '18	US85205TAF75		DBFUGR	USD	AACA	31/03/2018
CRASN 7.250 08/15/25 '20	US87261QAB95		DBFUGR	USD	AACA	31/03/2018
IN 4.000 02/01/21	US116093QA69			USD	AACA	31/03/2018
BAC 5.625 07/01/20 MTN	US06051GEC96		DBFUFR	USD	AACA	31/03/2018
CA 3.659 05/15/27	US91412GXS91			USD	AACA	31/03/2018
GRGV 3.500 01/30/23	GR0114030555		DBFTGB	EUR	AACA	31/03/2018
LEN 8.375 01/15/21	US526057CJ11		DBFUGR	USD	AACA	31/03/2018
UAL 4.750 07/12/22	US21079VAA17		DAFSBR	USD	AACA	31/03/2018
MMM 3.000 08/07/25 MTN	US88579YAR27		DBFUGR	USD	AACA	31/03/2018
PEP 3.500 07/17/25 '25	US713448CY22		DBFUGR	USD	AACA	31/03/2018
MS 2.800 02/12/25 MTN	US61760LGY56		DTFUFR	USD	AACA	31/03/2018
JCOHF 6.750 11/15/21 '18	US46647DAA19		DBFSFR	USD	AACA	31/03/2018
NJ 02/15/21	US645913AZ72		DBXXXX	USD	AACA	31/03/2018
BUENO 6.500 02/15/23	XS1566193378		DYFXXR	USD	AACA	31/03/2018
VA 6.200 09/01/39	US915217RY17			USD	AACA	31/03/2018
MAR 4.500 10/01/34 '34	US571903AX17		DBFUGR	USD	AACA	31/03/2018
GLERL 5.625 05/01/22 '19	US36168QAC87		DBFUGR	USD	AACA	31/03/2018
JRSIC 6.875 02/15/21 '18	US48207WAA71		DBFSGR	USD	AACA	31/03/2018
IAUCP 9.125 06/01/18 CALd	US45903PAA57		DBFSGR	USD	AACA	31/03/2018
MD 5.500 11/01/26 '19	US144879V593			USD	AACA	31/03/2018
CRPRS 9.500 07/01/19 '18	US02152FAG37		DBFSGR	USD	AACA	31/03/2018
F 2.450 02/20/20 '18 MTN	US34540TPF39		DTFUGR	USD	AACA	31/03/2018
	US05217MAA71			USD	AACA	31/03/2018
ENR 5.500 06/15/25 '20	USU29199AA19		DBFUGR	USD	AACA	31/03/2018
WMT 5.498 06/01/18 PUT MATd	US931142BB84		DBVUFR	USD	AACA	31/03/2018
MO 3.652 08/15/57 '57	US60636APP20			USD	AACA	31/03/2018
TALEE 9.500 07/15/22 '20	US87422VAB45		DBFUGR	USD	AACA	31/03/2018
BCB 10.000 09/01/21 CALd	US23340JAA79		DBFSGR	USD	AACA	31/03/2018
CLW 5.375 02/01/25	USU18510AD60		DBFUGR	USD	AACA	31/03/2018
LKBF 7.625 02/01/23	US514886AC47		DBFGFR	USD	AACA	31/03/2018
CARGI 3.250 03/01/23	USU14178EB60		DBFNGR	USD	AACA	31/03/2018

Financial instrument name	Financial Instrument (ISIN)	Written description of financial instrument	Instrument Classification	Currency	Market Segment	date
ICPX 4.875 05/24/26 '26	USP6040KAB37		DBFUGR	USD	AACA	31/03/2018
MQG 2.850 07/29/20 MTN	US55608RAP55		DTFNFR	USD	AACA	31/03/2018
TPHX 4.875 07/01/21 '21	US87265HAE99		DBFUGR	USD	AACA	31/03/2018
ARCC 3.625 01/19/22 '21	US04010LAR42		DBFUGR	USD	AACA	31/03/2018
VRSK 4.125 09/12/22	US92345YAC03		DBFUGR	USD	AACA	31/03/2018
TMO 4.700 05/01/20	US883556AT95		DBFUGR	USD	AACA	31/03/2018
FTS 2.100 10/04/21 '21	US349553AK32		DBFUGR	USD	AACA	31/03/2018
AISRG 6.900 03/15/32	US00139PAA66		DBFUGR	USD	AACA	31/03/2018
COF 4.200 10/29/25 '25	US14040HBJ32		DBFUGR	USD	AACA	31/03/2018
AVB 2.950 05/11/26 '26 MTN	US05348EAX76		DTFUGR	USD	AACA	31/03/2018
CRAWG 5.625 03/15/42	US26884TAE29		DBFGGR	USD	AACA	31/03/2018
MMP 4.200 03/15/45 '44	US559080AJ56		DBFUGR	USD	AACA	31/03/2018
HSBA 2.625 09/24/18	US40428HPJ58		DBFUGR	USD	AACA	31/03/2018
IR 4.250 06/15/23	US45687AAJ16		DBFUGR	USD	AACA	31/03/2018
EBRD 1.125 08/24/20 MTN	US29874QCX07		DTFUFR	USD	AACA	31/03/2018
DUK 3.400 10/01/46 '46	US26444HAA95		DBFUGR	USD	AACA	31/03/2018
SPG 3.250 11/30/26 '26	US828807CY15		DBFUGR	USD	AACA	31/03/2018
UNH 3.100 03/15/26	US91324PCV22		DBFUGR	USD	AACA	31/03/2018
KISER 3.500 04/01/22	US48305QAA13		DBFUGR	USD	AACA	31/03/2018
ES 4.000 08/15/24 '24	US03838WAA99		DBFUGR	USD	AACA	31/03/2018
EDC 1.625 01/17/20	US30216BGN64		DBFUFR	USD	AACA	31/03/2018
	US80685XAB73		DBFGGR	USD	AACA	31/03/2018
FDX 3.400 02/15/28 '27	US31428XBP06		DBFUGR	USD	AACA	31/03/2018
DHR 3.350 09/15/25 '25	US235851AQ51		DBFUGR	USD	AACA	31/03/2018
OKB 1.750 01/24/20	US676167BU25		DBFUGR	USD	AACA	31/03/2018
GA 6.637 04/01/57	US626207YF57			USD	AACA	31/03/2018
USB 3.600 09/11/24 '24 MTN	US91159HHK95		DTFUGR	USD	AACA	31/03/2018
ABC 4.250 03/01/45 '44	US03073EAN58		DBFUGR	USD	AACA	31/03/2018
EDC 1.000 11/01/18	US30216BFX55		DBFUGR	USD	AACA	31/03/2018
NEM 6.250 10/01/39	US651639AM86		DBFUGR	USD	AACA	31/03/2018
LNC 8.750 07/01/19 CALd	US534187AX79		DBFUGR	USD	AACA	31/03/2018
EBAY 3.600 06/05/27 '27	US278642AU75		DBFNGR	USD	AACA	31/03/2018
SO 3.700 12/01/47 '47	US010392FR41		DBFNGR	USD	AACA	31/03/2018
NUE 4.125 09/15/22 '22	US670346AL99		DBFUGR	USD	AACA	31/03/2018
DTE 3.750 08/15/47 '47	US23338VAG14		DBFUGR	USD	AACA	31/03/2018
SKT 3.875 07/15/27 '27	US875484AK30		DBFNGR	USD	AACA	31/03/2018
SHW 3.300 02/01/25 '24	US824348BD73		DBFNGR	USD	AACA	31/03/2018
	US278865BB51		DBFUGR	USD	AACA	31/03/2018
SJM 4.250 03/15/35	US832696AM09		DBFUGR	USD	AACA	31/03/2018
SJM 3.500 03/15/25	US832696AK43		DBFUGR	USD	AACA	31/03/2018
CXP 3.650 08/15/26 '26	US19828JAB44		DBFGGR	USD	AACA	31/03/2018

Financial instrument name	Financial Instrument (ISIN)	Written description of financial instrument	Instrument Classification	Currency	Market Segment	date
SUMFG 2.778 10/18/22	US86562MAU45		DBFUFR	USD	AACA	31/03/2018
PEP 3.125 11/01/20	US713448BR89		DBFUGR	USD	AACA	31/03/2018
PX 3.000 09/01/21	US74005PAZ71		DBFUGR	USD	AACA	31/03/2018
ENEI 2.875 05/25/22	US29278GAB41		DBFGGR	USD	AACA	31/03/2018
EVRG 5.300 10/01/41 '41	US485134BM13		DBFUGR	USD	AACA	31/03/2018
ES 3.150 01/15/25 '24	US664397AM81		DBFUGR	USD	AACA	31/03/2018
PM 3.600 11/15/23	US718172BE85		DBFUGR	USD	AACA	31/03/2018
DIS 0.875 07/12/19 MTN	US25468PDL76		DTFUFR	USD	AACA	31/03/2018
LBRT 5.000 06/01/21	US53079EAV65		DBFUGR	USD	AACA	31/03/2018
DTE 5.700 10/01/37	US250847EA44		DBFUGR	USD	AACA	31/03/2018
DWDP 7.375 11/01/29	US260543BJ10		DBFUFR	USD	AACA	31/03/2018
VOYA 7.250 08/15/23	US008117AG88		DBFGFR	USD	AACA	31/03/2018
ABI 5.000 03/01/19 CALd	US035229CW19		DBFUGR	USD	AACA	31/03/2018
SY 3.550 03/15/25 '25	US871829BG12		DBFNGR	USD	AACA	31/03/2018
AIG 4.500 07/16/44 '44	US026874DA29		DBFUGR	USD	AACA	31/03/2018
PCG 3.500 06/15/25 '25	US694308HM22		DBFUGR	USD	AACA	31/03/2018
DG 4.125 05/01/28 '28	US256677AF29		DBFNGR	USD	AACA	31/03/2018
ENRAN 2.500 06/15/18 MATd	US29273RBH12		DBFUGR	USD	AACA	31/03/2018
CVS 4.125 05/15/21 '21	US126650BW98		DBFUGR	USD	AACA	31/03/2018
SJM 3.375 12/15/27 '27	US832696AR95		DBFUGR	USD	AACA	31/03/2018
NTR 5.875 12/01/36	US73755LAD91		DBFUGR	USD	AACA	31/03/2018
CNP 4.100 09/01/47 '47	US15189WAJ99		DBFNGR	USD	AACA	31/03/2018
WRK 4.000 03/01/23 '22	US772739AQ10		DBFUGR	USD	AACA	31/03/2018
EIX 2.950 03/15/23 '23	US281020AJ68		DBFUGR	USD	AACA	31/03/2018
MRCG 2.400 03/19/20 '20	US26867LAE02		DBFGGR	USD	AACA	31/03/2018
CMS 4.100 11/15/45 '45	US210518CY08		DBFSGR	USD	AACA	31/03/2018
D 3.150 01/15/26 '25	US927804FU35		DBFUGR	USD	AACA	31/03/2018
DE 7.125 03/03/31	US244199BA28		DBFUFR	USD	AACA	31/03/2018
IEX 4.200 12/15/21 '21	US45167RAF10		DBFUGR	USD	AACA	31/03/2018
EVRG 4.625 09/01/43 '43	US95709TAK60		DBFSGR	USD	AACA	31/03/2018
SYF 4.500 07/23/25 '25	US87165BAG86		DBFUGR	USD	AACA	31/03/2018
GLW 4.375 11/15/57 '57	US219350BF12		DBFUGR	USD	AACA	31/03/2018
BRK 3.650 08/01/48 '48	US595620AS49		DBFSGR	USD	AACA	31/03/2018
SO 2.750 06/15/20 '20	US842587CM73		DBFUGR	USD	AACA	31/03/2018
HSBA 5.875 11/01/34	US4042Q1AA55		DTFUFR	USD	AACA	31/03/2018
HPT 4.375 02/15/30 '29	US44106MAY84		DBFNGR	USD	AACA	31/03/2018
BRK 6.500 05/15/18 MATd	US641423BS64		DBFSFR	USD	AACA	31/03/2018
GS 6.250 02/01/41	US38141GGM06		DBFUGR	USD	AACA	31/03/2018
WLTW 6.125 08/15/43	US89641UAB70		DBFUGR	USD	AACA	31/03/2018
ZTS 4.500 11/13/25 '25	US98978VAK98		DBFUGR	USD	AACA	31/03/2018
AZO 3.250 04/15/25 '25	US053332AR31		DBFUGR	USD	AACA	31/03/2018

Financial instrument name	Financial Instrument (ISIN)	Written description of financial instrument	Instrument Classification	Currency	Market Segment	date
AFDB 1.125 09/20/19	US00828EBQ17		DTFCFR	USD	AACA	31/03/2018
BATS 7.000 08/04/41	US761713BW55		DBFUGR	USD	AACA	31/03/2018
WRI 3.500 04/15/23 '23	US948741AJ29		DBFUGR	USD	AACA	31/03/2018
SESF 3.600 04/04/23	US78413HAA77		DBFGGR	USD	AACA	31/03/2018
FDX 4.400 01/15/47 '46	US31428XBN57		DBFUGR	USD	AACA	31/03/2018
XEL 4.800 09/15/41 '41	US98389BAN01		DBFUGR	USD	AACA	31/03/2018
RGA 4.700 09/15/23	US759351AL35		DBFUGR	USD	AACA	31/03/2018
PCG 2.950 03/01/26 '25	US694308HP52		DBFUGR	USD	AACA	31/03/2018
EPD 2.800 02/15/21	US29379VBP76		DBFNGR	USD	AACA	31/03/2018
HUM 4.625 12/01/42 '42	US444859BB73		DBFUGR	USD	AACA	31/03/2018
FRT 2.750 06/01/23 '23	US313747AT44		DBFUGR	USD	AACA	31/03/2018
IR 4.300 02/21/48 '47	US45687AAN28		DBFGGR	USD	AACA	31/03/2018
FMSAU 4.375 05/10/43	US344419AB20		DBFUGR	USD	AACA	31/03/2018
DWDP 6.000 07/15/18	US263534BT54		DBFUGR	USD	AACA	31/03/2018
BX 4.000 10/02/47 '47	US09256BAK35		DBFUGR	USD	AACA	31/03/2018
NYLIN 2.900 01/17/24 MTN	US64952WCN11		DTVUFR	USD	AACA	31/03/2018
SPG 4.250 11/30/46 '46	US828807CZ89		DBFUGR	USD	AACA	31/03/2018
ADBE 3.250 02/01/25 '24	US00724FAC59		DBFUGR	USD	AACA	31/03/2018
C 2.150 07/30/18	US172967JW27		DBFUFR	USD	AACA	31/03/2018
RABO 1.375 08/09/19 MTN	US21688AAG76		DTFUFR	USD	AACA	31/03/2018
VOYA 5.700 07/15/43	US45685EAJ55		DBFGGR	USD	AACA	31/03/2018
CNP 5.000 05/15/44 '43	US292480AJ92		DBFGGR	USD	AACA	31/03/2018
CNR 3.650 02/03/48 '47	US136375CP57		DBFNGR	USD	AACA	31/03/2018
GOVNI 4.000 07/15/22 '22	US38376AAB98		DBFUGR	USD	AACA	31/03/2018
CNP 6.250 03/15/20	US29348QAB86		DBFUGR	USD	AACA	31/03/2018
PEG 2.375 05/15/23 '23 MTN	US74456QBC96		DTFXGR	USD	AACA	31/03/2018
CRAWG 5.250 10/01/20	US26884TAA07		DBFGGR	USD	AACA	31/03/2018
MS 4.300 01/27/45 MTN	US61747YDY86		DBFUFR	USD	AACA	31/03/2018
WM 3.900 03/01/35 '34	US94106LBB45		DBFUGR	USD	AACA	31/03/2018
SO 1.950 12/01/18	US373334KD27		DBFUGR	USD	AACA	31/03/2018
DG 3.875 04/15/27 '27	US256677AE53		DBFUGR	USD	AACA	31/03/2018
WLK 3.600 08/15/26 '26	US960413AT94		DBFUGR	USD	AACA	31/03/2018
WYND 4.250 03/01/22 '21	US98310WAJ71		DBFUGR	USD	AACA	31/03/2018
	US780153AW20		DBFNGR	USD	AACA	31/03/2018
SCHW 3.225 09/01/22	US808513AG08		DBFUGR	USD	AACA	31/03/2018
CL 2.300 05/03/22 MTN	US19416QDZ00		DTFUFR	USD	AACA	31/03/2018
SHP 3.600 06/23/22 '22	US07177MAL72		DBFUGR	USD	AACA	31/03/2018
VZ 1.375 08/15/19	US92343VDF85		DBFUGR	USD	AACA	31/03/2018
SHW 4.200 01/15/22 '21	US824348BA35		DBFNGR	USD	AACA	31/03/2018
BNS 1.650 06/14/19	US064159HT62		DBFUFR	USD	AACA	31/03/2018
FITB 2.300 03/15/19 '19 MTN	US31677QBF54		DTXXXX	USD	AACA	31/03/2018

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BXP 5.875 10/15/19 '19	US10112RAQ74		DBFUGR	USD	AACA	31/03/2018
REG 4.800 04/15/21 '21	US75884RAS22		DBFUGR	USD	AACA	31/03/2018
AILLP 4.800 12/15/43 '43	US02361DAM20		DBFSGR	USD	AACA	31/03/2018
NI 5.450 09/15/20	US65473QAR48		DBFGGR	USD	AACA	31/03/2018
UNH 1.900 07/16/18	US91324PCL40		DBFUGR	USD	AACA	31/03/2018
BATS 2.750 06/15/20	US05530QAG55		DBFUGR	USD	AACA	31/03/2018
BRK 1.150 08/15/18	US084670BX52		DBFUGR	USD	AACA	31/03/2018
DUK 3.150 04/01/22 '22	US743263AS47		DBFUGR	USD	AACA	31/03/2018
DUK 3.600 09/15/47 '47	US26442UAE47		DBFSGR	USD	AACA	31/03/2018
NFG 8.750 05/01/19	US636180BJ92		DBFUGR	USD	AACA	31/03/2018
CMS 4.875 03/01/44 '43	US125896BN95		DBFUGR	USD	AACA	31/03/2018
	US142339AH37		DBFUGR	USD	AACA	31/03/2018
NTR 3.625 03/15/24 '23	US73755LAL18		DBFUGR	USD	AACA	31/03/2018
EPD 6.875 03/01/33	US293791AF64		DBFUGR	USD	AACA	31/03/2018
GS 2.900 07/19/18 MTN	US38147MAA36		DBFUGR	USD	AACA	31/03/2018
NTR 3.150 10/01/22 '22	US008916AK44		DBFUGR	USD	AACA	31/03/2018
CBA 2.250 03/10/20 MTN	US2027A0JH32		DTFNFR	USD	AACA	31/03/2018
CSX 3.950 05/01/50 '49	US126408HC00		DBFUGR	USD	AACA	31/03/2018
OKE 3.800 03/15/20 '20	US68268NAN30		DBFGGR	USD	AACA	31/03/2018
MAS 4.500 05/15/47 '46	US574599BM79		DBFUGR	USD	AACA	31/03/2018
FTVX 4.300 06/15/46 '45	US34959JAH14		DBFGGR	USD	AACA	31/03/2018
EBRD 0.875 07/22/19 MTN	US29874QCW24		DTFUFN	USD	AACA	31/03/2018
JPM 5.625 08/16/43	US46625HJM34		DBFUFN	USD	AACA	31/03/2018
GILD 1.850 09/20/19	US375558BR34		DBFUFN	USD	AACA	31/03/2018
VOYA 2.900 02/15/18 MATd	US45685EAE68		DBFGGR	USD	AACA	31/03/2018
ECL 4.350 12/08/21	US278865AL43		DBFUGR	USD	AACA	31/03/2018
UNP 4.750 12/15/43 '43	US907818DU90		DBFUGR	USD	AACA	31/03/2018
JPM 3.200 06/15/26 '26	US46625HRS12		DBFUGR	USD	AACA	31/03/2018
TPGPN 11.125 02/15/22 '18	US452526AB21		DBFNGR	USD	AACA	31/03/2018
STZ 2.250 11/06/20	US21036PAV04		DBFGGR	USD	AACA	31/03/2018
SO 3.875 11/15/25 '25	US001192AL76		DBFUGR	USD	AACA	31/03/2018
JBL 4.700 09/15/22	US466313AG80		DBFUGR	USD	AACA	31/03/2018
REG 3.600 02/01/27 '26	US75884RAV50		DBFGGR	USD	AACA	31/03/2018
JNJ 3.625 03/03/37 '36	US478160CF96		DBFUGR	USD	AACA	31/03/2018
WRI 4.450 01/15/24 '23	US948741AK91		DBFUGR	USD	AACA	31/03/2018
PGR 4.125 04/15/47 '46	US743315AS29		DBFUGR	USD	AACA	31/03/2018
CI 5.125 06/15/20	US125509BM04		DBFUGR	USD	AACA	31/03/2018
SHP 4.000 06/23/25 '25	US07177MAB90		DBFUGR	USD	AACA	31/03/2018
BRK 5.750 04/01/18 MATd	US59562VAT44		DBFUGR	USD	AACA	31/03/2018
UNP 5.700 08/15/18	US907818DA37		DBFUGR	USD	AACA	31/03/2018
	US00912XAY04		DBFNGR	USD	AACA	31/03/2018

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SRE 4.100 06/01/22 '22	US68233JAR59		DBFSGR	USD	AACA	31/03/2018
XEL 5.800 08/01/18	US744448CB57		DBFSGR	USD	AACA	31/03/2018
CB 6.500 05/15/38	US171232AS07		DBFUGR	USD	AACA	31/03/2018
EFX 3.300 12/15/22 '22	US294429AJ43		DBFUGR	USD	AACA	31/03/2018
AFDB 1.000 05/15/19	US00828EBN85		DTFUFR	USD	AACA	31/03/2018
ES 3.300 01/15/28 '27	US30040WAE84		DBFNGR	USD	AACA	31/03/2018
ANDV 4.750 12/15/23 '23	US03349MAC91		DBFNGR	USD	AACA	31/03/2018
NRUC 2.900 03/15/21 MTN	US63743HER93		DTFUFR	USD	AACA	31/03/2018
PPL 4.000 09/15/47 '47	US69352PAM59		DBFGGR	USD	AACA	31/03/2018
SYU 5.375 09/21/35	US871829AJ69		DBFSGR	USD	AACA	31/03/2018
HD 5.400 09/15/40 '40	US437076AU64		DBFUGR	USD	AACA	31/03/2018
ABBV 4.400 11/06/42	US00287YAM12		DBFUGR	USD	AACA	31/03/2018
ETR 2.850 06/01/28 '28	US29364NAT54		DBFSGR	USD	AACA	31/03/2018
NEE 2.750 06/01/23 '22	US341081FJ12		DBFSGR	USD	AACA	31/03/2018
ADI 2.950 01/12/21	US032654AR68		DBFNGR	USD	AACA	31/03/2018
SU 3.600 12/01/24 '24	US867224AA59		DBFUGR	USD	AACA	31/03/2018
LLY 3.700 03/01/45 '44	US532457BJ65		DBFUGR	USD	AACA	31/03/2018
JPM 4.250 10/01/27	US46625HJ58		DBFUFR	USD	AACA	31/03/2018
D 3.550 11/01/23 '23	US257375AE56		DBFUGR	USD	AACA	31/03/2018
SAH 6.125 03/15/27 '22	US83545GBC50		DBFNGR	USD	AACA	31/03/2018
WFC 4.400 06/14/46 MTN	US94974BGT17		DTFNFR	USD	AACA	31/03/2018
MOOLH 4.750 07/15/21 CALd	USU9611PAG82		DBFSGR	USD	AACA	31/03/2018
BAC 3.950 04/21/25 MTN	US06051GFP90		DBFUFR	USD	AACA	31/03/2018
C 5.300 05/06/44	US172967HS33		DBFUGR	USD	AACA	31/03/2018
KCHIN 3.600 03/01/25 '24	US37331NAH44		DBFUGR	USD	AACA	31/03/2018
CELG 3.550 08/15/22	US151020AR55		DBFUGR	USD	AACA	31/03/2018
MOS 4.250 11/15/23 '23	US61945CAC73		DBFUGR	USD	AACA	31/03/2018
WKLYH 6.625 08/15/25 '20	US94856TAA25		DBFUGR	USD	AACA	31/03/2018
MAT 2.350 05/06/19	US577081AZ57		DBFUGR	USD	AACA	31/03/2018
SCHW 3.000 03/10/25 '24	US808513AL92		DBFUGR	USD	AACA	31/03/2018
XEL 5.350 11/01/39	US665772CE73		DBFSGR	USD	AACA	31/03/2018
PANRL 7.000 11/01/26	USG68828AA31		DBFSGR	USD	AACA	31/03/2018
IDGV 3.700 01/08/22 MTN	USY20721BS73		DBFUGR	USD	AACA	31/03/2018
OPY 6.750 07/01/22 '19	US683797AD62		DBFSGR	USD	AACA	31/03/2018
ENT 4.875 10/30/24 '24	USP37115AE50		DBFUGR	USD	AACA	31/03/2018
MG 3.625 06/15/24 '24	US559222AQ72		DBFUGR	USD	AACA	31/03/2018
IRBHG 6.750 02/15/26 '21	US44988MAA36		DBFNGR	USD	AACA	31/03/2018
WY 6.875 12/15/33	US962166BT07		DBFUGR	USD	AACA	31/03/2018
SALM 6.750 06/01/24 '20	US794093AG99		DBFSGR	USD	AACA	31/03/2018
CSX 3.800 03/01/28 '27	US126408HJ52		DBFUGR	USD	AACA	31/03/2018
NI 4.800 02/15/44 '43	US65473QBC69		DBFGGR	USD	AACA	31/03/2018

Financial instrument name	Financial Instrument (ISIN)	Written description of financial instrument	Instrument Classification	Currency	Market Segment	date
CTL 6.875 07/15/28	US912912AQ52		DBFUFR	USD	AACA	31/03/2018
AUIP 4.200 03/23/25 '24	US00205GAB32		DBFUGR	USD	AACA	31/03/2018
RY 2.350 10/30/20 MTN	US78012KJA60		DTFNFR	USD	AACA	31/03/2018
FRC 4.625 02/13/47 '46	US33616CAC47		DBFUGR	USD	AACA	31/03/2018
ABX 3.850 04/01/22	US067901AL20		DBFUGR	USD	AACA	31/03/2018
BK 3.300 08/23/29 '29 MTN	US06406YAA01		DTFUGR	USD	AACA	31/03/2018
STON 7.875 06/01/21 '18	US86184VAB45		DBFUGR	USD	AACA	31/03/2018
BRK 2.375 01/15/21	USU0740LAD74		DBVNFR	USD	AACA	31/03/2018
T 6.375 03/01/41	US00206RDG48		DBFUGR	USD	AACA	31/03/2018
INVCP 6.000 12/11/24 '18 CVT	XS1628861004		DCFVFR	USD	AACA	31/03/2018
KSU 2.350 05/15/20 '20	US485161AQ65		DBFUGR	USD	AACA	31/03/2018
NCM 4.200 10/01/22	USQ66511AC26		DBFGGR	USD	AACA	31/03/2018
CBS 2.900 01/15/27 '26	US124857AR43		DBFUGR	USD	AACA	31/03/2018
CIT 3.800 04/01/19	US17284P4E26		DBFUFR	USD	AACA	31/03/2018
FAL 4.375 01/27/25 '24	USP82290AG51		DBFUGR	USD	AACA	31/03/2018
DPS 7.450 05/01/38	US26138EJ82		DBFUGR	USD	AACA	31/03/2018
FTR 6.730 02/15/28	US362337AK38		DBFUFR	USD	AACA	31/03/2018
EMR 2.625 02/15/23 '22	US291011BE39		DBFUGR	USD	AACA	31/03/2018
KHC 6.875 01/26/39	US50076QAR74		DBFUGR	USD	AACA	31/03/2018
PEMEX 6.500 03/13/27 MTN EXCd	US71656LBS97		DTFUFR	USD	AACA	31/03/2018
FHN 3.500 12/15/20 '20	US320517AB13		DBFUGR	USD	AACA	31/03/2018
AMGN 2.700 05/01/22 '22	US031162BX74		DBFUGR	USD	AACA	31/03/2018
CNQ 4.950 06/01/47 '46	US136385AY72		DBFUGR	USD	AACA	31/03/2018
SHLF 8.250 02/15/25 '21	USG23618AC87		DBFNFR	USD	AACA	31/03/2018
DTE 2.400 12/01/19 '19	US233331AT46		DBFUGR	USD	AACA	31/03/2018
VRSK 5.500 06/15/45 '44	US92345YAE68		DBFUGR	USD	AACA	31/03/2018
SMNFL 5.875 05/15/21 '18	USU81633AB21		DBFUGR	USD	AACA	31/03/2018
GDMNT 8.000 05/11/22 '20	US38239HAF29		DBFGGR	USD	AACA	31/03/2018
SLG 3.250 10/15/22 '22	US78444FAF36		DBFGGR	USD	AACA	31/03/2018
UPS 2.450 10/01/22	US911312AQ92		DBFUGR	USD	AACA	31/03/2018
AZN 1.750 11/16/18	US046353AH15		DBFUGR	USD	AACA	31/03/2018
MMP 5.150 10/15/43 '43	US559080AG18		DBFUGR	USD	AACA	31/03/2018
MKC 3.250 11/15/25 '25	US579780AK39		DBFUGR	USD	AACA	31/03/2018
AN 3.800 11/15/27 '27	US05329WAP77		DBFNFR	USD	AACA	31/03/2018
BAC 6.875 04/25/18 MTN MATd	US59018YN641		DTFUFR	USD	AACA	31/03/2018
LIVEP 3.950 10/02/24	USP3691NBE96		DBFGGR	USD	AACA	31/03/2018
SRENH 2.875 12/06/22	USU7514EAU48		DBFGGR	USD	AACA	31/03/2018
WU 3.600 03/15/22 '22	US959802AU35		DBFUGR	USD	AACA	31/03/2018
AEP 4.450 06/01/45 '44	US037735CV70		DBFUGR	USD	AACA	31/03/2018
FRSTQ 4.625 05/15/21 '18	US336130AA74		DBFUGR	USD	AACA	31/03/2018
UNITX 7.125 12/15/24 '19	USU20316AD47		DBFUGR	USD	AACA	31/03/2018



Financial instrument name	Financial Instrument (ISIN)	Written description of financial instrument	Instrument Classification	Currency	Market Segment	date
IFMUO 6.450 05/01/21 '21	US449505AA49		DBFSFR	USD	AACA	31/03/2018
BSGV 6.625 05/15/33	USP06518AC19		DBFUGR	USD	AACA	31/03/2018
CZGV 5.000 06/11/18 MTN MATd	XS0368800073		DTFGFB	EUR	AACA	31/03/2018
DFCHL 7.250 06/15/25 '20	USU2541TAB18		DBFUFR	USD	AACA	31/03/2018
CHTR 5.875 04/01/24 '19	USU12501AP45		DBFUGR	USD	AACA	31/03/2018
FRSTQ 5.000 07/01/25 '20	US336130AB57		DBFNGR	USD	AACA	31/03/2018
DJOGL 10.750 04/15/20 '18	US23327BAQ68		DBFSGR	USD	AACA	31/03/2018
AINDA 5.375 11/15/22	USC01036AB53		DBFUGR	USD	AACA	31/03/2018
HOLDF 9.250 06/15/21 '18	US441339AA63		DBFUGR	USD	AACA	31/03/2018
TECK 6.250 07/15/41 '41	US878742AW53		DBFUGR	USD	AACA	31/03/2018
SIFSC 5.750 11/01/24 '20	USU8271MAA19		DBFUGR	USD	AACA	31/03/2018
ALSNX 4.750 10/01/27 '22	US019736AE70		DBFNGR	USD	AACA	31/03/2018
NYLD 5.000 09/15/26 '21	US62943WAE93		DBFUGR	USD	AACA	31/03/2018
KX 4.500 07/15/27 '27	US496902AP26		DBFNGR	USD	AACA	31/03/2018
FTAI 6.750 03/15/22 '20	US34960PAA93		DBFUGR	USD	AACA	31/03/2018
ACCO 5.250 12/15/24 '19	US00081TAJ79		DBFUGR	USD	AACA	31/03/2018
FCX 6.875 02/15/23 '20	US35671DCB91		DBFGFR	USD	AACA	31/03/2018
VRX 5.625 12/01/21 '18	US91911KAD46		DBFUGR	USD	AACA	31/03/2018
QRTEA 3.750 02/15/30 '18 CVT	US530715AL56		DBFUGR	USD	AACA	31/03/2018
VA 5.350 05/15/35	US927793TC34			USD	AACA	31/03/2018
EPD 6.650 10/15/34	US293791AP47		DBFUGR	USD	AACA	31/03/2018
GE 1.625 04/02/18 MTN MATd	US36962G6W94		DTFUFR	USD	AACA	31/03/2018
ATVI 2.300 09/15/21 '21	US00507VAH24		DBFUGR	USD	AACA	31/03/2018
NJ 6.561 12/15/40	US646136XR74			USD	AACA	31/03/2018
BDC 5.250 07/15/24 CALd	USU07461AD54		DBFUGR	USD	AACA	31/03/2018
ENRAN 4.900 02/01/24 '23	US29273RAY53		DBFUGR	USD	AACA	31/03/2018
CA 6.583 05/15/49	US913366DF44		DMFSFR	USD	AACA	31/03/2018
ITW 3.500 03/01/24 '23	US452308AT66		DBFUGR	USD	AACA	31/03/2018
NG 4.504 03/10/46 '45	US114259AP99		DBFUGR	USD	AACA	31/03/2018
SO 5.400 06/01/40	US373334JR32		DBFUGR	USD	AACA	31/03/2018
XEL 3.400 08/15/42 '42	US665772CJ60		DBFSGR	USD	AACA	31/03/2018
PRUX 3.905 12/07/47 '47 EXCd	US744320AX07		DBFUGR	USD	AACA	31/03/2018
EMR 6.000 08/15/32	US291011AQ77		DBFUFR	USD	AACA	31/03/2018
FDX 2.300 02/01/20	US31428XAZ96		DBFUGR	USD	AACA	31/03/2018
	US036752AC75		DBFUGR	USD	AACA	31/03/2018
NKE 3.625 05/01/43 '42	US654106AD51		DBFUGR	USD	AACA	31/03/2018
NMUIC 4.950 04/22/44	US638671AL18		DBFUGR	USD	AACA	31/03/2018
APH 3.200 04/01/24 '24	US032095AG68		DBFUGR	USD	AACA	31/03/2018
CP 7.125 10/15/31	US13645RAD61		DBFUGR	USD	AACA	31/03/2018
MS 3.529 10/01/30	US605581FD45			USD	AACA	31/03/2018
D 2.500 12/01/19 '19	US25746UCA51		DBFUGR	USD	AACA	31/03/2018

Financial instrument name	Financial Instrument (ISIN)	Written description of financial instrument	Instrument Classification	Currency	Market Segment	date
UPS 6.200 01/15/38	US911312AJ59		DBFUGR	USD	AACA	31/03/2018
MMP 4.250 09/15/46 '46	US559080AL03		DBFUGR	USD	AACA	31/03/2018
T 4.100 02/15/28 '27	US00206RER93		DBFUGR	USD	AACA	31/03/2018
PCAR 1.200 08/12/19 MTN	US69371RN364		DTFNFR	USD	AACA	31/03/2018
DC 5.522 10/01/44	US254845GQ71			USD	AACA	31/03/2018
TX 5.985 02/01/39	US796253T935			USD	AACA	31/03/2018
SPG 4.375 03/01/21 '20	US828807CF26		DBFUGR	USD	AACA	31/03/2018
WFC 2.400 01/15/20	US94988J5L70		DTFUGR	USD	AACA	31/03/2018
CA 2.625 08/01/25	US34439TBF21			USD	AACA	31/03/2018
CLF 4.800 10/01/20	US18683KAB70		DBFUGR	USD	AACA	31/03/2018
GS 2.375 01/22/18 MTN MATd	US38141GRC05		DBFUGR	USD	AACA	31/03/2018
MCD 3.700 02/15/42 MTN	US58013MEN02		DTFUGR	USD	AACA	31/03/2018
T 6.000 08/15/40 '40	US00206RDF64		DBFUGR	USD	AACA	31/03/2018
GA 2.860 07/01/23	US773038DN16			USD	AACA	31/03/2018
FL 3.252 10/01/26	US68803PDA57			USD	AACA	31/03/2018
SCG 4.100 06/15/46 '45	US837004CK47		DBFSGR	USD	AACA	31/03/2018
TRV 5.800 05/15/18 MATd	US89417EAE95		DBFUGR	USD	AACA	31/03/2018
IL 5.500 10/30/18	US094333JA00			USD	AACA	31/03/2018
NY 3.066 06/15/26	US64986DEJ00			USD	AACA	31/03/2018
IGGFD 1.950 10/18/19 MTN	US00138CAF59		DTFSFR	USD	AACA	31/03/2018
BK 4.150 02/01/21 MTN	US06406HBU23		DTFXXX	USD	AACA	31/03/2018
LPT 4.400 02/15/24 '23	US53117CAQ50		DBFUGR	USD	AACA	31/03/2018
DWDP 5.250 11/15/41 '41	US260543CE14		DBFUGR	USD	AACA	31/03/2018
LKSD 8.750 10/15/23 '19	US50218PAA57		DBFUGR	USD	AACA	31/03/2018
SRE 3.750 09/15/42 '42	US842434CK62		DBFSGR	USD	AACA	31/03/2018
DUK 3.850 11/15/42 '42	US341099CR80		DBFSGR	USD	AACA	31/03/2018
GS 5.150 05/22/45	US38148LAF31		DBFUGR	USD	AACA	31/03/2018
ED 4.300 12/01/56 '56	US209111FK46		DBFUGR	USD	AACA	31/03/2018
ZBH 3.375 11/30/21 '21	US98956PAC68		DBFUGR	USD	AACA	31/03/2018
OH 7.834 02/15/41	US02765UEJ97			USD	AACA	31/03/2018
NY 5.600 03/15/40	US649902T373			USD	AACA	31/03/2018
INACE 4.250 10/15/19	US46186RAA77		DBFSGR	USD	AACA	31/03/2018
NVDA 3.200 09/16/26 '26	US67066GAE44		DBFUGR	USD	AACA	31/03/2018
COF 2.350 08/17/18 '18	US14042E5V80		DBFUGR	USD	AACA	31/03/2018
KCHIN 3.163 11/15/21 '21	US37331NAG60		DBFUGR	USD	AACA	31/03/2018
CI 5.375 02/15/42 '41	US125509BT56		DBFUGR	USD	AACA	31/03/2018
TD 1.450 08/13/19 MTN	US89114QBJ67		DTFUFR	USD	AACA	31/03/2018
EXC 5.100 06/15/45 '44	US30161NAS09		DBFUGR	USD	AACA	31/03/2018
CHEPH 3.300 05/01/23 '23	US166754AQ49		DBFNGR	USD	AACA	31/03/2018
BAC 3.419 12/20/28 '27 FRN	US06051GGW33		DBVNGR	USD	AACA	31/03/2018
IL 6.395 01/01/40	US167593AN29			USD	AACA	31/03/2018

Financial instrument name	Financial Instrument (ISIN)	Written description of financial instrument	Instrument Classification	Currency	Market Segment	date
PPL 3.400 06/01/23 '23	US69352PAF09		DBFGGR	USD	AACA	31/03/2018
MMC 4.350 01/30/47 '46	US571748BC51		DBFUGR	USD	AACA	31/03/2018
PA 5.490 06/01/18 MATd	US709223SS13			USD	AACA	31/03/2018
NI 2.650 11/17/22 '22	US65473QBH56		DBFGGR	USD	AACA	31/03/2018
LOV 6.650 08/01/22	US84474YAB20		DBFSGR	USD	AACA	31/03/2018
HIG 4.300 04/15/43	US416515BB93		DBFUGR	USD	AACA	31/03/2018
STT 2.653 05/15/23 '22 FRN	US857477AZ63		DBVUGR	USD	AACA	31/03/2018
CA 1.974 05/01/20	US220508BF11			USD	AACA	31/03/2018
GSK 6.375 05/15/38	US377372AE71		DBFGGR	USD	AACA	31/03/2018
FITB 8.250 03/01/38	US316773CH12		DBFUGR	USD	AACA	31/03/2018
ZTS 4.700 02/01/43 '42	US98978VAH69		DBFUFR	USD	AACA	31/03/2018
L 3.375 02/01/23 '22	US096630AC28		DBFGGR	USD	AACA	31/03/2018
KMI 8.375 06/15/32	US880451AW92		DBFUGR	USD	AACA	31/03/2018
BNS 2.150 07/14/20	US064159JX56		DBFNFR	USD	AACA	31/03/2018
FOXA 6.750 01/09/38	US90131HBM60		DBFUGR	USD	AACA	31/03/2018
PNR 2.650 12/01/19	US709629AF67		DBFGGR	USD	AACA	31/03/2018
AIZ 2.500 03/15/18 MATd	US04621XAE85		DBFUGR	USD	AACA	31/03/2018
NYHCN 4.368 07/01/47 '47	US62952EAE77		DBFUBR	USD	AACA	31/03/2018
ANTMX 3.300 01/15/23	US94973VBA44		DBFUGR	USD	AACA	31/03/2018
BRK 4.550 09/01/44 '44	US12189LAU52		DBFUGR	USD	AACA	31/03/2018
DUK 6.125 09/15/33	US144141CU08		DBFSGR	USD	AACA	31/03/2018
TRI 3.950 09/30/21 '21	US884903BK00		DBFUGR	USD	AACA	31/03/2018
MSI 3.500 09/01/21	US620076BD08		DBFUGR	USD	AACA	31/03/2018
TD 1.900 10/24/19 MTN	US89114QBU13		DTFUFR	USD	AACA	31/03/2018
JNJ 3.500 01/15/48 '47	US478160CM48		DBFUGR	USD	AACA	31/03/2018
EQR 2.375 07/01/19 '19	US26884ABC62		DBFUGR	USD	AACA	31/03/2018
AET 6.750 12/15/37	US00817YAG35		DBFUGR	USD	AACA	31/03/2018
WM 3.125 03/01/25 '24	US94106LBA61		DBFUGR	USD	AACA	31/03/2018
TMO 3.650 12/15/25 '25	US883556BM34		DBFUGR	USD	AACA	31/03/2018
COLXX 5.250 07/15/19	US774341AB70		DBFUGR	USD	AACA	31/03/2018
STT 4.956 03/15/18 MATd	US857477AF00		DBFUFR	USD	AACA	31/03/2018
CORDO 7.125 08/01/27	USP79171AF45		DBFUFR	USD	AACA	31/03/2018
NGD 6.375 05/15/25 '20	US644532AA18		DBFNFR	USD	AACA	31/03/2018
JWN 7.000 01/15/38	US655664AL45		DBFUGR	USD	AACA	31/03/2018
SRE 3.800 09/30/47 '47	US68233JBC71		DBFSGR	USD	AACA	31/03/2018
MO 2.625 01/14/20 '19	US02209SAT06		DBFGGR	USD	AACA	31/03/2018
METX 8.875 12/31/18 CALd	US591673AK42		DBVUFR	USD	AACA	31/03/2018
BMO 2.550 11/06/22 '22 MTN	US06366RJ59		DTFUFR	USD	AACA	31/03/2018
XPO 6.125 09/01/23 '19	USU9840VAF05		DBFUGR	USD	AACA	31/03/2018
NBL 5.625 05/01/21 CALd	US655044AK13		DBFUDR	USD	AACA	31/03/2018
BMWG 2.500 12/06/21 MTN	XS1730911689		DTFNFB	USD	AACA	31/03/2018

Financial instrument name	Financial Instrument (ISIN)	Written description of financial instrument	Instrument Classification	Currency	Market Segment	date
ORLY 3.800 09/01/22 '22	US67103HAC16		DBFUGR	USD	AACA	31/03/2018
C 6.625 06/15/32	US172967BL44		DBFUFR	USD	AACA	31/03/2018
ATVI 6.125 09/15/23 '18	USU00568AC60		DBFUGR	USD	AACA	31/03/2018
JCP 6.375 10/15/36	US708130AC31		DBFUGR	USD	AACA	31/03/2018
LEN 7.000 12/01/18 CALd	US762515AA27		DBFUGR	USD	AACA	31/03/2018
JPM 4.125 12/15/26	US46625HJZ47		DBFUFR	USD	AACA	31/03/2018
MXGV 5.550 01/21/45 MTN	US91086QBE70		DTFXFX	USD	AACA	31/03/2018
CPT 3.500 09/15/24 '24	US133131AV46		DBFUGR	USD	AACA	31/03/2018
VRX 7.250 07/15/22 '18	US91911XAS36		DBFUGR	USD	AACA	31/03/2018
BF 4.500 07/15/45 '45	US115637AP57		DBFUGR	USD	AACA	31/03/2018
JNJ 5.950 08/15/37	US478160AN49		DBFUGR	USD	AACA	31/03/2018
IRCP 5.000 09/14/20	ARSAMA560073		DTFUFR	USD	AACA	31/03/2018
COF 2.250 02/13/19 '19	US140420NH93		DBFUGR	USD	AACA	31/03/2018
ROIC 5.000 12/15/23 '23	US76132FAA57		DBFUGR	USD	AACA	31/03/2018
GLOG 8.875 03/22/22	USG37585AC37		DBFUGR	USD	AACA	31/03/2018
	USG67106AC18		DBFXXX	USD	AACA	31/03/2018
BRK 3.800 07/15/48 '48 EXCd	US084659AN19		DBVNGR	USD	AACA	31/03/2018
AVGO 3.125 01/15/25 '24	US11134LAN91		DBVGGR	USD	AACA	31/03/2018
TCP 3.900 05/25/27 '27	US87233QAC24		DBFNGR	USD	AACA	31/03/2018
AUPIP 4.250 07/15/27 '27	USQ04578AG72		DBFGGR	USD	AACA	31/03/2018
UNP 2.950 01/15/23 '22	US907818DM74		DBFUGR	USD	AACA	31/03/2018
CRASN 7.250 08/15/25 '20	USU8886RAB51		DBFUGR	USD	AACA	31/03/2018
SYF 3.700 08/04/26 '26	US87165BAL71		DBFUGR	USD	AACA	31/03/2018
CM 2.700 02/02/21	US136069XY29		DBFNGR	USD	AACA	31/03/2018
WRK 4.900 03/01/22	US772739AL23		DBFUGR	USD	AACA	31/03/2018
CRAWG 4.500 02/15/45 '44	US26884TAN28		DBFGGR	USD	AACA	31/03/2018
PRUX 6.200 11/15/40 MTN	US74432QBQ73		DTFUFR	USD	AACA	31/03/2018
CFG 2.450 12/04/19 '19 MTN	US17401QAB77		DTFUGR	USD	AACA	31/03/2018
ITUBD 6.125 Perp '22 MTN	USP5R6DPAA84		DBFUFR	USD	AACA	31/03/2018
GENLX 7.500 12/22/22 '18	NO0010710882		DBVUGR	USD	AACA	31/03/2018
PLGV 0.500 12/20/21	XS1536786939		DTFUFB	EUR	AACA	31/03/2018
WMT 1.750 10/09/19	US931142DY69		DBFUGR	USD	AACA	31/03/2018
VRX 5.375 03/15/20 '18	USC96729AA31		DBFUGR	USD	AACA	31/03/2018
RJF 5.625 04/01/24	US754730AD12		DBFUGR	USD	AACA	31/03/2018
CONEX 5.375 03/15/27 '22	US23283PAH73		DBFUGR	USD	AACA	31/03/2018
AZARB 5.625 06/11/19 MTN EXCd	XS1076436218		DYFXXR	USD	AACA	31/03/2018
ICONX 1.500 03/15/18 CVT MATd	US451055AF44		DCFUGR	USD	AACA	31/03/2018
TRPUN 4.950 03/01/19	US89837LAA35		DBFUFR	USD	AACA	31/03/2018
CAREL 6.750 12/15/23 '19	US14282LAA17		DBFGGR	USD	AACA	31/03/2018
EMA 2.600 09/15/22 '22	US875127BB74		DBFUGR	USD	AACA	31/03/2018
EXC 4.000 08/01/20 '20	US202795HV56		DBFSFR	USD	AACA	31/03/2018

Financial instrument name	Financial Instrument (ISIN)	Written description of financial instrument	Instrument Classification	Currency	Market Segment	date
NISMO 1.900 09/14/21	US654740AS80		DBFUFR	USD	AACA	31/03/2018
JPM 3.900 07/15/25 '25	US46625HMN79		DBFUGR	USD	AACA	31/03/2018
CNQ 2.950 01/15/23 '22	US136385AW17		DBFUGR	USD	AACA	31/03/2018
DRE 3.375 12/15/27 '27	US26441YBA47		DBFNGR	USD	AACA	31/03/2018
SGLJ 7.125 06/27/25 '21	US86074QAN25		DBFNGR	USD	AACA	31/03/2018
PM 2.375 08/17/22 '22	US718172CA54		DBFNGR	USD	AACA	31/03/2018
NATH 6.625 11/01/25 '20	US632347AC40		DBFNGR	USD	AACA	31/03/2018
RSG 3.200 03/15/25 '24	US760759AQ36		DBFUGR	USD	AACA	31/03/2018
ITP 4.125 10/19/27 '27	USP5626FAA05		DBFNGR	USD	AACA	31/03/2018
ARCLK 5.000 04/03/23	XS0910932788		DYFXXR	USD	AACA	31/03/2018
RAGHS 7.250 03/21/24 '21	USP79849AC24		DBFUFR	USD	AACA	31/03/2018
VETX 5.625 03/15/25 '20	US923725AB12		DBFUGR	USD	AACA	31/03/2018
BRXX 3.250 09/15/23 '23	US11120VAD55		DBFUGR	USD	AACA	31/03/2018
KFW 1.500 06/15/21	US500769GZ11		DBFUFR	USD	AACA	31/03/2018
JNJ 5.850 07/15/38	US478160AT19		DBFUGR	USD	AACA	31/03/2018
HSY 2.300 08/15/26 '26	US427866AX66		DBFUGR	USD	AACA	31/03/2018
ETR 4.950 12/15/44 '24	US29364DAT72		DBFSGR	USD	AACA	31/03/2018
BRK 5.450 05/15/41 '40	US641423CA48		DBFSGR	USD	AACA	31/03/2018
AMRPT 4.375 04/01/24	US02376XAA72		DBFSGR	USD	AACA	31/03/2018
ARMK 5.000 04/01/25 '20	USU0389LAD39		DBFUGR	USD	AACA	31/03/2018
FBC 6.125 07/15/21 '21	US337930AC56		DBFUGR	USD	AACA	31/03/2018
OII 6.000 02/01/28 '27	US675232AB89		DBFNGR	USD	AACA	31/03/2018
MXGV 3.600 01/30/25 MTN	US91087BAA89		DTFUGR	USD	AACA	31/03/2018
JSLGC 7.750 07/26/24 '21	USL5800PAB87		DBFGGR	USD	AACA	31/03/2018
LW 4.875 11/01/26 '21	USU5256PAB77		DBFUGR	USD	AACA	31/03/2018
OTEX 5.875 06/01/26 '21	USC69827AB61		DBFUGR	USD	AACA	31/03/2018
BBD 7.450 05/01/34	USC10602AJ68		DBFUGR	USD	AACA	31/03/2018
PFC 3.400 10/10/18	USG7052TAC56		DBFGGR	USD	AACA	31/03/2018
CRE 9.750 11/06/69 '19 FRN	USP09646AB92		DBVUGR	USD	AACA	31/03/2018
HUGV 4.000 03/25/19	US445545AK21		DBFUFR	USD	AACA	31/03/2018
CRS 5.200 07/15/21 '21	US144285AJ27		DBFUGR	USD	AACA	31/03/2018
BEALB 1.300 06/27/18	US07370WV604		DBFUFR	USD	AACA	31/03/2018
NAVI 6.000 06/15/29 '18 MTN	US78490FLW76		DTFUGR	USD	AACA	31/03/2018
QBR 5.125 04/15/27 '22	US92660FAK03		DBFUGR	USD	AACA	31/03/2018
QRTEA 4.000 11/15/29 '18 CVT	US530715AG61		DCFNBR	USD	AACA	31/03/2018
UAN 9.250 06/15/23 '19	USU1511QAA77		DBFSGR	USD	AACA	31/03/2018
PHGV 9.500 10/21/24 PUT	US718286AL15		DBFUFR	USD	AACA	31/03/2018
STAFE 6.900 11/01/27	USP84641AB82		DBFSGR	USD	AACA	31/03/2018
LKGV 6.825 07/18/26	USY8137FAF54		DBFUFR	USD	AACA	31/03/2018
SVGV 7.375 12/01/19	USP01012AQ98		DBFUFR	USD	AACA	31/03/2018
PDVSA 6.000 05/16/24 DFTd	USP7807HAT25		DBFGGR	USD	AACA	31/03/2018

Financial instrument name	Financial Instrument (ISIN)	Written description of financial instrument	Instrument Classification	Currency	Market Segment	date
GFG 26.125 04/11/22 FRN	USP89610AX09		DBVSGR	USD	AACA	31/03/2018
PSEC 4.750 04/15/20 CVT	US74348TAQ58		DCFUFR	USD	AACA	31/03/2018
NG 5.875 04/01/33	US49337WAH34		DBFUGR	USD	AACA	31/03/2018
BTEX 5.625 06/01/24 '19	US07317QAG01		DBFUGR	USD	AACA	31/03/2018
UAL 4.750 10/11/23	US90932PAB40		DMFSGR	USD	AACA	31/03/2018
NY 3.370 03/15/30 '27	US6500355Z76			USD	AACA	31/03/2018
CAG 3.200 01/25/23 '22	US205887BR27		DBFUFR	USD	AACA	31/03/2018
CBA 1.750 11/07/19 MTN	US2027A1HZ31		DTFNFR	USD	AACA	31/03/2018
AM 5.375 09/15/24 '19	US03690AAC09		DBFNGR	USD	AACA	31/03/2018
SATZ 6.625 08/01/26	US444454AF95		DBFUGR	USD	AACA	31/03/2018
SEE 5.125 12/01/24 '24	USU81193AN11		DBFUGR	USD	AACA	31/03/2018
COXET 3.150 08/15/24 '24	US224044CH86		DBFUGR	USD	AACA	31/03/2018
JNJ 2.950 03/03/27 '26	US478160CE22		DBFUGR	USD	AACA	31/03/2018
GPRK 6.500 09/21/24 '21	US37255BAA70		DBFSGR	USD	AACA	31/03/2018
MPCXX 4.900 04/15/58 '57	US55336VAP58		DBFNGR	USD	AACA	31/03/2018
CURO 12.000 03/01/22 '19	US23131JAA07		DBFSGR	USD	AACA	31/03/2018
GHING 5.375 11/15/24 '19	USU09005AN69		DBFUGR	USD	AACA	31/03/2018
CBA 3.900 07/12/47 MTN	US2027A1JN82		DTFNFR	USD	AACA	31/03/2018
CA 6.200 03/01/19	US13063BFU17			USD	AACA	31/03/2018
LYB 4.000 07/15/23	US50247VAA70		DBFGGR	USD	AACA	31/03/2018
NWL 5.000 11/15/23 '18	US651229BA36		DBFUFR	USD	AACA	31/03/2018
T 5.150 03/15/42	US00206RDH21		DBFUGR	USD	AACA	31/03/2018
FE 8.250 10/15/38	US677347CF16		DBFSGR	USD	AACA	31/03/2018
SC 2.388 12/01/23	US837151RW13			USD	AACA	31/03/2018
FNF 5.500 09/01/22	US31620RAF29		DBFUGR	USD	AACA	31/03/2018
NI 3.850 02/15/23 '22	US65473QBA04		DBFGGR	USD	AACA	31/03/2018
PLGV 0.875 10/14/21 MTN	XS1306382364		DTFUFB	EUR	AACA	31/03/2018
TX 3.650 12/15/29 '23	US8648554L27			USD	AACA	31/03/2018
DAN 5.750 04/15/25 '20	US235822AB96		DBFUGR	USD	AACA	31/03/2018
STWD 4.750 03/15/25 '24	USU85656AB99		DBFUGR	USD	AACA	31/03/2018
MCNFR 8.375 08/15/22 '19	US412690AF62		DBFSGR	USD	AACA	31/03/2018
SAPJ 7.500 06/15/32	US803070AB74		DBFGGR	USD	AACA	31/03/2018
SRE 4.550 12/01/41 '41	US68233JAT16		DBFSGR	USD	AACA	31/03/2018
BKNG 3.550 03/15/28 '27	US741503BC97		DBFNGR	USD	AACA	31/03/2018
SIRXX 4.150 02/01/22 '21	US81618TAD28		DBFUGR	USD	AACA	31/03/2018
PUGET 6.500 12/15/20	US745310AB85		DBFSFR	USD	AACA	31/03/2018
BGPLG 5.750 09/28/22	USP07790AD31		DBFUGR	USD	AACA	31/03/2018
CTL 5.125 05/01/23 '18	USU52783AP99		DBFGGR	USD	AACA	31/03/2018
OLN 10.000 10/15/25 '20	US095370AD49		DBFGGR	USD	AACA	31/03/2018
NKE 2.250 05/01/23 '23	US654106AC78		DBFUGR	USD	AACA	31/03/2018
TROXX 5.750 10/01/25 '20	US89705PAA30		DBFNGR	USD	AACA	31/03/2018

Financial instrument name	Financial Instrument (ISIN)	Written description of financial instrument	Instrument Classification	Currency	Market Segment	date
TOL 4.350 02/15/28 '27	US88947EAT73		DBFGGR	USD	AACA	31/03/2018
NI 4.375 05/15/47 '46	US65473QBF90		DBFGGR	USD	AACA	31/03/2018
AES 7.750 02/02/24 '21	USP1000CAA29		DBFUGR	USD	AACA	31/03/2018
KMI 9.000 02/01/19 PUT	US494550AZ99		DBFUGR	USD	AACA	31/03/2018
VNTR 5.750 07/15/25 '20	USL9633DAA20		DBFNGR	USD	AACA	31/03/2018
R 2.500 05/11/20 '20 MTN	US78355HJZ38		DTFUGR	USD	AACA	31/03/2018
CBA 2.500 09/18/22 MTN	US2027A1JR96		DTFNFR	USD	AACA	31/03/2018
HEHOS 10.375 02/01/22 '19	US42829LAD64		DBFSGR	USD	AACA	31/03/2018
GLDD 8.000 05/15/22 '20	US390607AE97		DBFUGR	USD	AACA	31/03/2018
TX 4.922 12/01/41	US235241LX25			USD	AACA	31/03/2018
OH 2.000 12/01/20	US23223PEG81			USD	AACA	31/03/2018
MXGV 3.750 01/11/28	US91087BAE02		DBFUGR	USD	AACA	31/03/2018
HOG 3.350 02/15/23 '23	USU24652AM81		DBFGGR	USD	AACA	31/03/2018
THLTD 3.375 03/22/27 '26	USQ9194UAW29		DBFSGR	USD	AACA	31/03/2018
WPZ 4.850 03/01/48 '47	US96949LAE56		DBFNGR	USD	AACA	31/03/2018
CAT 2.100 01/10/20 MTN	US14912L6Y28		DTFUGR	USD	AACA	31/03/2018
HOLX 4.375 10/15/25 '20	US436440AK75		DBFUGR	USD	AACA	31/03/2018
CIT 4.125 03/09/21 '21	US125581GV41		DBFNGR	USD	AACA	31/03/2018
CHTR 5.375 05/01/25 '20	USU12501AL31		DBFUGR	USD	AACA	31/03/2018
MSCI 4.750 08/01/26 '21	US55354GAD25		DBFUGR	USD	AACA	31/03/2018
ABI 4.439 10/06/48 '48	US03523TBT43		DBFUGR	USD	AACA	31/03/2018
RS 4.500 04/15/23 '23	US759509AE27		DBFUGR	USD	AACA	31/03/2018
CPGIR 8.000 10/01/21 '18	US12626CAA09		DBFUGR	USD	AACA	31/03/2018
AIG 4.125 02/15/24	US026874CY14		DBFUGR	USD	AACA	31/03/2018
EAT 5.000 10/01/24 '24	USU6223WAB01		DBFUGR	USD	AACA	31/03/2018
HOG 3.500 07/28/25 '25	US412822AD08		DBFUGR	USD	AACA	31/03/2018
SSP 5.125 05/15/25 '20	USU8604FAA40		DBFUGR	USD	AACA	31/03/2018
ETN 5.600 05/15/18 MATd	US278058DD13		DBFUGR	USD	AACA	31/03/2018
CCE 3.250 08/19/21 '21	US19122TAE91		DBFUGR	USD	AACA	31/03/2018
OH 4.800 06/01/11	US677632PA36			USD	AACA	31/03/2018
SF 3.500 12/01/20	US860630AE25		DBFUGR	USD	AACA	31/03/2018
HTAXX 3.700 04/15/23 '23	US42225UAB08		DBFGGR	USD	AACA	31/03/2018
UPS 4.875 11/15/40 '40	US911312AN61		DBFUGR	USD	AACA	31/03/2018
DTE 3.650 03/15/24 '23	US23338VAB27		DBFSFR	USD	AACA	31/03/2018
MCD 5.350 03/01/18 MTN MATd	US58013MEE03		DTFUFR	USD	AACA	31/03/2018
SIVB 5.375 09/15/20	US78486QAC50		DBFUGR	USD	AACA	31/03/2018
C 6.875 02/15/98	US172967AS06		DBFUGR	USD	AACA	31/03/2018
SU 5.950 05/15/35	US71644EAG70		DBFUGR	USD	AACA	31/03/2018
DIS 3.700 12/01/42 MTN	US25468PCX24		DTFUFR	USD	AACA	31/03/2018
EMR 3.150 06/01/25 '25	US291011BG86		DBFUGR	USD	AACA	31/03/2018
FDX 8.000 01/15/19	US31428XAR70		DBFUGR	USD	AACA	31/03/2018

Financial instrument name	Financial Instrument (ISIN)	Written description of financial instrument	Instrument Classification	Currency	Market Segment	date
GE 7.500 08/21/35	US36959CAA62		DBXXXX	USD	AACA	31/03/2018
IBM 1.800 05/17/19	US459200JE27		DBFUGR	USD	AACA	31/03/2018
EXC 4.950 06/15/35 '34	US30161NAQ43		DBFUGR	USD	AACA	31/03/2018
CTAS 3.250 06/01/22 '22	US17252MAL46		DBFGGR	USD	AACA	31/03/2018
TIAAB 4.900 09/15/44	US878091BD86		DBFUGR	USD	AACA	31/03/2018
WMT 4.000 04/11/43 '42	US931142DG53		DBFUGR	USD	AACA	31/03/2018
INTC 3.734 12/08/47 '47	US458140BF60		DBFUGR	USD	AACA	31/03/2018
OGPWR 6.100 03/15/19	US677050AE65		DBFSGR	USD	AACA	31/03/2018
SIVB 3.500 01/29/25	US78486QAD34		DBFUGR	USD	AACA	31/03/2018
AZN 1.950 09/18/19	US046353AF58		DBFUFR	USD	AACA	31/03/2018
KMI 7.000 03/15/27 PUT	US880451AS80		DBFUFR	USD	AACA	31/03/2018
BRK 4.300 05/15/43	US084664BV29		DBFGGR	USD	AACA	31/03/2018
BRXX 3.900 03/15/27 '26	US11120VAE39		DBFUGR	USD	AACA	31/03/2018
PCG 5.125 11/15/43 '43	US694308HF70		DBFUGR	USD	AACA	31/03/2018
	US780153AX03		DBFUGR	USD	AACA	31/03/2018
SRE 5.300 06/01/42 '41	US68233JAS33		DBFSGR	USD	AACA	31/03/2018
SYMC 4.200 09/15/20	US871503AH15		DBFUGR	USD	AACA	31/03/2018
D 3.800 09/15/47 '47	US927804FY56		DBFNGR	USD	AACA	31/03/2018
EXC 3.700 09/15/47 '47	US693304AV99		DBFUGR	USD	AACA	31/03/2018
ESS 3.375 01/15/23 '22	US29717PAL13		DBFUGR	USD	AACA	31/03/2018
DUK 4.800 12/15/45 '45	US26441CAP05		DBFUGR	USD	AACA	31/03/2018
AFL 6.450 08/15/40	US001055AF96		DBFUGR	USD	AACA	31/03/2018
CRLYL 5.625 03/30/43	US14310FAA03		DBFUGR	USD	AACA	31/03/2018
BSX 4.000 03/01/28 '27	US101137AS67		DBFNGR	USD	AACA	31/03/2018
XEL 3.550 06/15/46 '45	US744448CM13		DBFSGR	USD	AACA	31/03/2018
PFG 6.050 10/15/36	US74251VAA08		DBFGGR	USD	AACA	31/03/2018
ETR 5.400 11/01/24	US29364WAK45		DBFSGR	USD	AACA	31/03/2018
SYX 4.500 04/01/46 '45	US871829BD80		DBFUGR	USD	AACA	31/03/2018
PSEC 5.000 07/15/19	US74348TAN28		DBFUGR	USD	AACA	31/03/2018
EMR 5.250 10/15/18	US291011AX29		DBFUGR	USD	AACA	31/03/2018
WYND 5.625 03/01/21	US98310WAG33		DBFUGR	USD	AACA	31/03/2018
ATHFU 2.750 04/20/20 MTN	US04685A2C41		DTFUFR	USD	AACA	31/03/2018
SYF 2.600 01/15/19 '18	US87165BAJ26		DBFUGR	USD	AACA	31/03/2018
PX 2.700 02/21/23 '22	US74005PBF09		DBFUGR	USD	AACA	31/03/2018
RGA 5.000 06/01/21	US759351AJ88		DBFUGR	USD	AACA	31/03/2018
BMX 1.750 03/01/19	US110122AV03		DBFUGR	USD	AACA	31/03/2018
OKE 5.000 09/15/23 '23	US68268NAL73		DBVUGR	USD	AACA	31/03/2018
EPD 3.950 02/15/27 '26	US29379VBL62		DBFGGR	USD	AACA	31/03/2018
RCI 4.300 02/15/48 '47	US775109BG57		DBFGGR	USD	AACA	31/03/2018
UNH 1.700 02/15/19	US91324PCT75		DBFUGR	USD	AACA	31/03/2018
TMO 3.000 04/15/23 '23	US883556BN17		DBFUGR	USD	AACA	31/03/2018



Financial instrument name	Financial Instrument (ISIN)	Written description of financial instrument	Instrument Classification	Currency	Market Segment	date
SPRINT 181 A2 Sr Fix	US85208NAE04		DAFSGR	USD	AACA	31/03/2018
WESXX 5.450 04/01/44 '43	US958254AD64		DBFUGR	USD	AACA	31/03/2018
BRK 4.050 06/15/48 '47	US12189LBC46		DBFUGR	USD	AACA	31/03/2018
WRK 3.000 09/15/24 '24	US96145DAA37		DBFGGR	USD	AACA	31/03/2018
AWK 3.750 09/01/47 '47	US03040WAR60		DBFNGR	USD	AACA	31/03/2018
WRK 4.450 03/01/19	US772739AJ76		DBFUGR	USD	AACA	31/03/2018
EMGSD 8.750 01/20/22 '20	US372319AA15		DBFUFR	USD	AACA	31/03/2018
MCD 3.800 04/01/28 '28 MTN	US58013MFF68		DTFUGR	USD	AACA	31/03/2018
KMI 4.150 08/15/26 '26	US196500AA09		DBFUGR	USD	AACA	31/03/2018
FE 3.250 03/15/28 '27	US708696BY48		DBFNGR	USD	AACA	31/03/2018
AIG 6.250 05/01/36	US026874AZ07		DBFUGR	USD	AACA	31/03/2018
JPM 1.625 05/15/18 MATd	US46625HJL50		DBFUGR	USD	AACA	31/03/2018
BPL 5.850 11/15/43 '43	US118230AM30		DBFUGR	USD	AACA	31/03/2018
WU 3.650 08/22/18	US959802AP40		DBFUGR	USD	AACA	31/03/2018
OGE 8.250 01/15/19	US678858BK68		DBFUGR	USD	AACA	31/03/2018
VRX 6.750 08/15/21 '18	US91911XAQ79		DBFGGR	USD	AACA	31/03/2018
BK 2.300 09/11/19 '19 MTN	US06406HCW79		DTFUGR	USD	AACA	31/03/2018
T 4.300 02/15/30 '29	US00206RES76		DBFUGR	USD	AACA	31/03/2018
PEG 1.600 11/15/19	US744573AJ58		DBFUGR	USD	AACA	31/03/2018
IGGFD 2.700 12/15/21 MTN	US00138CAC29		DTFSFR	USD	AACA	31/03/2018
JNJ 3.400 01/15/38 '37	US478160CL64		DBFUGR	USD	AACA	31/03/2018
CAT 3.300 06/09/24 MTN	US14912L6C08		DTFUFR	USD	AACA	31/03/2018
CLGV 2.250 10/30/22	US168863BN78		DBFUFR	USD	AACA	31/03/2018
MCK 7.500 02/15/19 CALd	US581557AX31		DBFUGR	USD	AACA	31/03/2018
PDFHV 3.619 10/01/37	US740816AL75		DBFUGR	USD	AACA	31/03/2018
HUM 2.625 10/01/19	US444859BC56		DBFUGR	USD	AACA	31/03/2018
GUDGF 2.000 04/26/21 MTN	US40139LAA17		DTFNFR	USD	AACA	31/03/2018
BPL 5.600 10/15/44 '44	US118230AP60		DBFUGR	USD	AACA	31/03/2018
ANTMX 2.950 12/01/22 '22	US036752AF07		DBFUGR	USD	AACA	31/03/2018
BHGE 4.080 12/15/47 '47	US05723KAF75		DBFNGR	USD	AACA	31/03/2018
EPD 5.375 02/15/78 '28 FRN	US29379VBR33		DBFGGR	USD	AACA	31/03/2018
BDX 5.000 11/12/40	US075887AX76		DBFUGR	USD	AACA	31/03/2018
MDT 3.625 03/15/24 '23	US585055BC90		DBFUGR	USD	AACA	31/03/2018
BHGE 2.773 12/15/22 '22	US05723KAD28		DBFNGR	USD	AACA	31/03/2018
UNP 4.100 09/15/67 '67	US907818ER52		DBFUGR	USD	AACA	31/03/2018
CNR 3.200 08/02/46 '46	US136375CK60		DBFUGR	USD	AACA	31/03/2018
AMERTT 131A 1A Sr Fix	US03027WAH51		DGFSBR	USD	AACA	31/03/2018
BMCH 5.500 10/01/24 '19	US055604AA02		DBFUGR	USD	AACA	31/03/2018
CLDRH 8.875 03/15/25 '20	US42979BAA26		DBFUGR	USD	AACA	31/03/2018
CLGV 3.860 06/21/47	US168863CE60		DBFUFR	USD	AACA	31/03/2018
SPH 5.875 03/01/27 '22	US864486AK16		DBFUGR	USD	AACA	31/03/2018

Financial instrument name	Financial Instrument (ISIN)	Written description of financial instrument	Instrument Classification	Currency	Market Segment	date
PNC 2.700 11/01/22 '22 MTN	US69349LAG32		DTFUDR	USD	AACA	31/03/2018
ARGV 8.280 12/31/33	ARARGE03G688		DBFUAR	USD	AACA	31/03/2018
CAT 5.200 05/27/41	US149123BS95		DBFUGR	USD	AACA	31/03/2018
JPM 5.600 07/15/41	US46625HJB78		DBFUFR	USD	AACA	31/03/2018
CME 5.300 09/15/43 '43	US12572QAF28		DBFUGR	USD	AACA	31/03/2018
ZBH 3.150 04/01/22 '22	US98956PAL67		DBFUGR	USD	AACA	31/03/2018
M 4.300 02/15/43 '42	US55616XAJ63		DBFUGR	USD	AACA	31/03/2018
MCD 6.375 01/08/28	US580135BY65		DBFSFR	USD	AACA	31/03/2018
DUK 2.950 12/01/26 '26	US26442CAS35		DBFSGR	USD	AACA	31/03/2018
NVGEN 7.299 03/15/19	US649083AA02		DBFSGR	USD	AACA	31/03/2018
CAT 1.900 03/22/19 MTN	US14912L6W61		DTFUGR	USD	AACA	31/03/2018
XRX 4.070 03/17/22	US984121CP65		DBFUGR	USD	AACA	31/03/2018
KMI 4.300 03/01/28 '27	US49456BAP67		DBFNGR	USD	AACA	31/03/2018
C 4.650 07/30/45	US172967JU60		DBFUFR	USD	AACA	31/03/2018
TRI 4.300 11/23/23 '23	US884903BQ79		DBFUGR	USD	AACA	31/03/2018
BKH 4.250 11/30/23 '23	US092113AH28		DBFUGR	USD	AACA	31/03/2018
ADIS 5.250 10/01/21 '18	US68557NAA19		DBFUGR	USD	AACA	31/03/2018
COOOM 8.500 12/15/22 '20	US21627UAA07		DBFSGR	USD	AACA	31/03/2018
ACCXZ 3.625 11/15/27 '27	US024836AD05		DBFGGR	USD	AACA	31/03/2018
TUP 4.750 06/01/21 '21	US899896AC81		DBFUGR	USD	AACA	31/03/2018
PARR 7.750 12/15/25 '20	US69889MAA09		DBFSFR	USD	AACA	31/03/2018
MBI 6.400 08/15/22 '18	US55262CAH34		DBFUGR	USD	AACA	31/03/2018
CSX 3.700 11/01/23 '23	US126408GZ04		DBFUGR	USD	AACA	31/03/2018
CI 3.250 04/15/25 '25	US125509BU20		DBFUGR	USD	AACA	31/03/2018
STAR 6.000 04/01/22 '19	US45031UBZ30		DBFUGR	USD	AACA	31/03/2018
UNP 3.350 08/15/46 '46	US907818EK00		DBFUGR	USD	AACA	31/03/2018
JPM 8.750 09/01/30	US06423KAA97		DBFUGR	USD	AACA	31/03/2018
DK 6.750 05/15/25 '20	US24665FAA03		DBFNGR	USD	AACA	31/03/2018
BRK 7.125 03/15/19	US641423BY33		DBFSGR	USD	AACA	31/03/2018
ANTMX 2.250 08/15/19	US94973VBH96		DBFUGR	USD	AACA	31/03/2018
TEGP 5.500 01/15/28 '23	US87470LAD38		DBFNGR	USD	AACA	31/03/2018
ADI 2.850 03/12/20	US032654AQ85		DBFNGR	USD	AACA	31/03/2018
DGE 4.850 05/15/18 MTN MATd	US25243EAF07		DTFUFR	USD	AACA	31/03/2018
BIC 3.650 09/19/22	USP15383AC95		DBFNGR	USD	AACA	31/03/2018
DFS 4.100 02/09/27 '26	US254709AM01		DBFUGR	USD	AACA	31/03/2018
RKERR 7.500 07/15/38	USU75111AD30		DBFUGR	USD	AACA	31/03/2018
NY 2.280 05/01/26	US64971WJ760			USD	AACA	31/03/2018
GPORX 6.375 05/15/25 '20	US402635AL06		DBFUGR	USD	AACA	31/03/2018
BAC 6.875 11/15/18	US590188JN99		DBFUFR	USD	AACA	31/03/2018
CANDF 2.000 05/10/19	US219868BW57		DBFUFR	USD	AACA	31/03/2018
ENRAN 6.850 02/15/40	US86765BAH24		DBFUGR	USD	AACA	31/03/2018

Financial instrument name	Financial Instrument (ISIN)	Written description of financial instrument	Instrument Classification	Currency	Market Segment	date
NLSN 5.500 10/01/21 '18	USL67449AA32		DBFUGR	USD	AACA	31/03/2018
JBSSC 6.750 02/15/28 '23	USL56590AA73		DBFSGR	USD	AACA	31/03/2018
CHTR 5.875 05/01/27 '21	USU12501AM14		DBFUGR	USD	AACA	31/03/2018
ED 4.500 12/01/45 '45	US209111FG34		DBFUGR	USD	AACA	31/03/2018
IRS 7.000 09/09/19	ARIRSA560039		DTFUFR	USD	AACA	31/03/2018
CELG 5.700 10/15/40	US151020AF18		DBFUGR	USD	AACA	31/03/2018
IO 9.125 12/15/21 '19	US462044AH19		DBFSGR	USD	AACA	31/03/2018
HOG 2.400 09/15/19 MTN	USU24652AD82		DBFUGR	USD	AACA	31/03/2018
CF 5.375 03/15/44	US12527GAE35		DBFGGR	USD	AACA	31/03/2018
BBT 5.250 11/01/19	US054937AF40		DBFUFR	USD	AACA	31/03/2018
GRA 5.625 10/01/24	US383909AF54		DBFUGR	USD	AACA	31/03/2018
BDX 4.900 04/15/18 MATd	US075887AT64		DBFUGR	USD	AACA	31/03/2018
MAITB 8.800 01/15/20	CA563469CN38		DNFGFN	USD	AACA	31/03/2018
ADSW 5.625 11/15/24 '19	US00790XAA90		DBFUGR	USD	AACA	31/03/2018
UPS 3.400 11/15/46 '46	US911312AZ91		DBFUGR	USD	AACA	31/03/2018
CCI 3.849 04/15/23	US14987BAE39		DBFSFR	USD	AACA	31/03/2018
GRDLI 7.375 09/30/39	US401378AA28		DBFUGR	USD	AACA	31/03/2018
ANTMX 1.875 01/15/18 MATd	US94973VBC00		DBFUGR	USD	AACA	31/03/2018
IL 5.000 12/01/20 '19	US214381JB20			USD	AACA	31/03/2018
VZ 6.940 04/15/28	US362320BA04		DBFUFR	USD	AACA	31/03/2018
GS 6.345 02/15/34	US38143VAA70		DBFSFR	USD	AACA	31/03/2018
MRCG 3.250 03/19/25 '24	US26867LAL45		DBFGGR	USD	AACA	31/03/2018
EBRD 1.750 06/14/19 MTN	US29874QCP72		DTFUFR	USD	AACA	31/03/2018
VT 3.250 11/01/27	US92419RAL69			USD	AACA	31/03/2018
G 3.700 04/01/22 '22	US37254BAA89		DBFUGR	USD	AACA	31/03/2018
AMTD 3.625 04/01/25 '25	US87236YAD04		DBFUGR	USD	AACA	31/03/2018
PEMEX 9.500 09/15/27	US706451BD26		DBFGFR	USD	AACA	31/03/2018
SIXNE 8.250 11/07/21 CALd	USP8704LAA63		DBFGGR	USD	AACA	31/03/2018
MXGV 11.500 05/15/26	US593048AX90		DBFTFB	USD	AACA	31/03/2018
ST 5.625 11/01/24	USN78840AK61		DBFUGR	USD	AACA	31/03/2018
CIT 5.250 03/07/25 '24	US125581GW24		DBFNGR	USD	AACA	31/03/2018
MET 4.600 05/13/46 '45	US59156RBR84		DBFUGR	USD	AACA	31/03/2018
AIETH 5.625 04/15/22 '18	USU97128AC36		DBFSGR	USD	AACA	31/03/2018
DOOR 5.625 03/15/23 '18	US575385AA79		DBFUGR	USD	AACA	31/03/2018
BBVA 6.750 09/30/22	USP16259AH99		DBFUGR	USD	AACA	31/03/2018
D 4.600 12/15/44 '44	US257375AJ44		DBFUGR	USD	AACA	31/03/2018
SHW 3.450 08/01/25 '25	US824348AR78		DBFUGR	USD	AACA	31/03/2018
CI 3.875 10/15/47 '47	US125509BW85		DBFUGR	USD	AACA	31/03/2018
EXC 5.750 10/01/41 '41	US30161MAJ27		DBFUGR	USD	AACA	31/03/2018
AIZ 4.200 09/27/23 '23	US04621XAH17		DBFNGR	USD	AACA	31/03/2018
SKT 3.125 09/01/26 '26	US875484AJ66		DBFUGR	USD	AACA	31/03/2018

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HPT 4.250 02/15/21 '20	US44106MAU62		DBFUGR	USD	AACA	31/03/2018
SMPOJ 4.700 10/15/22	US614810AB54		DBFUGR	USD	AACA	31/03/2018
UNP 1.800 02/01/20 '20	US907818EA28		DBFUGR	USD	AACA	31/03/2018
PCG 4.600 06/15/43 '42	US694308HD23		DBFUGR	USD	AACA	31/03/2018
DRE 3.250 06/30/26 '26	US26441YAZ07		DBFUGR	USD	AACA	31/03/2018
AL 3.750 02/01/22 '21	US00912XAQ79		DBFUGR	USD	AACA	31/03/2018
PM 4.500 03/20/42	US718172AP42		DBFUFR	USD	AACA	31/03/2018
LPT 3.375 06/15/23 '23	US53117CAP77		DBFUGR	USD	AACA	31/03/2018
TIAAB 4.270 05/15/47 '46	US878091BF35		DBFUGR	USD	AACA	31/03/2018
FITB 2.150 08/20/18 '18 MTN	US31677QBD07		DTXXXX	USD	AACA	31/03/2018
HUM 2.500 12/15/20	US444859BH44		DBFNGR	USD	AACA	31/03/2018
ALLE 3.550 10/01/27 '27	US01748NAE40		DBFGGR	USD	AACA	31/03/2018
EPD 4.850 08/15/42 '42	US29379VAW37		DBFGGR	USD	AACA	31/03/2018
KFW 2.375 12/29/22	US500769HR85		DBFUGR	USD	AACA	31/03/2018
SY Y 4.850 10/01/45 '45	US871829AY37		DBFUGR	USD	AACA	31/03/2018
FOXA 4.500 02/15/21	US90131HAQ83		DBFUGR	USD	AACA	31/03/2018
BAM 4.250 06/02/26 '26	US11271LAA08		DBFGGR	USD	AACA	31/03/2018
PACLI 2.875 01/20/22 '21	US05367AAJ25		DBFUGR	USD	AACA	31/03/2018
AINDA 4.125 11/15/26	US009089AA11		DBFUGR	USD	AACA	31/03/2018
ENRAN 5.350 05/15/45 '44	US86765BAQ23		DBFUGR	USD	AACA	31/03/2018
ES 2.900 10/01/24 '24	US30040WAD02		DBFUGR	USD	AACA	31/03/2018
PRUX 5.750 07/15/33 MTN	US74432QAC96		DTFUFR	USD	AACA	31/03/2018
D 8.875 11/15/38	US927804FG41		DBFUGR	USD	AACA	31/03/2018
SEP 4.150 01/15/48 '47	US882384AE01		DBFNGR	USD	AACA	31/03/2018
IADB 1.625 05/12/20 MTN	US4581X0CX43		DTFCFR	USD	AACA	31/03/2018
D 4.000 01/15/43 '42	US927804FL36		DBFUGR	USD	AACA	31/03/2018
AVB 3.625 10/01/20 '20 MTN	US05348EAS81		DTFUFR	USD	AACA	31/03/2018
KMI 7.800 08/01/31 MTN	US28368EAD85		DTFUFR	USD	AACA	31/03/2018
SY Y 5.250 02/12/18 MATd	US871829AL16		DBFUFR	USD	AACA	31/03/2018
M 6.650 07/15/24	US577778CB77		DBFUFR	USD	AACA	31/03/2018
BLK 3.375 06/01/22	US09247XAJ00		DBFUGR	USD	AACA	31/03/2018
ALLE 3.200 10/01/24 '24	US01748NAD66		DBFGGR	USD	AACA	31/03/2018
ABX 5.750 05/01/43	US06849RAK86		DBFUGR	USD	AACA	31/03/2018
DTE 2.850 10/01/26 '26	US233331AY31		DBFUGR	USD	AACA	31/03/2018
ABT 5.125 04/01/19 CALd	US002824AU46		DBFUGR	USD	AACA	31/03/2018
BRK 3.450 09/15/21 '21	US12189LAF85		DBFUGR	USD	AACA	31/03/2018
BRK 4.375 09/01/42 '42	US12189LAK70		DBFUGR	USD	AACA	31/03/2018
DPS 3.430 06/15/27 '27	US26138EAZ25		DBFNGR	USD	AACA	31/03/2018
LUV 2.750 11/06/19 '19	US844741BA51		DBFUGR	USD	AACA	31/03/2018
	US02361DAR17		DBFSGR	USD	AACA	31/03/2018
WFC 5.750 02/01/18 MTN MATd	US92976WBH88		DTFNFR	USD	AACA	31/03/2018

Financial instrument name	Financial Instrument (ISIN)	Written description of financial instrument	Instrument Classification	Currency	Market Segment	date
PEP 3.600 08/13/42	US713448CC02		DBFUGR	USD	AACA	31/03/2018
CSX 3.250 06/01/27 '27	US126408HH96		DBFUGR	USD	AACA	31/03/2018
WHGRU 2.700 01/31/20	US832248AX66		DBFUGR	USD	AACA	31/03/2018
KRC 4.375 10/01/25 '25	US49427RAL69		DBFGGR	USD	AACA	31/03/2018
RCI 5.450 10/01/43 '43	US775109AZ48		DBFUGR	USD	AACA	31/03/2018
GILD 4.000 09/01/36 '36	US375558BJ18		DBFUGR	USD	AACA	31/03/2018
BRK 2.100 08/14/19	US084670BL15		DBFUGR	USD	AACA	31/03/2018
MONMN Perp '18	XS1599078059		DYVXXR	USD	AACA	31/03/2018
KFW 1.625 05/29/20	US500769HK33		DBFUFR	USD	AACA	31/03/2018
FOXA 3.700 10/15/25 '25	US90131HBW43		DBFGGR	USD	AACA	31/03/2018
AVB 4.200 12/15/23 '23 MTN	US05348EAT64		DTFUFR	USD	AACA	31/03/2018
MLM 4.250 12/15/47 '47	US573284AU07		DBFNGR	USD	AACA	31/03/2018
TMO 4.150 02/01/24 '23	US883556BF82		DBFUGR	USD	AACA	31/03/2018
REL 3.125 10/15/22 '22	US758202AK13		DBFGGR	USD	AACA	31/03/2018
ARGV 03/16/18 MATd	ARARGE5204X5		DYZUXR	USD	AACA	31/03/2018
FOXA 8.250 10/17/96	US90131HBT14		DBFUGR	USD	AACA	31/03/2018
GTNX 5.125 10/15/24 '19	USU42511AF91		DBFUGR	USD	AACA	31/03/2018
ABC 3.250 03/01/25 '24	US03073EAM75		DBFUGR	USD	AACA	31/03/2018
CNTLT 7.375 10/07/40 '20 FRN	USG23909AA53		DBFSGR	USD	AACA	31/03/2018
TA 6.500 03/15/40	US89346DAE76		DBFUGR	USD	AACA	31/03/2018
GCC 5.250 06/23/24 '21	USP4954UAB00		DBFGGR	USD	AACA	31/03/2018
BRK 5.150 11/15/43 '43	US59562VBD82		DBFUGR	USD	AACA	31/03/2018
PM 1.875 11/01/19	US718172CC11		DBFUGR	USD	AACA	31/03/2018
USB 2.125 10/28/19 '19 MTN	US90331HML41		DTFUGR	USD	AACA	31/03/2018
OGPWR 5.950 11/01/39	US677050AG14		DBFSGR	USD	AACA	31/03/2018
KMT 3.875 02/15/22 '21	US489170AC47		DBFUGR	USD	AACA	31/03/2018
FE 4.700 04/01/24 '24	US476556DB87		DBFUGR	USD	AACA	31/03/2018
ARGV 04/13/18 MATd	ARARGE5204S5		DYZUXR	USD	AACA	31/03/2018
DIS 1.800 06/05/20 MTN	US25468PDU75		DTFUGR	USD	AACA	31/03/2018
EIX 5.550 01/15/36	US842400EZ22		DBFSFR	USD	AACA	31/03/2018
D 2.962 07/01/19	US25746UBU25		DBFUGR	USD	AACA	31/03/2018
AREAM 5.750 10/09/23	PAL4200621A6		DBFSAR	USD	AACA	31/03/2018
CLR 6.875 05/01/25 '20	US18538UAC09		DBFUGR	USD	AACA	31/03/2018
CJCAP 6.277 Perp '19 FRN	XS0300179198		DBVUPR	EUR	AACA	31/03/2018
ABX 5.700 05/30/41	US06849RAG74		DBFUFR	USD	AACA	31/03/2018
UNM 5.625 09/15/20	US91529YAH99		DBFUGR	USD	AACA	31/03/2018
OMI 4.375 12/15/24 '24	US690732AE23		DBFUGR	USD	AACA	31/03/2018
JNJ 3.700 03/01/46 '45	US478160BV55		DBFUGR	USD	AACA	31/03/2018
CHD 2.450 08/01/22 '22	US171340AK87		DBFUGR	USD	AACA	31/03/2018
TGI 5.250 06/01/22 '18	US896818AL57		DBFUGR	USD	AACA	31/03/2018
DPS 4.500 11/15/45 '45	US26138EBA64		DBFGGR	USD	AACA	31/03/2018

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SLGN 4.750 03/15/25 '20	US827048AU38		DBFUGR	USD	AACA	31/03/2018
WES 1.874 03/20/18 MATd	US950840AC22		DBFGGR	USD	AACA	31/03/2018
OII 4.650 11/15/24 '24	US675232AA07		DBFUGR	USD	AACA	31/03/2018
COP 5.950 10/15/36	US20825VAB80		DBFGGR	USD	AACA	31/03/2018
MRKX 2.800 05/18/23	US58933YAF25		DBFUGR	USD	AACA	31/03/2018
CMS 2.850 05/15/22 '22	US210518CT13		DBFSGR	USD	AACA	31/03/2018
ICAHF 6.375 12/15/25 '20	US451102BN61		DBFNFR	USD	AACA	31/03/2018
APH 4.000 02/01/22 '21	US032095AB71		DBFUGR	USD	AACA	31/03/2018
MUR 5.875 12/01/42 '42	US626717AG73		DBFUGR	USD	AACA	31/03/2018
UNP 4.050 11/15/45 '45	US907818EF15		DBFUGR	USD	AACA	31/03/2018
ES 2.500 03/15/21 '21	US30040WAA62		DBFUGR	USD	AACA	31/03/2018
CAHEA 2.950 11/01/22	US14916RAC88		DBFSGR	USD	AACA	31/03/2018
BAC 5.490 03/15/19	US060505DB73		DBFUFR	USD	AACA	31/03/2018
ARGV 05/24/18 MATd	ARARGE5204F2		DYZUXR	USD	AACA	31/03/2018
MAT 4.350 10/01/20	US577081AT97		DBFUGR	USD	AACA	31/03/2018
FE 4.800 06/15/18 MATd	US476556CK95		DBFUGR	USD	AACA	31/03/2018
BAM 9.750 08/15/22 CALd	USU8812UAA98		DBFUGR	USD	AACA	31/03/2018
ICA 8.375 07/24/17 EXCd	USP37149AQ72		DBFUGR	USD	AACA	31/03/2018
JMGV 6.750 04/28/28	US470160CA80		DBFUFR	USD	AACA	31/03/2018
CIELC 3.750 11/16/22	USP28610AA46		DBFUGR	USD	AACA	31/03/2018
PLGV 1.375 10/22/27 MTN	XS1584894650		DTFUFB	EUR	AACA	31/03/2018
WFT 9.875 03/01/25 '24	USU9432JAA26		DBFGGR	USD	AACA	31/03/2018
BIOS 8.875 02/15/21 '18	US09069NAF50		DBFUGR	USD	AACA	31/03/2018
AES 6.750 03/28/23 '18	USP06076AA49		DBFGGR	USD	AACA	31/03/2018
GFINB 4.375 04/11/27 '27	USP13296AM37		DBFUGR	USD	AACA	31/03/2018
UNITX 7.125 12/15/24 '19	US20341WAE57		DBFUGR	USD	AACA	31/03/2018
FCC 6.500 10/30/20 CVT	XS0457172913		DCFQCR	EUR	AACA	31/03/2018
CZGV 3.875 05/24/22 MTN	XS0750894577		DTFUFB	EUR	AACA	31/03/2018
CNOB 1.300 04/17/18 MATd	US20786AAN54		DBFUFR	USD	AACA	31/03/2018
CMS 1.800 09/28/18	US29266NC623		DBFUFR	USD	AACA	31/03/2018
INRXX 5.250 10/10/21 CALd	USP56236AA33		DBFUGR	USD	AACA	31/03/2018
MEG 7.000 03/31/24 '18	USC54294AC41		DBFUGR	USD	AACA	31/03/2018
NBR 5.750 02/01/25 '24	US62957HAD70		DBFNFR	USD	AACA	31/03/2018
PEMEX 8.625 02/01/22	US706451AG65		DBFSGR	USD	AACA	31/03/2018
MEXCH 5.500 01/15/48 '47	USP57908AH15		DBFUGR	USD	AACA	31/03/2018
TSLA 0.250 03/01/19 CVT	US88160RAB78		DBFUFR	USD	AACA	31/03/2018
NAVI 4.510 12/15/20 FRN MTN	US78442FDT21		DTVUFR	USD	AACA	31/03/2018
DJOGL 8.125 06/15/21 '18	USU2541JAA52		DBFSGR	USD	AACA	31/03/2018
CNOOC 7.875 03/15/32	US65334HAA05		DBFUGR	USD	AACA	31/03/2018
IX 8.000 02/15/24 '19	USL5137XAJ83		DBFSGR	USD	AACA	31/03/2018
VRX 5.625 12/01/21 '18	USC94143AD31		DBFUGR	USD	AACA	31/03/2018

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CTL 7.250 10/15/35 '18	US912920AM72		DBXXXX	USD	AACA	31/03/2018
MNK 4.875 04/15/20 '18	USL6233LAB29		DBFUGR	USD	AACA	31/03/2018
HOLDF 9.250 06/15/21 '18	USU4413KAA35		DBFUGR	USD	AACA	31/03/2018
XPO 6.500 06/15/22 '18	USU9840VAD56		DBFUGR	USD	AACA	31/03/2018
BZH 5.875 10/15/27 EXCd	USU0758TAR87		DBFUGR	USD	AACA	31/03/2018
MUINC 5.000 05/01/25 '25	USC67111AG65		DBFUGR	USD	AACA	31/03/2018
USFDG 5.875 06/15/24 '19	US90290MAB72		DBFUGR	USD	AACA	31/03/2018
SVG 7.650 06/15/35	US283875AN23		DBFUFR	USD	AACA	31/03/2018
BRGV 2.625 01/05/23	US105756BU30		DBFUGR	USD	AACA	31/03/2018
HOS 5.000 03/01/21 '18	US440543AQ93		DBFUGR	USD	AACA	31/03/2018
PBI 4.375 05/15/22 '22	US724479AL44		DBFUGR	USD	AACA	31/03/2018
USG 5.500 03/01/25 '20	USU90402AF27		DBFUGR	USD	AACA	31/03/2018
DKAVN 3.839 12/30/18	IL0011321580		DBFUGR	USD	AACA	31/03/2018
PLGV 4.000 01/22/24	US857524AC63		DBFUFR	USD	AACA	31/03/2018
PDVSA 10.750 02/15/20	USU1719MAA63		DBFSGR	USD	AACA	31/03/2018
ICDED 6.375 05/15/43	USP56226AQ94		DBFUGR	USD	AACA	31/03/2018
	US87422VAE83		DBFNFR	USD	AACA	31/03/2018
YPTD 10.000 11/02/28 PUT	US984245AF78		DBFUGR	USD	AACA	31/03/2018
IHRT 2.000 02/01/21 DFTd	US184502BQ46		DBFUGR	USD	AACA	31/03/2018
PLGV 1.625 01/15/19 MTN	XS0874841066		DTFUFB	EUR	AACA	31/03/2018
CYGV 2.750 06/27/24 MTN	XS1637276848		DTFUFR	EUR	AACA	31/03/2018
CTL 7.625 08/03/21	US74913EAQ35		DBFGGR	USD	AACA	31/03/2018
ASG 4.875 05/25/29	USP3713QAA50		DBFSGR	USD	AACA	31/03/2018
ENVA 8.500 09/01/24 '20	USU29298AB91		DBFNFR	USD	AACA	31/03/2018
KLBN 5.250 07/16/24	USL5828LAA72		DBFGGR	USD	AACA	31/03/2018
ICPX 5.875 05/03/27 '22	USG3040LAA01		DBFGGR	USD	AACA	31/03/2018
ARGV 01/11/19	ARARGE5205F9		DYZUXR	USD	AACA	31/03/2018
ARGV 6.625 07/06/28	US040114HF05		DBFTGR	USD	AACA	31/03/2018
OIBRC 9.500 04/23/19 DFTd	USP9037HAK97		DBFUGR	USD	AACA	31/03/2018
TRGP 5.375 02/01/27 '22	US87612BBE11		DBFUGR	USD	AACA	31/03/2018
EPE 7.750 09/01/22 '18	US268787AB41		DBFUGR	USD	AACA	31/03/2018
YRI 4.950 07/15/24 '24	US98462YAB65		DBFUGR	USD	AACA	31/03/2018
GFNOR 9.250 10/14/20	USP59974AB40		DBFUGR	USD	AACA	31/03/2018
PEGV 2.750 01/30/26	XS1315181708		DBFXFR	EUR	AACA	31/03/2018
NMARI 8.000 10/15/21 '18	USU5689PAA67		DBFUGR	USD	AACA	31/03/2018
YNDX 1.125 12/15/18 CVT	US98474TAB35		DCFNFR	USD	AACA	31/03/2018
GBGRO 5.125 10/30/19	USP47718AA21		DBFUGR	USD	AACA	31/03/2018
SABR 5.250 11/15/23 '18	USU86043AB99		DBFSGR	USD	AACA	31/03/2018
DNBX 4.625 12/01/22 '22	US26483EAG52		DBFUGR	USD	AACA	31/03/2018
ILGV 4.625 03/18/20 MTN	XS0495946070		DTFUFB	EUR	AACA	31/03/2018
BCSFR 6.750 01/27/21	USP1507FAA32		DBFUGR	USD	AACA	31/03/2018

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GOLL 8.750 Perp '18	USG3980PAA33		DBFGQR	USD	AACA	31/03/2018
MPRWL 4.250 03/15/42	US605417BZ68		DBFUGR	USD	AACA	31/03/2018
TIZIR 9.500 07/19/22 '20	NO0010801095		DBFSBR	USD	AACA	31/03/2018
WPXX 4.375 11/15/25 '20	US92211WAA99		DBFSGR	USD	AACA	31/03/2018
AIG 4.200 04/01/28 '28	US026874DK01		DBFUGR	USD	AACA	31/03/2018
POSAD 7.875 06/30/22 '19	USP4983GAQ30		DBFUGR	USD	AACA	31/03/2018
SDRL 6.625 09/15/20 DFTd	USG7945EAN51		DBFUGR	USD	AACA	31/03/2018
PLGV 3.750 01/19/23 MTN	XS0794399674		DTFUFB	EUR	AACA	31/03/2018
CSTM 6.625 03/01/25 '20	US210383AF21		DBFUGR	USD	AACA	31/03/2018
ENDP 6.000 07/15/23 '18	USG3040EAB41		DBFUGR	USD	AACA	31/03/2018
LYV 5.625 03/15/26 '21	USU53897AF84		DBFNGR	USD	AACA	31/03/2018
DKAVN 5.082 12/30/23	IL0011321747		DBFUGR	USD	AACA	31/03/2018
BGCP 8.375 07/19/18	US361652AA88		DBFUGR	USD	AACA	31/03/2018
AVGO 2.700 11/01/18	US111320AE77		DBFUGR	USD	AACA	31/03/2018
ARGV 12/15/35 FRN	XS0501197262		DBVXFR	USD	AACA	31/03/2018
JUUJY 8.625 09/20/22	XS1686882298		DYFXXR	USD	AACA	31/03/2018
OMF 7.250 12/15/21 CALd	USU68317AB96		DBFUGR	USD	AACA	31/03/2018
NAVI 6.350 09/15/31 '18 MTN	US78490FZC66		DTFUFR	USD	AACA	31/03/2018
PREZA 4.900 04/24/23	USP6638MAA91		DBFUGR	USD	AACA	31/03/2018
MATW 5.250 12/01/25 '20	US577128AA93		DBFNGR	USD	AACA	31/03/2018
GHCX 7.250 02/01/19	US939640AD00		DBFUGR	USD	AACA	31/03/2018
ASPHD 8.000 05/15/25 '20	US00215JAA79		DBFUGR	USD	AACA	31/03/2018
ROCPS 4.875 12/12/22 '20	US87876TAE47		DBFGGR	USD	AACA	31/03/2018
DFIN 8.250 10/15/24 '21	US25787GAC42		DBFUGR	USD	AACA	31/03/2018
CLF 4.875 04/01/21 '21	US18683KAD37		DBFUGR	USD	AACA	31/03/2018
CSNAC 7.000 Perp '18	USG2585XAA75		DTFGFR	USD	AACA	31/03/2018
ISA 7.373 06/15/22	USP0604MAA29		DBFUGR	USD	AACA	31/03/2018
USD 500'000'000 6.375% Senior Notes	USP0606PAC97		DBFGGR	USD	AACA	31/03/2018
CEQP 5.750 04/01/25 '20	US226373AP35		DBFUGR	USD	AACA	31/03/2018
ALGEC 8.000 02/15/23 '20	US01551UAC80		DBFSGR	USD	AACA	31/03/2018
AEL 5.000 06/15/27 '27	US025676AM95		DBFUGR	USD	AACA	31/03/2018
DRVAG 8.000 06/01/21 '17	USU26449AE50		DBFSGR	USD	AACA	31/03/2018
IHRT 9.000 12/15/19 DFTd	US184502BJ03		DBFGGR	USD	AACA	31/03/2018
ITUBD 6.500 Perp '23 MTN	USP5R6DPAB67		DBFUQR	USD	AACA	31/03/2018
CNGO 9.500 06/15/24 '19	USU1358NAA01		DBFUGR	USD	AACA	31/03/2018
APU 5.750 05/20/27 '27	US030981AL88		DBFUGR	USD	AACA	31/03/2018
SVG 5.875 01/30/25	USP01012AS54		DBFUGR	USD	AACA	31/03/2018
DISH 3.375 08/15/26 CVT	US25470MAB54		DCFUGR	USD	AACA	31/03/2018
PEMEX 6.750 09/21/47 MTN	US71656MBT53		DTFUFR	USD	AACA	31/03/2018
	USU94808AB56		DBFNGR	USD	AACA	31/03/2018
NXPI 4.125 06/15/20	USN65965AS93		DBFUGR	USD	AACA	31/03/2018



Financial instrument name	Financial Instrument (ISIN)	Written description of financial instrument	Instrument Classification	Currency	Market Segment	date
THYAO 4.200 09/15/28	USU0567PAA40		DBFSGR	USD	AACA	31/03/2018
NMBRH 11.000 12/15/19 '18	US65440KAB26		DBFUGR	USD	AACA	31/03/2018
HUGV 6.375 03/29/21	US445545AE60		DBFUFR	USD	AACA	31/03/2018
CBB 6.300 12/01/28	US171875AD97		DBFUGR	USD	AACA	31/03/2018
BID 4.875 12/15/25 '20	US835898AG22		DBFUGR	USD	AACA	31/03/2018
SPCMS 4.875 09/15/25 '20	US7846ELAC16		DBFUGR	USD	AACA	31/03/2018
SAPJ 7.500 06/15/32	XS0149581935		DBFGFR	USD	AACA	31/03/2018
PPC 5.875 09/30/27 '22	USU72068AD89		DBFNGR	USD	AACA	31/03/2018
MSCI 5.250 11/15/24 '19	USU5521TAA08		DBFUGR	USD	AACA	31/03/2018
ATU 5.625 06/15/22 '18	US00508XAF15		DBFUFR	USD	AACA	31/03/2018
STEHO 9.375 08/15/20 '18	USU85786AA69		DBFSGR	USD	AACA	31/03/2018
GPORX 6.375 01/15/26 '21	USU40347AG86		DBVGGR	USD	AACA	31/03/2018
LADR 5.250 03/15/22 '21	US505742AF38		DBFUGR	USD	AACA	31/03/2018
TERP 4.250 01/31/23 '22	US88104LAC72		DBFGGR	USD	AACA	31/03/2018
LAUR 8.250 05/01/25 '20	US518613AJ33		DBFUGR	USD	AACA	31/03/2018
MUINC 4.875 06/01/24 '24	US66977WAQ24		DBFNGR	USD	AACA	31/03/2018
UONEK 9.250 02/15/20 '18	US75040PAQ19		DBFUGR	USD	AACA	31/03/2018
JONE 9.250 03/15/23 '18	US48019TAE47		DBFUGR	USD	AACA	31/03/2018
WRD 6.875 02/01/25 '20	US96812TAB89		DBFUGR	USD	AACA	31/03/2018
	USU9098VAM47		DBFNGR	USD	AACA	31/03/2018
SYMC 3.950 06/15/22 '22	US871503AK44		DBFUGR	USD	AACA	31/03/2018
ARGV 08/10/18	ARARGE5204D7		DTZUFR	USD	AACA	31/03/2018
PLGV 3.375 07/09/24 MTN	XS0841073793		DTFUFB	EUR	AACA	31/03/2018
SCG 4.125 02/01/22 '21 MTN	US80589MAE21		DBFUFR	USD	AACA	31/03/2018
SCGV 8.000 01/01/26 '19	XS0471464023		DBFUAB	USD	AACA	31/03/2018
CARX 4.375 05/15/23 '23	USP58072AG71		DBFGGR	USD	AACA	31/03/2018
ELD 6.125 12/15/20 '18	US284902AC70		DBFUGR	USD	AACA	31/03/2018
USG 4.875 06/01/27 '22	US903293BE79		DBFUGR	USD	AACA	31/03/2018
LYV 5.375 06/15/22 '18	US538034AG43		DBFUGR	USD	AACA	31/03/2018
LONE 11.250 01/01/23 '21	US54238XAC20		DBFGGR	USD	AACA	31/03/2018
HOS 1.500 09/01/19 CVT	US440543AN62		DCFUFR	USD	AACA	31/03/2018
	XS1721765854		DYFUXB	USD	AACA	31/03/2018
FLEXA 6.875 01/15/25 '20	US33936YAA38		DBFUGR	USD	AACA	31/03/2018
ECRXX 8.875 07/15/23 '18	US27890GAB68		DBFUGR	USD	AACA	31/03/2018
SGLJ 6.125 06/27/22 '19	USU85969AC41		DBFNGR	USD	AACA	31/03/2018
CDK 4.875 06/01/27 '22 EXCd	US12508EAE14		DBFNGR	USD	AACA	31/03/2018
	US92940QAA04		DBFNGR	USD	AACA	31/03/2018
EVVNZ 11.000 02/15/23 '20	USU2927MAA28		DBFSGR	USD	AACA	31/03/2018
OI 5.000 01/15/22	USU6519GAB37		DBFUGR	USD	AACA	31/03/2018
LDOS 7.125 07/01/32	US808626AE53		DBFUGR	USD	AACA	31/03/2018
HOV 8.000 11/01/19 '19	USU48654AS33		DBFGGR	USD	AACA	31/03/2018

Financial instrument name	Financial Instrument (ISIN)	Written description of financial instrument	Instrument Classification	Currency	Market Segment	date
DCEL 6.000 04/15/21 '18	USG27649AE55		DBFUGR	USD	AACA	31/03/2018
JCOHF 10.250 11/15/22 '19	US46647DAB91		DBFSFR	USD	AACA	31/03/2018
EFII 0.750 09/01/19 CVT	US286082AC69		DCFUGR	USD	AACA	31/03/2018
CWSEF 6.875 09/15/27 '22	US12674TAA43		DBFUGR	USD	AACA	31/03/2018
BAM 9.750 08/15/22 CALd	US88104UAA16		DBFUGR	USD	AACA	31/03/2018
DHCP 9.000 12/31/24 '20	US25501GAA31		DBKUGR	USD	AACA	31/03/2018
GEL 6.500 10/01/25 '20	US37185LAJ17		DBFGGR	USD	AACA	31/03/2018
TPGCH 13.000 09/15/21	US46619YAA91		DBFSGR	USD	AACA	31/03/2018
VINEO 8.750 04/15/23 '20	US927375AA33		DBFNGR	USD	AACA	31/03/2018
CZR 5.000 10/01/24 CVT	US127686AA18		DCFNGR	USD	AACA	31/03/2018
CRK 10.000 03/15/20 '18	US205768AP99		DBFSGR	USD	AACA	31/03/2018
WFRAC 6.375 12/15/22 '19	US69145LAA26		DBFNGR	USD	AACA	31/03/2018
AA 6.750 09/30/24 '19	US013822AA98		DBFUGR	USD	AACA	31/03/2018
	US33834YAA64		DBFNGR	USD	AACA	31/03/2018
SSNC 5.875 07/15/23 CALd	US78467JAC45		DBFUGR	USD	AACA	31/03/2018
WDAY 0.250 10/01/22 CVT	US98138HAE18		DCFNGR	USD	AACA	31/03/2018
BAM 6.375 05/15/25 '20	US11283WAC82		DBFUGR	USD	AACA	31/03/2018
HEP 6.000 08/01/24 '19	US435765AG70		DBFUGR	USD	AACA	31/03/2018
VIKHG 5.000 02/15/28 '23	US91832VAA26		DBFSGR	USD	AACA	31/03/2018
GCP 9.500 02/01/23 CALd	US36164YAA91		DBFUGR	USD	AACA	31/03/2018
ABGX 6.000 12/15/24 '19	US043436AN49		DBFUGR	USD	AACA	31/03/2018
CCX 5.375 05/15/27 '27	US163851AE83		DBFGGR	USD	AACA	31/03/2018
HIPNN 5.875 05/15/25 '20	US865033AC86		DBFSGR	USD	AACA	31/03/2018
GPORX 6.375 01/15/26 '21	US402635AM88		DBFNGR	USD	AACA	31/03/2018
GTCSN 8.250 03/01/24 '20	US36760BAE92		DBFUGR	USD	AACA	31/03/2018
BANCP 7.000 02/01/21 CALd	US05542HAA41		DBFUGR	USD	AACA	31/03/2018
KRA 7.000 04/15/25 '20	US50077DAE40		DBFUGR	USD	AACA	31/03/2018
CF 4.500 12/01/26	USU1579LAB54		DBFSGR	USD	AACA	31/03/2018
JCP 8.625 03/15/25 '21	US708160CD64		DBFNGR	USD	AACA	31/03/2018
GPORX 6.000 10/15/24 '19	US402635AH93		DBFUGR	USD	AACA	31/03/2018
RIGN 7.000 06/01/28	US379352AL15		DBFUGR	USD	AACA	31/03/2018
INDGN 6.875 02/15/26 '21	US45569LAA98		DBFNGR	USD	AACA	31/03/2018
TDGXX 6.625 02/15/25 '20	US896356AE21		DBFUGR	USD	AACA	31/03/2018
BZH 5.875 10/15/27 EXCd	US07556QBQ73		DBFUGR	USD	AACA	31/03/2018
PA 5.450 02/15/30	US70914PMJ83			USD	AACA	31/03/2018
KEHES 7.625 08/15/21 '18	US487526AA36		DBFSGR	USD	AACA	31/03/2018
AIRP 3.650 07/15/24 '24	US009363AQ51		DBFUGR	USD	AACA	31/03/2018
ENDP 7.250 01/15/22 '18	USU2918VAD74		DBFUGR	USD	AACA	31/03/2018
ELSTN 9.625 01/15/22 '18	US28620QAA13		DBFUFR	USD	AACA	31/03/2018
STHTH 8.125 11/01/21 '18	US85917NAA00		DBFUGR	USD	AACA	31/03/2018
F 9.980 02/15/47	US345370BW93		DBFUFR	USD	AACA	31/03/2018

Financial instrument name	Financial Instrument (ISIN)	Written description of financial instrument	Instrument Classification	Currency	Market Segment	date
HIGHM 6.125 05/15/41	USU43236AC96		DBFUGR	USD	AACA	31/03/2018
BZH 8.750 03/15/22 '19	US07556QBP90		DBFUFR	USD	AACA	31/03/2018
GTWOG 9.000 09/30/21 '19	US39143GAA85		DBFUGR	USD	AACA	31/03/2018
MCHP 1.625 02/15/25 CVT	US595017AD62		DCFOFR	USD	AACA	31/03/2018
SHW 2.250 05/15/20	US824348AT35		DBFNGR	USD	AACA	31/03/2018
LADR 5.250 03/15/22 '21	USU4984RAC35		DBFUGR	USD	AACA	31/03/2018
USAC 6.875 04/01/26 '21	US91740PAA66		DBFNGR	USD	AACA	31/03/2018
NY 6.814 11/15/40	US59259YGF07			USD	AACA	31/03/2018
TVPT 6.000 03/15/26 '21	US89421UAA51		DBFNGR	USD	AACA	31/03/2018
NEWNT 6.250 03/15/26 '21	US644274AF98		DBFSGR	USD	AACA	31/03/2018
HERGR 6.500 05/01/22 CALd	US42237MAA62		DBFUGR	USD	AACA	31/03/2018
SULVI 8.750 04/01/22 '19	US86737NAA63		DBFUGR	USD	AACA	31/03/2018
AFSI 6.125 08/15/23	US032359AE12		DBFUGR	USD	AACA	31/03/2018
ROCK 6.250 02/01/21 '18	US374689AF42		DBFUGR	USD	AACA	31/03/2018
PDCE 6.125 09/15/24 '19	US69327RAG65		DBFUGR	USD	AACA	31/03/2018
BSX 2.850 05/15/20	US101137AP29		DBFUGR	USD	AACA	31/03/2018
AIMBU 6.375 05/15/23 '18	US00913CAA71		DBFUGR	USD	AACA	31/03/2018
CRRGP 8.250 12/15/19 '18	US126442AA07		DBFSGR	USD	AACA	31/03/2018
IIIX 7.000 03/15/19 '18	US452892AA02		DBFUGR	USD	AACA	31/03/2018
MOH 4.875 06/15/25 '20	US60855RAH30		DBFNGR	USD	AACA	31/03/2018
HK 6.750 02/15/25 '20	US40537QAQ38		DBFNGR	USD	AACA	31/03/2018
LEN 6.625 05/01/20 EXCd	US526057CG71		DBFUGR	USD	AACA	31/03/2018
TX 3.305 08/15/19	US9151375N91			USD	AACA	31/03/2018
DCPX 6.450 11/03/36	USU2647UAA35		DBFSFR	USD	AACA	31/03/2018
VIAB 4.850 12/15/34 '34	US92553PAZ53		DBFUGR	USD	AACA	31/03/2018
PMORR 5.750 07/17/24 '19	US17186LAA17		DBFGGR	USD	AACA	31/03/2018
FTSI 6.250 05/01/22 '18	US30283WAB00		DBFSGR	USD	AACA	31/03/2018
EIX 3.650 03/01/28 '27	US842400GJ61		DBFSGR	USD	AACA	31/03/2018
MAGRP 6.875 12/15/23 '19	US57701RAD44		DBFUGR	USD	AACA	31/03/2018
LA 6.087 02/01/45 '20	US270618CN95		DMFSGR	USD	AACA	31/03/2018
ADTX 4.875 07/15/32	US74166NAA28		DBFSGR	USD	AACA	31/03/2018
KW 5.875 04/01/24 '19	US489399AK18		DBFNGR	USD	AACA	31/03/2018
RY 3.000 10/23/25 '18 MTN	US78010UCX37		DTVUGR	USD	AACA	31/03/2018
ENS 5.000 04/30/23 '23	US29275YAB83		DBFUGR	USD	AACA	31/03/2018
XRX 2.750 09/01/20	US984121CK78		DBFUGR	USD	AACA	31/03/2018
AER 6.500 06/15/45 '25 FRN	US00773HAA59		DBVUGR	USD	AACA	31/03/2018
IBRD 03/11/31	US45905ASE90		DBXXXX	USD	AACA	31/03/2018
HMLTC 4.750 07/01/13	US40728TAA16		DBFUGR	USD	AACA	31/03/2018
MAITB 8.875 09/15/21	US563469CZ65		DNFGFR	USD	AACA	31/03/2018
EGN 4.625 09/01/21 '21	US29265NAS71		DBFUGR	USD	AACA	31/03/2018
ENRAN 3.450 01/15/23 '22	US86765BAL36		DBFGGR	USD	AACA	31/03/2018

Financial instrument name	Financial Instrument (ISIN)	Written description of financial instrument	Instrument Classification	Currency	Market Segment	date
HYH 6.250 10/15/22 '18	US40650VAB62		DBFUGR	USD	AACA	31/03/2018
BXB 5.350 04/01/20	US10510KAA51		DBFGGR	USD	AACA	31/03/2018
NRTHH 7.500 08/01/21 '18	US412418AA35		DBFSGR	USD	AACA	31/03/2018
HAL 7.600 08/15/96	US261597AG33		DBFUFR	USD	AACA	31/03/2018
PA 5.053 06/01/18 MATd	US20281PCZ36			USD	AACA	31/03/2018
AES 6.750 10/01/19 '19	US233293AN97		DBFUGR	USD	AACA	31/03/2018
CF 4.950 06/01/43	US12527GAD51		DBFGGR	USD	AACA	31/03/2018
CL 1.500 11/01/18 MTN	US19416QED88		DTFUGR	USD	AACA	31/03/2018
GE 4.250 09/15/28 MTN	US36966TJP84		DTFUFR	USD	AACA	31/03/2018
SBH 5.500 11/01/23 '18	US79546VAK26		DBFUGR	USD	AACA	31/03/2018
NGLEG 7.500 11/01/23 '19	US62913TAJ16		DBFUGR	USD	AACA	31/03/2018
VOTAM 5.750 01/28/27 '26	US78478EAA64		DBFUGR	USD	AACA	31/03/2018
AD 4.125 04/10/19	US24668PAF45		DBFUGR	USD	AACA	31/03/2018
SBGI 5.875 03/15/26 '21	US829259AU46		DBFUGR	USD	AACA	31/03/2018
OPEKA 7.875 07/31/23 '18	US67109EAA64		DBFUGR	USD	AACA	31/03/2018
RY 4.650 01/27/26	US780082AD52		DBFUFR	USD	AACA	31/03/2018
CA 06/01/18 MATd	US130911XW57			USD	AACA	31/03/2018
TX 4.631 04/01/33	US882722VP38			USD	AACA	31/03/2018
CA 5.850 08/01/19	US786056BD27			USD	AACA	31/03/2018
NC 2.924 06/01/22	US752598AJ11			USD	AACA	31/03/2018
CA 2.875 06/01/19	US796895AG52			USD	AACA	31/03/2018
NY 4.774 03/01/20	US64966HYC86			USD	AACA	31/03/2018
IL 3.900 12/01/22	US215219LB05			USD	AACA	31/03/2018
CA 2.750 08/01/20	US80263KAN90			USD	AACA	31/03/2018
UT 4.554 07/01/24	US917542QR68			USD	AACA	31/03/2018
KSS 3.250 02/01/23 '22	US500255AS33		DBFUGR	USD	AACA	31/03/2018
BHF 4.700 06/22/47 '46	USU6225NAB83		DBFGGR	USD	AACA	31/03/2018
NJ 2.308 04/01/18 MATd	US650367KR55			USD	AACA	31/03/2018
WI 2.000 11/01/18	US35644YCQ44			USD	AACA	31/03/2018
CCGPK 5.489 12/30/20	USU1671RAA15		DBFSGR	USD	AACA	31/03/2018
CA 5.970 08/01/20	US786056AZ48			USD	AACA	31/03/2018
TXT 3.875 03/01/25 '24	US883203BV22		DBFUGR	USD	AACA	31/03/2018
TX 2.883 05/15/25	US88213ABW45			USD	AACA	31/03/2018
AL 4.900 09/01/19	US010632MP93			USD	AACA	31/03/2018
CA 5.770 05/15/43	US91412F7Y75		DMFSFR	USD	AACA	31/03/2018
MI 2.121 05/01/19	US621060MR05			USD	AACA	31/03/2018
AZ 3.569 07/01/22	US590545TC31			USD	AACA	31/03/2018
NY 4.674 03/01/19	US64966HYB04			USD	AACA	31/03/2018
ABI 7.750 01/15/19 CALd	US03523TBE73		DBFGGR	USD	AACA	31/03/2018
DUK 3.950 03/15/48 '47	US26442CAU80		DBFSGR	USD	AACA	31/03/2018
PM 3.875 08/21/42	US718172AU37		DBFUFR	USD	AACA	31/03/2018

Financial instrument name	Financial Instrument (ISIN)	Written description of financial instrument	Instrument Classification	Currency	Market Segment	date
CM 1.600 09/06/19	US13607RAB69		DBFUFR	USD	AACA	31/03/2018
MSI 4.600 02/23/28 '27	US620076BL24		DBFNGR	USD	AACA	31/03/2018
SO 2.450 09/01/18	US842587CJ45		DBFUGR	USD	AACA	31/03/2018
AXP 2.600 09/14/20 '20 MTN	US0258MODX44		DTFUGR	USD	AACA	31/03/2018
NC 3.847 12/01/34	US914713K686			USD	AACA	31/03/2018
DXC 4.450 09/15/22	US205363AN41		DBFUGR	USD	AACA	31/03/2018
UNP 4.000 02/01/21 '20	US907818DG07		DBFUGR	USD	AACA	31/03/2018
LSI 3.500 07/01/26 '26	US84610WAB19		DBFGGR	USD	AACA	31/03/2018
BAC 6.625 05/23/36 CALd	US056335AA06		DBFGFR	USD	AACA	31/03/2018
DFS 3.100 06/04/20 '20	US25466AAG67		DBFUGR	USD	AACA	31/03/2018
NSC 4.837 10/01/41	US655844BH01		DBFUFR	USD	AACA	31/03/2018
MO 9.950 11/10/38	US02209SAE37		DBFUGR	USD	AACA	31/03/2018
PM 1.875 01/15/19	US718172BF50		DBFUGR	USD	AACA	31/03/2018
K 4.000 12/15/20	US487836BD94		DBFUGR	USD	AACA	31/03/2018
THLTD 4.125 02/02/26 '25	USQ9194UAG78		DBFGGR	USD	AACA	31/03/2018
SHB 2.400 10/01/20	US86960BAJ17		DTFUFR	USD	AACA	31/03/2018
ETN 3.915 09/15/47 '47	US278062AF18		DBFGGR	USD	AACA	31/03/2018
SHB 2.250 06/17/19 MTN	US86960BAG77		DTFUFR	USD	AACA	31/03/2018
HRS 5.550 10/01/21 CALd	US30162AAC27		DBFUGR	USD	AACA	31/03/2018
CCLX 7.200 10/01/23	US143658AF97		DBFUFR	USD	AACA	31/03/2018
BAC 5.875 02/07/42 MTN	US06051GEN51		DTFUFR	USD	AACA	31/03/2018
RY 2.150 03/06/20 MTN	US78012KCB17		DTFNFR	USD	AACA	31/03/2018
SC 4.770 12/01/45	US837151NP08		DMFSFR	USD	AACA	31/03/2018
FE 6.150 06/01/37	US476556CX17		DBFUGR	USD	AACA	31/03/2018
UT 5.937 06/15/39	US917565LB71			USD	AACA	31/03/2018
IBE 5.810 03/15/25	US81013TAC53		DBFUGR	USD	AACA	31/03/2018
RL 2.125 09/26/18 '18	US751212AA91		DBFUGR	USD	AACA	31/03/2018
LRCX 2.750 03/15/20 '20	US512807AM03		DBFUGR	USD	AACA	31/03/2018
BAC 2.151 11/09/20 '19 MTN	US06051GGB95		DBFUGR	USD	AACA	31/03/2018
AZN 4.000 09/18/42	US046353AG32		DBFUFR	USD	AACA	31/03/2018
RTN 7.200 08/15/27	US755111AF81		DBFUGR	USD	AACA	31/03/2018
WM 4.100 03/01/45 '44	US94106LBC28		DBFUGR	USD	AACA	31/03/2018
PEP 5.500 01/15/40	US713448BP24		DBFUGR	USD	AACA	31/03/2018
AXP 1.875 11/05/18 '18 MTN	US0258MODZ91		DTFUGR	USD	AACA	31/03/2018
EQT 4.875 11/15/21	US26884LAB53		DBFUGR	USD	AACA	31/03/2018
PM 3.250 11/10/24	US718172BM02		DBFUFR	USD	AACA	31/03/2018
PH 3.250 03/01/27 '26	US701094AJ33		DBFUGR	USD	AACA	31/03/2018
MA 2.000 04/01/19	US57636QAA22		DBFUGR	USD	AACA	31/03/2018
BIIB 4.050 09/15/25 '25	US09062XAF06		DBFUGR	USD	AACA	31/03/2018
SPGI 2.950 01/22/27 '26	US78409VAM63		DBFGGR	USD	AACA	31/03/2018
THLTD 4.125 02/02/26 '25	US89400PAE34		DBFGGR	USD	AACA	31/03/2018

Financial instrument name	Financial Instrument (ISIN)	Written description of financial instrument	Instrument Classification	Currency	Market Segment	date
C 2.100 06/12/20 '20	US17325FAE88		DBFUGR	USD	AACA	31/03/2018
CNR 6.200 06/01/36	US136375BN19		DBFUGR	USD	AACA	31/03/2018
FDX 4.050 02/15/48 '47	US31428XBQ88		DBFUGR	USD	AACA	31/03/2018
PNC 2.200 01/28/19 '18 MTN	US69353RCH93		DTFUDR	USD	AACA	31/03/2018
EDF 4.750 10/13/35 '35	USF2893TAP15		DBFUGR	USD	AACA	31/03/2018
COXET 4.600 08/15/47 '47	US224044CK16		DBFUGR	USD	AACA	31/03/2018
BRK 4.250 01/15/21	US084664BQ34		DBFGGR	USD	AACA	31/03/2018
VA 4.956 01/01/44	US92778LBL36			USD	AACA	31/03/2018
THG 4.500 04/15/26 '26	US410867AF22		DBFUGR	USD	AACA	31/03/2018
GILD 5.650 12/01/41 '41	US375558AS26		DBFUGR	USD	AACA	31/03/2018
BATS 5.700 08/15/35 '35	US761713BA36		DBFUGR	USD	AACA	31/03/2018
EXC 4.150 03/15/43 '42	US737679DE73		DBFUGR	USD	AACA	31/03/2018
MQG 3.763 11/28/28 '27 MTN	US55608KAK16		DTFNFR	USD	AACA	31/03/2018
LOW 3.875 09/15/23 '23	US548661CZ88		DBFUGR	USD	AACA	31/03/2018
PNC 2.000 05/19/20 '20	US69353RFC79		DTFUFR	USD	AACA	31/03/2018
COF 1.850 09/13/19 '19	US14042RBS94		DBFUGR	USD	AACA	31/03/2018
TX 7.088 01/01/42	US235417AA07			USD	AACA	31/03/2018
GE 4.418 11/15/35	US36164QNA21		DTFUFR	USD	AACA	31/03/2018
SYF 3.000 06/15/22 '22	US87166FAA12		DTFUGR	USD	AACA	31/03/2018
IEX 4.500 12/15/20 '20	US45167RAE45		DBFUGR	USD	AACA	31/03/2018
TRP 3.800 10/01/20	US893526DK63		DBFUGR	USD	AACA	31/03/2018
CBA 2.050 09/18/20 MTN	US2027A0JP57		DTFNFR	USD	AACA	31/03/2018
PEG 4.000 06/01/44 '43 MTN	US74456QBF28		DTXXFR	USD	AACA	31/03/2018
DTE 3.450 10/01/20 '20	US250847EF31		DBFUGR	USD	AACA	31/03/2018
WBA 4.800 11/18/44 '44	US931427AC23		DBFUGR	USD	AACA	31/03/2018
TRV 4.300 08/25/45 '45	US89417EAK55		DBFUGR	USD	AACA	31/03/2018
ANZ 2.700 11/16/20 MTN	US05253JAK79		DTFNFR	USD	AACA	31/03/2018
MYL 2.500 06/07/19	US62854AAK07		DBFUFR	USD	AACA	31/03/2018
FISV 4.750 06/15/21	US337738AL26		DBFUGR	USD	AACA	31/03/2018
SUMFG 2.650 07/23/20	US865622BV55		DBFUFR	USD	AACA	31/03/2018
SWK 2.900 11/01/22	US854502AD32		DBFGGR	USD	AACA	31/03/2018
ROG 2.250 09/30/19 '19	US771196BA98		DBFGGR	USD	AACA	31/03/2018
PKI 5.000 11/15/21 '21	US714046AE97		DBFUGR	USD	AACA	31/03/2018
GX 5.450 06/09/44 '43	US380956AE20		DBFUGR	USD	AACA	31/03/2018
EVRG 4.200 03/15/48 '47	US485134BR00		DBFUGR	USD	AACA	31/03/2018
GLW 4.750 03/15/42	US219350AW53		DBFUGR	USD	AACA	31/03/2018
ITW 3.375 09/15/21 '21	US452308AP45		DBFUFR	USD	AACA	31/03/2018
BRK 3.600 09/01/20 '20	US12189LAB71		DBFUGR	USD	AACA	31/03/2018
JNSON 4.750 10/15/46 '46	US478165AH67		DBFUGR	USD	AACA	31/03/2018
PM 4.500 03/26/20	US718172AH26		DBFUGR	USD	AACA	31/03/2018
PEG 4.150 11/01/45 '45 MTN	US74456QBN51		DTXXXX	USD	AACA	31/03/2018

Financial instrument name	Financial Instrument (ISIN)	Written description of financial instrument	Instrument Classification	Currency	Market Segment	date
C 2.125 10/20/20 '20	US17325FAJ75		DSMFMM	USD	AACA	31/03/2018
HSBA 7.000 01/15/39	US4042Q1AD94		DTFUFR	USD	AACA	31/03/2018
BRK 2.400 03/15/19 '19	US595620AJ40		DBFSGR	USD	AACA	31/03/2018
ANZ 2.050 09/23/19	US05253JAP66		DTFNFR	USD	AACA	31/03/2018
STI 3.000 02/02/23 '23	US86787EAV92		DTFUGR	USD	AACA	31/03/2018
RIOX 5.750 06/01/35	US013716AW59		DBFSGR	USD	AACA	31/03/2018
SPG 4.125 12/01/21 '21	US828807CG09		DBFUGR	USD	AACA	31/03/2018
WFC 5.500 08/01/35	US929903AM44		DBFUFR	USD	AACA	31/03/2018
DIS 7.000 03/01/32 MTN	US25468PBW59		DTXXXX	USD	AACA	31/03/2018
AXS 4.000 12/06/27 '27	US05464HAC43		DBFGGR	USD	AACA	31/03/2018
BMY 2.000 08/01/22	US110122AT56		DBFUGR	USD	AACA	31/03/2018
NAB 2.125 05/22/20 MTN	US63254AAV08		DTFUFR	USD	AACA	31/03/2018
SO 4.250 07/01/36 '36	US842587CW55		DBFUGR	USD	AACA	31/03/2018
MMM 2.875 10/15/27 '27 MTN	US88579YAY77		DBFUGR	USD	AACA	31/03/2018
D 4.700 12/01/44 '44	US25746UCC18		DBFUGR	USD	AACA	31/03/2018
KSU 4.950 08/15/45 '45	US485170AS39		DBFUGR	USD	AACA	31/03/2018
KR 2.600 02/01/21 '21	US501044DB41		DBFUGR	USD	AACA	31/03/2018
L 4.125 05/15/43 '42	US540424AR93		DBFUGR	USD	AACA	31/03/2018
RIOX 7.250 03/15/31	US013716AQ81		DBFUGR	USD	AACA	31/03/2018
EBAY 2.500 03/09/18 MATd	US278642AP80		DBFUGR	USD	AACA	31/03/2018
SYK 1.300 04/01/18 MATd	US863667AD34		DBFUGR	USD	AACA	31/03/2018
F 6.625 02/15/28	US345370BT64		DBFUGR	USD	AACA	31/03/2018
PFE 1.700 12/15/19	US717081EB53		DBFUGR	USD	AACA	31/03/2018
FE 3.900 07/15/27 '27	US337932AH00		DBFUGR	USD	AACA	31/03/2018
GE 3.373 11/15/25	US36164Q6M56		DTFUGR	USD	AACA	31/03/2018
NTAP 2.000 09/27/19	US64110DAH70		DBFNGR	USD	AACA	31/03/2018
RCI 7.500 08/15/38	US775109AL51		DBFUGR	USD	AACA	31/03/2018
CMCSA 4.600 08/15/45 '45	US20030NBQ34		DBFUGR	USD	AACA	31/03/2018
KR 3.875 10/15/46 '46	US501044DF54		DBFUGR	USD	AACA	31/03/2018
PAA 4.300 01/31/43 '42	US72650RBC51		DBFUGR	USD	AACA	31/03/2018
MAR 2.875 03/01/21 '21	US571903AN35		DBFUGR	USD	AACA	31/03/2018
ESGR 4.500 03/10/22 '22	US29359UAA79		DBFUGR	USD	AACA	31/03/2018
RL 2.625 08/18/20 '20	US751212AB74		DBFUGR	USD	AACA	31/03/2018
WHGRU 3.350 02/01/22 '22	USU83223AJ33		DBFUGR	USD	AACA	31/03/2018
NSC 4.800 08/15/43 '43	US655844BN78		DBFUGR	USD	AACA	31/03/2018
DUK 5.450 04/01/19	US26442EAA82		DBFSFR	USD	AACA	31/03/2018
MMC 4.050 10/15/23 '23	US571748AU68		DBFUGR	USD	AACA	31/03/2018
AMGN 5.750 03/15/40	US031162BC38		DBFUGR	USD	AACA	31/03/2018
EMA 5.150 03/15/20	US87875UAK88		DBFUGR	USD	AACA	31/03/2018
ETR 4.950 01/15/45 '25	US29364WAV00		DBFSGR	USD	AACA	31/03/2018
AILLP 3.250 03/01/25 '24	US02361DAP50		DBFUGR	USD	AACA	31/03/2018

Financial instrument name	Financial Instrument (ISIN)	Written description of financial instrument	Instrument Classification	Currency	Market Segment	date
GIS 2.200 10/21/19	US370334BV55		DBFUGR	USD	AACA	31/03/2018
GS 5.950 01/15/27	US38141GES93		DBFUGR	USD	AACA	31/03/2018
AEP 4.400 05/15/44 '43	US037735CT25		DBFUGR	USD	AACA	31/03/2018
COF 2.350 01/31/20 '19	US14042RFH93		DBFUGR	USD	AACA	31/03/2018
GE 4.350 09/15/26 MTN	US36966TDB52		DTFUFR	USD	AACA	31/03/2018
CNP 5.850 01/15/41 '40	US15189WAH34		DBFUGR	USD	AACA	31/03/2018
GATX 3.250 03/30/25 '24	US361448AW32		DBFUGR	USD	AACA	31/03/2018
USB 2.050 10/23/20 '20 MTN	US90331HNG47		DTFUGR	USD	AACA	31/03/2018
GE 5.400 05/15/22 MTN	US36966R6S07		DTFUFR	USD	AACA	31/03/2018
BG 3.250 08/15/26 '26	US120568AX84		DBFUGR	USD	AACA	31/03/2018
DIS 5.500 03/15/19 MTN	US25468PCK03		DTFUFR	USD	AACA	31/03/2018
AXP 1.875 05/03/19 '19 MTN	US0258M0EK14		DTFUGR	USD	AACA	31/03/2018
TMO 3.150 01/15/23 '22	US883556BC51		DBFUGR	USD	AACA	31/03/2018
XEL 2.200 08/15/20 '20	US665772CM99		DBFSGR	USD	AACA	31/03/2018
KHC 5.000 06/04/42	US50076QAE61		DBFUGR	USD	AACA	31/03/2018
ARW 3.250 09/08/24 '24	US042735BG47		DBFUGR	USD	AACA	31/03/2018
TD 1.400 04/30/18 MTN MATd	US89114QAG38		DTFUFR	USD	AACA	31/03/2018
	US209111FN84		DBFUGR	USD	AACA	31/03/2018
MTBX 2.100 02/06/20 '20	US55279HAJ95		DTFUGR	USD	AACA	31/03/2018
MDT 5.600 03/15/19 CALd	US585055AN64		DBFUGR	USD	AACA	31/03/2018
PPG 3.750 03/15/28 '27	US693506BP19		DBFUGR	USD	AACA	31/03/2018
LPT 4.750 10/01/20 '20	US53117CAM47		DBFUGR	USD	AACA	31/03/2018
HSBA 6.800 06/01/38	US404280AJ87		DBFUFR	USD	AACA	31/03/2018
PEP 4.000 05/02/47 '46	US713448DV73		DBFUGR	USD	AACA	31/03/2018
ETR 3.700 06/01/24 '24	US29364DAS99		DBFSGR	USD	AACA	31/03/2018
D 4.650 08/15/43 '43	US927804FP40		DBFUGR	USD	AACA	31/03/2018
AET 3.500 11/15/24 '24	US00817YAQ17		DBFUGR	USD	AACA	31/03/2018
UNP 4.000 04/15/47 '46	US907818EN49		DBFUGR	USD	AACA	31/03/2018
AVY 5.375 04/15/20	US053611AF60		DBFUGR	USD	AACA	31/03/2018
	US55608JAH14		DTVNGR	USD	AACA	31/03/2018
ITW 3.900 09/01/42 '42	US452308AR01		DBFUGR	USD	AACA	31/03/2018
XEL 4.300 03/15/44 '43	US744448CK56		DBFSGR	USD	AACA	31/03/2018
BATS 2.300 06/12/18 MATd	US761713BC91		DBFUGR	USD	AACA	31/03/2018
AEGN 5.750 12/15/20	US007634AA64		DBFGGR	USD	AACA	31/03/2018
FRT 4.500 12/01/44 '44	US313747AV99		DBFUGR	USD	AACA	31/03/2018
JCNLG 1.875 10/15/18 MTN	US46849MAH25		DTFNFR	USD	AACA	31/03/2018
	US05351WAA18		DBFUGR	USD	AACA	31/03/2018
DIS 1.850 05/30/19 MTN	US25468PDA12		DTFUFR	USD	AACA	31/03/2018
VZ 2.946 03/15/22	US92343VDQ41		DBFUGR	USD	AACA	31/03/2018
FBHS 3.000 06/15/20 '20	US34964CAB28		DBFUGR	USD	AACA	31/03/2018
PFE 5.950 04/01/37	US983024AN02		DBFSGR	USD	AACA	31/03/2018



Financial instrument name	Financial Instrument (ISIN)	Written description of financial instrument	Instrument Classification	Currency	Market Segment	date
CBA 2.050 03/15/19 MTN	US20271RAN08		DTFNFR	USD	AACA	31/03/2018
T 4.450 04/01/24 '24	US00206RDC34		DBFUGR	USD	AACA	31/03/2018
PCAR 1.650 02/25/19 MTN	US69371RM861		DTFNFR	USD	AACA	31/03/2018
MRKX 5.000 06/30/19	US589331AN70		DBFUGR	USD	AACA	31/03/2018
SUMFG 2.450 01/16/20	US865622BR44		DBFUGR	USD	AACA	31/03/2018
UNP 2.750 03/01/26 '25	US907818EH70		DBFUGR	USD	AACA	31/03/2018
AFDB 1.875 03/16/20	US00828ECA55		DTFCFR	USD	AACA	31/03/2018
UN 2.200 05/05/22 '22	US904764AW76		DBFGGR	USD	AACA	31/03/2018
AMPX 7.300 06/28/19	US03076CAD83		DBFUGR	USD	AACA	31/03/2018
MMM 2.250 09/19/26 '26 MTN	US88579YAV39		DBFUGR	USD	AACA	31/03/2018
K 3.400 11/15/27 '27	US487836BU10		DBFUGR	USD	AACA	31/03/2018
SRE 3.150 09/15/24 '24	US842434CM29		DBFSGR	USD	AACA	31/03/2018
CMS 3.950 05/15/43 '42	US210518CU85		DBFUGR	USD	AACA	31/03/2018
KKRCO 6.375 09/29/20	US48248NAA81		DBFUGR	USD	AACA	31/03/2018
PM 2.750 02/25/26 '25	US718172BT54		DBFUGR	USD	AACA	31/03/2018
XL 2.300 12/15/18	US98420EAA38		DBFGGR	USD	AACA	31/03/2018
CL 2.950 11/01/20 MTN	US19416QDR83		DTFUGR	USD	AACA	31/03/2018
PPL 4.650 11/15/43 '43	US546676AV99		DBFSGR	USD	AACA	31/03/2018
CBS 3.375 02/15/28 '27	US124857AT09		DBFGGR	USD	AACA	31/03/2018
AFDB 1.125 03/04/19	US00828EBL20		DTFCFR	USD	AACA	31/03/2018
OGPWR 5.250 09/01/50	US677050AH96		DBFSGR	USD	AACA	31/03/2018
MAERS 3.750 09/22/24 '24	USK0479SAC28		DBFUGR	USD	AACA	31/03/2018
NA 2.200 11/02/20 '20	US63307A2G95		DTFUGR	USD	AACA	31/03/2018
TRI 4.700 10/15/19	US884903BG97		DBFUGR	USD	AACA	31/03/2018
DUK 3.000 09/15/21 '21	US144141DA35		DBFSGR	USD	AACA	31/03/2018
PAA 2.850 01/31/23 '22	US72650RBB78		DBFUGR	USD	AACA	31/03/2018
GE 5.150 12/15/21 MTN	US36966R5C63		DTFUGR	USD	AACA	31/03/2018
CBG 4.875 03/01/26 '25	US12505BAD29		DBFUGR	USD	AACA	31/03/2018
MS 5.625 09/23/19 MTN	US61747YCI29		DBFUGR	USD	AACA	31/03/2018
BMWG 1.900 04/25/19	US05568P7A92		DBFUGR	USD	AACA	31/03/2018
DUK 4.000 09/30/42 '42	US26442CAN48		DBFSGR	USD	AACA	31/03/2018
AEP 6.200 03/15/40	US845437BL54		DBFUGR	USD	AACA	31/03/2018
COLXX 3.700 12/15/23 '23	US774341AE10		DBFUGR	USD	AACA	31/03/2018
DUK 7.000 11/15/18	US26442CAG96		DBFSGR	USD	AACA	31/03/2018
JPM 1.650 09/23/19 '19	US48125LRG94		DTFUGR	USD	AACA	31/03/2018
KMB 1.900 05/22/19	US494368BN29		DBFUGR	USD	AACA	31/03/2018
PX 4.500 08/15/19	US74005PAU84		DBFUGR	USD	AACA	31/03/2018
DIS 2.150 09/17/20 MTN	US25468PDE34		DTFUGR	USD	AACA	31/03/2018
PNC 1.450 07/29/19 '19	US69353REX26		DTFUGR	USD	AACA	31/03/2018
BAC 7.625 06/01/19 MTN	US06051GDZ90		DBFUGR	USD	AACA	31/03/2018
CAT 2.400 06/06/22 MTN	US14913QAA76		DTFUGR	USD	AACA	31/03/2018

Financial instrument name	Financial Instrument (ISIN)	Written description of financial instrument	Instrument Classification	Currency	Market Segment	date
BAC 3.004 12/20/23 '22 FRN	US06051GGV59		DBVNGR	USD	AACA	31/03/2018
SIG 4.700 06/15/24 '24	US82671AAA16		DBFGGR	USD	AACA	31/03/2018
SALTD 3.625 04/28/26 '26	USQ8809VAH26		DBFGGR	USD	AACA	31/03/2018
HIW 3.200 06/15/21 '21	US431282AN25		DBFUGR	USD	AACA	31/03/2018
USB 2.000 01/24/20 '19	US90331HNB59		DTFUGR	USD	AACA	31/03/2018
ABC 4.300 12/15/47 '47	US03073EAQ89		DBFUGR	USD	AACA	31/03/2018
MELER 4.200 07/01/55	US586054AC25		DBFSGR	USD	AACA	31/03/2018
BMO 1.750 09/11/19 MTN	US06367TF964		DTFUFR	USD	AACA	31/03/2018
TXT 5.950 09/21/21 '21	US883203BS92		DBFUGR	USD	AACA	31/03/2018
PG 5.800 08/15/34	US742718DB20		DBFSGR	USD	AACA	31/03/2018
CDK 3.800 10/15/19 '19	US12508EAB74		DBFUGR	USD	AACA	31/03/2018
EIX 2.400 02/01/22 '21	US842400GD91		DBFSGR	USD	AACA	31/03/2018
MQG 3.900 01/15/26 MTN	US55608RAW07		DTFNFR	USD	AACA	31/03/2018
R 2.650 03/02/20 '20 MTN	US78355HJY62		DTFUGR	USD	AACA	31/03/2018
MDT 4.500 03/15/42 '41	US585055AW63		DBFUGR	USD	AACA	31/03/2018
PFE 1.450 06/03/19	US717081DU44		DBFUGR	USD	AACA	31/03/2018
NSC 4.050 08/15/52 '52	US655844BU12		DBXXXX	USD	AACA	31/03/2018
CAT 2.000 11/29/19 MTN	US14913Q2F55		DTFUGR	USD	AACA	31/03/2018
ETN 3.875 12/15/20 '20	US216871AE36		DBFGGR	USD	AACA	31/03/2018
NEE 3.125 12/01/25 '25	US341081FM41		DBFSGR	USD	AACA	31/03/2018
LAZ 4.250 11/14/20	US52107QAF28		DBFUGR	USD	AACA	31/03/2018
SRE 2.900 02/01/23 '23	US816851BF50		DBFUGR	USD	AACA	31/03/2018
MCK 2.284 03/15/19	US581557BD67		DBFUGR	USD	AACA	31/03/2018
SUMFG 2.450 10/20/20 MTN	US865622BY94		DBFUFR	USD	AACA	31/03/2018
CNR 2.950 11/21/24 '24	US136375CD28		DBFUGR	USD	AACA	31/03/2018
KIM 3.200 05/01/21 '21	US49446RAL33		DBFUGR	USD	AACA	31/03/2018
EMR 2.625 12/01/21 '21	US291011BF04		DBFUGR	USD	AACA	31/03/2018
C 4.050 07/30/22	US172967GK16		DBFUGR	USD	AACA	31/03/2018
SO 4.150 08/15/44 '44	US010392FL70		DBFUGR	USD	AACA	31/03/2018
SPG 2.200 02/01/19 '18	US828807CQ80		DBFUGR	USD	AACA	31/03/2018
BAC 2.600 01/15/19 MTN	US06051GEX34		DBFUGR	USD	AACA	31/03/2018
REG 4.125 03/15/28 '27	US75884RAX17		DBFGGR	USD	AACA	31/03/2018
MA 2.000 11/21/21 '21	US57636QAF19		DBFUGR	USD	AACA	31/03/2018
ANTMX 4.550 03/01/48 '47	US036752AH62		DBFUGR	USD	AACA	31/03/2018
VRSK 4.000 06/15/25 '25	US92345YAD85		DBFUGR	USD	AACA	31/03/2018
CAT 5.450 04/15/18 MTN MATd	US14912L3U33		DTFUFR	USD	AACA	31/03/2018
ZBH 4.250 08/15/35 '35	US98956PAG72		DBFUGR	USD	AACA	31/03/2018
TRV 3.750 05/15/46 '45	US89417EAL39		DBFUGR	USD	AACA	31/03/2018
GOOGL 1.998 08/15/26 '26	US02079KAC18		DBFUGR	USD	AACA	31/03/2018
AMAT 2.625 10/01/20 '20	US038222AH86		DBFUGR	USD	AACA	31/03/2018
BF 3.500 04/15/25 '25	US115637AS96		DBFUGR	USD	AACA	31/03/2018

Financial instrument name	Financial Instrument (ISIN)	Written description of financial instrument	Instrument Classification	Currency	Market Segment	date
CBT 3.700 07/15/22	US127055AH48		DBFUGR	USD	AACA	31/03/2018
AMG 3.500 08/01/25	US008252AN84		DBFUGR	USD	AACA	31/03/2018
NOVN 4.400 05/06/44	US66989HAH12		DBFGGR	USD	AACA	31/03/2018
OMC 6.250 07/15/19	US681919AY23		DBFUGR	USD	AACA	31/03/2018
TMO 3.200 08/15/27 '27	US883556BX98		DBFUGR	USD	AACA	31/03/2018
AGN 5.000 12/15/21 '21	US345838AA47		DBFUGR	USD	AACA	31/03/2018
C 2.000 03/20/19 '19	US17325FAA66		DBFUGR	USD	AACA	31/03/2018
EV 3.500 04/06/27 '27	US278265AE30		DBFUGR	USD	AACA	31/03/2018
QCOM 1.850 05/20/19	US747525AM55		DBFUGR	USD	AACA	31/03/2018
MARSI 2.400 10/21/18 '18	US982526AU99		DBFUGR	USD	AACA	31/03/2018
SBUX 3.850 10/01/23 '23	US855244AD16		DBFUGR	USD	AACA	31/03/2018
WHGRU 2.650 10/03/21 '21	US832248BA54		DBFNGR	USD	AACA	31/03/2018
MTBX 2.300 01/30/19 '18 MTN	US55279HAE09		DTFUGR	USD	AACA	31/03/2018
MXIM 3.450 06/15/27 '27	US57772KAD37		DBFNGR	USD	AACA	31/03/2018
OMI 3.875 09/15/21	US690732AD40		DBFUGR	USD	AACA	31/03/2018
DDR 3.625 02/01/25 '24	US23317HAD44		DBFUGR	USD	AACA	31/03/2018
MENDO 8.375 05/19/24	USP6480JAG24		DBFUFR	USD	AACA	31/03/2018
MA 3.500 02/26/28 '27	US57636QAJ31		DBFUGR	USD	AACA	31/03/2018
TIAAB 6.850 12/16/39	USU87602AV70		DBFUFR	USD	AACA	31/03/2018
SRE 3.800 09/30/47 '47	USU68281AP68		DBFSGR	USD	AACA	31/03/2018
PPL 4.750 07/15/43 '43	US69351UAR41		DBFSGR	USD	AACA	31/03/2018
	USU9701LAA18		DBFUGR	USD	AACA	31/03/2018
OGS 4.658 02/01/44 '43	US68235PAF53		DBFUGR	USD	AACA	31/03/2018
DPS 3.400 11/15/25 '25	US26138EAS81		DBFUGR	USD	AACA	31/03/2018
C 1.800 02/05/18 MATd	US172967JH59		DBFUFR	USD	AACA	31/03/2018
HON 1.800 10/30/19	US438516BQ81		DBFUGR	USD	AACA	31/03/2018
EXC 3.497 06/01/22 '22	US30161NAW11		DBFUFR	USD	AACA	31/03/2018
HRB 4.125 10/01/20 '20	US093662AF15		DBFGGR	USD	AACA	31/03/2018
BBY 5.000 08/01/18	US086516AM34		DBFUGR	USD	AACA	31/03/2018
FOXA 7.700 10/30/25	US90131HAX35		DBFUGR	USD	AACA	31/03/2018
UNM 6.750 12/15/28	US903192AA01		DBFUGR	USD	AACA	31/03/2018
SO 3.500 09/15/21 '21	US001192AJ21		DBFUGR	USD	AACA	31/03/2018
XEL 3.800 06/15/47 '46	US744448CN95		DBFSGR	USD	AACA	31/03/2018
KHC 4.875 02/15/25 '20	USU42314AA95		DBFSGR	USD	AACA	31/03/2018
WFC 7.574 08/01/26 PUT	US337358BH79		DBXXXX	USD	AACA	31/03/2018
CSGN 2.750 03/26/20 MTN	US225433AD39		DBFGGR	USD	AACA	31/03/2018
HPT 4.500 06/15/23 '22	US44106MAR34		DBFUGR	USD	AACA	31/03/2018
IBRD 1.375 09/20/21	US459058FP39		DBFUFR	USD	AACA	31/03/2018
FVCRS 4.419 11/15/23	US33829TAA43		DBFUFR	USD	AACA	31/03/2018
BRK 4.400 05/15/42	US084664BU46		DBFGGR	USD	AACA	31/03/2018
TOYSR 12.000 08/15/21 DFTd	US87266LAA70		DBFGGR	USD	AACA	31/03/2018

Financial instrument name	Financial Instrument (ISIN)	Written description of financial instrument	Instrument Classification	Currency	Market Segment	date
BMBRD 6.000 01/29/24 '19	US05967AAB35		DBFUGR	USD	AACA	31/03/2018
CINF 6.125 11/01/34	US172062AE14		DBFUGR	USD	AACA	31/03/2018
DOOR 5.625 03/15/23 '18	USC5389UAF78		DBFUGR	USD	AACA	31/03/2018
TZ 2.800 02/16/27 '26	US87971MBD48		DBFUGR	USD	AACA	31/03/2018
RSG 2.900 07/01/26 '26	US760759AR19		DBFUGR	USD	AACA	31/03/2018
OR 3.144 06/15/18 MATd	US73674NBH35			USD	AACA	31/03/2018
BAC 5.650 05/01/18 MTN MATd	US06051GDX43		DBFUGR	USD	AACA	31/03/2018
SWK 5.200 09/01/40	US854502AA92		DBFUGR	USD	AACA	31/03/2018
AIG 4.375 01/15/55 '54	US026874DB02		DBFUGR	USD	AACA	31/03/2018
PHGV 3.950 01/20/40	US718286BZ91		DBFUFR	USD	AACA	31/03/2018
ADTX 9.250 05/15/23 '19	USU7415PAA31		DBFSGR	USD	AACA	31/03/2018
ZBH 3.700 03/19/23 '23	US98956PAQ54		DBFUGR	USD	AACA	31/03/2018
COMM 5.000 06/15/21 '18	USU20195AB60		DBFUGR	USD	AACA	31/03/2018
JPM 4.260 02/22/48 '47 FRN	US46647PAA49		DBVUGR	USD	AACA	31/03/2018
UNP 3.250 01/15/25 '24	US907818DY13		DBFUGR	USD	AACA	31/03/2018
AMG 4.250 02/15/24	US008252AM02		DBFUGR	USD	AACA	31/03/2018
JPM 3.509 01/23/29 '28 FRN	US46647PAM86		DBVUGR	USD	AACA	31/03/2018
XEL 3.350 12/01/26 '26	US98389BAU44		DBFUGR	USD	AACA	31/03/2018
UBMOF 5.750 11/03/20	US90969QAA04		DBFUGR	USD	AACA	31/03/2018
CARGI 4.760 11/23/45	US141781BF09		DBFUGR	USD	AACA	31/03/2018
SO 2.500 12/15/21 '21	US843646AT75		DBFUGR	USD	AACA	31/03/2018
ALAX 4.375 11/09/22	USP69895AA12		DBFNGR	USD	AACA	31/03/2018
ARION 3.125 03/12/18 MTN MATd	XS1199968303		DTXFB	EUR	AACA	31/03/2018
CO 5.844 11/01/50	US759136QP27			USD	AACA	31/03/2018
WPG 3.850 04/01/20 '20	US939648AB79		DBFUGR	USD	AACA	31/03/2018
HOG 3.350 02/15/23 '23	US41283LAS43		DBFGGR	USD	AACA	31/03/2018
MAR 3.250 09/15/22 '22	US571903AK95		DBFUGR	USD	AACA	31/03/2018
CSTNM 6.750 08/15/24 '20	US21925AAE55		DBFSGR	USD	AACA	31/03/2018
PENSK 2.700 03/14/23 '23	US709599AY03		DBFUGR	USD	AACA	31/03/2018
BAC 3.970 03/05/29 '28 MTN	US06051GHG73		DBVNGR	USD	AACA	31/03/2018
SHRFO 9.000 11/01/19 CALd	USU82124AA34		DBFSGR	USD	AACA	31/03/2018
BMY 3.250 08/01/42	US110122AU20		DBFUGR	USD	AACA	31/03/2018
STNFU 3.647 05/01/48 '47	US85440KAA25		DBFUGR	USD	AACA	31/03/2018
OK 6.400 09/01/20	US67868UBZ57			USD	AACA	31/03/2018
COST 2.150 05/18/21 '21	US22160KAJ43		DBXXXX	USD	AACA	31/03/2018
BUENO 4.000 05/01/20 MTN	XS0234086196		DBFUFR	USD	AACA	31/03/2018
GPI 5.250 12/15/23 '18	US398905AL33		DBFUGR	USD	AACA	31/03/2018
XEL 3.600 09/15/47 '47	US665772CQ04		DBFSGR	USD	AACA	31/03/2018
EIX 4.000 04/01/47 '46	US842400GG23		DBFSGR	USD	AACA	31/03/2018
MO 4.250 08/09/42	US02209SAM52		DBFGFR	USD	AACA	31/03/2018
ETR 3.250 04/01/28 '28	US29364WAW82		DBFSGR	USD	AACA	31/03/2018

Financial instrument name	Financial Instrument (ISIN)	Written description of financial instrument	Instrument Classification	Currency	Market Segment	date
ORLY 3.850 06/15/23 '23	US67103HAD98		DBFUGR	USD	AACA	31/03/2018
CA 2.805 07/01/19	US13017HAE62			USD	AACA	31/03/2018
PFG 4.625 09/15/42	US74251VAF94		DBFGGR	USD	AACA	31/03/2018
TRL 8.875 05/01/22 '19	US89620JAC53		DBFSGR	USD	AACA	31/03/2018
DIS 1.950 03/04/20 MTN	US25468PDP80		DTFUFRR	USD	AACA	31/03/2018
NY 6.687 11/15/40	US59259YDC03			USD	AACA	31/03/2018
FE 6.150 10/01/38	US708696BV09		DBFUGR	USD	AACA	31/03/2018
UTX 7.500 09/15/29	US913017BA69		DBFUFR	USD	AACA	31/03/2018
RF 2.750 04/01/21 '21	US759187CB19		DBFNGR	USD	AACA	31/03/2018
BA 6.875 10/15/43	US097023AN51		DBFNFR	USD	AACA	31/03/2018
EQNR 7.150 11/15/25	US656531AD28		DBFUGR	USD	AACA	31/03/2018
MMLIC 5.375 12/01/41	US575767AJ78		DBFUGR	USD	AACA	31/03/2018
DDS 7.000 12/01/28	US254067AN14		DBFUFR	USD	AACA	31/03/2018
SYX 3.750 10/01/25 '25	US871829AZ02		DBFUGR	USD	AACA	31/03/2018
NMARI 7.125 06/01/28	US640204AB95		DBFUGR	USD	AACA	31/03/2018
ARW 3.875 01/12/28 '27	US042735BF63		DBFUGR	USD	AACA	31/03/2018
TVESC 7.625 12/01/21 '18	US88158UAA60		DBFSGR	USD	AACA	31/03/2018
HPT 5.250 02/15/26 '25	US44106MAV46		DBFUGR	USD	AACA	31/03/2018
PX 2.650 02/05/25 '24	US74005PBN33		DBFUGR	USD	AACA	31/03/2018
IBM 3.625 02/12/24	US459200HU86		DBFUGR	USD	AACA	31/03/2018
FLOWX 5.625 08/15/24 '19	USU84923AB40		DBFUGR	USD	AACA	31/03/2018
ISECO 7.250 01/15/19 MTN	US46507MAA09		DTFUGR	USD	AACA	31/03/2018
HALC 6.250 08/15/24 '19	USU6700TAA17		DBFUGR	USD	AACA	31/03/2018
MHED 7.875 05/15/24 '19	USU58030AB02		DBFUGR	USD	AACA	31/03/2018
XEL 7.125 07/01/25	US665772BN81		DBXXXX	USD	AACA	31/03/2018
TCHIL 10.000 05/01/20 '18	US87854WAA18		DBFSGR	USD	AACA	31/03/2018
IR 2.900 02/21/21	US45687AAM45		DBFGGR	USD	AACA	31/03/2018
AES 3.700 09/01/24 '24	US462613AM21		DBFSGR	USD	AACA	31/03/2018
EXOR 5.500 06/01/20	US70213BAA98		DBFUGR	USD	AACA	31/03/2018
CHK 5.500 09/15/26 CVT	US165167CY16		DCFNGR	USD	AACA	31/03/2018
MERC 6.500 02/01/24 '20	US588056AU50		DBFUGR	USD	AACA	31/03/2018
DHR 5.000 06/15/20	US696429AC38		DBFUGR	USD	AACA	31/03/2018
IR 3.750 08/21/28 '28	US45687AAP75		DBFGGR	USD	AACA	31/03/2018
BMCH 5.500 10/01/24 '19	USU0944EAA39		DBFUGR	USD	AACA	31/03/2018
XEL 2.600 03/15/22 '22	US98389BAT70		DBFUGR	USD	AACA	31/03/2018
CEMGR 7.125 11/06/23 '18	USG1990LAA47		DBFGGR	USD	AACA	31/03/2018
ALARP 7.500 05/01/25 '20	USU0187NAA91		DBFUGR	USD	AACA	31/03/2018
DLR 4.750 10/01/25 '25	US25389JAA94		DBFUGR	USD	AACA	31/03/2018
YRI 4.625 12/15/27 EXCd	US98462YAC49		DBFNGR	USD	AACA	31/03/2018
DE 3.900 06/09/42 '41	US244199BF15		DBFUGR	USD	AACA	31/03/2018
GEO 5.875 10/15/24 '19	US36162JAA43		DBFUGR	USD	AACA	31/03/2018

Financial instrument name	Financial Instrument (ISIN)	Written description of financial instrument	Instrument Classification	Currency	Market Segment	date
JWN 4.750 05/01/20	US655664AN01		DBFUFR	USD	AACA	31/03/2018
MRCG 2.950 03/19/22 '22	US26867LAG59		DBFGGR	USD	AACA	31/03/2018
COGV 4.500 01/28/26 '25	US195325CX13		DBFUGR	USD	AACA	31/03/2018
SLG 7.750 03/15/20	US75625AAB08		DBFUGR	USD	AACA	31/03/2018
MDLZ 6.500 11/01/31	US50075NAC83		DBFUFR	USD	AACA	31/03/2018
CNQ 5.850 02/01/35	US136385AG66		DBFUGR	USD	AACA	31/03/2018
PENN 5.625 01/15/27 '22	USU70833AF28		DBFUGR	USD	AACA	31/03/2018
UHS 3.750 08/01/19	USU91477AA46		DBFSGR	USD	AACA	31/03/2018
INCPR 8.625 11/15/24 '19	USU45083AA71		DBFUGR	USD	AACA	31/03/2018
SRE 6.125 09/15/37	US797440BJ23		DBFSGR	USD	AACA	31/03/2018
PEP 4.600 07/17/45 '45	US713448CZ96		DBFUGR	USD	AACA	31/03/2018
DE 5.375 10/16/29	US244199BD66		DBFUFR	USD	AACA	31/03/2018
PM 4.125 05/17/21	US718172AK54		DBFUGR	USD	AACA	31/03/2018
CXP 4.150 04/01/25 '25	US19828JAA60		DBFGGR	USD	AACA	31/03/2018
RB 3.000 06/26/27 '27	US75625QAE98		DBFNGX	USD	AACA	31/03/2018
FL 2.719 10/01/20	US86657MAV81			USD	AACA	31/03/2018
AEE 3.900 09/15/42 '42	US906548CJ95		DBFSGR	USD	AACA	31/03/2018
SBUX 2.450 06/15/26 '26	US855244AK58		DBFUGR	USD	AACA	31/03/2018
LNT 3.250 12/01/24 '24	US461070AL87		DBFUGR	USD	AACA	31/03/2018
NEE 3.625 06/15/23 '23	US65339KAG58		DBFGGR	USD	AACA	31/03/2018
SEK 1.750 08/28/20 MTN	US00254EME94		DTFUGR	USD	AACA	31/03/2018
TX 4.794 08/15/46	US9151375R06		DMFSFR	USD	AACA	31/03/2018
OGPWR 4.550 06/01/44	US677050AK26		DBFSGR	USD	AACA	31/03/2018
LPT 3.750 04/01/25 '25	US53117CAR34		DBFUGR	USD	AACA	31/03/2018
FL 2.107 07/01/18	US34074GDG64			USD	AACA	31/03/2018
	US118230AR27		DBFUGR	USD	AACA	31/03/2018
PRGO 3.500 12/15/21 '21	US714295AB80		DBFGGR	USD	AACA	31/03/2018
MCO 2.750 07/15/19 '19	US615369AD70		DBFUGR	USD	AACA	31/03/2018
FAINE 4.747 11/01/57 '37 FRN	US309601AE28		DBVUGR	USD	AACA	31/03/2018
BK 2.661 05/16/23 '22 MTN	US06406RAC16		DTVUGR	USD	AACA	31/03/2018
MAA 4.000 11/15/25 '25	US59523UAM99		DBFUGR	USD	AACA	31/03/2018
CL 3.700 08/01/47 '47 MTN	US19416QEK22		DTFUGR	USD	AACA	31/03/2018
JEF 5.000 10/31/31 '19	US47233JAE82		DBFUGR	USD	AACA	31/03/2018
FOXA 7.280 06/30/28	US90131HBB06		DBFUGR	USD	AACA	31/03/2018
SO 3.850 12/01/42	US010392FJ25		DBFUGR	USD	AACA	31/03/2018
FTS 3.050 03/15/25 '24	US898813AP54		DBFUGR	USD	AACA	31/03/2018
CUBE 4.000 11/15/25 '25	US22966RAC07		DBFUGR	USD	AACA	31/03/2018
	US844741BD90		DBFUGR	USD	AACA	31/03/2018
NY 2.500 07/01/19	US267045BT81			USD	AACA	31/03/2018
DISCA 3.500 06/15/22 '22	US811065AF88		DBFUGR	USD	AACA	31/03/2018
SRE 3.750 11/15/25 '25	US816851AY58		DBFUGR	USD	AACA	31/03/2018

Financial instrument name	Financial Instrument (ISIN)	Written description of financial instrument	Instrument Classification	Currency	Market Segment	date
UDR 3.750 07/01/24 '24 MTN	US90265EAJ91		DTFUFRR	USD	AACA	31/03/2018
D 4.200 05/15/45 '44	US927804FT61		DBFUGR	USD	AACA	31/03/2018
BHGE 3.337 12/15/27 '27	US05723KAE01		DBFNRR	USD	AACA	31/03/2018
TMO 5.000 01/15/21 '20	US53217VAE92		DBFUGR	USD	AACA	31/03/2018
VIAB 3.875 04/01/24 '24	US92553PAX06		DBFUGR	USD	AACA	31/03/2018
WEC 5.700 12/01/36	US976656BZ06		DBFUGR	USD	AACA	31/03/2018
AEP 3.100 12/01/26 '26	US00115AAE91		DBFUGR	USD	AACA	31/03/2018
NJ 02/15/22	US645913BA13		DBXXXX	USD	AACA	31/03/2018
CA 6.793 04/01/30	US072024NT52			USD	AACA	31/03/2018
CRAWG 4.200 11/01/46 '46	US26884TAS15		DBFGGR	USD	AACA	31/03/2018
MET 6.500 12/15/32	US59156RAE80		DBFUGR	USD	AACA	31/03/2018
EPR 4.500 04/01/25 '25	US26884UAB52		DBFUGR	USD	AACA	31/03/2018
MAERS 2.550 09/22/19	US00203QAA58		DBFUGR	USD	AACA	31/03/2018
DUK 3.050 03/15/23 '23	US26442CAV63		DBFSGR	USD	AACA	31/03/2018
UPS 3.625 10/01/42	US911312AR75		DBFUGR	USD	AACA	31/03/2018
IBM 1.875 08/01/22	US459200HG92		DBFUGR	USD	AACA	31/03/2018
NSC 4.150 02/28/48 '47	US655844BY34		DBFNRR	USD	AACA	31/03/2018
EXC 5.900 05/01/34	US693304AG23		DBFSGR	USD	AACA	31/03/2018
BRK 4.950 09/15/41 '41	US12189LAG68		DBFUGR	USD	AACA	31/03/2018
	US124857AU71		DBFNRR	USD	AACA	31/03/2018
STZ 3.700 12/06/26 '26	US21036PAQ19		DBFUGR	USD	AACA	31/03/2018
ALB 5.450 12/01/44 '44	US012725AD95		DBFUGR	USD	AACA	31/03/2018
NNN 3.900 06/15/24 '24	US637417AG16		DBFUFRR	USD	AACA	31/03/2018
AMLMT 3.550 07/26/27 '27	USC0219CAD95		DBFNRR	USD	AACA	31/03/2018
HUM 3.850 10/01/24 '24	US444859BD30		DBFUGR	USD	AACA	31/03/2018
SEP 3.375 10/15/26 '26	US84756NAH26		DBFUGR	USD	AACA	31/03/2018
ENB 3.300 03/15/23 CALd	US84755TAE73		DBFGGR	USD	AACA	31/03/2018
ES 4.150 06/01/45 '44	US207597EH49		DBFSGR	USD	AACA	31/03/2018
	US126650BQ21			USD	AACA	31/03/2018
PUGET 4.300 05/20/45 '44	US745332CG90		DBFUGR	USD	AACA	31/03/2018
CL 1.750 03/15/19 MTN	US19416QEF37		DTVUGR	USD	AACA	31/03/2018
SBUX 3.500 03/01/28 '27	US855244AP46		DBFNRR	USD	AACA	31/03/2018
PPL 3.300 10/01/25 '25	US546676AW72		DBFSGR	USD	AACA	31/03/2018
HAL 7.600 08/15/96	US406216AS07		DBSFR	USD	AACA	31/03/2018
CB 4.150 03/13/43	US00440EAQ08		DBFGGR	USD	AACA	31/03/2018
TRPUN 5.700 03/01/39	US89837LAB18		DBFUFRR	USD	AACA	31/03/2018
BNS 4.500 12/16/25	US064159HB54		DBFUGR	USD	AACA	31/03/2018
GLW 5.750 08/15/40	US219350AV70		DBFUGR	USD	AACA	31/03/2018
BRK 5.400 06/01/41 '40	US12189LAE11		DBFUGR	USD	AACA	31/03/2018
DWDP 4.200 10/15/23 '18 MTN	US26054LUP65		DTFNRR	USD	AACA	31/03/2018
AXS 5.875 06/01/20	US05463HAA95		DBFUGR	USD	AACA	31/03/2018

Financial instrument name	Financial Instrument (ISIN)	Written description of financial instrument	Instrument Classification	Currency	Market Segment	date
TD 1.450 09/06/18 MTN	US89114QBN79		DTFUGR	USD	AACA	31/03/2018
MET 4.125 08/13/42	US59156RBD98		DBFUGR	USD	AACA	31/03/2018
FDX 4.900 01/15/34	US31428XAX49		DBFUGR	USD	AACA	31/03/2018
KEY 6.950 02/01/28	US49306CAB72		DTXXXX	USD	AACA	31/03/2018
ADB 2.125 11/24/21 MTN	US045167CT82		DBFUFR	USD	AACA	31/03/2018
UNH 4.200 01/15/47 '46	US91324PCX87		DBFUGR	USD	AACA	31/03/2018
WY 3.250 03/15/23 '22	US72925PAD78		DBFGGR	USD	AACA	31/03/2018
WU 5.253 04/01/20	US959802AK52		DBFUGR	USD	AACA	31/03/2018
RETL 2.150 10/15/18 MTN	US75951AAD00		DTFUFR	USD	AACA	31/03/2018
STELD 5.875 01/15/25 '20	US98954UAA16		DBFUGR	USD	AACA	31/03/2018
ROP 3.850 12/15/25 '25	US776743AB20		DBFUGR	USD	AACA	31/03/2018
PETRB 4.750 06/19/32	USP7808BAA54		DBFUGR	USD	AACA	31/03/2018
NWL 2.600 03/29/19	US651229AT36		DBFUGR	USD	AACA	31/03/2018
ATHFU 4.000 01/25/22 MTN	US04685A2B67		DTFUFR	USD	AACA	31/03/2018
IBM 2.500 01/27/22	US459200JQ56		DBFUGR	USD	AACA	31/03/2018
DTE 3.850 12/01/23 '23	US233331AR89		DBFUGR	USD	AACA	31/03/2018
KCHIN 3.734 07/15/23 '23	US37331NAD30		DBFUGR	USD	AACA	31/03/2018
EEP 5.875 10/15/25 '25	US29250RAW60		DBFUGR	USD	AACA	31/03/2018
WLK 5.000 08/15/46 '46	US960413AS12		DBFUGR	USD	AACA	31/03/2018
JPM 3.000 09/19/24 '18 MTN	US48125V5D89		DTVUFR	USD	AACA	31/03/2018
ILG 5.625 04/15/23 '18	US46113VAD01		DBFUGR	USD	AACA	31/03/2018
O 3.875 07/15/24 '24	US756109AQ72		DBFUGR	USD	AACA	31/03/2018
CVS 10B CTF Sr Sched Fix	US126650BV16		DBFGAR	USD	AACA	31/03/2018
ADSK 3.500 06/15/27 '27	US052769AE63		DBFUGR	USD	AACA	31/03/2018
WPL 3.650 03/05/25 '24	US980236AM52		DBFGGR	USD	AACA	31/03/2018
WPC 4.000 02/01/25 '24	US92936UAC36		DBFUGR	USD	AACA	31/03/2018
BSX 3.850 05/15/25	US101137AR84		DBFUGR	USD	AACA	31/03/2018
CDK 4.875 06/01/27 EXCd	USU12227AC50		DBVNGR	USD	AACA	31/03/2018
LADR 5.250 10/01/25 '20	US505742AG11		DBFNGR	USD	AACA	31/03/2018
WRD 6.875 02/01/25 '20	US96812TAA07		DBFUGR	USD	AACA	31/03/2018
PM 2.625 03/06/23	US718172AV10		DBFUFR	USD	AACA	31/03/2018
CGGV 6.000 06/30/29 '18	XS0334989000		DBFUAR	USD	AACA	31/03/2018
VOLTP 5.250 06/01/26 '21	USU13055AS40		DBFSGR	USD	AACA	31/03/2018
FNNSV 12.000 12/15/22 '19	US004403AG64		DBFSGR	USD	AACA	31/03/2018
MXGV 4.600 01/23/46 MTN	US91086QBF46		DTFUFR	USD	AACA	31/03/2018
CTRP 1.990 07/01/25 CVT PUT	US22943FAH38		DCXXXX	USD	AACA	31/03/2018
UAL 9.558 03/01/21	US210795PN42		DBFSGR	USD	AACA	31/03/2018
FTAI 6.750 03/15/22 '20	USU3458LAA99		DBFUGR	USD	AACA	31/03/2018
TX 2.203 03/01/19	US4423312U70			USD	AACA	31/03/2018
PUGET 5.638 04/15/41 '40	US745332CD69		DBFUGR	USD	AACA	31/03/2018
CSX 4.300 03/01/48 '47	US126408HK26		DBFUGR	USD	AACA	31/03/2018



Financial instrument name	Financial Instrument (ISIN)	Written description of financial instrument	Instrument Classification	Currency	Market Segment	date
PHG 5.000 03/15/42	US500472AE51		DBFUGR	USD	AACA	31/03/2018
	USU27803AG72		DBVNGR	USD	AACA	31/03/2018
ECA 7.375 11/01/31	US012873AK13		DBFUFR	USD	AACA	31/03/2018
XEL 6.200 07/01/37	US665772CC18		DBFSGR	USD	AACA	31/03/2018
WPZ 4.000 03/15/28 '27	US893574AJ29		DBFNGR	USD	AACA	31/03/2018
BIO 4.875 12/15/20	US090572AP34		DBFUGR	USD	AACA	31/03/2018
BRK 2.500 01/15/23 '22	US740189AG06		DBFUGR	USD	AACA	31/03/2018
MA 3.800 11/21/46 '46	US57636QAH74		DBFUGR	USD	AACA	31/03/2018
SO 3.250 04/01/26 '26	US373334KE00		DBFUGR	USD	AACA	31/03/2018
CA 7.350 11/01/39	US13063BBU52		DMFSFR	USD	AACA	31/03/2018
ALL 4.500 06/15/43	US020002BA86		DBFUGR	USD	AACA	31/03/2018
USB 2.375 07/22/26 '26 MTN	US91159HHN35		DTFUGR	USD	AACA	31/03/2018
COP 7.400 12/01/31	US12201PAN69		DBFGGR	USD	AACA	31/03/2018
SHB 1.500 09/06/19	US86960BAN29		DTFUFR	USD	AACA	31/03/2018
CELG 5.250 08/15/43	US151020AL85		DBFUGR	USD	AACA	31/03/2018
CR 4.200 03/15/48 '47	US224399AT28		DBFNGR	USD	AACA	31/03/2018
GA 6.655 04/01/57	US626207YM09			USD	AACA	31/03/2018
CBOE 1.950 06/28/19	US12503MAB46		DBFNGR	USD	AACA	31/03/2018
CHEPH 3.400 12/01/26 '26	US166754AP65		DBFUGR	USD	AACA	31/03/2018
JNJ 4.500 12/05/43 '43	US478160BK90		DBFUGR	USD	AACA	31/03/2018
AMZN 5.200 12/03/25 '25	US023135BN51		DBFUGR	USD	AACA	31/03/2018
OH 5.590 12/01/14	US677704A659			USD	AACA	31/03/2018
EXC 3.700 03/01/45 '44	US202795JF88		DBFSGR	USD	AACA	31/03/2018
PCAR 1.950 02/27/20 MTN	US69371RN695		DTFNFR	USD	AACA	31/03/2018
FDX 4.100 04/15/43	US31428XAU00		DBFUGR	USD	AACA	31/03/2018
TSS 4.800 04/01/26 '26	US891906AC37		DBFUGR	USD	AACA	31/03/2018
XEL 4.500 08/15/41 '41	US845743BN28		DBFSGR	USD	AACA	31/03/2018
CBA 3.150 09/19/27 MTN	US2027A0JT79		DTFNFR	USD	AACA	31/03/2018
D 4.050 09/15/42 '42	US25746UBQ13		DBFUGR	USD	AACA	31/03/2018
DTE 3.700 03/15/45 '44	US23338VAE65		DBFUGR	USD	AACA	31/03/2018
BRK 6.250 10/15/37	US695114CG18		DBFSFR	USD	AACA	31/03/2018
AES 5.250 08/15/21	US00105DAC92		DBFUGR	USD	AACA	31/03/2018
JCP 7.625 03/01/97	US708160BL99		DBFSFR	USD	AACA	31/03/2018
MXGV 4.600 02/10/48	US91087BAD29		DBFTGR	USD	AACA	31/03/2018
CP 3.700 02/01/26 '25	US13645RAT14		DBFUGR	USD	AACA	31/03/2018
RSST 10.000 12/31/22 '18	US15080BAE65		DBFGGR	USD	AACA	31/03/2018
UN 1.800 05/05/20	US904764AV93		DBXXXX	USD	AACA	31/03/2018
SO 5.875 12/01/22	US010392EB08		DBFUGR	USD	AACA	31/03/2018
CF 4.500 12/01/26	US12527GAH65		DBFSGR	USD	AACA	31/03/2018
ALBTA 2.200 07/26/22	US013051DZ72		DBFTFR	USD	AACA	31/03/2018
CEIXX 11.000 11/15/25 '21	US20854LAA61		DBFSGR	USD	AACA	31/03/2018

Financial instrument name	Financial Instrument (ISIN)	Written description of financial instrument	Instrument Classification	Currency	Market Segment	date
CMS 2.950 02/15/27 '26	US125896BR00		DBFUGR	USD	AACA	31/03/2018
CIT 6.125 03/09/28	US125581GX07		DBFUGR	USD	AACA	31/03/2018
BAC 8.570 11/15/24 MTN	US638585AA78		DTXXXX	USD	AACA	31/03/2018
FCX 6.750 02/01/22 CALd	US35671DCA19		DBFGFR	USD	AACA	31/03/2018
DAICH 8.450 10/15/39	US743674AY91		DBFUGR	USD	AACA	31/03/2018
BA 8.625 11/15/31	US097023AG01		DBXXXX	USD	AACA	31/03/2018
NYLIN 3.000 01/10/28	US64952WCX92		DTVUFR	USD	AACA	31/03/2018
BUENO 5.375 01/20/23	XS1649634034		DYFXXR	EUR	AACA	31/03/2018
STLD 4.125 09/15/25 '20	US858119BH25		DBFNGR	USD	AACA	31/03/2018
ECA 7.200 11/01/31	US698900AG20		DBFUGR	USD	AACA	31/03/2018
ETR 3.100 07/01/23 '23	US29364NAR98		DBFSGR	USD	AACA	31/03/2018
AGN 4.875 02/15/21 '20	US345838AE68		DBFUGR	USD	AACA	31/03/2018
ETRCP 7.500 12/11/22 '18 FRN	XS1628011717		DYFXXR	USD	AACA	31/03/2018
CZZ 5.950 09/20/24 '20	USG25343AA52		DBFUGR	USD	AACA	31/03/2018
PSEC 5.875 03/15/23	US74348TAJ16		DBFUGR	USD	AACA	31/03/2018
BATS 3.950 06/15/25	US05530QAK67		DBFGGR	USD	AACA	31/03/2018
ARGV 2.500 12/31/38	ARARGE03E097		DBVUAR	USD	AACA	31/03/2018
NY 5.206 10/01/31	US64966HMV95			USD	AACA	31/03/2018
EAGLB 7.625 05/15/22 '18	US26959XAA19		DBFUGR	USD	AACA	31/03/2018
DEPO 2.500 09/01/21 CVT	US249908AA20		DCFUGR	USD	AACA	31/03/2018
MAERS 2.550 09/22/19	USK0479SAB45		DBFUGR	USD	AACA	31/03/2018
BKCCX 5.000 06/15/22 CVT	US092533AC25		DCFNGR	USD	AACA	31/03/2018
TERP 6.625 06/15/25 '20	US88104LAB99		DBFUGR	USD	AACA	31/03/2018
BRK 6.500 10/01/34	US549271AF19		DBFUGR	USD	AACA	31/03/2018
COBRE 4.875 11/04/44	US21987BAU26		DBFUGR	USD	AACA	31/03/2018
TX 1.925 02/15/20	US882806FK32			USD	AACA	31/03/2018
HYMTR 3.450 03/12/21 MTN	US44891CAS26		DTFUGR	USD	AACA	31/03/2018
HEP 6.000 08/01/24 '19	USU4377TAD29		DBFUGR	USD	AACA	31/03/2018
TITAC 7.750 04/15/26 '21	US88827AAA16		DBFSGR	USD	AACA	31/03/2018
FFCRH 107 A Sched Fix	XS0524598181		DBFNAR	USD	AACA	31/03/2018
WLH 5.750 04/15/19 CALd	US96926DAF78		DBFUGR	USD	AACA	31/03/2018
TX 1.695 10/01/19	US8827237H69			USD	AACA	31/03/2018
TPCXX 6.875 05/01/25 '20	USU87300AC03		DBFUGR	USD	AACA	31/03/2018
HTAXX 3.750 07/01/27 '27	US42225UAF12		DBFSGR	USD	AACA	31/03/2018
CRE 5.153 11/07/21 '18 FRN	USP09645AA37		DBFUGR	USD	AACA	31/03/2018
NSC 3.000 04/01/22 '22	US655844BJ66		DBFUGR	USD	AACA	31/03/2018
KMI 8.050 10/15/30 MTN	US28368EAA47		DTFUGR	USD	AACA	31/03/2018
PPL 4.200 06/15/22 '22	US69352PAD50		DBFGGR	USD	AACA	31/03/2018
ROK 6.250 12/01/37	US773903AE95		DBFUGR	USD	AACA	31/03/2018
CRGV 4.375 04/30/25	USP3699PGE18		DBFUGR	USD	AACA	31/03/2018
UAL 5.375 02/15/23	US90931QAA58		DMFSFR	USD	AACA	31/03/2018

Financial instrument name	Financial Instrument (ISIN)	Written description of financial instrument	Instrument Classification	Currency	Market Segment	date
NYPYT 4.063 08/01/56	US649322AD67		DBFSGR	USD	AACA	31/03/2018
NESN 2.000 09/30/19	XS1144352959		DTXFR	USD	AACA	31/03/2018
AVB 2.900 10/15/26 '26 MTN	US05348EAY59		DTFUGR	USD	AACA	31/03/2018
HCA 8.360 04/15/24 PUT	US197677AC10		DBXXXX	USD	AACA	31/03/2018
BHF 3.700 06/22/27 '27	USU6225NAA01		DBFGGR	USD	AACA	31/03/2018
FOXA 5.650 08/15/20	US90131HAP01		DBFUGR	USD	AACA	31/03/2018
DXC 4.750 04/15/27 '27	US23355LAD82		DBFNGR	USD	AACA	31/03/2018
IBM 4.000 06/20/42	US459200HF10		DBFUFR	USD	AACA	31/03/2018
BAC 4.443 01/20/48 '47 MTN	US06051GGG82		DBVUFR	USD	AACA	31/03/2018
PA 04/15/19	US71781LBT52			USD	AACA	31/03/2018
BPL 3.950 12/01/26 '26	US118230AQ44		DBFUGR	USD	AACA	31/03/2018
AMLMT 2.350 12/13/19	US01626PAK21		DBFUGR	USD	AACA	31/03/2018
PEG 5.500 03/01/40 MTN	US74456QAV86		DTFXR	USD	AACA	31/03/2018
SAMEM 4.450 05/12/27 '27	US79588TAC45		DBFNGR	USD	AACA	31/03/2018
USB 3.100 04/27/26 '26 MTN	US91159HHM51		DTFUGR	USD	AACA	31/03/2018
FAEXG 5.454 10/15/54 '34 FRN	US30958QAA94		DBFUGR	USD	AACA	31/03/2018
STZ 3.600 02/15/28 '27	US21036PAY43		DBFNGR	USD	AACA	31/03/2018
HOG 2.550 06/09/22 '22 MTN	USU24652AL09		DBFGGR	USD	AACA	31/03/2018
ED 6.300 08/15/37	US209111ES80		DBFUGR	USD	AACA	31/03/2018
APH 3.125 09/15/21 '21	US032095AE11		DBFUGR	USD	AACA	31/03/2018
BRK 3.900 08/01/46 '46	US12189LAZ40		DBFUGR	USD	AACA	31/03/2018
CARGI 3.250 03/01/23	US141781BG81		DBFNGR	USD	AACA	31/03/2018
AVGO 3.000 01/15/22 '21	US11134LAD10		DBFUGR	USD	AACA	31/03/2018
HIG 6.300 03/15/18 MATd	US416515AU83		DBFUGR	USD	AACA	31/03/2018
TAP 5.000 05/01/42	US60871RAD26		DBFUGR	USD	AACA	31/03/2018
DOV 5.375 10/15/35	US260003AF59		DBFUGR	USD	AACA	31/03/2018
ETFC 3.800 08/24/27 '27	US269246BQ61		DBFNGR	USD	AACA	31/03/2018
SO 3.375 10/01/20	US010392FC71		DBFUGR	USD	AACA	31/03/2018
KMI 8.625 01/15/22	US283695AZ76		DBXXXX	USD	AACA	31/03/2018
UNH 5.800 03/15/36	US91324PAR38		DBFUGR	USD	AACA	31/03/2018
WA 3.712 12/01/18	US833085H634			USD	AACA	31/03/2018
NISMO 2.250 01/13/20	US654740AT63		DBFUGR	USD	AACA	31/03/2018
PM 6.375 05/16/38	US718172AC39		DBFUGR	USD	AACA	31/03/2018
CSX 3.700 10/30/20 '20	US126408GT44		DBFUGR	USD	AACA	31/03/2018
TRP 7.250 08/15/38	US89352HAE99		DBFUFR	USD	AACA	31/03/2018
IADB 1.875 03/15/21	US4581X0CS57		DTFUFR	USD	AACA	31/03/2018
JPM 6.000 01/15/18 MATd	US46625HGY09		DBFUFR	USD	AACA	31/03/2018
HOG 2.400 09/15/19 MTN	US41283LAD73		DBFUGR	USD	AACA	31/03/2018
EXC 2.950 08/15/27 '27	US202795JK73		DBFSGR	USD	AACA	31/03/2018
LNT 4.700 10/15/43 '43	US461070AK05		DBFUGR	USD	AACA	31/03/2018
IL 3.100 06/01/18 MATd	US082419YS52			USD	AACA	31/03/2018

Financial instrument name	Financial Instrument (ISIN)	Written description of financial instrument	Instrument Classification	Currency	Market Segment	date
AEP 4.550 03/15/46 '45	US454889AQ96		DBFUGR	USD	AACA	31/03/2018
SON 4.375 11/01/21 '21	US835495AK80		DBFUGR	USD	AACA	31/03/2018
EPD 5.750 03/01/35	US293791AT68		DBFGGR	USD	AACA	31/03/2018
BRK 1.300 05/15/18 MATd	US084664BW02		DBFGGR	USD	AACA	31/03/2018
CAT 1.700 06/16/18 MTN MATd	US14912L6L07		DTFUFR	USD	AACA	31/03/2018
ADS 5.375 08/01/22 '18	US018581AG35		DBFUGR	USD	AACA	31/03/2018
CDNS 4.375 10/15/24 '24	US127387AL25		DBFUGR	USD	AACA	31/03/2018
LEN 8.375 05/15/18 MATd	US526057CE24		DBFUGR	USD	AACA	31/03/2018
SYK 4.375 05/15/44 '43	US863667AG64		DBFUGR	USD	AACA	31/03/2018
KMGZ 7.000 05/05/20 MTN	US48667QAE52		DTFGFR	USD	AACA	31/03/2018
UAL 3.450 06/01/29	US90932LAA52		DAFSFR	USD	AACA	31/03/2018
TPHX 5.250 06/01/27 '26	US87265HAF64		DBFGGR	USD	AACA	31/03/2018
KIM 3.125 06/01/23 '23	US49446RAK59		DBFUGR	USD	AACA	31/03/2018
CNP 3.950 03/01/48 '47	US15189XAS71		DBFSGR	USD	AACA	31/03/2018
LADR 5.875 08/01/21 '18	US505742AD89		DBFUGR	USD	AACA	31/03/2018
EIX 3.900 03/15/43 '42	US842400FW81		DBFSGR	USD	AACA	31/03/2018
AL 2.625 09/04/18	US00912XAR52		DBFUGR	USD	AACA	31/03/2018
	US526057CA02		DBFNGR	USD	AACA	31/03/2018
MCCMM 5.500 04/15/21 '18	US58446VAL53		DBFUGR	USD	AACA	31/03/2018
BNSFY 8.251 01/15/21	US12189PAG72		DBFUFR	USD	AACA	31/03/2018
ETR 3.950 10/01/20 '20	US29365PAQ54		DBFSGR	USD	AACA	31/03/2018
UU 4.550 06/19/18 MATd	US91311QAD79		DBFUFR	USD	AACA	31/03/2018
AVN 15.000 10/01/21	US05351LAG23		DBFUFR	USD	AACA	31/03/2018
BK 3.250 05/16/27 '27 MTN	US06406RAD98		DTFUGR	USD	AACA	31/03/2018
DCPX 5.600 04/01/44 '43	US23311VAF40		DBFUGR	USD	AACA	31/03/2018
FE 4.350 01/15/25 '24	USU3200VAB63		DBFUGR	USD	AACA	31/03/2018
BLCQP 6.500 03/20/21 '18	US09258BAC90		DBFSFR	USD	AACA	31/03/2018
SUMX 5.125 06/01/25 '20	US86614RAL15		DBFNGR	USD	AACA	31/03/2018
NFG 3.950 09/15/27 '27	US636180BN05		DBFNGR	USD	AACA	31/03/2018
DC 4.814 10/01/14	US254845JZ44			USD	AACA	31/03/2018
EIX 4.500 09/01/40 '40	US842400FQ14		DBFUGR	USD	AACA	31/03/2018
AALX 3.700 04/15/27	US02377DAA00		DGFUFR	USD	AACA	31/03/2018
XEL 3.600 05/15/46 '45	US665772CP21		DBFSGR	USD	AACA	31/03/2018
NRUC 3.400 02/07/28 '27	US637432NP60		DBFSGR	USD	AACA	31/03/2018
PEP 3.600 03/01/24 '23	US713448CM83		DBFUGR	USD	AACA	31/03/2018
DUK 5.900 03/01/33	US341099CB39		DBFSGR	USD	AACA	31/03/2018
VA 4.179 09/01/17 '17	US915217WX78			USD	AACA	31/03/2018
JEF 7.250 08/15/24 '20	US47232MAD48		DBFNGR	USD	AACA	31/03/2018
DIS 7.550 07/15/93 '23 MTN	US254687AH95		DBFNGR	USD	AACA	31/03/2018
PAIPR 11.000 09/30/21 '18	US71535PAF62		DBFSGR	USD	AACA	31/03/2018
MELER 4.125 07/01/52	US586054AB42		DBFSGR	USD	AACA	31/03/2018

Financial instrument name	Financial Instrument (ISIN)	Written description of financial instrument	Instrument Classification	Currency	Market Segment	date
HPT 4.950 02/15/27 '26	US44106MAW29		DBFUGR	USD	AACA	31/03/2018
C 4.500 01/14/22	US172967FT34		DBFUGR	USD	AACA	31/03/2018
PH 4.200 11/21/34 '34 MTN	US70109HAM79		DTXXXX	USD	AACA	31/03/2018
KMI 7.768 12/15/37	US62912XAC83		DBFUGR	USD	AACA	31/03/2018
WI 3.954 05/01/36 '27	US977100EL66			USD	AACA	31/03/2018
WEX 4.750 02/01/23 '18	USU96219AA55		DBFUGR	USD	AACA	31/03/2018
PAIPR 8.500 06/30/21 '18	US71535PAE97		DBFSGR	USD	AACA	31/03/2018
FUL 4.000 02/15/27 '26	US359694AB24		DBFUGR	USD	AACA	31/03/2018
SU 4.000 11/15/47 '47	US867224AB33		DBFNGR	USD	AACA	31/03/2018
ADM 4.016 04/16/43	US039483BH46		DBFUGR	USD	AACA	31/03/2018
CA 6.950 11/01/50	US79765RTL32			USD	AACA	31/03/2018
PNW 2.250 11/30/20	US723484AG61		DBFNGR	USD	AACA	31/03/2018
CEVAL 9.000 09/01/20 '18	USG2028CAT74		DBFSGR	USD	AACA	31/03/2018
BRK 3.850 09/01/23 '23	US12189LAQ41		DBFUGR	USD	AACA	31/03/2018
SCCO 7.500 07/27/35	US84265VAA35		DBFUGR	USD	AACA	31/03/2018
GE 5.250 05/15/18 MTN MATd	US36966RY269		DTFUGR	USD	AACA	31/03/2018
PNNT 4.500 10/01/19	US708062AA27		DBFUGR	USD	AACA	31/03/2018
ETRCP 8.000 12/11/22 '18	XS1628012954		DYFXR	USD	AACA	31/03/2018
PA 2.128 06/01/19	US20281PGG19			USD	AACA	31/03/2018
PEVTL 9.250 10/15/24 '19	USU2202AAA44		DBFUGR	USD	AACA	31/03/2018
WRK 3.500 03/01/20	US772739AP37		DBFUGR	USD	AACA	31/03/2018
HUM 2.900 12/15/22 '22	US444859BJ00		DBFNGR	USD	AACA	31/03/2018
PNW 4.500 04/01/42 '41	US040555CN22		DBFUGR	USD	AACA	31/03/2018
MET 4.750 02/08/21	US59156RAX61		DBFUGR	USD	AACA	31/03/2018
RY 1.800 07/30/18 MTN	US78012KFU60		DTFNFR	USD	AACA	31/03/2018
CSX 6.000 10/01/36	US126408GH06		DBFUGR	USD	AACA	31/03/2018
EIB 1.125 08/15/19	US298785HE99		DBFUGR	USD	AACA	31/03/2018
PFE 7.200 03/15/39	US717081CY74		DBFUGR	USD	AACA	31/03/2018
IBRD 0.875 08/15/19	US459058FK42		DBFSFR	USD	AACA	31/03/2018
ONTAR 1.250 06/17/19	US68323ADY73		DBFUGR	USD	AACA	31/03/2018
EIX 4.650 10/01/43 '43	US842400FZ13		DBFSGR	USD	AACA	31/03/2018
SPG 4.750 03/15/42 '41	US828807CL93		DBFUGR	USD	AACA	31/03/2018
IFCX 4.600 11/09/22	US68245JAB61		DBFGGR	USD	AACA	31/03/2018
JNPR 4.500 03/15/24	US48203RAG92		DBFUGR	USD	AACA	31/03/2018
PEP 4.450 04/14/46 '45	US713448DD75		DBFUGR	USD	AACA	31/03/2018
	US465685AN59		DBFUGR	USD	AACA	31/03/2018
UNH 6.625 11/15/37	US91324PBE16		DBFUGR	USD	AACA	31/03/2018
XEL 4.750 08/15/41 '41	US744448CE96		DBFUGR	USD	AACA	31/03/2018
NUE 6.400 12/01/37	US670346AH87		DBFUGR	USD	AACA	31/03/2018
PEG 3.000 05/15/27 '27 MTN	US74456QBS49		DTXXXX	USD	AACA	31/03/2018
GWW 3.750 05/15/46 '45	US384802AC87		DBFUGR	USD	AACA	31/03/2018

Financial instrument name	Financial Instrument (ISIN)	Written description of financial instrument	Instrument Classification	Currency	Market Segment	date
DTE 3.800 03/15/27 '26	US233331AZ06		DBFUGR	USD	AACA	31/03/2018
SYT 1.900 04/01/19	US871829BB25		DBFUGR	USD	AACA	31/03/2018
CP 4.450 03/15/23 '22	US13645RAK05		DBFUGR	USD	AACA	31/03/2018
PEG 3.600 12/01/47 '47 MTN	US74456QBT22		DTXXXX	USD	AACA	31/03/2018
NUE 5.200 08/01/43 '43	US670346AN55		DBFUGR	USD	AACA	31/03/2018
D 1.900 06/15/18 MATd	US25746UCD90		DBFUGR	USD	AACA	31/03/2018
BRK 3.700 09/15/23 '23	US595620AK13		DBFSGR	USD	AACA	31/03/2018
BAC 4.875 04/01/44 MTN	US06051GFG91		DTFUGR	USD	AACA	31/03/2018
ABI 8.200 01/15/39	US03523TBF49		DBFGFR	USD	AACA	31/03/2018
DUK 5.300 02/15/40	US26442CAH79		DBFSGR	USD	AACA	31/03/2018
KMI 7.400 03/15/31	US494550AJ57		DBFUGR	USD	AACA	31/03/2018
NKE 3.875 11/01/45 '45	US654106AE35		DBFUGR	USD	AACA	31/03/2018
IP 6.000 11/15/41 '41	US460146CH42		DBFUGR	USD	AACA	31/03/2018
MTH 4.500 03/01/18 CALd	US59001AAT97		DBFGGR	USD	AACA	31/03/2018
AEP 3.850 02/01/48 '47	US845437BQ42		DBFUGR	USD	AACA	31/03/2018
Y 4.900 09/15/44 '44	US017175AD24		DBFUGR	USD	AACA	31/03/2018
TSQ 6.500 04/01/23 '18	US892231AA90		DBFUGR	USD	AACA	31/03/2018
HIG 6.625 04/15/42	US416518AC25		DBFUGR	USD	AACA	31/03/2018
MAR 3.375 10/15/20 '20	US571903AL78		DBFUGR	USD	AACA	31/03/2018
BAYG 1.850 11/15/18	US61166WAM38		DBFUGR	USD	AACA	31/03/2018
AGN 4.875 02/15/21 '20	USU3455QAC79		DBFUGR	USD	AACA	31/03/2018
CVS 4.704 01/10/36	US12665UAA25		DMXXXX	USD	AACA	31/03/2018
D 3.800 04/01/28 '28	US927804FZ22		DBFNGR	USD	AACA	31/03/2018
BBT 2.625 01/15/22 '21	US07330NAQ88		DTFUGR	USD	AACA	31/03/2018
GS 3.000 10/30/30 '18 MTN	US38148TGH68		DTVUGR	USD	AACA	31/03/2018
PEG 3.950 05/01/42 '41 MTN	US74456QAZ90		DTFXGR	USD	AACA	31/03/2018
BIIB 5.200 09/15/45 '45	US09062XAD57		DBFUGR	USD	AACA	31/03/2018
GWW 4.600 06/15/45 '44	US384802AB05		DBFUGR	USD	AACA	31/03/2018
PUGET 3.650 05/15/25 '25	US745310AH55		DBFSGR	USD	AACA	31/03/2018
YPFD 6.950 07/21/27 MTN	US984245AQ34		DBFUFR	USD	AACA	31/03/2018
OMC 3.650 11/01/24 '24	US681919BA38		DBFUGR	USD	AACA	31/03/2018
ESS 3.375 04/15/26 '26	US29717PAQ00		DBFUGR	USD	AACA	31/03/2018
ASCHE 4.847 11/15/53	US04351LAA89		DBFUGR	USD	AACA	31/03/2018
LAPAT 4.200 08/15/29	US51817TAB89		DAFSGR	USD	AACA	31/03/2018
TZ 3.700 09/15/27 '27	US87971MBF95		DBFUGR	USD	AACA	31/03/2018
BRK 2.000 11/15/18 '18	US59562VAX55		DBFUGR	USD	AACA	31/03/2018
ES 3.500 09/15/21 '21	US958587BJ57		DBFUGR	USD	AACA	31/03/2018
WEC 4.250 06/01/44 '43	US976656CG16		DBFUGR	USD	AACA	31/03/2018
FE 3.500 04/01/28 '28	US186108CK02		DBFUGR	USD	AACA	31/03/2018
IBRD 2.000 01/26/22	US459058FY46		DBFUGR	USD	AACA	31/03/2018
OKB 1.375 02/10/20	US676167BM09		DBFTFR	USD	AACA	31/03/2018

Financial instrument name	Financial Instrument (ISIN)	Written description of financial instrument	Instrument Classification	Currency	Market Segment	date
EVRG 6.375 03/01/18 MATd	US485134BK56		DBFUFR	USD	AACA	31/03/2018
CMS 4.700 03/31/43 '42	US125896BL30		DBFUGR	USD	AACA	31/03/2018
EW 2.875 10/15/18	US28176EAC21		DBFUGR	USD	AACA	31/03/2018
CHD 3.150 08/01/27 '27	US171340AN27		DBFUGR	USD	AACA	31/03/2018
HPE 7.450 10/15/29	US285659AF53		DBFUGR	USD	AACA	31/03/2018
AXP 4.050 12/03/42	US025816BF52		DBVUGR	USD	AACA	31/03/2018
UAL 4.000 10/11/27	US90932PAA66		DMFSGR	USD	AACA	31/03/2018
KFW 1.875 12/15/20	US500769HQ03		DBFUFR	USD	AACA	31/03/2018
RYN 3.750 04/01/22 '22	US754907AA12		DBFUGR	USD	AACA	31/03/2018
CMA 3.800 07/22/26	US200340AQ05		DBFUFR	USD	AACA	31/03/2018
EVRG 7.150 04/01/19	US485134BL30		DBFSGR	USD	AACA	31/03/2018
KMPR 4.350 02/15/25 '24	US488401AB66		DBFUGR	USD	AACA	31/03/2018
IADB 1.250 10/15/19	US4581X0CR74		DTFUFR	USD	AACA	31/03/2018
NTR 4.900 06/01/43 '42	US008916AM00		DBFUGR	USD	AACA	31/03/2018
CNR 5.550 03/01/19	US136375BT88		DBFUGR	USD	AACA	31/03/2018
DUK 7.750 03/01/31	US743263AE50		DBFUGR	USD	AACA	31/03/2018
POR 6.100 04/15/19	US736508BQ47		DBFSGR	USD	AACA	31/03/2018
MXIM 3.375 03/15/23 '22	US57772KAB70		DBFUGR	USD	AACA	31/03/2018
BRK 2.250 06/15/20 '20	US740189AL90		DBFUGR	USD	AACA	31/03/2018
LLY 1.250 03/01/18 MATd	US532457BK39		DBFUGR	USD	AACA	31/03/2018
WPL 3.700 03/15/28 '27	US980236AP83		DBFGGR	USD	AACA	31/03/2018
MTBX 2.500 05/18/22 '22	US55279HAL42		DTFUGR	USD	AACA	31/03/2018
KOBUK 3.250 05/15/22 '22	US073730AE32		DBFUGR	USD	AACA	31/03/2018
AHL 4.650 11/15/23	US04530DAD49		DBFUGR	USD	AACA	31/03/2018
SCHN 2.950 09/27/22	USF86921CI48		DBFUGR	USD	AACA	31/03/2018
WRK 8.200 01/15/30	US961548AV62		DBFUFR	USD	AACA	31/03/2018
ARGV 2.500 12/31/38	ARARGE03G704		DBVUAR	USD	AACA	31/03/2018
PLGLO 2.375 09/11/19 MTN	US74256LAN91		DTFUFR	USD	AACA	31/03/2018
EMA 4.100 06/15/42 '41	US875127BA91		DBFUGR	USD	AACA	31/03/2018
PLGV 3.000 01/15/24 MTN	XS1015428821		DTFUFB	EUR	AACA	31/03/2018
MS 5.500 01/26/20 MTN	US61747YCM57		DBFUGR	USD	AACA	31/03/2018
BRK 7.350 07/15/23	US361582AD15		DBXXXX	USD	AACA	31/03/2018
WFC 1.750 05/24/19	US94988J5D54		DTFUFR	USD	AACA	31/03/2018
PCG 4.750 02/15/44 '43	US694308HH37		DBFUGR	USD	AACA	31/03/2018
MBKX 2.375 04/01/19 MTN	XS1050665386		DTFUFB	EUR	AACA	31/03/2018
PPL 3.950 06/01/47 '46	US69351UAU79		DBFSGR	USD	AACA	31/03/2018
XLNX 2.125 03/15/19	US983919AG66		DBFUGR	USD	AACA	31/03/2018
DRE 3.875 02/15/21 '20	US264411AD18		DBFUGR	USD	AACA	31/03/2018
HIGHM 6.125 05/15/41	US431116AC61		DBFUGR	USD	AACA	31/03/2018
CNR 5.550 05/15/18 MATd	US136375BR23		DBFUGR	USD	AACA	31/03/2018
NJ 5.250 10/01/21 '18	US121638DP28			USD	AACA	31/03/2018

Financial instrument name	Financial Instrument (ISIN)	Written description of financial instrument	Instrument Classification	Currency	Market Segment	date
SLB 4.200 01/15/21 '20	USR7562MAB39		DBFGFR	USD	AACA	31/03/2018
CA 6.000 11/01/40	US79765RSV23			USD	AACA	31/03/2018
RI 5.910 05/15/21	US212474GE48			USD	AACA	31/03/2018
GEL 5.625 06/15/24 '19	US37185LAF94		DBFUGR	USD	AACA	31/03/2018
ROGV 6.125 01/22/44 MTN	US77586RAC43		DTFUFR	USD	AACA	31/03/2018
CSX 4.250 06/01/21 '21	US126408GV99		DBFUGR	USD	AACA	31/03/2018
BP 2.520 09/19/22 '22	US05565QDP00		DBFGFR	USD	AACA	31/03/2018
MCD 3.350 04/01/23 '23 MTN	US58013MFE93		DTFUFR	USD	AACA	31/03/2018
GCP 9.500 02/01/23 CALd	USU37013AA40		DBFUGR	USD	AACA	31/03/2018
SEMG 7.250 03/15/26 '21	US81663AAF21		DBFUGR	USD	AACA	31/03/2018
VR 8.875 01/26/40	US91915WAB81		DBFUGR	USD	AACA	31/03/2018
KFW 1.500 02/06/19	US500769GV07		DBFUFR	USD	AACA	31/03/2018
IL 2.250 12/15/18	US215309JJ51			USD	AACA	31/03/2018
FGPX 8.625 06/15/20 '18	US315295AG08		DBFUGR	USD	AACA	31/03/2018
AEP 6.625 11/15/37	US744533BJ80		DBFUGR	USD	AACA	31/03/2018
SUN 2.375 11/09/20 MTN	US8672EMAH74		DTFUFR	USD	AACA	31/03/2018
UAL 6.250 10/11/21	US210795QA12		DBFSFR	USD	AACA	31/03/2018
OH 7.499 02/15/50	US02765UDV35			USD	AACA	31/03/2018
HUBB 3.500 02/15/28 '27	US443510AJ12		DBFNFR	USD	AACA	31/03/2018
MQG 2.350 01/15/19 MTN	US55608PAT12		DTFNFR	USD	AACA	31/03/2018
SU 5.950 12/01/34	US867229AD85		DBFUGR	USD	AACA	31/03/2018
NTRDM 3.394 02/15/48 '47	US914748AA64		DBFUGR	USD	AACA	31/03/2018
TX 3.961 03/01/47	US4423313K89			USD	AACA	31/03/2018
DUK 4.100 03/15/43 '42	US144141DD73		DBFSGR	USD	AACA	31/03/2018
VZ 3.376 02/15/25	US92343VEB62		DBFUGR	USD	AACA	31/03/2018
OGE 3.850 08/15/47 '47	US678858BS94		DBFNFR	USD	AACA	31/03/2018
FMC 3.950 02/01/22 '21	US302491AR62		DBFUGR	USD	AACA	31/03/2018
WOKHO 10.250 06/30/20 '18	US977584AA92		DBFUGR	USD	AACA	31/03/2018
ENRAN 5.150 02/01/43 '42	US29273RAT68		DBFUGR	USD	AACA	31/03/2018
MKL 5.350 06/01/21	US570535AJ39		DBFUGR	USD	AACA	31/03/2018
KMB 6.625 08/01/37	US494368BC63		DBFUGR	USD	AACA	31/03/2018
DWDP 4.250 10/01/34 '34	US260543CK73		DBFUGR	USD	AACA	31/03/2018
NY 6.246 06/01/35 '20	US64966HYX24		DMFUFR	USD	AACA	31/03/2018
PCG 4.500 12/15/41 '41	US694308GY78		DBFUGR	USD	AACA	31/03/2018
CRAWG 2.800 11/01/18	US26884TAK88		DBFGGR	USD	AACA	31/03/2018
MET 4.875 11/13/43	US59156RBG20		DBFUGR	USD	AACA	31/03/2018
LNT 3.700 09/15/46 '46	US461070AN44		DBFUGR	USD	AACA	31/03/2018
WRK 3.375 09/15/27 '27	US96145DAC92		DBFGGR	USD	AACA	31/03/2018
ONTAR 2.500 04/27/26	US68323ADP66		DBFUFR	USD	AACA	31/03/2018
EURB 6.000 Perp '18	XS0234821345		DBFUPR	EUR	AACA	31/03/2018
NY 6.040 12/01/29	US73358WAJ36		DMFSFR	USD	AACA	31/03/2018



Financial instrument name	Financial Instrument (ISIN)	Written description of financial instrument	Instrument Classification	Currency	Market Segment	date
PPG 5.500 11/15/40	US693506BE61		DBFUGR	USD	AACA	31/03/2018
BRK 4.900 04/01/44 '43	US12189LAS07		DBFUGR	USD	AACA	31/03/2018
ASHWO 6.750 08/01/25 '20	US045086AF21		DBFNGR	USD	AACA	31/03/2018
OGPWR 4.250 04/01/46 '45	US677050AL09		DBFSGR	USD	AACA	31/03/2018
TGNA 4.875 09/15/21 '18	US364725BB67		DBFUGR	USD	AACA	31/03/2018
FE 3.850 06/01/25 '25	USU89341AC26		DBFUGR	USD	AACA	31/03/2018
WRB 4.625 03/15/22	US084423AS19		DBFUGR	USD	AACA	31/03/2018
EPD 1.650 05/07/18 MATd	US29379VBG77		DBFUGR	USD	AACA	31/03/2018
DUK 2.100 06/15/18 MATd	US26441CAK18		DBFUGR	USD	AACA	31/03/2018
AVGO 2.375 01/15/20	US11134LAB53		DBFUGR	USD	AACA	31/03/2018
DTE 4.000 04/01/43 '42	US23338VAA44		DBFUGR	USD	AACA	31/03/2018
PNW 3.350 06/15/24 '24	US040555CQ52		DBFUGR	USD	AACA	31/03/2018
EFX 3.250 06/01/26 '26	US294429AL98		DBFUGR	USD	AACA	31/03/2018
UNPOC 5.082 01/02/29	US90783VAA35		DBFSGR	USD	AACA	31/03/2018
TMO 4.100 08/15/47 '47	US883556BY71		DBFUGR	USD	AACA	31/03/2018
FOXA 7.750 12/01/45	US90131HBR57		DBFUGR	USD	AACA	31/03/2018
IBM 2.875 11/09/22	US459200JC60		DBFUGR	USD	AACA	31/03/2018
WEC 4.300 12/15/45 '45	US976656CJ54		DBFUGR	USD	AACA	31/03/2018
CBB 8.000 10/15/25 '20	US14987RAA68		DBFUFR	USD	AACA	31/03/2018
PCAR 2.200 09/15/19 MTN	US69371RM291		DTFNFR	USD	AACA	31/03/2018
WGL 3.796 09/15/46 '46 MTN	US93884PDW77		DTXXXX	USD	AACA	31/03/2018
OXY 4.200 03/15/48 '47	US674599CN34		DBFNGR	USD	AACA	31/03/2018
CHEPH 2.450 05/01/20 '20	US166754AM35		DBFUGR	USD	AACA	31/03/2018
VRSK 5.800 05/01/21	US92345YAA47		DBFUGR	USD	AACA	31/03/2018
AVB 4.350 04/15/48 '47 MTN	US05348EBE86		DTFUGR	USD	AACA	31/03/2018
CRLYL 3.875 02/01/23	US14309UAA07		DBFUGR	USD	AACA	31/03/2018
KR 5.000 04/15/42 '41	US501044CR02		DBFUGR	USD	AACA	31/03/2018
UNP 3.375 02/01/35 '34	US907818EB01		DBFUGR	USD	AACA	31/03/2018
PNW 2.950 09/15/27 '27	US040555CW21		DBFUGR	USD	AACA	31/03/2018
C 7.875 05/15/25	US172967AL52		DBFUGR	USD	AACA	31/03/2018
SO 5.200 06/01/41	US010392FF03		DBFUGR	USD	AACA	31/03/2018
GFG 25.658 02/17/20 FRN	ARGALI560229		DTVUFR	USD	AACA	31/03/2018
HAS 6.350 03/15/40	US418056AS62		DBFUGR	USD	AACA	31/03/2018
JWN 4.000 03/15/27 '26	US655664AS97		DBFUGR	USD	AACA	31/03/2018
SERV 7.450 08/15/27	US817609AB66		DBFUGR	USD	AACA	31/03/2018
USB 2.800 01/27/25 '24 MTN	US90331HMS93		DTFUGR	USD	AACA	31/03/2018
GE 5.100 02/15/19 MTN	US36966RW289		DTFUFR	USD	AACA	31/03/2018
WOR 4.300 08/01/32 '32	US981811AF94		DBFNGR	USD	AACA	31/03/2018
KFW 1.500 04/20/20	US500769GP39		DBFUFR	USD	AACA	31/03/2018
NG 4.881 08/15/19	US65364UAA43		DBFUGR	USD	AACA	31/03/2018
BPL 4.150 07/01/23 '23	US118230AK73		DBFUGR	USD	AACA	31/03/2018

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AES 3.700 09/01/24 '24	US462613AL48		DBFSGR	USD	AACA	31/03/2018
OPLAS 7.500 07/01/24 '19	US68347TAF21		DBFSGR	USD	AACA	31/03/2018
WFC 6.550 10/15/35 PUT	US337358BD65		DBXXXX	USD	AACA	31/03/2018
SO 4.300 01/02/46 '45	US010392FP84		DBFUGR	USD	AACA	31/03/2018
IFF 3.200 05/01/23 '23	US459506AC52		DBFUGR	USD	AACA	31/03/2018
OHNMH 6.875 06/15/42	US677412AF59		DBFUGR	USD	AACA	31/03/2018
DUK 2.858 03/01/35	US26444GAD51		DBFSFR	USD	AACA	31/03/2018
ES 2.500 01/15/23 '22	US207597EF82		DBFUGR	USD	AACA	31/03/2018
MMC 4.200 03/01/48 '47	US571748BD35		DBFNGR	USD	AACA	31/03/2018
ED 5.500 12/01/39	US209111EY58		DBFUGR	USD	AACA	31/03/2018
BK 3.400 05/15/24 '24 MTN	US06406HCV96		DTFUGR	USD	AACA	31/03/2018
C 1.700 04/27/18 MATd	US172967JN28		DBFUGR	USD	AACA	31/03/2018
PFC 3.400 10/10/18	US716473AC70		DBFGGR	USD	AACA	31/03/2018
Y 8.000 11/30/39	US893521AB05		DBFUGR	USD	AACA	31/03/2018
ARGV 10/26/18	ARARGE520528		DYZUXR	USD	AACA	31/03/2018
SYNVR 9.125 01/15/22 CALd	US87166MAA62		DBFGGR	USD	AACA	31/03/2018
AAL 4.875 05/14/25	USG0446NAJ30		DBFUGR	USD	AACA	31/03/2018
V 2.150 09/15/22 '22	US92826CAG78		DBFUGR	USD	AACA	31/03/2018
ORLY 3.600 09/01/27 '27	US67103HAF47		DBFNGR	USD	AACA	31/03/2018
DUNLG 3.616 08/01/27 '27	US266233AG08		DBFUGR	USD	AACA	31/03/2018
TDW 8.000 08/01/22	US88642RAA77		DBFSGR	USD	AACA	31/03/2018
IACAP 8.750 08/01/19 MTN	XS1457633474		DAVXEB	USD	AACA	31/03/2018
RWEG 6.625 07/30/75 '26 FRN	XS1254119750		DBVXGB	USD	AACA	31/03/2018
BAEPC 4.750 04/26/47 '46	US070101AH36		DBFSGR	USD	AACA	31/03/2018
BBT 3.800 10/30/26 '26 MTN	US07330MAA53		DTFUFR	USD	AACA	31/03/2018
OGE 4.150 04/01/47 '46	US678858BR12		DBFUGR	USD	AACA	31/03/2018
TAMO 3.500 03/15/20 '19	USG5002FAE63		DBFGGR	USD	AACA	31/03/2018
DAL 6.821 02/10/24	US247367BH79		DBFSFR	USD	AACA	31/03/2018
COFX 3.250 07/15/19	USP3R94GAF68		DBFUGR	USD	AACA	31/03/2018
JHX 4.750 01/15/25 '21	US47032FAA75		DBFUGR	USD	AACA	31/03/2018
BUENO 10.875 01/26/21	XS0584493349		DYFXXR	USD	AACA	31/03/2018
SU 5.350 07/15/33	US716442AH16		DBFUFR	USD	AACA	31/03/2018
NJ 6.104 12/15/28 '20	US646136XT31			USD	AACA	31/03/2018
LLY 5.550 03/15/37	US532457BA56		DBFUGR	USD	AACA	31/03/2018
AWK 3.850 03/01/24 '23	US03040WAK18		DBFUGR	USD	AACA	31/03/2018
ES 2.375 10/15/22 '22	US67021CAG24		DBFUGR	USD	AACA	31/03/2018
XEL 5.125 06/01/19	US744448CC31		DBFSFR	USD	AACA	31/03/2018
CA 6.907 10/01/50	US072024PY20			USD	AACA	31/03/2018
CXO 3.750 10/01/27 '27	US20605PAH47		DBFGGR	USD	AACA	31/03/2018
KS 4.927 04/15/45	US4854292728			USD	AACA	31/03/2018
UTX 6.050 06/01/36	US913017BK42		DBFSGR	USD	AACA	31/03/2018

Financial instrument name	Financial Instrument (ISIN)	Written description of financial instrument	Instrument Classification	Currency	Market Segment	date
LOW 4.250 09/15/44 '44	US548661DE41		DBFUGR	USD	AACA	31/03/2018
PPLAA 4.500 04/17/18 MTN MATd	XS0917011628		DTFUFGR	USD	AACA	31/03/2018
PCG 3.750 08/15/42 '42	US694308HA83		DBFUGR	USD	AACA	31/03/2018
CO 1.543 08/01/18	US24917DAC74			USD	AACA	31/03/2018
MCD 5.700 02/01/39 MTN	US58013MEH34		DTFUFGR	USD	AACA	31/03/2018
CNP 2.400 05/15/19 '19	US292480AG53		DBFGGR	USD	AACA	31/03/2018
TELX 3.500 02/03/22 '21	US902133AM92		DBFUGR	USD	AACA	31/03/2018
MASIT 3.885 07/01/16	US575718AF80		DBFUGR	USD	AACA	31/03/2018
	USU1569XAA38		DBFNGR	USD	AACA	31/03/2018
CATM 5.500 05/01/25 '20	US14161TAA07		DBFUGR	USD	AACA	31/03/2018
ITW 6.250 04/01/19	US452308AJ84		DBFUGR	USD	AACA	31/03/2018
CA 4.601 05/15/31	US91412GTG00			USD	AACA	31/03/2018
YPFD 8.500 07/28/25 MTN	US984245AL47		DBFUGR	USD	AACA	31/03/2018
ST 5.000 10/01/25	USN78840AL45		DBFUGR	USD	AACA	31/03/2018
DRI 3.850 05/01/27 '27	US237194AL90		DBFUGR	USD	AACA	31/03/2018
CBS 4.900 08/15/44 '44	US124857AK99		DBFGGR	USD	AACA	31/03/2018
F 9.300 03/01/30	US345277AE74		DBFUFGR	USD	AACA	31/03/2018
EQT 2.500 10/01/20 '20	US26884LAC37		DBFUGR	USD	AACA	31/03/2018
PIOHL 9.000 11/01/22 '19	US72369PAA66		DAFSGR	USD	AACA	31/03/2018
AET 6.625 06/15/36	US00817YAF51		DBFUGR	USD	AACA	31/03/2018
BATS 3.250 11/01/22	US761713AX48		DBFUGR	USD	AACA	31/03/2018
LBRTE 4.950 05/01/22	US53079EAW49		DBFUGR	USD	AACA	31/03/2018
NYPYT 4.024 08/01/45	US649322AA29		DBFUGR	USD	AACA	31/03/2018
DPS 3.200 11/15/21 '21	US26138EAP43		DBFUGR	USD	AACA	31/03/2018
CAT 6.050 08/15/36	US149123BN09		DBFUGR	USD	AACA	31/03/2018
AIZ 6.750 02/15/34	US04621XAD03		DBFUFGR	USD	AACA	31/03/2018
UPCRR 7.600 01/02/20	US907833AH00		DGFSFR	USD	AACA	31/03/2018
SUZBE 7.000 03/16/47 '46	US86964WAB81		DBFUGR	USD	AACA	31/03/2018
UGPAC 5.250 10/06/26	USL9412AAA53		DBFGGR	USD	AACA	31/03/2018
PEMEX 5.977 03/11/22 FRN MTN	US71656LBN01		DTVUFGR	USD	AACA	31/03/2018
BRK 4.375 06/15/45 '44	US740189AP05		DBFUGR	USD	AACA	31/03/2018
COXET 3.500 08/15/27 '27	US224044CJ43		DBFUGR	USD	AACA	31/03/2018
CMGV 9.500 11/19/25	US133653AA31		DBXXXX	USD	AACA	31/03/2018
CNR 2.400 02/03/20	US136375CN00		DBFNGR	USD	AACA	31/03/2018
OH 2.650 12/01/20	US010053BQ87			USD	AACA	31/03/2018
CA 1.713 05/01/21	US13066YTY58			USD	AACA	31/03/2018
AEP 2.400 10/01/22 '22	US00108WAD20		DBFNGR	USD	AACA	31/03/2018
AVGO 2.200 01/15/21	US11134LAK52		DBVGGR	USD	AACA	31/03/2018
COBRE 3.625 08/01/27 '27	US21987BAW81		DBFUGR	USD	AACA	31/03/2018
ADI 2.875 06/01/23 '23	US032654AH86		DBFUGR	USD	AACA	31/03/2018
NJ 02/15/19	US645913AX25		DBXXXX	USD	AACA	31/03/2018

Financial instrument name	Financial Instrument (ISIN)	Written description of financial instrument	Instrument Classification	Currency	Market Segment	date
PNW 4.350 11/15/45 '45	US040555CT91		DBFUGR	USD	AACA	31/03/2018
WM 6.125 11/30/39	US94106LAV18		DBFUGR	USD	AACA	31/03/2018
ESS 4.500 03/15/48 '47	US29717PAS65		DBFGGR	USD	AACA	31/03/2018
DUK 4.375 03/30/44 '43	US26442RAB78		DBFSGR	USD	AACA	31/03/2018
	US29365TAF12		DBFSGR	USD	AACA	31/03/2018
ENA 4.950 04/25/28	USP3716XAA74		DBFUGR	USD	AACA	31/03/2018
EIB 2.250 03/15/22	US298785HH21		DBFUFR	USD	AACA	31/03/2018
WESXX 4.500 03/01/28 '27	US958254AH78		DBFNGR	USD	AACA	31/03/2018
NTR 5.250 01/15/45 '44	US008916AN82		DBFUGR	USD	AACA	31/03/2018
D 2.750 09/15/22 '22	US25746UBP30		DBFUGR	USD	AACA	31/03/2018
WPZ 7.250 12/01/26	US893570BM27		DBXXXX	USD	AACA	31/03/2018
PAA 5.150 06/01/42 '41	US72650RBA95		DBFUGR	USD	AACA	31/03/2018
NDLWR 1.875 03/13/19 MTN	US63983TAP03		DTFUFR	USD	AACA	31/03/2018
SHLM 6.875 06/01/23 '18	US808194AB09		DBFUGR	USD	AACA	31/03/2018
MRKX 6.500 12/01/33	US806605AG68		DBFUFR	USD	AACA	31/03/2018
	US60871RAM25		DBFUGR	USD	AACA	31/03/2018
TGT 4.000 07/01/42	US87612EBA38		DBFUGR	USD	AACA	31/03/2018
PFE 6.500 12/01/18	US71713UAQ58		DBFUFR	USD	AACA	31/03/2018
TRMB 4.750 12/01/24 '24	US896239AA85		DBFSGR	USD	AACA	31/03/2018
BRK 6.927 03/01/29	US59562HAJ77		DBFUGR	USD	AACA	31/03/2018
NY 6.810 10/15/19	US64966HDC16			USD	AACA	31/03/2018
SWK 3.400 12/01/21 '21	US854502AC58		DBFGGR	USD	AACA	31/03/2018
XRX 4.500 05/15/21	US984121CD36		DBFUGR	USD	AACA	31/03/2018
CSANC 8.250 Perp '18	XS0556373347		DYFXXR	USD	AACA	31/03/2018
CWSEF 6.875 09/15/27 '22	USG3165UAA90		DBFUGR	USD	AACA	31/03/2018
FE 4.300 01/15/26 '25	US476556DC60		DBFUGR	USD	AACA	31/03/2018
AMPAH 03/01/22 '18	US02744LAL45		DBZUGR	USD	AACA	31/03/2018
CMPIC 6.375 07/15/22 '18	USU42397AA46		DBFUGR	USD	AACA	31/03/2018
BNBMG 8.875 08/05/20	USP07785AE11		DBFUFR	USD	AACA	31/03/2018
TRS 4.875 10/15/25 '20	US896215AG53		DBFNGR	USD	AACA	31/03/2018
LTGV 6.125 03/09/21	XS0602546136		DYFXXR	USD	AACA	31/03/2018
UNH 5.950 02/15/41 '40	US91324PBQ46		DBFUGR	USD	AACA	31/03/2018
ADRGF 9.875 05/01/19 DFTd	XS0776111188		DBFUCR	EUR	AACA	31/03/2018
EVRG 4.100 04/01/43 '42	US95709TAJ97		DBFSGR	USD	AACA	31/03/2018
UAGV 7.750 09/01/23	XS1303921487		DYFXXR	USD	AACA	31/03/2018
ALFAA 2.625 02/07/24 '23	XS1562623584		DYFXXR	EUR	AACA	31/03/2018
XEL 3.950 03/15/43 '42	US744448CJ83		DBFSGR	USD	AACA	31/03/2018
SUMX 8.500 04/15/22 '19	US86614RAK32		DBFUGR	USD	AACA	31/03/2018
HONDA 1.950 07/20/20 MTN	US02665WBT71		DTFUGR	USD	AACA	31/03/2018
TRGV 3.250 06/14/25 MTN	XS1629918415		DBFNFR	EUR	AACA	31/03/2018
AZN 6.450 09/15/37	US046353AD01		DBFUGR	USD	AACA	31/03/2018

Financial instrument name	Financial Instrument (ISIN)	Written description of financial instrument	Instrument Classification	Currency	Market Segment	date
MEGV 3.875 03/18/20	XS1205717702		DYFXXR	EUR	AACA	31/03/2018
GPIVA 10.000 Perp '18	XS0282340230		DBFXXR	USD	AACA	31/03/2018
HSBA 6.500 09/15/37	US404280AH22		DBFUGR	USD	AACA	31/03/2018
UTX 8.875 11/15/19	US913017AR04		DBXXXX	USD	AACA	31/03/2018
BUENO 9.625 04/18/28	XS0290125391		DBFXAR	USD	AACA	31/03/2018
TECK 5.200 03/01/42 '41	US878744AB72		DBFGGR	USD	AACA	31/03/2018
OOFA 4.000 09/30/21 '18	XS1115183359		DBFUCR	EUR	AACA	31/03/2018
HSBA 7.200 07/15/97	US760719BH68		DBXXXX	USD	AACA	31/03/2018
BRFSC 2.750 06/03/22	XS1242327168		DYFXXR	EUR	AACA	31/03/2018
ZAGV 3.750 07/24/26	XS1090107159		DYFXXR	EUR	AACA	31/03/2018
CSTNM 6.750 08/15/24 '20	USU20817AC34		DBFSGR	USD	AACA	31/03/2018
ARGV 7.125 06/28/17	US040114HM55		DBFUFR	USD	AACA	31/03/2018
UAGV 7.750 09/01/27	XS1303927179		DYFXXR	USD	AACA	31/03/2018
UAGV 7.750 09/01/24	XS1303925041		DYFXXR	USD	AACA	31/03/2018
TECK 6.125 10/01/35	US878742AE55		DBFUGR	USD	AACA	31/03/2018
HRGV 2.750 01/27/30	XS1713475306		DYFXXR	EUR	AACA	31/03/2018
CAGR 12/21/21 FRN MTN	XS1457330493		DTVXFB	USD	AACA	31/03/2018
KAGRO 3.255 05/22/19	XS1070363343		DTFXFR	EUR	AACA	31/03/2018
OPLAS 7.500 07/01/24 '19	USU68399AD38		DBFSGR	USD	AACA	31/03/2018
CNSTT 8.500 09/15/25 '20	USU21007AA42		DBFNGR	USD	AACA	31/03/2018
PKGV 7.875 03/31/36	USY8793YAL66		DBFUFR	USD	AACA	31/03/2018
ALGV 5.750 11/12/20	XS1300502041		DYFXXR	EUR	AACA	31/03/2018
BMGV 5.603 07/20/20	USG1035JAB47		DBFUGR	USD	AACA	31/03/2018
AFHDS 2.626 04/28/20 MTN	XS1588061694		DAFXFR	EUR	AACA	31/03/2018
SDMIN 5.500 04/21/20	US833636AD50		DBFUGR	USD	AACA	31/03/2018
GSY 7.875 11/01/22 '19	USC39555AA22		DBFUGR	USD	AACA	31/03/2018
MKGV 5.625 07/26/23	XS1452578591		DYFXXR	EUR	AACA	31/03/2018
XL 5.330 Perp '19 FRN	USG1970AAA28		DBVSPR	USD	AACA	31/03/2018
LNG 4.875 05/28/21 CVT	US16411RAF64		DCKUFR	USD	AACA	31/03/2018
BABOS 9.250 11/03/20	USP07041AA72		DBFUFR	USD	AACA	31/03/2018
BIMBO 4.500 01/25/22	USP4949BAH70		DBFGGR	USD	AACA	31/03/2018
IDGV 3.750 06/14/28 MTN	XS1432493440		DTFXFR	EUR	AACA	31/03/2018
NTPC 2.750 02/01/27 MTN	XS1551677260		DTFXFR	EUR	AACA	31/03/2018
HCA 7.500 12/15/23	US197679AB92		DBXXXX	USD	AACA	31/03/2018
FRIX 7.000 03/31/22	XS1664209464		DYFXXR	EUR	AACA	31/03/2018
DOGV 7.000 07/31/23	XS0828446194		DBFTFR	USD	AACA	31/03/2018
NPO 5.875 09/15/22 '18	US29355XAD93		DBFUGR	USD	AACA	31/03/2018
RADIA 6.625 02/15/25 '20	US75026JAA88		DBFUFR	USD	AACA	31/03/2018
UAGV 7.750 09/01/21	XS1303920083		DYFXXR	USD	AACA	31/03/2018
CLGV 1.440 02/01/29 '28	XS1760409042		DYFXXR	EUR	AACA	31/03/2018
CELZ 9.500 12/05/19	ARCELU560066		DTFUFR	USD	AACA	31/03/2018

Financial instrument name	Financial Instrument (ISIN)	Written description of financial instrument	Instrument Classification	Currency	Market Segment	date
DOGV 6.875 01/29/26	USP3579EBK21		DBFUFR	USD	AACA	31/03/2018
INDGN 6.875 02/15/26 '21	USU4529LAA27		DBFNGR	USD	AACA	31/03/2018
COINE 10.750 12/01/21 LIQd	US19075FAD87		DBFSGR	USD	AACA	31/03/2018
MRFGC 6.875 01/19/25 '21	USG5825AAB82		DBFGGR	USD	AACA	31/03/2018
COGV 3.875 03/22/26 '25	XS1385239006		DBFXBR	EUR	AACA	31/03/2018
FTR 7.680 10/01/34 PUT	US177342AK82		DBXXXX	USD	AACA	31/03/2018
BGPLG 5.500 01/31/23 MTN	US05971BAD10		DTFUFR	USD	AACA	31/03/2018
SVG V 7.750 01/24/23 PUT	USP01012AJ55		DBFUGR	USD	AACA	31/03/2018
AXL 6.500 04/01/27 '22	USU02436AD24		DBFUGR	USD	AACA	31/03/2018
MUINC 0.500 03/27/20 CVT	XS1210352784		DCFPGR	EUR	AACA	31/03/2018
RBS 2.842 09/18/20 FRN MTN	XS0123062886		DTVQFB	USD	AACA	31/03/2018
CRGV 4.250 01/26/23	USP3699PGB78		DBFUFR	USD	AACA	31/03/2018
GAZP 4.250 04/06/24 MTN	XS1592279522		DTFUFR	GBP	AACA	31/03/2018
JACIN 7.875 02/01/24 '20	USU46754AC83		DBFSGR	USD	AACA	31/03/2018
CLGV 1.750 01/20/26	XS1346652891		DYFXXR	EUR	AACA	31/03/2018
EPIVS 5.875 11/01/19	XS0783933350		DYFXXR	EUR	AACA	31/03/2018
TRGV 4.125 04/11/23	XS1057340009		DYFXXR	EUR	AACA	31/03/2018
BUENO 9.375 09/14/18	XS0270992380		DTFGFR	USD	AACA	31/03/2018
ILGV 2.875 01/29/24 MTN	XS1023541847		DTFUFB	EUR	AACA	31/03/2018
HRGV 3.000 03/20/27	XS1428088626		DYFXXR	EUR	AACA	31/03/2018
TRNCA 10.000 09/18/20 FRN	XS0311369978		DYFXXR	USD	AACA	31/03/2018
BBASC 8.500 Perp '20 FRN	US05959LAA17		DBFUQR	USD	AACA	31/03/2018
CLF 4.875 01/15/24 '21	USU1852LAA53		DBFSGR	USD	AACA	31/03/2018
AMXL 5.500 09/17/18 CVT	XS1292469951		DCFGFR	EUR	AACA	31/03/2018
ITP 8.500 04/23/70 '20 FRN	XS0504271536		DYVXXR	USD	AACA	31/03/2018
PTT 5.875 08/03/35	USY71548AX22		DBFSGR	USD	AACA	31/03/2018
VOTRS 7.750 06/24/20	USG93932AA24		DBFSGR	USD	AACA	31/03/2018
PTRIN 6.000 05/08/22	USP78954AA52		DBFUGR	USD	AACA	31/03/2018
ALRCA 9.500 08/15/21 DFTd	US04624RAA68		DBFSGR	USD	AACA	31/03/2018
BNBMG 9.950 11/05/19	USP07785AD38		DBFUFR	USD	AACA	31/03/2018
ENQ 7.000 04/15/22 '18	XS1517932585		DYFXXR	USD	AACA	31/03/2018
TOO 6.000 07/30/19	US87901BAA08		DBFUGR	USD	AACA	31/03/2018
NEMAK 3.250 03/15/24 '21	XS1533916299		DYFXXR	EUR	AACA	31/03/2018
ZAGV 4.665 01/17/24	US836205AQ75		DBFUFR	USD	AACA	31/03/2018
INSIO 5.500 11/01/22	USG47661AA43		DBFGFR	USD	AACA	31/03/2018
BRS 8.750 03/01/23 '20	US110394AG86		DBFSGR	USD	AACA	31/03/2018
MOLB 2.625 04/28/23	XS1401114811		DYFXXR	EUR	AACA	31/03/2018
BGPLG 8.750 Perp '19 FRN	USP0779LAA37		DBFUQR	USD	AACA	31/03/2018
SXC 7.500 06/15/25 '20	USU86660AD65		DBFNGR	USD	AACA	31/03/2018
PHGV 4.000 01/15/21	US718286BK23		DBFUFR	USD	AACA	31/03/2018
MKGV 2.750 01/18/25	XS1744744191		DYFXXR	EUR	AACA	31/03/2018

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XNCHO 7.500 01/15/26 '21	USU62000AA92		DBFUGR	USD	AACA	31/03/2018
HRGV 6.625 07/14/20	XS0525827845		DYFXXR	USD	AACA	31/03/2018
CAIXE 4.500 10/03/18 MTN	US12803X2C42		DTFUFRR	USD	AACA	31/03/2018
ENAP 4.750 12/06/21	US29245JAF93		DBFUGR	USD	AACA	31/03/2018
ILGV 6.875 10/21/34 MTN	XS0103500855		DTFUFBR	GBP	AACA	31/03/2018
DK 6.750 05/15/25 '20	USU24570AA84		DBFNRR	USD	AACA	31/03/2018
BGNRR 4.250 11/07/18	XS0989152573		DBFXGR	EUR	AACA	31/03/2018
DOGV 7.450 04/30/44	USP3579EAY34		DBFTGR	USD	AACA	31/03/2018
IDGV 3.375 07/30/25 MTN	XS1268430201		DTFXFR	EUR	AACA	31/03/2018
PKO 2.324 01/23/19 MTN	XS1019818787		DTFUFBR	EUR	AACA	31/03/2018
COBRE 3.750 11/04/20	US21987BAN82		DBFUGR	USD	AACA	31/03/2018
AMXL 6.375 09/06/73 '23 FRN	XS0969341147		DBFUFRR	EUR	AACA	31/03/2018
NM 7.250 05/01/22 '18	US63938NAE40		DBFUGR	USD	AACA	31/03/2018
ROGV 6.750 02/07/22 MTN	US77586RAA86		DTFUFRR	USD	AACA	31/03/2018
DOGV 6.600 01/28/24	USP3579EAT49		DBFUFRR	USD	AACA	31/03/2018
BRKME 7.000 05/07/20	US10553YAB11		DBFGGR	USD	AACA	31/03/2018
KRACQ 9.000 08/15/23 '18	USU50108AA49		DBFUGR	USD	AACA	31/03/2018
PKN 2.500 06/07/23	XS1429673327		DBFXFB	EUR	AACA	31/03/2018
DOGV 5.950 01/25/27	USP3579EBV85		DBFSGR	USD	AACA	31/03/2018
CLGV 1.875 05/27/30	XS1236685613		DBFUFRR	EUR	AACA	31/03/2018
BRCMF 6.850 06/01/34 DFTd	US116663AC99		DBFUGR	USD	AACA	31/03/2018
LTGV 7.375 02/11/20	US536878AD31		DBFUFRR	USD	AACA	31/03/2018
CMIGD 9.250 12/05/24 '23	USP2205LAC92		DBFNRR	USD	AACA	31/03/2018
PAPLO 7.250 05/15/21 '18	US48244LAA61		DBFSGR	USD	AACA	31/03/2018
GRPUN 7.875 04/01/24 '21	USG42037AA25		DBFUGR	USD	AACA	31/03/2018
PMORR 5.750 07/17/24 '19	USN20137AD23		DBFGGR	USD	AACA	31/03/2018
DOGV 5.500 01/27/25	USP3579EBD87		DBFUGR	USD	AACA	31/03/2018
NXPI 3.875 09/01/22	US62947QAW87		DBFUGR	USD	AACA	31/03/2018
JEF 6.625 10/23/43 '43	US527288BF07		DBFUGR	USD	AACA	31/03/2018
GEOB 9.250 06/30/20 DFTd	USP3142CDA47		DBFGGR	USD	AACA	31/03/2018
CIGV 5.750 12/31/32 '18	XS0496488395		DBVTBR	USD	AACA	31/03/2018
CCA 4.875 05/01/20 CALd	USC25673AA93		DBFUGR	USD	AACA	31/03/2018
TSCO 6.150 11/15/37	USG87621AL52		DBFUGR	USD	AACA	31/03/2018
DOCFM 9.250 10/11/22 '20	USP36035AA46		DBFNRR	USD	AACA	31/03/2018
BKCOM 3.625 10/03/26 '21 FRN	XS1115459528		DBFQFR	EUR	AACA	31/03/2018
PLNEG 7.875 06/29/37	USN54360AD95		DBFGFR	USD	AACA	31/03/2018
UONEK 9.250 02/15/20 '18	USU74935AE44		DBFUGR	USD	AACA	31/03/2018
CIGV 6.625 03/22/48	XS1796266838		DYFXXR	EUR	AACA	31/03/2018
CIGV 6.625 03/22/48	XS1796266754		DYFXXR	EUR	AACA	31/03/2018
	US456473AR84			USD	AACA	31/03/2018
SNGV 4.750 03/13/28	XS1790104530		DYFXXR	EUR	AACA	31/03/2018

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RYAM 5.500 06/01/24 '19	USU75317AA27		DBFUGR	USD	AACA	31/03/2018
ALIVH 6.560 07/26/27 MTN	US01310QCL77		DTXXXX	USD	AACA	31/03/2018
PACKH 7.000 07/15/24 '19	USU8002WAH08		DBFUGR	USD	AACA	31/03/2018
AMN 5.125 10/01/24 '19	US00175PAA12		DBFUGR	USD	AACA	31/03/2018
TAMO 4.125 12/15/18	USG5002FAA42		DBFUGR	USD	AACA	31/03/2018
PBF 7.000 11/15/23 '18	USU70453AB88		DBFSGR	USD	AACA	31/03/2018
AMXL 5.500 11/15/19	US879403AV52		DBFUFR	USD	AACA	31/03/2018
BKGDK 1.625 04/30/28 MTN	XS1709328899		DTFXFB	EUR	AACA	31/03/2018
FTR 7.050 10/01/46	US177342AP79		DBXXXX	USD	AACA	31/03/2018
ECGV 7.875 01/23/28	XS1755429732		DYFXXR	USD	AACA	31/03/2018
GAZP 2.500 03/21/26 MTN	XS1795409082		DTFUFR	EUR	AACA	31/03/2018
BRFSC 4.750 05/22/24	USP1905CAE05		DBFUGR	USD	AACA	31/03/2018
CRK 10.000 03/15/20 '19	USU2038JAC19		DBFSGR	USD	AACA	31/03/2018
UAGV 7.750 09/01/22	XS1303921214		DYFXXR	USD	AACA	31/03/2018
BBVA 5.125 01/18/33 '28 FRN	USP16259AM84		DBFUGR	USD	AACA	31/03/2018
JCP 8.625 03/15/25 '21	USU7083NAC57		DBFNGR	USD	AACA	31/03/2018
UAGV 7.750 09/01/25	XS1303925470		DYFXXR	USD	AACA	31/03/2018
GIBSN 8.875 08/01/18 DFTd	USU37485AA49		DBFSGR	USD	AACA	31/03/2018
TEVA 3.250 04/15/22 EXCd	XS1789745137		DYFXXR	EUR	AACA	31/03/2018
VST 8.034 02/02/24 '19	US26817RAV06		DBFUGR	USD	AACA	31/03/2018
PAPLO 7.250 05/15/21 '18	USG5222MAA39		DBFSGR	USD	AACA	31/03/2018
ISECO 5.000 11/12/24 MTN	IL0060001943		DBFUGR	USD	AACA	31/03/2018
MERC 5.500 01/15/26 '21	US588056AV34		DBFUGR	USD	AACA	31/03/2018
CDRIN 7.750 10/15/20 '18	USU24000AA68		DBFUGR	USD	AACA	31/03/2018
ISECO 8.100 12/15/96	USM60170AC79		DBXXXX	USD	AACA	31/03/2018
AGILD 8.250 05/24/21 '18	USP06006AA10		DBFUGR	USD	AACA	31/03/2018
TRGV 4.350 11/12/21	XS0993155398		DBFUFR	EUR	AACA	31/03/2018
BICAP 8.250 07/27/21	USG47665AA56		DBFUGR	USD	AACA	31/03/2018
NISKA 7.000 03/31/23 '20	USC79188AA31		DBFSGR	USD	AACA	31/03/2018
UN 3.125 03/22/23 '23	US904764BA48		DBFUGR	USD	AACA	31/03/2018
BBGV 7.000 08/04/22 DFTd	USP48864AD77		DBFTFR	USD	AACA	31/03/2018
HRGV 6.750 11/05/19	XS0464257152		DYFXXR	USD	AACA	31/03/2018
BBVA 5.350 11/12/29 '24 FRN	USP16259AL02		DBFUGR	USD	AACA	31/03/2018
SCMHT 7.500 12/31/21 '18	XS1571247656		DBVUFR	USD	AACA	31/03/2018
NWSAN 6.750 12/19/20	ARNEWS560056		DTFUFR	USD	AACA	31/03/2018
PKO 0.750 07/25/21 MTN	XS1650147660		DTFUFB	EUR	AACA	31/03/2018
VRX 9.250 04/01/26 '22	USU9098VAN20		DBFNGR	USD	AACA	31/03/2018
ILGV 2.375 01/18/37 MTN	XS1551294413		DTFXFB	EUR	AACA	31/03/2018
TRGV 6.250 09/26/22	US900123BZ27		DBFTFR	USD	AACA	31/03/2018
OIBRC 5.500 10/23/20 DFTd	US87944LAF67		DBFUGR	USD	AACA	31/03/2018
TWTR 0.250 09/15/19 CVT	US90184LAB80		DCFUGR	USD	AACA	31/03/2018



Financial instrument name	Financial Instrument (ISIN)	Written description of financial instrument	Instrument Classification	Currency	Market Segment	date
ICBK 4.200 10/07/24 MTN	XS1115200468		DTFXFR	USD	AACA	31/03/2018
UAGV 7.750 09/01/19	XS1303918269		DYFXXR	USD	AACA	31/03/2018
BIC 5.125 09/11/22	USP1329PAX70		DBFUGR	USD	AACA	31/03/2018
ENGP 2.125 03/07/27 MTN	XS1575640054		DTFUFR	EUR	AACA	31/03/2018
BBL 9.025 03/15/29	USY0606WBQ25		DBFUGR	USD	AACA	31/03/2018
ILGV 1.500 01/18/27 MTN	XS1551294256		DTFXFB	EUR	AACA	31/03/2018
IDGV 2.625 06/14/23 MTN	XS1432493879		DTFXFR	EUR	AACA	31/03/2018
CLNS 3.875 01/15/21 CVT	US19624RAB24		DCFNGR	USD	AACA	31/03/2018
ISGV 2.500 07/15/20 MTN	XS1086879167		DTFXFR	EUR	AACA	31/03/2018
CIGV 5.250 03/22/30	XS1793329225		DBFUFR	EUR	AACA	31/03/2018
EDP 4.900 10/01/19	XS0454935395		DTFUFR	USD	AACA	31/03/2018
BOCH 9.250 01/19/27 '22 MTN	XS1551761569		DTFJFR	EUR	AACA	31/03/2018
BGNRG 4.875 08/02/21	XS1405778041		DBFXBR	EUR	AACA	31/03/2018
EHLX 9.250 03/31/22 '20	US29085TAB98		DBFSGR	USD	AACA	31/03/2018
BGGV 1.875 03/21/23 MTN	XS1382693452		DTFXFR	EUR	AACA	31/03/2018
MUINC 1.000 03/27/22 CVT	XS1210362239		DCFPGR	EUR	AACA	31/03/2018
BNDES 5.500 07/12/20	US059614AK34		DBFUGR	USD	AACA	31/03/2018
ARGV 04/13/18 MATd	ARARGE5203Q1		DYZUXR	USD	AACA	31/03/2018
ARCLK 3.875 09/16/21	XS1109959467		DBFXFR	EUR	AACA	31/03/2018
ALFAB 8.000 Perp '22 MTN	XS1513741311		DTFXFR	USD	AACA	31/03/2018
BXMT 4.375 05/05/22 CVT	US09257WAB63		DCFUFR	USD	AACA	31/03/2018
IGT 5.350 10/15/23 '23	US459902AT95		DBFUGR	USD	AACA	31/03/2018
LITOO 6.875 04/15/21 '18	XS1319818057		DYFXXR	EUR	AACA	31/03/2018
MKGV 4.875 12/01/20	XS1318363766		DYFXXR	EUR	AACA	31/03/2018
UNIFI 7.000 01/15/25 '21	USP94461AC79		DBFGGR	USD	AACA	31/03/2018
CRGV 5.625 04/30/43	USP3699PGF82		DBFUGR	USD	AACA	31/03/2018
ZAAOE 1.750 03/02/28 '27	XS1782806357		DTFXGR	EUR	AACA	31/03/2018
BATRK 6.000 03/23/26 MTN	XS0248160102		DTFUFB	USD	AACA	31/03/2018
GWI 3.000 03/29/25 MTN	XS1799975922		DTFUFR	EUR	AACA	31/03/2018
UNPAC 6.061 01/17/23	US90783RAA23		DBFSFR	USD	AACA	31/03/2018
NISKA 7.000 03/31/23 '20	US77381WAA45		DBFSGR	USD	AACA	31/03/2018
VNGV 4.800 11/19/24	USY9384RAA87		DBFUFR	USD	AACA	31/03/2018
SVCUF 7.250 02/01/25 '20	USP9000LAA54		DBFGGR	USD	AACA	31/03/2018
HASI 4.125 09/01/22 CVT	US41068XAB64		DCFNGR	USD	AACA	31/03/2018
PEMEX 6.500 03/13/27	US71654QCG55		DBFUGR	USD	AACA	31/03/2018
UAGV 7.750 09/01/26	XS1303926528		DYFXXR	USD	AACA	31/03/2018
DOGV 6.875 01/29/26	US25714PDJ49		DBFUFR	USD	AACA	31/03/2018
ARION 1.000 03/20/23 MTN	XS1794196615		DTFXFB	EUR	AACA	31/03/2018
LKGV 6.850 11/03/25	USY8137FAE89		DBFUFR	USD	AACA	31/03/2018
CAP 7.375 09/15/36	USP25625AE74		DBFGGR	USD	AACA	31/03/2018
DIGI 5.000 10/15/23 '19	XS1405770576		DYFXXR	EUR	AACA	31/03/2018

Financial instrument name	Financial Instrument (ISIN)	Written description of financial instrument	Instrument Classification	Currency	Market Segment	date
ZAGV 5.375 07/24/44	US836205AS32		DBFTGR	USD	AACA	31/03/2018
CVOVQ 6.000 05/15/24 DFTd	US15671BAM37		DBFUGR	USD	AACA	31/03/2018
PBF 7.250 06/15/25 '20	USU70453AC61		DBVNGR	USD	AACA	31/03/2018
OZM 4.500 11/20/19 CALd	US67551YAA55		DBFUGR	USD	AACA	31/03/2018
MKGV 3.975 07/24/21	XS1087984164		DBFNFR	EUR	AACA	31/03/2018
ILGV 3.250 01/17/28	US46513YJH27		DBFUFR	USD	AACA	31/03/2018
ZEPLN 4.000 04/29/20	US98877DAA37		DBFGGR	USD	AACA	31/03/2018
NEVIA 8.875 08/01/20 '18	USU84606AA78		DBFSGR	USD	AACA	31/03/2018
COGV 5.625 02/26/44 '43	US195325BR53		DBFUFR	USD	AACA	31/03/2018
CRPRS 9.500 07/01/19 '18	USU02048AG88		DBFSGR	USD	AACA	31/03/2018
KDB 2.000 12/20/18 MTN	XS1140069045		DTFUFR	GBP	AACA	31/03/2018
BGGV 2.950 09/03/24	XS1083844503		DBFUFR	EUR	AACA	31/03/2018
BAC 7.250 10/15/25	US638585AP43		DBXXXX	USD	AACA	31/03/2018
TROXX 6.500 04/15/26 '21	US897051AA62		DBFNGR	USD	AACA	31/03/2018
QUEIR 0.500 11/09/24 '21	USL7877XAB57		DBFUGR	USD	AACA	31/03/2018
BAIIS 9.625 04/15/20 '18	USU40245AC34		DBFUGR	USD	AACA	31/03/2018
SAEXX 10.000 07/15/19 '18	US78636XAC92		DBFSGR	USD	AACA	31/03/2018
BGGV 2.000 03/26/22 MTN	XS1208855616		DTFUFR	EUR	AACA	31/03/2018
SNXX 7.250 02/15/23 '20	US79970YAE59		DBFNGR	USD	AACA	31/03/2018
AES 4.500 03/15/23 '20	US00130HCA14		DBFNGR	USD	AACA	31/03/2018
GCP 5.500 04/15/26 '21	US36164YAB74		DBFNGR	USD	AACA	31/03/2018
BRFSC 4.350 09/29/26	USA08163AA41		DBFUGR	USD	AACA	31/03/2018
ADRGF 9.125 02/01/20 DFTd	XS0836495183		DYFXXR	EUR	AACA	31/03/2018
AIETH 5.500 04/15/26 '21	US92933BAP94		DBFNGR	USD	AACA	31/03/2018
CY 2.000 02/01/23 CVT	US232806AN99		DCFNFR	USD	AACA	31/03/2018
CSTM 5.875 02/15/26 '20	US210383AG04		DBFNGR	USD	AACA	31/03/2018
JUPIR 8.500 10/01/22 '18	USC4879LAA82		DBFUGR	USD	AACA	31/03/2018
TGI 7.750 08/15/25 '20	US896818AM31		DBVNGR	USD	AACA	31/03/2018
GREFI 11.000 12/31/18	XS0287015787		DAFXBR	USD	AACA	31/03/2018
RLGY 4.500 04/15/19	USU75355AA20		DBFUGR	USD	AACA	31/03/2018
LDOF 6.250 01/15/40	US583491AC98		DBFUGR	USD	AACA	31/03/2018
ZAGV 5.875 05/30/22	US836205AL88		DBFUFR	USD	AACA	31/03/2018
PTRIN 9.750 08/14/19	US71657YAD40		DBFUGR	USD	AACA	31/03/2018
ISGV 5.875 05/11/22	USX34650AA31		DBFUGR	USD	AACA	31/03/2018
CIGV 5.125 06/15/25	XS1631415079		DYFXXR	EUR	AACA	31/03/2018
BAESC 4.125 10/07/20	US05957AAA79		DBFUGR	USD	AACA	31/03/2018
VAH 8.500 11/15/19	USQ94606AE22		DBFSGR	USD	AACA	31/03/2018
QPTRK 10.500 02/15/23 '20	US26112TAJ51		DBFSGR	USD	AACA	31/03/2018
CONEX 5.000 03/15/24 '20	US23283PAE43		DBFUGR	USD	AACA	31/03/2018
PKGK 8.250 09/30/25	XS1299811486		DYFXXR	USD	AACA	31/03/2018
ISAXX 6.500 10/01/24 '19	US45763PAF36		DBFGGR	USD	AACA	31/03/2018

Financial instrument name	Financial Instrument (ISIN)	Written description of financial instrument	Instrument Classification	Currency	Market Segment	date
FMGX 5.125 03/15/23 '22	US30251GAY35		DBFNGR	USD	AACA	31/03/2018
INACE 4.250 10/15/19	USU4610AAA61		DBFSGR	USD	AACA	31/03/2018
STEL 3.500 09/15/20 MTN	XS0541498837		DTFXFB	EUR	AACA	31/03/2018
HTHT 0.375 11/01/22 CVT PUT	US16949NAB55		DCFNCR	USD	AACA	31/03/2018
PGE 1.625 06/09/19 MTN	XS1075312626		DTFUCB	EUR	AACA	31/03/2018
MELCO 7.250 11/30/21 '18	US86400GAB59		DBFSGR	USD	AACA	31/03/2018
YFPD 8.875 12/19/18 MTN	US984245AJ90		DBFUGR	USD	AACA	31/03/2018
CHGHT 5.750 03/01/25 '20	USU1600NAA64		DBFUGR	USD	AACA	31/03/2018
ERI 7.000 08/01/23 '18	US28470RAC60		DBFUGR	USD	AACA	31/03/2018
FM 7.500 04/01/25 '20	USC3535CAG36		DBFUGR	USD	AACA	31/03/2018
VRX 6.375 10/15/20 '18	USU93008AA57		DBFUGR	USD	AACA	31/03/2018
LKGV 6.250 10/04/20	USY2029SAF12		DBFUFR	USD	AACA	31/03/2018
MTH 7.150 04/15/20	US59001AAN28		DBFUGR	USD	AACA	31/03/2018
NAVI 7.150 12/15/20 '18 MTN	US78490FRJ02		DTFUFR	USD	AACA	31/03/2018
JBSSC 5.875 07/15/24 '19	US466112AP41		DBFUGR	USD	AACA	31/03/2018
IDGV 8.500 10/12/35	US455780AT33		DBFTFR	USD	AACA	31/03/2018
KIMBE 3.250 03/12/25	USP60694AE93		DBFUGR	USD	AACA	31/03/2018
CURO 12.000 03/01/22 '19	USU12723AA77		DBFSGR	USD	AACA	31/03/2018
OSB 6.250 04/15/23 '23	US65548PAE60		DBFSGR	USD	AACA	31/03/2018
HRGV 3.000 03/11/25	XS1117298916		DYFXXR	EUR	AACA	31/03/2018
DOGV 5.875 04/18/24	USP3579EAS65		DBFTFR	USD	AACA	31/03/2018
OMNMA 12.000 08/15/20 '18	US29843XAC11		DBFSGR	USD	AACA	31/03/2018
STERV 7.250 04/15/36	US86210MAC01		DBFUGR	USD	AACA	31/03/2018
LTGV 6.125 03/09/21	US536878AF88		DBFUFR	USD	AACA	31/03/2018
ABCBD 7.875 04/08/20	USP0763MBW03		DBFUGR	USD	AACA	31/03/2018
TKO 8.750 06/15/22 '19	US876511AC01		DBFSGR	USD	AACA	31/03/2018
	USMA56264451			USD	AACA	31/03/2018
BZH 5.875 10/15/27 '22	US07556QBR56		DBFNGR	USD	AACA	31/03/2018
ISGV 0.500 12/20/22 MTN	XS1738511978		DTFXFR	EUR	AACA	31/03/2018
BNDES 6.500 06/10/19	US059614AJ60		DBFUFR	USD	AACA	31/03/2018
IBRD 03/01/26	US459051FW37		DBXXXX	USD	AACA	31/03/2018
CENT 6.125 11/15/23 '18	US153527AL06		DBFUGR	USD	AACA	31/03/2018
BATS 2.750 06/15/20	USG08820CD55		DBFUGR	USD	AACA	31/03/2018
CBA 3.150 09/19/27 MTN	US2027A1JT52		DTFNFR	USD	AACA	31/03/2018
KENCO 7.750 05/01/19 CALd	USU0461QAA95		DBFSGR	USD	AACA	31/03/2018
CVI 6.500 11/01/22 '18	US126634AC86		DBFUFR	USD	AACA	31/03/2018
LBGV 7.050 11/02/35 MTN	XS1313654623		DTFUFR	USD	AACA	31/03/2018
STAVH 10.000 07/15/23 '18	US85422PAA30		DBFUGR	USD	AACA	31/03/2018
KLXI 5.875 12/01/22 '18	USU4948VAA36		DBFUGR	USD	AACA	31/03/2018
PYGV 5.000 04/15/26	USP75744AD76		DBFUFR	USD	AACA	31/03/2018
BOWDN 4.693 07/01/12	US102291AA91		DBFUGR	USD	AACA	31/03/2018

Financial instrument name	Financial Instrument (ISIN)	Written description of financial instrument	Instrument Classification	Currency	Market Segment	date
TOWBR 11.500 06/15/22 '19	US08782TAJ25		DBFSGR	USD	AACA	31/03/2018
LEN 5.000 06/15/27 '26	US526057CU65		DBFUGR	USD	AACA	31/03/2018
CAT 8.000 02/15/23	US149123BD27		DBXXXX	USD	AACA	31/03/2018
NGLEG 6.125 03/01/25 EXCd	US62913TAL61		DBFUGR	USD	AACA	31/03/2018
HSBA 5.000 09/27/20	US40428HPB23		DBFUGR	USD	AACA	31/03/2018
BGCP 5.375 12/09/19	US05541TAF84		DBFUGR	USD	AACA	31/03/2018
BKENG 1.250 03/14/19	XS1378790262		DTFXFR	USD	AACA	31/03/2018
IRDM 10.250 04/15/23 '20	US46269CAA09		DBFNGR	USD	AACA	31/03/2018
UAL 6.636 01/02/24	US909287AA20		DBFSGR	USD	AACA	31/03/2018
CVE 4.250 04/15/27 '27	USC23555AF96		DBFUGR	USD	AACA	31/03/2018
ZAGV 5.875 09/16/25	US836205AR58		DBFUFR	USD	AACA	31/03/2018
ICAHE 6.250 02/01/22 '19	US451102BG11		DBFUGR	USD	AACA	31/03/2018
BBD 7.450 05/01/34	US097751AL51		DBFUGR	USD	AACA	31/03/2018
AVNTO 9.000 10/01/25 '20	US05352AAC45		DBFNGR	USD	AACA	31/03/2018
AZ 1.755 07/01/19	US040580GD86			USD	AACA	31/03/2018
LING 1.500 04/18/18 MATd	DE000A1R0733		DTFUFB	USD	AACA	31/03/2018
RY 2.250 02/28/22 '19 MTN	US78010UDV61		DTVUGR	USD	AACA	31/03/2018
NY 4.229 10/15/57	US73358WF825			USD	AACA	31/03/2018
FL 2.995 07/01/20	US34074GDH48			USD	AACA	31/03/2018
PRUX 8.875 06/15/68 FRN CALd	US744320AK85		DBVUGR	USD	AACA	31/03/2018
JEF 10.000 04/28/33 FRN MTN	US47233JAL26		DBVUFR	USD	AACA	31/03/2018
WFC 3.750 12/05/37 '27 MTN	US95000N3J63		DTVUGR	USD	AACA	31/03/2018
KFW 2.250 11/05/19	US500769HT42		DBFUFR	USD	AACA	31/03/2018
WI 1.644 05/01/18 MATd	US977100CQ71			USD	AACA	31/03/2018
CA 5.911 04/01/48	US797400FN39		DMFSFR	USD	AACA	31/03/2018
CHTR 3.750 02/15/28 '27	US161175BJ23		DBFSGR	USD	AACA	31/03/2018
EQR 4.000 08/01/47 '47	US26884ABH59		DBFUGR	USD	AACA	31/03/2018
CA 3.375 08/01/34 '27	US798170AN63			USD	AACA	31/03/2018
V 2.750 09/15/27 '27	US92826CAH51		DBFNGR	USD	AACA	31/03/2018
NYHCN 4.784 07/01/44	US62952EAC12		DBFSGR	USD	AACA	31/03/2018
IL 3.587 01/01/43	US79467BAR69			USD	AACA	31/03/2018
IBM 1.625 05/15/20	US459200HM60		DBFUGR	USD	AACA	31/03/2018
CP 4.000 Perp	US136447AW96		DBXXXX	USD	AACA	31/03/2018
CBA 2.625 09/06/26 MTN	US2027A1HY65		DTFNFR	USD	AACA	31/03/2018
CVS 4.875 07/20/35 '35	US126650CM08		DBFUGR	USD	AACA	31/03/2018
XRX 4.800 03/01/35	US984121CL51		DBFUGR	USD	AACA	31/03/2018
TIF 4.900 10/01/44 '44	US886546AD24		DBFUGR	USD	AACA	31/03/2018
MQG 2.400 01/21/20 MTN	US55608RAM25		DTFNFR	USD	AACA	31/03/2018
DTE 3.375 03/01/25 '24	US23338VAC00		DBFSGR	USD	AACA	31/03/2018
GIS 5.400 06/15/40	US370334BJ28		DBFUGR	USD	AACA	31/03/2018
GIS 2.600 10/12/22 '22	US370334CA00		DBFUGR	USD	AACA	31/03/2018

Financial instrument name	Financial Instrument (ISIN)	Written description of financial instrument	Instrument Classification	Currency	Market Segment	date
AMC 3.625 04/28/26 '26	USU02411AA18		DBFUGR	USD	AACA	31/03/2018
	US00912XAX21		DBFNGR	USD	AACA	31/03/2018
FFH 4.875 08/13/24	USU30361AA43		DBFGGR	USD	AACA	31/03/2018
AUPIP 3.875 10/11/22	USQ04578AC68		DBFGGR	USD	AACA	31/03/2018
MKS 7.125 12/01/37	USG5825LAA64		DBFUGR	USD	AACA	31/03/2018
SCGXX 3.750 03/23/27 '26	US80622GAC87		DBFGGR	USD	AACA	31/03/2018
GE 2.300 01/14/19 MTN	US36962G7G36		DTFUFR	USD	AACA	31/03/2018
OZM 4.500 11/20/19 CALd	USU67523AA57		DBFUGR	USD	AACA	31/03/2018
UN 3.100 07/30/25	US904764AS64		DBFGGR	USD	AACA	31/03/2018
IL 6.200 12/01/40	US16772PAQ90			USD	AACA	31/03/2018
IBM 2.900 11/01/21	US459200HA23		DBFUGR	USD	AACA	31/03/2018
KMI 5.625 11/15/23 '23	USU4945QAB50		DBFUGR	USD	AACA	31/03/2018
EQNR 7.150 01/15/29	US656531AJ97		DBFUFR	USD	AACA	31/03/2018
GE 6.750 05/15/18 MTN MATd	US36966R3C81		DTFUFR	USD	AACA	31/03/2018
PBI 3.625 09/15/20	US724479AM27		DBFUGR	USD	AACA	31/03/2018
CSX 4.650 03/01/68 '67	US126408HL09		DBFUGR	USD	AACA	31/03/2018
PA 3.864 06/01/38	US20281PKT83			USD	AACA	31/03/2018
UN 2.200 03/06/19	US904764AQ09		DBFGGR	USD	AACA	31/03/2018
DBKG 3.150 01/22/21 MTN	US251526BP38		DBFNGR	USD	AACA	31/03/2018
EDF 4.950 10/13/45 '45	USF2893TAQ97		DBFUGR	USD	AACA	31/03/2018
NYLIN 2.000 04/09/20	US64952XCJ81		DTVUFR	USD	AACA	31/03/2018
CA 3.063 07/01/25 '25	US91412GU945			USD	AACA	31/03/2018
KY 3.165 04/01/18 MATd	US491189FC54			USD	AACA	31/03/2018
BRK 3.400 01/31/22	US084670BF47		DBFUFR	USD	AACA	31/03/2018
ABI 4.000 01/17/43	US035242AB27		DBFUGR	USD	AACA	31/03/2018
REP 7.250 10/15/27	US87425EAE32		DBFUGR	USD	AACA	31/03/2018
NYLIN 2.350 07/14/26	US64952XCC39		DTFUFR	USD	AACA	31/03/2018
TX 4.366 11/15/47	US87638TEG40			USD	AACA	31/03/2018
CA 7.618 08/01/40	US54473ENS99			USD	AACA	31/03/2018
ATHFU 2.875 10/23/18 MTN	US04686E2A92		DTFUFR	USD	AACA	31/03/2018
WPP 3.750 09/19/24	US92936MAF41		DBFGGR	USD	AACA	31/03/2018
BRK 7.000 12/15/25	US12189TAA25		DBXXXX	USD	AACA	31/03/2018
IBM 1.950 02/12/19	US459200HT14		DBFUGR	USD	AACA	31/03/2018
MMM 2.000 06/26/22 MTN	US88579YAF88		DBFUFR	USD	AACA	31/03/2018
SLB 2.400 08/01/22 '22	USL81445AD75		DBFGGR	USD	AACA	31/03/2018
SKYB 3.125 11/26/22	USG15632AN58		DBFUGR	USD	AACA	31/03/2018
BASF 6.950 06/01/28	US292845AE48		DBFSGR	USD	AACA	31/03/2018
KMI 5.625 11/15/23 '23	US49456BAB71		DBFUGR	USD	AACA	31/03/2018
CHEPH 3.300 05/01/23 '23	USU16708AL09		DBFNGR	USD	AACA	31/03/2018
FMC 4.100 02/01/24 '23	US302491AS46		DBFUGR	USD	AACA	31/03/2018
KIM 4.450 09/01/47 '47	US49446RAT68		DBFUGR	USD	AACA	31/03/2018

Financial instrument name	Financial Instrument (ISIN)	Written description of financial instrument	Instrument Classification	Currency	Market Segment	date
CA 5.716 07/01/39	US544495UG72			USD	AACA	31/03/2018
DFS 3.400 02/15/23 '19 MTN	US25472CDQ96		DTFUGR	USD	AACA	31/03/2018
BBBY 3.749 08/01/24 '24	US075896AA80		DBFUGR	USD	AACA	31/03/2018
NESN 2.125 01/14/20	XS1066895399		DTFUFR	USD	AACA	31/03/2018
AEP 3.300 06/01/27 '27	US037735CW53		DBXXXX	USD	AACA	31/03/2018
EDC 1.750 08/19/19	US30216BFA52		DBFTFR	USD	AACA	31/03/2018
UNH 6.875 02/15/38	US91324PBK75		DBFUGR	USD	AACA	31/03/2018
HOG 2.400 06/15/20 MTN	US41283LAN55		DBFUFR	USD	AACA	31/03/2018
RPM 6.125 10/15/19	US749685AR45		DBFUGR	USD	AACA	31/03/2018
PUGET 5.757 10/01/39	US745332CA21		DBFUGR	USD	AACA	31/03/2018
TECD 4.950 02/15/27 '26	US878237AH96		DBFUGR	USD	AACA	31/03/2018
EVRG 4.200 06/15/47 '46	US485134BQ27		DBFUGR	USD	AACA	31/03/2018
CL 2.100 05/01/23 MTN	US19416QEC06		DTFUGR	USD	AACA	31/03/2018
UN 4.250 02/10/21	US904764AM94		DBFGGR	USD	AACA	31/03/2018
BX 4.750 02/15/23	US09256BAD91		DBFUGR	USD	AACA	31/03/2018
HSY 3.375 08/15/46 '46	US427866AW83		DBFUGR	USD	AACA	31/03/2018
KR 6.900 04/15/38	US501044CK58		DBFUGR	USD	AACA	31/03/2018
EDC 1.000 09/13/19	US30216BGJ52		DBFUFR	USD	AACA	31/03/2018
UN 2.900 05/05/27 '27	US904764AY33		DBFGGR	USD	AACA	31/03/2018
STHEC 3.795 11/15/48 '48	US85434VAA61		DBFUGR	USD	AACA	31/03/2018
RABO 2.250 12/02/19 MTN	XS1145523137		DTFUFB	USD	AACA	31/03/2018
TXN 1.750 05/01/20 '20	US882508AZ72		DBFUGR	USD	AACA	31/03/2018
KMI 7.300 08/15/33	US494550AQ90		DBFUFR	USD	AACA	31/03/2018
PDFHV 3.300 07/15/56 '56	US740816AN32		DBFSGR	USD	AACA	31/03/2018
PGR 4.200 03/15/48 '47	US743315AT02		DBFNGR	USD	AACA	31/03/2018
EIDPT 5.450 06/01/47 '46	US29336UAG22		DBXXXX	USD	AACA	31/03/2018
MMLIC 4.900 04/01/77	US575767AL25		DBFUGR	USD	AACA	31/03/2018
CLI 3.150 05/15/23 '23	US55448QAS57		DBFUGR	USD	AACA	31/03/2018
EXC 3.900 03/01/48 '47	US693304AW72		DBFSGR	USD	AACA	31/03/2018
TD 1.625 03/13/18 MTN MATd	US89114QAZ19		DTFUFR	USD	AACA	31/03/2018
DWDP 4.150 02/15/43	US263534CJ63		DBFUGR	USD	AACA	31/03/2018
NWL 4.700 08/15/20	US651229AK27		DBFUGR	USD	AACA	31/03/2018
EONG 5.800 04/30/18 MATd	US268789AA24		DBFGGR	USD	AACA	31/03/2018
BRK 4.500 02/11/43	US084670BK32		DBFUGR	USD	AACA	31/03/2018
NTR 6.750 01/15/19	US008916AH15		DBFUGR	USD	AACA	31/03/2018
CLI 4.500 04/18/22 '22	US55448QAQ91		DBFUGR	USD	AACA	31/03/2018
FOXA 4.750 09/15/44 '44	US90131HAH84		DBFGGR	USD	AACA	31/03/2018
FE 2.850 07/15/22 '22	US337932AG27		DBFUGR	USD	AACA	31/03/2018
CVS 5.300 12/05/43 '43	US126650CD09		DBFUGR	USD	AACA	31/03/2018
ADM 4.535 03/26/42	US039483BE15		DBFUGR	USD	AACA	31/03/2018
GATX 4.850 06/01/21	US361448AL76		DBFUGR	USD	AACA	31/03/2018

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D 1.875 01/15/19	US25746UCQ04		DBFUGR	USD	AACA	31/03/2018
UN 2.100 07/30/20	US904764AR81		DBFGGR	USD	AACA	31/03/2018
ENEI 6.800 09/15/37	USL2967VCZ69		DBFGGR	USD	AACA	31/03/2018
UNP 4.750 09/15/41 '41	US907818DJ46		DBFUGR	USD	AACA	31/03/2018
NRUC 8.000 03/01/32 MTN	US637432CT02		DBFUFR	USD	AACA	31/03/2018
HRS 6.150 12/15/40	US413875AN59		DBFUGR	USD	AACA	31/03/2018
ABT 4.125 05/27/20	US002824AW02		DBFUGR	USD	AACA	31/03/2018
WHGRU 4.250 02/01/27 '26	US832248AZ15		DBFUGR	USD	AACA	31/03/2018
NOVN 3.700 09/21/42	US66989HAF55		DBFGGR	USD	AACA	31/03/2018
FRT 3.250 07/15/27 '27	US313747AY39		DBFUGR	USD	AACA	31/03/2018
AMAT 5.100 10/01/35 '35	US038222AK16		DBFUGR	USD	AACA	31/03/2018
DWDP 9.400 05/15/39	US260543BY86		DBFUGR	USD	AACA	31/03/2018
BHF 3.700 06/22/27 '27	US10922NAA19		DBFGGR	USD	AACA	31/03/2018
CVS 6.250 06/01/27	US126650BJ87		DBFUGR	USD	AACA	31/03/2018
BAC 7.750 05/14/38	US59023VAA89		DBFUGR	USD	AACA	31/03/2018
ANTMX 4.650 08/15/44 '44	US94973VBK26		DBFUGR	USD	AACA	31/03/2018
FDX 3.875 08/01/42	US31428XAT37		DBFUGR	USD	AACA	31/03/2018
ESS 3.875 05/01/24 '24	US29717PAN78		DBFGGR	USD	AACA	31/03/2018
IBM 3.000 02/06/23	US44932HAH66		DBFUGR	USD	AACA	31/03/2018
AIG 4.750 04/01/48 '47	US026874DL83		DBFUGR	USD	AACA	31/03/2018
WM 7.100 08/01/26 PUT	US92929QAQ01		DBXXXX	USD	AACA	31/03/2018
STOR 4.500 03/15/28 '27	US862121AA88		DBFNGR	USD	AACA	31/03/2018
NFG 5.200 07/15/25 '25	US636180BM22		DBFUGR	USD	AACA	31/03/2018
MS 1.400 07/06/18	US61760ABT51		DBFUFR	USD	AACA	31/03/2018
KEY 2.400 06/09/22	US49327M2S28		DTFUFR	USD	AACA	31/03/2018
AMRPT 3.700 04/01/28	US02377AAA60		DBFSGR	USD	AACA	31/03/2018
BEN 2.850 03/30/25	US354613AK71		DBFUGR	USD	AACA	31/03/2018
RB 4.900 11/01/19	US582839AE65		DBFUFR	USD	AACA	31/03/2018
BRK 5.750 09/30/39	US89054XAA37		DBFSGR	USD	AACA	31/03/2018
WMT 4.750 10/02/43 '43	US931142DK65		DBFUGR	USD	AACA	31/03/2018
L 4.000 06/15/22 '22	US402524AE25		DBFUGR	USD	AACA	31/03/2018
DXC 4.450 09/18/22	US23355LAA44		DBFNGR	USD	AACA	31/03/2018
EXC 4.700 01/15/44 '43	US202795JD31		DBFSGR	USD	AACA	31/03/2018
GE 4.650 05/15/24 MTN	US36966TCB61		DTFUFR	USD	AACA	31/03/2018
WHGRU 3.350 02/01/22 '22	US832248AY40		DBFUGR	USD	AACA	31/03/2018
EEP 4.375 10/15/20 '20	US29250RAV87		DBFUGR	USD	AACA	31/03/2018
DRE 4.375 06/15/22 '22	US26441YAV92		DBFUGR	USD	AACA	31/03/2018
SYK 4.100 04/01/43 '42	US863667AE17		DBFUGR	USD	AACA	31/03/2018
BRK 3.750 04/01/24 '24	US12189LAR24		DBFUGR	USD	AACA	31/03/2018
IBM 3.375 08/01/23	US459200HP91		DBFUGR	USD	AACA	31/03/2018
ED 7.125 12/01/18	US209111EV10		DBFUGR	USD	AACA	31/03/2018

Financial instrument name	Financial Instrument (ISIN)	Written description of financial instrument	Instrument Classification	Currency	Market Segment	date
CSX 4.100 03/15/44 '43	US126408GY39		DBFUGR	USD	AACA	31/03/2018
METLF 3.650 06/14/18 MTN MATd	US59217GAG47		DTFUFGR	USD	AACA	31/03/2018
CLECO 3.743 05/01/26 '26	US18551PAC32		DBFSFR	USD	AACA	31/03/2018
COF 2.250 09/13/21 '21	US14042RBT77		DBFUGR	USD	AACA	31/03/2018
MAR 3.750 03/15/25 '24	US571903AW34		DBFUGR	USD	AACA	31/03/2018
COLXX 4.800 12/15/43 '43	US774341AF84		DBFUGR	USD	AACA	31/03/2018
EXC 4.350 11/15/45 '45	US202795JG61		DBFUFGR	USD	AACA	31/03/2018
MFC 5.375 03/04/46	US56501RAD89		DBFUGR	USD	AACA	31/03/2018
IR 2.875 01/15/19 CALd	US45687AAL61		DBFUGR	USD	AACA	31/03/2018
BA 2.800 03/01/23 '23	US097023BW42		DBFNGR	USD	AACA	31/03/2018
BSX 4.125 10/01/23 '23	US101137AN70		DBFUGR	USD	AACA	31/03/2018
D 2.500 12/15/19 '19	US257375AG05		DBFUGR	USD	AACA	31/03/2018
PEG 5.125 04/15/20	US69362BAW28		DBFUGR	USD	AACA	31/03/2018
MET 5.875 02/06/41	US59156RAY45		DBFUGR	USD	AACA	31/03/2018
BRK 3.350 07/01/25 '25	US695114CS55		DBFSGR	USD	AACA	31/03/2018
CAT 2.400 08/09/26 MTN	US14912L6T33		DTFUGR	USD	AACA	31/03/2018
SYK 3.650 03/07/28 '27	US863667AQ47		DBFUGR	USD	AACA	31/03/2018
SCHW 2.650 01/25/23 '22	US808513AT29		DBFNGR	USD	AACA	31/03/2018
EIX 5.550 01/15/37	US842400FF58		DBFSGR	USD	AACA	31/03/2018
SRE 2.850 11/15/20 '20	US816851AX75		DBFUGR	USD	AACA	31/03/2018
PNW 2.550 09/15/26 '26	US040555CV48		DBFUGR	USD	AACA	31/03/2018
FE 5.250 01/15/22	US030288AA24		DBFUGR	USD	AACA	31/03/2018
PNM 3.250 03/09/21	US69349HAC16		DBFNGR	USD	AACA	31/03/2018
AVGO 3.500 01/15/28 '27	US11134LAQ23		DBFNGR	USD	AACA	31/03/2018
MS 2.721 11/05/20 MTN	US61746BDW37		DBFUFGR	USD	AACA	31/03/2018
MTFGI 3.500 06/18/22	US908906AC47		DBFUGR	USD	AACA	31/03/2018
ES 4.000 04/01/48 '47	US207597EL50		DBFSGR	USD	AACA	31/03/2018
NEE 2.700 09/15/19 '19	US65339KAK60		DBFGGR	USD	AACA	31/03/2018
ADM 2.500 08/11/26 '26	US039483BL57		DBFUGR	USD	AACA	31/03/2018
AWK 4.000 12/01/46 '46	US03040WAP05		DBFUGR	USD	AACA	31/03/2018
OFC 3.600 05/15/23 '23	US22003BAG14		DBFGGR	USD	AACA	31/03/2018
UNPTO 4.300 02/15/27	US909319AA30		DMFSFR	USD	AACA	31/03/2018
THLTD 3.375 03/22/27 '26	US89400PAG81		DBFSGR	USD	AACA	31/03/2018
DTE 3.500 06/01/24 '24	US233331AS62		DBFUGR	USD	AACA	31/03/2018
NRUC 3.400 11/15/23 '23	US637432MV48		DBFSGR	USD	AACA	31/03/2018
PNC 2.450 07/28/22 '22	US69353RFE36		DTFUFGR	USD	AACA	31/03/2018
IBM 2.650 02/05/21	US44932HAG83		DBFUGR	USD	AACA	31/03/2018
CMS 3.250 08/15/46 '46	US210518CZ72		DBFUGR	USD	AACA	31/03/2018
OC 4.400 01/30/48 '47	US690742AH44		DBFNGR	USD	AACA	31/03/2018
RCL 7.500 10/15/27	US780153AG79		DBFUFGR	USD	AACA	31/03/2018
CSX 6.150 05/01/37	US126408GK35		DBFUGR	USD	AACA	31/03/2018



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DFS 7.000 04/15/20	US25466AAB70		DBFUFR	USD	AACA	31/03/2018
APD 4.375 08/21/19	US009158AP10		DBFUGR	USD	AACA	31/03/2018
DPS 2.600 01/15/19	US26138EAN94		DBFUGR	USD	AACA	31/03/2018
EL 1.800 02/07/20	US29736RAL42		DBFUGR	USD	AACA	31/03/2018
	US438516BR64		DBFNGR	USD	AACA	31/03/2018
CARGI 3.250 11/15/21	US141781AZ71		DBFUGR	USD	AACA	31/03/2018
DUK 3.250 08/15/25 '25	US26442UAA25		DBFSGR	USD	AACA	31/03/2018
CSX 6.220 04/30/40	US126408GS60		DBFUFR	USD	AACA	31/03/2018
IBM 1.900 01/27/20	US459200JN26		DBFUGR	USD	AACA	31/03/2018
MS 3.000 07/05/18 MTN	US61760LEF85		DTFUFR	USD	AACA	31/03/2018
K 4.500 04/01/46	US487836BQ08		DBFUGR	USD	AACA	31/03/2018
MCK 4.883 03/15/44 '43	US581557BC84		DBFUGR	USD	AACA	31/03/2018
TRP 5.000 10/16/43 '43	US89352HAL33		DBFUGR	USD	AACA	31/03/2018
DPS 2.000 01/15/20	US26138EAQ26		DBFUGR	USD	AACA	31/03/2018
MUVG 7.450 12/15/26	US029163AD49		DBFUGR	USD	AACA	31/03/2018
BK 3.442 02/07/28 '27 MTN	US06406RAB33		DTVUGR	USD	AACA	31/03/2018
BNS 1.450 04/25/18 MATd	US064159BZ86		DBFUFR	USD	AACA	31/03/2018
ES 4.400 03/01/44 '43	US67021CAJ62		DBFUGR	USD	AACA	31/03/2018
T 4.100 02/15/28 '27	USU04644BB29		DBFUGR	USD	AACA	31/03/2018
SSMHC 3.823 06/01/27 '27	US784710AA32		DBFSGR	USD	AACA	31/03/2018
	US855244AL32		DBFUGR	USD	AACA	31/03/2018
MO 2.625 09/16/26 '26	US02209SAU78		DBFGGR	USD	AACA	31/03/2018
WMT 5.625 04/15/41	US931142DB66		DBFUFR	USD	AACA	31/03/2018
PENSK 4.875 07/11/22	US709599AH79		DBFUGR	USD	AACA	31/03/2018
BBBY 4.915 08/01/34 '34	US075896AB63		DBFUGR	USD	AACA	31/03/2018
UNH 3.750 07/15/25	US91324PCP53		DBFUGR	USD	AACA	31/03/2018
BARC 4.250 07/15/18 MTN	US06738JJU97		DTFUFR	USD	AACA	31/03/2018
FDX 3.900 02/01/35	US31428XBA37		DBFUGR	USD	AACA	31/03/2018
MQG 3.189 11/28/23 '22 MTN	US55608KAH86		DTFNGR	USD	AACA	31/03/2018
RB 2.750 06/26/24 '24	US75625QAD16		DBFNGX	USD	AACA	31/03/2018
KSU 3.000 05/15/23 '23	US485170AV67		DBFUGR	USD	AACA	31/03/2018
HBAN 2.200 11/06/18 '18 MTN	US446438RR64		DBFUGR	USD	AACA	31/03/2018
BRK 4.100 02/01/42 '41	US695114CN68		DBFSGR	USD	AACA	31/03/2018
LYB 5.000 04/15/19 '19	US552081AG61		DBFUGR	USD	AACA	31/03/2018
BRK 5.750 04/01/37	US695114CD86		DBFSGR	USD	AACA	31/03/2018
PEP 7.000 03/01/29	US713409AC43		DBFUGR	USD	AACA	31/03/2018
AMGN 4.100 06/15/21 '21	US031162BG42		DBFUGR	USD	AACA	31/03/2018
PEG 5.700 12/01/36 MTN	US74456QAA91		DTXXXX	USD	AACA	31/03/2018
	US30216BGY20		DBFUFR	USD	AACA	31/03/2018
CNP 2.400 09/01/26 '26	US15189XAA16		DBFTGR	USD	AACA	31/03/2018
ES 5.650 05/01/18 MATd	US207597ED35		DBFSGR	USD	AACA	31/03/2018

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SEB 2.300 03/11/20	US830505AV52		DBFUFR	USD	AACA	31/03/2018
CSCO 2.600 02/28/23	US17275RBE18		DBFUGR	USD	AACA	31/03/2018
CRAWG 3.800 11/01/25 '25	US26884TAP75		DBFGGR	USD	AACA	31/03/2018
OKB 2.375 10/01/21	US676167BL26		DBFUGR	USD	AACA	31/03/2018
BBT 2.850 04/01/21 '21 MTN	US07330NAJ46		DTFUGR	USD	AACA	31/03/2018
BAYG 3.950 04/15/45 '44	US61166WAV37		DBFUGR	USD	AACA	31/03/2018
EXC 2.150 01/15/19 '18	US202795JC57		DBFSGR	USD	AACA	31/03/2018
ENRAN 4.650 02/15/22	US86765BAJ89		DBFUGR	USD	AACA	31/03/2018
WPL 3.700 03/15/28 '27	USQ98229AM12		DBFGGR	USD	AACA	31/03/2018
EIX 4.125 03/01/48 '47	US842400GK35		DBFSGR	USD	AACA	31/03/2018
NANLA 5.000 08/01/18 CALd	USU6300PAB14		DBFSGR	USD	AACA	31/03/2018
IBRD 1.625 09/04/20	US459058GA50		DBFCFR	USD	AACA	31/03/2018
EVRG 3.250 12/01/25 '25	US95709TAL44		DBFSGR	USD	AACA	31/03/2018
HOG 4.625 07/28/45 '45	US412822AE80		DBFUGR	USD	AACA	31/03/2018
ETR 3.050 06/01/31 '31	US29364WAX65		DBFSFR	USD	AACA	31/03/2018
MTBX 3.400 08/17/27	US55279HAQ39		DTFUGR	USD	AACA	31/03/2018
DUK 6.000 12/01/39	US743263AP08		DBFUGR	USD	AACA	31/03/2018
APD 3.350 07/31/24 '24	US009158AV87		DBFUGR	USD	AACA	31/03/2018
NG 3.800 12/05/47 '47	US644188BF01		DBFNGR	USD	AACA	31/03/2018
LNC 6.300 10/09/37	US534187AW96		DBFUGR	USD	AACA	31/03/2018
PRUX 5.700 12/14/36 MTN	US74432QAQ82		DTFUFR	USD	AACA	31/03/2018
SEP 7.000 07/15/32	US882389CC14		DBFUGR	USD	AACA	31/03/2018
NYLIN 2.150 06/18/19 MTN	US64952WBT99		DTFUFR	USD	AACA	31/03/2018
LPT 3.250 10/01/26 '26	US53117CAS17		DBFUGR	USD	AACA	31/03/2018
MXIM 2.500 11/15/18	US57772KAC53		DBFUGR	USD	AACA	31/03/2018
EVRG 3.100 04/01/27 '27	US95709TAP57		DBFSGR	USD	AACA	31/03/2018
DWDP 7.875 04/01/23	US905572AD52		DBXXXX	USD	AACA	31/03/2018
DGE 7.450 04/15/35 PUT	US386088AH17		DBXXXX	USD	AACA	31/03/2018
WHR 3.700 03/01/23 MTN	US96332HCF47		DTFUFR	USD	AACA	31/03/2018
ABI 4.950 01/15/42	US035240AG57		DBFUGR	USD	AACA	31/03/2018
BRK 5.950 05/15/37	US59562VAP22		DBFNGR	USD	AACA	31/03/2018
ABT 2.000 09/15/18	US002824BJ81		DBFUGR	USD	AACA	31/03/2018
BAM 3.900 01/25/28 '27	US11271LAC63		DBFGGR	USD	AACA	31/03/2018
TRV 6.750 06/20/36	US792860AK49		DBFUGR	USD	AACA	31/03/2018
FLS 4.000 11/15/23 '23	US34354PAD78		DBFUGR	USD	AACA	31/03/2018
COF 2.400 09/05/19 '19	US14042E4A52		DBFUGR	USD	AACA	31/03/2018
WPP 5.625 11/15/43	US92936MAE75		DBFGGR	USD	AACA	31/03/2018
SPGI 2.500 08/15/18 CALd	US78409VAH78		DBFUGR	USD	AACA	31/03/2018
PXD 3.450 01/15/21 '20	US723787AL19		DBFUGR	USD	AACA	31/03/2018
KHC 6.750 03/15/32	US42307TAG31		DBFGFR	USD	AACA	31/03/2018
AN 5.500 02/01/20	US05329WAK80		DBFUGR	USD	AACA	31/03/2018

Financial instrument name	Financial Instrument (ISIN)	Written description of financial instrument	Instrument Classification	Currency	Market Segment	date
CMS 6.250 02/01/20	US125896BE96		DBFUGR	USD	AACA	31/03/2018
EIB 1.625 08/14/20	US298785HL33		DBFUFR	USD	AACA	31/03/2018
BDX 4.875 05/15/44 '43	US075887BM03		DBFUGR	USD	AACA	31/03/2018
NAB 4.375 12/10/20 MTN	US6325C0BY62		DTFNFR	USD	AACA	31/03/2018
ED 2.000 05/15/21 '21	US209115AC88		DBFUGR	USD	AACA	31/03/2018
D 6.000 05/15/37	US927804FB53		DBFUGR	USD	AACA	31/03/2018
EPR 5.250 07/15/23 '23	US26884UAA79		DBFUGR	USD	AACA	31/03/2018
MET 9.250 04/08/68 '33 FRN	US59156RBS67		DBVUGR	USD	AACA	31/03/2018
CAT 7.050 10/01/18 MTN	US14912L4D09		DTFUFR	USD	AACA	31/03/2018
NNN 3.300 04/15/23 '23	US637417AF33		DBFUGR	USD	AACA	31/03/2018
ORLHL 4.089 10/01/48 '48	US686514AF73		DBFUFR	USD	AACA	31/03/2018
SO 3.950 10/01/46 '46	US8426EPAB43		DBFUGR	USD	AACA	31/03/2018
SRE 3.600 09/01/23 '23	US797440BR49		DBFSGR	USD	AACA	31/03/2018
FDC 5.750 01/15/24 '19	USU32003AB83		DBFSGR	USD	AACA	31/03/2018
KFW 2.000 09/29/22	US500769HP20		DBFTFB	USD	AACA	31/03/2018
PUGET 7.020 12/01/27 MTN	US74531EAA01		DTFNFR	USD	AACA	31/03/2018
WEC 1.650 06/15/18 MATd	US976657AJ55		DBFUGR	USD	AACA	31/03/2018
HSY 4.125 12/01/20	US427866AR98		DBFUGR	USD	AACA	31/03/2018
MDT 5.550 03/15/40	US585055AT35		DBFUGR	USD	AACA	31/03/2018
SO 4.300 03/15/43	US373334KA87		DBFUGR	USD	AACA	31/03/2018
GD 2.625 11/15/27 '27	US369550AZ10		DBFUGR	USD	AACA	31/03/2018
BAYG 4.650 11/15/43 '43	US61166WAK71		DBFUGR	USD	AACA	31/03/2018
RY 2.250 03/17/25 '20 MTN	US78012KAK34		DTVNGR	USD	AACA	31/03/2018
HSBA 6.500 05/02/36	US404280AG49		DBFUGR	USD	AACA	31/03/2018
UNSCA 3.841 10/01/47 '47	US914886AC07		DBFUGR	USD	AACA	31/03/2018
MKL 5.000 03/30/43	US570535AP98		DBFUGR	USD	AACA	31/03/2018
DWDP 7.850 07/15/29	US775371AU10		DBFUGR	USD	AACA	31/03/2018
TSGTA 4.250 06/01/46 '45	US89566EAK47		DBFSGX	USD	AACA	31/03/2018
PEG 4.150 09/15/21 '21	US69362BAY83		DBFUGR	USD	AACA	31/03/2018
CRAWG 2.700 11/01/23 '23	US26884TAT97		DBFGGR	USD	AACA	31/03/2018
AL 2.125 01/15/20	US00912XAU81		DBFUGR	USD	AACA	31/03/2018
MDT 6.500 03/15/39	US585055AQ95		DBFUGR	USD	AACA	31/03/2018
ALIVH 8.000 06/01/26	US030096AF88		DBXXXX	USD	AACA	31/03/2018
AHSA 10.000 12/19/22 '20	USP1000TAA53		DBFNGR	USD	AACA	31/03/2018
CA 6.008 07/01/39	US544525NZ72			USD	AACA	31/03/2018
BKH 4.200 09/15/46 '46	US092113AN95		DBFUGR	USD	AACA	31/03/2018
CMPIC 6.375 07/15/22 '18	US40423BAA89		DBFUGR	USD	AACA	31/03/2018
JCNLG 1.875 10/15/18 MTN	US46849LSL61		DTFUFR	USD	AACA	31/03/2018
BAM 6.125 03/01/26 '21	USU8812UAC54		DBFUGR	USD	AACA	31/03/2018
MO 4.500 05/02/43	US02209SAQ66		DBFGGR	USD	AACA	31/03/2018
CVS 11 CTF Sr Fix	US126650BY54		DBFNAR	USD	AACA	31/03/2018

Financial instrument name	Financial Instrument (ISIN)	Written description of financial instrument	Instrument Classification	Currency	Market Segment	date
CMI 3.650 10/01/23 '23	US231021AR70		DBFUGR	USD	AACA	31/03/2018
ALL 6.900 05/15/38	US020002AJ05		DBFSFR	USD	AACA	31/03/2018
DHR 4.375 09/15/45 '45	US235851AR35		DBFUGR	USD	AACA	31/03/2018
STI 2.590 01/29/21 '20 FRN	US86787EAU10		DTVNGR	USD	AACA	31/03/2018
NG 4.273 03/15/48 '47	US114259AQ72		DBFNGR	USD	AACA	31/03/2018
KIM 4.125 12/01/46 '46	US49446RAQ20		DBFUGR	USD	AACA	31/03/2018
FOXA 7.900 12/01/95	US90131HBS31		DBFUGR	USD	AACA	31/03/2018
UNP 4.150 01/15/45 '44	US907818DZ87		DBFUGR	USD	AACA	31/03/2018
ORGGP 4.843 06/08/25 '25	USP47773AN93		DBFSGR	USD	AACA	31/03/2018
BGGV 2.625 03/26/27 MTN	XS1208855889		DTFUFRR	EUR	AACA	31/03/2018
PFG 4.350 05/15/43	US74251VAJ17		DBFGGR	USD	AACA	31/03/2018
CAT 4.300 05/15/44 '43	US149123CD18		DBFUGR	USD	AACA	31/03/2018
PNW 8.750 03/01/19	US040555CL65		DBFUGR	USD	AACA	31/03/2018
EIX 5.750 04/01/35	US842400EV18		DBFSGR	USD	AACA	31/03/2018
M 5.125 01/15/42 '41	US55616XAG25		DBFUGR	USD	AACA	31/03/2018
STLD 4.125 09/15/25 EXCd	US858119BG42		DBFNGR	USD	AACA	31/03/2018
NY 5.767 08/01/36	US64971MZG04			USD	AACA	31/03/2018
TRV 4.600 08/01/43	US89417EAJ82		DBFUGR	USD	AACA	31/03/2018
NJ 1.758 12/15/18	US646136K834			USD	AACA	31/03/2018
OH 3.798 12/01/46	US677632G881			USD	AACA	31/03/2018
HIG 4.400 03/15/48 '47	US416515BD59		DBFNGR	USD	AACA	31/03/2018
CNR 6.375 11/15/37	US136375BQ40		DBFSGR	USD	AACA	31/03/2018
JEF 6.500 01/20/43	US472319AM43		DBFUGR	USD	AACA	31/03/2018
BXB 5.350 04/01/20	USU10517AA55		DBFGGR	USD	AACA	31/03/2018
TCP 4.650 06/15/21 '21	US87233QAA67		DBFUGR	USD	AACA	31/03/2018
CCLZ 7.875 06/01/27	US693070AD69		DBFGGR	USD	AACA	31/03/2018
ARGV 09/14/18	ARARGE5204Y3		DTZUFR	USD	AACA	31/03/2018
CMCSA 3.550 05/01/28 '28	US20030NCH26		DBFUGR	USD	AACA	31/03/2018
KOBUK 1.750 06/15/18 MATd	US073730AF07		DBFUGR	USD	AACA	31/03/2018
BRK 3.750 11/15/23 '23	US59562VAY39		DBFUGR	USD	AACA	31/03/2018
CMS 4.350 08/31/64 '64	US210518CX25		DBFSGR	USD	AACA	31/03/2018
AON 4.450 05/24/43 '43	US00185AAC80		DBFUGR	USD	AACA	31/03/2018
NVAHG 6.875 04/01/26 '21	US62953QAA76		DBFNGR	USD	AACA	31/03/2018
PGR 3.700 01/26/45	US743315AQ62		DBFUGR	USD	AACA	31/03/2018
GE 5.000 06/15/22 MTN	US36966R6Y74		DTFUFRR	USD	AACA	31/03/2018
PENSK 3.300 04/01/21 '21	US709599AV63		DBFUGR	USD	AACA	31/03/2018
ED 3.950 03/01/43 '42	US209111FC20		DBFUGR	USD	AACA	31/03/2018
UNH 4.625 11/15/41 '41	US91324PBU57		DBFUGR	USD	AACA	31/03/2018
FDX 4.500 02/01/65	US31428XBD75		DBFUGR	USD	AACA	31/03/2018
PCAR 1.300 05/10/19 MTN	US69371RN281		DTFNFR	USD	AACA	31/03/2018
AVT 4.875 12/01/22	US053807AR45		DBFUFRR	USD	AACA	31/03/2018

Financial instrument name	Financial Instrument (ISIN)	Written description of financial instrument	Instrument Classification	Currency	Market Segment	date
PUGET 5.764 07/15/40	US745332CC86		DBFUGR	USD	AACA	31/03/2018
T 7.625 04/15/31	US00184AAC99		DBFUGR	USD	AACA	31/03/2018
DG 4.150 11/01/25 '25	US256677AD70		DBFUGR	USD	AACA	31/03/2018
GE 2.500 03/28/20 MTN	XS1042118106		DTXFR	USD	AACA	31/03/2018
UDR 3.500 01/15/28 '27 MTN	US90265EAN04		DTFUGR	USD	AACA	31/03/2018
KCHIN 5.400 11/01/20	US37331NAB73		DBFGGR	USD	AACA	31/03/2018
MNGV 10.875 04/06/21 MTN	US60937FAD06		DTFUFR	USD	AACA	31/03/2018
ARGV 11/16/18	ARARGE520536		DTZUFR	USD	AACA	31/03/2018
PGR 4.350 04/25/44	US743315AP89		DBFUGR	USD	AACA	31/03/2018
EDP 6.000 02/02/18 MTN MATd	US26835PAB67		DBFUGR	USD	AACA	31/03/2018
ADB 1.625 05/05/20 MTN	US045167DZ34		DBFUFR	USD	AACA	31/03/2018
WU 5.253 04/01/20	US959802AL36		DBFUGR	USD	AACA	31/03/2018
NAB 2.000 01/14/19 MTN	US63254AAM09		DTFUFR	USD	AACA	31/03/2018
NMLIC 6.063 03/30/40	US668131AA38		DBFUGR	USD	AACA	31/03/2018
CFG 2.550 05/13/21 '21 MTN	US17401QAE17		DTFUGR	USD	AACA	31/03/2018
XYL 4.875 10/01/21	US98419MAB63		DBFUGR	USD	AACA	31/03/2018
EXC 7.600 04/01/32	US210371AF74		DBFUGR	USD	AACA	31/03/2018
MCD 6.300 10/15/37 MTN	US58013MEC47		DTFXGX	USD	AACA	31/03/2018
KMB 2.650 03/01/25	US494368BQ59		DBFUGR	USD	AACA	31/03/2018
FITB 1.625 09/27/19 '19	US31677QBH11		DTXXXX	USD	AACA	31/03/2018
IL 3.820 01/01/48	US79467BBN47			USD	AACA	31/03/2018
PFE 5.600 09/15/40	US717081DT70		DBFUGR	USD	AACA	31/03/2018
M 4.500 12/15/34 '34	US55616XAM92		DBFUGR	USD	AACA	31/03/2018
KCHIN 7.250 06/01/28	US373298BP28		DBXXXX	USD	AACA	31/03/2018
EQC 5.875 09/15/20 '20	US203233AA98		DBFUGR	USD	AACA	31/03/2018
EE 6.000 05/15/35	US283677AW22		DBFUGR	USD	AACA	31/03/2018
MIC 5.125 01/15/28 '22	USL6388GAB60		DBFUGR	USD	AACA	31/03/2018
BRK 6.500 09/15/37	US59562VAR87		DBFUFR	USD	AACA	31/03/2018
DLNGX 6.250 10/30/19	US26780TAA51		DBFUGR	USD	AACA	31/03/2018
SO 4.750 09/01/40	US373334JS15		DBFUGR	USD	AACA	31/03/2018
MFC 4.061 02/24/32 '27 FRN	US56501RAE62		DBFUGR	USD	AACA	31/03/2018
OCOIA 7.000 10/31/17 CVT DFTd	XS0914266415		DBFXBR	USD	AACA	31/03/2018
CA 6.600 08/01/42	US54438CNZ13			USD	AACA	31/03/2018
SRE 3.550 06/15/24 '24	US816851AV10		DBFUGR	USD	AACA	31/03/2018
DXC 2.875 03/27/20	US23355LAB27		DBFNGR	USD	AACA	31/03/2018
APA 7.750 12/15/29	US03746AAA88		DBFSGR	USD	AACA	31/03/2018
CLF 5.750 03/01/25 '20	USU18618AD79		DBFGGR	USD	AACA	31/03/2018
EIX 4.050 03/15/42 '41	US842400FV09		DBFGGR	USD	AACA	31/03/2018
NY 4.810 10/15/65	US73358WXQ22			USD	AACA	31/03/2018
	USC82073AA25		DBFGGR	USD	AACA	31/03/2018
JNPR 3.300 06/15/20 '20	US48203RAH75		DBFUGR	USD	AACA	31/03/2018

Financial instrument name	Financial Instrument (ISIN)	Written description of financial instrument	Instrument Classification	Currency	Market Segment	date
NY 6.271 12/01/37	US64966JAR77			USD	AACA	31/03/2018
NJ 2.358 03/15/19	US083774FL83			USD	AACA	31/03/2018
PDFHV 5.625 10/01/38	US740816AD59		DBFSGR	USD	AACA	31/03/2018
AMICN 4.000 01/15/27	US023772AB21		DMFSGR	USD	AACA	31/03/2018
BRAPT 3.800 03/20/33	US11042TAA16		DAFSFR	USD	AACA	31/03/2018
DWDP 6.500 01/15/28	US263534BG34		DBFUGR	USD	AACA	31/03/2018
DAL 4.750 11/07/21	US247358AA29		DBFSGR	USD	AACA	31/03/2018
EGN 7.125 02/15/28 MTN	US29265AAS50		DTXXXX	USD	AACA	31/03/2018
EV 3.625 06/15/23	US278265AD56		DBFUGR	USD	AACA	31/03/2018
NWUNV 3.662 12/01/57	US668444AQ57		DBFUGR	USD	AACA	31/03/2018
SU 7.875 06/15/26	US71644EAE23		DBXXXX	USD	AACA	31/03/2018
IBM 1.875 05/15/19	US459200HE45		DBFUGR	USD	AACA	31/03/2018
WA 2.007 05/01/20	US735389YR37			USD	AACA	31/03/2018
IHSHD 9.500 10/27/21 '18	XS1505674751		DYFXXR	USD	AACA	31/03/2018
MIRBLE 5.300 06/20/22 '19	US566067AA24		DBFUGR	USD	AACA	31/03/2018
TIAAB 6.000 03/15/26 FRN	US29977GAB86		DBVUGR	USD	AACA	31/03/2018
IVZ 5.375 11/30/43	US46132FAC41		DBFUGR	USD	AACA	31/03/2018
TRMPR 6.125 02/15/26 '21	US89376VAA89		DBFNGR	USD	AACA	31/03/2018
MMC 2.350 09/10/19 '19	US571748AW25		DBFUGR	USD	AACA	31/03/2018
ENRAN 4.950 01/15/43 '42	US86765BAM19		DBFGGR	USD	AACA	31/03/2018
BK 4.600 01/15/20 MTN	US06406HBP38		DTFXXX	USD	AACA	31/03/2018
MYL 3.000 12/15/18 CALd	US62854AAJ34		DBFUFR	USD	AACA	31/03/2018
K 3.125 05/17/22	US487836BJ64		DBFUGR	USD	AACA	31/03/2018
AMLMT 4.500 07/26/47 '47	US01626PAG19		DBFGGR	USD	AACA	31/03/2018
NY 5.517 10/01/37	US64966H4K37			USD	AACA	31/03/2018
XEL 2.400 03/15/21 '21	US98389BAS97		DBFUGR	USD	AACA	31/03/2018
SCG 4.600 06/15/43 '42	US837004CG35		DBFSGR	USD	AACA	31/03/2018
DUK 3.112 09/01/38	US26444GAE35		DBFSFR	USD	AACA	31/03/2018
UN 2.600 05/05/24 '24	US904764AX59		DBFGGR	USD	AACA	31/03/2018
ETM 7.250 11/01/24 '19	USU12496AA07		DBFUGR	USD	AACA	31/03/2018
TX 4.427 02/01/42	US796253Z213			USD	AACA	31/03/2018
ANZ 2.625 11/09/22	US05253JAU51		DTFNFR	USD	AACA	31/03/2018
CSX 4.400 03/01/43 '42	US126408GX55		DBFUGR	USD	AACA	31/03/2018
CAT 3.250 12/01/24 MTN	US14912L6G12		DTFUFR	USD	AACA	31/03/2018
	US124857AV54		DBFNGR	USD	AACA	31/03/2018
JCNLG 2.200 01/30/20 MTN	US46849LST97		DTFUFR	USD	AACA	31/03/2018
BAM 4.000 01/15/25 '24	US112585AH72		DBFUGR	USD	AACA	31/03/2018
CCOX 8.750 12/15/20 '18	US18452MAA45		DBFUGR	USD	AACA	31/03/2018
AILLP 4.300 07/01/44 '44	US02361DAN03		DBFSGR	USD	AACA	31/03/2018
APSE 4.450 12/15/22	USQ0102FAD70		DBFSGR	USD	AACA	31/03/2018
TXN 2.750 03/12/21 '21	US882508AY08		DBFUGR	USD	AACA	31/03/2018

Financial instrument name	Financial Instrument (ISIN)	Written description of financial instrument	Instrument Classification	Currency	Market Segment	date
ALIVH 6.625 06/01/28 MTN	US01310QDB86		DTXXXX	USD	AACA	31/03/2018
ECGV 8.875 10/23/27	XS1707041262		DYFXXR	USD	AACA	31/03/2018
ENVX 1.750 12/15/19 CVT	US29404KAA43		DCFUFR	USD	AACA	31/03/2018
MKC 4.200 08/15/47 '47	US579780AP26		DBFNGR	USD	AACA	31/03/2018
GBGRO 4.500 10/20/21	USP47718AC86		DBFUGR	USD	AACA	31/03/2018
MO 3.086 09/15/51	US60636AMS95			USD	AACA	31/03/2018
GSM 9.375 03/01/22 '19	US315419AA96		DBFUGR	USD	AACA	31/03/2018
WELWT 6.750 02/01/20 CALd	US94973BAA98		DBFSGR	USD	AACA	31/03/2018
BARMO 6.625 05/15/22 '19	US067687AC70		DBFSGR	USD	AACA	31/03/2018
TLVAC 4.625 01/30/26 '25	US40049JBB26		DBFUGR	USD	AACA	31/03/2018
REXXQ 8.000 10/01/20 DFTd	US761565AG55		DBFSGR	USD	AACA	31/03/2018
METLF 3.000 01/10/23 MTN	US59217GAX79		DTFUFR	USD	AACA	31/03/2018
VZ 3.376 02/15/25	USU9221AAY48		DBFUGR	USD	AACA	31/03/2018
FITB 2.875 10/01/21 '21 MTN	US31677QBC24		DTXXGX	USD	AACA	31/03/2018
TELX 2.375 12/17/18 '18	US902133AN75		DBFGGR	USD	AACA	31/03/2018
VA 5.200 08/01/20	US928172TG05			USD	AACA	31/03/2018
SCANM 7.700 06/27/22 '19	NO0010768062		DBFSBR	USD	AACA	31/03/2018
PPL 4.375 10/01/45 '45	US491674BL00		DBFSGR	USD	AACA	31/03/2018
COGV 4.000 02/26/24 '23	US195325BQ70		DBFTGR	USD	AACA	31/03/2018
SEMG 6.375 03/15/25 '20	US81663AAD72		DBFUGR	USD	AACA	31/03/2018
UONEK 7.375 04/15/22 '18	US75040PAS74		DBFSGR	USD	AACA	31/03/2018
ITWG 10.750 08/01/21 '19	US460933AL86		DBFSGR	USD	AACA	31/03/2018
NY 4.930 04/01/20	US337653AD19			USD	AACA	31/03/2018
ED 4.200 03/15/42	US209111FB47		DBFUFR	USD	AACA	31/03/2018
PNC 3.800 07/25/23 '23	US69349LAM00		DTFUDR	USD	AACA	31/03/2018
ED 2.900 12/01/26 '26	US209111FJ72		DBFUGR	USD	AACA	31/03/2018
BNSFY 7.570 01/02/21	US12189PAF99		DBFSFR	USD	AACA	31/03/2018
PEP 1.250 04/30/18 MATd	US713448CR70		DBFUGR	USD	AACA	31/03/2018
	US60871RAP55		DBFUGR	USD	AACA	31/03/2018
DIGNI 2.637 11/01/19	US254010AC56		DBFUGR	USD	AACA	31/03/2018
KR 2.300 01/15/19 '18	US501044CW96		DBVUGR	USD	AACA	31/03/2018
LNT 3.400 08/15/25 '25	US461070AM60		DBFUGR	USD	AACA	31/03/2018
HIW 3.625 01/15/23 '22	US431282AM42		DBFUGR	USD	AACA	31/03/2018
EXC 4.600 08/15/43 '43	US202795JB74		DBFSGR	USD	AACA	31/03/2018
NEE 3.800 12/15/42 '42	US341081FH55		DBFUGR	USD	AACA	31/03/2018
MAR 3.750 10/01/25 '25	US571903AP82		DBFUGR	USD	AACA	31/03/2018
PUGET 4.434 11/15/41 '41	US745332CE43		DBFUGR	USD	AACA	31/03/2018
PNC 2.550 12/09/21 '21	US69353REY09		DTFUFR	USD	AACA	31/03/2018
DNB 2.375 06/02/21	US23341CAA18		DBFUFR	USD	AACA	31/03/2018
AON 4.600 06/14/44 '44	US00185AAG94		DBFGGR	USD	AACA	31/03/2018
BARC 4.250 12/30/19 MTN	US06738JXX70		DTFUFR	USD	AACA	31/03/2018

Financial instrument name	Financial Instrument (ISIN)	Written description of financial instrument	Instrument Classification	Currency	Market Segment	date
PEG 5.300 05/01/18 MTN MATd	US74456QAS57		DTXXXX	USD	AACA	31/03/2018
LNC 7.000 06/15/40	US534187BA67		DBFUGR	USD	AACA	31/03/2018
MMC 3.500 03/10/25 '24	US571748AX08		DBFUGR	USD	AACA	31/03/2018
SRE 3.950 11/15/41	US797440BP82		DBFSGR	USD	AACA	31/03/2018
RB 5.900 11/01/39	US582839AF31		DBFUFR	USD	AACA	31/03/2018
RF 7.500 05/15/18 MATd	US75913MAB54		DTXXXX	USD	AACA	31/03/2018
PRGO 4.900 12/15/44 '44	US714295AA08		DBFGGR	USD	AACA	31/03/2018
PNC 2.950 01/30/23 '22	US69349LAK44		DTFUDR	USD	AACA	31/03/2018
BMO 1.400 04/10/18 MTN MATd	US06366RE765		DTVUFR	USD	AACA	31/03/2018
CSGN 7.125 07/15/32	US22541LAE39		DBFUFR	USD	AACA	31/03/2018
WLTW 4.625 08/15/23	US89641UAA97		DBFUGR	USD	AACA	31/03/2018
NRUC 1.500 11/01/19 MTN	US63743HEN89		DTVUGR	USD	AACA	31/03/2018
ABI 3.750 07/15/42	US03523TBQ04		DBFGGR	USD	AACA	31/03/2018
BRK 6.100 08/01/36	US695114CB21		DBFSGR	USD	AACA	31/03/2018
NG 4.119 11/28/42	US65364UAE64		DBFUGR	USD	AACA	31/03/2018
ANTMX 4.650 01/15/43	US94973VBB27		DBFUGR	USD	AACA	31/03/2018
ALIVH 7.110 07/22/27 MTN	US01310QCH65		DTXXXX	USD	AACA	31/03/2018
CAGR 2.789 06/03/19 FRN	US22532XGA00		DYVUXR	USD	AACA	31/03/2018
SCGXX 2.375 11/05/19 '19	US806213AA27		DBFGGR	USD	AACA	31/03/2018
KMB 6.250 07/15/18	US494368AT08		DBFUGR	USD	AACA	31/03/2018
HRGV 3.875 05/30/22	XS1028953989		DYFXXB	EUR	AACA	31/03/2018
SHW 4.400 02/01/45 '44	US824348BH87		DBFNGR	USD	AACA	31/03/2018
UNH 4.375 03/15/42 '41	US91324PBW14		DBFUGR	USD	AACA	31/03/2018
SYU 4.450 03/15/48 '47	US871829BH94		DBFNGR	USD	AACA	31/03/2018
NISMO 3.150 03/15/21	US654740BF50		DBFUFR	USD	AACA	31/03/2018
EMA 4.200 05/15/45 '44	US875127BD31		DBFUGR	USD	AACA	31/03/2018
JOHNO 4.083 07/01/53	US478115AB49		DBFSGR	USD	AACA	31/03/2018
UAL 4.150 10/11/25	US210795PZ71		DBFSFR	USD	AACA	31/03/2018
AEP 6.375 04/01/36	US037735CG04		DBFUGR	USD	AACA	31/03/2018
POST 5.750 03/01/27 '22	USU7318UAM46		DBFNFR	USD	AACA	31/03/2018
ACCXZ 3.750 04/15/23 '23	US024836AA65		DBFGGR	USD	AACA	31/03/2018
JOSPH 3.930 10/01/48 '48	US743756AE88		DBFSGR	USD	AACA	31/03/2018
PKN 2.500 06/30/21	XS1082660744		DBFXFB	EUR	AACA	31/03/2018
UAL 5.500 04/29/22	US210795QC77		DBFSFR	USD	AACA	31/03/2018
RAILC 7.375 02/09/24 '21	USL79090AA13		DBFSFR	USD	AACA	31/03/2018
UNIAI 3.500 09/01/31	US909318AA56		DBFSGR	USD	AACA	31/03/2018
AX 3.200 10/01/22 '22	US00846UAH41		DBFUGR	USD	AACA	31/03/2018
Y 4.950 06/27/22	US017175AC41		DBFUGR	USD	AACA	31/03/2018
UAGV 7.750 09/01/26	US903724AT98		DBFTFR	USD	AACA	31/03/2018
AEP 3.900 04/01/45 '44	US845437BN11		DBFUGR	USD	AACA	31/03/2018
SO 6.125 05/15/38	US010392EZ75		DBFUGR	USD	AACA	31/03/2018



Financial instrument name	Financial Instrument (ISIN)	Written description of financial instrument	Instrument Classification	Currency	Market Segment	date
SBUX 2.700 06/15/22 '22	US855244AG47		DBFUGR	USD	AACA	31/03/2018
CA 6.574 07/01/45	US544495VY79			USD	AACA	31/03/2018
KR 3.400 04/15/22 '22	US501044CQ29		DBFUGR	USD	AACA	31/03/2018
ABN 2.100 01/18/19 MTN	US00084DAN03		DTFUFR	USD	AACA	31/03/2018
FTI 3.450 10/01/22 '22 EXCd	US87854XAC56		DBFUGR	USD	AACA	31/03/2018
BATS 3.950 06/15/25	USG08820CH69		DBFGGR	USD	AACA	31/03/2018
PTEN 3.950 02/01/28 '27	US703481AA96		DBFNGR	USD	AACA	31/03/2018
FXPO 10.375 04/07/19	XS1252372401		DYFXXR	USD	AACA	31/03/2018
TX 3.838 10/01/32 '25	US882723B815			USD	AACA	31/03/2018
PCG 2.450 08/15/22 '22	US694308HB66		DBFUGR	USD	AACA	31/03/2018
LOV 6.150 02/01/24	US84474YAA47		DGFSGR	USD	AACA	31/03/2018
D 4.900 08/01/41 '41	US25746UBM09		DBFUGR	USD	AACA	31/03/2018
PEMEX 5.375 03/13/22	US71654QCE08		DBFUGR	USD	AACA	31/03/2018
EQR 4.500 07/01/44 '44	US26884ABB89		DBFUGR	USD	AACA	31/03/2018
KMB 3.900 05/04/47 '46	US494368BW28		DBFUGR	USD	AACA	31/03/2018
WM 7.000 07/15/28	US902917AH67		DBFUGR	USD	AACA	31/03/2018
RWJBH 3.949 07/01/46 '45	US78349AAB98		DBFSGR	USD	AACA	31/03/2018
HBC 4.125 08/12/20	USG4639DVV48		DBFUFR	USD	AACA	31/03/2018
DBKG 1.875 02/13/18 MTN MATd	US25152RYD96		DTFUFR	USD	AACA	31/03/2018
EPD 3.700 02/15/26 '25	US29379VBH50		DBFUGR	USD	AACA	31/03/2018
HIW 4.125 03/15/28 '27	US431282AQ55		DBFUGR	USD	AACA	31/03/2018
AON 4.250 12/12/42	US00185AAB08		DBFUGR	USD	AACA	31/03/2018
SEVCY 4.626 01/15/42	US478045AA52		DBFSGR	USD	AACA	31/03/2018
AEP 3.750 07/01/47 '47	US454889AR79		DBFNGR	USD	AACA	31/03/2018
TGNA 4.875 09/15/21 '18	USU36473AL75		DBFUGR	USD	AACA	31/03/2018
BMS 6.800 08/01/19	US081437AF22		DBFUGR	USD	AACA	31/03/2018
FAGIN 5.625 08/15/26 '21	US30257WAA45		DBFUGR	USD	AACA	31/03/2018
ARBAI 8.750 02/15/23 '18	US04318AAA43		DBFUGR	USD	AACA	31/03/2018
INTC 4.100 11/15/23	US021441AF71		DBFUGR	USD	AACA	31/03/2018
NISMO 2.600 09/28/22	US654740BD03		DBFUGR	USD	AACA	31/03/2018
COF 2.150 11/21/18 '18	US140420NE62		DBFUGR	USD	AACA	31/03/2018
AWTED 3.790 05/01/25 '25	US05490LAA70		DBFUGR	USD	AACA	31/03/2018
AVT 3.750 12/01/21 '21	US053807AT01		DBFUGR	USD	AACA	31/03/2018
IBE 5.000 09/11/19	US45074GAB68		DBFUGR	USD	AACA	31/03/2018
JPM 6.400 05/15/38	US46625HHF01		DBFUFR	USD	AACA	31/03/2018
ZEPLN 4.500 04/29/22	US98877DAB10		DBFGGR	USD	AACA	31/03/2018
EIX 5.500 03/15/40	US842400FP31		DBFSGR	USD	AACA	31/03/2018
DE 8.100 05/15/30	US244199AZ87		DBFUFR	USD	AACA	31/03/2018
EXC 4.000 03/01/48 '47	US202795JM30		DBFSGR	USD	AACA	31/03/2018
ZAGV 5.000 10/12/46	US836205AV60		DBFUFR	USD	AACA	31/03/2018
UN 2.750 03/22/21	US904764AZ08		DBFUGR	USD	AACA	31/03/2018

Financial instrument name	Financial Instrument (ISIN)	Written description of financial instrument	Instrument Classification	Currency	Market Segment	date
INGRX 4.625 11/01/20	US219023AF51		DBFUGR	USD	AACA	31/03/2018
NRUC 3.050 04/25/27 '27	US637432NN13		DBFSGR	USD	AACA	31/03/2018
CA 6.750 08/01/49	US54438CPA44			USD	AACA	31/03/2018
SAN 2.000 08/24/18	US80283LAF04		DBFGGR	USD	AACA	31/03/2018
GOLLD 7.000 01/31/25 '22	US36254VAA61		DBFUGR	USD	AACA	31/03/2018
MQG 4.150 03/27/24 '23 MTN	US55608JAL26		DTFNGR	USD	AACA	31/03/2018
CNENG 9.750 11/15/19 '18	US137316AA31		DBFUGR	USD	AACA	31/03/2018
AALX 5.450 06/03/18 CALd	US91731WAA27		DBFUGR	USD	AACA	31/03/2018
NYLIN 2.300 06/10/22 MTN	US64952WCS08		DTVUFR	USD	AACA	31/03/2018
TN 1.452 10/01/20	US592041XH50			USD	AACA	31/03/2018
EL 1.700 05/10/21 '21	US29736RAH30		DBFUGR	USD	AACA	31/03/2018
PPL 3.950 03/15/24 '23	US69352PAK93		DBFGGR	USD	AACA	31/03/2018
TX 3.354 08/15/47 '47	US91514AGU34			USD	AACA	31/03/2018
BUENO 7.875 06/15/27	XS1433314314		DYFXXR	USD	AACA	31/03/2018
GMMSK 12.000 Perp '18 FRN	XS0995041539		DBVXQR	USD	AACA	31/03/2018
FXPO 10.375 04/07/19	XS1185930572		DYFXXR	USD	AACA	31/03/2018
CPI 9.625 04/27/22	XS1261825977		DBFUFR	USD	AACA	31/03/2018
STAFE 7.000 03/23/23	USP84641AC65		DBFTGR	USD	AACA	31/03/2018
CORDO 7.125 06/10/21	USP79171AD96		DBFUGR	USD	AACA	31/03/2018
AKERB 6.000 07/01/22 '19	USR0140AAA71		DBFNGR	USD	AACA	31/03/2018
PPL 4.700 06/01/43 '42	US69352PAH64		DBFGGR	USD	AACA	31/03/2018
PRHHR 2.911 11/15/26 '26	US74052BAA52		DBFSGR	USD	AACA	31/03/2018
WRB 7.375 09/15/19	US084423AQ52		DBFUGR	USD	AACA	31/03/2018
CPT 4.250 01/15/24 '23	US133131AU62		DBFUGR	USD	AACA	31/03/2018
DOGV 6.500 02/15/48	USP3579EBY25		DBFUGR	USD	AACA	31/03/2018
Series 8 - Issue of USD 500'000'000	US05970FAA93		DTFUFR	USD	AACA	31/03/2018
BUENO 9.950 06/09/21	XS1244682487		DYFXXR	USD	AACA	31/03/2018
UAGV 7.750 09/01/20	XS1303918939		DYFXXR	USD	AACA	31/03/2018
STNWC 10.000 03/01/27 '22	USC86155AA35		DBFSGR	USD	AACA	31/03/2018
ENRAN 6.100 02/15/42	US86765BAK52		DBFUGR	USD	AACA	31/03/2018
BUENO 5.750 06/15/19	XS1433314231		DYFXXR	USD	AACA	31/03/2018
COROA 7.875 09/29/24	XS1496112407		DYFXXR	USD	AACA	31/03/2018
LOW 6.650 09/15/37	US548661CP07		DBFUGR	USD	AACA	31/03/2018
FMSAU 2.875 05/10/23	US344419AA47		DBFUGR	USD	AACA	31/03/2018
JDCCF 6.800 12/22/19	ARJDCC560055		DTFUFR	USD	AACA	31/03/2018
PEMEX 5.977 03/11/22 FRN	US71654QCF72		DBVUGR	USD	AACA	31/03/2018
CLVBR 7.875 03/01/23 '19	USU18519AD79		DBFSGR	USD	AACA	31/03/2018
AYSA 6.625 02/01/23 '21	XS1763161012		DYFXXR	USD	AACA	31/03/2018
CORDO 7.450 09/01/24	US74408DAD66		DBFUGR	USD	AACA	31/03/2018
PACKH 8.375 04/15/27	US880394AE11		DBFSGR	USD	AACA	31/03/2018
USG 4.875 06/01/27 '22	USU90402AG00		DBFUGR	USD	AACA	31/03/2018

Financial instrument name	Financial Instrument (ISIN)	Written description of financial instrument	Instrument Classification	Currency	Market Segment	date
SVG 7.625 02/01/41	USP01012AR71		DBFUFR	USD	AACA	31/03/2018
BOXPA 8.125 07/15/21 '18	USU0944DAA55		DBFUGR	USD	AACA	31/03/2018
C 2.880 08/25/36 FRN	US172967DS78		DBVUFR	USD	AACA	31/03/2018
ORBC 8.000 04/01/24 '20	USU6834MAA54		DBFSGR	USD	AACA	31/03/2018
AERNT 6.875 02/01/27 '22	US00786PAC86		DBFUGR	USD	AACA	31/03/2018
GFINB 4.375 04/11/27 '27	US05969LAB71		DBFUGR	USD	AACA	31/03/2018
GSL 9.875 11/15/22 '19	US37953TAB17		DBFSGR	USD	AACA	31/03/2018
BOGV 4.875 10/29/22	USP37878AA69		DBFUGR	USD	AACA	31/03/2018
QUEIR 0.500 11/09/24 '21	US74735PAB76		DBFUGR	USD	AACA	31/03/2018
MITBK 2.737 01/22/19 FRN	US86564EB549		DYVXXX	USD	AACA	31/03/2018
AZARB 3.500 09/01/24	XS1678463784		DYFXXR	USD	AACA	31/03/2018
JMGV 8.500 02/28/36	US470160AU62		DBFUFR	USD	AACA	31/03/2018
BBVA 6.750 09/30/22	US05533UAC27		DBFUGR	USD	AACA	31/03/2018
CORDO 7.125 08/01/27	US74408DAE40		DBFUFR	USD	AACA	31/03/2018
ALFAA 2.625 02/07/24 '23	XS1562615135		DYFXXR	EUR	AACA	31/03/2018
ABE 6.750 06/30/35	USU04898AA73		DBFSGR	USD	AACA	31/03/2018
ALIVH 6.625 06/15/24 '19	USU01259AA56		DBFUGR	USD	AACA	31/03/2018
ITP 3.375 01/18/23 '22	USP13435AB16		DBFNGR	USD	AACA	31/03/2018
CLGV 3.625 10/30/42	US168863BP27		DBFUFR	USD	AACA	31/03/2018
ALBAN 9.625 07/27/23 '20	USP4621MAA38		DBFGGR	USD	AACA	31/03/2018
BANSR 9.000 11/14/20	USG0788KAA46		DBFUGR	USD	AACA	31/03/2018
AZGV 3.500 09/01/32	XS1678623734		DYFXXR	USD	AACA	31/03/2018
	USP48863AE77		DBFUGR	USD	AACA	31/03/2018
ARGV 10/12/18	ARARGE5204T3		DTZUFR	USD	AACA	31/03/2018
UIS 10.750 04/15/22 '20	USU90921AE46		DBFSGR	USD	AACA	31/03/2018
ZEPLN 4.000 04/29/20	USU98737AA47		DBFGGR	USD	AACA	31/03/2018
BRRDA 7.000 02/01/23	USP10475AA22		DBFUGR	USD	AACA	31/03/2018
BNBRC 4.375 05/03/19	USP1193TAK09		DBFUGR	USD	AACA	31/03/2018
INJR 5.875 10/30/21 '18	US904845AA26		DBFUGR	USD	AACA	31/03/2018
AFSI 2.750 12/15/44 '18 CVT	US032359AG69		DBFUFR	USD	AACA	31/03/2018
ILGV 4.500 01/30/43	US4651387N91		DBFTGR	USD	AACA	31/03/2018
ZEPLN 4.500 04/29/22	USU98737AB20		DBFGGR	USD	AACA	31/03/2018
MITBK 2.709 12/07/18 FRN	US86564EXK71		DYVXXX	USD	AACA	31/03/2018
AKERB 5.875 03/31/25 '21	US00973RAC79		DBFNGR	USD	AACA	31/03/2018
CAIXE 7.250 07/23/24 '19 FRN	USP1932YAA75		DBFUGR	USD	AACA	31/03/2018
CUERV 3.750 05/13/25	USP59705AA47		DBFUGR	USD	AACA	31/03/2018
GDGV 8.500 09/15/25 DFTd	USP48863AC12		DBVXGX	USD	AACA	31/03/2018
NOVAS 8.250 05/26/21 '19	NO0010795602		DBFSGR	USD	AACA	31/03/2018
DCEL 7.125 04/01/22 '17	USG27631AF05		DBFUGR	USD	AACA	31/03/2018
MSUEG 6.875 02/01/25 '22	USP8S12UAA35		DBFSGR	USD	AACA	31/03/2018
ZEPLN 4.750 04/29/25	USU98737AC03		DBFGGR	USD	AACA	31/03/2018

Financial instrument name	Financial Instrument (ISIN)	Written description of financial instrument	Instrument Classification	Currency	Market Segment	date
CA 6.918 04/01/40	US072024NU26		DMFSFR	USD	AACA	31/03/2018
NBL 5.875 06/01/24 '19	US655044AM78		DBFUDR	USD	AACA	31/03/2018
IL 7.781 01/01/35	US167486MM83			USD	AACA	31/03/2018
TSN 4.875 08/15/34 '34	US902494AZ66		DBFUGR	USD	AACA	31/03/2018
WU 3.350 05/22/19	US959802AT61		DBFUGR	USD	AACA	31/03/2018
DUK 5.250 01/15/18 MATd	US26442CAC82		DBFSGR	USD	AACA	31/03/2018
PNM 9.500 04/01/19	US882587AY44		DBFSGR	USD	AACA	31/03/2018
MCNFR 9.250 03/01/21 '18	USU24645AD25		DBFUGR	USD	AACA	31/03/2018
PEGV 3.750 03/01/30	XS1373156618		DBFXFR	EUR	AACA	31/03/2018
MCO 2.625 01/15/23 '22	USU55378AA82		DBFUGR	USD	AACA	31/03/2018
PNC 6.700 06/10/19	US693476BF90		DBFUFR	USD	AACA	31/03/2018
APD 3.000 11/03/21	US009158AR75		DBFUGR	USD	AACA	31/03/2018
DWDP 5.700 05/15/18 MATd	US260543BV48		DBFUGR	USD	AACA	31/03/2018
SO 2.450 10/01/23 '23	US8426EPAA69		DBFUGR	USD	AACA	31/03/2018
GE 4.000 07/15/32 MTN	US36966TFX54		DTFUFR	USD	AACA	31/03/2018
IBRD 0.875 07/19/18	US459058FE81		DBFUFR	USD	AACA	31/03/2018
KMI 7.450 03/01/98	US482620AX92		DBFUGR	USD	AACA	31/03/2018
GA 7.055 04/01/57	US626207YS78		DMFSFR	USD	AACA	31/03/2018
VRTHD 7.500 02/01/23 '19	US92346LAB99		DBFSGR	USD	AACA	31/03/2018
ED 5.250 07/01/35	US209111EJ81		DBFUFR	USD	AACA	31/03/2018
PNC 2.450 11/05/20 '20	US69353REU86		DTFUFR	USD	AACA	31/03/2018
SCHW 3.200 03/02/27 '26	US808513AQ89		DBFUGR	USD	AACA	31/03/2018
FMRCO 6.450 11/15/39	US30251BAB45		DBFUFR	USD	AACA	31/03/2018
IDGV 4.875 05/05/21 MTN	USY20721AU39		DBFUFR	USD	AACA	31/03/2018
RSG 6.200 03/01/40	US760759AK65		DBFUGR	USD	AACA	31/03/2018
CT 5.850 03/15/32	US20772GF451		DMFUGR	USD	AACA	31/03/2018
ALBTA 1.750 08/26/20 MTN	US01306GAB95		DTFUFR	USD	AACA	31/03/2018
KMI 6.500 02/01/37	US494550AV85		DBFUGR	USD	AACA	31/03/2018
UN 3.500 03/22/28 '27	US904764BC04		DBFUGR	USD	AACA	31/03/2018
NXPI 4.125 06/01/21	USN65965AU40		DBFUGR	USD	AACA	31/03/2018
METLF 2.000 04/14/20 MTN	US59217HAR84		DTFUFR	USD	AACA	31/03/2018
CHD 3.950 08/01/47 '47	US171340AL60		DBFUGR	USD	AACA	31/03/2018
WMT 5.875 04/05/27	US931142CH46		DBFUGR	USD	AACA	31/03/2018
METLF 2.400 01/08/21	US59217GCL14		DTFUFR	USD	AACA	31/03/2018
UNH 5.700 10/15/40 '40	US91324PBN15		DBFUGR	USD	AACA	31/03/2018
DTE 3.900 06/01/21 '21	US250847EG14		DBFUGR	USD	AACA	31/03/2018
DUK 3.700 06/15/46 '45	US26442EAE05		DBFSGR	USD	AACA	31/03/2018
PENSK 4.200 04/01/27 '27	USU71000AR11		DBFUGR	USD	AACA	31/03/2018
DNBX 4.250 06/15/20 '20	US26483EAH36		DBFUGR	USD	AACA	31/03/2018
BARN 5.500 06/15/23	BE6254004268		DBVNDR	USD	AACA	31/03/2018
AXL 6.250 03/15/26 '21	US02406PAY60		DBFNDR	USD	AACA	31/03/2018

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EIB 2.000 03/15/21	US298785HA77		DBFUFR	USD	AACA	31/03/2018
ICEAI 5.862 10/26/21 FRN	NO0010776982		DBVXBR	USD	AACA	31/03/2018
PBI 5.600 03/15/18 MTN MATd	US72447XAD93		DTFUFR	USD	AACA	31/03/2018
METLF 2.400 01/08/21	US59217HBP10		DTFUFR	USD	AACA	31/03/2018
HONDA 7.625 10/01/18 MTN	US02666QD758		DTFUFR	USD	AACA	31/03/2018
PPG 9.000 05/01/21	US693506AQ01		DBXXXX	USD	AACA	31/03/2018
PNC 2.950 02/23/25 '25 MTN	US69353REK05		DTFUFR	USD	AACA	31/03/2018
METLF 3.450 12/18/26 MTN	US59217GBY44		DTFUFR	USD	AACA	31/03/2018
	US911312BM79		DBFNGR	USD	AACA	31/03/2018
NAB 2.500 01/12/21	US63254AAX63		DTFUFR	USD	AACA	31/03/2018
MZHFN 2.601 09/11/22	US60687YAL39		DBFNFR	USD	AACA	31/03/2018
LVGV 2.625 01/21/21 MTN	XS1017763100		DTFUFR	EUR	AACA	31/03/2018
AMGIL 17.000 12/31/21 '18	US02636PAB85		DBFUGR	USD	AACA	31/03/2018
COF 2.650 08/08/22 '22	US14042RHC88		DBFNGR	USD	AACA	31/03/2018
APTV 4.150 03/15/24 '23	US247126AJ47		DBFUGR	USD	AACA	31/03/2018
FONDN 3.500 01/31/23	USP42009AA12		DBFUFR	USD	AACA	31/03/2018
ALL 5.550 05/09/35	US020002AS04		DBFUGR	USD	AACA	31/03/2018
BUENO 5.750 06/15/19	XS1433314157		DYFXXR	USD	AACA	31/03/2018
BNS 2.450 09/19/22	US064159KD73		DBFNFR	USD	AACA	31/03/2018
NISMO 2.650 07/13/22	US654740AZ24		DBFUGR	USD	AACA	31/03/2018
AXP 1.800 07/31/18 '18 MTN	US0258MODV87		DTFUFR	USD	AACA	31/03/2018
BRK 5.375 06/30/35	US83416WAA18		DBFSGR	USD	AACA	31/03/2018
PPG 2.300 11/15/19 '19	US693506BH92		DBFUGR	USD	AACA	31/03/2018
CLX 3.100 10/01/27 '27	US189054AV17		DBFUGR	USD	AACA	31/03/2018
PNC 2.250 07/02/19 '19	US69353RDD70		DTFUFR	USD	AACA	31/03/2018
EBRD 1.750 11/26/19 MTN	US29874QCR39		DTFUFR	USD	AACA	31/03/2018
BRK 2.400 02/01/20 '20	US084659AB70		DBFUGR	USD	AACA	31/03/2018
EBRD 2.125 03/07/22 MTN	US29874QDA94		DTFUFR	USD	AACA	31/03/2018
FTS 4.625 08/15/43 '43	US46051MAF95		DBFUGR	USD	AACA	31/03/2018
KMT 2.650 11/01/19 '19	US489170AD20		DBFUGR	USD	AACA	31/03/2018
HBAN 2.375 03/10/20 '20	US446438RU93		DBFUGR	USD	AACA	31/03/2018
MPVD 8.000 12/15/22 '19	US62426EAA38		DBFSGR	USD	AACA	31/03/2018
METLF 1.550 09/13/19 MTN	US59217GBV05		DTFUFR	USD	AACA	31/03/2018
CRAWG 4.500 08/16/21	US26884TAD46		DBFGGR	USD	AACA	31/03/2018
BRK 1.450 03/07/18 MATd	US084664CE94		DBFGGR	USD	AACA	31/03/2018
PRTLf 1.555 09/13/19 MTN	US74368CAD65		DTFUFR	USD	AACA	31/03/2018
AMPX 3.700 10/15/24	US03076CAG15		DBFUGR	USD	AACA	31/03/2018
FE 6.150 05/15/37	US889175BD66		DBFUGR	USD	AACA	31/03/2018
EIB 2.375 05/24/27	US298785HM16		DBFUFR	USD	AACA	31/03/2018
FITB 3.850 03/15/26 '26 MTN	US31677AAB08		DTXXXX	USD	AACA	31/03/2018
NWUNV 4.643 12/01/44	US668444AC61		DBFSGR	USD	AACA	31/03/2018

Financial instrument name	Financial Instrument (ISIN)	Written description of financial instrument	Instrument Classification	Currency	Market Segment	date
COINE 7.750 12/01/23 LIQd	US19075FAE60		DBFSGR	USD	AACA	31/03/2018
PM 3.375 08/11/25 '25	US718172BQ16		DBFUGR	USD	AACA	31/03/2018
MQG 3.000 12/03/18 MTN	US55608JAF57		DTFNFR	USD	AACA	31/03/2018
AZN 3.125 06/12/27 '27	US046353AN82		DBFUGR	USD	AACA	31/03/2018
PNW 2.200 01/15/20 '19	US040555CR36		DBFUGR	USD	AACA	31/03/2018
NYLIN 2.100 01/02/19 MTN	US64952WBQ50		DTFUFR	USD	AACA	31/03/2018
ETR 6.500 09/01/18	US29364WAJ71		DBFSGR	USD	AACA	31/03/2018
WM 7.750 05/15/32	US94106LAN91		DBFUGR	USD	AACA	31/03/2018
ETR 3.750 02/15/21 '20	US29364DAQ34		DBFSGR	USD	AACA	31/03/2018
FITB 2.250 06/14/21 '21	US31677QBQ38		DTFNFR	USD	AACA	31/03/2018
HOG 2.400 06/15/20 MTN	USU24652AJ52		DBFUFR	USD	AACA	31/03/2018
EL 4.150 03/15/47 '46	US29736RAK68		DBFUGR	USD	AACA	31/03/2018
CAT 2.900 03/15/21 MTN	US14913Q2G39		DTFUGR	USD	AACA	31/03/2018
IL 7.045 01/01/29	US167486ZZ59			USD	AACA	31/03/2018
GOLLD 9.500 07/20/21	USL4441PAC43		DBFSGR	USD	AACA	31/03/2018
EIX 6.650 04/01/29	US842400EB53		DBFUFR	USD	AACA	31/03/2018
PRCGA 1.900 09/21/18 MTN	US74153WCF41		DTVUFR	USD	AACA	31/03/2018
UNSCA 3.028 10/01/39	US914886AB24		DBFUFR	USD	AACA	31/03/2018
SPATR 4.450 10/01/25	US84858EAA47		DBFSGR	USD	AACA	31/03/2018
NJ 2.421 06/15/18 MATd	US6459186Q14			USD	AACA	31/03/2018
AEE 3.500 04/15/24 '24	US906548CK68		DBFSGR	USD	AACA	31/03/2018
GSK 4.200 03/18/43	US377372AJ68		DBFGGR	USD	AACA	31/03/2018
EVRG 3.150 03/15/23 '22	US485134BN95		DBFUGR	USD	AACA	31/03/2018
KKRCO 5.125 06/01/44 '43	US48250AAA16		DBFGGR	USD	AACA	31/03/2018
BRK 4.100 09/15/42 '42	US665501AK83		DBFUGR	USD	AACA	31/03/2018
FSIC 4.000 07/15/19	US302635AA50		DBFUGR	USD	AACA	31/03/2018
PPL 4.650 11/15/43 '43	US491674BJ53		DBFSGR	USD	AACA	31/03/2018
OR 1.782 09/01/21	US73474TAL44			USD	AACA	31/03/2018
AXLJ 8.125 10/19/20 MTN	XS1390060546		DTFXFR	USD	AACA	31/03/2018
IL 1.998 06/15/18 MATd	US452227FH97			USD	AACA	31/03/2018
TX 4.644 08/15/30	US9151375T61			USD	AACA	31/03/2018
OFC 5.000 07/01/25 '25	US22003BAK26		DBFUGR	USD	AACA	31/03/2018
BX 3.150 10/02/27 '27	US09256BAJ61		DBFUGR	USD	AACA	31/03/2018
QBR 5.375 06/15/24 '24	USC96225AA22		DBFUGR	USD	AACA	31/03/2018
GEWSU 4.300 09/15/44	US372546AT84		DBFUGR	USD	AACA	31/03/2018
AIETH 5.625 04/15/22 '18	US92933BAF13		DBFSGR	USD	AACA	31/03/2018
TUFTU 5.017 04/15/12	US899043AA10		DBFUGR	USD	AACA	31/03/2018
MCD 6.300 03/01/38 MTN	US58013MEF77		DTFUFR	USD	AACA	31/03/2018
SESF 2.500 03/25/19	US78413KAA07		DBFGGR	USD	AACA	31/03/2018
IIIX 7.000 03/15/19 '18	USC45982AA06		DBFUGR	USD	AACA	31/03/2018
PACKH 5.848 07/15/21 '18 FRN	US761735AR08		DBVUGR	USD	AACA	31/03/2018

Financial instrument name	Financial Instrument (ISIN)	Written description of financial instrument	Instrument Classification	Currency	Market Segment	date
CP 9.450 08/01/21	US136440AL88		DBXXXX	USD	AACA	31/03/2018
BBVA 2.875 06/29/22 '22	US20453KAB17		DTFUGR	USD	AACA	31/03/2018
WFC 7.500 04/15/35 PUT	US337358BA27		DBXXXX	USD	AACA	31/03/2018
CBA 2.250 03/10/20 MTN	US2027A1JH15		DTFNFR	USD	AACA	31/03/2018
DE 2.375 10/15/23 MTN	US24424CBU45		DTFUFR	USD	AACA	31/03/2018
WMT 1.950 12/15/18	US931142DJ92		DBFUGR	USD	AACA	31/03/2018
USAAS 2.450 08/01/20 MTN	US90327QCX51		DTFUFR	USD	AACA	31/03/2018
PEG 1.800 06/01/19 '19 MTN	US74456QBG01		DTXXFR	USD	AACA	31/03/2018
AILLP 4.150 03/15/46 '45	US02361DAQ34		DBFSGR	USD	AACA	31/03/2018
AMRAS 5.250 07/31/22	US023767AA45		DBFSGR	USD	AACA	31/03/2018
MINI 5.875 07/01/24 '19	US60740FAM77		DBFUGR	USD	AACA	31/03/2018
GOLLD 9.250 07/20/20 CALd	US38045UAD28		DBFGGR	USD	AACA	31/03/2018
AXLJ 6.000 02/08/20 MTN	XS1390059969		DTFXFR	USD	AACA	31/03/2018
	US855244AM15		DBFUGR	USD	AACA	31/03/2018
MTFGI 2.250 05/06/19 '19 MTN	US90520EAF88		DTFNGR	USD	AACA	31/03/2018
CF 3.400 12/01/21	US12527GAG82		DBFSGR	USD	AACA	31/03/2018
EIX 1.845 02/01/22	US842400GF40		DBFSBR	USD	AACA	31/03/2018
CRGV 4.370 05/22/19	XS1743040849		DBFTFR	USD	AACA	31/03/2018
GROB 6.750 05/09/19	ARLOSG5600A6		DTFUFR	USD	AACA	31/03/2018
EONG 5.800 04/30/18 MATd	USN3033QAT96		DBFGFR	USD	AACA	31/03/2018
WMT 5.800 02/15/18 MATd	US931142CJ02		DBFUFR	USD	AACA	31/03/2018
MRCG 3.250 03/19/25 '24	USU2912LAF05		DBFGGR	USD	AACA	31/03/2018
SO 3.750 03/01/45 '44	US010392FM53		DBFUGR	USD	AACA	31/03/2018
NY 6.089 11/15/40	US59259NZN64			USD	AACA	31/03/2018
HTAXX 3.500 08/01/26 '26	US42225UAD63		DBFGGR	USD	AACA	31/03/2018
RUSST 13.000 10/27/22 '18	XS1117280625		DYVXXR	USD	AACA	31/03/2018
ARGV 12/14/18	ARARGE5204Q9		DTZUFR	USD	AACA	31/03/2018
VSM 5.500 09/30/24 '21	US92532WAA18		DBFUGR	USD	AACA	31/03/2018
NISMO 1.550 09/13/19	US654740AR08		DBFUFR	USD	AACA	31/03/2018
PEACF 3.976 02/15/25	US70466WAA71		DBFUGR	USD	AACA	31/03/2018
AGN 4.625 10/01/42 '42	US942683AH65		DBFUGR	USD	AACA	31/03/2018
CFG 2.250 10/30/20 '20 MTN	US17401QAN16		DTFUFR	USD	AACA	31/03/2018
NRP 1.750 11/23/24 '24 MTN	XS1722898431		DTFXGR	EUR	AACA	31/03/2018
ASFZ 6.950 11/01/18	US046003JU47		DBFUFR	USD	AACA	31/03/2018
AER 4.570 12/21/65 '18 FRN	USU4504YAA39		DBVGGR	USD	AACA	31/03/2018
TTXCO 3.600 01/15/25 MTN	US87305QCH20		DTFUFR	USD	AACA	31/03/2018
TSLA 1.625 11/01/19 CVT	US83416TAC45		DCFUGR	USD	AACA	31/03/2018
NEE 5.650 02/01/37	US341081EV58		DBFSFR	USD	AACA	31/03/2018
EIDPT 5.600 04/01/44 '43	US29336UAC18		DBFUGR	USD	AACA	31/03/2018
ARW 3.500 04/01/22 '22	US042735BD16		DBFUGR	USD	AACA	31/03/2018
JNPR 5.950 03/15/41	US48203RAD61		DBFUGR	USD	AACA	31/03/2018

Financial instrument name	Financial Instrument (ISIN)	Written description of financial instrument	Instrument Classification	Currency	Market Segment	date
VIAB 3.125 06/15/22 '22	US92553PAM41		DBFUGR	USD	AACA	31/03/2018
IADB 4.375 01/24/44 MTN	US4581X0CE61		DTFUFGR	USD	AACA	31/03/2018
DUK 4.650 08/01/43 '43	US720186AG01		DBFUGR	USD	AACA	31/03/2018
EVRG 4.250 12/01/45 '45	US95709TAM27		DBFSGR	USD	AACA	31/03/2018
AZO 2.875 01/15/23 '22	US053332AN27		DBFUGR	USD	AACA	31/03/2018
REG 3.750 11/15/22 '22	US294752AH34		DBFUGR	USD	AACA	31/03/2018
NG 3.407 03/10/26 '25	US114259AN42		DBFUGR	USD	AACA	31/03/2018
UNIONP 061 1 Sr Seq Fix	US90783WAA18		DBFSGR	USD	AACA	31/03/2018
NMARI 9.500 10/15/21 '18	US570254AB85		DBFUGR	USD	AACA	31/03/2018
TX 5.718 02/01/41	US796253U917			USD	AACA	31/03/2018
DUK 5.300 01/15/19	US144141CZ94		DBFSGR	USD	AACA	31/03/2018
CA 6.263 04/01/49	US072024ND01		DMFSFR	USD	AACA	31/03/2018
KHC 7.125 08/01/39	US42307TAH14		DBFUGR	USD	AACA	31/03/2018
DUK 3.750 05/15/46 '45	US26443TAA43		DBFSGR	USD	AACA	31/03/2018
STZ 2.650 11/07/22 '22	US21036PAW86		DBFGGR	USD	AACA	31/03/2018
BATS 8.125 06/23/19	US761713B544		DBFUGR	USD	AACA	31/03/2018
CNR 2.250 11/15/22 '22	US136375BX90		DBFUGR	USD	AACA	31/03/2018
TRP 2.450 06/01/18 MATd	US198280AB59		DBFUGR	USD	AACA	31/03/2018
DUK 4.300 06/15/20	US26442CAJ36		DBFSGR	USD	AACA	31/03/2018
SCG 4.750 05/15/21 '21 MTN	US80589MAD48		DBFUGR	USD	AACA	31/03/2018
NNN 5.500 07/15/21 '21	US637417AD84		DBFSGR	USD	AACA	31/03/2018
SBUX 4.300 06/15/45 '44	US855244AH20		DBFUGR	USD	AACA	31/03/2018
DUK 4.200 03/15/42 '41	US263901AD25		DBFSGR	USD	AACA	31/03/2018
CBS 4.000 01/15/26 '25	US124857AQ69		DBFGGR	USD	AACA	31/03/2018
MQG 2.850 01/15/21 MTN	US55608PAV67		DTFNFR	USD	AACA	31/03/2018
APO 4.400 05/27/26 '26	US03765HAB78		DBFGGR	USD	AACA	31/03/2018
ABI 8.000 11/15/39	US03523TBJ60		DBFGFR	USD	AACA	31/03/2018
AALX 3.600 03/22/29	US02377BAB27		DMFSGR	USD	AACA	31/03/2018
GS 2.600 01/31/22 MTN	XS1156175249		DTFXFR	USD	AACA	31/03/2018
AWK 6.593 10/15/37	US03040WAD74		DBFUGR	USD	AACA	31/03/2018
HYMTR 3.450 03/12/21 MTN	US44891AAS69		DTFUFGR	USD	AACA	31/03/2018
SUMFG 2.092 10/18/19	US865622CH52		DBFGFR	USD	AACA	31/03/2018
KEYS 3.300 10/30/19 '19	US49338LAD55		DBFUGR	USD	AACA	31/03/2018
GUDGF 1.950 10/27/21 MTN	US40139LAC72		DTFNFR	USD	AACA	31/03/2018
CNLCC 7.375 03/01/31	US416592AE30		DBFUGR	USD	AACA	31/03/2018
BAIIS 9.625 04/15/20 '18	US402040AJ82		DBFUGR	USD	AACA	31/03/2018
BR 3.400 06/27/26 '26	US11133TAC71		DBFUGR	USD	AACA	31/03/2018
NTR 3.500 06/01/23 '23	US008916AL27		DBFUGR	USD	AACA	31/03/2018
FMEG 6.500 09/15/18	USU31434AA85		DBFGGR	USD	AACA	31/03/2018
GSHPC 13.102 Perp '22 FRN	US370837AA46		DBFUQR	USD	AACA	31/03/2018
GFG 8.250 07/19/26 '21 FRN	USP0R66CAA64		DBFUGR	USD	AACA	31/03/2018



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AEP 4.000 12/01/46 '46	US00115AAF66		DBFUGR	USD	AACA	31/03/2018
SUMFG 2.450 01/10/19	US865622BG88		DBFUFR	USD	AACA	31/03/2018
MVRNT 8.625 10/15/20 EXCd	US106777AB11		DBFUGR	USD	AACA	31/03/2018
TPCHO 8.750 12/15/20 '18	USU8925WAA90		DBFSGR	USD	AACA	31/03/2018
BHGE 2.773 12/15/22 '22	USU05693AA10		DBFNGR	USD	AACA	31/03/2018
CDSR 9.750 07/27/22	USP32086AN30		DBFNGR	USD	AACA	31/03/2018
NY 1.690 02/01/21	US64971WF396			USD	AACA	31/03/2018
BRGV 5.000 01/27/45	US105756BW95		DBFUGR	USD	AACA	31/03/2018
BATS 6.875 05/01/20	US761713BT27		DBFUGR	USD	AACA	31/03/2018
EIX 6.050 03/15/39	US842400FL27		DBFSGR	USD	AACA	31/03/2018
CTUP 9.750 05/11/18 DFTd	USP9159EAA03		DBFUGR	USD	AACA	31/03/2018
PPL 6.250 05/15/39	US69351UAM53		DBFSGR	USD	AACA	31/03/2018
SO 6.000 03/01/39	US010392FB98		DBFUFR	USD	AACA	31/03/2018
AVGO 3.500 01/15/28 '27	US11134LAR06		DBVGGR	USD	AACA	31/03/2018
BMO 2.100 06/15/20 MTN	US06367TYL87		DTFUGR	USD	AACA	31/03/2018
SUMFG 1.966 01/11/19	US865622CE22		DBFUGR	USD	AACA	31/03/2018
DTE 4.300 07/01/44 '44	US23338VAD82		DBFSGR	USD	AACA	31/03/2018
MCK 3.796 03/15/24 '23	US581557BE41		DBFUGR	USD	AACA	31/03/2018
GPORX 6.375 01/15/26 '21	US402635AP10		DBFNGR	USD	AACA	31/03/2018
NYHCN 5.750 07/01/43	US62952EAB39		DBFUGR	USD	AACA	31/03/2018
C 7.625 12/01/36	US17305HAA68		DBFSFR	USD	AACA	31/03/2018
VNA 5.000 10/02/23	US25155FAB22		DBFGGR	USD	AACA	31/03/2018
PNC 1.950 03/04/19 '19 MTN	US69353REV69		DTFUFR	USD	AACA	31/03/2018
GTPAP 151 A Sr Fix	US36246MAT62		DAFSBR	USD	AACA	31/03/2018
FE 5.500 08/15/24	US186108CJ39		DBFSGR	USD	AACA	31/03/2018
CBA 3.450 03/16/23 MTN	US2027A0JX81		DTFNFR	USD	AACA	31/03/2018
ANTMX 4.850 08/15/54 '54	US94973VBL09		DBFUGR	USD	AACA	31/03/2018
NG 5.900 11/15/39	US575634AS94		DBFUGR	USD	AACA	31/03/2018
NY 5.952 06/15/42	US64972FK886		DMFSGR	USD	AACA	31/03/2018
MO 5.960 11/01/39	US231266FD42			USD	AACA	31/03/2018
KMI 5.800 03/15/35	US494550AT30		DBFUFR	USD	AACA	31/03/2018
BRK 6.530 07/15/37 MTN PUT	US12189QAB68		DTXXXX	USD	AACA	31/03/2018
CONAIR 071 B Sub Seq Fix	US21079RAA05		DBFUBR	USD	AACA	31/03/2018
MDT 4.000 04/01/43 '42	US585055AY20		DBFUGR	USD	AACA	31/03/2018
PA 6.600 03/01/20	US7252087V80			USD	AACA	31/03/2018
DCEL 6.750 03/01/23 '18	US25380QAH20		DBFUGR	USD	AACA	31/03/2018
ARION 1.625 12/01/21 MTN	XS1527737495		DTFXFB	EUR	AACA	31/03/2018
NG 5.819 04/01/41	US49338CAA18		DBFUGR	USD	AACA	31/03/2018
SCHN 2.950 09/27/22	US80687PAA49		DBFUGR	USD	AACA	31/03/2018
WILRE 5.875 03/30/33 '23 FRN	US97263BAA17		DBFUGR	USD	AACA	31/03/2018
WBA 4.400 09/15/42	US931422AK51		DBFUGR	USD	AACA	31/03/2018

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INGRX 3.200 10/01/26 '26	US457187AB87		DBFUGR	USD	AACA	31/03/2018
EXC 4.000 06/01/42 '41	US247109BR13		DBFSGR	USD	AACA	31/03/2018
TX 6.276 08/15/41 '19	US915137X730			USD	AACA	31/03/2018
SO 4.400 06/01/43 '42	US001192AK93		DBFGGR	USD	AACA	31/03/2018
MMP 4.200 10/03/47 '47	US559080AM85		DBFUGR	USD	AACA	31/03/2018
VIPS 1.500 03/15/19 CVT PUT	US92763WAA18		DCFUFR	USD	AACA	31/03/2018
SGEEL 3.850 08/27/21 MTN	XS1567051443		DAFXGR	USD	AACA	31/03/2018
TIRNA 10.750 05/01/22 '19	XS1597294781		DYFXXR	USD	AACA	31/03/2018
RZDCP 4.375 03/01/24	XS1574068844		DAFXGR	USD	AACA	31/03/2018
BRGV 5.625 02/21/47	US105756BY51		DBFTGR	USD	AACA	31/03/2018
KLBND 4.875 09/19/27	USL5828LAB55		DBFGGR	USD	AACA	31/03/2018
AXIA 3.466 11/19/20 MTN	XS1316202255		DTFXAR	USD	AACA	31/03/2018
UNIFI 7.375 02/12/26 '22	USP94461AE36		DBFGGR	USD	AACA	31/03/2018
CRE 2.250 10/25/19	USP09646AH62		DBFUGR	USD	AACA	31/03/2018
NGGV 6.750 01/28/21	XS0584435142		DYFXXR	USD	AACA	31/03/2018
CPB 4.500 02/15/19	US134429AT64		DBFUGR	USD	AACA	31/03/2018
CHEDR 5.050 06/01/20	XS1611011922		DYFXXR	USD	AACA	31/03/2018
ACCES 9.250 06/24/21 '19 MTN	XS1078208334		DTVXGR	USD	AACA	31/03/2018
DGREE 7.250 06/03/21 '19	XS1415758991		DYFXXR	USD	AACA	31/03/2018
PLCS 12/30/22 '18	NO0010680150		DCVXBR	USD	AACA	31/03/2018
NEMAK 4.750 01/23/25 '21	USP71340AC09		DBFNGR	USD	AACA	31/03/2018
RNSS 9.125 07/26/22 '19	US890542AB97		DBFNGR	USD	AACA	31/03/2018
IVAT 8.250 07/28/22 '20	USP5865GAA87		DBFSGR	USD	AACA	31/03/2018
BANCP 9.750 10/10/20 '19	XS1643553818		DYFXXR	USD	AACA	31/03/2018
COGV 2.625 03/15/23 '22	USP3772NHK11		DBFUGR	USD	AACA	31/03/2018
ZMGV 8.500 04/14/24	XS1056386714		DBFUFR	USD	AACA	31/03/2018
	XS1717086216		DYFXXR	USD	AACA	31/03/2018
LKGV 5.125 04/11/19	USY8137FAB41		DBFUFR	USD	AACA	31/03/2018
TBLA 7.000 01/24/23 '21	XS1750550029		DYFXXR	USD	AACA	31/03/2018
GOMER 5.000 03/10/20	XS1556170394		DBFUFR	USD	AACA	31/03/2018
STLD 4.125 09/15/25 '20 EXCd	USU85795AQ29		DBFNGR	USD	AACA	31/03/2018
VAKBN 5.625 05/30/22 MTN	XS1622626379		DTXFR	USD	AACA	31/03/2018
KMGZ 4.750 04/19/27 MTN	XS1595713782		DTXFR	USD	AACA	31/03/2018
ARGV 06/15/18 MATd	ARARGE5204K2		DYZUXR	USD	AACA	31/03/2018
GBVIF 7.375 12/30/30	USP05875AB84		DBFNGR	USD	AACA	31/03/2018
THINT 5.500 10/13/21	XS1501659384		DBFXAR	USD	AACA	31/03/2018
VAKBN 5.750 01/30/23 MTN	XS1760780731		DTXFR	USD	AACA	31/03/2018
GLYHO 8.125 11/14/21 '18	XS1132825099		DYFXXR	USD	AACA	31/03/2018
NAGV 5.250 10/29/25	XS1311099540		DYFXXR	USD	AACA	31/03/2018
MMCFN 4.100 04/11/23	XS1589324075		DAFXBR	USD	AACA	31/03/2018
GPRK 6.500 09/21/24 '21	USG38327AA30		DBFSGX	USD	AACA	31/03/2018

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YKBNK 8.500 03/09/26 '21 MTN	XS1376681067		DTVXGR	USD	AACA	31/03/2018
EGREG 8.750 06/28/25 '21	XS1627599654		DYFXXR	USD	AACA	31/03/2018
ISCTR 6.125 04/25/24 MTN	XS1578203462		DTFXFR	USD	AACA	31/03/2018
CAREL 9.500 12/15/24 '19	USU14477AC46		DBFUGR	USD	AACA	31/03/2018
TAMO 4.625 04/30/20	XS1121907676		DYFXXR	USD	AACA	31/03/2018
CPI 9.750 01/22/25	XS1261825621		DBFUAR	USD	AACA	31/03/2018
ZAGV 4.850 09/27/27	US836205AW44		DBFTFR	USD	AACA	31/03/2018
CRGV 7.158 03/12/45	USP3699PGJ05		DBFUGR	USD	AACA	31/03/2018
CBOM 5.550 02/14/23	XS1759801720		DAFXGR	USD	AACA	31/03/2018
HPCLM 5.250 04/28/27	XS1599758940		DYFXXR	USD	AACA	31/03/2018
TJGV 7.125 09/14/27	US87406KAA07		DBFUFR	USD	AACA	31/03/2018
ECLOB 8.500 07/13/22 '20	US536333AA58		DBFSGR	USD	AACA	31/03/2018
LKGV 6.200 05/11/27	USY8137FAH11		DBFUFR	USD	AACA	31/03/2018
PETRB 5.625 06/19/47	USP7808BAB38		DBFUGR	USD	AACA	31/03/2018
GAGV 6.950 06/16/25	XS1245960684		DYFXXR	USD	AACA	31/03/2018
MTNJ 5.373 02/13/22	XS1503116912		DYFXXR	USD	AACA	31/03/2018
PKGK 8.250 04/15/24	XS1056560920		DYFXXR	USD	AACA	31/03/2018
RUGV 5.250 06/23/47	RU000A0JXU14		DBFXXR	USD	AACA	31/03/2018
MNGV 5.625 05/01/23	USY6142NAB48		DBFTFR	USD	AACA	31/03/2018
NGGV 7.696 02/23/38 MTN	XS1777972941		DTFXFB	USD	AACA	31/03/2018
MELCO 4.875 06/06/25 '20	US58547DAA72		DBFNGR	USD	AACA	31/03/2018
ZMGV 8.970 07/30/27	XS1267081575		DBFUAR	USD	AACA	31/03/2018
PTTEP 4.875 Perp '19 FRN	USY7150MAB38		DBVGQR	USD	AACA	31/03/2018
COLLA 4.750 10/01/18	XS0975576165		DBFUQR	USD	AACA	31/03/2018
TRGV 6.000 03/25/27	US900123CL22		DBFUFR	USD	AACA	31/03/2018
PPSIB 4.150 03/29/27 MTN	US71567RAH93		DTFUFR	USD	AACA	31/03/2018
	USP32457AB27		DBVUQR	USD	AACA	31/03/2018
TRGV 4.875 10/09/26	US900123CK49		DBFUFR	USD	AACA	31/03/2018
AFEIP 4.000 05/24/21 MTN	XS1418627821		DTFCFR	USD	AACA	31/03/2018
TRGV 5.750 03/22/24	US900123CF53		DBFUFR	USD	AACA	31/03/2018
CMGV 9.500 11/19/25	XS1313779081		DYFXXR	USD	AACA	31/03/2018
	US05964TAQ22		DTXXXX	USD	AACA	31/03/2018
IDGV 4.350 01/08/27 MTN	USY20721BQ18		DBFTGR	USD	AACA	31/03/2018
KEGV 5.875 06/24/19	XS1028951850		DYFXXR	USD	AACA	31/03/2018
GARAN 5.875 03/16/23 MTN	XS1576037284		DTFXFR	USD	AACA	31/03/2018
IDGV 5.250 01/17/42 MTN	USY20721BB49		DBFUGR	USD	AACA	31/03/2018
TSIHU 5.375 01/31/23	XS1728038909		DBFXFR	USD	AACA	31/03/2018
PAGV 3.875 03/17/28 '27	US698299BF03		DBFUGR	USD	AACA	31/03/2018
NGGV 7.143 02/23/30 MTN	XS1777972511		DTFXFB	USD	AACA	31/03/2018
ECGV 9.650 12/13/26	XS1535071986		DYFXXR	USD	AACA	31/03/2018
KAGRO 4.625 05/24/23 MTN	XS0934609016		DTFUQR	USD	AACA	31/03/2018

Financial instrument name	Financial Instrument (ISIN)	Written description of financial instrument	Instrument Classification	Currency	Market Segment	date
BYGV 7.625 06/29/27	XS1634369224		DYFXXR	USD	AACA	31/03/2018
AFFNN 4.375 04/29/20 MTN	XS1225008538		DTFCFR	USD	AACA	31/03/2018
GAGV 6.375 12/12/24	XS1003557870		DBFUAR	USD	AACA	31/03/2018
KCHOL 3.500 04/24/20	XS0922615819		DYFXXR	USD	AACA	31/03/2018
ICDED 6.950 11/10/21	USP56226AC09		DBFUGR	USD	AACA	31/03/2018
TRGV 4.250 04/14/26	US900123CJ75		DBFUGR	USD	AACA	31/03/2018
TJGV 7.125 09/14/27	XS1676401414		DYFXXR	USD	AACA	31/03/2018
EGREG 8.250 03/23/22 '20	XS1580431143		DYFXXR	USD	AACA	31/03/2018
PETPV 8.125 11/14/22 '22	XS1711554102		DYFXXR	USD	AACA	31/03/2018
COPX 3.875 11/02/27 '27	USP2195VAH89		DBFNGR	USD	AACA	31/03/2018
	USU4281PAA13		DBFNGR	USD	AACA	31/03/2018
RUGV 4.250 06/23/27	RU000A0JXTS9		DBFXXR	USD	AACA	31/03/2018
TRGV 5.125 02/17/28	US900123CP36		DBFUFR	USD	AACA	31/03/2018
MNGV 5.125 12/05/22 MTN	US60937GAB23		DTFUFR	USD	AACA	31/03/2018
PAGV 4.000 09/22/24 '24	US698299BD54		DBFUGR	USD	AACA	31/03/2018
USGIN 9.375 05/19/20 MTN	US89253YAA01		DTFUFR	USD	AACA	31/03/2018
SRIL 6.875 03/27/24 '21	USY2749KAC46		DBFGGR	USD	AACA	31/03/2018
ENAP 4.500 09/14/47 '47	USP37110AM89		DBFUGR	USD	AACA	31/03/2018
ACCES 10.500 10/19/21 MTN	XS1506648887		DTFXFR	USD	AACA	31/03/2018
PKGK 6.875 12/05/27	XS1729875598		DYFXXR	USD	AACA	31/03/2018
EUDBK 5.000 09/26/20 MTN	XS0972645112		DTFCFR	USD	AACA	31/03/2018
CGHCL 4.750 01/17/23 '21	XS1751178499		DYFXXR	USD	AACA	31/03/2018
PUMAN 5.000 01/24/26 '21	XS1751117604		DYFXXR	USD	AACA	31/03/2018
KEGV 6.875 06/24/24	XS1028952403		DYFXXR	USD	AACA	31/03/2018
SRKAI 5.300 06/27/19	XS1080090126		DBFXCR	USD	AACA	31/03/2018
PPSIB 3.300 11/21/22 MTN	US71567RAA41		DTFUFR	USD	AACA	31/03/2018
ZENIT 7.375 05/30/22 MTN	XS1619839779		DTFXFR	USD	AACA	31/03/2018
ECGV 10.500 03/24/20	XS1199929826		DYFXXR	USD	AACA	31/03/2018
SUZBE 7.000 03/16/47 '46	USA8372TAC20		DBFUGR	USD	AACA	31/03/2018
DMAIR 5.075 02/15/23 '22	XS1772800204		DBFUFR	USD	AACA	31/03/2018
BOGV 4.500 03/20/28	USP37878AC26		DBFUGR	USD	AACA	31/03/2018
CBOM 8.700 11/13/18	XS0924078453		DAFXFR	USD	AACA	31/03/2018
BEEFC 6.500 09/20/26 '21	US603374AD12		DBFUGR	USD	AACA	31/03/2018
LTGV 6.625 02/01/22	XS0739988086		DYFXXR	USD	AACA	31/03/2018
LAINN 4.600 09/13/22	XS1637404275		DBFNCR	USD	AACA	31/03/2018
SRGV 9.250 10/26/26	USP68788AA97		DBFTGR	USD	AACA	31/03/2018
TRFI 5.250 11/10/22	USP26054AA76		DBFUGR	USD	AACA	31/03/2018
VAKBN 5.500 10/27/21 MTN	XS1508914691		DTFXFR	USD	AACA	31/03/2018
GHSV 7.875 08/07/23	US374422AB97		DBFUFR	USD	AACA	31/03/2018
FSRJ 4.250 04/30/20 MTN	XS1225512026		DTFXFR	USD	AACA	31/03/2018
ESKHL 7.125 02/11/25 MTN	XS1187065443		DTFXFR	USD	AACA	31/03/2018

Financial instrument name	Financial Instrument (ISIN)	Written description of financial instrument	Instrument Classification	Currency	Market Segment	date
THINT 5.625 12/05/22	XS1729876059		DAFXFR	USD	AACA	31/03/2018
CNTRA 5.750 10/10/24 '21	US00775CAA45		DBFUGR	USD	AACA	31/03/2018
ILGV 4.000 06/30/22	US46513AGA25		DBFUGR	USD	AACA	31/03/2018
COUP 0.375 01/15/23 CVT	US22266LAA44		DCFUGR	USD	AACA	31/03/2018
SGLJ 7.125 06/27/25 '21	USU85969AD24		DBFNGR	USD	AACA	31/03/2018
YKBNK 5.850 06/21/24 MTN	XS1634372954		DTFXFR	USD	AACA	31/03/2018
CYDSA 6.250 10/04/27 '22	USP3R26HAA81		DBFNGR	USD	AACA	31/03/2018
YKBNK 5.125 10/22/19	XS1028938915		DYFXXR	USD	AACA	31/03/2018
TLVAC 6.125 01/31/46 '45	US40049JBC09		DBFUGR	USD	AACA	31/03/2018
UAGV 7.375 09/25/32	US903724BM37		DBFUFR	USD	AACA	31/03/2018
KAISA 9.375 06/30/24 '21	XS1627598094		DYFXXR	USD	AACA	31/03/2018
NGD 6.250 11/15/22 '18	USC62944AB64		DBFUGR	USD	AACA	31/03/2018
GTHE 8.625 05/06/19 '18	USY0629LAA53		DBFUGR	USD	AACA	31/03/2018
GFNOR 5.750 10/04/31 '26 FRN	US05962GAF63		DBFUGR	USD	AACA	31/03/2018
COGUP 4.625 04/20/22 '20	XS1589745170		DBFUFR	USD	AACA	31/03/2018
BNACR 4.875 11/01/18	USP14623AA33		DBFUFR	USD	AACA	31/03/2018
AKBNK 7.200 03/16/27 '22 MTN	XS1574750292		DTVXGR	USD	AACA	31/03/2018
CARA 6.125 02/04/20 '18	US14074LAA35		DBFUGR	USD	AACA	31/03/2018
CLGV 3.125 01/21/26	US168863CA49		DBFUFR	USD	AACA	31/03/2018
COMBX 8.750 04/16/26 '21 FRN	XS1396282177		DBVUGR	USD	AACA	31/03/2018
NPNJ 6.000 07/18/20	USN5946FAB33		DBFGFR	USD	AACA	31/03/2018
FDLTY 10.500 10/16/22	XS1692930404		DYFXXR	USD	AACA	31/03/2018
TUPYC 6.625 07/17/24 '19	USL9326VAA46		DBFGGR	USD	AACA	31/03/2018
GFIJ 4.875 10/07/20	XS0547082973		DYFXXR	USD	AACA	31/03/2018
FIBAH 7.750 11/24/27 '22 FRN	XS1386178237		DYVXXR	USD	AACA	31/03/2018
AZGV 4.750 03/18/24	XS1044540547		DYFXXR	USD	AACA	31/03/2018
BORET 7.625 09/26/18	XS0974469206		DBFUFR	USD	AACA	31/03/2018
GGBRD 4.875 10/24/27	US37373WAD20		DBFGGR	USD	AACA	31/03/2018
ELFIS 5.950 06/03/20	XS1238157181		DBFUFR	USD	AACA	31/03/2018
EVRE 5.375 03/20/23	XS1533915721		DYFXXR	USD	AACA	31/03/2018
TRGV 5.125 03/25/22	US900123BY51		DBFUFR	USD	AACA	31/03/2018
RAIZE 5.300 01/20/27	USL7909CAA55		DBFUGR	USD	AACA	31/03/2018
SNGV 6.250 05/23/33	XS1619155564		DYFXXR	USD	AACA	31/03/2018
IDGV 2.950 01/11/23	US455780CC89		DBFTFR	USD	AACA	31/03/2018
STENA 7.000 02/01/24	USW8758PAK22		DBFUGR	USD	AACA	31/03/2018
KCHOL 5.250 03/15/23 '22	XS1379145656		DYFXXR	USD	AACA	31/03/2018
ARD 6.000 02/15/25 '20	USG04586AM83		DBFGGR	USD	AACA	31/03/2018
CHWAT 5.250 02/07/22 '20	XS1556165477		DYFXXR	USD	AACA	31/03/2018
MMCFN 3.849 04/08/22	XS1622146758		DBFUFR	USD	AACA	31/03/2018
BARN 5.500 06/15/23	BE6254003252		DBFNDR	USD	AACA	31/03/2018
ZAGV 5.650 09/27/47	US836205AX27		DBFTFR	USD	AACA	31/03/2018

Financial instrument name	Financial Instrument (ISIN)	Written description of financial instrument	Instrument Classification	Currency	Market Segment	date
GHSV 8.125 01/18/26	XS1108847531		DYFXXR	USD	AACA	31/03/2018
HRGV 6.000 01/26/24 MTN	XS0997000251		DBFXFR	USD	AACA	31/03/2018
TCSFN 9.250 Perp '22 FRN	XS1631338495		DBFQPR	USD	AACA	31/03/2018
EGREG 7.500 06/28/23 '20	XS1627599498		DYFXXR	USD	AACA	31/03/2018
PLZL 4.700 01/29/24	XS1713474325		DYFXXR	USD	AACA	31/03/2018
TCELL 5.750 10/15/25	XS1298711729		DYFXXR	USD	AACA	31/03/2018
ISCTR 7.000 06/29/28 '23 FRN	XS1623796072		DTVXGR	USD	AACA	31/03/2018
	XS1725337445		DTFUFR	USD	AACA	31/03/2018
VOTAM 5.750 01/28/27 '26	USC86068AA80		DBFUGR	USD	AACA	31/03/2018
HRGV 5.500 04/04/23	XS0908769887		DBFXFR	USD	AACA	31/03/2018
CIGV 6.125 06/15/33	XS1631415400		DYFXXR	USD	AACA	31/03/2018
QNBK 3.705 02/12/20 FRN MTN	XS1768135128		DTVXFB	USD	AACA	31/03/2018
GOLLD 10.750 02/12/23 CALd	USP98079AB59		DBFUGR	USD	AACA	31/03/2018
AKBLU 8.000 08/06/18 MTN	XS1272198265		DTFUFR	USD	AACA	31/03/2018
USD 500'000'000 6.375% Senior Notes	US05462GAJ31		DBFGGR	USD	AACA	31/03/2018
RAILC 5.875 01/18/25 '22	USL79090AB95		DBFGGR	USD	AACA	31/03/2018
	USK9897UAB46		DBFSGR	USD	AACA	31/03/2018
TZGV 8.241 03/08/20 FRN	XS0896119897		DBVXAR	USD	AACA	31/03/2018
ALFAB 9.500 02/18/25 '20 FRN	XS1135611652		DAFXGR	USD	AACA	31/03/2018
UAGV 7.375 09/25/32	XS1577952952		DYFXXR	USD	AACA	31/03/2018
GZRFP 5.750 01/13/22 '20	XS1545743442		DYFXXR	USD	AACA	31/03/2018
BCI 4.000 02/11/23	US05956NAE22		DBFUGR	USD	AACA	31/03/2018
PUMAN 5.000 01/24/26 '21	XS1751189348		DYFXXR	USD	AACA	31/03/2018
BYGV 6.875 02/28/23	XS1634369067		DYFXXR	USD	AACA	31/03/2018
CLRS 9.000 03/15/19 DFTd	USU17926AF01		DBFSGR	USD	AACA	31/03/2018
PHAGB 3.949 04/24/23 '23	XS1752568144		DAFXBR	USD	AACA	31/03/2018
HNLCF 6.250 10/05/21 MTN	XS1499773098		DTFXFR	USD	AACA	31/03/2018
AKHFO 5.250 06/13/23	XS1629414704		DBFXBB	USD	AACA	31/03/2018
MVGV 7.000 06/07/22	XS1617562290		DYFXXR	USD	AACA	31/03/2018
LKGV 6.000 01/14/19	USY8137FAA67		DBFUFR	USD	AACA	31/03/2018
BANK 9.375 03/10/23	XS1273034014		DYFXXR	USD	AACA	31/03/2018
GFNOR 6.875 Perp '22 FRN	USP14008AD19		DBFUPR	USD	AACA	31/03/2018
AFEIP 4.125 06/20/24 MTN	XS1633896813		DTFCCR	USD	AACA	31/03/2018
YKBNK 5.750 02/24/22 MTN	XS1571399754		DTFXFR	USD	AACA	31/03/2018
CCOLA 4.215 09/19/24 '24	XS1577950402		DYFXXR	USD	AACA	31/03/2018
RWGV 6.625 05/02/23	XS0925613217		DYFXXR	USD	AACA	31/03/2018
FM 7.500 04/01/25 '20	US335934AL97		DBFUGR	USD	AACA	31/03/2018
KIMBE 3.250 03/12/25	US494386AC96		DBFUGR	USD	AACA	31/03/2018
NGGV 6.375 07/12/23	XS0944707222		DYFXXR	USD	AACA	31/03/2018
TUPRS 4.500 10/18/24 '24	XS1686704948		DYFXXR	USD	AACA	31/03/2018
PERTM 6.450 05/30/44 MTN	US69370RAA59		DTFUFR	USD	AACA	31/03/2018

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INDY 5.875 11/09/24 '21	USY39694AA51		DBFGGR	USD	AACA	31/03/2018
FM 6.875 03/01/26 '21	US335934AR67		DBFNDR	USD	AACA	31/03/2018
FIBAH 6.000 01/25/23	XS1711581337		DYFXXR	USD	AACA	31/03/2018
QNBFB 4.875 05/19/22 MTN	XS1613091500		DTFXFR	USD	AACA	31/03/2018
GBVIF 7.375 12/30/30	US05330RAA86		DBFNDR	USD	AACA	31/03/2018
CLGV 3.125 03/27/25	US168863BW77		DBFUFR	USD	AACA	31/03/2018
FM 6.500 03/01/24 '20	US335934AP02		DBFNDR	USD	AACA	31/03/2018
JMGV 7.875 07/28/45	US470160CB63		DBFUFR	USD	AACA	31/03/2018
	USP06518AG23		DBFUFR	USD	AACA	31/03/2018
MEXCH 4.000 10/04/27 '27	US59284BAF58		DBFUGR	USD	AACA	31/03/2018
MXCAT 3.875 04/30/28 '28	USP6629MAC66		DBFSGR	USD	AACA	31/03/2018
KMGZ 3.875 04/19/22 MTN	XS1595713279		DTFXFR	USD	AACA	31/03/2018
GRKOE 5.250 07/24/24 '20	USN3700LAB10		DBFGGR	USD	AACA	31/03/2018
CBOM 5.550 02/14/23	US12504PAF71		DBFSGR	USD	AACA	31/03/2018
TURIH 4.250 09/18/22 MTN	XS1684378208		DTFXFR	USD	AACA	31/03/2018
PYGV 4.700 03/27/27	USP75744AE59		DBFUFR	USD	AACA	31/03/2018
ZAGV 4.875 04/14/26	US836205AT15		DBFUFR	USD	AACA	31/03/2018
YEHEH 6.900 09/15/21 '19	XS1485533944		DYFXXR	USD	AACA	31/03/2018
SGEF 6.750 03/30/29 '24	USP0100VAB91		DBFSGR	USD	AACA	31/03/2018
TRADO 4.250 04/30/28	USP9367RAG67		DBFUGR	USD	AACA	31/03/2018
ECGV 9.625 06/02/27	XS1626530320		DYFXXR	USD	AACA	31/03/2018
BRSRF 7.375 02/02/22	USP12445AA33		DBFUGR	USD	AACA	31/03/2018
TCZIR 5.125 09/29/23 MTN	XS1691349010		DTFXFR	USD	AACA	31/03/2018
EGREG 7.000 03/23/20	XS1580430681		DYFXXR	USD	AACA	31/03/2018
VON 4.950 06/16/24 '24	US92718WAG42		DBFUGR	USD	AACA	31/03/2018
COMIS 4.875 01/15/24	USP30179AM09		DBFUGR	USD	AACA	31/03/2018
AKBNK 6.797 04/27/28 '23 MTN	XS1772360803		DTFXGR	USD	AACA	31/03/2018
SVG V 7.625 09/21/34 PUT	USP01012AM84		DBFUGR	USD	AACA	31/03/2018
JSTL 4.750 11/12/19	XS1133588233		DYFXXR	USD	AACA	31/03/2018
PAGV 3.750 03/16/25 '24	US698299BE38		DBFUGR	USD	AACA	31/03/2018
TSIHU 4.750 01/31/21	XS1728038818		DBFXFR	USD	AACA	31/03/2018
CITIC 6.100 03/05/25	XS0893206747		DBFXCR	USD	AACA	31/03/2018
BMGV 4.854 02/06/24	USG10367AB96		DBFUGR	USD	AACA	31/03/2018
NOGN 8.000 07/25/22 '19	USN64884AB02		DBFNDR	USD	AACA	31/03/2018
FBNH 8.000 07/23/21 '19 FRN	XS1090370104		DAVXGR	USD	AACA	31/03/2018
IDGV 3.850 07/18/27 MTN	USY20721BT56		DBFUFR	USD	AACA	31/03/2018
HSLZE 4.950 01/17/28 '27	USL7915RAA43		DBFGGR	USD	AACA	31/03/2018
	XS1720610010		DYFXXR	USD	AACA	31/03/2018
IDGV 3.500 01/11/28	US455780CD62		DBFTFR	USD	AACA	31/03/2018
MINEJ 4.625 08/10/30	USN57445AA17		DBFGAR	USD	AACA	31/03/2018
UKCRD 10.250 01/23/18 DFTd	XS0543744535		DYVXXB	USD	AACA	31/03/2018

Financial instrument name	Financial Instrument (ISIN)	Written description of financial instrument	Instrument Classification	Currency	Market Segment	date
METHC 4.850 05/02/24	US59126LAA61		DBFGGR	USD	AACA	31/03/2018
CEN 6.625 02/12/45 '44	USP2205JAL46		DBFGGR	USD	AACA	31/03/2018
LILA 6.875 08/01/22 '18	USG77636AB74		DBFGGR	USD	AACA	31/03/2018
PMET 4.800 10/30/22 '20	XS1704655635		DTFUCR	USD	AACA	31/03/2018
CRGV 7.000 04/04/44	USP3699PGH49		DBFUGR	USD	AACA	31/03/2018
CSDEN 6.750 10/15/19 CALd	USL1957QAB60		DBFUGR	USD	AACA	31/03/2018
BYGV 6.200 02/28/30	XS1760804184		DYFXXR	USD	AACA	31/03/2018
CBOM 5.875 11/07/21	XS1510534677		DAFXGR	USD	AACA	31/03/2018
JAGAD 6.875 03/24/26	XS1319820897		DYFXXR	USD	AACA	31/03/2018
PPSIB 6.125 03/15/19 MTN	US71567RAB24		DTFUFR	USD	AACA	31/03/2018
EHIC 5.875 08/14/22 '20	XS1657420441		DYFXXR	USD	AACA	31/03/2018
UNCRS 4.850 02/01/23	US781764AC98		DBFGFR	USD	AACA	31/03/2018
HALKB 5.000 07/13/21	XS1439838548		DYFXXR	USD	AACA	31/03/2018
GARAN 6.125 05/24/27 '22 FRN	XS1617531063		DTVXGR	USD	AACA	31/03/2018
DLEKG 8.125 07/01/19 '18	US465676AA22		DBFGGR	USD	AACA	31/03/2018
GOTRL 5.125 05/31/24	XS1577961516		DYFXXR	USD	AACA	31/03/2018
MINEJ 5.625 08/10/37	USN57445AB99		DBFGAR	USD	AACA	31/03/2018
CSDEN 6.750 10/15/19 CALd	US20914UAB26		DBFUGR	USD	AACA	31/03/2018
ITC 3.875 09/22/19	USP3143KEZ95		DBFSGR	USD	AACA	31/03/2018
TRGV 5.750 05/11/47	US900123CM05		DBFUFR	USD	AACA	31/03/2018
SNGV 8.750 05/13/21	XS0625251854		DBFUFR	USD	AACA	31/03/2018
PETKM 5.875 01/26/23 '21	XS1747548532		DYFXXR	USD	AACA	31/03/2018
	XS1717011982		DTFXFR	USD	AACA	31/03/2018
KTSKC 7.900 02/17/26 '21 MTN	XS1323608635		DBFUFR	USD	AACA	31/03/2018
FBNH 8.250 08/07/20 '18 FRN	XS0957590689		DAVXGR	USD	AACA	31/03/2018
NOGN 7.000 02/16/25 '21	USN64884AD67		DBFNGR	USD	AACA	31/03/2018
PBRXA 7.625 01/26/22 '20	XS1555631925		DTFUCR	USD	AACA	31/03/2018
PYGV 6.100 08/11/44	USP75744AB11		DBFUFR	USD	AACA	31/03/2018
KEGV 8.250 02/28/48	XS1781710626		DYFXXR	USD	AACA	31/03/2018
AEBMF 3.375 11/01/22	XS0848940523		DYFXXR	USD	AACA	31/03/2018
ZAGV 4.300 10/12/28	US836205AU87		DBFUFR	USD	AACA	31/03/2018
NOBG 6.000 Perp '19 DFTd	XS1079076029		DBVXQR	USD	AACA	31/03/2018
ISECO 9.375 01/28/20 MTN	US46507NAB64		DTFUFR	USD	AACA	31/03/2018
KEGV 7.250 02/28/28	XS1781710543		DYFXXR	USD	AACA	31/03/2018
BCI 4.000 02/11/23	USP32133CG63		DBFUGR	USD	AACA	31/03/2018
HKSUK 2.005 09/18/19	USY35527AA11		DBFUGR	USD	AACA	31/03/2018
STEEF 4.000 09/21/24 '24	XS1577953174		DAFXBR	USD	AACA	31/03/2018
CBOM 8.875 Perp '22 FRN	XS1601094755		DBFQPR	USD	AACA	31/03/2018
AVAP 7.500 05/27/20 '18	USL5647NAA20		DBFGGR	USD	AACA	31/03/2018
PLNEG 4.125 05/15/27 MTN	US71568QAC15		DTFUFR	USD	AACA	31/03/2018
FEC 10.000 11/02/21 '18	USC70835AB69		DBFSGR	USD	AACA	31/03/2018



Financial instrument name	Financial Instrument (ISIN)	Written description of financial instrument	Instrument Classification	Currency	Market Segment	date
KMGZ 5.750 04/19/47 MTN	US48667QAP00		DTFGFR	USD	AACA	31/03/2018
IDGV 5.950 01/08/46 MTN	USY20721BP35		DBFTGR	USD	AACA	31/03/2018
EZDSK 4.375 05/18/21 MTN	XS1411381111		DAFXAR	USD	AACA	31/03/2018
PRACQ 9.000 05/15/23 '18	US74273XAA00		DBFUGR	USD	AACA	31/03/2018
	XS1760383577		DTFXFR	USD	AACA	31/03/2018
NRGEY 6.000 02/13/22 '20	USV6277KAA26		DBFSGR	USD	AACA	31/03/2018
SAMEC 7.700 10/01/27	USY74718AQ37		DBFUFB	USD	AACA	31/03/2018
HLONG 7.250 06/22/20	XS1628314889		DTFUCR	USD	AACA	31/03/2018
FRNOD 6.875 Perp '22 FRN	XS1582433428		DYVXXB	USD	AACA	31/03/2018
PHGV 3.000 02/01/28	US718286CC97		DBFUFR	USD	AACA	31/03/2018
HALC 5.875 09/30/26 '21	USU6700TAB99		DBFUGR	USD	AACA	31/03/2018
LITOO 6.875 04/15/21 '18	XS1319821275		DYFXXR	EUR	AACA	31/03/2018
PAASB 6.250 01/19/23 '21	USG9844KAC39		DBFNGR	USD	AACA	31/03/2018
JBSSC 6.250 02/05/23 '18	USA9617TAA90		DBFUGR	USD	AACA	31/03/2018
ALRCA 9.500 08/15/21 DFTd	USU04621AA36		DBFSGR	USD	AACA	31/03/2018
GHGV 7.875 08/07/23	XS0956935398		DYFXXR	USD	AACA	31/03/2018
NPNJ 5.500 07/21/25 '25	USN5946FAC16		DBFGGR	USD	AACA	31/03/2018
PETKM 5.875 01/26/23 '21	US71638YAA47		DBFUGR	USD	AACA	31/03/2018
HEHAI 7.250 06/21/21 '18	USG11259AB79		DBFUGR	USD	AACA	31/03/2018
MEXCH 4.000 10/04/27 '27	USP57908AG32		DBFUGR	USD	AACA	31/03/2018
WWW 5.000 09/01/26 '21	USU97227AB52		DBFUGR	USD	AACA	31/03/2018
ADTX 4.875 07/15/32	USU7415QAA14		DBFSGR	USD	AACA	31/03/2018
BCI 3.500 10/12/27 MTN	US05890PZA73		DTFUFR	USD	AACA	31/03/2018
BERKET VARLIK	XS1082151868		DAFXBR	USD	AACA	31/03/2018
KMGZ 5.750 04/19/47 MTN	XS1595714087		DTFXFR	USD	AACA	31/03/2018
GLWHT 8.250 11/03/19	XS1511593110		DYFXXR	USD	AACA	31/03/2018
GTGV 5.750 06/06/22	USP5015VAD84		DBFUFR	USD	AACA	31/03/2018
BSTDB 4.875 05/06/21 MTN	XS1405888576		DTFCFR	USD	AACA	31/03/2018
JULS 4.875 10/06/21 '19	XS1493722299		DBFUCR	USD	AACA	31/03/2018
GEGV 6.875 04/12/21	XS0617134092		DYFXXR	USD	AACA	31/03/2018
IQGV 6.752 03/09/23	XS1662407862		DBFUFR	USD	AACA	31/03/2018
TRGV 6.000 01/14/41	US900123BJ84		DBFTFR	USD	AACA	31/03/2018
VENTS 10.375 09/30/20 DFTd	USN96616AA00		DBFUGR	USD	AACA	31/03/2018
FAL 3.750 04/30/23	USP82290AA81		DBFUGR	USD	AACA	31/03/2018
PPSIB 3.400 03/29/21 MTN	US71567RAE62		DTFUFR	USD	AACA	31/03/2018
PLZL 5.250 02/07/23	XS1533922933		DYFXXR	USD	AACA	31/03/2018
CORFO 5.000 01/25/47 '46	USP37466AP78		DBFUGR	USD	AACA	31/03/2018
ISCTR 5.500 04/21/22 MTN	XS1508390090		DTFXFR	USD	AACA	31/03/2018
	XS1721411889		DBFUFR	USD	AACA	31/03/2018
RDCOP 6.375 02/27/19	XS1772202211		DBFNFR	USD	AACA	31/03/2018
BATRK 4.125 12/10/22 MTN	XS0860582435		DTFUFR	USD	AACA	31/03/2018

Financial instrument name	Financial Instrument (ISIN)	Written description of financial instrument	Instrument Classification	Currency	Market Segment	date
IDGV 4.350 01/11/48	US455780CE46		DBFTFR	USD	AACA	31/03/2018
BCITY 8.950 02/19/21 MTN	XS1191130753		DTFXAR	USD	AACA	31/03/2018
	US71567RAK23			USD	AACA	31/03/2018
ARBR 11.500 06/30/21	XS1558404551		DTVXBR	USD	AACA	31/03/2018
ISAXX 6.500 10/01/24 '19	USG47818AD42		DBFGGR	USD	AACA	31/03/2018
AFEIP 4.750 07/29/19 MTN	XS1091688660		DTFCFR	USD	AACA	31/03/2018
ALGEC 10.000 08/15/23 '20	USG0231EAA13		DBFGGR	USD	AACA	31/03/2018
ICPX 5.875 11/09/27 '22	US45721RAC79		DBFNGR	USD	AACA	31/03/2018
ALGEC 8.000 02/15/23 '20	USG0229BAH62		DBFSGR	USD	AACA	31/03/2018
METHC 4.850 05/02/24	XS1603335610		DYFXXR	USD	AACA	31/03/2018
	US71567RAJ59			USD	AACA	31/03/2018
CGHCL 5.125 01/17/25 '22	XS1750118462		DYFXXR	USD	AACA	31/03/2018
DCEL 8.250 09/30/20 '17	US25380WAE66		DBFUGR	USD	AACA	31/03/2018
GLNGX 8.592 05/18/21 FRN	NO0010786056		DBVXAR	USD	AACA	31/03/2018
QNBFB 6.250 04/30/19 MTN	XS1063442484		DTFXFR	USD	AACA	31/03/2018
BLUSV 7.125 Perp '20 FRN	XS1526108235		DBFXPR	USD	AACA	31/03/2018
	NO0010811268		DBFUGR	USD	AACA	31/03/2018
VED 6.125 08/09/24 '21	US92241TAM45		DBFUGR	USD	AACA	31/03/2018
RSGV 7.250 09/28/21	XS0680231908		DYFXXR	USD	AACA	31/03/2018
ABMM 7.125 08/01/22 '20	USY708CHAA88		DBFUGR	USD	AACA	31/03/2018
FOSUI 5.375 12/05/20	XS1728444131		DYFXXR	USD	AACA	31/03/2018
DNO 8.750 06/18/20 '18	NO0010740392		DBFXBR	USD	AACA	31/03/2018
MTNJ 4.755 11/11/24	XS1128996425		DYFXXR	USD	AACA	31/03/2018
DHT 4.500 10/01/19 CVT	US23335SAB25		DCFUGR	USD	AACA	31/03/2018
GRCAC 6.375 03/07/19 MTN	XS1572352653		DTFXFR	USD	AACA	31/03/2018
SIRI 4.625 05/15/23 '18	USU82764AE84		DBFUGR	USD	AACA	31/03/2018
EUDBK 4.767 09/20/22 MTN	XS0831571434		DGFCFR	USD	AACA	31/03/2018
IDGV 3.750 04/25/22	USY20721BC22		DTFUGR	USD	AACA	31/03/2018
EXOFE 2.874 02/19/19 MTN	XS0981802738		DTFXFR	USD	AACA	31/03/2018
MIC 6.000 03/15/25 '20	XS1204091588		DYFXXR	USD	AACA	31/03/2018
PAASB 6.250 01/19/23 '21	US98584QAC42		DBFNGR	USD	AACA	31/03/2018
RSGV 5.875 12/03/18	XS0995679619		DBFUFR	USD	AACA	31/03/2018
SIOPH 5.200 01/30/25 '22	XS1759179002		DYFXXR	USD	AACA	31/03/2018
VON 3.950 06/16/21 '21	XS1625994022		DBFUFR	USD	AACA	31/03/2018
CIGV 5.375 07/23/24	XS1089413089		DYFXXR	USD	AACA	31/03/2018
TSKB 7.625 03/29/27 '22 FRN	XS1584113184		DYVXXR	USD	AACA	31/03/2018
FM 7.250 04/01/23 '19	USC3535CAF52		DBFUGR	USD	AACA	31/03/2018
IQGV 6.752 03/09/23	US462652AE80		DBFUFR	USD	AACA	31/03/2018
ISECO 6.875 06/21/23 MTN	US46507NAE04		DTFUGR	USD	AACA	31/03/2018
NPNJ 4.850 07/06/27 '27	USN5946FAD98		DBFUGR	USD	AACA	31/03/2018
ETGV 6.625 12/11/24	XS1151974877		DYFXXR	USD	AACA	31/03/2018

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IGT 6.500 02/15/25 '24	USG4863AAC20		DBFSGR	USD	AACA	31/03/2018
MELCO 7.250 11/30/21 '18	USG8539EAB14		DBFSGR	USD	AACA	31/03/2018
BODEA 8.750 10/30/22	XS1577952010		DAFXBR	USD	AACA	31/03/2018
GFNOR 7.625 Perp '28 FRN	USP14008AE91		DBFUPR	USD	AACA	31/03/2018
PTOIM 2.707 03/18/20	USY68868AA92		DBFUFR	USD	AACA	31/03/2018
PHAGB 3.950 11/03/21	XS1599428726		DAFXFR	USD	AACA	31/03/2018
AALX 5.600 01/15/22	US02376TAC27		DGFUFR	USD	AACA	31/03/2018
PDL 7.250 05/01/22 '19	USG7028AAB91		DBFSGR	USD	AACA	31/03/2018
JSLGC 7.750 07/26/24 '21	USL5800PAC60		DBFGGR	USD	AACA	31/03/2018
KER 8.750 01/31/22	XS1533923238		DYFXXR	USD	AACA	31/03/2018
PUMAN 5.125 10/06/24 '20	XS1696810669		DYFXXR	USD	AACA	31/03/2018
AZERN 4.750 03/13/23	XS0903465127		DBFUFR	USD	AACA	31/03/2018
PWRLE 5.950 07/19/20	XS1645451565		DYFXXR	USD	AACA	31/03/2018
HAZIN 4.557 10/10/18	XS0975124180		DBFUFR	USD	AACA	31/03/2018
CARX 4.375 04/04/27	USP58072AL66		DBFGGR	USD	AACA	31/03/2018
GAZP 4.950 03/23/27 MTN	XS1585190389		DTFUFR	USD	AACA	31/03/2018
DCEL 6.750 03/01/23 '18	USG27649AG04		DBFUGR	USD	AACA	31/03/2018
HNSGH 8.250 02/01/21 PUT	XS1747665922		DYFXXR	USD	AACA	31/03/2018
NAGV 5.500 11/03/21	XS0686701953		DBFXFR	USD	AACA	31/03/2018
CAREL 9.500 12/15/24 '19	US14282LAC72		DBFGGR	USD	AACA	31/03/2018
OLAM 4.500 02/05/20 MTN	XS1093915228		DTFXFR	USD	AACA	31/03/2018
CPI 9.004 02/09/23 FRN	XS1261825894		DBVUFR	USD	AACA	31/03/2018
SYNGR 8.375 05/10/20 '18	US05367EAA38		DBFUGR	USD	AACA	31/03/2018
ECGV 8.750 06/02/23	XS1626768730		DYFXXR	USD	AACA	31/03/2018
FAL 3.750 10/30/27 '27	USP82290AR17		DBFNGR	USD	AACA	31/03/2018
BDO 2.950 03/06/23 MTN	XS1673684509		DTFXFR	USD	AACA	31/03/2018
PSBR 5.250 10/19/19 MTN	XS1506500039		DTFUFR	USD	AACA	31/03/2018
EAPAR 6.875 09/28/20	XS1293573397		DMXXXR	USD	AACA	31/03/2018
	US950399AB10		DBFSGR	USD	AACA	31/03/2018
ECLOB 8.500 07/13/22 '20	XS1644418904		DBFNCR	USD	AACA	31/03/2018
LKGV 6.200 05/11/27	US85227SAT33		DBFUFR	USD	AACA	31/03/2018
MTNJ 6.500 10/13/26	XS1493823725		DYFXXR	USD	AACA	31/03/2018
EMG 5.875 09/16/24 '19 FRN	XS1103347701		DYVXXB	USD	AACA	31/03/2018
COL 3.950 10/11/27 '27	USP2867KAG15		DBFNGR	USD	AACA	31/03/2018
MHPC 7.750 05/10/24	XS1577965004		DYFXXR	USD	AACA	31/03/2018
BSPBF 10.750 04/22/19	XS0954673934		DAFXGR	USD	AACA	31/03/2018
	XS1717013095		DTFXFR	USD	AACA	31/03/2018
SNGV 6.250 07/30/24	XS1090161875		DYFXXR	USD	AACA	31/03/2018
TDGXX 6.625 02/15/25 '20	USC9196PAB25		DBFUGR	USD	AACA	31/03/2018
JBSSC 6.250 02/05/23 '18	US29605YAA10		DBFUGR	USD	AACA	31/03/2018
SDMIN 3.625 04/03/23	US833636AE34		DBFUGR	USD	AACA	31/03/2018

Financial instrument name	Financial Instrument (ISIN)	Written description of financial instrument	Instrument Classification	Currency	Market Segment	date
NOBG 8.750 03/09/22 DFTd	XS1577338772		DYFXXR	USD	AACA	31/03/2018
TRGV 3.250 03/23/23	US900123CA66		DBFTGR	USD	AACA	31/03/2018
IDGV 5.250 01/08/47 MTN	USY20721BR90		DBFTGR	USD	AACA	31/03/2018
UBAX 7.750 06/08/22	XS1623828966		DYFXXR	USD	AACA	31/03/2018
IDGV 4.750 07/18/47 MTN	USY20721BU20		DBFUFR	USD	AACA	31/03/2018
CEN 6.625 02/12/45 '44	US15132HAG65		DBFGGR	USD	AACA	31/03/2018
JYARL 8.125 01/17/19	XS1752412483		DYFXXR	USD	AACA	31/03/2018
OWREP 7.750 07/27/20	XS1643554469		DBFUFR	USD	AACA	31/03/2018
TUPRS 4.125 05/02/18 MATd	XS0849020556		DYFXXR	USD	AACA	31/03/2018
HAZIN 4.489 11/25/24 MTN	XS1141043296		DBFNCR	USD	AACA	31/03/2018
MXGV 4.150 03/28/27	US91087BAC46		DBFUGR	USD	AACA	31/03/2018
SIXNE 8.250 11/07/21 CALd	US83006LAA17		DBFGGR	USD	AACA	31/03/2018
COBRE 3.625 08/01/27 '27	USP3143NAY06		DBFUGR	USD	AACA	31/03/2018
PLBIN 5.375 05/05/45	USY7133MAB55		DBFUFR	USD	AACA	31/03/2018
EMBTA 5.000 10/01/23	USP3697UAD02		DBFUGR	USD	AACA	31/03/2018
BLDR 5.625 09/01/24 '19	USU08985AE09		DBFSGR	USD	AACA	31/03/2018
PKGV 7.250 04/15/19	XS1056560763		DYFXXR	USD	AACA	31/03/2018
CLGV 3.240 02/06/28 '27	US168863CF36		DBFUGR	USD	AACA	31/03/2018
PKGV 6.875 12/05/27	US740840AC76		DBFTGR	USD	AACA	31/03/2018
MRFGC 6.875 01/19/25 '21	US566007AB67		DBFGGR	USD	AACA	31/03/2018
JMGV 7.625 07/09/25	US470160BQ42		DBFTFR	USD	AACA	31/03/2018
MNGV 10.875 04/06/21 MTN	US60937GAD88		DTFUFR	USD	AACA	31/03/2018
FHGRU 7.250 02/13/19	XS1756563919		DYFGXR	USD	AACA	31/03/2018
BOAD 5.000 07/27/27	XS1650033571		DBFCFR	USD	AACA	31/03/2018
AFEIP 3.875 06/04/18 MTN MATd	XS0938043766		DTFCCR	USD	AACA	31/03/2018
RDKGI 5.000 08/09/19	XS1464929329		DYFXXR	USD	AACA	31/03/2018
GCLNW 7.100 01/30/21	XS1746281226		DYFXXR	USD	AACA	31/03/2018
HNGV 7.500 03/15/24	XS0905659230		DBFXAR	USD	AACA	31/03/2018
EMPGE 4.125 08/07/27 '27	USP12651AB49		DBFNGR	USD	AACA	31/03/2018
XIN 8.125 08/30/19	XS1431796215		DBFUFR	USD	AACA	31/03/2018
KMGZ 4.375 09/26/27	XS1682544157		DYFXXR	USD	AACA	31/03/2018
HNLCF 6.000 08/18/19 MTN	XS1475043060		DTFXFR	USD	AACA	31/03/2018
SMRKA 4.850 11/17/27 '27	XS1713475132		DYFXXR	USD	AACA	31/03/2018
GRHON 3.875 07/28/19 MTN	XS1452346973		DTFXGR	USD	AACA	31/03/2018
IDGV 4.750 01/08/26	USY20721BN86		DBFTGR	USD	AACA	31/03/2018
BANK 9.625 03/20/25	XS1273034444		DYFXXR	USD	AACA	31/03/2018
TSKB 5.125 04/22/20	XS1219733752		DTFUFR	USD	AACA	31/03/2018
ICDED 6.375 05/15/43	US45777VAD91		DBFUGR	USD	AACA	31/03/2018
CSVCI 3.950 12/11/22	XS1733229253		DBFXFR	USD	AACA	31/03/2018
AOGV 9.500 11/12/25	US035198AA89		DBFTFR	USD	AACA	31/03/2018
IDGV 5.125 01/15/45 MTN	USY20721BM04		DBFUGR	USD	AACA	31/03/2018

Financial instrument name	Financial Instrument (ISIN)	Written description of financial instrument	Instrument Classification	Currency	Market Segment	date
ALFAB 6.950 Perp '23 MTN	XS1760786340		DAFXFR	USD	AACA	31/03/2018
LKGV 6.250 07/27/21	USY2029SAG94		DBFTFR	USD	AACA	31/03/2018
AZULV 5.875 10/26/24 '21	USU0551UAA17		DBFGGR	USD	AACA	31/03/2018
SUNSG 6.850 04/05/20 '19 PUT	XS1539159035		DBFUCR	USD	AACA	31/03/2018
PPSIB 3.400 03/29/22 MTN	US71567RAG11		DTFUFR	USD	AACA	31/03/2018
CHAOY 5.375 09/13/22 '20	XS1611005957		DYFXXR	USD	AACA	31/03/2018
CGHCL 4.750 09/28/23 '20	XS1485578535		DYFXXR	USD	AACA	31/03/2018
PPSIB 4.325 05/28/25 MTN	US71567RAD89		DTFUFR	USD	AACA	31/03/2018
FM 7.250 04/01/23 '19	US335934AK15		DBFUGR	USD	AACA	31/03/2018
TURIH 5.375 02/08/21 MTN	XS1345632811		DTFXFR	USD	AACA	31/03/2018
UNIFI 7.250 09/27/23 '20	US90470TAA60		DBFUGR	USD	AACA	31/03/2018
EGREG 6.250 06/28/21	XS1627599142		DYFXXR	USD	AACA	31/03/2018
LKGV 5.750 01/18/22	USY8137FAG38		DBFUFR	USD	AACA	31/03/2018
PUMAN 5.125 10/06/24 '20	XS1696810743		DYFXXR	USD	AACA	31/03/2018
FDLTY 10.500 10/16/22	US316044AB21		DBFUGR	USD	AACA	31/03/2018
SAPNR 6.750 04/26/21	XS1319820384		DYFXXR	USD	AACA	31/03/2018
BNBMG 8.000 04/15/18 MATd	USP07785AF85		DBFUFR	USD	AACA	31/03/2018
TURIH 5.000 09/23/21	XS1028943089		DYFXXR	USD	AACA	31/03/2018
BOAD 5.500 05/06/21	XS1350670839		DYFCXR	USD	AACA	31/03/2018
IHSHD 9.500 10/27/21 '18	US44963LAA44		DBFUGR	USD	AACA	31/03/2018
BEEFC 8.750 Perp '19 FRN	USL6401PAD52		DBFGPR	USD	AACA	31/03/2018
IDGV 3.375 04/15/23 MTN	USY20721BD05		DBFUGR	USD	AACA	31/03/2018
HELTO 9.125 03/08/22 '19	XS1572144464		DYFXXR	USD	AACA	31/03/2018
FMGX 9.750 03/01/22 '18	USQ3919KAH43		DBFSGR	USD	AACA	31/03/2018
UNCRS 4.850 02/01/23	XS1759468967		DYFXXR	USD	AACA	31/03/2018
COGUP 5.000 05/07/20 '18	XS1132375897		DYFXXR	USD	AACA	31/03/2018
AUDI 7.625 08/01/27 '22 FRN	XS1655085485		DYVXXR	USD	AACA	31/03/2018
NEWDV 5.750 Perp '21	XS1497605805		DBFXPR	USD	AACA	31/03/2018
KALIN 5.875 03/06/21	XS1763164206		DYFXXR	USD	AACA	31/03/2018
SAPNR 7.750 07/11/22	XS0800346362		DYFXXR	USD	AACA	31/03/2018
HNGV 8.750 12/16/20	XS1006084211		DYFXXR	USD	AACA	31/03/2018
PHGV 5.500 03/30/26	US718286BN61		DBFUFR	USD	AACA	31/03/2018
FOSUI 5.250 03/23/22 '20	XS1581103428		DBFUCR	USD	AACA	31/03/2018
AZERN 6.950 03/18/30	XS1196496688		DYFXXR	USD	AACA	31/03/2018
TSKB 5.375 10/30/19	XS1117601796		DBFXFR	USD	AACA	31/03/2018
LVGV 5.250 06/16/21	XS0638326263		DYFXXR	USD	AACA	31/03/2018
TRGV 4.875 04/16/43	US900123CB40		DBFUFR	USD	AACA	31/03/2018
CNTRA 5.750 10/10/24 '21	USP01014AA03		DBFUGR	USD	AACA	31/03/2018
NADLQ 6.250 02/01/19 DFTd	US663742AA22		DBFUGR	USD	AACA	31/03/2018
BANK 9.375 03/10/23	XS1273033719		DYFXXR	USD	AACA	31/03/2018
AXL 6.250 04/01/25 '20	USU02436AC41		DBFUGR	USD	AACA	31/03/2018

Financial instrument name	Financial Instrument (ISIN)	Written description of financial instrument	Instrument Classification	Currency	Market Segment	date
BEEFC 5.875 01/19/28 '23	US603374AE94		DBFNGR	USD	AACA	31/03/2018
SDYHC 6.625 03/27/20	XS1580443072		DYFXXR	USD	AACA	31/03/2018
ISCTR 5.375 10/06/21 MTN	XS1390320981		DTFXFR	USD	AACA	31/03/2018
HAZIN 4.251 06/08/21	XS1303467077		DBFUCR	USD	AACA	31/03/2018
PGASX 4.450 05/05/24	US69371EAA38		DBFUGR	USD	AACA	31/03/2018
GRZNY 12.000 12/22/22	XS1741488487		DBFXBB	USD	AACA	31/03/2018
NASBK 8.875 09/18/18	USY62526AA99		DBFUGR	USD	AACA	31/03/2018
MAYIH 7.000 10/23/18	XS1704074746		DYFGXR	USD	AACA	31/03/2018
LVGV 2.750 01/12/20	XS0863522149		DYFXXR	USD	AACA	31/03/2018
AMICN 4.950 07/15/24	US02377UAB08		DMFSGR	USD	AACA	31/03/2018
JE 6.500 07/29/19 CVT	XS1016699636		DCFNFR	USD	AACA	31/03/2018
ZMGV 5.375 09/20/22	XS0828779594		DBFUFR	USD	AACA	31/03/2018
BBASC 6.000 01/22/20 MTN	US05957NAR26		DTFXFR	USD	AACA	31/03/2018
LVGV 0.375 10/07/26 MTN	XS1501554874		DTFXFR	EUR	AACA	31/03/2018
PETRB 5.625 06/19/47	US716564AB55		DBFUGR	USD	AACA	31/03/2018
RCB 4.250 01/22/20 MTN	XS1162128547		DTFXFR	USD	AACA	31/03/2018
CIGV 6.375 03/03/28	XS1196517434		DYFXXR	USD	AACA	31/03/2018
TAMO 5.750 05/07/21	XS1062931396		DYFXXR	USD	AACA	31/03/2018
PEA 8.000 01/25/25	USP7744AAB28		DBFNGR	USD	AACA	31/03/2018
NEMAK 4.750 01/23/25 '21	US64045DAA28		DBFNGR	USD	AACA	31/03/2018
BNBON 8.500 03/27/19	XS1379311761		DAFXFR	USD	AACA	31/03/2018
EXIDO 3.875 04/06/24 MTN	XS1589748356		DTFXFR	USD	AACA	31/03/2018
RAILC 7.375 02/09/24 '21	US781467AA33		DBFSFR	USD	AACA	31/03/2018
FIBAH 7.250 11/09/27 '22 FRN	XS1706923148		DBFQFR	USD	AACA	31/03/2018
GRKOE 4.875 07/24/22 '19	USN3700LAC92		DBFGGR	USD	AACA	31/03/2018
ISCTR 7.000 06/29/28 '23 MTN	US90016BAF58		DTFUGR	USD	AACA	31/03/2018
COBRE 4.500 08/13/23	USP3143NAR54		DBFUFR	USD	AACA	31/03/2018
AFFNN 3.875 04/13/24 MTN	XS1598047550		DTFXFR	USD	AACA	31/03/2018
AREAM 5.625 05/18/36 '35	USP0092AAC38		DBFSGR	USD	AACA	31/03/2018
SNGV 6.750 03/13/48	XS1790134362		DYFXXR	USD	AACA	31/03/2018
BRFSC 5.875 06/06/22	USP1905CAA82		DBFGGR	USD	AACA	31/03/2018
YKBNK 6.100 03/16/23 MTN	XS1788516679		DTFXFR	USD	AACA	31/03/2018
NASBK 5.150 09/10/19	USY62526AB72		DBFUGR	USD	AACA	31/03/2018
YUHPR 6.375 03/06/21 '20	XS1788498167		DBFUFR	USD	AACA	31/03/2018
SHA 4.750 05/15/23 '18	USN77608AJ19		DBFSGR	USD	AACA	31/03/2018
XINHZ 6.000 03/01/20	XS1560668425		DBFUCR	USD	AACA	31/03/2018
GRKOE 4.875 07/24/22 '19	US39530LAC46		DBFNGR	USD	AACA	31/03/2018
JSTL 5.250 04/13/22	XS1586341981		DYFXXR	USD	AACA	31/03/2018
PLNEG 5.500 11/22/21 MTN	US71568QAA58		DTFUFR	USD	AACA	31/03/2018
COINE 2.625 12/01/19 CVT DFTd	US19075FAA49		DBFUFR	USD	AACA	31/03/2018
IHHH 4.250 Perp '22 MTN	XS1652511566		DTFXFR	USD	AACA	31/03/2018

Financial instrument name	Financial Instrument (ISIN)	Written description of financial instrument	Instrument Classification	Currency	Market Segment	date
VOTAM 5.375 05/04/27 '27	US91832CAA45		DBFUGR	USD	AACA	31/03/2018
CDSR 9.750 07/27/22 '20	US22555LAA44		DBFNGR	USD	AACA	31/03/2018
MRFGC 11.250 09/20/21 '18	USN54468AC22		DBFGGR	USD	AACA	31/03/2018
NEP 4.500 09/15/27 '27	USU6500TAB18		DBFGGR	USD	AACA	31/03/2018
BGEO 6.000 07/26/23	XS1405775880		DYFXXR	USD	AACA	31/03/2018
UNCRS 5.300 05/03/23 '23	XS1577964965		DYFXXR	USD	AACA	31/03/2018
SIOPH 4.750 07/03/22 '20	XS1637274124		DYFXXR	USD	AACA	31/03/2018
STSBC 3.080 03/07/19 MTN	XS1043520144		DTFXFR	EUR	AACA	31/03/2018
PYGV 4.625 01/25/23	USP75744AA38		DBFTGR	USD	AACA	31/03/2018
USJAP 9.875 11/09/19 '18	USP9634CAA91		DBFGGR	USD	AACA	31/03/2018
CMIGD 9.250 12/05/24 '23	US12517MAA09		DBFNGR	USD	AACA	31/03/2018
IGT 5.625 02/15/20 '19	USG4863AAA63		DBFSGR	USD	AACA	31/03/2018
AMGV 7.150 03/26/25	XS1207654853		DBFXFR	USD	AACA	31/03/2018
ACOTA 7.750 10/01/22 '18	USU03529AA98		DBFUGR	USD	AACA	31/03/2018
SHORT 9.875 09/15/21	XS1374118906		DBFUFR	USD	AACA	31/03/2018
TSKB 5.500 01/16/23 MTN	XS1750996206		DTFXFR	USD	AACA	31/03/2018
OLAM 4.500 04/12/21 MTN	XS1394068693		DTFXFR	USD	AACA	31/03/2018
HAZIN 5.004 04/06/23	XS1586385178		DBFNFR	USD	AACA	31/03/2018
PYGV 5.600 03/13/48	USP75744AF25		DBFUGR	USD	AACA	31/03/2018
JFINV 8.625 06/16/21 '19	US284697AA71		DBFGGR	USD	AACA	31/03/2018
JHX 5.000 01/15/28 '23	US47032FAB58		DBFUGR	USD	AACA	31/03/2018
PHGV 3.700 02/02/42	US718286CB15		DBFUFR	USD	AACA	31/03/2018
ETCHO 4.625 07/26/23 '23	US89366LAA26		DBFUGR	USD	AACA	31/03/2018
ZSZF 4.500 12/16/19	XS1533173131		DYFXXR	USD	AACA	31/03/2018
LKGV 6.125 06/03/25	USY8137FAC24		DBFUFR	USD	AACA	31/03/2018
SPISC 6.750 12/03/19	XS1147732553		DBFXFR	USD	AACA	31/03/2018
IDGV 2.875 07/08/21 MTN	XS1084368593		DTFXFR	EUR	AACA	31/03/2018
MEDC 6.750 01/30/25 '22	USY59505AA82		DBFNGR	USD	AACA	31/03/2018
STELD 5.875 01/15/25 '20	USN9837TAA99		DBFUGR	USD	AACA	31/03/2018
BCSFR 6.750 01/27/21	US05967GAA22		DBFUGR	USD	AACA	31/03/2018
MXCAT 4.250 10/31/26 '26	US59284MAA27		DBFUGR	USD	AACA	31/03/2018
RLCM 7.000 08/01/19 '18	USG37767AA13		DBFSGR	USD	AACA	31/03/2018
FOSUI 5.500 08/17/23 '19 PUT	XS1471856424		DBFUFR	USD	AACA	31/03/2018
OLAM 4.375 01/09/23 MTN	XS1575977365		DTFXFR	USD	AACA	31/03/2018
DGHTH 3.903 06/24/20	XS1113141441		DBFXBR	USD	AACA	31/03/2018
PPSIA 4.000 11/21/18	USY68616AA22		DBFUFR	USD	AACA	31/03/2018
SIBUH 4.125 10/05/23 '23	XS1693971043		DYFXXR	USD	AACA	31/03/2018
	USG9600GAA07		DBFNGR	USD	AACA	31/03/2018
BYGV 6.200 02/28/30	US07737JAC71		DBFNGR	USD	AACA	31/03/2018
CIGV 6.375 03/03/28	US221625AM84		DBFUAR	USD	AACA	31/03/2018
BBASC 6.250 Perp '24 FRN	US05958AAK43		DBFUPR	USD	AACA	31/03/2018

Financial instrument name	Financial Instrument (ISIN)	Written description of financial instrument	Instrument Classification	Currency	Market Segment	date
BLUWH 11.750 12/10/19 '18	NO0010697485		DBVUGR	USD	AACA	31/03/2018
CARX 4.375 04/04/27	US46128MAJ09		DBFGGR	USD	AACA	31/03/2018
SHANX 4.850 11/04/19	XS1506633269		DBFXCR	USD	AACA	31/03/2018
DIAMO 8.750 05/21/19	XS1069387923		DYFXXR	USD	AACA	31/03/2018
RSGV 4.875 02/25/20	XS0893103852		DYFXXR	USD	AACA	31/03/2018
SEPLA 9.250 04/01/23 '20	XS1789190243		DBFUFR	USD	AACA	31/03/2018
VIIX 5.375 09/30/25 '20	USC83330AD94		DBFNGR	USD	AACA	31/03/2018
AWGV 4.625 09/14/23	USN06537AD10		DBFUGR	USD	AACA	31/03/2018
KKGB 8.500 05/11/18 MATd	XS0625516157		DTFXFR	USD	AACA	31/03/2018
VAKBN 5.750 01/30/23 MTN	US90015WAG87		DTFUFR	USD	AACA	31/03/2018
QINGD 4.250 12/04/22	XS1720885463		DYFXXR	USD	AACA	31/03/2018
TAMO 4.250 11/15/19 '19	USG5002FAC08		DBFUGR	USD	AACA	31/03/2018
ALGEC 10.000 08/15/23 '20	US015514AA05		DBFGGR	USD	AACA	31/03/2018
TURIH 4.250 09/18/22 MTN	US90015LAC19		DTFUFR	USD	AACA	31/03/2018
MEDC 8.500 08/17/22 '20	USY59515AA72		DBFNGR	USD	AACA	31/03/2018
DNR 9.000 05/15/21 '18	USU2481AAD01		DBFSGR	USD	AACA	31/03/2018
MOLB 6.250 09/26/19 MTN	XS0834435702		DTFUCR	USD	AACA	31/03/2018
STENA 5.750 03/01/24	USL62788AA99		DBFGGR	USD	AACA	31/03/2018
MERSU 5.875 08/12/20 '18	XS0957598070		DYFXXR	USD	AACA	31/03/2018
QHIVG 6.400 07/10/21	XS1613685475		DBFXGR	USD	AACA	31/03/2018
NOGN 7.000 02/16/25 '21	US66978CAC64		DBFNGR	USD	AACA	31/03/2018
COFX 4.750 02/08/22	USP31389AY82		DBFUGR	USD	AACA	31/03/2018
SUZBE 5.750 07/14/26	US05674XAA90		DBFUGR	USD	AACA	31/03/2018
IENO 4.875 01/14/48 '47	US456829AB67		DBFNGR	USD	AACA	31/03/2018
VED 6.375 07/30/22	USG9328DAM23		DBFUFR	USD	AACA	31/03/2018
CDRE 7.625 11/01/21 '18	XS1513776614		DYFXXR	USD	AACA	31/03/2018
ZRITI 6.950 06/21/19	XS1432550694		DYFXXR	USD	AACA	31/03/2018
CDGOV 2.500 03/20/21	XS1748389688		DBFXGR	EUR	AACA	31/03/2018
LADR 5.875 08/01/21 '18	USU4984RAB51		DBFUGR	USD	AACA	31/03/2018
JHX 5.000 01/15/28 '23	USG4253KAB01		DBFUGR	USD	AACA	31/03/2018
SMBIN 12.000 03/13/20 '18	XS1148395582		DYFXXR	USD	AACA	31/03/2018
LBTYA 6.875 01/15/24 '19	USN9417JAB72		DBFSGR	USD	AACA	31/03/2018
ALFAA 4.875 03/27/28 '27	USN8133NAA56		DBFGGR	USD	AACA	31/03/2018
HMIAC 5.250 09/06/19	XS1485001348		DBFSCR	USD	AACA	31/03/2018
LITOO 7.375 04/15/21 '18	USG5500WAA48		DBFSGR	USD	AACA	31/03/2018
BRFSC 4.350 09/29/26	US05583BAA70		DBFUGR	USD	AACA	31/03/2018
ZMGV 8.500 04/14/24	US988895AE81		DBFUGR	USD	AACA	31/03/2018
ARD 7.250 05/15/24 '19	USG04586AK28		DBFGGR	USD	AACA	31/03/2018
FRNOD 7.625 Perp FRN CALd	XS0918200998		DBVXQB	USD	AACA	31/03/2018
SAPNR 6.750 04/26/21	US37363CAB28		DBFUGR	USD	AACA	31/03/2018
BANK 9.625 03/20/25	XS1273034790		DYFXXR	USD	AACA	31/03/2018



Financial instrument name	Financial Instrument (ISIN)	Written description of financial instrument	Instrument Classification	Currency	Market Segment	date
INAH5 4.125 09/15/21 '18	USD6710TAA81		DBFSGR	USD	AACA	31/03/2018
HEHAI 7.250 06/21/21 '18	US090688AA08		DBFUGR	USD	AACA	31/03/2018
GWRE 1.250 03/15/25 CVT	US40171VAA89		DCFNGR	USD	AACA	31/03/2018
PLZL 5.250 02/07/23	US73180YAC84		DBFGGR	USD	AACA	31/03/2018
EBNFN 8.750 08/14/21 '19 FRN	XS1093771639		DBFUFR	USD	AACA	31/03/2018
BGEO 6.125 03/09/24	XS1778929478		DYFXXR	USD	AACA	31/03/2018
RRENT 9.000 11/01/18 DFTd	US768369AF75		DBFUGR	USD	AACA	31/03/2018
CDRE 7.625 11/01/21 '18	XS1513776374		DYFXXR	USD	AACA	31/03/2018
GDCRP 4.950 07/26/22	XS1646912250		DBFNCR	USD	AACA	31/03/2018
TPIA 4.950 11/08/24 '21	USY7141GAA05		DBFNGR	USD	AACA	31/03/2018
KIJA 6.500 10/05/23 '20	USN4717BAD84		DBFSFR	USD	AACA	31/03/2018
ICBK 3.441 12/04/18 FRN MTN	XS1327460793		DTVXFB	USD	AACA	31/03/2018
XIN 9.875 03/19/20	XS1789514756		DYFXXR	USD	AACA	31/03/2018
EZDSK 4.875 04/05/22	XS1590806508		DAFXFR	USD	AACA	31/03/2018
CHAOY 6.350 01/11/20	XS1543555533		DYFXXR	USD	AACA	31/03/2018
SRIL 8.250 06/07/21 '19	USY2749KAB62		DBFGGR	USD	AACA	31/03/2018
CNXM 6.500 03/15/26 '21	USU17498AA12		DBFNGR	USD	AACA	31/03/2018
ESATD 5.375 03/14/22 MTN	XS1520309839		DTFXFR	USD	AACA	31/03/2018
FRLDH 5.000 02/16/20	XS1565437057		DTFUCR	USD	AACA	31/03/2018
SLH 10.500 3/1/24 c19 (URegS)	USU83419AB43		DBFXXX	USD	AACA	31/03/2018
RDKGI 4.700 09/06/21 '19	XS1483944317		DYFXXR	USD	AACA	31/03/2018
SNM 11.500 11/13/18	NO0010692882		DBFUGR	USD	AACA	31/03/2018
OKTA 0.250 02/15/23 CVT	US679295AA37		DCFNGR	USD	AACA	31/03/2018
MNGV 8.750 03/09/24	USY6142NAA64		DBFUFR	USD	AACA	31/03/2018
IIVI 0.250 09/01/22 CVT	US902104AA67		DCFNFR	USD	AACA	31/03/2018
HSNUO 8.500 01/22/19	XS1344477028		DYFXXR	USD	AACA	31/03/2018
SISE 4.250 05/09/20	XS0927634807		DYFXXR	USD	AACA	31/03/2018
PHGV 5.000 01/13/37	US718286BW60		DBFTFR	USD	AACA	31/03/2018
DNAAL 5.250 05/30/25	US233283AA86		DBFUFR	USD	AACA	31/03/2018
DCEL 6.000 04/15/21 '17	US25380QAG47		DBFUGR	USD	AACA	31/03/2018
TIMCH 6.250 01/17/21 '20	XS1749435324		DBFUFR	USD	AACA	31/03/2018
FOSUI 5.950 01/29/23 '21	XS1759265264		DYFXXR	USD	AACA	31/03/2018
SEPLA 9.250 04/01/23 '20	US81733LAA52		DBFNFR	USD	AACA	31/03/2018
FJGV 6.625 10/02/20 '20	XS1280754968		DYFXXR	USD	AACA	31/03/2018
CFLDC 6.500 12/21/20	XS1729851490		DYFXXR	USD	AACA	31/03/2018
KWGPP 6.000 01/11/22 '20	XS1545506401		DYFXXR	USD	AACA	31/03/2018
GRKOE 4.875 08/16/23 '19	USV3854PAA94		DBFUGR	USD	AACA	31/03/2018
HSBK 7.250 01/28/21	XS0583796973		DYFXXR	USD	AACA	31/03/2018
	USU7278GAA95		DBKNGR	USD	AACA	31/03/2018
DXPHI 7.000 06/12/20	XS1627203331		DYFXXR	USD	AACA	31/03/2018
ISECO 7.250 01/15/19 MTN	US46507NAA81		DTFUGR	USD	AACA	31/03/2018

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CHALH 5.500 03/08/24	XS1574821143		DBFXFR	USD	AACA	31/03/2018
JPFA 5.500 03/31/22 '20	XS1588422201		DYFXXR	USD	AACA	31/03/2018
SDRL 6.125 09/15/17 DFTd	USG7945EAJ40		DBFUGR	USD	AACA	31/03/2018
SPCEM 12/05/22	USG83113AC73		DBZNAR	USD	AACA	31/03/2018
RNG 03/15/23 CVT	US76680RAC16		DCZNGR	USD	AACA	31/03/2018
MXCAT 5.500 07/31/47 '47	US59284MAD65		DBFSGR	USD	AACA	31/03/2018
BIC 3.650 09/19/22	US06034LAA89		DBFNGR	USD	AACA	31/03/2018
	XS1713469911			USD	AACA	31/03/2018
RUGV 4.375 03/21/29	RU000A0ZYNN4		DBFXXR	USD	AACA	31/03/2018
AMGV 7.150 03/26/25	US042207AB67		DBFUGR	USD	AACA	31/03/2018
LKGV 5.750 01/18/22	US85227SAS59		DBFUFR	USD	AACA	31/03/2018
EASTC 8.000 04/22/22	XS0918292151		DBFNFR	USD	AACA	31/03/2018
PLGV 4.000 03/23/21 MTN	XS0543882095		DTFUFB	EUR	AACA	31/03/2018
PELNC 5.375 03/22/30	USP7721BAE13		DBFUGR	USD	AACA	31/03/2018
PLBIN 4.250 05/05/25	USY7133MAC39		DBFUFR	USD	AACA	31/03/2018
ZENIT 6.250 04/22/19 MTN	XS1057929645		DTFUFR	USD	AACA	31/03/2018
GTX 6.250 02/15/25 '22	USG4066TAA00		DBFGGR	USD	AACA	31/03/2018
SDCGC 7.250 10/26/20	XS1692251413		DYFXXR	USD	AACA	31/03/2018
CZB 17USDPREF PRF	XS1587865830		DYVXXR	USD	AACA	31/03/2018
ZZSZF 5.600 02/14/21	XS1769373942		DBFUFR	USD	AACA	31/03/2018
ENAP 3.750 08/05/26 '26	USP37110AK24		DBFUGR	USD	AACA	31/03/2018
AFRNE 6.625 12/09/20 DFTd	USG01283AG83		DBFSGR	USD	AACA	31/03/2018
JAIR 7.125 02/01/22 '20	XS1555346995		DBFUFR	USD	AACA	31/03/2018
BKCEY 5.325 04/16/18 MATd	XS0914798268		DYFXXR	USD	AACA	31/03/2018
YUHRP 6.000 01/25/22 '20	XS1555300497		DBFUFR	USD	AACA	31/03/2018
BGGV 3.125 03/26/35 MTN	XS1208856341		DTFUFR	EUR	AACA	31/03/2018
AGILE 5.125 08/14/22 '20	XS1659119629		DBFUFR	USD	AACA	31/03/2018
ICT 5.875 Perp '22	XS1740005811		DYFXXR	USD	AACA	31/03/2018
KAISA 8.500 06/30/22 '20	XS1627597955		DYFXXR	USD	AACA	31/03/2018
AGILD 7.500 05/23/21 '18	USP06006AD58		DBXXXX	USD	AACA	31/03/2018
COMIS 6.125 06/16/45	USP30179AR95		DBFUGR	USD	AACA	31/03/2018
PMO 2.500 05/31/22 CVT	XS0849021877		DCFXXR	USD	AACA	31/03/2018
MOSS 4.875 12/16/21 '19	XS1428468885		DBFSCR	USD	AACA	31/03/2018
PPSIB 4.550 03/29/26 MTN	US71567RAF38		DTFUFR	USD	AACA	31/03/2018
MEGV 5.750 03/10/21	XS1377508996		DYFXXR	EUR	AACA	31/03/2018
QHIVG 7.250 02/22/20	XS1552613660		DBFXFR	USD	AACA	31/03/2018
VRIO 6.250 04/04/23 CALd	USU9T42TAC79		DBFUGR	USD	AACA	31/03/2018
AA 6.750 09/30/24 '19	USN02175AA01		DBFUGR	USD	AACA	31/03/2018
LKGV 5.875 07/25/22	USY2029SAH77		DBFTGR	USD	AACA	31/03/2018
UKCRD 10.875 02/28/18 DFTd	XS0896890315		DYFXXR	USD	AACA	31/03/2018
ICT 4.625 01/16/23 MTN	XS0875298191		DTFXFR	USD	AACA	31/03/2018

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JGS 4.375 01/23/23	XS0876086975		DYFXXR	USD	AACA	31/03/2018
BSGV 5.750 01/16/24	USP06518AF40		DBFUGR	USD	AACA	31/03/2018
TRAFIG 5 1/4 03/19/23 BOND	XS1793296465		DTXXXX	USD	AACA	31/03/2018
CSCHL 7.250 01/25/21	XS1756727290		DBFUFR	USD	AACA	31/03/2018
CEZP 5.625 04/03/42	US157214AB31		DBFUGR	USD	AACA	31/03/2018
FM 7.250 05/15/22 '18	USC3535CAE87		DBFUGR	USD	AACA	31/03/2018
CRGV 7.000 04/04/44	US221602AC91		DBFUGR	USD	AACA	31/03/2018
AAL 3.750 04/10/22	USG0446NAK03		DBFUGR	USD	AACA	31/03/2018
KWGP 6.000 09/15/22 '20	XS1556169206		DBFUFR	USD	AACA	31/03/2018
NGGV 5.125 07/12/18	XS0944707651		DYFXXR	USD	AACA	31/03/2018
BAESC 2.668 01/08/21 '20 MTN	US05968AAD81		DTFUFR	USD	AACA	31/03/2018
TAQA 4.450 08/01/35	US29135EAA47		DBFSGR	USD	AACA	31/03/2018
BKGDK 1.750 05/06/26 MTN	XS1403619411		DTFXFB	EUR	AACA	31/03/2018
KEPCO 5.125 04/23/34 PUT	USY48406BA27		DBFUQR	USD	AACA	31/03/2018
FER 4.875 04/26/20 '17	US31529UAA88		DBFGGR	USD	AACA	31/03/2018
QINGD 5.950 02/12/25	XS1189103382		DBFXFR	USD	AACA	31/03/2018
UNESG 5.250 11/04/27	USP9400VAA90		DBFUGR	USD	AACA	31/03/2018
JBL 3.950 01/12/28 '27	US466313AH63		DBFNGR	USD	AACA	31/03/2018
ARD 4.625 05/15/23 '19	USG04586AJ54		DBFGGR	USD	AACA	31/03/2018
VISJE 7.750 06/01/20 '18	USX9814GAA32		DBFUGR	USD	AACA	31/03/2018
KMGZ 4.375 09/26/27	US48668NAA90		DBFGGR	USD	AACA	31/03/2018
COMIS 4.750 02/23/27	US200447AF75		DBFUGR	USD	AACA	31/03/2018
TCSFN 14.000 06/06/18 MATd	XS0808636913		DAFXGR	USD	AACA	31/03/2018
SLA 7.000 Perp MTN CALd	XS0896113007		DYFXXB	USD	AACA	31/03/2018
PSBR 8.750 Perp MTN NACT	XS1647482436		DTFUPR	USD	AACA	31/03/2018
ARGV 05/11/18 MATd	ARARGE520510		DYZUXR	USD	AACA	31/03/2018
OEPS 5.625 04/28/27 '22	US68559BAA52		DBFUGR	USD	AACA	31/03/2018
GXIVG 5.750 01/23/21	XS1750084540		DBFXFR	USD	AACA	31/03/2018
SIGV 1.000 03/06/28	SI0002103776		DBFTFR	EUR	AACA	31/03/2018
ICPX 4.125 08/16/27 '27	US156830AA95		DBFGGR	USD	AACA	31/03/2018
VNGV 6.750 01/29/20	US92670LAF67		DBFUGR	USD	AACA	31/03/2018
FRLDH 5.000 08/08/22 '20	XS1625981045		DYFXXR	USD	AACA	31/03/2018
ABGRV 02/16/22 CVT PUT	XS1566998297		DCZGDR	USD	AACA	31/03/2018
REGHI 6.500 Perp '22	XS1575957920		DYFXXR	USD	AACA	31/03/2018
HRGV 6.750 11/05/19	US226775AB01		DBFUFR	USD	AACA	31/03/2018
LBTYA 5.000 01/15/25 '20	USD85455AD13		DBFSGR	USD	AACA	31/03/2018
TPWEL 6.000 03/16/20	XS1522916805		DYFXXR	USD	AACA	31/03/2018
LAFUH 5.650 01/18/23	XS1747539465		DBFGFR	USD	AACA	31/03/2018
HSNUO 8.750 05/18/18 DFTd	XS1232274255		DBFNFR	USD	AACA	31/03/2018
LGPRH 5.375 12/03/18	XS1731598899		DYVXXR	USD	AACA	31/03/2018
GLTOM 11.500 03/11/19	XS0493579238		DBFXAR	USD	AACA	31/03/2018

Financial instrument name	Financial Instrument (ISIN)	Written description of financial instrument	Instrument Classification	Currency	Market Segment	date
ARION 0.750 06/29/20 MTN	XS1637351138		DTFXFB	EUR	AACA	31/03/2018
MESUK 5.112 05/31/22	XS1622425806		DBFNCR	USD	AACA	31/03/2018
SUNAC 7.950 08/08/22 '20	XS1594400449		DYFXXR	USD	AACA	31/03/2018
PUMAN 2.650 05/14/24 '18	XS1128324164		DBFUFR	EUR	AACA	31/03/2018
BOAD 5.000 07/27/27	US06675QAB95		DBFUGR	USD	AACA	31/03/2018
CMP 4.875 07/15/24 '24	USU2036YAC04		DBFUGR	USD	AACA	31/03/2018
FKMLI 6.500 Perp '23 FRN	XS0968554609		DBVXQR	USD	AACA	31/03/2018
TSKB 4.875 05/18/21 MTN	XS1412393172		DTFXFR	USD	AACA	31/03/2018
GHGV 10.750 10/14/30	XS1297557412		DBFUAR	USD	AACA	31/03/2018
NRG 5.750 01/15/28 '23	USU66962AP35		DBFNGR	USD	AACA	31/03/2018
ENBD 4.059 10/12/20 FRN MTN	XS1442120371		DTVNGB	USD	AACA	31/03/2018
LTGV 7.375 02/11/20	XS0485991417		DBFXFR	USD	AACA	31/03/2018
ROGV 4.875 01/22/24 MTN	US77586RAD26		DTFUFR	USD	AACA	31/03/2018
CCOLA 4.750 10/01/18	US191229AA18		DBFUGR	USD	AACA	31/03/2018
FULHC 7.000 Perp '20 FRN	XS1589875548		DYFXXR	USD	AACA	31/03/2018
PAGV 4.300 04/29/53	US698299BB98		DBFUGR	USD	AACA	31/03/2018
LVGV 0.500 12/15/20 MTN	XS1333704713		DTFXFR	EUR	AACA	31/03/2018
MAPEF 7.750 05/07/23 FRN CALd	XS0927211754		DAVXBR	USD	AACA	31/03/2018
IENO 4.875 01/14/48 '47	USP56145AB40		DBFNGR	USD	AACA	31/03/2018
GMRI 4.250 10/27/27	USY3004WAA00		DBFSGR	USD	AACA	31/03/2018
ORGGP 5.125 03/31/27 '26	USP47777AA86		DBFUGR	USD	AACA	31/03/2018
NPNJ 5.500 07/21/25 '25	US62856RAC97		DBFGGR	USD	AACA	31/03/2018
SPCMS 4.875 09/15/25 '20	USF85783AH58		DBFUGR	USD	AACA	31/03/2018
USAWB 4.625 12/03/26	US90345WAD65		DBFSFR	USD	AACA	31/03/2018
GTGV 4.875 02/13/28	USP5015VAE67		DBFUFR	USD	AACA	31/03/2018
MRFGC 8.375 05/09/18 MATd	USN54468AA65		DBFGGR	USD	AACA	31/03/2018
SLOPL 2.625 06/23/21	XS1077088984		DYFXXR	EUR	AACA	31/03/2018
PCORX 4.600 Perp '23 FRN	XS1740858540		DBVNQR	USD	AACA	31/03/2018
AMGV 6.000 09/30/20	XS0974642273		DBFUFR	USD	AACA	31/03/2018
ITC 3.875 09/22/19	US21987AAC45		DBFSGR	USD	AACA	31/03/2018
GLHLC 3.500 09/06/19 MTN	XS1483842073		DTFXFR	USD	AACA	31/03/2018
YFPD 8.500 03/23/21	US984245AM20		DBFUGR	USD	AACA	31/03/2018
ESKHL 7.125 02/11/25 MTN	US29646AAB26		DTFUFR	USD	AACA	31/03/2018
ZCHRY 7.500 02/01/20 '18	USU9872QAA32		DBFUGR	USD	AACA	31/03/2018
KMGZ 4.750 04/19/27 MTN	US48667QAN51		DTFGFR	USD	AACA	31/03/2018
WFT 9.875 03/01/25 '24	US94707JAA51		DBFGGR	USD	AACA	31/03/2018
ASHWO 6.875 02/15/21 '18	USU04537AB95		DBFUGR	USD	AACA	31/03/2018
STSBC 4.150 03/06/19	XS1043519567		DAFXFR	USD	AACA	31/03/2018
NOGN 8.000 07/25/22 '19	US66978CAB81		DBFNGR	USD	AACA	31/03/2018
GRTCH 5.250 Perp '20 FRN	XS1644604446		DYVXXR	USD	AACA	31/03/2018
ATPND 9.390 01/15/26	USG06703AA31		DBFSFR	USD	AACA	31/03/2018

Financial instrument name	Financial Instrument (ISIN)	Written description of financial instrument	Instrument Classification	Currency	Market Segment	date
XZGOV 4.500 06/16/19	XS1432554761		DBFXCR	USD	AACA	31/03/2018
SDRYI 7.500 12/19/19	XS1523057021		DBFUCR	USD	AACA	31/03/2018
OPSNS 8.625 06/01/21 '18	US68403UAA16		DBFSGR	USD	AACA	31/03/2018
RUGV 5.250 06/23/47	RU000A0JXU22		DBFXXR	USD	AACA	31/03/2018
AZRE 5.500 11/03/22 '20	USV00027AA65		DBFNGR	USD	AACA	31/03/2018
SNGV 6.750 03/13/48	US81720TAD72		DBFUGR	USD	AACA	31/03/2018
HEPDD 5.875 10/23/22	US443293AB13		DBFUGR	USD	AACA	31/03/2018
BBVA 5.125 01/18/33 '28 FRN	US05533UAF57		DBFUGR	USD	AACA	31/03/2018
REOKP 9.200 11/30/29	US00103YAF88		DBFSFR	USD	AACA	31/03/2018
RAID 7.250 04/01/25 '20	USU74987AD75		DBFUFR	USD	AACA	31/03/2018
TTGV 4.375 01/16/24	USP93960AF25		DBFUGR	USD	AACA	31/03/2018
CRRGP 8.250 12/15/19 '18	USU1267GAA59		DBFSGR	USD	AACA	31/03/2018
ARCEG 8.000 06/15/20 '18	USU02567AD41		DBFSGR	USD	AACA	31/03/2018
NADEL 9.500 03/15/19 '18	USU62923AA21		DBFSFR	USD	AACA	31/03/2018
VOTAM 7.250 04/05/41	US92911QAA58		DBFGGR	USD	AACA	31/03/2018
SAPNR 7.750 07/11/22	US37363BAA61		DBFUGR	USD	AACA	31/03/2018
TECK 6.000 08/15/40 '40	US878742AS42		DBFGGR	USD	AACA	31/03/2018
YNLG 5.875 01/23/22 '20	XS1521768058		DBFUCR	USD	AACA	31/03/2018
NPNLI 5.000 10/18/42 '22 FRN	US654579AA94		DBFUGR	USD	AACA	31/03/2018
BRAMI 5.333 02/15/28	USG13201AA91		DBFUGR	USD	AACA	31/03/2018
BCITY 8.950 02/19/21 MTN	US11942GAC69		DBFUGR	USD	AACA	31/03/2018
KKGB 5.500 12/21/22 '18	XS0867573890		DYFXXR	USD	AACA	31/03/2018
GLHLC 4.850 08/17/20 MTN	XS1662749743		DTFXFR	USD	AACA	31/03/2018
CLODC 10.125 08/01/24 '19	US18911YAA38		DBFSGR	USD	AACA	31/03/2018
GUARA 6.000 11/08/18 MTN	XS0992162635		DTFUFR	USD	AACA	31/03/2018
MELCO 5.875 11/30/19	USG8539EAA31		DBFSGR	USD	AACA	31/03/2018
DCPX 5.350 03/15/20	USU24019AD07		DBFUGR	USD	AACA	31/03/2018
LEG 3.400 08/15/22 '22	US524660AW77		DBFUGR	USD	AACA	31/03/2018
EFX 6.900 07/01/28	US294429AC99		DBFUGR	USD	AACA	31/03/2018
TVESC 7.625 12/01/21 '18	USC8844KAA37		DBFSGR	USD	AACA	31/03/2018
SUCIT 7.500 11/16/20	XS1709537622		DBFNCR	USD	AACA	31/03/2018
RB 3.000 06/26/27 '27	USG7420TAE67		DBFGGR	USD	AACA	31/03/2018
ROG 2.875 09/29/21 '21	USU75000BA36		DBFGGR	USD	AACA	31/03/2018
RUGV 4.250 06/23/27	RU000A0JXTT7		DBFXXR	USD	AACA	31/03/2018
JRSIC 6.875 02/15/21 '18	USU5250WAA00		DBFSGR	USD	AACA	31/03/2018
RE 4.868 06/01/44	US299808AF21		DBFUGR	USD	AACA	31/03/2018
ANZ 2.600 09/23/19 MTN	US00182FAV85		DTFUFR	USD	AACA	31/03/2018
TWX 6.850 01/15/26 PUT	US887315BB48		DBXXXX	USD	AACA	31/03/2018
IQGV 5.800 01/15/28 '16	XS0240295575		DBFGFR	USD	AACA	31/03/2018
HCHC 11.000 12/01/19 '18	USU40462AA81		DBFGGR	USD	AACA	31/03/2018
CONAIR 05ERJ1 A1 Sr Sched Fix	US210805DT14		DAFSAR	USD	AACA	31/03/2018

Financial instrument name	Financial Instrument (ISIN)	Written description of financial instrument	Instrument Classification	Currency	Market Segment	date
ORICP 5.150 11/22/19	XS1511600261		DBFXGR	USD	AACA	31/03/2018
BNP 4.200 06/30/28 MTN	XS1437600221		DTFUFB	USD	AACA	31/03/2018
CINEX 5.750 06/15/23 CALd	US758766AG41		DBFUGR	USD	AACA	31/03/2018
NORDL 6.250 04/10/24	XS1055787680		DBFUFB	USD	AACA	31/03/2018
C 3.650 12/15/36 MTN	US1730T32M42		DTFUFR	USD	AACA	31/03/2018
ANZ 4.400 05/19/26	USQ0426RND62		DBFUFR	USD	AACA	31/03/2018
HUGOV 4.950 10/25/19	XS1506425153		DBFXGR	USD	AACA	31/03/2018
MEDC 6.750 01/30/25 '22	US58406HAA86		DBFNGR	USD	AACA	31/03/2018
JSLGC 7.750 07/26/24 '21	US46590PAB94		DBFGGR	USD	AACA	31/03/2018
ENEI 4.750 05/25/47	USN30707AE88		DBFGGR	USD	AACA	31/03/2018
CHICU 4.683 10/01/42 '22	US91412NAH35		DBFUGR	USD	AACA	31/03/2018
SEGV 1.250 09/08/21 MTN	XS1485745886		DTFXFR	USD	AACA	31/03/2018
LTM 6.875 04/11/24 '21	US51818KAB61		DBFUGR	USD	AACA	31/03/2018
ROK 5.200 01/15/98	US773903AC30		DBFUFR	USD	AACA	31/03/2018
DWDP 3.350 03/15/23 '18 MTN	US26054LSB08		DTFNGR	USD	AACA	31/03/2018
CLFRN 4.700 11/01/11	US13034VAA26		DBFSGR	USD	AACA	31/03/2018
BATS 1.625 09/09/19 MTN	XS1488421592		DTFXFB	USD	AACA	31/03/2018
EDP 5.250 01/14/21 MTN	XS1014868779		DTFXCR	USD	AACA	31/03/2018
ING 1.650 08/15/19	USN45780CY23		DBFUFR	USD	AACA	31/03/2018
CNP 3.550 04/01/23 '23	US15189WAK62		DBFNGR	USD	AACA	31/03/2018
CAT 2.200 10/15/18 MTN	US14912HPS30		DTFUFR	USD	AACA	31/03/2018
ASG 4.875 05/25/29	US29246TAA79		DBFSGR	USD	AACA	31/03/2018
CLFRN 4.283 09/01/16	US13034VAC81		DBFUGR	USD	AACA	31/03/2018
ASB 2.750 11/15/19 '19	US045487AA39		DBFUGR	USD	AACA	31/03/2018
UNP 5.000 01/01/45 CALd	US606198LH04		DBXXXX	USD	AACA	31/03/2018
BHP 6.250 10/19/75 '20 FRN	USQ12441AA19		DBFUGR	USD	AACA	31/03/2018
ATHFU 2.750 04/20/20 MTN	US04686E2C58		DTFUFR	USD	AACA	31/03/2018
KSS 6.875 12/15/37	US500255AQ76		DBFUGR	USD	AACA	31/03/2018
EDP 4.125 01/15/20	XS1140811750		DTFUFR	USD	AACA	31/03/2018
BGPLG 8.750 Perp '19 FRN	US05952VAA61		DBFUQR	USD	AACA	31/03/2018
QUBPR 7.295 07/22/26 MTN PUT	US74815HCJ95		DTXXXR	USD	AACA	31/03/2018
HOG 2.850 01/15/21 '20 MTN	USU24652AH96		DBFGGR	USD	AACA	31/03/2018
MELCO 5.875 11/30/19	US86400GAA76		DBFSGR	USD	AACA	31/03/2018
EGGV 6.750 11/10/24	XS1504948693		DBFXFR	USD	AACA	31/03/2018
SIEG 3.500 03/20/28	XS0906140966		DTFUFB	USD	AACA	31/03/2018
MZFG 1.800 03/26/18 MTN MATd	USJ46186AY88		DBFUFR	USD	AACA	31/03/2018
ABN 2.650 01/19/21 MTN	XS1743726835		DTFXFR	USD	AACA	31/03/2018
AUPIP 4.200 03/23/25 '24	USQ04578AD42		DBFUGR	USD	AACA	31/03/2018
LHN 3.500 09/22/26 '26	XS1493853987		DBFGGR	USD	AACA	31/03/2018
AMLMT 2.700 07/26/22 '22	USC0219CAE78		DBFNGR	USD	AACA	31/03/2018
DIS 2.125 09/13/22	XS1678630432		DTFUFR	USD	AACA	31/03/2018

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ENEI 3.625 05/25/27	USN30707AC23		DBFGFR	USD	AACA	31/03/2018
UAGV 7.750 09/01/21	US903724AN29		DBFTFR	USD	AACA	31/03/2018
IBM 2.200 09/08/22	US44932HAC79		DBFUGR	USD	AACA	31/03/2018
WYND 4.500 04/01/27 '27	US98310WAN83		DBFUGR	USD	AACA	31/03/2018
CPB 3.300 03/19/25 '24	US134429BA64		DBFUGR	USD	AACA	31/03/2018
ABI 2.200 08/01/18	USU7787RAF83		DBFGGR	USD	AACA	31/03/2018
ROG 3.350 09/30/24 '24	US771196BE11		DBFGGR	USD	AACA	31/03/2018
HRS 7.000 01/15/26	US413875AE50			USD	AACA	31/03/2018
FE 5.000 09/01/44 '44	US030288AB07		DBFUGR	USD	AACA	31/03/2018
ENRAN 7.600 02/01/24 '23	US29273RBB42		DBFUGR	USD	AACA	31/03/2018
MCK 2.700 12/15/22 '22	US581557AZ88		DBFUGR	USD	AACA	31/03/2018
JDINV 4.125 04/25/23	XS0913601950		DBFUCR	USD	AACA	31/03/2018
CBA 2.125 09/01/21 MTN	XS1483161631		DTFXFB	USD	AACA	31/03/2018
ABT 6.150 11/30/37	US002819AC45		DBFUGR	USD	AACA	31/03/2018
CT 5.632 12/01/29	US20772G4Z86			USD	AACA	31/03/2018
LLOY 1.750 03/16/18 MATd	US53944VAC37		DBFUGR	USD	AACA	31/03/2018
CBA 4.500 12/09/25	US2027A0HR32		DTFNFR	USD	AACA	31/03/2018
HIK 4.250 04/10/20	XS1213834978		DYFXR	USD	AACA	31/03/2018
RB 2.375 06/24/22 '22	USG7420TAC02		DBFNFR	USD	AACA	31/03/2018
ERST 5.500 05/26/25 '20 FRN	XS1143333109		DTFUFB	USD	AACA	31/03/2018
AAL 3.625 09/11/24	USG0446NAM68		DBFGGR	USD	AACA	31/03/2018
FSIC 4.750 05/15/22 '22	US302635AC17		DBFUGR	USD	AACA	31/03/2018
TX 5.022 12/01/48	US235241LW42			USD	AACA	31/03/2018
WBC 3.625 02/28/23 FRN CALd	XS0821836714		DTVXGB	USD	AACA	31/03/2018
BAYG 2.200 07/15/22 '22	US61166WAH43		DBFUGR	USD	AACA	31/03/2018
AIG 6.400 12/15/20	US026874BW66		DBFUGR	USD	AACA	31/03/2018
	XS1720985255		DTFXGR	USD	AACA	31/03/2018
NCM 5.750 11/15/41	USQ66511AB43		DBFUGR	USD	AACA	31/03/2018
EDP 3.625 07/15/24	XS1638075488		DTFXGR	USD	AACA	31/03/2018
TLS 3.125 04/07/25 '25	USQ8940FAA23		DBFUGR	USD	AACA	31/03/2018
TX 3.822 05/15/47 '27	US88213AME28			USD	AACA	31/03/2018
KR 7.500 04/01/31	US501044BZ37		DBFUGR	USD	AACA	31/03/2018
MITSB 2.875 07/18/18 MTN	XS0951574085		DTXFR	USD	AACA	31/03/2018
BP 3.161 03/17/21	XS1382378690		DTXFB	USD	AACA	31/03/2018
CAG 4.650 01/25/43 '42	US205887BS00		DBFUFR	USD	AACA	31/03/2018
BPCE 4.625 07/11/24 MTN	US05578UAC80		DTFUGR	USD	AACA	31/03/2018
NSC 9.750 06/15/20	US655855FA75		DBFUFR	USD	AACA	31/03/2018
	US06675FAP27		DTFNFR	USD	AACA	31/03/2018
WES 1.874 03/20/18 MATd	USQ95870AE36		DBFGGR	USD	AACA	31/03/2018
ROG 1.750 01/28/22 '21	USU75000BM73		DBFGGR	USD	AACA	31/03/2018
ANZ 3.700 11/16/25 MTN	US05253JAL52		DTFNFR	USD	AACA	31/03/2018

Financial instrument name	Financial Instrument (ISIN)	Written description of financial instrument	Instrument Classification	Currency	Market Segment	date
NY 5.572 11/01/38	US64971M5L27			USD	AACA	31/03/2018
ERST 6.375 03/28/23 FRN CALd	XS0836299320		DTFQGB	USD	AACA	31/03/2018
TRP 9.875 01/01/21	US893526BY85		DBFUFR	USD	AACA	31/03/2018
LHN 4.750 09/22/46 '46	US50587KAB70		DBFUGR	USD	AACA	31/03/2018
AEIRC 3.000 04/15/30	US023771R919		DMFSGR	USD	AACA	31/03/2018
ORG 3.500 10/09/18	US68620YAC66		DBFGGR	USD	AACA	31/03/2018
GS 1.950 07/23/19	US38141GWP52		DBFNGR	USD	AACA	31/03/2018
WFC 5.950 08/26/36	US94980VAG32		DBFUFR	USD	AACA	31/03/2018
NDA 2.125 05/29/20 MTN	US65557CAX11		DTFUFR	USD	AACA	31/03/2018
CP 7.250 05/15/19	US13645RAJ32		DBFUGR	USD	AACA	31/03/2018
ENEI 3.625 05/25/27	US29278GAA67		DBFGGR	USD	AACA	31/03/2018
IBM 1.250 02/08/18 MATd	US459200HK05		DBFUGR	USD	AACA	31/03/2018
BUNTF 1.000 08/16/19	US30254WAK53		DBFUGR	USD	AACA	31/03/2018
FITB 2.200 10/30/20 '20	US31677QBK40		DTXXXX	USD	AACA	31/03/2018
ING 4.700 03/22/28 '23 FRN	XS1796077946		DTFXFB	USD	AACA	31/03/2018
MMGFB 2.500 04/13/22 MTN	US57629WCD02		DTFUFR	USD	AACA	31/03/2018
NRWBK 1.750 08/17/20	XS1663601455		DAFUFB	USD	AACA	31/03/2018
TIAAB 4.125 11/01/24	US87246YAC03		DBFUGR	USD	AACA	31/03/2018
SIEG 4.400 05/27/45	USN82008AF50		DBFUGR	USD	AACA	31/03/2018
DUNLG 6.400 09/15/20	US266233AC93		DBFUGR	USD	AACA	31/03/2018
NCM 4.200 10/01/22	US65120FAC86		DBFGGR	USD	AACA	31/03/2018
HAS 3.150 05/15/21 '21	US418056AT46		DBFUGR	USD	AACA	31/03/2018
SU 9.250 10/15/21	US71644EAB83		DBXXXX	USD	AACA	31/03/2018
MZFG 2.650 09/25/19	US60688XAL47		DBFUGR	USD	AACA	31/03/2018
WHR 4.850 06/15/21 MTN	US96332HCD98		DTFUFR	USD	AACA	31/03/2018
MMGFB 2.350 04/09/19 MTN	US57629WBU36		DTFUFR	USD	AACA	31/03/2018
AAL 4.000 09/11/27	US034863AT77		DBFGGR	USD	AACA	31/03/2018
DUK 3.800 09/01/23 '23	US26442EAD22		DBFSGR	USD	AACA	31/03/2018
LITOO 2.500 05/16/18 MTN MATd	US52206AAB61		DTFUFR	USD	AACA	31/03/2018
SPRINT 181 A1 Sr Fix	US85208NAD21		DAFSGR	USD	AACA	31/03/2018
SWEDX 2.800 03/14/22	US87020PAH01		DTFUFR	USD	AACA	31/03/2018
ES 3.250 11/15/25 '25	US67021CAK36		DBFUGR	USD	AACA	31/03/2018
CRH 5.750 01/15/21	US12626PAL76		DBFGGR	USD	AACA	31/03/2018
IBM 1.125 02/06/18 MATd	US459200HZ73		DBFUGR	USD	AACA	31/03/2018
MDCSD 2.250 10/30/20 MTN	US31429KAB98		DTFUFR	USD	AACA	31/03/2018
XEL 2.900 05/15/25 '24	US744448CL30		DBFSGR	USD	AACA	31/03/2018
C 6.125 05/15/18 MATd	US172967ES69		DBFUFR	USD	AACA	31/03/2018
SPGI 6.550 11/15/37	US78409VAB09		DBFUGR	USD	AACA	31/03/2018
BK 3.400 01/29/28 '27 MTN	US06406RAF47		DTFUGR	USD	AACA	31/03/2018
CBA 2.300 09/06/19 MTN	US20271RAH30		DTFNGR	USD	AACA	31/03/2018
USB 2.850 01/23/23 '22 MTN	US90331HNL32		DTFUFR	USD	AACA	31/03/2018



Financial instrument name	Financial Instrument (ISIN)	Written description of financial instrument	Instrument Classification	Currency	Market Segment	date
CHD 2.450 12/15/19 '19	US171340AJ15		DBFUGR	USD	AACA	31/03/2018
NDA 1.625 09/30/19	US65557CAV54		DTFUFGR	USD	AACA	31/03/2018
ICEXX 2.500 10/15/18	US45866FAB04		DBFUGR	USD	AACA	31/03/2018
NSC 7.800 05/15/27	US655844AJ75		DBFUGR	USD	AACA	31/03/2018
GATX 3.900 03/30/23	US361448AQ63		DBFUGR	USD	AACA	31/03/2018
ENEI 3.500 04/06/28	US29278GAF54		DBFGGR	USD	AACA	31/03/2018
NIB 1.625 11/20/20 MTN	US65562QBG91		DBFCFR	USD	AACA	31/03/2018
AAL 3.625 09/11/24	US034863AS94		DBFGGR	USD	AACA	31/03/2018
PNC 1.800 11/05/18 '18	US69353RET14		DTFUFGR	USD	AACA	31/03/2018
NVT 3.950 04/15/23 '23	US67078AAA16		DBFGGR	USD	AACA	31/03/2018
AMICB 3.200 12/15/29	US023765AA88		DMFSGR	USD	AACA	31/03/2018
DANSK 2.200 03/02/20 MTN	US23636AAK79		DTFUFGR	USD	AACA	31/03/2018
ABBN 3.800 04/03/28 '28	US00037BAF94		DBFGGR	USD	AACA	31/03/2018
UFS 4.400 04/01/22 '22	US257559AH77		DBFUGR	USD	AACA	31/03/2018
OKB 1.500 10/21/20	US676167BP30		DBFUGR	USD	AACA	31/03/2018
NEE 3.950 03/01/48 '47	US341081FQ54		DBFSGR	USD	AACA	31/03/2018
CFG 4.350 08/01/25 '25	US174610AJ46		DBFUGR	USD	AACA	31/03/2018
XYL 4.375 11/01/46 '46	US98419MAK62		DBFUGR	USD	AACA	31/03/2018
XEL 6.500 07/01/36	US98389BAH33		DBFUGR	USD	AACA	31/03/2018
NDLWR 1.500 01/23/19	US63983TBE47		DTFUFGR	USD	AACA	31/03/2018
PRCGA 1.450 09/13/19 MTN	US74153WCK36		DTFUFGR	USD	AACA	31/03/2018
PNC 2.300 06/01/20 '20 MTN	US69353REP91		DTFUFGR	USD	AACA	31/03/2018
HSBA 7.625 05/17/32	US404280AF65		DBFUGR	USD	AACA	31/03/2018
SEK 1.750 05/18/20 MTN	US00254EMN93		DTFUFGR	USD	AACA	31/03/2018
MTFGI 3.750 03/10/24	US064255AW26		DBFUGR	USD	AACA	31/03/2018
POB 2.450 07/27/21 MTN	US63859VBD29		DTFNFR	USD	AACA	31/03/2018
GATX 4.750 06/15/22	US361448AN33		DBFUGR	USD	AACA	31/03/2018
GSK 2.800 03/18/23	US377372AH03		DBFGGR	USD	AACA	31/03/2018
WFC 5.850 02/01/37	US92976GAG64		DTFUFGR	USD	AACA	31/03/2018
SLG 4.500 12/01/22 '22	US75625AAD63		DBFUGR	USD	AACA	31/03/2018
ESS 5.200 03/15/21 '20	US29717PAJ66		DBFUGR	USD	AACA	31/03/2018
METLF 1.875 06/22/18 MTN MATd	US59217GAZ28		DTFUFGR	USD	AACA	31/03/2018
KO 2.875 10/27/25	US191216BS87		DBFUGR	USD	AACA	31/03/2018
STAN 5.300 01/09/43 MTN	US853254AK68		DBFUGR	USD	AACA	31/03/2018
ROK 6.700 01/15/28	US773903AB56		DBFUGR	USD	AACA	31/03/2018
	XS1717575259		DTFXFR	USD	AACA	31/03/2018
FRT 3.625 08/01/46 '46	US313747AX55		DBFUGR	USD	AACA	31/03/2018
PEG 2.250 09/15/26 '26 MTN	US74456QBR65		DTFUGR	USD	AACA	31/03/2018
SKT 3.875 12/01/23 '23	US875484AG28		DBFUGR	USD	AACA	31/03/2018
CRH 4.400 05/09/47 '46	US12636YAB83		DBFGGR	USD	AACA	31/03/2018
ANZ 2.250 02/01/19 MTN	US00182EAY59		DTFUFGR	USD	AACA	31/03/2018

Financial instrument name	Financial Instrument (ISIN)	Written description of financial instrument	Instrument Classification	Currency	Market Segment	date
ARES 4.000 10/08/24 '24	US04015CAA62		DBFUGR	USD	AACA	31/03/2018
JOE 4.750 03/04/29	US667469AA81		DBFSGR	USD	AACA	31/03/2018
PRCGA 2.200 05/16/19 MTN	US74153WCD92		DTVUFR	USD	AACA	31/03/2018
R 2.450 11/15/18 '18 MTN	US78355HJV24		DTFUGR	USD	AACA	31/03/2018
PX 3.550 11/07/42 '42	US74005PBD50		DBFUGR	USD	AACA	31/03/2018
NRUC 2.300 11/15/19 '19	US637432NB74		DBFSGR	USD	AACA	31/03/2018
MKL 4.900 07/01/22	US570535AK02		DBFUGR	USD	AACA	31/03/2018
OKE 6.125 02/01/41 '40	US68268NAG88		DBFUGR	USD	AACA	31/03/2018
UAL 8.048 05/01/22	US210805CY18		DBFSGR	USD	AACA	31/03/2018
SEB 2.375 03/25/19 MTN	US83051GAC24		DTFUFR	USD	AACA	31/03/2018
JCNLG 2.300 04/16/19 MTN	US46849LSH59		DTFUFR	USD	AACA	31/03/2018
RETL 2.500 01/15/20 MTN	US75951AAB44		DTFUFR	USD	AACA	31/03/2018
POB 4.302 03/08/29 '28 MTN	US63861VAB36		DTVUGR	USD	AACA	31/03/2018
TRP 9.625 11/01/21	US001814AR37		DBXXXX	USD	AACA	31/03/2018
MTFGI 2.300 03/10/19	US064255AU69		DBFUGR	USD	AACA	31/03/2018
PEP 4.250 10/22/44 '44	US713448CQ97		DBFUGR	USD	AACA	31/03/2018
CAHEA 4.350 11/01/42	US14916RAD61		DBFSGR	USD	AACA	31/03/2018
DFS 2.600 11/13/18 '18	US254672UH98		DBFUGR	USD	AACA	31/03/2018
SRE 5.250 09/30/40	US68233JAH77		DBFSGR	USD	AACA	31/03/2018
AON 4.000 11/27/23 '23	US00185AAD63		DBFUGR	USD	AACA	31/03/2018
ABN 6.250 04/27/22 MTN	XS0619547838		DTFXFB	USD	AACA	31/03/2018
SOASO 4.857 07/15/45 '45	US842329AA23		DBFSGR	USD	AACA	31/03/2018
AER 7.125 09/01/18	USU45974AS81		DBFSGR	USD	AACA	31/03/2018
AEP 2.750 10/01/26 '26	US845437BP68		DBFUGR	USD	AACA	31/03/2018
MZFG 2.400 03/26/20 MTN	US60688XAS99		DBFUFR	USD	AACA	31/03/2018
CBA 1.750 11/07/19 MTN	US2027A0HZ57		DTFNFR	USD	AACA	31/03/2018
ECGV 9.650 12/13/26	XS1535072109		DYFXXR	USD	AACA	31/03/2018
MO 10.200 02/06/39	US02209SAH67		DBFGFR	USD	AACA	31/03/2018
ADI 3.125 12/05/23 '23	US032654AM71		DBFUGR	USD	AACA	31/03/2018
PETRB 4.750 06/19/32	US716564AA72		DBFUGR	USD	AACA	31/03/2018
MZFG 2.150 10/20/18	US60688XAV29		DBFGGR	USD	AACA	31/03/2018
BBGV 6.625 12/05/35 DFTd	USP48864AF26		DBFSGR	USD	AACA	31/03/2018
REL 3.500 03/16/23 '23	US74949LAB80		DBFGGR	USD	AACA	31/03/2018
IBM 1.625 09/06/19	US44932HAA14		DBFUGR	USD	AACA	31/03/2018
TNC 5.625 05/01/25 EXCd	US880345AA15		DBFUGR	USD	AACA	31/03/2018
HISTR 4.682 02/15/48 '47	US42981DAA46		DAFSCR	USD	AACA	31/03/2018
DAN 5.750 04/15/25 '20	USL22848AB82		DBFUGR	USD	AACA	31/03/2018
RCI 2.900 11/15/26 '26	US775109BF74		DBFUGR	USD	AACA	31/03/2018
MTFGI 2.350 09/08/19	US064255BC52		DBFUFR	USD	AACA	31/03/2018
WPXX 4.375 11/15/25 '20	USU9219KAA89		DBFSGR	USD	AACA	31/03/2018
PA 4.144 06/01/38	US20281PKG62			USD	AACA	31/03/2018

Financial instrument name	Financial Instrument (ISIN)	Written description of financial instrument	Instrument Classification	Currency	Market Segment	date
TKOMH 7.875 01/31/20	US247131AF28		DBFUGR	USD	AACA	31/03/2018
RPAI 4.000 03/15/25 '24	US76131VAA17		DBFUGR	USD	AACA	31/03/2018
KKRCO 5.125 06/01/44 '43	USU49486AA84		DBFGGR	USD	AACA	31/03/2018
AFL 3.250 03/17/25	US001055AP78		DBFUGR	USD	AACA	31/03/2018
CPS 6.875 05/15/24 '21	US139612AE59		DBFUGR	USD	AACA	31/03/2018
PEG 3.800 01/01/43 '42 MTN	US74456QBB14		DTFXFR	USD	AACA	31/03/2018
CNP 1.850 06/01/21 '21	US15189XAP33		DBFSGR	USD	AACA	31/03/2018
ARW 3.000 03/01/18 MATd	US042735BB59		DBFUGR	USD	AACA	31/03/2018
MCO 3.250 01/15/28 '27	US615369AL96		DBFNGR	USD	AACA	31/03/2018
MZFG 2.450 04/16/19	US60688XAC48		DBFUGR	USD	AACA	31/03/2018
AHSA 10.000 12/19/22 '20	US02074AAA25		DBFNGR	USD	AACA	31/03/2018
DIS 3.750 06/01/21 MTN	US25468PCL85		DTFUFR	USD	AACA	31/03/2018
COPX 5.500 11/02/47 '47	USP2195VAJ46		DBFNGR	USD	AACA	31/03/2018
FRSTQ 5.000 07/01/25 '20	USU31372AB88		DBFNGR	USD	AACA	31/03/2018
ED 6.200 06/15/36	US209111EM11		DBFSGR	USD	AACA	31/03/2018
METLF 1.750 09/19/19 MTN	US59217HBK23		DTFUFR	USD	AACA	31/03/2018
ABI 4.625 02/01/44	US03524BAF31		DBFUGR	USD	AACA	31/03/2018
UNP 3.227 05/14/26	US907825AA15		DBFSGR	USD	AACA	31/03/2018
KOKSF 7.500 05/04/22	XS1600695974		DAFXBR	USD	AACA	31/03/2018
EQNR 7.250 09/23/27	US656531AM27		DBFUFR	USD	AACA	31/03/2018
PUGET 5.625 07/15/22 '22	US745310AF99		DBFSGR	USD	AACA	31/03/2018
PENSK 4.200 04/01/27 '27	US709599AX20		DBFUGR	USD	AACA	31/03/2018
TX 5.621 08/15/44	US234667JL88			USD	AACA	31/03/2018
IDAX 4.200 03/01/48 '47 MTN	US45138LBF94		DTXXXX	USD	AACA	31/03/2018
PNC 2.500 01/22/21 '20	US69353RFH66		DTFUFR	USD	AACA	31/03/2018
ALBSU 10.500 11/30/25 '20 FRN	XS1301525207		DBFQFR	USD	AACA	31/03/2018
KKRCO 5.500 02/01/43 '42	US48249DAA90		DBFUGR	USD	AACA	31/03/2018
PNNHD 4.875 07/30/25 '20 FRN	US72345HAA32		DBVUGR	USD	AACA	31/03/2018
BRK 7.082 05/13/29 PUT	US12189TAK07		DBVUGR	USD	AACA	31/03/2018
SKYB 2.625 09/16/19	US111013AM04		DBFUGR	USD	AACA	31/03/2018
AWK 4.300 09/01/45 '45	US03040WAM73		DBFUGR	USD	AACA	31/03/2018
PPSIB 4.350 09/10/24 MTN	US71567RAC07		DTFUFR	USD	AACA	31/03/2018
CHLDH 4.115 01/01/47 '46	US16876BAA08		DBFSGR	USD	AACA	31/03/2018
FASPM 5.375 06/16/23	US78403LAB80		DBFGGR	USD	AACA	31/03/2018
OR 4.759 06/30/28	US686053GG81			USD	AACA	31/03/2018
PEG 3.000 06/15/21 '21	US69362BBB71		DBFUGR	USD	AACA	31/03/2018
FOXA 7.250 05/18/18 MATd	US90131HAL96		DBFUGR	USD	AACA	31/03/2018
CZZ 5.950 09/20/24 '20	US22113AAA34		DBFUGR	USD	AACA	31/03/2018
BATS 8.125 05/01/40	US761713BV72		DBFUGR	USD	AACA	31/03/2018
PFE 6.000 02/15/36	US983024AL46		DBFSGR	USD	AACA	31/03/2018
HOG 2.250 01/15/19 MTN	US41283LAG05		DBFGGR	USD	AACA	31/03/2018

Financial instrument name	Financial Instrument (ISIN)	Written description of financial instrument	Instrument Classification	Currency	Market Segment	date
AEE 3.650 04/15/45 '44	US906548CL42		DBFSGR	USD	AACA	31/03/2018
SASAC 3.250 07/29/26 MTN	XS1457527015		DTFXFR	USD	AACA	31/03/2018
KEY 1.700 06/01/18 MTN MATd	US49327M2H62		DTFUFR	USD	AACA	31/03/2018
LABL 4.875 11/01/25 '20	USU61123AA05		DBFNGR	USD	AACA	31/03/2018
NXPI 3.875 09/01/22	USN65965AY61		DBFUGR	USD	AACA	31/03/2018
	US209111FM02		DBFUGR	USD	AACA	31/03/2018
AEE 3.650 02/15/26 '25	US023608AG75		DBFUGR	USD	AACA	31/03/2018
PAASB 7.250 02/28/20 '18	USG9844KAB55		DBFGGR	USD	AACA	31/03/2018
TX 4.681 04/01/40	US882722VN89			USD	AACA	31/03/2018
CAT 5.300 09/15/35	US149123BL43		DBFUGR	USD	AACA	31/03/2018
IENO 3.750 01/14/28 '27	USP56145AA66		DBFNGR	USD	AACA	31/03/2018
FLVC 10.000 02/15/23 '20	US338906AE03		DAFSGR	USD	AACA	31/03/2018
FELP 11.500 04/01/23 '20	US345525AE90		DBFSGR	USD	AACA	31/03/2018
DDS 7.875 01/01/23	US254063AR14		DBXXXX	USD	AACA	31/03/2018
BBT 2.250 06/01/20 '20	US07330NAR61		DTFUGR	USD	AACA	31/03/2018
GEWSU 4.868 09/15/45	US372546AU57		DBFUGR	USD	AACA	31/03/2018
DANSK 2.700 03/02/22 MTN	US23636BAM19		DTFUFR	USD	AACA	31/03/2018
NEE 2.800 01/15/23 '22	US65339KAW09		DBFUGR	USD	AACA	31/03/2018
WEC 1.650 12/04/18	US976843BK72		DBFUGR	USD	AACA	31/03/2018
FE 3.850 06/01/25 '25	US893045AE41		DBFUGR	USD	AACA	31/03/2018
CMS 3.000 05/15/26 '26	US125896BQ27		DBFUGR	USD	AACA	31/03/2018
GIS 3.650 02/15/24 '23	US370334BT00		DBFUGR	USD	AACA	31/03/2018
PPL 4.150 10/01/45 '45	US69351UAT07		DBFSGR	USD	AACA	31/03/2018
MEXCH 5.500 01/15/48 '47	US59284BAG32		DBFUGR	USD	AACA	31/03/2018
LNT 4.100 10/15/44 '44	US976826BK24		DBFUGR	USD	AACA	31/03/2018
NYLIN 1.300 04/27/18 MTN MATd	US64952WBZ59		DTFUFR	USD	AACA	31/03/2018
BAC 3.419 12/20/28 '27 FRN	USU0R8A1AB34		DBVNGR	USD	AACA	31/03/2018
SRE 5.750 11/15/35	US842434CG50		DGFSGR	USD	AACA	31/03/2018
LNT 6.375 08/15/37	US976826BE63		DBFUGR	USD	AACA	31/03/2018
WRB 5.375 09/15/20	US084423AR36		DBFUGR	USD	AACA	31/03/2018
TURIH 5.375 10/24/23 MTN	US90015LAB36		DTFUFR	USD	AACA	31/03/2018
BSTFO 6.625 04/15/28 MTN	US08658EAA55		DTFUFR	USD	AACA	31/03/2018
SOLB 3.400 12/03/20 '20	US834423AA33		DBFGGR	USD	AACA	31/03/2018
WEC 2.950 09/15/21 '21	US976656CD84		DBFUGR	USD	AACA	31/03/2018
NEUQU 7.875 04/26/21	USP71695AB92		DBFSGR	USD	AACA	31/03/2018
TSEX 5.375 09/01/25 '20	USL9339WAD13		DBFNGR	USD	AACA	31/03/2018
WIMRC 3.774 05/15/55	US96926GAD51		DBFSGR	USD	AACA	31/03/2018
PLGLO 2.250 10/15/18 MTN	US74256LAG41		DTFUFR	USD	AACA	31/03/2018
RB 2.375 06/24/22 '22	US75625QAC33		DBFNXG	USD	AACA	31/03/2018
KLAC 4.650 11/01/24 '24	US482480AE03		DBFUGR	USD	AACA	31/03/2018
EAPAT 6.750 06/01/21	XS1423779187		DMXXXR	USD	AACA	31/03/2018

Financial instrument name	Financial Instrument (ISIN)	Written description of financial instrument	Instrument Classification	Currency	Market Segment	date
KMGZ 3.875 04/19/22 MTN	US48667QAM78		DTFGFR	USD	AACA	31/03/2018
CEB 1.500 05/17/19	US222213AQ37		DBFCFR	USD	AACA	31/03/2018
MO 3.651 01/15/46	US60636AMQ30			USD	AACA	31/03/2018
PPSIB 3.400 03/29/22 MTN	US71567PAG54		DTFUFR	USD	AACA	31/03/2018
CPB 3.800 08/02/42	US134429AZ25		DBFUGR	USD	AACA	31/03/2018
UPCRL 4.698 01/02/24	US90783SAA06		DBFSGR	USD	AACA	31/03/2018
CMS 5.650 04/15/20	US210518CL86		DBFSGR	USD	AACA	31/03/2018
ANZ 2.875 01/25/22 MTN	US00182FBC95		DTFUFR	USD	AACA	31/03/2018
CRE 2.250 10/25/19	US05954TAK79		DBFUGR	USD	AACA	31/03/2018
CPI 9.750 01/22/25	XS1261826355		DBFUFR	USD	AACA	31/03/2018
BAPVT 7.000 07/14/21 '18	USV4256QAA95		DBFUGR	USD	AACA	31/03/2018
ATVI 4.500 06/15/47 '46	US00507VAN91		DBFNGR	USD	AACA	31/03/2018
AVGR 10.000 10/29/18	XS0553088708		DYVXXR	USD	AACA	31/03/2018
NAB 2.625 07/23/20 MTN	US63254AAL26		DTFUFR	USD	AACA	31/03/2018
MASIT 4.678 07/01/14	US575718AB76		DBFUQR	USD	AACA	31/03/2018
AWK 3.400 03/01/25 '24	US03040WAL90		DBFUGR	USD	AACA	31/03/2018
RBS 7.750 05/15/23	US00077TAA25		DBXXXX	USD	AACA	31/03/2018
CA 4.765 05/15/44 '24	US91412GVC67			USD	AACA	31/03/2018
PLNEG 5.500 11/22/21 MTN	US71568PAA75		DTFUFR	USD	AACA	31/03/2018
CMCSA 1.662 04/15/18 MATd	US63946CAC29		DBFGGR	USD	AACA	31/03/2018
AL 3.375 01/15/19 '18	US00912XAL82		DBFUGR	USD	AACA	31/03/2018
SESF 5.300 03/25/44	US78413KAB89		DBFUGR	USD	AACA	31/03/2018
SD 2.050 06/01/18 MATd	US83755LXK78			USD	AACA	31/03/2018
IDPHD 1.100 12/13/19	US45383URW70			USD	AACA	31/03/2018
CHNWD 7.900 01/23/21	XS1676123851		DTFUFR	USD	AACA	31/03/2018
MMM 3.125 09/19/46 '46 MTN	US88579YAW12		DBFUGR	USD	AACA	31/03/2018
EXC 5.400 06/01/35	US737679CZ12		DBFUGR	USD	AACA	31/03/2018
PENSK 3.050 01/09/20 '19	US709599AR51		DBFUGR	USD	AACA	31/03/2018
MIC 6.750 12/13/22 '18	USP90475AA57		DBFUGR	USD	AACA	31/03/2018
NIPTT 1.900 07/21/21 MTN	XS1438319656		DTFXFR	USD	AACA	31/03/2018
MNK 5.625 10/15/23 '18	USL6233LAD84		DBFUGR	USD	AACA	31/03/2018
ADM 3.750 09/15/47 '47	US039483BM31		DBFUGR	USD	AACA	31/03/2018
CNP 4.400 03/15/27 '26	US292480AK65		DBFUGR	USD	AACA	31/03/2018
BRK 5.375 09/15/40 '40	US641423BZ08		DBFSGR	USD	AACA	31/03/2018
SIS 4.375 04/11/27	US78486LAA08		DBFGGR	USD	AACA	31/03/2018
CRDOS 8.000 09/17/12 MTN DFTd	XS0452252835		DYXXB	USD	AACA	31/03/2018
GS 1.950 11/07/19	US38143AS303		DBFUFR	USD	AACA	31/03/2018
CCAPT 6.579 Perp '18 FRN	USG4490RAA08		DBVUQR	USD	AACA	31/03/2018
M 6.790 07/15/27 PUT	US55616XAB38		DBFUFR	USD	AACA	31/03/2018
CCPAL 6.708 Perp '18 FRN	USG2024RAA98		DBVUQR	USD	AACA	31/03/2018
ETGV 6.625 12/11/24	US29766LAA44		DBFUGR	USD	AACA	31/03/2018

Financial instrument name	Financial Instrument (ISIN)	Written description of financial instrument	Instrument Classification	Currency	Market Segment	date
F 7.750 06/15/43	US345370BM12		DBFUFR	USD	AACA	31/03/2018
EIX 6.000 01/15/34	US842400E588		DBFSGR	USD	AACA	31/03/2018
FE 7.700 01/15/19	US591894BX72		DBFUGR	USD	AACA	31/03/2018
MENDO 8.375 05/19/24	US586805AH63		DBFUFR	USD	AACA	31/03/2018
PLGV 5.250 01/20/25 MTN	XS0479333311		DTFUFB	EUR	AACA	31/03/2018
GFFX 5.250 03/01/22 EXCd	US398433AK84		DBFUGR	USD	AACA	31/03/2018
CNXM 6.500 03/15/26 '21	US12654TAA88		DBFNGR	USD	AACA	31/03/2018
STEEF 4.000 09/21/24 '24	US85812RAA77		DBFSFR	USD	AACA	31/03/2018
EIGI 10.875 02/01/24 '19	US26854XAB55		DBFGGR	USD	AACA	31/03/2018
UNENT 8.500 08/24/20 CALd	XS1497598752		DYVXXR	USD	AACA	31/03/2018
SMPOJ 5.325 03/28/73 '23 FRN	USJ7620TAB73		DBVUGR	USD	AACA	31/03/2018
BAC 2.050 12/07/18	US06050TME90		DTFUFR	USD	AACA	31/03/2018
USB 2.350 01/23/20 '19 MTN	US90331HNJ85		DTFUFR	USD	AACA	31/03/2018
NAB 2.250 07/01/19 MTN	US6325C0CW97		DTFNFR	USD	AACA	31/03/2018
TONON 9.250 01/24/20 '18	USP9T02LAA28		DBFUGR	USD	AACA	31/03/2018
BAIIS 9.500 10/15/21 '19	US40203CAA27		DBFSGR	USD	AACA	31/03/2018
BTDAU 11.000 12/09/22 DFTd	US119818AC63		DBFGGR	USD	AACA	31/03/2018
AIG 5.750 04/01/48 '28 FRN	US026874DM66		DBVUGR	USD	AACA	31/03/2018
STNRL 7.000 08/16/19	XS0814512223		DAFXAB	USD	AACA	31/03/2018
	XS1719264324		DYFXXR	USD	AACA	31/03/2018
PRNNL 11.500 12/15/19 CALd	US741745AA15		DBFSGR	USD	AACA	31/03/2018
SQYAC 7.750 02/14/22	USP8716HAA16		DBFSGR	USD	AACA	31/03/2018
PRTLf 2.762 03/29/19 FRN	US74368CAG96		DTVUFR	USD	AACA	31/03/2018
INRXX 5.750 04/03/28 '23	USP56243AD31		DBFNGR	USD	AACA	31/03/2018
SDRYI 6.950 07/05/22 '20	XS1636491794		DYFXXR	USD	AACA	31/03/2018
EVVNZ 11.000 02/15/23 '20	US29278MAA36		DBFSGR	USD	AACA	31/03/2018
YZCLM 5.750 Perp '20 FRN	XS1577730895		DBFUFR	USD	AACA	31/03/2018
ATA 5.250 Perp '23 FRN	XS1634523754		DYVXXB	USD	AACA	31/03/2018
PANDG 8.250 01/25/20	XS1512652600		DYFXXR	USD	AACA	31/03/2018
POLYH 4.750 05/16/18 MATd	XS0928955219		DYFXXR	USD	AACA	31/03/2018
NAB 2.100 09/14/21	US05579JAC27		DTFUFR	USD	AACA	31/03/2018
STICJ 12.000 07/29/20	XS1117287638		DAFXGR	USD	AACA	31/03/2018
BORET 6.500 04/07/22	XS1596115409		DBFUCR	USD	AACA	31/03/2018
LNDLK 7.450 03/15/28	US514665AA61		DBFSGR	USD	AACA	31/03/2018
WLKFD 2.468 04/13/21 MTN	XS1382636493		DTFUFR	USD	AACA	31/03/2018
ZENIT 7.375 05/30/22	US98935LAB36		DTFUFR	USD	AACA	31/03/2018
PLNEG 5.250 05/15/47 MTN	US71568QAD97		DTFUFR	USD	AACA	31/03/2018
MINEJ 4.625 08/10/30	US602736AA85		DBFGAR	USD	AACA	31/03/2018
BYPTN 10.625 08/01/18 CALd	US143818AA08		DBFGGR	USD	AACA	31/03/2018
NY 5.846 06/01/40	US64966HYV67			USD	AACA	31/03/2018
YPTD 8.750 04/04/24 MTN	US984245AK63		DBFUGR	USD	AACA	31/03/2018

Financial instrument name	Financial Instrument (ISIN)	Written description of financial instrument	Instrument Classification	Currency	Market Segment	date
CIFIG 5.375 Perp '21 FRN	XS1732152589		DBVNQR	USD	AACA	31/03/2018
LYV 5.625 03/15/26 '21	US538034AN93		DBFNQR	USD	AACA	31/03/2018
YANKU 4.750 11/30/20	XS1734639799		DYFXXR	USD	AACA	31/03/2018
EUDRL 4.875 04/17/20	XS0918604496		DYFXXR	USD	AACA	31/03/2018
GLHLC 5.250 02/12/21 MTN	XS1760376878		DTFXFR	USD	AACA	31/03/2018
MDLN 9.750 08/05/19 '18	USY58527AA39		DBFGGR	USD	AACA	31/03/2018
MINGF 11.000 05/18/20	HK0000338449		DTFXFR	USD	AACA	31/03/2018
NAVI 10/03/22 MTN	US863871AM19		DBXXXX	USD	AACA	31/03/2018
TGNA 7.750 06/01/27	US080555AE54		DBFUGR	USD	AACA	31/03/2018
NATIN 6.050 01/15/36	USP70809AB71		DBFUGR	USD	AACA	31/03/2018
LPKR 6.750 10/31/26 '21	XS1506085114		DYFXXR	USD	AACA	31/03/2018
SYNCG 8.625 11/01/21 '18	US87160JAA97		DBFUGR	USD	AACA	31/03/2018
ETCHO 3.875 01/12/29 '28	USP9339SAS34		DBFUGR	USD	AACA	31/03/2018
NBLSF 7.925 09/24/19 FRN	XS1111082779		DTVXAR	USD	AACA	31/03/2018
GHING 6.000 10/15/25 '20	USU09005AP18		DBFUGR	USD	AACA	31/03/2018
CNALC 5.700 Perp '20 FRN	XS1523969530		DYFXXR	USD	AACA	31/03/2018
OR 5.892 06/01/27	US68607LXQ57		DMFUGR	USD	AACA	31/03/2018
ORG 5.450 10/14/21	USQ7162LAA28		DBFGGR	USD	AACA	31/03/2018
BBT 2.100 01/15/20 '19	US07330NAN57		DTFUGR	USD	AACA	31/03/2018
PCAR 1.650 08/11/21 MTN	US69371RN448		DTFNFR	USD	AACA	31/03/2018
GE 3.300 05/15/27 MTN	US36966TJD54		DTFUFR	USD	AACA	31/03/2018
NY 11.000 03/01/29	US64943QAA67			USD	AACA	31/03/2018
CA 7.311 06/01/40	US664845DQ41			USD	AACA	31/03/2018
NY 4.075 11/01/20	US64971M5E83			USD	AACA	31/03/2018
WLK 3.600 08/15/26 '26	USU96060AC95		DBFUGR	USD	AACA	31/03/2018
NY 5.770 03/15/39	US650035TD05		DMFSGR	USD	AACA	31/03/2018
NV 5.510 06/15/24	US181059QF60			USD	AACA	31/03/2018
SESF 5.300 04/04/43	USL8175MAC49		DBFGGR	USD	AACA	31/03/2018
CAGV 1.276 02/10/20	US135087F415		DBFUFR	USD	AACA	31/03/2018
IN 6.116 01/15/40	US4552855S11			USD	AACA	31/03/2018
WA 1.817 07/01/19	US29270CL298			USD	AACA	31/03/2018
NAB 1.375 07/12/19 MTN	US63254AAQ13		DTFUFR	USD	AACA	31/03/2018
F 8.875 01/15/22	US345370BJ82		DBXXXX	USD	AACA	31/03/2018
DC 5.591 12/01/34	US25477GCV98			USD	AACA	31/03/2018
BA 3.550 03/01/38 '37	US097023BY08		DBFNQR	USD	AACA	31/03/2018
CA 7.488 08/01/33	US54473ENT72			USD	AACA	31/03/2018
BRK 6.250 11/15/20	US67073YAA47		DBFUGR	USD	AACA	31/03/2018
ROG 7.000 03/01/39	USU75000AN65		DBFGGR	USD	AACA	31/03/2018
BAC 3.366 01/23/26 '25 MTN	US06051GGZ63		DBVNGR	USD	AACA	31/03/2018
BBT 1.450 05/10/19 '19	US07330NAL91		DTFUGR	USD	AACA	31/03/2018
FDX 7.600 07/01/97	US313309AP14		DBFUFR	USD	AACA	31/03/2018

Financial instrument name	Financial Instrument (ISIN)	Written description of financial instrument	Instrument Classification	Currency	Market Segment	date
MICX 2.000 10/01/23 CVT	US55608BAB18		DCFUGR	USD	AACA	31/03/2018
TX 3.376 07/01/47 '47	US9151158F94			USD	AACA	31/03/2018
GE 4.150 05/15/32 MTN	US36966TFH05		DTFUFR	USD	AACA	31/03/2018
CNAX 4.000 10/16/23 '23	USG2071AAE04		DBFUGR	USD	AACA	31/03/2018
IFC 1.625 07/16/20 MTN	US45950KCG31		DBFUFR	USD	AACA	31/03/2018
WFC 2.600 01/15/21	US94988J5N37		DTFUGR	USD	AACA	31/03/2018
WFC 2.150 12/06/19	US94988J5G85		DTFUFR	USD	AACA	31/03/2018
BAC 4.850 07/15/19 MTN	US06050WDF95		DTFNFR	USD	AACA	31/03/2018
BEN 4.625 05/20/20 CALd	US354613AG69		DBFUGR	USD	AACA	31/03/2018
EIX 5.350 07/15/35	US842400FA61		DBFSGR	USD	AACA	31/03/2018
KEY 3.300 06/01/25 MTN	US49327M2K91		DTFUFR	USD	AACA	31/03/2018
ANZ 2.250 11/09/20	US05253JAT88		DTFNFR	USD	AACA	31/03/2018
NAB 3.375 03/01/23 MTN	US05579HAJ14		DTFUGR	USD	AACA	31/03/2018
DUNLG 5.900 12/01/21	US266233AD76		DBFUGR	USD	AACA	31/03/2018
SEB 1.500 09/13/19	US830505AS24		DBFUFR	USD	AACA	31/03/2018
LRENT 1.750 07/27/26	US515110BR44		DBFUFR	USD	AACA	31/03/2018
TTXCO 2.600 06/15/20 '20 MTN	US87305QCK58		DTFUGR	USD	AACA	31/03/2018
ABBN 2.800 04/03/20	US00037BAD47		DBFGGR	USD	AACA	31/03/2018
MMGFB 2.950 01/11/25 MTN	US57629WCG33		DTFUFR	USD	AACA	31/03/2018
PNC 3.100 10/25/27 '27 MTN	US69353RFG83		DTFUFR	USD	AACA	31/03/2018
DARHI 4.178 08/01/48 '48	US23745QAA22		DBFUGR	USD	AACA	31/03/2018
SEB 2.375 11/20/18 MTN	US83051GAB41		DTFUFR	USD	AACA	31/03/2018
C 2.850 02/12/21 '21	US17325FAL22		DBFUGR	USD	AACA	31/03/2018
KEY 2.300 09/14/22	US49327M2T01		DTFUFR	USD	AACA	31/03/2018
MMGFB 2.750 06/22/24 MTN	US57629WCE84		DTFUFR	USD	AACA	31/03/2018
FRC 2.375 06/17/19 '19 MTN	US33616CAA80		DBFUGR	USD	AACA	31/03/2018
ANZ 2.125 08/19/20	US05253JAR23		DTFNFR	USD	AACA	31/03/2018
JPM 1.450 09/21/18 '18	US48125LRF12		DTFUGR	USD	AACA	31/03/2018
KEY 6.750 03/19/20	US33582VAB45		DBFUGR	USD	AACA	31/03/2018
MTBX 2.625 01/25/21 '20	US55279HAR12		DTFUGR	USD	AACA	31/03/2018
NYLIN 2.000 04/13/21	US64952WCE12		DTVUFR	USD	AACA	31/03/2018
PNC 4.200 11/01/25 '25	US69349LAQ14		DTFUDR	USD	AACA	31/03/2018
CADES 1.875 01/13/20 MTN	XS1548793402		DTFXFR	USD	AACA	31/03/2018
AZO 1.625 04/21/19	US053332AU69		DBFUGR	USD	AACA	31/03/2018
HBAN 2.500 08/07/22 '22	US44644AAB35		DBFUGR	USD	AACA	31/03/2018
PNC 1.700 12/07/18 '18	US69353REZ73		DTFUFR	USD	AACA	31/03/2018
WBC 2.250 07/30/18	US961214CC58		DBFUGR	USD	AACA	31/03/2018
	US55608PAX24			USD	AACA	31/03/2018
NAB 2.875 04/12/23	US63254AAY47		DTFUFR	USD	AACA	31/03/2018
PEG 3.000 05/15/25 '25 MTN	US74456QBL95		DTXXXX	USD	AACA	31/03/2018
BAM 4.700 09/20/47 '47	US11271LAB80		DBFUGR	USD	AACA	31/03/2018



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D 6.000 01/15/36	US927804FA70		DBFUGR	USD	AACA	31/03/2018
KRC 6.625 06/01/20	US49427RAF91		DBFGGR	USD	AACA	31/03/2018
GSK 5.375 04/15/34	US377372AB33		DBFGFR	USD	AACA	31/03/2018
AEP 6.050 03/15/37	US454889AM82		DBFUGR	USD	AACA	31/03/2018
AUPIP 4.250 07/15/27 '27	US00205GAD97		DBFGGR	USD	AACA	31/03/2018
XEL 3.300 06/15/24 '23	US845743BP75		DBFSGR	USD	AACA	31/03/2018
JPM 3.000 10/31/32 '22 MTN	US48126DBX66		DTVUFR	USD	AACA	31/03/2018
KEY 2.250 03/16/20	US49327M2G89		DTFUFR	USD	AACA	31/03/2018
HBAN 2.000 06/30/18 MTN	US446438RN50		DBFUGR	USD	AACA	31/03/2018
WPZ 4.600 03/15/48 '47	US893574AL74		DBFNGR	USD	AACA	31/03/2018
ABBN 4.375 05/08/42	US00037BAC63		DBFGGR	USD	AACA	31/03/2018
RABO 2.250 01/14/19 MTN	US21688AAA07		DTFUFR	USD	AACA	31/03/2018
STI 3.300 05/15/26 '26	US86787GAJ13		DTXXXX	USD	AACA	31/03/2018
SAN 8.750 05/30/18 MATd	US84603MXU51		DBFUFR	USD	AACA	31/03/2018
FRC 2.500 06/06/22 '22	US336158AK61		DBFNGR	USD	AACA	31/03/2018
RABO 5.800 09/30/10	US74977RCM43		DTFUFR	USD	AACA	31/03/2018
NRUC 2.500 07/15/22 MTN	US63743FE513		DTFUFR	USD	AACA	31/03/2018
KEY 2.500 12/15/19 MTN	US49327M2F07		DTFUFR	USD	AACA	31/03/2018
SHB 1.875 09/07/21	US86960BAQ59		DTFUFR	USD	AACA	31/03/2018
CAG 3.250 09/15/22	US205887BJ01		DBFUGR	USD	AACA	31/03/2018
WFC 1.800 11/28/18	US94988J5F03		DTFUFR	USD	AACA	31/03/2018
GIS 4.150 02/15/43 '42	US370334BP87		DBFUGR	USD	AACA	31/03/2018
STZ 2.000 11/07/19	US21036PAU21		DBFGGR	USD	AACA	31/03/2018
PNC 3.250 01/22/28 '27	US69353RFJ23		DTFUFR	USD	AACA	31/03/2018
PPG 3.200 03/15/23 '23	US693506BN60		DBFUGR	USD	AACA	31/03/2018
NAB 1.875 07/23/18 MTN	US63254AAK43		DTFUFR	USD	AACA	31/03/2018
SRE 2.400 03/15/20 '20	US816851AW92		DBFUGR	USD	AACA	31/03/2018
FMRCO 5.150 02/01/43	US30251BAE83		DBFUGR	USD	AACA	31/03/2018
STAN 5.700 03/26/44	US853254AN08		DBFUFR	USD	AACA	31/03/2018
SIEG 4.400 05/27/45	US82620KAF03		DBFUGR	USD	AACA	31/03/2018
NA 2.150 06/12/20 '20 MTN	US63307A2E48		DTFUGR	USD	AACA	31/03/2018
BATS 3.500 06/15/22	US05530QAL41		DBFGGR	USD	AACA	31/03/2018
RY 2.500 04/28/28 '21 MTN	US78012KMU87		DTVNGR	USD	AACA	31/03/2018
SEB 2.800 03/11/22	US830505AW36		DBFUFR	USD	AACA	31/03/2018
CB 5.800 03/15/18 MATd	US00440EAK38		DBFGGR	USD	AACA	31/03/2018
SO 4.150 12/01/25 '25	US843646AM23		DBFUGR	USD	AACA	31/03/2018
KR 3.500 02/01/26 '25	US501044DC24		DBFUGR	USD	AACA	31/03/2018
ANTMX 5.850 01/15/36	US94973VAL18		DBFSGR	USD	AACA	31/03/2018
MTBX 2.250 07/25/19 '19 MTN	US55279HAG56		DTFUGR	USD	AACA	31/03/2018
PRUX 4.418 03/27/48 '47 MTN	US74432QCD51		DTFUGR	USD	AACA	31/03/2018
CBA 2.400 11/02/20	US20271RAM25		DTFNGR	USD	AACA	31/03/2018

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CBA 1.750 11/02/18	US20271RAL42		DTFNFR	USD	AACA	31/03/2018
SUMFG 3.352 10/18/27	US86562MAV28		DBFUFR	USD	AACA	31/03/2018
AXP 8.125 05/20/19	US025816BB49		DBFUFR	USD	AACA	31/03/2018
JBIC 2.125 11/16/20	US471048BN74		DBFTGR	USD	AACA	31/03/2018
FRC 4.375 08/01/46 '46	US33616CAB63		DBFUFR	USD	AACA	31/03/2018
RF 2.250 09/14/18 '18	US759187BL00		DBFUFR	USD	AACA	31/03/2018
NAB 2.300 07/25/18 MTN	US63254AAJ79		DTFUFR	USD	AACA	31/03/2018
NYLIN 1.500 10/24/19 MTN	US64952WCK71		DTFUFR	USD	AACA	31/03/2018
MMGFB 2.100 08/02/18 MTN	US57629WBS89		DTFUFR	USD	AACA	31/03/2018
ECL 2.250 01/12/20	US278865AR13		DBFUFR	USD	AACA	31/03/2018
KEY 2.500 11/22/21	US49327M2Q61		DTFUFR	USD	AACA	31/03/2018
CFG 2.250 03/02/20 '20	US17401QAG64		DTFUFR	USD	AACA	31/03/2018
DFS 4.250 03/13/26	US25466AAE10		DBFUGX	USD	AACA	31/03/2018
GLW 3.700 11/15/23 '23	US219350AZ84		DBFUFR	USD	AACA	31/03/2018
PAA 5.000 02/01/21 '20	US72650RAY80		DBFUFR	USD	AACA	31/03/2018
BK 1.600 05/22/18 MTN MATd	US06406HDB24		DTFUFR	USD	AACA	31/03/2018
NAB 2.350 03/04/19 MTN	US05579LAA17		DBFUFR	USD	AACA	31/03/2018
ASCHE 3.945 11/15/46	US04351LAB62		DBFUFR	USD	AACA	31/03/2018
CBA 3.900 03/16/28 MTN	US2027A0JZ30		DTFNFR	USD	AACA	31/03/2018
ZBH 4.450 08/15/45 '45	US98956PAH55		DBFUFR	USD	AACA	31/03/2018
MTBX 2.050 08/17/20 '20	US55279HAN08		DTFUFR	USD	AACA	31/03/2018
KEY 3.375 03/07/23	US49327M2U73		DTFUFR	USD	AACA	31/03/2018
NBSQU 4.500 03/15/27 '26	US64128XAG51		DBFUFR	USD	AACA	31/03/2018
BMO 1.750 06/15/21	US06367XF305		DBFGGR	USD	AACA	31/03/2018
TELX 3.450 08/01/24 '24	US902133AR89		DBFGGR	USD	AACA	31/03/2018
CA 2.537 07/01/18	US79742GAB77			USD	AACA	31/03/2018
NAB 2.650 11/03/22 MTN	US05579HAH57		DTFUFR	USD	AACA	31/03/2018
PKG 3.650 09/15/24 '24	US695156AR08		DBFUFR	USD	AACA	31/03/2018
BDX 7.000 08/01/27	US075887AN94		DBFUFR	USD	AACA	31/03/2018
CHH 5.700 08/28/20	US169905AD87		DBFUFR	USD	AACA	31/03/2018
WRE 4.950 10/01/20 '20	US939653AL53		DBFUFR	USD	AACA	31/03/2018
TELX 2.350 08/01/19 '19	US902133AQ07		DBFGGR	USD	AACA	31/03/2018
C 3.875 10/25/23	US172967HD63		DBFUFR	USD	AACA	31/03/2018
AALX 3.700 11/01/24	US023770AB64		DBFUFR	USD	AACA	31/03/2018
NEE 4.950 06/01/35	US341081ET03		DBFSGR	USD	AACA	31/03/2018
NAB 2.250 01/10/20 MTN	US63254AAT51		DTFUFR	USD	AACA	31/03/2018
SHW 4.550 08/01/45 '45	US824348A551		DBFUFR	USD	AACA	31/03/2018
CARX 4.500 04/25/22 '22	US46131NAD66		DBFGGR	USD	AACA	31/03/2018
STI 7.250 03/15/18 MATd	US86787EAM93		DTFUFR	USD	AACA	31/03/2018
GHGV 9.250 09/15/22	US374422AF02		DBFUBR	USD	AACA	31/03/2018
GTT 7.875 12/31/24 '19	USU3829QAA05		DBFUFR	USD	AACA	31/03/2018

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UNP 4.300 06/15/42 '41	US907818DL91		DBFUGR	USD	AACA	31/03/2018
BPCE 3.250 01/11/28 MTN	US05578BAJ52		DTFUGR	USD	AACA	31/03/2018
DDR 3.375 05/15/23 '23	US23317HAB87		DBFUGR	USD	AACA	31/03/2018
CORDO 7.125 06/10/21	US74408DAC83		DBFUGR	USD	AACA	31/03/2018
T 7.125 12/15/31	US17248RAJ59		DBFUGR	USD	AACA	31/03/2018
PEP 4.875 11/01/40	US713448BS62		DBFUGR	USD	AACA	31/03/2018
CA 1.904 05/15/18 MATd	US91412GUV57			USD	AACA	31/03/2018
BWA 4.625 09/15/20	US099724AG17		DBFUGR	USD	AACA	31/03/2018
ROG 2.625 05/15/26 '26	US771196BK70		DBFTGR	USD	AACA	31/03/2018
DWDP 4.900 01/15/41	US263534CC11		DBFUGR	USD	AACA	31/03/2018
LBRT 7.875 10/15/26	US53079QAC15		DBFUFX	USD	AACA	31/03/2018
EPD 6.650 04/15/18 MATd	US29379VAL71		DBFUFR	USD	AACA	31/03/2018
HPR 8.750 06/15/25 '20	US06846NAF15		DBFUGR	USD	AACA	31/03/2018
K 3.250 05/21/18 MATd	US487836BE77		DBFUGR	USD	AACA	31/03/2018
TGNA 7.250 09/15/27	US080555AF20		DBFUFR	USD	AACA	31/03/2018
CANDF 2.200 07/18/20	US219868BY14		DBFUGR	USD	AACA	31/03/2018
JPTOB 2.100 07/23/18	US471105AA47		DBFUGR	USD	AACA	31/03/2018
MTFGI 2.625 09/26/18 '18	US90521APJ15		DBFUFR	USD	AACA	31/03/2018
FE 4.100 04/15/24 '24	US610202BN20		DBFSGR	USD	AACA	31/03/2018
CA 2.875 08/15/18	US12673PAD78		DBFUGR	USD	AACA	31/03/2018
HTAXX 2.950 07/01/22 '22	US42225UAE47		DBFSGR	USD	AACA	31/03/2018
DUK 5.650 06/15/18 MATd	US341099CK38		DBFSGR	USD	AACA	31/03/2018
MTNJ 4.755 11/11/24	US55377XAA46		DBFUGR	USD	AACA	31/03/2018
CNR 2.850 12/15/21 '21	US136375BV35		DBFUGR	USD	AACA	31/03/2018
GUANF 6.000 12/15/20	USG4182JAA19		DBFSGR	USD	AACA	31/03/2018
KFW 1.125 08/06/18	US500769GS77		DBFUGR	USD	AACA	31/03/2018
LHN 5.150 09/12/23	XS0970680038		DYFXXR	USD	AACA	31/03/2018
SESF 3.600 04/04/23	USL8175MAB65		DBFGGR	USD	AACA	31/03/2018
BRK 5.750 11/01/35 MTN	US595620AE52		DBFUFR	USD	AACA	31/03/2018
PH 5.500 05/15/18 MTN MATd	US70109HAH84		DTXXXX	USD	AACA	31/03/2018
CMCSA 7.125 02/15/28	US872287AL19		DBFUFR	USD	AACA	31/03/2018
ING 2.300 03/22/19	US44987CAN83		DTFUFR	USD	AACA	31/03/2018
KOBUK 2.550 09/29/19	US86803UAB70		DBFUGR	USD	AACA	31/03/2018
IEGV 2.400 05/15/30	IE00BJ38CR43		DNFTFR	EUR	AACA	31/03/2018
SHB 1.950 09/08/20 MTN	US86960BAR33		DTFUFR	USD	AACA	31/03/2018
DFS 2.000 02/21/18 MATd	US25466AAC53		DBFUFR	USD	AACA	31/03/2018
PRGO 3.900 12/15/24 '24	US714295AC63		DBFGGR	USD	AACA	31/03/2018
AMGN 5.375 05/15/43 '42	US031162BP41		DBFUGR	USD	AACA	31/03/2018
PWON 5.000 02/14/24 '21	XS1517977093		DBFUFR	USD	AACA	31/03/2018
CAFDC 2.200 07/20/20 MTN	US06675FAK30		DTFNFR	USD	AACA	31/03/2018
ES 1.450 05/01/18 MATd	US664397AJ52		DBFUGR	USD	AACA	31/03/2018

Financial instrument name	Financial Instrument (ISIN)	Written description of financial instrument	Instrument Classification	Currency	Market Segment	date
KEY 1.600 08/22/19	US49327M2P88		DTFUFR	USD	AACA	31/03/2018
PKG 7.250 04/15/19	US695847AL74		DBFTFR	USD	AACA	31/03/2018
MOS 3.750 11/15/21 '21	US61945CAA18		DBFUGR	USD	AACA	31/03/2018
MS 2.500 08/01/18 MTN	US61760LEL53		DTFUFR	USD	AACA	31/03/2018
IBRD 1.750 11/22/21 '18 MTN	US45905UZT41		DTFCGR	USD	AACA	31/03/2018
	US80685XAA90		DBFGGR	USD	AACA	31/03/2018
CMS 3.950 07/15/47 '47	US210518DA13		DBFSGR	USD	AACA	31/03/2018
AEE 5.300 08/01/37	US02360FAB22		DBFSGR	USD	AACA	31/03/2018
AET 4.500 05/15/42 '41	US00817YAJ73		DBFUGR	USD	AACA	31/03/2018
CA 4.500 08/15/23 '23	US12673PAE51		DBFUGR	USD	AACA	31/03/2018
EIX 5.625 02/01/36	US842400FC28		DBFSGR	USD	AACA	31/03/2018
MELER 5.000 07/01/42	US586054AA68		DBFUGR	USD	AACA	31/03/2018
EDP 3.625 07/15/24	US26835PAF71		DBFUGR	USD	AACA	31/03/2018
USJAP 12.000 11/09/21 '18	US90346JAB89		DBFSGR	USD	AACA	31/03/2018
ADB 1.875 08/10/22 MTN	US045167EB56		DBFNFR	USD	AACA	31/03/2018
NMUI 5.375 03/25/21	US638612AK78		DBFUGR	USD	AACA	31/03/2018
METLF 1.750 12/19/18 MTN	US59217GBZ19		DTFUFR	USD	AACA	31/03/2018
DOGV 6.500 02/15/48	US25714PDW59		DBFUGR	USD	AACA	31/03/2018
SRE 5.350 05/15/35	US797440BF01		DBFSGR	USD	AACA	31/03/2018
D 4.800 11/01/43 '43	US257375AF22		DBFUGR	USD	AACA	31/03/2018
DUK 4.100 09/18/34 '34	US720186AH83		DBFUGR	USD	AACA	31/03/2018
LBGV 6.400 05/26/23 MTN	XS1419879686		DTFXFR	USD	AACA	31/03/2018
NNN 3.800 10/15/22 '22	US637417AE67		DBFUGR	USD	AACA	31/03/2018
CGHCL 4.750 07/25/22 '20	XS1637076164		DYFXR	USD	AACA	31/03/2018
PFE 6.600 12/01/28	US71713UAW27		DBFUFR	USD	AACA	31/03/2018
BX 6.250 08/15/42	USU0925QAB78		DBFUGR	USD	AACA	31/03/2018
C 6.125 08/25/36	US172967DR95		DBFUFR	USD	AACA	31/03/2018
EPR 7.750 07/15/20 CALd	US29380TAS42		DBFUGR	USD	AACA	31/03/2018
ARGV 04/27/18 MATd	ARARGE5203W9		DTZUFR	USD	AACA	31/03/2018
UNSCA 5.250 10/01/11	US914886AA41		DBFSGR	USD	AACA	31/03/2018
IDGV 4.625 04/15/43 MTN	USY20721BE87		DBFUGR	USD	AACA	31/03/2018
TTXCO 3.900 02/01/45 '44 MTN	US87305QCJ85		DTFUGR	USD	AACA	31/03/2018
PCG 2.400 03/01/19 CALd	US69331CAF59		DBFUGR	USD	AACA	31/03/2018
FTS 3.650 06/15/24 '24	US465685AJ48		DBFUGR	USD	AACA	31/03/2018
RIOFN 9.750 01/06/27	USU76673AB55		DBFSGR	USD	AACA	31/03/2018
ALL 5.200 01/15/42	US020002AY71		DBFUGR	USD	AACA	31/03/2018
SRENH 4.250 12/06/42	US87089HAB96		DBFGGR	USD	AACA	31/03/2018
GFNOR 7.625 Perp '28 FRN	US05962GAJ85		DBFUPR	USD	AACA	31/03/2018
CRH 3.400 05/09/27 '27	US12636YAA01		DBFGGR	USD	AACA	31/03/2018
SHORT 9.875 09/15/21	XS1374118658		DBFUFR	USD	AACA	31/03/2018
ICT 5.500 Perp '21 FRN	XS1277581077		DYVXR	USD	AACA	31/03/2018

Financial instrument name	Financial Instrument (ISIN)	Written description of financial instrument	Instrument Classification	Currency	Market Segment	date
HNSGH 6.950 12/08/19 '18 PUT	XS1528955773		DBFUCR	USD	AACA	31/03/2018
KEY 2.350 03/08/19	US49327M2N31		DTFUFR	USD	AACA	31/03/2018
BAC 6.220 09/15/26	US59022CAB90		DBFSFR	USD	AACA	31/03/2018
PPSIB 4.400 03/01/28	US71567PAK66		DTFUFR	USD	AACA	31/03/2018
FNSR 0.500 12/15/33 '18 CVT	US31787AAM36		DCFNDR	USD	AACA	31/03/2018
SHGRI 5.700 02/14/21	XS1744236792		DYFXXR	USD	AACA	31/03/2018
PLGV 1.500 09/09/25 MTN	XS1288467605		DTFUFB	EUR	AACA	31/03/2018
MD 1.433 07/01/20	US05914FC655			USD	AACA	31/03/2018
NTGSH 2.500 07/28/21 MTN	XS1090450047		DTFUCR	EUR	AACA	31/03/2018
SARAW 4.250 10/04/22	XS0828755495		DYFXXR	USD	AACA	31/03/2018
FL 2.163 07/01/19	US341271AA24			USD	AACA	31/03/2018
PACDF 5.375 06/01/20 DFTd	USL7257QAB07		DBFSGR	USD	AACA	31/03/2018
ARGV 7.875 12/30/25	ARARGE320176		DBFUFR	USD	AACA	31/03/2018
ANZ 2.200 07/17/20 MTN	US00182EBE86		DTFUFR	USD	AACA	31/03/2018
CVS 4.750 12/01/22 '22	US681904AS77		DBFUGR	USD	AACA	31/03/2018
GHGV 10.750 10/14/30	US374422AD53		DBFGFR	USD	AACA	31/03/2018
BMRN 0.599 08/01/24 CVT	US09061GAH48		DCFOFR	USD	AACA	31/03/2018
AIO 6.000 04/07/23	USQ0560UAD92		DBFGGR	USD	AACA	31/03/2018
SALTA 9.500 03/16/22	USP8388TAA27		DBFSFR	USD	AACA	31/03/2018
FTS 3.850 03/15/23 '22	US898813AL41		DBFUGR	USD	AACA	31/03/2018
CGREN 5.375 07/15/22 '18	US12467AAD00		DBFGGR	USD	AACA	31/03/2018
SMIPE 4.500 09/18/22 '20	US79911PAB22		DBFGGR	USD	AACA	31/03/2018
CEN 4.375 07/17/27 '27	US15132HAH49		DBFGGR	USD	AACA	31/03/2018
OMHAT 6.000 07/15/22 '18	USU3700TAA89		DBFUGR	USD	AACA	31/03/2018
GARAN 5.875 03/16/23 MTN	US90014QAB32		DTFUFR	USD	AACA	31/03/2018
	XS1726328310		DYFXXR	USD	AACA	31/03/2018
LGPRH 5.250 02/23/23 '20	XS1618597535		DYFXXR	USD	AACA	31/03/2018
SDRL 6.625 09/15/20 DFTd	US811727AB25		DBFUGR	USD	AACA	31/03/2018
ISECO 7.875 12/15/26	USM60170AB96		DBFUFR	USD	AACA	31/03/2018
CJEH 6.000 07/27/20	XS1650556241		DYFXXR	USD	AACA	31/03/2018
CEVAL 9.000 09/01/21 CALd	USG2028CAR19		DBFSGR	USD	AACA	31/03/2018
HYNIH 6.500 08/16/20	XS1662453544		DBFUCR	USD	AACA	31/03/2018
VAKBN 8.000 11/01/27 '22 MTN	XS1551747733		DTFXFR	USD	AACA	31/03/2018
TEPOE 8.125 04/01/37	USP91308AA74		DBFSGR	USD	AACA	31/03/2018
PCRX 2.375 04/01/22 CVT	US695127AD26		DCFNGR	USD	AACA	31/03/2018
ICT 4.875 Perp '24 FRN	XS1505134210		DYFXXR	USD	AACA	31/03/2018
ATFB 9.854 Perp '18 FRN	XS0274618247		DBVUPR	USD	AACA	31/03/2018
	US65412JAB98		DTFUFR	USD	AACA	31/03/2018
REL 6.625 10/15/23	US758203AA14		DBXXXX	USD	AACA	31/03/2018
ARGV 12/15/35 FRN	ARARGE03E147		DBVUFR	ARS	AACA	31/03/2018
BMGV 4.854 02/06/24	US085209AC89		DBFUGR	USD	AACA	31/03/2018

Financial instrument name	Financial Instrument (ISIN)	Written description of financial instrument	Instrument Classification	Currency	Market Segment	date
CA 2.846 11/01/19	US544587C226			USD	AACA	31/03/2018
NPNJ 4.850 07/06/27 '27	US62856RAD70		DBFUGR	USD	AACA	31/03/2018
MIC 6.750 12/13/22 '18	US87936VAA52		DBFUGR	USD	AACA	31/03/2018
RECFN 13.500 05/22/19	XS0996297544		DAFXFR	USD	AACA	31/03/2018
GARAN 6.125 05/24/27 '22 FRN	US900148AE73		DBFUGR	USD	AACA	31/03/2018
ADVBH 8.500 09/20/24 '21	NO0010819485		DBFUGR	USD	AACA	31/03/2018
HTH 5.000 04/15/25 '25	US432748AB74		DBFUGR	USD	AACA	31/03/2018
BGGV 3.000 03/21/28 MTN	XS1382696398		DTFXFR	EUR	AACA	31/03/2018
VED 6.375 07/30/22	US92241TAK88		DBFUFR	USD	AACA	31/03/2018
YASAR 8.875 05/06/20 '18	XS1132450427		DBFNFR	USD	AACA	31/03/2018
FMGAU 5 1/8 03/15/23 BOND	USQ3919KAL54		DBFNGR	USD	AACA	31/03/2018
ARGV 01/12/18 MATd	ARARGE5203V1		DYZUXR	USD	AACA	31/03/2018
TURIH 5.000 09/23/21	US30214YAE41		DBFUGR	USD	AACA	31/03/2018
SVG V 8.625 02/28/29	US283875BW13		DBFUFR	USD	AACA	31/03/2018
VAH 7.875 10/15/21	US92765YAG26		DBFUGR	USD	AACA	31/03/2018
EUDBK 5.000 09/26/20	US29843YAC93		DBFSFR	USD	AACA	31/03/2018
SRE 5.450 04/15/18 MATd	US842434CD20		DBFSFR	USD	AACA	31/03/2018
ILGV 3.150 06/30/23	US4651387M19		DBFTGR	USD	AACA	31/03/2018
ENDP 5.875 10/15/24 '20	US29273DAA81		DBFSGR	USD	AACA	31/03/2018
DALME 8.750 Perp '19 FRN	XS1519630484		DYFXR	USD	AACA	31/03/2018
PCR X 2.375 04/01/22 CVT	US695127AC43		DCFSGR	USD	AACA	31/03/2018
EQH 7.000 04/01/28	US29444GAJ67		DBFUGR	USD	AACA	31/03/2018
JNPR 4.350 06/15/25 '25	US48203RAJ32		DBFUGR	USD	AACA	31/03/2018
MSULF 2.652 09/19/22 '22	US60682LAA08		DBFNGR	USD	AACA	31/03/2018
ABT 5.300 05/27/40	US002824AY67		DBFUGR	USD	AACA	31/03/2018
T 6.500 09/01/37	US00206RAD44		DBFUGR	USD	AACA	31/03/2018
NY 5.724 06/15/42	US64972FT309			USD	AACA	31/03/2018
HBAN 4.350 02/04/23	US337915AA08		DBFUGR	USD	AACA	31/03/2018
METLF 3.000 01/10/23 MTN	US59217HAE71		DTFUFR	USD	AACA	31/03/2018
C 6.875 06/01/25 PUT	US172967AM36		DBFUGR	USD	AACA	31/03/2018
TX 3.660 07/01/47 '27	US8821175V27			USD	AACA	31/03/2018
ROG 4.000 11/28/44 '44	USU75000BG06		DBFGGR	USD	AACA	31/03/2018
WPL 3.650 03/05/25 '24	USQ98229AH27		DBFGGR	USD	AACA	31/03/2018
	USU84697AD00			USD	AACA	31/03/2018
WA 5.090 08/01/33	US93974CRF94			USD	AACA	31/03/2018
ATVI 3.400 09/15/26 '26	US00507VAK52		DBFUGR	USD	AACA	31/03/2018
SOGN 4.250 12/29/23 MTN	XS1265885001		DAFXFB	USD	AACA	31/03/2018
GE 4.050 06/15/32 MTN	US36966TFR86		DTFUFR	USD	AACA	31/03/2018
CBA 3.450 03/16/23 MTN	US2027A1JX64		DTFNFR	USD	AACA	31/03/2018
MTFGI 2.300 03/05/20	USJ0423YCB86		DBFUFR	USD	AACA	31/03/2018
ADSK 3.600 12/15/22 '22	US052769AB25		DBFUGR	USD	AACA	31/03/2018

Financial instrument name	Financial Instrument (ISIN)	Written description of financial instrument	Instrument Classification	Currency	Market Segment	date
VOD 5.350 12/03/45 MTN	XS1325769716		DTFNFB	USD	AACA	31/03/2018
AXP 3.400 02/27/23 '23	US025816BS73		DBFUFR	USD	AACA	31/03/2018
IP 8.700 06/15/38	US460146CC54		DBFUGR	USD	AACA	31/03/2018
NYLIN 1.950 02/11/20 MTN	US64952XBT72		DTFUFR	USD	AACA	31/03/2018
PRGO 4.375 03/15/26 '25	US71429MAB19		DBFGGR	USD	AACA	31/03/2018
JNJ 4.850 05/15/41	US478160BA19		DBFUGR	USD	AACA	31/03/2018
ARCPH 3.700 07/15/27	US00908PAC14		DAFSBR	USD	AACA	31/03/2018
NG 2.375 09/30/20 MTN	XS1209910196		DTFXFR	USD	AACA	31/03/2018
LNC 4.850 06/24/21	US534187BB41		DBFUGR	USD	AACA	31/03/2018
C 1.850 09/18/19 '19	US17325FAF53		DBFUFR	USD	AACA	31/03/2018
CBA 2.500 09/20/18 MTN	US20271RAD26		DTFNGR	USD	AACA	31/03/2018
NYLIN 1.550 11/02/18	US64952XBW02		DTFUFR	USD	AACA	31/03/2018
SALTD 3.375 04/30/25 '25	USQ8809VAG43		DBFGGR	USD	AACA	31/03/2018
PDFHV 3.150 07/15/46 '46	US740816AM58		DBFSGR	USD	AACA	31/03/2018
CP 5.950 05/15/37	US13645RAF10		DBFUGR	USD	AACA	31/03/2018
FRT 3.000 08/01/22 '22	US313747AS60		DBFUGR	USD	AACA	31/03/2018
WRK 3.750 03/15/25 '25	US96145DAE58		DBFNGR	USD	AACA	31/03/2018
ROG 4.000 11/28/44 '44	US771196BH42		DBFGGR	USD	AACA	31/03/2018
PHG 6.875 03/11/38	US500472AC95		DBFUGR	USD	AACA	31/03/2018
LHN 3.500 09/22/26 '26	US50587KAA97		DBFUGR	USD	AACA	31/03/2018
R 3.400 03/01/23 '23 MTN	US78355HKG38		DTFUFR	USD	AACA	31/03/2018
KMI 7.750 03/15/32	US494550AL04		DBFUFR	USD	AACA	31/03/2018
LLOY 6.000 11/01/33 MTN	US4041A2AF14		DTFUFR	USD	AACA	31/03/2018
IBM 1.800 01/20/21	US44932HAB96		DBFUGR	USD	AACA	31/03/2018
ENB 6.250 03/01/78 '28 FRN	US29250NAW56		DBVUGR	USD	AACA	31/03/2018
COF 3.375 02/15/23	US140420NB24		DBFUFR	USD	AACA	31/03/2018
MCO 5.250 07/15/44	US615369AE53		DBFUGR	USD	AACA	31/03/2018
AMGN 5.650 06/15/42 '41	US031162BH25		DBFUGR	USD	AACA	31/03/2018
NISMO 2.150 07/13/20	US654740AX75		DBFUGR	USD	AACA	31/03/2018
HNKG 1.500 09/13/19 '19	XS1488419695		DTFUFB	USD	AACA	31/03/2018
IL 6.205 11/15/33	US213185EX52			USD	AACA	31/03/2018
DEXI 2.250 01/30/19 MTN	US25215BAJ26		DTFUFR	USD	AACA	31/03/2018
POWR 4.950 09/14/26 '21	USN5276YAD87		DBFUGR	USD	AACA	31/03/2018
ADB 5.820 06/16/28 PUT	US045167AW30		DBFUGR	USD	AACA	31/03/2018
CMCSA 10.125 04/15/22	US879240AQ23		DBXXX	USD	AACA	31/03/2018
XEL 3.400 08/15/46 '46	US845743BQ58		DBFSGR	USD	AACA	31/03/2018
F 8.900 01/15/32	US345370BV11		DBFUFR	USD	AACA	31/03/2018
BAC 1.650 03/26/18 MTN MATd	US06050TLY63		DTFUFR	USD	AACA	31/03/2018
KIEPP 7.720 12/01/26	US67576GAD97		DBFSGR	USD	AACA	31/03/2018
INAH5 4.750 09/15/26 '21	USD6710TAC48		DBFSGR	USD	AACA	31/03/2018
LIVEP 3.875 10/06/26	US283837AB81		DBFGGR	USD	AACA	31/03/2018

Financial instrument name	Financial Instrument (ISIN)	Written description of financial instrument	Instrument Classification	Currency	Market Segment	date
NDA 2.375 04/04/19 MTN	US65557CAL72		DTFUFR	USD	AACA	31/03/2018
NJ 4.500 11/01/19	US083763FN76			USD	AACA	31/03/2018
IBM 7.125 12/01/96	US459200AP64		DBXXXX	USD	AACA	31/03/2018
METLF 2.300 04/10/19 MTN	US59217GBF54		DTFUFR	USD	AACA	31/03/2018
WRK 4.000 03/15/28 '27	US96145DAG07		DBFNGR	USD	AACA	31/03/2018
PACLI 6.600 09/15/33	US694476AA03		DBFUGR	USD	AACA	31/03/2018
EDP 4.125 01/15/20	US26835PAE07		DBFUGR	USD	AACA	31/03/2018
PNW 4.700 01/15/44 '43	US040555CP79		DBFUGR	USD	AACA	31/03/2018
ORLY 4.625 09/15/21 '21	US67103HAB33		DBFUGR	USD	AACA	31/03/2018
MTFGI 3.777 03/02/25	US606822AU87		DBFNGR	USD	AACA	31/03/2018
ADB 1.750 09/13/22 MTN	US045167ED13		DBFUFR	USD	AACA	31/03/2018
CB 5.750 05/15/18 MATd	US171232AR24		DBFUGR	USD	AACA	31/03/2018
PENSK 2.500 06/15/19 '19	US709599AQ78		DBFUGR	USD	AACA	31/03/2018
AEP 5.875 03/01/18 MATd	US845437BJ09		DBFUGR	USD	AACA	31/03/2018
ROGV 2.500 02/08/30 MTN	XS1768067453		DTFXFR	EUR	AACA	31/03/2018
SBATT 161 1C Sr Fix	US78403DAK63		DGFSAR	USD	AACA	31/03/2018
FRMME 8.125 11/15/24 '20	USU31333AA20		DBFUGR	USD	AACA	31/03/2018
MDLN 6.950 04/13/24 '21	XS1592893546		DBFUCR	USD	AACA	31/03/2018
UU 5.375 02/01/19	US91311QAE52		DBFUGR	USD	AACA	31/03/2018
CNP 6.625 11/01/37	US15189WAD20		DBFUGR	USD	AACA	31/03/2018
MZFG 3.600 09/25/24	US60688XAP50		DBFUGR	USD	AACA	31/03/2018
LEN 6.250 12/15/21 '21	US526057CL66		DBFUGR	USD	AACA	31/03/2018
PXD 4.450 01/15/26 '25	US723787AM91		DBFUGR	USD	AACA	31/03/2018
KFW 2.875 04/03/28	US500769HS68		DBFUFR	USD	AACA	31/03/2018
IBM 3.300 01/27/27	US459200JR30		DBFUGR	USD	AACA	31/03/2018
IL 6.630 02/01/35	US452152BM28		DMFUFR	USD	AACA	31/03/2018
JAVER 9.875 04/06/21 '18	US81763TAC71		DBFUGR	USD	AACA	31/03/2018
BRK 5.500 01/15/19	US695114CK20		DBFUGR	USD	AACA	31/03/2018
BTU 4.400 09/29/27 '27	USQ66345AA95		DBFGGR	USD	AACA	31/03/2018
MRFGC 8.000 06/08/23 '19	US56656UAH59		DBFGGR	USD	AACA	31/03/2018
SO 5.250 07/15/43	US843646AJ93		DBFUGR	USD	AACA	31/03/2018
UNM 4.000 03/15/24	US91529YAK29		DBFUGR	USD	AACA	31/03/2018
KOP 6.000 02/15/25 '20	USU5006LAD56		DBFUGR	USD	AACA	31/03/2018
CAFDC 2.700 07/20/22 MTN	US06675FAM95		DTFNFR	USD	AACA	31/03/2018
GLENX 3.000 10/27/22 '22	US378272AP36		DBFGGR	USD	AACA	31/03/2018
ESS 3.625 08/15/22 '22	US29717PAD96		DBFGGR	USD	AACA	31/03/2018
NRUC 4.023 11/01/32 '32	US637432MS19		DBFSGR	USD	AACA	31/03/2018
OCN 8.375 11/15/22 '18	US67576LAE65		DBFSGR	USD	AACA	31/03/2018
CAT 2.250 12/01/19 MTN	US14912L6F39		DTFUFR	USD	AACA	31/03/2018
ARGV 07/13/18	ARARGE5204V9		DYZUXR	USD	AACA	31/03/2018
WJAX 3.500 06/16/21 '21	US960410AC21		DBFUGR	USD	AACA	31/03/2018



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CAT 3.750 11/24/23 MTN	US14912L5X53		DTFUFR	USD	AACA	31/03/2018
EL 6.000 05/15/37	US29736RAC43		DBFUGR	USD	AACA	31/03/2018
BRK 6.650 04/01/36	US641423BP26		DBFSFR	USD	AACA	31/03/2018
DWDP 7.500 06/01/25	US905581AR55		DBXXXX	USD	AACA	31/03/2018
KEY 7.250 12/15/21	US33582VAC28		DBFUFR	USD	AACA	31/03/2018
FTSI 9.088 06/15/20 FRN CALd	US30283WAC82		DBVSGR	USD	AACA	31/03/2018
	USP37341AB34			USD	AACA	31/03/2018
RF 6.450 06/26/37	US75913MAA71		DTXXXX	USD	AACA	31/03/2018
TELX 4.875 01/15/21	US902133AK37		DBFGFR	USD	AACA	31/03/2018
DEXI 2.250 02/18/20 MTN	US25214BAQ77		DTFUGR	USD	AACA	31/03/2018
MZFG 2.700 10/20/20	US60688XAW02		DBFGGR	USD	AACA	31/03/2018
AGCO 5.875 12/01/21 '21	US001084AQ56		DBFUGR	USD	AACA	31/03/2018
Y 5.625 09/15/20	US017175AB67		DBFUFR	USD	AACA	31/03/2018
LBGV 6.850 05/25/29 MTN	XS1419879769		DTFNFR	USD	AACA	31/03/2018
EHLX 9.250 03/31/22 '20	US29085TAC71		DBFSFR	USD	AACA	31/03/2018
MI 6.645 05/01/29	US251130EC04			USD	AACA	31/03/2018
ECGV 10.750 03/28/22	XS1458516967		DYFXXR	USD	AACA	31/03/2018
ZENIT 6.250 04/22/19 MTN	US98935LAA52		DTFUFR	USD	AACA	31/03/2018
	US74166AAA07		DBFUGR	USD	AACA	31/03/2018
WFC 5.375 02/07/35	US949746JM44		DBFUFR	USD	AACA	31/03/2018
NBSQU 4.875 04/15/45 '44	US64128XAE04		DBFUGR	USD	AACA	31/03/2018
	USU70501AC22		DBFNFR	USD	AACA	31/03/2018
T 7.125 03/15/26	US00206REV06		DBFUFR	USD	AACA	31/03/2018
WRE 3.950 10/15/22 '22	US939653AM37		DBFUGR	USD	AACA	31/03/2018
BLRCM 6.125 11/15/22 '18	USU0942MAA72		DBFUGR	USD	AACA	31/03/2018
TRP 5.850 03/15/36	US89352HAB50		DBFUGR	USD	AACA	31/03/2018
STAY 5.250 05/01/25 '20	USU29619AA86		DBFUGR	USD	AACA	31/03/2018
PRCGA 2.550 11/24/20 MTN	US74153WCG24		DTFUFR	USD	AACA	31/03/2018
ONTAR 2.200 10/03/22	US68323AEQ31		DBFUFR	USD	AACA	31/03/2018
AMGN 6.150 06/01/18 MATd	US031162AX83		DBFUGR	USD	AACA	31/03/2018
BREGI 8.125 01/24/19	USP1R05SAJ45		DBFUGR	USD	AACA	31/03/2018
CMS 6.700 09/15/19	US210518CS30		DBFSGR	USD	AACA	31/03/2018
PETRO 4.625 02/16/20	XS1584995762		DYFXXR	USD	AACA	31/03/2018
BBASC 4.625 01/15/25 MTN	US05959LAF04		DBFNFR	USD	AACA	31/03/2018
MTFGI 2.300 03/10/19	USJ0423YBN34		DBFUGR	USD	AACA	31/03/2018
AEP 3.400 06/01/25 '25	US037735CU97		DBFUGR	USD	AACA	31/03/2018
NYLIN 1.950 09/28/20 MTN	US64952XCQ25		DTVUFR	USD	AACA	31/03/2018
COP 5.951 05/10/37	US73102QAA40		DBFGGR	USD	AACA	31/03/2018
BATS 6.875 05/01/20	US544152AB75		DBFGGR	USD	AACA	31/03/2018
GE 4.500 12/15/22 MTN	US36966TAX00		DTFUFR	USD	AACA	31/03/2018
ETCHO 4.250 01/14/25 '24	USP9339SAQ77		DBFUGR	USD	AACA	31/03/2018

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CA 7.625 03/01/40	US13063BFR87		DMFUFR	USD	AACA	31/03/2018
LTGV 3.375 01/22/24 MTN	XS1020300288		DTFTFR	EUR	AACA	31/03/2018
HHC 5.375 03/15/25 '20	USU44255AB00		DBFUGR	USD	AACA	31/03/2018
ADCOG 6.000 09/21/27 '22	US00676LAA44		DBFUGR	USD	AACA	31/03/2018
AVB 6.100 03/15/20 MTN	US05348EAN94		DTFUFR	USD	AACA	31/03/2018
SDMIN 4.375 01/28/25 '24	USP8718AAH97		DBFUGR	USD	AACA	31/03/2018
TCELL 5.750 10/15/25	US900111AA39		DBFUGR	USD	AACA	31/03/2018
KFW 1.500 09/09/19	US500769HN71		DBFTFB	USD	AACA	31/03/2018
BA 7.950 08/15/24 PUT	US097023AH83		DBXXXX	USD	AACA	31/03/2018
VRIO 6.250 04/04/23 CALd	US92917GAC78		DBFUGR	USD	AACA	31/03/2018
COBRE 4.500 08/13/23	US21987BAS79		DBFUFR	USD	AACA	31/03/2018
YPFD 27.125 07/07/20 FRN MTN	US984245AN03		DBVUFR	USD	AACA	31/03/2018
MAITB 2.125 05/04/22	US563469UQ64		DBFUFR	USD	AACA	31/03/2018
MZFG 2.450 04/16/19	USJ45992NP56		DBFUGR	USD	AACA	31/03/2018
EIX 3.900 12/01/41 '41	US842400FT52		DBFSGR	USD	AACA	31/03/2018
OGE 6.350 09/01/18	US678858BJ95		DBFSGR	USD	AACA	31/03/2018
PUGET 6.274 03/15/37	US745332BX33		DBFUGR	USD	AACA	31/03/2018
WY 7.375 10/01/19	US962166BV52		DBFUGR	USD	AACA	31/03/2018
	US142339AG53		DBFUGR	USD	AACA	31/03/2018
HEPDD 5.875 10/23/22	XS1309493630		DYFXXR	USD	AACA	31/03/2018
MTFGI 2.150 09/14/18	US06538PAA03		DBFUFR	USD	AACA	31/03/2018
TGT 6.350 11/01/32	US87612EAK29		DBFUGR	USD	AACA	31/03/2018
GWO 4.150 06/03/47 '46	US391382AB40		DBFGGR	USD	AACA	31/03/2018
ED 6.750 04/01/38	US209111EU37		DBFUGR	USD	AACA	31/03/2018
CCA 4.875 05/01/20 CALd	US19238VAG05		DBFUGR	USD	AACA	31/03/2018
CI 4.500 03/15/21 '20	US125509BP35		DBFUGR	USD	AACA	31/03/2018
BRK 4.200 06/15/35 '34	US740189AN56		DBFUGR	USD	AACA	31/03/2018
GTX 6.250 02/15/25 '22	US38502HAA32		DBFGGR	USD	AACA	31/03/2018
PLGLO 2.150 01/10/20 MTN	US74256LAY56		DTFUFR	USD	AACA	31/03/2018
CCT 152 C25 Sr SoftBullet Fix	US22822RBD17		DAFSGR	USD	AACA	31/03/2018
	XS1717215047		DBFXFR	USD	AACA	31/03/2018
FMRCO 7.570 06/15/29	US302508AQ98		DBFUGR	USD	AACA	31/03/2018
KMB 1.850 03/01/20	US494368BP76		DBFUGR	USD	AACA	31/03/2018
CRGV 7.158 03/12/45	US221597BV86		DBFUGR	USD	AACA	31/03/2018
WPZ 4.000 04/01/27 EXCd	US66775VAA35		DBFUFR	USD	AACA	31/03/2018
VST 8.034 02/02/24 '19	US26817RAZ10		DBFGGR	USD	AACA	31/03/2018
HBAN 2.400 04/01/20 '20	US446438RM77		DBFUGR	USD	AACA	31/03/2018
LNT 6.250 07/15/39	US461070AG92		DBFUGR	USD	AACA	31/03/2018
ABN 1.800 09/20/19 MTN	US00084DAM20		DTFUFR	USD	AACA	31/03/2018
NJ 02/15/18 MATd	US645913AW42		DBXXXX	USD	AACA	31/03/2018
BRK 5.250 06/15/35	US695114BZ08		DBFSGR	USD	AACA	31/03/2018

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VA 5.653 07/15/23	US110331PR09			USD	AACA	31/03/2018
CA 5.876 04/01/32	US80168NEP06		DMFSFR	USD	AACA	31/03/2018
IADB 2.000 06/02/26	US4581XOCU04		DTFUFRR	USD	AACA	31/03/2018
ADB 1.625 08/26/20 MTN	US045167DE05		DBFUFR	USD	AACA	31/03/2018
ACX 3.750 06/15/29	US009088AA38		DMFSGR	USD	AACA	31/03/2018
ABI 5.875 06/15/35	US035240AF74		DBFUGR	USD	AACA	31/03/2018
PEKUN 4.700 01/24/21	XS1751788727		DBFXFR	USD	AACA	31/03/2018
IDGV 5.375 10/17/23	USY20721BH19		DBFUGR	USD	AACA	31/03/2018
KEGV 6.875 06/24/24	US491798AE43		DBFTGR	USD	AACA	31/03/2018
FOXA 8.150 10/17/36	US90131HBJ32		DBFUGR	USD	AACA	31/03/2018
GLNGX 6.726 05/22/20 FRN	NO0010736481		DBVXAR	USD	AACA	31/03/2018
AXS 5.150 04/01/45	US05464HAB69		DBFGGR	USD	AACA	31/03/2018
AVNEX 10.875 03/26/18 DFTd	XS0908502452		DBZNCR	USD	AACA	31/03/2018
ARCO 6.625 09/27/23	US03965UAB61		DBFUGR	USD	AACA	31/03/2018
PAIPR 8.500 06/30/21 '18	USW64150AE07		DBFSGR	USD	AACA	31/03/2018
SKGV 4.375 05/21/22	XS0782720402		DBFNFR	USD	AACA	31/03/2018
CIFIG 5.500 01/23/23 '21	XS1750975200		DBFUFR	USD	AACA	31/03/2018
PHAGB 3.950 11/03/21	US71922LAA70		DBFGGR	USD	AACA	31/03/2018
IN 5.270 12/15/18	US143295BW29			USD	AACA	31/03/2018
ABBN 5.625 11/15/21	US884315AG74		DBFUGR	USD	AACA	31/03/2018
LVGV 2.875 04/30/24 MTN	XS1063399536		DTFXFR	EUR	AACA	31/03/2018
METLF 3.000 09/19/27 MTN	US59217GCK31		DTFUFRR	USD	AACA	31/03/2018
PLGLO 2.200 04/08/20	US74256LAQ23		DTFUFRR	USD	AACA	31/03/2018
HBC 7.650 05/01/25 PUT	US597433AC57		DBFUFR	USD	AACA	31/03/2018
PSEC 5.875 01/15/19 CVT	US74348TAM45		DCFNFR	USD	AACA	31/03/2018
BLSKF 6.900 01/20/19	XS1331758737		DYFXXR	USD	AACA	31/03/2018
TTI 7.500 04/01/25 '21	US12652HAA68		DBFSGR	USD	AACA	31/03/2018
GRHON 4.500 07/05/18	XS1634658840		DYFXXR	USD	AACA	31/03/2018
	XS1720054383		DYFXXR	USD	AACA	31/03/2018
ORGGP 4.843 06/08/25 '25	US37957TAK79		DBFSGR	USD	AACA	31/03/2018
PDVSA 6.000 05/16/24 DFTd	US716558AG66		DBFGGR	USD	AACA	31/03/2018
KWGPP 5.200 09/21/22 '20	XS1685542141		DYFXXR	USD	AACA	31/03/2018
YKBNK 8.500 03/09/26 '21 MTN	US984848AF87		DBFUGR	USD	AACA	31/03/2018
EMGSD 8.750 01/20/22	USP46756AJ43		DBFNRR	USD	AACA	31/03/2018
STAFE 6.900 11/01/27	US74409AAA79		DBFSGR	USD	AACA	31/03/2018
PLNEG 4.125 05/15/27 MTN	US71568PAC32		DTFUFRR	USD	AACA	31/03/2018
TJMUN 5.500 04/06/22	XS1592506957		DBFXCR	USD	AACA	31/03/2018
EDV 3.000 02/15/23 CVT	USG30420AA41		DCFUGR	USD	AACA	31/03/2018
COPX 5.500 11/02/47 '47	US151191BC62		DBFNRR	USD	AACA	31/03/2018
SPCEM 12/05/22	US846502AC62		DBZNAR	USD	AACA	31/03/2018
NITRG 7.875 05/21/20 CALd	XS0928972909		DYVXXR	USD	AACA	31/03/2018

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THINT 5.625 12/05/22	US88429JAB26		DBFSGR	USD	AACA	31/03/2018
TTMI 5.625 10/01/25 '20	USU8729LAB90		DBFNFR	USD	AACA	31/03/2018
SKGTE 6.625 07/20/27	USY4935NAS37		DBFUFR	USD	AACA	31/03/2018
MXCAT 5.500 10/31/46 '46	US59284MAB00		DBFUGR	USD	AACA	31/03/2018
KAISA 7.250 06/30/20	XS1627597013		DYFXXR	USD	AACA	31/03/2018
BIMBO 4.875 06/30/20	USP4949BAG97		DBFGGR	USD	AACA	31/03/2018
LARIJ 9.750 02/24/25	US504216AA09		DBFTGR	USD	AACA	31/03/2018
BLFNH 4.375 Perp '18 FRN	XS1334043095		DBFUPR	USD	AACA	31/03/2018
KAFRC 25.000 12/31/22 '21	XS1540039754		DBVNFR	USD	AACA	31/03/2018
SGEEL 3.850 08/27/21	US85805RAD08		DTFUGR	USD	AACA	31/03/2018
BRFSC 4.750 05/22/24	US10552TAF49		DBFUGR	USD	AACA	31/03/2018
NGGV 7.696 02/23/38 MTN	US65412JAH68		DTFUFR	USD	AACA	31/03/2018
QHIVG 6.300 09/26/18	XS1691310152		DYFXXR	USD	AACA	31/03/2018
EVRG 4.850 06/01/21 '21	US391164AE09		DBFUGR	USD	AACA	31/03/2018
HTGC 4.625 10/23/22 '22	US427096AG77		DBFUGR	USD	AACA	31/03/2018
NG 8.000 11/15/30	US49337WAC47		DBFUGR	USD	AACA	31/03/2018
CHMVS 4.600 11/01/26 '26	USG8201FAA78		DBFUGR	USD	AACA	31/03/2018
LBTYA 5.750 01/15/25 '20	USG93654AE42		DBFSGR	USD	AACA	31/03/2018
TX 6.249 12/01/34 '19	US235241LT13			USD	AACA	31/03/2018
MYPRT 4.000 01/30/20 MTN	XS1115429372		DTFXFR	USD	AACA	31/03/2018
SAN 4.400 07/13/27 '27	US80282KAP12		DBFNFR	USD	AACA	31/03/2018
NRUC 2.700 02/15/23 '22 MTN	US637432NJ01		DBFSGR	USD	AACA	31/03/2018
HBAN 2.200 04/01/19 '19	US446438RG00		DBFUGR	USD	AACA	31/03/2018
IQV 5.000 10/15/26 '21	USU45049AF79		DBFGGR	USD	AACA	31/03/2018
TX 4.250 02/15/19	US235308QJ51			USD	AACA	31/03/2018
CNP 4.500 04/01/44 '43	US15189XAN84		DBFSGR	USD	AACA	31/03/2018
CBA 2.050 09/18/20 MTN	US2027A1JP31		DTFNFR	USD	AACA	31/03/2018
OH 8.084 02/15/50	US02765UEK60			USD	AACA	31/03/2018
KMB 3.050 08/15/25	US494368BR33		DBFUGR	USD	AACA	31/03/2018
EFX 7.000 07/01/37	US294429AG04		DBFUGR	USD	AACA	31/03/2018
FE 8.875 11/15/18	US186108CH72		DBFUGR	USD	AACA	31/03/2018
VZ 4.950 02/11/47 '20	XS1558510829		DYFXXR	USD	AACA	31/03/2018
WRB 4.750 08/01/44	US084423AT91		DBFUGR	USD	AACA	31/03/2018
RR 2.375 10/14/20 '20	US77578JAA60		DBFGGR	USD	AACA	31/03/2018
MINEJ 5.625 08/10/37	US602736AB68		DBFGAR	USD	AACA	31/03/2018
TRI 5.500 08/15/35	US884903AY13		DBFSGR	USD	AACA	31/03/2018
RAILC 5.875 01/18/25 '22	US781467AB16		DBFGGR	USD	AACA	31/03/2018
KMI 7.625 04/01/37	US880451AU37		DBFUFR	USD	AACA	31/03/2018
NYLIN 5.875 05/15/33	US64952GAE89		DBFUGR	USD	AACA	31/03/2018
ITUBD 5.750 01/22/21 MTN	US46556LAB09		DTFUFR	USD	AACA	31/03/2018
GE 4.418 11/15/35 MTN	US36164NFB35		DTFUFR	USD	AACA	31/03/2018

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ENEI 3.500 04/06/28	USN30707AG37		DBFGGR	USD	AACA	31/03/2018
CP 4.800 09/15/35 '35	US13645RAV69		DBFUGR	USD	AACA	31/03/2018
DANSK 1.650 09/06/19 MTN	US23636AAF84		DTFUFR	USD	AACA	31/03/2018
KOMSU 2.437 09/11/22	XS1678457463		DBFXFR	USD	AACA	31/03/2018
SUN 2.350 04/27/20 MTN	US8672EMAD60		DTFUFR	USD	AACA	31/03/2018
IBM 2.250 02/19/21	US459200JF91		DBFUGR	USD	AACA	31/03/2018
ALB 4.150 12/01/24 '24	US012725AC13		DBFUGR	USD	AACA	31/03/2018
HIG 6.000 01/15/19	US416515AV66		DBFUGR	USD	AACA	31/03/2018
PNC 1.850 07/20/18 '18 MTN	US69353RER57		DTFUFR	USD	AACA	31/03/2018
KOBUK 2.550 06/28/22	US86803UAC53		DBFNCR	USD	AACA	31/03/2018
IDGV 4.125 01/15/25 MTN	USY20721BG36		DBFUGR	USD	AACA	31/03/2018
BTU 6.000 03/31/22 '19	USU7049LAA62		DBFSGR	USD	AACA	31/03/2018
METLF 1.950 09/15/21	US59217GBX60		DTFUFR	USD	AACA	31/03/2018
XOM 6.500 12/15/18	US98385XAT37		DBFUGR	USD	AACA	31/03/2018
PX 2.200 08/15/22 '22	US74005PBB94		DBFUGR	USD	AACA	31/03/2018
SOLB 4.450 12/03/25 '25	US834423AB16		DBFGGR	USD	AACA	31/03/2018
XINJG 5.200 12/20/20	XS1745471224		DBFXFR	USD	AACA	31/03/2018
UAGV 7.750 09/01/20	US903724AM46		DBFTFR	USD	AACA	31/03/2018
XINJG 5.200 12/20/20	XS1733734658		DBFNCR	USD	AACA	31/03/2018
NTR 4.125 03/15/35 '34	US008916AQ14		DBFUGR	USD	AACA	31/03/2018
NY 5.968 03/01/36	US64966HYM68		DMFUGR	USD	AACA	31/03/2018
INTC 2.500 11/15/18	US021441AE07		DBFUGR	USD	AACA	31/03/2018
AALX 3.950 05/15/27	US90346WAA18		DBFSGR	USD	AACA	31/03/2018
NYLIN 1.700 09/14/21 MTN	US64952WCJ09		DTVUFR	USD	AACA	31/03/2018
MITBK 1.950 09/19/19	US86563VAL36		DBFUGR	USD	AACA	31/03/2018
SCGXX 3.250 10/28/25 '25	US806213AD65		DBFUGR	USD	AACA	31/03/2018
CA 7.700 11/01/30 '20	US13063BJB99			USD	AACA	31/03/2018
UNP 6.630 01/27/22	US907831AA90		DBFSFR	USD	AACA	31/03/2018
NXPI 3.750 06/01/18 CALd	USN65965AQ38		DBFUGR	USD	AACA	31/03/2018
CSX 6.251 01/15/23	US126410LM99		DBFGGR	USD	AACA	31/03/2018
AFL 6.900 12/17/39	US001055AD49		DBFUGR	USD	AACA	31/03/2018
PACLI 9.250 06/15/39	US694475AA20		DBFUGR	USD	AACA	31/03/2018
AMAT 5.850 06/15/41	US038222AG04		DBFUGR	USD	AACA	31/03/2018
BLCQP 6.000 08/17/21 '19	US09258BAE56		DBFNFR	USD	AACA	31/03/2018
CFG 4.150 09/28/22	US75524RAA77		DBFUFR	USD	AACA	31/03/2018
RYI 11.000 05/15/22 '19	USU4830LAA62		DBFGGR	USD	AACA	31/03/2018
HOG 6.800 06/15/18 MTN MATd	US41283DAB91		DBFGGR	USD	AACA	31/03/2018
CHEPH 1.700 05/01/18 CALd	US166754AK78		DBFUGR	USD	AACA	31/03/2018
AIZ 7.000 03/27/48 '28 FRN	US04621XAK46		DBVUFR	USD	AACA	31/03/2018
DALME 5.625 Perp '20 FRN	XS1706083489		DYFXFR	USD	AACA	31/03/2018
STNG 2.375 07/01/19 CVT	US80918TAA79		DCFUGR	USD	AACA	31/03/2018

Financial instrument name	Financial Instrument (ISIN)	Written description of financial instrument	Instrument Classification	Currency	Market Segment	date
ITW 4.875 09/15/41 '41	US452308AQ28		DBFUFR	USD	AACA	31/03/2018
SUMFG 1.950 07/23/18 MTN	US865622BT00		DBFUFR	USD	AACA	31/03/2018
BX 4.450 07/15/45	US09256BAH06		DBFUGR	USD	AACA	31/03/2018
SO 1.550 07/01/18	US842587CN56		DBFUGR	USD	AACA	31/03/2018
NEP 4.250 09/15/24 '24	USU6500TAC90		DBFGGR	USD	AACA	31/03/2018
ADI 5.300 12/15/45 '45	US032654AK16		DBFUGR	USD	AACA	31/03/2018
DOGV 5.950 01/25/27	US25714PDT21		DBFUGR	USD	AACA	31/03/2018
CAFDC 1.900 03/28/19 MTN	US06675GAP00		DTFNFR	USD	AACA	31/03/2018
ABT 6.000 04/01/39	US002824AV29		DBFUGR	USD	AACA	31/03/2018
ORIX 3.750 03/15/18 CVT EXCd	US680223AH76		DCFNFR	USD	AACA	31/03/2018
SAN 3.910 06/07/18 MTN MATd	US05967QAD43		DTVNFR	USD	AACA	31/03/2018
JNJ 5.150 07/15/18	US478160AU81		DBFUGR	USD	AACA	31/03/2018
MMGFB 1.950 09/22/20 MTN	US57629WCF59		DTFUFR	USD	AACA	31/03/2018
R 2.250 09/01/21 '21 MTN	US78355HKC24		DTFUGR	USD	AACA	31/03/2018
SECRG 7.700 06/15/28	US81413PAG00		DBFUGR	USD	AACA	31/03/2018
PGR 6.625 03/01/29	US743315AJ20		DBFUGR	USD	AACA	31/03/2018
SLM 5.125 04/05/22 '22	US78442PGC41		DBFUGR	USD	AACA	31/03/2018
CAGR 2.902 07/13/18 FRN	US22532XFB91		DYVUXR	USD	AACA	31/03/2018
UN 3.375 03/22/25 '25	US904764BB21		DBFUGR	USD	AACA	31/03/2018
FIEE 6.000 03/28/24	PAL4200721A4		DBFSFR	USD	AACA	31/03/2018
GTGV 4.375 06/05/27	USP5015VAG16		DBFUFR	USD	AACA	31/03/2018
CEZP 5.625 04/03/42	XS0764314695		DYFXXR	USD	AACA	31/03/2018
PEX 5.375 01/15/25 '20	USU7024PAE89		DBFUGR	USD	AACA	31/03/2018
SMTG 2.000 01/31/25 '21	XS1757821688		DYFXXR	EUR	AACA	31/03/2018
CT 4.440 09/01/20	US941247P939			USD	AACA	31/03/2018
CKHUH 7.500 08/01/27	USG46715AC56		DBFGGR	USD	AACA	31/03/2018
MMGFB 2.450 11/23/20	US57629WBW91		DTFUFR	USD	AACA	31/03/2018
PBCT 4.000 07/15/24 '24	US71270QEB86		DBFUGR	USD	AACA	31/03/2018
RGNLH 8.250 05/01/23 '19	USU7586LAB37		DBFSGR	USD	AACA	31/03/2018
NRUC 2.850 01/27/25 '24	US637432ND31		DBFUGR	USD	AACA	31/03/2018
SNHJ 1.250 08/11/22 CVT	XS1272162584		DCFGR	EUR	AACA	31/03/2018
BBVA 5.500 04/01/20	US20449EBT29		DBFUFR	USD	AACA	31/03/2018
LEBRC 6.900 Perp DFTd	XS0301813522		DBFXXR	USD	AACA	31/03/2018
STAN 5.700 03/26/44	XS1049699926		DTFXFR	USD	AACA	31/03/2018
HNLCF 8.875 11/06/18 MTN	XS1650045583		DTFXFR	USD	AACA	31/03/2018
TECOB 6.500 06/15/21 '19	US12686NAT28		DBFUGR	USD	AACA	31/03/2018
VON 3.950 06/16/21 '21	US92718WAF68		DBFUGR	USD	AACA	31/03/2018
HFAMA 9.450 04/19/18	XS0916902256		DYFXXR	USD	AACA	31/03/2018
PRCGA 1.600 05/29/18 MTN	US74153WBZ14		DTFUFR	USD	AACA	31/03/2018
BYBX 6.500 12/20/22 CVT	XS0864487425			USD	AACA	31/03/2018
DUK 5.100 04/15/18 MATd	US26442CAD65		DBFSGR	USD	AACA	31/03/2018

Financial instrument name	Financial Instrument (ISIN)	Written description of financial instrument	Instrument Classification	Currency	Market Segment	date
LB RTE 10.750 06/15/88 '38 FRN	US53079EAR53		DBFUGR	USD	AACA	31/03/2018
MZGV 10.500 01/18/23 DFTd	XS1391003446		DYFXXR	USD	AACA	31/03/2018
VGR 6.125 02/01/25 '20	USU92279AK18		DBFSGR	USD	AACA	31/03/2018
IHRT 11.250 03/01/21 DFTd	US45174HAF47		DBFUGR	USD	AACA	31/03/2018
KMI 6.700 02/15/27 PUT	USU53248AL17		DBFUFR	USD	AACA	31/03/2018
HUM 8.150 06/15/38	US444859AZ50		DBFUFR	USD	AACA	31/03/2018
KOS 7.875 08/01/21 '17	USG5315BAB39		DBFSGR	USD	AACA	31/03/2018
JINGR 7.750 04/12/20	XS1590378862		DTFUCR	USD	AACA	31/03/2018
DOGV 5.875 04/18/24	US25714PBY34		DBFTGR	USD	AACA	31/03/2018
CMPC 8.250 10/19/19 LIQd	USA57902AA51		DBFGGR	USD	AACA	31/03/2018
IGGFD 1.900 10/06/21 MTN	US00138CAB46		DTFSFR	USD	AACA	31/03/2018
AMERTT 132A 2A Sr Fix	US03027WAJ18		DGFSBR	USD	AACA	31/03/2018
MUOMH 4.297 07/15/54 '24 FRN	US628312AD22		DBVUGR	USD	AACA	31/03/2018
REGHI 3.875 07/20/21 MTN	XS1452546556		DTFUCR	USD	AACA	31/03/2018
CIT 6.000 04/01/36	US125581AY44		DBFUFR	USD	AACA	31/03/2018
RECFN 13.500 06/21/18 MTN MATd	XS0869792928		DTFQFR	USD	AACA	31/03/2018
UNENT 12.000 08/24/20 CALd	XS1248000991		DYVXXR	USD	AACA	31/03/2018
VAKBN 6.000 11/01/22	US90015NAB91		DBFUGR	USD	AACA	31/03/2018
CRGV 5.250 05/27/20	CRG0000B56G9		DBFTFB	USD	AACA	31/03/2018
ASRI 6.625 04/24/22 '20	XS1504809499		DBFUFR	USD	AACA	31/03/2018
AAINV 8.000 12/23/11 DFTd	USG0536XAA12		DBFUFR	USD	AACA	31/03/2018
PLX 7.500 11/15/21 CVT	US74365AAD37		DCFUGR	USD	AACA	31/03/2018
PPC 5.750 03/15/25	USU72068AE62		DBFNGR	USD	AACA	31/03/2018
HNROV 4.900 06/28/19	XS1435394587		DBFXFR	USD	AACA	31/03/2018
AZGV 5.125 09/01/29	XS1678623064		DYFXXR	USD	AACA	31/03/2018
GE 4.625 01/30/43 MTN CALd	XS0880289292		DTFXBR	USD	AACA	31/03/2018
TSLA 4.700 05/29/25 MTN	US83417KBR86		DTFUFR	USD	AACA	31/03/2018
VIKHG 5.875 09/15/27 '22	USG9363BAE05		DBFNGR	USD	AACA	31/03/2018
BEZG 5.875 11/04/26	XS1508669790		DAFXFR	USD	AACA	31/03/2018
WDCX 1.500 02/01/24 CVT	US958102AN58		DCFGGR	USD	AACA	31/03/2018
APLN 5.950 06/02/24 '21	XS1617833584		DBFNCR	USD	AACA	31/03/2018
BRKME 7.125 07/22/41 '41	US10554CAA09		DBFGGR	USD	AACA	31/03/2018
BBSK 3.525 03/24/18 MTN MATd	XS1385050734		DBVXXX	USD	AACA	31/03/2018
JHX 4.750 01/15/25 '21	USG4253KAA28		DBFUGR	USD	AACA	31/03/2018
ITUBD 5.500 07/07/22 MTN	XS1639124061		DTFUFR	USD	AACA	31/03/2018
ENAP 3.750 08/05/26 '26	US29245JAJ16		DBFUGR	USD	AACA	31/03/2018
TNNSP 6.375 02/01/25 '20	USU8808PAA67		DBFUGR	USD	AACA	31/03/2018
CLNE 5.250 10/01/18 CVT	US184499AB72		DCFNGR	USD	AACA	31/03/2018
BRFSC 7.250 01/28/20	US05540KAA97		DBFGGR	USD	AACA	31/03/2018
LARIJ 9.750 02/24/25	USP6552BAB89		DBFUGR	USD	AACA	31/03/2018
PLKT 15.000 11/08/21	XS1517168909		DBFXAR	USD	AACA	31/03/2018

Financial instrument name	Financial Instrument (ISIN)	Written description of financial instrument	Instrument Classification	Currency	Market Segment	date
WISOI 5.950 11/25/18	XS1508951891		DTFNFR	USD	AACA	31/03/2018
LADR 5.250 10/01/25 '20	USU4984RAD18		DBFNFR	USD	AACA	31/03/2018
AC 5.125 Perp '22	XS1681502537		DYFXXR	USD	AACA	31/03/2018
DSIFR 8.000 05/01/23 MTN	US18139QAA67		DTXXXX	USD	AACA	31/03/2018
POISN 6.625 06/17/31	USG7150PAA87		DBFSGR	USD	AACA	31/03/2018
BRLOT 5.477 07/24/23	USU0952YAA83		DBFSGR	USD	AACA	31/03/2018
BIRMS 12.000 02/01/22 '21	USC05578AA42		DBFUGR	USD	AACA	31/03/2018
TVBLI 3.625 10/11/21	XS1495978329		DYFXXR	USD	AACA	31/03/2018
INRL 10.250 11/12/19 CALd	XS1118059200		DYFXXR	USD	AACA	31/03/2018
SEEIN 10.250 10/11/21 DFTd	XS1093755194		DBFSCR	USD	AACA	31/03/2018
CHUBT 8.875 05/19/23 '20	USP25619AA84		DBFSGR	USD	AACA	31/03/2018
HOMEX 7.500 09/28/15 DFTd	US25030WAB63		DBFUGR	USD	AACA	31/03/2018
GSL 9.875 11/15/22 '19	USY27183AA39		DBFSGR	USD	AACA	31/03/2018
	USU52556AP94		DBFNFR	USD	AACA	31/03/2018
PLCS 5.000 01/01/25	NO0010757248		DCVUGR	USD	AACA	31/03/2018
TK 5.000 01/15/23 CVT	US87900YAD58		DCFNGR	USD	AACA	31/03/2018
SUPNX 0.625 04/01/23 CVT	US868459AC28		DBFUGR	USD	AACA	31/03/2018
JPM 0.250 05/01/23 CVT	US46647MQL09		DTFUFR	USD	AACA	31/03/2018
FHGRU 8.375 03/08/21	XS1784286327		DBFUFR	USD	AACA	31/03/2018
ARGV 01/26/18 MATd	ARARGE5204J4		DYZUXR	USD	AACA	31/03/2018
FHGRU 7.950 07/05/22 '20	XS1640676885		DYFXXR	USD	AACA	31/03/2018
XANGU 4.750 07/14/19	XS1434120165		DBFXFR	USD	AACA	31/03/2018
PAPLO 9.625 04/01/23 '20	US48244LAE83		DBFSGR	USD	AACA	31/03/2018
HONGR 7.450 09/25/19 '18	USG4584RAA70		DBFUGR	USD	AACA	31/03/2018
COBRE 5.625 10/18/43	USP3143NAS38		DBFUFR	USD	AACA	31/03/2018
PKO 0.750 08/27/24	XS1690669574		DGFNFB	EUR	AACA	31/03/2018
NGGV 7.143 02/23/30 MTN	US65412JAD54		DTFUFR	USD	AACA	31/03/2018
SMRKA 4.850 11/17/27	US48669DAA00		DBFGGR	USD	AACA	31/03/2018
PYGV 5.600 03/13/48	US699149AF79		DBFUGR	USD	AACA	31/03/2018
CRGV 4.650 11/18/20	CRG0000B82H3		DBFGFB	USD	AACA	31/03/2018
PEAHG 9.500 12/11/22 '19	USG44527AA02		DBFSGR	USD	AACA	31/03/2018
BIMBO 4.500 01/25/22	US40052VAB09		DBFGGR	USD	AACA	31/03/2018
GKP 10.000 10/18/21 '18	XS1497756095		DYVXXR	USD	AACA	31/03/2018
UKCRD 11.000 02/09/21 '18	XS1314345965		DYFXXB	USD	AACA	31/03/2018
BOJZ 17USDPRF PRF	XS1698093728		DBFJPR	USD	AACA	31/03/2018
MSUEG 6.875 02/01/25 '22	US76706AAA25		DBFSGR	USD	AACA	31/03/2018
NOGN 6.375 02/14/19 CALd	USN64884AA29		DBFUGR	USD	AACA	31/03/2018
BANCP 9.000 02/15/23 '19	US03764BAB18		DBFNFR	USD	AACA	31/03/2018
GFNOR 6.875 Perp '22 FRN	US05962GAH20		DBFUFR	USD	AACA	31/03/2018
SIOPH 4.750 07/03/22 '20	XS1733283540		DYFXXR	USD	AACA	31/03/2018
INVCT 8.750 11/15/21 '18	XS1354862564		DYVXXR	USD	AACA	31/03/2018



Financial instrument name	Financial Instrument (ISIN)	Written description of financial instrument	Instrument Classification	Currency	Market Segment	date
MRFGC 7.000 03/15/24 '20	US566007AA84		DBFUGR	USD	AACA	31/03/2018
PAPLO 9.625 04/01/23 '20	USG5222MAC94		DBFSGR	USD	AACA	31/03/2018
LBTYA 5.250 01/15/26 '20	USG9372GAM09		DBFSGR	USD	AACA	31/03/2018
ABYTS 6.875 04/30/43	USP00173AA51		DBFSGR	USD	AACA	31/03/2018
UIHC 6.250 12/15/27 '27	US910710AA09		DBFUGR	USD	AACA	31/03/2018
ASOLP 6.223 12/15/26	USP29094AA07		DBFSGR	USD	AACA	31/03/2018
SNSHI 8.500 09/27/20 '19	XS1690385460		DYFXXR	USD	AACA	31/03/2018
OTEX 5.625 01/15/23 '18	USC69827AA88		DBFUGR	USD	AACA	31/03/2018
COFX 4.750 07/15/25	US21987DAD66		DBFUGR	USD	AACA	31/03/2018
AVN 20.000 10/01/23	USG0713NAH38		DBFUFR	USD	AACA	31/03/2018
KIJA 6.500 10/05/23 '20	US46638AAC45		DBFSGR	USD	AACA	31/03/2018
IDGV 5.950 01/08/46 MTN	US455780BW52		DBFTGR	USD	AACA	31/03/2018
NORDR 1.625 01/22/20	XS1125544913		DTFXFB	USD	AACA	31/03/2018
MI 6.136 11/15/29 '19	US946303ST21			USD	AACA	31/03/2018
CRAWG 4.200 11/01/46 '46	USU29490AT30		DBFGGR	USD	AACA	31/03/2018
VA 2.060 07/15/19	US76541VKE64			USD	AACA	31/03/2018
CA 2.624 05/15/22	US544445BB48			USD	AACA	31/03/2018
NY 5.698 03/01/27	US64966HYK03			USD	AACA	31/03/2018
MAINZ 4.500 12/01/19	US56035LAB09		DBFUGR	USD	AACA	31/03/2018
MA 2.608 12/01/19	US57587ABR86			USD	AACA	31/03/2018
HOG 2.150 02/26/20 '20 MTN	US41283LAF22		DBFGGR	USD	AACA	31/03/2018
WMB 10.250 07/15/20	US969457AH39		DBXXXX	USD	AACA	31/03/2018
SBUX 2.000 12/05/18 '18	US855244AF63		DBFUGR	USD	AACA	31/03/2018
RBPPI 6.000 04/01/22	USU7501KAB71		DBFUGR	USD	AACA	31/03/2018
KY 2.490 07/01/18 CALd	US49130TPK69			USD	AACA	31/03/2018
METLF 2.300 04/10/19 MTN	US59217HAL15		DTFUFR	USD	AACA	31/03/2018
KOMEF 1.000 11/13/18 MTN	US50046PAX33		DTFNFR	USD	AACA	31/03/2018
ALBTA 1.900 12/06/19	US013051DV68		DBFUFR	USD	AACA	31/03/2018
PB 06A AC Sr Fix	US69403WAC10		DBFUBR	USD	AACA	31/03/2018
SLB 3.300 09/14/21 '21	USL81445AB10		DBFGGR	USD	AACA	31/03/2018
MS 6.250 08/09/26 MTN	US61746BCY02		DBFUFR	USD	AACA	31/03/2018
WA 3.755 05/01/36 '27	US735389ZE15			USD	AACA	31/03/2018
AFDB 2.625 03/22/21	US00828ECZ07		DTFCFR	USD	AACA	31/03/2018
CBS 3.700 06/01/28 '28	USU1492DAC57		DBFNFR	USD	AACA	31/03/2018
PENSK 3.375 02/01/22 '21	USU71000AL41		DBFUGR	USD	AACA	31/03/2018
CPPIB 1.250 09/20/19	US12593CAE12		DBFUFR	USD	AACA	31/03/2018
PCG 3.950 12/01/47 '47	USU69430AF01		DBFUGR	USD	AACA	31/03/2018
PAA 6.700 05/15/36	US72650RAM43		DBFUGR	USD	AACA	31/03/2018
DAIG 1.750 04/10/18 MTN MATd	XS0914293575		DTFGGB	USD	AACA	31/03/2018
CRLYL 6.625 05/15/22 '18	USU1302KAA35		DBFUGR	USD	AACA	31/03/2018
TOYIN 3.566 03/16/28 '27	USJ92628BM73		DBFNFR	USD	AACA	31/03/2018

Financial instrument name	Financial Instrument (ISIN)	Written description of financial instrument	Instrument Classification	Currency	Market Segment	date
MA 5.450 11/01/40	US914440LJ97			USD	AACA	31/03/2018
JEF 8.000 09/30/37 FRN MTN	US47233JAY47		DBVUFR	USD	AACA	31/03/2018
CA 2.193 04/01/47 '19 PUT	US13063DAE85			USD	AACA	31/03/2018
MAITB 2.050 11/30/20	US563469UH65		DBFUFR	USD	AACA	31/03/2018
COFX 4.750 02/08/22	US21987DAA28		DBFUGR	USD	AACA	31/03/2018
SAMEM 4.450 05/12/27 '27	USU79630AB28		DBFNGR	USD	AACA	31/03/2018
CA 6.628 07/01/40 '20	US79739GBD79			USD	AACA	31/03/2018
KSS 7.250 06/01/29	US500255AF12		DBFUFR	USD	AACA	31/03/2018
KOMBK 2.125 03/15/19 MTN	US50048MBN92		DTFUFR	USD	AACA	31/03/2018
CHEPH 3.700 06/01/28 '28	US166754AS05		DBFNGR	USD	AACA	31/03/2018
PH 6.250 05/15/38 MTN	US70109HAJ41		DTXXXX	USD	AACA	31/03/2018
ABBN 3.375 04/03/23 '23	US00037BAE20		DBFGGR	USD	AACA	31/03/2018
FTS 3.055 10/04/26 '26	US349553AL15		DBFUGR	USD	AACA	31/03/2018
AN 4.500 10/01/25 '25	US05329WAM47		DBFUGR	USD	AACA	31/03/2018
PNC 2.600 07/21/20 '20 MTN	US69353RES31		DTFUFR	USD	AACA	31/03/2018
METLF 2.050 06/12/20 MTN	US59217GCE70		DTFUFR	USD	AACA	31/03/2018
CBA 1.625 03/12/18 MTN MATd	US20271RAJ95		DTFNGR	USD	AACA	31/03/2018
AEP 2.150 11/13/20	US025537AH42		DBFUFR	USD	AACA	31/03/2018
MA 5.715 08/15/39	US576000KV42			USD	AACA	31/03/2018
WI 2.750 06/01/20 '18	US74444KAK07			USD	AACA	31/03/2018
PG 9.360 01/01/21	US742741AA90		DBFGFR	USD	AACA	31/03/2018
AVGO 3.500 01/15/28 '27	USU1108LAH25		DBVGGR	USD	AACA	31/03/2018
MDLZ 6.125 02/01/18 MATd	US50075NAU81		DBFUGR	USD	AACA	31/03/2018
SEK 2.000 08/30/22 MTN	US00254EMP42		DTFUGR	USD	AACA	31/03/2018
FOXA 8.250 08/10/18	US90131HAM79		DBFUGR	USD	AACA	31/03/2018
DDR 4.700 06/01/27 '27	US23317HAF91		DBFUGR	USD	AACA	31/03/2018
TX 3.874 10/01/34 '27	US8827237Y92			USD	AACA	31/03/2018
MMGFB 1.550 10/11/19 MTN	US57629WCC29		DTFUFR	USD	AACA	31/03/2018
AFDB 1.250 07/26/21	US00828EBP34		DTFCFR	USD	AACA	31/03/2018
CA 7.148 03/01/43	US702274AW10			USD	AACA	31/03/2018
LITOO 2.875 01/22/19	US52206AAC45		DTFUFR	USD	AACA	31/03/2018
NC 2.679 12/01/27	US914713N813			USD	AACA	31/03/2018
PRGO 3.500 03/15/21 '21	US71429MAA36		DBFGGR	USD	AACA	31/03/2018
ING 2.300 03/22/19 MTN	US44987DAN66		DTFUFR	USD	AACA	31/03/2018
TN 4.053 07/01/26 '26	US592041WJ26			USD	AACA	31/03/2018
MTBX 2.900 02/06/25 '25	US55279HAK68		DTFUFR	USD	AACA	31/03/2018
DANSK 2.000 09/08/21 MTN	US23636AAH41		DTFUFR	USD	AACA	31/03/2018
GEWSU 3.485 09/15/22 CALd	US372546AQ46		DBFUFR	USD	AACA	31/03/2018
AVB 3.900 10/15/46 '46 MTN	US05348EAZ25		DTFUGR	USD	AACA	31/03/2018
SCG 6.625 02/01/32	US837004BV11		DBFUGR	USD	AACA	31/03/2018
MAR 7.150 12/01/19	US571903AU77		DBFUGR	USD	AACA	31/03/2018

Financial instrument name	Financial Instrument (ISIN)	Written description of financial instrument	Instrument Classification	Currency	Market Segment	date
PNW 5.050 09/01/41 '41	US040555CM49		DBFUGR	USD	AACA	31/03/2018
IBRD 1.125 08/10/20	US459058FM08		DBFUFR	USD	AACA	31/03/2018
SRE 4.050 12/01/23 '23	US816851AU37		DBFUGR	USD	AACA	31/03/2018
SUMFG 3.950 01/10/24	US865622BJ28		DBFUFR	USD	AACA	31/03/2018
BDN 4.550 10/01/29 '29	US105340AP80		DBFGGR	USD	AACA	31/03/2018
BBVA 3.875 04/10/25 '25 MTN	US20453KAA34		DTFUGR	USD	AACA	31/03/2018
FOXA 8.875 04/26/23	US90131HAS40		DBFUGR	USD	AACA	31/03/2018
BASCT 4.185 11/15/45 '45	US072863AC76		DBFSGR	USD	AACA	31/03/2018
NRUC 6.550 11/01/18	US637432CG80		DBFUFR	USD	AACA	31/03/2018
CFG 3.700 03/29/23 '23	US17401QAA47		DTFUFR	USD	AACA	31/03/2018
SCHW 2.200 07/25/18 '18	US808513AJ47		DBFUGR	USD	AACA	31/03/2018
EXC 3.600 03/15/24 '23	US737679DG22		DBFSGR	USD	AACA	31/03/2018
UDR 3.500 07/01/27 '27 MTN	US90265EAM21		DTFUGR	USD	AACA	31/03/2018
SUMFG 1.500 01/18/18 MATd	US865622AY04		DBFUGR	USD	AACA	31/03/2018
MTFGI 1.625 02/09/18 MATd	US553794AA63		DBFUGR	USD	AACA	31/03/2018
NIB 1.500 09/29/20 MTN	US65562QAZ81		DTXXXX	USD	AACA	31/03/2018
ASRSU 10.000 04/01/22 '20	USU04354AA13		DBFUGR	USD	AACA	31/03/2018
BMO 2.350 09/11/22 MTN	US06367TG384		DTFUGR	USD	AACA	31/03/2018
KUOB 5.750 07/07/27 '22	US40052CAC01		DBFUGR	USD	AACA	31/03/2018
DAL 8.021 02/10/24	US247367BJ36		DBFSFR	USD	AACA	31/03/2018
CA 5.795 08/15/20	US797398DJ07			USD	AACA	31/03/2018
NYLIN 2.000 04/09/20	US64952WCP68		DTVUFR	USD	AACA	31/03/2018
ENI 5.700 10/01/40	US26874RAC25		DBFUGR	USD	AACA	31/03/2018
TELX 3.700 02/15/26 '25	US902133AT46		DBFGGR	USD	AACA	31/03/2018
CFG 2.300 12/03/18 '18 MTN	US17401QAC50		DTFUGR	USD	AACA	31/03/2018
COF 8.800 07/15/19	US140420MV96		DBFUFR	USD	AACA	31/03/2018
PEG 5.375 11/01/39 MTN	US74456QAU04		DTFXXR	USD	AACA	31/03/2018
PEMEX 2.378 04/15/25	US71654QBT85		DBFGGR	USD	AACA	31/03/2018
HONDA 1.600 02/16/18 MTN MATd	US02666QM262		DTFUFR	USD	AACA	31/03/2018
ADI 4.500 12/05/36 '36	US032654AP03		DBFUGR	USD	AACA	31/03/2018
RR 3.625 10/14/25 '25	US77578JAB44		DBFGGR	USD	AACA	31/03/2018
SUMFG 3.000 01/18/23	US865622AZ78		DBFUGR	USD	AACA	31/03/2018
NE 5.431 02/01/41	US6817934Q59			USD	AACA	31/03/2018
IADB 2.375 07/07/27	US4581X0CY26		DTFUFR	USD	AACA	31/03/2018
NJ 2.000 09/01/18	US107889TA55			USD	AACA	31/03/2018
IN 5.015 07/01/19	US46603ACG40			USD	AACA	31/03/2018
TONON 9.250 01/24/20 '18 DFTd	USL9116PAF01		DBFUGR	USD	AACA	31/03/2018
TRI 5.650 11/23/43 '43	US884903BP96		DBFUGR	USD	AACA	31/03/2018
CON 3.250 04/08/18 MATd	US05537GAC96		DBFUGR	USD	AACA	31/03/2018
RPM 3.450 11/15/22 '22	US749685AS28		DBFUGR	USD	AACA	31/03/2018
AMIND 5.000 03/15/22 '18	USU0018PAC50		DBFUGR	USD	AACA	31/03/2018

Financial instrument name	Financial Instrument (ISIN)	Written description of financial instrument	Instrument Classification	Currency	Market Segment	date
JMGV 9.250 10/17/25	US470160AT99		DBFUFR	USD	AACA	31/03/2018
PEG 2.000 11/15/21 '21	US744573AK22		DBFUGR	USD	AACA	31/03/2018
BP 7.875 05/07/21 MTN	US69783TAA25		DTFGFR	USD	AACA	31/03/2018
COFX 3.250 07/15/19	US21987DAC83		DBFUGR	USD	AACA	31/03/2018
FAREX 6.151 11/01/53 '33 FRN	US30958PAA12		DBFUGR	USD	AACA	31/03/2018
PSEC 4.950 07/15/22 CVT	US74348TAR32		DCFUGR	USD	AACA	31/03/2018
PDVSA 8.500 10/27/20	US716558AH40		DBFSGR	USD	AACA	31/03/2018
NM 7.250 05/01/22 '18	USY62276AD56		DBFUGR	USD	AACA	31/03/2018
HBC 4.125 08/12/20	US44328MAC82		DBFUFR	USD	AACA	31/03/2018
NSC 4.450 06/15/45 '44	US655844BQ00		DBFUGR	USD	AACA	31/03/2018
SAN 3.875 09/20/22 MTN	US05967BAB18		DTFUFR	USD	AACA	31/03/2018
NBPRV 2.500 12/12/22	US642869AK70		DBFTFR	USD	AACA	31/03/2018
SKGTE 6.625 07/20/27	US78440PAC23		DBFUFR	USD	AACA	31/03/2018
JNJ 4.950 05/15/33	US478160AL82		DBFUFR	USD	AACA	31/03/2018
CBT 6.570 10/21/27 MTN PUT	US12705QAT22		DTXXXX	USD	AACA	31/03/2018
PEKUN 5.350 01/24/23	XS1751792836		DBFXFR	USD	AACA	31/03/2018
DCEL 7.125 04/01/22 '17	US25380WAF32		DBFUGR	USD	AACA	31/03/2018
CNR 7.375 10/15/31	US136375BG67		DBFUGR	USD	AACA	31/03/2018
TTGV 4.500 08/04/26	US896292AJ80		DBFUFR	USD	AACA	31/03/2018
SPN 7.750 09/15/24 EXCd	USU8151EAE69		DBVGGR	USD	AACA	31/03/2018
LUN 7.875 11/01/22 '18	USC52208AB82		DBFSGR	USD	AACA	31/03/2018
NTRDM 3.438 02/15/45	US914744AD99		DBFUGR	USD	AACA	31/03/2018
HIW 3.875 03/01/27 '26	US431282AP72		DBFUGR	USD	AACA	31/03/2018
SVG V 6.375 01/18/27	US283875AS10		DBFTFR	USD	AACA	31/03/2018
DUK 3.640 11/01/46 '46	US720186AK13		DBFUGR	USD	AACA	31/03/2018
EDF 4.600 01/27/20	USF2893TAD84		DBFUGR	USD	AACA	31/03/2018
PRTL F 2.262 04/08/20 MTN	US74368CAF14		DTFUFR	USD	AACA	31/03/2018
ITUBD 6.125 Perp '22 MTN	US46556UAB08		DTFUFR	USD	AACA	31/03/2018
	XS1720805537		DTFUFR	USD	AACA	31/03/2018
NG 4.273 03/15/48 '47	USU11147AC67		DBFN GR	USD	AACA	31/03/2018
MTFGI 2.750 09/14/20	US06538PAC68		DBFUFR	USD	AACA	31/03/2018
LNDLK 6.000 11/15/22 '22	US514666AJ53		DBFUGR	USD	AACA	31/03/2018
ARGV 01/25/19	ARARGE5205K9		DYZUXR	USD	AACA	31/03/2018
CERCC 6.250 11/25/19	XS1524892939		DBFXFR	USD	AACA	31/03/2018
JAGAD 6.875 03/24/26	US84302LAA08		DBFGGR	USD	AACA	31/03/2018
	DE000A19PVM4		DCFPG B	USD	AACA	31/03/2018
UONEK 7.375 04/15/22 '18	USU74935AF19		DBFSGR	USD	AACA	31/03/2018
WELL 7.50% NON CUM PRP CL A SR L PRF	US9497468044		EPNXFR	USD	AACA	31/03/2018
JCNLG 2.100 10/25/21 MTN	US46849LSR32		DTFUFR	USD	AACA	31/03/2018
ROG 2.625 05/15/26 '26	USU75000BK18		DBFTGR	USD	AACA	31/03/2018
SBATT 181 1C Sr SoftBullet Fix	US78403DAM20		DBFSGR	USD	AACA	31/03/2018

Financial instrument name	Financial Instrument (ISIN)	Written description of financial instrument	Instrument Classification	Currency	Market Segment	date
DOGV 6.850 01/27/45	US25714PCW68		DBFUGR	USD	AACA	31/03/2018
AWDR 7.000 04/09/19 '18	NO0010709280		DBFSBR	USD	AACA	31/03/2018
KCHIN 2.878 04/15/20 '20	US60856BAA26		DBFUGR	USD	AACA	31/03/2018
NUAN 1.250 04/01/25 CVT	US67020YAM21		DCFNGR	USD	AACA	31/03/2018
IMPJ 3.250 06/07/22 CVT	XS1623614572		DCFNGR	USD	AACA	31/03/2018
NISMO 3.450 03/15/23	US654740BH17		DBFUFR	USD	AACA	31/03/2018
ARGV 02/23/18 MATd	ARARGE5204W7		DYZUXR	USD	AACA	31/03/2018
TTGV 4.375 01/16/24	US896292AH25		DBFUGR	USD	AACA	31/03/2018
WHR 5.150 03/01/43 MTN	US96332HCG20		DTFUFR	USD	AACA	31/03/2018
ETR 6.000 05/01/18 MATd	US29365PAN24		DBFSGR	USD	AACA	31/03/2018
MI 2.478 05/01/21	US516228RM71			USD	AACA	31/03/2018
HBM 7.250 01/15/23 '19	USC4R803AE61		DBFUGR	USD	AACA	31/03/2018
CFG 2.200 05/26/20 '20	US17401QAJ04		DTFUGR	USD	AACA	31/03/2018
BBDCD 3.633 03/13/20 FRN	XS1196397357		DYVXXB	USD	AACA	31/03/2018
BJGPP 4.375 03/08/20	XS1562292026		DBFXGR	USD	AACA	31/03/2018
PKIX 6.000 04/01/26 '21	US70137TAL98		DBFNGR	USD	AACA	31/03/2018
AX 3.050 09/22/26 '26	US00846UAK79		DBFUGR	USD	AACA	31/03/2018
LKGV 5.875 07/25/22	US85227SAK24		DBFTGR	USD	AACA	31/03/2018
BAC 1.750 06/05/18 MTN MATd	US06050TMC35		DTFUFR	USD	AACA	31/03/2018
TLS 4.800 10/12/21	USQ8975NAB12		DBFUGR	USD	AACA	31/03/2018
MAA 4.300 10/15/23 '23	US59523UAA51		DBFUGR	USD	AACA	31/03/2018
ONEX 8.500 10/01/22 '18	US68276KAA79		DBFUGR	USD	AACA	31/03/2018
ISCTR 6.125 04/25/24 MTN	US90016BAE83		DTFUFR	USD	AACA	31/03/2018
METLF 2.000 04/14/20 MTN	US59217GBP37		DTFUFR	USD	AACA	31/03/2018
FE 5.200 04/01/20	US708696BW81		DBFUGR	USD	AACA	31/03/2018
KCHIN 8.875 05/15/31	US373298BU13		DBFUGR	USD	AACA	31/03/2018
CRAWG 3.850 11/15/24 '24	USU29490AL04		DBFUGR	USD	AACA	31/03/2018
DPS 4.500 11/15/45 '45	US26138EAT64		DBFUGR	USD	AACA	31/03/2018
CA 5.874 06/01/40	US271014TU61			USD	AACA	31/03/2018
PSALM 9.625 05/15/28	US637193BA03		DBFUGR	USD	AACA	31/03/2018
PZU 1.375 07/03/19	XS1082661551		DYFXXR	EUR	AACA	31/03/2018
D 5.400 04/30/18 MATd	US927804FF67		DBFUGR	USD	AACA	31/03/2018
SIEG 6.125 08/17/26	US826200AD92		DBFGGR	USD	AACA	31/03/2018
T 8.250 11/15/31	US00206RFF47		DBFUFR	USD	AACA	31/03/2018
ROG 2.875 09/29/21 '21	US771196BB71		DBFGGR	USD	AACA	31/03/2018
OKB 1.625 03/12/19	US676167BK43		DBFUFR	USD	AACA	31/03/2018
HFCX 5.875 04/01/26 '26	US436106AA64		DBFUGR	USD	AACA	31/03/2018
BAESC 2.668 01/08/21 '20 MTN	US05965MAD56		DTFUFR	USD	AACA	31/03/2018
MTNJ 6.500 10/13/26	US55377XAB29		DBFGGR	USD	AACA	31/03/2018
NMUIC 8.250 12/01/31	US638671AC19		DBFUGR	USD	AACA	31/03/2018
PSMDO 6.500 02/01/22 CALd	US729416AZ01		DBFUGR	USD	AACA	31/03/2018

Financial instrument name	Financial Instrument (ISIN)	Written description of financial instrument	Instrument Classification	Currency	Market Segment	date
ETR 3.300 12/01/22 '22	US29364WAR97		DBFSGR	USD	AACA	31/03/2018
DNB 2.375 06/02/21	USR1655VAA63		DBFUFR	USD	AACA	31/03/2018
O 5.875 03/15/35	US756109AG90		DBFUGR	USD	AACA	31/03/2018
ANZ 2.000 11/16/18 MTN	US05253JAJ07		DTFNFR	USD	AACA	31/03/2018
PNC 1.600 06/01/18 MTN MATd	US69353REM60		DTFUFR	USD	AACA	31/03/2018
MTBX 8.500 04/02/18 MATd	US971807AD44		DBFUFR	USD	AACA	31/03/2018
SJM 4.375 03/15/45	US832696AP30		DBFUGR	USD	AACA	31/03/2018
AZO 7.125 08/01/18	US053332AJ15		DBFUGR	USD	AACA	31/03/2018
COXET 4.600 08/15/47 '47	USU22018AV42		DBFUGR	USD	AACA	31/03/2018
RF 7.750 09/15/24 PUT	US758940AB60		DBXXXX	USD	AACA	31/03/2018
CA 1.952 08/01/19	US13034PZD22			USD	AACA	31/03/2018
OR 7.701 06/01/22	US736679KX81			USD	AACA	31/03/2018
UNPIC 6.176 01/02/31	US90783XAA90		DMFSGR	USD	AACA	31/03/2018
NY 5.500 03/15/30	US649902T290		DMFSFR	USD	AACA	31/03/2018
	USU52556AQ77		DBFNGR	USD	AACA	31/03/2018
STAFE 7.000 03/23/23	US74409AAC36		DBFTGR	USD	AACA	31/03/2018
NIB 2.125 02/01/22 MTN	US65562QBE44		DTFUFR	USD	AACA	31/03/2018
CARGI 3.250 11/15/21	USU14178DV34		DBFUGR	USD	AACA	31/03/2018
OREXQ 2.750 12/01/20 CVT DFTd	US686164AB05		DCFUFR	USD	AACA	31/03/2018
PAH 6.500 02/01/22 '18	USU7264MAA28		DBFUGR	USD	AACA	31/03/2018
KOMBK 1.375 10/26/20 MTN	US50048MCD02		DTFUFR	USD	AACA	31/03/2018
SNCLE 3.585 08/27/21	US797224AA09		DBFTGR	USD	AACA	31/03/2018
NTR 5.625 12/01/40	US73755LAK35		DBFUFR	USD	AACA	31/03/2018
GLERL 9.875 02/01/21 CALd	USC39217AA97		DBFUGR	USD	AACA	31/03/2018
MTBX 1.450 03/07/18 MTN CALd	US55279HAA86		DTFUGR	USD	AACA	31/03/2018
JBPDE 9.000 04/01/22 CALd	US730481AF52		DBFUGR	USD	AACA	31/03/2018
NSC 3.950 10/01/42 '42	US655844BM95		DBFUGR	USD	AACA	31/03/2018
ACRIU 7.000 11/15/25 '20	USU0055LAA27		DBFNGR	USD	AACA	31/03/2018
NCM 4.450 11/15/21	USQ66511AA69		DBFUGR	USD	AACA	31/03/2018
CIM 5.950 11/13/22 '22	USQ55038AA33		DBFGGR	USD	AACA	31/03/2018
LGVV 1.375 05/16/36 MTN	XS1409726731		DTFXFR	EUR	AACA	31/03/2018
CA 5.946 05/15/45	US91412GDZ54		DMFSFR	USD	AACA	31/03/2018
OGETE 8.625 08/02/22 '18	XS1634002437		DBFNFR	USD	AACA	31/03/2018
UBAX 7.750 06/08/22	US91339TAA51		DBFUGR	USD	AACA	31/03/2018
WRNGB 6.000 10/01/25 '20	USU4603PAA22		DBFNGR	USD	AACA	31/03/2018
CADES 1.875 01/13/20 MTN	US12802DAS53		DTFUFR	USD	AACA	31/03/2018
EQM 4.125 12/01/26 '26	US26885BAB62		DBFUGR	USD	AACA	31/03/2018
CHIHM 4.268 05/15/44	US16876AAA25		DBFSGR	USD	AACA	31/03/2018
CUBE 4.375 12/15/23 '23	US22966RAB24		DBFGGR	USD	AACA	31/03/2018
DNB 2.125 10/02/20 MTN	US23329PAC41		DTFUFR	USD	AACA	31/03/2018
EVRG 3.650 08/15/25 '25	US485134BP44		DBFUGR	USD	AACA	31/03/2018

Financial instrument name	Financial Instrument (ISIN)	Written description of financial instrument	Instrument Classification	Currency	Market Segment	date
MQG 4.654 03/27/29 '28 MTN	US55608JAN81		DTFNGR	USD	AACA	31/03/2018
HNGV 8.750 12/16/20	XS1006084484		DYFXXR	USD	AACA	31/03/2018
ISLAN 1.125 01/19/24 '23 MTN	XS1755108344		DTFXFB	EUR	AACA	31/03/2018
APC 10/10/36 PUT	US032511BB27		DBZUFR	USD	AACA	31/03/2018
WRK 7.550 03/01/47	US582834AP26		DBFUFR	USD	AACA	31/03/2018
T 1.750 01/15/18 MATd	US00206RCW07		DBFUGR	USD	AACA	31/03/2018
MENDO 5.500 09/04/18	USP6480JAD92		DBFUFR	USD	AACA	31/03/2018
PRUX 6.625 12/01/37 MTN	US74432QBD60		DTFUFR	USD	AACA	31/03/2018
TSS 2.375 06/01/18 MATd	US891906AA70		DBFUGR	USD	AACA	31/03/2018
DISH 2.375 03/15/24 CVT	US25470MAC38		DCFUGR	USD	AACA	31/03/2018
EGGV 7.000 11/10/28	US038461AJ84		DBFTGR	USD	AACA	31/03/2018
NY 5.289 03/15/33	US6499022E20			USD	AACA	31/03/2018
EMGX 5.000 02/15/23 CVT	US29102NAJ46		DCFNGR	USD	AACA	31/03/2018
ENINU 4.375 05/01/18 MATd	XS0808636244		DYFXXR	EUR	AACA	31/03/2018
ADB 2.000 02/16/22 MTN	US045167DX85		DBFUFR	USD	AACA	31/03/2018
KAPIA 6.375 05/07/18 MATd	XS0923472814		DYFXXR	USD	AACA	31/03/2018
UNPCR 2.695 05/12/27	US90782JAA16		DMFSGR	USD	AACA	31/03/2018
HNGV 6.250 01/19/27	US438180AH47		DBFUGR	USD	AACA	31/03/2018
CDPDA 5.600 11/25/39	US125094AC65		DBFUGR	USD	AACA	31/03/2018
DUK 6.300 04/01/38	US144141CY20		DBFSGR	USD	AACA	31/03/2018
CA 3.639 05/15/23	US91412GTE51			USD	AACA	31/03/2018
EDC 1.750 07/21/20	US30216BFR87		DBFUFR	USD	AACA	31/03/2018
DTE 3.300 06/15/22 '22	US233331AV91		DBFUGR	USD	AACA	31/03/2018
ARGV 07/27/18	ARARGE5205E2		DYZUXR	USD	AACA	31/03/2018
HBC 1.500 05/15/18 MATd	US44328MBT09		DBFUGR	USD	AACA	31/03/2018
VFC 6.450 11/01/37	US918204AT53		DBFUGR	USD	AACA	31/03/2018
RLCM 7.000 08/01/19 '18	US36163MAA62		DBFSGR	USD	AACA	31/03/2018
ROLT 10.750 05/16/18 DFTd	USU77587AA83		DBFGGR	USD	AACA	31/03/2018
PNC 6.875 04/01/18 MTN MATd	US69349LAE83		DTFUFR	USD	AACA	31/03/2018
NYLIN 1.950 02/11/20 MTN	US64952WBY84		DTFUFR	USD	AACA	31/03/2018
JNJ 1.650 12/05/18	US478160BG88		DBFUGR	USD	AACA	31/03/2018
JBSSC 7.250 04/03/24 '19	US46611DAB10		DBFGGR	USD	AACA	31/03/2018
NAB 2.400 02/21/20 MTN	US05579JAG31		DTFUFR	USD	AACA	31/03/2018
XL 5.250 12/15/43	US98420EAB11		DBFGGR	USD	AACA	31/03/2018
MRCG 2.950 03/19/22 '22	USU2912LAD56		DBFGGR	USD	AACA	31/03/2018
AILLP 9.750 11/15/18	US02361DAG51		DBFUFR	USD	AACA	31/03/2018
AAL 4.500 03/15/28 '27	US034863AU41		DBFGGR	USD	AACA	31/03/2018
NY 2.100 03/15/22	US6500354543			USD	AACA	31/03/2018
PYGV 6.100 08/11/44	US699149AB65		DBFUFR	USD	AACA	31/03/2018
PDL 7.250 05/01/22 '19	US71642QAB32		DBFSGR	USD	AACA	31/03/2018
ISAXX 3.875 09/09/23 CVT	XS1486508887		DCFNGR	USD	AACA	31/03/2018

Financial instrument name	Financial Instrument (ISIN)	Written description of financial instrument	Instrument Classification	Currency	Market Segment	date
MAT 1.700 03/15/18 MATd	US577081AX00		DBFUGR	USD	AACA	31/03/2018
FMC 5.200 12/15/19	US302491AQ89		DBFUGR	USD	AACA	31/03/2018
IFC 2.250 01/25/21 MTN	US45950KCM09		DTFCFR	USD	AACA	31/03/2018
METLF 1.750 09/19/19 MTN	US59217GCH02		DTFUFU	USD	AACA	31/03/2018
AVNTO 6.000 10/01/24 '20	USU05248AA44		DBFUGR	USD	AACA	31/03/2018
LHN 6.000 12/30/19	XS0455643394		DYFXXR	USD	AACA	31/03/2018
T 4.400 04/26/21 '19 PUT	US079860AA01		DBVUFU	USD	AACA	31/03/2018
MBFBN 6.250 10/21/20	XS0954674312		DYFXXR	USD	AACA	31/03/2018
AFFNN 3.875 04/13/24 MTN	US00830YAB74		DTFUGR	USD	AACA	31/03/2018
CAG 7.000 10/01/28	US205887AR36		DBFUGR	USD	AACA	31/03/2018
KAGRO 4.625 05/24/23	US48668JAA88		DBFUFU	USD	AACA	31/03/2018
WEC 3.650 12/15/42 '42	US976656CE67		DBFUGR	USD	AACA	31/03/2018
TGT 6.500 10/15/37	US87612EAR71		DBFUGR	USD	AACA	31/03/2018
STI 2.750 05/01/23 '23	US86787EAN76		DTFUFU	USD	AACA	31/03/2018
ISECO 5.625 06/21/18 MTN MATd	US46507MAD48		DTFUGR	USD	AACA	31/03/2018
CF 3.400 12/01/21	USU1579LAA71		DBFSGR	USD	AACA	31/03/2018
BRK 3.250 04/15/28 '28	USU0740LAF23		DBVNGR	USD	AACA	31/03/2018
KAR 5.125 06/01/25 '20	USU24457AA82		DBFNGR	USD	AACA	31/03/2018
BBVA 2.750 09/29/19 '19	US20451PKN59		DBFUGR	USD	AACA	31/03/2018
EIB 2.375 05/13/21	US298785HQ20		DBFNFR	USD	AACA	31/03/2018
IDGV 3.850 07/18/27 MTN	US455780CA24		DBFUFU	USD	AACA	31/03/2018
EGGV 7.000 11/10/28	XS1504948776		DBFXFR	USD	AACA	31/03/2018
GS 2.831 04/08/22 FRN MTN	XS1308291472		DTVXFR	USD	AACA	31/03/2018
PPSIB 3.750 03/01/23	US71567PAJ93		DTFUFU	USD	AACA	31/03/2018
VRIO 6.875 04/04/28 CALd	USU9T42TAA14		DBFNGR	USD	AACA	31/03/2018
NAGV 5.250 10/29/25	US62987BAB80		DBFUFU	USD	AACA	31/03/2018
EXC 6.000 02/28/33	USU2119PAA31		DBFSGR	USD	AACA	31/03/2018
D 5.000 06/30/19	US927804FH24		DBFUGR	USD	AACA	31/03/2018
WOW 4.000 09/22/20	US980888AD39		DBFUGR	USD	AACA	31/03/2018
GEGV 6.875 04/12/21	US37311PAA84		DBFTGR	USD	AACA	31/03/2018
DFCC 9.625 10/31/18	XS0982249632		DYFXXR	USD	AACA	31/03/2018
ROGV 2.375 04/19/27 MTN	XS1599193072		DTFUFU	EUR	AACA	31/03/2018
RUGV 4.375 03/21/29	RU000A0ZYYP9		DBFXFR	USD	AACA	31/03/2018
BUNTF 2.250 02/03/20	XS1762964028		DTFTFB	USD	AACA	31/03/2018
ESS 3.625 05/01/27 '27	US29717PAR82		DBFGGR	USD	AACA	31/03/2018
WPL 8.750 03/01/19 CALd	US980236AE37		DBFGGR	USD	AACA	31/03/2018
JPM 2.604 02/01/21 '20 FRN	US48125LRK07		DTVUGR	USD	AACA	31/03/2018
CDPDA 3.150 07/24/24	US125094AQ51		DBFGGR	USD	AACA	31/03/2018
CTL 5.375 05/01/25 '20	US527298BH52		DBFGGR	USD	AACA	31/03/2018
CAIXE 4.500 10/03/18 MTN	US12803W2C69		DTFUFU	USD	AACA	31/03/2018
UAGV 05/31/40	US903724AW28		DSXXXX	USD	AACA	31/03/2018



Financial instrument name	Financial Instrument (ISIN)	Written description of financial instrument	Instrument Classification	Currency	Market Segment	date
PLGLO 1.500 04/18/19 MTN	US74256LAR06		DTFUFR	USD	AACA	31/03/2018
AVN 15.000 10/01/21	USG0713NAF71		DBFUFR	USD	AACA	31/03/2018
BOAD 5.500 05/06/21	US06675QAA13		DBFUFR	USD	AACA	31/03/2018
TERP 5.000 01/31/28 '27	USU8812LAE12		DBFGGR	USD	AACA	31/03/2018
BRK 3.600 04/01/24 '24	US695114CR72		DBFSGR	USD	AACA	31/03/2018
AEP 3.550 02/15/22 '21	US845437BM38		DBFUGR	USD	AACA	31/03/2018
HELLF 7.875 10/01/21 '18	USU43353AA61		DBFUGR	USD	AACA	31/03/2018
EMPGE 4.125 08/07/27 '27	US059597AE41		DBFNGR	USD	AACA	31/03/2018
BBVA 5.350 11/12/29 '24 FRN	US05533UAE82		DBFUGR	USD	AACA	31/03/2018
RELI 1.870 01/15/26	US759470AV96		DBFUGR	USD	AACA	31/03/2018
NTRS 6.500 08/15/18	US66586GCD79		DTFNFR	USD	AACA	31/03/2018
PPSIB 4.325 05/28/25 MTN	US71567PAD24		DTFUFR	USD	AACA	31/03/2018
CLERC 5.200 06/22/47	US15103JAA07		DBFUGR	USD	AACA	31/03/2018
IMARG 4.375 12/04/20	XS1721350566		DBFNFR	USD	AACA	31/03/2018
GTGV 4.500 05/03/26	US401494AN97		DBFUGR	USD	AACA	31/03/2018
HOLX 4.375 10/15/25 '20	USU38284AE20		DBFUGR	USD	AACA	31/03/2018
KOMSU 2.118 09/11/20	XS1678456226		DBFXFR	USD	AACA	31/03/2018
SKIRJ 0.875 08/04/18	XS1240286044		DTFTFB	EUR	AACA	31/03/2018
ESATD 6.375 12/06/18 MTN	XS0998947500		DTFCCR	USD	AACA	31/03/2018
BCIEA 3.862 04/26/21 FRN MTN	XS1391856090		DTVCFR	USD	AACA	31/03/2018
MKC 3.500 09/01/23 '23	US579780AJ65		DBFUGR	USD	AACA	31/03/2018
SRE 1.914 02/01/22	US797440BT05		DBFUGR	USD	AACA	31/03/2018
ASMAT 9.000 01/01/24 '20	US04570YAA55		DBFSGR	USD	AACA	31/03/2018
LKGV 6.000 01/14/19	US85227SAL07		DBFUFR	USD	AACA	31/03/2018
RSGV 6.750 11/01/24	XS0214240482		DBFUBR	USD	AACA	31/03/2018
LTGV 1.250 10/22/25 MTN	XS1310032187		DTFXFR	EUR	AACA	31/03/2018
UAGV 1.471 09/29/21	US903724BL53		DBFTGR	USD	AACA	31/03/2018
ORG 3.500 10/09/18	USQ7162LAE40		DBFGGR	USD	AACA	31/03/2018
CHTR 5.125 05/01/23 '18	USU12501AK57		DBFUGR	USD	AACA	31/03/2018
ACMX 5.125 03/15/27 '26	US00774CAA53		DBFUGR	USD	AACA	31/03/2018
ATCA 8.125 01/15/24 '18	USL0179RAF93		DBFUGR	USD	AACA	31/03/2018
T 4.500 03/09/48 '47	US00206RDL33		DBFUGR	USD	AACA	31/03/2018
KYGV 5.950 11/24/19	USG1986TAA37		DBFUFR	USD	AACA	31/03/2018
HPQ 2.750 01/14/19	US428236BY81		DBFUGR	USD	AACA	31/03/2018
BMGV 4.138 01/03/23	USG10367AA14		DBFTGR	USD	AACA	31/03/2018
MAYOC 3.774 11/15/43	US578454AB60		DBFUGR	USD	AACA	31/03/2018
WLBA 8.750 01/01/22 '18	USU9649TAA98		DBFSGR	USD	AACA	31/03/2018
NEPS 8.000 01/15/24	US029103AD00		DBXXXX	USD	AACA	31/03/2018
FERX 4.875 07/15/23 MTN	US05607MAA53		DTFUFR	USD	AACA	31/03/2018
ACNPA 4.950 07/29/35	USP06077AA22		DBFUGR	USD	AACA	31/03/2018
VLL 7.375 06/18/22 MTN	XS1248231299		DTFUFR	USD	AACA	31/03/2018

Financial instrument name	Financial Instrument (ISIN)	Written description of financial instrument	Instrument Classification	Currency	Market Segment	date
GHGV 8.125 01/18/26	US374422AC70		DBFUGR	USD	AACA	31/03/2018
ABX 6.350 10/15/36	USP1619PAB42		DBFUFR	USD	AACA	31/03/2018
MNTFR 2.152 10/20/26 '26	US61237WAB28		DBFSGR	USD	AACA	31/03/2018
KISSH 8.375 12/01/22 '19	US497864AA68		DBFSGR	USD	AACA	31/03/2018
TRGP 5.000 01/15/28 '23	USU87569AB26		DBFUGR	USD	AACA	31/03/2018
ANDV 5.125 12/15/26 '26	USU88149AL05		DBFUGR	USD	AACA	31/03/2018
ORBC 8.000 04/01/24 '20	US68555PAA84		DBFSGR	USD	AACA	31/03/2018
MMGFB 2.500 10/17/22 MTN	US57629WBR07		DTFUFR	USD	AACA	31/03/2018
SCO 4.500 12/13/27 '22 FRN	US80928HAA14		DBVUGR	USD	AACA	31/03/2018
WELWT 6.750 02/01/20 CALd	USU94908AA56		DBFSGR	USD	AACA	31/03/2018
CLRS 7.750 06/01/20 DFTd	USU17926AH66		DBFUGR	USD	AACA	31/03/2018
PODD 1.375 11/15/24 CVT	US45784PAG63		DBFNGR	USD	AACA	31/03/2018
IHSHD 8.375 07/15/19 '18	XS1081230879		DYFXXR	USD	AACA	31/03/2018
ISCTR 6.000 10/24/22	US900151AB70		DBFUGR	USD	AACA	31/03/2018
NATUC 5.375 02/01/23 '21	US63883KAA34		DBFUGR	USD	AACA	31/03/2018
GRGV 08/31/18	GR0002173392		DTFTGB	EUR	AACA	31/03/2018
CCPVL 1.625 11/05/18 MTN	XS0974363557		DTFXFR	USD	AACA	31/03/2018
HNAIR 6.350 10/31/18	XS1709340241		DBFXFR	USD	AACA	31/03/2018
	US114536AA34			USD	AACA	31/03/2018
PAPWD 9.500 08/15/19 '18	USU6986PAA40		DBFSGR	USD	AACA	31/03/2018
TTGV 5.875 05/17/27	USP93960AD76		DBFUFR	USD	AACA	31/03/2018
CIFIG 5.375 Perp '22 FRN	XS1653470721		DYFXXR	USD	AACA	31/03/2018
JCP 5.650 06/01/20	US708130AD14		DBFUFR	USD	AACA	31/03/2018
TRGP 4.250 11/15/23 '18	US87612BAP76		DBFUGR	USD	AACA	31/03/2018
HUGV 3.875 02/24/20	XS0212993678		DBFUFB	EUR	AACA	31/03/2018
CEZP 4.250 04/03/22	XS0764313614		DYFXXR	USD	AACA	31/03/2018
ISECO 9.375 01/28/20 MTN	US46507MAB81		DTFUFR	USD	AACA	31/03/2018
GZRFP 5.250 10/11/18 '18	XS1698689301		DYFXXR	USD	AACA	31/03/2018
CYH 7.125 07/15/20 '18	US12543DAQ34		DBFUGR	USD	AACA	31/03/2018
OSK 5.375 03/01/25 '20	US688239AE25		DBFUGR	USD	AACA	31/03/2018
ICBK 3.800 12/14/27 MTN	US45112EAH27		DTFNFR	USD	AACA	31/03/2018
RUGV 4.750 05/27/26	RU000A0JWHB2		DBFXXR	USD	AACA	31/03/2018
VNGV 4.800 11/19/24	US92671CAA62		DBFUFR	USD	AACA	31/03/2018
TEVA 6.000 04/15/24 '24	USN8540WAA29		DBFNGR	USD	AACA	31/03/2018
ECO 5.875 05/28/45	US279158AJ82		DBFUGR	USD	AACA	31/03/2018
SCCO 6.750 04/16/40	US84265VAE56		DBFUGR	USD	AACA	31/03/2018
ZAAOE 4.000 10/14/23 MTN	XS0979598462		DTFUCB	EUR	AACA	31/03/2018
ATI 7.875 08/15/23 '23	US01741RAF91		DBFUGR	USD	AACA	31/03/2018
PHAGB 3.949 04/24/23 '23	US71922LAB53		DBFGGR	USD	AACA	31/03/2018
FCX 6.875 02/15/23 CALd	US726505AP50		DBFUGR	USD	AACA	31/03/2018
YSGOV 3.500 07/27/20	XS1640820160		DBFXFR	USD	AACA	31/03/2018

Financial instrument name	Financial Instrument (ISIN)	Written description of financial instrument	Instrument Classification	Currency	Market Segment	date
SUCIT 9.500 09/23/19	XS1794083920		DYFXXR	USD	AACA	31/03/2018
CLW 5.375 02/01/25	US18538RAH66		DBFUGR	USD	AACA	31/03/2018
ADCB 4.000 03/29/23 MTN	US00653MAA99		DTFUFR	USD	AACA	31/03/2018
DLEKG 8.125 07/01/19 '18	USC48677AA34		DBFGGR	USD	AACA	31/03/2018
CLERC 5.200 06/22/47	USP22008AA72		DBFUGR	USD	AACA	31/03/2018
ARGV 08/24/18	ARARGE5204G0		DTZUFR	USD	AACA	31/03/2018
VALEC 6.250 08/10/26	US91911TAP84		DBFGGR	USD	AACA	31/03/2018
WFT 6.500 08/01/36	US947075AB33		DBFGGR	USD	AACA	31/03/2018
KER 8.750 01/31/22	US49229QAA22		DBFUFX	USD	AACA	31/03/2018
CAGR 1.963 05/01/18 FRN MATd	US22532XFT00		DYVUXR	USD	AACA	31/03/2018
SHLD 8.000 12/15/19	US812350AF31		DBFUFR	USD	AACA	31/03/2018
TEVA 6.750 03/01/28 '27	USN8540WAB02		DBFGGR	USD	AACA	31/03/2018
COGV 8.125 05/21/24	US195325BD67		DBFUFR	USD	AACA	31/03/2018
AXL 7.750 11/15/19	US02406PAK66		DBFUGR	USD	AACA	31/03/2018
VEGV 6.000 12/09/20 DFTd	USP97475AG56		DBFSFR	USD	AACA	31/03/2018
ORCL 3.250 11/15/27 '27	US68389XBN49		DBFUGR	USD	AACA	31/03/2018
RDS 1.900 08/10/18	US822582AW21		DBFGGR	USD	AACA	31/03/2018
CSGN 5.400 01/14/20 MTN	US22546QAD97		DTFUFR	USD	AACA	31/03/2018
ACHC 6.125 03/15/21 '18	US00404AAE91		DBFUGR	USD	AACA	31/03/2018
EIB 1.375 06/15/20	US298785GV24		DBFCFR	USD	AACA	31/03/2018
MACKX 4.500 07/15/20 CVT	US590328AA86		DCFNFR	USD	AACA	31/03/2018
NXPI 4.625 06/15/22	USN65965AT76		DBFUGR	USD	AACA	31/03/2018
SIEG 1.650 08/16/19	DE000A1G0WD5		DBFGFB	USD	AACA	31/03/2018
LSFBI 9.375 09/15/18 EXCd	USU0900WAA54		DBFUGR	USD	AACA	31/03/2018
SBI 5.500 Perp '21 MTN	XS1492713505		DBVJQR	USD	AACA	31/03/2018
PAASB 7.250 02/28/20 '18	US98584QAB68		DBFGGR	USD	AACA	31/03/2018
CRC 6.000 11/15/24 '24	US13057QAF46		DBFUGR	USD	AACA	31/03/2018
PRFOB 6.000 01/17/21	XS1120867731		DBFXBB	USD	AACA	31/03/2018
ALFAA 4.875 03/27/28 '27	US8265QNAA04		DBFGGR	USD	AACA	31/03/2018
ISECO 5.625 06/21/18 MTN MATd	US46507NAD21		DTFUGR	USD	AACA	31/03/2018
XOM 2.222 03/01/21 '21	US30231GAV41		DBFUGR	USD	AACA	31/03/2018
VEGV 12.750 08/23/22 DFTd	USP17625AC16		DBFTFR	USD	AACA	31/03/2018
EPD 3.350 03/15/23 '22	US29379VAZ67		DBFGGR	USD	AACA	31/03/2018
ATLC 5.875 11/30/35 CVT	US20478NAD21		DCFNGR	USD	AACA	31/03/2018
BDX 1.375 01/15/18 MATd	US067383AD19		DBFUGR	USD	AACA	31/03/2018
CXR 9.500 10/21/22 DFTd	USC26215AB61		DBFGGR	USD	AACA	31/03/2018
FTR 6.250 09/15/21 '21	US35906AAP30		DBFUGR	USD	AACA	31/03/2018
ORCL 4.000 11/15/47 '47	US68389XBQ79		DBFUGR	USD	AACA	31/03/2018
UYGV 5.100 06/18/50	US760942BA98		DBFUGR	USD	AACA	31/03/2018
BP 2.241 09/26/18	US05565QCG10		DBFUFR	USD	AACA	31/03/2018
CIT 5.375 05/15/20	US125581GN25		DBFUGR	USD	AACA	31/03/2018

Financial instrument name	Financial Instrument (ISIN)	Written description of financial instrument	Instrument Classification	Currency	Market Segment	date
VEGV 7.000 03/31/38 DFTd	USP97475AJ95		DBFUFR	USD	AACA	31/03/2018
TECOB 4.850 11/16/18	ARTELM560042		DTFUFR	USD	AACA	31/03/2018
RDS 4.300 09/22/19	US822582AJ10		DBFGGR	USD	AACA	31/03/2018
F 5.291 12/08/46 '46	US345370CS72		DBFUGR	USD	AACA	31/03/2018
LBGV 7.250 03/23/37 MTN	XS1586230309		DTFUFR	USD	AACA	31/03/2018
CLVS 2.500 09/15/21 CVT	US189464AB64		DCFUGR	USD	AACA	31/03/2018
XOM 3.043 03/01/26 '25	US30231GAT94		DBFUGR	USD	AACA	31/03/2018
EPD 4.450 02/15/43 '42	US29379VAY92		DBFGGR	USD	AACA	31/03/2018
KOS 7.875 08/01/21 '17	USG5315BAA55		DBFSGR	USD	AACA	31/03/2018
SBRA 5.500 02/01/21 '18	US78572XAE13		DBFUGR	USD	AACA	31/03/2018
GSM 9.375 03/01/22 '19	USG33858AA20		DBFUGR	USD	AACA	31/03/2018
BP 2.315 02/13/20	US05565QCX43		DBFGGR	USD	AACA	31/03/2018
CVX 2.498 03/03/22 '22	US166764BN98		DBFUGR	USD	AACA	31/03/2018
CVX 4.950 03/03/19	US166751AJ66		DBFUGR	USD	AACA	31/03/2018
EOG 5.625 06/01/19	US26875PAD33		DBFUGR	USD	AACA	31/03/2018
T 5.150 02/14/50 CALd	US00206REP38		DBFUGR	USD	AACA	31/03/2018
NESN 2.375 01/18/22	XS1550117342		DTFXFR	USD	AACA	31/03/2018
MNI 7.150 11/01/27	US499040AH64		DBFUFR	USD	AACA	31/03/2018
GLWHT 7.000 01/18/21	XS1751017218		DBFUFR	USD	AACA	31/03/2018
COMIS 4.875 05/26/21	US200447AB61		DBFUGR	USD	AACA	31/03/2018
ECO 7.375 09/18/43	US279158AE95		DBFUGR	USD	AACA	31/03/2018
ORCL 2.650 07/15/26 '26	US68389XBM65		DBFUGR	USD	AACA	31/03/2018
AGN 3.000 03/12/20 '20	US00507UAP66		DBFGGR	USD	AACA	31/03/2018
SUNX 6.375 04/01/23 CALd	US86765LAG23		DBFUGR	USD	AACA	31/03/2018
SIBUH 4.125 10/05/23 '23	US825795AA56		DBFGGR	USD	AACA	31/03/2018
RY 2.200 09/23/19	US78011DAG97		DBFGGR	USD	AACA	31/03/2018
CSCO 2.500 09/20/26 '26	US17275RBL50		DBFUGR	USD	AACA	31/03/2018
MPCXX 4.125 03/01/27 '26	US55336VAK61		DBFUGR	USD	AACA	31/03/2018
RIOX 6.125 12/15/33	US013716AU93		DBFSGR	USD	AACA	31/03/2018
LLOY 4.344 01/09/48	US53944YAE32		DBFUGR	USD	AACA	31/03/2018
EQNR 1.150 05/15/18 MATd	US85771PAJ12		DBFGGR	USD	AACA	31/03/2018
BP 3.245 05/06/22	US05565QBZ00		DBFGGR	USD	AACA	31/03/2018
BP 3.535 11/04/24	US05565QCS57		DBFGGR	USD	AACA	31/03/2018
ORCL 2.625 02/15/23 '23	US68389XBR52		DBFUGR	USD	AACA	31/03/2018
KFW 1.875 06/30/20	US500769GR94		DBFUFR	USD	AACA	31/03/2018
COP 4.200 03/15/21 CALd	US20826FAS56		DBFUGR	USD	AACA	31/03/2018
BNP 3.500 03/01/23 MTN	US09659X2E17		DTFUFR	USD	AACA	31/03/2018
VZ 3.500 11/01/24 '24	US92343VCR33		DBFUGR	USD	AACA	31/03/2018
RDS 1.625 11/10/18	US822582BM30		DBFGGR	USD	AACA	31/03/2018
ESRX 3.400 03/01/27 '26	US30219GAN88		DBFUGR	USD	AACA	31/03/2018
BNP 4.375 03/01/33 '28 MTN	US09660V2A05		DTVUGR	USD	AACA	31/03/2018

Financial instrument name	Financial Instrument (ISIN)	Written description of financial instrument	Instrument Classification	Currency	Market Segment	date
BXB 4.125 10/23/25 '25	USU10517AC12		DBFUGR	USD	AACA	31/03/2018
T 4.900 08/14/37 CALd	US00206REN89		DBFUGR	USD	AACA	31/03/2018
IBE 5.000 09/11/19	USG4721SAQ42		DBFUFR	USD	AACA	31/03/2018
MEIJY 5.200 10/20/45 '25 FRN	USJ41838AA14		DBFUGR	USD	AACA	31/03/2018
OTPPN 3.875 03/20/27 '26	US68327LAB27		DBFUGR	USD	AACA	31/03/2018
RDS 2.875 05/10/26	US822582BT82		DBFGGR	USD	AACA	31/03/2018
CVX 1.718 06/24/18 '18	US166764AE09		DBFUGR	USD	AACA	31/03/2018
ENRAN 6.700 07/01/18	US29273RAH21		DBFUGR	USD	AACA	31/03/2018
EPD 5.200 09/01/20	US29379VAP85		DBFGGR	USD	AACA	31/03/2018
YALEU 2.086 04/15/19 MTN	US98458PAC95		DTXXGX	USD	AACA	31/03/2018
ESRX 4.500 02/25/26 '25	US30219GAM06		DBFUGR	USD	AACA	31/03/2018
HOG 2.250 01/15/19 MTN	USU24652AG14		DBFGGR	USD	AACA	31/03/2018
ENRAN 4.050 03/15/25 '24	US29273RBD08		DBFUGR	USD	AACA	31/03/2018
BP 3.814 02/10/24	US05565QCP19		DBFGGR	USD	AACA	31/03/2018
KMI 3.950 09/01/22 '22	US494550BL94		DBFUGR	USD	AACA	31/03/2018
BNS 1.700 06/11/18 MATd	US064159GM29		DBFUGR	USD	AACA	31/03/2018
BP 2.112 09/16/21 '21	US05565QDD79		DBFGGR	USD	AACA	31/03/2018
T 3.900 08/14/27 CALd	US00206REM07		DBFUGR	USD	AACA	31/03/2018
NEE 3.550 05/01/27 '27	US65339KAT79		DBFGGR	USD	AACA	31/03/2018
CVX 2.419 11/17/20 '20	US166764AY62		DBFUGR	USD	AACA	31/03/2018
EPD 3.750 02/15/25 '24	US29379VBE20		DBFGGR	USD	AACA	31/03/2018
V 2.800 12/14/22 '22	US92826CAC64		DBFUGR	USD	AACA	31/03/2018
RDS 6.375 12/15/38	US822582AD40		DBFGGB	USD	AACA	31/03/2018
BLK 3.500 03/18/24	US09247XAL55		DBFUGR	USD	AACA	31/03/2018
BP 3.119 05/04/26 '26	US05565QDB14		DBFGGR	USD	AACA	31/03/2018
PSX 4.650 11/15/34 '34	US718546AK04		DBFGGR	USD	AACA	31/03/2018
KMI 4.300 06/01/25 '25	US49456BAF85		DBFUGR	USD	AACA	31/03/2018
CA 5.755 07/01/29	US544646XY34			USD	AACA	31/03/2018
BRK 3.125 03/15/26 '25	US084670BS67		DBFUGR	USD	AACA	31/03/2018
SUMFG 4.436 04/02/24	USJ7771XAB58		DBFUGR	USD	AACA	31/03/2018
ABI 4.000 04/13/28 '28	US035240AL43		DBFGGR	USD	AACA	31/03/2018
FMRCO 4.950 02/01/33	US30251BAD01		DBFUGR	USD	AACA	31/03/2018
RDS 1.375 09/12/19	US822582BU55		DBFGGR	USD	AACA	31/03/2018
AAL 4.500 03/15/28 '27	USG0446NAP99		DBFGGR	USD	AACA	31/03/2018
KR 8.000 09/15/29	US501044BV23		DBFUFR	USD	AACA	31/03/2018
	USU44567AE26		DBFNGR	USD	AACA	31/03/2018
ABN 7.750 05/15/23	US00080QAD79		DBFUFR	USD	AACA	31/03/2018
RDS 1.875 05/10/21	US822582BS00		DBFGGR	USD	AACA	31/03/2018
ANZ 3.450 07/17/27 MTN	US00182FBF27		DTFUFR	USD	AACA	31/03/2018
ABI 7.550 10/01/30	US035229CF85		DBFUGR	USD	AACA	31/03/2018
KS 4.191 04/15/28	US485429Z314			USD	AACA	31/03/2018

Financial instrument name	Financial Instrument (ISIN)	Written description of financial instrument	Instrument Classification	Currency	Market Segment	date
DE 2.800 03/06/23 MTN	US24422ETG43		DTFUFR	USD	AACA	31/03/2018
MAYOC 4.000 11/15/47	US578454AC44		DBFUGR	USD	AACA	31/03/2018
RDS 2.125 05/11/20	US822582BG61		DBFGGR	USD	AACA	31/03/2018
FE 7.375 11/15/31	US337932AC13		DBFUFR	USD	AACA	31/03/2018
OR 3.371 09/01/25	US73474TAC45			USD	AACA	31/03/2018
IL 5.650 12/01/38	US452152ZB07			USD	AACA	31/03/2018
NY 4.297 10/01/21	US64966H4J63			USD	AACA	31/03/2018
CVX 2.355 12/05/22 '22	US166764AB69		DBFUGR	USD	AACA	31/03/2018
LA 2.466 01/01/21	US64763HFP55			USD	AACA	31/03/2018
VLO 6.625 06/15/37	US91913YAL48		DBFUGR	USD	AACA	31/03/2018
QUBPR 2.375 01/31/22	US748149AM34		DBFUFR	USD	AACA	31/03/2018
MRKX 5.750 11/15/36	US589331AM97		DBFUFR	USD	AACA	31/03/2018
FL 2.638 07/01/21	US341271AB07			USD	AACA	31/03/2018
CA 5.200 11/01/24	US79765RTF63			USD	AACA	31/03/2018
HI 2.000 07/01/22	US438701D840			USD	AACA	31/03/2018
CVX 2.954 05/16/26 '26	US166764BL33		DBFUGR	USD	AACA	31/03/2018
C 3.520 10/27/28 '27 FRN	US172967LS86		DBVNGR	USD	AACA	31/03/2018
CVS 3.700 03/09/23 '23	US126650CV07		DBFNGR	USD	AACA	31/03/2018
CVX 2.100 05/16/21 '21	US166764BG48		DBFUGR	USD	AACA	31/03/2018
SKYB 3.750 09/16/24	USG15632AP07		DBFUGR	USD	AACA	31/03/2018
HPE 3.600 10/15/20 '20	US42824CAG42		DBFUGR	USD	AACA	31/03/2018
MI 6.580 05/01/39 '19	US920729HE30			USD	AACA	31/03/2018
GS 4.500 06/15/18 MTN MATd	US38141EQ774		DTFUFR	USD	AACA	31/03/2018
BP 2.521 01/15/20	US05565QCT31		DBFGGR	USD	AACA	31/03/2018
IADB 1.875 06/16/20	US4581X0CP19		DTFUFR	USD	AACA	31/03/2018
CMCSA 3.300 02/01/27 '26	US20030NBY67		DBFUGR	USD	AACA	31/03/2018
SLB 3.625 12/21/22 '22	USU8066LAD65		DBFUGR	USD	AACA	31/03/2018
RDS 2.250 11/10/20	US822582BP60		DBFGGR	USD	AACA	31/03/2018
CA 6.875 11/01/26	US13063BKD37			USD	AACA	31/03/2018
CA 4.650 08/01/25	US924397DE94			USD	AACA	31/03/2018
EPD 5.250 01/31/20	US29379VAF04		DBFGGR	USD	AACA	31/03/2018
XOM 6.750 08/01/37	US98385XAM83		DBFUGR	USD	AACA	31/03/2018
AAPL 3.750 09/12/47 '47	US037833DD98		DBFUGR	USD	AACA	31/03/2018
DWDP 5.600 12/15/36	US263534BR98		DBFUGR	USD	AACA	31/03/2018
DE 3.050 01/06/28 MTN	US24422EUB37		DTFUFR	USD	AACA	31/03/2018
BAC 3.093 10/01/25 '24 MTN	US06051GGT04		DBVNFR	USD	AACA	31/03/2018
INTC 3.300 10/01/21	US458140AJ91		DBFUGR	USD	AACA	31/03/2018
CA 2.367 04/01/22	US13063DAD03			USD	AACA	31/03/2018
KEYS 4.550 10/30/24 '24	US49338LAB99		DBFUGR	USD	AACA	31/03/2018
BAC 2.816 07/21/23 '22 MTN	US06051GGQ64		DTVNGR	USD	AACA	31/03/2018
AAL 4.000 09/11/27	USG0446NAN42		DBFGGR	USD	AACA	31/03/2018

Financial instrument name	Financial Instrument (ISIN)	Written description of financial instrument	Instrument Classification	Currency	Market Segment	date
EPD 6.500 01/31/19	US29379VAC72		DBFGGR	USD	AACA	31/03/2018
C 5.500 09/13/25	US172967HB08		DBFUGR	USD	AACA	31/03/2018
CA 3.125 08/01/28 '27	US798170AL08			USD	AACA	31/03/2018
IL 5.470 12/01/23	US16772PBK12			USD	AACA	31/03/2018
GS 5.750 01/24/22	US38141GGS75		DBFUFR	USD	AACA	31/03/2018
T 3.900 03/11/24 '23	US00206RCE09		DBFUGR	USD	AACA	31/03/2018
DXC 7.450 10/15/29	US23355LAF31		DBFUGR	USD	AACA	31/03/2018
VZ 4.600 04/01/21	US92343VAX29		DBFUGR	USD	AACA	31/03/2018
CNP 4.000 04/01/28 '28	US15189WAL46		DBFNGR	USD	AACA	31/03/2018
NAB 1.900 02/26/18 MATd	US05579HAA05		DTFUFR	USD	AACA	31/03/2018
NI 5.250 02/15/43 '42	US65473QBB86		DBFGGR	USD	AACA	31/03/2018
GSK 2.850 05/08/22	US377373AD71		DBFGGR	USD	AACA	31/03/2018
T 3.000 02/15/22	US00206RBD35		DBFUGR	USD	AACA	31/03/2018
C 4.125 07/25/28	US172967KU42		DBFUFR	USD	AACA	31/03/2018
PPL 4.375 10/01/45 '45	US546676AX55		DBFSGR	USD	AACA	31/03/2018
T 3.950 01/15/25 '24	US00206RDD17		DBFUGR	USD	AACA	31/03/2018
DE 1.950 12/13/18 MTN	US24422ESF78		DTFUFR	USD	AACA	31/03/2018
ABT 2.900 11/30/21 '21	US002824BD12		DBFUGR	USD	AACA	31/03/2018
WFC 3.500 03/08/22 MTN	US94974BFC90		DTFNFR	USD	AACA	31/03/2018
CEB 2.625 02/13/23	US222213AR10		DBFCFR	USD	AACA	31/03/2018
BCE 4.464 04/01/48 '47	US0778FPAA77		DBFGGR	USD	AACA	31/03/2018
SIEG 1.450 05/25/18	US82620KAB98		DBFUGR	USD	AACA	31/03/2018
BUNTF 2.000 08/01/22	US30254WAM10		DBFUFR	USD	AACA	31/03/2018
MYL 5.200 04/15/48 '47	US628530BH98		DBFNGR	USD	AACA	31/03/2018
T 4.125 02/17/26 '25	US00206RCT77		DBFUGR	USD	AACA	31/03/2018
COXET 6.800 08/01/28	US224044AN72		DBFUGR	USD	AACA	31/03/2018
BCPRV 7.250 09/01/36	US110709EC29		DNFGFR	USD	AACA	31/03/2018
CUBE 3.125 09/01/26 '26	US22966RAD89		DBFUGR	USD	AACA	31/03/2018
MDT 2.500 03/15/20	US585055BG05		DBFUGR	USD	AACA	31/03/2018
WHR 3.700 05/01/25	US963320AT33		DBFUGR	USD	AACA	31/03/2018
ORCL 3.900 05/15/35 '34	US68389XBE40		DBFUGR	USD	AACA	31/03/2018
FLS 3.500 09/15/22 '22	US34354PAC95		DBFUGR	USD	AACA	31/03/2018
C 2.450 01/10/20 '19	US172967LF65		DBFUFR	USD	AACA	31/03/2018
SEGV 1.125 10/21/19 MTN	US87020DAY04		DTFUFR	USD	AACA	31/03/2018
C 2.700 10/27/22 '22	US172967LQ21		DBFNGR	USD	AACA	31/03/2018
JCNLG 3.250 01/30/24 MTN	US46849LSS15		DTFUFR	USD	AACA	31/03/2018
V 4.300 12/14/45 '45	US92826CAF95		DBFUGR	USD	AACA	31/03/2018
KEPCO 6.750 08/01/27 PUT	US50063AAA43		DBFUFR	USD	AACA	31/03/2018
MS 3.700 10/23/24 MTN	US61761JVL06		DBFUGR	USD	AACA	31/03/2018
MTFGI 3.250 09/08/24	USJ0423YBX16		DBFUFR	USD	AACA	31/03/2018
TTXCO 4.200 07/01/46 '46 MTN	US87305QCM15		DTFUGR	USD	AACA	31/03/2018

Financial instrument name	Financial Instrument (ISIN)	Written description of financial instrument	Instrument Classification	Currency	Market Segment	date
DOV 5.375 03/01/41 '40	US260003AK45		DBFUGR	USD	AACA	31/03/2018
MSFT 4.250 02/06/47 '46	US594918CA09		DBFUGR	USD	AACA	31/03/2018
PFE 5.800 08/12/23	US717081DS97		DBFUGR	USD	AACA	31/03/2018
PRTL 2.615 08/22/22 MTN	US74368CAH79		DTFUFR	USD	AACA	31/03/2018
CMI 4.875 10/01/43 '43	US231021AQ97		DBFUGR	USD	AACA	31/03/2018
MDT 3.350 04/01/27 '27	US58507LAC37		DBFGGR	USD	AACA	31/03/2018
AD 9.000 04/15/31	US246688AF27		DBFUFR	USD	AACA	31/03/2018
KEY 3.400 05/20/26	US49327V2A11		DTFUFR	USD	AACA	31/03/2018
BATS 3.250 06/07/22	US05530QAF72		DBFGGR	USD	AACA	31/03/2018
DEGV IO Str 01/04/34	DE0001142677		DBZTFB	EUR	AACA	31/03/2018
SNGV 6.250 05/23/33	US81720TAC99		DBFTAR	USD	AACA	31/03/2018
ITGV 0.474 02/15/24 FRN	IT0005218968		DBVUFB	EUR	AACA	31/03/2018
ITGV 0.429 07/15/23 FRN	IT0005185456		DBVUFB	EUR	AACA	31/03/2018
PENSK 3.375 03/15/18 MATd	US709599AK09		DBFUGR	USD	AACA	31/03/2018
ITGV 12/28/18	IT0005221285		DBZUFB	EUR	AACA	31/03/2018
POB 3.766 03/08/24 '23 FRN	US63861VAA52		DTVUGR	USD	AACA	31/03/2018
IL 1.250 05/04/18 MATd	US7599112M19			USD	AACA	31/03/2018
ADS 6.375 04/01/20 CALd	USU01797AA48		DBFUGR	USD	AACA	31/03/2018
SKYB 9.500 11/15/18	US111013AH19		DBFUGR	USD	AACA	31/03/2018
UAL 2.875 04/07/30	US90932EAA10		DMFSGR	USD	AACA	31/03/2018
TX 1.222 05/15/18 MATd	US88213ADK88			USD	AACA	31/03/2018
ITGV 0.532 12/15/20 FRN	IT0005056541		DBVUFB	EUR	AACA	31/03/2018
ITGV 0.929 11/15/19 FRN	IT0005009839		DBVUFB	EUR	AACA	31/03/2018
ERSAB 2.000 11/16/20	XS1718302141		DTFUFB	USD	AACA	31/03/2018
ARSTG 11.750 12/15/19 DFTd	US042380AC99		DBFSFR	USD	AACA	31/03/2018
ITGV 0.829 10/15/24 FRN	IT0005252520		DBVUFB	EUR	AACA	31/03/2018
WFC 3.550 09/29/25 MTN	US94974BGP94		DTFNFR	USD	AACA	31/03/2018
ITGV 0.282 06/15/22 FRN	IT0005104473		DBVUFB	EUR	AACA	31/03/2018
NLGV 2.750 01/15/47	NL0010721999		DBFXXN	EUR	AACA	31/03/2018
IEGV 2.000 02/18/45	IE00BV8C9186		DNFTFR	EUR	AACA	31/03/2018
ONEXI 9.500 04/14/21 PUT	XS1391575245		DYFXXR	USD	AACA	31/03/2018
CIGV 5.375 07/23/24	US221625AL02		DBFTGR	USD	AACA	31/03/2018
CBA 4.500 12/09/25	US2027A1HR15		DTFNFR	USD	AACA	31/03/2018
HRGV 6.375 03/24/21	US226775AD66		DBFUGR	USD	AACA	31/03/2018
TLW 6.625 07/12/21 CVT	XS1443221343		DCFPCR	USD	AACA	31/03/2018
IDATE 7.875 10/01/22 '18	USU59357AA89		DBFUGR	USD	AACA	31/03/2018
TEMSK 4.300 10/25/19 MTN	US87973PAA21		DTFUFR	USD	AACA	31/03/2018
ESGV IO Str 04/30/21	ES00000123G8		DBZTFB	EUR	AACA	31/03/2018
SRENH 6.450 03/01/19	US36158FAB67		DBXXXX	USD	AACA	31/03/2018
DIS 1.500 09/17/18 MTN	US25468PDD50		DTFUFR	USD	AACA	31/03/2018
ITGV 0.726 04/15/18 FRN MATd	IT0004716319		DBVUFB	EUR	AACA	31/03/2018



Financial instrument name	Financial Instrument (ISIN)	Written description of financial instrument	Instrument Classification	Currency	Market Segment	date
NLGV 2.500 01/15/33	NL0010071189		DBFXXN	EUR	AACA	31/03/2018
NISMO 3.450 03/15/23	USU65478BN50		DBFUFR	USD	AACA	31/03/2018
KEDAT 5.020 07/15/28	US48730PAC41		DBFSGR	USD	AACA	31/03/2018
HOG 2.550 06/09/22 '22 MTN	US41283LAQ86		DBFGGR	USD	AACA	31/03/2018
MET 7.875 02/15/24	US644162AB55		DBXXXX	USD	AACA	31/03/2018
NLGV 4.000 01/15/37	NL0000102234		DBFTFN	EUR	AACA	31/03/2018
BATS 1.850 06/15/18 MATd	US05530QAM24		DBFUGR	USD	AACA	31/03/2018
PTOIM 2.707 03/18/20	US71675AAA07		DBFUFR	USD	AACA	31/03/2018
MCO 4.500 09/01/22 '22	US615369AB15		DBFUGR	USD	AACA	31/03/2018
BAC 2.738 01/23/22 '21 MTN	US06051GGY98		DBVNGR	USD	AACA	31/03/2018
CLNX 1.500 01/16/26 CVT	XS1750026186		DMXXXR	EUR	AACA	31/03/2018
BRK 3.850 06/15/21 '21	US695114CM85		DBFSGR	USD	AACA	31/03/2018
SUN 2.375 11/09/20 MTN	US8672ENAH57		DTFUFR	USD	AACA	31/03/2018
FRSTQ 4.625 05/15/21 '18	USU31372AA06		DBFUGR	USD	AACA	31/03/2018
GE 3.800 06/18/19	US369668AA67		DBFUGR	USD	AACA	31/03/2018
MMGFB 2.000 04/15/21 MTN	US57629WBY57		DTFUFR	USD	AACA	31/03/2018
LKBF 0.050 01/13/20	DE000LB06FB4		DTFSFB	EUR	AACA	31/03/2018
ABN 1.800 09/20/19 MTN	XS1492363848		DTFXFR	USD	AACA	31/03/2018
LGPRH 6.375 03/07/21	XS1772325210		DYFXXR	USD	AACA	31/03/2018
NLGV 3.750 01/15/42	NL0009446418		DBFXXN	EUR	AACA	31/03/2018
ITGV 0.432 12/15/22 FRN	IT0005137614		DBVUFB	EUR	AACA	31/03/2018
ITGV 1.531 11/01/18 FRN	IT0004922909		DBVUFB	EUR	AACA	31/03/2018
WFC 7.950 11/15/29	US33735YAA64		DBFGGR	USD	AACA	31/03/2018
BHI 9.750 11/30/20 MTN	US05961AAD54		DBFUFR	USD	AACA	31/03/2018
ANZ 2.125 07/28/21 MTN	US00182EBA64		DTFUFR	USD	AACA	31/03/2018
BATRK 4.125 12/10/22 MTN	US25159XAB91		DBFUFR	USD	AACA	31/03/2018
ING 1.650 08/15/19	US449786BH41		DBFUFR	USD	AACA	31/03/2018
VEGV 7.750 10/13/19 DFTd	USP97475AN08		DBFTFR	USD	AACA	31/03/2018
BAES 4.750 10/11/21	USG06940AC73		DBFUFR	USD	AACA	31/03/2018
FIPA 8.250 01/15/35	USP40689AA21		DBFSGR	USD	AACA	31/03/2018
CRH 3.400 05/09/27 '27	USU1301NAA82		DBFGGR	USD	AACA	31/03/2018
SEK 1.125 08/28/19 MTN	US00254EML38		DTFUGR	USD	AACA	31/03/2018
PRTLf 2.161 09/25/20 MTN	US74368CAJ36		DTFUFR	USD	AACA	31/03/2018
SWEDX 1.600 03/02/18 MTN MATd	US87020PAF45		DTFUFR	USD	AACA	31/03/2018
CARGI 4.307 05/14/21	US141781AY07		DBFUGR	USD	AACA	31/03/2018
CAREL 6.750 12/15/23 '19	USU14477AD29		DBFSGR	USD	AACA	31/03/2018
FETT 6.750 10/15/24 '19	USU3823YAC58		DBFNGR	USD	AACA	31/03/2018
PCAR 2.300 08/10/22 MTN	US69371RN778		DTFNFR	USD	AACA	31/03/2018
CA 0.936 05/15/18 MATd	US913366HS29			USD	AACA	31/03/2018
MDLZ 6.875 02/01/38	US50075NAT19		DBFUGR	USD	AACA	31/03/2018
LSFBI 9.250 02/15/19 DFTd	USU0900QAA86		DBFUGR	USD	AACA	31/03/2018

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HUGV 5.750 06/11/18 MATd	XS0369470397		DYFXXB	EUR	AACA	31/03/2018
ANZ 2.600 09/23/19 MTN	US00182EAV11		DTFUFGR	USD	AACA	31/03/2018
NAB 2.100 09/14/21 MTN	US05579HAC60		DTFUFGR	USD	AACA	31/03/2018
BLGG 1.375 08/09/19	XS1469412149		DGFSFB	USD	AACA	31/03/2018
SUMFG 2.500 07/19/18	US865622BC74		DBFGGR	USD	AACA	31/03/2018
ADB 2.500 11/02/27 MTN	US045167EE95		DBFUFGR	USD	AACA	31/03/2018
CO 6.078 12/01/40	US19633SAB97			USD	AACA	31/03/2018
CA 1.898 08/01/18	US798170AA43			USD	AACA	31/03/2018
PTAM 4.625 11/06/20	XS1734077420		DYFXXR	USD	AACA	31/03/2018
KR 7.700 06/01/29	US501044BT76		DBFUGR	USD	AACA	31/03/2018
UDR 4.625 01/10/22 '21 MTN	US90265EAG52		DTFUGR	USD	AACA	31/03/2018
SLB 3.000 12/21/20 '20	USU8066LAC82		DBFUGR	USD	AACA	31/03/2018
CNP 3.550 08/01/42 '42	US15189XAM02		DBFUGR	USD	AACA	31/03/2018
TX 1.411 02/15/18 MATd	US882806EK41			USD	AACA	31/03/2018
NGGV 6.750 01/28/21	US65412AAA07		DBFUGR	USD	AACA	31/03/2018
CRM 0.250 04/01/18 CVT EXCd	US79466LAD64		DCFTFR	USD	AACA	31/03/2018
JBIC 2.125 02/10/25	US471048AM01		DBFGGR	USD	AACA	31/03/2018
NEE 7.500 01/15/30	US724060AA67		DBFSFR	USD	AACA	31/03/2018
MMGFB 5.250 07/31/18 MTN	US57629WAK62		DTFUFGR	USD	AACA	31/03/2018
MINFI 1.000 10/10/25 '18	USY2031QAA23		DBFGGR	USD	AACA	31/03/2018
QNBK 0.082 10/25/18 FRN MTN	XS1508636948		DTVXFR	EUR	AACA	31/03/2018
PETG 3.250 06/24/19	XS1028951777		DYFXXB	EUR	AACA	31/03/2018
METLF 3.450 12/18/26 MTN	US59217HBB24		DTFUFGR	USD	AACA	31/03/2018
ZBH 5.750 11/30/39	US98956PAB85		DBFUGR	USD	AACA	31/03/2018
MT 5.500 08/05/20	US03938LAQ77		DBFUGR	USD	AACA	31/03/2018
TRGP 5.250 05/01/23 '18	US87612BAM46		DBFUGR	USD	AACA	31/03/2018
AEE 5.100 10/01/19	US02360FAA49		DBFSGR	USD	AACA	31/03/2018
FTR 7.125 01/15/23	US35906AAM09		DBFUGR	USD	AACA	31/03/2018
PETRD 6.850 06/05/15	US71647NAN93		DBFUGR	USD	AACA	31/03/2018
MTFGI 2.450 10/16/19	US60682VAB62		DBFUGR	USD	AACA	31/03/2018
BRL0T 5.477 07/24/23	US105859AA07		DBFSGR	USD	AACA	31/03/2018
HYDQB 8.500 12/01/29	US448814DC42		DBXXXX	USD	AACA	31/03/2018
URI 5.750 11/15/24 '19	US911365BB94		DBFUGR	USD	AACA	31/03/2018
MTFGI 3.200 02/26/23	USJ0423YBF00		DBFUGR	USD	AACA	31/03/2018
PRTLf 1.722 04/15/19 MTN	US74368CAB00		DTFUFGR	USD	AACA	31/03/2018
BCB 5.375 07/01/22 CALd	US221643AH22		DBFUGR	USD	AACA	31/03/2018
HEHOS 9.000 11/15/20 '18	US428303AM35		DBFSGR	USD	AACA	31/03/2018
CCK 7.375 12/15/26	US228255AH83		DBXXXX	USD	AACA	31/03/2018
AES 7.250 10/15/21 '21	US256882AD30		DBFUGR	USD	AACA	31/03/2018
DAN 5.500 12/15/24 '19	US235825AE66		DBFUGR	USD	AACA	31/03/2018
CAG 8.250 09/15/30	US205887AX04		DBFUGR	USD	AACA	31/03/2018

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RB 2.750 06/26/24 '24	USG7420TAD84		DBFGFR	USD	AACA	31/03/2018
DPS 3.430 06/15/27 '27	US26138EAX76		DBFUGR	USD	AACA	31/03/2018
ICAHE 5.875 02/01/22 '18	US451102BF38		DBFUGR	USD	AACA	31/03/2018
ATCA 6.750 11/15/21	US126307AF48		DBFUGR	USD	AACA	31/03/2018
NLGV 01/15/24	NL0012650469		DBFXN	EUR	AACA	31/03/2018
PRU 8.150 03/15/27	US468502AA75		DBFUFR	USD	AACA	31/03/2018
CCK 4.500 01/15/23	US228189AB23		DBFGGR	USD	AACA	31/03/2018
GE 4.418 11/15/35 MTN	US36164PFH82		DTFUFR	USD	AACA	31/03/2018
COPX 3.875 11/02/27 '27	US151191BA07		DBFNGR	USD	AACA	31/03/2018
SUMFG 2.250 07/11/19 MTN	US865622BM56		DBFUGR	USD	AACA	31/03/2018
RCL 7.250 03/15/18 MATd	US780153AJ19		DBFUGR	USD	AACA	31/03/2018
APSE 4.450 12/15/22	US00653GAB05		DBFSGR	USD	AACA	31/03/2018
FTR 9.000 08/15/31	US17453BAJ08		DBFUGR	USD	AACA	31/03/2018
BRK 3.950 06/30/35	US83416WAB90		DBFSGR	USD	AACA	31/03/2018
SNXX 7.750 06/15/21 '18	US79970YAB11		DBFUGR	USD	AACA	31/03/2018
AIRP 1.650 02/15/18 MATd	US009363AN21		DBFUGR	USD	AACA	31/03/2018
PNK 5.625 05/01/24 '19	US72348YAA38		DBFUGR	USD	AACA	31/03/2018
SSMS 7.750 01/23/23 '21	XS1712553418		DBFUFR	USD	AACA	31/03/2018
PAGV 5.625 07/25/22	PAL634445NA4		DBFTFR	USD	AACA	31/03/2018
PETRD 6.250 03/17/24	US71647NAM11		DBFUGR	USD	AACA	31/03/2018
RLJ 6.000 06/01/25 '20	US31430QBG10		DBFGGR	USD	AACA	31/03/2018
DNR 5.500 05/01/22 '18	US247916AD13		DBFUGR	USD	AACA	31/03/2018
NBL 8.000 04/01/27	US654894AF14		DBXXXX	USD	AACA	31/03/2018
OASX 6.500 11/01/21 '18	US674215AD08		DBFUGR	USD	AACA	31/03/2018
VRSN 4.625 05/01/23 '18	US92343EAF97		DBFUGR	USD	AACA	31/03/2018
BRFSC 3.950 05/22/23	US10552TAE73		DBFUGR	USD	AACA	31/03/2018
HRC 7.000 02/15/24	US431573AB01		DBXXXX	USD	AACA	31/03/2018
FHLB 2.125 02/11/20	US3130ADN327		DBFTFR	USD	AACA	31/03/2018
COP 7.200 08/15/31	US12201PAB22		DBFGFR	USD	AACA	31/03/2018
ARNC 5.400 04/15/21 '21	US013817AV33		DBFUGR	USD	AACA	31/03/2018
JAVER 9.875 04/06/21 '18	USP8585LAC65		DBFUGR	USD	AACA	31/03/2018
AIRDA 3.600 09/15/28	US009090AA91		DBFUFR	USD	AACA	31/03/2018
BCSFR 4.125 02/08/23 MTN	US05964SAR22		DTFNGR	USD	AACA	31/03/2018
NAB 2.900 02/21/22 MTN	US05579HAE27		DTFUFR	USD	AACA	31/03/2018
MGM 6.000 03/15/23	US552953CC35		DBFUGR	USD	AACA	31/03/2018
BZH 7.250 02/01/23 '18	US07556QBD60		DBFUGR	USD	AACA	31/03/2018
DVMT 4.625 04/01/21	US24702RAQ48		DBFUGR	USD	AACA	31/03/2018
URI 5.500 05/15/27 '22	US911365BF09		DBFUGR	USD	AACA	31/03/2018
IRM 5.750 08/15/24 '18	US46284PAP99		DBFUGR	USD	AACA	31/03/2018
ATI 6.950 12/15/25	US016900AC60		DBFUFR	USD	AACA	31/03/2018
NBR 4.625 09/15/21	US629568AX43		DBFGGR	USD	AACA	31/03/2018

Financial instrument name	Financial Instrument (ISIN)	Written description of financial instrument	Instrument Classification	Currency	Market Segment	date
ECO 4.125 01/16/25	US279158AK55		DBFUGR	USD	AACA	31/03/2018
TRGV 8.000 02/14/34	US900123AT75		DBFUFR	USD	AACA	31/03/2018
LEN 6.250 12/15/21 '21	US128195AH70		DBFUGR	USD	AACA	31/03/2018
PETRD 5.999 01/27/28	USN6945AAK36		DBFGGR	USD	AACA	31/03/2018
PETRD 5.299 01/27/25	USN6945AAJ62		DBFGGR	USD	AACA	31/03/2018
ANTRE 5.375 11/01/21 '18	US03674PAL76		DBFUGR	USD	AACA	31/03/2018
CCK 4.250 09/30/26 '26	US22819KAB61		DBFUGR	USD	AACA	31/03/2018
RLJ 5.625 03/01/23 CALd	US31430QBE61		DBFGGR	USD	AACA	31/03/2018
GEOE 8.000 10/04/22 '20	USY2700AAB53		DBFGGR	USD	AACA	31/03/2018
VEGV 9.250 05/07/28 DFTd	USP17625AB33		DBFUGR	USD	AACA	31/03/2018
ARMK 5.125 01/15/24 '19	US038522AK47		DBFUGR	USD	AACA	31/03/2018
UAA 3.250 06/15/26 '26	US904311AA54		DBFUGR	USD	AACA	31/03/2018
WFT 5.950 04/15/42 '41	US94707VAD29		DBFGGR	USD	AACA	31/03/2018
CNHI 3.625 04/15/18 MATd	US12623EAF88		DBFUGR	USD	AACA	31/03/2018
EAT 3.875 05/15/23	US109641AG55		DBFUGR	USD	AACA	31/03/2018
CAR 5.250 03/15/25 '20	USU05375AN77		DBFUGR	USD	AACA	31/03/2018
GLPI 5.375 04/15/26 '26	US361841AH26		DBFUGR	USD	AACA	31/03/2018
TFX 4.875 06/01/26 '21	US879369AE63		DBFUGR	USD	AACA	31/03/2018
SBH 5.625 12/01/25 '20	US79546VAL09		DBFUGR	USD	AACA	31/03/2018
NUSTY 6.750 02/01/21	US67059TAD72		DBFGGR	USD	AACA	31/03/2018
DVA 5.125 07/15/24 '19	US23918KAQ13		DBFUGR	USD	AACA	31/03/2018
ZCHRY 7.500 02/01/20 '18	US988745AA38		DBFUGR	USD	AACA	31/03/2018
MCCMM 6.375 04/01/23 CALd	US58446VAG68		DBFUGR	USD	AACA	31/03/2018
SPB 6.625 11/15/22 '18	US84762LAQ86		DBFUGR	USD	AACA	31/03/2018
ATCA 8.000 04/15/20	US12686CBA62		DBFUGR	USD	AACA	31/03/2018
MT 6.500 02/25/22	US03938LAX29		DBFUGR	USD	AACA	31/03/2018
PETRD 4.375 05/20/23	US71647NAF69		DBFGGR	USD	AACA	31/03/2018
LKQ 4.750 05/15/23 '18	US501889AB59		DBFUGR	USD	AACA	31/03/2018
NE 6.200 08/01/40	US65504LAD91		DBFGGR	USD	AACA	31/03/2018
SM 6.125 11/15/22 '18	US78454LAK61		DBFUGR	USD	AACA	31/03/2018
AES 5.500 04/15/25 '20	US00130HBW43		DBFUGR	USD	AACA	31/03/2018
MPW 5.500 05/01/24 '19	US55342UAE47		DBFUGR	USD	AACA	31/03/2018
LBX 6.625 04/01/21	US532716AT46		DBFUGR	USD	AACA	31/03/2018
LEVST 5.000 05/01/25 '20	US52736RBG65		DBFUGR	USD	AACA	31/03/2018
HRG 7.750 01/15/22 '18	US40434JAC45		DBFUGR	USD	AACA	31/03/2018
TOL 4.375 04/15/23 '23	US88947EAN04		DBFGGR	USD	AACA	31/03/2018
AXE 5.125 10/01/21	US035287AE12		DBFGGR	USD	AACA	31/03/2018
QRVO 7.000 12/01/25 '20	US74736KAD37		DBFUGR	USD	AACA	31/03/2018
CIT 5.000 08/15/22	US125581GQ55		DBFUGR	USD	AACA	31/03/2018
GEF 7.750 08/01/19	US397624AG24		DBFUGR	USD	AACA	31/03/2018
AES 5.500 03/15/24 '19	US00130HBU86		DBFUGR	USD	AACA	31/03/2018

Financial instrument name	Financial Instrument (ISIN)	Written description of financial instrument	Instrument Classification	Currency	Market Segment	date
ARGV 7.820 12/31/33	XS0205545840		DBFUFR	EUR	AACA	31/03/2018
MT 5.750 03/01/21	US03938LAU89		DBFUGR	USD	AACA	31/03/2018
RDC 4.750 01/15/24 '23	US779382AR14		DBFGGR	USD	AACA	31/03/2018
LAMR 5.375 01/15/24 '19	US513075BH36		DBFUGR	USD	AACA	31/03/2018
ATCA 5.250 06/01/24	US126307AH04		DBFUGR	USD	AACA	31/03/2018
NCR 6.375 12/15/23 '18	US62886EAS72		DBFUGR	USD	AACA	31/03/2018
VALEC 4.375 01/11/22	US91911TAM53		DBFGGR	USD	AACA	31/03/2018
CHTR 5.750 01/15/24 '18	US1248EPBE24		DBFUGR	USD	AACA	31/03/2018
MNK 4.750 04/15/23	US561234AE52		DBFGGR	USD	AACA	31/03/2018
KX 5.125 09/01/21 '21	US496902AJ65		DBFUFR	USD	AACA	31/03/2018
SPB 5.750 07/15/25 '20	US84762LAU98		DBFUGR	USD	AACA	31/03/2018
LAMR 5.000 05/01/23 '18	US513075BE05		DBFUGR	USD	AACA	31/03/2018
QRTEA 5.125 07/02/22	US747262AH67		DBFSGR	USD	AACA	31/03/2018
APU 5.875 08/20/26 '26	US030981AJ33		DBFUGR	USD	AACA	31/03/2018
ARGV 2.500 12/31/38	US040114GK09		DBFUFR	USD	AACA	31/03/2018
BERY 5.125 07/15/23 '18	US085790AY96		DBFSGR	USD	AACA	31/03/2018
GAZP 4.950 03/23/27 MTN	US368266AV45		DBFUFR	USD	AACA	31/03/2018
FTR 11.000 09/15/25 '25	US35906AAZ12		DBFUGR	USD	AACA	31/03/2018
TOL 5.625 01/15/24 '23	US88947EAQ35		DBFGGR	USD	AACA	31/03/2018
AGNC 11.750 02/09/22 DFTd	USL9668KAA45		DBFUGR	USD	AACA	31/03/2018
AY 7.000 11/15/19	US00289XAA72		DBFUGR	USD	AACA	31/03/2018
FTR 8.500 04/15/20	US35906AAH14		DBFUGR	USD	AACA	31/03/2018
HUN 4.875 11/15/20 '20	US44701QAZ54		DBFUGR	USD	AACA	31/03/2018
MXGV 6.750 02/06/24 MTN	XS0184889490		DTFUFB	GBP	AACA	31/03/2018
ATCA 7.750 04/15/18 CALd	US12686CAZ23		DBFUGR	USD	AACA	31/03/2018
SABR 5.375 04/15/23 '18	US78573NAA00		DBFUGR	USD	AACA	31/03/2018
WPX 7.500 08/01/20 CALd	US98212BAF04		DBFUGR	USD	AACA	31/03/2018
BBGSK 3.893 11/15/19 FRN	XS1518718363		DTVXCR	USD	AACA	31/03/2018
MGM 4.625 09/01/26 '26	US552953CD18		DBFUGR	USD	AACA	31/03/2018
IX 8.125 06/01/23 '18	US458204AQ79		DBFUGR	USD	AACA	31/03/2018
LSFBI 9.250 02/15/19 LIQd	US088611AA61		DBFUGR	USD	AACA	31/03/2018
CTL 6.750 12/01/23	US156700AX46		DBFUGR	USD	AACA	31/03/2018
S 7.000 08/15/20	US852061AR17		DBFUGR	USD	AACA	31/03/2018
TRGV 7.250 03/05/38	US900123BB58		DBFUFR	USD	AACA	31/03/2018
KND 8.000 01/15/20	US494580AE31		DBFUGR	USD	AACA	31/03/2018
TECK 4.750 01/15/22 '21	US878742AV70		DBFUGR	USD	AACA	31/03/2018
ACMX 5.875 10/15/24 '24	US00766TAD28		DBFUGR	USD	AACA	31/03/2018
ADTX 6.250 10/15/21	US00101JAK25		DBFUGR	USD	AACA	31/03/2018
FRLDH 4.750 02/11/19	XS1765436396		DYFXXR	USD	AACA	31/03/2018
PAG 3.750 08/15/20	US70959WAH60		DBFGGR	USD	AACA	31/03/2018
CEDFA 5.375 06/01/24 '19	US150191AJ35		DBFUGR	USD	AACA	31/03/2018

Financial instrument name	Financial Instrument (ISIN)	Written description of financial instrument	Instrument Classification	Currency	Market Segment	date
LEN 4.750 05/30/25 '25	US526057BV57		DBFUGR	USD	AACA	31/03/2018
TRGV 11.875 01/15/30	US900123AL40		DBFUFR	USD	AACA	31/03/2018
EQIX 5.875 01/15/26 '21	US29444UAQ94		DBFUGR	USD	AACA	31/03/2018
TOL 5.875 02/15/22 '21	US88947EAK64		DBFGGR	USD	AACA	31/03/2018
PEMEX 4.875 01/18/24	US71654QBH48		DBFTGR	USD	AACA	31/03/2018
WFT 5.125 09/15/20	US94707VAA89		DBFGGR	USD	AACA	31/03/2018
ROGV 2.875 05/26/28 MTN	XS1420357318		DTFUFR	EUR	AACA	31/03/2018
FCX 3.875 03/15/23 '22	US35671DAZ87		DBFUGR	USD	AACA	31/03/2018
KAFRC 3.000 12/31/22 '18	XS1540047856		DBFNFR	USD	AACA	31/03/2018
ARNC 5.950 02/01/37	US013817AK77		DBFUGR	USD	AACA	31/03/2018
S 11.500 11/15/21	US852061AM20		DBFUGR	USD	AACA	31/03/2018
THC 6.000 10/01/20	US87243QAB23		DBFSGR	USD	AACA	31/03/2018
CHK 5.375 06/15/21 '18	US165167CK12		DBFUGR	USD	AACA	31/03/2018
CRZO 7.500 09/15/20 '18	US144577AF02		DBFUGR	USD	AACA	31/03/2018
HUN 5.125 11/15/22 '22	US44701QBD34		DBFUGR	USD	AACA	31/03/2018
PBF 7.000 11/15/23 '18	US69318FAE88		DBFSGR	USD	AACA	31/03/2018
AES 4.000 03/15/21	US00130HBZ73		DBFNFR	USD	AACA	31/03/2018
ARNC 5.125 10/01/24 '24	US013817AW16		DBFUGR	USD	AACA	31/03/2018
CDW 5.500 12/01/24 '24	US12513GBA67		DBFUGR	USD	AACA	31/03/2018
SMG 6.000 10/15/23 '18	US810186AM85		DBFUGR	USD	AACA	31/03/2018
RDC 7.875 08/01/19	US779382AK60		DBFUGR	USD	AACA	31/03/2018
SEMG 5.625 11/15/23 '19	US77714TAB70		DBFUGR	USD	AACA	31/03/2018
FTR 8.875 09/15/20 '20	US35906AAT51		DBFUGR	USD	AACA	31/03/2018
UNSHG 6.750 09/15/22 '18	US914906AP73		DBFSGR	USD	AACA	31/03/2018
GLPI 4.375 04/15/21 '21	US361841AG43		DBFUGR	USD	AACA	31/03/2018
PHM 5.500 03/01/26 '25	US745867AW12		DBFUGR	USD	AACA	31/03/2018
CRS 4.450 03/01/23 '22	US144285AK99		DBFUGR	USD	AACA	31/03/2018
NE 8.950 04/01/45 '44	US65504LAL18		DBFGGR	USD	AACA	31/03/2018
NLSN 5.500 10/01/21 '18	US65410CAA80		DBFUGR	USD	AACA	31/03/2018
QRTEA 4.450 02/15/25 '24	US747262AU78		DBFSGR	USD	AACA	31/03/2018
PETRD 5.215 03/17/20 FRN	US71647NAL38		DBVUFR	USD	AACA	31/03/2018
PAGV 3.000 06/05/19	PAL634445HA6		DTFTFR	USD	AACA	31/03/2018
DAN 6.000 09/15/23 '18	US235825AD83		DBFUGR	USD	AACA	31/03/2018
ECO 5.375 06/26/26 '26	US279158AL39		DBFUGR	USD	AACA	31/03/2018
URI 4.625 10/15/25 '20	US911365BH64		DBFGGR	USD	AACA	31/03/2018
GMRI 4.250 10/27/27	US36256WAA27		DBFSGR	USD	AACA	31/03/2018
PAG 5.750 10/01/22 '18	US70959WAE30		DBFUGR	USD	AACA	31/03/2018
LEN 4.500 06/15/19 '19	US526057BT02		DBFUGR	USD	AACA	31/03/2018
OKE 4.250 02/01/22 '21	US682680AQ69		DBFUGR	USD	AACA	31/03/2018
ANDV 5.375 10/01/22 '18	US881609AZ49		DBFUGR	USD	AACA	31/03/2018
MMLP 7.250 02/15/21 '18	US573334AD16		DBFUGR	USD	AACA	31/03/2018

Financial instrument name	Financial Instrument (ISIN)	Written description of financial instrument	Instrument Classification	Currency	Market Segment	date
ARNC 5.870 02/23/22	US013817AQ48		DBFUGR	USD	AACA	31/03/2018
STAY 5.250 05/01/25 '20	US26907YAA29		DBFUGR	USD	AACA	31/03/2018
UPL 6.875 04/15/22 '19	US90400GAA94		DBFUGR	USD	AACA	31/03/2018
EQIX 5.375 05/15/27 '22	US29444UAR77		DBFUGR	USD	AACA	31/03/2018
CHTR 5.875 04/01/24 '19	US1248EPBP70		DBFUGR	USD	AACA	31/03/2018
AXL 6.625 10/15/22 '18	US02406PAL40		DBFGGR	USD	AACA	31/03/2018
SBGI 6.125 10/01/22 '18	US829259AN03		DBFGGR	USD	AACA	31/03/2018
BLK 3.200 03/15/27	US09247XAN12		DBFUGR	USD	AACA	31/03/2018
UPL 7.125 04/15/25 '20	US90400GAB77		DBFUGR	USD	AACA	31/03/2018
IX 7.250 10/15/20 '18	US45824TAC99		DBFGGR	USD	AACA	31/03/2018
NOKIA 5.375 05/15/19	US654902AB18		DBFUFR	USD	AACA	31/03/2018
SBGI 5.375 04/01/21 '18	US829259AM20		DBFUGR	USD	AACA	31/03/2018
GPK 4.750 04/15/21 '21	US38869PAK03		DBFUGR	USD	AACA	31/03/2018
LMT 4.250 11/15/19	US539830AT67		DBFUGR	USD	AACA	31/03/2018
WBC 2.100 05/13/21	US961214CV30		DBFUGR	USD	AACA	31/03/2018
CLRS 9.000 03/15/19 DFTd	US179584AM91		DBFSGR	USD	AACA	31/03/2018
TIAAB 4.375 09/15/54 '24 FRN	US878091BE69		DBVUGR	USD	AACA	31/03/2018
SGMS 7.000 01/01/22 CALd	US80874YAR18		DBFSGR	USD	AACA	31/03/2018
CLRX 4.900 06/01/44 '43	US212015AQ46		DBFUGR	USD	AACA	31/03/2018
ZAYO 5.750 01/15/27 '22	US989194AP01		DBFUGR	USD	AACA	31/03/2018
PAGV 5.000 06/15/18 MATd	PAL634445MA6		DTFTFR	USD	AACA	31/03/2018
XOM 1.305 03/06/18 MATd	US30231GAL68		DBFUGR	USD	AACA	31/03/2018
CVX 2.895 03/03/24 '24	US166764BT68		DBFUGR	USD	AACA	31/03/2018
EHC 5.750 11/01/24 '18	US421924BK63		DBFUGR	USD	AACA	31/03/2018
YUKSL 9.500 11/10/15 '16 DFTd	XS0558618384		DYXXXR	USD	AACA	31/03/2018
EQIX 5.375 04/01/23 '18	US29444UAM80		DBFUGR	USD	AACA	31/03/2018
PDVSA 6.250 08/15/22 '18	US17302XAJ54		DBFSGR	USD	AACA	31/03/2018
RDC 4.875 06/01/22 '22	US779382AP57		DBFGGR	USD	AACA	31/03/2018
FCX 5.450 03/15/43 '42	US35671DBC83		DBFUGR	USD	AACA	31/03/2018
RDN 5.500 06/01/19	US750236AR21		DBFUGR	USD	AACA	31/03/2018
NAVI 5.500 01/15/19 MTN	US78442FER55		DTFUGR	USD	AACA	31/03/2018
EXC 4.000 10/01/20 '20	US30161MAH60		DBFUGR	USD	AACA	31/03/2018
PGS 7.375 12/15/20 '18	USR69628AD84		DBFUGR	USD	AACA	31/03/2018
KMI 3.500 03/01/21 '21	US494550BT21		DBFUGR	USD	AACA	31/03/2018
LDOS 4.450 12/01/20 '20	US78390XAA90		DBFGGR	USD	AACA	31/03/2018
SUNAC 6.875 08/08/20	XS1594400100		DYFXXR	USD	AACA	31/03/2018
SIRI 5.000 08/01/27 '22	US82967NBA54		DBFNGR	USD	AACA	31/03/2018
LEN 4.750 04/01/21 '21	US526057BX14		DBFUGR	USD	AACA	31/03/2018
POL 5.250 03/15/23	US73179PAK21		DBFUGR	USD	AACA	31/03/2018
ORCL 2.950 05/15/25 '25	US68389XBC83		DBFUGR	USD	AACA	31/03/2018
BIC 5.125 09/11/22	US05968LAH50		DBFUFR	USD	AACA	31/03/2018

Financial instrument name	Financial Instrument (ISIN)	Written description of financial instrument	Instrument Classification	Currency	Market Segment	date
HGV 6.125 12/01/24 '21	US43283QAA85		DBFUGR	USD	AACA	31/03/2018
PAG 5.375 12/01/24 '19	US70959WAF05		DBVSGR	USD	AACA	31/03/2018
UNT 6.625 05/15/21 '18	US909218AB56		DBFUGR	USD	AACA	31/03/2018
IX 7.500 04/01/21 '18	US45824TAG04		DBFUGR	USD	AACA	31/03/2018
LMT 1.850 11/23/18	US539830BJ76		DBFUGR	USD	AACA	31/03/2018
S 6.900 05/01/19	US852060AG78		DBFGFR	USD	AACA	31/03/2018
LMT 3.100 01/15/23 '22	US539830BG38		DBFUGR	USD	AACA	31/03/2018
DCPX 3.875 03/15/23 '22	US23311VAD91		DBFGGR	USD	AACA	31/03/2018
UNSHG 5.125 02/15/25 '20	US914906AS13		DBFSGR	USD	AACA	31/03/2018
UTX 3.100 06/01/22	US913017BV07		DBFUGR	USD	AACA	31/03/2018
TMUS 6.125 01/15/22 CALd	US87264AAH86		DBFUGR	USD	AACA	31/03/2018
ESV 5.200 03/15/25 '24	US29358QAE98		DBFUGR	USD	AACA	31/03/2018
BERY 5.500 05/15/22 '18	US085790AX14		DBFSGR	USD	AACA	31/03/2018
NBR 5.100 09/15/23 '23	US629568BB14		DBFGGR	USD	AACA	31/03/2018
FCX 4.550 11/14/24 '24	US35671DBL82		DBFUGR	USD	AACA	31/03/2018
AEP 5.375 10/01/21	US677415CP45		DBFUGR	USD	AACA	31/03/2018
IX 9.750 07/15/25 '21	US45824TAY10		DBFNGR	USD	AACA	31/03/2018
BA 4.700 10/27/19	US097014AL88		DBFUFR	USD	AACA	31/03/2018
PGS 7.375 12/15/20 '18	US716599AD78		DBFUGR	USD	AACA	31/03/2018
NUSTY 4.800 09/01/20	US67059TAB17		DBFGGR	USD	AACA	31/03/2018
CCOX 6.500 11/15/22 '18	US18451QAM06		DBFUGR	USD	AACA	31/03/2018
T 4.750 03/29/21	US887317AK12		DBFUGR	USD	AACA	31/03/2018
LBX 5.625 02/15/22	US532716AU19		DBFUGR	USD	AACA	31/03/2018
CEZP 0.221 02/05/18 MTN MATd	XS1354388982		DTVUFB	EUR	AACA	31/03/2018
IBRD 2.500 11/25/24	US459058DX80		DBFTGR	USD	AACA	31/03/2018
KMI 5.300 09/15/20	US494550BE51		DBFUGR	USD	AACA	31/03/2018
CNK 4.875 06/01/23 '18	US172441AZ03		DBFUGR	USD	AACA	31/03/2018
VIRDO 10.500 01/28/18 DFTd	USG9372JAA00		DBFUGR	USD	AACA	31/03/2018
IBRD 1.875 03/15/19 MTN	US459058DL43		DBFUFR	USD	AACA	31/03/2018
SATSZ 7.625 06/15/21	US444454AA09		DBFUGR	USD	AACA	31/03/2018
RAD 6.125 04/01/23 '18	USU76659AW82		DBFUGR	USD	AACA	31/03/2018
AER 8.250 12/15/20	US459745GF62		DBFUFR	USD	AACA	31/03/2018
GLENX 5.950 08/01/20	USC96906AA77		DBFUGR	USD	AACA	31/03/2018
LMT 2.500 11/23/20 '20	US539830BF54		DBFUGR	USD	AACA	31/03/2018
HXL 3.950 02/15/27 '26	US428291AN87		DBFUGR	USD	AACA	31/03/2018
NBL 4.150 12/15/21 '21	US655044AF28		DBFUGR	USD	AACA	31/03/2018
CSCO 2.950 02/28/26	US17275RBC51		DBFUGR	USD	AACA	31/03/2018
EDF 6.500 01/26/19	USF2893TAB29		DBFUGR	USD	AACA	31/03/2018
HCP 3.150 08/01/22 '22	US40414LAG41		DBFUGR	USD	AACA	31/03/2018
OXY 3.125 02/15/22 '21	US674599CC78		DBFUGR	USD	AACA	31/03/2018
AL 3.625 04/01/27 '27	US00912XAV64		DBFUGR	USD	AACA	31/03/2018



Financial instrument name	Financial Instrument (ISIN)	Written description of financial instrument	Instrument Classification	Currency	Market Segment	date
AMT 3.375 10/15/26 '26	US03027XAK63		DBFUGR	USD	AACA	31/03/2018
MRO 2.700 06/01/20 '20	US565849AN67		DBFUGR	USD	AACA	31/03/2018
VTR 2.700 04/01/20 '20	US92276MBB00		DBFGGR	USD	AACA	31/03/2018
ABV 3.200 11/06/22 '22	US00287YAP43		DBFUGR	USD	AACA	31/03/2018
CVX 2.566 05/16/23 '23	US166764BK59		DBFUGR	USD	AACA	31/03/2018
CBOE 3.650 01/12/27 '26	US12503MAA62		DBFUGR	USD	AACA	31/03/2018
T 3.875 01/15/26 '25	US887317AZ80		DBFUGR	USD	AACA	31/03/2018
T 4.700 01/15/21	US887317AG00		DBFUGR	USD	AACA	31/03/2018
RIOX 2.875 08/21/22 CALd	US76720AAF30		DBFGGR	USD	AACA	31/03/2018
HST 4.750 03/01/23 '22	US44107TAT34		DBFUGR	USD	AACA	31/03/2018
RIOX 5.200 11/02/40	US767201AL06		DBFGGR	USD	AACA	31/03/2018
CAH 1.948 06/14/19	US14149YBL11		DBFUGR	USD	AACA	31/03/2018
DAL 2.875 03/13/20	US247361ZK72		DBFUGR	USD	AACA	31/03/2018
TOTF 1.450 01/15/18 MATd	US89153UAE10		DBFGGR	USD	AACA	31/03/2018
OH 6.449 02/15/44	US02765UCY82			USD	AACA	31/03/2018
OXY 3.400 04/15/26 '26	US674599CH65		DBFUGR	USD	AACA	31/03/2018
PPL 3.000 09/15/21 '21	US69351UAP84		DBFUGR	USD	AACA	31/03/2018
WBC 4.875 11/19/19	US961214BK83		DBFUGR	USD	AACA	31/03/2018
UTX 4.500 04/15/20	US913017BR94		DBFUGR	USD	AACA	31/03/2018
XOM 1.912 03/06/20 '20	US30231GAG73		DBFUGR	USD	AACA	31/03/2018
BA 3.250 03/01/28 '27	US097023BX25		DBFUGR	USD	AACA	31/03/2018
SRE 4.450 03/15/44 '43	US842434CL46		DBFUGR	USD	AACA	31/03/2018
BA 8.750 09/15/31	US097023AE52		DBFUGR	USD	AACA	31/03/2018
GLENX 5.550 10/25/42	USC98874AK38		DBFGGR	USD	AACA	31/03/2018
IBRD 1.875 10/07/19	US459058DW08		DBFUGR	USD	AACA	31/03/2018
KMI 4.150 02/01/24 '23	US494550BS48		DBFUGR	USD	AACA	31/03/2018
F 4.750 01/15/43	US345370CQ17		DBFUGR	USD	AACA	31/03/2018
DGX 2.500 03/30/20 '20	US74834LAW00		DBFUGR	USD	AACA	31/03/2018
SO 5.700 02/15/33	US010392EC80		DBFUGR	USD	AACA	31/03/2018
RTN 3.125 10/15/20	US755111BT76		DBFUGR	USD	AACA	31/03/2018
CSCO 1.850 09/20/21 '21	US17275RBJ05		DBFUGR	USD	AACA	31/03/2018
MPCXX 3.625 09/15/24 '24	US56585AAG76		DBFUGR	USD	AACA	31/03/2018
VZ 5.012 08/21/54	US92343VCM46		DBFUGR	USD	AACA	31/03/2018
T 3.550 06/01/24 '24	US887317AV76		DBFUGR	USD	AACA	31/03/2018
NOV 2.600 12/01/22 '22	US637071AJ02		DBFUGR	USD	AACA	31/03/2018
OXY 4.100 02/01/21 '20	US674599BY08		DBFUGR	USD	AACA	31/03/2018
BA 2.125 03/01/22 '22	US097023BT13		DBFUGR	USD	AACA	31/03/2018
PSXP 3.550 10/01/26 '26	US718549AD00		DBFUGR	USD	AACA	31/03/2018
ORCL 3.800 11/15/37 '37	US68389XBP96		DBFUGR	USD	AACA	31/03/2018
EQNR 2.450 01/17/23	US85771PAG72		DBFGGR	USD	AACA	31/03/2018
UTX 4.500 06/01/42	US913017BT50		DBFUGR	USD	AACA	31/03/2018

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IADB 1.000 06/12/18 MATd	XS0169450136		DTXFB	USD	AACA	31/03/2018
ABBV 2.500 05/14/20 '20	US00287YAT64		DBFUGR	USD	AACA	31/03/2018
LMT 2.900 03/01/25 '24	US539830BE89		DBFUGR	USD	AACA	31/03/2018
T 3.800 02/15/27 '26	US887317BB04		DBFGGR	USD	AACA	31/03/2018
UTX 5.700 04/15/40	US913017BS77		DBFUGR	USD	AACA	31/03/2018
XOM 3.176 03/15/24 '23	US30231GAC69		DBFUGR	USD	AACA	31/03/2018
HON 1.400 10/30/19	US438516BJ49		DBFUGR	USD	AACA	31/03/2018
RDS 2.250 01/06/23	US822582AV48		DBFGGR	USD	AACA	31/03/2018
SCG 6.500 11/01/18	US837004CC21		DBFUGR	USD	AACA	31/03/2018
OXY 3.000 02/15/27 '26	US674599CM50		DBFUGR	USD	AACA	31/03/2018
LMT 3.550 01/15/26 '25	US539830BH11		DBFUGR	USD	AACA	31/03/2018
RDS 3.625 08/21/42	US822582AT91		DBFGGR	USD	AACA	31/03/2018
CVX 3.326 11/17/25 '25	US166764BD17		DBFUGR	USD	AACA	31/03/2018
UTX 3.750 11/01/46 '46	US913017CJ69		DBFUGR	USD	AACA	31/03/2018
GM 6.600 04/01/36 '35	US37045VAK61		DBFUGR	USD	AACA	31/03/2018
TEGP 5.500 01/15/28 '23	USU8302LAE84		DBFNGR	USD	AACA	31/03/2018
HST 3.875 04/01/24 '24	US44107TAX46		DBFUGR	USD	AACA	31/03/2018
BHP 3.850 09/30/23	US055451AU28		DBFGGR	USD	AACA	31/03/2018
HAL 3.800 11/15/25 '25	US406216BG59		DBFUGR	USD	AACA	31/03/2018
RDS 2.375 08/21/22	US822582AS19		DBFGGR	USD	AACA	31/03/2018
WELL 5.125 03/15/43 '42	US42217KBB17		DBFUGR	USD	AACA	31/03/2018
CHTR 6.484 10/23/45 '45	US161175BA14		DBFSGR	USD	AACA	31/03/2018
XOM 3.567 03/06/45 '44	US30231GAN25		DBFUGR	USD	AACA	31/03/2018
T 3.600 07/15/25 '25	US887317AW59		DBFUGR	USD	AACA	31/03/2018
BP 3.506 03/17/25	US05565QDA31		DBFGGR	USD	AACA	31/03/2018
VMW 2.300 08/21/20	US928563AA33		DBFUGR	USD	AACA	31/03/2018
VLO 3.650 03/15/25	US91913YAS90		DBFUGR	USD	AACA	31/03/2018
LMT 4.500 05/15/36 '35	US539830BK40		DBFUGR	USD	AACA	31/03/2018
SO 4.250 12/01/19	US373334JP75		DBFUGR	USD	AACA	31/03/2018
DUK 1.850 01/15/20	US26444HAB78		DBFSGR	USD	AACA	31/03/2018
	US30219GAR92		DBFGGR	USD	AACA	31/03/2018
CQP 5.625 02/01/21 '20	US785592AE61		DBFSFR	USD	AACA	31/03/2018
BA 4.875 02/15/20	US097023AZ81		DBFUGR	USD	AACA	31/03/2018
COLXX 1.950 07/15/19	US774341AG67		DBFUGR	USD	AACA	31/03/2018
VLO 3.400 09/15/26 '26	US91913YAU47		DBFUGR	USD	AACA	31/03/2018
OXY 2.700 02/15/23 '22	US674599CE35		DBFUGR	USD	AACA	31/03/2018
FIS 5.000 10/15/25 '25	US31620MAR79		DBFUGR	USD	AACA	31/03/2018
WBC 2.500 06/28/22	US961214DQ36		DBFUGR	USD	AACA	31/03/2018
WM 2.900 09/15/22 '22	US94106LAY56		DBFUGR	USD	AACA	31/03/2018
EOG 2.625 03/15/23 '22	US26875PAK75		DBFUGR	USD	AACA	31/03/2018
AAPL 3.000 02/09/24 '23	US037833CG39		DBFUGR	USD	AACA	31/03/2018

Financial instrument name	Financial Instrument (ISIN)	Written description of financial instrument	Instrument Classification	Currency	Market Segment	date
BP 3.224 04/14/24 '24	US05565QDL95		DBFGGR	USD	AACA	31/03/2018
BA 1.875 06/15/23 '23	US097023BQ73		DBFUGR	USD	AACA	31/03/2018
BMWG 3.300 04/06/27 '27	USU09513HC60		DBFUGR	USD	AACA	31/03/2018
BX 5.000 06/15/44	USU09254AC45		DBFUGR	USD	AACA	31/03/2018
AER 8.625 01/15/22	US459745GK57		DBFUGR	USD	AACA	31/03/2018
RDS 3.250 05/11/25	US822582BD31		DBFGGR	USD	AACA	31/03/2018
PRLER 4.875 02/15/20 '19	US74341DAA28		DBFGGR	USD	AACA	31/03/2018
NOC 3.250 08/01/23	US666807BG61		DBFUGR	USD	AACA	31/03/2018
KMI 4.250 09/01/24 '24	US494550BV76		DBFUGR	USD	AACA	31/03/2018
DE 2.650 06/10/26 MTN	US24422ETH26		DTFUFRR	USD	AACA	31/03/2018
EDF 4.875 01/22/44	USF2893TAK28		DBFUGR	USD	AACA	31/03/2018
T 2.950 07/15/26 '26	US887317BA21		DBFUGR	USD	AACA	31/03/2018
CSCO 2.200 09/20/23 '23	US17275RBH49		DBFUGR	USD	AACA	31/03/2018
ABI 4.600 04/15/48 '47	US035240AN09		DBFGGR	USD	AACA	31/03/2018
NNN 3.600 12/15/26 '26	US637417AJ54		DBFUGR	USD	AACA	31/03/2018
AMT 3.500 01/31/23	US03027XAB64		DBFUGR	USD	AACA	31/03/2018
EPD 3.900 02/15/24 '23	US29379VBB80		DBFGGR	USD	AACA	31/03/2018
VMW 2.950 08/21/22 '22	US928563AB16		DBFUGR	USD	AACA	31/03/2018
TOTF 2.100 06/19/19	US89153VAM19		DBFGGR	USD	AACA	31/03/2018
MSFT 3.625 12/15/23 '23	US594918AW47		DBFUGR	USD	AACA	31/03/2018
CSCO 4.450 01/15/20	US17275RAH57		DBFUGR	USD	AACA	31/03/2018
MSFT 1.850 02/12/20 '20	US594918AY03		DBFUGR	USD	AACA	31/03/2018
SKYB 2.625 09/16/19	USG15632AQ89		DBFUGR	USD	AACA	31/03/2018
MCD 2.750 12/09/20 '20 MTN	US58013MEX83		DTFUFRR	USD	AACA	31/03/2018
AIR 3.950 04/10/47 '46	USN0280EAS48		DBFUGR	USD	AACA	31/03/2018
DE 2.250 04/17/19 MTN	US24422ERR26		DTFUFRR	USD	AACA	31/03/2018
XOM 1.819 03/15/19 '19	US30231GAD43		DBFUGR	USD	AACA	31/03/2018
GE 6.750 03/15/32 MTN	US36962GXZ26		DTFUFRR	USD	AACA	31/03/2018
FIS 3.000 08/15/26 '26	US31620MAT36		DBFUGR	USD	AACA	31/03/2018
EIB 1.875 02/10/25	US298785GS94		DBFUFRR	USD	AACA	31/03/2018
ORCL 4.000 07/15/46 '46	US68389XBJ37		DBFUGR	USD	AACA	31/03/2018
HSE 7.250 12/15/19	US448055AF08		DBFUGR	USD	AACA	31/03/2018
GILD 4.400 12/01/21 '21	US375558AU71		DBFUGR	USD	AACA	31/03/2018
VZ 2.450 11/01/22 '22	US92343VBJ26		DBFUGR	USD	AACA	31/03/2018
BP 2.500 11/06/22	US05565QCB23		DBFGGR	USD	AACA	31/03/2018
BP 4.500 10/01/20	US05565QBP28		DBFGFR	USD	AACA	31/03/2018
CSCO 1.400 09/20/19	US17275RBG65		DBFUGR	USD	AACA	31/03/2018
LLY 2.350 05/15/22	US532457BQ09		DBFUGR	USD	AACA	31/03/2018
AL 4.750 03/01/20	US00912XAJ37		DBFUGR	USD	AACA	31/03/2018
GM 5.400 04/01/48 '47	US37045VAQ32		DBFUGR	USD	AACA	31/03/2018
BNG 2.625 04/28/21 MTN	XS1061386642		DTFNFR	USD	AACA	31/03/2018

Financial instrument name	Financial Instrument (ISIN)	Written description of financial instrument	Instrument Classification	Currency	Market Segment	date
XRX 6.350 05/15/18 MATd	US984121BW26		DBFUGR	USD	AACA	31/03/2018
LMT 3.800 03/01/45 '44	US539830BD07		DBFUGR	USD	AACA	31/03/2018
CMCSA 5.150 03/01/20	US20030NBA81		DBFUGR	USD	AACA	31/03/2018
VMC 4.500 04/01/25 '25	US929160AS87		DBFUGR	USD	AACA	31/03/2018
WMT 3.625 07/08/20	US931142CU56		DBFUFR	USD	AACA	31/03/2018
CSCO 4.950 02/15/19	US17275RAE27		DBFUGR	USD	AACA	31/03/2018
D 2.000 08/15/21 '21	US25746UCJ60		DBFUGR	USD	AACA	31/03/2018
CMCSA 5.700 05/15/18 MATd	US20030NAW11		DBFUGR	USD	AACA	31/03/2018
TOYOM 2.900 04/17/24 MTN	US89236TDW27		DTFUFR	USD	AACA	31/03/2018
CB 3.350 05/03/26 '26	US00440EAV92		DBFGGR	USD	AACA	31/03/2018
BF 4.000 04/15/38 '37	US115637AT79		DBFUGR	USD	AACA	31/03/2018
RDS 4.375 05/11/45	US822582BF88		DBFGGR	USD	AACA	31/03/2018
MDT 1.500 03/15/18 MATd	US585055BQ86		DBFUGR	USD	AACA	31/03/2018
EQNR 3.700 03/01/24	US85771PAN24		DBFGGR	USD	AACA	31/03/2018
BP 1.375 05/10/18 MATd	US05565QCE61		DBFGGR	USD	AACA	31/03/2018
PG 1.700 11/03/21	US742718EQ89		DBFUFR	USD	AACA	31/03/2018
MSFT 3.700 08/08/46 '46	US594918BT09		DBFUGR	USD	AACA	31/03/2018
BK 2.050 05/03/21 '21 MTN	US06406FAB94		DTFNFR	USD	AACA	31/03/2018
WFC 4.600 04/01/21 MTN	US94974BEV80		DTFNFR	USD	AACA	31/03/2018
T 4.875 03/15/20	US887317AF27		DBFUGR	USD	AACA	31/03/2018
HST 3.750 10/15/23 '23	US44107TAU07		DBFUGR	USD	AACA	31/03/2018
CSCO 2.125 03/01/19	US17275RAR30		DBFUGR	USD	AACA	31/03/2018
AAPL 3.200 05/13/25	US037833BG48		DBFUGR	USD	AACA	31/03/2018
FIS 4.500 10/15/22 '22	US31620MAQ96		DBFUGR	USD	AACA	31/03/2018
ORAN 4.125 09/14/21	US35177PAW77		DBFUGR	USD	AACA	31/03/2018
COP 3.350 11/15/24 '24	US20826FAD87		DBFGGR	USD	AACA	31/03/2018
BRK 1.550 02/09/18 MATd	US084670BH03		DBFUGR	USD	AACA	31/03/2018
PPL 3.250 11/01/20 '20	US491674BE66		DBFSGR	USD	AACA	31/03/2018
MS 3.875 01/27/26 MTN	US61746BDZ67		DBFUGR	USD	AACA	31/03/2018
JBIC 2.750 11/16/27	US471048BQ06		DBFTGR	USD	AACA	31/03/2018
RIOX 4.125 05/20/21 CALd	US767201AN61		DBFGGR	USD	AACA	31/03/2018
TOTF 2.750 06/19/21	US89153VAP40		DBFGGR	USD	AACA	31/03/2018
ORCL 3.875 07/15/20	US68389XAK19		DBFUGR	USD	AACA	31/03/2018
HCP 5.375 02/01/21 '20	US40414LAD10		DBFUGR	USD	AACA	31/03/2018
CVX 2.193 11/15/19 '19	US166764AN08		DBFUGR	USD	AACA	31/03/2018
DE 3.400 09/11/25 MTN	US24422ETC39		DTFUFR	USD	AACA	31/03/2018
T 4.250 03/01/27 '26	US00206RDQ20		DBFUGR	USD	AACA	31/03/2018
QUBPR 3.500 07/29/20	US748148RU93		DBFTFR	USD	AACA	31/03/2018
RIOX 3.500 03/22/22 CALd	US76720AAC09		DBFGGR	USD	AACA	31/03/2018
CVX 3.191 06/24/23 '23	US166764AH30		DBFUGR	USD	AACA	31/03/2018
LRENT 1.375 10/23/19	US515110BH61		DBFUGR	USD	AACA	31/03/2018

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DTE 5.450 02/15/35	US250847DZ04		DBFUGR	USD	AACA	31/03/2018
UTX 2.650 11/01/26 '26	US913017CH04		DBFUGR	USD	AACA	31/03/2018
WPZ 3.600 03/15/22 '22	US96949LAA35		DBFUGR	USD	AACA	31/03/2018
V 3.150 12/14/25 '25	US92826CAD48		DBFUGR	USD	AACA	31/03/2018
GS 5.375 03/15/20 MTN	US38141EA588		DTFUFR	USD	AACA	31/03/2018
HD 2.000 04/01/21 '21	US437076BL56		DBFUGR	USD	AACA	31/03/2018
HPQ 3.750 12/01/20	US428236BF92		DBFUGR	USD	AACA	31/03/2018
MAS 7.125 03/15/20	US574599BG02		DBFUGR	USD	AACA	31/03/2018
T 2.450 06/30/20 '20	US00206RCL42		DBFUGR	USD	AACA	31/03/2018
BBY 5.500 03/15/21 '20	US086516AL50		DBFUGR	USD	AACA	31/03/2018
MSFT 4.100 02/06/37 '36	US594918BZ68		DBFUGR	USD	AACA	31/03/2018
GS 6.000 06/15/20 MTN	US38141EA661		DTFUFR	USD	AACA	31/03/2018
GS 2.908 06/05/23 '22 FRN	US38141GWJ92		DBVNGR	USD	AACA	31/03/2018
JPM 4.350 08/15/21	US46625HJC51		DBFUFR	USD	AACA	31/03/2018
T 3.875 08/15/21	US00206RAZ55		DBFUGR	USD	AACA	31/03/2018
PDM 4.450 03/15/24 '23	US720198AD26		DBFUFR	USD	AACA	31/03/2018
AAPL 2.100 05/06/19	US037833AQ39		DBFUGR	USD	AACA	31/03/2018
NDA 1.625 05/15/18 MTN MATd	US65557FAG19		DTFUFR	USD	AACA	31/03/2018
MAS 4.450 04/01/25 '25	US574599BJ41		DBFUGR	USD	AACA	31/03/2018
RCL 5.250 11/15/22	US780153AU63		DBFUGR	USD	AACA	31/03/2018
VZ 2.625 08/15/26	US92343VDD38		DBFUGR	USD	AACA	31/03/2018
COST 3.000 05/18/27 '27	US22160KAM71		DBXXXX	USD	AACA	31/03/2018
MSFT 4.000 02/08/21	US594918AL81		DBFUFR	USD	AACA	31/03/2018
CSGN 3.125 12/10/20	US225433AJ09		DBFGGR	USD	AACA	31/03/2018
HSBA 4.000 03/30/22	US404280AN99		DBFUGR	USD	AACA	31/03/2018
AAPL 2.400 05/03/23	US037833AK68		DBFUGR	USD	AACA	31/03/2018
HONDA 1.200 07/12/19 MTN	US02665WBE03		DTFUFR	USD	AACA	31/03/2018
CMCSA 4.650 07/15/42	US20030NBE04		DBFUGR	USD	AACA	31/03/2018
AMZN 3.300 12/05/21 '21	US023135AM87		DBFUGR	USD	AACA	31/03/2018
MTFGI 2.998 02/22/22	US606822AL88		DBFUFR	USD	AACA	31/03/2018
KEPCO 4.750 07/13/21 MTN	US50064YAC75		DBFUFR	USD	AACA	31/03/2018
TMK 9.250 06/15/19	US891027AP93		DBFUGR	USD	AACA	31/03/2018
VOD 4.375 03/16/21	US92857WAV28		DBFUGR	USD	AACA	31/03/2018
GLHLC 4.000 06/20/18 MTN MATd	XS1633787798		DTFXFR	USD	AACA	31/03/2018
LEN 4.750 11/15/22 '22	US526057BN32		DBFUGR	USD	AACA	31/03/2018
NGGV 7.875 02/16/32 MTN	US65412JAA16		DTFUFR	USD	AACA	31/03/2018
VZ 3.500 11/01/21	US92343VBC72		DBFUGR	USD	AACA	31/03/2018
PM 2.500 08/22/22	US718172AT63		DBFUFR	USD	AACA	31/03/2018
DISH 7.875 09/01/19	US25470XAB10		DBFUFR	USD	AACA	31/03/2018
BOGV 4.500 03/20/28	US29731QAC15		DBFUGR	USD	AACA	31/03/2018
AON 3.875 12/15/25 '25	US00185AAK07		DBFGGR	USD	AACA	31/03/2018

Financial instrument name	Financial Instrument (ISIN)	Written description of financial instrument	Instrument Classification	Currency	Market Segment	date
PEMEX 4.500 01/23/26	US71654QBW15		DBFUGR	USD	AACA	31/03/2018
ACB 2.500 02/05/23	XS1762980065		DTFSGR	EUR	AACA	31/03/2018
ADB 0.875 10/05/18 MTN	US045167DS90		DBFUGR	USD	AACA	31/03/2018
MPRWL 3.950 03/30/28 '27	US605417CB81		DBFNGR	USD	AACA	31/03/2018
ARGHL 5.875 06/01/25 '20	USU71663AB17		DBFGGR	USD	AACA	31/03/2018
BNG 4.375 02/16/21	XS0592582653		DTFUFR	USD	AACA	31/03/2018
MSULF 2.500 03/09/20 MTN	XS1198224831		DTFXFR	USD	AACA	31/03/2018
MNGV 5.625 05/01/23	US60937LAB18		DBFTFR	USD	AACA	31/03/2018
FL 2.887 10/01/20	US432275AC90			USD	AACA	31/03/2018
MD 1.800 06/01/18 MATd	US57420PGJ93			USD	AACA	31/03/2018
DTEG 8.750 06/15/30	US25156PAC77		DBFGGR	USD	AACA	31/03/2018
MTFGI 3.961 03/02/28	US606822AV60		DBFNGR	USD	AACA	31/03/2018
OH 6.053 02/15/43	US02765UCR32		DMFSFR	USD	AACA	31/03/2018
TX 4.019 03/01/38	US072868AC63		DBFUFR	USD	AACA	31/03/2018
RCI 3.625 12/15/25 '25	US775109BE00		DBFUGR	USD	AACA	31/03/2018
KFW 2.000 05/02/25	US500769GQ12		DBFUFR	USD	AACA	31/03/2018
NYLIN 2.300 06/10/22 MTN	US64952XCM11		DTVUFR	USD	AACA	31/03/2018
ORCL 2.250 10/08/19	US68389XAX30		DBFUGR	USD	AACA	31/03/2018
PTGV 5.125 10/15/24 MTN	XS1085738729		DTFXFR	USD	AACA	31/03/2018
INTC 2.450 07/29/20	US458140AQ35		DBFUGR	USD	AACA	31/03/2018
BRGV 7.125 01/20/37	US105756BK57		DBFUFR	USD	AACA	31/03/2018
IFC 1.250 11/27/18 MTN	US45950VHE92		DTFUFR	USD	AACA	31/03/2018
ALBTA 3.300 03/15/28	US013051EA13		DBFUFR	USD	AACA	31/03/2018
STI 6.000 02/15/26 PUT	US867914AH65		DBXXXX	USD	AACA	31/03/2018
CVS 2.125 06/01/21 '21	US126650CT50		DBFUGR	USD	AACA	31/03/2018
CMCSA 4.375 04/01/21	US63946BAE02		DBFUGR	USD	AACA	31/03/2018
BAC 3.875 08/01/25 MTN	US06051GFS30		DBFNFR	USD	AACA	31/03/2018
UAGV 7.750 09/01/22	US903724AP76		DBFTFR	USD	AACA	31/03/2018
TRI 3.350 05/15/26 '26	US884903BV64		DBFUGR	USD	AACA	31/03/2018
CVE 3.000 08/15/22 '22	US15135UAG40		DBFUGR	USD	AACA	31/03/2018
BAC 2.369 07/21/21 '20 MTN	US06051GGP81		DTVNGR	USD	AACA	31/03/2018
HBAN 2.875 08/20/20 '20	US446438RQ81		DBFUGR	USD	AACA	31/03/2018
WPL 3.700 09/15/26 '26	USQ98236AC80		DBFUFR	USD	AACA	31/03/2018
ESV 7.875 08/15/40	US74153QAJ13		DBFUGR	USD	AACA	31/03/2018
ENGX 4.250 04/15/24 '24	US29246RAA14		DBFUGR	USD	AACA	31/03/2018
MTFGI 2.850 09/08/21	US064255BG66		DBFUFR	USD	AACA	31/03/2018
METLF 1.950 12/03/18	US59217GBQ10		DTFUFR	USD	AACA	31/03/2018
SCG 5.300 05/15/33	US837004BX76		DBFSGR	USD	AACA	31/03/2018
PENSK 2.875 07/17/18	US709599AL81		DBFUGR	USD	AACA	31/03/2018
KOMBK 1.500 09/09/19	US50048MCH16		DTFUFR	USD	AACA	31/03/2018
CNTCN 6.500 03/05/21	XS1759562710		DYFXXR	USD	AACA	31/03/2018

Financial instrument name	Financial Instrument (ISIN)	Written description of financial instrument	Instrument Classification	Currency	Market Segment	date
NLGV 2.250 07/15/22	NL0010060257		DBFXXN	EUR	AACA	31/03/2018
ESGV IO Str 10/31/22	ES00000124T9		DBZTFB	EUR	AACA	31/03/2018
THC 4.750 06/01/20	US88033GBU31		DBFSGR	USD	AACA	31/03/2018
METLF 1.350 09/14/18 MTN	US59217GB575		DTFUFR	USD	AACA	31/03/2018
JOSPH 2.746 10/01/26 '26	US743756AB40		DBFUGR	USD	AACA	31/03/2018
EQIX 5.750 01/01/25 '20	US29444UAP12		DBFUGR	USD	AACA	31/03/2018
MCD 3.700 01/30/26 '25 MTN	US58013MEY66		DTFUFR	USD	AACA	31/03/2018
MRKX 1.100 01/31/18 MATd	US58933YAC93		DBFUGR	USD	AACA	31/03/2018
PACKH 6.875 02/15/21 '18	US761735AD12		DBFSGR	USD	AACA	31/03/2018
STX 4.875 03/01/24 '24 EXCd	US81180WAS08		DBFGGR	USD	AACA	31/03/2018
	GR0124034688		DBFTGB	EUR	AACA	31/03/2018
BRGV 8.250 01/20/34	US105756BB58		DBFUGR	USD	AACA	31/03/2018
TAP 3.000 07/15/26 '26	US60871RAG56		DBFUGR	USD	AACA	31/03/2018
HONDA 2.900 02/16/24 MTN	US02665WBP59		DTFUGR	USD	AACA	31/03/2018
TAP 1.450 07/15/19	US60871RAE09		DBFUGR	USD	AACA	31/03/2018
DISH 5.000 03/15/23	US25470XAL91		DBFUGR	USD	AACA	31/03/2018
URI 5.875 09/15/26 '21	US911365BE34		DBFUGR	USD	AACA	31/03/2018
CVE 3.800 09/15/23 '23	US15135UAJ88		DBFUGR	USD	AACA	31/03/2018
CTL 5.750 12/01/22 '18	US52729NBX75		DBFUGR	USD	AACA	31/03/2018
CVA 5.875 03/01/24 '19	US22282EAF97		DBFUGR	USD	AACA	31/03/2018
LEN 5.375 10/01/22	US783764AR48		DBFUGR	USD	AACA	31/03/2018
WIN 7.750 10/01/21 '18	US97381WAT18		DBFUGR	USD	AACA	31/03/2018
GEL 6.750 08/01/22 '18	US37185LAH50		DBFUGR	USD	AACA	31/03/2018
EMBRC 5.050 06/15/25	US29082HAA05		DBFGGR	USD	AACA	31/03/2018
REV 5.750 02/15/21 '18	US761519BD88		DBFUGR	USD	AACA	31/03/2018
XCOOQ 7.500 09/15/18 DFTd	US269279AD75		DBFUGR	USD	AACA	31/03/2018
DBD 8.500 04/15/24 '19	US253651AC78		DBFUGR	USD	AACA	31/03/2018
CHK 6.625 08/15/20	US165167CF27		DBFUGR	USD	AACA	31/03/2018
NISTR 7.125 03/15/20	US529772AF23		DBFUGR	USD	AACA	31/03/2018
FDC 5.375 08/15/23 '18	US319963BN35		DBFSGR	USD	AACA	31/03/2018
BLL 5.000 03/15/22	US058498AR71		DBFUGR	USD	AACA	31/03/2018
PLGV 3.000 03/17/23	US731011AT95		DBFUFR	USD	AACA	31/03/2018
SPH 5.500 06/01/24 '19	US864486AH86		DBFUGR	USD	AACA	31/03/2018
CLMT 7.625 01/15/22 '18	US131477AL51		DBFUGR	USD	AACA	31/03/2018
TRGP 4.125 11/15/19 '18	US87612BAR33		DBFUGR	USD	AACA	31/03/2018
RIGN 6.500 11/15/20	US893830AY53		DBFGGR	USD	AACA	31/03/2018
CHTR 5.125 02/15/23 '18	US1248EPAZ61		DBFUGR	USD	AACA	31/03/2018
FIBRC 5.250 05/12/24	US31572UAE64		DBFGGR	USD	AACA	31/03/2018
NSM 9.625 05/01/19 '18	US63860UAE01		DBFUGR	USD	AACA	31/03/2018
AMKR 6.625 06/01/21 '18	US031652BE90		DBFUGR	USD	AACA	31/03/2018
AES 7.375 07/01/21 CALd	US00130HBS31		DBFUGR	USD	AACA	31/03/2018

Financial instrument name	Financial Instrument (ISIN)	Written description of financial instrument	Instrument Classification	Currency	Market Segment	date
LEN 8.375 05/15/18 MATd	US85375CAX92		DBFUGR	USD	AACA	31/03/2018
PLGV 4.450 02/02/35 MTN	XS0211389753		DTFUFB	EUR	AACA	31/03/2018
TECK 4.500 01/15/21 '20	US878742AT25		DBFGGR	USD	AACA	31/03/2018
EVHC 5.625 07/15/22 '18	US03232PAD06		DBFUGR	USD	AACA	31/03/2018
CNX 5.875 04/15/22 '18	US20854PAL31		DBFUGR	USD	AACA	31/03/2018
X 8.375 07/01/21 CALd	US912909AK46		DBFSGR	USD	AACA	31/03/2018
INCPR 8.625 11/15/24 '19	US45332JAA07		DBFUGR	USD	AACA	31/03/2018
DVA 5.750 08/15/22 '18	US23918KAP30		DBFUGR	USD	AACA	31/03/2018
HILCO 5.000 12/01/24 '19	US431318AN49		DBFUGR	USD	AACA	31/03/2018
RDN 5.250 06/15/20	US750236AS04		DBFUGR	USD	AACA	31/03/2018
HSBA 6.676 01/15/21	US40429CGD83		DBFUGR	USD	AACA	31/03/2018
AMCXX 5.750 06/15/25 '20	US00165AAH14		DBFUGR	USD	AACA	31/03/2018
ESV 6.875 08/15/20	US74153QAH56		DBFUGR	USD	AACA	31/03/2018
PD 5.250 11/15/24 '19	US74022DAJ90		DBFUGR	USD	AACA	31/03/2018
HEHOS 6.625 04/15/20 '18	US428302AA14		DBFGGR	USD	AACA	31/03/2018
NFLX 5.375 02/01/21	US64110LAE65		DBFUGR	USD	AACA	31/03/2018
CAR 5.250 03/15/25 '20	US053773BA43		DBFUGR	USD	AACA	31/03/2018
ASCMA 9.125 04/01/20 '18	US609453AG02		DBFUGR	USD	AACA	31/03/2018
COMM 6.000 06/15/25 '20	US20337YAA55		DBFUGR	USD	AACA	31/03/2018
OKE 7.500 09/01/23 '23	US682680AR43		DBFUGR	USD	AACA	31/03/2018
COLXX 4.350 04/15/47 '46	US774341AL52		DBFUGR	USD	AACA	31/03/2018
TRGV 7.375 02/05/25	US900123AW05		DBFUFR	USD	AACA	31/03/2018
CCI 3.650 09/01/27 '27	US22822VAH42		DBFNGR	USD	AACA	31/03/2018
ENRAN 3.600 02/01/23 '22	US29273RAS85		DBFUGR	USD	AACA	31/03/2018
ESV 4.700 03/15/21	US29358QAA76		DBFUGR	USD	AACA	31/03/2018
TEX 5.625 02/01/25 '20	US880779AZ60		DBFUGR	USD	AACA	31/03/2018
LLL 4.950 02/15/21 '20	US502413BA45		DBFUGR	USD	AACA	31/03/2018
DHI 4.375 09/15/22 '22	US23331ABE82		DBFUGR	USD	AACA	31/03/2018
TDG 6.500 05/15/25 '20	US893647AZ06		DBFUGR	USD	AACA	31/03/2018
FSPCN 5.750 Perp '22 FRN	XS1535978800		DYVXXR	USD	AACA	31/03/2018
BA 2.500 03/01/25 '24	US097023BJ31		DBFUGR	USD	AACA	31/03/2018
NBL 3.900 11/15/24 '24	US655044AH83		DBFUGR	USD	AACA	31/03/2018
BCB 5.500 04/01/25 '20	US221644AA51		DBFUGR	USD	AACA	31/03/2018
XOM 2.726 03/01/23 '23	US30231GAR39		DBFUGR	USD	AACA	31/03/2018
HES 4.300 04/01/27 '27	US42809HAG20		DBFUGR	USD	AACA	31/03/2018
DISH 5.125 05/01/20	US25470XAQ88		DBFUGR	USD	AACA	31/03/2018
RSPP 6.625 10/01/22 '18	US74978QAB14		DBFUGR	USD	AACA	31/03/2018
MUR 4.450 12/01/22 '22	US626717AF90		DBFUGR	USD	AACA	31/03/2018
XOM 2.397 03/06/22 '22	US30231GAJ13		DBFUGR	USD	AACA	31/03/2018
TRP 6.200 10/15/37	US89352HAD17		DBFUGR	USD	AACA	31/03/2018
CHTR 4.125 02/15/21 '20	US88732JAX63		DBFUGR	USD	AACA	31/03/2018



Financial instrument name	Financial Instrument (ISIN)	Written description of financial instrument	Instrument Classification	Currency	Market Segment	date
UTX 1.500 11/01/19	US913017CF48		DBFUGR	USD	AACA	31/03/2018
DVMT 8.100 07/15/36 '36	US25272KAN37		DBFSGR	USD	AACA	31/03/2018
DGX 4.700 03/30/45 '44	US74834LAY65		DBFUGR	USD	AACA	31/03/2018
CCX 7.000 05/15/25 '20	US163851AD01		DBFUGR	USD	AACA	31/03/2018
LEN 5.875 11/15/24 '24	US85375CBE03		DBFUGR	USD	AACA	31/03/2018
RDS 2.000 11/15/18	US822582BA91		DBFGGR	USD	AACA	31/03/2018
BHP 3.250 11/21/21	US055451AL29		DBFGGR	USD	AACA	31/03/2018
BGF 4.625 06/01/21 '18	US05508WAA36		DBFUGR	USD	AACA	31/03/2018
VTR 3.500 02/01/25 '24	US92277GAE70		DBFUGR	USD	AACA	31/03/2018
DE 2.300 09/16/19 MTN	US24422ESS99		DTFUFR	USD	AACA	31/03/2018
TLIT 6.375 11/15/33	US87927VAF58		DBFUGR	USD	AACA	31/03/2018
NAVI 5.500 01/25/23 MTN	US78442FEQ72		DTFUGR	USD	AACA	31/03/2018
TOTF 4.250 12/15/21	US89152UAB89		DBFGGR	USD	AACA	31/03/2018
AES 5.125 09/01/27 '22	US00130HBY09		DBFNGR	USD	AACA	31/03/2018
MGM 5.250 03/31/20	US552953CB51		DBFUGR	USD	AACA	31/03/2018
IRM 5.375 06/01/26 '21	US46289RAA32		DBFUGR	USD	AACA	31/03/2018
NG 4.004 08/15/46 '46	USU57467AB55		DBFUGR	USD	AACA	31/03/2018
CLRS 9.000 03/15/19 DFTd	USU17926AE36		DBFSGR	USD	AACA	31/03/2018
LH 3.250 09/01/24 '24	US50540RAT95		DBFUGR	USD	AACA	31/03/2018
XOM 1.439 03/01/18 MATd	US30231GAU67		DBFUGR	USD	AACA	31/03/2018
DVN 5.000 06/15/45 '44	US25179MAU71		DBFUGR	USD	AACA	31/03/2018
MDLZ 4.000 02/01/24 '23	US609207AB14		DBFUFR	USD	AACA	31/03/2018
ASH 4.750 08/15/22 '22	US044209AF18		DBFUGR	USD	AACA	31/03/2018
HBIX 4.875 05/15/26 '26	US410345AL67		DBFUGR	USD	AACA	31/03/2018
ARGV 7.820 12/31/33	XS0501195134		DBFTAR	EUR	AACA	31/03/2018
IX 8.000 02/15/24 '19	US45824TAR68		DBFSGR	USD	AACA	31/03/2018
KMI 3.050 12/01/19 '19	US49456BAE11		DBFUGR	USD	AACA	31/03/2018
HCP 2.625 02/01/20 '19	US40414LAH24		DBFUGR	USD	AACA	31/03/2018
FTR 10.500 09/15/22 '22	US35906AAW80		DBFUGR	USD	AACA	31/03/2018
IADB 2.125 11/09/20 MTN	US4581X0CD88		DTFUFR	USD	AACA	31/03/2018
DE 2.600 06/08/22 '22	US244199BE40		DBFUGR	USD	AACA	31/03/2018
SRE 6.150 06/15/18 MATd	US816851AJ81		DBFUGR	USD	AACA	31/03/2018
LMT 3.350 09/15/21	US539830AY52		DBFUGR	USD	AACA	31/03/2018
GLENX 4.000 03/27/27 '26	USU37818AR97		DBFUGR	USD	AACA	31/03/2018
AER 6.250 05/15/19	US459745GH29		DBFUFR	USD	AACA	31/03/2018
XOM 1.708 03/01/19	US30231GAP72		DBFUGR	USD	AACA	31/03/2018
COP 2.200 05/15/20 CALd	US20826FAJ57		DBFGGR	USD	AACA	31/03/2018
COP 4.950 03/15/26 '25	US20826FAQ90		DBFGGR	USD	AACA	31/03/2018
BP 3.561 11/01/21	US05565QBU13		DBFGGR	USD	AACA	31/03/2018
HX 3.375 07/15/23 '23	US448579AE22		DBFUGR	USD	AACA	31/03/2018
BAES 4.750 10/07/44	US05523UAL44		DBFGGR	USD	AACA	31/03/2018

Financial instrument name	Financial Instrument (ISIN)	Written description of financial instrument	Instrument Classification	Currency	Market Segment	date
PSX 4.300 04/01/22	US718546AC87		DBFGGR	USD	AACA	31/03/2018
BP 2.750 05/10/23	US05565QCD88		DBFGGR	USD	AACA	31/03/2018
NOC 3.200 02/01/27 '26	US666807BK73		DBFUGR	USD	AACA	31/03/2018
BHGE 4.080 12/15/47 '47	USU05693AC75		DBFNGR	USD	AACA	31/03/2018
TOYOM 2.250 10/18/23 MTN	US89236TDK88		DTFUFR	USD	AACA	31/03/2018
AER 5.875 08/15/22	US459745GN96		DBFUFR	USD	AACA	31/03/2018
DE 2.650 01/06/22 MTN	US24422ETL38		DTFUFR	USD	AACA	31/03/2018
RDS 4.375 03/25/20	US822582AM49		DBFUGR	USD	AACA	31/03/2018
RDS 1.375 05/10/19	US822582BR27		DBFGGR	USD	AACA	31/03/2018
EQNR 5.100 08/17/40	US85771PAC68		DBFUGR	USD	AACA	31/03/2018
XOM 2.709 03/06/25 '24	US30231GAF90		DBFUGR	USD	AACA	31/03/2018
CVX 1.790 11/16/18	US166764BA77		DBFUGR	USD	AACA	31/03/2018
CNQ 6.500 02/15/37	US136385AJ06		DBFUGR	USD	AACA	31/03/2018
ESRX 3.000 07/15/23 '23	US30219GAQ10		DBFUGR	USD	AACA	31/03/2018
KMI 3.500 09/01/23 '23	US494550BQ81		DBFUGR	USD	AACA	31/03/2018
ESRX 4.750 11/15/21	US30219GAE89		DBFUGR	USD	AACA	31/03/2018
T 4.050 12/15/23	US887317AR64		DBFGGR	USD	AACA	31/03/2018
CAH 4.368 06/15/47 '46	US14149YBM93		DBFUGR	USD	AACA	31/03/2018
BA 2.250 06/15/26 '26	US097023BR56		DBFUGR	USD	AACA	31/03/2018
DBJPN 1.625 09/01/21 MTN	US25159MAR88		DBFSGR	USD	AACA	31/03/2018
RDS 2.500 09/12/26	US822582BX94		DBFUGR	USD	AACA	31/03/2018
ANZ 3.450 01/21/28 MTN	US00182FBJ49		DTFUFR	USD	AACA	31/03/2018
EQNR 3.250 11/10/24	US85771PAX06		DBFUGR	USD	AACA	31/03/2018
BA 2.350 10/30/21	US097023BG91		DBFUGR	USD	AACA	31/03/2018
TOTF 3.750 04/10/24	US89153VAL36		DBFGGR	USD	AACA	31/03/2018
NKE 2.375 11/01/26 '26	US654106AF00		DBFUGR	USD	AACA	31/03/2018
NESN 2.250 05/10/22	XS1609321986		DTFXFR	USD	AACA	31/03/2018
CMS 3.600 11/15/25 '25	US125896BP44		DBFUGR	USD	AACA	31/03/2018
DE 4.375 10/16/19	US244199BC83		DBFUFR	USD	AACA	31/03/2018
BMS 3.100 09/15/26 '26	US081437AJ44		DBFUGR	USD	AACA	31/03/2018
VZ 3.450 03/15/21	US92343VCC63		DBFUGR	USD	AACA	31/03/2018
HD 2.000 06/15/19 '19	US437076BE14		DBFUGR	USD	AACA	31/03/2018
T 2.375 11/27/18	US00206RCA86		DBFUGR	USD	AACA	31/03/2018
MYL 3.950 06/15/26 '26	US62854AAD63		DBFUGR	USD	AACA	31/03/2018
COF 3.200 02/05/25 '25	US14040HBG92		DBFUGR	USD	AACA	31/03/2018
HONDA 1.700 09/09/21 MTN	US02665WBG50		DTFUFR	USD	AACA	31/03/2018
MCD 4.875 12/09/45 '45 MTN	US58013MFA71		DTFUFR	USD	AACA	31/03/2018
IP 3.000 02/15/27 '26	US460146CP67		DBFUGR	USD	AACA	31/03/2018
AX 5.000 07/15/20	US00846UAG67		DBFUGR	USD	AACA	31/03/2018
EE 5.000 12/01/44 '44	US283677AZ52		DBFUGR	USD	AACA	31/03/2018
VZ 4.150 03/15/24 '23	US92343VBY92		DBFUGR	USD	AACA	31/03/2018

Financial instrument name	Financial Instrument (ISIN)	Written description of financial instrument	Instrument Classification	Currency	Market Segment	date
ORCL 5.750 04/15/18 MATd	US68389XAC92		DBFUGR	USD	AACA	31/03/2018
VERX 4.600 02/06/24 '23	US03879QAF19		DBFUGR	USD	AACA	31/03/2018
DE 5.750 09/10/18 MTN	US24422EQV47		DTFUFRR	USD	AACA	31/03/2018
GS 4.250 10/21/25	US38141GVR28		DBFUFR	USD	AACA	31/03/2018
GILD 1.850 09/04/18	US375558BE21		DBFUGR	USD	AACA	31/03/2018
JPM 3.250 09/23/22	US46625HJE18		DBFUFR	USD	AACA	31/03/2018
MSFT 3.750 02/12/45 '44	US594918BD56		DBFUGR	USD	AACA	31/03/2018
ORCL 2.800 07/08/21	US68389XBA28		DBFUGR	USD	AACA	31/03/2018
ABT 2.350 11/22/19	US002824BC39		DBFUGR	USD	AACA	31/03/2018
SEK 2.875 03/14/23 MTN	US00254EMQ25		DTVUFR	USD	AACA	31/03/2018
KHC 3.500 06/06/22	US50076QAZ90		DBFUFR	USD	AACA	31/03/2018
BNS 2.050 06/05/19	US064159EX02		DBFUGR	USD	AACA	31/03/2018
BNP 2.450 03/17/19 MTN	US05574LXH67		DTFUFRR	USD	AACA	31/03/2018
FRGV 10/25/23	FR0010809954		DBZXXN	EUR	AACA	31/03/2018
HONDA 1.700 02/22/19 MTN	US02665WBA80		DTFUFRR	USD	AACA	31/03/2018
T 2.300 03/11/19	US00206RCC43		DBFUGR	USD	AACA	31/03/2018
MCD 2.625 01/15/22 MTN	US58013MEM29		DTFUGR	USD	AACA	31/03/2018
VZ 2.625 02/21/20	US92343VCH50		DBFUGR	USD	AACA	31/03/2018
DISCA 2.800 06/15/20 '20	US811065AE14		DBFUGR	USD	AACA	31/03/2018
MQG 3.000 12/03/18 MTN	US55608KAE55		DTFNFR	USD	AACA	31/03/2018
NLGV 0.750 07/15/27	NL0012171458		DBFXFN	EUR	AACA	31/03/2018
CNC 4.750 05/15/22 '19	US15135BAD38		DBFUGR	USD	AACA	31/03/2018
CSCO 2.450 06/15/20	US17275RAX08		DBFUGR	USD	AACA	31/03/2018
AMZN 2.600 12/05/19 '19	US023135AL05		DBFUGR	USD	AACA	31/03/2018
T 3.800 03/15/22	US00206RDB50		DBFUGR	USD	AACA	31/03/2018
GS 3.750 02/25/26 '25 MTN	US38143U8H71		DBFUGR	USD	AACA	31/03/2018
JPM 6.300 04/23/19	US46625HHL78		DBFUFR	USD	AACA	31/03/2018
T 5.875 10/01/19	US00206RCX89		DBFUGR	USD	AACA	31/03/2018
AAPL 1.000 05/03/18 MATd	US037833AJ95		DBFUGR	USD	AACA	31/03/2018
JEF 5.500 10/18/23 '23	US527288BE32		DBFUGR	USD	AACA	31/03/2018
S 6.875 11/15/28	US852060AD48		DBFUFR	USD	AACA	31/03/2018
WFT 4.500 04/15/22 '22	US94707VAC46		DBFGGR	USD	AACA	31/03/2018
PHM 4.250 03/01/21 '21	US745867AV39		DBFUGR	USD	AACA	31/03/2018
WLL 6.625 01/15/26 '25	USU9650FAH02		DBFNRR	USD	AACA	31/03/2018
ESV 5.750 10/01/44 '44	US29358QAD16		DBFUGR	USD	AACA	31/03/2018
ROGV 6.750 02/07/22 MTN	US77586TAA43		DTFUFRR	USD	AACA	31/03/2018
RAD 6.750 06/15/21 '18	US767754CG77		DBFUGR	USD	AACA	31/03/2018
PETRD 5.375 01/27/21	US71645WAR25		DBFGGR	USD	AACA	31/03/2018
COGV 10.375 01/28/33	US195325BB02		DBFUFR	USD	AACA	31/03/2018
SUMX 6.125 07/15/23 '18	US86614RAG20		DBFUGR	USD	AACA	31/03/2018
ZAYO 6.375 05/15/25 '20	US989194AL96		DBFUGR	USD	AACA	31/03/2018

Financial instrument name	Financial Instrument (ISIN)	Written description of financial instrument	Instrument Classification	Currency	Market Segment	date
MGM 7.750 03/15/22	US552953BX80		DBFUGR	USD	AACA	31/03/2018
GULST 4.600 09/15/25 '25	US402740AD65		DBFUGR	USD	AACA	31/03/2018
CHK 8.000 12/15/22 '18	USU16450AT27		DBFSGR	USD	AACA	31/03/2018
TUPYC 6.625 07/17/24 '19	US89990BAA89		DBFGGR	USD	AACA	31/03/2018
ICAHE 6.000 08/01/20 '18	US451102AX52		DBFUGR	USD	AACA	31/03/2018
DVMT 7.100 04/15/28	US247025AE93		DBFUGR	USD	AACA	31/03/2018
MPW 6.375 03/01/24 '19	US55342UAF12		DBFGGR	USD	AACA	31/03/2018
NGLEG 6.875 10/15/21 '18	US62913TAC62		DBFUGR	USD	AACA	31/03/2018
AES 5.250 08/15/21	USP0607JAE84		DBFUGR	USD	AACA	31/03/2018
TEVA 3.650 11/10/21	US88165FAF99		DBFUGR	USD	AACA	31/03/2018
RRD 7.625 06/15/20	US257867AW18		DBFUGR	USD	AACA	31/03/2018
MXGV 5.750 10/12/10 MTN	US91086QAZ19		DTFXFX	USD	AACA	31/03/2018
LPNT 5.500 12/01/21 '18	US53219LAM19		DBFUGR	USD	AACA	31/03/2018
SMIN 7.200 05/15/19	US83238PAB04		DBFGGR	USD	AACA	31/03/2018
PETRD 6.875 01/20/40	US71645WAQ42		DBFGGR	USD	AACA	31/03/2018
HCA 6.250 02/15/21	US40412CAC55		DBFUGR	USD	AACA	31/03/2018
WMB 7.875 09/01/21	US969457BG47		DBFUGR	USD	AACA	31/03/2018
PETRD 5.625 05/20/43	US71647NAA72		DBFGGR	USD	AACA	31/03/2018
MDCA 6.500 05/01/24 '19	US552697AQ73		DBFUGR	USD	AACA	31/03/2018
LBGV 6.750 11/29/27 MTN	XS0859366899		DTFXFR	USD	AACA	31/03/2018
TRGV 6.875 03/17/36	US900123AY60		DBFSFR	USD	AACA	31/03/2018
VOLTP 6.000 01/15/22 '18	USU13055AP01		DBFSGR	USD	AACA	31/03/2018
SCG 5.250 11/01/18	US837004BY59		DBFSFR	USD	AACA	31/03/2018
	XS1728036952		DYFXXR	USD	AACA	31/03/2018
TLIT 7.721 06/04/38	US87927VAV09		DBFGGR	USD	AACA	31/03/2018
CHK 5.750 03/15/23	US165167CL94		DBFUGR	USD	AACA	31/03/2018
CVE 4.450 09/15/42 '42	US15135UAH23		DBFUGR	USD	AACA	31/03/2018
WCC 5.375 12/15/21 '18	US95081QAK04		DBFUGR	USD	AACA	31/03/2018
CTL 6.875 01/15/28	US156686AM96		DBFUGR	USD	AACA	31/03/2018
EXP 4.500 08/01/26 '21	US26969PAA66		DBFUGR	USD	AACA	31/03/2018
CONN 7.250 07/15/22 '18	US208242AB38		DBFUGR	USD	AACA	31/03/2018
ICAHE 4.875 03/15/19 CALd	US451102BB24		DBFUGR	USD	AACA	31/03/2018
NAVI 5.000 10/26/20	US63938CAA62		DBFUGR	USD	AACA	31/03/2018
T 8.750 03/01/31	US00209AAF30		DBFUFR	USD	AACA	31/03/2018
SCI 5.375 05/15/24 '19	US817565CB82		DBFUGR	USD	AACA	31/03/2018
QRTEA 4.850 04/01/24	US747262AS23		DBFSGR	USD	AACA	31/03/2018
FTR 8.750 04/15/22	US35906AAK43		DBFUGR	USD	AACA	31/03/2018
SMLP 5.500 08/15/22 '18	US86614WAC01		DBFUGR	USD	AACA	31/03/2018
RESTL 2.500 04/24/19 MTN	US75951AAA60		DTFUFR	USD	AACA	31/03/2018
CLRS 8.875 03/15/19 DFTd	US179584AL19		DBFSGR	USD	AACA	31/03/2018
DHI 5.750 08/15/23 '23	US23331ABH14		DBFUFR	USD	AACA	31/03/2018

Financial instrument name	Financial Instrument (ISIN)	Written description of financial instrument	Instrument Classification	Currency	Market Segment	date
BLL 4.375 12/15/20	US058498AU01		DBFUGR	USD	AACA	31/03/2018
SATZ 6.500 06/15/19	US444454AB81		DBFSGR	USD	AACA	31/03/2018
EXC 5.625 06/15/35	US30161NAC56		DBFUGR	USD	AACA	31/03/2018
ONTAR 3.000 07/16/18	US68323AAU88		DBFUGR	USD	AACA	31/03/2018
T 2.850 02/14/23 CALd	US00206REK41		DBFUGR	USD	AACA	31/03/2018
NGLEG 5.125 07/15/19 '19	US62913TAE29		DBFUGR	USD	AACA	31/03/2018
WBC 2.700 08/19/26	US961214DC40		DBFUGR	USD	AACA	31/03/2018
APC 6.450 09/15/36	US032511AY39		DBFUGR	USD	AACA	31/03/2018
SO 2.950 07/01/23 '23	US842587CU99		DBFUGR	USD	AACA	31/03/2018
AER 3.950 02/01/22 '22	US00772BAR24		DBFGGR	USD	AACA	31/03/2018
DOC 4.300 03/15/27 '26	US71951QAA04		DBFUGR	USD	AACA	31/03/2018
CVE 5.200 09/15/43 '43	US15135UAK51		DBFUGR	USD	AACA	31/03/2018
AIR 2.700 04/17/23	USN2823BBD21		DBFGGR	USD	AACA	31/03/2018
APA 3.625 02/01/21 '20	US037411AX30		DBFUGR	USD	AACA	31/03/2018
ATO 8.500 03/15/19	US049560AJ40		DBFUGR	USD	AACA	31/03/2018
DE 2.800 03/04/21 MTN	US24422ESL47		DTFUFR	USD	AACA	31/03/2018
BP 3.062 03/17/22	US05565QCZ90		DBFGGR	USD	AACA	31/03/2018
MNK 3.500 04/15/18 MATd	US561234AD79		DBFUGR	USD	AACA	31/03/2018
APC 8.700 03/15/19	US032511BC00		DBFUGR	USD	AACA	31/03/2018
NOC 3.500 03/15/21	US666807BE14		DBFUGR	USD	AACA	31/03/2018
EPD 4.050 02/15/22	US29379VAU70		DBFGGR	USD	AACA	31/03/2018
VZ 4.400 11/01/34 '34	US92343VCQ59		DBFUGR	USD	AACA	31/03/2018
AER 4.625 04/15/21	US459745GQ28		DBFUGR	USD	AACA	31/03/2018
WLTW 3.500 09/15/21 '21	US89641UAD37		DBFUGR	USD	AACA	31/03/2018
SCCO 3.875 04/23/25	US84265VAH87		DBFUGR	USD	AACA	31/03/2018
BHP 2.875 02/24/22	US055451AQ16		DBFGGR	USD	AACA	31/03/2018
BP 3.723 11/28/28 '28	US05565QDH83		DBFGGR	USD	AACA	31/03/2018
IP 7.500 08/15/21	US460146CE11		DBFUGR	USD	AACA	31/03/2018
PNC 4.250 07/01/18	US63536SAA78		DTXXXX	USD	AACA	31/03/2018
IX 5.500 08/01/23 '18	US45824TAP03		DBFUGR	USD	AACA	31/03/2018
SHLF 9.500 11/02/20 CALd	US822538AC87		DBFSFR	USD	AACA	31/03/2018
LYV 4.875 11/01/24 '19	US538034AK54		DBFUGR	USD	AACA	31/03/2018
PEG 2.000 08/15/19 '19 MTN	US74456QBJ40		DTXXFR	USD	AACA	31/03/2018
T 3.400 08/14/24 CALd	US00206REL24		DBFUGR	USD	AACA	31/03/2018
BP 1.676 05/03/19	US05565QDC96		DBFGGR	USD	AACA	31/03/2018
FE 5.450 07/15/44 '44	US33767BAA70		DBFUGR	USD	AACA	31/03/2018
FMGX 5.125 05/15/24 '24	US30251GAW78		DBXXXX	USD	AACA	31/03/2018
EQNR 2.900 11/08/20	US85771PAP71		DBFGGR	USD	AACA	31/03/2018
ORCL 2.950 11/15/24 '24	US68389XBS36		DBFUGR	USD	AACA	31/03/2018
RDS 1.750 09/12/21	US822582BW12		DBFGGR	USD	AACA	31/03/2018
MPHAC 7.125 06/01/24 '19	US553283AB86		DBFUGR	USD	AACA	31/03/2018

Financial instrument name	Financial Instrument (ISIN)	Written description of financial instrument	Instrument Classification	Currency	Market Segment	date
TALEE 6.500 06/01/25 '20	US87422VAA61		DBFUGR	USD	AACA	31/03/2018
GLPI 5.375 11/01/23 '23	US361841AF69		DBFUGR	USD	AACA	31/03/2018
HAL 2.000 08/01/18 '18	US406216BC46		DBFUGR	USD	AACA	31/03/2018
IADB 1.375 07/15/20	US4581X0CA40		DTFUFRR	USD	AACA	31/03/2018
POST 5.000 08/15/26 '21	US737446AK05		DBFUGR	USD	AACA	31/03/2018
INTC 3.100 07/29/22	US458140AR18		DBFUGR	USD	AACA	31/03/2018
MAS 4.375 04/01/26 '26	US574599BL96		DBFUGR	USD	AACA	31/03/2018
GLENX 4.625 04/29/24	US378272AH10		DBFGGR	USD	AACA	31/03/2018
VIAB 6.875 04/30/36	US925524AX89		DBFUGR	USD	AACA	31/03/2018
LBX 6.875 11/01/35	US501797AL82		DBFUGR	USD	AACA	31/03/2018
RDS 3.400 08/12/23	US822582AX04		DBFGGR	USD	AACA	31/03/2018
SPGI 3.300 08/14/20 '20	US78409VAJ35		DBFUGR	USD	AACA	31/03/2018
GIS 6.590 10/15/22 '18 MTN	US37033LGB62		DTFXGX	USD	AACA	31/03/2018
CMCSA 7.050 03/15/33	US20030NAC56		DBFUGR	USD	AACA	31/03/2018
EDF 2.350 10/13/20 '20	USF2893TAN66		DBFUGR	USD	AACA	31/03/2018
T 3.200 03/01/22 '22	US00206RDN98		DBFUGR	USD	AACA	31/03/2018
CNP 3.900 05/15/24 '24	US292480AH37		DBFGGR	USD	AACA	31/03/2018
EBAY 3.450 08/01/24 '24	US278642AL76		DBFUGR	USD	AACA	31/03/2018
DG 3.250 04/15/23 '23	US256677AC97		DBFUGR	USD	AACA	31/03/2018
RIOX 3.750 06/15/25 '25	US767201A558		DBFGGR	USD	AACA	31/03/2018
EBAY 2.600 07/15/22 '22	US278642AE34		DBFUGR	USD	AACA	31/03/2018
CMCSA 3.600 03/01/24	US20030NBJ90		DBFUGR	USD	AACA	31/03/2018
HR 3.625 01/15/28 '27	US421946AK01		DBFNRR	USD	AACA	31/03/2018
MS 5.000 11/24/25 MTN	US6174467X10		DBFUFRR	USD	AACA	31/03/2018
ATGV 1.500 11/02/86	AT0000A1PEF7		DBFPFB	EUR	AACA	31/03/2018
VZ 5.150 09/15/23	US92343VBR42		DBFUGR	USD	AACA	31/03/2018
MZFG 1.850 03/21/18 MATd	US60688QAP00		DBFGFR	USD	AACA	31/03/2018
NLGV 0.500 07/15/26	NL0011819040		DBFXFN	EUR	AACA	31/03/2018
CA 2.480 08/01/21	US798170AD81			USD	AACA	31/03/2018
TLIT 5.303 05/30/24	US87927YAA01		DBFUGR	USD	AACA	31/03/2018
ORCL 5.000 07/08/19	US68389XAG07		DBFUGR	USD	AACA	31/03/2018
C 3.375 03/01/23	US172967GL98		DBFUFRR	USD	AACA	31/03/2018
VZ 4.750 11/01/41	US92343VBE39		DBFUGR	USD	AACA	31/03/2018
ROK 2.050 03/01/20 '20	US773903AF60		DBFUGR	USD	AACA	31/03/2018
AMGN 2.650 05/11/22 '22	US031162CP32		DBFNRR	USD	AACA	31/03/2018
HONDA 1.500 11/19/18 MTN	US02665WBK62		DTFUGR	USD	AACA	31/03/2018
TXN 1.000 05/01/18 MATd	US882508AV68		DBFUGR	USD	AACA	31/03/2018
WLL 6.250 04/01/23 '23	US966387AP71		DBFUGR	USD	AACA	31/03/2018
INTC 3.150 05/11/27 '27	US458140AX85		DBXXXX	USD	AACA	31/03/2018
MMP 4.250 02/01/21	US55907RAA68		DBFUGR	USD	AACA	31/03/2018
DGE 1.125 04/29/18 MATd	US25243YAT64		DBFUGR	USD	AACA	31/03/2018

Financial instrument name	Financial Instrument (ISIN)	Written description of financial instrument	Instrument Classification	Currency	Market Segment	date
ADTX 4.875 07/15/42	US00101JAG13		DBFUGR	USD	AACA	31/03/2018
QCOM 3.000 05/20/22	US747525AE30		DBFUGR	USD	AACA	31/03/2018
MSI 4.000 09/01/24	US620076BF55		DBFUGR	USD	AACA	31/03/2018
WPZ 3.350 08/15/22 '22	US96950FAJ30		DBFUGR	USD	AACA	31/03/2018
JAN 9.250 06/15/23 '19	US12663QAA31		DBFSGR	USD	AACA	31/03/2018
EBAY 2.200 08/01/19 '19	US278642AH64		DBFUGR	USD	AACA	31/03/2018
T 3.000 06/30/22 '22	US00206RCM25		DBFUGR	USD	AACA	31/03/2018
SHW 3.950 01/15/26 '25	US920355AK06		DBFUGR	USD	AACA	31/03/2018
RY 2.300 03/22/21	US780082AE36		DBFUFR	USD	AACA	31/03/2018
AMGN 4.400 05/01/45 '44	US031162BZ23		DBFUGR	USD	AACA	31/03/2018
KO 3.300 09/01/21	US191216AV26		DBFUFR	USD	AACA	31/03/2018
OKB 2.875 03/13/23	US676167BV08		DBFGFR	USD	AACA	31/03/2018
CCI 3.200 09/01/24 '24	US22822VAG68		DBFNGR	USD	AACA	31/03/2018
JCNLG 2.250 04/29/21	US46849LSP75		DTFUFR	USD	AACA	31/03/2018
DIS 2.950 06/15/27 MTN	US25468PDV58		DTFUGR	USD	AACA	31/03/2018
NOVN 4.400 04/24/20	US66989HAD08		DBFGGR	USD	AACA	31/03/2018
AAPL 1.100 08/02/19	US037833CB42		DBFUGR	USD	AACA	31/03/2018
CA 2.537 07/01/22	US797669XV58			USD	AACA	31/03/2018
MKL 7.125 09/30/19	US570535AH72		DBFUGR	USD	AACA	31/03/2018
BAC 3.248 10/21/27 '26 MTN	US06051GGA13		DBFUGR	USD	AACA	31/03/2018
NAVI 6.625 07/26/21	US63938CAD02		DBFUGR	USD	AACA	31/03/2018
DVMT 6.500 04/15/38	US24702RAF82		DBFUGR	USD	AACA	31/03/2018
CNC 5.625 02/15/21 '18	US15135BAF85		DBFUGR	USD	AACA	31/03/2018
HYMTR 2.875 08/09/18	USU44886AE61		DBFUFR	USD	AACA	31/03/2018
NOKIA 6.625 05/15/39	US654902AC90		DBFUFR	USD	AACA	31/03/2018
SYMC 5.000 04/15/25 '20	US871503AU26		DBFUGR	USD	AACA	31/03/2018
HLT 4.250 09/01/24 '19	US432833AB70		DBFUGR	USD	AACA	31/03/2018
FIBRC 5.500 01/17/27	US31572UAF30		DBFGGR	USD	AACA	31/03/2018
IAC 4.750 12/15/22 '18	US44919PAC68		DBFUGR	USD	AACA	31/03/2018
CEQP 6.250 04/01/23 '18	US226373AL21		DBFUGR	USD	AACA	31/03/2018
S 7.125 06/15/24	US85207UAH86		DBFUGR	USD	AACA	31/03/2018
NANLA 5.000 08/01/18 CALd	US62875FAB40		DBFSGR	USD	AACA	31/03/2018
T 5.000 03/01/21	US25459HBA23		DBFUGR	USD	AACA	31/03/2018
AMCX 4.750 12/15/22 '18	US00164VAC72		DBFUGR	USD	AACA	31/03/2018
DVA 5.000 05/01/25 '20	US23918KAR95		DBFUGR	USD	AACA	31/03/2018
CHTR 5.250 03/15/21 '18	US1248EPBB84		DBFUGR	USD	AACA	31/03/2018
TOL 4.875 11/15/25 '25	US88947EAR18		DBFGGR	USD	AACA	31/03/2018
VEGV 13.625 08/15/18	US922646AT10		DBFUFR	USD	AACA	31/03/2018
BX 6.375 12/01/19 '18	US00213MAB00		DBFSGR	USD	AACA	31/03/2018
ARNC 6.150 08/15/20	US013817AU59		DBFUGR	USD	AACA	31/03/2018
MGM 6.625 12/15/21	US552953CA78		DBFUGR	USD	AACA	31/03/2018

Financial instrument name	Financial Instrument (ISIN)	Written description of financial instrument	Instrument Classification	Currency	Market Segment	date
TDG 6.000 07/15/22 '18	US893647AW74		DBFUGR	USD	AACA	31/03/2018
TLIT 6.000 09/30/34	US87927VAM00		DBFUGR	USD	AACA	31/03/2018
CNK 5.125 12/15/22 '18	US172441AX54		DBFUGR	USD	AACA	31/03/2018
NLSN 4.500 10/01/20 '18	US65409QBA94		DBFUGR	USD	AACA	31/03/2018
CVA 6.375 10/01/22 '18	US22282EAE23		DBFUGR	USD	AACA	31/03/2018
THSX 4.875 03/15/22 '18	US89469AAB08		DBFUGR	USD	AACA	31/03/2018
CNC 4.750 01/15/25 '20	US15135BAJ08		DBFUGR	USD	AACA	31/03/2018
DISH 6.750 06/01/21	US25470XAE58		DBFUGR	USD	AACA	31/03/2018
LBGV 6.000 05/20/19 MTN	XS0629509943		DTFXFR	USD	AACA	31/03/2018
CNC 6.125 02/15/24 '19	US15135BAH42		DBFUGR	USD	AACA	31/03/2018
CINEX 5.750 03/15/22 CALd	US758766AH24		DBFUGR	USD	AACA	31/03/2018
GLENX 2.500 01/15/19	XS0938722401		DYFXXR	USD	AACA	31/03/2018
BIC 6.125 07/26/20	US05968LAB80		DBFUFR	USD	AACA	31/03/2018
TDG 5.500 10/15/20 '18	US893647AR89		DBFUGR	USD	AACA	31/03/2018
NCMIA 6.000 04/15/22 '18	US63530QAE98		DBFSGR	USD	AACA	31/03/2018
SM 6.500 11/15/21 '18	US78454LAD29		DBFUGR	USD	AACA	31/03/2018
TPCHO 8.750 12/15/20 '18	US89236YAA29		DBFSGR	USD	AACA	31/03/2018
ELETE 5.750 10/27/21	USP22854AG14		DBFUGR	USD	AACA	31/03/2018
AMCXX 5.875 02/15/22 '18	US00165AAF57		DBFUGR	USD	AACA	31/03/2018
FDC 5.750 01/15/24 '19	US32008DAB29		DBFSGR	USD	AACA	31/03/2018
NCR 5.875 12/15/21 '18	US62886EAR99		DBFUGR	USD	AACA	31/03/2018
NXPI 4.125 06/01/21	US62947QAU22		DBFUGR	USD	AACA	31/03/2018
VALEC 8.250 01/17/34	US91911TAE38		DBFGGR	USD	AACA	31/03/2018
ELEME 5.500 01/15/25 '20	USP3713LAA63		DBFUGR	USD	AACA	31/03/2018
SIRI 5.000 08/01/27 '22	USU82764AM01		DBFNGR	USD	AACA	31/03/2018
PACKH 5.750 10/15/20 '18	US761735AP42		DBFSGR	USD	AACA	31/03/2018
TLIT 7.175 06/18/19	US872456AA66		DBFUGR	USD	AACA	31/03/2018
ETE 5.500 06/01/27 '27	US29273VAF76		DBFUGR	USD	AACA	31/03/2018
CTL 5.375 08/15/22 '18	US527298BD49		DBFUGR	USD	AACA	31/03/2018
ADTX 4.125 06/15/23	US00101JAH95		DBFUGR	USD	AACA	31/03/2018
RCKHD 5.750 05/01/25 '20	US74840LAA08		DBFUGR	USD	AACA	31/03/2018
CTL 5.625 04/01/25 '25	US156700AZ93		DBFUGR	USD	AACA	31/03/2018
LGCYX 6.625 12/01/21 '18	US52471TAD90		DBFUGR	USD	AACA	31/03/2018
AMCX 5.000 04/01/24 '20	US00164VAD55		DBFUGR	USD	AACA	31/03/2018
DHI 3.750 03/01/19 '18	US23331ABJ79		DBFUGR	USD	AACA	31/03/2018
FLEX 5.000 02/15/23	US33938EAS63		DBFUGR	USD	AACA	31/03/2018
MTDR 6.875 04/15/23 '18	US576485AB26		DBFUGR	USD	AACA	31/03/2018
CKH 7.375 10/01/19	US811904AK78		DBFUGR	USD	AACA	31/03/2018
ZKLMN 9.875 06/15/23 '19	US98932KAA07		DBFSGR	USD	AACA	31/03/2018
ADTX 9.250 05/15/23 '19	US74166MAA45		DBFSGR	USD	AACA	31/03/2018
FTR 7.625 04/15/24	US35906AAN81		DBFUGR	USD	AACA	31/03/2018



Financial instrument name	Financial Instrument (ISIN)	Written description of financial instrument	Instrument Classification	Currency	Market Segment	date
AVP 7.000 03/15/23	US054303BA99		DBFUGR	USD	AACA	31/03/2018
KBH 7.500 09/15/22	US48666KAR05		DBFUGR	USD	AACA	31/03/2018
EPC 4.700 05/19/21	US29266RAB42		DBFUGR	USD	AACA	31/03/2018
STLD 5.250 04/15/23 '18	US858119AZ32		DBFUGR	USD	AACA	31/03/2018
PLGV 2.000 10/25/46 MTN	XS1508566558		DTFUFB	EUR	AACA	31/03/2018
ATCA 7.625 02/15/25 '20	US02154VAB71		DBFUGR	USD	AACA	31/03/2018
PETRD 7.375 01/17/27	US71647NAS80		DBFUGR	USD	AACA	31/03/2018
DNR 6.375 08/15/21 '18	US247916AC30		DBFUGR	USD	AACA	31/03/2018
ENDP 5.750 01/15/22 '18	US29271LAA26		DBFUGR	USD	AACA	31/03/2018
FE 4.250 03/15/23 '22	US337932AF44		DBFUGR	USD	AACA	31/03/2018
VALEC 6.875 11/21/36	US91911TAH68		DBFGGR	USD	AACA	31/03/2018
SEE 5.250 04/01/23 '23	US81211KAU43		DBFUGR	USD	AACA	31/03/2018
RKERR 6.875 04/15/40	US77340RAM97		DBFUGR	USD	AACA	31/03/2018
VOLTP 5.250 06/01/26 '21	US131347CK09		DBFSGR	USD	AACA	31/03/2018
COLTL 8.500 Perp '20 FRN	USP28768AB86		DBFUPR	USD	AACA	31/03/2018
LBGV 5.450 11/28/19 MTN	XS0707819727		DTFXFR	USD	AACA	31/03/2018
ATUS 7.750 07/15/25 '20	US02155EAA64		DBFUGR	USD	AACA	31/03/2018
ARGV 2.260 12/31/38	XS0501195993		DBFXAR	EUR	AACA	31/03/2018
VOLTP 5.750 01/15/25 '19	US131347CF14		DBFUGR	USD	AACA	31/03/2018
S 7.000 03/01/20	USU84691AD30		DBFGGR	USD	AACA	31/03/2018
PETRD 5.750 01/20/20 CALd	US71645WAP68		DBFGGR	USD	AACA	31/03/2018
IGT 6.500 02/15/25 '24	US460599AC74		DBFSGR	USD	AACA	31/03/2018
SIRI 6.000 07/15/24 '19	US82967NAS71		DBFUGR	USD	AACA	31/03/2018
CNHI 3.875 10/15/21	US12592BAG95		DBFUGR	USD	AACA	31/03/2018
CRE 4.250 04/01/23	US05990GAA31		DBFUFR	USD	AACA	31/03/2018
AES 6.000 05/15/26 '21	US00130HBX26		DBFUGR	USD	AACA	31/03/2018
YUM 5.250 06/01/26 '21	US48250NAB10		DBFGGR	USD	AACA	31/03/2018
GEPH 6.875 01/15/22 '18	US12531TAB52		DBFUGR	USD	AACA	31/03/2018
TOL 4.000 12/31/18 '18	US88947EAP51		DBFGGR	USD	AACA	31/03/2018
LBGV 6.000 01/27/23 MTN	XS0859367194		DTFXFR	USD	AACA	31/03/2018
NAVI 7.250 01/25/22 MTN	US78442FEL85		DTFUGR	USD	AACA	31/03/2018
LBX 5.625 10/15/23	US501797AJ37		DBFUGR	USD	AACA	31/03/2018
CTL 7.500 04/01/24 '24	US156700BA34		DBFUGR	USD	AACA	31/03/2018
MUR 4.000 06/01/22 '22	US626717AD43		DBFUGR	USD	AACA	31/03/2018
GHING 5.375 11/15/24 '19	US120111BM05		DBFUGR	USD	AACA	31/03/2018
AMXL 3.125 07/16/22	US02364WBD65		DBFUGR	USD	AACA	31/03/2018
SM 5.625 06/01/25 '20	US78454LAL45		DBFUGR	USD	AACA	31/03/2018
IHRT 11.250 03/01/21 DFTd	US184502BN15		DBFGGR	USD	AACA	31/03/2018
PETRD 6.750 01/27/41	US71645WAS08		DBFGGR	USD	AACA	31/03/2018
EMBRC 5.150 06/15/22	US29082AAA51		DBFUGR	USD	AACA	31/03/2018
PETRD 8.750 05/23/26	US71647NAQ25		DBFGGR	USD	AACA	31/03/2018

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SWN 4.100 03/15/22 '21	US845467AH21		DBFGGR	USD	AACA	31/03/2018
FCX 5.400 11/14/34 '34	US35671DBJ37		DBFUGR	USD	AACA	31/03/2018
WMB 4.550 06/24/24 '24	US969457BW96		DBFUGR	USD	AACA	31/03/2018
MT 7.000 03/01/41	US03938LAS34		DBFUGR	USD	AACA	31/03/2018
SM 5.000 01/15/24 '18	US78454LAH33		DBFUGR	USD	AACA	31/03/2018
UPCFI 5.375 01/15/25 '20	US90320MAA36		DBFSGR	USD	AACA	31/03/2018
CHTR 5.750 02/15/26 '21	US1248EPBM40		DBFUGR	USD	AACA	31/03/2018
QBR 5.000 07/15/22	US92658TAQ13		DBFUGR	USD	AACA	31/03/2018
CE 5.875 06/15/21	US15089QAC87		DBFUGR	USD	AACA	31/03/2018
SVGV 8.625 02/28/29	USP01012BX31		DBFUFR	USD	AACA	31/03/2018
CTL 7.600 09/15/39	US156700AM80		DBFUGR	USD	AACA	31/03/2018
FGPX 6.500 05/01/21 '18	US315292AM45		DBFUGR	USD	AACA	31/03/2018
MSCI 5.250 11/15/24 '19	US55354GAA85		DBFUGR	USD	AACA	31/03/2018
CNOOC 6.200 07/30/19	US65334HAK86		DBFUGR	USD	AACA	31/03/2018
PEGV 8.750 11/21/33	US715638AP79		DBFUFR	USD	AACA	31/03/2018
CVOVQ 8.500 09/15/22 DFTd	USU15677AE49		DBFSGR	USD	AACA	31/03/2018
RRD 7.000 02/15/22	US257867AZ49		DBFUGR	USD	AACA	31/03/2018
CLRX 3.800 06/01/24 '24	US212015AN15		DBFUGR	USD	AACA	31/03/2018
THC 4.625 07/15/24 '20	USU88030AZ19		DBFSGR	USD	AACA	31/03/2018
FTR 7.125 03/15/19	US17453BAW19		DBFUGR	USD	AACA	31/03/2018
AMDSR 8.500 12/15/21 '18	USU0275TAA98		DBFUGR	USD	AACA	31/03/2018
CAS 5.750 07/15/23 '18	US146900AQ85		DBFUGR	USD	AACA	31/03/2018
WFT 7.000 03/15/38	US947075AE71		DBFGGR	USD	AACA	31/03/2018
HCA 4.250 10/15/19	US404119BP36		DBFUGR	USD	AACA	31/03/2018
CNHI 3.375 07/15/19	US12592BAB09		DBFUGR	USD	AACA	31/03/2018
MDC 5.500 01/15/24 '23	US552676AR93		DBFUGR	USD	AACA	31/03/2018
WYNN 5.500 03/01/25 '24	US983130AV78		DBFUGR	USD	AACA	31/03/2018
ESV 4.500 10/01/24 '24	US29358QAC33		DBFUGR	USD	AACA	31/03/2018
PETRD 4.875 03/17/20 CALd	US71647NAH26		DBFGGR	USD	AACA	31/03/2018
ASRSU 10.000 04/01/22 '20	US04364VAA17		DBFUGR	USD	AACA	31/03/2018
JBSSC 8.250 02/01/20 CALd	USU0901CAD21		DBFUGR	USD	AACA	31/03/2018
DO 4.875 11/01/43 '43	US25271CAN20		DBFUGR	USD	AACA	31/03/2018
CCOX 7.625 03/15/20 '18	US18451QAH11		DBFUFR	USD	AACA	31/03/2018
CVOVQ 6.000 08/01/19 DFTd	USU15677AD65		DBFSGR	USD	AACA	31/03/2018
LEN 6.625 05/01/20	US783764AP81		DBFUGR	USD	AACA	31/03/2018
VRX 5.875 05/15/23 '18	US91831AAB70		DBFUGR	USD	AACA	31/03/2018
PEMEX 6.750 09/21/47	US71654QCC42		DBFUGR	USD	AACA	31/03/2018
DE 2.750 03/15/22 MTN	US24422ERM39		DTFUFR	USD	AACA	31/03/2018
ITALI 7.125 07/15/23 '18	US465349AA60		DBFUGR	USD	AACA	31/03/2018
MTZ 4.875 03/15/23 '18	US576323AN93		DBFUGR	USD	AACA	31/03/2018
PACLI 7.125 10/15/20	US05367AAA16		DBFUGR	USD	AACA	31/03/2018

Financial instrument name	Financial Instrument (ISIN)	Written description of financial instrument	Instrument Classification	Currency	Market Segment	date
VST 7.375 11/01/22 '18	US26817RAN89		DBFUGR	USD	AACA	31/03/2018
MPCXX 5.500 02/15/23 '18	US570506AQ84		DBFUGR	USD	AACA	31/03/2018
ESV 8.500 06/15/19 CALd	US74153QAG73		DBFUGR	USD	AACA	31/03/2018
HALC 5.875 09/30/26 '21	US670001AC05		DBFUGR	USD	AACA	31/03/2018
T 3.400 06/15/22	US887317AQ81		DBFUGR	USD	AACA	31/03/2018
ATAX 6.500 06/15/23 '18	US001940AA33		DBFUGR	USD	AACA	31/03/2018
MEG 6.375 01/30/23 '18	US552704AB48		DBFUGR	USD	AACA	31/03/2018
PAG 5.500 05/15/26 '21	US70959WAG87		DBFUGR	USD	AACA	31/03/2018
TGNA 6.375 10/15/23 '18	US364725BE07		DBFUGR	USD	AACA	31/03/2018
NLSN 5.000 04/15/22 '18	US65409QBB77		DBFUGR	USD	AACA	31/03/2018
DEXI 2.250 02/18/20 MTN	XS1550217993		DTFTFR	USD	AACA	31/03/2018
ARGHL 5.875 06/01/25 '20	US716768AC09		DBFNGR	USD	AACA	31/03/2018
EOG 3.150 04/01/25 '25	US26875PAM32		DBFUGR	USD	AACA	31/03/2018
EQNR 4.800 11/08/43	US85771PAQ54		DBFGGR	USD	AACA	31/03/2018
ATCA 7.875 02/15/18 MATd	US126304AG99		DBFUFR	USD	AACA	31/03/2018
EQNR 3.950 05/15/43	US85771PAL67		DBFGGR	USD	AACA	31/03/2018
HES 7.125 03/15/33	US023551AM66		DBFUGR	USD	AACA	31/03/2018
DVMT 3.375 06/01/23 '23	US268648AN20		DBFUGR	USD	AACA	31/03/2018
KMI 5.000 08/15/42 '42	US494550BN50		DBFUGR	USD	AACA	31/03/2018
PLD 4.250 08/15/23 '23	US74340XAW11		DBFGGR	USD	AACA	31/03/2018
COP 3.350 05/15/25 '25	US20826FAG19		DBFUGR	USD	AACA	31/03/2018
MRO 6.600 10/01/37	US565849AE68		DBFUGR	USD	AACA	31/03/2018
CHTR 4.000 03/01/23 '19	US1248EPBZ52		DBFNGR	USD	AACA	31/03/2018
MXGV 8.300 08/15/31 MTN	US91086QAG38		DBFUFR	USD	AACA	31/03/2018
FM 7.000 02/15/21 '18	US335934AF20		DBFUGR	USD	AACA	31/03/2018
FMGX 4.750 05/15/22 '22	US30251GAU13		DBFUGR	USD	AACA	31/03/2018
DHI 4.000 02/15/20	US23331ABK43		DBFUGR	USD	AACA	31/03/2018
DVN 6.300 01/15/19	US25179MAH60		DBFUGR	USD	AACA	31/03/2018
APA 3.250 04/15/22 '22	US037411AZ87		DBFUGR	USD	AACA	31/03/2018
CCI 4.875 04/15/22	US228227BE31		DBFUGR	USD	AACA	31/03/2018
NEVIA 8.875 08/01/20 '18	US78468VAA08		DBFSGR	USD	AACA	31/03/2018
OMHAT 6.000 07/15/22 '18	US36740PAA12		DBFUGR	USD	AACA	31/03/2018
BP 4.750 03/10/19	US05565QBJ67		DBFUGR	USD	AACA	31/03/2018
BQTUN 8.250 09/19/27	US066716AB78		DBFUFR	USD	AACA	31/03/2018
AER 3.875 04/15/18 MATd	US459745GP45		DBFUGR	USD	AACA	31/03/2018
PACKH 5.125 07/15/23 '19	US761735AT63		DBFUGR	USD	AACA	31/03/2018
OUT 5.875 03/15/25 '19	US12505FAF80		DBFUGR	USD	AACA	31/03/2018
NEE 3.250 06/01/24 '23	US341081FK84		DBFSGR	USD	AACA	31/03/2018
AALX 5.500 10/01/19	US02376RAA05		DBFUGR	USD	AACA	31/03/2018
THC 6.750 06/15/23	US88033GCN88		DBFUGR	USD	AACA	31/03/2018
PCG 5.400 01/15/40	US694308GS01		DBFUGR	USD	AACA	31/03/2018

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NEUQU 7.500 04/27/25 MTN	USP7169GAA78		DBFUFR	USD	AACA	31/03/2018
ONTAR 3.200 05/16/24	US68323ACT97		DBFUFR	USD	AACA	31/03/2018
NSM 7.875 10/01/20 '18	US63860UAH32		DBFUGR	USD	AACA	31/03/2018
CTL 5.125 05/01/23 '18	US527298BF96		DBFGGR	USD	AACA	31/03/2018
HR 3.750 04/15/23 '23	US421946AH71		DBFUGR	USD	AACA	31/03/2018
BA 0.950 05/15/18 MATd	US097023BE44		DBFUGR	USD	AACA	31/03/2018
S 7.000 03/01/20	US852061AQ34		DBFGGR	USD	AACA	31/03/2018
CYGV 3.875 05/06/22 MTN	XS1227247191		DTFUFR	EUR	AACA	31/03/2018
OXY 3.500 06/15/25 '25	US674599CG82		DBFUGR	USD	AACA	31/03/2018
DE 3.150 10/15/21 MTN	US24422ERH44		DTFUFR	USD	AACA	31/03/2018
MRO 2.800 11/01/22 '22	US565849AK29		DBFUGR	USD	AACA	31/03/2018
LBGV 8.250 04/12/21 MTN	XS0250882478		DTFUFR	USD	AACA	31/03/2018
BA 2.200 10/30/22 '22	US097023BN43		DBFUGR	USD	AACA	31/03/2018
NNN 3.500 10/15/27 '27	US637417AK28		DBFUGR	USD	AACA	31/03/2018
BA 6.000 03/15/19	US097023AW50		DBFUGR	USD	AACA	31/03/2018
CHTR 4.000 09/01/21 '21	US88732JBA51		DBFUGR	USD	AACA	31/03/2018
AEP 7.000 04/01/38	US037735CM71		DBFUGR	USD	AACA	31/03/2018
BP 3.216 11/28/23 '23	US05565QDG01		DBFGGR	USD	AACA	31/03/2018
TOTF 2.125 01/10/19	US89153VAK52		DBFGGR	USD	AACA	31/03/2018
RABO 2.500 01/19/21 MTN	US21688AAF93		DTFUFR	USD	AACA	31/03/2018
APA 6.000 01/15/37	US037411AR61		DBFUGR	USD	AACA	31/03/2018
WEC 3.550 06/15/25 '25	US976657AL02		DBFUGR	USD	AACA	31/03/2018
CPPIB 2.375 01/29/21	US22411WAE66		DTFGFR	USD	AACA	31/03/2018
BA 2.900 08/15/18 '18	US097014AM61		DBFUGR	USD	AACA	31/03/2018
CNQ 6.250 03/15/38	US136385AL51		DBFUGR	USD	AACA	31/03/2018
OHI 4.500 01/15/25 '24	US681936BD18		DBFUGR	USD	AACA	31/03/2018
VLO 9.375 03/15/19 CALd	US91913YAN04		DBFUGR	USD	AACA	31/03/2018
ENRAN 5.150 03/15/45 '44	US29273RBF55		DBFUGR	USD	AACA	31/03/2018
AER 7.125 09/01/18	US459745GC32		DBFSGR	USD	AACA	31/03/2018
WELL 4.000 06/01/25 '25	US42217KBF21		DBFUGR	USD	AACA	31/03/2018
IADB 1.125 08/28/18	US4581X0CQ91		DTFUFR	USD	AACA	31/03/2018
ENRAN 7.500 07/01/38	US29273RAJ86		DBFUGR	USD	AACA	31/03/2018
OHI 4.375 08/01/23 '23	US681936BJ87		DBFGGR	USD	AACA	31/03/2018
NBL 6.000 03/01/41 '40	US655044AE52		DBFUGR	USD	AACA	31/03/2018
RIGN 9.350 12/15/41	US893830AZ29		DBFGGR	USD	AACA	31/03/2018
SLB 3.650 12/01/23 '23	US806854AH81		DBFGGR	USD	AACA	31/03/2018
GD 3.875 07/15/21 '21	US369550AR93		DBFUGR	USD	AACA	31/03/2018
WELL 4.125 04/01/19 '19	US42217KAY29		DBFUGR	USD	AACA	31/03/2018
HCP 4.000 06/01/25 '25	US40414LAN91		DBFUGR	USD	AACA	31/03/2018
CNQ 6.750 02/01/39	US136385AP65		DBFUGR	USD	AACA	31/03/2018
TOTF 2.700 01/25/23	US89153VAE92		DBFGGR	USD	AACA	31/03/2018

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IBRD 2.125 02/13/23	US459058CY72		DBFUGR	USD	AACA	31/03/2018
ONTAR 2.450 06/29/22	US68323ABK97		DBFUGR	USD	AACA	31/03/2018
VTR 3.250 10/15/26 '26	US92277GAJ67		DBFUGR	USD	AACA	31/03/2018
LH 3.200 02/01/22	US50540RAP73		DBFUGR	USD	AACA	31/03/2018
HON 2.500 11/01/26 '26	US438516BL94		DBFUGR	USD	AACA	31/03/2018
EQNR 2.750 11/10/21	US85771PAV40		DBFUGR	USD	AACA	31/03/2018
JCI 4.250 03/01/21	US478375AE82		DBFUGR	USD	AACA	31/03/2018
HCP 4.000 12/01/22 '22	US40414LAP40		DBFUGR	USD	AACA	31/03/2018
CAH 3.079 06/15/24 '24	US14149YBH09		DBFUGR	USD	AACA	31/03/2018
CVE 6.750 11/15/39	US15135UAF66		DBFUGR	USD	AACA	31/03/2018
BP 3.994 09/26/23	US05565QCJ58		DBFUFR	USD	AACA	31/03/2018
UTX 1.950 11/01/21 '21	US913017CG21		DBFUGR	USD	AACA	31/03/2018
SU 6.500 06/15/38	US867229AE68		DBFUGR	USD	AACA	31/03/2018
HAL 4.750 08/01/43 '43	US406216BE02		DBFUGR	USD	AACA	31/03/2018
OXY 2.600 04/15/22 '22	US674599CK94		DBFUGR	USD	AACA	31/03/2018
EPD 4.900 05/15/46 '45	US29379VBJ17		DBFUGR	USD	AACA	31/03/2018
AAPL 1.900 02/07/20	US037833CK41		DBFUGR	USD	AACA	31/03/2018
WELL 5.250 01/15/22 '21	US42217KAW62		DBFUGR	USD	AACA	31/03/2018
ESRX 2.250 06/15/19	US30219GAH11		DBFUGR	USD	AACA	31/03/2018
KMI 5.000 10/01/21 '21	US28370TAE91		DBFGGR	USD	AACA	31/03/2018
BP 4.742 03/11/21	US05565QBR83		DBFGFR	USD	AACA	31/03/2018
BHP 5.000 09/30/43	US055451AV01		DBFGGR	USD	AACA	31/03/2018
AEP 6.050 05/01/18 MATd	US199575AW15		DBFUGR	USD	AACA	31/03/2018
LMT 4.070 12/15/42	US539830BB41		DBFUGR	USD	AACA	31/03/2018
COP 6.950 04/15/29	US208251AE82		DBFUGR	USD	AACA	31/03/2018
SRE 3.200 06/15/25 '25	US842434CP59		DBFSGR	USD	AACA	31/03/2018
RTN 4.400 02/15/20	US755111BR11		DBFUGR	USD	AACA	31/03/2018
GD 1.875 08/15/23 '23	US369550AW88		DBFUGR	USD	AACA	31/03/2018
HST 5.250 03/15/22 '21	US44107TAS50		DBFUFR	USD	AACA	31/03/2018
IL 7.100 07/01/35	US452152Q872			USD	AACA	31/03/2018
NYLIN 1.700 09/14/21 MTN	US64952XCD12		DTFUFR	USD	AACA	31/03/2018
MRO 3.850 06/01/25 '25	US565849AL02		DBFUGR	USD	AACA	31/03/2018
HST 4.000 06/15/25 '25	US44107TAV89		DBFUGR	USD	AACA	31/03/2018
ENRAN 4.250 04/01/24 '24	US86765BAN91		DBFUGR	USD	AACA	31/03/2018
ESRX 4.800 07/15/46 '46	US30219GAP37		DBFUGR	USD	AACA	31/03/2018
DISCA 5.000 09/20/37 '37	US25470DAS80		DBFGGR	USD	AACA	31/03/2018
JCI 4.500 02/15/47 '46	US478375AU25		DBFUGR	USD	AACA	31/03/2018
UTX 6.125 07/15/38	US913017BP39		DBFUGR	USD	AACA	31/03/2018
COP 2.875 11/15/21 CALd	US20826FAE60		DBFGGR	USD	AACA	31/03/2018
APC 6.950 07/01/24	US492386AU15		DBFSGR	USD	AACA	31/03/2018
TOTF 2.875 02/17/22	US89153VAB53		DBFUGR	USD	AACA	31/03/2018

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WMB 7.625 07/15/19	US969457AW06		DBFUGR	USD	AACA	31/03/2018
CNQ 3.900 02/01/25 '24	US136385AV34		DBFUGR	USD	AACA	31/03/2018
KMI 5.050 02/15/46 '45	US49456BAJ08		DBFUGR	USD	AACA	31/03/2018
DBKG 3.700 05/30/24 MTN	US25152RXA66		DTFUFRR	USD	AACA	31/03/2018
DAL 3.625 03/15/22 '22	US247361ZJ00		DBFUGR	USD	AACA	31/03/2018
SUMFG 3.364 07/12/27	US86562MAR16		DBFNFR	USD	AACA	31/03/2018
VTR 3.250 08/15/22 '22	US92276MAZ86		DBFGGR	USD	AACA	31/03/2018
APA 6.900 09/15/18	US037411AV73		DBFUGR	USD	AACA	31/03/2018
KMI 5.950 02/15/18 MATd	US494550AY25		DBFUGR	USD	AACA	31/03/2018
UTX 1.778 05/04/18 MATd	US913017BZ11		DBFUGR	USD	AACA	31/03/2018
HST 6.000 10/01/21 '21	US44107TAQ94		DBFSGR	USD	AACA	31/03/2018
NEE 4.125 02/01/42 '41	US341081FF99		DBFSGR	USD	AACA	31/03/2018
WELL 4.500 01/15/24 '23	US42217KBC99		DBFUGR	USD	AACA	31/03/2018
EXC 6.250 10/01/39	US30161MAG87		DBFUGR	USD	AACA	31/03/2018
OXY 4.100 02/15/47 '46	US674599CL77		DBFUGR	USD	AACA	31/03/2018
NBL 5.250 11/15/43 '43	US655044AG01		DBFUGR	USD	AACA	31/03/2018
ED 3.875 06/15/47 '46	US209111FL29		DBFUGR	USD	AACA	31/03/2018
WELL 4.950 01/15/21 '20	US42217KAU07		DBFUGR	USD	AACA	31/03/2018
AER 5.875 04/01/19	US459745GL31		DBFUGR	USD	AACA	31/03/2018
NBL 5.050 11/15/44 '44	US655044AJ40		DBFUGR	USD	AACA	31/03/2018
BA 6.125 02/15/33	US097023AU94		DBFUGR	USD	AACA	31/03/2018
BG 8.500 06/15/19	US120568AT72		DBFGGR	USD	AACA	31/03/2018
WPZ 5.100 09/15/45 '45	US96949LAC90		DBFUGR	USD	AACA	31/03/2018
RIOX 4.125 08/21/42 '42	US76720AAG13		DBFGGR	USD	AACA	31/03/2018
APC 5.550 03/15/26 '25	US032511BN64		DBFUGR	USD	AACA	31/03/2018
RDS 4.550 08/12/43	US822582AY86		DBFGGR	USD	AACA	31/03/2018
BP 2.237 05/10/19	US05565QCR74		DBFGGR	USD	AACA	31/03/2018
EPD 5.100 02/15/45 '44	US29379VBC63		DBFGGR	USD	AACA	31/03/2018
HAL 3.250 11/15/21 '21	US406216AZ40		DBFUGR	USD	AACA	31/03/2018
EQNR 3.150 01/23/22	US85771PAF99		DBFUGR	USD	AACA	31/03/2018
KMI 5.400 09/01/44 '44	US494550BW59		DBFUGR	USD	AACA	31/03/2018
PLD 3.750 11/01/25 '25	US74340XBE04		DBFGGR	USD	AACA	31/03/2018
HES 5.800 04/01/47 '46	US42809HAH03		DBFUGR	USD	AACA	31/03/2018
LMT 3.600 03/01/35 '34	US539830BC24		DBFUGR	USD	AACA	31/03/2018
T 4.350 06/15/45 '44	US00206RBK77		DBFUGR	USD	AACA	31/03/2018
PAA 3.850 10/15/23 '23	US72650RBD35		DBFUGR	USD	AACA	31/03/2018
HPE 4.900 10/15/25 '25	USU42832AH59		DBFUGR	USD	AACA	31/03/2018
EXC 2.800 08/15/22 '22	US059165EE64		DBFUGR	USD	AACA	31/03/2018
ESRX 4.125 09/15/20	US58405UAG76		DBFUGR	USD	AACA	31/03/2018
T 5.300 08/14/58 CALd	US00206REQ11		DBFUGR	USD	AACA	31/03/2018
AAPL 2.000 05/06/20	US037833BD17		DBFUGR	USD	AACA	31/03/2018

Financial instrument name	Financial Instrument (ISIN)	Written description of financial instrument	Instrument Classification	Currency	Market Segment	date
HSBA 4.875 01/14/22	US404280AL34		DBFUGR	USD	AACA	31/03/2018
CNQ 3.800 04/15/24 '24	US136385AT87		DBFUGR	USD	AACA	31/03/2018
NAB 2.400 02/21/20 MTN	US05579HAG74		DTFUGR	USD	AACA	31/03/2018
ETR 5.590 10/01/24	US29365PAP71		DBFSGR	USD	AACA	31/03/2018
ONTAR 2.000 09/27/18	US683235AA32		DBFUFR	USD	AACA	31/03/2018
EBRD 2.750 03/07/23 MTN	US29874QDH48		DTFUFR	USD	AACA	31/03/2018
DVMT 8.350 07/15/46 '46	US25272KAR41		DBFSGR	USD	AACA	31/03/2018
MPCXX 5.125 03/01/21	US56585AAD46		DBFUGR	USD	AACA	31/03/2018
DISCA 3.300 05/15/22	US25470DAF69		DBFGGR	USD	AACA	31/03/2018
DISCA 5.200 09/20/47 '47	US25470DAT63		DBFGGR	USD	AACA	31/03/2018
COLXX 3.200 03/15/24 '24	US774341AJ07		DBFUGR	USD	AACA	31/03/2018
TSN 2.250 08/23/21 '21	US902494BF93		DBFNGR	USD	AACA	31/03/2018
GLENX 4.125 05/30/23	US378272AF53		DBFUGR	USD	AACA	31/03/2018
LH 2.625 02/01/20	US50540RAR30		DBFUGR	USD	AACA	31/03/2018
VTR 3.125 06/15/23 '23	US92277GAH02		DBFUGR	USD	AACA	31/03/2018
XRX 3.625 03/15/23 '23	US984121CQ49		DBFUGR	USD	AACA	31/03/2018
BrightSphere Investment Gr.PLCDL-Not	US67110KAA97		DBFUGR	USD	AACA	31/03/2018
FRGV 04/25/33	FR0010809459		DBZXXN	EUR	AACA	31/03/2018
CHTR 7.300 07/01/38	US88732JAN81		DBFUFR	USD	AACA	31/03/2018
AIRP 2.375 02/15/20 '20	US009363AP78		DBFUGR	USD	AACA	31/03/2018
JCI 5.700 03/01/41	US478375AJ79		DBFUGR	USD	AACA	31/03/2018
HRS 4.854 04/27/35 '34	US413875AS47		DBFUGR	USD	AACA	31/03/2018
RECTL 2.375 05/04/20 MTN	US75951AAC27		DTFUFR	USD	AACA	31/03/2018
PRCGA 2.200 06/03/21 MTN	US74153WCH07		DTFUFR	USD	AACA	31/03/2018
ESRX 7.125 03/15/18 MATd	US58405UAD46		DBFUGR	USD	AACA	31/03/2018
MPW 5.250 08/01/26 '21	US55342UAG94		DBFGGR	USD	AACA	31/03/2018
ITGV 02/01/20	IT0004848617		DBZUFB	EUR	AACA	31/03/2018
PCG 5.800 03/01/37	US694308GJ02		DBFUGR	USD	AACA	31/03/2018
WMB 7.500 01/15/31	US969457BB59		DBFUGR	USD	AACA	31/03/2018
F 7.450 07/16/31	US345370CA64		DBFUFR	USD	AACA	31/03/2018
TAP 4.200 07/15/46 '46	US60871RAH30		DBFUGR	USD	AACA	31/03/2018
BMWG 1.500 04/11/19 MTN	US05565EAD76		DBFGGR	USD	AACA	31/03/2018
LH 2.500 11/01/18	US50540RAM43		DBFUGR	USD	AACA	31/03/2018
AVB 3.450 06/01/25 '25 MTN	US05348EAV11		DTFUGR	USD	AACA	31/03/2018
JCNLG 2.500 06/27/22 MTN	US46849LSW27		DTFUFR	USD	AACA	31/03/2018
HONDA 2.000 02/14/20 MTN	US02665WBM29		DTFUGR	USD	AACA	31/03/2018
BAC 3.593 07/21/28 '27 MTN	US06051GGR48		DTVNGR	USD	AACA	31/03/2018
HA 3.900 07/15/27	US419838AA57		DBFSFR	USD	AACA	31/03/2018
MSI 7.500 05/15/25	US620076AH21		DBFUFR	USD	AACA	31/03/2018
TXN 2.625 05/15/24 '24	US882508BB95		DBFUGR	USD	AACA	31/03/2018
ITGV 0.679 04/15/25 FRN	IT0005311508		DBVUFB	EUR	AACA	31/03/2018

Financial instrument name	Financial Instrument (ISIN)	Written description of financial instrument	Instrument Classification	Currency	Market Segment	date
AZGV 4.750 03/18/24	US05477LAA44		DBFUFR	USD	AACA	31/03/2018
MDT 4.625 03/15/45	US585055BU98		DBFUGR	USD	AACA	31/03/2018
CMCSA 6.550 07/01/39	US20030NAY76		DBFUGR	USD	AACA	31/03/2018
UNP 3.250 08/15/25 '25	US907818ED66		DBFUGR	USD	AACA	31/03/2018
BMO 1.900 08/27/21 MTN	US06367TJX90		DTFUFR	USD	AACA	31/03/2018
BRK 2.750 03/15/23 '23	US084670BR84		DBFUGR	USD	AACA	31/03/2018
QRTEA 4.375 03/15/23	US747262AK96		DBFSGR	USD	AACA	31/03/2018
CQP 5.625 03/01/25 '24	US785592AM87		DBFSGR	USD	AACA	31/03/2018
RAD 7.700 02/15/27	US767754AJ35		DBFUFR	USD	AACA	31/03/2018
FMEG 5.875 01/31/22	US35802XAF06		DBFUGR	USD	AACA	31/03/2018
MSFT 4.450 11/03/45 '45	US594918BL72		DBFUGR	USD	AACA	31/03/2018
SRE 7.250 01/15/33	US68233DAP24		DBFSGR	USD	AACA	31/03/2018
VZ 4.500 08/10/33	US92343VEA89		DBFUGR	USD	AACA	31/03/2018
INTC 4.800 10/01/41	US458140AK64		DBFUGR	USD	AACA	31/03/2018
INTC 2.700 12/15/22	US458140AM21		DBFUGR	USD	AACA	31/03/2018
AAP 5.750 05/01/20	US00751YAA47		DBFUGR	USD	AACA	31/03/2018
CMCSA 3.125 07/15/22	US20030NBD21		DBFUGR	USD	AACA	31/03/2018
MSFT 3.125 11/03/25 '25	US594918BJ27		DBFUGR	USD	AACA	31/03/2018
OASX 6.875 01/15/23 '18	US674215AE80		DBFUGR	USD	AACA	31/03/2018
SYK 3.375 05/15/24 '24	US863667AF81		DBFUGR	USD	AACA	31/03/2018
T 4.600 02/15/21 '20	US00206RCZ38		DBFUGR	USD	AACA	31/03/2018
C 4.450 09/29/27	US172967KA87		DBFUGR	USD	AACA	31/03/2018
NEE 5.960 04/01/39	US341081FB85		DBFSGR	USD	AACA	31/03/2018
HONDA 2.250 08/15/19 MTN	US02665WAH43		DTFUFR	USD	AACA	31/03/2018
UPCRR 8.000 01/10/21	US907833AJ65		DGFSGR	USD	AACA	31/03/2018
MSFT 4.200 06/01/19	US594918AC82		DBFUFR	USD	AACA	31/03/2018
AX 3.875 07/15/23 '23	US00846UAJ07		DBFUGR	USD	AACA	31/03/2018
KHC 4.375 06/01/46 '45	US50077LAB27		DBFGGR	USD	AACA	31/03/2018
C 4.400 06/10/25	US172967JT97		DBFUFR	USD	AACA	31/03/2018
VEGV 9.250 09/15/27 DFTd	US922646AS37		DBFUFR	USD	AACA	31/03/2018
WBS 4.375 02/15/24 '24	US947890AH22		DBFUGR	USD	AACA	31/03/2018
CSCO 5.900 02/15/39	US17275RAD44		DBFUGR	USD	AACA	31/03/2018
T 5.350 09/01/40	US04650NAB01		DBFUGR	USD	AACA	31/03/2018
SPG 4.250 10/01/44 '44	US828807CT20		DBFUGR	USD	AACA	31/03/2018
MS 4.875 11/01/22 MTN	US6174824M37		DBFUFR	USD	AACA	31/03/2018
MSFT 2.650 11/03/22 '22	US594918BH60		DBFUGR	USD	AACA	31/03/2018
BK 3.000 10/30/28 '28 MTN	US06406GAA94		DTFUGR	USD	AACA	31/03/2018
ABBV 4.450 05/14/46 '45	US00287YAW93		DBFUGR	USD	AACA	31/03/2018
GLENX 4.250 10/25/22	USC98874AM93		DBFGGR	USD	AACA	31/03/2018
LLOY 6.375 01/21/21	US539473AH14		DBFUFR	USD	AACA	31/03/2018
AXP 2.250 08/15/19 MTN	US0258M0DP10		DTFUFR	USD	AACA	31/03/2018



Financial instrument name	Financial Instrument (ISIN)	Written description of financial instrument	Instrument Classification	Currency	Market Segment	date
CBA 5.000 03/19/20 MTN	US2027A0EL98		DTFNFR	USD	AACA	31/03/2018
ALIVH 5.000 08/15/19	US786514BR92		DBFUGR	USD	AACA	31/03/2018
MYL 2.600 06/24/18 CALd	US628530AX57		DBFUGR	USD	AACA	31/03/2018
GLENX 4.000 04/16/25	US378272AL22		DBFGGR	USD	AACA	31/03/2018
HPE 6.350 10/15/45 '45	US42824CAY57		DBFUGR	USD	AACA	31/03/2018
EMBRC 5.696 09/16/23	USG30376AB69		DBFGGR	USD	AACA	31/03/2018
BRGV 12.750 01/15/20	US105756AK66		DBFUFR	USD	AACA	31/03/2018
TPX 5.625 10/15/23 '18	US88023UAD37		DBFGGR	USD	AACA	31/03/2018
XOG 7.375 05/15/24 '20	US30227MAA36		DBFGGR	USD	AACA	31/03/2018
RIGN 7.500 01/15/26 '21	USG90073AB69		DBFGGR	USD	AACA	31/03/2018
CHK 8.000 06/15/27 '22	US165167CV76		DBFNGR	USD	AACA	31/03/2018
RRD 6.000 04/01/24	US257867BB61		DBFUGR	USD	AACA	31/03/2018
TMUS 5.125 04/15/25 '20	US87264AAS42		DBFUGR	USD	AACA	31/03/2018
PETRD 6.125 01/17/22	US71647NAR08		DBFUGR	USD	AACA	31/03/2018
STX 4.750 06/01/23	US81180WAH43		DBFGGR	USD	AACA	31/03/2018
CMXCP 6.000 04/01/24 '19	USU12763AD75		DBFGGR	USD	AACA	31/03/2018
CIT 5.000 08/01/23	US125581GR39		DBFUGR	USD	AACA	31/03/2018
VST 5.875 06/01/23 '18	US26817RAB42		DBFUGR	USD	AACA	31/03/2018
UNITX 8.250 10/15/23 '19	US20341WAD74		DBFUGR	USD	AACA	31/03/2018
CHK 6.125 02/15/21	US165167CG00		DBFUGR	USD	AACA	31/03/2018
TEINE 6.875 09/30/22 '18	US879068AA20		DBFUGR	USD	AACA	31/03/2018
UYGV 6.875 09/28/25	US760942AX01		DBFUFR	USD	AACA	31/03/2018
IHRT 9.000 12/15/19 DFTd	US184502BL58		DBFGGR	USD	AACA	31/03/2018
AALX 3.650 08/15/30	US023761AA74		DMFSGR	USD	AACA	31/03/2018
TOTF 4.125 01/28/21	US89152UAF93		DBFUGR	USD	AACA	31/03/2018
ABI 3.700 02/01/24	US03524BAE65		DBFUGR	USD	AACA	31/03/2018
DE 1.950 01/08/19 MTN	US24422ETE94		DTFUFR	USD	AACA	31/03/2018
SKGV 1.625 01/21/31	SK4120011420		DBFTFB	EUR	AACA	31/03/2018
AVB 3.200 01/15/28 '27 MTN	US05348EBC21		DTFUFR	USD	AACA	31/03/2018
LEN 8.375 01/15/21	US85375CBB63		DBFUGR	USD	AACA	31/03/2018
ARGV 8.280 12/31/33	US040114GL81		DBFUFR	USD	AACA	31/03/2018
ABX 4.950 01/15/20	US06849UAC99		DBFGGR	USD	AACA	31/03/2018
EQNR 2.250 11/08/19	US85771PAW23		DBFUGR	USD	AACA	31/03/2018
SBGI 5.625 08/01/24 '19	US829259AR17		DBFUGR	USD	AACA	31/03/2018
ENAP 4.750 12/06/21	USP37110AG12		DBFUGR	USD	AACA	31/03/2018
UTX 4.150 05/15/45 '44	US913017CA50		DBFUGR	USD	AACA	31/03/2018
PDVSA 5.375 04/12/27 DFTd	XS0294364954		DBFXBR	USD	AACA	31/03/2018
NOC 5.050 08/01/19	US666807BA91		DBFUGR	USD	AACA	31/03/2018
PPL 5.000 03/15/44 '43	US69352PAJ21		DBFUGR	USD	AACA	31/03/2018
CDRHA 4.000 04/25/18 MATd	FR0010345181		DTFXN	EUR	AACA	31/03/2018
JCI 5.125 09/14/45 '45	US478375AS78		DBFUGR	USD	AACA	31/03/2018

Financial instrument name	Financial Instrument (ISIN)	Written description of financial instrument	Instrument Classification	Currency	Market Segment	date
MPCXX 2.700 12/14/18 CALd	US56585AAK88		DBFUGR	USD	AACA	31/03/2018
CHTR 5.000 02/01/28 '22	US1248EPBX05		DBFUGR	USD	AACA	31/03/2018
MZHFN 2.839 09/13/26	US60687YAG44		DBFUFR	USD	AACA	31/03/2018
REL 8.625 01/15/19	US758202AG01		DBFGGR	USD	AACA	31/03/2018
PPL 2.500 09/01/22 '22	US69351UAQ67		DBFSGR	USD	AACA	31/03/2018
EOG 2.450 04/01/20 '20	US26875PAL58		DBFUGR	USD	AACA	31/03/2018
CHTR 6.384 10/23/35 '35	US161175AZ73		DBFSGR	USD	AACA	31/03/2018
T 3.600 02/17/23 '22	US00206RCS94		DBFUGR	USD	AACA	31/03/2018
ARE 2.750 01/15/20 '19	US015271AF60		DBFGGR	USD	AACA	31/03/2018
GM 5.150 04/01/38 '37	US37045VAP58		DBFUGR	USD	AACA	31/03/2018
CBA 5.000 10/15/19 MTN	US2027A1DJ35		DTFNFR	USD	AACA	31/03/2018
DISCA 5.625 08/15/19	US25470DAA72		DBFGGR	USD	AACA	31/03/2018
GILD 2.550 09/01/20	US375558BB81		DBFUGR	USD	AACA	31/03/2018
KMI 6.850 02/15/20	US494550BB13		DBFUGR	USD	AACA	31/03/2018
SWN 7.500 04/01/26 '21	US845467AM16		DBFNGR	USD	AACA	31/03/2018
LEN 4.875 12/15/23 '23	US526057BW31		DBFUGR	USD	AACA	31/03/2018
SAN 2.375 03/16/20	US80283LAN38		DBFGGR	USD	AACA	31/03/2018
ENRAN 5.875 03/01/22 '21	US75886AAL26		DBFUGR	USD	AACA	31/03/2018
C 3.887 01/10/28 '27 FRN	US172967LD18		DBVUGR	USD	AACA	31/03/2018
WESXX 5.375 06/01/21 '21	US958254AA26		DBFUGR	USD	AACA	31/03/2018
CJR 4.625 04/12/23	USP31442AC34		DBFUGR	USD	AACA	31/03/2018
WPZ 4.000 11/15/21 '21	US96950FAH73		DBFUGR	USD	AACA	31/03/2018
DVN 4.000 07/15/21 '21	US25179MAK99		DBFUGR	USD	AACA	31/03/2018
CRLYL 6.625 05/15/22 '18	US22663AAA79		DBFUGR	USD	AACA	31/03/2018
SPG 3.375 12/01/27 '27	US828807DE42		DBFUGR	USD	AACA	31/03/2018
MRCG 1.700 03/19/18 MATd	US26867LAC46		DBFGGR	USD	AACA	31/03/2018
FCX 3.550 03/01/22 '21	US35671DAU90		DBFUGR	USD	AACA	31/03/2018
EOG 4.400 06/01/20	US26875PAE16		DBFUGR	USD	AACA	31/03/2018
ITGV 03/28/18 MATd	IT0005175366		DBZUFB	EUR	AACA	31/03/2018
KMI 5.000 03/01/43 '42	US494550BP09		DBFUGR	USD	AACA	31/03/2018
AMZN 4.800 12/05/34 '34	US023135AP19		DBFUGR	USD	AACA	31/03/2018
RDS 4.125 05/11/35	US822582BE14		DBFGGR	USD	AACA	31/03/2018
MDT 3.150 03/15/22	US585055BR69		DBFUGR	USD	AACA	31/03/2018
ATO 3.000 06/15/27 '27	US049560AN51		DBFNGR	USD	AACA	31/03/2018
BOXPA 9.000 10/15/19 '18	US103186AA06		DBFUGR	USD	AACA	31/03/2018
SLB 2.350 12/21/18	US806851AB72		DBFUGR	USD	AACA	31/03/2018
DUK 2.500 03/15/23 '23	US26442CAQ78		DBFSGR	USD	AACA	31/03/2018
NE 7.875 02/01/26 '21	US65504LAQ05		DBFNGR	USD	AACA	31/03/2018
AXL 6.250 03/15/21 CALd	US02406PAM23		DBFGGR	USD	AACA	31/03/2018
CCI 4.450 02/15/26 '25	US22822VAB71		DBFUGR	USD	AACA	31/03/2018
WPX 6.000 01/15/22 '21	US98212BAD55		DBFUGR	USD	AACA	31/03/2018

Financial instrument name	Financial Instrument (ISIN)	Written description of financial instrument	Instrument Classification	Currency	Market Segment	date
NRG 6.250 07/15/22 '18	US629377BW10		DBFUGR	USD	AACA	31/03/2018
HON 1.850 11/01/21 '21	US438516BM77		DBFUGR	USD	AACA	31/03/2018
EDF 2.350 10/13/20 '20	US268317AN46		DBFUGR	USD	AACA	31/03/2018
LLOY 2.400 03/17/20	US53944VAE92		DBFUGR	USD	AACA	31/03/2018
CVX 1.561 05/16/19	US166764BH21		DBFUGR	USD	AACA	31/03/2018
MS 2.450 02/01/19 MTN	US61746BDX10		DBFUFR	USD	AACA	31/03/2018
KCHIN 3.900 04/15/25 '25	US60856BAC81		DBFUGR	USD	AACA	31/03/2018
EA 3.700 03/01/21 '21	US285512AC38		DBFUGR	USD	AACA	31/03/2018
T 5.250 03/01/37 '36	US00206RDR03		DBFUGR	USD	AACA	31/03/2018
MTFGI 2.700 09/09/18	US064255AQ57		DBFUGR	USD	AACA	31/03/2018
WBC 3.350 03/08/27	US961214DK65		DBFUGR	USD	AACA	31/03/2018
AAPL 2.100 09/12/22 '22	US037833DC16		DBFUGR	USD	AACA	31/03/2018
NXST 6.125 02/15/22 '18	US65336YAK91		DBFUGR	USD	AACA	31/03/2018
KW 5.875 04/01/24 '19	US489399AG06		DBFUGR	USD	AACA	31/03/2018
APC 4.500 07/15/44 '44	US032511BK26		DBFUGR	USD	AACA	31/03/2018
BBVA 4.375 04/10/24	USP16259AK29		DBFUGR	USD	AACA	31/03/2018
AMKR 6.375 10/01/22 '18	US031652BG49		DBFUGR	USD	AACA	31/03/2018
AMT 2.250 01/15/22	US03027XAL47		DBFUGR	USD	AACA	31/03/2018
NOSCO 8.250 07/30/22	US669827DP92		DNFGFR	USD	AACA	31/03/2018
IGT 5.500 06/15/20	US459902AS13		DBFUGR	USD	AACA	31/03/2018
VISRG 7.875 10/15/24 '19	US13323AAA88		DBFUGR	USD	AACA	31/03/2018
MNK 4.875 04/15/20 '18	US561233AB31		DBFUGR	USD	AACA	31/03/2018
CANDF 4.375 06/15/22	US219868BS46		DBFUGR	USD	AACA	31/03/2018
VALEC 5.625 09/11/42	US91912EAA38		DBFUGR	USD	AACA	31/03/2018
JCP 7.400 04/01/37 PUT	US708160BS43		DBFSFR	USD	AACA	31/03/2018
GSHPC 10.000 Perp '18	USG3812BAB65		DBFGQR	USD	AACA	31/03/2018
GFFX 5.250 03/01/22 '18	US398433AH55		DBFUGR	USD	AACA	31/03/2018
STLD 5.500 10/01/24 '19	US858119BD11		DBFUGR	USD	AACA	31/03/2018
HTZ 7.375 01/15/21 '18	US428040CG21		DBFUGR	USD	AACA	31/03/2018
MYASG 4.080 04/27/46	US56109AAB52		DBFSFR	USD	AACA	31/03/2018
PETRD 8.375 05/23/21	US71647NAP42		DBFGGR	USD	AACA	31/03/2018
NCLH 4.750 12/15/21 '18	USG6436QAG13		DBFUGR	USD	AACA	31/03/2018
BNG 1.500 02/15/19	XS1566149636		DTFUFR	USD	AACA	31/03/2018
NSM 6.500 08/01/18 '18	US63860UAM27		DBFUGR	USD	AACA	31/03/2018
YPFD 8.875 12/19/18 MTN	USP989MJAU54		DBFUGR	USD	AACA	31/03/2018
SIRI 5.375 07/15/26 '21	US82967NAW83		DBFUGR	USD	AACA	31/03/2018
NRG 6.250 05/01/24 '19	US629377BY75		DBFUGR	USD	AACA	31/03/2018
NSM 6.500 07/01/21 '18	US63860UAK60		DBFUGR	USD	AACA	31/03/2018
RRD 7.875 03/15/21	US74978DAA28		DBFUGR	USD	AACA	31/03/2018
MT 6.125 06/01/25	US03938LAZ76		DBFUGR	USD	AACA	31/03/2018
TOTF 4.450 06/24/20	US89152UAD46		DBFUGR	USD	AACA	31/03/2018

Financial instrument name	Financial Instrument (ISIN)	Written description of financial instrument	Instrument Classification	Currency	Market Segment	date
ALFAA 5.250 03/25/24 '23	USP0156PAB50		DBFUGR	USD	AACA	31/03/2018
TRGV 7.000 06/05/20	US900123AX87		DBFUFR	USD	AACA	31/03/2018
BLGG 0.350 12/01/22	DE000BLB6JA9		DBFSFB	EUR	AACA	31/03/2018
MMC 3.500 06/03/24 '24	US571748AV42		DBFUGR	USD	AACA	31/03/2018
AMZN 2.500 11/29/22 '22	US023135AJ58		DBFUFR	USD	AACA	31/03/2018
TEF 5.877 07/15/19	US87938WAH60		DBFGGR	USD	AACA	31/03/2018
VALEC 4.625 09/15/20 CALd	US91911TAL70		DBFUGR	USD	AACA	31/03/2018
SNH 4.750 02/15/28 '27	US81721MAM10		DBFNGR	USD	AACA	31/03/2018
COLXX 3.500 03/15/27 '26	US774341AK79		DBFUGR	USD	AACA	31/03/2018
CAGV 2.000 11/15/22	US135087H643		DBFUGR	USD	AACA	31/03/2018
CDRHA 3.750 02/19/20	FR0010857672		DTFXN	EUR	AACA	31/03/2018
CMCSA 6.400 03/01/40	US20030NBB64		DBFUGR	USD	AACA	31/03/2018
ROGV 4.625 09/18/20 MTN	XS0972758741		DTXFR	EUR	AACA	31/03/2018
CVX 1.991 03/03/20	US166764BP47		DBFUGR	USD	AACA	31/03/2018
GD 2.125 08/15/26 '26	US369550AX61		DBFUGR	USD	AACA	31/03/2018
GD 2.250 11/15/22 '22	US369550AU23		DBFUGR	USD	AACA	31/03/2018
MXGV 7.500 04/08/33 MTN	US91086QAN88		DTXXX	USD	AACA	31/03/2018
MYL 3.000 12/15/18 CALd	US62854AAA25		DBFUGR	USD	AACA	31/03/2018
FMGX 4.750 05/15/22 '22	USQ3919KAJ09		DBFUGR	USD	AACA	31/03/2018
MHED 8.500 08/01/19 CALd	US55303MAA71		DBFUGR	USD	AACA	31/03/2018
HONDA 1.650 07/12/21 MTN	US02665WBF77		DTFUFR	USD	AACA	31/03/2018
WBC 2.850 05/13/26	US961214CX95		DBFUGR	USD	AACA	31/03/2018
ATGV 2.100 09/20/17	AT0000A1XML2		DBFPFB	EUR	AACA	31/03/2018
EQNR 2.650 01/15/24	US85771PAK84		DBFGGR	USD	AACA	31/03/2018
WMB 8.750 03/15/32	US969457BM15		DBFUFR	USD	AACA	31/03/2018
FIBRA 5.250 12/15/24 '24	USP9406GAA69		DBFUGR	USD	AACA	31/03/2018
IX 7.750 06/01/21 '18	US458204AP96		DBFUGR	USD	AACA	31/03/2018
ANTMX 3.500 08/15/24 '24	US94973VBJ52		DBFUGR	USD	AACA	31/03/2018
MCHP 9.125 04/15/23 CALd	US595137AB69		DBFUGR	USD	AACA	31/03/2018
DE 2.650 06/24/24 MTN	US24422ETT63		DTFUFR	USD	AACA	31/03/2018
HTZ 5.500 10/15/24 '19	USU42804AP61		DBFUGR	USD	AACA	31/03/2018
SEE 5.125 12/01/24 '24	US81211KAW09		DBFUGR	USD	AACA	31/03/2018
JNJ 3.550 03/01/36 '35	US478160BU72		DBFUGR	USD	AACA	31/03/2018
SGMS 10.000 12/01/22 '18	US80874YAU47		DBFUGR	USD	AACA	31/03/2018
ONTAR 2.500 09/10/21	US683234C630		DBFUFR	USD	AACA	31/03/2018
CSCO 3.625 03/04/24	US17275RAN26		DBFUGR	USD	AACA	31/03/2018
ROGV 4.375 08/22/23 MTN	US77586TAC09		DTFUFR	USD	AACA	31/03/2018
RKERR 5.625 04/15/20	USU75111AF87		DBFUGR	USD	AACA	31/03/2018
CHTR 8.375 07/15/33	US88731EAJ91		DBXXX	USD	AACA	31/03/2018
CTL 7.995 06/01/36	US29078EAA38		DBFUGR	USD	AACA	31/03/2018
PEFCO 4.300 12/15/21	US742651DJ88		DBFTFR	USD	AACA	31/03/2018

Financial instrument name	Financial Instrument (ISIN)	Written description of financial instrument	Instrument Classification	Currency	Market Segment	date
VEGV 9.375 01/13/34 DFTd	US922646BL74		DBFUFR	USD	AACA	31/03/2018
SOGHO 10.500 03/01/24 '19	US83422AAA16		DBFUGR	USD	AACA	31/03/2018
RY 1.500 06/07/18 MTN MATd	US78012KPY72		DTVNFR	USD	AACA	31/03/2018
CNDT 10.500 12/15/24 '20	US206786AA35		DBFUGR	USD	AACA	31/03/2018
CLDXX 12.000 11/01/21 '18	US18911XAB38		DBFSGR	USD	AACA	31/03/2018
SUMFG 2.632 07/14/26	US86562MAF77		DBFUFR	USD	AACA	31/03/2018
STZ 4.750 12/01/25	US21036PAP36		DBFUGR	USD	AACA	31/03/2018
AGN 3.375 09/15/20	US018490AN28		DBFUGR	USD	AACA	31/03/2018
FIS 3.875 06/05/24 '24	US31620MAM82		DBFUGR	USD	AACA	31/03/2018
RABO 3.750 07/21/26	US21684AAF30		DBFUGR	USD	AACA	31/03/2018
NBPRV 2.750 06/15/18 MATd	US642869AC54		DBFUGR	USD	AACA	31/03/2018
	US701094AL88		DBFUGR	USD	AACA	31/03/2018
MNCHY 0.625 05/07/27	DE000MHB18J6		DTFSFB	EUR	AACA	31/03/2018
ADB 1.750 03/21/19 MTN	US045167CD31		DBFUFR	USD	AACA	31/03/2018
PFE 2.200 12/15/21	US717081DZ31		DBFUGR	USD	AACA	31/03/2018
SPG 3.300 01/15/26 '25	US828807CW58		DBFUGR	USD	AACA	31/03/2018
UYGV 8.000 11/18/22	US917288BC52		DBFUGR	USD	AACA	31/03/2018
	US428102AA57		DBFNFR	USD	AACA	31/03/2018
SYMC 5.000 04/15/25 '20	USU78585AC73		DBFUGR	USD	AACA	31/03/2018
HCP 3.400 02/01/25 '24	US40414LAM19		DBFUGR	USD	AACA	31/03/2018
CTL 5.625 02/01/23 '18	US527298BC65		DBFGGR	USD	AACA	31/03/2018
LGCYX 8.000 12/01/20 '18	US52471TAB35		DBFUGR	USD	AACA	31/03/2018
APC 7.500 05/01/31	US032479AD91		DBFUGR	USD	AACA	31/03/2018
HAVOG 8.000 04/15/19 EXCd	US26926XAB91		DBFUGR	USD	AACA	31/03/2018
DE 1.950 03/04/19 MTN	US24422ESK63		DTFUFR	USD	AACA	31/03/2018
GLENX 4.000 03/27/27 '26	US378272AN87		DBFUGR	USD	AACA	31/03/2018
PAA 3.650 06/01/22 '22	US72650RAZ55		DBFUGR	USD	AACA	31/03/2018
HXL 4.700 08/15/25 '25	US428291AM05		DBFUGR	USD	AACA	31/03/2018
KMI 5.800 03/01/21	US494550BC95		DBFUGR	USD	AACA	31/03/2018
KMI 4.150 03/01/22	US494550BJ49		DBFUGR	USD	AACA	31/03/2018
BHP 4.125 02/24/42	US055451AR98		DBFGGR	USD	AACA	31/03/2018
BA 2.800 03/01/27 '26	US097023BU85		DBFUGR	USD	AACA	31/03/2018
DE 2.800 01/27/23 MTN	US24422ERT81		DTFUFR	USD	AACA	31/03/2018
SO 2.850 05/15/22	US373334JX00		DBFUFR	USD	AACA	31/03/2018
SUMFG 3.010 10/19/26	US86562MAK62		DBFUFR	USD	AACA	31/03/2018
TOTF 2.750 07/15/23	US89153UAF84		DBFGGR	USD	AACA	31/03/2018
CAH 3.200 06/15/22	US14149YAV02		DBFUGR	USD	AACA	31/03/2018
EBAY 3.250 10/15/20 '20	US278642AC77		DBFUGR	USD	AACA	31/03/2018
HPQ 4.050 09/15/22	US428236BX09		DBFUGR	USD	AACA	31/03/2018
TOYOM 4.250 01/11/21 MTN	US89233P4S20		DTFUFR	USD	AACA	31/03/2018
MPCXX 3.400 12/15/20 '20	US56585AAL61		DBFUGR	USD	AACA	31/03/2018

Financial instrument name	Financial Instrument (ISIN)	Written description of financial instrument	Instrument Classification	Currency	Market Segment	date
WELL 6.125 04/15/20	US42217KAS50		DBFUGR	USD	AACA	31/03/2018
DE 3.350 06/12/24 MTN	US24422ESP50		DTFUFGR	USD	AACA	31/03/2018
CVE 4.250 04/15/27 '27	US15135UAL35		DBFUGR	USD	AACA	31/03/2018
CLECO 6.000 12/01/40	US185508AG32		DBFUGR	USD	AACA	31/03/2018
ENGIE 2.875 10/10/22 MTN	USF42768GM14		DBFUGR	USD	AACA	31/03/2018
HONDA 2.125 10/10/18 MTN	US02665WAC55		DTFUFGR	USD	AACA	31/03/2018
COP 2.400 12/15/22 '22	US20826FAA49		DBFGGR	USD	AACA	31/03/2018
CMCSA 3.150 02/15/28 '27	US20030NCA72		DBFUGR	USD	AACA	31/03/2018
COXET 2.950 06/30/23 '23	US224044CA34		DBFUGR	USD	AACA	31/03/2018
WELL 3.750 03/15/23 '22	US42217KBA34		DBFUGR	USD	AACA	31/03/2018
AAPL 1.700 02/22/19	US037833BQ20		DBFUGR	USD	AACA	31/03/2018
GRUMA 4.875 12/01/24 '24	USP4948KAD74		DBFUGR	USD	AACA	31/03/2018
BRGV 8.750 02/04/25	US105756BF62		DBFSFR	USD	AACA	31/03/2018
CNOOC 5.500 05/21/33	USG21886AB53		DBFSGR	USD	AACA	31/03/2018
BUENO 4.000 05/15/35	XS0234084738		DBFUFGR	USD	AACA	31/03/2018
NE 5.250 03/15/42	US65504LAK35		DBFGGR	USD	AACA	31/03/2018
ANZ 2.850 08/06/20 MTN	US00182EAX76		DTFUFGR	USD	AACA	31/03/2018
ACHC 5.625 02/15/23 '18	US00404AAJ88		DBFUGR	USD	AACA	31/03/2018
VNO 3.500 01/15/25 '24	US929043AJ65		DBFUGR	USD	AACA	31/03/2018
UNH 2.875 12/15/21	US91324PCH38		DBFUGR	USD	AACA	31/03/2018
WFC 3.000 04/22/26	US949746RW34		DBFUFGR	USD	AACA	31/03/2018
CNA 3.950 05/15/24 '24	US126117A592		DBFUGR	USD	AACA	31/03/2018
TOYOM 1.375 01/10/18 MTN MATd	US89233P7E07		DTFUFGR	USD	AACA	31/03/2018
SWN 5.800 01/23/20 '19	US845467AK59		DBFUGR	USD	AACA	31/03/2018
ENB 5.650 03/01/20 CALd	US84755TAD90		DBFGGR	USD	AACA	31/03/2018
LLOY 2.000 08/17/18	US53944VAJ89		DBFUGR	USD	AACA	31/03/2018
YFPD 8.500 03/23/21	USP989MJBG51		DBFUGR	USD	AACA	31/03/2018
ARGV 8.280 12/31/33	ARARGE03E113		DBVUAR	USD	AACA	31/03/2018
INTC 2.875 05/11/24 '24	US458140BD13		DBXXXX	USD	AACA	31/03/2018
ORIX 3.875 08/26/26 '26	US680223AK06		DBFUGR	USD	AACA	31/03/2018
SO 5.150 09/15/41	US843646AH38		DBFUGR	USD	AACA	31/03/2018
DGX 3.500 03/30/25 '24	US74834LAX82		DBFUGR	USD	AACA	31/03/2018
INFOR 6.500 05/15/22 '18	US45672NAG60		DBFUGR	USD	AACA	31/03/2018
DUK 3.200 01/15/27 '26	US26444HAC51		DBFSGR	USD	AACA	31/03/2018
YFPD 6.950 07/21/27 MTN	USP989MJBL47		DBFUFGR	USD	AACA	31/03/2018
MPCXX 5.000 09/15/54 '54	US56585AAJ16		DBFUGR	USD	AACA	31/03/2018
TLVAC 6.625 03/18/25	US40049JAV98		DBFUFGR	USD	AACA	31/03/2018
CADES 3.000 10/26/20	FR0010956565		DTFXXB	USD	AACA	31/03/2018
LEN 4.125 01/15/22 '21	US526057BY96		DBFUGR	USD	AACA	31/03/2018
APU 5.625 05/20/24 '24	US030981AH76		DBFUGR	USD	AACA	31/03/2018
ETR 5.125 09/15/20 '20	US29364GAF00		DBFUGR	USD	AACA	31/03/2018

Financial instrument name	Financial Instrument (ISIN)	Written description of financial instrument	Instrument Classification	Currency	Market Segment	date
GILD 4.600 09/01/35 '35	US375558BG78		DBFUGR	USD	AACA	31/03/2018
CREAL 7.250 07/20/23 '20	USP32457AA44		DBFUGR	USD	AACA	31/03/2018
ITGV 05/30/19	IT0005256471		DBZUFB	EUR	AACA	31/03/2018
URI 4.875 01/15/28 '23	US911365BG81		DBFGGR	USD	AACA	31/03/2018
HBIX 4.625 05/15/24 '24	USU24437AD43		DBFUGR	USD	AACA	31/03/2018
C 2.700 03/30/21	US172967KK69		DBFUGR	USD	AACA	31/03/2018
MT 7.250 10/15/39	US03938LAP94		DBFUGR	USD	AACA	31/03/2018
CNGO 9.500 06/15/24 '19	US15137NAA19		DBFUGR	USD	AACA	31/03/2018
NTAP 3.250 12/15/22 '22	US64110DAD66		DBFUGR	USD	AACA	31/03/2018
T 4.450 05/15/21	US00206RAX08		DBFUGR	USD	AACA	31/03/2018
MZFG 1.800 03/26/18 MTN MATd	US60688XAQ34		DBFUFR	USD	AACA	31/03/2018
MDT 3.500 03/15/25	US585055BS43		DBFUGR	USD	AACA	31/03/2018
WPZ 3.750 06/15/27 '27	US96949LAD73		DBFNGR	USD	AACA	31/03/2018
RLGY 4.875 06/01/23 '23	US75606DAE13		DBFUGR	USD	AACA	31/03/2018
SVU 6.750 06/01/21 '18	US868536AV55		DBFUFR	USD	AACA	31/03/2018
MMM 2.250 03/15/23 '23 MTN	US88579YAX94		DBFUGR	USD	AACA	31/03/2018
GFINB 4.125 06/06/24	USP13296AL53		DBFUGR	USD	AACA	31/03/2018
CNO 4.500 05/30/20	US12621EAJ29		DBFUGR	USD	AACA	31/03/2018
HBIX 4.625 05/15/24 '24	US410345AJ12		DBFUGR	USD	AACA	31/03/2018
EPE 8.000 11/29/24 '19	USU2937LAC82		DAFSGR	USD	AACA	31/03/2018
BAX 2.600 08/15/26 '26	US071813BQ15		DBFUGR	USD	AACA	31/03/2018
KO 3.200 11/01/23	US191216BE91		DBFUGR	USD	AACA	31/03/2018
ESROW 7.000 08/01/25 '20	US87248NAE85		DBFSGR	USD	AACA	31/03/2018
MS 2.625 11/17/21 MTN	US61746BED47		DBFUFR	USD	AACA	31/03/2018
VIKHG 6.250 05/15/25 '20	US92676XAC11		DBFUGR	USD	AACA	31/03/2018
ECO 5.875 09/18/23	US279158AC30		DBFUGR	USD	AACA	31/03/2018
CTL 6.450 06/15/21	US156700AR77		DBFUGR	USD	AACA	31/03/2018
NE 5.750 03/16/18 MATd	US65504LAM90		DBFGGR	USD	AACA	31/03/2018
HPR 7.000 10/15/22 '18	US06846NAD66		DBFUGR	USD	AACA	31/03/2018
ADTX 3.500 07/15/22	US00101JAF30		DBFUGR	USD	AACA	31/03/2018
MTFGI 2.300 03/05/20	US064255BP65		DBFUFR	USD	AACA	31/03/2018
BKU 4.875 11/17/25 '25	US06652KAA16		DBFUGR	USD	AACA	31/03/2018
TOYOM 4.500 06/17/20 MTN	US89233P4C77		DTFUFR	USD	AACA	31/03/2018
AAPL 1.500 09/12/19	US037833CZ10		DBFUGR	USD	AACA	31/03/2018
INTC 3.700 07/29/25 '25	US458140AS90		DBFUGR	USD	AACA	31/03/2018
ESROW 5.125 05/01/25 '20	US87248NAC20		DBFSGR	USD	AACA	31/03/2018
RABO 4.500 01/11/21 MTN	US21685WBT36		DTFUFR	USD	AACA	31/03/2018
MYL 2.550 03/28/19 CALd	US628530BF33		DBFUGR	USD	AACA	31/03/2018
VOLCA 5.375 02/02/22	US92863UAA43		DBFUGR	USD	AACA	31/03/2018
CCX 6.625 05/15/23 '18	US163851AB45		DBFUGR	USD	AACA	31/03/2018
ENRAN 4.650 06/01/21 '21	US29273RAN98		DBFUGR	USD	AACA	31/03/2018

Financial instrument name	Financial Instrument (ISIN)	Written description of financial instrument	Instrument Classification	Currency	Market Segment	date
KIM 3.800 04/01/27 '27	US49446RAS85		DBFUGR	USD	AACA	31/03/2018
GAZP 9.250 04/23/19 MTN PUT	XS0424860947		DTFUCR	USD	AACA	31/03/2018
RUGV 12.750 06/24/28 PUT	XS0088543193		DBFUCR	USD	AACA	31/03/2018
PEMEX 5.500 06/27/44	US71654QBE17		DBFGGR	USD	AACA	31/03/2018
COMM 5.000 06/15/21 '18	US203372AL13		DBFUGR	USD	AACA	31/03/2018
CZR 5.250 10/15/25 '20	US12652AAA16		DBFNGR	USD	AACA	31/03/2018
PEMEX 5.375 03/13/22 MTN	US71656MBP32		DTFUFR	USD	AACA	31/03/2018
GHING 5.500 02/15/23 '19	US853496AB34		DBFUGR	USD	AACA	31/03/2018
OASX 7.250 02/01/19 CALd	US674215AC25		DBFUGR	USD	AACA	31/03/2018
GNW 7.700 06/15/20	US37247DAM83		DBFUGR	USD	AACA	31/03/2018
AHRNT 7.375 05/15/23 '18	US008674AH66		DBFSGR	USD	AACA	31/03/2018
CHTR 5.000 02/01/28 '22	USU12501AV13		DBFUGR	USD	AACA	31/03/2018
SVGV 7.650 06/15/35	USP01012AN67		DBFUFR	USD	AACA	31/03/2018
CABO 5.750 06/15/22 '18	US12685JAA34		DBFUGR	USD	AACA	31/03/2018
BCC 5.625 09/01/24 '19	US09739DAC48		DBFUGR	USD	AACA	31/03/2018
S 9.000 11/15/18	US852061AK63		DBFGGR	USD	AACA	31/03/2018
FET 6.250 10/01/21 '18	US34984VAB62		DBFUGR	USD	AACA	31/03/2018
RCII 4.750 05/01/21 '18	US76009NAK63		DBFUGR	USD	AACA	31/03/2018
RDC 7.375 06/15/25 '25	US779382AU43		DBFUGR	USD	AACA	31/03/2018
AMXL 6.125 11/15/37	US02364WAP05		DBFGGR	USD	AACA	31/03/2018
PETRD 7.875 03/15/19 CALd	US71645WAN11		DBFGGR	USD	AACA	31/03/2018
CHTR 5.125 05/01/27 '22	US1248EPBT92		DBFUGR	USD	AACA	31/03/2018
PEMEX 5.625 01/23/46	US71654QBX97		DBFUGR	USD	AACA	31/03/2018
PEMEX 3.500 01/30/23	US71654QBG64		DBFUFR	USD	AACA	31/03/2018
IHRT 9.000 09/15/22 DFTd	US45174HAA59		DBFGGR	USD	AACA	31/03/2018
NCMIA 5.750 08/15/26 '21	US63530QAH20		DBFUGR	USD	AACA	31/03/2018
RIPTT 6.125 08/15/21 '18	USU76190AB00		DBFSGR	USD	AACA	31/03/2018
PETRD 7.250 03/17/44	US71647NAK54		DBFGGR	USD	AACA	31/03/2018
TLVAC 6.625 01/15/40	US40049JAZ03		DBFUGR	USD	AACA	31/03/2018
HDS 5.750 04/15/24 '19	USU4047CAJ63		DBFUGR	USD	AACA	31/03/2018
WPX 5.250 09/15/24 '24	US98212BAE39		DBFUGR	USD	AACA	31/03/2018
PETRD 3.000 01/15/19 CALd	US71647NAB55		DBFGGR	USD	AACA	31/03/2018
MOTRG 7.875 10/15/24 '19	US608328BF64		DBFUGR	USD	AACA	31/03/2018
BRS 6.250 10/15/22 '18	US110394AE39		DBFUGR	USD	AACA	31/03/2018
STX 3.750 11/15/18	US81180WAP68		DBFUGR	USD	AACA	31/03/2018
LIFNG 5.250 Perp '21 MTN	XS1389118453		DTFXFR	USD	AACA	31/03/2018
VEGV 8.250 10/13/24 DFTd	USP97475AP55		DBFTFR	USD	AACA	31/03/2018
GAZP 8.625 04/28/34 MTN PUT	XS0191754729		DTFUCR	USD	AACA	31/03/2018
AMXL 6.375 03/01/35	US02364WAJ45		DBFUGR	USD	AACA	31/03/2018
HCA 7.500 02/15/22	US404121AD78		DBFUGR	USD	AACA	31/03/2018
RUGV 7.500 03/31/30	XS0114288789		DBFUAR	USD	AACA	31/03/2018



Financial instrument name	Financial Instrument (ISIN)	Written description of financial instrument	Instrument Classification	Currency	Market Segment	date
NE 7.950 04/01/25 '25	US65504LAN73		DBFGGR	USD	AACA	31/03/2018
GT 8.750 08/15/20	US382550BA86		DBFUFR	USD	AACA	31/03/2018
NAVI 6.125 03/25/24 MTN	US78442FET12		DTFUGR	USD	AACA	31/03/2018
NE 3.950 03/15/22	US65504LAJ61		DBFGGR	USD	AACA	31/03/2018
VALEC 5.875 06/10/21	US91911TAN37		DBFGGR	USD	AACA	31/03/2018
HOV 5.000 11/01/21	US442488BU57		DBFSFR	USD	AACA	31/03/2018
TOL 6.750 11/01/19	US88947EAJ91		DBFGGR	USD	AACA	31/03/2018
COLTL 5.375 09/27/22 '18	USP28768AA04		DBFUGR	USD	AACA	31/03/2018
CRGYH 7.875 02/15/21 '18	US49461BAF13		DBFSGR	USD	AACA	31/03/2018
CTL 6.150 09/15/19	US156700AN63		DBFUGR	USD	AACA	31/03/2018
PEMEX 6.625 06/15/35	US706451BG56		DBFGFR	USD	AACA	31/03/2018
PLGV 5.000 03/23/22	US857524AB80		DBFUFR	USD	AACA	31/03/2018
PEMEX 6.625 Perp '18 MTN	US71656MAF68		DTFUFR	USD	AACA	31/03/2018
BPCE 12.500 Perp '19 FRN	US05571AAA34		DBVUQR	USD	AACA	31/03/2018
RKERR 5.625 04/15/20	US77340RAK32		DBFUGR	USD	AACA	31/03/2018
FCX 4.000 11/14/21	US35671DBH70		DBFUGR	USD	AACA	31/03/2018
CLDXX 6.375 03/15/24 '19	US18911XAA54		DBFUGR	USD	AACA	31/03/2018
SNXX 6.125 01/15/23 '18	US79970YAD76		DBFUGR	USD	AACA	31/03/2018
ROGV 2.375 04/19/27 MTN	XS1599193403		DTFUFR	EUR	AACA	31/03/2018
IGT 7.500 06/15/19	US459902AR30		DBFUGR	USD	AACA	31/03/2018
AKBNK 5.000 10/24/22	USM0375YAK49		DBFUGR	USD	AACA	31/03/2018
UHS 5.000 06/01/26 '21	US913903AT74		DBFSGR	USD	AACA	31/03/2018
DVMT 5.875 06/15/21 '18	US25272KAU79		DBFUGR	USD	AACA	31/03/2018
MEXCH 5.875 09/17/44	USP57908AF58		DBFUGR	USD	AACA	31/03/2018
MPW 5.000 10/15/27 '22	US55342UAH77		DBFGGR	USD	AACA	31/03/2018
VOLCA 5.375 02/02/22	USP98047AA42		DBFUGR	USD	AACA	31/03/2018
UNITX 6.000 04/15/23 '18	US20341WAA36		DBFSGR	USD	AACA	31/03/2018
TGNA 5.125 07/15/20 '18	US364725BA84		DBFUGR	USD	AACA	31/03/2018
PAGV 6.700 01/26/36	US698299AW45		DBFUFR	USD	AACA	31/03/2018
FTR 9.250 07/01/21	US35906AAL26		DBFUGR	USD	AACA	31/03/2018
LBGV 6.650 02/26/30 MTN	XS1196419854		DTFNFR	USD	AACA	31/03/2018
MT 5.125 06/01/20	US03938LAY02		DBFUGR	USD	AACA	31/03/2018
MXGV 6.050 01/11/40 MTN	US91086QAV05		DTFXFX	USD	AACA	31/03/2018
GLPI 4.375 11/01/18 '18	US361841AB55		DBFUGR	USD	AACA	31/03/2018
CRE 5.375 09/16/20	USP09646AC75		DBFUGR	USD	AACA	31/03/2018
VEGV 9.000 05/07/23 DFTd	USP17625AA59		DBFUGR	USD	AACA	31/03/2018
NYLD 5.375 08/15/24 '19	US62943WAB54		DBFUGR	USD	AACA	31/03/2018
RDC 5.850 01/15/44 '43	US779382AS96		DBFGGR	USD	AACA	31/03/2018
LBGV 6.650 04/22/24 MTN	XS1396347566		DTFUFR	USD	AACA	31/03/2018
BRGV 8.875 04/15/24	US105756AR10		DBFUFR	USD	AACA	31/03/2018
HRI 7.750 06/01/24 '19	US42806LAB71		DBFSGR	USD	AACA	31/03/2018

Financial instrument name	Financial Instrument (ISIN)	Written description of financial instrument	Instrument Classification	Currency	Market Segment	date
TLIT 7.200 07/18/36	US87927VAR96		DBFGGR	USD	AACA	31/03/2018
TALEE 4.600 12/15/21 '21	US69352JAN72		DBFUGR	USD	AACA	31/03/2018
BRGV 10.125 05/15/27	US105756AE07		DBFUGR	USD	AACA	31/03/2018
LGF 5.875 11/01/24 '19	US535919AL83		DBFUGR	USD	AACA	31/03/2018
NGVT 4.500 02/01/26 '21	US45688CAA53		DBFNGR	USD	AACA	31/03/2018
LBGV 5.350 11/28/18 MTN	XS0707821467		DTFXFR	EUR	AACA	31/03/2018
SPN 7.125 12/15/21 '18	US78412FAP99		DBFUGR	USD	AACA	31/03/2018
GAA 6.250 05/12/26	USP09252AK62		DBFUFR	USD	AACA	31/03/2018
GLENX 2.125 04/16/18 MATd	XS1218431705		DYFXXR	USD	AACA	31/03/2018
ATCA 5.500 04/15/27 '22	US126307AQ03		DBFUGR	USD	AACA	31/03/2018
TEVA 3.650 11/10/21	US88166JAA16		DBFUGR	USD	AACA	31/03/2018
JBSSC 7.250 06/01/21 '18	USU0901CAC48		DBFGGR	USD	AACA	31/03/2018
ARGV 2.260 12/31/38	XS0205537581		DBFUFR	EUR	AACA	31/03/2018
DO 5.700 10/15/39	US25271CAL63		DBFUGR	USD	AACA	31/03/2018
PEMEX 3.500 07/23/20	US71654QBU58		DBFUGR	USD	AACA	31/03/2018
PEMEX 3.125 01/23/19	US71654QBQ47		DBFUGR	USD	AACA	31/03/2018
PEMEX 4.250 01/15/25	US71654QBV32		DBFUGR	USD	AACA	31/03/2018
ATCA 7.625 02/15/25 '20	USL0179ZAC88		DBFUGR	USD	AACA	31/03/2018
CHK 8.000 01/15/25 '20	USU16450AU99		DBFUGR	USD	AACA	31/03/2018
FTR 6.875 01/15/25 '24	US35906AAQ13		DBFUGR	USD	AACA	31/03/2018
PPC 5.750 03/15/25 '20	US72147KAC27		DBFUGR	USD	AACA	31/03/2018
WFT 8.250 06/15/23 '23	US947075AK32		DBFGGR	USD	AACA	31/03/2018
ALPEK 4.500 11/20/22	USP01703AA82		DBFUGR	USD	AACA	31/03/2018
UAL 3.100 01/07/30	US90931LAA61		DMFSFR	USD	AACA	31/03/2018
JBSSC 7.750 10/28/20 '18	USA29866AA70		DBFUGR	USD	AACA	31/03/2018
NCR 4.625 02/15/21 '18	US62886EAH18		DBFUGR	USD	AACA	31/03/2018
ITP 6.625 03/19/29 '24 FRN	USP13435AA33		DBVUGR	USD	AACA	31/03/2018
CHK 7.250 12/15/18	US165167CC95		DBFUGR	USD	AACA	31/03/2018
ITUBD 5.125 05/13/23 MTN	US46556MAJ18		DTFUFR	USD	AACA	31/03/2018
ATCA 5.875 09/15/22	US12686CBB46		DBFUGR	USD	AACA	31/03/2018
CLF 5.750 03/01/25 '20	US18683KAK79		DBFGGR	USD	AACA	31/03/2018
TGNA 5.125 10/15/19 '18	US364725BD24		DBFUGR	USD	AACA	31/03/2018
DVMT 5.875 06/15/19	US24702RAJ05		DBFUGR	USD	AACA	31/03/2018
HYMTR 3.108 04/03/20 FRN MTN	US44891CAN39		DTVUFR	USD	AACA	31/03/2018
OSB 5.375 12/01/20	US65548PAD87		DBFSGR	USD	AACA	31/03/2018
PEMEX 4.625 09/21/23 MTN	US71654QCD25		DBFUGR	USD	AACA	31/03/2018
BRKME 7.375 Perp '18	USG1315RAC54		DBFGQR	USD	AACA	31/03/2018
WIN 7.500 04/01/23 '18	US97381WAU80		DBFUFR	USD	AACA	31/03/2018
GHING 6.000 10/15/25 '20	US120111BN87		DBFUGR	USD	AACA	31/03/2018
NE 6.050 03/01/41	US65504LAG23		DBFGGR	USD	AACA	31/03/2018
AVP 6.600 03/15/20	US054303AX02		DBFUGR	USD	AACA	31/03/2018

Financial instrument name	Financial Instrument (ISIN)	Written description of financial instrument	Instrument Classification	Currency	Market Segment	date
VON 7.504 03/01/22	XS0643183220		DYFXXR	USD	AACA	31/03/2018
EQT 3.900 10/01/27 '27	US26884LAF67		DBFUGR	USD	AACA	31/03/2018
HDS 5.750 04/15/24 '19	US40415RAR66		DBFUGR	USD	AACA	31/03/2018
QEP 6.800 03/01/20	US74836JAF03		DBFUGR	USD	AACA	31/03/2018
OHI 4.500 04/01/27 '27	US681936BF65		DBFUGR	USD	AACA	31/03/2018
CNO 5.250 05/30/25 '25	US12621EAK91		DBFUGR	USD	AACA	31/03/2018
SVGV 8.250 04/10/32	XS0146173371		DBFGFR	USD	AACA	31/03/2018
APC 6.600 03/15/46 '45	US032511BP13		DBFUGR	USD	AACA	31/03/2018
NOC 3.850 04/15/45 '44	US666807BJ01		DBFUGR	USD	AACA	31/03/2018
APA 5.100 09/01/40 '40	US037411AW56		DBFUGR	USD	AACA	31/03/2018
LBGV 5.150 11/12/18 MTN	XS0559237952		DTFXFR	USD	AACA	31/03/2018
SUMFG 2.784 07/12/22	US86562MAQ33		DBFNFR	USD	AACA	31/03/2018
LLOY 4.650 03/24/26	US53944YAB92		DBFUGR	USD	AACA	31/03/2018
PSMDO 6.500 02/01/22 CALd	US729416AX52		DBFUGR	USD	AACA	31/03/2018
PTGV 5.125 10/15/24 MTN	XS1085735899		DTFXFR	USD	AACA	31/03/2018
ETE 5.875 01/15/24 '23	US29273VAD29		DBFUGR	USD	AACA	31/03/2018
OHI 4.750 01/15/28 '27	US681936BK50		DBFUGR	USD	AACA	31/03/2018
ST 5.625 11/01/24	US81725WAH60		DBFUGR	USD	AACA	31/03/2018
RKERR 7.500 07/15/38	US77340RAD98		DBFUGR	USD	AACA	31/03/2018
WPZ 5.400 08/15/41 '41	US893574AB92		DBFUFR	USD	AACA	31/03/2018
AES 8.000 06/01/20 CALd	US00130HBN44		DBFUGR	USD	AACA	31/03/2018
PSXP 3.605 02/15/25 '24	US718549AB44		DBFUGR	USD	AACA	31/03/2018
GNW 4.900 08/15/23	US372491AA80		DBFGGR	USD	AACA	31/03/2018
FE 4.000 04/15/25	US591894CB44		DBFUGR	USD	AACA	31/03/2018
TDG 6.500 07/15/24 '19	US893647AX57		DBFUGR	USD	AACA	31/03/2018
RCKHD 5.750 05/01/25 '20	USU7467LAA99		DBFUGR	USD	AACA	31/03/2018
CXW 4.625 05/01/23 '23	US22025YAP51		DBFUGR	USD	AACA	31/03/2018
HCA 5.875 02/15/26 '25	US404119BS74		DBFUGR	USD	AACA	31/03/2018
CLMT 6.500 04/15/21 '18	US131477AN18		DBFUGR	USD	AACA	31/03/2018
PEGV 5.625 11/18/50	US715638BM30		DBFUFR	USD	AACA	31/03/2018
HAL 3.500 08/01/23 '23	US406216BD29		DBFUGR	USD	AACA	31/03/2018
TOTF 2.125 08/10/18	US89152UAG76		DBFGGR	USD	AACA	31/03/2018
ABV 2.300 05/14/21 '21	US00287YAU38		DBFUGR	USD	AACA	31/03/2018
DVN 7.950 04/15/32	US251799AA02		DBFUGR	USD	AACA	31/03/2018
CHTR 5.500 05/01/26 '21	US1248EPBR37		DBFUGR	USD	AACA	31/03/2018
DCPX 5.850 05/21/43 '23 FRN	US23311RAH93		DBVUGR	USD	AACA	31/03/2018
HCP 4.250 11/15/23 '23	US40414LAJ89		DBFUGR	USD	AACA	31/03/2018
WPZ 4.125 11/15/20 '20	US96950FAG90		DBFUGR	USD	AACA	31/03/2018
AMDSR 8.500 12/15/21 '18	US02753GAA76		DBFUGR	USD	AACA	31/03/2018
BRGV 4.625 01/13/28 '27	US105756BZ27		DBFUGR	USD	AACA	31/03/2018
XCOOQ 8.500 04/15/22 DFTd	US269279AE58		DBFUGR	USD	AACA	31/03/2018

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PSX 4.875 11/15/44 '44	US718546AL86		DBFGGR	USD	AACA	31/03/2018
LHN 7.125 07/15/36	US505861AC85		DBFSGR	USD	AACA	31/03/2018
PACKH 7.000 07/15/24 '19	US761735AV10		DBFUGR	USD	AACA	31/03/2018
CVX 2.411 03/03/22 '22	US166764AT77		DBFUGR	USD	AACA	31/03/2018
SCI 5.375 01/15/22 '18	US817565BZ69		DBFUGR	USD	AACA	31/03/2018
HSBA 2.950 05/25/21	US404280AY54		DBFUGR	USD	AACA	31/03/2018
OTEX 5.875 06/01/26 '21	US683715AB22		DBFUGR	USD	AACA	31/03/2018
DF 6.500 03/15/23 '18	US242370AD62		DBFUGR	USD	AACA	31/03/2018
T 4.000 01/15/22	US887317AN50		DBFUGR	USD	AACA	31/03/2018
VTR 3.750 05/01/24 '24	US92277GAD97		DBFGGR	USD	AACA	31/03/2018
PEMEX 8.000 05/03/19	US71654QAU67		DBFGGR	USD	AACA	31/03/2018
ENB 5.500 12/01/46 '46	US29250NAM74		DBFUGR	USD	AACA	31/03/2018
APA 5.250 02/01/42 '41	US037411AY13		DBFUGR	USD	AACA	31/03/2018
CTL 5.625 04/01/20	US156700AW62		DBFUGR	USD	AACA	31/03/2018
DPW 6.850 07/02/37 MTN	US23330JAA97		DTFUFRR	USD	AACA	31/03/2018
BAM 6.125 07/01/22 '18	US11283YAA82		DBFUGR	USD	AACA	31/03/2018
UNSHG 5.125 05/15/23 '18	US914906AR30		DBFUGR	USD	AACA	31/03/2018
LPI 5.625 01/15/22 '18	US516806AD89		DBFUGR	USD	AACA	31/03/2018
BA 3.300 03/01/35 '34	US097023BK04		DBFUGR	USD	AACA	31/03/2018
RIDSE 8.500 07/15/25 '20	US10524PAB67		DBFUGR	USD	AACA	31/03/2018
HYMTR 2.450 06/15/21 MTN	US44891CAH60		DTFUGR	USD	AACA	31/03/2018
SBRA 5.125 08/15/26 '26	US14162VAB27		DBFGGR	USD	AACA	31/03/2018
GOLLD 9.250 07/20/20 CALd	USG3980PAD71		DBFGGR	USD	AACA	31/03/2018
ITUBD 5.750 01/22/21 MTN	US46556MAB81		DTFUFRR	USD	AACA	31/03/2018
GEL 6.000 05/15/23 '18	US37185LAG77		DBFUGR	USD	AACA	31/03/2018
ENDP 5.375 01/15/23 '18	US29271LAE48		DBFUDR	USD	AACA	31/03/2018
DCPX 9.750 03/15/19	US23311RAC07		DBFUGR	USD	AACA	31/03/2018
NOG 8.000 06/01/20 '18	US665531AB54		DBFUGR	USD	AACA	31/03/2018
ENRAN 5.200 02/01/22 '21	US29273RAQ20		DBFUGR	USD	AACA	31/03/2018
AAPL 2.300 05/11/22 '22	US037833CQ11		DBFUGR	USD	AACA	31/03/2018
RIPTT 6.125 08/15/21 '18	US76882AAB61		DBFSGR	USD	AACA	31/03/2018
GTNX 5.875 07/15/26 '21	US389375AJ52		DBFUGR	USD	AACA	31/03/2018
TECK 3.750 02/01/23 '22	US878742AY10		DBFUGR	USD	AACA	31/03/2018
DE 2.450 09/11/20 MTN	US24422ETB55		DTFUFRR	USD	AACA	31/03/2018
RDS 4.000 05/10/46	US822582BQ44		DBFGGR	USD	AACA	31/03/2018
EPD 2.550 10/15/19 '19	US29379VBD47		DBFGGR	USD	AACA	31/03/2018
WPZ 4.000 09/15/25 '25	US96949LAB18		DBFUGR	USD	AACA	31/03/2018
KMI 5.550 06/01/45 '44	US49456BAH42		DBFUGR	USD	AACA	31/03/2018
C 6.675 09/13/43	US172967HA25		DBFUGR	USD	AACA	31/03/2018
KMI 4.300 05/01/24 '24	US28370TAG40		DBFGGR	USD	AACA	31/03/2018
HAL 4.500 11/15/41 '41	US406216BA89		DBFUGR	USD	AACA	31/03/2018

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ENI 7.300 11/15/27	US51808BAE20		DBFGGR	USD	AACA	31/03/2018
CBA 4.316 01/10/48	USQ2693DBV21		DBFUGR	USD	AACA	31/03/2018
BNS 2.125 09/11/19	US06416CAA62		DTFGFR	USD	AACA	31/03/2018
ESRX 3.300 02/25/21 '21	US30219GAL23		DBFUGR	USD	AACA	31/03/2018
KMI 5.000 02/15/21 '21	US49456BAA98		DBFUGR	USD	AACA	31/03/2018
BAES 3.850 12/15/25 '25	US05523UAP57		DBFGGR	USD	AACA	31/03/2018
CHTR 5.375 05/01/47 '46	US161175BD52		DBFSGR	USD	AACA	31/03/2018
GM 5.200 04/01/45	US37045VAJ98		DBFUGR	USD	AACA	31/03/2018
KMI 3.450 02/15/23 '22	US494550BM77		DBFUGR	USD	AACA	31/03/2018
VTR 3.850 04/01/27 '27	US92277GAL14		DBFGGR	USD	AACA	31/03/2018
WELL 4.250 04/01/26 '26	US95040QAC87		DBFUGR	USD	AACA	31/03/2018
PSXP 4.680 02/15/45 '44	US718549AC27		DBFUGR	USD	AACA	31/03/2018
KMI 2.650 02/01/19	US494550BR64		DBFUGR	USD	AACA	31/03/2018
AMT 3.550 07/15/27 '27	US03027XAP50		DBFNGR	USD	AACA	31/03/2018
OKE 3.375 10/01/22 '22	US68268NAJ28		DBFUGR	USD	AACA	31/03/2018
GLENX 5.550 10/25/42	US98417EAR18		DBFGGR	USD	AACA	31/03/2018
BA 6.875 03/15/39	US097023AX34		DBFUGR	USD	AACA	31/03/2018
QUBPR 2.750 08/25/21	US748149AF82		DBFUGR	USD	AACA	31/03/2018
	US446413AK28		DBFNGR	USD	AACA	31/03/2018
PEP 1.700 10/06/21 '21	US713448DL91		DBFUFR	USD	AACA	31/03/2018
HSE 6.800 09/15/37	US448055AD59		DBFUGR	USD	AACA	31/03/2018
ATO 4.150 01/15/43 '42	US049560AL95		DBFUGR	USD	AACA	31/03/2018
EDF 5.250 10/13/55 '55	USF2893TAR70		DBFUGR	USD	AACA	31/03/2018
AMZN 1.900 08/21/20	US023135AR74		DBFUGR	USD	AACA	31/03/2018
APC 4.850 03/15/21 '21	US032511BM81		DBFUGR	USD	AACA	31/03/2018
SUMFG 2.058 07/14/21	US86562MAE03		DBFUFR	USD	AACA	31/03/2018
BNP 2.700 08/20/18 MTN	US05574LPT97		DTFGFR	USD	AACA	31/03/2018
MSFT 2.700 02/12/25 '24	US594918BB90		DBFUGR	USD	AACA	31/03/2018
WBC 2.800 01/11/22	US961214DG53		DBFUGR	USD	AACA	31/03/2018
COLXX 2.800 03/15/22 '22	US774341AH41		DBFUGR	USD	AACA	31/03/2018
AGO 5.000 07/01/24	US04621WAC47		DBFGGR	USD	AACA	31/03/2018
ING 4.125 11/21/23 '18 FRN	XS0995102778		DTVXGB	USD	AACA	31/03/2018
AMT 3.125 01/15/27 '26	US03027XAM20		DBFUGR	USD	AACA	31/03/2018
SUMFG 2.442 10/19/21	US86562MAH34		DBFUFR	USD	AACA	31/03/2018
RTN 4.875 10/15/40	US755111BU40		DBFUGR	USD	AACA	31/03/2018
EXPE 7.456 08/15/18 PUT	US30212PAB13		DBFUGR	USD	AACA	31/03/2018
CSCO 2.900 03/04/21	US17275RAP73		DBFUGR	USD	AACA	31/03/2018
VLO 6.125 02/01/20	US91913YAR18		DBFUGR	USD	AACA	31/03/2018
HON 4.250 03/01/21	US438516BA30		DBFUGR	USD	AACA	31/03/2018
HPQ 4.300 06/01/21	US428236BM44		DBFUGR	USD	AACA	31/03/2018
ABBV 1.800 05/14/18 MATd	US00287YAN94		DBFUGR	USD	AACA	31/03/2018

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JCI 5.000 03/30/20	US478375AD00		DBFUGR	USD	AACA	31/03/2018
CNQ 3.450 11/15/21 '21	US136385AR22		DBFUGR	USD	AACA	31/03/2018
WFC 5.375 11/02/43 MTN	US94974BFP04		DTFNFR	USD	AACA	31/03/2018
ENRAN 4.750 01/15/26 '25	US29273RBG39		DBFUGR	USD	AACA	31/03/2018
HAL 7.450 09/15/39	US406216AY74		DBFUGR	USD	AACA	31/03/2018
MSFT 3.500 02/12/35 '34	US594918BC73		DBFUGR	USD	AACA	31/03/2018
GS 3.814 04/23/29 '28 FRN	US38141GWW21		DBVNGR	USD	AACA	31/03/2018
T 5.200 03/15/20	US25459HAT23		DBFUGR	USD	AACA	31/03/2018
APA 4.250 01/15/44 '43	US037411BC83		DBFUGR	USD	AACA	31/03/2018
TGT 2.500 04/15/26	US87612EBE59		DBFUGR	USD	AACA	31/03/2018
EOG 4.100 02/01/21	US26875PAG63		DBFUGR	USD	AACA	31/03/2018
HD 2.700 04/01/23 '23	US437076AZ51		DBFUGR	USD	AACA	31/03/2018
PSXP 4.900 10/01/46 '46	US718549AE82		DBFUGR	USD	AACA	31/03/2018
COXET 8.375 03/01/39	US224044BV89		DBFUGR	USD	AACA	31/03/2018
CBS 5.900 10/15/40 '40	US124857AF05		DBFGGR	USD	AACA	31/03/2018
T 2.625 12/01/22 '22	US00206RBN17		DBFUGR	USD	AACA	31/03/2018
SUMFG 2.934 03/09/21	US86562MAB63		DBFUGR	USD	AACA	31/03/2018
WPZ 5.250 03/15/20	US96950FAD69		DBFUGR	USD	AACA	31/03/2018
ORCL 2.375 01/15/19	US68389XAQ88		DBFUGR	USD	AACA	31/03/2018
LLL 4.750 07/15/20	US502413AZ05		DBFUGR	USD	AACA	31/03/2018
SUMFG 2.846 01/11/22	US86562MAM29		DBFUGR	USD	AACA	31/03/2018
PAA 2.600 12/15/19 '19	US72650RBG65		DBFUGR	USD	AACA	31/03/2018
HONDA 2.450 09/24/20 MTN	US02665WAZ41		DTFUFR	USD	AACA	31/03/2018
SHP 3.200 09/23/26 '26	US82481LAD10		DBFGGR	USD	AACA	31/03/2018
ORCL 6.125 07/08/39	US68389XAH89		DBFUGR	USD	AACA	31/03/2018
LLL 5.200 10/15/19	US502413AY30		DBFUGR	USD	AACA	31/03/2018
GS 7.500 02/15/19 MTN	US38141EA257		DTFUFR	USD	AACA	31/03/2018
VZ 1.750 08/15/21	US92343VDG68		DBFUGR	USD	AACA	31/03/2018
C 3.700 01/12/26	US172967KG57		DBFUFR	USD	AACA	31/03/2018
ECA 6.500 02/01/38	US292505AG96		DBFUGR	USD	AACA	31/03/2018
NEE 5.950 02/01/38	US341081FA03		DBFSGR	USD	AACA	31/03/2018
RTN 2.500 12/15/22 '22	US755111BX88		DBFUGR	USD	AACA	31/03/2018
AIG 3.300 03/01/21 '21	US026874DG98		DBFUGR	USD	AACA	31/03/2018
CHTR 6.550 05/01/37	US88732JAJ79		DBFUGR	USD	AACA	31/03/2018
BAC 4.183 11/25/27 '26 MTN	US06051GGC78		DBFUGR	USD	AACA	31/03/2018
MS 4.375 01/22/47 MTN	US61746BEG77		DBFUFR	USD	AACA	31/03/2018
BNG 2.500 01/23/23	XS0877608124		DTFUFR	USD	AACA	31/03/2018
STZ 4.250 05/01/23	US21036PAL22		DBFUGR	USD	AACA	31/03/2018
T 5.550 08/15/41	US00206RBA95		DBFUGR	USD	AACA	31/03/2018
ORCL 2.500 10/15/22	US68389XAP06		DBFUGR	USD	AACA	31/03/2018
AAPL 4.450 05/06/44	US037833AT77		DBFUGR	USD	AACA	31/03/2018

Financial instrument name	Financial Instrument (ISIN)	Written description of financial instrument	Instrument Classification	Currency	Market Segment	date
TRV 3.900 11/01/20	US89417EAG44		DBFUGR	USD	AACA	31/03/2018
COP 5.900 05/15/38	US20825CAP95		DBFGGR	USD	AACA	31/03/2018
VIAB 3.875 12/15/21	US92553PAJ12		DBFUGR	USD	AACA	31/03/2018
CHTR 5.000 02/01/20	US88732JAW80		DBFGGR	USD	AACA	31/03/2018
AGN 3.850 06/15/24 '24	US00507UAF84		DBFUGR	USD	AACA	31/03/2018
NWL 4.000 12/01/24 '24	US651229AQ96		DBFUGR	USD	AACA	31/03/2018
ENB 3.700 07/15/27 '27	US29250NAR61		DBFNGR	USD	AACA	31/03/2018
RBS 5.625 08/24/20	US78010XAE13		DBFGGR	USD	AACA	31/03/2018
AMGN 1.850 08/19/21 '21	US031162CG33		DBFUGR	USD	AACA	31/03/2018
CAFDC 0.375 09/12/22	FR0013113453		DBFXXB	EUR	AACA	31/03/2018
ENRAN 4.000 10/01/27 '27	US86765BAU35		DBFGGR	USD	AACA	31/03/2018
IEGV 1.700 05/15/37	IE00BV8C9B83		DNVTFR	EUR	AACA	31/03/2018
BMO 2.375 01/25/19 '18 MTN	US06367VHL27		DBFUGR	USD	AACA	31/03/2018
AGN 4.750 03/15/45 '44	US00507UAU51		DBFGGR	USD	AACA	31/03/2018
VIAB 4.375 03/15/43	US92553PAP71		DBFUGR	USD	AACA	31/03/2018
CAH 3.200 03/15/23	US14149YAY41		DBFUGR	USD	AACA	31/03/2018
AGN 4.550 03/15/35 '34	US00507UAT88		DBFGGR	USD	AACA	31/03/2018
HD 3.000 04/01/26 '26	US437076BM30		DBFUGR	USD	AACA	31/03/2018
NLGV 0.250 07/15/25	NL0011220108		DBFXN	EUR	AACA	31/03/2018
FFH 4.350 10/29/25 '25	US01959EAC21		DBFUGR	USD	AACA	31/03/2018
WU 6.200 11/17/36	US959802AH24		DBFUGR	USD	AACA	31/03/2018
EXC 5.200 10/01/19	US30161MAF05		DBFUGR	USD	AACA	31/03/2018
JWN 4.000 10/15/21 '21	US655664AP58		DBFUGR	USD	AACA	31/03/2018
DISCA 4.900 03/11/26 '25	US25470DAL38		DBFGGR	USD	AACA	31/03/2018
TRP 7.125 01/15/19	US8935268Y20		DBFUGR	USD	AACA	31/03/2018
AAPL 2.500 02/09/25	US037833AZ38		DBFUGR	USD	AACA	31/03/2018
SCG 5.450 02/01/41 '40	US837004CE86		DBFSGR	USD	AACA	31/03/2018
ZTS 3.000 09/12/27 '27	US98978VAL71		DBFUGR	USD	AACA	31/03/2018
MAS 3.500 04/01/21 '21	US574599BK14		DBFUGR	USD	AACA	31/03/2018
T 4.900 06/15/42	US887317AP09		DBFUGR	USD	AACA	31/03/2018
VIAB 2.750 12/15/19 '19	US92553PAY88		DBFUGR	USD	AACA	31/03/2018
C 2.500 07/29/19	US172967HU88		DBFUFR	USD	AACA	31/03/2018
NI 6.125 03/01/22	US65473QAV59		DBFUGR	USD	AACA	31/03/2018
GILD 4.750 03/01/46 '45	US375558BD48		DBFUGR	USD	AACA	31/03/2018
GIS 3.150 12/15/21 '21	US370334BM56		DBFUGR	USD	AACA	31/03/2018
HD 4.400 04/01/21 '21	US437076AW21		DBFUGR	USD	AACA	31/03/2018
ENRAN 5.000 10/01/22 '22	US75886AAQ13		DBFUGR	USD	AACA	31/03/2018
KBH 7.250 06/15/18 MATd	US48666KAN90		DBFUFR	USD	AACA	31/03/2018
CAH 3.410 06/15/27 '27	US14149YBJ64		DBFUGR	USD	AACA	31/03/2018
TMUS 6.625 04/01/23 CALd	US87264AAL98		DBFUGR	USD	AACA	31/03/2018
DUK 2.538 09/01/31	US26444GAC78		DBFSFR	USD	AACA	31/03/2018

Financial instrument name	Financial Instrument (ISIN)	Written description of financial instrument	Instrument Classification	Currency	Market Segment	date
NUSTY 8.650 04/15/18 MATd	US67059TAA34		DBFGGR	USD	AACA	31/03/2018
LEN 4.125 12/01/18 '18	US526057BS29		DBFUGR	USD	AACA	31/03/2018
TMXFN 8.500 09/15/18 CALd	US87261NAG51		DBFSGR	USD	AACA	31/03/2018
MAS 5.950 03/15/22	US574599BH84		DBFUGR	USD	AACA	31/03/2018
DE 2.800 09/08/27 MTN	US24422ETW92		DTFUFR	USD	AACA	31/03/2018
IP 5.000 09/15/35 '35	US460146CM37		DBFUGR	USD	AACA	31/03/2018
KIEPP 7.125 06/26/42 '41	USG6710EAL41		DBFGGR	USD	AACA	31/03/2018
ANZ 1.750 03/29/18 MTN MATd	US00182EAW93		DTFUFR	USD	AACA	31/03/2018
VBMHD 6.375 05/01/22 CALd	US826700AA41		DBFUGR	USD	AACA	31/03/2018
FCX 3.100 03/15/20	US35671DBG97		DBFUGR	USD	AACA	31/03/2018
T 2.100 06/01/19	US887317AT21		DBFGGR	USD	AACA	31/03/2018
CQP 5.750 05/15/24 '24	US785592AJ58		DBFUGR	USD	AACA	31/03/2018
SM 6.500 01/01/23 '18	US78454LAF76		DBFUGR	USD	AACA	31/03/2018
APA 4.750 04/15/43 '42	US037411BA28		DBFUGR	USD	AACA	31/03/2018
ROGV 4.375 08/22/23 MTN	US77586RAB69		DTFUFR	USD	AACA	31/03/2018
NOKIA 6.450 03/15/29	US549463AE75		DBFUGR	USD	AACA	31/03/2018
SIRI 5.375 04/15/25 '20	US82967NAU28		DBFUGR	USD	AACA	31/03/2018
TRP 3.125 01/15/19	US89352HAS85		DBFUGR	USD	AACA	31/03/2018
PEMEX 6.375 01/23/45	US71654QBR20		DBFUGR	USD	AACA	31/03/2018
CVX 2.427 06/24/20 '20	US166764AG56		DBFUGR	USD	AACA	31/03/2018
KOMEF 1.875 06/01/21 MTN	XS1618289802		DTFXFR	USD	AACA	31/03/2018
D 1.875 12/15/18	US25746UCP21		DBFUGR	USD	AACA	31/03/2018
PAGV 9.375 04/01/29 PUT	US698299AK07		DBFUFR	USD	AACA	31/03/2018
NE 4.625 03/01/21	US65504LAF40		DBFGGR	USD	AACA	31/03/2018
QSP 4.625 01/15/22 '18	US68245XAB55		DBFGGR	USD	AACA	31/03/2018
PEP 4.500 01/15/20	US713448BN75		DBFUGR	USD	AACA	31/03/2018
BRGV 12.250 03/06/30	US105756AL40		DBFUFR	USD	AACA	31/03/2018
STZ 6.000 05/01/22 CALd	US21036PAH10		DBFUGR	USD	AACA	31/03/2018
VALEC 6.875 11/10/39	US91911TAK97		DBFUGR	USD	AACA	31/03/2018
CQP 5.000 03/15/27 '26	US785592AS57		DBFSGR	USD	AACA	31/03/2018
KOMEF 1.500 01/22/19 MTN	US50046PAT21		DTFNFR	USD	AACA	31/03/2018
IBRD 2.125 11/01/20	US459058DH31		DBFTFR	USD	AACA	31/03/2018
DFS 3.750 03/04/25 '24	US254709AL28		DBFUGR	USD	AACA	31/03/2018
OMF 7.750 10/01/21	US85172FAD15		DBFUGR	USD	AACA	31/03/2018
RLGY 5.250 12/01/21 '18	US75606DAC56		DBFUGR	USD	AACA	31/03/2018
APC 6.200 03/15/40	US032510AC36		DBFUGR	USD	AACA	31/03/2018
HEIN 3.500 01/29/28 '27	US423012AF03		DBFUGR	USD	AACA	31/03/2018
FLVC 7.875 08/15/18 CALd	US338906AD20		DBFUGR	USD	AACA	31/03/2018
GLPI 4.875 11/01/20 '20	US361841AD12		DBFUGR	USD	AACA	31/03/2018
MAT 3.150 03/15/23 '22	US577081AY82		DBFUGR	USD	AACA	31/03/2018
ENB 4.000 10/01/23 '23	US29250NAF24		DBFUGR	USD	AACA	31/03/2018



Financial instrument name	Financial Instrument (ISIN)	Written description of financial instrument	Instrument Classification	Currency	Market Segment	date
RAD 9.250 03/15/20 CALd	US767754CD47		DBFUGR	USD	AACA	31/03/2018
SUMFG 3.446 01/11/27	US86562MAN02		DBFUGR	USD	AACA	31/03/2018
COST 1.750 02/15/20	US22160KAG04		DBFUGR	USD	AACA	31/03/2018
HYMTR 2.750 09/27/26 MTN	US44891CAK99		DTFUGR	USD	AACA	31/03/2018
HPQ 4.650 12/09/21	US428236BV43		DBFUGR	USD	AACA	31/03/2018
ONTAR 1.875 05/21/20	US68323ADH41		DBFUFR	USD	AACA	31/03/2018
PAA 3.600 11/01/24 '24	US72650RBF82		DBFUGR	USD	AACA	31/03/2018
UPS 8.375 04/01/20	US911308AA21		DBXXXX	USD	AACA	31/03/2018
EDF 3.625 10/13/25 '25	USF2893TAS53		DBFUGR	USD	AACA	31/03/2018
ETM 7.250 11/01/24 '19	US124847AC84		DBFUGR	USD	AACA	31/03/2018
DVMT 5.650 04/15/18 MATd	US24702RAE18		DBFUGR	USD	AACA	31/03/2018
KMI 5.500 03/01/44 '43	US494550BU93		DBFUGR	USD	AACA	31/03/2018
SWN 7.750 10/01/27 '22	US845467AN98		DBFNGR	USD	AACA	31/03/2018
PLGV 6.375 07/15/19	US731011AR30		DBFUGR	USD	AACA	31/03/2018
NAVI 5.875 10/25/24	US63938CAB46		DBFUGR	USD	AACA	31/03/2018
DIS 3.000 02/13/26 MTN	US25468PDK93		DTFUFR	USD	AACA	31/03/2018
AMGN 2.250 08/19/23 '23	US031162CH16		DBFUGR	USD	AACA	31/03/2018
PEMEX 5.500 01/21/21	US71654QAX07		DBFGGR	USD	AACA	31/03/2018
BUMI 12/11/22	XS1628863398		DBZNFR	USD	AACA	31/03/2018
THC 6.875 11/15/31	US88033GAV23		DBFUGR	USD	AACA	31/03/2018
FDX 3.250 04/01/26 '26	US31428XBF24		DBFUGR	USD	AACA	31/03/2018
RBS 4.700 07/03/18	US780097AM39		DBFUGR	USD	AACA	31/03/2018
IRM 4.375 06/01/21 '18	US46284VAB71		DBFUGR	USD	AACA	31/03/2018
PRTY 6.125 08/15/23 '18	US702150AC70		DBFUGR	USD	AACA	31/03/2018
NAB 2.500 05/22/22 MTN	US63254AAW80		DTFUFR	USD	AACA	31/03/2018
AAPL 1.800 11/13/19	US037833DH03		DBFUGR	USD	AACA	31/03/2018
LH 4.700 02/01/45 '44	US50540RAS13		DBFUGR	USD	AACA	31/03/2018
JCI 4.250 03/01/21	US478366AX56		DBFUGR	USD	AACA	31/03/2018
IX 12.500 04/01/22 '18	US45827AAA16		DBFUFR	USD	AACA	31/03/2018
AAPL 1.300 02/23/18 MATd	US037833BN98		DBFUGR	USD	AACA	31/03/2018
CHTR 5.375 05/01/25 '20	US1248EPBG71		DBFUGR	USD	AACA	31/03/2018
GPORX 6.625 05/01/23 '18	US402635AE62		DBFUGR	USD	AACA	31/03/2018
LITOO 7.375 04/15/21 '18	US53359PAA84		DBFSGR	USD	AACA	31/03/2018
CVX 1.961 03/03/20 '20	US166764AR12		DBFUGR	USD	AACA	31/03/2018
MYASG 3.179 04/27/26	US56109AAA79		DBFSFR	USD	AACA	31/03/2018
AVT 4.625 04/15/26 '26	US053807AS28		DBFUGR	USD	AACA	31/03/2018
SRE 3.000 08/15/21	US797440BN35		DBFSGR	USD	AACA	31/03/2018
GILD 3.650 03/01/26 '25	US375558BF95		DBFUGR	USD	AACA	31/03/2018
MSFT 2.000 11/03/20 '20	US594918BG87		DBFUGR	USD	AACA	31/03/2018
MPCXX 6.500 03/01/41 '40	US56585AAF93		DBFUGR	USD	AACA	31/03/2018
VEGV 7.000 12/01/18 DFTd	USP97475AD26		DBFUFR	USD	AACA	31/03/2018

Financial instrument name	Financial Instrument (ISIN)	Written description of financial instrument	Instrument Classification	Currency	Market Segment	date
COP 5.950 03/15/46 '45	US20826FAR73		DBFGGR	USD	AACA	31/03/2018
METLF 2.500 12/03/20 MTN	US59217GBR92		DTFUFGR	USD	AACA	31/03/2018
HILCO 5.750 10/01/25 '20	US431318AQ79		DBFUGR	USD	AACA	31/03/2018
BRK 5.750 01/15/40	US084664BL47		DBFGGR	USD	AACA	31/03/2018
CAS 5.500 07/15/22 '18	US146900AM71		DBFUGR	USD	AACA	31/03/2018
HK 6.750 02/15/25 '20	US40537QAN07		DBFUGR	USD	AACA	31/03/2018
KMI 6.950 01/15/38	US494550AW68		DBFUGR	USD	AACA	31/03/2018
WPZ 5.400 03/04/44 '43	US96950FAN42		DBFUGR	USD	AACA	31/03/2018
GM 3.100 01/15/19	US37045XBB10		DBFUGR	USD	AACA	31/03/2018
EIDPT 4.150 06/01/25 '25	US29336UAE73		DBFNGR	USD	AACA	31/03/2018
PAM 7.500 01/24/27 '22	USP7464EAA49		DBFUGR	USD	AACA	31/03/2018
ABT 3.750 11/30/26 '26	US002824BF69		DBFUGR	USD	AACA	31/03/2018
TPHX 5.875 06/15/24	US962178AN91		DBFUGR	USD	AACA	31/03/2018
NAVI 5.875 03/25/21	US63938CAC29		DBFUGR	USD	AACA	31/03/2018
HYMTR 2.400 10/30/18 MTN	US44891CAC73		DTFUFGR	USD	AACA	31/03/2018
LAMR 5.875 02/01/22 CALd	US513075BB65		DBFUGR	USD	AACA	31/03/2018
CARX 6.125 11/05/19	USP58072AE24		DBFUGR	USD	AACA	31/03/2018
PEMEX 6.500 06/02/41	US71654QAZ54		DBFGFR	USD	AACA	31/03/2018
CRZO 8.250 07/15/25 '20	US144577AJ24		DBFGGR	USD	AACA	31/03/2018
SNH 6.750 12/15/21 '21	US81721MAG42		DBFUGR	USD	AACA	31/03/2018
ENVA 9.750 06/01/21 '18	US29357KAC71		DBFUGR	USD	AACA	31/03/2018
MTFGI 3.677 02/22/27	US606822AN45		DBFUFGR	USD	AACA	31/03/2018
S 8.750 03/15/32	US852060AT99		DBFUGR	USD	AACA	31/03/2018
PAA 4.650 10/15/25 '25	US72650RBJ05		DBFUGR	USD	AACA	31/03/2018
QBR 5.750 01/15/23	US74819RAP10		DBFUGR	USD	AACA	31/03/2018
NE 4.900 08/01/20	US65504LAC19		DBFGGR	USD	AACA	31/03/2018
MGM 4.500 01/15/28 '27	USU5930BAB28		DBVNGR	USD	AACA	31/03/2018
SEMG 5.625 07/15/22 '18	US77714PAB58		DBFUGR	USD	AACA	31/03/2018
VMW 3.900 08/21/27 '27	US928563AC98		DBFUGR	USD	AACA	31/03/2018
MGM 8.625 02/01/19	US552953BW08		DBFUGR	USD	AACA	31/03/2018
MIN 6.250 02/07/24	USP6811TAA36		DBFUGR	USD	AACA	31/03/2018
RESRC 8.000 Perp '19	XS0159207850		DBFQPB	USD	AACA	31/03/2018
ACMX 5.750 10/15/22 CALd	US00766TAB61		DBFUGR	USD	AACA	31/03/2018
CMCSA 5.150 04/30/20	US63946BAD29		DBFUGR	USD	AACA	31/03/2018
BERY 6.000 10/15/22 '18	US085790BA02		DBFSGR	USD	AACA	31/03/2018
ESRX 3.500 06/15/24 '24	US30219GAK40		DBFUGR	USD	AACA	31/03/2018
ASHWO 6.875 02/15/21 '18	US045086AD72		DBFUGR	USD	AACA	31/03/2018
DAL 2.600 12/04/20	US247361ZL55		DBFUGR	USD	AACA	31/03/2018
OMF 5.250 12/15/19	US85172FAG46		DBFUGR	USD	AACA	31/03/2018
UHS 4.750 08/01/22 '18	US913903AR19		DBFSGR	USD	AACA	31/03/2018
SEE 5.500 09/15/25 '25	USU81193AP68		DBFUGR	USD	AACA	31/03/2018

Financial instrument name	Financial Instrument (ISIN)	Written description of financial instrument	Instrument Classification	Currency	Market Segment	date
NE 7.875 02/01/26 '21	USG65437AA63		DBFNGR	USD	AACA	31/03/2018
INFOR 5.750 08/15/20 '18	US45672NAF87		DBFSGR	USD	AACA	31/03/2018
MTFGI 3.850 03/01/26	US606822AD62		DBFUGR	USD	AACA	31/03/2018
DVI 5.875 07/09/22	USP0918ZAX44		DBFUGR	USD	AACA	31/03/2018
FISV 3.500 10/01/22 '22	US337738AM09		DBFUGR	USD	AACA	31/03/2018
DHI 4.750 02/15/23 '22	US23331ABG31		DBFUGR	USD	AACA	31/03/2018
SRE 6.000 10/15/39	US816851AP42		DBFUGR	USD	AACA	31/03/2018
CXO 4.375 01/15/25 '20	US20605PAG63		DBFUGR	USD	AACA	31/03/2018
THSX 6.000 02/15/24 '19	US89469AAC80		DBFUGR	USD	AACA	31/03/2018
OASX 6.875 03/15/22 '18	US674215AG39		DBFUGR	USD	AACA	31/03/2018
OI 5.375 01/15/25	US690872AB26		DBFUGR	USD	AACA	31/03/2018
URI 5.500 07/15/25 '20	US911365BD50		DBFUGR	USD	AACA	31/03/2018
ADS 5.875 11/01/21 '18	US018581AJ73		DBFGGR	USD	AACA	31/03/2018
ARGHL 7.125 03/15/23 '18	US04021LAA89		DBFUGR	USD	AACA	31/03/2018
PEMEX 5.977 03/11/22 FRN MTN	US71656MBN83		DTVUFR	USD	AACA	31/03/2018
TNNSP 6.375 02/01/25 '20	US88047PAA21		DBFUGR	USD	AACA	31/03/2018
TECK 8.500 06/01/24 '19	US878742BC80		DBFUGR	USD	AACA	31/03/2018
THC 7.500 01/01/22 '19	USU88030AY44		DBFSGR	USD	AACA	31/03/2018
JCI 3.900 02/14/26 '25	US478375AR95		DBFUGR	USD	AACA	31/03/2018
OUT 5.625 02/15/24 '19	US12505FAD33		DBFUGR	USD	AACA	31/03/2018
EPC 4.700 05/24/22	US29266RAC25		DBFUGR	USD	AACA	31/03/2018
LTM 6.875 04/11/24 '21	USG53770AB22		DBFUGR	USD	AACA	31/03/2018
ITRI 5.000 01/15/26 '21	US465740AA65		DBFNGR	USD	AACA	31/03/2018
HES 5.600 02/15/41	US42809HAD98		DBFUGR	USD	AACA	31/03/2018
BZH 5.750 06/15/19 '19	US07556QBH74		DBFUGR	USD	AACA	31/03/2018
HELLF 7.875 10/01/21 '18	US43414TAA43		DBFUGR	USD	AACA	31/03/2018
FLOWX 5.625 08/15/24 '19	US78469XAD93		DBFUGR	USD	AACA	31/03/2018
SIRI 3.875 08/01/22 '20	USU82764AL28		DBFNGR	USD	AACA	31/03/2018
LUN 7.875 11/01/22 '18	US550372AB27		DBFSGR	USD	AACA	31/03/2018
SBAC 4.875 07/15/22 '18	US78388JAT34		DBFUGR	USD	AACA	31/03/2018
DJOGL 8.125 06/15/21 '18	US23291AAA51		DBFSGR	USD	AACA	31/03/2018
SHEHM 5.875 04/01/23 '18	US82088KAC27		DBFUGR	USD	AACA	31/03/2018
FDC 5.000 01/15/24 '19	US32008DAA46		DBFSGR	USD	AACA	31/03/2018
BP 7.875 05/07/21 MTN	US69783UAA97		DTFGFR	USD	AACA	31/03/2018
GLENX 4.950 11/15/21	USC98874AH09		DBFUGR	USD	AACA	31/03/2018
LEN 4.500 11/15/19 '19	US526057BU74		DBFUGR	USD	AACA	31/03/2018
PEMEX 5.500 02/24/25 MTN	XS0213101073		DTFUFR	EUR	AACA	31/03/2018
WIN 6.375 08/01/23 '18	US97381WAZ77		DBFGFR	USD	AACA	31/03/2018
AER 5.000 10/01/21	US00772BAM37		DBFGGR	USD	AACA	31/03/2018
PETRD 5.999 01/27/28	US71647NAW92		DBFGGR	USD	AACA	31/03/2018
HL 6.875 05/01/21 '18	US422704AD83		DBFUGR	USD	AACA	31/03/2018

Financial instrument name	Financial Instrument (ISIN)	Written description of financial instrument	Instrument Classification	Currency	Market Segment	date
CANDF 8.125 06/04/19	US219868BN58		DBFUFR	USD	AACA	31/03/2018
BAES 5.800 10/11/41	US05523RAC16		DBFUGR	USD	AACA	31/03/2018
VNO 5.000 01/15/22 '21	US929043AG27		DBFUGR	USD	AACA	31/03/2018
PPL 5.200 07/15/41 '41	US69351UAN37		DBFSGR	USD	AACA	31/03/2018
PEMEX 6.000 03/05/20	US71654QAW24		DBFGGR	USD	AACA	31/03/2018
LBGV 6.850 03/23/27 MTN	XS1586230051		DTFUFR	USD	AACA	31/03/2018
YUM 5.000 06/01/24 '19	US48250NAA37		DBFGGR	USD	AACA	31/03/2018
STAR 5.000 07/01/19 '18	US45031UBU43		DBFTGR	USD	AACA	31/03/2018
KFW 1.000 06/11/18 MATd	US500769FR04		DBFUFR	USD	AACA	31/03/2018
VTR 4.125 01/15/26 '25	US92277GAG29		DBFGGR	USD	AACA	31/03/2018
CDK 5.000 10/15/24 '24	US12508EAD31		DBFUGR	USD	AACA	31/03/2018
AALX 4.625 03/01/20	US02376RAB87		DBFUGR	USD	AACA	31/03/2018
ARE 4.500 07/30/29 '29	US015271AG44		DBFGGR	USD	AACA	31/03/2018
SIRXX 4.250 05/15/24 '24	US81618TAE01		DBFUGR	USD	AACA	31/03/2018
HEIN 3.500 01/29/28 '27	USN39427FV17		DBFUGR	USD	AACA	31/03/2018
FGPX 6.750 01/15/22 '18	US315292AP75		DBFUGR	USD	AACA	31/03/2018
NCR 5.000 07/15/22 '18	US62886EAJ73		DBFUGR	USD	AACA	31/03/2018
NAVI 8.000 03/25/20 MTN	US78442FEJ30		DTFUFR	USD	AACA	31/03/2018
BOXPA 8.125 07/15/21 '18	US05578MAA09		DBFUGR	USD	AACA	31/03/2018
BLDR 5.625 09/01/24 '19	US12008RAJ68		DBFSGR	USD	AACA	31/03/2018
GM 5.000 04/01/35	US37045VAH33		DBFUGR	USD	AACA	31/03/2018
JONE 9.250 03/15/23 '20	US48019TAF12		DAFSGR	USD	AACA	31/03/2018
SU 6.800 05/15/38	US71644EAJ10		DBFUGR	USD	AACA	31/03/2018
AMD 7.500 08/15/22	US007903AX53		DBFUGR	USD	AACA	31/03/2018
EMPPU 7.625 07/29/19	USP9379RAA51		DBFUGR	USD	AACA	31/03/2018
EMBRC 5.696 09/16/23	US29081YAD85		DBFGGR	USD	AACA	31/03/2018
QUBPR 2.625 02/13/23	US748149AG65		DBFUFR	USD	AACA	31/03/2018
KND 8.750 01/15/23 '18	US494580AF06		DBFUGR	USD	AACA	31/03/2018
DUK 6.050 04/15/38	US26442CAE49		DBFSGR	USD	AACA	31/03/2018
FE 6.050 08/15/21 DFTd	US33766JAD54		DBFUGR	USD	AACA	31/03/2018
ARE 4.600 04/01/22 '22	US015271AC30		DBFUGR	USD	AACA	31/03/2018
SYK 3.375 11/01/25 '25	US863667AH48		DBFUGR	USD	AACA	31/03/2018
OC 4.300 07/15/47 '47	US690742AG60		DBFNGR	USD	AACA	31/03/2018
MSFT 4.750 11/03/55 '55	US594918BM55		DBFUGR	USD	AACA	31/03/2018
GILD 4.800 04/01/44 '43	US375558AX11		DBFUGR	USD	AACA	31/03/2018
WBC 2.250 01/17/19	US961214CF89		DBFUFR	USD	AACA	31/03/2018
VTR 4.750 06/01/21 '21	US92276MAW55		DBFUGR	USD	AACA	31/03/2018
ONTAR 4.400 04/14/20	US6832348K70		DBFUFR	USD	AACA	31/03/2018
DBKG 2.950 08/20/20 MTN	US25152R2U64		DTFUFR	USD	AACA	31/03/2018
WESXX 4.000 07/01/22 '22	US958254AB09		DBFUGR	USD	AACA	31/03/2018
BA 3.650 03/01/47 '46	US097023BV68		DBFUGR	USD	AACA	31/03/2018

Financial instrument name	Financial Instrument (ISIN)	Written description of financial instrument	Instrument Classification	Currency	Market Segment	date
MRO 6.800 03/15/32	US565849AB20		DBFUGR	USD	AACA	31/03/2018
BAC 3.946 01/23/49 '48 MTN	US06051GHA04		DBVNGR	USD	AACA	31/03/2018
MRO 5.200 06/01/45 '44	US565849AM84		DBFUGR	USD	AACA	31/03/2018
APC 3.450 07/15/24 '24	US032511BJ52		DBFUGR	USD	AACA	31/03/2018
NOVN 1.800 02/14/20	US66989HAL24		DBFGGR	USD	AACA	31/03/2018
BBVA 7.000 12/01/25	US055291AC24		DBFGGB	USD	AACA	31/03/2018
NEE 4.500 06/01/21 '21	US65339KAA88		DBFGGR	USD	AACA	31/03/2018
HON 3.350 12/01/23	US438516BD78		DBFUGR	USD	AACA	31/03/2018
MDC 6.000 01/15/43 '42	US552676AQ11		DBFUGR	USD	AACA	31/03/2018
RY 1.875 02/05/20	US780082AA14		DBFGFR	USD	AACA	31/03/2018
ORAN 9.000 03/01/31	US35177PAL13		DBFUGR	USD	AACA	31/03/2018
ESRX 3.900 02/15/22	US30219GAF54		DBFUGR	USD	AACA	31/03/2018
CVE 5.700 10/15/19	US15135UAD19		DBFUGR	USD	AACA	31/03/2018
DE 1.250 10/09/19 MTN	US24422ETJ81		DTFUFR	USD	AACA	31/03/2018
SO 4.300 03/15/42	US373334JW27		DBFUGR	USD	AACA	31/03/2018
VZ 5.050 03/15/34 '33	US92343VBZ67		DBFUGR	USD	AACA	31/03/2018
HAL 4.850 11/15/35 '35	US406216BJ98		DBFUGR	USD	AACA	31/03/2018
VOWG 2.450 11/20/19	US928668AH55		DBFGGR	USD	AACA	31/03/2018
PSXP 2.646 02/15/20 '20	US718549AA60		DBFUGR	USD	AACA	31/03/2018
MSFT 3.500 11/15/42	US594918AR51		DBFUGR	USD	AACA	31/03/2018
AMZN 4.250 08/22/57 '57	USU02320AK24		DBFUGR	USD	AACA	31/03/2018
RABO 5.750 12/01/43 MTN	US21684AAB26		DBFUGR	USD	AACA	31/03/2018
WPZ 5.800 11/15/43 '43	US96950FAK03		DBFUGR	USD	AACA	31/03/2018
EDF 4.875 01/22/44	US268317AK07		DBFUGR	USD	AACA	31/03/2018
COP 4.150 11/15/34 '34	US20826FAF36		DBFGGR	USD	AACA	31/03/2018
	US03350WAC38		DBFNGR	USD	AACA	31/03/2018
BNP 2.400 12/12/18 MTN	US05574LTX63		DTFUFR	USD	AACA	31/03/2018
PEG 2.450 11/15/18 '18	US69362BAZ58		DBFUGR	USD	AACA	31/03/2018
PCG 6.350 02/15/38	US694308GM31		DBFSGR	USD	AACA	31/03/2018
WPZ 4.300 03/04/24 '23	US96950FAM68		DBFUGR	USD	AACA	31/03/2018
KR 2.950 11/01/21 '21	US501044CZ28		DBFUGR	USD	AACA	31/03/2018
MPCXX 4.750 09/15/44 '44	US56585AAH59		DBFUGR	USD	AACA	31/03/2018
OXY 4.625 06/15/45 '44	US674599CF00		DBFUGR	USD	AACA	31/03/2018
AAP 4.500 12/01/23 '23	US00751YAC03		DBFUGR	USD	AACA	31/03/2018
BA 5.875 02/15/40	US097023BA22		DBFUGR	USD	AACA	31/03/2018
F 2.021 05/03/19	US345397XY45		DBFUFR	USD	AACA	31/03/2018
RY 2.150 03/15/19 MTN	US78010USN80		DTFUFR	USD	AACA	31/03/2018
BAC 2.503 10/21/22 '21 MTN	US06051GFZ72		DBFUGR	USD	AACA	31/03/2018
PAM 7.375 07/21/23 '20	USP7873PAE62		DBFUGR	USD	AACA	31/03/2018
TPR 4.250 04/01/25 '25	US189754AA23		DBFUGR	USD	AACA	31/03/2018
VIAB 5.250 04/01/44 '43	US92553PAW23		DBFUGR	USD	AACA	31/03/2018

Financial instrument name	Financial Instrument (ISIN)	Written description of financial instrument	Instrument Classification	Currency	Market Segment	date
WFC 3.069 01/24/23 '22	US949746SK86		DBFUGR	USD	AACA	31/03/2018
ENRAN 4.150 10/01/20 '20	US29273RAX70		DBFUGR	USD	AACA	31/03/2018
AREMT 9.750 10/15/20 '18	US043126AA98		DBFUGR	USD	AACA	31/03/2018
STZ 3.875 11/15/19	US21036PAM05		DBFUGR	USD	AACA	31/03/2018
LBTYA 5.750 01/15/25 '20	US92769VAG41		DBFUGR	USD	AACA	31/03/2018
RDC 5.400 12/01/42 '42	US779382AQ31		DBFUGR	USD	AACA	31/03/2018
VST 7.625 11/01/24 '19	US26817RAP38		DBFUGR	USD	AACA	31/03/2018
JNJ 2.450 03/01/26 '25	US478160BY94		DBFUGR	USD	AACA	31/03/2018
DE 1.700 01/15/20 MTN	US24422ERY76		DTFUGR	USD	AACA	31/03/2018
ABT 4.750 11/30/36 '36	US002824BG43		DBFUGR	USD	AACA	31/03/2018
AMGN 4.950 10/01/41	US031162BE93		DBFUGR	USD	AACA	31/03/2018
SIGV 3.125 08/07/45	SI0002103552		DBFUGR	EUR	AACA	31/03/2018
UNM 5.750 08/15/42	US91529YAJ55		DBFUGR	USD	AACA	31/03/2018
ATUS 6.375 09/15/20 CALd	US15672JAA16		DBFUGR	USD	AACA	31/03/2018
BRKME 4.500 01/10/28	USN15516AB83		DBFUGR	USD	AACA	31/03/2018
BEEFC 6.500 09/20/26 '21	USL6401PAF01		DBFUGR	USD	AACA	31/03/2018
CRC 5.500 09/15/21 '21	US13057QAD97		DBFUGR	USD	AACA	31/03/2018
EDF 6.000 01/22/14	USF2893TAL01		DBFUGR	USD	AACA	31/03/2018
CBKG 8.125 09/19/23 MTN	US20259DAA54		DTFUGR	USD	AACA	31/03/2018
RJF 3.625 09/15/26	US754730AE94		DBFUGR	USD	AACA	31/03/2018
ABBV 4.500 05/14/35 '34	US00287YAR09		DBFUGR	USD	AACA	31/03/2018
MSFT 2.375 02/12/22 '22	US594918BA18		DBFUGR	USD	AACA	31/03/2018
AMXL 5.000 03/30/20	US02364WAV72		DBFUGR	USD	AACA	31/03/2018
HYMTR 1.750 09/27/19 MTN	US44891CAJ27		DTFUGR	USD	AACA	31/03/2018
HPQ 6.000 09/15/41	US428236BR31		DBFUGR	USD	AACA	31/03/2018
CMCSA 5.950 04/01/41	US63946BAG59		DBFUGR	USD	AACA	31/03/2018
SEM 6.375 06/01/21 '18	US816196AQ29		DBFUGR	USD	AACA	31/03/2018
C 3.200 10/21/26 '26	US172967KY63		DBFUGR	USD	AACA	31/03/2018
MCD 4.700 12/09/35 '35 MTN	US58013MEZ32		DTFUGR	USD	AACA	31/03/2018
BNS 2.800 07/21/21	US064159FL54		DBFUGR	USD	AACA	31/03/2018
MQG 6.625 04/07/21 MTN	US55608XAA54		DTFUGR	USD	AACA	31/03/2018
GAA 5.375 02/19/23	USP09252AC47		DBFUGR	USD	AACA	31/03/2018
VOD 2.950 02/19/23	US92857WBC38		DBFUGR	USD	AACA	31/03/2018
AIAGP 2.250 03/11/19 MTN	US00131L2A23		DTFUGR	USD	AACA	31/03/2018
GS 3.691 06/05/28 '27 FRN	US38141GWL49		DBVNGR	USD	AACA	31/03/2018
EXPE 4.500 08/15/24 '24	US30212PAJ49		DBFUGR	USD	AACA	31/03/2018
PLTXX 5.500 05/31/23 '18	US727493AB41		DBFUGR	USD	AACA	31/03/2018
PTRIN 9.750 08/14/19	USP78954AC19		DBFUGR	USD	AACA	31/03/2018
NLGV 2.000 07/15/24	NL0010733424		DBFXN	EUR	AACA	31/03/2018
KX 5.950 03/15/24 '23	US496902AN77		DBFUGR	USD	AACA	31/03/2018
NEE 2.300 04/01/19	US65339KAR14		DBFUGR	USD	AACA	31/03/2018

Financial instrument name	Financial Instrument (ISIN)	Written description of financial instrument	Instrument Classification	Currency	Market Segment	date
VST 6.750 11/01/19 CALd	US26817RAM07		DBFUGR	USD	AACA	31/03/2018
TRCO 5.875 07/15/22 '18	US896047AH07		DBFUGR	USD	AACA	31/03/2018
NOVN 2.400 05/17/22 '22	US66989HAM07		DBFGGR	USD	AACA	31/03/2018
ALHLN 8.250 08/01/23 '18	US016094AA27		DBFUGR	USD	AACA	31/03/2018
AAPL 3.450 02/09/45	US037833BA77		DBFUGR	USD	AACA	31/03/2018
CFG 4.300 12/03/25 '25	US174610AK19		DBFUGR	USD	AACA	31/03/2018
DVMT 5.400 09/10/40	US24702RAM34		DBFUGR	USD	AACA	31/03/2018
SIGV 2.250 03/25/22	SI0002103453		DBFTFR	EUR	AACA	31/03/2018
BHF 4.700 06/22/47 '46	US10922NAD57		DBFGGR	USD	AACA	31/03/2018
CVX 1.686 02/28/19	US166764BS85		DBFUGR	USD	AACA	31/03/2018
HAL 5.000 11/15/45 '45	US406216BK61		DBFUGR	USD	AACA	31/03/2018
PFE 1.950 06/03/21	US717081DX82		DBFUGR	USD	AACA	31/03/2018
ITGV IO Str 11/01/25	IT0001247367		DBZUFB	EUR	AACA	31/03/2018
BABA 4.000 12/06/37 '37	US01609WAU62		DBFUGR	USD	AACA	31/03/2018
BRKME 5.750 04/15/21	USG1315RAD38		DBFGGR	USD	AACA	31/03/2018
STLD 5.125 10/01/21 '18	US858119BC38		DBFUGR	USD	AACA	31/03/2018
CLMT 11.500 01/15/21 CALd	US131477AR22		DBFSGR	USD	AACA	31/03/2018
GNW 7.200 02/15/21	US37247DAN66		DBFUGR	USD	AACA	31/03/2018
ATUS 5.125 12/15/21 '18	US15672WAF14		DBFUGR	USD	AACA	31/03/2018
NBR 6.150 02/15/18 MATd	US629568AQ91		DBFUGR	USD	AACA	31/03/2018
HCP 3.750 02/01/19 '18	US40414LAF67		DBFUGR	USD	AACA	31/03/2018
OMF 7.250 12/15/21 CALd	US68268DAB10		DBFUGR	USD	AACA	31/03/2018
HD 3.750 02/15/24 '23	US437076BC57		DBFUGR	USD	AACA	31/03/2018
CLF 6.250 10/01/40	US18683KAC53		DBFUGR	USD	AACA	31/03/2018
MSFT 3.950 08/08/56 '56	US594918BU71		DBFUGR	USD	AACA	31/03/2018
BNG 1.500 02/15/19	US62944BBN38		DTFUFR	USD	AACA	31/03/2018
PAGV 8.875 09/30/27	US698299AD63		DBFUFR	USD	AACA	31/03/2018
EMBRC 6.375 01/15/20	US29081YAC03		DBFGGR	USD	AACA	31/03/2018
ACX 7.750 04/15/21	US008911AZ26		DBFUGR	USD	AACA	31/03/2018
NOC 4.750 06/01/43	US666807BH45		DBFUGR	USD	AACA	31/03/2018
PHGV 9.875 01/15/19	US718286AK32		DBFUFR	USD	AACA	31/03/2018
MEXCH 6.750 09/19/42	USP57908AE83		DBFUGR	USD	AACA	31/03/2018
AMT 5.900 11/01/21	US029912BE17		DBFUGR	USD	AACA	31/03/2018
WELL 6.500 03/15/41 '40	US42217KAX46		DBFUGR	USD	AACA	31/03/2018
AAPL 4.500 02/23/36 '35	US037833BW97		DBFUGR	USD	AACA	31/03/2018
TEX 5.625 02/01/25 '20	USU88125AC04		DBFUGR	USD	AACA	31/03/2018
CNOOC 5.875 03/10/35	US65334HAE27		DBFUGR	USD	AACA	31/03/2018
	US59406RAA41		DAFNGR	USD	AACA	31/03/2018
DVMT 5.875 06/15/21 '18	USU2526DAG44		DBFUGR	USD	AACA	31/03/2018
ST 4.875 10/15/23	US81725WAG87		DBFUGR	USD	AACA	31/03/2018
NXPI 4.625 06/01/23	US62947QAV05		DBFUGR	USD	AACA	31/03/2018

Financial instrument name	Financial Instrument (ISIN)	Written description of financial instrument	Instrument Classification	Currency	Market Segment	date
LEN 6.950 06/01/18 MATd	US526057BD59		DBFGGR	USD	AACA	31/03/2018
CHTR 8.375 03/15/23	US88731EAF79		DBFUFR	USD	AACA	31/03/2018
CSCO 5.500 01/15/40	US17275RAF91		DBFUGR	USD	AACA	31/03/2018
ITGRX 9.125 11/01/23 '18	US39154CAA36		DBFUGR	USD	AACA	31/03/2018
PEUP 5.750 04/04/21	USF0819HE459		DBFUGR	USD	AACA	31/03/2018
BGPLG 4.000 01/16/20 MTN	US05971BAB53		DTFUFR	USD	AACA	31/03/2018
PEMEX 5.750 03/01/18 MATd	US706451BS94		DBFUGR	USD	AACA	31/03/2018
UHS 4.750 08/01/22 '18	USU91477AB29		DBFSGR	USD	AACA	31/03/2018
EPE 8.000 02/15/25 '20	USU2937LAD65		DBFSGR	USD	AACA	31/03/2018
WFT 9.625 03/01/19 CALd	US947075AF47		DBFUGR	USD	AACA	31/03/2018
VOLTP 5.375 01/15/23 '18	US131347CE49		DBFUGR	USD	AACA	31/03/2018
RCI 6.800 08/15/18 CALd	US775109AK78		DBFUGR	USD	AACA	31/03/2018
OEPS 5.625 04/28/27 '22	USP7372BAA19		DBFUGR	USD	AACA	31/03/2018
DAN 6.500 06/01/26 '21	US235822AA14		DBFGGR	USD	AACA	31/03/2018
CHTR 5.750 09/01/23 '18	US1248EPBD41		DBFUGR	USD	AACA	31/03/2018
BRKME 7.125 07/22/41 '41	USU1065PAA94		DBFGGR	USD	AACA	31/03/2018
LBGV 6.200 02/26/25 MTN	XS1196417569		DTFUFR	USD	AACA	31/03/2018
GPI 5.000 06/01/22 '18	US398905AK59		DBFUGR	USD	AACA	31/03/2018
WPZ 4.875 03/15/24 CALd	US00434NAB10		DBFUGR	USD	AACA	31/03/2018
CTB 7.625 03/15/27	US216831AB38		DBFUFR	USD	AACA	31/03/2018
VST 8.000 01/15/25 '20	US26817RAS76		DBFUGR	USD	AACA	31/03/2018
ATUS 5.125 12/15/21 '18	US15672WAE49		DBFUGR	USD	AACA	31/03/2018
LMTRE 5.875 07/05/34	US532522AA74		DBFSGR	USD	AACA	31/03/2018
BNDES 4.750 05/09/24	USP14486AM92		DBFUGR	USD	AACA	31/03/2018
LBGV 5.150 06/12/18 MTN MATd	XS0793155838		DTFXFR	USD	AACA	31/03/2018
CCOX 6.500 11/15/22 '18	US18451QAL23		DBFUGR	USD	AACA	31/03/2018
GAA 4.750 09/26/22	USG42045AB32		DBFUFR	USD	AACA	31/03/2018
EMIGO 7.625 06/15/24 '19	US268698AB31		DBFGGR	USD	AACA	31/03/2018
PETRD 8.375 12/10/18	US71645WAH43		DBFUGR	USD	AACA	31/03/2018
FMGX 9.750 03/01/22 '18	US30251GAS66		DBFSGR	USD	AACA	31/03/2018
WFT 6.750 09/15/40	US94707VAB62		DBFGGR	USD	AACA	31/03/2018
MNK 5.625 10/15/23 '18	US561233AD96		DBFUGR	USD	AACA	31/03/2018
OMF 6.000 06/01/20	US85172FAB58		DBFUGR	USD	AACA	31/03/2018
AAL 9.375 04/08/19 CALd	US034863AB69		DBFUGR	USD	AACA	31/03/2018
SKG 7.500 11/20/25	US832724AB40		DBXXXX	USD	AACA	31/03/2018
GGBRD 5.893 04/29/24 '24	USG24422AA83		DBFGGR	USD	AACA	31/03/2018
LBGV 6.100 10/04/22 MTN	XS0559237796		DTFXFR	USD	AACA	31/03/2018
PEMEX 4.875 01/24/22	US71654QBB77		DBFGGR	USD	AACA	31/03/2018
HOV 8.000 11/01/19 CALd	US442488BW14		DBFGGR	USD	AACA	31/03/2018
REXXQ 8.875 12/01/20 DFTd	US761565AB68		DBFUGR	USD	AACA	31/03/2018
EIDPT 4.850 07/15/26 '26	US29336UAF49		DBFUGR	USD	AACA	31/03/2018



Financial instrument name	Financial Instrument (ISIN)	Written description of financial instrument	Instrument Classification	Currency	Market Segment	date
COMM 5.500 06/15/24 '19	US203372AM95		DBFUGR	USD	AACA	31/03/2018
HYMTR 2.875 08/09/18	US44923QAG91		DBFUFR	USD	AACA	31/03/2018
DKTPR 10.750 09/01/24 '19	US23422RAA05		DBFUGR	USD	AACA	31/03/2018
FETT 8.750 10/01/25 '20	US38113YAC30		DBFUGR	USD	AACA	31/03/2018
FCX 2.375 03/15/18 MATd	US35671DBD66		DBFUGR	USD	AACA	31/03/2018
CHTR 5.875 05/01/27 '21	US1248EPBK83		DBFUGR	USD	AACA	31/03/2018
GNW 6.515 05/22/18 MATd	US37247DAK28		DBFUGR	USD	AACA	31/03/2018
LBTYA 5.000 01/15/25 '20	US913364AD74		DBFSGR	USD	AACA	31/03/2018
BRKME 5.375 05/02/22	USG1315RAG68		DBFGGR	USD	AACA	31/03/2018
CHTR 5.125 05/01/23 '18	US1248EPBF98		DBFUGR	USD	AACA	31/03/2018
ICA 8.900 02/04/21 EXCd	USP37149AN42		DBFUGR	USD	AACA	31/03/2018
CIT 3.875 02/19/19	US125581GS12		DBFUGR	USD	AACA	31/03/2018
FGPX 6.750 06/15/23 '19	US315292AR32		DBFUGR	USD	AACA	31/03/2018
PEGV 4.125 08/25/27	US715638BU55		DBFUGR	USD	AACA	31/03/2018
WTI 8.500 06/15/19 '18	US92922PAC05		DBFUGR	USD	AACA	31/03/2018
FE 6.800 08/15/39 DFTd	US33766JAF03		DBFUGR	USD	AACA	31/03/2018
WFT 7.750 06/15/21 '21	US947075AJ68		DBFGGR	USD	AACA	31/03/2018
GNW 7.625 09/24/21	US37247DAP15		DBFUGR	USD	AACA	31/03/2018
BRGV 8.875 10/14/19	US105756BE97		DBFUFR	USD	AACA	31/03/2018
GHING 5.000 02/15/27 '22	US853496AC17		DBFUGR	USD	AACA	31/03/2018
MEG 7.000 03/31/24 '18	US552704AC21		DBFUGR	USD	AACA	31/03/2018
TRK 5.125 02/01/23 '18	US847788AT33		DBFUGR	USD	AACA	31/03/2018
AAL 3.750 04/10/22	US034863AQ39		DBFUGR	USD	AACA	31/03/2018
IRM 4.375 06/01/21 '18	USU46009AB95		DBFUGR	USD	AACA	31/03/2018
BCDAC 9.625 09/15/23 '19	US05583PAA66		DBFSGR	USD	AACA	31/03/2018
VOD 5.450 06/10/19 CALd	US92857WAS98		DBFUGR	USD	AACA	31/03/2018
DISH 4.250 04/01/18 MATd	US25470XAP06		DBFUGR	USD	AACA	31/03/2018
QGRAS 7.000 05/01/22	US747301AC32		DBFUGR	USD	AACA	31/03/2018
AMAGX 7.875 09/01/23 '18	US00163UAB26		DBFUGR	USD	AACA	31/03/2018
ATCA 8.625 02/15/19	US126307AC17		DBFUFR	USD	AACA	31/03/2018
INRXX 6.500 07/09/21 CALd	USP56243AA91		DBFUGR	USD	AACA	31/03/2018
CWKHD 5.625 10/15/25 '20	US228701AF51		DBFNFR	USD	AACA	31/03/2018
IHRT 9.000 03/01/21 DFTd	US184502BG63		DBFGFR	USD	AACA	31/03/2018
TMHC 5.250 04/15/21 '18	US877249AC65		DBFUGR	USD	AACA	31/03/2018
FLEX 4.625 02/15/20	US33938EAQ08		DBFUGR	USD	AACA	31/03/2018
KND 6.375 04/15/22 '18	US494580AD57		DBFUGR	USD	AACA	31/03/2018
JOGV 7.375 10/10/47	US418097AJ07		DBFUFR	USD	AACA	31/03/2018
OUT 5.250 02/15/22 '18	US12505FAB76		DBFUGR	USD	AACA	31/03/2018
PEGV 6.550 03/14/37	US715638AU64		DBFUGR	USD	AACA	31/03/2018
WLK 4.875 05/15/23 CALd	US05463DAA81		DBFUGR	USD	AACA	31/03/2018
JGUHD 6.375 08/01/23 '18	US47010DAA81		DBFUGR	USD	AACA	31/03/2018

Financial instrument name	Financial Instrument (ISIN)	Written description of financial instrument	Instrument Classification	Currency	Market Segment	date
ARGV 8.280 12/31/33	XS0501194756		DBFXAR	USD	AACA	31/03/2018
RUGV 11.000 07/24/18	XS0089375249		DBFUFR	USD	AACA	31/03/2018
QBR 5.375 06/15/24 '24	US92660FAG90		DBFUGR	USD	AACA	31/03/2018
GRBAT 6.500 05/14/22 '18	USN01766AA73		DBFGGR	USD	AACA	31/03/2018
BX 8.750 12/01/20 '18	US00213MAD65		DBFUGR	USD	AACA	31/03/2018
LBX 7.000 05/01/20	US532716AS62		DBFUGR	USD	AACA	31/03/2018
PHGV 9.500 02/02/30	US718286AY36		DBFSFR	USD	AACA	31/03/2018
TMHC 5.625 03/01/24 '23	US877249AD49		DBFUGR	USD	AACA	31/03/2018
TLIT 6.999 06/04/18 MATd	US87927VAU26		DBFGGR	USD	AACA	31/03/2018
LBGV 6.375 03/09/20 MTN	XS0493540297		DTFXFR	USD	AACA	31/03/2018
VEGV 7.650 04/21/25 DFTd	XS0217249126		DBFUFR	USD	AACA	31/03/2018
PEMEX 3.500 07/18/18	US71654QBJ04		DBFTGR	USD	AACA	31/03/2018
DO 3.450 11/01/23 '23	US25271CAM47		DBFUGR	USD	AACA	31/03/2018
AGRSN 6.750 06/18/20	USG4109CAA65		DBFUGR	USD	AACA	31/03/2018
ROGV 2.750 10/29/25 MTN	XS1312891549		DTFXFR	EUR	AACA	31/03/2018
ECO 7.625 07/23/19	US279158AB56		DBFUGR	USD	AACA	31/03/2018
ALPEK 5.375 08/08/23	USP01703AB65		DBFGGR	USD	AACA	31/03/2018
RRC 5.875 07/01/22 '22	US75281AAU34		DBFUGR	USD	AACA	31/03/2018
EDF 2.150 01/22/19	USF2893TAJ54		DBFUGR	USD	AACA	31/03/2018
GM 6.750 04/01/46 '45	US37045VAL45		DBFUGR	USD	AACA	31/03/2018
DVN 3.250 05/15/22 '22	US25179MAP86		DBFUGR	USD	AACA	31/03/2018
ORAN 1.625 11/03/19	US685218AC36		DBFSGR	USD	AACA	31/03/2018
AMT 4.000 06/01/25 '25	US03027XAG51		DBFUGR	USD	AACA	31/03/2018
WPZ 3.900 01/15/25 '24	US96950FAQ72		DBFUGR	USD	AACA	31/03/2018
PAA 4.700 06/15/44 '43	US72650RBE18		DBFUGR	USD	AACA	31/03/2018
OHI 5.250 01/15/26 '25	US681936BH22		DBFUGR	USD	AACA	31/03/2018
ECA 3.900 11/15/21 '21	US292505AJ36		DBFUGR	USD	AACA	31/03/2018
FDC 7.000 12/01/23 '18	USU3198DAU82		DBFUGR	USD	AACA	31/03/2018
WPZ 6.300 04/15/40	US96950FAF18		DBFUGR	USD	AACA	31/03/2018
GOOGL 3.375 02/25/24	US38259PAD42		DBFUGR	USD	AACA	31/03/2018
XOM 4.114 03/01/46 '45	US30231GAW24		DBFUGR	USD	AACA	31/03/2018
T 5.700 03/01/57 '56	US00206RDT68		DBFUGR	USD	AACA	31/03/2018
DE 3.450 03/13/25 MTN	US24422EUE75		DTFUFR	USD	AACA	31/03/2018
NOKIA 6.500 01/15/28	US549463AC10		DBFUFR	USD	AACA	31/03/2018
VLO 10.500 03/15/39	US91913YAP51		DBFUGR	USD	AACA	31/03/2018
HX 5.375 08/15/21 '21	US448579AD49		DBFUGR	USD	AACA	31/03/2018
EBAY 4.000 07/15/42 '42	US278642AF09		DBFUGR	USD	AACA	31/03/2018
LH 3.600 09/01/27 '27	US50540RAU68		DBFNGR	USD	AACA	31/03/2018
HPE 2.850 10/05/18	USU42832AC62		DBFUGR	USD	AACA	31/03/2018
HCP 3.875 08/15/24 '24	US40414LAL36		DBFUGR	USD	AACA	31/03/2018
AAPL 3.850 08/04/46 '46	US037833CD08		DBFUGR	USD	AACA	31/03/2018

Financial instrument name	Financial Instrument (ISIN)	Written description of financial instrument	Instrument Classification	Currency	Market Segment	date
AAPL 2.700 05/13/22	US037833BF64		DBFUGR	USD	AACA	31/03/2018
RTN 4.200 12/15/44 '44	US755111BZ37		DBFUGR	USD	AACA	31/03/2018
RDS 3.750 09/12/46	US822582BY77		DBFUGR	USD	AACA	31/03/2018
HES 6.000 01/15/40	US42809HAC16		DBFUGR	USD	AACA	31/03/2018
IP 3.800 01/15/26 '25	US460146CL53		DBFUGR	USD	AACA	31/03/2018
BATS 4.390 08/15/37 '37	USU05526AL93		DBFGGR	USD	AACA	31/03/2018
HPE 2.850 10/05/18	US42824CAU36		DBFUGR	USD	AACA	31/03/2018
CLRX 4.375 01/15/28 '27	USU21180AF87		DBFNGR	USD	AACA	31/03/2018
CBL 5.250 12/01/23 '23	US12505JAA16		DBFUGR	USD	AACA	31/03/2018
ONTAR 4.000 10/07/19	US6832348D38		DBFUFR	USD	AACA	31/03/2018
SRE 3.750 06/01/47 '46	US797440BV50		DBFUGR	USD	AACA	31/03/2018
APC 7.875 09/15/31	US492386AT42		DBFUGR	USD	AACA	31/03/2018
WPZ 4.900 01/15/45 '44	US96950FAP99		DBFUGR	USD	AACA	31/03/2018
DE 3.900 07/12/21 MTN	US24422ERE13		DTFUFR	USD	AACA	31/03/2018
RKERR 6.000 01/15/19 '18	US77340RAP29		DBFUGR	USD	AACA	31/03/2018
NOV 3.950 12/01/42 '42	US637071AK74		DBFUGR	USD	AACA	31/03/2018
HAL 6.700 09/15/38	US406216AW19		DBFUGR	USD	AACA	31/03/2018
VTR 4.000 03/01/28 '27	US92277GAM96		DBFGGR	USD	AACA	31/03/2018
LLOY 4.582 12/10/25	US539439AM10		DBFUGR	USD	AACA	31/03/2018
SRE 4.500 08/15/40	US797440BM51		DBFSGR	USD	AACA	31/03/2018
ECA 6.625 08/15/37	US292505AE49		DBFUGR	USD	AACA	31/03/2018
RTN 3.150 12/15/24 '24	US755111BY61		DBFUGR	USD	AACA	31/03/2018
HSE 3.950 04/15/22 '22	US448055AJ20		DBFUGR	USD	AACA	31/03/2018
VLO 4.900 03/15/45	US91913YAT73		DBFUGR	USD	AACA	31/03/2018
APC 7.950 06/15/39	US032511BG14		DBFUGR	USD	AACA	31/03/2018
LH 3.600 02/01/25 '24	US50540RAQ56		DBFUGR	USD	AACA	31/03/2018
MSFT 2.125 11/15/22	US594918AQ78		DBFUGR	USD	AACA	31/03/2018
CBS 7.125 11/01/23	US124845AF59		DBXXXX	USD	AACA	31/03/2018
RIOX 3.750 09/20/21 CALd	US767201AQ92		DBFGGR	USD	AACA	31/03/2018
FMEG 5.625 07/31/19	US35802XAD57		DBFUGR	USD	AACA	31/03/2018
EQIX 5.375 01/01/22 '18	US29444UAN63		DBFUGR	USD	AACA	31/03/2018
CHTR 6.834 10/23/55 '55	US161175BC79		DBFSGR	USD	AACA	31/03/2018
EOG 3.900 04/01/35 '34	US26875PAN15		DBFUGR	USD	AACA	31/03/2018
HSBA 3.400 03/08/21	US404280AV16		DBFUGR	USD	AACA	31/03/2018
ENB 4.250 12/01/26 '26	US29250NAL91		DBFUGR	USD	AACA	31/03/2018
EXC 6.350 10/01/36	US059165EC09		DBFSGR	USD	AACA	31/03/2018
BHP 6.500 04/01/19	US055451AH17		DBFUGR	USD	AACA	31/03/2018
NKE 3.375 11/01/46 '46	US654106AG82		DBFUGR	USD	AACA	31/03/2018
GOOGL 3.625 05/19/21	US38259PAB85		DBFUGR	USD	AACA	31/03/2018
VRX 6.125 04/15/25 '20	US91831AAC53		DBFUGR	USD	AACA	31/03/2018
KMI 6.550 09/15/40	US494550BF27		DBFUGR	USD	AACA	31/03/2018

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AMT 3.000 06/15/23	US03027XAQ34		DBFNGR	USD	AACA	31/03/2018
EPD 6.450 09/01/40	US29379VAQ68		DBFGGR	USD	AACA	31/03/2018
AER 4.500 05/15/21	US00772BAF85		DBFUGR	USD	AACA	31/03/2018
QCOM 3.450 05/20/25 '25	US747525AF05		DBFUGR	USD	AACA	31/03/2018
DTEG 9.250 06/01/32	US25156PAD50		DBFUFR	USD	AACA	31/03/2018
T 8.250 11/15/31	US001957BD05		DBVUGR	USD	AACA	31/03/2018
BAC 2.328 10/01/21 '20 MTN	US06051GGS21		DBVNFR	USD	AACA	31/03/2018
CMCSA 2.875 01/15/23	US63946BAH33		DBFUGR	USD	AACA	31/03/2018
MAITB 2.100 09/06/22	US563469TX35		DBFUFR	USD	AACA	31/03/2018
VOD 6.150 02/27/37	US92857WAQ33		DBFUGR	USD	AACA	31/03/2018
STZ 4.750 11/15/24	US21036PAN87		DBFUGR	USD	AACA	31/03/2018
NOC 1.750 06/01/18 MATd	US666807BF88		DBFUGR	USD	AACA	31/03/2018
NBL 4.950 08/15/47 '47	US655044AN51		DBFNGR	USD	AACA	31/03/2018
SU 6.850 06/01/39	US86722TAB89		DBFUGR	USD	AACA	31/03/2018
BSX 6.000 01/15/20	US101137AK32		DBFUGR	USD	AACA	31/03/2018
ARNC 5.720 02/23/19 CALd	US013817AP64		DBFUGR	USD	AACA	31/03/2018
MO 9.700 11/10/18	US02209SAD53		DBFUGR	USD	AACA	31/03/2018
GRDLI 4.875 06/19/64	US401378AB01		DBFUGR	USD	AACA	31/03/2018
DISCA 6.350 06/01/40	US25470DAD12		DBFGGR	USD	AACA	31/03/2018
HEIN 4.000 10/01/42	USN39427AR59		DBFUGR	USD	AACA	31/03/2018
KSS 6.000 01/15/33	US500255AN46		DBFUFR	USD	AACA	31/03/2018
CBA 2.550 03/15/21 MTN	US20271RAP55		DTFNGR	USD	AACA	31/03/2018
CHTR 8.250 04/01/19	US88732JAS78		DBFUGR	USD	AACA	31/03/2018
GLENX 2.875 04/16/20	US378272AK49		DBFGGR	USD	AACA	31/03/2018
T 4.500 05/15/35 '34	US00206RCP55		DBFUGR	USD	AACA	31/03/2018
RSG 3.550 06/01/22 '22	US760759AP52		DBFUGR	USD	AACA	31/03/2018
DVN 7.875 09/30/31	US25179SAD27		DBFUGR	USD	AACA	31/03/2018
TEF 7.045 06/20/36	US87938WAC73		DBFUGR	USD	AACA	31/03/2018
ABBV 4.700 05/14/45 '44	US00287YAS81		DBFUGR	USD	AACA	31/03/2018
CMCSA 5.650 06/15/35	US20030NAF87		DBFGGR	USD	AACA	31/03/2018
DVI 2.950 01/29/18 MATd	USP0R11WAC49		DBFUFR	USD	AACA	31/03/2018
MSFT 3.000 10/01/20	US594918AH79		DBFUFR	USD	AACA	31/03/2018
XOG 7.875 07/15/21 CALd	US30227LAA52		DBFUGR	USD	AACA	31/03/2018
AMXL 4.375 07/16/42	US02364WBE49		DBFUGR	USD	AACA	31/03/2018
BGA 4.875 04/21/25	USP1024TAN92		DBFUGR	USD	AACA	31/03/2018
VTR 4.250 03/01/22 '21	US92276MAX39		DBFGGR	USD	AACA	31/03/2018
GATX 3.250 09/15/26 '26	US361448AY97		DBFUFR	USD	AACA	31/03/2018
ABUDH 4.600 11/02/47	US00401MAB28		DBFSGR	USD	AACA	31/03/2018
TENCN 3.800 02/11/25	US88032WAD83		DTFUFR	USD	AACA	31/03/2018
CVOVQ 6.000 08/01/19 DFTd	US15671BAK70		DBFSGR	USD	AACA	31/03/2018
LOW 4.375 09/15/45 '45	US548661DJ38		DBFUGR	USD	AACA	31/03/2018

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CPB 4.800 03/15/48 '47	US134429BH18		DBFUGR	USD	AACA	31/03/2018
MNK 5.500 04/15/25 '20	US561233AC14		DBFUGR	USD	AACA	31/03/2018
RKERR 6.850 07/15/18	US77340RAC16		DBFUGR	USD	AACA	31/03/2018
BAIS 6.500 04/15/19 CALd	US402040AH27		DBFSGR	USD	AACA	31/03/2018
KBH 7.000 12/15/21 '21	US48666KAT60		DBFUGR	USD	AACA	31/03/2018
UAL 3.450 01/07/30	US90931MAA45		DMFSFR	USD	AACA	31/03/2018
ATGV 2.400 05/23/34	AT0000A10683		DBFPFB	EUR	AACA	31/03/2018
DISCA 4.375 06/15/21	US25470DAE94		DBFGGR	USD	AACA	31/03/2018
WIN 7.750 10/15/20 '18	US97381WAN48		DBFUGR	USD	AACA	31/03/2018
MINI 9.000 12/15/22 '18	US579489AG05		DBFSGR	USD	AACA	31/03/2018
KBH 7.625 05/15/23 '22	US48666KAV17		DBFUGR	USD	AACA	31/03/2018
APA 2.625 01/15/23 '22	US037411BD66		DBFUGR	USD	AACA	31/03/2018
TEVA 4.100 10/01/46	US88167AAF84		DBFUGR	USD	AACA	31/03/2018
OMF 8.250 12/15/20	US85172FAJ84		DBFUGR	USD	AACA	31/03/2018
DGX 4.700 04/01/21	US74834LAS97		DBFUGR	USD	AACA	31/03/2018
DIS 2.350 12/01/22 MTN	US25468PCW41		DTFUFR	USD	AACA	31/03/2018
SRE 7.500 09/01/38	US68233JAF12		DBFSGR	USD	AACA	31/03/2018
CHTR 6.750 06/15/39	US88732JAU25		DBFUGR	USD	AACA	31/03/2018
VTR 3.100 01/15/23 '22	US92277GAK31		DBFGGR	USD	AACA	31/03/2018
KEY 2.900 09/15/20 MTN	US49326EEF60		DTVUFR	USD	AACA	31/03/2018
SIGV 1.500 03/25/35	SI0002103487		DBFTFR	EUR	AACA	31/03/2018
T 5.600 05/15/18 MATd	US00206RAM43		DBFUGR	USD	AACA	31/03/2018
ACOTA 7.750 10/01/22 '18	US035659AA99		DBFUGR	USD	AACA	31/03/2018
UYGV 4.125 11/20/45	US760942AY83		DBFUFR	USD	AACA	31/03/2018
HPE 6.200 10/15/35 '35	US42824CAX74		DBFUGR	USD	AACA	31/03/2018
NLGV 3.750 01/15/23	NL0000102275		DBFTFN	EUR	AACA	31/03/2018
STZ 3.750 05/01/21	US21036PAK49		DBFUGR	USD	AACA	31/03/2018
VLO 7.500 04/15/32	US91913YAE05		DBFUFR	USD	AACA	31/03/2018
SKGV 11/13/23	SK4120011636		DBZTFB	EUR	AACA	31/03/2018
VZ 3.000 11/01/21 '21	US92343VCN29		DBFUGR	USD	AACA	31/03/2018
HPE 2.100 10/04/19	US42824CAZ23		DBFUGR	USD	AACA	31/03/2018
NLGV 5.500 01/15/28	NL0000102317		DBFTFN	EUR	AACA	31/03/2018
CMCSA 4.250 01/15/33	US20030NBH35		DBFUGR	USD	AACA	31/03/2018
AAPL 3.850 05/04/43	US037833AL42		DBFUGR	USD	AACA	31/03/2018
CMCSA 5.700 07/01/19	US20030NAZ42		DBFUGR	USD	AACA	31/03/2018
CNGFC 9.375 05/15/20 '18	US12612DAG16		DBFSGR	USD	AACA	31/03/2018
SUNX 4.875 01/15/23 '20	USU86759AE41		DBFNGR	USD	AACA	31/03/2018
BBASC 6.250 Perp '24 FRN	USG07402DP58		DBFUPR	USD	AACA	31/03/2018
CHTR 6.750 07/01/18	US88732JAL26		DBFUGR	USD	AACA	31/03/2018
MOOLH 5.375 07/15/22 '18	US952355AN55		DBFUGR	USD	AACA	31/03/2018
SLGN 5.000 04/01/20 CALd	US827048AP43		DBFUGR	USD	AACA	31/03/2018

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BCOX 4.625 10/15/27 '22	US109696AA22		DBFNGR	USD	AACA	31/03/2018
SEE 4.875 12/01/22 '22	US81211KAV26		DBFUGR	USD	AACA	31/03/2018
COFX 5.250 07/15/29 '24 FRN	USP3R94GAA71		DBFUGR	USD	AACA	31/03/2018
VZ 6.550 09/15/43	US92343VBT08		DBFUGR	USD	AACA	31/03/2018
ESGV IO Str 10/31/20	ES00000123A1		DBZTFB	EUR	AACA	31/03/2018
SLB 2.400 08/01/22 '22	US806854AD77		DBFGGR	USD	AACA	31/03/2018
INBAC 4.375 03/13/18 MATd	USP89708AA25		DBFUGR	USD	AACA	31/03/2018
ARGV 12/15/35 FRN	US040114GM64		DBVUFR	USD	AACA	31/03/2018
HOLX 5.250 07/15/22 CALd	US436440AH47		DBFUGR	USD	AACA	31/03/2018
EXC 4.250 06/15/22 '22	US30161MAL72		DBFUGR	USD	AACA	31/03/2018
IBM 8.375 11/01/19	US459200AG65		DBXXXX	USD	AACA	31/03/2018
RIGN 7.750 10/15/24 '20	US893828AA14		DBFUGR	USD	AACA	31/03/2018
BNDES 6.369 06/16/18 FRN MATd	USP14486AA54		DBVUFR	USD	AACA	31/03/2018
JPM 4.950 06/01/45	US46625HLL23		DBFUFR	USD	AACA	31/03/2018
CHTR 5.875 11/15/40 '40	US88732JAY47		DBFUGR	USD	AACA	31/03/2018
PBBG 0.500 01/19/23	DE000A13SWC0		DTFSFB	EUR	AACA	31/03/2018
CAGR 0.250 10/31/26 MTN	FR0013215688		DTFSFN	EUR	AACA	31/03/2018
DUK 3.875 03/15/46 '45	US26442CAR51		DBFSGR	USD	AACA	31/03/2018
NLGV 1.750 07/15/23	NL0010418810		DBFXN	EUR	AACA	31/03/2018
PETRD 5.299 01/27/25	US71647NAT63		DBFGGR	USD	AACA	31/03/2018
PEGV 7.125 03/30/19	US715638AW21		DBFUFR	USD	AACA	31/03/2018
HOS 5.875 04/01/20 '18	US440543AL07		DBFUGR	USD	AACA	31/03/2018
SIRI 3.875 08/01/22 '20	US82967NAY40		DBFNGR	USD	AACA	31/03/2018
THC 6.750 02/01/20	US88033GBW96		DBFUGR	USD	AACA	31/03/2018
GTNX 5.125 10/15/24 '19	US389375AK26		DBFUGR	USD	AACA	31/03/2018
ECO 7.625 07/23/19	USP3661PAA95		DBFUGR	USD	AACA	31/03/2018
ENDP 6.000 02/01/25 '20	US29273EAA64		DBFUGR	USD	AACA	31/03/2018
LILA 6.875 08/01/22 '18	US785712AE09		DBFGGR	USD	AACA	31/03/2018
QRTEA 3.125 04/01/19	US747262AQ66		DBFSGR	USD	AACA	31/03/2018
HHC 5.375 03/15/25 '20	US44267DAB38		DBFUGR	USD	AACA	31/03/2018
TMHC 5.875 04/15/23 '23	US87724LAA35		DBFUGR	USD	AACA	31/03/2018
SIRI 4.625 05/15/23 '18	US82967NAL29		DBFUGR	USD	AACA	31/03/2018
WLL 5.000 03/15/19 CALd	US966387AG72		DBFUGR	USD	AACA	31/03/2018
NNA 8.125 11/15/21 '18	US63938MAD83		DBFSGR	USD	AACA	31/03/2018
	US39807UAB26		DBFSGR	USD	AACA	31/03/2018
NRG 9.500 10/15/18 DFTd	US37244DAC39		DBFUGR	USD	AACA	31/03/2018
SASAC 4.375 04/10/24	US82937WAE57		DBFGGR	USD	AACA	31/03/2018
NXPI 5.750 03/15/23 CALd	US62947QAN88		DBFUGR	USD	AACA	31/03/2018
WLTGQ 9.500 10/15/19 '17 DFTd	US93317QAG01		DBFSGR	USD	AACA	31/03/2018
SBATT 131 1D Sub SoftBullet Fi	US78403DAE04		DGFSGR	USD	AACA	31/03/2018
CHK 4.875 04/15/22 '18	US165167CN50		DBFUGR	USD	AACA	31/03/2018

Financial instrument name	Financial Instrument (ISIN)	Written description of financial instrument	Instrument Classification	Currency	Market Segment	date
HIIX 5.000 11/15/25 '20	US446413AH98		DBFUGR	USD	AACA	31/03/2018
HRI 7.500 06/01/22 '19	US42806LAA98		DBFSGR	USD	AACA	31/03/2018
VAH 8.500 11/15/19	US92765YAE77		DBFSGR	USD	AACA	31/03/2018
MGM 4.500 01/15/28 '27	US55303XAD75		DBVNGR	USD	AACA	31/03/2018
CNSL 6.500 10/01/22 '18	US20903XAE31		DBFUGR	USD	AACA	31/03/2018
PAH 6.500 02/01/22 '18	US72766QAA31		DBFUGR	USD	AACA	31/03/2018
LBGV 5.800 04/14/20 MTN	XS1052421150		DTFXFR	USD	AACA	31/03/2018
SHEHM 6.125 04/01/25 '20	US82088KAD00		DBFUGR	USD	AACA	31/03/2018
CE 4.625 11/15/22	US15089QAD60		DBFUGR	USD	AACA	31/03/2018
CXR 9.000 04/01/22 '19	US20653PAA03		DBFGGR	USD	AACA	31/03/2018
MUINC 5.000 05/01/25 '25	US66977WAP41		DBFUGR	USD	AACA	31/03/2018
AMXL 6.125 03/30/40	US02364WAW55		DBFGFR	USD	AACA	31/03/2018
PACLI 6.750 04/06/21	USU05357AB16		DBFUGR	USD	AACA	31/03/2018
LEN 5.250 06/01/26 '25	US128195AN49		DBFUGR	USD	AACA	31/03/2018
INAHS 4.125 09/15/21 '18	US80627DAA46		DBFSGR	USD	AACA	31/03/2018
CHTR 5.500 05/01/26 '21	USU12501AQ28		DBFUGR	USD	AACA	31/03/2018
APHAC 6.250 02/01/25 '20	US02079UAA34		DBFUGR	USD	AACA	31/03/2018
MNK 5.750 08/01/22 '18	US561233AA57		DBFUGR	USD	AACA	31/03/2018
ALSD 9.500 04/01/21 '18	US014477AR46		DBFSGR	USD	AACA	31/03/2018
NBR 5.000 09/15/20	US629568AV86		DBXGXR	USD	AACA	31/03/2018
KIEPP 7.500 Perp '18	USG6710EAF72		DBFGQR	USD	AACA	31/03/2018
BONTQ 8.000 06/15/21 DFTd	US09776NAF96		DBFSGR	USD	AACA	31/03/2018
MD 5.250 12/01/23 '18	US58502BAA44		DBFUGR	USD	AACA	31/03/2018
CCOIX 5.375 03/01/22 '21	US19240CAA18		DBFSGR	USD	AACA	31/03/2018
EVHC 5.125 07/01/22 '18	US29414DAA81		DBFUGR	USD	AACA	31/03/2018
SABR 5.250 11/15/23 '18	US78573NAB82		DBFSGR	USD	AACA	31/03/2018
FLEX 4.750 06/15/25 '25	US33938EAU10		DBFUGR	USD	AACA	31/03/2018
MU 5.625 01/15/26 CALd	US595112BG70		DBFUGR	USD	AACA	31/03/2018
BNDCE 3.800 08/11/26 '21 FRN	USP14517AB56		DBFUGR	USD	AACA	31/03/2018
QRTEA 5.450 08/15/34 '34	US747262AW35		DBFSGR	USD	AACA	31/03/2018
USG 5.500 03/01/25 '20	US903293BD96		DBFUGR	USD	AACA	31/03/2018
LPI 6.250 03/15/23 '18	US516806AE62		DBFUGR	USD	AACA	31/03/2018
HCA 7.500 11/06/33	US404119AJ84		DBFSGR	USD	AACA	31/03/2018
CSNAC 6.875 09/21/19	USG2583XAA93		DBFSFR	USD	AACA	31/03/2018
GGBRD 7.250 04/16/44 '43	USG2440JAG07		DBFUGR	USD	AACA	31/03/2018
PEMEX 6.625 Perp '18 MTN	US71656LAF85		DTFUFR	USD	AACA	31/03/2018
XPO 6.500 06/15/22 '18	US983793AD29		DBFUGR	USD	AACA	31/03/2018
MVRNT 7.875 04/15/22 EXCd	US106777AD76		DBFUGR	USD	AACA	31/03/2018
COBRE 4.250 07/17/42	US21987BAR96		DBFUFR	USD	AACA	31/03/2018
MURRE 11.250 04/15/21 '18	US62704PAF09		DBFSGR	USD	AACA	31/03/2018
CRK 7.750 04/01/19 '18	US205768AH73		DBFUGR	USD	AACA	31/03/2018

Financial instrument name	Financial Instrument (ISIN)	Written description of financial instrument	Instrument Classification	Currency	Market Segment	date
TROXX 7.500 03/15/22 CALd	US30049XAA54		DBFUGR	USD	AACA	31/03/2018
HRC 5.750 09/01/23 '18	US431475AA01		DBFUGR	USD	AACA	31/03/2018
ACIW 6.375 08/15/20 '18	US004498AA90		DBFUGR	USD	AACA	31/03/2018
CLH 5.125 06/01/21 '18	US184496AL16		DBFUGR	USD	AACA	31/03/2018
	US72766QAD79		DBFNGR	USD	AACA	31/03/2018
AMD 7.000 07/01/24 '19	US007903BC08		DBFUGR	USD	AACA	31/03/2018
RYAM 5.500 06/01/24 '19	US75508EAA64		DBFUGR	USD	AACA	31/03/2018
BRKME 7.250 06/05/18 CALd	USG1315RAA98		DBFGFR	USD	AACA	31/03/2018
GEO 5.125 04/01/23 '18	US36159RAG83		DBFUGR	USD	AACA	31/03/2018
COPX 7.250 07/29/19	US151191AQ67		DBFUFR	USD	AACA	31/03/2018
BCPAQ 8.000 04/15/21 '18	USG09059AA76		DBFSGR	USD	AACA	31/03/2018
WPX 8.250 08/01/23 '23	US98212BAG86		DBFUGR	USD	AACA	31/03/2018
ANDV 5.125 04/01/24 '19	US881609BA88		DBFUGR	USD	AACA	31/03/2018
JFINV 8.625 06/16/21 '19	USA18007AA16		DBFGGR	USD	AACA	31/03/2018
NFLX 5.875 02/15/25	US64110LAL09		DBFUGR	USD	AACA	31/03/2018
MUINC 5.250 08/01/23 '18	US66977WAN92		DBFUGR	USD	AACA	31/03/2018
PEX 5.625 10/15/27 '22	US701885AH87		DBFNGR	USD	AACA	31/03/2018
MXGV 8.000 09/24/22 MTN	US91086QAJ76		DTFSFR	USD	AACA	31/03/2018
HOV 10.000 07/15/22 '19	US442488CD24		DBFGGR	USD	AACA	31/03/2018
ATCA 8.125 01/15/24 '18	US02154EAB56		DBFUGR	USD	AACA	31/03/2018
CSDEN 6.875 06/15/25 '20	US20914UAD81		DBFNGR	USD	AACA	31/03/2018
IX 6.750 06/01/18 MATd	US458204AN49		DBFUGR	USD	AACA	31/03/2018
OTEX 5.625 01/15/23 '18	US683715AA49		DBFUGR	USD	AACA	31/03/2018
LBGV 6.600 11/27/26 MTN	XS0707820659		DTFXFR	USD	AACA	31/03/2018
ANDV 5.125 12/15/26 '26	US881609BC45		DBFUGR	USD	AACA	31/03/2018
AES 4.560 04/30/25 '25	USP3711HAF66		DBFUGR	USD	AACA	31/03/2018
SCI 4.500 11/15/20 '18	US817565BW39		DBFUGR	USD	AACA	31/03/2018
BBASC 9.250 Perp '23 FRN	USP3772WAC66		DBFUQR	USD	AACA	31/03/2018
JCP 8.125 10/01/19	US708160CA26		DBFUGR	USD	AACA	31/03/2018
OI 5.000 01/15/22	US690872AA43		DBFUGR	USD	AACA	31/03/2018
CVX 1.365 03/02/18 MATd	US166764AV24		DBFUGR	USD	AACA	31/03/2018
LMT 4.850 09/15/41	US539830AZ28		DBFUGR	USD	AACA	31/03/2018
BAES 2.850 12/15/20 '20	US05523UAM27		DBFGGR	USD	AACA	31/03/2018
BNG 2.500 02/28/20	XS1783238493		DTFNGR	USD	AACA	31/03/2018
DISCA 3.250 04/01/23	US25470DAH26		DBFGGR	USD	AACA	31/03/2018
VLP 4.375 12/15/26 '26	US91914JAA07		DBFUGR	USD	AACA	31/03/2018
JCI 4.950 07/02/64 '64	US478375AN81		DBVUGR	USD	AACA	31/03/2018
KLXI 5.875 12/01/22 '18	US482539AA16		DBFUGR	USD	AACA	31/03/2018
ORAN 5.375 01/13/42	US35177PAX50		DBFUGR	USD	AACA	31/03/2018
SRE 4.300 04/01/42 '41	US797440BQ65		DBFSGR	USD	AACA	31/03/2018
EOG 4.150 01/15/26 '25	US26875PAP62		DBFUGR	USD	AACA	31/03/2018



Financial instrument name	Financial Instrument (ISIN)	Written description of financial instrument	Instrument Classification	Currency	Market Segment	date
ARE 4.300 01/15/26 '25	US015271AH27		DBFGGR	USD	AACA	31/03/2018
RABO 3.375 05/21/25 MTN	US21688AAE29		DTFUFGR	USD	AACA	31/03/2018
BARC 2.650 01/11/21 '20	US06739FJ12		DBFNFR	USD	AACA	31/03/2018
HCP 6.750 02/01/41 '40	US40414LAE92		DBFUGR	USD	AACA	31/03/2018
ABX 5.250 04/01/42	US067901AH18		DBFUGR	USD	AACA	31/03/2018
EIX 5.950 02/01/38	US842400FH15		DBFSGR	USD	AACA	31/03/2018
DAIG 3.250 08/01/24	USU2339CBQ07		DBFGGR	USD	AACA	31/03/2018
BCPRV 2.000 10/23/22	US11070TAB44		DBFUGR	USD	AACA	31/03/2018
OXY 4.400 04/15/46 '45	US674599CJ22		DBFUGR	USD	AACA	31/03/2018
ECA 6.500 05/15/19	US292505AH79		DBFUGR	USD	AACA	31/03/2018
LBRT 6.500 03/15/35	US53079EAG98		DBFUGR	USD	AACA	31/03/2018
BHGE 6.875 01/15/29	US057224AK30		DBFUGR	USD	AACA	31/03/2018
BATS 4.540 08/15/47 '47	US05526DBE40		DBFGGR	USD	AACA	31/03/2018
WFD 4.750 09/17/44 '44	US92890HAD44		DBFGGR	USD	AACA	31/03/2018
HYMTR 3.000 03/18/21 MTN	US44891CAF05		DTFUGR	USD	AACA	31/03/2018
NOVN 2.400 09/21/22	US66989HAE80		DBFGGR	USD	AACA	31/03/2018
TXT 3.650 03/15/27 '26	US883203BX87		DBFUGR	USD	AACA	31/03/2018
WELL 2.250 03/15/18 MATd	US42217KAZ93		DBFUGR	USD	AACA	31/03/2018
ORIX 2.900 07/18/22	US686330AH40		DBFNFR	USD	AACA	31/03/2018
BNS 1.875 04/26/21	US06416CAC29		DTFXFR	USD	AACA	31/03/2018
ACGL 4.011 12/15/26 '26	US03939CAA18		DBFUGR	USD	AACA	31/03/2018
EXC 3.400 09/01/21 '21	US202795HZ60		DBFSGR	USD	AACA	31/03/2018
T 4.750 05/15/46 '45	US00206RCQ39		DBFUGR	USD	AACA	31/03/2018
BA 3.500 03/01/45 '44	US097023BL86		DBFUGR	USD	AACA	31/03/2018
BLK 5.000 12/10/19	US09247XAE13		DBFUGR	USD	AACA	31/03/2018
GLENX 4.000 04/16/25	XS1218432349		DYFXR	USD	AACA	31/03/2018
SLB 3.625 12/21/22 '22	US806851AE12		DBFUGR	USD	AACA	31/03/2018
EIB 1.625 12/18/18	US298785GG56		DBFUGR	USD	AACA	31/03/2018
LBRT 4.250 06/15/23	US53079EBE32		DBFGGR	USD	AACA	31/03/2018
HCP 4.200 03/01/24 '23	US40414LAK52		DBFUGR	USD	AACA	31/03/2018
REP 6.250 02/01/38	US87425EAK91		DBFUGR	USD	AACA	31/03/2018
NEE 5.250 02/01/41 '40	US341081FD42		DBFUGR	USD	AACA	31/03/2018
DVN 4.750 05/15/42 '41	US25179MAN39		DBFUGR	USD	AACA	31/03/2018
C 3.142 01/24/23 '22 FRN	US172967LV16		DBVNGR	USD	AACA	31/03/2018
PAA 6.650 01/15/37	US72650RAR30		DBFUGR	USD	AACA	31/03/2018
EIB 1.750 06/17/19	US298785GM25		DBFUGR	USD	AACA	31/03/2018
CBS 4.300 02/15/21 '20	US124857AE30		DBFGGR	USD	AACA	31/03/2018
SOGN 2.625 10/01/18 MTN	US83368RAD44		DTFUFGR	USD	AACA	31/03/2018
EBAY 2.875 08/01/21 '21	US278642AK93		DBFUGR	USD	AACA	31/03/2018
BNG 1.625 04/19/21 MTN	US62944BBH69		DTFUFGR	USD	AACA	31/03/2018
M 3.450 01/15/21 '20	US55616XAN75		DBFUGR	USD	AACA	31/03/2018

Financial instrument name	Financial Instrument (ISIN)	Written description of financial instrument	Instrument Classification	Currency	Market Segment	date
JWN 6.950 03/15/28	US655664AH33		DBFUFR	USD	AACA	31/03/2018
BMWG 1.450 09/13/19	US05565EAK10		DBFUGR	USD	AACA	31/03/2018
HR 3.875 05/01/25 '25	US421946AJ38		DBFUGR	USD	AACA	31/03/2018
SOGN 5.200 04/15/21 MTN	US83368TAA60		DTFTFR	USD	AACA	31/03/2018
VTR 4.375 02/01/45 '44	US92277GAF46		DBFUGR	USD	AACA	31/03/2018
BATS 8.125 06/23/19	US544152AA92		DBFGFR	USD	AACA	31/03/2018
BP 1.674 02/13/18 MATd	US05565QCY26		DBFGGR	USD	AACA	31/03/2018
LMT 4.700 05/15/46 '45	US539830BL23		DBFUGR	USD	AACA	31/03/2018
HSBA 2.350 03/05/20	US40428HPR74		DBFUFR	USD	AACA	31/03/2018
EDF 6.000 01/22/14	US268317AL89		DBFUGR	USD	AACA	31/03/2018
T 3.950 01/15/25 '24	US25460CAA18		DBFUGR	USD	AACA	31/03/2018
VTR 5.700 09/30/43 '43	US92277GAB32		DBFUGR	USD	AACA	31/03/2018
MSFT 3.450 08/08/36 '36	US594918BS26		DBFUGR	USD	AACA	31/03/2018
NDAQ 5.550 01/15/20	US631103AD03		DBFUGR	USD	AACA	31/03/2018
MX 4.250 12/01/24 '24	US59151KAK43		DBFUGR	USD	AACA	31/03/2018
WPL 3.700 09/15/26 '26	US980236AN36		DBFUFR	USD	AACA	31/03/2018
BA 3.625 03/01/48 '47	US097023BZ72		DBFNGR	USD	AACA	31/03/2018
AER 4.625 10/30/20	US00772BAQ41		DBFUGR	USD	AACA	31/03/2018
ORCL 3.625 07/15/23	US68389XAS45		DBFUGR	USD	AACA	31/03/2018
QCOM 2.250 05/20/20	US747525AD56		DBFUGR	USD	AACA	31/03/2018
GM 6.250 10/02/43	US37045VAF76		DBFUGR	USD	AACA	31/03/2018
CBG 5.250 03/15/25 '24	US12505BAC46		DBFUGR	USD	AACA	31/03/2018
DOC 3.950 01/15/28 '27	US71951QAB86		DBFNGR	USD	AACA	31/03/2018
AGN 4.850 06/15/44 '43	US00507UAH41		DBFUGR	USD	AACA	31/03/2018
MCD 2.100 12/07/18 MTN	US58013MEW01		DTFUFR	USD	AACA	31/03/2018
IP 5.150 05/15/46 '45	US460146CN10		DBFUGR	USD	AACA	31/03/2018
	US05723KAC45		DBFNGR	USD	AACA	31/03/2018
JCI 4.625 07/02/44 '44	US478375AL26		DBVUGR	USD	AACA	31/03/2018
EIDPT 2.700 04/01/19 '19	US29336UAA51		DBFUGR	USD	AACA	31/03/2018
BAES 4.750 10/11/21	US05523RAB33		DBFUGR	USD	AACA	31/03/2018
VERX 3.000 02/06/19 '19	US03879QAD60		DBFUGR	USD	AACA	31/03/2018
AGN 2.350 03/12/18 MATd	US00507UAM36		DBFGGR	USD	AACA	31/03/2018
FIS 3.500 04/15/23 '23	US31620MAK27		DBFUGR	USD	AACA	31/03/2018
JEF 6.450 06/08/27	US472319AE27		DBFUGR	USD	AACA	31/03/2018
ABT 4.900 11/30/46 '46	US002824BH26		DBFUGR	USD	AACA	31/03/2018
WMT 6.200 04/15/38	US931142CM31		DBFUGR	USD	AACA	31/03/2018
INTC 4.100 05/11/47 '46	US458140AY68		DBXXXX	USD	AACA	31/03/2018
LH 4.625 11/15/20 '20	US50540RAJ14		DBFUGR	USD	AACA	31/03/2018
PPL 5.125 11/01/40 '40	US491674BG15		DBFSGR	USD	AACA	31/03/2018
MSFT 4.000 02/12/55 '54	US594918BE30		DBFUGR	USD	AACA	31/03/2018
QCOM 4.800 05/20/45 '44	US747525AK99		DBFUGR	USD	AACA	31/03/2018

Financial instrument name	Financial Instrument (ISIN)	Written description of financial instrument	Instrument Classification	Currency	Market Segment	date
LLY 3.100 05/15/27 '27	US532457BP26		DBFUGR	USD	AACA	31/03/2018
AAPL 3.750 11/13/47 '47	US037833DG20		DBFUGR	USD	AACA	31/03/2018
T 4.300 12/15/42 '42	US00206RBH49		DBFUGR	USD	AACA	31/03/2018
AMGN 2.600 08/19/26 '26	US031162CJ71		DBFUGR	USD	AACA	31/03/2018
UNM 3.000 05/15/21 '21	US91529YAM84		DBFUGR	USD	AACA	31/03/2018
MZHFN 3.170 09/11/27	US60687YAM12		DBFNFR	USD	AACA	31/03/2018
AEP 3.750 12/01/47 EXCd	US00115AAG40		DBFNFR	USD	AACA	31/03/2018
O 5.750 01/15/21 '20	US756109AL85		DBFUGR	USD	AACA	31/03/2018
ORCL 4.375 05/15/55 '54	US68389XBG97		DBFUGR	USD	AACA	31/03/2018
PFG 3.100 11/15/26 '26	US74251VAM46		DBFUGR	USD	AACA	31/03/2018
T 4.800 06/15/44 '43	US00206RCG56		DBFUGR	USD	AACA	31/03/2018
IP 4.400 08/15/47 '47	US460146CQ41		DBFUGR	USD	AACA	31/03/2018
ING 2.450 03/16/20	US44987CAC29		DTVUGR	USD	AACA	31/03/2018
MSFT 2.375 05/01/23 '23	US594918AT18		DBFUGR	USD	AACA	31/03/2018
LLY 3.950 05/15/47 '46	US532457BR81		DBFUGR	USD	AACA	31/03/2018
ORAN 2.750 02/06/19	US685218AA79		DBFUGR	USD	AACA	31/03/2018
GS 6.450 05/01/36	US38143YAC75		DBFUGR	USD	AACA	31/03/2018
CMCSA 4.450 01/15/43	US63946BAJ98		DBFUGR	USD	AACA	31/03/2018
MA 3.375 04/01/24	US57636QAB05		DBFUGR	USD	AACA	31/03/2018
NEE 5.625 04/01/34	US341081EQ63		DBFSFR	USD	AACA	31/03/2018
USM 6.700 12/15/33	US911684AD06		DBFUGR	USD	AACA	31/03/2018
MSFT 3.750 05/01/43 '42	US594918AU80		DBFUGR	USD	AACA	31/03/2018
ORCL 4.125 05/15/45 '44	US68389XBF15		DBFUGR	USD	AACA	31/03/2018
TSN 3.550 06/02/27 '27	US902494BC62		DBFNFR	USD	AACA	31/03/2018
T 5.200 03/15/20	US00206RCY62		DBFUGR	USD	AACA	31/03/2018
T 5.450 03/01/47 '46	US00206RDS85		DBFUGR	USD	AACA	31/03/2018
CMXCP 7.750 04/16/26 '21	USP2253TJK62		DBFGGR	USD	AACA	31/03/2018
SCCO 5.375 04/16/20	US84265VAD73		DBFUGR	USD	AACA	31/03/2018
KEPCO 3.000 01/29/21	US50065AAB08		DBFUGR	USD	AACA	31/03/2018
MCNFR 9.250 03/01/21 '18	US412690AE97		DBFUGR	USD	AACA	31/03/2018
SAN 4.400 07/13/27 EXCd	USU8029KAJ17		DBFNFR	USD	AACA	31/03/2018
CLGV 3.875 08/05/20	US168863AV04		DBFUFR	USD	AACA	31/03/2018
FANG 5.375 05/31/25 '20	USU25257AD54		DBFNFR	USD	AACA	31/03/2018
GMEXI 5.500 12/06/32	US592838AA44		DBFUGR	USD	AACA	31/03/2018
AKS 7.625 10/01/21 '18	US001546AS98		DBFUDR	USD	AACA	31/03/2018
EIB 2.125 03/15/19	XS0742416380		DTFCFR	USD	AACA	31/03/2018
ROGV 6.125 01/22/44 MTN	US77586TAE64		DTFUFR	USD	AACA	31/03/2018
CAH 2.616 06/15/22 '22	US14149YBF43		DBFUGR	USD	AACA	31/03/2018
ENB 2.900 07/15/22 '22	US29250NAQ88		DBFNFR	USD	AACA	31/03/2018
EPE 6.375 06/15/23 '18	US268787AD07		DBFUGR	USD	AACA	31/03/2018
SO 3.950 06/01/21	US010392FE38		DBFUGR	USD	AACA	31/03/2018

Financial instrument name	Financial Instrument (ISIN)	Written description of financial instrument	Instrument Classification	Currency	Market Segment	date
CMCSA 6.400 05/15/38	US20030NAX93		DBFUGR	USD	AACA	31/03/2018
CHK 6.875 11/15/20	US165167BU03		DBFUGR	USD	AACA	31/03/2018
GM 2.400 05/09/19	US37045XBJ46		DBFUGR	USD	AACA	31/03/2018
CMA 2.500 06/02/20 MTN	US200339DW64		DBFUFR	USD	AACA	31/03/2018
CAIXE 3.500 11/07/22 MTN	US12803X2B68		DTFUFR	USD	AACA	31/03/2018
BBVA 6.500 03/10/21	USP16259AB20		DBFUGR	USD	AACA	31/03/2018
V 4.150 12/14/35 '35	US92826CAE21		DBFUGR	USD	AACA	31/03/2018
BMWG 1.500 04/11/19 MTN	USU09513GK95		DBFGGR	USD	AACA	31/03/2018
F 6.500 08/01/18	US345370BX76		DBFUFR	USD	AACA	31/03/2018
NLGV 01/15/22	NL0011896857		DBFXN	EUR	AACA	31/03/2018
KFW 1.250 09/30/19	US500769HC17		DBFUFR	USD	AACA	31/03/2018
IBM 3.450 02/19/26	US459200JG74		DBFUGR	USD	AACA	31/03/2018
COGV 3.875 04/25/27 '27	US195325DL65		DBFUGR	USD	AACA	31/03/2018
CAR 6.375 04/01/24 '19	US053773BB26		DBFUGR	USD	AACA	31/03/2018
BIC 5.950 06/03/21	US05968LAG77		DBFUGR	USD	AACA	31/03/2018
HYMTR 2.500 03/18/19 MTN	US44891AAE73		DTFUGR	USD	AACA	31/03/2018
SAMNE 5.750 10/24/23 DFTd	USP84050AB29		DBFUGR	USD	AACA	31/03/2018
VOTAM 4.625 03/28/23	USP67848AA22		DBFUGR	USD	AACA	31/03/2018
RLGY 4.500 04/15/19	US75606DAA90		DBFUGR	USD	AACA	31/03/2018
AIR 2.700 04/17/23	US26824KAA25		DBFGGR	USD	AACA	31/03/2018
AAPL 4.650 02/23/46 '45	US037833BX70		DBFUGR	USD	AACA	31/03/2018
KMI 6.375 03/01/41	US494550BH82		DBFUGR	USD	AACA	31/03/2018
ROGV 2.875 10/28/24 MTN	XS1129788524		DTFXFR	EUR	AACA	31/03/2018
VOLTP 6.000 01/15/22 '18	US131347CA27		DBFSGR	USD	AACA	31/03/2018
ORCL 5.375 07/15/40	US68389XAM74		DBFUGR	USD	AACA	31/03/2018
XRX 5.625 12/15/19	US984121CA96		DBFUGR	USD	AACA	31/03/2018
PHM 6.000 02/15/35	US745867AT82		DBFUGR	USD	AACA	31/03/2018
NXST 5.625 08/01/24 '19	US65341XAA63		DBFUGR	USD	AACA	31/03/2018
SIGV 1.750 11/03/40	SI0002103677		DBFTFR	EUR	AACA	31/03/2018
ENEI 4.000 10/25/26 '26	US29274FAF18		DBFUGR	USD	AACA	31/03/2018
PHII 5.250 03/15/19 '18	US69336TAH95		DBFUGR	USD	AACA	31/03/2018
CEVAL 7.000 03/01/21 CALd	US125182AH89		DBFSGR	USD	AACA	31/03/2018
NCLH 4.750 12/15/21 '18	US62886HAN17		DBFUGR	USD	AACA	31/03/2018
DTEG 2.225 01/17/20	US25156PAW32		DBFSFR	USD	AACA	31/03/2018
BAC 2.881 04/24/23 '22 MTN	US06051GGK94		DBVUGR	USD	AACA	31/03/2018
ITUBD 5.500 08/06/22	US46556MAH51		DTFUFR	USD	AACA	31/03/2018
XINHU 3.625 03/15/21 '21	US70014LAD29		DBFGGR	USD	AACA	31/03/2018
CIT 5.500 02/15/19 CALd	US125581GH56		DBFSGR	USD	AACA	31/03/2018
IGT 5.625 02/15/20 '19	US460599AA19		DBFSGR	USD	AACA	31/03/2018
VIAB 4.500 03/01/21	US925524BG48		DBFUGR	USD	AACA	31/03/2018
ISAXX 4.875 05/15/22 '18	US45763PAE60		DBFGGR	USD	AACA	31/03/2018

Financial instrument name	Financial Instrument (ISIN)	Written description of financial instrument	Instrument Classification	Currency	Market Segment	date
VIKHG 5.875 09/15/27 '22	US92676XAD93		DBFUGR	USD	AACA	31/03/2018
ARCEG 7.125 11/01/20 '18	US02563LAB45		DBFUGR	USD	AACA	31/03/2018
PEMEX 6.625 06/15/38	US706451BR12		DBFGFR	USD	AACA	31/03/2018
PETRD 4.488 01/15/19 FRN	US71647NAE94		DBVGGR	USD	AACA	31/03/2018
GNW 4.800 02/15/24	US372491AB63		DBFGGR	USD	AACA	31/03/2018
TRP 4.875 01/15/26 '25	US89352HAT68		DBFUGR	USD	AACA	31/03/2018
AAL 4.750 04/10/27	US034863AR12		DBFUGR	USD	AACA	31/03/2018
BBASC 8.500 Perp '20 FRN	USP3772WAA01		DBVJQR	USD	AACA	31/03/2018
SANME 5.950 01/30/24 '19 FRN	USP1507SAD91		DBFUGR	USD	AACA	31/03/2018
OIBRC 5.500 10/23/20 DFTd	USP9037HAL70		DBFUGR	USD	AACA	31/03/2018
CHTR 5.125 05/01/27 '22	USU12501AR01		DBFUGR	USD	AACA	31/03/2018
CA 5.375 12/01/19	US12673PAC95		DBFUGR	USD	AACA	31/03/2018
AMZN 4.250 08/22/57 '57	US023135BK13		DBFUGR	USD	AACA	31/03/2018
MTFGI 2.665 07/25/22	US606822AP92		DBFNFR	USD	AACA	31/03/2018
WBC 1.950 11/23/18	US961214CQ45		DBFUGR	USD	AACA	31/03/2018
VST 8.125 01/30/26 '20	US26817RBA59		DBFNFR	USD	AACA	31/03/2018
EXC 6.450 01/15/38	US202795HT01		DBFUGR	USD	AACA	31/03/2018
HES 7.300 08/15/31	US023551AJ38		DBFUGR	USD	AACA	31/03/2018
JEF 7.500 04/15/21 '18	US47232MAC64		DBFUGR	USD	AACA	31/03/2018
ARCEG 13.000 11/30/20 '18	US02563LAE83		DBFUGR	USD	AACA	31/03/2018
FMEG 4.125 10/15/20 '20	US35802XAH61		DBFGGR	USD	AACA	31/03/2018
TPSHL 8.000 06/15/22 DFTd	US89078YAA38		DBFUGR	USD	AACA	31/03/2018
IHRT 10.000 01/15/18 MATd	US184502BT84		DBFUGR	USD	AACA	31/03/2018
CUMBE 6.750 05/01/25 '20	US23062PAE16		DBFUGR	USD	AACA	31/03/2018
WBC 1.550 05/25/18	US961214CM31		DBFUGR	USD	AACA	31/03/2018
HES 8.125 02/15/19 CALd	US42809HAB33		DBFUGR	USD	AACA	31/03/2018
INWAT 5.950 12/15/39	US005117AA49		DBFUGR	USD	AACA	31/03/2018
KBH 4.750 05/15/19 '19	US48666KAU34		DBFUGR	USD	AACA	31/03/2018
JEF 7.375 04/01/20 '18	US47232MAA09		DBFUGR	USD	AACA	31/03/2018
MXGV 5.500 02/17/20 MTN	XS0206170390		DTFUF	EUR	AACA	31/03/2018
GRA 5.125 10/01/21	US383909AE89		DBFUGR	USD	AACA	31/03/2018
DKAVN 5.412 12/30/25	IL0011321820		DBFUGR	USD	AACA	31/03/2018
CAFDC 7.250 Perp '18	XS0221141400		DBVUPB	USD	AACA	31/03/2018
MPMQ 3.880 10/24/21 '18	US60877UBE64		DBFUGR	USD	AACA	31/03/2018
LTM 7.250 06/09/20	USP62138AA30		DBFUGR	USD	AACA	31/03/2018
RBS 4.650 06/04/18 MATd	US00080QAB14		DBFGGR	USD	AACA	31/03/2018
GM 3.250 05/15/18 MATd	US37045XAJ54		DBFUGR	USD	AACA	31/03/2018
DIS 3.000 07/30/46 MTN	US25468PDN33		DTFUF	USD	AACA	31/03/2018
T 3.400 05/15/25 '25	US00206RCN08		DBFUGR	USD	AACA	31/03/2018
SLB 3.000 12/21/20 '20	US806851AC55		DBFUGR	USD	AACA	31/03/2018
VOD 2.500 09/26/22	US92857WAZ32		DBFUGR	USD	AACA	31/03/2018

Financial instrument name	Financial Instrument (ISIN)	Written description of financial instrument	Instrument Classification	Currency	Market Segment	date
JEF 5.125 01/20/23	US472319AL69		DBFUGR	USD	AACA	31/03/2018
BHGE 2.773 12/15/22 '22	US05723KAA88		DBFNGR	USD	AACA	31/03/2018
SO 4.950 12/15/46 '46	US843646AU49		DBFUGR	USD	AACA	31/03/2018
MDT 4.375 03/15/35	US585055BT26		DBFUGR	USD	AACA	31/03/2018
ADB 1.875 04/12/19 MTN	US045167CM30		DBFUFR	USD	AACA	31/03/2018
BAES 3.800 10/07/24	US05523UAK60		DBFGGR	USD	AACA	31/03/2018
SIEG 1.700 09/15/21	US82620KAJ25		DBFUGR	USD	AACA	31/03/2018
KFW 2.750 09/08/20	US500769DZ48		DBFUFR	USD	AACA	31/03/2018
AIRP 3.500 09/27/46 '46	US00913RAE62		DBFGGR	USD	AACA	31/03/2018
INTC 4.900 07/29/45 '45	US458140AT73		DBFUGR	USD	AACA	31/03/2018
BHGE 3.200 08/15/21 '21	US057224BC05		DBFUGR	USD	AACA	31/03/2018
TRP 7.625 01/15/39	US8935268Z94		DBFUGR	USD	AACA	31/03/2018
DWASG 3.129 04/19/22	US234064AB96		DBFUGR	USD	AACA	31/03/2018
HSBA 2.375 11/13/19	US40428HPN60		DBFUFR	USD	AACA	31/03/2018
TSN 4.550 06/02/47 '46	US902494BD46		DBFNGR	USD	AACA	31/03/2018
RDS 5.500 03/25/40	US822582AN22		DBFUGR	USD	AACA	31/03/2018
BA 2.850 10/30/24 '24	US097023BH74		DBFUGR	USD	AACA	31/03/2018
	US015271AL39		DBFGGR	USD	AACA	31/03/2018
MQG 2.600 06/24/19 MTN	US55608PAH73		DTFNFR	USD	AACA	31/03/2018
ASB 4.250 01/15/25 '24	US045487AB12		DBFUGR	USD	AACA	31/03/2018
IBRD 1.250 07/26/19	US459058EV16		DBFUFR	USD	AACA	31/03/2018
CBS 3.375 03/01/22 '21	US124857AG87		DBFUGR	USD	AACA	31/03/2018
WPZ 4.500 11/15/23 '23	US96950FAL85		DBFUGR	USD	AACA	31/03/2018
SAN 4.750 09/15/25	XS1291333760		DTFUFR	USD	AACA	31/03/2018
GLENX 4.625 04/29/24	XS1028955844		DYFXXR	USD	AACA	31/03/2018
KMI 5.300 12/01/34 '34	US49456BAG68		DBFUGR	USD	AACA	31/03/2018
F 6.625 10/01/28	US345370BY59		DBFUFR	USD	AACA	31/03/2018
LEA 5.250 01/15/25 '20	US521865AX34		DBFUGR	USD	AACA	31/03/2018
RFP 5.875 05/15/23 '18	US76117WAB54		DBFGGR	USD	AACA	31/03/2018
CMCSA 6.500 11/15/35	US20030NAK72		DBFSGR	USD	AACA	31/03/2018
CTL 6.125 01/15/21 '18	US527298AY94		DBFGGR	USD	AACA	31/03/2018
GLENX 6.000 11/15/41	USC98874AJ64		DBFUGR	USD	AACA	31/03/2018
AMZN 4.050 08/22/47 '47	USU02320AJ50		DBFUGR	USD	AACA	31/03/2018
QCOM 1.400 05/18/18 MATd	US747525AG87		DBFUGR	USD	AACA	31/03/2018
T 6.500 11/15/36	US887317AD78		DBFUGR	USD	AACA	31/03/2018
HYMTR 2.500 03/18/19 MTN	US44891CAE30		DTFUGR	USD	AACA	31/03/2018
VTR 4.000 04/30/19 CALd	US92276MAY12		DBFGGR	USD	AACA	31/03/2018
GE 2.342 11/15/20	US36164QMS48		DTFUGR	USD	AACA	31/03/2018
EXC 3.750 08/15/47 '47	US202795JL56		DBFSGR	USD	AACA	31/03/2018
DGX 3.450 06/01/26 '26	US74834LAZ31		DBFUGR	USD	AACA	31/03/2018
PSX 5.875 05/01/42	US718546AH74		DBFGGR	USD	AACA	31/03/2018

Financial instrument name	Financial Instrument (ISIN)	Written description of financial instrument	Instrument Classification	Currency	Market Segment	date
PDVSA 10.750 02/15/20	US17302WAA62		DBFSGR	USD	AACA	31/03/2018
SHA 4.750 05/15/23 '18	US806261AM57		DBFSGR	USD	AACA	31/03/2018
CAH 2.400 11/15/19	US14149YAZ16		DBFUGR	USD	AACA	31/03/2018
SBRA 5.375 06/01/23 '18	US78572XAD30		DBFUGR	USD	AACA	31/03/2018
FE 7.250 05/01/20	US889175BE40		DBFSGR	USD	AACA	31/03/2018
NWL 2.875 12/01/19 '19	US651229AP14		DBFUGR	USD	AACA	31/03/2018
NLGV 0.250 01/15/20	NL0010881827		DBFXN	EUR	AACA	31/03/2018
FRGV 10/25/25	FR0010810093		DBZXXN	EUR	AACA	31/03/2018
WESXX 3.950 06/01/25 '25	US958254AE48		DBFUGR	USD	AACA	31/03/2018
WRI 3.250 08/15/26 '26	US948741AM57		DBFUGR	USD	AACA	31/03/2018
FRGV 04/25/29	FR0010810218		DBZXXN	EUR	AACA	31/03/2018
CAH 4.600 03/15/43	US14149YAW84		DBFUGR	USD	AACA	31/03/2018
XEC 4.375 06/01/24 '24	US171798AC50		DBFUGR	USD	AACA	31/03/2018
TEF 8.250 09/15/30	US879385AD49		DBFUGR	USD	AACA	31/03/2018
IBRD 2.125 03/03/25	US45905URL07		DTFUF	USD	AACA	31/03/2018
MG 4.150 10/01/25 '25	US559222AR55		DBFUGR	USD	AACA	31/03/2018
ABT 3.400 11/30/23 '23	US002824BE94		DBFUGR	USD	AACA	31/03/2018
CMCSA 6.950 08/15/37	US20030NAV38		DBFUGR	USD	AACA	31/03/2018
PG 5.550 03/05/37	US742718DF34		DBFUGR	USD	AACA	31/03/2018
BAC 4.450 03/03/26 MTN	US06051GFU85		DBFUF	USD	AACA	31/03/2018
LH 4.000 11/01/23 '23	US50540RAN26		DBFUGR	USD	AACA	31/03/2018
SIGV 2.250 03/03/32	SI0002103602		DBFTF	EUR	AACA	31/03/2018
RIOX 4.750 03/22/42 '41	US76720AAD81		DBFGGR	USD	AACA	31/03/2018
EIB 11/06/26	XS0070553820		DBZCFB	USD	AACA	31/03/2018
MSFT 4.200 11/03/35 '35	US594918BK99		DBFUGR	USD	AACA	31/03/2018
CSGN 5.300 08/13/19 MTN	US22546QAC15		DTFUF	USD	AACA	31/03/2018
AVGO 2.375 01/15/20	US11134LAA70		DBFUGR	USD	AACA	31/03/2018
JCI 6.000 01/15/36	US478375AH14		DBFUGR	USD	AACA	31/03/2018
FM 7.250 05/15/22 '18	US335934AH85		DBFUGR	USD	AACA	31/03/2018
BBVA 7.250 04/22/20	USP1R23DAA49		DBFUGR	USD	AACA	31/03/2018
ACGL 5.031 12/15/46 '46	US03939CAB90		DBFUGR	USD	AACA	31/03/2018
TLVAC 8.500 03/11/32	US40049JAT43		DBFUF	USD	AACA	31/03/2018
ATUS 6.375 09/15/20 CALd	USU1568TAA35		DBFUGR	USD	AACA	31/03/2018
ROGV 6.500 06/18/18 MATd	XS0371163600		DYFXB	EUR	AACA	31/03/2018
ITP 6.625 03/19/29 '24 FRN	US05968DAA81		DBVUGR	USD	AACA	31/03/2018
MQG 4.000 07/29/25 MTN	US55608RAQ39		DTFNFR	USD	AACA	31/03/2018
EET 5.500 09/15/40 '40	US29250RAT32		DBFUGR	USD	AACA	31/03/2018
F 1.897 08/12/19	US345397YD98		DBFUGR	USD	AACA	31/03/2018
APSE 4.000 07/30/27 '27	US00652MAD48		DBFNGR	USD	AACA	31/03/2018
AIETH 6.750 04/15/22 CALd	US92933BAH78		DBFUGR	USD	AACA	31/03/2018
EQT 3.000 10/01/22 '22	US26884LAE92		DBFUGR	USD	AACA	31/03/2018

Financial instrument name	Financial Instrument (ISIN)	Written description of financial instrument	Instrument Classification	Currency	Market Segment	date
NORDR 1.375 07/16/18	XS1260808750		DTFXFB	USD	AACA	31/03/2018
WPP 4.750 11/21/21	US92936MAB37		DBFGGR	USD	AACA	31/03/2018
CLH 5.250 08/01/20 '18	US184496AJ69		DBFUGR	USD	AACA	31/03/2018
VRX 6.375 10/15/20 '18	US91829KAA16		DBFUGR	USD	AACA	31/03/2018
ENDP 7.250 01/15/22 '18	US29271LAD64		DBFUGR	USD	AACA	31/03/2018
UAL 6.125 04/29/18 MATd	US210795QD50		DBFSGR	USD	AACA	31/03/2018
CBS 5.500 05/15/33	US925524AV24		DBFUGR	USD	AACA	31/03/2018
SUNX 6.250 04/15/21 CALd	US86765LAF40		DBFUGR	USD	AACA	31/03/2018
LMT 5.720 06/01/40	US539830AW96		DBFUGR	USD	AACA	31/03/2018
BRKME 5.375 05/02/22	US10553YAE59		DBFGGR	USD	AACA	31/03/2018
CBA 2.850 05/18/26 MTN	US2027A0HT97		DTFNFR	USD	AACA	31/03/2018
ALSD 7.875 11/01/20 '18	US014477AQ62		DBFUGR	USD	AACA	31/03/2018
AALX 5.250 07/15/25	US02376YAA55		DMFSGR	USD	AACA	31/03/2018
HYMTR 2.550 02/06/19	USU44886AG10		DBFUGR	USD	AACA	31/03/2018
SIS 5.500 04/29/26 '26	US40052XAB64		DBFGGR	USD	AACA	31/03/2018
BNDCE 4.375 10/14/25	US05970AAA07		DBFUGR	USD	AACA	31/03/2018
FLOWX 5.875 08/15/26 '21	US78469XAE76		DBFUGR	USD	AACA	31/03/2018
SGMS 6.625 05/15/21 '18	US80874YAQ35		DBFUGR	USD	AACA	31/03/2018
SAGV 4.625 10/04/47 MTN	US80413TAF66		DTVUFR	USD	AACA	31/03/2018
ITGV IO Str 11/01/20	IT0001247268		DBZUFB	EUR	AACA	31/03/2018
F 5.000 05/15/18 MATd	US345397VT77		DBFUFR	USD	AACA	31/03/2018
CHTR 4.500 09/15/42 '42	US88732JBD90		DBFGGR	USD	AACA	31/03/2018
MZHFN 4.018 03/05/28	US60687YAR09		DBFNFR	USD	AACA	31/03/2018
PEGV 7.350 07/21/25	US715638AS19		DBFUFR	USD	AACA	31/03/2018
CMCSA 2.850 01/15/23	US20030NBF78		DBFUGR	USD	AACA	31/03/2018
MSI 3.500 03/01/23	US620076BC25		DBFUFR	USD	AACA	31/03/2018
KHC 2.000 07/02/18	US50077LAG14		DBFUGR	USD	AACA	31/03/2018
ATCA 10.125 01/15/23 '19	US64072TAE55		DBFUGR	USD	AACA	31/03/2018
CCI 4.000 03/01/27 '26	US22822VAE11		DBFUGR	USD	AACA	31/03/2018
CAGV 1.625 02/27/19	US135087C776		DBFTFR	USD	AACA	31/03/2018
BMEBD 9.625 07/16/20	USP1400AAA27		DBFUFR	USD	AACA	31/03/2018
SAMNE 5.375 09/26/24 DFTd	US79586KAD37		DBFUGR	USD	AACA	31/03/2018
ITGV 5.375 06/15/33	US465410BG26		DBFUFR	USD	AACA	31/03/2018
UHS 3.750 08/01/19	US913903AP52		DBFSGR	USD	AACA	31/03/2018
JCI 3.625 07/02/24 '24	US478375AG31		DBVUGR	USD	AACA	31/03/2018
CME 3.000 09/15/22	US12572QAE52		DBFUGR	USD	AACA	31/03/2018
GLOPT 7.000 06/15/23 '18	US37954FAD69		DBFUGR	USD	AACA	31/03/2018
TAP 2.100 07/15/21 '21	US60871RAF73		DBFUGR	USD	AACA	31/03/2018
NMARI 8.000 10/15/21 '18	US570254AA03		DBFUGR	USD	AACA	31/03/2018
KR 3.300 01/15/21 '20	US501044CX79		DBFNFR	USD	AACA	31/03/2018
DE 1.600 07/13/18 MTN	US24422ESX84		DTFUFR	USD	AACA	31/03/2018



Financial instrument name	Financial Instrument (ISIN)	Written description of financial instrument	Instrument Classification	Currency	Market Segment	date
VIAB 6.750 10/05/37	US92553PAC68		DBFUGR	USD	AACA	31/03/2018
DVN 2.250 12/15/18 '18	US25179MAT09		DBFUGR	USD	AACA	31/03/2018
KSS 4.000 11/01/21 '21	US500255AR59		DBFUGR	USD	AACA	31/03/2018
AMZN 3.875 08/22/37 '37	US023135BD79		DBFUGR	USD	AACA	31/03/2018
NLGV 3.250 07/15/21	NL0009712470		DBFXN	EUR	AACA	31/03/2018
OKE 6.000 06/15/35	US682680AN39		DBFUFR	USD	AACA	31/03/2018
INTGN 7.000 06/30/23 '18	US45867XAG97		DBFSGR	USD	AACA	31/03/2018
BBASC 9.000 Perp '24 FRN	USP3772WAF97		DBFUQR	USD	AACA	31/03/2018
PEG 3.800 03/01/46 '45 MTN	US74456QBQ82		DTXXXX	USD	AACA	31/03/2018
	US341081FP71		DBFSGR	USD	AACA	31/03/2018
BNS 4.375 01/13/21	US064149C886		DBFUFR	USD	AACA	31/03/2018
USD 800'000'000 3.500% Senior Notes	US00774MAC91		DBFGFR	USD	AACA	31/03/2018
KBH 8.000 03/15/20	US48666KAQ22		DBFUGR	USD	AACA	31/03/2018
IBRD 2.250 06/24/21	US459058DT78		DBFUFR	USD	AACA	31/03/2018
INTC 1.850 05/11/20	US458140AZ34		DBXXXX	USD	AACA	31/03/2018
AAPL 3.450 05/06/24	US037833AS94		DBFUGR	USD	AACA	31/03/2018
COP 4.300 11/15/44 '44	US20826FAC05		DBFGGR	USD	AACA	31/03/2018
LRENT 1.625 08/18/20 MTN	XS1190529989		DTFUFR	USD	AACA	31/03/2018
UYGV 7.875 01/15/33	US917288BA96		DBFUFR	USD	AACA	31/03/2018
AMZN 4.050 08/22/47 '47	US023135BG01		DBFUGR	USD	AACA	31/03/2018
GLIBA 6.875 04/15/25 '20	US36155WAK27		DBFUGR	USD	AACA	31/03/2018
BRGV 6.000 04/07/26	US105756BX78		DBFTFR	USD	AACA	31/03/2018
T 6.250 03/29/41	US887317AL94		DBFUGR	USD	AACA	31/03/2018
TXN 1.850 05/15/22 '22	US882508BA13		DBFUGR	USD	AACA	31/03/2018
KFW 2.375 08/25/21	US500769EQ30		DBFUFR	USD	AACA	31/03/2018
DBKG 2.500 02/13/19 MTN	US25152RVS92		DTFUFR	USD	AACA	31/03/2018
SAELC 5.060 04/08/43	US804133AB28		DBFUGR	USD	AACA	31/03/2018
CHUBT 7.750 07/26/26	USP25619AB67		DBFSBR	USD	AACA	31/03/2018
NAVI 4.875 06/17/19 MTN	US78442FES39		DTFUFR	USD	AACA	31/03/2018
TA 6.900 05/15/18 CALd	US89346DAC11		DBFUGR	USD	AACA	31/03/2018
ARMO 5.750 01/15/20	US61980AAC71		DBFUGR	USD	AACA	31/03/2018
GILD 3.250 09/01/22 '22	US375558BC64		DBFUGR	USD	AACA	31/03/2018
MYL 5.400 11/29/43 '43	US628530BC02		DBFUGR	USD	AACA	31/03/2018
UNAPT 3.650 04/07/27	US90933JAA97		DBFSFR	USD	AACA	31/03/2018
JUPIR 8.500 10/01/22 '18	US48207LAA17		DBFUGR	USD	AACA	31/03/2018
AAPL 4.375 05/13/45	US037833BH21		DBFUGR	USD	AACA	31/03/2018
ORCL 4.500 07/08/44 '44	US68389XAW56		DBFUGR	USD	AACA	31/03/2018
BATS 3.500 06/15/22	USG08820CJ26		DBFGGR	USD	AACA	31/03/2018
T 4.650 06/01/44 '43	US887317AU93		DBFGGR	USD	AACA	31/03/2018
HRS 5.054 04/27/45 '44	US413875AT20		DBFUGR	USD	AACA	31/03/2018
DVMT 8.100 07/15/36 '36	USU2526DAE95		DBFSGR	USD	AACA	31/03/2018

Financial instrument name	Financial Instrument (ISIN)	Written description of financial instrument	Instrument Classification	Currency	Market Segment	date
SRE 5.125 11/15/40	US842434CJ99		DBFUGR	USD	AACA	31/03/2018
C 4.750 05/18/46	US172967KR13		DBFUGR	USD	AACA	31/03/2018
VOLTP 5.875 01/15/24 '18	US131347CC82		DBFUGR	USD	AACA	31/03/2018
NOC 7.750 02/15/31	US666807AW21		DBFUGR	USD	AACA	31/03/2018
CBA 3.900 07/12/47 MTN	US2027A0JN00		DTFNFR	USD	AACA	31/03/2018
UYGV 7.625 03/21/36	US760942AS16		DBFUFR	USD	AACA	31/03/2018
GAZP 6.510 03/07/22 MTN	XS0290580595		DTFGFR	USD	AACA	31/03/2018
BA 3.375 06/15/46 '45	US097023BS30		DBFUGR	USD	AACA	31/03/2018
KWGV 3.500 03/20/27 MTN	US501499AB36		DBFUFR	USD	AACA	31/03/2018
SEE 6.875 07/15/33	US81211KAK60		DBFUGR	USD	AACA	31/03/2018
SIEG 3.400 03/16/27	US82620KAU79		DBFGGR	USD	AACA	31/03/2018
BHMUT 5.750 08/01/22 '19	US65489DAA28		DBFGGR	USD	AACA	31/03/2018
RTN 4.700 12/15/41	US755111BW06		DBFUGR	USD	AACA	31/03/2018
ETR 4.440 01/15/26 '25	US29364WAM01		DBFUGR	USD	AACA	31/03/2018
TEVA 6.750 03/01/28 '27	US88167AAJ07		DBFGGR	USD	AACA	31/03/2018
KSASK 3.628 04/20/27 MTN	US48266XAB10		DSXXXX	USD	AACA	31/03/2018
OKE 8.625 03/01/19	US68268NAE31		DBFUGR	USD	AACA	31/03/2018
WPZ 4.450 08/01/42 '42	US893574AF07		DBFUGR	USD	AACA	31/03/2018
ADB 5.593 07/16/18 PUT	US045167AY95		DBFUGR	USD	AACA	31/03/2018
WMT 4.300 04/22/44 '43	US931142DQ36		DBFUGR	USD	AACA	31/03/2018
DGX 2.700 04/01/19	US74834LAU44		DBFUGR	USD	AACA	31/03/2018
CAH 4.900 09/15/45 '45	US14149YBD94		DBFUGR	USD	AACA	31/03/2018
NUAN 5.375 08/15/20 '18	US67020YAD22		DBFUGR	USD	AACA	31/03/2018
QUBPR 2.875 10/16/24	US748149AH49		DBFUFR	USD	AACA	31/03/2018
FTR 8.500 04/01/26 '21	US35906ABA51		DBFUGR	USD	AACA	31/03/2018
SIEG 3.300 09/15/46	US82620KAM53		DBFUGR	USD	AACA	31/03/2018
WPP 3.625 09/07/22	US92936MAC10		DBFGGR	USD	AACA	31/03/2018
GM 6.750 06/01/18 MATd	US37045XAB29		DBFUGR	USD	AACA	31/03/2018
SLB 4.500 06/01/21 '21	US13342BAE56		DBFUGR	USD	AACA	31/03/2018
EIB 1.875 03/15/19	US298785GH30		DBFUFR	USD	AACA	31/03/2018
EOG 5.100 01/15/36 '35	US26875PAQ46		DBFUGR	USD	AACA	31/03/2018
BBDCD 5.900 01/16/21	USG0732RAF58		DBFUGR	USD	AACA	31/03/2018
EDF 6.950 01/26/39	US268317AC80		DBFUGR	USD	AACA	31/03/2018
SMU 7.750 02/08/20 CALd	USP8719AAA36		DBFUGR	USD	AACA	31/03/2018
ABBV 4.300 05/14/36 '35	US00287YAV11		DBFUGR	USD	AACA	31/03/2018
KO 1.550 09/01/21	US191216BY55		DBFUGR	USD	AACA	31/03/2018
CBA 5.000 03/19/20 MTN	US2027A1EL71		DTFNFR	USD	AACA	31/03/2018
T 5.800 02/15/19	US00206RAR30		DBFUGR	USD	AACA	31/03/2018
RAD 6.125 04/01/23 '18	US767754CH50		DBFUGR	USD	AACA	31/03/2018
BMWG 2.250 01/27/20 MTN	DE000A1ZJK19		DTFGGB	USD	AACA	31/03/2018
MYL 3.950 06/15/26 '26	US62854AAN46		DBFUFR	USD	AACA	31/03/2018

Financial instrument name	Financial Instrument (ISIN)	Written description of financial instrument	Instrument Classification	Currency	Market Segment	date
KFW 4.500 07/16/18	US500769CU69		DBVUFR	USD	AACA	31/03/2018
NAB 2.625 01/14/21	US63254AAN81		DTFUFR	USD	AACA	31/03/2018
EIB 2.125 10/15/21	US298785GP55		DBFUFR	USD	AACA	31/03/2018
FRGV 10/25/32	FR0010809996		DBZXXN	EUR	AACA	31/03/2018
ALLY 7.500 09/15/20	US02005NAJ90		DBFGFR	USD	AACA	31/03/2018
VZ 3.850 11/01/42 '42	US92343VBG86		DBFUGR	USD	AACA	31/03/2018
AALX 6.125 06/01/18 MATd	US91731VAA44		DBFUGR	USD	AACA	31/03/2018
F 7.400 11/01/46	US345370BR09		DBXXXX	USD	AACA	31/03/2018
MXGV 6.750 09/27/34 MTN	US91086QAS75		DTFTFR	USD	AACA	31/03/2018
EEP 5.200 03/15/20	US29250RAS58		DBFUGR	USD	AACA	31/03/2018
XOG 7.375 05/15/24 '20	USU3025AAA70		DBFGGR	USD	AACA	31/03/2018
GGBRD 4.875 10/24/27	USG3925DAD24		DBFGGR	USD	AACA	31/03/2018
WFT 9.875 03/01/39	US947075AG20		DBFUGR	USD	AACA	31/03/2018
ITGV 10/30/19	IT0005289274		DBZUFB	EUR	AACA	31/03/2018
ADB 2.125 03/19/25 MTN	US045167CY77		DBFUFR	USD	AACA	31/03/2018
APC 6.950 06/15/19	US032511BF31		DBFUGR	USD	AACA	31/03/2018
SBATT 141 1C Sr SoftBullet Fix	US78403DAG51		DGFSAR	USD	AACA	31/03/2018
CMCSA 4.750 03/01/44	US20030NBK63		DBFUGR	USD	AACA	31/03/2018
LBGV 7.000 12/03/24 MTN	XS0471737444		DTFUFR	USD	AACA	31/03/2018
AYR 7.625 04/15/20	US00928QAG64		DBFUGR	USD	AACA	31/03/2018
EIB 1.250 12/16/19	US298785HG48		DBFUFR	USD	AACA	31/03/2018
DGBG 0.250 01/21/21 MTN	DE000A12T606		DTFSFB	EUR	AACA	31/03/2018
T 5.375 10/15/41	US887317AM77		DBFUGR	USD	AACA	31/03/2018
BPL 5.500 08/15/19	US118230AH45		DBFUGR	USD	AACA	31/03/2018
ONTAR 2.000 01/30/19	US68323AC116		DBFUFR	USD	AACA	31/03/2018
EBRD 1.875 02/23/22 MTN	US29874QCT94		DTFUFR	USD	AACA	31/03/2018
ED 4.450 03/15/44 '43	US209111FD03		DBFUGR	USD	AACA	31/03/2018
T 5.350 12/15/43	US887317AS48		DBFGGR	USD	AACA	31/03/2018
LBTYA 5.500 08/15/26 '21	US92769XAM74		DBFSGR	USD	AACA	31/03/2018
DVN 5.850 12/15/25 '25	US25179MAV54		DBFUGR	USD	AACA	31/03/2018
PDVSA 5.500 04/12/37 DFTd	XS0294367205		DBFXBR	USD	AACA	31/03/2018
ATO 4.125 10/15/44 '44	US049560AM78		DBFUGR	USD	AACA	31/03/2018
EQNR 4.250 11/23/41	US85771PAE25		DBFUGR	USD	AACA	31/03/2018
HYMTR 3.100 04/05/22 MTN	US44891AAM99		DTFUFR	USD	AACA	31/03/2018
ORCL 3.850 07/15/36 '36	US68389XBH70		DBFUGR	USD	AACA	31/03/2018
CMCSA 4.500 01/15/43	US20030NBG51		DBFUGR	USD	AACA	31/03/2018
EIB 2.500 10/15/24	US298785GQ39		DBFUFR	USD	AACA	31/03/2018
EXC 3.750 08/15/47 '47	US059165EJ51		DBFUGR	USD	AACA	31/03/2018
XRX 6.750 12/15/39	US984121CB79		DBFUGR	USD	AACA	31/03/2018
WKLYH 6.000 02/01/23 '18	US948565AC03		DBFGGR	USD	AACA	31/03/2018
MSFT 4.875 12/15/43 '43	US594918AX20		DBFUGR	USD	AACA	31/03/2018

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GEL 5.750 02/15/21 CALd	US37185LAE20		DBFUGR	USD	AACA	31/03/2018
SRE 5.350 05/15/40	US797440BL78		DBFSGR	USD	AACA	31/03/2018
ECO 4.250 09/18/18 CALd	US279158AD13		DBFUGR	USD	AACA	31/03/2018
OXY 1.500 02/15/18 MATd	US674599CD51		DBFUGR	USD	AACA	31/03/2018
FE 6.875 07/15/36	US677347CE41		DBFUGR	USD	AACA	31/03/2018
NISKA 6.500 04/01/19 CALd	US654677AB94		DBFUGR	USD	AACA	31/03/2018
SHAPT 7.625 02/01/20 CALd	US94155UAA79		DBFSGR	USD	AACA	31/03/2018
NMLIC 3.850 09/30/47 '47	US668138AA80		DBFUGR	USD	AACA	31/03/2018
TRGV 5.125 05/18/20	XS0503454166		DYFXXB	EUR	AACA	31/03/2018
KMI 6.500 04/01/20	US28370TAA79		DBFGGR	USD	AACA	31/03/2018
STENA 7.000 02/01/24	US858577AR03		DBFUFR	USD	AACA	31/03/2018
CFWX 7.500 12/01/20 CALd	US12958RAC16		DBFGGR	USD	AACA	31/03/2018
LBTYA 5.500 01/15/28 '22	US90320LAG23		DBFNFR	USD	AACA	31/03/2018
VRTHD 10.500 02/01/24 '19	US92346LAA17		DBFUGR	USD	AACA	31/03/2018
CKHUH 2.250 09/29/20	US12563XAA90		DBFGFR	USD	AACA	31/03/2018
SKGV 3.375 11/15/24	SK4120008871		DBFTFB	EUR	AACA	31/03/2018
EEB 5.700 03/20/22 '18	USP93077AA61		DBFUGR	USD	AACA	31/03/2018
ITUBD 6.200 04/15/20 MTN	US46556MAA09		DTFUFR	USD	AACA	31/03/2018
INAHS 4.500 09/15/23 '19	US80627DAB29		DBFSGR	USD	AACA	31/03/2018
T 6.100 07/15/40	US887317AH82		DBFUGR	USD	AACA	31/03/2018
LBTYA 6.375 04/15/23 '18	US55181XAA00		DBFSGR	USD	AACA	31/03/2018
CNX 8.000 04/01/23 '18	US20854PAN96		DBFUGR	USD	AACA	31/03/2018
BBASC 5.875 01/26/22	USG07402DN01		DBFUGR	USD	AACA	31/03/2018
ENRAN 5.300 04/15/47 '46	US29273RBL24		DBFUGR	USD	AACA	31/03/2018
AERNT 6.875 02/01/27 '22	USP0092MAE32		DBFSGR	USD	AACA	31/03/2018
MTFGI 2.950 03/01/21	US606822AA24		DBFUGR	USD	AACA	31/03/2018
SCAIP 7.875 11/01/19 CALd	US22289RAA41		DBFUGR	USD	AACA	31/03/2018
VOLTP 5.500 02/01/24 '19	US131347CJ36		DBFUGR	USD	AACA	31/03/2018
AES 3.450 07/15/20 '20	US462613AK64		DBFSGR	USD	AACA	31/03/2018
SIS 5.500 04/29/26 '26	USG42036AB25		DBFGGR	USD	AACA	31/03/2018
SKGV 4.000 03/26/21 MTN	XS0249239830		DTFUFR	EUR	AACA	31/03/2018
GM 2.400 04/10/18 MATd	US37045XAV82		DBFUGR	USD	AACA	31/03/2018
AA 7.000 09/30/26 '21	US013822AB71		DBFUFR	USD	AACA	31/03/2018
DKTPR 7.750 09/01/23 '19	US23422RAB87		DBFSGR	USD	AACA	31/03/2018
TLW 6.250 04/15/22 '18	US899415AC75		DBFGGR	USD	AACA	31/03/2018
SANM 4.375 06/01/19	US801056AA02		DBFUGR	USD	AACA	31/03/2018
CSGN 2.300 05/28/19 MTN	US22546QAN79		DTFUFR	USD	AACA	31/03/2018
PLGV 4.200 04/15/20 MTN	XS0210314299		DTFUFB	EUR	AACA	31/03/2018
MIK 5.875 12/15/20 '18	US594087AT54		DBFUGR	USD	AACA	31/03/2018
MNI 6.875 03/15/29	US499040AL76		DBFUGR	USD	AACA	31/03/2018
VOTOM 8.250 Perp '22 FRN	USP1516SFH42		DBFUPR	USD	AACA	31/03/2018

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HKYPH 8.125 07/15/19 '18	US44332WAA45		DBFUGR	USD	AACA	31/03/2018
ITUBD 5.650 03/19/22 MTN	US46556MAF95		DTFUFGR	USD	AACA	31/03/2018
AES 5.000 07/14/25 '25	USP0607LAB91		DBFUGR	USD	AACA	31/03/2018
DISCA 5.050 06/01/20	US25470DAC39		DBFGGR	USD	AACA	31/03/2018
ARDHG 7.125 09/15/23 '19	US00191AAC09		DBFSGR	USD	AACA	31/03/2018
ITUBD 6.200 12/21/21 MTN	US46556MAE21		DTFUFGR	USD	AACA	31/03/2018
GARAN 5.250 09/13/22	US900148AD90		DBFUFGR	USD	AACA	31/03/2018
ATCA 6.250 05/15/24 '19	US67054LAC19		DBFSGR	USD	AACA	31/03/2018
CAIXE 4.250 05/13/19 MTN	US12803W2D43		DTFUFGR	USD	AACA	31/03/2018
PHGV 10.625 03/16/25	US718286AP29		DBFUFGR	USD	AACA	31/03/2018
LBGV 6.250 06/12/25 MTN	XS0793155911		DTFXFR	USD	AACA	31/03/2018
ARCEG 7.375 11/01/21 '18	US02563LAC28		DBFUGR	USD	AACA	31/03/2018
BRGV 5.625 01/07/41	US105756BR01		DBFUGR	USD	AACA	31/03/2018
STELD 6.000 01/15/27 '22	US98954UAB98		DBFUGR	USD	AACA	31/03/2018
COBRE 3.000 07/17/22	USP3143NAP98		DBFUGR	USD	AACA	31/03/2018
GGBRD 4.750 04/15/23	USG3925DAB67		DBFGGR	USD	AACA	31/03/2018
GLENX 2.875 04/16/20	XS1218432000		DYFXFR	USD	AACA	31/03/2018
ADNT 4.875 08/15/26 '21	US00687YAA38		DBFUGR	USD	AACA	31/03/2018
COPX 5.000 01/21/21	US151191AT07		DBFUFGR	USD	AACA	31/03/2018
BVMFC 5.500 07/16/20	USP1728MAA10		DBFUFGR	USD	AACA	31/03/2018
VEFNC 5.942 11/21/23	US91822CAC29		DBFUGR	USD	AACA	31/03/2018
SDMIN 5.500 04/21/20	USP8718AAC01		DBFUGR	USD	AACA	31/03/2018
MXCAT 4.250 10/31/26 '26	USP6629MAA01		DBFUGR	USD	AACA	31/03/2018
TLW 6.000 11/01/20 CALd	US899415AA10		DBFGGR	USD	AACA	31/03/2018
IX 9.750 07/15/25 '21	USL5137XAS82		DBFNGR	USD	AACA	31/03/2018
AESPA 6.000 06/25/22 '19	USP0608CAA01		DBFUGR	USD	AACA	31/03/2018
CMXCP 6.125 05/05/25 '20	USP2253TJG50		DBFSGR	USD	AACA	31/03/2018
STEL 7.375 12/01/31	USY79985AD29		DBFUFGR	USD	AACA	31/03/2018
ATCA 5.375 02/01/28 '23	US126307AS68		DBFGGR	USD	AACA	31/03/2018
TPHX 4.375 06/15/19	US962178AL36		DBFUGR	USD	AACA	31/03/2018
AAL 4.450 09/27/20 CALd	US034863AD26		DBFUGR	USD	AACA	31/03/2018
CCSX 6.875 05/15/22 '18	US156504AB81		DBFUGR	USD	AACA	31/03/2018
BBASC 3.875 10/10/22	US05958AAJ79		DBFGGR	USD	AACA	31/03/2018
CARX 4.500 04/25/22 '22	USP58073AA84		DBFGGR	USD	AACA	31/03/2018
GLOPT 6.250 07/15/22 '18	US37954FAB04		DBFUGR	USD	AACA	31/03/2018
ARCEG 8.000 06/15/20 '18	US02563LAD01		DBFSGR	USD	AACA	31/03/2018
VRX 9.250 04/01/26 '22	US91911XAV64		DBFNGR	USD	AACA	31/03/2018
ARD 4.625 05/15/23 '19	US03969AAH32		DBFGGR	USD	AACA	31/03/2018
CSNAC 6.500 07/21/20	USL21779AA88		DBFGFR	USD	AACA	31/03/2018
ROGV 4.875 01/22/24 MTN	US77586TAD81		DTFUFGR	USD	AACA	31/03/2018
ZEPLN 4.750 04/29/25	US98877DAC92		DBFGGR	USD	AACA	31/03/2018

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MAGV 4.500 10/05/20	XS0546649822		DBFXFR	EUR	AACA	31/03/2018
BQTUN 4.500 06/22/20 MTN	XS0222293382		DTFUFR	EUR	AACA	31/03/2018
BBASC 5.375 01/15/21	USP3772WAB83		DBFUGR	USD	AACA	31/03/2018
CEN 4.875 01/20/23	USP2205JAH34		DBFGGR	USD	AACA	31/03/2018
EEB 4.375 04/01/23	USP47113AA63		DBFUGR	USD	AACA	31/03/2018
COMCL 6.875 02/06/24 '19	USG2300TAA00		DBFUFR	USD	AACA	31/03/2018
AHTX 4.125 08/15/25 '20	US045054AD54		DBFSGR	USD	AACA	31/03/2018
COMAB 7.875 10/28/19	USP3100SAA26		DBFGGR	USD	AACA	31/03/2018
ATCA 6.625 10/15/25 '20	US64072TAC99		DBFGGR	USD	AACA	31/03/2018
NM 7.375 01/15/22 '18	US639365AG06		DBFUGR	USD	AACA	31/03/2018
PBI 6.250 03/15/19	US724479AH32		DBFUGR	USD	AACA	31/03/2018
NOBG 6.750 01/29/20 DFTd	USG6542TAE13		DBFUGR	USD	AACA	31/03/2018
LBGV 6.150 06/19/20 MTN	XS0944226637		DTFUFR	USD	AACA	31/03/2018
LBTYA 6.000 10/15/24 '19	US92769VAF67		DBFUGR	USD	AACA	31/03/2018
HUGV 5.750 11/22/23	US445545AJ57		DBFUFR	USD	AACA	31/03/2018
ENTRI 8.750 02/08/25	USP37341AA50		DBFUFR	USD	AACA	31/03/2018
KFW 04/18/36	US500769BR40		DBZUFR	USD	AACA	31/03/2018
MSI 6.500 09/01/25 PUT	US620076AK59		DBFUFR	USD	AACA	31/03/2018
KPN 7.000 03/28/73 '23 FRN	US50048VAA89		DBFUGR	USD	AACA	31/03/2018
AER 3.750 05/15/19	US00772BAD38		DBFUGR	USD	AACA	31/03/2018
KFW 06/29/37	US500769CH58		DBZTFR	USD	AACA	31/03/2018
AHTX 5.625 10/01/24 '19	US045054AC71		DBFSGR	USD	AACA	31/03/2018
NOBG 6.750 01/29/20 DFTd	US65504RAD61		DBFUGR	USD	AACA	31/03/2018
NESN 1.875 03/09/21	XS1376845860		DTFXFR	USD	AACA	31/03/2018
DVN 5.600 07/15/41 '41	US25179MAL72		DBFUGR	USD	AACA	31/03/2018
SRE 2.600 06/15/26 '26	US842434CQ33		DBFNGR	USD	AACA	31/03/2018
GIS 3.200 02/10/27 '26	US370334BZ69		DBFUGR	USD	AACA	31/03/2018
T 2.800 02/17/21 '21	US00206RCR12		DBFUGR	USD	AACA	31/03/2018
KMI 5.000 02/15/21 '21	USU4945QAA77		DBFUGR	USD	AACA	31/03/2018
GX 2.125 03/15/18 MATd	US380956AC63		DBFUGR	USD	AACA	31/03/2018
EXC 1.700 09/15/21 '21	US693304AU17		DBFSGR	USD	AACA	31/03/2018
CYGV 4.625 02/03/20 MTN	XS0483954144		DTFUFB	EUR	AACA	31/03/2018
EIB 1.625 03/16/20 MTN	US298785GR12		DBFUFR	USD	AACA	31/03/2018
MZHFN 4.200 07/18/22	XS0803109270		DYFXXR	USD	AACA	31/03/2018
AMD 6.750 03/01/19	US007903AZ02		DBFUGR	USD	AACA	31/03/2018
SHB 2.500 01/25/19 MTN	US86960BAE20		DTFUFR	USD	AACA	31/03/2018
BLBIT 11.375 12/01/21 '18	US05765WAA18		DBFUGR	USD	AACA	31/03/2018
IDGV 5.875 03/13/20 MTN	USY20721AQ27		DBFTFR	USD	AACA	31/03/2018
SLB 3.300 09/14/21 '21	US806854AB12		DBFGGR	USD	AACA	31/03/2018
KFW 1.750 10/15/19	US500769GF56		DBFUGR	USD	AACA	31/03/2018
CEZP 5.000 10/19/21 MTN	XS0458257796		DTFUCB	EUR	AACA	31/03/2018

Financial instrument name	Financial Instrument (ISIN)	Written description of financial instrument	Instrument Classification	Currency	Market Segment	date
CCOX 7.625 03/15/20 '18	US18451QAG38		DBFUFR	USD	AACA	31/03/2018
ENDP 6.000 07/15/23 '18	US29273EAC21		DBFUGR	USD	AACA	31/03/2018
JNJ 2.450 12/05/21	US478160BN30		DBFUGR	USD	AACA	31/03/2018
NOC 5.050 11/15/40	US666807BD31		DBFUGR	USD	AACA	31/03/2018
UBSG 2.350 03/26/20 MTN	US90261XHK19		DTFNFR	USD	AACA	31/03/2018
ESROW 5.125 05/01/25 '20	USU8835VAB81		DBFSGR	USD	AACA	31/03/2018
JASPP 8.250 03/15/19 DFTd	US65442LAA08		DBFUGR	USD	AACA	31/03/2018
PBF 6.875 05/15/23 '18	US69318UAD72		DBFNGR	USD	AACA	31/03/2018
BNP 2.375 05/21/20 MTN	US05579TED46		DTFUFR	USD	AACA	31/03/2018
VIE 6.750 06/01/38	US92334NAC74		DBFUGR	USD	AACA	31/03/2018
RBAX 5.375 01/15/25 '20	US767744AA37		DBFUGR	USD	AACA	31/03/2018
BBDCD 6.750 09/29/19	USG08010BH52		DBFUGR	USD	AACA	31/03/2018
AMIND 5.000 03/15/22 '18	US032177AE79		DBFUGR	USD	AACA	31/03/2018
SRMCN 6.500 04/03/27 '22 FRN	US059593AC70		DBFUGR	USD	AACA	31/03/2018
	US69327RAH49		DBFNGR	USD	AACA	31/03/2018
PEMEX 6.750 09/21/47 MTN	US71656MBM01		DTFUFR	USD	AACA	31/03/2018
SGMS 6.250 09/01/20 '18	US80874YAM21		DBFUGR	USD	AACA	31/03/2018
BHGE 5.125 09/15/40	US057224AZ09		DBFUGR	USD	AACA	31/03/2018
AES 7.950 05/11/26 '21	USN01008AB21		DSXXFX	USD	AACA	31/03/2018
AGR 3.100 06/01/27 '27	US771367CD97		DBFSGX	USD	AACA	31/03/2018
CDW 5.000 09/01/23 '18	US12513GBB41		DBFUGR	USD	AACA	31/03/2018
OHI 4.950 04/01/24 '24	US681936BB51		DBFUGR	USD	AACA	31/03/2018
ENR 5.500 06/15/25 '20	US29273AAA43		DBFUGR	USD	AACA	31/03/2018
NISMO 2.350 03/04/19	USU65478AM86		DBVUGR	USD	AACA	31/03/2018
DBKG 2.850 05/10/19 MTN	US25152R5D13		DTFUFR	USD	AACA	31/03/2018
F 7.125 11/15/25	US345370BN94		DBFUFR	USD	AACA	31/03/2018
BPCE 2.500 07/15/19 MTN	US05578DAN21		DTFUFR	USD	AACA	31/03/2018
NISMO 2.000 03/08/19	USU65478AR73		DBFUGR	USD	AACA	31/03/2018
IBRD 7.625 01/19/23	US459056LD78		DBXXXX	USD	AACA	31/03/2018
SASY 5.000 06/15/20	US372917AS37		DBFUGR	USD	AACA	31/03/2018
CRH 3.875 05/18/25 '25	US12626PAM59		DBFGGR	USD	AACA	31/03/2018
HPQ 4.375 09/15/21	US428236BQ57		DBFUGR	USD	AACA	31/03/2018
UBSG 2.375 08/14/19 MTN	US90261XHE58		DTFNFR	USD	AACA	31/03/2018
BSX 7.375 01/15/40	US101137AL15		DBFUGR	USD	AACA	31/03/2018
SAN 7.950 10/26/29	US002920AC09		DBFUFR	USD	AACA	31/03/2018
CBA 2.750 03/10/22 MTN	US2027A0JK60		DTFNFR	USD	AACA	31/03/2018
SLB 6.375 07/15/18	US13342BAC90		DBFUGR	USD	AACA	31/03/2018
PAA 5.750 01/15/20	US72650RAW25		DBFUGR	USD	AACA	31/03/2018
EDF 5.250 10/13/55 '55	US268317AR59		DBFUGR	USD	AACA	31/03/2018
BT 9.625 12/15/30	US111021AE12		DBFUGR	USD	AACA	31/03/2018
IADB 3.875 09/17/19	US4581X0BG29		DTFUFR	USD	AACA	31/03/2018

Financial instrument name	Financial Instrument (ISIN)	Written description of financial instrument	Instrument Classification	Currency	Market Segment	date
RENA 3.500 04/03/18 MATd	USF48957AB45		DBFUGR	USD	AACA	31/03/2018
JPM 8.000 04/29/27	US059438AK79		DBFUFR	USD	AACA	31/03/2018
HON 5.375 03/01/41	US438516BB13		DBFUGR	USD	AACA	31/03/2018
UN 1.375 07/28/21	US904764AT48		DBFGGR	USD	AACA	31/03/2018
MA 2.950 11/21/26 '26	US57636QAG91		DBFUGR	USD	AACA	31/03/2018
MSFT 4.500 10/01/40	US594918AJ36		DBFUFR	USD	AACA	31/03/2018
ADI 3.900 12/15/25 '25	US032654AJ43		DBFUGR	USD	AACA	31/03/2018
MZHFN 3.663 02/28/27	US60687YAK55		DBFUGR	USD	AACA	31/03/2018
HRS 3.832 04/27/25 '25	US413875AR63		DBFUGR	USD	AACA	31/03/2018
ENRAN 6.700 09/15/19	US59565AAB61		DBFUGR	USD	AACA	31/03/2018
PERP 5.750 04/07/21	US714264AA62		DBFUGR	USD	AACA	31/03/2018
F 5.750 02/01/21	US345397VR12		DBFUFR	USD	AACA	31/03/2018
CAFDC 2.500 10/29/18 MTN	US06675FAA57		DTFNGR	USD	AACA	31/03/2018
F 2.375 03/12/19	US345397WP47		DBFUGR	USD	AACA	31/03/2018
BARC 5.125 01/08/20	US06739GAR02		DBFUGR	USD	AACA	31/03/2018
MMP 6.400 05/01/37	US559080AC04		DBFUGR	USD	AACA	31/03/2018
MTFGI 3.287 07/25/27	US606822AR58		DBFNFR	USD	AACA	31/03/2018
SO 4.100 01/15/42	US010392FG85		DBFUGR	USD	AACA	31/03/2018
L 5.750 09/15/19	US096630AB45		DBFGGR	USD	AACA	31/03/2018
LMT 6.150 09/01/36	US539830AR02		DBFSGR	USD	AACA	31/03/2018
MDT 1.700 03/28/19	US58507LAB53		DBFGGR	USD	AACA	31/03/2018
MYL 4.200 11/29/23 '23	US628530BD84		DBFUGR	USD	AACA	31/03/2018
BBT 2.300 10/15/18 '18 MTN	US07330NAD75		DTFUFR	USD	AACA	31/03/2018
AMGN 1.900 05/10/19	US031162CK45		DBFNGR	USD	AACA	31/03/2018
NAB 2.500 07/12/26 MTN	US63254AAS78		DTFUFR	USD	AACA	31/03/2018
DE 1.750 08/10/18 MTN	US24422ETA72		DTFUFR	USD	AACA	31/03/2018
TRV 5.350 11/01/40	US89417EAH27		DBFUGR	USD	AACA	31/03/2018
HES 3.500 07/15/24 '24	US42809HAF47		DBFUGR	USD	AACA	31/03/2018
NBL 3.850 01/15/28 '27	US655044AP00		DBFUGR	USD	AACA	31/03/2018
MMP 6.550 07/15/19	US559080AE69		DBFUGR	USD	AACA	31/03/2018
NOVN 3.100 05/17/27 '27	US66989HAN89		DBFGGR	USD	AACA	31/03/2018
MHED 7.875 05/15/24 '19	US580638AC80		DBFUGR	USD	AACA	31/03/2018
DISCA 3.800 03/13/24 '24	US25470DAM11		DBFUGR	USD	AACA	31/03/2018
BG 3.750 09/25/27 '27	US120568AZ33		DBFGGR	USD	AACA	31/03/2018
PETRD 4.750 01/14/25	XS0982711714		DYFXXR	EUR	AACA	31/03/2018
CBA 4.316 01/10/48 MTN	US202712BJ33		DBFUGR	USD	AACA	31/03/2018
HST 4.500 02/01/26 '25	US44107TAW62		DBFUGR	USD	AACA	31/03/2018
F 2.551 10/05/18	US345397XN89		DBFUGR	USD	AACA	31/03/2018
OCBC 5.032 03/11/23 MTN CALd	US69033CAA71		DTFUGR	USD	AACA	31/03/2018
HSBA 2.000 08/07/18	US40428HPU04		DBFUGR	USD	AACA	31/03/2018
STT 2.650 05/19/26	US857477AW33		DBFUGR	USD	AACA	31/03/2018



Financial instrument name	Financial Instrument (ISIN)	Written description of financial instrument	Instrument Classification	Currency	Market Segment	date
SHB 1.625 03/21/18 MTN MATd	US86960BAC63		DTFUFRR	USD	AACA	31/03/2018
NRG 9.875 10/15/20 DFTd	US37244DAF69		DBFUGR	USD	AACA	31/03/2018
CABKX 4.625 06/04/19	ES0414970402		DBFSFB	EUR	AACA	31/03/2018
NYLIN 6.750 11/15/39	US64952GAF54		DBFUGR	USD	AACA	31/03/2018
CSANC 5.000 03/14/23 '18	USL20041AA41		DBFGGR	USD	AACA	31/03/2018
AMGN 2.200 05/11/20	US031162CM01		DBFNRR	USD	AACA	31/03/2018
VOD 4.375 02/19/43	US92857WBD11		DBFUGR	USD	AACA	31/03/2018
ITGV 02/01/33	IT0004848534		DBZUFRR	EUR	AACA	31/03/2018
ESGV IO Str 01/31/29	ES0000012049		DBZTFRR	EUR	AACA	31/03/2018
KOS 7.875 08/01/21 '17	US500688AA48		DBFSGR	USD	AACA	31/03/2018
PACLI 2.875 09/17/18 '18	US05367AAG85		DBFUGR	USD	AACA	31/03/2018
LLOY 4.000 09/29/20	XS0542950810		DMXXXB	EUR	AACA	31/03/2018
ENRAN 4.200 04/15/27 '27	US29273RBK41		DBFUGR	USD	AACA	31/03/2018
HYMTR 2.000 03/19/18 MTN MATd	US44891AAA51		DTFUGR	USD	AACA	31/03/2018
CNOOC 4.875 04/30/44	US12591DAD30		DBFGGR	USD	AACA	31/03/2018
MDT 1.375 04/01/18 MATd	US585055BA35		DBFUGR	USD	AACA	31/03/2018
DTEG 6.000 07/08/19	US25156PAN33		DBFGGR	USD	AACA	31/03/2018
KO 2.250 09/01/26	US191216BZ21		DBFUGR	USD	AACA	31/03/2018
TLW 6.000 11/01/20 CALd	USG91235AA22		DBFGGR	USD	AACA	31/03/2018
GEPH 6.500 06/01/21 DFTd	US204384AB76		DBFUGR	USD	AACA	31/03/2018
INCGT 6.750 03/15/23 '18	USP31925AD54		DBFUGR	USD	AACA	31/03/2018
ARCC 3.875 01/15/20 '19	US04010LAP85		DBFUGR	USD	AACA	31/03/2018
PFG 4.300 11/15/46 '46	US74251VAN29		DBFUGR	USD	AACA	31/03/2018
KHC 5.200 07/15/45 '45	US50077LAM81		DBFUGR	USD	AACA	31/03/2018
T 3.800 03/01/24 '24	US00206RDP47		DBFUGR	USD	AACA	31/03/2018
ITGV 02/01/19	IT0004848583		DBZUFRR	EUR	AACA	31/03/2018
WBC 4.625 06/01/18 MATd	US961214AH63		DBFUFRR	USD	AACA	31/03/2018
WMT 5.625 04/01/40	US931142CS01		DBFUFRR	USD	AACA	31/03/2018
IADB 3.200 08/07/42 MTN	US4581X0BX51		DTFUFRR	USD	AACA	31/03/2018
TWX 6.625 05/15/29	US887315BN85		DBFUFRR	USD	AACA	31/03/2018
ARE 3.950 01/15/27 '26	US015271AJ82		DBFGGR	USD	AACA	31/03/2018
BAC 4.244 04/24/38 '37 MTN	US06051GGM50		DBVUGR	USD	AACA	31/03/2018
	US89352HAV15		DBFNRR	USD	AACA	31/03/2018
SO 5.250 08/15/19	US001192AG81		DBFUGR	USD	AACA	31/03/2018
WLBA 8.750 01/01/22 '18	US960878AB27		DBFSGR	USD	AACA	31/03/2018
	US84858WAA45		DGFSGR	USD	AACA	31/03/2018
NLGV 3.500 07/15/20	NL0009348242		DBFXRN	EUR	AACA	31/03/2018
BATS 4.390 08/15/37 '37	US05526DBC83		DBFGGR	USD	AACA	31/03/2018
DISCA 2.200 09/20/19	US25470DAN93		DBFGGR	USD	AACA	31/03/2018
IEGV 4.500 10/18/18	IE00B28HXX02		DNFTFR	EUR	AACA	31/03/2018
DISCA 4.875 04/01/43	US25470DAJ81		DBFGGR	USD	AACA	31/03/2018

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ENT 4.750 08/01/26 '26	USP37115AF26		DBFUGR	USD	AACA	31/03/2018
CQP 6.250 03/15/22 '21	US785592AH92		DBFUGR	USD	AACA	31/03/2018
AVGO 3.875 01/15/27 '26	US11134LAG41		DBFUGR	USD	AACA	31/03/2018
VZ 2.550 06/17/19	US92343VCB80		DBFUGR	USD	AACA	31/03/2018
SLB 4.000 12/21/25 '25	US806851AG69		DBFUGR	USD	AACA	31/03/2018
MXGV 8.125 12/30/19	US593048BN00		DBFUFR	USD	AACA	31/03/2018
SKGV 3.625 01/16/29	SK4120009762		DBFTFB	EUR	AACA	31/03/2018
DE 1.650 10/15/18 MTN	US24422ETM11		DTFUFR	USD	AACA	31/03/2018
AFDB 0.875 03/15/18 MTN MATd	US00828EAU38		DTFCGR	USD	AACA	31/03/2018
TENCN 2.875 02/11/20	US88032WAC01		DTFUFR	USD	AACA	31/03/2018
BAM 6.500 12/15/20 '18	US11283WAA27		DBFUGR	USD	AACA	31/03/2018
WBC 2.600 11/23/20	US961214CS01		DBFUGR	USD	AACA	31/03/2018
INTC 2.350 05/11/22 '22	US458140BB56		DBXXXX	USD	AACA	31/03/2018
LRENT 1.000 04/04/18 MATd	US515110BJ28		DBFUGR	USD	AACA	31/03/2018
MPCXX 5.850 12/15/45 '45	US56585AAM45		DBFUGR	USD	AACA	31/03/2018
MSFT 1.300 11/03/18	US594918BF05		DBFUGR	USD	AACA	31/03/2018
KFW 0.875 04/19/18 MATd	US500769GY46		DBFUFR	USD	AACA	31/03/2018
UNH 6.500 06/15/37	US91324PAX06		DBFUGR	USD	AACA	31/03/2018
WMB 7.750 06/15/31	US969457BD16		DBFUGR	USD	AACA	31/03/2018
KFW 2.125 01/17/23	US500769FK50		DBFUFR	USD	AACA	31/03/2018
SEK 1.250 04/12/19 MTN	US00254EMK54		DTFUGR	USD	AACA	31/03/2018
EDF 3.625 10/13/25 '25	US268317A533		DBFUGR	USD	AACA	31/03/2018
ORAN 5.500 02/06/44 '43	US685218AB52		DBFUGR	USD	AACA	31/03/2018
SLB 4.200 01/15/21 '20	US80685QAA40		DBFGGR	USD	AACA	31/03/2018
HONDA 1.500 03/13/18 MTN MATd	US02665WAT80		DTFUFR	USD	AACA	31/03/2018
ALL 4.200 12/15/46 '46	US020002BC43		DBFSGR	USD	AACA	31/03/2018
CBA 2.000 09/06/21 MTN	US2027A0HW27		DTFTFR	USD	AACA	31/03/2018
UNAPT 3.650 07/07/27	US90933HAA32		DBFSGR	USD	AACA	31/03/2018
CSCO 3.000 06/15/22	US17275RAV42		DBFUGR	USD	AACA	31/03/2018
XEL 3.700 08/15/47 '47	US845743BR32		DBFUGR	USD	AACA	31/03/2018
NLGV 0.750 07/15/28	NL0012818504		DBFXXN	EUR	AACA	31/03/2018
CBA 2.625 09/06/26 MTN	US2027A0HY82		DTFNFR	USD	AACA	31/03/2018
CNTOR 7.875 10/15/19	US138616AA51		DBFUGR	USD	AACA	31/03/2018
BAC 3.705 04/24/28 '27 MTN	US06051GGL77		DBVUGR	USD	AACA	31/03/2018
ENRAN 3.900 07/15/26 '26	US86765BAT61		DBFGGR	USD	AACA	31/03/2018
ACHC 5.125 07/01/22 '18	US00404AAG40		DBFUGR	USD	AACA	31/03/2018
BRGV 4.875 01/22/21	US105756BS83		DBFTGR	USD	AACA	31/03/2018
FE 4.350 01/15/25 '24	US33767BAB53		DBFUGR	USD	AACA	31/03/2018
C 4.281 04/24/48 '47 FRN	US172967LJ87		DBVUGR	USD	AACA	31/03/2018
MSFT 4.500 02/06/57 '56	US594918CB81		DBFUGR	USD	AACA	31/03/2018
JCI 5.250 12/01/41 '41	US478375AK43		DBFUGR	USD	AACA	31/03/2018

Financial instrument name	Financial Instrument (ISIN)	Written description of financial instrument	Instrument Classification	Currency	Market Segment	date
ARMO 6.850 01/15/40	US61980AAD54		DBFUGR	USD	AACA	31/03/2018
FIS 4.500 08/15/46 '46	US31620MAU09		DBFUGR	USD	AACA	31/03/2018
ITGV 11/01/22	IT0004869324		DBZUFB	EUR	AACA	31/03/2018
BRGV 8.000 01/15/18 MATd	US105756BH29		DBFUFR	USD	AACA	31/03/2018
D 6.350 11/30/37	US927804FE92		DBFUGR	USD	AACA	31/03/2018
EXTN 8.125 05/01/25 EXCd	US30227KAC36		DBFGGR	USD	AACA	31/03/2018
BBDCD 5.900 01/16/21	US05946NAJ46		DBFUGR	USD	AACA	31/03/2018
ENRAN 4.500 11/01/23 '23	US75886AAJ79		DBFUGR	USD	AACA	31/03/2018
VOD 4.625 07/15/18	US92857WAE03		DBFUFR	USD	AACA	31/03/2018
ARE 3.950 01/15/28 '27	US015271AK55		DBFGGR	USD	AACA	31/03/2018
ECA 6.500 08/15/34	US292505AD65		DBFUGR	USD	AACA	31/03/2018
SLB 2.350 12/21/18	USU8066LAB00		DBFUGR	USD	AACA	31/03/2018
KFW 1.875 04/01/19	US500769GA69		DBFTGR	USD	AACA	31/03/2018
EXC 3.500 11/15/21 '21	US059165ED81		DBFUGR	USD	AACA	31/03/2018
WFT 6.800 06/15/37	US947074AK66		DBFGGR	USD	AACA	31/03/2018
LRENT 1.875 04/17/23 MTN	XS1218982251		DTFTFR	USD	AACA	31/03/2018
KFW 4.875 06/17/19	US500769DJ06		DBFUFR	USD	AACA	31/03/2018
IBM 5.875 11/29/32	US459200BB69		DBFUGR	USD	AACA	31/03/2018
SLB 3.700 06/15/24 '24	US13342BAP04		DBFUGR	USD	AACA	31/03/2018
HSBA 2.250 06/23/19	US40434CAC91		DBFUFR	USD	AACA	31/03/2018
CRAWG 2.600 12/01/21 '21	US26884TAQ58		DBFGGR	USD	AACA	31/03/2018
MPHAC 7.125 06/01/24 '19	USU6203KAB09		DBFUGR	USD	AACA	31/03/2018
AER 3.300 01/23/23 '22	US00774MAD74		DBFUGR	USD	AACA	31/03/2018
IHRT 10.625 03/15/23 DFTd	US45174HAC16		DBFGGR	USD	AACA	31/03/2018
BCPRV 2.650 09/22/21	US110709BN11		DBFTFR	USD	AACA	31/03/2018
AL 4.250 09/15/24 '24	US00912XAN49		DBFUGR	USD	AACA	31/03/2018
IGT 6.250 02/15/22 '21	US460599AB91		DBFSGR	USD	AACA	31/03/2018
KHC 5.000 07/15/35 '35	US50077LAL09		DBFUGR	USD	AACA	31/03/2018
KFW 2.500 11/20/24	US500769GK42		DBFUFR	USD	AACA	31/03/2018
FDX 4.550 04/01/46 '45	US31428XBG07		DBFUGR	USD	AACA	31/03/2018
QCOM 4.650 05/20/35 '34	US747525AJ27		DBFUGR	USD	AACA	31/03/2018
GGBRD 5.893 04/29/24 '24	US36249SAA15		DBFGGR	USD	AACA	31/03/2018
SAGV 3.625 03/04/28 MTN	US80413TAE91		DTVUFR	USD	AACA	31/03/2018
LBTYA 6.875 01/15/24 '19	US918370AB36		DBFSGR	USD	AACA	31/03/2018
XRX 2.800 05/15/20	US984121CH40		DBFUGR	USD	AACA	31/03/2018
LBTYA 5.500 01/15/25 '19	US92769XAJ46		DBFSGR	USD	AACA	31/03/2018
DCPX 5.350 03/15/20	US23311RAD89		DBFUGR	USD	AACA	31/03/2018
KO 2.900 05/25/27	US191216CE82		DBFNGR	USD	AACA	31/03/2018
IQV 5.000 10/15/26 '21	US449934AD05		DBFGGR	USD	AACA	31/03/2018
MQG 6.250 01/14/21 MTN	US55608JAE82		DTFNFR	USD	AACA	31/03/2018
T 6.300 01/15/38	US00206RAG74		DBFUGR	USD	AACA	31/03/2018

Financial instrument name	Financial Instrument (ISIN)	Written description of financial instrument	Instrument Classification	Currency	Market Segment	date
PLAST 6.250 10/15/25 '20	USU72630AF03		DBFUGR	USD	AACA	31/03/2018
ST 6.250 02/15/26 '21	US81727TAA60		DBFUGR	USD	AACA	31/03/2018
DNR 4.625 07/15/23 '18	US24823UAH14		DBFUGR	USD	AACA	31/03/2018
ELETE 5.750 10/27/21	US15234QAL23		DBFUGR	USD	AACA	31/03/2018
POST 8.000 07/15/25 '20	US737446AJ32		DBFUGR	USD	AACA	31/03/2018
IBRD 1.375 04/10/18 MATd	US459058DN09		DBFUGR	USD	AACA	31/03/2018
CHTR 5.500 09/01/41 '41	US88732JBB35		DBFUGR	USD	AACA	31/03/2018
EIB 2.500 04/15/21	US298785GL42		DBFUFR	USD	AACA	31/03/2018
ABI 4.375 04/15/38 '37	US035240AM26		DBFGGR	USD	AACA	31/03/2018
ATCA 10.875 10/15/25 '20	US64072TAA34		DBFUGR	USD	AACA	31/03/2018
ALFAA 6.875 03/25/44 '43	USP0156PAC34		DBFUGR	USD	AACA	31/03/2018
GLENX 4.125 05/30/23	XS0938722666		DYFXXR	USD	AACA	31/03/2018
NXPI 4.625 06/15/22	US62947QAT58		DBFUGR	USD	AACA	31/03/2018
ARD 6.000 06/30/21 '18	US03969AAG58		DBFGGR	USD	AACA	31/03/2018
IP 4.350 08/15/48 '48	US460146CS07		DBFUGR	USD	AACA	31/03/2018
KOFL 5.250 11/26/43	US191241AF58		DBFUGR	USD	AACA	31/03/2018
SAGV 2.875 03/04/23 MTN	US80413TAD19		DTVUFR	USD	AACA	31/03/2018
GLENX 4.250 10/25/22	US98417EAT73		DBFGGR	USD	AACA	31/03/2018
OMGV 5.625 01/17/28 MTN	US682051AH04		DBFUGR	USD	AACA	31/03/2018
CDRHA 2.400 01/17/25	FR0011388339		DBFXXB	EUR	AACA	31/03/2018
PBBG 0.200 03/01/22	DE000A13SWE6		DTFSFB	EUR	AACA	31/03/2018
ICBC USDPRF1 PRF	USY39656AA40		DSXXXX	USD	AACA	31/03/2018
TLS 3.125 04/07/25 '25	US87969NAD75		DBFUGR	USD	AACA	31/03/2018
LLOY 6.750 05/21/18 MTN MATd	US4041A3AH52		DTFUFR	USD	AACA	31/03/2018
SASAC 2.750 05/04/22 MTN	USG8450LAG98		DBFGFR	USD	AACA	31/03/2018
SRE 1.550 06/15/18 MATd	US842434CN02		DBFSGR	USD	AACA	31/03/2018
VOD 1.500 02/19/18 MATd	US92857WBE93		DBFUGR	USD	AACA	31/03/2018
VIIRE 7.748 02/02/21	XS0587031096		DBFUFR	USD	AACA	31/03/2018
CEZP 4.875 04/16/25 MTN	XS0502286908		DTFUCB	EUR	AACA	31/03/2018
LLOY 6.750 05/21/18 MTN MATd	US4041A2AH79		DTFUFR	USD	AACA	31/03/2018
ORCL 4.300 07/08/34 '34	US68389XAV73		DBFUGR	USD	AACA	31/03/2018
KOFL 2.375 11/26/18	US191241AG32		DBFGGR	USD	AACA	31/03/2018
LBX 8.500 06/15/19 CALd	US532716AR89		DBFUGR	USD	AACA	31/03/2018
FRGV 04/25/21	FR0010809814		DBZXXN	EUR	AACA	31/03/2018
PETRD 6.250 12/14/26	XS0718502007		DBFUFR	GBP	AACA	31/03/2018
NNN 4.000 11/15/25 '25	US637417AH98		DBFUGR	USD	AACA	31/03/2018
SKGV 4.000 04/27/20	SK4120007204		DBFTFB	EUR	AACA	31/03/2018
BARC 10.179 06/12/21	XS0432830734		DTFXFR	USD	AACA	31/03/2018
CBS 7.875 07/30/30	US925524AH30		DBFUGR	USD	AACA	31/03/2018
BT 2.350 02/14/19	US111021AK71		DBFUGR	USD	AACA	31/03/2018
EFGN 5.000 04/05/27 '22 FRN	XS1591573180		DYVXXR	USD	AACA	31/03/2018

Financial instrument name	Financial Instrument (ISIN)	Written description of financial instrument	Instrument Classification	Currency	Market Segment	date
BNACR 5.875 04/25/21	USP14623AC98		DBFUFR	USD	AACA	31/03/2018
YZCLM 5.730 05/16/22	USY97279AB28		DBFGGR	USD	AACA	31/03/2018
SUNX 5.500 08/01/20 CALd	US86765LAC19		DBFUGR	USD	AACA	31/03/2018
DAIG 3.750 02/22/28	US233851DF80		DBFGGR	USD	AACA	31/03/2018
AAL 4.875 05/14/25	US034863AP55		DBFUGR	USD	AACA	31/03/2018
BPCE 4.000 04/15/24 MTN	US05578DAG79		DTFUFR	USD	AACA	31/03/2018
ING 3.950 03/29/27	US456837AH61		DBFUFR	USD	AACA	31/03/2018
SHB 2.450 03/30/21 MTN	US86960BAL62		DTFUFR	USD	AACA	31/03/2018
PEMEX 5.500 01/21/21 MTN	US71656MAD11		DTFUFR	USD	AACA	31/03/2018
BAC 5.700 01/24/22 MTN	US06051GEM78		DBFUFR	USD	AACA	31/03/2018
CLGV 3.250 09/14/21	US168863AW86		DBFUGR	USD	AACA	31/03/2018
FOSUI 3.300 10/09/22 '18 PUT	XS1114393116		DYFXXR	EUR	AACA	31/03/2018
NXPI 4.125 06/15/20	US62947QAS75		DBFUGR	USD	AACA	31/03/2018
AMZN 5.200 12/03/25 '25	US966837AE62		DBFUGR	USD	AACA	31/03/2018
ARGV 5.250 01/15/28	XS1715303779		DBFXFR	EUR	AACA	31/03/2018
DIS 3.150 09/17/25 MTN	US25468PDF09		DTFUFR	USD	AACA	31/03/2018
SIS 5.700 05/18/21	USG42036AA42		DBFUGR	USD	AACA	31/03/2018
MXGV 2.375 04/09/21 MTN	XS1054418196		DTFUFR	EUR	AACA	31/03/2018
BKCHN 0.750 07/12/21 MTN	XS1437623355		DTFXFR	EUR	AACA	31/03/2018
COGV 7.375 09/18/37	US195325BK01		DBFSFR	USD	AACA	31/03/2018
BPCE 5.150 07/21/24 MTN	US05578QAB95		DTFUFR	USD	AACA	31/03/2018
KDB 3.000 09/14/22	US500630BX56		DBFUFR	USD	AACA	31/03/2018
CZR 5.250 10/15/25 '20	USU1264AAA17		DBFNGR	USD	AACA	31/03/2018
VZENT 10.375 03/01/24 '19	US92856JAA88		DBFUGR	USD	AACA	31/03/2018
AEP 2.950 12/15/22 '22	US025537AG68		DBFUGR	USD	AACA	31/03/2018
CNCBK 0.625 02/17/20 MTN	XS1566083512		DTFXFR	EUR	AACA	31/03/2018
BPAND 8.500 04/23/20	USP14996AG02		DBFUGR	USD	AACA	31/03/2018
CNCBK 8.500 04/27/20	USP1337QAT42		DBFUGR	USD	AACA	31/03/2018
DUK 3.700 10/15/46 '46	US26442UAC80		DBFSGR	USD	AACA	31/03/2018
VOTAM 6.750 04/05/21	USG9400PAA24		DBFUGR	USD	AACA	31/03/2018
RPM 5.250 06/01/45 '44	US749685AU73		DSXXXX	USD	AACA	31/03/2018
COLX 2.728 06/05/23	XS1241701413		DYFXXB	EUR	AACA	31/03/2018
NXPI 3.750 06/01/18 CALd	US62947QAQ10		DBFUGR	USD	AACA	31/03/2018
IBM 7.625 10/15/18	US459200GM79		DBFUGR	USD	AACA	31/03/2018
DEGV PO Str 07/04/18	DE0001108538		DBZTFB	EUR	AACA	31/03/2018
FIS 2.850 10/15/18 CALd	US31620MAN65		DBFUGR	USD	AACA	31/03/2018
QUBPR 7.500 09/15/29	US748148QR73		DBFUFR	USD	AACA	31/03/2018
WOORI 4.500 Perp '21 MTN	US98105HAE09		DTFUFR	USD	AACA	31/03/2018
MS 5.750 01/25/21 MTN	US61747WAF68		DBFUFR	USD	AACA	31/03/2018
BPCE 2.750 12/02/21 MTN	US05578DAW20		DTFUFR	USD	AACA	31/03/2018
BQTUN 5.625 02/17/24	XS1567439689		DYFXXR	EUR	AACA	31/03/2018

Financial instrument name	Financial Instrument (ISIN)	Written description of financial instrument	Instrument Classification	Currency	Market Segment	date
TEMSK 3.000 09/26/27 MTN	US78462QAE98		DTFUFRR	USD	AACA	31/03/2018
HYMTR 2.750 09/27/26 MTN	US44891AAK34		DTFUGRR	USD	AACA	31/03/2018
TEVA 0.375 07/25/20	XS1439749109		DBFUFR	EUR	AACA	31/03/2018
VOD 6.250 11/30/32	US92857WAB63		DBFUGRR	USD	AACA	31/03/2018
SASAC 2.750 10/03/20	XS0973209421		DYFXRR	EUR	AACA	31/03/2018
PAGV 7.125 01/29/26	US698299AV61		DBFUFR	USD	AACA	31/03/2018
SRE 6.800 09/01/18	US68233JAD63		DBFSGR	USD	AACA	31/03/2018
GAZP 2.250 11/22/24 MTN	XS1721463500		DTFUFRR	EUR	AACA	31/03/2018
NLGV 1.250 01/15/19	NL0010514246		DBFXRN	EUR	AACA	31/03/2018
COBRE 3.750 11/04/20	USP3143NAM67		DBFUGRR	USD	AACA	31/03/2018
AFL 3.625 06/15/23	US001055AL64		DBFUGRR	USD	AACA	31/03/2018
BNS 1.850 04/14/20	US06416CAB46		DTFXFR	USD	AACA	31/03/2018
TEMSK 3.250 11/24/25 MTN	US78462QAD16		DTFUFRR	USD	AACA	31/03/2018
ECA 5.150 11/15/41 '41	US292505AK09		DBFUGRR	USD	AACA	31/03/2018
MPCXX 4.000 02/15/25 '24	US55336VAA89		DBFUGRR	USD	AACA	31/03/2018
TRP 6.100 06/01/40	US893526DJ90		DBFUGRR	USD	AACA	31/03/2018
ORCL 6.500 04/15/38	US68389XAE58		DBFUGRR	USD	AACA	31/03/2018
ALFAA 6.875 12/16/19	USP8674JAB54		DBFUGRR	USD	AACA	31/03/2018
ISAXX 4.875 05/15/22 '18	USG47818AC68		DBFGGR	USD	AACA	31/03/2018
VOTAM 4.750 06/17/24	USP3059UAA80		DBFGGR	USD	AACA	31/03/2018
JASHL 9.750 10/15/19 CALd	US47758PAH29		DBFUGRR	USD	AACA	31/03/2018
SIEG 2.900 05/27/22	US82620KAD54		DBFUGRR	USD	AACA	31/03/2018
WBC 2.000 08/19/21	US961214DA83		DBFUGRR	USD	AACA	31/03/2018
INTC 4.000 12/15/32	US458140AN04		DBFUGRR	USD	AACA	31/03/2018
MXGV 4.000 03/15/15 MTN	XS1218289103		DTFUFRR	EUR	AACA	31/03/2018
EGGV 6.875 04/30/40	XS0505478684		DYFXRR	USD	AACA	31/03/2018
GARAN 3.375 07/08/19 MTN	XS1084838496		DTFXFR	EUR	AACA	31/03/2018
AROXX 6.000 04/01/21 '18	US30227CAB37		DBFUGRR	USD	AACA	31/03/2018
FMEG 6.500 09/15/18	US35802XAA19		DBFGGR	USD	AACA	31/03/2018
IDGV 8.500 10/12/35	USY20721AE96		DBFUFR	USD	AACA	31/03/2018
GLENX 3.125 04/29/19	US378272AG37		DBFGGR	USD	AACA	31/03/2018
HYMTR 2.400 10/30/18 MTN	US44891AAC18		DTFUFRR	USD	AACA	31/03/2018
SALTD 5.125 02/22/21	US87124VAA70		DBFSGR	USD	AACA	31/03/2018
COXET 3.350 09/15/26 '26	US224044CG04		DBFUGRR	USD	AACA	31/03/2018
RBA 5.750 10/07/20	USP1342SAC00		DBFUGRR	USD	AACA	31/03/2018
PEMEX 5.375 03/13/22 MTN	US71656LBP58		DTFUFRR	USD	AACA	31/03/2018
TEVA 1.125 10/15/24	XS1439749281		DBFUFR	EUR	AACA	31/03/2018
STTVB 6.551 10/13/20 MTN	XS0548633659		DTFUFR	USD	AACA	31/03/2018
GAZP 3.600 02/26/21 MTN	XS1038646078		DTFUFRR	EUR	AACA	31/03/2018
BRKME 7.000 05/07/20	USG1315RAB71		DBFGGR	USD	AACA	31/03/2018
SASAC 4.500 11/12/20	USG8185TAA72		DBFGGR	USD	AACA	31/03/2018

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AMXL 5.000 10/16/19	US02364WAX39		DBFGFR	USD	AACA	31/03/2018
GGBRD 7.000 01/20/20	USU37405AA20		DBFGGR	USD	AACA	31/03/2018
PEMEX 2.500 08/21/21 MTN	XS1568875444		DTFUFR	EUR	AACA	31/03/2018
MXGV 1.750 04/17/28	XS1751001139		DYFXXR	EUR	AACA	31/03/2018
ONGC 2.750 07/15/21	XS1084958989		DBFUCR	EUR	AACA	31/03/2018
PEMEX 3.750 04/16/26 MTN	XS1057659838		DTFUFR	EUR	AACA	31/03/2018
PETRD 5.875 03/07/22	XS0716979595		DBFUFR	EUR	AACA	31/03/2018
MXGV 1.375 01/15/25	XS1511779305		DYFXXR	EUR	AACA	31/03/2018
PETRD 5.375 10/01/29	XS0835891838		DBFUFR	GBP	AACA	31/03/2018
ZAGV 6.250 03/08/41	US836205AP92		DBFUFR	USD	AACA	31/03/2018
GAZP 3.389 03/20/20 MTN	XS0906946008		DTFUFR	EUR	AACA	31/03/2018
BNDES 3.625 01/21/19	XS1017435782		DYFXXR	EUR	AACA	31/03/2018
PEMEX 3.750 02/21/24 MTN	XS1568874983		DTFUFR	EUR	AACA	31/03/2018
TRGV 5.625 03/30/21	US900123BH29		DBFUFR	USD	AACA	31/03/2018
ARGV 5.000 01/15/27	XS1503160498		DBFXFR	EUR	AACA	31/03/2018
VOTOM 7.375 01/21/20	USP1516SFE11		DBFUFR	USD	AACA	31/03/2018
CMXCP 4.625 06/15/24 '20	XS1433214449		DYFXXR	EUR	AACA	31/03/2018
GAZP 5.338 09/25/20 MTN	XS0974126186		DTFUFR	GBP	AACA	31/03/2018
PEMEX 6.500 03/13/27 MTN	US71656LBQ32		DTFUFR	USD	AACA	31/03/2018
PETRD 4.250 10/02/23	XS0835890350		DBFUFR	EUR	AACA	31/03/2018
MIC 5.125 01/15/28 '22	US600814AN71		DBFUGR	USD	AACA	31/03/2018
ENBD 4.000 08/01/20 '19	USU23388AC29		DBFNGR	USD	AACA	31/03/2018
VOTAM 3.500 07/13/22	XS1232126810		DYFXXR	EUR	AACA	31/03/2018
VAKBN 3.500 06/17/19 MTN	XS1077629225		DTFXFR	EUR	AACA	31/03/2018
CREAL 7.500 03/13/19 '17	USP32506AC43		DBFUGR	USD	AACA	31/03/2018
LBGV 5.500 04/23/19 MTN	XS0922623755		DTFXFR	USD	AACA	31/03/2018
CLGV 1.625 01/30/25	XS1151586945		DBFXFR	EUR	AACA	31/03/2018
GAZP 3.125 11/17/23 MTN	XS1521039054		DTFUFR	EUR	AACA	31/03/2018
BBDCD 5.750 03/01/22	USG0732RAG32		DBFUFR	USD	AACA	31/03/2018
TRGV 5.875 04/02/19	XS0285127329		DBFXFB	EUR	AACA	31/03/2018
PTOIM 5.250 08/12/19	US716743AD16		DBFUGR	USD	AACA	31/03/2018
VEFNC 4.032 02/21/23 MTN	XS0893212398		DAFXFR	EUR	AACA	31/03/2018
PEMEX 3.125 11/27/20 MTN	XS0997484430		DTFXFR	EUR	AACA	31/03/2018
MUINC 5.875 03/14/21 MTN	XS0605559821		DTFXFR	EUR	AACA	31/03/2018
JEF 6.875 04/15/22 '18	US47232MAB81		DBFUGR	USD	AACA	31/03/2018
TSCO 6.150 11/15/37	US881575AC87		DBFUGR	USD	AACA	31/03/2018
TLMM 7.875 08/01/25	USY8578HAC44		DBFNFR	USD	AACA	31/03/2018
TRGV 7.500 11/07/19	US900123BF62		DBFUGR	USD	AACA	31/03/2018
LKOH 6.656 06/07/22	US549876AA88		DBFGGR	USD	AACA	31/03/2018
GERFN 4.000 07/01/19 MTN	XS1084024584		DAFXFR	EUR	AACA	31/03/2018
ROSN 7.250 02/02/20 MTN	XS0484209159		DTFUFR	USD	AACA	31/03/2018

Financial instrument name	Financial Instrument (ISIN)	Written description of financial instrument	Instrument Classification	Currency	Market Segment	date
STGPN 2.933 04/26/18 MTN MATd	XS0922296883		DTFUFR	EUR	AACA	31/03/2018
GAZP 4.364 03/21/25 MTN	XS0906949523		DTFUFR	EUR	AACA	31/03/2018
RZDCP 4.600 03/06/23	XS1041815116		DAFXGR	EUR	AACA	31/03/2018
XL 3.250 06/29/47 '27 FRN	XS1633784183		DYVXXR	EUR	AACA	31/03/2018
SIS 4.875 04/17/24	USN8370TAA45		DBFGGR	USD	AACA	31/03/2018
PIRC 1.750 11/18/19 MTN CALd	XS1139287350		DTFUGB	EUR	AACA	31/03/2018
BNDES 5.500 07/12/20	USP14486AD93		DBFUGR	USD	AACA	31/03/2018
PSALM 7.390 12/02/24	USY7083VAD11		DBFTFR	USD	AACA	31/03/2018
COGV 7.375 03/18/19	US195325BL83		DBFUFR	USD	AACA	31/03/2018
VAKBN 2.375 05/04/21	XS1403416222		DMXXXR	EUR	AACA	31/03/2018
IDGV 11.625 03/04/19 MTN	USY20721AP44		DBFUFR	USD	AACA	31/03/2018
BIDU 3.625 07/06/27	US056752AJ76		DBFUGR	USD	AACA	31/03/2018
VOTAM 3.250 04/25/21	XS1061029614		DBFXCR	EUR	AACA	31/03/2018
PEMEX 1.875 04/21/22 MTN	XS1172947902		DTFUFR	EUR	AACA	31/03/2018
ROGV 4.875 11/07/19 MTN	XS0852474336		DTFUFR	EUR	AACA	31/03/2018
OCBC 0.250 10/05/22	XS1689593389		DMXXXR	EUR	AACA	31/03/2018
ISPON 7.500 01/24/19 '18 DFTd	NO0010700982		DBFSBR	USD	AACA	31/03/2018
CEN 4.375 07/17/27 '27	USP2205JQA33		DBFGGR	USD	AACA	31/03/2018
OTPB 2.672 Perp '18 FRN	XS0274147296		DBVUPB	EUR	AACA	31/03/2018
IDGV 2.150 07/18/24 MTN	XS1647481206		DTFXFR	EUR	AACA	31/03/2018
LBGV 7.000 03/23/32 MTN	XS1586230481		DTFUFR	USD	AACA	31/03/2018
FASPM 7.750 05/29/18 MTN	XS0366630902		DAFXFR	USD	AACA	31/03/2018
BRFOD 1.125 07/18/20	XS1641442246		DYFXXR	EUR	AACA	31/03/2018
BBASC 5.875 01/19/23	USP3772WAE23		DBFUGR	USD	AACA	31/03/2018
BBASC 3.750 07/25/18 MTN	XS0955552178		DTFXGR	EUR	AACA	31/03/2018
COGV 4.375 07/12/21	US195325BN40		DBFUGR	USD	AACA	31/03/2018
GGBRD 5.750 01/30/21	USG3925DAA84		DBFUGR	USD	AACA	31/03/2018
ARGV 3.875 01/15/22	XS1503160225		DYFXXR	EUR	AACA	31/03/2018
ARGV 6.250 11/09/47	XS1715535123		DBFXFR	EUR	AACA	31/03/2018
VALEC 3.750 01/10/23	XS0802953165		DBFUFR	EUR	AACA	31/03/2018
BBASC 6.000 01/22/20 MTN	US05957PAR73		DTFXFR	USD	AACA	31/03/2018
COLIL 1.750 07/15/19	XS1236611684		DYFXXR	EUR	AACA	31/03/2018
SASAC 1.300 06/21/24	XS1577956789		DYFXXR	EUR	AACA	31/03/2018
ICBAF 0.221 10/12/20 FRN MTN	XS1691909334		DTVNFR	EUR	AACA	31/03/2018
CXR 9.500 10/21/22 DFTd	US206519AB61		DBFGGR	USD	AACA	31/03/2018
KIMBE 3.800 04/08/24	USP60694CL19		DBFUGR	USD	AACA	31/03/2018
SUZBE 5.875 01/23/21	USG8600UAA19		DBFGGR	USD	AACA	31/03/2018
BCB 5.500 04/01/25 '20	USU22023AA08		DBFUGR	USD	AACA	31/03/2018
QATPO 6.067 12/31/33	USY62014AA64		DBFSGR	USD	AACA	31/03/2018
PEMEX 5.125 03/15/23 MTN	XS1379158048		DTFUFR	EUR	AACA	31/03/2018
PAGV 5.200 01/30/20	US698299AX28		DBFUGR	USD	AACA	31/03/2018



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ELETE 6.875 07/30/19	USP22854AF31		DBFUGR	USD	AACA	31/03/2018
MUDEV 5.888 06/15/19	US256853AA04		DBFSGR	USD	AACA	31/03/2018
MUINC 3.625 05/30/23 MTN	XS0860584308		DTFXFR	EUR	AACA	31/03/2018
OIBRC 5.625 06/22/21 DFTd	XS1245244402		DBFUFR	EUR	AACA	31/03/2018
KEXIM 0.500 05/30/22 MTN	XS1619861864		DTFNFR	EUR	AACA	31/03/2018
VEFNC 3.035 02/21/18 MTN MATd	XS0893205186		DTFXFR	EUR	AACA	31/03/2018
PETRD 3.250 04/01/19 CALd	XS0835886598		DBFUGR	EUR	AACA	31/03/2018
ATCA 7.625 02/15/25 '20	US02154EAD13		DBFUGR	USD	AACA	31/03/2018
MDC 5.625 02/01/20	US552676AP38		DBFUGR	USD	AACA	31/03/2018
AMXL 1.500 03/10/24	XS1379122101		DYFXXR	EUR	AACA	31/03/2018
KIEPP 7.000 04/21/20 '18	USG6710EAD25		DBFGGR	USD	AACA	31/03/2018
CKHUH 7.625 04/09/19	US44841PAA30		DBFGGR	USD	AACA	31/03/2018
BIRMS 12.000 02/01/22 '21	US056620AA59		DBFUGR	USD	AACA	31/03/2018
GERFN 3.984 10/30/18 MTN	XS0987109658		DTFUFR	EUR	AACA	31/03/2018
BRTI 4.000 12/10/18	XS0997979249		DYFXXR	EUR	AACA	31/03/2018
COGV 6.125 01/18/41	US195325BM66		DBFTGR	USD	AACA	31/03/2018
COMBX 7.500 11/18/19	XS0466365383		DYFXXR	USD	AACA	31/03/2018
BRTI 3.375 05/20/21	XS1028954953		DYFXXR	EUR	AACA	31/03/2018
MXGV 3.000 03/06/45 MTN	XS1198103456		DTFUFR	EUR	AACA	31/03/2018
HANHI 1.250 02/18/19	XS1341358247		DYFXXR	EUR	AACA	31/03/2018
VIIRE 9.125 04/30/18 MATd	XS0361041808		DAFXFR	USD	AACA	31/03/2018
VNGV 6.750 01/29/20	USY9374MAF06		DBFUFR	USD	AACA	31/03/2018
PHGV 6.500 01/20/20	US718286BF38		DBFTFR	USD	AACA	31/03/2018
BBDCD 5.750 03/01/22	US05946NAK19		DBFUFR	USD	AACA	31/03/2018
NGLEG 7.500 11/01/23 '19	US62913TAH59		DBFUGR	USD	AACA	31/03/2018
SASAC 6.300 11/12/40	USG8185TAB55		DBFGGR	USD	AACA	31/03/2018
DVI 5.875 07/09/22	US059501AA40		DBFUGR	USD	AACA	31/03/2018
MXGV 5.625 03/19/14 MTN	XS1046593908		DTFXGR	GBP	AACA	31/03/2018
ZAGV 5.500 03/09/20	US836205AN45		DBFUFR	USD	AACA	31/03/2018
COBRE 6.150 10/24/36	USP3143NAH72		DBFUFR	USD	AACA	31/03/2018
RUGV 3.625 09/16/20	XS0971722342		DBFXFR	EUR	AACA	31/03/2018
LTM 7.250 06/09/20	US51817RAA41		DBFUGR	USD	AACA	31/03/2018
MXGV 2.750 04/22/23 MTN	XS0916766057		DTFUFR	EUR	AACA	31/03/2018
ICBK 7.000 11/23/20 MTN	XS0561859926		DTFUFR	USD	AACA	31/03/2018
GSGOV 1.875 12/07/20	XS1728622090		DBFUFR	EUR	AACA	31/03/2018
PETRD 6.625 01/16/34	XS0982711474		DYFXXR	GBP	AACA	31/03/2018
KYOBO 3.950 07/24/47 '22	USY4481PAA58		DBFUGR	USD	AACA	31/03/2018
TAQA 6.500 10/27/36	XS0272949016		DBFGFR	USD	AACA	31/03/2018
CTKBK 6.273 11/22/18 MTN	XS0708899272		DBFXAR	USD	AACA	31/03/2018
DUBAI 5.591 06/22/21 MTN PUT	XS0640032594		DTFUCB	USD	AACA	31/03/2018
MXGV 1.625 03/06/24 MTN	XS1198102052		DTFXFR	EUR	AACA	31/03/2018

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KMGZ 9.125 07/02/18 MTN	XS0373641009		DTFUFRR	USD	AACA	31/03/2018
PTOIM 7.625 10/15/26	USY68851AK32		DBFUFRR	USD	AACA	31/03/2018
QAINV 5.000 07/21/20	US74733WAB46		DBFUFRR	USD	AACA	31/03/2018
BSISC 1.625 02/23/18 MATd	XS1181873776		DBFXGR	EUR	AACA	31/03/2018
WYNNM 5.500 10/01/27 '22	US98313RAD89		DBFUGRR	USD	AACA	31/03/2018
STSBC 5.125 10/29/22 MTN	US78406JAC80		DBFSGR	USD	AACA	31/03/2018
BDLLT 8.625 06/22/20	XS0513723873		DAFXGR	USD	AACA	31/03/2018
VOTAM 7.250 04/05/41	USP98088AA83		DBFGGR	USD	AACA	31/03/2018
GAZP 3.700 07/25/18 MTN	XS0954912514		DTFUFRR	EUR	AACA	31/03/2018
LKOH 6.656 06/07/22	XS0304274599		DBFGFR	USD	AACA	31/03/2018
ALGEC 8.500 10/15/18 CALd	US01551UAA25		DBFSGR	USD	AACA	31/03/2018
MAGV 3.500 06/19/24	XS1079233810		DYFXRR	EUR	AACA	31/03/2018
GGBRD 5.750 01/30/21	US37373WAA80		DBFUFRR	USD	AACA	31/03/2018
RZDCP 3.374 05/20/21	XS0919581982		DAFXFR	EUR	AACA	31/03/2018
ITUBD 2.850 05/26/18 MTN	US46556MAK80		DTFUFRR	USD	AACA	31/03/2018
QAGV 5.750 01/20/42	XS0615236188		DBFXBR	USD	AACA	31/03/2018
AMXL 2.125 03/10/28	XS1379122523		DYFXRR	EUR	AACA	31/03/2018
ARGV 3.375 01/15/23	XS1715303340		DBFXFR	EUR	AACA	31/03/2018
KRGV 2.125 06/10/24	XS1075371986		DYFXRR	EUR	AACA	31/03/2018
BNDES 6.500 06/10/19	USP14486AC11		DBFUFRR	USD	AACA	31/03/2018
BRGV 2.875 04/01/21	XS1047674947		DBFXFR	EUR	AACA	31/03/2018
ECLX 5.625 01/15/21	USP36020AA68		DBFUGRR	USD	AACA	31/03/2018
CSNAC 6.875 09/21/19	US12642KAA25		DBFSFR	USD	AACA	31/03/2018
QAGV 6.400 01/20/40	XS0468535637		DBFUFRR	USD	AACA	31/03/2018
GAZP 7.288 08/16/37 MTN	XS0316524130		DTFGFR	USD	AACA	31/03/2018
	XS1720526737		DTFGFR	EUR	AACA	31/03/2018
AMXL 3.259 07/22/23	XS0954302104		DYFXRR	EUR	AACA	31/03/2018
AMXL 4.750 06/28/22	XS0519902851		DYFXRR	EUR	AACA	31/03/2018
VEFNC 6.902 07/09/20 MTN	XS0524610812		DAFXFR	USD	AACA	31/03/2018
STSBC 3.352 11/15/19 MTN	XS1082459568		DTFXFR	EUR	AACA	31/03/2018
PHGV 7.750 01/14/31	US718286BB24		DBFUFRR	USD	AACA	31/03/2018
KRGAS 3.125 07/20/27 MTN	US50066CAN92		DTFUFRR	USD	AACA	31/03/2018
ENAP 6.250 07/08/19	USP37110AD80		DBFUGRR	USD	AACA	31/03/2018
BRPRT 9.000 Perp '18	USP1909VAA28		DTFUPRR	USD	AACA	31/03/2018
HLT 4.250 09/01/24 '19	USU4328RAA24		DBFUGRR	USD	AACA	31/03/2018
ZAGV 6.875 05/27/19	US836205AM61		DBFUFRR	USD	AACA	31/03/2018
LKOH 7.250 11/05/19	XS0461926569		DBFXBR	USD	AACA	31/03/2018
CSNAC 6.500 07/21/20	US12644VAA61		DBFGGR	USD	AACA	31/03/2018
ETELX 2.750 06/18/26 MTN	XS1077882394		DTFUFRR	EUR	AACA	31/03/2018
TRGV 6.750 05/30/40	US900123BG46		DBFUFRR	USD	AACA	31/03/2018
AMXL 5.125 09/06/73 '18 FRN	XS0969340768		DBFUFRR	EUR	AACA	31/03/2018

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IDGV 6.625 02/17/37	USY20721AJ83		DBFTFR	USD	AACA	31/03/2018
QAINV 5.000 07/21/20	XS0527351653		DBFTFR	USD	AACA	31/03/2018
INEOS 5.625 08/01/24 '19	US44986UAD19		DBFGGR	USD	AACA	31/03/2018
STTVB 6.875 05/29/18 MTN PUT	XS0365923977		DTFUCR	USD	AACA	31/03/2018
SAGV 4.625 10/04/47 MTN	XS1694218469		DTFUFR	USD	AACA	31/03/2018
ENAP 5.250 08/10/20	USP37110AF39		DBFUFR	USD	AACA	31/03/2018
CKHUH 1.375 10/31/21	XS1132402709		DYFXXB	EUR	AACA	31/03/2018
VEFNC 6.800 11/22/25 MTN	XS0559915961		DAFXFR	USD	AACA	31/03/2018
DFNCL 1.600 10/28/18	XS1303743105		DYFXXR	EUR	AACA	31/03/2018
CNCTI 6.875 06/24/20 MTN	XS0520490672		DTFUFR	USD	AACA	31/03/2018
VOTAM 6.625 09/25/19	USG9393UAA00		DBFUGR	USD	AACA	31/03/2018
BKCHN 0.671 06/30/18 FRN MTN	XS1253376518		DTVXFR	EUR	AACA	31/03/2018
FTR 8.500 04/01/26 '21	USU3144QAH30		DBFSGR	USD	AACA	31/03/2018
ICBAF 5.125 11/30/20 MTN	XS0563742138		DTFXFR	USD	AACA	31/03/2018
CLPHL 4.750 03/19/20 MTN	XS0493535966		DTFUFR	USD	AACA	31/03/2018
CKHUH 7.450 11/24/33	USG4672CAC94		DBFGGR	USD	AACA	31/03/2018
PLNEG 8.000 08/07/19	USN54360AE78		DBFGFR	USD	AACA	31/03/2018
PLNEG 7.750 01/20/20	USN54360AF44		DBFGGR	USD	AACA	31/03/2018
PTOIM 7.875 05/22/22	USY68856AB20		DBFGGR	USD	AACA	31/03/2018
CZGV 4.125 03/18/20	XS0215153296		DTFUFB	EUR	AACA	31/03/2018
EGGV 7.500 01/31/27 MTN	US038461AL31		DBFUFR	USD	AACA	31/03/2018
ORDS 7.875 06/10/19 MTN	US74733LAB80		DBFUGR	USD	AACA	31/03/2018
KPRO 9.375 07/15/20 MTN	XS0526235535		DTFXFR	USD	AACA	31/03/2018
PHGV 6.375 01/15/32	US718286BD89		DBFTFR	USD	AACA	31/03/2018
MXGV 1.875 02/23/22	XS1369322927		DYFXXR	EUR	AACA	31/03/2018
CSANC 7.000 01/20/27 '22	USL20041AD89		DBFUGR	USD	AACA	31/03/2018
PHGV 8.375 06/17/19	US718286BE62		DBFUFR	USD	AACA	31/03/2018
IDGV 7.750 01/17/38	USY20721AL30		DBFUFR	USD	AACA	31/03/2018
MXCAT 5.500 10/31/46 '46	USP6629MAB83		DBFUGR	USD	AACA	31/03/2018
ITRI 5.000 01/15/26 '21	USU13126AE41		DBFNDR	USD	AACA	31/03/2018
HPCL 4.000 07/12/27	XS1637846616		DBFUFR	USD	AACA	31/03/2018
PEMEX 4.875 02/21/28 MTN	XS1568888777		DTFUFR	EUR	AACA	31/03/2018
TNET 5.500 03/01/28 '22	BE6300372289		DBFNDR	USD	AACA	31/03/2018
KRGAS 4.250 11/02/20	US50066AAA16		DTFUFR	USD	AACA	31/03/2018
GAZP 4.625 10/15/18 MTN	XS1307381928		DTFUFR	EUR	AACA	31/03/2018
TRGV 7.000 03/11/19	US900123BD15		DBFUGR	USD	AACA	31/03/2018
CMXCP 7.750 04/16/26 '21	US151290BU60		DBFGGR	USD	AACA	31/03/2018
RUGV 5.000 04/29/20	XS0504954347		DBFXFR	USD	AACA	31/03/2018
GARAN 4.750 10/17/19 MTN	US90014QAA58		DTFUFR	USD	AACA	31/03/2018
KMGZ 7.000 05/05/20 MTN	XS0506527851		DTFUFR	USD	AACA	31/03/2018
CITIC 6.625 04/15/21 MTN	XS0611586263		DTFXFR	USD	AACA	31/03/2018

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JBSSC 7.750 10/28/20 '18	US46611DAA37		DBFUGR	USD	AACA	31/03/2018
ITUBD 5.125 05/13/23 MTN	US46556LAJ35		DTFUFRR	USD	AACA	31/03/2018
STWAA 3.925 07/28/20	XS0528721623		DBFXAR	USD	AACA	31/03/2018
SYNVR 9.125 01/15/19 '18	US87163FAA49		DBFUFRR	USD	AACA	31/03/2018
STTVB 6.551 10/13/20 MTN	US91833EAE14		DTFSFR	USD	AACA	31/03/2018
ICA 8.875 05/29/24 EXCd	USP37149AR55		DBFUGR	USD	AACA	31/03/2018
LBTYA 5.250 01/15/21	US92769XAF24		DBFSGR	USD	AACA	31/03/2018
SFTBK 5.375 07/30/22 '22	XS1266660635		DYFXXR	USD	AACA	31/03/2018
VTEIN 6.625 11/15/18 CALd	XS0994993037		DYFXXR	EUR	AACA	31/03/2018
VON 5.950 02/13/23	US92718WAE93		DBFUGR	USD	AACA	31/03/2018
KRGV 5.625 11/03/25	US50064FAE43		DBFUFRR	USD	AACA	31/03/2018
MOTRG 7.875 10/15/24 '19	USU60734AG28		DBFUGR	USD	AACA	31/03/2018
JMGV 8.000 03/15/39	US470160AV46		DBFSFR	USD	AACA	31/03/2018
AAPL 1.550 02/07/20	US037833AX89		DBFUGR	USD	AACA	31/03/2018
PHGV 6.375 10/23/34	US718286BG11		DBFUFRR	USD	AACA	31/03/2018
KFW 4.000 01/27/20	US500769DP65		DBFUFRR	USD	AACA	31/03/2018
EDF 6.500 01/26/19	US268317AB08		DBFUGR	USD	AACA	31/03/2018
MQG 2.600 06/24/19 MTN	US55608RAH30		DTFNFR	USD	AACA	31/03/2018
MSIPS 5.125 07/15/22 '17	US843830AF77		DBFUGR	USD	AACA	31/03/2018
ENEI 6.800 09/15/37	US29268BAC54		DBFGGR	USD	AACA	31/03/2018
CNDBK 0.875 10/09/18	XS1301300114		DTFXFR	EUR	AACA	31/03/2018
DUBAI 7.750 10/05/20 MTN	XS0546428144		DTFUFRR	USD	AACA	31/03/2018
GD 3.600 11/15/42 '42	US369550AT59		DBFUGR	USD	AACA	31/03/2018
COPX 5.000 01/21/21	USP21963AE65		DBFUGR	USD	AACA	31/03/2018
CAR 5.125 06/01/22 '18	US053773AY38		DBFUGR	USD	AACA	31/03/2018
VIIX 6.875 06/30/23 '18	US699320AH03		DBFUGR	USD	AACA	31/03/2018
SHB 5.125 03/30/20 MTN	US86959NAE94		DTFUFRR	USD	AACA	31/03/2018
BIHKI 1.900 11/02/20	XS1308332508		DYFXXR	EUR	AACA	31/03/2018
VOWG 4.000 08/12/20	US928670AB40		DBFGGR	USD	AACA	31/03/2018
PAM 7.500 01/24/27 '22	US697660AA69		DBFUGR	USD	AACA	31/03/2018
AIR 3.950 04/10/47 '46	US009279AC43		DBFUGR	USD	AACA	31/03/2018
CIGV 5.125 06/15/25	XS1631414932		DYFXXR	EUR	AACA	31/03/2018
CMXCP 4.750 01/11/22 CALd	XS1028946348		DYFXXR	EUR	AACA	31/03/2018
PAGV 4.500 05/15/47 '46	US698299BG85		DBFUGR	USD	AACA	31/03/2018
MQG 6.250 01/14/21 MTN	US55608KAD72		DTFNFR	USD	AACA	31/03/2018
CRC 5.000 01/15/20 '19	US13057QAB32		DBFUGR	USD	AACA	31/03/2018
KEXIM 0.375 03/15/19 MTN	XS1377840175		DTFUFRR	EUR	AACA	31/03/2018
STGDE 2.450 01/26/27	XS1165756633		DYFXXR	EUR	AACA	31/03/2018
TEVA 1.250 03/31/23 '22	XS1211040917		DBFUFRR	EUR	AACA	31/03/2018
CNDBK 0.125 01/24/20	XS1553210169		DTFXFR	EUR	AACA	31/03/2018
COPX 4.750 01/11/22 '21	US151191AW36		DBFUGR	USD	AACA	31/03/2018

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LKOH 3.416 04/24/18 MATd	US549876AG58		DBFGGR	USD	AACA	31/03/2018
TRGV 6.750 04/03/18 MATd	US900123BA75		DBFUFB	USD	AACA	31/03/2018
SASAC 6.300 11/12/40	US82937AAB98		DBFGGR	USD	AACA	31/03/2018
COBRE 2.250 07/09/24	XS1084942470		DBFXFR	EUR	AACA	31/03/2018
GLENX 4.950 11/15/21	US98417EAK64		DBFUGR	USD	AACA	31/03/2018
CKHUH 2.000 04/06/28	XS1391086987		DYFXXB	EUR	AACA	31/03/2018
TRNSC 8.700 08/07/18	XS0381439305		DAFXGR	USD	AACA	31/03/2018
SHEGC 1.125 05/22/20	XS1231162592		DBFXGR	EUR	AACA	31/03/2018
MXGV 3.625 04/09/29 MTN	XS1054418600		DTFXFR	EUR	AACA	31/03/2018
ENGIE 2.875 10/10/22 MTN	US36160BAA35		DBFUGR	USD	AACA	31/03/2018
EBRD 1.500 03/16/20 MTN	US29874QCH56		DTFXFX	USD	AACA	31/03/2018
TRNSC 8.700 08/07/18	US89354FAE16		DBFUFB	USD	AACA	31/03/2018
FIRPA 6.375 09/28/20	XS0544536047		DTFXCR	USD	AACA	31/03/2018
AIRP 1.375 09/27/19	US00913RAA41		DBFGGR	USD	AACA	31/03/2018
BBVA 3.000 10/20/20	US05946KAD37		DBFUGR	USD	AACA	31/03/2018
DHCP 7.875 12/15/21 EXCd	US93317WAC64		DBFUGR	USD	AACA	31/03/2018
	NO0010810864			USD	AACA	31/03/2018
TEVA 2.875 04/15/19 CALd	XS0765295828		DBFUGR	EUR	AACA	31/03/2018
CADES 3.375 03/20/24 MTN	US12802DAK28		DTFUFR	USD	AACA	31/03/2018
POSCO 4.250 10/28/20	USY70750AN78		DBFUGR	USD	AACA	31/03/2018
MXGV 3.375 02/23/31	XS1369323149		DYFXXR	EUR	AACA	31/03/2018
CHK 5.598 04/15/19 '18 FRN	US165167CM77		DBVUGR	USD	AACA	31/03/2018
IADB 1.750 04/14/22	US4581X0CN60		DTFUFR	USD	AACA	31/03/2018
BRFOD 1.625 06/03/19	XS1422767639		DYFXXR	EUR	AACA	31/03/2018
SASAC 1.700 06/10/22	XS1117296035		DYFXXR	EUR	AACA	31/03/2018
SASAC 4.500 11/12/20	US82937AAA16		DBFGGR	USD	AACA	31/03/2018
KLBND 4.875 09/19/27	US49835LAB71		DBFGGR	USD	AACA	31/03/2018
JONE 9.250 03/15/23 '20	USU48008AC75		DAFSGR	USD	AACA	31/03/2018
GM 3.500 10/02/18	US37045VAD29		DBFUGR	USD	AACA	31/03/2018
TEVA 1.875 03/31/27 '26	XS1211044075		DBFUFR	EUR	AACA	31/03/2018
TAQA 7.250 08/01/18 MTN	XS0380056183		DTFGFR	USD	AACA	31/03/2018
ENEI 6.000 10/07/39	US29268BAF85		DBFUGR	USD	AACA	31/03/2018
NBKK 5.750 Perp '21 FRN	XS1206972348		DBVGQR	USD	AACA	31/03/2018
BHGV 5.500 03/31/20	US05674RAA23		DBFTFR	USD	AACA	31/03/2018
TEVA 1.625 10/15/28	XS1439749364		DBFUFR	EUR	AACA	31/03/2018
ARE 3.900 06/15/23 '23	US015271AD13		DBFGGR	USD	AACA	31/03/2018
PUMAN 6.750 02/01/21 CALd	XS1022807256		DYFXXR	USD	AACA	31/03/2018
GAZP 8.146 04/11/18 MTN MATd	XS0357281558		DTFGFR	USD	AACA	31/03/2018
KIEPP 4.375 04/25/25	USG6710EAP54		DBFGGR	USD	AACA	31/03/2018
JD 3.125 04/29/21	US47215PAB22		DBFUGR	USD	AACA	31/03/2018
MEXCH 8.750 11/06/19	USP57908AB45		DBFUFR	USD	AACA	31/03/2018

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GERFN 7.496 12/28/23 '18 MTN	XS0975320879		DTFUFR	USD	AACA	31/03/2018
CMXCP 7.250 01/15/21 CALd	USP22575AF47		DBFSGR	USD	AACA	31/03/2018
RDS 4.000 12/09/20	US05541VAA44		DBFUGR	USD	AACA	31/03/2018
DE 2.875 03/12/21 MTN	US24422EUD92		DTFUFR	USD	AACA	31/03/2018
MSFT 5.200 06/01/39	US594918AD65		DBFUFR	USD	AACA	31/03/2018
SOGN 5.000 01/17/24	USF8590LAA47		DBFUGR	USD	AACA	31/03/2018
BATS 4.540 08/15/47 '47	USU05526AM76		DBFGGR	USD	AACA	31/03/2018
KFW 1.125 11/16/18	US500769GT50		DBFUFR	USD	AACA	31/03/2018
IBRD 1.625 02/10/22	US459058DY63		DBFUFR	USD	AACA	31/03/2018
CKHUH 5.750 09/11/19	US44841BAA44		DBFGFR	USD	AACA	31/03/2018
HPE 6.350 10/15/45 '45	USU42832AK88		DBFUGR	USD	AACA	31/03/2018
BARC 10.179 06/12/21	US06739FFU03		DBFUFR	USD	AACA	31/03/2018
SO 5.950 02/01/39	US373334JN28		DBFUGR	USD	AACA	31/03/2018
MS 5.500 07/24/20 MTN	US6174467P85		DBFUGR	USD	AACA	31/03/2018
XOM 5.500 06/15/18 MATd	US98385XAP15		DBFUGR	USD	AACA	31/03/2018
ENEI 6.000 10/07/39	USL2967VED30		DBFUGR	USD	AACA	31/03/2018
IBRD 1.000 10/05/18	US459058ER04		DBFTFR	USD	AACA	31/03/2018
NISMO 2.125 03/03/20 MTN	USU65478AP18		DBFUFR	USD	AACA	31/03/2018
NAB 4.375 12/10/20 MTN	US6325C1BJ78		DTFNFR	USD	AACA	31/03/2018
MAR 3.750 03/15/25 '24	US85590AAQ76		DBFUGR	USD	AACA	31/03/2018
KHC 3.500 07/15/22 '22	USU42314AF82		DBFGGR	USD	AACA	31/03/2018
SAN 2.125 11/03/20	US80283LAP85		DBFUGR	USD	AACA	31/03/2018
ABI 4.750 04/15/58 '57	US035240AP56		DBFGGR	USD	AACA	31/03/2018
SLB 4.200 01/15/21 '20	US80685PAA66		DBFGGR	USD	AACA	31/03/2018
EQNR 1.200 01/17/18 MATd	US85771PAH55		DBFGGR	USD	AACA	31/03/2018
ADB 1.375 03/23/20 MTN	US045167CF88		DBFUGR	USD	AACA	31/03/2018
AEP 4.600 03/30/21 '20	US037735CR68		DBFUGR	USD	AACA	31/03/2018
BMWG 3.300 04/06/27 '27	US05565EAT29		DBFUGR	USD	AACA	31/03/2018
CCI 4.750 05/15/47 '46	US22822VAF85		DBFUGR	USD	AACA	31/03/2018
ING 2.500 10/01/19	US449786BD37		DBFUDR	USD	AACA	31/03/2018
EIB 3.250 01/29/24	US298785GJ95		DBFUGR	USD	AACA	31/03/2018
STIAB 1.000 03/08/28	XS1788694856		DTFXFB	EUR	AACA	31/03/2018
BMPS 2.125 11/26/25	IT0005151854		DTFSFB	EUR	AACA	31/03/2018
BLGG 1.750 04/08/24	DE000BLB6H53		DTFSFB	EUR	AACA	31/03/2018
CSCO 3.500 06/15/25	US17275RAW25		DBFUGR	USD	AACA	31/03/2018
EIB 4.000 02/16/21	US298785FM34		DBFUGR	USD	AACA	31/03/2018
CSGN 3.625 09/09/24 MTN	US22546QAP28		DTFUFR	USD	AACA	31/03/2018
IADB 2.125 01/15/25	US4581XOCM87		DTFUFR	USD	AACA	31/03/2018
BG 3.000 09/25/22 '22	US120568AY67		DBFGGR	USD	AACA	31/03/2018
BAWG 0.750 01/18/27	XS1551294926		DGFXFB	EUR	AACA	31/03/2018
FRGV 10/25/38	FR0010810101		DBZXXN	EUR	AACA	31/03/2018

Financial instrument name	Financial Instrument (ISIN)	Written description of financial instrument	Instrument Classification	Currency	Market Segment	date
EIKBO 0.375 02/16/24 MTN	XS1566992415		DMXXXB	EUR	AACA	31/03/2018
WBC 0.625 01/14/22	XS1167295804		DMXXXB	EUR	AACA	31/03/2018
FMSAU 1.750 03/20/23	XS1378895954		DYFXXR	EUR	AACA	31/03/2018
SDFLC 0.625 01/26/23 MTN	FR0013019510		DTFXXB	EUR	AACA	31/03/2018
ANZ 1.600 07/15/19	US05253JAN19		DTFNFR	USD	AACA	31/03/2018
NOEHL 0.375 04/04/23	XS1590565112		DGFNEB	EUR	AACA	31/03/2018
BSX 7.000 11/15/35	US101137AE71		DBFSGR	USD	AACA	31/03/2018
NAB 0.875 11/16/22	XS1321466911		DGFSEB	EUR	AACA	31/03/2018
HYMTR 2.550 02/06/19	US44923QAJ31		DBFUGR	USD	AACA	31/03/2018
UC 1.250 07/30/18 MTN	AT000B049390		DGFSTB	EUR	AACA	31/03/2018
NDA 1.375 08/28/18 MTN	XS0965104978		DGFSTB	EUR	AACA	31/03/2018
DEGV IO Str 07/04/41	DE0001143444		DBZTFB	EUR	AACA	31/03/2018
HEIN 4.000 10/01/42	US423012AE38		DBFUGR	USD	AACA	31/03/2018
GHING 5.125 02/15/21 CALd	US853496AA50		DBFUGR	USD	AACA	31/03/2018
T 5.150 03/15/42	US25459HBG92		DBFUFR	USD	AACA	31/03/2018
ESGV PO Str 07/30/25	ES00000122U1		DBZTFB	EUR	AACA	31/03/2018
DGBG 0.875 07/21/21	DE000A11QBA6		DTFSFB	EUR	AACA	31/03/2018
SUMFG 3.784 03/09/26	US86562MAC47		DBFUGR	USD	AACA	31/03/2018
LSFBI 9.375 09/15/18 EXCd	US088609AA08		DBFUGR	USD	AACA	31/03/2018
WBC 1.500 03/24/21	XS1047122665		DMXXXB	EUR	AACA	31/03/2018
CAGR 1.875 06/07/23 MTN	FR0011508332		DTFXXB	EUR	AACA	31/03/2018
VOD 7.875 02/15/30	US92857TAH05		DBFUGR	USD	AACA	31/03/2018
SIGV 1.250 03/22/27	SI0002103685		DBFTFR	EUR	AACA	31/03/2018
CAGR 0.375 09/30/24	FR0013263951		DBFXXB	EUR	AACA	31/03/2018
HYMTR 2.450 06/15/21 MTN	US44891AAH05		DTFUGR	USD	AACA	31/03/2018
ABN 1.500 09/30/30	XS1298431799		DMXXXB	EUR	AACA	31/03/2018
CAT 3.400 05/15/24 '24	US149123CC35		DBFUGR	USD	AACA	31/03/2018
CQP 5.625 04/15/23 '23	US785592AD88		DBFSFR	USD	AACA	31/03/2018
MQG 6.000 01/14/20 MTN	US55608JAC27		DTFNFR	USD	AACA	31/03/2018
SKYB 3.750 09/16/24	US111013AL21		DBFUGR	USD	AACA	31/03/2018
ITGV IO Str 03/01/41	IT0004976772		DBZUFB	EUR	AACA	31/03/2018
SFDPI 1.750 06/24/24	BE0002474493		DBFSER	EUR	AACA	31/03/2018
BARC 2.750 11/08/19	US06738EAD76		DBFUGR	USD	AACA	31/03/2018
DUK 7.000 10/30/31	US743263AG09		DBFUGR	USD	AACA	31/03/2018
CRCOI 3.750 12/14/22	ES0312298021		DAFSFB	EUR	AACA	31/03/2018
T 6.000 08/15/40 '40	US25459HAX35		DBFUGR	USD	AACA	31/03/2018
C 3.878 01/24/39 '38 FRN	US172967LU33		DBVNGR	USD	AACA	31/03/2018
NIB 2.250 09/30/21 MTN	US65562QAW50		DTXXFX	USD	AACA	31/03/2018
CBA 3.000 05/03/22	XS0775914277		DGFUEB	EUR	AACA	31/03/2018
ANZ 2.250 06/13/19 MTN	US05253JAG67		DTFNFR	USD	AACA	31/03/2018
KBC 1.250 05/28/20	BE0002434091		DBFSER	EUR	AACA	31/03/2018

Financial instrument name	Financial Instrument (ISIN)	Written description of financial instrument	Instrument Classification	Currency	Market Segment	date
UC 3.000 01/31/24	IT0004988553		DTFSFB	EUR	AACA	31/03/2018
ESGV PO Str 01/31/19	ES00000128R4		DBZTFB	EUR	AACA	31/03/2018
ACGL 5.144 11/01/43	US03938JAA79		DBFGGR	USD	AACA	31/03/2018
SFDPI 0.625 10/14/21	BE0002477520		DBFNER	EUR	AACA	31/03/2018
EDF 2.150 01/22/19	US268317AJ34		DBFUGR	USD	AACA	31/03/2018
BAX 1.700 08/15/21 '21	US071813BR97		DBFUGR	USD	AACA	31/03/2018
TXN 2.250 05/01/23 '23	US882508AW42		DBFUGR	USD	AACA	31/03/2018
ESGV PO Str 10/31/20	ES00000122Z0		DBZTFB	EUR	AACA	31/03/2018
MZHFN 2.953 02/28/22	US60687YAH27		DBFUGR	USD	AACA	31/03/2018
NORDL 0.250 08/23/21	XS1569741884		DGFNFB	EUR	AACA	31/03/2018
SDFLC 4.250 02/07/19 MTN	FR0010428185		DTFXXB	EUR	AACA	31/03/2018
NAB 3.000 01/20/23 MTN	US63254AAE82		DTFUFR	USD	AACA	31/03/2018
BAC 1.950 05/12/18 MTN MATd	US06051GFR56		DBFUFR	USD	AACA	31/03/2018
NDA 0.025 01/24/22	XS1554271590		DMXXXB	EUR	AACA	31/03/2018
AMZN 4.950 12/05/44 '44	US023135AQ91		DBFUGR	USD	AACA	31/03/2018
LLOY 2.050 01/22/19	US53944VAM19		DBFUGR	USD	AACA	31/03/2018
STAN 2.400 09/08/19	US853254AS94		DBFUGR	USD	AACA	31/03/2018
CEDUI 4.125 11/29/19	ES0317045005		DAFSFB	EUR	AACA	31/03/2018
SEB 1.875 09/13/21	US830505AT07		DBFUFR	USD	AACA	31/03/2018
LBS 0.125 04/21/20	XS1398337086		DGFSEB	EUR	AACA	31/03/2018
QUBPR 7.500 07/15/23	US748148PB31		DBVTFR	USD	AACA	31/03/2018
BAC 3.550 03/05/24 '23 MTN	US06051GHF90		DBVNGR	USD	AACA	31/03/2018
OMGV 6.500 03/08/47	US682051AF48		DBFUFR	USD	AACA	31/03/2018
STSBC 5.500 02/26/24 '19 FRN	US78406JAE47		DBFUGR	USD	AACA	31/03/2018
ANDV 4.750 12/15/23 '23	US881609BB61		DBFUGR	USD	AACA	31/03/2018
CLODC 10.125 08/01/24 '19	USU18891AA62		DBFSGR	USD	AACA	31/03/2018
KRGAS 2.875 07/29/18 MTN	US50066AAF03		DTFUFR	USD	AACA	31/03/2018
SEE 4.875 12/01/22 '22	USU81193AM38		DBFUGR	USD	AACA	31/03/2018
MAS 7.750 08/01/29	US574599AT32		DBFUFR	USD	AACA	31/03/2018
JOGV 5.750 01/31/27	US418097AH41		DBFTGR	USD	AACA	31/03/2018
DVMT 8.350 07/15/46 '46	USU2526DAF60		DBFSGR	USD	AACA	31/03/2018
CAIXE 4.250 05/13/19 MTN	US12803X2D25		DTFUFR	USD	AACA	31/03/2018
BRTI 4.375 06/10/25	USY0889VAA80		DBFUGR	USD	AACA	31/03/2018
EDF 5.600 01/27/40	US268317AE47		DBFUGR	USD	AACA	31/03/2018
WLK 4.625 02/15/21 CALd	US269871AB53		DBFUGR	USD	AACA	31/03/2018
KIMBE 3.800 04/08/24	US494386AB14		DBFUGR	USD	AACA	31/03/2018
CBA 5.000 10/15/19 MTN	US2027A0DJ51		DTFUFR	USD	AACA	31/03/2018
ITGV 11/01/27	IT0004848476		DBZUFB	EUR	AACA	31/03/2018
CAH 4.500 11/15/44 '44	US14149YBB39		DBFUGR	USD	AACA	31/03/2018
OKE 6.850 10/15/37	US68268NAD57		DBFGGR	USD	AACA	31/03/2018
SASAC 3.500 05/03/26	US82939CAD92		DBFGGR	USD	AACA	31/03/2018



Financial instrument name	Financial Instrument (ISIN)	Written description of financial instrument	Instrument Classification	Currency	Market Segment	date
ONTAR 1.650 09/27/19	US68323ABL70		DBFUFR	USD	AACA	31/03/2018
PTOIM 7.875 05/22/22	US716743AB59		DBFGGR	USD	AACA	31/03/2018
D 4.450 02/15/44 '43	US927804FR06		DBFUGR	USD	AACA	31/03/2018
COMBX 7.500 11/18/19	US12503GAB77		DBFGFR	USD	AACA	31/03/2018
ANZ 4.875 01/12/21 MTN	US05252ABK60		DTFUFR	USD	AACA	31/03/2018
SAN 2.500 01/05/21	US80283LAR42		DBFUGR	USD	AACA	31/03/2018
VON 7.504 03/01/22	US92718WAB54		DBFGGR	USD	AACA	31/03/2018
PENSK 3.400 11/15/26 '26	US709599AW47		DBFUGR	USD	AACA	31/03/2018
OPLAS 8.875 12/15/21 '18	US68347TAA34		DBFUGR	USD	AACA	31/03/2018
AIRP 2.500 09/27/26 '26	US00913RAD89		DBFGGR	USD	AACA	31/03/2018
PENSK 3.200 07/15/20 '20	US709599AU80		DBFSGR	USD	AACA	31/03/2018
CXR 7.000 04/15/23 DFTd	US206519AA88		DBFUGR	USD	AACA	31/03/2018
RBS 6.400 10/21/19	US780097AW11		DBFUGR	USD	AACA	31/03/2018
AIR 3.150 04/10/27 '27	US009279AA86		DBFUGR	USD	AACA	31/03/2018
SAGV 4.500 10/26/46 MTN	US80413TAC36		DTVUFR	USD	AACA	31/03/2018
PACLI 3.500 11/01/27 '27	US05369AAA97		DBFUGR	USD	AACA	31/03/2018
ISP 3.125 07/14/22	US46115HAZ01		DBFGFR	USD	AACA	31/03/2018
LLOY 2.300 11/27/18	US53944VAA70		DBFUGR	USD	AACA	31/03/2018
UNIFI 7.250 09/27/23 '20	USP94461AB96		DBFUGR	USD	AACA	31/03/2018
ETR 7.125 02/01/19	US29365TAA25		DBFSGR	USD	AACA	31/03/2018
NLGV 7.500 01/15/23	NL0000102077		DBFTFB	EUR	AACA	31/03/2018
GEMPM 5.750 01/31/27 '22	US15238XAB55		DBFGGR	USD	AACA	31/03/2018
MDP 5.750 04/15/22 CALd	US887228AA20		DBFUGR	USD	AACA	31/03/2018
NLGV 4.000 07/15/19	NL0009086115		DBFXXN	EUR	AACA	31/03/2018
SIEG 2.700 03/16/22	US82620KAR41		DBFGGR	USD	AACA	31/03/2018
F 2.943 01/08/19	US345397XT59		DBFUFR	USD	AACA	31/03/2018
GME 5.500 10/01/19 '18	US36467WAA71		DBFUGR	USD	AACA	31/03/2018
SKGV 2.000 10/17/47	SK4120013400		DBFUFB	EUR	AACA	31/03/2018
CM 0.375 10/15/19	XS1121257445		DGFNEB	EUR	AACA	31/03/2018
CMXCP 5.700 01/11/25 '20	USP2253TJE03		DBFGGR	USD	AACA	31/03/2018
JCI 3.750 12/01/21 '21	US478375AF57		DBFUGR	USD	AACA	31/03/2018
FMEG 4.750 10/15/24 '24	US35802XAJ28		DBFGGR	USD	AACA	31/03/2018
NDA 2.250 05/03/19 MTN	XS0778465228		DGFXFB	EUR	AACA	31/03/2018
FIBRA 5.250 01/30/26 '25	USP9406GAC26		DBFUGR	USD	AACA	31/03/2018
LIFNG 5.250 05/13/20	XS0507147725		DYFXXR	USD	AACA	31/03/2018
AEP 5.150 12/01/19	US744533BK53		DBFUGR	USD	AACA	31/03/2018
FRGV 10/25/27	FR0010810176		DBZXXN	EUR	AACA	31/03/2018
ENRAN 6.625 10/15/36	US29273RAF64		DBFUGR	USD	AACA	31/03/2018
LLOY 6.500 09/14/20 MTN	US53947QAA58		DTFUFR	USD	AACA	31/03/2018
MAGV 4.250 12/11/22	US617726AF15		DBFUGR	USD	AACA	31/03/2018
HON 5.700 03/15/36	US438516AR73		DBFSGR	USD	AACA	31/03/2018

Financial instrument name	Financial Instrument (ISIN)	Written description of financial instrument	Instrument Classification	Currency	Market Segment	date
MSI 6.500 11/15/28	US620076AP47		DBFUFR	USD	AACA	31/03/2018
SAMNE 5.375 09/26/24 DFTd	USP84050AC02		DBFUGR	USD	AACA	31/03/2018
QAGV 3.250 06/02/26	US74727PAU57		DBFUGR	USD	AACA	31/03/2018
KEXIM 4.000 01/29/21	US302154AX70		DBFUFR	USD	AACA	31/03/2018
DUK 6.450 10/15/32	US264399ED44		DBFUGR	USD	AACA	31/03/2018
PTOIM 3.500 03/18/25 MTN	US716743AJ85		DBFGGR	USD	AACA	31/03/2018
ATVI 6.125 09/15/23 '18	US00507VAE92		DBFUGR	USD	AACA	31/03/2018
CNQ 5.900 02/01/18 MATd	US136385AN18		DBFUGR	USD	AACA	31/03/2018
MXCAT 5.500 07/31/47 '47	USP6629MAD40		DBFSGR	USD	AACA	31/03/2018
UN 2.000 07/28/26	US904764AU11		DBFGGR	USD	AACA	31/03/2018
INFNA 7.250 08/01/22 '18	US45673BAA44		DBFUGR	USD	AACA	31/03/2018
CEZP 3.000 06/05/28 MTN	XS0940293763		DTFUCB	EUR	AACA	31/03/2018
PACLI 4.875 10/01/25 '25	US05367AAH68		DBFUGR	USD	AACA	31/03/2018
SLB 5.125 12/15/43 '43	US13342BAM72		DBFUGR	USD	AACA	31/03/2018
EBRD 1.625 11/15/18 MTN	US29874QCL68		DTFXFX	USD	AACA	31/03/2018
CSGN 0.750 09/17/21	XS1111312523		DGFSFB	EUR	AACA	31/03/2018
MAGV 5.500 12/11/42	US617726AG97		DBFTGR	USD	AACA	31/03/2018
CMXCP 5.700 01/11/25 '20	US151290BM45		DBFGGR	USD	AACA	31/03/2018
LRENT 1.750 04/15/19	US515110BK90		DBFUFR	USD	AACA	31/03/2018
PENSK 3.375 02/01/22 '21	US709599AS35		DBFUGR	USD	AACA	31/03/2018
LKBF 1.500 05/24/19	DE000LB09QM2		DTFSFB	USD	AACA	31/03/2018
QAGV 4.625 06/02/46	US74727PAV31		DBFUGR	USD	AACA	31/03/2018
DNB 0.250 01/23/23	XS1756428469		DTFSGB	EUR	AACA	31/03/2018
TLVAC 5.000 05/13/45 '44	US40049JBA43		DBFUGR	USD	AACA	31/03/2018
FRGV 04/25/35	FR0010809483		DBZXXN	EUR	AACA	31/03/2018
KPN 8.375 10/01/30	US780641AH94		DBFUFR	USD	AACA	31/03/2018
SIEG 3.125 03/16/24	US82620KAS24		DBFGGR	USD	AACA	31/03/2018
SLB 4.200 01/15/21 '20	USG7861RAA44		DBFGGR	USD	AACA	31/03/2018
HON 5.700 03/15/37	US438516AT30		DBFUGR	USD	AACA	31/03/2018
CRAWG 7.000 10/15/37	US26882PBE16		DBFGGR	USD	AACA	31/03/2018
HRGV 5.875 07/09/18	XS0645940288		DYFXXB	EUR	AACA	31/03/2018
EEP 6.500 04/15/18 MATd	US29250RAN61		DBFUGR	USD	AACA	31/03/2018
SIEG 4.200 03/16/47	US82620KAT07		DBFGGR	USD	AACA	31/03/2018
SAGV 3.250 10/26/26 MTN	US80413TAB52		DTVUFR	USD	AACA	31/03/2018
DGX 4.750 01/30/20	US74834LAP58		DBFUFR	USD	AACA	31/03/2018
ATTO 6.125 08/10/22 '19	US04684LAA61		DBFSGR	USD	AACA	31/03/2018
BADAY 5.750 03/19/19 MTN	XS1046809171		DTFXFR	USD	AACA	31/03/2018
STELD 6.000 01/15/27 '22	USN9837TAB72		DBFUGR	USD	AACA	31/03/2018
BEJIN 1.350 08/07/20	XS1623981641		DBFXFR	EUR	AACA	31/03/2018
FBHKL 6.125 11/30/20 MTN	XS0561639211		DTFUFR	USD	AACA	31/03/2018
TAQA 6.500 10/27/36	US00386SAB88		DBFUFR	USD	AACA	31/03/2018

Financial instrument name	Financial Instrument (ISIN)	Written description of financial instrument	Instrument Classification	Currency	Market Segment	date
KOFL 3.875 11/26/23	US191241AE83		DBFUGR	USD	AACA	31/03/2018
BBVA 6.500 03/10/21	US05533UAB44		DBFUGR	USD	AACA	31/03/2018
BLX 3.250 05/07/20 MTN	USP1393HAB44		DBFUGR	USD	AACA	31/03/2018
HNDLD 5.500 09/17/19	XS0452319337		DYFXXR	USD	AACA	31/03/2018
CEN 5.500 01/20/21	USP2205JAE03		DBFGGR	USD	AACA	31/03/2018
EIBKC 0.250 03/14/20	XS1575039364		DBFNFR	EUR	AACA	31/03/2018
BMA 6.750 11/04/26 '21 MTN	USP1047VAF42		DBFUGR	USD	AACA	31/03/2018
TAQA 6.250 09/16/19 MTN	US00386SAG75		DBFUFR	USD	AACA	31/03/2018
BUENO 9.125 03/16/24	XS1380274735		DYFXXR	USD	AACA	31/03/2018
CMPR 7.000 04/01/22 '18	US17186HAA05		DBFUGR	USD	AACA	31/03/2018
ALIX 3.875 03/20/23	USP0161KDN02		DBFUGR	USD	AACA	31/03/2018
GAZP 7.288 08/16/37 MTN	US368266AH50		DBFSGR	USD	AACA	31/03/2018
SAN 3.875 09/20/22 MTN	US05967FAB22		DTFUFR	USD	AACA	31/03/2018
BUENO 7.875 06/15/27	XS1433314587		DYFXXR	USD	AACA	31/03/2018
KEBHN 2.500 06/12/19	USY48585BE59		DBFUGR	USD	AACA	31/03/2018
ABUDB 4.125 10/11/47 MTN	XS1696899035		DTFXFR	USD	AACA	31/03/2018
HNGV 6.250 01/19/27	USP5178RAC27		DBFUGR	USD	AACA	31/03/2018
KAGV 4.875 10/14/44 MTN	US486661AF87		DBFUGR	USD	AACA	31/03/2018
BAESC 3.875 02/08/22 MTN	US05968AAA43		DTVUFR	USD	AACA	31/03/2018
SGHAI 3.000 08/14/19	XS1092649620		DBFXGR	USD	AACA	31/03/2018
GAZP 6.510 03/07/22	US368266AF94		DBFGFR	USD	AACA	31/03/2018
HSBA 4.875 08/24/20	US4042Q1AE77		DTFUFR	USD	AACA	31/03/2018
DAIG 2.250 07/31/19	US233851AR55		DBFGGR	USD	AACA	31/03/2018
SEB 2.625 03/15/21 MTN	US830505AR41		DBFGFR	USD	AACA	31/03/2018
PEG 1.900 03/15/21 '21 MTN	US74456QBP00		DTXXXX	USD	AACA	31/03/2018
AEP 3.100 12/01/26 '26	US00115AAA79		DBFUGR	USD	AACA	31/03/2018
ORDS 4.500 01/31/43 MTN	XS0881740384		DTFXFR	USD	AACA	31/03/2018
CL 4.000 08/15/45 MTN	US19416QEJ58		DTFUGR	USD	AACA	31/03/2018
PERP 4.250 07/15/22	USF7061BAN04		DBFUFR	USD	AACA	31/03/2018
BXE 8.500 05/15/20 '18	US078314AC52		DBFUGR	USD	AACA	31/03/2018
CNDBK 0.125 11/03/19	XS1513480761		DTFXFR	EUR	AACA	31/03/2018
DTEG 2.485 09/19/23 '23	USN27915AK84		DBFUGR	USD	AACA	31/03/2018
PEMEX 6.500 03/13/27 MTN	US71656MBS70		DTFUFR	USD	AACA	31/03/2018
ABCSU 5.625 04/15/21 '18	US024747AC12		DBFUGR	USD	AACA	31/03/2018
SIEG 1.700 09/15/21	USN82008AJ72		DBFUGR	USD	AACA	31/03/2018
DAIG 3.750 02/22/28	USU2339CDB10		DBFGGR	USD	AACA	31/03/2018
DAIG 3.875 09/15/21	USU2339CAM02		DBFUGR	USD	AACA	31/03/2018
KMI 5.625 09/01/41	US494550BK12		DBFUGR	USD	AACA	31/03/2018
SIEG 1.300 09/13/19	US82620KAH68		DBFUGR	USD	AACA	31/03/2018
NGD 6.250 11/15/22 '18	US644535AF36		DBFUGR	USD	AACA	31/03/2018
DAIG 2.250 09/03/19	US233851BH64		DBFGGR	USD	AACA	31/03/2018

Financial instrument name	Financial Instrument (ISIN)	Written description of financial instrument	Instrument Classification	Currency	Market Segment	date
RCB 3.450 02/02/21 MTN	XS1313432301		DTFXFR	USD	AACA	31/03/2018
ADB 1.500 01/22/20 MTN	US045167CV39		DBFUFR	USD	AACA	31/03/2018
SIEG 2.900 05/27/22	USN82008AD03		DBFUGR	USD	AACA	31/03/2018
CZGV 3.625 04/14/21 MTN	XS0541140793		DTFUFB	EUR	AACA	31/03/2018
MTFGI 2.757 09/13/26	US606822AJ33		DBFUFR	USD	AACA	31/03/2018
LMTRE 5.875 07/05/34	USG54897AA45		DBFSGR	USD	AACA	31/03/2018
PRYX 5.750 10/01/22 CALd	US369300AN82		DBFUGR	USD	AACA	31/03/2018
CEN 5.150 02/12/25 '24	USP2205JAK62		DBFGGR	USD	AACA	31/03/2018
HRI 7.500 06/01/22 '19	USU42817AA14		DBFSGR	USD	AACA	31/03/2018
IADB 3.875 02/14/20 MTN	US4581X0BL14		DTFUFR	USD	AACA	31/03/2018
AVGO 3.625 01/15/24 '23	US11134LAE92		DBFUGR	USD	AACA	31/03/2018
AER 3.875 01/23/28 '27	US00774MAE57		DBFUGR	USD	AACA	31/03/2018
BEJIN 1.300 04/21/22	XS1600410481		DBFNCR	EUR	AACA	31/03/2018
ITGV 11/01/26	IT0004848443		DBZUFB	EUR	AACA	31/03/2018
AFDB 1.375 02/12/20 MTN	US00828EBE86		DTFCGR	USD	AACA	31/03/2018
LBTYA 4.875 02/15/22	US92769VAD10		DBFGGR	USD	AACA	31/03/2018
	XS1784067529		DBXXXX	EUR	AACA	31/03/2018
STAN 3.050 01/15/21	US853254AY62		DBFUFR	USD	AACA	31/03/2018
HONDA 1.600 07/13/18 MTN	US02665WAW10		DTFUFR	USD	AACA	31/03/2018
CEB 1.750 11/14/19	US222213AK66		DBFUFR	USD	AACA	31/03/2018
WBC 2.000 03/03/20	US96122XAH17		DTVUFR	USD	AACA	31/03/2018
PERP 5.750 04/07/21	USF7061BAK64		DBFUGR	USD	AACA	31/03/2018
SOGN 5.625 11/24/45	US83367TBT51		DBFUGR	USD	AACA	31/03/2018
HYMTR 2.600 03/19/20 MTN	US44891AAB35		DTFUGR	USD	AACA	31/03/2018
DISCA 4.950 05/15/42	US25470DAG43		DBFGGR	USD	AACA	31/03/2018
RZDCP 7.487 03/25/31	XS0609017917		DAFXGR	GBP	AACA	31/03/2018
TOYOM 2.000 10/24/18 MTN	US89236TAY10		DTFUFR	USD	AACA	31/03/2018
FE 4.150 04/15/25 '25	US708696BX64		DBFUGR	USD	AACA	31/03/2018
QATPO 6.067 12/31/33	US62983PAA30		DBFSGR	USD	AACA	31/03/2018
CSGN 4.375 08/05/20 MTN	US22546QAF46		DTFUFR	USD	AACA	31/03/2018
BAES 6.375 06/01/19	US05523UAJ97		DBFUGR	USD	AACA	31/03/2018
DISCA 3.450 03/15/25 '24	US25470DAK54		DBFGGR	USD	AACA	31/03/2018
AER 3.500 05/26/22 '22	US00774MAA36		DBFGGR	USD	AACA	31/03/2018
GLENX 3.125 04/29/19	XS1028955760		DYFXXR	USD	AACA	31/03/2018
ADB 1.875 02/18/22 MTN	US045167CX94		DBFUFR	USD	AACA	31/03/2018
ORDS 4.500 01/31/43 MTN	US74735K2C55		DTFNFR	USD	AACA	31/03/2018
GRUAR 6.000 07/06/23 '20 MTN	US03965PAC59		DBFUGR	USD	AACA	31/03/2018
CBS 4.850 07/01/42 '42	US124857AJ27		DBFGGR	USD	AACA	31/03/2018
COMCL 6.875 02/06/24 '19	US200303AA32		DBFUFR	USD	AACA	31/03/2018
CAT 2.600 06/26/22 '22	US149123BX80		DBFUGR	USD	AACA	31/03/2018
EIB 1.625 03/16/20 MTN	XS0888089082		DTFCFR	USD	AACA	31/03/2018

Financial instrument name	Financial Instrument (ISIN)	Written description of financial instrument	Instrument Classification	Currency	Market Segment	date
AER 4.250 07/01/20	US00772BAN10		DBFUGR	USD	AACA	31/03/2018
EIB 4.875 02/15/36	US298785DV50		DBFSFR	USD	AACA	31/03/2018
ISP 6.500 02/24/21 MTN	US46115HAD98		DBFUGR	USD	AACA	31/03/2018
IBRD 2.500 07/29/25	US459058EP48		DBFUFR	USD	AACA	31/03/2018
DAIG 2.250 09/03/19	USU2339CBN75		DBFGGR	USD	AACA	31/03/2018
DAIG 1.650 05/18/18 MATd	USU2339CBV91		DBFUGR	USD	AACA	31/03/2018
CL 2.450 11/15/21 MTN	US19416QDY35		DTFUFR	USD	AACA	31/03/2018
PERP 5.500 01/15/42	US714264AK45		DBFUGR	USD	AACA	31/03/2018
MTFGI 2.190 09/13/21	US606822AG93		DBFUFR	USD	AACA	31/03/2018
LLOY 0.500 04/11/23	XS1391589626		DMXXXB	EUR	AACA	31/03/2018
AER 4.625 07/01/22	US00772BAP67		DBFUGR	USD	AACA	31/03/2018
COXET 4.500 06/30/43 '42	US224044CC99		DBFUGR	USD	AACA	31/03/2018
HONDA 3.875 09/21/20 MTN	US02666QG728		DTFUFR	USD	AACA	31/03/2018
HSE 6.150 06/15/19	US448055AB93		DBFUGR	USD	AACA	31/03/2018
HYMTR 3.000 03/18/21 MTN	US44891AAF49		DTFUFR	USD	AACA	31/03/2018
VANKE 3.975 11/09/27 MTN	XS1713193586		DTFXFR	USD	AACA	31/03/2018
KOFL 4.625 02/15/20	US191241AD01		DBFUFR	USD	AACA	31/03/2018
BHGV 5.875 01/26/21	XS1324932273		DBFXFR	USD	AACA	31/03/2018
MQG 6.625 04/07/21 MTN	US55608YAA38		DTFUFR	USD	AACA	31/03/2018
NEE 5.690 03/01/40	US341081FC68		DBFSFR	USD	AACA	31/03/2018
STNWC 10.000 03/01/27 '22	US86188PAA57		DBFSGR	USD	AACA	31/03/2018
ISP 3.875 01/15/19 MTN	US46115HAL15		DBFUGR	USD	AACA	31/03/2018
COBRE 7.500 01/15/19	USP3143NAJ39		DBFUFR	USD	AACA	31/03/2018
WBC 1.375 04/17/20	XS0918557124		DMXXXB	EUR	AACA	31/03/2018
MUDEV 5.888 06/15/19	USM28368AA21		DBFSGR	USD	AACA	31/03/2018
HPT 4.650 03/15/24 '23	US44106MAS17		DBFUGR	USD	AACA	31/03/2018
CSTM 5.750 05/15/24 '19	US210383AA34		DBFUGR	USD	AACA	31/03/2018
HRAMG 3.750 04/27/22 MTN	XS1596794971		DTFXFR	USD	AACA	31/03/2018
COL 4.500 07/10/24 '24	USP2867KAE66		DBFUGR	USD	AACA	31/03/2018
SPRINT 161 A1 Sr Sched Fix	US85208NAA81		DAFSBR	USD	AACA	31/03/2018
IMB 4.250 07/21/25 '25 MTN	US453140AF21		DBFUGR	USD	AACA	31/03/2018
BPCE 4.250 01/19/22 MTN	FR0011181171		DTFXXB	EUR	AACA	31/03/2018
CAH 3.500 11/15/24 '24	US14149YBA55		DBFUGR	USD	AACA	31/03/2018
WFD 3.150 04/05/22 '22	US92928QAC24		DBFGGR	USD	AACA	31/03/2018
EXC 5.800 03/15/18 MATd	US202795HU73		DBFSGR	USD	AACA	31/03/2018
EIB 1.250 05/15/18 MATd	US298785GU41		DBFUGR	USD	AACA	31/03/2018
NISMO 2.650 09/26/18	US654740AF69		DBFUFR	USD	AACA	31/03/2018
VAKBN 6.000 11/01/22	XS0849728190		DBFUFR	USD	AACA	31/03/2018
ICBK 4.700 02/21/18 MTN MATd	US45112FAC05		DTFNFR	USD	AACA	31/03/2018
KCBK 3.250 10/22/18 MTN	XS0946722369		DTFUFR	USD	AACA	31/03/2018
ROSN 7.250 02/02/20	US87261PAD78		DBFGFR	USD	AACA	31/03/2018

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FINDE 8.000 07/19/24 '21	USP4173SAF13		DBFGGR	USD	AACA	31/03/2018
ISCTR 7.850 12/10/23	XS1003016018		DYFXXR	USD	AACA	31/03/2018
WZHIN 13.750 09/26/18 '18	USG98100AA11		DBFUGR	USD	AACA	31/03/2018
QNBK 3.713 02/07/20 FRN MTN	XS1767050609		DTVGGG	USD	AACA	31/03/2018
WOORI 5.250 Perp '22 MTN	US98105HAF73		DTFUFR	USD	AACA	31/03/2018
EVRE 6.500 04/22/20	XS0808638612		DYFXXR	USD	AACA	31/03/2018
SOGN 8.000 Perp '25 FRN	US83368JFA34		DBFUQR	USD	AACA	31/03/2018
SASAC 4.500 10/03/23	US12626HAA95		DBFGGR	USD	AACA	31/03/2018
PHGV 4.200 01/21/24	US718286BY27		DBFTFR	USD	AACA	31/03/2018
TCZIR 5.125 05/03/22 MTN	XS1605397394		DTFXFR	USD	AACA	31/03/2018
PLZL 4.699 03/28/22	XS1405766384		DYFXXR	USD	AACA	31/03/2018
FSPCN 6.750 04/15/21	USG3709DAA03		DBFUGR	USD	AACA	31/03/2018
BEJIN 1.435 05/07/20	XS1224976826		DBFUCR	EUR	AACA	31/03/2018
SASAC 3.000 04/12/22	USG8201NAA03		DBFGGR	USD	AACA	31/03/2018
ROSNI 4.199 03/06/22 MTN	XS0861981180		DTFUFR	USD	AACA	31/03/2018
BJGSS 2.750 05/31/22	XS1612471117		DYFXXR	USD	AACA	31/03/2018
BHGV 6.000 09/19/44	US05674RAD61		DBFUGR	USD	AACA	31/03/2018
YKBNK 5.500 12/06/22	XS0861979440		DYFXXR	USD	AACA	31/03/2018
TISC 4.850 01/31/20	XS1092182606		DYFXXR	USD	AACA	31/03/2018
MXGV 4.125 01/21/26 MTN	US91086QBG29		DTXXXX	USD	AACA	31/03/2018
LKOH 3.416 04/24/18 MATd	XS0919502434		DYFXXR	USD	AACA	31/03/2018
ICBAF 2.875 02/21/22 MTN	XS1566970874		DTFXFR	USD	AACA	31/03/2018
DAN 6.500 06/01/26 '21	USL22848AA00		DBFGGR	USD	AACA	31/03/2018
YKBNK 4.000 01/22/20	XS0874840688		DYFXXR	USD	AACA	31/03/2018
TTKOM 4.875 06/19/24	XS1028951264		DYFXXR	USD	AACA	31/03/2018
CITIC 2.800 12/14/21 MTN	XS1431266847		DTFXFR	USD	AACA	31/03/2018
CLPHL 3.125 05/06/25 MTN	XS1226628961		DTFXFR	USD	AACA	31/03/2018
TMKCP 6.750 04/03/20	XS0911599701		DYFXXR	USD	AACA	31/03/2018
KIEPP 5.250 06/27/29	USG6710EAQ38		DBFUGR	USD	AACA	31/03/2018
OMGV 4.750 06/15/26	US682051AC17		DBFUFR	USD	AACA	31/03/2018
NGGV 7.875 02/16/32 MTN	XS1566179039		DTFXFR	USD	AACA	31/03/2018
TAQA 5.875 12/13/21 MTN	XS0717839871		DTFUCR	USD	AACA	31/03/2018
RUGV 3.500 01/16/19	XS0971721377		DBFXFR	USD	AACA	31/03/2018
SASAC 2.500 09/13/22	USG8201NAG72		DBFGGR	USD	AACA	31/03/2018
DAMAC 4.970 04/09/19	XS1054932154		DBFXBR	USD	AACA	31/03/2018
VATAC 8.250 09/27/21	XS1495585355		DYFXXR	USD	AACA	31/03/2018
CMXCP 7.098 10/15/18 '18 FRN	USP22575AG20		DBVSFR	USD	AACA	31/03/2018
SUHJY 4.450 Perp '20	XS1617128928		DTFXPR	USD	AACA	31/03/2018
STSBC 5.125 10/29/22 MTN	XS0848530977		DTFXFR	USD	AACA	31/03/2018
KIEPP 7.125 06/26/42 '41	US675758AJ51		DBFGGR	USD	AACA	31/03/2018
SIME 3.290 01/29/23 MTN	XS0876773119		DTFUFR	USD	AACA	31/03/2018

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INWAT 5.950 12/15/39	USM00020AA12		DBFSGR	USD	AACA	31/03/2018
VEFNC 5.942 11/21/23	XS0993162683		DAFXFR	USD	AACA	31/03/2018
SAGV 3.250 10/26/26 MTN	XS1508675417		DTFUFRR	USD	AACA	31/03/2018
TRNET 4.000 07/26/22 MTN	XS0809571739		DTFXFR	USD	AACA	31/03/2018
SAGV 4.500 10/26/46 MTN	XS1508675508		DTFUFRR	USD	AACA	31/03/2018
MYSOV 4.236 04/22/45	USY5749LAB72		DBFUGR	USD	AACA	31/03/2018
HYMTR 3.000 03/06/22 MTN	US44920UJ79		DBFUGR	USD	AACA	31/03/2018
TISC 5.950 07/31/24	XS1090889947		DYFXXR	USD	AACA	31/03/2018
OMANS 4.397 06/01/24 MTN	XS1620176831		DAFXAR	USD	AACA	31/03/2018
STSBC 6.125 02/07/22 MTN	XS0743596040		DTFNFR	USD	AACA	31/03/2018
VTBR 9.500 Perp '22 FRN	XS0810596832		DYVXXR	USD	AACA	31/03/2018
AXBK 3.000 08/08/22 MTN	XS1659030305		DTFXFR	USD	AACA	31/03/2018
CNDBK 2.625 01/24/22 MTN	XS1553211134		DTFXFR	USD	AACA	31/03/2018
KEXIM 2.000 04/30/20 MTN	XS0925003732		DTFUFRR	EUR	AACA	31/03/2018
JOGV 6.125 01/29/26	XS1117279882		DYFXXR	USD	AACA	31/03/2018
COBRE 4.875 11/04/44	USP3143NAU83		DBFUFR	USD	AACA	31/03/2018
CKHUH 4.625 01/13/22	USG4673GAB17		DBFGFR	USD	AACA	31/03/2018
LKOH 4.750 11/02/26	XS1514045886		DYFXXR	USD	AACA	31/03/2018
ALFAB 7.500 09/26/19	XS0832412505		DAFXGR	USD	AACA	31/03/2018
JOGV 5.750 01/31/27	XS1405770220		DYFXXR	USD	AACA	31/03/2018
AOGV 9.500 11/12/25	XS1318576086		DYFXXR	USD	AACA	31/03/2018
TRGV 6.625 02/17/45	US900123CG37		DBFUFR	USD	AACA	31/03/2018
ALFAA 6.875 03/25/44 '43	US015398AC46		DBFUGR	USD	AACA	31/03/2018
DMAIR 5.875 11/11/21	XS1516324321		DBFUFR	USD	AACA	31/03/2018
EIBKC 2.000 04/26/21	XS1395523001		DYFXXR	USD	AACA	31/03/2018
SASAC 3.150 06/02/26	USG8850LAC49		DBFGGR	USD	AACA	31/03/2018
UNBK 3.625 10/25/18 MTN	XS0923436264		DTFUFRR	USD	AACA	31/03/2018
KBFNG 2.125 10/21/20	USY4822WCS71		DBFUGR	USD	AACA	31/03/2018
WOORI 5.875 04/13/21 MTN	US98105FAB04		DTFUFRR	USD	AACA	31/03/2018
ESKHL 5.750 01/26/21	US296464AA84		DBFUGR	USD	AACA	31/03/2018
SAMNE 4.125 11/01/22 DFTd	USP84050AA46		DBFUGR	USD	AACA	31/03/2018
OCP 6.875 04/25/44	XS1061043367		DYFXXR	USD	AACA	31/03/2018
ISCTR 5.500 04/21/19 MTN	XS0982644774		DTFXFR	USD	AACA	31/03/2018
BHIT 5.875 05/16/18 MATd	USY6589AAA44		DBFSFR	USD	AACA	31/03/2018
KRGV 2.750 01/19/27	US50064FAM68		DBFUFR	USD	AACA	31/03/2018
MUINC 2.375 05/30/18 MTN MATd	XS0860583912		DTFXFR	EUR	AACA	31/03/2018
BEJIN 4.125 05/26/25	XS1234958459		DBFXFR	USD	AACA	31/03/2018
NOBG 3.625 03/20/18 MTN DFTd	XS0906440333		DTFUFRR	USD	AACA	31/03/2018
BHGV 7.500 09/20/47	US05674RAK05		DBFUGR	USD	AACA	31/03/2018
PTOIM 3.500 03/18/25 MTN	USY68856AN67		DBFGGR	USD	AACA	31/03/2018
BSISC 3.750 12/12/18	XS1001851994		DBFXGR	USD	AACA	31/03/2018

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VOTAM 4.625 03/28/23	US204483AA93		DBFUGR	USD	AACA	31/03/2018
UNCRS 5.125 02/02/22	XS1533921299		DAFXFR	USD	AACA	31/03/2018
GARAN 4.750 10/17/19 MTN	XS1057541838		DTFXFR	USD	AACA	31/03/2018
CCASM 5.625 05/14/24	US169388AC92		DBFGGR	USD	AACA	31/03/2018
MAPEF 6.450 05/02/22 MTN	XS0778097674		DTFXFR	USD	AACA	31/03/2018
ESKHL 5.750 01/26/21	XS0579851949		DBFNCR	USD	AACA	31/03/2018
STGPN 6.000 11/27/23	US36192NAB73		DBFUFR	USD	AACA	31/03/2018
FASPM 5.375 06/16/23	XS1433454243		DYFXXR	USD	AACA	31/03/2018
PLZL 5.625 04/29/20	XS0922301717		DYFXXR	USD	AACA	31/03/2018
STSBC 5.180 06/28/19 MTN	XS0799357354		DTFXFR	USD	AACA	31/03/2018
MEXCH 4.875 09/19/22	USP57908AD01		DBFUGR	USD	AACA	31/03/2018
VAKBN 5.000 10/31/18 MTN	XS0987355939		DTFXFR	USD	AACA	31/03/2018
BHGV 6.125 07/05/22	XS0794901727		DBFXFR	USD	AACA	31/03/2018
EVRE 6.750 01/31/22	XS1405775377		DYFXXR	USD	AACA	31/03/2018
SASAC 3.900 05/17/22	USG8189YAB05		DBFUGR	USD	AACA	31/03/2018
PGASX 5.125 05/16/24	USY7136YAA83		DBFUGR	USD	AACA	31/03/2018
SASAC 3.125 07/27/21	XS1450327686		DBFXGR	USD	AACA	31/03/2018
DLWAD 4.875 11/21/18	XS0989286850		DBFXGR	USD	AACA	31/03/2018
PTTEP 4.600 Perp '22 FRN	US69371MAA53		DBFGQR	USD	AACA	31/03/2018
MMCFN 6.625 10/14/22	US55314WAC82		DBFUGR	USD	AACA	31/03/2018
VAKBN 3.750 04/15/18 MTN MATd	XS0916347759		DTFXFR	USD	AACA	31/03/2018
RLCM 6.500 11/06/20 DFTd	XS1216623022		DYFXXR	USD	AACA	31/03/2018
BOCHL 3.875 06/30/25 MTN	XS1252209249		DTFXFR	USD	AACA	31/03/2018
ECGLO 3.800 04/12/20	XS1495632298		DAFXFR	USD	AACA	31/03/2018
OMGV 3.625 06/15/21	XS1405781342		DYFXXR	USD	AACA	31/03/2018
ISCTR 3.750 10/10/18	XS0808632250		DYFXXR	USD	AACA	31/03/2018
ECGV 7.950 06/20/24	XS1080330704		DYFXXR	USD	AACA	31/03/2018
ISCTR 6.000 10/24/22	XS0847042024		DBFUFR	USD	AACA	31/03/2018
GLPRN 6.872 01/25/22	XS1319813769		DYFXXR	USD	AACA	31/03/2018
EQUF 4.250 11/03/26 MTN	XS1513739760		DTFXFR	USD	AACA	31/03/2018
ICBAF 3.875 09/10/24 '19 FRN	XS1105630518		DYVXXR	USD	AACA	31/03/2018
GAZP 4.950 07/19/22 MTN	XS0805570354		DTFUFR	USD	AACA	31/03/2018
AKBNK 5.125 03/31/25 MTN	XS1210422074		DTFXFR	USD	AACA	31/03/2018
GOTRL 5.950 07/19/21	XS1449458915		DBFXCR	USD	AACA	31/03/2018
UPCFI 5.375 01/15/25 '20	USG9300MAA02		DBFSGR	USD	AACA	31/03/2018
RUGV 4.875 09/16/23	XS0971721450		DBFXFR	USD	AACA	31/03/2018
CKHUH 3.625 10/31/24	US44841DAB82		DBFGFR	USD	AACA	31/03/2018
TCZIR 4.750 04/29/21 MTN	XS1223394914		DTFXFR	USD	AACA	31/03/2018
ECGV 10.750 03/28/22	XS1458514673		DYFXXR	USD	AACA	31/03/2018
SBSPC 6.250 12/16/20 '18	USP3058WAC12		DBFUGR	USD	AACA	31/03/2018
LBTYA 5.250 02/15/22	US92769VAC37		DBFUGR	USD	AACA	31/03/2018



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CCASM 4.250 04/23/25 MTN	USG21184AB52		DBFUGR	USD	AACA	31/03/2018
ZHYGR 6.200 01/11/19	XS1340650107		DBFXFR	USD	AACA	31/03/2018
HALKB 4.750 06/04/19	XS1069383856		DYFXXR	USD	AACA	31/03/2018
KSASK 2.894 04/20/22 MTN	XS1599284111		DTFUFR	USD	AACA	31/03/2018
FLY 5.250 10/15/24 '20	US34407DAC39		DBFNGR	USD	AACA	31/03/2018
ALFAA 4.125 05/02/26 '26	USP8674JAE93		DBFUGR	USD	AACA	31/03/2018
HALKB 3.875 02/05/20	XS0882347072		DBFUFR	USD	AACA	31/03/2018
MUDEV 5.500 04/20/21 MTN	US55276VAD47		DTFGFR	USD	AACA	31/03/2018
YZGOV 4.375 12/19/20	XS1733860362		DYFXXR	USD	AACA	31/03/2018
STGPN 6.000 11/27/23	XS0997544860		DTFUFR	USD	AACA	31/03/2018
OMGV 6.750 01/17/48 MTN	US682051AJ69		DBFUGR	USD	AACA	31/03/2018
	XS1669865591		DBFUFR	USD	AACA	31/03/2018
DPW 3.250 05/18/20 MTN	XS1234270921		DTFXFR	USD	AACA	31/03/2018
MMCFN 6.625 10/14/22	XS1298447019		DAFXFR	USD	AACA	31/03/2018
RUGV 5.875 09/16/43	XS0971721963		DBFXFR	USD	AACA	31/03/2018
CARX 4.750 09/15/24 '24	USP58072AK83		DBFGGR	USD	AACA	31/03/2018
FRES 5.500 11/13/23	USG371E2AA61		DBFUGR	USD	AACA	31/03/2018
ISCTR 5.000 04/30/20 MTN	XS1121459074		DTFXFR	USD	AACA	31/03/2018
GAZP 5.999 01/23/21 MTN	XS0708813810		DTFUFR	USD	AACA	31/03/2018
AES 4.560 04/30/25 '25	US29244UAF57		DBFUGR	USD	AACA	31/03/2018
VED 7.125 05/31/23	USG9328DAJ93		DBFUGR	USD	AACA	31/03/2018
ALRSX 7.750 11/03/20	XS0555493203		DYFXXR	USD	AACA	31/03/2018
DAARR 5.750 05/24/18 MTN MATd	XS0937237831		DTFUCR	USD	AACA	31/03/2018
AXBK 2.875 06/01/21 MTN	XS1410341389		DTFXFR	USD	AACA	31/03/2018
RZDCP 3.450 10/06/20 MTN	XS1501561739		DAFXFR	USD	AACA	31/03/2018
OCP 4.500 10/22/25	US67091TAC99		DBFUGR	USD	AACA	31/03/2018
DAARR 6.500 05/28/19 MTN	XS1072498006		DTFUFR	USD	AACA	31/03/2018
ASYSU 9.295 03/28/23 FRN	XS0907295942		DBCUGR	USD	AACA	31/03/2018
LKOH 4.563 04/24/23	XS0919504562		DYFXXR	USD	AACA	31/03/2018
KPCAP 5.625 11/03/24	XS1125272143		DYFXXR	USD	AACA	31/03/2018
CHMBK 3.750 11/22/27 '22 MTN	XS1716657876		DTFXGR	USD	AACA	31/03/2018
AKBNK 4.000 01/24/20 MTN	XS1111101314		DTFXFR	USD	AACA	31/03/2018
STTVB 6.950 10/17/22	XS0842078536		DTFUFR	USD	AACA	31/03/2018
SUPR 6.250 02/24/20 CALd	XS1179926750		DYFXXR	USD	AACA	31/03/2018
IDGV 5.875 01/15/24 MTN	USY20721BJ74		DBFUFR	USD	AACA	31/03/2018
OLGHS 7.500 10/25/27 MTN	US67778M2A78		DTFUFR	USD	AACA	31/03/2018
VEFNC 6.025 07/05/22	XS0800817073		DAFXFR	USD	AACA	31/03/2018
VON 4.950 06/16/24 '24	XS1625994618		DBFUFR	USD	AACA	31/03/2018
WYNNM 5.500 10/01/27 '22	USG98149AD29		DBFUGR	USD	AACA	31/03/2018
ADCB 4.500 03/06/23 MTN	XS0897453493		DTFUFR	USD	AACA	31/03/2018
ABUDH 4.600 11/02/47	XS1709535097		DBFNFR	USD	AACA	31/03/2018

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VON 5.950 02/13/23	XS0889401724		DBFNFR	USD	AACA	31/03/2018
BQTUN 5.750 01/30/25	XS1175223699		DYFXXR	USD	AACA	31/03/2018
	XS1717854720		DYFXXR	USD	AACA	31/03/2018
RZDCP 5.700 04/05/22	XS0764220017		DAFXFR	USD	AACA	31/03/2018
GARAN 6.250 04/20/21	USM8931TAA71		DBFUFR	USD	AACA	31/03/2018
	XS1717856261		DYFXXR	USD	AACA	31/03/2018
CORFO 4.750 02/04/24	USP37466AJ19		DBFUGR	USD	AACA	31/03/2018
LENVO 3.875 03/16/22 MTN	XS1573181440		DTFXFR	USD	AACA	31/03/2018
EV RBK 2.500 03/08/20 MTN	XS1565690465		DTFXFR	USD	AACA	31/03/2018
JOGV 7.375 10/10/47	XS1577950311		DBFXFR	USD	AACA	31/03/2018
CNCBK 3.125 01/20/20 MTN	XS1165126530		DTFXFR	USD	AACA	31/03/2018
GMRI 6.125 10/31/26	USY2R27RAB56		DBFSGR	USD	AACA	31/03/2018
SMRKA 6.950 07/10/42	XS0799658637		DBFNCR	USD	AACA	31/03/2018
KTCRP 2.625 04/22/19	USY49915AY06		DBFUGR	USD	AACA	31/03/2018
SCIPF 8.500 11/24/20 '18	US85771TAL89		DBFSGR	USD	AACA	31/03/2018
SIINF 6.950 05/17/19	XS0783242877		DYFXXR	USD	AACA	31/03/2018
	XS1713594577		DBFXFR	USD	AACA	31/03/2018
SASAC 2.500 04/28/20	USG8201JAB73		DBFUGR	USD	AACA	31/03/2018
LBTYA 6.000 10/15/24 '19	USG93654AD68		DBFUGR	USD	AACA	31/03/2018
STEEF 4.500 06/15/23	XS1405775617		DAFXFR	USD	AACA	31/03/2018
ABUDB 4.125 10/11/47 MTN	US29135LAB62		DTFUFR	USD	AACA	31/03/2018
PERTM 4.300 05/20/23	USY7138AAE02		DBFUGR	USD	AACA	31/03/2018
UOBH 2.500 03/18/20 MTN	XS1111112782		DTFXFR	USD	AACA	31/03/2018
ADAI 4.000 08/03/26	US00652XAA63		DBFSGR	USD	AACA	31/03/2018
OCP 4.500 10/22/25	XS1221677120		DYFXXR	USD	AACA	31/03/2018
LIV EP 3.875 10/06/26	USP3691NBF61		DBFGGR	USD	AACA	31/03/2018
GAZP 3.850 02/06/20 MTN	XS0885733153		DTFUFR	USD	AACA	31/03/2018
BHGV 7.000 10/12/28	US05674RAG92		DBFUFR	USD	AACA	31/03/2018
KORRE 4.500 10/21/44 '19 FRN	XS1120935918		DBVXER	USD	AACA	31/03/2018
MUDEV 5.500 12/15/21	USM28368AB04		DBFSGR	USD	AACA	31/03/2018
EIBKC 2.625 03/14/22	XS1575044364		DBFUFR	USD	AACA	31/03/2018
SDMIN 3.625 04/03/23	USP8718AAF32		DBFUGR	USD	AACA	31/03/2018
BIDU 4.125 06/30/25	US056752AG38		DBFUGR	USD	AACA	31/03/2018
MAPEF 2.788 04/28/20 MTN	XS1224417847		DAFXAR	USD	AACA	31/03/2018
EQU P 3.944 02/21/24 MTN	XS1564437199		DAFXFR	USD	AACA	31/03/2018
GERFN 9.831 Perp '18 MTN	XS0848137708		DTFXPR	USD	AACA	31/03/2018
BIMBO 3.875 06/27/24	USP4949BAJ37		DBFGGR	USD	AACA	31/03/2018
VED 8.250 06/07/21	US92241TAG76		DBFUGR	USD	AACA	31/03/2018
H RAMG 4.950 11/07/47	XS1711992716		DTFXFR	USD	AACA	31/03/2018
GMRI 6.125 02/03/22	XS1165980274		DBFUFR	USD	AACA	31/03/2018
BIMBO 4.875 06/27/44	USP4949BAK00		DBFGGR	USD	AACA	31/03/2018

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STSBC 5.717 06/16/21 MTN	XS0638572973		DTFXFR	USD	AACA	31/03/2018
CHSTC 3.125 04/02/18 MATd	XS0881566680		DYFXXR	USD	AACA	31/03/2018
PTOIM 4.500 03/18/45 MTN	USY68856AQ98		DBFGGR	USD	AACA	31/03/2018
EGGV 8.500 01/31/47 MTN	US038461AM14		DBFUFR	USD	AACA	31/03/2018
BKCOM 3.750 03/06/23	XS0890073991		DBFUFR	USD	AACA	31/03/2018
DAARR 6.875 04/10/22 MTN	XS1597014767		DTFXFR	USD	AACA	31/03/2018
ECLX 4.500 01/29/25 MTN	USP36020AB42		DBFUGR	USD	AACA	31/03/2018
BNDCE 4.375 10/14/25	USP14517AA73		DBFUGR	USD	AACA	31/03/2018
MELCO 4.875 06/06/25 '20	USG5975LAA47		DBFNCR	USD	AACA	31/03/2018
KNOC 2.875 03/27/22 MTN	US50066RAF38		DTFUFR	USD	AACA	31/03/2018
HZCIG 4.875 12/20/20	XS1738361473		DBFNCR	USD	AACA	31/03/2018
SOSUK 3.241 01/18/23	XS0801656330		DBFTFR	USD	AACA	31/03/2018
AGILE 8.250 Perp '23 FRN	XS0872777122		DBVUQB	USD	AACA	31/03/2018
GAZP 4.950 02/06/28 MTN	XS0885736925		DTFUFR	USD	AACA	31/03/2018
BDLLT 5.000 05/30/23	US55377WAB46		DBFNFR	USD	AACA	31/03/2018
QUEIR 6.250 11/09/19 '18	USL7877XAA74		DBFUGR	USD	AACA	31/03/2018
OCP 5.625 04/25/24	XS1061043011		DYFXXR	USD	AACA	31/03/2018
BRKME 3.500 01/10/23	USN15516AA01		DBFGGR	USD	AACA	31/03/2018
FAB 3.250 01/14/19 MTN	XS0992167865		DTFUCR	USD	AACA	31/03/2018
ALFAA 5.250 03/25/24 '23	US015398AB62		DBFUGR	USD	AACA	31/03/2018
VON 5.200 02/13/19	XS0889401054		DBFNCR	USD	AACA	31/03/2018
LKOH 6.125 11/09/20	XS0554659671		DYFXXR	USD	AACA	31/03/2018
BKCOM 3.125 08/21/20 MTN	XS1264901601		DTFUFR	USD	AACA	31/03/2018
SNHJ 1.250 10/21/23 CVT	XS1398317484		DCFGGR	EUR	AACA	31/03/2018
VOTAM 5.375 05/04/27 '27	USP98118AA38		DBFUGR	USD	AACA	31/03/2018
HALUP 4.750 06/25/22 MTN	XS0794823152		DAFXAR	USD	AACA	31/03/2018
BKCHN 2.875 04/20/22 MTN	XS1599276794		DTFXFR	USD	AACA	31/03/2018
KEPCO 3.250 06/15/25	USY4899GCB78		DBFUGR	USD	AACA	31/03/2018
METHC 5.625 04/17/20	US59125QAB41		DBFGGR	USD	AACA	31/03/2018
TTKOM 3.750 06/19/19	XS1028952155		DYFXXR	USD	AACA	31/03/2018
SASAC 2.750 09/29/26	USG8200TAH35		DBFGGR	USD	AACA	31/03/2018
EGGV 6.588 02/21/28 MTN	US03846JW487		DTFUFR	USD	AACA	31/03/2018
NOVFI 4.422 12/13/22	XS0864383723		DAFXGR	USD	AACA	31/03/2018
BDLLT 5.000 05/30/23	XS0921331509		DAFXGR	USD	AACA	31/03/2018
LGFOR 3.875 07/13/22	XS1633950453		DYFXXR	USD	AACA	31/03/2018
AABQ 3.500 02/22/22 MTN	XS1569829200		DTFUFR	USD	AACA	31/03/2018
TEMSK 4.625 09/11/19 MTN	XS0450933873		DTFXFR	USD	AACA	31/03/2018
CNCED 4.000 11/05/25	XS1308339420		DBFXGR	USD	AACA	31/03/2018
CNOOC 3.875 05/02/22	USG23530AA92		DBFGGR	USD	AACA	31/03/2018
AVIFU 2.850 09/16/20 MTN	XS1291169867		DTFXFR	USD	AACA	31/03/2018
SASAC 2.875 05/18/26	USG8450LAC84		DBFGGR	USD	AACA	31/03/2018

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ERCHM 3.950 07/05/21	XS1632225154		DYFXXR	USD	AACA	31/03/2018
VON 7.250 04/26/23 '23	US36251BAB18		DBFGGR	USD	AACA	31/03/2018
AGILE 9.000 05/21/20 '18	XS1215617272		DBFUFR	USD	AACA	31/03/2018
COMIS 4.875 05/26/21	USP30179AJ79		DBFUGR	USD	AACA	31/03/2018
NEMAK 5.500 02/28/23 CALd	USP9084BAD03		DBFUGR	USD	AACA	31/03/2018
GERFN 7.250 05/03/19 MTN	XS0779213460		DTFUFR	USD	AACA	31/03/2018
GHGV 9.250 09/15/22	XS1470699957		DYFXXR	USD	AACA	31/03/2018
CNSEC 3.125 09/17/20	XS1289509405		DBFXFR	USD	AACA	31/03/2018
INDY 6.375 01/24/23 '18	USN44525AA67		DBFUGR	USD	AACA	31/03/2018
SASAC 4.100 04/28/45	USG8201JAE13		DBFUGR	USD	AACA	31/03/2018
HALKB 4.750 02/11/21	XS1188073081		DYFXXR	USD	AACA	31/03/2018
COFX 4.750 07/15/25	USP3R94GAK53		DBFUGR	USD	AACA	31/03/2018
KRGAS 2.875 07/29/18 MTN	US50066CAF68		DTFUFR	USD	AACA	31/03/2018
FLY 6.375 10/15/21 '18	US34407DAB55		DBFUGR	USD	AACA	31/03/2018
ECO 4.000 05/07/21	USP7358RAC09		DBFUGR	USD	AACA	31/03/2018
ILGV 2.875 03/16/26	US46513CXR23		DBFUFR	USD	AACA	31/03/2018
BRTI 5.350 05/20/24	USN1384FAB15		DBFGGR	USD	AACA	31/03/2018
KEBHN 4.625 10/24/23 MTN	XS0985189678		DTFQFR	USD	AACA	31/03/2018
CGHCL 7.500 03/09/20 '18	XS1164776020		DBFUFR	USD	AACA	31/03/2018
SIGV 5.250 02/18/24	XS0982709221		DYFXXR	USD	AACA	31/03/2018
NALCL 5.375 04/24/19	XS1057852912		DBFXCR	USD	AACA	31/03/2018
KIAMO 3.250 04/21/26	USY47606AE16		DBFUGR	USD	AACA	31/03/2018
STIDE 5.750 08/15/50 '25 FRN	XS1261170515		DAVXGR	USD	AACA	31/03/2018
PAASB 8.125 04/22/18 MATd	USG9844KAA72		DBFGGR	USD	AACA	31/03/2018
ETELX 1.750 06/18/21 MTN	XS1077882121		DTFUFR	EUR	AACA	31/03/2018
KWGV 3.500 03/20/27 MTN	XS1582346968		DTFUFR	USD	AACA	31/03/2018
TENGZ 4.000 08/15/26	USG87602AA90		DBFGGR	USD	AACA	31/03/2018
EQUF 3.000 03/03/22 MTN	XS1513739927		DTFXFR	USD	AACA	31/03/2018
ESKHL 6.750 08/06/23 MTN	XS0958072240		DTFUFR	USD	AACA	31/03/2018
CNGV 2.625 11/02/27	XS1706605281		DBFXFR	USD	AACA	31/03/2018
BKCHN 3.217 07/11/22 FRN MTN	XS1641476657		DTVXFB	USD	AACA	31/03/2018
GMEXI 5.500 12/06/32	USP66208AA02		DBFSGR	USD	AACA	31/03/2018
ATCA 6.250 05/15/24 '19	USF6627WAC76		DBFSGR	USD	AACA	31/03/2018
CGHCL 7.500 01/10/23 CALd	USG24524AG84		DBFUGR	USD	AACA	31/03/2018
GRUMA 4.875 12/01/24 '24	US400131AG30		DBFUGR	USD	AACA	31/03/2018
ISCTR 5.000 06/25/21 MTN	XS1079527211		DTFXFR	USD	AACA	31/03/2018
FIBRA 5.250 12/15/24 '24	US898324AA61		DBFUGR	USD	AACA	31/03/2018
PSBR 10.200 11/06/19 MTN NACT	XS0851672435		DTFUFR	USD	AACA	31/03/2018
SASAC 6.000 10/18/23	XS0979772596		DYFXXR	USD	AACA	31/03/2018
DLWAD 7.250 01/29/24	XS1023280271		DBFXGR	USD	AACA	31/03/2018
OMGV 4.125 01/17/23 MTN	US682051AG21		DBFUGR	USD	AACA	31/03/2018

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MIN 6.250 02/07/24	US60447KAA88		DBFUGR	USD	AACA	31/03/2018
	USU84697AA60			USD	AACA	31/03/2018
ICBK 3.125 08/12/20 MTN	XS1274011102		DTFXFR	USD	AACA	31/03/2018
BKCOM 3.000 03/21/20 MTN	XS1572322235		DTFXFR	USD	AACA	31/03/2018
COBRE 4.500 09/16/25	USP3143NAW40		DBFUGR	USD	AACA	31/03/2018
AZTEC 8.250 08/09/24 '21	XS1662406468		DYFXXR	USD	AACA	31/03/2018
BPCL 4.000 05/08/25 MTN	XS1227064430		DTFUFR	USD	AACA	31/03/2018
KOREC 3.000 04/24/22 MTN	US50066KAB70		DTFUFR	USD	AACA	31/03/2018
AHTX 4.125 08/15/25 '20	USU04503AC94		DBFSGR	USD	AACA	31/03/2018
QAGV 3.250 06/02/26	XS1405782159		DBFXBR	USD	AACA	31/03/2018
TURIH 5.875 04/24/19	XS0774764152		DYFXXR	USD	AACA	31/03/2018
PLREG 5.250 04/25/19	XS1048622689		DBFXGR	USD	AACA	31/03/2018
SIOPH 8.375 02/10/22 '19	XS1157365070		DBFUFR	USD	AACA	31/03/2018
GOLLD 8.875 01/24/22 '19	USL4441PAA86		DBFGGR	USD	AACA	31/03/2018
TTGV 4.500 08/04/26	USP93960AG08		DBFUFR	USD	AACA	31/03/2018
RUGV 4.500 04/04/22	XS0767472458		DBFXFR	USD	AACA	31/03/2018
KEPCO 3.000 09/19/22 MTN	USY4899GAW34		DBFUGR	USD	AACA	31/03/2018
EMSKK 3.635 09/15/26 MTN	XS1488480333		DTFXAR	USD	AACA	31/03/2018
SGEEL 4.450 03/19/18 MTN MATd	XS0899969702		DTFUFR	USD	AACA	31/03/2018
FIBRA 6.950 01/30/44 '43	USP9406GAB43		DBFUGR	USD	AACA	31/03/2018
SUHJY 4.500 02/14/22 MTN	XS0744757526		DTFUFB	USD	AACA	31/03/2018
EGGV 7.903 02/21/48 MTN	US03846JW552		DTFUFR	USD	AACA	31/03/2018
AKBNK 4.125 04/17/18 MATd	XS0914394688		DBFUFR	USD	AACA	31/03/2018
HYMTR 2.875 03/16/21 MTN	US44920UAG31		DBFUFR	USD	AACA	31/03/2018
CNRCL 3.950 Perp '19 FRN	XS1089194341		DBFXFR	USD	AACA	31/03/2018
CATL 4.076 09/20/22 MTN	XS0831700421		DTFXFR	USD	AACA	31/03/2018
SASAC 2.375 04/12/20	USG8201NAE25		DBFUGR	USD	AACA	31/03/2018
METHC 5.625 04/17/20	XS0918297382		DYFXXR	USD	AACA	31/03/2018
SASAC 2.500 04/28/20	US82938BAB62		DBFUGR	USD	AACA	31/03/2018
GSGOV 3.000 11/18/19	XS1517154354		DBFUFR	USD	AACA	31/03/2018
COBRE 4.500 08/01/47 '47	USP3143NAZ70		DBFUGR	USD	AACA	31/03/2018
KWATR 2.750 05/23/22 MTN	XS1617140626		DTFXFB	USD	AACA	31/03/2018
NBKK 2.750 05/30/22 MTN	XS1622312434		DTFXFR	USD	AACA	31/03/2018
CCASM 5.000 02/08/48 MTN	XS1757392896		DTFXBR	USD	AACA	31/03/2018
COMIS 4.750 02/23/27	USP29595AB42		DBFUGR	USD	AACA	31/03/2018
STSBC 5.500 02/26/24 '19 MTN	XS1032750165		DTFUFR	USD	AACA	31/03/2018
STGPN 4.375 09/19/22 MTN	XS0830192711		DTFUFR	USD	AACA	31/03/2018
COPX 4.500 08/01/24 '24	US151191AZ66		DBFUGR	USD	AACA	31/03/2018
EMSKK 6.400 07/18/19 MTN	XS0805885349		DTFXAR	USD	AACA	31/03/2018
SASAC 0.500 04/27/18 MATd	XS1220876384		DYFXXR	EUR	AACA	31/03/2018
EVRE 8.250 01/28/21	XS1319822752		DYFXXR	USD	AACA	31/03/2018

Financial instrument name	Financial Instrument (ISIN)	Written description of financial instrument	Instrument Classification	Currency	Market Segment	date
ATCA 10.125 01/15/23 '19	USU64060AC77		DBFUGR	USD	AACA	31/03/2018
COBRE 3.875 11/03/21	USP3143NAN41		DBFUGR	USD	AACA	31/03/2018
SOLJ 4.500 11/14/22	US803865AA25		DBFGGR	USD	AACA	31/03/2018
SASAC 3.500 05/04/27 MTN	US857006AG58		DBFGFR	USD	AACA	31/03/2018
GARAN 5.250 09/13/22	USM8931TAF68		DBFUFR	USD	AACA	31/03/2018
GLPRN 6.500 09/22/23	XS1405775450		DYFXXR	USD	AACA	31/03/2018
KWGPP 8.975 01/14/19 '17	XS1014156274		DYFXXR	USD	AACA	31/03/2018
HKLIL 4.475 11/09/47 '22	XS1712956967		DYFXXR	USD	AACA	31/03/2018
BOCAV 3.875 05/09/19 MTN	XS1065044312		DTFXFR	USD	AACA	31/03/2018
STEEF 4.950 09/26/19	XS0783934325		DAFXGR	USD	AACA	31/03/2018
ORGGP 4.875 04/11/22	USP47773AL38		DBFUGR	USD	AACA	31/03/2018
EMIAT 5.125 12/12/22	XS1720817540		DBFNFR	USD	AACA	31/03/2018
MHPC 8.250 04/02/20	USL6366MAC75		DBFUGR	USD	AACA	31/03/2018
COLIL 6.450 06/11/34	XS1075180379		DYFXXR	USD	AACA	31/03/2018
SASAC 4.750 09/12/18	XS0968302629		DBFXGR	USD	AACA	31/03/2018
MURRE 11.250 04/15/21 '18	USU61739AD73		DBFSGR	USD	AACA	31/03/2018
MUDEV 3.000 04/19/24 MTN	XS1596070547		DTFUCR	USD	AACA	31/03/2018
SASAC 4.625 11/12/23	XS0991743401		DYFXXR	USD	AACA	31/03/2018
KEPCO 4.750 07/13/21 MTN	USY4899GAS22		DBFUFR	USD	AACA	31/03/2018
EIBKC 0.750 06/08/22 MTN	XS1624790751		DTFXFR	EUR	AACA	31/03/2018
ALRSX 7.750 11/03/20	US02109TAC62		DBFGFR	USD	AACA	31/03/2018
LPKR 7.000 04/11/22 '18 MTN	XS1054375446		DYFXXR	USD	AACA	31/03/2018
HALKB 3.875 02/05/20	US900150AB97		DBFUGR	USD	AACA	31/03/2018
KAGV 4.875 10/14/44 MTN	XS1120709826		DTFUFR	USD	AACA	31/03/2018
ENAP 4.375 10/30/24	USP37110AJ50		DBFUGR	USD	AACA	31/03/2018
STEEF 4.450 02/19/18 MATd	XS0808632847		DYFXXR	USD	AACA	31/03/2018
ICBAF 2.625 05/26/20 MTN	XS1237348070		DTFUFR	USD	AACA	31/03/2018
TLW 6.250 04/15/22 '18	USG91235AB05		DBFGGR	USD	AACA	31/03/2018
IBKKR 2.000 04/23/20 MTN	US45604HAC16		DTFUFR	USD	AACA	31/03/2018
AUBB 6.875 Perp '20 FRN	XS1133289832		DYFUXR	USD	AACA	31/03/2018
FRES 5.500 11/13/23	US358070AA88		DBFUGR	USD	AACA	31/03/2018
CKHUH 3.250 09/29/27	USG2178XAC68		DBFGFR	USD	AACA	31/03/2018
COLIL 3.950 11/15/22	XS0852986156		DYFXXR	USD	AACA	31/03/2018
ABUDH 3.650 11/02/29	XS1709529520		DBFNFR	USD	AACA	31/03/2018
KDB 3.375 09/16/25	US500630CG15		DBFUGR	USD	AACA	31/03/2018
PLZL 5.625 04/29/20	US73180YAA29		DBFGGR	USD	AACA	31/03/2018
SRJHU 3.764 09/17/24	XS1106137687		DBFUFR	USD	AACA	31/03/2018
CNDBK 2.125 06/01/21 MTN	XS1422299518		DTFXFR	USD	AACA	31/03/2018
WWCHI 1.875 05/14/18 MATd	USG9431TAA72		DBFGGR	USD	AACA	31/03/2018
BPCL 4.375 01/18/27 MTN	XS1548865911		DTFXFR	USD	AACA	31/03/2018
COAMN 4.750 09/19/18	XS0963156350		DBFXGR	USD	AACA	31/03/2018

Financial instrument name	Financial Instrument (ISIN)	Written description of financial instrument	Instrument Classification	Currency	Market Segment	date
CNGV 2.125 11/02/22	XS1706605109		DBFXFR	USD	AACA	31/03/2018
CHPGI 2.750 05/08/22	USG2120QAB26		DBFUGR	USD	AACA	31/03/2018
DBSMX 3.600 Perp '21 MTN	XS1484844656		DTFXFB	USD	AACA	31/03/2018
NALCL 3.950 05/02/18 MATd	XS0922143382		DBFUCR	USD	AACA	31/03/2018
EQUF 4.250 11/03/26 MTN	US29441WAC91		DTFUFR	USD	AACA	31/03/2018
CMXCP 7.250 01/15/21 CALd	US151290BK88		DBFUGR	USD	AACA	31/03/2018
RUGV 5.625 04/04/42	XS0767473852		DBFXFR	USD	AACA	31/03/2018
PSALM 7.250 05/27/19	USY7083VAB54		DBFGFR	USD	AACA	31/03/2018
ORDS 3.750 06/22/26 MTN	XS1435374126		DTFXFR	USD	AACA	31/03/2018
APSE 4.000 07/30/27	XS1636266832		DBFUCR	USD	AACA	31/03/2018
CTBKB 5.624 02/12/24	XS1405770733		DBFXFR	USD	AACA	31/03/2018
GLHLC 5.875 07/03/24	XS1081321595		DBFUFR	USD	AACA	31/03/2018
KEPCO 3.125 07/25/27 MTN	USY4899GCJ05		DBFUGR	USD	AACA	31/03/2018
KNOC 2.750 01/23/19 MTN	US50065WAE66		DTFUFR	USD	AACA	31/03/2018
TCZIR 4.250 07/03/19 MTN	XS1083936028		DTFXFR	USD	AACA	31/03/2018
KEPCO 3.000 09/19/22 MTN	US50064YAF07		DBFUGR	USD	AACA	31/03/2018
KAGV 5.125 07/21/25 MTN	XS1263054519		DTFXFR	USD	AACA	31/03/2018
PINGA 2.375 01/19/19 MTN	XS1344507899		DTFUFR	USD	AACA	31/03/2018
UKFIN 3.723 04/30/18 MATd	XS0922883318		DAFXFR	USD	AACA	31/03/2018
COMIS 5.750 02/14/42	USP30179AK43		DBFUGR	USD	AACA	31/03/2018
BBASC 9.250 Perp '23 FRN	US05958AAG31		DBFUQR	USD	AACA	31/03/2018
KEXIM 3.235 01/25/22 FRN	US302154CL15		DBVUGR	USD	AACA	31/03/2018
CNCOS 4.000 12/03/22	XS0858461758		DBFXGR	USD	AACA	31/03/2018
BHGV 6.125 07/05/22	US05674RAB06		DBFUFR	USD	AACA	31/03/2018
SASAC 4.000 05/04/47 MTN	USG8450LAM66		DBFGFR	USD	AACA	31/03/2018
VAKBN 6.875 02/03/25 '20 MTN	XS1175854923		DTVXGR	USD	AACA	31/03/2018
PTT 4.500 10/25/42	USY71548BZ60		DBFUGR	USD	AACA	31/03/2018
PTTGC 4.250 09/19/22	USY7150WAA37		DBFUGR	USD	AACA	31/03/2018
FWDLM 5.500 Perp '23 FRN	XS1748857379		DBFJPR	USD	AACA	31/03/2018
VED 6.000 01/31/19	USG9328DAH38		DBFUGR	USD	AACA	31/03/2018
COAMN 2.375 08/30/21 MTN	XS1481806799		DTFXCR	USD	AACA	31/03/2018
BRGV 8.875 04/15/24	US105756AZ36		DBFUFR	USD	AACA	31/03/2018
CGWAM 3.125 08/31/22 MTN	XS1645684660		DTFGGR	USD	AACA	31/03/2018
KEPCO 2.500 07/21/21 MTN	XS1341490602		DYFXXR	USD	AACA	31/03/2018
STBC 5.250 05/23/23 MTN	XS0935311240		DTFXFR	USD	AACA	31/03/2018
MUINC 6.875 11/01/41 MTN	US44985GAE17		DTFUGR	USD	AACA	31/03/2018
AIAGP 2.250 03/11/19 MTN	US00131M2A05		DTFUFR	USD	AACA	31/03/2018
CNDBK 3.250 12/04/22	XS0860855344		DYFXXR	USD	AACA	31/03/2018
BKCHN 1.875 07/12/19 MTN	XS1437622548		DTFXFR	USD	AACA	31/03/2018
CNDBK 3.014 03/06/22 FRN	XS1573944870		DTVXFR	USD	AACA	31/03/2018
RNSS 9.125 07/26/22 '19	USL90608AB30		DBFNGR	USD	AACA	31/03/2018

Financial instrument name	Financial Instrument (ISIN)	Written description of financial instrument	Instrument Classification	Currency	Market Segment	date
EGGV 6.125 01/31/22 MTN	US038461AK57		DBFUFR	USD	AACA	31/03/2018
CARA 6.125 02/04/20 '18	XS1163232900		DBFUFR	USD	AACA	31/03/2018
SUZBE 5.750 07/14/26	USA9890AAA81		DBFUGR	USD	AACA	31/03/2018
KIEPP 5.125 06/26/22	USG6710EAK67		DBFGGR	USD	AACA	31/03/2018
MUDEV 3.250 04/28/22 MTN	XS1062852253		DTFXFR	USD	AACA	31/03/2018
FAL 3.750 10/30/27 '27	US78386FAD87		DBFNGR	USD	AACA	31/03/2018
ALFAB 7.750 04/28/21	XS0620695204		DAFXGR	USD	AACA	31/03/2018
SASAC 4.875 05/17/42	USG8189YAC87		DBFUGR	USD	AACA	31/03/2018
KPCAP 3.875 11/03/19	XS1125289626		DYFXXR	USD	AACA	31/03/2018
SASAC 4.875 05/17/42	US82937JAC80		DBFUGR	USD	AACA	31/03/2018
CMB 17USDPREF PRF	XS1679508686		DBZXPR	USD	AACA	31/03/2018
AABQ 3.625 04/13/21 MTN	XS1394244252		DTFXAR	USD	AACA	31/03/2018
CNFG 9.750 07/30/19 DFTd	USP25239AB34		DBFUGR	USD	AACA	31/03/2018
IOIB 4.375 06/27/22 MTN	XS0792911298		DTFXFR	USD	AACA	31/03/2018
CRECG 3.850 02/05/23	XS0880288997		DBFUFR	USD	AACA	31/03/2018
EXIMB 4.000 01/14/23 MTN	XS0872917660		DTFUFR	USD	AACA	31/03/2018
INCDB 4.500 02/06/25	US29134XAA37		DBFUGR	USD	AACA	31/03/2018
OCP 5.625 04/25/24	US67091TAA34		DBFUGR	USD	AACA	31/03/2018
CNCBK 2.250 10/20/21 MTN	XS1506604088		DTFXFR	USD	AACA	31/03/2018
FM 6.875 03/01/26 '21	USC3535CAJ74		DBFNGR	USD	AACA	31/03/2018
MYSOV 3.043 04/22/25	USY5749LAA99		DBFUGR	USD	AACA	31/03/2018
EIBKC 3.625 07/31/24	USY23862AF56		DBFUFR	USD	AACA	31/03/2018
MXGV 4.350 01/15/47	US91087BAB62		DBFUGR	USD	AACA	31/03/2018
BKCOM 3.106 02/21/20 FRN MTN	XS1567332884		DTVXFR	USD	AACA	31/03/2018
CLINS 4.000 07/03/75 '20	XS1250898100		DYFXXR	USD	AACA	31/03/2018
WYNNM 4.875 10/01/24 '20	USG98149AC46		DBFUGR	USD	AACA	31/03/2018
BOGV 5.950 08/22/23	USP37878AB43		DBFSGR	USD	AACA	31/03/2018
KDB 2.769 02/27/20 FRN	US500630CM82		DBVUGR	USD	AACA	31/03/2018
DAHBS 4.250 11/30/26 '21 MTN	XS1515027412		DTVXGR	USD	AACA	31/03/2018
NACFN 3.375 11/05/20	USP7071QAA24		DBFGGR	USD	AACA	31/03/2018
OGIFI 2.393 04/12/22 MTN	XS1595895951		DTFXFR	USD	AACA	31/03/2018
SASAC 4.250 05/03/46	USG8200TAE04		DBFGGR	USD	AACA	31/03/2018
KMGZ 5.750 04/30/43 MTN	XS0925015157		DTFUGR	USD	AACA	31/03/2018
SASAC 2.300 06/02/21	USG8850LAB65		DBFGGR	USD	AACA	31/03/2018
VON 6.250 04/26/20 '20	XS1400710999		DYFXXR	USD	AACA	31/03/2018
SASAC 5.000 Perp '18 FRN	USG8188LAA10		DBVGQR	USD	AACA	31/03/2018
CGHCL 7.500 01/10/23 CALd	US22234XAF69		DBFUGR	USD	AACA	31/03/2018
CKHUH 1.875 10/03/21	US12563TAA88		DBFGFR	USD	AACA	31/03/2018
LBTYA 5.500 01/15/25 '19	USG9372GAG31		DBFSGR	USD	AACA	31/03/2018
CNCBK 4.650 Perp '20 FRN	XS1328130197		DBFQPR	USD	AACA	31/03/2018
SIBSK 2.950 04/16/18 MATd	XS0916902769		DTFXAR	USD	AACA	31/03/2018



Financial instrument name	Financial Instrument (ISIN)	Written description of financial instrument	Instrument Classification	Currency	Market Segment	date
HRAMG 4.500 01/16/20 MTN	XS1165659357		DTFXFR	USD	AACA	31/03/2018
PRTIL 1.250 09/15/26	XS1489391109		DYFXXB	EUR	AACA	31/03/2018
JOGV 6.125 01/29/26	US418097AG67		DBFUFR	USD	AACA	31/03/2018
SWRAY 2.750 03/07/20 MTN	XS0899374002		DTFXFR	USD	AACA	31/03/2018
KAGV 6.500 07/21/45 MTN	XS1263139856		DTFXFR	USD	AACA	31/03/2018
KSASK 3.628 04/20/27 MTN	XS1599284202		DTFUFR	USD	AACA	31/03/2018
ABUDB 2.500 10/11/22 MTN	US29135LAC46		DTFUFR	USD	AACA	31/03/2018
EXIMB 2.750 08/12/20 MTN	XS1165130219		DTFXFR	USD	AACA	31/03/2018
HAZIN 2.803 03/26/18 MATd	XS0831353361		DBFXBR	USD	AACA	31/03/2018
KMGZ 4.400 04/30/23 MTN	XS0925015074		DTFUFR	USD	AACA	31/03/2018
ARPEI 3.141 11/01/22	XS1701875475		DTFNGR	USD	AACA	31/03/2018
CGHCL 7.250 04/04/21 '18	USG24524AH67		DBFUGR	USD	AACA	31/03/2018
UC 6.375 05/02/23 MTN CALd	XS0925177130		DGFQGB	USD	AACA	31/03/2018
HKSUL 1.894 06/03/20	XS1226268735		DBFXAR	USD	AACA	31/03/2018
WUDON 4.375 03/05/21	XS1761530168		DYFXXR	USD	AACA	31/03/2018
BHGV 6.125 08/01/23	XS0956406135		DBFXFR	USD	AACA	31/03/2018
CITIC 3.125 02/28/22 MTN	XS1570263647		DTFXFR	USD	AACA	31/03/2018
HRGV 6.375 03/24/21	XS0607904264		DYFXXR	USD	AACA	31/03/2018
ADNT 4.875 08/15/26 '21	USG0086CAA11		DBFUGR	USD	AACA	31/03/2018
ATUS 5.125 12/15/21 '18	USU15684AG55		DBFUGR	USD	AACA	31/03/2018
MAPEF 3.875 01/30/23 MTN	XS0880424337		DTFXFR	USD	AACA	31/03/2018
DBSMX 2.848 07/16/19 FRN MTN	US24023KAB44		DTVNFR	USD	AACA	31/03/2018
EIBKC 2.750 11/28/22 MTN	XS1717768219		DTFXFR	USD	AACA	31/03/2018
PERTM 5.625 05/20/43 MTN	USY7138AAF76		DBFUGR	USD	AACA	31/03/2018
CNDBK 4.000 01/24/37 MTN	XS1553212371		DTFXFR	USD	AACA	31/03/2018
SMC 4.875 04/26/23 '17 MTN	XS0921226386		DTFUFR	USD	AACA	31/03/2018
RUGV 4.750 05/27/26	RU000A0JWHA4		DBFXXR	USD	AACA	31/03/2018
SGEEL 5.900 10/17/22 MTN	XS0841671000		DTFUFR	USD	AACA	31/03/2018
TAQA 5.875 12/13/21 MTN	US00386SAJ15		DBFUFR	USD	AACA	31/03/2018
QAGV 2.375 06/02/21	XS1405781698		DBFXBR	USD	AACA	31/03/2018
ATCA 6.625 10/15/25 '20	USU64060AB94		DBFGGR	USD	AACA	31/03/2018
LBTYA 5.500 08/15/26 '21	USG9371KAB64		DBFSGR	USD	AACA	31/03/2018
OTKFC 4.500 11/11/19	XS1503160571		DBFUFR	USD	AACA	31/03/2018
LOTSH 2.375 09/05/20	XS1666596397		DYFXXR	USD	AACA	31/03/2018
MUINC 5.500 03/01/22 MTN	US44985GAD34		DTFUGR	USD	AACA	31/03/2018
KEXIM 2.625 05/26/26	US302154CC16		DBFUFR	USD	AACA	31/03/2018
LBTYA 5.500 01/15/28 '22	USN9T41QAG33		DBFNGR	USD	AACA	31/03/2018
CPACC 3.125 04/24/23	US82937TAA07		DBFUGR	USD	AACA	31/03/2018
CNCBK 2.750 06/13/22 MTN	XS1629363109		DTFXFR	USD	AACA	31/03/2018
CKHUH 2.250 09/29/20	USG2178XAA03		DBFGFR	USD	AACA	31/03/2018
SASAC 4.000 05/19/25	XS1227947097		DBFXGR	USD	AACA	31/03/2018

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SASAC 3.257 04/10/19 FRN	USG82003AD93		DBVGGR	USD	AACA	31/03/2018
MEXCH 6.750 09/19/42	US59284BAD01		DBFUGR	USD	AACA	31/03/2018
KAGV 6.500 07/21/45 MTN	US486661AH44		DBFTFR	USD	AACA	31/03/2018
GAA 5.375 02/19/23	US059514AB51		DBFUFR	USD	AACA	31/03/2018
KNOC 2.125 04/14/21 MTN	US50066RAA41		DTFUFR	USD	AACA	31/03/2018
AESPA 6.000 06/25/22 '19	US00107TAA60		DBFUGR	USD	AACA	31/03/2018
KEXIM 3.250 08/12/26	US302154BN89		DBFUFR	USD	AACA	31/03/2018
AIAGP 4.500 03/16/46 '45 MTN	US00131MAE30		DTFUFR	USD	AACA	31/03/2018
KRGV 4.125 06/10/44	US50064FAL85		DBFUFR	USD	AACA	31/03/2018
GLTOM 7.000 05/04/20	XS0925043100		DYFXXR	USD	AACA	31/03/2018
SASAC 2.000 09/29/21	US82939CAG24		DBFGGR	USD	AACA	31/03/2018
FASPM 5.100 07/25/18	XS0955232854		DAFXFR	USD	AACA	31/03/2018
SWIRE 3.000 07/05/24	XS1639826251		DTFXFR	USD	AACA	31/03/2018
RAKB 3.250 06/24/19 MTN	XS1078355986		DTFXFR	USD	AACA	31/03/2018
CRDOS 8.875 09/22/20 DFTd	USP09133BF89		DBFUGR	USD	AACA	31/03/2018
KAGV 5.125 07/21/25 MTN	US486661AG60		DBFTFR	USD	AACA	31/03/2018
CHSTA 2.900 07/05/22	XS1634368507		DYFXXR	USD	AACA	31/03/2018
QAGV 4.500 01/20/22	XS0615236006		DBFXBR	USD	AACA	31/03/2018
ATCA 10.875 10/15/25 '20	USU64060AA12		DBFUGR	USD	AACA	31/03/2018
VON 5.200 02/13/19	US92718WAD11		DBFUGR	USD	AACA	31/03/2018
SWIRE 3.875 09/21/25 MTN	XS1293482599		DTFXFR	USD	AACA	31/03/2018
KRGAS 6.250 01/20/42 MTN	US50066CAD11		DTFUFR	USD	AACA	31/03/2018
EIBKC 2.500 07/31/19	USY23862AE81		DBFUFR	USD	AACA	31/03/2018
OGXP 8.500 06/01/18 DFTd	USP7356YAA12		DBFGGR	USD	AACA	31/03/2018
CNOOC 4.250 05/09/43	US12625GAD60		DBFGGR	USD	AACA	31/03/2018
BKEAS 5.500 Perp '20 MTN	XS1326527246		DTFJPR	USD	AACA	31/03/2018
QISB 3.826 08/18/19 FRN MTN	XS1475750334		DTVXAR	USD	AACA	31/03/2018
BKCHN 3.171 03/08/23 FRN MTN	XS1785829687		DTVXFR	USD	AACA	31/03/2018
BEJIN 4.500 04/25/22	USG8669QAB61		DBFGGR	USD	AACA	31/03/2018
SASAC 4.450 Perp '21 FRN	XS1768177633		DYXXR	USD	AACA	31/03/2018
	XS1720887758		DBFXFR	USD	AACA	31/03/2018
GNLQT 4.634 07/31/29	USP4909LAA81		DBFUGR	USD	AACA	31/03/2018
BEJIN 3.625 03/20/19	XS1040147479		DYFXXR	USD	AACA	31/03/2018
PLNEG 5.250 10/24/42 MTN	US71568QAB32		DTFUFR	USD	AACA	31/03/2018
CNDBK 3.375 01/24/27 MTN	XS1553212025		DTFXFR	USD	AACA	31/03/2018
MUINC 3.386 12/19/21 MTN	XS1537312172		DTFGGB	USD	AACA	31/03/2018
SINHN 4.600 Perp '23 MTN	XS1788144787		DTFXPR	USD	AACA	31/03/2018
QAGV 4.625 06/02/46	XS1405781854		DBFXBR	USD	AACA	31/03/2018
OGIFI 2.261 09/26/22 MTN	XS1687330032		DTFUFR	USD	AACA	31/03/2018
GOLLD 8.875 01/24/22 '19	US38045LAA89		DBFGGR	USD	AACA	31/03/2018
VON 7.250 04/26/23 '23	XS1400710726		DYFXXR	USD	AACA	31/03/2018

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ICBAF 3.106 12/14/20 FRN MTN	XS1734577155		DTVNFR	USD	AACA	31/03/2018
SWIRE 4.500 02/28/22 MTN	XS0751513572		DTFUFR	USD	AACA	31/03/2018
TOP 4.875 01/23/43	USY8620BAQ42		DBFUGR	USD	AACA	31/03/2018
KNOC 3.250 10/01/25	US50065XAK00		DTFUFR	USD	AACA	31/03/2018
SASAC 4.850 05/07/44	USG8449WAD68		DBFGGR	USD	AACA	31/03/2018
ICBK 3.250 09/09/22 MTN	XS1576750951		DTFXFR	USD	AACA	31/03/2018
PEMEX 2.460 12/15/25	US71654QBY70		DBFUGR	USD	AACA	31/03/2018
VANKE 3.950 12/23/19 MTN	XS1538864825		DTFXFR	USD	AACA	31/03/2018
SUJY 3.625 01/16/23	XS0873639701		DTFUFR	USD	AACA	31/03/2018
KEPCO 2.375 04/12/20	XS1590991052		DYFXXR	USD	AACA	31/03/2018
BEJIN 4.500 04/25/22	US874246AB74		DBFGGR	USD	AACA	31/03/2018
SMTLH 3.875 04/08/23	XS0909306135		DYFXXR	USD	AACA	31/03/2018
SASAC 2.500 09/13/22	US82938NAG97		DBFGGR	USD	AACA	31/03/2018
IKB IBD TRUST	XS1040691344		DTFUFR	USD	AACA	31/03/2018
COBRE 3.000 07/17/22	US21987BAQ14		DBFUFR	USD	AACA	31/03/2018
TENGZ 4.000 08/15/26	US88034QAA58		DBFGGR	USD	AACA	31/03/2018
CHENI 4.500 09/20/22 MTN	XS0831371264		DTFXFR	USD	AACA	31/03/2018
PERTM 4.875 05/03/22	US69369EAC30		DBFUFR	USD	AACA	31/03/2018
SASAC 4.375 05/22/43	USG8449VAC03		DBFUFR	USD	AACA	31/03/2018
COBRE 4.500 09/16/25	US21987BAV09		DBFUGR	USD	AACA	31/03/2018
WATIA 6.500 Perp '22 FRN	XS1575992752		DBFJPR	USD	AACA	31/03/2018
ERCAP 10.500 04/19/21 '19 MTN	XS0981028177		DAFXGR	USD	AACA	31/03/2018
DPW 3.250 05/18/20 MTN	US23330QAB14		DBFUFR	USD	AACA	31/03/2018
MMCFN 5.550 10/28/20	XS0982861287		DAFXFR	USD	AACA	31/03/2018
AXBK 3.250 05/21/20 MTN	US05463CAC64		DTFUFR	USD	AACA	31/03/2018
KRGAS 2.250 07/18/26 MTN	US50066CAL37		DTFUFR	USD	AACA	31/03/2018
CITIC 3.875 02/28/27 MTN	XS1570263563		DTFXFR	USD	AACA	31/03/2018
CCASM 4.100 03/09/24 MTN	XS1573134951		DTFXBR	USD	AACA	31/03/2018
OFFDH 8.375 09/20/20 '18	USL71626AA05		DBFSGR	USD	AACA	31/03/2018
KOREC 2.250 04/19/21 MTN	XS1389943686		DTFXFR	USD	AACA	31/03/2018
BRTI 5.350 05/20/24	US08861JAB52		DBFGGR	USD	AACA	31/03/2018
COBRE 4.250 07/17/42	USP3143NAQ71		DBFUGR	USD	AACA	31/03/2018
GAZP 9.250 04/23/19 PUT	US368266AL62		DBFSGR	USD	AACA	31/03/2018
SINSG 3.150 04/20/21	XS1394989922		DYFXXR	USD	AACA	31/03/2018
SASAC 3.500 07/30/20	XS1265180213		DBFXGR	USD	AACA	31/03/2018
KBFNG 1.625 08/01/19 MTN	US50050HAH93		DTFUFR	USD	AACA	31/03/2018
OLAM 5.350 Perp '21 MTN	XS1452359521		DTVJQR	USD	AACA	31/03/2018
CGWAM 2.625 10/27/21 MTN	XS1508917017		DTFUCR	USD	AACA	31/03/2018
GERFN 4.960 09/05/19 MTN	XS1040726587		DTFUFR	USD	AACA	31/03/2018
ICBAF 4.500 10/10/23 '18 MTN	XS0976879279		DTFXGR	USD	AACA	31/03/2018
BKCHN 3.339 07/12/19 FRN MTN	XS1437622621		DTVXFR	USD	AACA	31/03/2018

Financial instrument name	Financial Instrument (ISIN)	Written description of financial instrument	Instrument Classification	Currency	Market Segment	date
KFH 5.136 11/02/21	XS1505149325		DBFXCR	USD	AACA	31/03/2018
SASAC 1.750 05/22/18 MATd	US856899AA72		DBFUFR	USD	AACA	31/03/2018
CHGQG 4.500 08/17/26	XS1442177645		DBFXFR	USD	AACA	31/03/2018
SWIRE 4.500 10/09/23 MTN	XS0979067427		DTFUFR	USD	AACA	31/03/2018
VEFNC 4.224 11/21/18	XS0993162170		DAFXFR	USD	AACA	31/03/2018
BKCHN 5.000 11/13/24	US061202AA55		DTVUFR	USD	AACA	31/03/2018
ONGC 4.625 07/15/24	XS1079848369		DBFUCR	USD	AACA	31/03/2018
PERTM 5.250 05/23/21	USY7138AAA89		DBFUGR	USD	AACA	31/03/2018
AKBNK 6.500 03/09/18 MATd	USM0300LAC02		DBFUFR	USD	AACA	31/03/2018
PTOIM 3.125 03/18/22 MTN	USY68856AM84		DBFGGR	USD	AACA	31/03/2018
DMAIR 6.000 11/26/18	XS0995845566		DBFUFR	USD	AACA	31/03/2018
SKGTE 2.125 05/01/18 MTN MATd	US78440PAD06		DTFUGR	USD	AACA	31/03/2018
ICBAF 2.750 05/19/21 MTN	US44931DAG88		DBFUGR	USD	AACA	31/03/2018
SIGV 5.500 10/26/22	XS0847086237		DYFXXR	USD	AACA	31/03/2018
PERTM 6.000 05/03/42	USY7138AAD29		DBFUGR	USD	AACA	31/03/2018
TJMUN 2.500 05/13/19	XS1406567716		DBFUFR	USD	AACA	31/03/2018
VED 8.250 06/07/21	USG9328DAG54		DBFUGR	USD	AACA	31/03/2018
KDB 3.024 02/27/22 FRN	US500630CN65		DBVUGR	USD	AACA	31/03/2018
KRGV 3.875 09/11/23	US50064FAK03		DBFUFR	USD	AACA	31/03/2018
EGGV 5.577 02/21/23 MTN	US03846JW305		DTFUFR	USD	AACA	31/03/2018
CMXCP 6.000 04/01/24 '19	US12516UAD72		DBFGGR	USD	AACA	31/03/2018
SUHUK 4.750 05/31/21 MTN	XS1418634959		DTFXFR	USD	AACA	31/03/2018
BOCAV 3.875 04/27/26 '26 MTN	US09681LAB62		DTFNFR	USD	AACA	31/03/2018
PERTM 4.875 05/03/22	USY7138AAC46		DBFUGR	USD	AACA	31/03/2018
CSPLT 3.100 12/02/19	XS1525599335		DYFXXR	USD	AACA	31/03/2018
HPHT 2.875 03/17/20	USG22117AB45		DBFGFR	USD	AACA	31/03/2018
GLHLC 4.375 07/03/19	XS1081319698		DBFUFR	USD	AACA	31/03/2018
DAARR 6.875 03/21/23 MTN	XS1794398831		DTFUFR	USD	AACA	31/03/2018
ESKHL 6.750 08/06/23 MTN	US29646AAA43		DTFUFR	USD	AACA	31/03/2018
OGXP 8.375 04/01/22 DFTd	USA6111FAA69		DBFGGR	USD	AACA	31/03/2018
BRTI 5.125 03/11/23	US08861JAA79		DBFUGR	USD	AACA	31/03/2018
WYNNM 4.875 10/01/24 '20	US98313RAC07		DBFUGR	USD	AACA	31/03/2018
ONGC 3.750 07/27/26	XS1457499645		DBFUCR	USD	AACA	31/03/2018
SIOLH 6.000 07/30/24	XS1090864528		DBFUCR	USD	AACA	31/03/2018
IGT 6.250 02/15/22 '21	USG4863AAB47		DBFSGR	USD	AACA	31/03/2018
HRAMG 3.375 01/24/20	XS1555076329		DTFXFR	USD	AACA	31/03/2018
COBRE 5.625 09/21/35	USP3143NAG99		DBFUFR	USD	AACA	31/03/2018
CHCHG 3.625 01/20/20	XS1549334503		DYFXXR	USD	AACA	31/03/2018
LIFEH 4.250 10/16/22	XS0841191991		DBFXFR	USD	AACA	31/03/2018
TEVA 6.000 04/15/24 '24	US88167AAH41		DBFNFR	USD	AACA	31/03/2018
OCBC 4.000 10/15/24 '19 MTN	US69033CAB54		DTFUGR	USD	AACA	31/03/2018

Financial instrument name	Financial Instrument (ISIN)	Written description of financial instrument	Instrument Classification	Currency	Market Segment	date
HYMTR 3.000 08/29/22 MTN	US44920UAK43		DBFUFR	USD	AACA	31/03/2018
VIKHG 5.875 09/15/27 '22	USG9363BAD22		DBFUGR	USD	AACA	31/03/2018
SIGV 4.125 02/18/19	XS0982708926		DYFXXR	USD	AACA	31/03/2018
BBKB 3.500 03/24/20 MTN	XS1207170736		DTFUFR	USD	AACA	31/03/2018
CHIIN 5.450 Perp '19 FRN	XS1103748791		DBVXQR	USD	AACA	31/03/2018
CHAOY 6.525 04/25/19	XS1398697026		DYFXXR	USD	AACA	31/03/2018
TJMUN 5.800 Perp '21 FRN	XS1789638480		DBFUPR	USD	AACA	31/03/2018
GZGVT 3.000 06/04/18	XS1239407502		DYFXXR	USD	AACA	31/03/2018
TEF 3.875 10/12/22	USP9047EAA66		DBFUGR	USD	AACA	31/03/2018
CMHIC 4.750 08/03/25 MTN	XS1269724826		DYFXXB	USD	AACA	31/03/2018
SAELC 3.473 04/08/23	XS0908512410		DBFXBR	USD	AACA	31/03/2018
GLDER 4.625 05/21/23	USG3958RAB53		DBFUGR	USD	AACA	31/03/2018
MAPEF 5.000 04/30/29	XS1062038143		DTFXFR	USD	AACA	31/03/2018
ENNEG 6.000 05/13/21	USG3066LAA91		DBFUGR	USD	AACA	31/03/2018
CINDA 16USDPREF PRF	XS1496760239		DYZXXR	USD	AACA	31/03/2018
BRTI 4.375 06/10/25	US08860HAA23		DBFUGR	USD	AACA	31/03/2018
PCPDT 4.750 03/09/22	XS1572363858		DYFXXR	USD	AACA	31/03/2018
EIBKC 3.625 07/31/24	US30216HAD17		DBFUFR	USD	AACA	31/03/2018
SASAC 4.000 09/13/47	US82938NAJ37		DBFGGR	USD	AACA	31/03/2018
SASAC 4.000 05/04/47 MTN	US857006AK60		DBFGFR	USD	AACA	31/03/2018
DBSMX 2.246 07/16/19 MTN	US24023KAA60		DTFNFR	USD	AACA	31/03/2018
SASAC 2.125 05/03/19	USG8200TAA81		DBFGGR	USD	AACA	31/03/2018
CHMBC 3.377 03/09/23 FRN MTN	XS1789639884		DTVNFR	USD	AACA	31/03/2018
CHPRP 13.500 10/16/18 '18	XS0941934944		DYFXXR	USD	AACA	31/03/2018
ORDS 3.250 02/21/23 MTN	US74735K2A99		DTFNFR	USD	AACA	31/03/2018
HNLCF 4.500 08/17/18	XS1265418217		DBFUFR	USD	AACA	31/03/2018
NBKK 2.750 05/30/22 MTN	US62877PAA21		DTFUFR	USD	AACA	31/03/2018
DOID 7.750 02/13/22 '20	USY71300AA84		DBFUGR	USD	AACA	31/03/2018
QINGD 4.750 02/12/20	XS1171484832		DBFXFR	USD	AACA	31/03/2018
OGIFI 3.100 03/15/23	XS1789173157		DTFGFR	USD	AACA	31/03/2018
CSHCE 7.500 03/10/20 '18 DFTd	XS1200439609		DBFUFR	USD	AACA	31/03/2018
CMBLM 3.250 11/29/21 MTN	XS1522927752		DTFXFR	USD	AACA	31/03/2018
STTVB 6.315 02/22/18 MTN MATd	XS0592794597		DTFUCR	USD	AACA	31/03/2018
OCBC 4.250 06/19/24 MTN	US69033CAC38		DTFUFR	USD	AACA	31/03/2018
TEF 3.875 10/12/22	US87936UAA79		DBFUGR	USD	AACA	31/03/2018
BHMUT 5.750 08/01/22 '19	USG65309AA76		DBFGGR	USD	AACA	31/03/2018
PYGV 4.700 03/27/27	US699149AD22		DBFUFR	USD	AACA	31/03/2018
BOCHL 2.875 06/30/20 MTN	XS1252209322		DTFXFR	USD	AACA	31/03/2018
KOS 7.875 08/01/21 '17	US500688AB21		DBFSDR	USD	AACA	31/03/2018
BBASC 9.000 Perp '24 FRN	US05958AAL26		DBFUQR	USD	AACA	31/03/2018
KAGV 3.875 10/14/24 MTN	XS1120709669		DTFUFR	USD	AACA	31/03/2018

Financial instrument name	Financial Instrument (ISIN)	Written description of financial instrument	Instrument Classification	Currency	Market Segment	date
LBTYA 6.375 04/15/23 '18	USU5528DAA82		DBFSGR	USD	AACA	31/03/2018
HNAIR 5.500 06/21/18 MATd	XS1619567834		DBFXFR	USD	AACA	31/03/2018
LENVO 4.750 03/29/23 MTN	XS1765886244		DTFXBR	USD	AACA	31/03/2018
BBASC 5.875 01/26/22	US05958AAD00		DBFUGR	USD	AACA	31/03/2018
KDB 3.375 03/12/23	US500630CU09		DBFUFR	USD	AACA	31/03/2018
ABUDB 3.125 05/03/26 MTN	XS1402929746		DTFXFR	USD	AACA	31/03/2018
CGWAM 3.875 08/31/27 MTN	XS1645684827		DTFGGR	USD	AACA	31/03/2018
COTY 6.500 04/15/26 '21	USU2203CAA90		DBFNGR	USD	AACA	31/03/2018
MUDEV 5.500 04/20/21 MTN	XS0619200990		DTFUCR	USD	AACA	31/03/2018
QINGD 3.875 12/12/20	XS1726069625		DYFXXR	USD	AACA	31/03/2018
ZZGOV 2.980 10/19/19	XS1506390340		DBFXFR	USD	AACA	31/03/2018
MMCFN 4.375 04/30/18 MATd	XS0922134712		DAFXFR	USD	AACA	31/03/2018
DPSUK 4.291 02/20/19	XS1035007530		DBFXFR	USD	AACA	31/03/2018
KDB 1.375 09/12/19	US500630CK27		DBFUFR	USD	AACA	31/03/2018
YKBNK 5.250 12/03/18 MTN	XS0994815016		DTFXFR	USD	AACA	31/03/2018
HALKB 4.750 02/11/21	US900150AD53		DBFUGR	USD	AACA	31/03/2018
LMRFD 3.958 05/07/25	US513063AA53		DBFGGR	USD	AACA	31/03/2018
SASAC 3.250 04/29/19 MTN	USG816AMAC61		DBFGGR	USD	AACA	31/03/2018
SAGV 2.375 10/26/21 MTN	US80413TAA79		DTVUFR	USD	AACA	31/03/2018
KEPCO 2.625 06/19/22	USY4836TBF76		DBFUGR	USD	AACA	31/03/2018
COLIL 5.375 10/29/23	XS0972980097		DYFXXR	USD	AACA	31/03/2018
SAELC 4.000 04/08/24	US80413MAA27		DBFUGR	USD	AACA	31/03/2018
ORDS 5.000 10/19/25 MTN	US74733LAE20		DBFSFR	USD	AACA	31/03/2018
KTCRP 2.500 07/18/26	USY49915AZ70		DBFUGR	USD	AACA	31/03/2018
MYSOV 3.043 04/22/25	US56108LAA44		DBFUGR	USD	AACA	31/03/2018
JD 3.875 04/29/26	US47215PAC05		DBFUGR	USD	AACA	31/03/2018
OMF 6.750 12/15/19 CALd	US68268DAA37		DBFUGR	USD	AACA	31/03/2018
KNOC 2.500 10/24/26 MTN	US50066RAD89		DTFUFR	USD	AACA	31/03/2018
GARAN 6.250 04/20/21	US900148AA51		DBFUFR	USD	AACA	31/03/2018
SASAC 2.250 05/04/20 MTN	US857006AD28		DBFGFR	USD	AACA	31/03/2018
COLIL 6.375 10/29/43	XS0985567881		DYFXXR	USD	AACA	31/03/2018
CHMBC 2.500 05/05/20 MTN	XS1605717724		DTFXFR	USD	AACA	31/03/2018
NEINH 3.875 06/04/25 MTN	XS1242348164		DTFXFR	USD	AACA	31/03/2018
BIMBO 4.875 06/27/44	US40052VAD64		DBFGGR	USD	AACA	31/03/2018
NEMAK 5.500 02/28/23 CALd	US88033HAA68		DBFUGR	USD	AACA	31/03/2018
HALKB 4.750 06/04/19	US900150AC70		DBFUGR	USD	AACA	31/03/2018
PUMAN 6.750 02/01/21 CALd	XS1022807090		DYFXXR	USD	AACA	31/03/2018
SHING 3.875 03/24/26 MTN	US82460EAJ91		DTFNFR	USD	AACA	31/03/2018
DAHSB 6.625 02/11/20 MTN	XS0483583737		DTFUFR	USD	AACA	31/03/2018
TAKNG 3.500 01/19/22	XS1547355427		DYFXXR	USD	AACA	31/03/2018
GTGV 4.500 05/03/26	USP5015VAF33		DBFUGR	USD	AACA	31/03/2018

Financial instrument name	Financial Instrument (ISIN)	Written description of financial instrument	Instrument Classification	Currency	Market Segment	date
SMCMI 4.125 10/07/19	US81663NAA54		DBFUGR	USD	AACA	31/03/2018
ETELX 3.500 06/18/24 MTN	XS1077883012		DTFUFGR	USD	AACA	31/03/2018
SASAC 6.000 09/12/23	XS0970892724		DBFXGR	USD	AACA	31/03/2018
URI 4.875 01/15/28 '23	US911365BJ21		DBFUGR	USD	AACA	31/03/2018
GAA 4.750 09/26/22	US40053FAB40		DBFUGR	USD	AACA	31/03/2018
TMKCP 7.750 01/27/18 MATd	XS0585211591		DBFUCR	USD	AACA	31/03/2018
VIIRE 7.748 02/02/21	US918242AD06		DBFSGR	USD	AACA	31/03/2018
IDGV 4.125 01/15/25 MTN	US455780BT24		DBFUGR	USD	AACA	31/03/2018
CHNFA 4.750 12/04/37	XS1728342640		DBFUCR	USD	AACA	31/03/2018
PAPWD 9.500 08/15/19 '18	US69884LAA70		DBFSGR	USD	AACA	31/03/2018
ICBAF 3.200 11/10/20 MTN	USY3R559AF96		DBFUGR	USD	AACA	31/03/2018
ABUDB 3.125 10/11/27 MTN	US29135LAA89		DTFUGR	USD	AACA	31/03/2018
USIME 7.250 01/18/18 MATd	USG93085AA94		DBFGGR	USD	AACA	31/03/2018
DBKPH 5.500 03/25/21	XS0592233729		DBFXFR	USD	AACA	31/03/2018
INAHS 4.500 09/15/23 '19	USD6710TAB64		DBFSGR	USD	AACA	31/03/2018
KRGAS 6.250 01/20/42 MTN	US50066AAD54		DTFUGR	USD	AACA	31/03/2018
CNOOC 3.875 05/02/22	US12623UAA34		DBFGGR	USD	AACA	31/03/2018
CKHUH 2.750 03/29/23	US12563XAB73		DBFGFR	USD	AACA	31/03/2018
IOBK 4.625 02/21/18 MTN MATd	XS0773015853		DTFUGR	USD	AACA	31/03/2018
QAGV 9.750 06/15/30	US74727PAE16		DBFUGR	USD	AACA	31/03/2018
CMXCP 6.125 05/05/25 '20	US151290B515		DBFSGR	USD	AACA	31/03/2018
MUDEV 5.500 12/15/21	US256853AB86		DBFSGR	USD	AACA	31/03/2018
NAGRI 2.875 07/17/22 MTN	US65540KAB17		DTFUGR	USD	AACA	31/03/2018
TENCN 3.375 05/02/19 MTN	US88032WAB28		DTFUGR	USD	AACA	31/03/2018
MXCAT 3.875 04/30/28 '28	US59284MAC82		DBFSGR	USD	AACA	31/03/2018
INSPV 3.094 03/31/25 MTN	XS1210507650		DTFXAR	USD	AACA	31/03/2018
WFD 3.250 10/05/20 '20	US92890HAE27		DBFUGR	USD	AACA	31/03/2018
AAL 4.125 04/15/21	US034863AM25		DBFUGR	USD	AACA	31/03/2018
WECC 6.500 09/11/19 '18	XS1107316041		DYFXXR	USD	AACA	31/03/2018
AIAGP 3.200 03/11/25 '24 MTN	US00131MAB90		DTFUGR	USD	AACA	31/03/2018
WFD 2.700 09/17/19 '19	US92890HAB87		DBFGGR	USD	AACA	31/03/2018
KMGZ 6.375 04/09/21 MTN	XS0556885753		DTFUDR	USD	AACA	31/03/2018
SAN 5.625 09/15/45	US80281LAB18		DBFUGR	USD	AACA	31/03/2018
ANDV 4.750 12/15/23 '23	USU88149AK22		DBFUGR	USD	AACA	31/03/2018
SASAC 3.900 Perp '22 FRN	XS1622745203		DBFXPR	USD	AACA	31/03/2018
SUMFG 4.850 03/01/22	XS0748939880		DTFUGR	USD	AACA	31/03/2018
PARKS 4.500 05/03/18 MATd	XS0920864708		DBFUGR	USD	AACA	31/03/2018
PKO 4.630 09/26/22 MTN	XS0783934085		DAFXGR	USD	AACA	31/03/2018
PERP 3.250 06/08/26 '26	USF7061BAQ35		DBFUGR	USD	AACA	31/03/2018
ANZ 4.400 05/19/26	US052528AK26		DBFUGR	USD	AACA	31/03/2018
ESSI 2.500 06/30/22 MTN	FR0013266236		DBFXXB	USD	AACA	31/03/2018

Financial instrument name	Financial Instrument (ISIN)	Written description of financial instrument	Instrument Classification	Currency	Market Segment	date
ABHDG 5.000 11/27/18	XS1324216768		DAFXFR	USD	AACA	31/03/2018
EDF 4.600 01/27/20	US268317AD63		DBFUGR	USD	AACA	31/03/2018
BAYG 3.375 10/08/24	USU07264AG68		DBFGGR	USD	AACA	31/03/2018
	US056732AJ97		DBFUFR	USD	AACA	31/03/2018
ING 5.000 06/09/21	USN4578BQA53		DBFUFR	USD	AACA	31/03/2018
F 3.470 04/05/21	US345397YZ01		DBFUGR	USD	AACA	31/03/2018
ABN 4.800 04/18/26 MTN	US00084DAL47		DTVUGR	USD	AACA	31/03/2018
IDGV 6.750 01/15/44 MTN	USY20721BK48		DBFUGR	USD	AACA	31/03/2018
SMRKA 6.950 07/10/42	US48667DAD66		DBFUFR	USD	AACA	31/03/2018
ABN 4.400 03/27/28 '23 FRN	XS1586330604		DTVXFB	USD	AACA	31/03/2018
AAL 4.125 09/27/22	US034863AG56		DBFGGR	USD	AACA	31/03/2018
ABN 2.450 06/04/20 MTN	US00084DAJ90		DTFUFR	USD	AACA	31/03/2018
AIRP 1.750 09/27/21 '21	US00913RAB24		DBFGGR	USD	AACA	31/03/2018
ING 2.000 11/26/18 MTN	US44987CAJ71		DTVUGR	USD	AACA	31/03/2018
NDA 4.250 09/21/22 MTN	US65557HAD44		DTFUFR	USD	AACA	31/03/2018
BHP 6.750 10/19/75 '25 FRN	USQ12441AB91		DBFUGR	USD	AACA	31/03/2018
BP 2.518 01/16/20	XS1069612122		DTFUFB	USD	AACA	31/03/2018
IMB 3.500 02/11/23 '22	USG4721VBL74		DBFGGR	USD	AACA	31/03/2018
SWEDX 2.375 02/27/19 MTN	XS1039278202		DTFUFR	USD	AACA	31/03/2018
AIRP 1.750 09/27/21 '21	USF0183JHN49		DBFGGR	USD	AACA	31/03/2018
UBSN 2.200 06/08/20 '20 MTN	US902674XF24		DBFNCR	USD	AACA	31/03/2018
LBCNL 6.875 05/15/23 '18	US50177WAA99		DBFUGR	USD	AACA	31/03/2018
ADB 1.000 08/16/19 MTN	US045167DQ35		DBFUFR	USD	AACA	31/03/2018
AKBNK 5.125 03/31/25 MTN	US00971YAF79		DTFUGR	USD	AACA	31/03/2018
MPFST 4.250 10/01/45 '25 MTN	XS1221106641		DBFQFR	USD	AACA	31/03/2018
PHAGB 4.204 02/13/18 MATd	XS0888245122		DYFXXR	USD	AACA	31/03/2018
UBSN 2.200 06/08/20 '20	USH7220NAC41		DBFNCR	USD	AACA	31/03/2018
AAL 3.625 05/14/20 CALd	US034863AN08		DBFUGR	USD	AACA	31/03/2018
STAN 3.200 04/17/25	XS1219971774		DTFXFR	USD	AACA	31/03/2018
ZLION 6.125 12/20/22	US98977BAB45		DBFUGR	USD	AACA	31/03/2018
BAYG 3.000 10/08/21	US07274EAF07		DBFGGR	USD	AACA	31/03/2018
AIRP 2.250 09/27/23 '23	USF0183JHP96		DBFGGR	USD	AACA	31/03/2018
HUAYF 4.000 12/02/19	XS1139661224		DYFXXR	USD	AACA	31/03/2018
IMB 4.250 07/21/25 '25 MTN	USG4721VNU46		DBFUGR	USD	AACA	31/03/2018
ABN 4.800 04/18/26 MTN	XS1392917784		DTFXFR	USD	AACA	31/03/2018
ECO 4.000 05/07/21	US680617AB35		DBFUFR	USD	AACA	31/03/2018
YIWUG 4.000 12/05/20	XS1712239463		DBFNCR	USD	AACA	31/03/2018
STAN 5.200 01/26/24 MTN	XS0969864916		DTFXFR	USD	AACA	31/03/2018
TENA 3.244 10/19/26 MTN	XS1505674918		DTFXAR	USD	AACA	31/03/2018
CIFIG 7.750 06/05/20 '18	XS1160444391		DBFUFR	USD	AACA	31/03/2018
CBKG 8.125 09/19/23 MTN	US20259BAA98		DTFUFR	USD	AACA	31/03/2018



Financial instrument name	Financial Instrument (ISIN)	Written description of financial instrument	Instrument Classification	Currency	Market Segment	date
PERP 3.250 06/08/26 '26	US714264AM01		DBFUGR	USD	AACA	31/03/2018
NAGRI 1.875 09/12/21 MTN	US65540KAA34		DTFUFGR	USD	AACA	31/03/2018
AFD 2.000 03/18/19 MTN	XS1046325640		DTFUFGR	USD	AACA	31/03/2018
NDA 4.875 05/13/21 MTN	US65557HAA05		DTFUFGR	USD	AACA	31/03/2018
SOGN 2.500 04/08/21 MTN	US83368RAG74		DTFUFGR	USD	AACA	31/03/2018
ABN 2.450 06/04/20 MTN	XS1241945473		DTFXFR	USD	AACA	31/03/2018
VOWG 2.450 11/20/19	XS1139232299		DBFUFGR	USD	AACA	31/03/2018
MAERS 3.875 09/28/25 '25	USK0479SAE83		DBFUGR	USD	AACA	31/03/2018
WFD 3.750 09/17/24 '24	US92890HAC60		DBFGGR	USD	AACA	31/03/2018
SAN 5.625 09/15/45	XS1291352711		DTFUFGR	USD	AACA	31/03/2018
BARC 3.750 05/15/24	US06739FHV67		DBFUGR	USD	AACA	31/03/2018
CRH 3.875 05/18/25 '25	USU1302DAA91		DBFGGR	USD	AACA	31/03/2018
STAN 3.050 01/15/21	XS1346651737		DTFXFR	USD	AACA	31/03/2018
SWEDX 2.000 05/12/20	XS1231116481		DMXXXB	USD	AACA	31/03/2018
RDS 4.000 10/15/21	US05541VAE65		DBFGGR	USD	AACA	31/03/2018
DANO 3.000 06/15/22	USF12033AZ33		DBFUGR	USD	AACA	31/03/2018
MAERS 2.875 09/28/20	USK0479SAD01		DBFUGR	USD	AACA	31/03/2018
DAIG 2.375 08/01/18	USU2339CBF42		DBFUGR	USD	AACA	31/03/2018
BNP 4.625 03/13/27 MTN	US05581LAC37		DTVUGR	USD	AACA	31/03/2018
TD 2.250 09/25/19	US891145W592		DBFUFGR	USD	AACA	31/03/2018
HX 4.850 03/15/26 '25	US448579AF96		DBFUGR	USD	AACA	31/03/2018
AIRP 2.250 09/27/23 '23	US00913RAC07		DBFGGR	USD	AACA	31/03/2018
BAYG 3.375 10/08/24	US07274EAG89		DBFGGR	USD	AACA	31/03/2018
STAN 3.200 04/17/25 MTN	US853254AX89		DBFUGR	USD	AACA	31/03/2018
MITBK 1.950 09/19/19	USJ7772GBA25		DBFUGR	USD	AACA	31/03/2018
CRH 5.125 05/18/45 '44	US12626PAN33		DBFGGR	USD	AACA	31/03/2018
SOGN 2.625 09/16/20 MTN	US83368RAF91		DTFUFGR	USD	AACA	31/03/2018
AIRP 1.375 09/27/19	USF0183JHM65		DBFGGR	USD	AACA	31/03/2018
CMCSA 6.450 03/15/37	US20030NAM39		DBFGGR	USD	AACA	31/03/2018
AIAGP 3.125 03/13/23 MTN	HK0000142494		DTFXFR	USD	AACA	31/03/2018
ING 2.750 03/22/21	US44987DAM83		DTFUFGR	USD	AACA	31/03/2018
AIRP 2.500 09/27/26 '26	USF0183JHQ79		DBFGGR	USD	AACA	31/03/2018
BNP 3.375 01/09/25 MTN	US09659X2D34		DTFUFGR	USD	AACA	31/03/2018
SMAVT 3.000 07/15/22 '22	US78448TAB89		DBFGGR	USD	AACA	31/03/2018
SOGN 2.500 04/08/21 MTN	US83368TAD00		DTFTFR	USD	AACA	31/03/2018
DNB 2.000 05/28/20 MTN	US25600WAE03		DTFUFGR	USD	AACA	31/03/2018
ING 2.050 08/15/21	USN45780CZ97		DBFUFGR	USD	AACA	31/03/2018
ANZ 2.300 06/01/21 MTN	US05253JAM36		DTFNFR	USD	AACA	31/03/2018
ESGV PO Str 07/30/18	ES00000121F4		DBZTFB	EUR	AACA	31/03/2018
SOLB 3.400 12/03/20 '20	USU8344PAA76		DBFGFR	USD	AACA	31/03/2018
STAN 5.200 01/26/24	US853254AL42		DBFUGR	USD	AACA	31/03/2018

Financial instrument name	Financial Instrument (ISIN)	Written description of financial instrument	Instrument Classification	Currency	Market Segment	date
STAN 2.100 08/19/19	XS1480699484		DTFXFR	USD	AACA	31/03/2018
TOYOM 1.550 07/13/18 MTN	US89236TCP84		DTFUFR	USD	AACA	31/03/2018
CM 0.100 12/14/18 MTN	XS1332474912		DGFNEB	EUR	AACA	31/03/2018
BPCE 2.125 09/17/20 MTN	FR0011565985		DTFXXB	EUR	AACA	31/03/2018
TD 2.250 03/15/21	USC88660FF47		DBFUGR	USD	AACA	31/03/2018
ESGV IO Str 01/31/25	ES0000011991		DBZTFB	EUR	AACA	31/03/2018
NDA 1.875 09/17/18 MTN	US65557CAQ69		DTFUFR	USD	AACA	31/03/2018
BPCE 0.375 02/10/23 MTN	FR0013111903		DBFXXB	EUR	AACA	31/03/2018
NDA 4.875 05/13/21 MTN	US65557FAA49		DTFUFR	USD	AACA	31/03/2018
BUNTF 1.750 03/17/20	US30254WAG42		DBFUFR	USD	AACA	31/03/2018
AAL 9.375 04/08/19 CALd	USG03762HG25		DBFUGR	USD	AACA	31/03/2018
SMAVT 2.650 07/15/21	US78448TAA07		DBFGGR	USD	AACA	31/03/2018
GLENX 6.200 06/15/35	US655422AV53		DBFUGR	USD	AACA	31/03/2018
BAYG 3.000 10/08/21	USU07264AF85		DBFGGR	USD	AACA	31/03/2018
CAGR 4.000 01/17/22	FR0011179852		DBFXXB	EUR	AACA	31/03/2018
VRACH 0.375 11/22/24	XS1722558258		DTFGGB	EUR	AACA	31/03/2018
MZHFN 2.632 04/12/21	US60687YAB56		DBFUFR	USD	AACA	31/03/2018
MQG 4.875 06/10/25 MTN	US55608YAB11		DTFUFR	USD	AACA	31/03/2018
CADES 1.875 02/12/22 MTN	XS1188127788		DTFXFR	USD	AACA	31/03/2018
CMCSA 6.400 04/30/40	US63946BAF76		DBFUGR	USD	AACA	31/03/2018
EIB 1.875 10/15/19	XS0821238226		DTFCFB	USD	AACA	31/03/2018
ESGV PO Str 10/31/24	ES00000126X6		DBZTFB	EUR	AACA	31/03/2018
ESGV IO Str 10/31/18	ES00000122B1		DBZTFB	EUR	AACA	31/03/2018
ISP 5.000 01/27/21	IT0004839046		DBFSFB	EUR	AACA	31/03/2018
BARC 2.500 02/20/19	US06739FHT12		DBFUGR	USD	AACA	31/03/2018
BEGV 2.875 09/18/24 MTN	BE6271706747		DTFNFR	USD	AACA	31/03/2018
BPCE 5.150 07/21/24 MTN	US05578UAB08		DTFUFR	USD	AACA	31/03/2018
JBIC 2.375 11/16/22	US471048BP23		DBFTGR	USD	AACA	31/03/2018
BARC 2.875 06/08/20	US06738EAG08		DBFUGR	USD	AACA	31/03/2018
JBIC 2.875 07/21/27	US471048BM91		DBFGGR	USD	AACA	31/03/2018
TD 2.500 01/18/22	USC8888MNS37		DBFUGR	USD	AACA	31/03/2018
RDS 5.125 10/15/41	US05541VAF31		DBFGGR	USD	AACA	31/03/2018
CADES 3.375 03/20/24 MTN	XS1046806821		DTFUFR	USD	AACA	31/03/2018
DNB 1.450 03/21/18 FRN MATd	US25600WAD20		DTFUFR	USD	AACA	31/03/2018
ANZ 5.100 01/13/20 MTN	US05252BAN91		DTFUFR	USD	AACA	31/03/2018
CAFDC 2.000 04/12/19 MTN	US06675FAG28		DTFNGR	USD	AACA	31/03/2018
ESGV PO Str 04/30/20	ES00000122I6		DBZTFB	EUR	AACA	31/03/2018
ING 2.750 03/22/21	US44987CAM01		DTFUFR	USD	AACA	31/03/2018
JBIC 1.500 07/21/21	US471048AW82		DBFGGR	USD	AACA	31/03/2018
STAN 4.050 04/12/26	US853254AZ38		DBFUGR	USD	AACA	31/03/2018
WBC 2.000 05/21/19	US96122WAG50		DTFUFR	USD	AACA	31/03/2018

Financial instrument name	Financial Instrument (ISIN)	Written description of financial instrument	Instrument Classification	Currency	Market Segment	date
KFW 2.000 11/30/21 MTN	US500769HD99		DBFUFR	USD	AACA	31/03/2018
BNS 0.100 01/21/19	XS1346816322		DGFNER	EUR	AACA	31/03/2018
AVGO 3.000 01/15/22 '21	US11134LAC37		DBFUGR	USD	AACA	31/03/2018
LM 4.750 03/15/26	US524901AV77		DBFUGR	USD	AACA	31/03/2018
IADB 3.000 02/21/24 MTN	US4581X0CF37		DTFUFR	USD	AACA	31/03/2018
QBE 3.000 10/21/22 MTN	XS1589873097		DTFXFR	USD	AACA	31/03/2018
REP 5.500 05/15/42 '41	US87425EAN31		DBFUGR	USD	AACA	31/03/2018
KHDRW 2.471 03/31/25	XS1203164782		DBFXAR	USD	AACA	31/03/2018
POB 3.900 07/21/25 MTN	US638602BP66		DBFUGR	USD	AACA	31/03/2018
ANZ 2.550 11/23/21 MTN	US05253JQA40		DTFNFR	USD	AACA	31/03/2018
SOGN 2.625 09/16/20 MTN	US83368TAC27		DTFTFR	USD	AACA	31/03/2018
NISMO 2.350 03/04/19	US654740AH26		DBFUGR	USD	AACA	31/03/2018
CNAX 4.000 10/16/23 '23	US15639KAA07		DBFUGR	USD	AACA	31/03/2018
LLOY 3.500 05/14/25	US53944VAH24		DBFUFR	USD	AACA	31/03/2018
ITGV 0.750 01/15/18 MATd	IT0005058463		DBFUFB	EUR	AACA	31/03/2018
HSBA 3.500 06/23/24	US40434CAD74		DBFUFR	USD	AACA	31/03/2018
EDP 5.250 01/14/21 MTN	US26835PAD24		DBFUFR	USD	AACA	31/03/2018
SOGN 5.000 01/17/24	US83367TBG31		DBFUFR	USD	AACA	31/03/2018
EWRSF 0.125 05/05/22	DE000BHY0GP5		DBFSFB	EUR	AACA	31/03/2018
SWEDX 2.375 02/27/19 MTN	US87020PAD96		DTFUFR	USD	AACA	31/03/2018
DAIG 2.000 08/03/18	US233851BZ62		DBFUGR	USD	AACA	31/03/2018
SDFLC 0.375 05/11/24	FR0013255858		DTFXXB	EUR	AACA	31/03/2018
CQP 5.000 03/15/27 '26	US785592AR74		DBFSGR	USD	AACA	31/03/2018
AGBKC 2.125 10/20/18 MTN	XS1308276168		DTFUFR	USD	AACA	31/03/2018
CNOOC 5.000 05/02/42	USG23530AB75		DBFGGR	USD	AACA	31/03/2018
KIAMO 3.500 10/25/27	USY47606AH47		DBFNGR	USD	AACA	31/03/2018
BIRG 0.625 03/14/25	XS1791443440		DTFSFB	EUR	AACA	31/03/2018
LAPST 2.375 01/15/24 MTN	FR0011688464		DTFXXB	EUR	AACA	31/03/2018
STAN 1.700 04/17/18 MATd	US853254AU41		DBFUGR	USD	AACA	31/03/2018
STAN 2.400 09/08/19	XS1107562594		DTFXFR	USD	AACA	31/03/2018
UC 2.750 01/31/20	IT0004887078		DBFSFB	EUR	AACA	31/03/2018
CKHUH 1.875 10/03/21	USG2176WAA48		DBFGFR	USD	AACA	31/03/2018
NAB 1.875 07/12/21 MTN	US63254AAR95		DTFUFR	USD	AACA	31/03/2018
RABO 0.875 02/08/28	XS1766477522		DTFXFB	EUR	AACA	31/03/2018
ING 2.050 08/17/18	US44987CAE84		DTFUFR	USD	AACA	31/03/2018
HALUP 4.450 04/16/21 MTN	XS1057389600		DTFXFR	USD	AACA	31/03/2018
DTEG 4.875 03/06/42	US25156PAR47		DBFUGR	USD	AACA	31/03/2018
SPRBG 0.250 08/30/26	XS1482554075		DMXXXB	EUR	AACA	31/03/2018
BNP 0.250 09/02/21	FR0013106622		DBFXXB	EUR	AACA	31/03/2018
EEB 6.125 11/10/21 CALd	USP37100AA51		DBFUFR	USD	AACA	31/03/2018
GEELY 2.750 05/26/21	XS1412748136		DBFNFR	USD	AACA	31/03/2018

Financial instrument name	Financial Instrument (ISIN)	Written description of financial instrument	Instrument Classification	Currency	Market Segment	date
BMY 4.500 03/01/44 '43	US110122AX68		DBFUGR	USD	AACA	31/03/2018
ING 2.700 08/17/20	US44987CAG33		DTFUFRR	USD	AACA	31/03/2018
SHING 2.250 04/15/20 MTN	US82460CAH79		DTFNFR	USD	AACA	31/03/2018
PERTM 6.500 05/27/41	USY7138AAB62		DBFUGR	USD	AACA	31/03/2018
WBC 2.300 05/26/20	US961214CP61		DBFUGR	USD	AACA	31/03/2018
RELI 4.125 01/28/25	US759470AQ02		DBFUGR	USD	AACA	31/03/2018
CKHUH 7.450 11/24/33	US44841SAC35		DBFGGR	USD	AACA	31/03/2018
BRK 6.350 07/15/38	US695114CJ56		DBFSGR	USD	AACA	31/03/2018
NRG 9.125 05/01/31	US60467PAJ30		DBFUGR	USD	AACA	31/03/2018
CNDT 10.500 12/15/24 '20	USU20547AA09		DBFUGR	USD	AACA	31/03/2018
CSGN 6.000 02/15/18 MATd	US22541HCC43		DBFUGR	USD	AACA	31/03/2018
QATPE 5.298 09/30/20	USM8221WAA91		DBFSGR	USD	AACA	31/03/2018
TMB 3.108 10/01/21 MTN	XS1388084169		DTFXFR	USD	AACA	31/03/2018
QATPE 6.750 09/30/19	USM8222MAG70		DBFGGR	USD	AACA	31/03/2018
SEB 1.750 03/19/18 MTN MATd	US830505AP84		DBFUGR	USD	AACA	31/03/2018
SHEGS 5.125 01/23/19	XS0996662853		DBFUCR	USD	AACA	31/03/2018
CHMBK 2.375 05/14/18 MTN MATd	XS1227726087		DTFUFRR	USD	AACA	31/03/2018
LSTMF 8.625 02/01/20 DFTd	USC72377AB77		DBFUGR	USD	AACA	31/03/2018
BKCOM 2.625 03/21/21	XS1379108456		DYFXR	USD	AACA	31/03/2018
KBFNG 1.625 08/01/19 MTN	US50050GAH11		DTFUFRR	USD	AACA	31/03/2018
DNB 1.875 11/21/22	XS0856976682		DGFXEB	EUR	AACA	31/03/2018
SASAC 3.250 09/13/27	US82938NAH70		DBFGGR	USD	AACA	31/03/2018
BMGV 3.717 01/25/27 '26	USG10367AD52		DBFUGR	USD	AACA	31/03/2018
COXET 4.700 12/15/42	US224044BY29		DBFUGR	USD	AACA	31/03/2018
ARLG 1.875 04/01/19	XS1204620915		DGFSFB	USD	AACA	31/03/2018
KTCRP 2.625 08/07/22	US48268KAF84		DBFUFRR	USD	AACA	31/03/2018
LLOY 6.500 09/14/20 MTN	US53947NAA28		DTFUFRR	USD	AACA	31/03/2018
KEPCO 2.500 06/02/20	US5006EPAF84		DBFUGR	USD	AACA	31/03/2018
PERP 4.250 07/15/22	US714264AH16		DBFUGR	USD	AACA	31/03/2018
MUDEV 3.750 04/19/29 MTN	XS1598828298		DTFXFR	USD	AACA	31/03/2018
NISMO 2.550 03/08/21	US654740AN93		DBFUGR	USD	AACA	31/03/2018
EIDPT 4.400 04/01/24 '24	US29336UAB35		DBFUGR	USD	AACA	31/03/2018
STEL 4.625 10/15/19 MTN	XS0457559838		DTFXFR	USD	AACA	31/03/2018
QATPE 5.838 09/30/27	USM8222MAA01		DBFSGR	USD	AACA	31/03/2018
EIBKC 0.625 12/02/21	XS1521637113		DBFUFRR	EUR	AACA	31/03/2018
ORDS 3.750 06/22/26 MTN	US68341PAA75		DBFGGR	USD	AACA	31/03/2018
AALX 3.575 07/15/29	US02376UAA34		DMFSGR	USD	AACA	31/03/2018
MITBK 2.050 03/06/19	US86563VAH24		DBFUGR	USD	AACA	31/03/2018
QATPE 6.750 09/30/19	US75405UAG13		DBFGGR	USD	AACA	31/03/2018
QAGV 5.250 01/20/20	US74727PAK75		DBFUGR	USD	AACA	31/03/2018
BKCHN 2.250 07/12/21 MTN	XS1437622977		DTFXFR	USD	AACA	31/03/2018

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CSCO 1.650 06/15/18 MATd	US17275RAU68		DBFUGR	USD	AACA	31/03/2018
RIOFN 9.250 07/06/24	USU76673AA72		DBFSGR	USD	AACA	31/03/2018
FRMEN 6.375 03/30/38 '37	USP39198AA76		DBFSGR	USD	AACA	31/03/2018
CHISH 4.250 01/28/19	XS1017786143		DBFXGR	USD	AACA	31/03/2018
IBKKR 2.250 02/06/20 MTN	XS1514047312		DTFUFR	USD	AACA	31/03/2018
SIGV 4.750 05/10/18 MATd	XS0927637495		DBFXFR	USD	AACA	31/03/2018
JBIC 2.375 07/21/22	US471048BL19		DBFGGR	USD	AACA	31/03/2018
PSHXX 5.500 07/15/22 '22	XS1242956966		DBFUFR	USD	AACA	31/03/2018
IMB 3.750 07/21/22 '22 MTN	US453140AE55		DBFUGR	USD	AACA	31/03/2018
QATPE 6.332 09/30/27	USM8222MAD40		DBFUFR	USD	AACA	31/03/2018
AXIA 4.357 03/24/26 MTN	XS1382802095		DTFXAR	USD	AACA	31/03/2018
KRHIW 3.059 04/20/20 FRN MTN	US50065KAD46		DTVUFR	USD	AACA	31/03/2018
MCO 4.875 02/15/24 '23	US615369AC97		DBFUGR	USD	AACA	31/03/2018
ICBAF 2.875 10/12/22 MTN	XS1691909177		DTFNFR	USD	AACA	31/03/2018
LLOY 1.750 05/14/18 MATd	US53944VAG41		DBFUFR	USD	AACA	31/03/2018
PHGV 7.500 09/25/24	US718286BC07		DBFSGR	USD	AACA	31/03/2018
DIJA 3.500 Perp '22 MTN	XS1629465797		DTFXPR	USD	AACA	31/03/2018
BJLAN 7.125 Perp '19 MTN	XS1144953442		DTVXPR	USD	AACA	31/03/2018
KNOC 2.892 03/27/20 FRN MTN	US50066RAE62		DTVUFR	USD	AACA	31/03/2018
FHGRU 10.750 01/22/20 '18	XS0876181537		DYFXXR	USD	AACA	31/03/2018
RELI 4.500 10/19/20	USU75888AA26		DBFGGR	USD	AACA	31/03/2018
ORDS 5.000 10/19/25 MTN	XS0551307100		DTFXFR	USD	AACA	31/03/2018
KMI 7.250 06/01/18 MATd	US28336LBR96		DBFUFR	USD	AACA	31/03/2018
CKHUH 3.250 09/29/27	US12563XAC56		DBFGFR	USD	AACA	31/03/2018
PTTEP 3.707 09/16/18	USY7145PCM87		DBFUGR	USD	AACA	31/03/2018
MYASG 3.179 04/27/26	USY54788AA57		DBFSFR	USD	AACA	31/03/2018
CLPHL 4.250 Perp '19 FRN	XS1064021246		DBVXQR	USD	AACA	31/03/2018
DIANJ 4.050 Perp '19 FRN	XS1120652455		DBVXQR	USD	AACA	31/03/2018
KNOC 2.000 10/24/21 MTN	US50066RAC07		DTFUFR	USD	AACA	31/03/2018
RELI 6.250 10/19/40	US759468AB78		DBFGGR	USD	AACA	31/03/2018
KEBHN 1.750 10/18/19	US482466AA70		DBFUGR	USD	AACA	31/03/2018
AIBG 2.250 03/26/21	XS1048644907		DMXXB	EUR	AACA	31/03/2018
DTEG 6.750 08/20/18	US25156PAL76		DBFUGR	USD	AACA	31/03/2018
WAKGS 4.646 07/06/21	US930815AB18		DBFUGR	USD	AACA	31/03/2018
COAMN 4.250 Perp FRN MTN	XS1692177857		DTFXCR	USD	AACA	31/03/2018
AIO 4.625 09/23/20	US04363UAB26		DBFGGR	USD	AACA	31/03/2018
KDB 1.500 01/22/18 MATd	US500630BY30		DBFUFR	USD	AACA	31/03/2018
VISJE 7.750 06/01/20 '18	US92840KAA43		DBFUGR	USD	AACA	31/03/2018
RELI 4.875 02/10/45	USY72570AM99		DBFUGR	USD	AACA	31/03/2018
POB 4.000 09/14/26 MTN	US63859WAE93		DTFUFR	USD	AACA	31/03/2018
SIEG 3.250 05/27/25	USN82008AE85		DBFUGR	USD	AACA	31/03/2018

Financial instrument name	Financial Instrument (ISIN)	Written description of financial instrument	Instrument Classification	Currency	Market Segment	date
SIEG 2.200 03/16/20	USN82008AP33		DBFGGR	USD	AACA	31/03/2018
CEN 4.875 01/20/23	US15132HAD35		DBFGGR	USD	AACA	31/03/2018
MAPEF 3.508 05/21/20 MTN	XS1069869839		DTFXCR	USD	AACA	31/03/2018
SMTLI 6.500 09/20/73 '23 FRN	USJ77549AA18		DBFUGR	USD	AACA	31/03/2018
MELCO 8.500 12/01/20 '18	USG85381AA26		DBFGGR	USD	AACA	31/03/2018
WBC 1.850 11/26/18	US96122XAF50		DTFUFR	USD	AACA	31/03/2018
POSCO 5.250 04/14/21	US693483AC38		DBFUGR	USD	AACA	31/03/2018
AALX 3.600 04/15/31	US02377CAA27		DAFSAR	USD	AACA	31/03/2018
MUDEV 7.625 05/06/19 MTN	XS0426993571		DTFUFR	USD	AACA	31/03/2018
RABO 2.750 01/10/22	US21688AAJ16		DTFUFR	USD	AACA	31/03/2018
PKD 6.750 07/15/22 '18	US701081AX97		DBFUGR	USD	AACA	31/03/2018
SEK 1.125 04/05/18 MTN MATd	US00254ELS99		DTFUFR	USD	AACA	31/03/2018
SIEG 2.350 10/15/26	US82620KAL70		DBFUGR	USD	AACA	31/03/2018
WAKGS 4.646 07/06/21	USY9485PAB86		DBFUGR	USD	AACA	31/03/2018
ANZ 4.875 01/12/21 MTN	US05252BBK44		DTFUFR	USD	AACA	31/03/2018
HRG 7.875 07/15/19 CALd	US40434JAD28		DBFUGR	USD	AACA	31/03/2018
IMB 3.750 07/21/22 '22 MTN	USG4721VNT72		DBFUGR	USD	AACA	31/03/2018
SIEG 2.150 05/27/20	US82620KAC71		DBFUGR	USD	AACA	31/03/2018
ENRAN 5.750 09/01/20 '20	US75886AAK43		DBFUGR	USD	AACA	31/03/2018
MITBK 2.050 10/18/19	US86563VAG41		DBFUFR	USD	AACA	31/03/2018
TEF 3.192 04/27/18 MATd	US87938WAQ69		DBFUGR	USD	AACA	31/03/2018
ING 2.050 08/15/21	US449786BJ07		DBFUFR	USD	AACA	31/03/2018
NAB 2.250 03/16/21 MTN	US63253XAJ81		DTFUFR	USD	AACA	31/03/2018
HEIN 2.750 04/01/23	US423012AD54		DBFUGR	USD	AACA	31/03/2018
FIBRA 6.950 01/30/44 '43	US898324AB45		DBFUGR	USD	AACA	31/03/2018
CKHUH 3.250 11/08/22	US44842CAB90		DBFGGR	USD	AACA	31/03/2018
ADB 2.000 04/24/26 MTN	US045167DN04		DBFUFR	USD	AACA	31/03/2018
T 5.000 03/01/21	US00206RDA77		DBFUGR	USD	AACA	31/03/2018
BILT 9.680 Perp '21 FRN	USN08328AA95		DBFUPR	USD	AACA	31/03/2018
CNOOC 4.200 05/05/45	US12634GAC78		DBFGGR	USD	AACA	31/03/2018
SUMFG 1.762 10/19/18	US865622CC65		DBFUGR	USD	AACA	31/03/2018
IADB 0.875 03/15/18 MTN MATd	US4581X0BZ00		DTFUFR	USD	AACA	31/03/2018
AIAGP 4.500 03/16/46 '45 MTN	US00131LAE56		DTFUFR	USD	AACA	31/03/2018
TD 2.250 03/15/21	US8911457V09		DBFUGR	USD	AACA	31/03/2018
UBSG 4.875 08/04/20 MTN	US90261XGD84		DTFNFR	USD	AACA	31/03/2018
ABGSU 7.875 Perp '22 FRN	XS1609448979		DBFQPR	USD	AACA	31/03/2018
EIB 2.250 08/15/22	US298785GX89		DBFUFR	USD	AACA	31/03/2018
KEY 3.180 10/15/27	US49306SAA42		DBFUGR	USD	AACA	31/03/2018
SIEG 3.400 03/16/27	USN82008AU28		DBFGGR	USD	AACA	31/03/2018
CSGN 1.700 04/27/18 MTN MATd	US22546QAV95		DTFUFR	USD	AACA	31/03/2018
MSFT 1.625 12/06/18	US594918AV63		DBFUGR	USD	AACA	31/03/2018

Financial instrument name	Financial Instrument (ISIN)	Written description of financial instrument	Instrument Classification	Currency	Market Segment	date
NAB 3.375 01/14/26	US63254AAP30		DTFUFR	USD	AACA	31/03/2018
NIB 1.250 08/02/21 MTN	US65562QBC87		DTFCFR	USD	AACA	31/03/2018
PENSK 4.250 01/17/23	US709599AN48		DBFUGR	USD	AACA	31/03/2018
CAFDC 2.750 10/15/20 MTN	US06675GAF28		DTFNFR	USD	AACA	31/03/2018
CNTCN 8.750 01/23/21 '19	XS1219965297		DYFXXR	USD	AACA	31/03/2018
CGWAM 2.250 10/27/19 MTN	XS1508916639		DTFUCR	USD	AACA	31/03/2018
KIEPP 5.250 06/27/29	US675758AM80		DBFUGR	USD	AACA	31/03/2018
STAN 2.250 04/17/20	US853254AW07		DBFUGR	USD	AACA	31/03/2018
IBRD 1.875 10/07/22	US459058ES86		DBFTFR	USD	AACA	31/03/2018
CAFDC 2.750 10/15/20 MTN	US06675FAF45		DTFNFR	USD	AACA	31/03/2018
IFC 1.750 09/16/19 MTN	US45950KCD00		DBFUFR	USD	AACA	31/03/2018
KAGV 3.875 10/14/24 MTN	US486661AE13		DBFUGR	USD	AACA	31/03/2018
MSFT 5.300 02/08/41	US594918AM64		DBFUFR	USD	AACA	31/03/2018
WBC 1.375 05/30/18 FRN MATd	US96122XAE85		DTVUFR	USD	AACA	31/03/2018
BPCE 2.500 12/10/18 MTN	US05578BAB27		DTFUFR	USD	AACA	31/03/2018
NDA 2.250 05/27/21 MTN	US65557CAS26		DTFUFR	USD	AACA	31/03/2018
ABN 2.500 10/30/18 MTN	XS0987211181		DTFXFR	USD	AACA	31/03/2018
BMO 2.500 01/11/22	US06367XD243		DBFGFR	USD	AACA	31/03/2018
QAGV 2.375 06/02/21	US74727PAT84		DBFUGR	USD	AACA	31/03/2018
MIEHO 7.500 04/25/19 '18	USG61157AC01		DBFUGR	USD	AACA	31/03/2018
NLGV 1.250 01/15/18 MATd	NL0010200606		DBFXN	EUR	AACA	31/03/2018
COF 2.950 07/23/21 '21	US14042E3Y48		DBFUGR	USD	AACA	31/03/2018
BOCAV 2.375 09/15/21 '21 MTN	US09681LAC46		DTFNFR	USD	AACA	31/03/2018
CMP 4.875 07/15/24 '24	US20451NAE13		DBFUGR	USD	AACA	31/03/2018
PNC 3.250 06/01/25 '25 MTN	US69353REQ74		DTFUFR	USD	AACA	31/03/2018
NBR 9.250 01/15/19	US629568AT31		DBFUGR	USD	AACA	31/03/2018
SIEG 2.150 05/27/20	USN82008AC20		DBFUGR	USD	AACA	31/03/2018
IBM 5.600 11/30/39	US459200GS40		DBFUGR	USD	AACA	31/03/2018
RABO 2.250 01/14/20 MTN	US21688AAD46		DTFUFR	USD	AACA	31/03/2018
UBSG 1.800 03/26/18 MTN MATd	US90261XHH89		DTFNFR	USD	AACA	31/03/2018
SPRBG 0.125 11/12/18 MTN	XS1320110791		DMXXB	EUR	AACA	31/03/2018
OMGV 3.875 03/08/22	US682051AD99		DBFUFR	USD	AACA	31/03/2018
AL 3.875 04/01/21 '21	US00912XAM65		DBFUGR	USD	AACA	31/03/2018
SASAC 4.750 07/30/25	XS1265180643		DBFXGR	USD	AACA	31/03/2018
NTPC 4.500 03/19/28 MTN	XS1792122266		DTFXFR	USD	AACA	31/03/2018
TD 2.500 01/18/22	US891160NR02		DBFUGR	USD	AACA	31/03/2018
COXET 3.250 12/15/22	US224044BW62		DBFUGR	USD	AACA	31/03/2018
SIEG 2.700 03/16/22	USN82008AR98		DBFGGR	USD	AACA	31/03/2018
BNS 1.875 09/20/21	US06416AAA07		DTFUFR	USD	AACA	31/03/2018
DEGV IO Str 07/04/43	DE0001143469		DBZTFB	EUR	AACA	31/03/2018
JBIC 1.750 07/31/18	US471048AF59		DBFGGR	USD	AACA	31/03/2018

Financial instrument name	Financial Instrument (ISIN)	Written description of financial instrument	Instrument Classification	Currency	Market Segment	date
EMBI 1.875 02/27/19 MTN	IT0005000374		DTFSFB	EUR	AACA	31/03/2018
CFG 2.500 03/14/19 '19 MTN	US17401QAD34		DTFUGR	USD	AACA	31/03/2018
CBA 2.300 03/12/20 MTN	US20271RAK68		DTFNFR	USD	AACA	31/03/2018
NDA 2.500 09/17/20 MTN	US65557CAR43		DTFUFU	USD	AACA	31/03/2018
SIEG 2.200 03/16/20	US82620KAP84		DBFGGR	USD	AACA	31/03/2018
ANZ 2.625 05/19/22	US05253JAS06		DTFNFR	USD	AACA	31/03/2018
DBSMX 2.980 07/25/22 FRN MTN	US24023LAC00		DTVNFR	USD	AACA	31/03/2018
SASAC 4.000 09/13/47	USG8201NAJ12		DBFGGR	USD	AACA	31/03/2018
CBA 0.250 04/14/21	XS1394181157		DGFSEB	EUR	AACA	31/03/2018
KEPCO 2.625 06/19/22	US5006EPAG67		DBFUGR	USD	AACA	31/03/2018
KDB 1.500 05/30/18 MTN MATd	XS0938197059		DTFUFU	EUR	AACA	31/03/2018
BRKME 4.500 01/10/28	US10554TAB17		DBFGGR	USD	AACA	31/03/2018
KRYPF 5.875 04/06/21 MTN	XS0611607879		DTFUFU	USD	AACA	31/03/2018
SOGN 4.250 04/14/25	US83367TBJ79		DBFUGR	USD	AACA	31/03/2018
WFT 9.875 02/15/24 '23	US947075AL15		DBFGGR	USD	AACA	31/03/2018
AZULV 5.875 10/26/24 '21	US05502FAA66		DBFGGR	USD	AACA	31/03/2018
KEXIM 3.335 03/17/21 FRN MTN	XS1373988853		DTVUFU	USD	AACA	31/03/2018
ROLT 8.875 07/24/19 '17	USU77583AA79		DBFGGR	USD	AACA	31/03/2018
ICAD 3.375 09/29/23	FR0011577188		DBFXXB	EUR	AACA	31/03/2018
CANDF 1.125 02/13/25 MTN	XS1770927629		DTFCFR	EUR	AACA	31/03/2018
XMMPG 4.500 01/30/23	XS1756497944		DBFUFU	USD	AACA	31/03/2018
ITGV IO Str 11/01/21	IT0001247284		DBZUFU	EUR	AACA	31/03/2018
AMXL 3.000 07/12/21	XS0802174044		DYFXXR	EUR	AACA	31/03/2018
F 2.875 10/01/18	US345397WL33		DBFUGR	USD	AACA	31/03/2018
NDA 2.250 05/27/21 MTN	US65557DAR26		DTFNFR	USD	AACA	31/03/2018
TJMUN 4.500 12/16/19	XS1529757830		DBFXCR	USD	AACA	31/03/2018
CM 2.350 07/27/22	US136069UT60		DBFGFR	USD	AACA	31/03/2018
MZFG 3.200 03/26/25 MTN	USJ46186BC59		DBFUFU	USD	AACA	31/03/2018
BDLLT 8.625 06/22/20	US55377WAA62		DBFUGR	USD	AACA	31/03/2018
ORDS 4.750 02/16/21 MTN	US74733LAD47		DBFUGR	USD	AACA	31/03/2018
KRGAS 3.500 07/02/26	US50066AAH68		DTFUFU	USD	AACA	31/03/2018
SHB 1.750 04/09/20	US85235YAE32		DTFUFU	USD	AACA	31/03/2018
HSPFN 2.350 03/13/20 MTN	XS1577688085		DTFUFU	USD	AACA	31/03/2018
FIS 2.000 04/15/18 MATd	US31620MAJ53		DBFUGR	USD	AACA	31/03/2018
CNCTI 6.000 05/07/24 '19 MTN	XS0985263150		DTFUFU	USD	AACA	31/03/2018
KFW 2.625 01/25/22	US500769EX80		DBFUFU	USD	AACA	31/03/2018
TWX 6.950 01/15/28	US887315BM03		DBFUFU	USD	AACA	31/03/2018
BPCE 1.625 01/26/18 MTN MATd	US05578DAQ51		DTFUFU	USD	AACA	31/03/2018
IFDEV 2.375 05/21/19	XS0877604990		DBFUCR	USD	AACA	31/03/2018
DAIG 3.000 02/22/21	USU2339CCX49		DBFGGR	USD	AACA	31/03/2018
BNS 1.875 09/20/21	US06416BAA89		DTFUFU	USD	AACA	31/03/2018



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AGBKC 2.750 10/20/20 MTN	XS1303791336		DTFUFR	USD	AACA	31/03/2018
SHING 3.875 03/24/26 MTN	US82460CAJ36		DTFNFR	USD	AACA	31/03/2018
CNCBK 1.500 02/11/20 MTN	XS1185597975		DTFXFR	EUR	AACA	31/03/2018
MEXCH 5.875 09/17/44	US59284BAE83		DBFUGR	USD	AACA	31/03/2018
KFW 2.750 10/01/20	US500769FW98		DBFUGR	USD	AACA	31/03/2018
MUINC 5.000 11/15/20 MTN	US44985GAB77		DBFUGR	USD	AACA	31/03/2018
CBKG 1.000 06/25/18 MTN MATd	DE000CZ40JR9		DTFSFB	EUR	AACA	31/03/2018
IADB 1.750 08/24/18	US4581X0BR83		DTFUFR	USD	AACA	31/03/2018
MYL 3.125 01/15/23	US628530AV91		DBFUGR	USD	AACA	31/03/2018
SAELC 5.500 04/08/44	US80413MAB00		DBFUGR	USD	AACA	31/03/2018
SASAC 5.375 10/17/43	USG8200QAC09		DBFGGR	USD	AACA	31/03/2018
GGBRD 7.000 01/20/20	US37373UAA25		DBFGGR	USD	AACA	31/03/2018
KSASK 2.894 04/20/22 MTN	US48266XAA37		DSXXXX	USD	AACA	31/03/2018
TAQA 4.375 06/22/26 MTN	US00388WAC55		DTFNFR	USD	AACA	31/03/2018
CBA 0.500 07/27/26	XS1458458665		DGFUEB	EUR	AACA	31/03/2018
DTEG 2.225 01/17/20	USN27915AN24		DBFSFR	USD	AACA	31/03/2018
KEBHN 3.046 04/05/20 FRN MTN	US482466AC37		DBVUGR	USD	AACA	31/03/2018
CMA 4.000 07/27/25	US200339DX48		DBFUFR	USD	AACA	31/03/2018
MTRCN 2.500 11/02/26	XS1509084775		DTFXFR	USD	AACA	31/03/2018
NANHA 3.150 07/21/20 '19	XS1643564187		DBFNCR	USD	AACA	31/03/2018
SASAC 2.375 04/12/20	US82938NAE40		DBFUGR	USD	AACA	31/03/2018
CNCBK 3.000 12/04/22 MTN	XS1727497049		DTFXFR	USD	AACA	31/03/2018
SIEG 3.250 05/27/25	US82620KAE38		DBFUGR	USD	AACA	31/03/2018
BNG 1.750 03/24/20 MTN	XS1207311652		DTFUFR	USD	AACA	31/03/2018
GAZP 4.950 07/19/22	US368266AR33		DBFUFR	USD	AACA	31/03/2018
SKG 4.875 09/15/18 CALd	USG82493AC42		DBFGGR	USD	AACA	31/03/2018
SEK 1.875 06/17/19 MTN	US00254EMC39		DTFUFR	USD	AACA	31/03/2018
T 7.700 05/01/32	US00184AAG04		DBFGGR	USD	AACA	31/03/2018
EIBKC 2.921 06/08/20 FRN MTN	XS1624817208		DTVXFR	USD	AACA	31/03/2018
QUEIR 5.250 07/30/18 '18	USG7306EAA67		DBFSGR	USD	AACA	31/03/2018
CNCBK 4.250 08/20/24 '19 MTN	XS1100009874		DTVXGR	USD	AACA	31/03/2018
SWEDX 2.650 03/10/21 MTN	US87020PAG28		DTFUFR	USD	AACA	31/03/2018
YNNAN 3.000 04/26/19	XS1396364496		DBFXFR	USD	AACA	31/03/2018
CKHUC 4.000 Perp '22 FRN	US12561AAA16		DBFGQR	USD	AACA	31/03/2018
NLGV 4.000 07/15/18	NL0006227316		DBFTFN	EUR	AACA	31/03/2018
BNP 0.375 07/22/24	FR0013238797		DTFXXB	EUR	AACA	31/03/2018
BIC 5.950 06/03/21	USP1329PAW97		DBFUFR	USD	AACA	31/03/2018
CEZP 4.500 06/29/20 MTN	XS0521158500		DTFUCB	EUR	AACA	31/03/2018
VOWG 2.125 11/20/18	XS0995839833		DYFXXR	USD	AACA	31/03/2018
FSPCN 5.375 10/17/18	XS0955717946		DYFXXR	USD	AACA	31/03/2018
CNCTI 3.236 12/14/20 FRN	XS1733220112		DYVXXR	USD	AACA	31/03/2018

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CNCBK 3.121 12/04/20 FRN MTN	XS1727496744		DTVXFR	USD	AACA	31/03/2018
IADB 3.875 10/28/41 MTN	US4581X0BT40		DTFUFR	USD	AACA	31/03/2018
RELI 6.250 10/19/40	USU75888AB09		DBFGGR	USD	AACA	31/03/2018
COSL 3.250 09/06/22	US12624LAA26		DBFGGR	USD	AACA	31/03/2018
SIIND 3.125 07/25/22	XS1645113165		DBFNFR	USD	AACA	31/03/2018
EIB 1.000 06/15/18 MATd	US298785GC43		DBFUFR	USD	AACA	31/03/2018
ATUS 5.375 07/15/23 '18	USU0207AAA35		DBFSGR	USD	AACA	31/03/2018
CEBCP 8.500 11/15/19	XS0854763355		DYFXXR	USD	AACA	31/03/2018
COLIL 5.950 05/08/24	XS1063561499		DYFXXR	USD	AACA	31/03/2018
KEXIM 3.250 11/10/25	US302154BY45		DBFUFR	USD	AACA	31/03/2018
KEXIM 2.125 01/25/20	US302154CJ68		DBFUGR	USD	AACA	31/03/2018
PTGV 05/18/18 MATd	PTPBTPGE0034		DYZTXB	EUR	AACA	31/03/2018
ITGV IO Str 03/01/21	IT0004957889		DBZUFB	EUR	AACA	31/03/2018
GAA 6.250 05/12/26	US059514AC35		DBFUFR	USD	AACA	31/03/2018
SBAB 0.500 01/29/25	XS1759602953		DTFSGB	EUR	AACA	31/03/2018
HSBA 1.700 03/05/18 MATd	US40428HPQ91		DBFUFR	USD	AACA	31/03/2018
NDA 1.375 01/15/20 MTN	XS0874351728		DGFXFB	EUR	AACA	31/03/2018
EGGV 5.875 06/11/25 MTN	US03846JW222		DTFUFR	USD	AACA	31/03/2018
BIRG 0.500 01/20/20	XS1170193061		DGFSFB	EUR	AACA	31/03/2018
	DE000DHY4887		DTFSFB	EUR	AACA	31/03/2018
NEWNI 1.750 10/08/18	XS0977140531		DGFSEB	EUR	AACA	31/03/2018
COMIS 5.750 02/14/42	US200447AC45		DBFUGR	USD	AACA	31/03/2018
DE 1.300 03/12/18 MTN MATd	US24422ESB64		DTFUFR	USD	AACA	31/03/2018
F 2.240 06/15/18 MATd	US345397XH12		DBFUFR	USD	AACA	31/03/2018
T 6.550 02/15/39	US00206RAS13		DBFUGR	USD	AACA	31/03/2018
DANSK 0.750 11/22/27	XS1720947917		DMXXXB	EUR	AACA	31/03/2018
PTTGC 4.250 09/19/22	US69369VAA98		DBFUGR	USD	AACA	31/03/2018
WBC 2.125 07/09/19	XS0801654558		DMXXXB	EUR	AACA	31/03/2018
SOGN 2.875 03/14/19 MTN	FR0011215516		DTFXXB	EUR	AACA	31/03/2018
MQG 0.375 03/03/21	XS1371532547		DGFSEB	EUR	AACA	31/03/2018
SFDPI 0.250 03/10/22	BE0002499748		DBFSFR	EUR	AACA	31/03/2018
KHC 5.200 07/15/45 '45	USU42314AC51		DBFUGR	USD	AACA	31/03/2018
ITGV 08/01/18	IT0004848716		DBZUFB	EUR	AACA	31/03/2018
RY 0.500 12/16/20	XS1287843905		DMXXXR	EUR	AACA	31/03/2018
CDRHA 4.000 01/10/22	FR0011057306		DTFXXN	EUR	AACA	31/03/2018
ABN 2.375 01/23/24	XS1020769748		DMXXXB	EUR	AACA	31/03/2018
SEB 0.150 02/11/21	XS1362319284		DMXXXB	EUR	AACA	31/03/2018
STAN 2.100 08/19/19	US853254BB50		DBFUGR	USD	AACA	31/03/2018
KOMBK 2.125 03/15/19 MTN	XS1014772310		DTFNFR	USD	AACA	31/03/2018
TD 1.950 04/02/20	US8911453Y83		DBFGGR	USD	AACA	31/03/2018
DBKG 2.125 03/01/19	DE000DB5DCM7		DTFSFB	EUR	AACA	31/03/2018

Financial instrument name	Financial Instrument (ISIN)	Written description of financial instrument	Instrument Classification	Currency	Market Segment	date
CRE 5.375 09/16/20	US05954TAF84		DBFUGR	USD	AACA	31/03/2018
ITGV 6.875 09/27/23	US465410AH18		DBFXFR	USD	AACA	31/03/2018
STAN 5.700 01/25/22	XS0736418962		DTFXFB	USD	AACA	31/03/2018
SHB 1.875 10/02/19 MTN	US85235XAC92		DTFUFR	USD	AACA	31/03/2018
TRNET 4.000 07/26/22 MTN	US89378TAC71		DTFUFR	USD	AACA	31/03/2018
DANSK 1.250 06/11/21	XS1071388117		DMXXB	EUR	AACA	31/03/2018
BJLAN 3.875 01/25/20 MTN	XS1551761999		DTFXFR	USD	AACA	31/03/2018
SWRAY 3.625 01/13/26 MTN	XS1341169867		DTFXFR	USD	AACA	31/03/2018
KRGAS 2.750 07/20/22 MTN	US50066CAM10		DTFUFR	USD	AACA	31/03/2018
MQG 7.625 08/13/19 MTN	US55608KAA34		DTFNFR	USD	AACA	31/03/2018
DAIG 2.375 08/01/18	US233851BA12		DBFUGR	USD	AACA	31/03/2018
SASAC 4.500 04/28/21	US12622NAB82		DBFGGR	USD	AACA	31/03/2018
WOORI 2.625 07/20/21 MTN	US98105GAJ13		DTFNFR	USD	AACA	31/03/2018
CWKHD 5.625 10/15/25 '20	USU22870AD82		DBFNFR	USD	AACA	31/03/2018
CKHUH 2.875 04/05/22	US12563UAA51		DBFGFR	USD	AACA	31/03/2018
CZR 11.000 10/01/21 CALd	US12768XAB01		DBFSGR	USD	AACA	31/03/2018
DNB 0.375 10/20/20	XS1308759718		DMXXB	EUR	AACA	31/03/2018
AAPL 1.550 02/08/19	US037833CE80		DBFUGR	USD	AACA	31/03/2018
WOORI 4.750 04/30/24 MTN	US98105FAC86		DTFUFR	USD	AACA	31/03/2018
KRGAS 3.500 07/02/26	US50066CAH25		DTFUFR	USD	AACA	31/03/2018
RGINT 2.875 05/04/22	XS1601180836		DYFXXR	USD	AACA	31/03/2018
ICBAF 3.194 11/29/19 FRN MTN	XS1525866635		DTVUFR	USD	AACA	31/03/2018
FSPCN 5.750 03/19/19	XS1038803190		DYFXXR	USD	AACA	31/03/2018
EEB 5.700 03/20/22 '17	US89387YAA91		DBFUGR	USD	AACA	31/03/2018
CCASM 3.000 03/09/20 MTN	XS1573134878		DTFXBR	USD	AACA	31/03/2018
QAGV 6.400 01/20/40	US74727PAL58		DBFUGR	USD	AACA	31/03/2018
NDA 4.250 09/21/22 MTN	US65557FAD87		DTFUFR	USD	AACA	31/03/2018
KTCRP 2.625 04/22/19	US48268KAD37		DBFUGR	USD	AACA	31/03/2018
AIRP 3.500 09/27/46 '46	USF0183JHR52		DBFGGR	USD	AACA	31/03/2018
KOMOC 2.500 11/15/20	USY4841KYV97		DBFUGR	USD	AACA	31/03/2018
POB 3.900 07/21/25 MTN	USG6398ADA28		DBFUGR	USD	AACA	31/03/2018
PEX 5.250 08/15/25 '20	USU7024PAF54		DBFUGR	USD	AACA	31/03/2018
ABUDH 3.650 11/02/29	US00401MAA45		DBFSGR	USD	AACA	31/03/2018
TD 1.950 04/02/20	USC8888LBB56		DBFGGR	USD	AACA	31/03/2018
WWCHI 2.875 04/27/22	XS1599172746		DBFXGR	USD	AACA	31/03/2018
TWX 6.875 06/15/18 MATd	US887315AY59		DBXXX	USD	AACA	31/03/2018
SWRAY 4.375 06/18/22 MTN	XS0794206465		DTFUFR	USD	AACA	31/03/2018
TBIG 5.250 02/10/22 '19	XS1165340883		DBFUFR	USD	AACA	31/03/2018
KBFNG 2.250 02/03/21 MTN	USY2350DAC03		DBFUFR	USD	AACA	31/03/2018
KDB 2.625 02/27/22	US500630CP14		DBFUGR	USD	AACA	31/03/2018
INDY 5.875 11/09/24 '21	US45569FAA21		DBFGGR	USD	AACA	31/03/2018

Financial instrument name	Financial Instrument (ISIN)	Written description of financial instrument	Instrument Classification	Currency	Market Segment	date
HRAMG 2.875 11/19/18 MTN	XS1317967062		DTXFR	USD	AACA	31/03/2018
TOP 4.875 01/23/43	US88322MAB37		DBFUGR	USD	AACA	31/03/2018
FRGV PO Str 04/25/23	FR0000571077		DBZXXN	EUR	AACA	31/03/2018
SASAC 3.625 12/11/19	XS1150454822		DBFNCR	USD	AACA	31/03/2018
COLTL 5.375 09/27/22 '18	US19533PAA84		DBFUGR	USD	AACA	31/03/2018
QATPE 5.838 09/30/27	US75405UAA43		DBFSGR	USD	AACA	31/03/2018
STEEF 4.500 06/15/23	US85812PAC77		DBFSGR	USD	AACA	31/03/2018
KEBHN 2.500 06/12/19	US500632AF16		DBFUGR	USD	AACA	31/03/2018
BBL 5.000 10/03/23 MTN	US059895AQ53		DBFUGR	USD	AACA	31/03/2018
NA 0.500 01/26/22	XS1173616753		DMXXB	EUR	AACA	31/03/2018
CNDBK 0.500 06/01/21	XS1422314689		DTXFR	EUR	AACA	31/03/2018
SOGN 5.200 04/15/21 MTN	US83368RAA05		DTFUF	USD	AACA	31/03/2018
NAB 2.400 12/07/21 MTN	US63253XAK54		DTFUF	USD	AACA	31/03/2018
ROG 2.375 01/28/27 '26	US771196BL53		DBFGGR	USD	AACA	31/03/2018
GBATH 10.000 02/01/19 EXCd	US379390AF41		DBFSGR	USD	AACA	31/03/2018
MYASG 4.080 04/27/46	USY54788AB31		DBSFR	USD	AACA	31/03/2018
ICBAF 4.875 09/21/25	US455881AD47		DBFUGR	USD	AACA	31/03/2018
	US759470AX52		DBFNGR	USD	AACA	31/03/2018
WFD 2.700 09/17/19 '19	USU94299AB78		DBFGGR	USD	AACA	31/03/2018
KMI 7.000 10/15/28	US880451AV10		DBFUGR	USD	AACA	31/03/2018
SASAC 3.900 05/17/22	US82937JAB08		DBFUGR	USD	AACA	31/03/2018
COL 3.950 10/11/27 '27	US192714AC73		DBFNGR	USD	AACA	31/03/2018
NEWDV 5.250 02/26/21 MTN	XS1037253645		DTXFR	USD	AACA	31/03/2018
SASAC 2.750 05/07/19	US857004AB14		DBFGGR	USD	AACA	31/03/2018
IBKKR 3.900 Perp '22 MTN	US45604HAD98		DTFUF	USD	AACA	31/03/2018
HPHT 2.875 03/17/20	US40433QAB14		DBFGFR	USD	AACA	31/03/2018
CARA 6.000 02/11/21 '18	XS1266590089		DBFUF	USD	AACA	31/03/2018
VANKE 2.625 03/13/18 MATd	XS0898415004		DBFXGR	USD	AACA	31/03/2018
ECGV 8.875 10/23/27	XS1707041429		DYFXR	USD	AACA	31/03/2018
KEXIM 2.875 01/21/25	US302154BT59		DBFUGR	USD	AACA	31/03/2018
AALX 3.350 04/15/31	US02376AAA79		DAFSAR	USD	AACA	31/03/2018
SHING 1.875 07/30/18 MTN	US82460EAF79		DTFNFR	USD	AACA	31/03/2018
SEB 2.450 05/27/20 MTN	US83051GAD07		DTFUF	USD	AACA	31/03/2018
ING 2.000 11/26/18 MTN	US44987DAJ54		DTVUGR	USD	AACA	31/03/2018
MAITB 1.750 05/30/19	US563469TV78		DBFUF	USD	AACA	31/03/2018
AIAGP 4.875 03/11/44 MTN	US00131M2B87		DTFUF	USD	AACA	31/03/2018
SIEG 1.300 09/13/19	USN82008AH17		DBFUGR	USD	AACA	31/03/2018
JFM 4.000 01/13/21	XS0568671555		DNFTFR	USD	AACA	31/03/2018
LGFOR 6.750 01/29/23 CALd	XS0877742105		DYFXR	USD	AACA	31/03/2018
NORDL 2.000 02/05/19	US65556GAD79		DBFUF	USD	AACA	31/03/2018
MYSOV 4.236 04/22/45	US56108LAB27		DBFUGR	USD	AACA	31/03/2018

Financial instrument name	Financial Instrument (ISIN)	Written description of financial instrument	Instrument Classification	Currency	Market Segment	date
EIBKC 0.250 12/02/19	XS1521634441		DBFUFR	EUR	AACA	31/03/2018
KEBHN 2.125 10/18/21	US482466AB53		DBFUFR	USD	AACA	31/03/2018
NA 1.400 04/20/18 FRN MATd	USC60191H378		DBFUFR	USD	AACA	31/03/2018
ETR 5.150 06/01/45 '25	US29365TAD63		DBFUGR	USD	AACA	31/03/2018
CNCBK 3.077 05/31/20 FRN MTN	XS1622512793		DTVXFR	USD	AACA	31/03/2018
MSFT 1.000 05/01/18 MATd	US594918AS35		DBFUGR	USD	AACA	31/03/2018
SIEG 4.200 03/16/47	USN82008AT54		DBFGGR	USD	AACA	31/03/2018
CHSTA 2.700 06/14/21	XS1430445210		DYFXXR	USD	AACA	31/03/2018
PTTEP 3.707 09/16/18	US69364VAB27		DBFUGR	USD	AACA	31/03/2018
CSGN 1.750 01/29/18 MTN MATd	US22546QAT40		DTFUFR	USD	AACA	31/03/2018
SEB 0.250 06/20/24	XS1633824823		DMXXXB	EUR	AACA	31/03/2018
SIEG 2.000 09/15/23	US82620KAK97		DBFUGR	USD	AACA	31/03/2018
JBIC 2.875 06/01/27	US471048BE75		DBFTGR	USD	AACA	31/03/2018
TOYOM 1.200 04/06/18 MTN MATd	US89236TCX19		DTFUFR	USD	AACA	31/03/2018
	USU3705RAC35		DBFSGR	USD	AACA	31/03/2018
XINHU 5.250 08/15/22	USG6935LAA10		DBFGGR	USD	AACA	31/03/2018
MZHFN 2.273 09/13/21	US60687YAE95		DBFUFR	USD	AACA	31/03/2018
HYMTR 3.750 03/05/23 MTN	US44920UAM09		DBFNFR	USD	AACA	31/03/2018
LKBF 0.875 09/15/25 MTN	DE000LB06CF2		DTFSFB	EUR	AACA	31/03/2018
SHB 1.875 10/02/19 MTN	US85235YAC75		DTFUFR	USD	AACA	31/03/2018
SASAC 2.750 05/03/21	US82939CAB37		DBFGGR	USD	AACA	31/03/2018
ITGV IO Str 08/01/24	IT0003268817		DBZUFB	EUR	AACA	31/03/2018
LYB 8.100 03/15/27	US61238QAA67		DBFGFR	USD	AACA	31/03/2018
BPCE 1.000 06/08/29	FR0013260361		DBFXXB	EUR	AACA	31/03/2018
ABN 2.650 01/19/21 MTN	US00084DAQ34		DTFUFR	USD	AACA	31/03/2018
HONDA 2.150 03/13/20 MTN	US02665WAU53		DTFUFR	USD	AACA	31/03/2018
QUBPR 4.625 05/14/18 MATd	US748148RT21		DBFUFR	USD	AACA	31/03/2018
LLOY 5.800 01/13/20 MTN	US53947MAB28		DTFNFR	USD	AACA	31/03/2018
IFC 1.750 09/04/18 MTN	US45950KCA60		DBFUFR	USD	AACA	31/03/2018
EQUF 3.000 03/03/22 MTN	US29441WAB19		DTFUFR	USD	AACA	31/03/2018
PTOIM 4.500 03/18/45 MTN	US716743AL32		DBFGGR	USD	AACA	31/03/2018
ITGV 11/01/23	IT0004848435		DBZUFB	EUR	AACA	31/03/2018
COBRE 3.875 11/03/21	US21987BAP31		DBFUGR	USD	AACA	31/03/2018
HEIN 4.350 03/29/47 '46	US423012AG85		DBFUGR	USD	AACA	31/03/2018
BKCOM 4.500 10/03/24 '19 FRN	XS1113240268		DBVXGR	USD	AACA	31/03/2018
NDA 4.875 01/27/20 MTN	US65557CAJ27		DTFUFR	USD	AACA	31/03/2018
CABKX 0.625 11/12/20	ES0440609305		DBFSFB	EUR	AACA	31/03/2018
COTY 6.500 04/15/26 '21	US222070AB02		DBFNFR	USD	AACA	31/03/2018
NEWNI 1.250 04/08/19	XS1054163347		DGFSEB	EUR	AACA	31/03/2018
TEMSK 3.250 11/24/25 MTN	XS1323910254		DTFXFR	USD	AACA	31/03/2018
HPE 2.100 10/04/19	USU42832BP66		DBFUGR	USD	AACA	31/03/2018

Financial instrument name	Financial Instrument (ISIN)	Written description of financial instrument	Instrument Classification	Currency	Market Segment	date
UBSN 3.875 12/02/19	XS0470204172		DMXXXR	EUR	AACA	31/03/2018
LFSAB 0.250 04/22/22 MTN	XS1222454032		DMXXXB	EUR	AACA	31/03/2018
SASAC 2.750 05/04/22 MTN	US857006AE01		DBFGFR	USD	AACA	31/03/2018
ING 2.050 08/17/18	US44987DAE67		DTFUFU	USD	AACA	31/03/2018
GLENX 2.125 04/16/18 MATd	US378272AJ75		DBFGGR	USD	AACA	31/03/2018
WBC 0.875 06/24/19	XS1079993538		DMXXXB	EUR	AACA	31/03/2018
PTTEP 6.350 06/12/42	USC75088AC53		DBFGGR	USD	AACA	31/03/2018
WBC 0.750 07/22/21	XS1263878818		DMXXXB	EUR	AACA	31/03/2018
SHW 3.300 02/01/25 '24	US920355AH76		DBFUGR	USD	AACA	31/03/2018
GLENX 2.500 01/15/19	US378272AD06		DBFUGR	USD	AACA	31/03/2018
KBC 0.750 10/24/27	BE0002500750		DBFSER	EUR	AACA	31/03/2018
KBANK 2.375 04/06/22 MTN	XS1496392330		DTFXFR	USD	AACA	31/03/2018
CJMCR 3.750 11/22/18	ES0422714024		DBFSFB	EUR	AACA	31/03/2018
TOYIN 3.235 03/16/23 '23	US892330AB73		DBFNGR	USD	AACA	31/03/2018
INTC 4.250 12/15/42	US458140AP51		DBFUGR	USD	AACA	31/03/2018
UOBH 0.500 01/16/25	XS1750083229		DGFNFB	EUR	AACA	31/03/2018
CITI 5.450 Perp '18 FRN	XS1326469969		DTFUPR	USD	AACA	31/03/2018
BBL 3.875 09/27/22	US059895AN23		DBFUGR	USD	AACA	31/03/2018
TD 0.375 04/27/23	XS1401105587		DMXXXR	EUR	AACA	31/03/2018
CEDUI 3.875 05/23/25	ES0317046003		DAFSFB	EUR	AACA	31/03/2018
STGPN 4.375 09/19/22 MTN	US36192NAA90		DBFTFR	USD	AACA	31/03/2018
RY 1.625 08/04/20	XS0956580244		DMXXXR	EUR	AACA	31/03/2018
CAGR 0.125 08/28/20	FR0013105863		DTFXFB	EUR	AACA	31/03/2018
KWGV 2.750 03/20/22 MTN	US501499AC19		DBFUFU	USD	AACA	31/03/2018
BLGG 0.750 01/20/26	DE000BLB6JB7		DBFSFB	EUR	AACA	31/03/2018
SAN 3.450 08/27/18 '18	US80282KAC09		DBFUGR	USD	AACA	31/03/2018
PXD 7.500 01/15/20	US723787AJ62		DBFUGR	USD	AACA	31/03/2018
NISMO 2.000 03/08/19	US654740AL38		DBFUGR	USD	AACA	31/03/2018
QAGV 6.550 04/09/19	US74727PAG63		DBFUGR	USD	AACA	31/03/2018
DANSK 2.750 09/17/20	US23636AAD37		DTFUFU	USD	AACA	31/03/2018
NDA 0.250 11/21/23	XS1522968277		DMXXXB	EUR	AACA	31/03/2018
KMI 4.800 03/15/47 '46	US84346LAA89		DBFUGR	USD	AACA	31/03/2018
PLREG 4.500 08/06/18	XS0946643490		DBFXGR	USD	AACA	31/03/2018
KNOC 3.375 03/27/27 MTN	US50066RAG11		DTFUFU	USD	AACA	31/03/2018
DBSMX 2.811 06/08/20 FRN MTN	US24023KAD00		DTVNFR	USD	AACA	31/03/2018
SCIPF 8.500 11/24/20 '18	USY8162BAH88		DBFSGR	USD	AACA	31/03/2018
ERCHM 3.950 07/05/21	US29873VAA26		DBFGGR	USD	AACA	31/03/2018
KNOC 4.000 01/23/24 MTN	US50065XAF15		DTFUFU	USD	AACA	31/03/2018
FM 6.500 03/01/24 '20	USC3535CAH19		DBFNGR	USD	AACA	31/03/2018
QAGV 4.500 01/20/22	US74727PAP62		DBFUGR	USD	AACA	31/03/2018
COSGP 4.375 01/31/23	XS0875624099		DYFXXR	USD	AACA	31/03/2018

Financial instrument name	Financial Instrument (ISIN)	Written description of financial instrument	Instrument Classification	Currency	Market Segment	date
ICBK 4.000 03/18/26 MTN	US45112EAG44		DTFNFR	USD	AACA	31/03/2018
QAGV 9.750 06/15/30	XS0113419690		DBFUFR	USD	AACA	31/03/2018
ICBAF 1.875 05/23/19 MTN	XS1410506213		DTFXFR	USD	AACA	31/03/2018
GXIVG 3.875 01/25/21	XS1747569884		DYFXFR	USD	AACA	31/03/2018
GAZP 6.605 02/13/18 MTN MATd	XS0327237136		DTFGFR	EUR	AACA	31/03/2018
	XS1721764709		DYFXFR	USD	AACA	31/03/2018
SASAC 2.750 04/10/19	US82937WAC91		DBFGGR	USD	AACA	31/03/2018
BHGV 6.750 09/20/29	US05674RAJ32		DBFUGR	USD	AACA	31/03/2018
SHRJK 3.839 01/27/21	XS1345635830		DBFXFR	USD	AACA	31/03/2018
TJMUN 4.000 07/23/20	XS1253824442		DBFXFR	USD	AACA	31/03/2018
AMXL 4.125 10/25/19	XS0699618863		DYFXFR	EUR	AACA	31/03/2018
TEMSK 2.375 01/23/23 MTN	US87973PAC86		DTFUFR	USD	AACA	31/03/2018
INEOS 5.625 08/01/24 '19	USL5078PAH03		DBFGGR	USD	AACA	31/03/2018
CNMCI 2.375 01/26/19	XS1339070689		DBFXFR	USD	AACA	31/03/2018
COLIL 5.350 11/15/42	XS0852986313		DYFXFR	USD	AACA	31/03/2018
BKCHN 4.000 03/08/28 MTN	XS1785829760		DTFXFR	USD	AACA	31/03/2018
ASRI 6.950 03/27/20 '18	USY00371AA53		DBFUFR	USD	AACA	31/03/2018
VOTOM 8.250 Perp '22 FRN	US05967DAC56		DBFUPR	USD	AACA	31/03/2018
AHLIS 5.500 Perp '21 FRN	XS1508651665		DBFXPR	USD	AACA	31/03/2018
KIEPP 7.500 Perp '18	US675758AF30		DTFGQR	USD	AACA	31/03/2018
NOVFI 6.604 02/03/21	XS0588433267		DAFXFR	USD	AACA	31/03/2018
PGASX 4.450 05/05/24	USY7140VAA80		DBFUGR	USD	AACA	31/03/2018
HYMTR 2.000 03/19/18 MTN MATd	US44891CAA18		DTFUGR	USD	AACA	31/03/2018
SASAC 3.400 04/16/23	US12623TAE82		DBFGGR	USD	AACA	31/03/2018
FIRPA 6.000 06/28/19	XS0798486543		DBFXFR	USD	AACA	31/03/2018
SKGTE 2.875 10/29/18	XS0985940864		DBFUCR	USD	AACA	31/03/2018
CGWAM 2.750 08/31/20 MTN	XS1645684587		DTFGGR	USD	AACA	31/03/2018
WFT 6.000 03/15/18 MATd	US947075AD98		DBFGGR	USD	AACA	31/03/2018
SASAC 2.750 05/07/19	USG8449WAB03		DBFGGR	USD	AACA	31/03/2018
PCG 6.250 03/01/39	US694308GQ45		DBFUGR	USD	AACA	31/03/2018
DBJPN 2.500 10/18/22 MTN	XS1697651468		DTFXFR	USD	AACA	31/03/2018
POB 4.125 10/18/32 '27 MTN	US63859WAF68		DTVUGR	USD	AACA	31/03/2018
ING 1.800 03/16/18 MATd	US44987CAB46		DTVUGR	USD	AACA	31/03/2018
WBC 1.375 05/30/18 FRN MATd	US96122WAE03		DTVUFR	USD	AACA	31/03/2018
ING 2.000 03/13/19	DE000A1KRJD4		DBFSFB	EUR	AACA	31/03/2018
KNOC 2.625 04/14/26 MTN	US50066RAB24		DTFUFR	USD	AACA	31/03/2018
MAPEF 5.500 11/18/20	USG2523RAA52		DBFUGR	USD	AACA	31/03/2018
EBRD 1.875 07/15/21 MTN	US29874QDG64		DTFUFR	USD	AACA	31/03/2018
EIB 1.625 12/15/20	US298785GY62		DBFUFR	USD	AACA	31/03/2018
AVGO 2.375 01/15/20	USU1108LAA71		DBFUGR	USD	AACA	31/03/2018
JYSK 0.375 07/01/24 MTN	XS1669866300		DGFNFB	EUR	AACA	31/03/2018

Financial instrument name	Financial Instrument (ISIN)	Written description of financial instrument	Instrument Classification	Currency	Market Segment	date
SWIRE 5.500 08/19/19 MTN	XS0446665886		DTFUFR	USD	AACA	31/03/2018
NORDL 1.250 10/02/19 MTN	DE000DHY3681		DTFSFB	EUR	AACA	31/03/2018
CRGI 1.250 01/28/21	IT0005139859		DTFSFB	EUR	AACA	31/03/2018
SWEDX 1.375 03/28/18 MTN MATd	US87020LAF31		DTFNFR	USD	AACA	31/03/2018
CAFDC 1.750 06/19/24 MTN	FR0011991306		DTFXXB	EUR	AACA	31/03/2018
FRGV 05/25/22	FR0011461375		DBZXXN	EUR	AACA	31/03/2018
LRENT 2.500 11/15/27	US515110BT00		DBFUFR	USD	AACA	31/03/2018
FASPM 8.500 10/16/23 MTN	XS0979891925		DAFXFR	USD	AACA	31/03/2018
SDFLC 0.375 09/16/19 MTN	FR0012159507		DTFXXB	EUR	AACA	31/03/2018
ICBK 4.800 05/22/19 MTN	US45112EAE95		DTFNFR	USD	AACA	31/03/2018
MYL 3.125 01/15/23	USU62472AF96		DBFUGR	USD	AACA	31/03/2018
CRAWG 3.300 12/01/26 '26	US26884TAR32		DBFGGR	USD	AACA	31/03/2018
BBVA 3.500 10/07/20	ES0413211105		DBFSFB	EUR	AACA	31/03/2018
CNOOC 4.250 01/26/21	US12621VAA35		DBFGGR	USD	AACA	31/03/2018
SHB 0.375 12/06/24	XS1731734585		DGFNFB	EUR	AACA	31/03/2018
TLS 3.250 11/15/27	XS1716945743		DTFUFR	USD	AACA	31/03/2018
DWASG 3.129 04/19/22	USJ11718CT84		DBFUGR	USD	AACA	31/03/2018
AMZN 3.875 08/22/37 '37	USU02320AH94		DBFUGR	USD	AACA	31/03/2018
NAB 2.000 02/22/19	US63253WAF86		DTFUFR	USD	AACA	31/03/2018
ING 2.700 08/17/20	US44987DAG16		DTFUFR	USD	AACA	31/03/2018
BPCE 0.375 10/29/20 MTN	FR0013031614		DTFXXB	EUR	AACA	31/03/2018
KFW 2.000 10/04/22	US500769FH22		DBFUFR	USD	AACA	31/03/2018
NAB 2.000 02/22/19	US63253XAG43		DTFUFR	USD	AACA	31/03/2018
BNG 2.375 03/16/26	XS1379220889		DTFUFR	USD	AACA	31/03/2018
T 6.200 03/15/40	US887317AE51		DBFUGR	USD	AACA	31/03/2018
SHB 1.000 04/01/19 MTN	XS1050552006		DGFSFB	EUR	AACA	31/03/2018
EL 4.375 06/15/45 '44	US29736RAG56		DBFUGR	USD	AACA	31/03/2018
CHK 5.500 09/15/26 CVT	US165167CR64		DCFUGR	USD	AACA	31/03/2018
AIBG 3.125 09/10/18	XS0969616779		DMXXB	EUR	AACA	31/03/2018
EIB 2.125 03/15/19 MTN	US29878TCC62		DTFUFR	USD	AACA	31/03/2018
WBC 1.850 11/26/18	US96122WAF77		DTFUFR	USD	AACA	31/03/2018
SIEG 2.350 10/15/26	USN82008AL29		DBFUGR	USD	AACA	31/03/2018
IFC 0.875 06/15/18 MTN MATd	US45950KBX72		DBFUFR	USD	AACA	31/03/2018
ABN 2.500 10/30/18 MTN	US00084DAG51		DTFUFR	USD	AACA	31/03/2018
IADB 2.125 01/18/22	US4581XOCW69		DTFUFR	USD	AACA	31/03/2018
CAGR 4.000 07/16/25	FR0010920900		DBFXXB	EUR	AACA	31/03/2018
LRENT 2.375 06/10/25	US515110BP87		DBFUFR	USD	AACA	31/03/2018
HYMTR 1.625 08/30/19 MTN	US44920UAH14		DBFUGR	USD	AACA	31/03/2018
KFW 4.375 03/15/18 MATd	US500769CR31		DBFSFR	USD	AACA	31/03/2018
SASAC 3.950 04/19/22	US12623TAB44		DBFGGR	USD	AACA	31/03/2018
BNS 0.125 01/13/22	XS1550202029		DGFNER	EUR	AACA	31/03/2018



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SASAC 3.124 05/24/22 MTN	XS1619012450		DTFXFR	USD	AACA	31/03/2018
SAN 1.625 06/11/19	PTBSQEOE0029		DBFUFR	EUR	AACA	31/03/2018
TD 0.250 04/27/22	XS1223216497		DMXXXB	EUR	AACA	31/03/2018
CRMUT 0.750 10/05/27	FR0013284908		DBFXXB	EUR	AACA	31/03/2018
DNB 2.500 03/28/22	US25600WAF77		DTFUFR	USD	AACA	31/03/2018
JPTOB 2.800 04/13/26 '26 MTN	XS1394761073		DTFXGR	USD	AACA	31/03/2018
CRCOI 3.750 06/30/25	ES0312342019		DAFSFB	EUR	AACA	31/03/2018
WHGVT 3.800 12/18/20	XS1732020752		DYFXXR	USD	AACA	31/03/2018
EWRSF 0.375 02/21/25	DE000BHY0MQ1		DBFSFB	EUR	AACA	31/03/2018
ANZ 3.450 07/17/27 MTN	US00182EBF51		DTFUFR	USD	AACA	31/03/2018
SWEDX 1.125 05/07/20	XS0925525510		DGFXFB	EUR	AACA	31/03/2018
NA 1.400 04/20/18 MATd	US633067D344		DBFUFR	USD	AACA	31/03/2018
GNLQT 4.634 07/31/29	US36190CAA53		DBFUGR	USD	AACA	31/03/2018
BBVA 0.750 01/20/22	ES0413211824		DBFSFB	EUR	AACA	31/03/2018
BOQ 0.500 07/10/22	XS1640827843		DMXXXB	EUR	AACA	31/03/2018
AXIA 5.375 04/28/20	XS0504981746		DYFXXR	USD	AACA	31/03/2018
CAGR 3.500 06/14/18 FRN MATd	FR0011060367		DBFXXB	EUR	AACA	31/03/2018
ABN 1.875 07/31/19	XS0810731637		DMXXXB	EUR	AACA	31/03/2018
LDHYK 0.500 02/11/21	AT0000A1JY21		DGFSFB	EUR	AACA	31/03/2018
NGGV 6.500 11/28/27 MTN	US65412JAC71		DTFUFR	USD	AACA	31/03/2018
CMPC 8.000 07/02/21 DFTd	USG6688YAB05		DBFGGR	USD	AACA	31/03/2018
BARC 2.000 03/16/18 MATd	US06738EAF25		DBFUGR	USD	AACA	31/03/2018
ERST 4.000 01/20/21	XS0580561545		DGFSFB	EUR	AACA	31/03/2018
OPCPT 0.250 03/13/24	XS1576693110		DGFNEB	EUR	AACA	31/03/2018
NRWBK 2.000 09/23/19	XS1112767220		DTFXFB	USD	AACA	31/03/2018
POB 2.350 01/21/20 MTN	US63859UBC62		DTFNFR	USD	AACA	31/03/2018
STEL 2.375 10/03/26 MTN	XS1497633179		DTFXGR	USD	AACA	31/03/2018
WBC 1.250 01/14/33	XS1748436356		DTFXFB	EUR	AACA	31/03/2018
NDA 0.625 10/19/22 MTN	XS1308350237		DMXXXB	EUR	AACA	31/03/2018
DAIG 3.500 08/03/25	US233851CB85		DBFUGR	USD	AACA	31/03/2018
DNB 0.250 04/18/23	XS1396253236		DMXXXB	EUR	AACA	31/03/2018
LKOH 4.563 04/24/23	US549876AH32		DBFGGR	USD	AACA	31/03/2018
WWCHI 1.875 05/14/18 MATd	US93370TAA16		DBFGGR	USD	AACA	31/03/2018
MYL 3.950 06/15/26 '26	USN59465AD15		DBFUGR	USD	AACA	31/03/2018
SWEDX 0.375 03/11/22 MTN	XS1200837836		DMXXXB	EUR	AACA	31/03/2018
CAGMA 2.745 12/10/19 MTN	XS1150554969		DTFXFR	USD	AACA	31/03/2018
AEP 2.400 10/01/22 '22 EXCd	US00108WAA80		DBFNGR	USD	AACA	31/03/2018
DAIG 3.300 05/19/25	USU2339CBX57		DBFUGR	USD	AACA	31/03/2018
SASAC 2.250 09/13/20	US82938NAF15		DBFGGR	USD	AACA	31/03/2018
ENAP 4.500 09/14/47 '47	US29245JAK88		DBFUGR	USD	AACA	31/03/2018
BPCE 1.500 01/30/20 MTN	FR0011711845		DTFXXB	EUR	AACA	31/03/2018

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ABN 3.500 01/18/22	XS0732631824		DMXXXB	EUR	AACA	31/03/2018
BARC 4.250 03/02/22	XS0491009659		DGFSFB	EUR	AACA	31/03/2018
CBA 1.875 12/11/18	US20271AAD90		DTFUFR	USD	AACA	31/03/2018
ECLX 4.500 01/29/25	US268270AD76		DBFUGR	USD	AACA	31/03/2018
PUBP 0.500 11/03/23 '23	FR0013217346		DBFXXB	EUR	AACA	31/03/2018
DTEG 4.875 03/06/42	USN27915AB85		DBFUGR	USD	AACA	31/03/2018
MDBI 1.375 11/10/25	IT0005142952		DTFSFB	EUR	AACA	31/03/2018
BPCE 1.750 11/29/19 MTN	FR0011362151		DTFXXB	EUR	AACA	31/03/2018
LKBF 1.375 06/01/18 MTN MATd	DE000LB0M596		DTFSFB	EUR	AACA	31/03/2018
DTEG 1.500 09/19/19	US25156PAS20		DBFUFR	USD	AACA	31/03/2018
VZ 6.400 09/15/33	US92343VBS25		DBFUGR	USD	AACA	31/03/2018
LAZ 3.625 03/01/27 '26	US52107QAH83		DBFUGR	USD	AACA	31/03/2018
AFDB 1.625 10/02/18	US00828EBB48		DTFCGR	USD	AACA	31/03/2018
SDFLC 1.125 01/19/33	FR0013310018		DTFXXB	EUR	AACA	31/03/2018
BUMPER 10 B Sub Seq Flt	FR0013313152		DBVXXB	EUR	AACA	31/03/2018
NLGV 04/15/18 MATd	NL0011005137		DBFXXN	EUR	AACA	31/03/2018
NDLWR 1.875 03/13/19	XS1044809181		DTFUFR	USD	AACA	31/03/2018
KFW 3.125 04/20/18 MTN MATd	XS0619263485		DTFTFB	USD	AACA	31/03/2018
BKIA 1.125 08/05/22	ES0413307101		DBFSFB	EUR	AACA	31/03/2018
DGBG 0.050 12/06/24	DE000A2AAW12		DTFSFB	EUR	AACA	31/03/2018
ATUS 7.750 07/15/25 '20	USU0206XAA47		DBFUGR	USD	AACA	31/03/2018
RABO 1.700 03/19/18 MTN MATd	US74977EPZ06		DTFUFR	USD	AACA	31/03/2018
STSBC 6.125 02/07/22	US78406JAB08		DBFSGR	USD	AACA	31/03/2018
SAN 0.750 09/29/20	ES0413790413		DBFSFB	EUR	AACA	31/03/2018
BIRG 1.750 03/19/19	XS1046173958		DGFSEB	EUR	AACA	31/03/2018
CAFDC 2.750 01/22/19 MTN	US06675FAC14		DTFNGR	USD	AACA	31/03/2018
AMGN 3.125 05/01/25 '25	US031162BY57		DBFUGR	USD	AACA	31/03/2018
SUNX 5.875 03/15/28 '23	USU86759AG98		DBFNGR	USD	AACA	31/03/2018
SUMFG 3.950 07/19/23	US865622BE31		DBFGGR	USD	AACA	31/03/2018
COMBX 3.125 07/22/19	XS1089556358		DYFXXR	USD	AACA	31/03/2018
DBSMX 2.980 07/25/22 FRN MTN	US24023KAC27		DTVNFR	USD	AACA	31/03/2018
ICBAF 3.129 04/24/20 FRN MTN	XS1602480094		DTVXFR	USD	AACA	31/03/2018
AVIFU 3.800 09/16/25 MTN	US002364AB37		DBFUFR	USD	AACA	31/03/2018
LRENT 2.000 01/13/25	US515110BN30		DBFUGR	USD	AACA	31/03/2018
GS 3.250 02/01/23 MTN	XS0882849507		DTFXFR	EUR	AACA	31/03/2018
DAIG 3.250 08/01/24	US233851BJ21		DBFGGR	USD	AACA	31/03/2018
EWRSF 03/15/19	DE000BHYOBD2		DBFSFB	EUR	AACA	31/03/2018
ANZ 5.100 01/13/20 MTN	US05252AAN19		DTFUFR	USD	AACA	31/03/2018
BOCAV 3.000 03/30/20 MTN	US09681LAA89		DTFNGR	USD	AACA	31/03/2018
DEXI 1.000 06/11/19 MTN	DE000DXA1NV3		DTFSFB	EUR	AACA	31/03/2018
TEMSK 3.000 09/26/27 MTN	XS1688416558		DTFXFR	USD	AACA	31/03/2018

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JFM 2.500 09/12/18 MTN	XS0970421367		DTFXFR	USD	AACA	31/03/2018
ACEX 1.000 10/24/26 '26 MTN	XS1508912646		DTFUFB	EUR	AACA	31/03/2018
ABN 4.250 04/06/21	XS0613145712		DMXXXB	EUR	AACA	31/03/2018
TEMSK 3.375 07/23/42 MTN	US87973RAD26		DTFUFR	USD	AACA	31/03/2018
ROG 7.000 03/01/39	US771196AU61		DBFUGR	USD	AACA	31/03/2018
RAIZE 5.300 01/20/27	US75102XAA46		DBFUGR	USD	AACA	31/03/2018
IMB 3.500 02/11/23 '22	US453140AB17		DBFGGR	USD	AACA	31/03/2018
MIC 6.000 03/15/25 '20	US600814AM98		DBFUGR	USD	AACA	31/03/2018
RABO 4.750 01/15/20 MTN	US74977RCA05		DTFUFR	USD	AACA	31/03/2018
GAZP 8.625 04/28/34 MTN PUT	US368266AA08		DBFUFR	USD	AACA	31/03/2018
CDBLF 3.000 04/24/23 MTN	XS1703056470		DTFXFR	USD	AACA	31/03/2018
INTSEC 3 A3 Sr Seq Flt	IT0004180292		DGVOAB	EUR	AACA	31/03/2018
PLNEG 5.250 10/24/42 MTN	US71568PAB58		DTFUFR	USD	AACA	31/03/2018
DUK 6.000 01/15/38	US26442CAB00		DBFSGR	USD	AACA	31/03/2018
OIBRC 5.750 02/10/22 DFTd	US10553MAD39		DBFUGR	USD	AACA	31/03/2018
DAIG 1.650 03/02/18 MATd	USU2339CBS62		DBFUGR	USD	AACA	31/03/2018
BBL 3.300 10/03/18 MTN	US059895AP70		DBFUGR	USD	AACA	31/03/2018
AMXL 1.000 06/04/18 MATd	XS1074479384		DYFXXR	EUR	AACA	31/03/2018
CANDF 1.928 01/29/18 FRN MATd	US219868BV74		DBVUFR	USD	AACA	31/03/2018
CNCTI 3.125 12/14/22	XS1733221516		DYFXXR	USD	AACA	31/03/2018
CKHUH 2.750 10/03/26	USG2176WAB21		DBFGFR	USD	AACA	31/03/2018
SHING 1.875 07/30/18 MTN	US82460CAF14		DTFNFR	USD	AACA	31/03/2018
ICBK 5.750 11/16/20	US44927JAC09		DBFUGR	USD	AACA	31/03/2018
MAYDO 4.400 03/09/23	XS0906085179		DBXXXX	USD	AACA	31/03/2018
VIAB 5.625 09/15/19	US92553PAD42		DBFUGR	USD	AACA	31/03/2018
IMB 2.050 07/20/18 MTN	US453140AC99		DBFUGR	USD	AACA	31/03/2018
BEJIN 1.500 07/28/18	XS1253396896		DBFUFR	EUR	AACA	31/03/2018
GTJAI 3.625 05/22/19	XS1067688033		DBFXFR	USD	AACA	31/03/2018
CASP 4.870 Perp '19 MTN	FR0011606169		DBVXXB	EUR	AACA	31/03/2018
IDGV 5.250 01/17/42	US455780BJ42		DBFUGR	USD	AACA	31/03/2018
RUGV 5.625 04/04/42	US78307ADE01		DBFUFR	USD	AACA	31/03/2018
FWDLM 6.250 Perp '22 FRN	XS1520804250		DBFUPR	USD	AACA	31/03/2018
SHB 0.375 02/24/21 MTN	XS1324397964		DGFSEB	EUR	AACA	31/03/2018
KOMBK 1.625 01/15/20 MTN	XS1167277901		DTFUFR	USD	AACA	31/03/2018
ENAP 5.250 08/10/20	US29245JAE29		DBFUFR	USD	AACA	31/03/2018
BKT 3.125 02/05/18 MATd	ES0413679277		DBFSFB	EUR	AACA	31/03/2018
ISP 0.625 01/20/22	IT0005082786		DTFSFB	EUR	AACA	31/03/2018
SBAB 0.250 01/20/21 MTN	XS1355483162		DMXXXB	EUR	AACA	31/03/2018
ROSN 7.875 03/13/18 MATd	XS0324963932		DTFUFR	USD	AACA	31/03/2018
PANRE 3.625 11/30/19 MTN	XS1505860624		DTFXFR	USD	AACA	31/03/2018
AIAGP 4.875 03/11/44 MTN	US00131L2B06		DTFUFR	USD	AACA	31/03/2018

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TECK 2.500 02/01/18 MATd	US878742AX37		DBFUGR	USD	AACA	31/03/2018
GAZP 4.950 02/06/28 MTN	US368266AT98		DBFSGR	USD	AACA	31/03/2018
MDLZ 2.375 03/06/35 '34	XS1197273755		DYFXXR	EUR	AACA	31/03/2018
CCT 2010 106 Sr SoftBullet Fix	US22822RAZ38		DAVSGR	USD	AACA	31/03/2018
ISCTR 5.500 04/21/19 MTN	US900151AE10		DBFUFR	USD	AACA	31/03/2018
SRE 6.000 06/01/39	US797440BK95		DBFSGR	USD	AACA	31/03/2018
YKBNK 4.000 01/22/20	US984848AC56		DBFUFR	USD	AACA	31/03/2018
EFSFC 0.400 02/17/25	EU000A1G0D62		DTFTFB	EUR	AACA	31/03/2018
PAM 7.375 07/21/23 '20	US71647XAA54		DBFUGR	USD	AACA	31/03/2018
MOCA 161 A Sr Seq Flt	XS1488428332		DAVSBR	GBP	AACA	31/03/2018
NAB 2.250 03/16/21	US63253WAH43		DTFUFR	USD	AACA	31/03/2018
ABUDB 3.125 05/03/26 MTN	US29134WAB37		DTFUFR	USD	AACA	31/03/2018
GETTY 7.000 10/15/20 '18	US398176AA53		DBFUGR	USD	AACA	31/03/2018
KBFNG 2.125 10/21/20	US50049MAC38		DBFUGR	USD	AACA	31/03/2018
CMBC 16USDPREF PRF	XS1527305608		DBFJPR	USD	AACA	31/03/2018
EIB 2.875 09/15/20	US298785FH49		DBFUFR	USD	AACA	31/03/2018
DNB 3.875 06/16/21	XS0637846725		DGFXEB	EUR	AACA	31/03/2018
IBRD 1.000 06/15/18 MATd	US459058EJ87		DBFUFR	USD	AACA	31/03/2018
EIB 1.000 03/15/18 MATd	US298785GA86		DBFUGR	USD	AACA	31/03/2018
ABN 1.800 06/04/18 MTN MATd	US00084DAK63		DTFUFR	USD	AACA	31/03/2018
CIDFR 3.750 10/23/19	FR0010814319		DTFXXB	EUR	AACA	31/03/2018
ATO 5.500 06/15/41 '40	US049560AK13		DBFUGR	USD	AACA	31/03/2018
CAFDC 2.750 01/22/19 MTN	US06675GAC96		DTFNFR	USD	AACA	31/03/2018
KTCRP 2.625 08/07/22	USY49915BA11		DBFUFR	USD	AACA	31/03/2018
DTEG 1.500 09/19/19	USN27915AG72		DBFUGR	USD	AACA	31/03/2018
HKCNG 4.750 Perp '19 FRN	XS1022151416		DBVXQR	USD	AACA	31/03/2018
RSMGC 3.375 09/21/22	XS1599128680		DBFXGR	USD	AACA	31/03/2018
CKHUH 3.500 04/05/27	US12563UAB35		DBFGFR	USD	AACA	31/03/2018
DISH 7.750 07/01/26	US25470XAX30		DBFUGR	USD	AACA	31/03/2018
MAYDO 5.990 05/11/22	XS0784926270		DYFXXR	USD	AACA	31/03/2018
DANSK 2.000 09/08/21 MTN	US23636BAH24		DTFUFR	USD	AACA	31/03/2018
BKCOM 2.125 03/21/19	XS1379107565		DYFXXR	USD	AACA	31/03/2018
DAIG 3.300 05/19/25	US233851BW32		DBFUGR	USD	AACA	31/03/2018
SWEDX 2.650 03/10/21 MTN	XS1377855363		DTFXFR	USD	AACA	31/03/2018
NAB 1.250 03/08/18 MTN MATd	US63253WAE12		DTVUFR	USD	AACA	31/03/2018
BNG 1.875 06/11/19	XS1075318748		DTFNFR	USD	AACA	31/03/2018
YNNAN 3.375 04/01/19	XS1387644864		DBFXCR	USD	AACA	31/03/2018
JNGOV 3.125 10/11/21	XS1492597676		DBFUFR	USD	AACA	31/03/2018
CAFDC 2.000 04/12/19 MTN	US06675GAG01		DTFNFR	USD	AACA	31/03/2018
SDSCI 3.625 11/12/19	XS1130030817		DBFXFR	USD	AACA	31/03/2018
TJMUN 2.750 06/15/19	XS1426796394		DBFXGR	USD	AACA	31/03/2018

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NEWDV 5.375 11/06/19 MTN	XS1133586963		DTFXFR	USD	AACA	31/03/2018
EIB 1.125 08/15/18	US298785GW07		DBFUFR	USD	AACA	31/03/2018
OKB 1.125 05/29/18 MTN	US676167BH14		DBFUFR	USD	AACA	31/03/2018
DNB 2.000 05/28/20	XS1238975798		DGFSEF	USD	AACA	31/03/2018
WUXIM 3.250 06/27/19	XS1431338851		DBFUFR	USD	AACA	31/03/2018
KDB 2.876 03/12/21 FRN	US500630CT36		DBVUFR	USD	AACA	31/03/2018
AXBK 2.875 06/01/21 MTN	US05463CAD48		DTFUGR	USD	AACA	31/03/2018
KITUS 1.750 05/21/19	US62628PAC05		DBFUGR	USD	AACA	31/03/2018
QNBK 0.172 01/25/19 FRN MTN	XS1556193339		DTVXFB	EUR	AACA	31/03/2018
APSE 3.950 01/19/22	US00652MAC64		DBFUGR	USD	AACA	31/03/2018
ICA 8.875 05/29/24 EXCd	US29246DAC83		DBFUGR	USD	AACA	31/03/2018
BEJIN 6.375 05/12/41	USG59606AB29		DBFGGR	USD	AACA	31/03/2018
ALPEK 5.375 08/08/23	US020564AB60		DBFGGR	USD	AACA	31/03/2018
IRM 5.375 06/01/26 '21	USU4609TAA89		DBFUGR	USD	AACA	31/03/2018
UOBH 0.125 03/02/22	XS1571315917		DGFNER	EUR	AACA	31/03/2018
CAFDC 2.500 04/13/21 MTN	US06675FAH01		DTFNFR	USD	AACA	31/03/2018
SPRBG 1.250 05/02/18 MTN MATd	US84650WAF32		DTFUFR	USD	AACA	31/03/2018
IMB 2.050 07/20/18 MTN	USG4721VNR17		DBFUGR	USD	AACA	31/03/2018
BNG 1.250 10/29/18	XS1311132002		DTFUFR	USD	AACA	31/03/2018
CHSTC 3.875 11/29/27	XS1721386917		DYFXXR	USD	AACA	31/03/2018
SIGV 5.850 05/10/23	XS0927637818		DBFUFR	USD	AACA	31/03/2018
EIBKC 0.375 04/26/19	XS1395524074		DYFXXR	EUR	AACA	31/03/2018
KEXIM 2.875 09/17/18	US302154BH12		DBFGGR	USD	AACA	31/03/2018
TAQA 6.000 08/31/36	USM8220VAA28		DBFSGR	USD	AACA	31/03/2018
KBFNG 3.088 04/03/23 FRN MTN	XS1793243939		DMXXXR	USD	AACA	31/03/2018
RUGV 5.875 09/16/43	US78307ADH32		DBFUGR	USD	AACA	31/03/2018
ADB 1.750 09/11/18 MTN	US045167CK73		DBFUFR	USD	AACA	31/03/2018
TOYOM 1.100 04/25/18 MTN MATd	US89236TDC62		DTFUFR	USD	AACA	31/03/2018
SHING 3.750 09/20/27 MTN	US82460CAL81		DBFUFR	USD	AACA	31/03/2018
BPCE 0.125 02/18/20 MTN	FR0012536704		DTFXXB	EUR	AACA	31/03/2018
EDC 2.000 05/17/22	US30216BGT35		DBFUFR	USD	AACA	31/03/2018
TELX 7.125 10/01/37	US902133AG25		DBFUGR	USD	AACA	31/03/2018
AEP 6.600 02/15/33	US677415CF62		DBFUGR	USD	AACA	31/03/2018
BBVA 0.875 11/22/26	ES0413211915		DBFSFB	EUR	AACA	31/03/2018
SOGN 2.000 04/29/24 MTN	FR0011859495		DTFXXB	EUR	AACA	31/03/2018
EXIMB 3.375 08/05/26 MTN	US30216JAA34		DTFNFR	USD	AACA	31/03/2018
CHRLD 6.000 02/27/24 MTN	XS1039273666		DTFXFR	USD	AACA	31/03/2018
ING 5.250 06/05/18 MATd	XS0368232327		DMXXXB	EUR	AACA	31/03/2018
SWEDX 2.200 03/04/20 MTN	US87020PAE79		DTFUFR	USD	AACA	31/03/2018
BBL 4.800 10/18/20	US059895AL66		DBFUGR	USD	AACA	31/03/2018
PERTM 4.300 05/20/23	US69369EAE95		DBFUGR	USD	AACA	31/03/2018

Financial instrument name	Financial Instrument (ISIN)	Written description of financial instrument	Instrument Classification	Currency	Market Segment	date
CHSTA 2.250 06/14/19	XS1430441490		DYFXXR	USD	AACA	31/03/2018
SKGV 3.875 02/08/33	SK4120008954		DBFTFB	EUR	AACA	31/03/2018
WOORI 2.875 10/02/18 MTN	US98105EAH09		DTFNFR	USD	AACA	31/03/2018
KBC 0.450 01/22/22	BE0002482579		DBFNER	EUR	AACA	31/03/2018
KYOB0 3.950 07/24/47 '22	US501555AA46		DBFUGR	USD	AACA	31/03/2018
VISRG 7.875 10/15/24 '19	USL1408LAA46		DBFUGR	USD	AACA	31/03/2018
BBL 2.750 03/27/18 MATd	US059895AM40		DBFUGR	USD	AACA	31/03/2018
VON 6.250 04/26/20 '20	US36251BAA35		DBFGGR	USD	AACA	31/03/2018
DEXI 1.875 09/15/21 MTN	US25214BAP94		DBFUGR	USD	AACA	31/03/2018
NDLWR 1.625 03/04/20	XS1197036541		DTFXFR	USD	AACA	31/03/2018
FRGV 04/25/53	FR0010809640		DBZXXN	EUR	AACA	31/03/2018
CAGR 0.875 08/02/27	FR0013267473		DTFXXB	EUR	AACA	31/03/2018
CNOOC 5.750 01/26/41	USG2353WAB75		DBFGGR	USD	AACA	31/03/2018
KAFIN 1.625 02/19/21	XS1033673440		DGFNFB	EUR	AACA	31/03/2018
DAIG 1.650 05/18/18 MATd	US233851BU75		DBFUGR	USD	AACA	31/03/2018
FRGV 04/25/54	FR0010809657		DBZXXN	EUR	AACA	31/03/2018
TAQA 3.875 05/06/24 MTN	US00386SAM44		DBFTFR	USD	AACA	31/03/2018
EDC 1.500 10/03/18	US30216BEJ70		DBFUFR	USD	AACA	31/03/2018
WBC 2.000 05/21/19	US96122XAG34		DTFUFR	USD	AACA	31/03/2018
IDGV 5.875 01/15/24 MTN	US455780BQ84		DBFUFR	USD	AACA	31/03/2018
SFDPI 1.250 01/28/19	BE0002459346		DBFSER	EUR	AACA	31/03/2018
HPE 3.600 10/15/20 '20	USU42832AE29		DBFUGR	USD	AACA	31/03/2018
CSNAC 7.000 Perp '18	US12644XAA28		DTFGFR	USD	AACA	31/03/2018
SASAC 3.700 06/10/25	US88556LAA44		DBFGGR	USD	AACA	31/03/2018
OPCPT 1.500 03/17/21	XS1045726699		DGFNEB	EUR	AACA	31/03/2018
SKGV 4.350 10/14/25	SK4120007543		DBFTFB	EUR	AACA	31/03/2018
COLX 2.500 11/28/29 '29 MTN	XS1725678194		DTFUFB	EUR	AACA	31/03/2018
EVRE 6.500 04/22/20	US30050AAF03		DBFUGR	USD	AACA	31/03/2018
SVEG 1.500 09/11/18	XS0969571065		DGFSEB	EUR	AACA	31/03/2018
CHTR 4.908 07/23/25 '25	USU16109AM94		DBFUGR	USD	AACA	31/03/2018
SUMFG 4.436 04/02/24	US86562MAA80		DBFUGR	USD	AACA	31/03/2018
ENAP 4.375 10/30/24	US29245JAH59		DBFUGR	USD	AACA	31/03/2018
DNB 0.375 01/14/21	XS1344745481		DMXXXB	EUR	AACA	31/03/2018
BOB 4.875 07/23/19	US060622AA59		DBFUGR	USD	AACA	31/03/2018
OPCPT 3.500 07/11/18	XS0646202407		DGFSEB	EUR	AACA	31/03/2018
TNET 5.500 03/01/28 '22	BE6300370267		DBFNDR	USD	AACA	31/03/2018
AMOEN 3.375 06/03/18 CVT MATd	XS0937410214		DCFNDR	EUR	AACA	31/03/2018
COROY 3.908 05/31/23 MTN	US26139PAA12		DTFUFR	USD	AACA	31/03/2018
DANSK 0.125 03/09/21	XS1376627441		DMXXXB	EUR	AACA	31/03/2018
COXET 3.850 02/01/25 '24	US224044CE55		DBFUGR	USD	AACA	31/03/2018
YNNAN 3.750 11/14/20	XS1711591997		DYFXXR	USD	AACA	31/03/2018

Financial instrument name	Financial Instrument (ISIN)	Written description of financial instrument	Instrument Classification	Currency	Market Segment	date
IBKKR 2.000 10/30/18 MTN	XS0986102605		DTFXFR	EUR	AACA	31/03/2018
SWEDX 0.150 02/10/21	XS1361548693		DMXXB	EUR	AACA	31/03/2018
MAS 6.500 08/15/32	US574599AY27		DBFUFR	USD	AACA	31/03/2018
BRKME 3.500 01/10/23	US10554TAA34		DBFGGR	USD	AACA	31/03/2018
UC 0.125 10/26/23	DE000HV2ANM9		DTFSFB	EUR	AACA	31/03/2018
CFHL1 2014 B Mezz Seq Flt	FR0011782408		DGVSNB	EUR	AACA	31/03/2018
JBIC 1.750 05/28/20	US471048AN83		DBFGGR	USD	AACA	31/03/2018
KEPCO 2.625 11/27/18	US5006EPAD37		DBFUGR	USD	AACA	31/03/2018
HPHT 2.250 03/17/18 MATd	US40433QAA31		DBFGFR	USD	AACA	31/03/2018
AFDB 0.250 01/24/24	XS1555080198		DTFCFR	EUR	AACA	31/03/2018
ISP 3.375 01/24/25	IT0004889421		DTFSFB	EUR	AACA	31/03/2018
LLOY 5.800 01/13/20 MTN	US53947PAB58		DTFUFR	USD	AACA	31/03/2018
SHB 1.250 05/23/18 MTN MATd	US85235XAD75		DTFUFR	USD	AACA	31/03/2018
MUINC 6.875 11/01/41 MTN	XS0701227075		DTFXFR	USD	AACA	31/03/2018
DAIG 3.500 08/03/25	USU2339CCC02		DBFUGR	USD	AACA	31/03/2018
HBC 4.750 01/19/21	US44328MAK09		DBFUFR	USD	AACA	31/03/2018
IADB 7.000 06/15/25	US458182BV36		DBXXX	USD	AACA	31/03/2018
POB 6.250 02/25/20 MTN	US63859VAX91		DTFNFR	USD	AACA	31/03/2018
JFM 2.000 04/21/22 MTN	XS1219588560		DTFXFR	USD	AACA	31/03/2018
KIAMO 3.500 10/25/27	US493738AF58		DBFNFR	USD	AACA	31/03/2018
ESGV IO Str 10/31/41	ES00000126R8		DBZTFB	EUR	AACA	31/03/2018
ING 0.500 10/01/21	BE0002491661		DBFSER	EUR	AACA	31/03/2018
ANZ 2.050 05/27/20 MTN	US05252FAD24		DTFUFR	USD	AACA	31/03/2018
KIAMO 3.000 04/25/23	US493738AE83		DBFNFR	USD	AACA	31/03/2018
ICAD 1.125 11/17/25 '25	FR0013218393		DBFXB	EUR	AACA	31/03/2018
WFD 3.150 04/05/22 '22	USU94303AB72		DBFGGR	USD	AACA	31/03/2018
VTR 2.000 02/15/18 MATd	US92276MBA27		DBFUGR	USD	AACA	31/03/2018
ICBK 3.500 03/18/20 MTN	US45112EAF60		DTFNFR	USD	AACA	31/03/2018
GGBRD 7.250 04/16/44 '43	US36120PAC77		DBFUGR	USD	AACA	31/03/2018
ICBAF 2.125 09/29/19 MTN	US44931DAJ28		DTFUFR	USD	AACA	31/03/2018
BMPS 2.875 04/16/21	IT0005013971		DBFSFB	EUR	AACA	31/03/2018
IADB 3.000 10/04/23	US4581X0CC06		DBFUFR	USD	AACA	31/03/2018
TOYOM 1.000 03/09/21 MTN	XS1288335521		DTFXFR	EUR	AACA	31/03/2018
AYTLU 4.750 12/04/18	ES0370148019		DAFSFB	EUR	AACA	31/03/2018
ING 2.450 03/16/20	US44987DAC02		DTFUGR	USD	AACA	31/03/2018
LH 3.750 08/23/22 '22	US50540RAL69		DBFUGR	USD	AACA	31/03/2018
HYMTR 2.625 09/29/20 MTN	US44920UAF57		DBFUGR	USD	AACA	31/03/2018
EFIMA 1.750 05/29/20	XS1239048777		DTFCFR	USD	AACA	31/03/2018
LRENT 1.875 09/17/18	US515110BF06		DBFUFR	USD	AACA	31/03/2018
KOMBK 2.125 04/23/25 MTN	XS1221967042		DTFUFR	USD	AACA	31/03/2018
LAGA 1.625 06/21/24 '24	FR0013262912		DBFXB	EUR	AACA	31/03/2018

Financial instrument name	Financial Instrument (ISIN)	Written description of financial instrument	Instrument Classification	Currency	Market Segment	date
ACCP 4.125 Perp '20 FRN	FR0012005924		DBVXXB	EUR	AACA	31/03/2018
AAL 3.625 05/14/20 CALd	USG0446NAH73		DBFUGR	USD	AACA	31/03/2018
AMAL 3.465 08/21/21	US02265QAA67		DBFUGR	USD	AACA	31/03/2018
BKIA 4.125 03/24/36	ES0414950644		DBFSFB	EUR	AACA	31/03/2018
SBI 3.250 04/18/18 MATd	US85628UAD81		DBFUGR	USD	AACA	31/03/2018
T 5.500 02/01/18 MATd	US00206RAJ14		DBFUGR	USD	AACA	31/03/2018
AFDB 7.375 04/06/23	XS0043037505		DBFCFB	USD	AACA	31/03/2018
EDC 1.000 06/15/18 MATd	US302168FQ05		DBFUFR	USD	AACA	31/03/2018
CAGR 1.625 03/21/29	IT0005246415		DTFSFB	EUR	AACA	31/03/2018
CABKX 3.875 02/17/25	ES0414970204		DBFSFB	EUR	AACA	31/03/2018
MONGE 0.875 10/17/22	PTCMGTOM0029		DBFSFR	EUR	AACA	31/03/2018
KMGZ 4.875 05/07/25	XS1132166031		DTFXFR	USD	AACA	31/03/2018
TWX 9.150 02/01/23	US887315AM12		DBXXXX	USD	AACA	31/03/2018
CRCOI 4.750 05/25/27	ES0312298120		DAFSFB	EUR	AACA	31/03/2018
KNOC 3.375 03/27/27 MTN	US50066PAG54		DTFUFR	USD	AACA	31/03/2018
SPIHK 3.875 12/06/26	XS1528227827		DBFXFR	USD	AACA	31/03/2018
SGEEL 4.450 03/19/18 MATd	US85805RAC25		DTFUFR	USD	AACA	31/03/2018
SHB 1.250 05/23/18 MATd	US85235YAD58		DTFUFR	USD	AACA	31/03/2018
DBSM 1.625 08/06/18 MTN	US23304SAA15		DTVUFR	USD	AACA	31/03/2018
IBM 6.500 01/15/28	US459200A504		DBFSFR	USD	AACA	31/03/2018
ANHUI 2.875 06/11/18 MATd	XS1240912250		DBFXFR	USD	AACA	31/03/2018
RUGV 7.500 03/31/30	US78307ACZ49		DBFUFR	USD	AACA	31/03/2018
DANSK 0.375 09/08/20	XS1287931601		DMXXXB	EUR	AACA	31/03/2018
ZHGYN 3.750 01/19/21	XS1747575345		DBFXFR	USD	AACA	31/03/2018
F 2.262 03/28/19	US345397YH03		DBFUGR	USD	AACA	31/03/2018
JICA 1.875 11/13/19	XS1128193809		DBFXFR	USD	AACA	31/03/2018
BKCHN 0.342 04/20/20 FRN MTN	XS1599275630		DTVXFR	EUR	AACA	31/03/2018
MZFG 2.400 03/26/20 MTN	USJ46186BA93		DBFUFR	USD	AACA	31/03/2018
CABKX 3.625 01/18/21	ES0414970246		DBFSFB	EUR	AACA	31/03/2018
TOKYO 1.625 06/06/18 MATd	XS0939588298		DBFXFB	USD	AACA	31/03/2018
SDFLC 1.750 07/16/20 MTN	FR0011536093		DTFXXB	EUR	AACA	31/03/2018
MACRFR 171 A Sr SoftBullet Flt	FR0013257839		DAVSAN	EUR	AACA	31/03/2018
CAGR 1.375 02/03/32	FR0013234986		DBFXXB	EUR	AACA	31/03/2018
MACRFR 161 A Sr SoftBullet Flt	FR0013160785		DAVSBN	EUR	AACA	31/03/2018
KEXIM 5.000 04/11/22	US302154BC25		DBFUGR	USD	AACA	31/03/2018
HPHT 2.250 03/17/18 MATd	USG22117AA61		DBFGFR	USD	AACA	31/03/2018
CANDF 4.625 03/29/18 MTN MATd	XS0563498632		DTFCFR	EUR	AACA	31/03/2018
NORDL 0.750 01/18/28 MTN	DE000NLB2TD7		DTFSFB	EUR	AACA	31/03/2018
BOCHL 2.375 03/01/21 MTN	XS1371532208		DTFXFR	USD	AACA	31/03/2018
CBA 1.936 10/03/29 '24 MTN	XS1692332684		DTFQFR	EUR	AACA	31/03/2018
STORM 162 A Sr Seq Flt	XS1477681255		DGVSBB	EUR	AACA	31/03/2018



Financial instrument name	Financial Instrument (ISIN)	Written description of financial instrument	Instrument Classification	Currency	Market Segment	date
ABAHF 4.375 01/23/19	ES0414843146		DBFSFB	EUR	AACA	31/03/2018
EIBKC 2.500 07/31/19	US30216HAC34		DBFUFR	USD	AACA	31/03/2018
SWEDX 0.375 09/29/20	XS1296948588		DGFNFB	EUR	AACA	31/03/2018
ESRX 6.125 11/15/41	US30219GAG38		DBFUGR	USD	AACA	31/03/2018
SHONL 6.400 Perp '22 FRN	XS1632358112		DBFNPR	USD	AACA	31/03/2018
CAFDC 2.500 09/11/23	FR0011564962		DTFXXB	EUR	AACA	31/03/2018
CNTCN 8.000 01/28/20 '18	XS0879582301		DYFXXR	USD	AACA	31/03/2018
MNCHY 0.375 09/24/19 MTN	DE000MHB10S4		DTFSFB	EUR	AACA	31/03/2018
BAX 3.500 08/15/46 '46	US071813BP32		DBFUGR	USD	AACA	31/03/2018
HEFEI 4.250 12/14/20	XS1735831502		DBFXFR	USD	AACA	31/03/2018
BBVA 4.000 02/25/25	ES0413211071		DBFSFB	EUR	AACA	31/03/2018
ICBAF 2.375 05/19/19 MTN	US44931DAF06		DBFUGR	USD	AACA	31/03/2018
PAPIG 5.250 04/01/22	XS1583063794		DYFXXR	EUR	AACA	31/03/2018
KEPCO 2.375 10/28/19 MTN	US50064YAK91		DBFUGR	USD	AACA	31/03/2018
BPCE 4.375 04/25/19 MTN	FR0010464321		DTFXXB	EUR	AACA	31/03/2018
BAVGER 7 A Sr Seq Flt	XS1683494592		DAVSBB	EUR	AACA	31/03/2018
NORDL 1.125 02/19/19	XS1033923142		DGFNFB	EUR	AACA	31/03/2018
PRGCD 4.250 04/10/31	ES0371622020		DAFSFB	EUR	AACA	31/03/2018
TAQA 3.625 06/22/21 MTN	US00388WAD39		DTFNFR	USD	AACA	31/03/2018
BKIA 4.500 04/26/22	ES0414950685		DBFSFB	EUR	AACA	31/03/2018
SABE 0.625 11/03/20	ES0413860505		DBFSFB	EUR	AACA	31/03/2018
AIRP 1.000 03/08/27 '26 MTN	FR0013241346		DTFXXB	EUR	AACA	31/03/2018
DESI 0.875 09/12/24	IT0005277451		DBFSFB	EUR	AACA	31/03/2018
CRCOI 4.000 03/24/21	ES0312298054		DAFSFB	EUR	AACA	31/03/2018
CEB 1.625 03/10/20	US222213AL40		DBFUFR	USD	AACA	31/03/2018
ANZ 1.450 05/15/18 MTN MATd	US05253JAC53		DTFNFR	USD	AACA	31/03/2018
SKGV 1.500 11/28/18	SK4120009234		DBFTFB	EUR	AACA	31/03/2018
	ES0413679418		DBXXXX	EUR	AACA	31/03/2018
AKHFO 4.000 02/07/22	XS1560991637		DBFXGB	EUR	AACA	31/03/2018
HRS 4.400 12/15/20 CALd	US413875AM76		DBFUGR	USD	AACA	31/03/2018
SDFLC 1.250 05/11/32	FR0013255866		DTFSFB	EUR	AACA	31/03/2018
CMCSA 5.875 02/15/18 MATd	US20030NAR26		DBFSGR	USD	AACA	31/03/2018
MDLZ 1.625 03/08/27 '26	XS1197270819		DYFXXR	EUR	AACA	31/03/2018
SAN 1.500 01/25/26	ES0413900392		DBFSFB	EUR	AACA	31/03/2018
KEPCO 3.125 07/25/27 MTN	US50064YAM57		DBFUGR	USD	AACA	31/03/2018
EDF 1.875 10/13/36 '36 MTN	FR0013213303		DTFXXB	EUR	AACA	31/03/2018
FRNYK 6.250 Perp '20 FRN	XS1195632911		DBFJPB	EUR	AACA	31/03/2018
SASAC 3.257 04/10/19 FRN	US82937WAD74		DBVGGR	USD	AACA	31/03/2018
FRGV PO Str 04/25/29	FR0000571200		DBZXXN	EUR	AACA	31/03/2018
IG 1.625 01/18/29 MTN	XS1685542497		DTFUFB	EUR	AACA	31/03/2018
UTX 6.800 07/01/36	US382388AU08		DBFUGR	USD	AACA	31/03/2018

Financial instrument name	Financial Instrument (ISIN)	Written description of financial instrument	Instrument Classification	Currency	Market Segment	date
DAIG 1.500 11/19/18 MTN	DE000A1X3GC3		DTFUFB	EUR	AACA	31/03/2018
RBS 3.875 10/19/20	XS0551478844		DGFUEB	EUR	AACA	31/03/2018
TD 0.500 04/03/24	XS1588284056		DMXXXR	EUR	AACA	31/03/2018
SMAVT 2.650 07/15/21	USG82296AA50		DBFGGR	USD	AACA	31/03/2018
ANATE 1.250 05/22/24	DE000A19HCW0		DBFGFB	EUR	AACA	31/03/2018
BBVA 3.500 01/24/21	ES0413211121		DBFSFB	EUR	AACA	31/03/2018
PRGCD 4.250 03/28/27	ES0371622046		DAFSFB	EUR	AACA	31/03/2018
FOUG 0.371 01/03/20 FRN MTN	FR0013054020		DTVXXB	EUR	AACA	31/03/2018
VOD 1.250 08/25/21 MTN	XS1372838240		DTFUFB	EUR	AACA	31/03/2018
SWEDX 1.125 05/21/21	XS1069674825		DMXXXB	EUR	AACA	31/03/2018
CSGN 4.550 04/17/26	USG25417AR05		DBFGGR	USD	AACA	31/03/2018
FRGV 05/25/45	FR0011461664		DBZXXN	EUR	AACA	31/03/2018
LFSAB 0.250 04/12/23	XS1394065756		DMXXXB	EUR	AACA	31/03/2018
NEWNI 0.250 04/22/22	XS1222431097		DMXXXB	EUR	AACA	31/03/2018
WBC 0.875 02/16/21	XS1333702691		DTFXFB	EUR	AACA	31/03/2018
MRL 2.375 09/18/29 '29 MTN	XS1684831982		DTFXGB	EUR	AACA	31/03/2018
DEGV IO Str 07/04/30	DE0001143337		DBZTFB	EUR	AACA	31/03/2018
DEGV 02/14/18 MATd	DE0001137685		DYZTXB	EUR	AACA	31/03/2018
SMALB 2.125 08/30/26	XS1477561606		DYFXXR	USD	AACA	31/03/2018
EIB 1.500 10/16/48	XS1753042743		DTFCFB	EUR	AACA	31/03/2018
LKBF 0.200 01/10/24	DE000LB1DRT9		DTFSFB	EUR	AACA	31/03/2018
DEXI 2.250 01/30/19 MTN	US25215DAJ81		DTFUFR	USD	AACA	31/03/2018
SCHN 3.500 01/22/19 MTN	FR0011119460		DTFXXB	EUR	AACA	31/03/2018
DANSK 2.750 09/17/20	US23636BAD10		DTFUFR	USD	AACA	31/03/2018
BHP 0.750 10/28/22 '22 MTN	XS1225004461		DTFXGB	EUR	AACA	31/03/2018
NORDL 0.375 06/15/23	XS1432510631		DGFSEB	EUR	AACA	31/03/2018
FRGV 04/25/23	FR0010809921		DBZXXN	EUR	AACA	31/03/2018
	XS1255426543			GBP	AACA	31/03/2018
CPACC 4.250 04/24/43	USG81877AD72		DBFUGR	USD	AACA	31/03/2018
DBKG 4.500 05/19/26	DE000DL40SR8		DTFUFB	EUR	AACA	31/03/2018
WOORI 5.000 06/10/45 '20 FRN	US98105HAD26		DTFUFR	USD	AACA	31/03/2018
BNP 3.750 01/11/21	FR0010988873		DTFXXB	EUR	AACA	31/03/2018
SWEDX 0.450 08/23/23	XS1778322351		DTFXFB	EUR	AACA	31/03/2018
VRACH 2.500 11/19/20	XS0995111761		DTFXFB	EUR	AACA	31/03/2018
DBKG 0.223 04/15/19 FRN	DE000DL19TD0		DTVUFB	EUR	AACA	31/03/2018
ITGV IO Str 05/01/27	IT0001247391		DBZUFB	EUR	AACA	31/03/2018
AIAGP 3.900 04/06/28 '28 MTN	US00131LAF22		DTVUGR	USD	AACA	31/03/2018
GE 5.375 01/23/20 MTN	XS0453908377		DTFXFB	EUR	AACA	31/03/2018
UOBH 2.125 03/02/20	XS1571335782		DGFNER	USD	AACA	31/03/2018
DE 10/03/22 FRN MTN	XS1692846790		DTVXFR	EUR	AACA	31/03/2018
CAGR 1.000 09/30/31	IT0005216616		DTFSFB	EUR	AACA	31/03/2018

Financial instrument name	Financial Instrument (ISIN)	Written description of financial instrument	Instrument Classification	Currency	Market Segment	date
BNG 1.375 03/19/18 MTN MATd	US62944BAL80		DTFUFR	USD	AACA	31/03/2018
AXAF 5.500 Perp '19 MTN	XS0876682666		DTFUPB	USD	AACA	31/03/2018
SEB 2.625 11/17/20 MTN	US83051GAE89		DTFUFR	USD	AACA	31/03/2018
PACLI 6.750 04/06/21	US05367AAD54		DBFUGR	USD	AACA	31/03/2018
WFD 3.750 09/17/24 '24	USU94299AC51		DBFGGR	USD	AACA	31/03/2018
EIB 4.625 04/15/20 MTN	XS0196448129		DTFCFB	EUR	AACA	31/03/2018
AALX 4.100 07/15/29	US02376WAA99		DAFSBR	USD	AACA	31/03/2018
MQG 7.625 08/13/19 MTN	US55608JAB44		DTFNFR	USD	AACA	31/03/2018
SPDEV 2.500 09/17/18 MTN	XS1290252987		DTFXFR	USD	AACA	31/03/2018
CAGR 0.375 10/21/21 MTN	FR0012936656		DBFXXB	EUR	AACA	31/03/2018
ESGV IO Str 10/31/40	ES00000126Q0		DBZTFB	EUR	AACA	31/03/2018
UNBP 2.500 02/26/24 MTN	XS1038708522		DTFUFB	EUR	AACA	31/03/2018
CABKX 1.125 05/17/24 MTN	XS1614722806		DAFUFB	EUR	AACA	31/03/2018
CAFDC 1.625 01/11/18 MTN MATd	XS0873248420		DTFNFB	EUR	AACA	31/03/2018
PG 2.000 11/05/21	XS0989148209		DBFUFR	EUR	AACA	31/03/2018
KOREC 3.000 04/24/22 MTN	US50066JAB08		DTFUFR	USD	AACA	31/03/2018
ALVG 0.875 12/06/27 '27	DE000A19S4V6		DTFGGB	EUR	AACA	31/03/2018
SAPG 1.000 03/13/26 '25	DE000A2G8VT5		DTFUGB	EUR	AACA	31/03/2018
BOCOM 15USDPREF PRF	XS1257592037		DBFNPR	USD	AACA	31/03/2018
PLOMN 2.875 05/29/20	FR0011502830		DBFXXB	EUR	AACA	31/03/2018
FRGV 04/25/31	FR0010809400		DBZXXN	EUR	AACA	31/03/2018
BAYG 1.250 11/13/23 '23	XS1135309794		DTFUCB	EUR	AACA	31/03/2018
AV 3.875 07/03/44 '24 MTN	XS1083986718		DTFUFB	EUR	AACA	31/03/2018
FMEG 5.750 02/15/21	US35803QAA58		DBFUGR	USD	AACA	31/03/2018
CBKG 7.750 03/16/21 MTN	DE000CB83CF0		DTFUFB	EUR	AACA	31/03/2018
ICAD 1.500 09/13/27	FR0013281755		DBFXXB	EUR	AACA	31/03/2018
NN 1.625 06/01/27 '27	XS1623355457		DTFXGB	EUR	AACA	31/03/2018
IADB 1.125 09/12/19 MTN	US4581X0BY35		DTFUFR	USD	AACA	31/03/2018
FRGV 05/25/47	FR0013154093		DBZXXN	EUR	AACA	31/03/2018
FRGV 05/25/29	FR0011461466		DBZXXN	EUR	AACA	31/03/2018
SORR 0.125 05/30/22	XS1622285283		DGFNEB	EUR	AACA	31/03/2018
UN 0.875 07/31/25	XS1654192191		DTFUFB	EUR	AACA	31/03/2018
FRGV 04/25/26	FR0010810127		DBZXXN	EUR	AACA	31/03/2018
VIV 4.875 12/02/19 MTN	FR0010830034		DTFXXB	EUR	AACA	31/03/2018
IEGV 03/19/18 MATd	IE00BV8C9C90		DYZTXR	EUR	AACA	31/03/2018
DBSMX 2.848 07/16/19 FRN MTN	US24023LAB27		DTVNFR	USD	AACA	31/03/2018
EIB 03/15/24	XS1515245089		DTFCFB	EUR	AACA	31/03/2018
CA 3.600 08/01/20 '20	US12673PAF27		DBFUGR	USD	AACA	31/03/2018
BMPS 0.750 03/15/20	IT0005246423		DBFTFB	EUR	AACA	31/03/2018
BADWL 0.625 02/09/27	DE000A14JYW1		DNFTFB	EUR	AACA	31/03/2018
DEGV IO Str 07/04/20	DE0001143238		DBZTFB	EUR	AACA	31/03/2018

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ESGV 01/19/18 MATd	ES0L01801197		DYZTXB	EUR	AACA	31/03/2018
LOIM 1.750 11/06/24 '24 MTN	FR0012283653		DTFXXB	EUR	AACA	31/03/2018
EFSFC 0.375 10/11/24	EU000A1G0DQ6		DTFTFB	EUR	AACA	31/03/2018
SPMAB 0.125 10/24/22	XS1705691563		DGFNFB	EUR	AACA	31/03/2018
DOLPH 132 A Sr SoftBullet Flt	XS0977073161		DGVSBB	EUR	AACA	31/03/2018
HYPENN 3 A2 Sr Flt	XS1207095933		DGVSBB	EUR	AACA	31/03/2018
FRGV 04/25/58	FR0010871053		DBZXXN	EUR	AACA	31/03/2018
FRGV 01/10/18 MATd	FR0124584634		DYFXXB	EUR	AACA	31/03/2018
HONDA 2.300 09/09/26 MTN	US02665WBH34		DTFUFR	USD	AACA	31/03/2018
CRHFD 1.375 10/18/28 '28 MTN	XS1505896735		DTFUFB	EUR	AACA	31/03/2018
SASAC 4.125 05/07/24	US857004AC96		DBFGGR	USD	AACA	31/03/2018
ESM 1.850 12/01/55	EU000A1U9936		DTFCFB	EUR	AACA	31/03/2018
CTRSL 4.350 07/15/25 '25	US340711AW02		DBFUGR	USD	AACA	31/03/2018
AIR 1.375 05/13/31 '31 MTN	XS1410582313		DTFXGB	EUR	AACA	31/03/2018
BNS 0.051 01/14/20 FRN MTN	XS1166454915		DTVUFB	EUR	AACA	31/03/2018
SHB 5.125 03/30/20 MTN	US86959LAE39		DTFUFR	USD	AACA	31/03/2018
RHNDW 0.875 01/24/28	XS1756364474		DTFXFB	EUR	AACA	31/03/2018
FRGV PO Str 04/25/35	FR0010070078		DBZXXN	EUR	AACA	31/03/2018
HYPENN 4 A2 Sr Seq Flt	NL0011474077		DGVSBB	EUR	AACA	31/03/2018
ASRNL 5.125 09/29/45 '25 FRN	XS1293505639		DBFUFB	EUR	AACA	31/03/2018
FOUG 2.250 01/16/20 MTN	FR0011693001		DBVNFN	EUR	AACA	31/03/2018
LEGD 0.750 07/06/24	FR0013266830		DBFXXB	EUR	AACA	31/03/2018
CRH 1.875 01/09/24 '23 MTN	XS1328173080		DTFUCB	EUR	AACA	31/03/2018
FOUG 1.125 01/15/21 '20 MTN	FR0012300820		DTFXXB	EUR	AACA	31/03/2018
SORR 0.375 02/20/23	XS1775786145		DGFNFB	EUR	AACA	31/03/2018
CANDF 1.875 05/29/21 MTN	XS1072571364		DTFCFR	EUR	AACA	31/03/2018
EFSFC 1.750 06/27/24	EU000A1G0BQ0		DTFTFB	EUR	AACA	31/03/2018
EFSFC 1.250 05/24/33	EU000A1G0DT0		DTFTFB	EUR	AACA	31/03/2018
EIB 0.250 10/15/20	XS1288040055		DTFCFB	EUR	AACA	31/03/2018
DUTRES 2 A Sr Flt	NL0012058986		DGVSBB	EUR	AACA	31/03/2018
SAN 4.375 01/24/18 MATd	XS0582479522		DGFUEB	EUR	AACA	31/03/2018
EIB 3.000 10/14/33	XS0975634204		DTFCFB	EUR	AACA	31/03/2018
EFSFC 0.750 05/03/27	EU000A1G0DR4		DTFTFB	EUR	AACA	31/03/2018
NLGV 05/31/18 MATd	NL0012703144		DBZXXN	EUR	AACA	31/03/2018
PG 2.000 08/16/22	XS0816704125		DBFUFR	EUR	AACA	31/03/2018
SAECBV 14 A2 Sr Seq Flt	XS1033757201		DGVSBR	EUR	AACA	31/03/2018
ATL 1.750 06/26/26 MTN	XS1327504087		DTFXFB	EUR	AACA	31/03/2018
EDC 1.375 10/21/21	US30216BGK26		DBFUGR	USD	AACA	31/03/2018
DEGV IO Str 08/15/27	DE0003811451		DBZTFB	EUR	AACA	31/03/2018
BPCE 0.750 01/22/20 MTN	FR0012454437		DTFXXB	EUR	AACA	31/03/2018
EIB 0.250 09/14/29	XS1503043694		DTFCFB	EUR	AACA	31/03/2018

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NOVN 03/31/21 '21	XS1584884347		DBZUFB	EUR	AACA	31/03/2018
EFSFC 1.200 02/17/45	EU000A1G0DD4		DTFTFB	EUR	AACA	31/03/2018
BNG 1.250 06/25/18 MTN MATd	XS1250149843		DTFUFR	USD	AACA	31/03/2018
EIB 1.500 07/15/20 MTN	XS0903345220		DTFCFB	EUR	AACA	31/03/2018
EIB 1.125 04/13/33 MTN	XS1612977717		DTFCFB	EUR	AACA	31/03/2018
WBC 0.375 03/05/23 MTN	XS1676933937		DTFXFB	EUR	AACA	31/03/2018
EIB 2.000 04/14/23	XS0942172296		DTFCFB	EUR	AACA	31/03/2018
HGWAY 151 A Sr Seq Flt	XS1240962511		DAVSBB	EUR	AACA	31/03/2018
EIB 3.500 04/15/27 MTN	XS0755873253		DTFCFB	EUR	AACA	31/03/2018
FRGV 10/25/18	FR0010809913		DBZXXN	EUR	AACA	31/03/2018
ATGV 4.650 01/15/18 MATd	AT0000385745		DBFUFB	EUR	AACA	31/03/2018
EFSFC 1.750 10/29/20 MTN	EU000A1G0BK3		DTFTFB	EUR	AACA	31/03/2018
UBSG 2.125 03/04/24	CH0314209351		DBFNFB	EUR	AACA	31/03/2018
EIB 0.125 06/15/20	XS1260085037		DTFCFB	EUR	AACA	31/03/2018
EFSFC 1.800 07/10/48	EU000A1G0DW4		DTFTFB	EUR	AACA	31/03/2018
IBE 1.750 09/17/23 MTN	XS1291004270		DTFXFB	EUR	AACA	31/03/2018
SHB 2.500 04/05/22	US85235XAF24		DTFUFR	USD	AACA	31/03/2018
BNP 10/24/23	BE0002265347		DBZSER	EUR	AACA	31/03/2018
CBA 0.500 07/11/22 MTN	XS1594335363		DTFNFB	EUR	AACA	31/03/2018
FRGV 01/17/18 MATd	FR0124423221		DYFXB	EUR	AACA	31/03/2018
UC 2.000 03/04/23 MTN	XS1374865555		DTFUFB	EUR	AACA	31/03/2018
STORM 172 A Sr Seq Flt	XS1628023134		DGVSBB	EUR	AACA	31/03/2018
DEXI 1.250 11/26/24 MTN	XS1143093976		DTFTFB	EUR	AACA	31/03/2018
GBDRBV 16B A Sr Seq Flt	XS1461966167		DAVSB	EUR	AACA	31/03/2018
	EU000A1G0D70		DTFTFB	EUR	AACA	31/03/2018
EFSFC 0.125 10/17/23	EU000A1G0D39		DTFTFB	EUR	AACA	31/03/2018
EIB 1.375 09/15/20	XS0858366098		DTFCFB	EUR	AACA	31/03/2018
SORR 0.250 03/22/21	XS1383921803		DGFSEB	EUR	AACA	31/03/2018
EFSFC 0.875 07/26/27	EU000A1G0DY0		DTFTFB	EUR	AACA	31/03/2018
EFSFC 03/29/21	EU000A1G0DM5		DTFTFB	EUR	AACA	31/03/2018
DEGV IO Str 08/15/25	DE0001143592		DBZTFB	EUR	AACA	31/03/2018
BUMPER 10 A Sr Seq Flt	FR0013313145		DBVXXB	EUR	AACA	31/03/2018
EFSFC 0.500 07/11/25	EU000A1G0DV6		DTFTFB	EUR	AACA	31/03/2018
EIB 0.500 11/13/37	XS1500338618		DTFCFB	EUR	AACA	31/03/2018
PDHT 13I A2 Sr Seq Flt	XS0940380065		DGVSBB	EUR	AACA	31/03/2018
PTGV 11/16/18	PTPBT2GE0037		DYTXB	EUR	AACA	31/03/2018
ESGV 4.500 01/31/18 MATd	ES00000123Q7		DBFTFB	EUR	AACA	31/03/2018
MZHFN 0.956 10/16/24	XS1691909920		DTFXFR	EUR	AACA	31/03/2018
SASAC 2.750 05/14/19	US12623TAG31		DBFGGR	USD	AACA	31/03/2018
EFSFC 1.875 05/23/23	EU000A1G0BC0		DTFTFB	EUR	AACA	31/03/2018
BPCE 0.625 04/20/20 MTN	FR0013094836		DTFXB	EUR	AACA	31/03/2018

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EIB 2.625 03/15/35	XS0878008225		DTFCFB	EUR	AACA	31/03/2018
EFSFC 1.450 09/05/40	EU000A1G0D05		DTFTFB	EUR	AACA	31/03/2018
KFW 2.500 01/17/22	DE000A1K0UG6		DBFTFB	EUR	AACA	31/03/2018
EFSFC 2.125 02/19/24	EU000A1G0BN7		DTFTFB	EUR	AACA	31/03/2018
EIB 2.250 10/14/22 MTN	XS0832628423		DTFCFB	EUR	AACA	31/03/2018
ESM 05/10/18 MATd	EU000A1Z98M8		DYZCXB	EUR	AACA	31/03/2018
ESM 07/19/18	EU000A1Z98L0		DYZCXB	EUR	AACA	31/03/2018
IEGV 09/24/18	IE00BDHDP20		DYZTXR	EUR	AACA	31/03/2018
FRGV 8.250 04/25/22	FR0000571044		DBFXXN	EUR	AACA	31/03/2018
NAB 0.250 03/28/22	XS1586704378		DGFXEB	EUR	AACA	31/03/2018
DEXI 0.200 03/16/21 MTN	XS1379630608		DTFTFB	EUR	AACA	31/03/2018
BEGV 02/08/18 MATd	BE0312751234		DYZNXR	EUR	AACA	31/03/2018
ITGV 03/30/20	IT0005329336		DBZUFB	EUR	AACA	31/03/2018
FRGV PO Str 04/25/18 MATd	FR0010604991		DBZXXN	EUR	AACA	31/03/2018
ABLYF 3.250 05/27/20 CVT	BE6278650344		DCFNDR	EUR	AACA	31/03/2018
MADLNE 1B B Mezz Seq Fix	IT0005054439		DAFOAB	EUR	AACA	31/03/2018
CDRHA 3.900 10/20/23	FR0011133008		DBFXXB	EUR	AACA	31/03/2018
ITGV IO Str 05/01/21	IT0001247276		DBZUFB	EUR	AACA	31/03/2018
ESM 04/19/18 MATd	EU000A1Z98F2		DYZCXB	EUR	AACA	31/03/2018
KFW 12/15/22	DE000A2GSKL9		DBFTFB	EUR	AACA	31/03/2018
SEB 0.750 06/16/22	XS1246782269		DMXXXB	EUR	AACA	31/03/2018
UST Bill 02/28/19	US912796PT04		DBZTXR	USD	AACA	31/03/2018
UST Bill 07/19/18	US912796MK22		DBZTXR	USD	AACA	31/03/2018
UST Bill 04/12/18 MATd	US912796PA13		DBZTXR	USD	AACA	31/03/2018
UST 1.875 04/30/22	US912828X471		DBFTFR	USD	AACA	31/03/2018
UST 3.000 02/15/48	US912810SA79		DBFTFR	USD	AACA	31/03/2018
UST 2.250 11/15/27	US9128283F58		DBFTFR	USD	AACA	31/03/2018
UST 2.750 11/15/47	US912810RZ30		DBFTFR	USD	AACA	31/03/2018
UST 1.625 04/30/19	US912828D234		DBFTFR	USD	AACA	31/03/2018
UST 2.875 03/31/18 MATd	US912828QB96		DBFTFR	USD	AACA	31/03/2018
DEGV 04/11/18 MATd	DE0001137701		DYZTXB	EUR	AACA	31/03/2018
UST 1.000 03/15/18 MATd	US912828J686		DBFTFR	USD	AACA	31/03/2018
UST 1.500 03/31/19	US912828SN17		DBFTFR	USD	AACA	31/03/2018
DEGV 05/16/18	DE0001137719		DYZTXB	EUR	AACA	31/03/2018
UST 1.875 09/30/22	US9128282W90		DBFTFR	USD	AACA	31/03/2018
UST Bill 04/26/18 MATd	US912796LX51		DBZTXR	USD	AACA	31/03/2018
UST Bill 11/08/18	US912796PD51		DBZTXR	USD	AACA	31/03/2018
FRGV 03/28/18 MATd	FR0124257264		DYZXXB	EUR	AACA	31/03/2018
UST 6.125 08/15/29	US912810FJ26		DBFTFR	USD	AACA	31/03/2018
	FR0124584659			EUR	AACA	31/03/2018
FRGV 01/31/18 MATd	FR0124095375		DYFXXB	EUR	AACA	31/03/2018

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FRGV 03/14/18 MATd	FR0124584683		DYZXXB	EUR	AACA	31/03/2018
UST 1.500 01/31/19	US912828B337		DBFTFR	USD	AACA	31/03/2018
UST 1.375 04/30/20	US912828K585		DBFTFR	USD	AACA	31/03/2018
UST 2.250 12/31/24	US9128283P31		DBFTFR	USD	AACA	31/03/2018
UST 1.875 12/31/19	US9128283N82		DBFTFR	USD	AACA	31/03/2018
UST 1.875 12/15/20	US9128283L27		DBFTFR	USD	AACA	31/03/2018
BEGV 04/12/18 MATd	BE0312753255		DYZXXR	EUR	AACA	31/03/2018
FRGV 04/18/18 MATd	FR0124747470		DYZXXB	EUR	AACA	31/03/2018
UST Bill 09/13/18	US912796NV77		DBZTXR	USD	AACA	31/03/2018
CA S&P 500 CRT	GG00B83DBS68		RMXXXB	EUR	AACA	31/03/2018
UST Bill 03/29/18 MATd	US912796LS66		DYZTXR	USD	AACA	31/03/2018
UST Bill 02/22/18 MATd	US912796NT22		DBZTXR	USD	AACA	31/03/2018
UST Bill 03/08/18 MATd	US912796NU94		DBZTXR	USD	AACA	31/03/2018
UST Bill 02/01/18 MATd	US912796LJ67		DYZTXR	USD	AACA	31/03/2018
UST Bill 03/01/18 MATd	US912796LN79		DYZTXR	USD	AACA	31/03/2018
UST Bill 03/15/18 MATd	US912796NW50		DBZTXR	USD	AACA	31/03/2018
FRGV 01/30/19	FR0124747579		DYZXXB	EUR	AACA	31/03/2018
UST 2.750 08/15/47	US912810RY64		DBFTFR	USD	AACA	31/03/2018
UST 2.000 10/31/22	US9128283C28		DBFTFR	USD	AACA	31/03/2018
BEGV 11/08/18	BE0312760326		DYZTXR	EUR	AACA	31/03/2018
UST 1.500 08/15/26	US9128282A70		DBFTFR	USD	AACA	31/03/2018
UST 2.250 08/15/27	US9128282R06		DBFTFR	USD	AACA	31/03/2018
	US9128283H15		DBFTFR	USD	AACA	31/03/2018
UST 2.750 02/28/18 MATd	US912828PY09		DBFTFR	USD	AACA	31/03/2018
UST 1.750 11/30/21	US912828U659		DBFTFR	USD	AACA	31/03/2018
UST Bill 03/22/18 MATd	US912796NX34		DBZTXR	USD	AACA	31/03/2018
UST 0.750 03/31/18 MATd	US912828UU22		DBFTFR	USD	AACA	31/03/2018
UST 0.750 04/15/18 MATd	US912828K254		DBFTFR	USD	AACA	31/03/2018
UST Bill 04/19/18 MATd	US912796PB95		DBZTXR	USD	AACA	31/03/2018
UST 0.625 04/30/18 MATd	US912828UZ19		DBFTFR	USD	AACA	31/03/2018
UST 1.125 02/28/19	US912828W309		DBFTFR	USD	AACA	31/03/2018
UST 1.500 10/31/19	US912828F627		DBFTFR	USD	AACA	31/03/2018
UST 1.250 01/31/20	US912828H524		DBFTFR	USD	AACA	31/03/2018
UST 1.500 11/30/19	US912828G617		DBFTFR	USD	AACA	31/03/2018
UST Bill 06/21/18 MATd	US912796MF37		DBZTXR	USD	AACA	31/03/2018
UST Bill 12/06/18	US912796PE35		DBZTXR	USD	AACA	31/03/2018
UST Bill 01/31/19	US912796PP81		DBZTXR	USD	AACA	31/03/2018
UST Bill 05/24/18 MATd	US912796MB23		DBZTXR	USD	AACA	31/03/2018
UST 3.000 02/15/47	US912810RV26		DBFTFR	USD	AACA	31/03/2018
UST Bill 01/03/19	US912796PK94		DBZTXR	USD	AACA	31/03/2018
	US912796PH65			USD	AACA	31/03/2018

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UST 4.375 11/15/39	US912810QD37		DBFTFR	USD	AACA	31/03/2018
UST 1.375 05/31/21	US912828R770		DBFTFR	USD	AACA	31/03/2018
UST 0.750 04/30/18 MATd	US912828Q947		DBFTFR	USD	AACA	31/03/2018
UST 1.000 05/15/18 MATd	US912828XA31		DBFTFR	USD	AACA	31/03/2018
UST 0.750 09/30/18	US912828T420		DBFTFR	USD	AACA	31/03/2018
UST 0.625 06/30/18	US912828R937		DBFTFR	USD	AACA	31/03/2018
UST Bill 01/11/18 MATd	US912796ML05		DYZTXR	USD	AACA	31/03/2018
UST 0.750 10/31/18	US912828T834		DBFTFR	USD	AACA	31/03/2018
UST 1.375 12/31/18	US912828RY80		DBFSFR	USD	AACA	31/03/2018
UST Bill 04/05/18 MATd	US912796NY17		DBZTXR	USD	AACA	31/03/2018
UST Bill 07/05/18	US912796PN34		DBZTXR	USD	AACA	31/03/2018
UST Bill 05/17/18	US912796PG82		DBZTXR	USD	AACA	31/03/2018
UST Bill 02/08/18 MATd	US912796NR65		DBZTXR	USD	AACA	31/03/2018
UST Bill 08/02/18	US912796PS21		DBZTXR	USD	AACA	31/03/2018
UST Bill 05/10/18	US912796PF00		DBZTXR	USD	AACA	31/03/2018
UST Bill 05/03/18 MATd	US912796PC78		DBZTXR	USD	AACA	31/03/2018
UST Bill 08/09/18	US912796PU76		DBZTXR	USD	AACA	31/03/2018
UST Bill 06/14/18 MATd	US912796PL77		DBZTXR	USD	AACA	31/03/2018
UST Bill 09/06/18	US912796PY98		DBZTXR	USD	AACA	31/03/2018
	INZ000010319			INR	AACA	31/03/2018
UST 3.625 02/15/21	US912828PX26		DBFTFR	USD	AACA	31/03/2018
UST 2.000 11/15/26	US912828U246		DBFTFR	USD	AACA	31/03/2018
UST 2.000 02/15/25	US912828J272		DBFTFR	USD	AACA	31/03/2018
UST 0.875 03/31/18 MATd	US912828Q459		DBFTFR	USD	AACA	31/03/2018
UST 2.000 06/30/24	US912828XX34		DBFTFR	USD	AACA	31/03/2018
UST 2.375 08/15/24	US912828D564		DBFTFR	USD	AACA	31/03/2018
UST 2.375 05/15/27	US912828X885		DBFTFR	USD	AACA	31/03/2018
UST 1.375 09/30/23	US912828T263		DBFTFR	USD	AACA	31/03/2018
UST 2.250 11/15/25	US912828M565		DBFTFR	USD	AACA	31/03/2018
UST 2.125 12/31/21	US912828G872		DBFTFR	USD	AACA	31/03/2018
UST 2.000 11/15/21	US912828RR30		DBFSFR	USD	AACA	31/03/2018
UST 1.625 11/15/22	US912828TY62		DBFTFR	USD	AACA	31/03/2018
UST 0.750 02/15/19	US912828P535		DBFTFR	USD	AACA	31/03/2018
UST 1.375 04/30/21	US912828Q780		DBFTFR	USD	AACA	31/03/2018
UST 2.750 02/15/19	US912828KD17		DBFTFR	USD	AACA	31/03/2018
UST 1.500 02/28/19	US912828C244		DBFTFR	USD	AACA	31/03/2018
UST 6.250 08/15/23	US912810EQ77		DBXXXX	USD	AACA	31/03/2018
UST 1.375 06/30/23	US912828S356		DBFTFR	USD	AACA	31/03/2018
UST 1.000 02/15/18 MATd	US912828H946		DBFTFR	USD	AACA	31/03/2018
UST 1.250 11/15/18	US912828M649		DBFTFR	USD	AACA	31/03/2018
UST 2.500 08/15/23	US912828VS66		DBFTFR	USD	AACA	31/03/2018



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UST 1.125 06/15/18 MATd	US912828XF28		DBFTFR	USD	AACA	31/03/2018
UST 2.500 05/15/46	US912810RS96		DBFTFR	USD	AACA	31/03/2018
UST 1.500 08/31/18	US912828RE27		DBFTFR	USD	AACA	31/03/2018
UST 4.375 02/15/38	US912810PW27		DBFTFR	USD	AACA	31/03/2018
UST 1.500 02/28/23	US912828P790		DBFTFR	USD	AACA	31/03/2018
UST 2.125 07/31/24	US9128282N91		DBFTFR	USD	AACA	31/03/2018
UST 3.500 02/15/18 MATd	US912828HR40		DBFTFR	USD	AACA	31/03/2018
UST 1.125 08/31/21	US9128282F67		DBFTFR	USD	AACA	31/03/2018
UST 1.750 09/30/22	US912828L575		DBFTFR	USD	AACA	31/03/2018
UST 2.500 05/15/24	US912828WJ58		DBFTFR	USD	AACA	31/03/2018
UST 1.375 02/28/19	US912828SH49		DBFSFR	USD	AACA	31/03/2018
PTGV 07/20/18	PTPBTCGE0039		DYZTXB	EUR	AACA	31/03/2018
BEGV 05/10/18 MATd	BE0312754261		DYZNXR	EUR	AACA	31/03/2018
BEGV 09/13/18	BE0312758304		DYZXXR	EUR	AACA	31/03/2018
	BE0312762348		DYZTXR	EUR	AACA	31/03/2018
BEGV 03/07/19	BE0312763353		DYZXXR	EUR	AACA	31/03/2018
BEGV 10/11/18	BE0312759310		DYZXXR	EUR	AACA	31/03/2018
BEGV 07/12/18	BE0312756282		DYZNXR	EUR	AACA	31/03/2018
UST 0.750 07/15/19	US912828S430		DBFTFR	USD	AACA	31/03/2018
UST 1.375 09/30/18	US912828RH57		DBFTFR	USD	AACA	31/03/2018
UST 1.500 05/31/20	US912828XE52		DBFTFR	USD	AACA	31/03/2018
UST Bill 08/23/18	US912796PV59		DBZTXR	USD	AACA	31/03/2018
UST Bill 01/25/18 MATd	US912796NP00		DYZTXR	USD	AACA	31/03/2018
UST Bill 06/07/18 MATd	US912796PJ22		DBZTXR	USD	AACA	31/03/2018
UST Bill 06/28/18	US912796PM50		DBZTXR	USD	AACA	31/03/2018
UST Bill 01/04/18 MATd	US912796LC15		DYZTXR	USD	AACA	31/03/2018
UST Bill 09/20/18	US912796PZ63		DBZTXR	USD	AACA	31/03/2018
UST Bill 01/18/18 MATd	US912796NN51		DBZTXR	USD	AACA	31/03/2018
UST Bill 07/12/18	US912796PQ64		DBZTXR	USD	AACA	31/03/2018
UST Bill 09/27/18	US912796QA04		DBZTXR	USD	AACA	31/03/2018
UST Bill 08/16/18	US912796NQ82		DBZTXR	USD	AACA	31/03/2018
UST Bill 10/11/18	US912796NZ81		DBZTXR	USD	AACA	31/03/2018
UST 1.125 07/31/21	US912828S760		DBFTFR	USD	AACA	31/03/2018
UST 1.625 03/31/19	US912828C657		DBFTFR	USD	AACA	31/03/2018
UST 2.125 11/30/23	US912828U576		DBFTFR	USD	AACA	31/03/2018
UST 2.125 03/31/24	US912828W713		DBFTFR	USD	AACA	31/03/2018
UST 1.750 01/31/23	US912828P386		DBFTFR	USD	AACA	31/03/2018
UST 1.625 08/31/19	US912828D804		DBFTFR	USD	AACA	31/03/2018
UST 0.750 01/31/18 MATd	US912828P204		DBFTFR	USD	AACA	31/03/2018
UST 1.625 08/15/22	US912828TJ95		DBFTFR	USD	AACA	31/03/2018
UST 2.250 07/31/21	US912828WY26		DBFTFR	USD	AACA	31/03/2018

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FRGV 08/29/18	FR0124747553		DYZXXB	EUR	AACA	31/03/2018
	FR0124584717			EUR	AACA	31/03/2018
DEGV 08/15/18	DE0001137727		DYZTXB	EUR	AACA	31/03/2018
LVMH 04/19/18 MATd	BE6301721195		DYZXXR	EUR	AACA	31/03/2018
FRGV 05/24/18 MATd	FR0124257348		DYZXXB	EUR	AACA	31/03/2018
FRGV 02/14/18 MATd	FR0124423239		DYZXXB	EUR	AACA	31/03/2018
FRGV 04/11/18 MATd	FR0124584709		DYZXXB	EUR	AACA	31/03/2018
FRGV 08/15/18	FR0124423254		DYZXXB	EUR	AACA	31/03/2018
LRENT 04/19/18 MATd	XS1796061353		DYZXXB	USD	AACA	31/03/2018
FRGV 04/25/18 MATd	FR0124257306		DYZXXB	EUR	AACA	31/03/2018
FRGV 07/18/18	FR0124423247		DYZXXB	EUR	AACA	31/03/2018
ATOS 06/29/18	FR0124910722		DYZXXB	EUR	AACA	31/03/2018
ATOS 04/30/18 MATd	FR0124878531		DYZXXB	EUR	AACA	31/03/2018
	FR0124718125		DYZXXB	EUR	AACA	31/03/2018
FRGV 05/03/18 MATd	FR0124747488		DYZXXB	EUR	AACA	31/03/2018
FRGV 07/04/18	FR0124747538		DYZXXB	EUR	AACA	31/03/2018
FRGV 05/16/18 MATd	FR0124747496		DYZXXB	EUR	AACA	31/03/2018
UST Bill 07/26/18	US912796PR48		DBZTXR	USD	AACA	31/03/2018
FRGV 04/05/18 MATd	FR0124747462		DYZXXB	EUR	AACA	31/03/2018
	FR0124584741			EUR	AACA	31/03/2018
AKHFO 04/30/18 MATd	FR0124698665		DYZXXB	EUR	AACA	31/03/2018
SAN 05/31/18 MATd	XS1802462827		DYZXXB	USD	AACA	31/03/2018
HKGV 01/10/18 MATd	HK0000366655		DYZUXX	HKD	AACA	31/03/2018
FRGV 03/07/18 MATd	FR0124584675		DYZXXB	EUR	AACA	31/03/2018
FRGV 12/05/18	FR0124584758		DYZXXB	EUR	AACA	31/03/2018
FRGV 09/12/18	FR0124423262		DYZXXB	EUR	AACA	31/03/2018
	FR0124584667			EUR	AACA	31/03/2018
UST 1.000 08/31/19	US912828TN08		DBFTFR	USD	AACA	31/03/2018
FRGV 05/30/18 MATd	FR0124747504		DYZXXB	EUR	AACA	31/03/2018
UST Bill 02/15/18 MATd	US912796NS49		DBZTXR	USD	AACA	31/03/2018
UST 0.875 01/31/18 MATd	US912828UJ76		DBFTFR	USD	AACA	31/03/2018
ERMTX 04/23/18 MATd	FR0124700578		DYZXXB	EUR	AACA	31/03/2018
FRGV 06/20/18 MATd	FR0124257371		DYZXXB	EUR	AACA	31/03/2018
PTGV 01/18/19	PTPBT3GE0036		DYZTXB	EUR	AACA	31/03/2018
PTGV 09/21/18	PTPBT1GE0038		DYZTXB	EUR	AACA	31/03/2018
PTGV 03/22/19	PTPBT4GE0035		DYZTXB	EUR	AACA	31/03/2018
CARR 04/18/18 MATd	FR0124936362		DYZXXB	EUR	AACA	31/03/2018
FRGV 01/04/19	FR0124747561		DYZXXB	EUR	AACA	31/03/2018
FRGV 02/27/19	FR0124747587		DYZXXB	EUR	AACA	31/03/2018
BEGV 12/13/18	BE0312761332		DYZTXR	EUR	AACA	31/03/2018
GVNV 05/22/18 MATd	FR0124887409		DYZXXB	EUR	AACA	31/03/2018

Financial instrument name	Financial Instrument (ISIN)	Written description of financial instrument	Instrument Classification	Currency	Market Segment	date
FIGV 06/20/18 MATd	FI4000301577		DYZUXB	USD	AACA	31/03/2018
FRGV 08/01/18	FR0124747546		DYZXXB	EUR	AACA	31/03/2018
MICP 11/10/23 CVT	FR0013309184		DCZXXB	USD	AACA	31/03/2018
MICP 01/10/22 CVT	FR0013230745		DCZXXB	USD	AACA	31/03/2018
VLOF 06/16/21 CVT	XS1433199624		DCZPGR	USD	AACA	31/03/2018
UNIOF 04/27/18 MATd	FR0124727456		DYZXXB	EUR	AACA	31/03/2018
ACOSS 03/29/18 MATd	FR0124770381		DYZXXB	EUR	AACA	31/03/2018
UNIOF 04/30/18 MATd	FR0124859697		DYZXXB	EUR	AACA	31/03/2018
LMA 05/29/18 MATd	XS1802344116		DYZXXB	EUR	AACA	31/03/2018
CAGR 06/06/18 FRN MATd	FR0124426547		DYVXXB	EUR	AACA	31/03/2018
CARR 03/29/18 MATd	FR0124826209		DYZXXB	EUR	AACA	31/03/2018
BASF 0.925 03/09/23 CVT	DE000A2BPEU0		DWFUGB	USD	AACA	31/03/2018
BOLL 04/23/18 MATd	FR0124938921		DYZXXB	EUR	AACA	31/03/2018
ELE 04/30/18 MATd	XS1765439069		DYZXXB	EUR	AACA	31/03/2018
LMA 03/27/19	FR0124887649		DYZXXB	EUR	AACA	31/03/2018
FRGV 10/10/18	FR0124584733		DYZXXB	EUR	AACA	31/03/2018
SCHN 04/26/18 MATd	FR0124826191		DYZXXB	EUR	AACA	31/03/2018
CNHI 06/20/18 MATd	FR0124772452		DYZXXB	EUR	AACA	31/03/2018
BEGV 06/14/18 MATd	BE0312755276		DYZNXR	EUR	AACA	31/03/2018
BEGV 08/09/18	BE0312757298		DYZNXR	EUR	AACA	31/03/2018
PTGV 03/16/18 MATd	PTPBTZGE0024		DYZTXB	EUR	AACA	31/03/2018
UST 2.500 02/15/45	US912810RK60		DBFTFR	USD	AACA	31/03/2018
FRGV 06/13/18 MATd	FR0124747512		DYZXXB	EUR	AACA	31/03/2018
UST 1.750 10/31/20	US912828WC06		DBFTFR	USD	AACA	31/03/2018
UST 1.750 05/15/22	US912828SV33		DBFTFR	USD	AACA	31/03/2018
UST Bill 08/30/18	US912796PW33		DBZTXR	USD	AACA	31/03/2018
UST 1.375 07/31/19	US9128282K52		DBFTFR	USD	AACA	31/03/2018
UST 3.375 11/15/19	US912828LY45		DBFTFR	USD	AACA	31/03/2018
UST 7.625 02/15/25	US912810ET17		DBXXXX	USD	AACA	31/03/2018
UST 1.000 06/30/19	US912828TC43		DBFTFR	USD	AACA	31/03/2018
UST 2.625 04/30/18 MATd	US912828QG83		DBFTFR	USD	AACA	31/03/2018
HKGV 04/04/18 MATd	HK0000384963		DYZUXX	HKD	AACA	31/03/2018
HKGV 04/18/18 MATd	HK0000389665		DYZUXX	HKD	AACA	31/03/2018
DEGV 03/14/18 MATd	DE0001137693		DYZTXB	EUR	AACA	31/03/2018
FRGV 06/27/18 MATd	FR0124747520		DYZXXB	EUR	AACA	31/03/2018
SGOB 06/29/18	FR0124887714		DYZXXB	EUR	AACA	31/03/2018
SUMFG 06/14/18 MATd	FR0124887037		DYZXXB	EUR	AACA	31/03/2018
HKGV 06/27/18 MATd	HK0000408275		DYZUXX	HKD	AACA	31/03/2018
ENGIE 05/07/18 MATd	FR0124659469		DYZXXB	EUR	AACA	31/03/2018
SECOD 05/15/18 MATd	FR0124727431		DYZXXB	EUR	AACA	31/03/2018
SECOD 04/17/18 MATd	FR0124726490		DYZXXB	EUR	AACA	31/03/2018

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UST 1.375 11/30/18	US912828RT95		DBFSFR	USD	AACA	31/03/2018
LMA 03/13/18 MATd	XS1793227221		DYZUXB	EUR	AACA	31/03/2018
LMA 03/14/18 MATd	XS1794082799		DYZUXB	GBP	AACA	31/03/2018
LMA 03/14/18 MATd	XS1794082955		DYZUXB	EUR	AACA	31/03/2018
LMA 03/15/18 MATd	XS1795249025		DYZUXB	GBP	AACA	31/03/2018
LMA 03/20/18 MATd	XS1797457477		DYZUXB	EUR	AACA	31/03/2018
LMA 03/20/18 MATd	XS1797457550		DYZUXB	GBP	AACA	31/03/2018
LMA 03/27/18 MATd	XS1801765279		DYZUXB	GBP	AACA	31/03/2018
LMA 03/28/18 MATd	XS1802300688		DYZUXB	EUR	AACA	31/03/2018
LMA 03/15/18 MATd	XS1795248647		DYZUXB	EUR	AACA	31/03/2018
LMA 03/23/18 MATd	XS1799974875		DYZUXB	GBP	AACA	31/03/2018
LMA 03/13/18 MATd	XS1793228625		DYZUXB	GBP	AACA	31/03/2018
LMA 03/16/18 MATd	XS1796063565		DYZUXB	EUR	AACA	31/03/2018
LMA 03/16/18 MATd	XS1796063300		DYZUXB	GBP	AACA	31/03/2018
LMA 03/19/18 MATd	XS1796807342		DYZUXB	EUR	AACA	31/03/2018
LMA 03/19/18 MATd	XS1796811708		DYZUXB	GBP	AACA	31/03/2018
LMA 03/21/18 MATd	XS1798772106		DYZUXB	EUR	AACA	31/03/2018
LMA 03/21/18 MATd	XS1798865538		DYZUXB	GBP	AACA	31/03/2018
LMA 03/22/18 MATd	XS1799522112		DYZUXB	EUR	AACA	31/03/2018
LMA 03/23/18 MATd	XS1799975179		DYZUXB	EUR	AACA	31/03/2018
LMA 03/22/18 MATd	XS1799522039		DYZUXB	GBP	AACA	31/03/2018
LMA 03/26/18 MATd	XS1800559244		DYZUXB	GBP	AACA	31/03/2018
LMA 03/26/18 MATd	XS1800559327		DYZUXB	EUR	AACA	31/03/2018
LMA 03/27/18 MATd	XS1801765352		DYZUXB	EUR	AACA	31/03/2018
LMA 03/28/18 MATd	XS1802314044		DYZUXB	GBP	AACA	31/03/2018
LMA 03/29/18 MATd	XS1803077459		DYZUXB	GBP	AACA	31/03/2018
LMA 03/29/18 MATd	XS1803072492		DYZUXB	EUR	AACA	31/03/2018
LMA 04/03/18 MATd	XS1803972212		DYZXXB	EUR	AACA	31/03/2018
LMA 04/03/18 MATd	XS1803972303		DYZXXB	GBP	AACA	31/03/2018
MGRAL 04/10/18 MATd	FR0124910193		DYZXXB	EUR	AACA	31/03/2018
REP 04/23/18 MATd	XS1799523946		DYZXXB	EUR	AACA	31/03/2018
CAGR 03/28/18 MATd	FR0124262322		DYZXXB	EUR	AACA	31/03/2018
	XS1802289345			EUR	AACA	31/03/2018
VIE 05/16/18	FR0124826092		DYZXXB	EUR	AACA	31/03/2018
FRGV 02/28/18 MATd	FR0124095417		DYZXXB	EUR	AACA	31/03/2018
SGEF 04/16/18 MATd	FR0124826837		DYZXXB	EUR	AACA	31/03/2018
ENGIE 09/03/18	FR0124826399		DYZXXB	EUR	AACA	31/03/2018
VILGI 04/16/18 MATd	FR0124726540		DYZXXB	EUR	AACA	31/03/2018
UST 2.000 09/30/20	US912828VZ00		DBFTFR	USD	AACA	31/03/2018
KFW 06/15/18 MATd	XS1794676079		DYZXXB	CAD	AACA	31/03/2018
HKGV 03/07/18 MATd	HK0000379369		DYZUXB	HKD	AACA	31/03/2018

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HKGV 05/16/18 MATd	HK0000398682		DYZUXX	HKD	AACA	31/03/2018
ISP 04/19/18 MATd	FR0124936057		DYFXXB	USD	AACA	31/03/2018
UST 1.000 11/30/18	US912828U402		DBFTFR	USD	AACA	31/03/2018
	FR0124888639			EUR	AACA	31/03/2018
	XS1802289261			EUR	AACA	31/03/2018
AXAF 03/29/19	FR0124953888		DYZXXB	EUR	AACA	31/03/2018
ACOSS 05/16/18	FR0124932700		DYZXXB	EUR	AACA	31/03/2018
REP 04/30/18 MATd	XS1802320793		DYZXXB	EUR	AACA	31/03/2018
LMA 05/30/18 MATd	XS1803096673		DYZXXB	GBP	AACA	31/03/2018
KBC 05/31/18 MATd	BE6303872368		DYZXXR	GBP	AACA	31/03/2018
	XS1800323989			EUR	AACA	31/03/2018
CAFDC 06/28/18	FR0124953714		DYZXXB	EUR	AACA	31/03/2018
LMA 03/14/19	XS1794439536		DYZXXB	EUR	AACA	31/03/2018
HKGV 01/17/18 MATd	HK0000368289		DYZUXX	HKD	AACA	31/03/2018
HKGV 01/31/18 MATd	HK0000371044		DYZUXX	HKD	AACA	31/03/2018
HKGV 02/07/18 MATd	HK0000371879		DYZUXX	HKD	AACA	31/03/2018
HKGV 03/14/18 MATd	HK0000380474		DYZUXX	HKD	AACA	31/03/2018
HKGV 05/30/18 MATd	HK0000402021		DYZUXX	HKD	AACA	31/03/2018
EDF 05/31/18 MATd	FR0124886278		DYZUXB	EUR	AACA	31/03/2018
VCTP 09/03/18	FR0124859788		DYZXXB	EUR	AACA	31/03/2018
HKGV 2.310 06/21/21	HK0000082328		DBFUFR	HKD	AACA	31/03/2018
FRGV 01/24/18 MATd	FR0124584642		DYFXXB	EUR	AACA	31/03/2018
DCTLN 04/13/18 MATd	FR0124934714		DYZXXB	EUR	AACA	31/03/2018
HAUDF 04/20/18 MATd	FR0124936388		DYZXXB	EUR	AACA	31/03/2018
CASP 04/16/18 MATd	FR0124887169		DYZXXB	EUR	AACA	31/03/2018
ACOSS 04/16/18 MATd	XS1793241644		DYZXXB	USD	AACA	31/03/2018
CDCEC 04/17/18 MATd	XS1794214459		DYZXXB	USD	AACA	31/03/2018
LMA 04/10/18 MATd	XS1800561141		DYZXXB	GBP	AACA	31/03/2018
LMA 05/15/18 MATd	XS1794439296		DYZXXB	GBP	AACA	31/03/2018
LMA 05/16/18 MATd	XS1795265732		DYZXXB	EUR	AACA	31/03/2018
LMA 06/19/18 MATd	XS1796205968		DYZXXB	EUR	AACA	31/03/2018
SNCFE 04/16/18 MATd	XS1794682986		DYZXXB	USD	AACA	31/03/2018
LOIM 06/19/18 MATd	FR0124821721		DYZXXB	EUR	AACA	31/03/2018
EDF 06/19/18 MATd	FR0124936321		DYZXXB	EUR	AACA	31/03/2018
ACOSS 04/16/18 MATd	XS1795388906		DYZXXB	USD	AACA	31/03/2018
MTFGI 06/12/18 MATd	XS1792065796		DYZXXB	USD	AACA	31/03/2018
CAFDC 05/21/18 MATd	FR0124936693		DYFXXB	USD	AACA	31/03/2018
NAB 05/29/18 MATd	XS1797820062		DYZXXB	USD	AACA	31/03/2018
SAN 06/22/18 MATd	XS1799641805		DYZXXB	USD	AACA	31/03/2018
SAN 04/30/18 MATd	XS1802242542		DYZXXB	USD	AACA	31/03/2018
SAN 05/21/18 MATd	XS1796992060		DYZXXB	USD	AACA	31/03/2018

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SAN 05/22/18 MATd	XS1799178238		DYZXXB	USD	AACA	31/03/2018
SAN 05/29/18 MATd	XS1801136901		DYZXXB	USD	AACA	31/03/2018
SAN 06/28/18	XS1802242468		DYZXXB	USD	AACA	31/03/2018
UNEDI 04/27/18 MATd	FR0124825623		DYZXXB	EUR	AACA	31/03/2018
LEGD 04/30/18 MATd	FR0124887862		DYZXXB	EUR	AACA	31/03/2018
SEBF 06/19/18 MATd	FR0124826886		DYZXXB	EUR	AACA	31/03/2018
UBIP 06/19/18 MATd	FR0124887334		DYZXXB	EUR	AACA	31/03/2018
UST Bill 03/28/19	US912796PX16		DBZTXR	USD	AACA	31/03/2018
LMA 07/19/18	XS1796270434		DYZXXB	EUR	AACA	31/03/2018
GRPAN 05/28/18	FR0124885403		DYZXXB	EUR	AACA	31/03/2018
MT 06/27/18 MATd	FR0124953680		DYZXXB	EUR	AACA	31/03/2018
CASP 05/16/18 MATd	FR0124887177		DYZXXB	EUR	AACA	31/03/2018
VLOF 06/19/18 MATd	FR0124859366		DYZXXB	EUR	AACA	31/03/2018
SEVI 06/04/18 MATd	FR0124826415		DYZXXB	EUR	AACA	31/03/2018
HEIG 09/20/18	XS1796869888		DYZXXB	EUR	AACA	31/03/2018
RECT 04/30/18 MATd	FR0124887870		DYZXXB	EUR	AACA	31/03/2018
SGOB 06/28/18	FR0124911852		DYZXXB	EUR	AACA	31/03/2018
FCTX 04/30/18 MATd	XS1802326139		DYZXXB	EUR	AACA	31/03/2018
GTO 04/27/18 MATd	FR0124950264		DYZXXB	EUR	AACA	31/03/2018
CARR 04/27/18 MATd	FR0124827082		DYZXXB	EUR	AACA	31/03/2018
	FR0124887292			EUR	AACA	31/03/2018
LAPST 05/16/18 MATd	FR0124855646		DYFXXB	USD	AACA	31/03/2018
LVMH 02/16/21 CVT	FR0013113073		DCZXXB	USD	AACA	31/03/2018
	FR0124936206			EUR	AACA	31/03/2018
	XS1799960817			EUR	AACA	31/03/2018
	FR0124665706		DYZXXB	EUR	AACA	31/03/2018
VCTP 05/15/18 MATd	FR0124859358		DYZXXB	EUR	AACA	31/03/2018
ISP 03/18/19	XS1796232426		DYZXXB	EUR	AACA	31/03/2018
	BE6303948150			EUR	AACA	31/03/2018
NGESA 06/07/18 MATd	FR0124880024		DYZXXB	EUR	AACA	31/03/2018
	FR0124723984			EUR	AACA	31/03/2018
NGESA 09/10/18	FR0124910938		DYZXXB	EUR	AACA	31/03/2018
ELE 04/30/18 MATd	XS1800554286		DYZXXB	EUR	AACA	31/03/2018
FOUG 04/09/18 MATd	FR0124821440		DYZXXB	EUR	AACA	31/03/2018
FRGV 03/21/18 MATd	FR0124584691		DYZXXB	EUR	AACA	31/03/2018
EUFIX 07/03/18	FR0124953953		DYZXXB	EUR	AACA	31/03/2018
VALOS 04/20/18 MATd	FR0124884406		DYZXXB	EUR	AACA	31/03/2018
FTI 04/13/18 MATd	FR0124821499		DYZXXB	EUR	AACA	31/03/2018
ILD 09/28/18	FR0124954159		DYZXXB	EUR	AACA	31/03/2018
SGOB 06/04/18 MATd	FR0124888621		DYZXXB	EUR	AACA	31/03/2018
VLLP 10/03/18	FR0124954530		DYZXXB	EUR	AACA	31/03/2018

Financial instrument name	Financial Instrument (ISIN)	Written description of financial instrument	Instrument Classification	Currency	Market Segment	date
EPED 03/14/19	FR0124932627		DYZXXB	EUR	AACA	31/03/2018
BOLL 04/16/18 MATd	FR0124911654		DYZXXB	EUR	AACA	31/03/2018
HKGV 03/28/18 MATd	HK0000382298		DYZUXX	HKD	AACA	31/03/2018
SGOB 05/02/18 MATd	FR0124858590		DYZXXB	EUR	AACA	31/03/2018
FOUG 08/08/18	FR0124826605		DYZXXB	EUR	AACA	31/03/2018
ICAD 12/28/18	FR0124954027		DYZXXB	EUR	AACA	31/03/2018
FTI 06/04/18 MATd	FR0124827132		DYZXXB	EUR	AACA	31/03/2018
HKGV 03/21/18 MATd	HK0000382272		DYZUXX	HKD	AACA	31/03/2018
HKGV 02/28/18 MATd	HK0000376894		DYZUXX	HKD	AACA	31/03/2018
HKGV 02/21/18 MATd	HK0000375490		DYZUXX	HKD	AACA	31/03/2018
UST 3.875 05/15/18 MATd	US912828HZ65		DBFTFR	USD	AACA	31/03/2018
UST 4.375 05/15/40	US912810QH41		DBFTFR	USD	AACA	31/03/2018
AKHFO 04/16/18 MATd	FR0124887094		DYZXXB	EUR	AACA	31/03/2018
IPN 04/24/18 MATd	FR0124939390		DYZXXB	EUR	AACA	31/03/2018
IPN 06/18/18 MATd	FR0124887243		DYZXXB	EUR	AACA	31/03/2018
SAVEN 04/16/18 MATd	FR0124932684		DYZXXB	EUR	AACA	31/03/2018
LMA 09/21/18	XS1798636343		DYZXXB	EUR	AACA	31/03/2018
UNIOF 05/09/18 MATd	FR0124886807		DYZXXB	EUR	AACA	31/03/2018
HKGV 06/20/18 MATd	HK0000406873		DYZUXX	HKD	AACA	31/03/2018
HKGV 09/19/18	HK0000406881		DYZUXX	HKD	AACA	31/03/2018
HKGV 08/22/18	HK0000399169		DYZUXX	HKD	AACA	31/03/2018
HKGV 05/09/18 MATd	HK0000396009		DYZUXX	HKD	AACA	31/03/2018
HKGV 02/14/18 MATd	HK0000373420		DYZUXX	HKD	AACA	31/03/2018
BUNTF 06/22/18 MATd	XS1797474308		DYZXXB	AUD	AACA	31/03/2018
ACOSS 05/30/18 MATd	XS1802388675		DYZXXB	AUD	AACA	31/03/2018
ACOSS 06/15/18 MATd	XS1794360435		DYZXXB	AUD	AACA	31/03/2018
CDCEC 06/25/18 MATd	XS1799522203		DYZXXB	AUD	AACA	31/03/2018
ACOSS 06/28/18	XS1801824977		DYZXXB	NZD	AACA	31/03/2018
ACOSS 05/31/18 MATd	XS1802313665		DYZUXB	AUD	AACA	31/03/2018
SGEF 04/03/18 MATd	FR0124826290		DYZXXB	EUR	AACA	31/03/2018
ACOSS 04/06/18 MATd	FR0124934052		DYZXXB	EUR	AACA	31/03/2018
	XS1798898620			USD	AACA	31/03/2018
HKGV 01/24/18 MATd	HK0000369733		DYZUXX	HKD	AACA	31/03/2018
HKGV 06/06/18 MATd	HK0000403730		DYZUXX	HKD	AACA	31/03/2018
SAGSS 04/13/18 MATd	FR0124932197		DYZXXB	EUR	AACA	31/03/2018
HKGV 01/23/19	HK0000391851		DYZUXX	HKD	AACA	31/03/2018
CNCBK 06/14/18 MATd	XS1794199635		DYZXXB	EUR	AACA	31/03/2018
ICBAF 09/27/18	FR0124950355		DYZXXB	EUR	AACA	31/03/2018
OCCTA 03/22/18 MATd	FR0124886237		DYZXXB	EUR	AACA	31/03/2018
SGEF 0.375 02/16/22 CVT	FR0013237856		DCFPGB	USD	AACA	31/03/2018
SIEG 1.650 08/16/19 CVT	DE000A17D8Q6		DWFGFB	USD	AACA	31/03/2018

Financial instrument name	Financial Instrument (ISIN)	Written description of financial instrument	Instrument Classification	Currency	Market Segment	date
NDLWR 2.389 08/09/19 FRN	US63983TBL89		DTVUFR	USD	AACA	31/03/2018
ONTAR 2.550 02/12/21	US68323AES96		DBFUFR	USD	AACA	31/03/2018
CAGR 2.100 01/17/23 FRN MTN	XS1667682683		DTVUFB	USD	AACA	31/03/2018
CAGR 02/20/23 FRN MTN	XS1667685942		DTVUFB	EUR	AACA	31/03/2018
CAGR 5.600 02/03/20 MTN	XS1667680802		DTFUFB	USD	AACA	31/03/2018
CAGR 4.050 08/05/19 MTN	XS1667681107		DTFUFB	USD	AACA	31/03/2018
RUGV 8.150 02/03/27	RU000A0JS3W6		DBFXFR	RUB	AACA	31/03/2018
CAGR 02/22/21 FRN MTN	XS1667686080		DTVUFB	EUR	AACA	31/03/2018
CAGR 12/03/20 MTN	XS1279291816		DTZUFB	USD	AACA	31/03/2018
SAN 03/29/18 MATd	XS1641482036		DYZXXB	EUR	AACA	31/03/2018
CAGR 3.750 10/23/20 MTN	XS1630603881		DTFUFB	CHF	AACA	31/03/2018
BNG 2.500 02/28/20	US62944BBU70		DTFNFR	USD	AACA	31/03/2018
ADB 2.250 01/20/21 MTN	US045167EF60		DBFNFR	USD	AACA	31/03/2018
UNIOF 04/10/18 MATd	FR0124858913		DYZXXB	EUR	AACA	31/03/2018
	FR9347FS3471			EUR	AACA	31/03/2018
CAGR 5.500 07/26/19 MTN	XS1699598899		DTFUFB	USD	AACA	31/03/2018
CAGR 3.500 08/05/19 MTN	XS1686381754		DTFUFR	USD	AACA	31/03/2018
CAGR 7.052 09/05/19 MTN	XS1719280106		DTFUFB	USD	AACA	31/03/2018
CAGR 07/30/20 FRN MTN	XS1699599517		DTVUFB	USD	AACA	31/03/2018
CAGR 07/30/18 FRN MTN	XS1699599434		DTVUFB	USD	AACA	31/03/2018
CAGR 1.750 02/14/19 MTN	XS1686383297		DTFUGB	USD	AACA	31/03/2018
CAGR 8.500 02/21/23 MTN	XS1699600117		DTFUFB	USD	AACA	31/03/2018
	FR9347FS3547			EUR	AACA	31/03/2018
CAGR 5.004 02/26/20 MTN	XS1699606668		DTFUFB	CHF	AACA	31/03/2018
CAGR 03/06/24 MTN	XS1699603996		DTZUFB	USD	AACA	31/03/2018
CAGR 04/06/23	XS1517426703		DTZUFB	EUR	AACA	31/03/2018
CAGR 06/30/25 FRN MTN	XS1566928914		DTVNFB	EUR	AACA	31/03/2018
CAGR 05/03/27	XS1517434715		DTZUFB	EUR	AACA	31/03/2018
CAGR 02/27/20 MTN	XS1192965959		DTZUFR	USD	AACA	31/03/2018
BNG 2.448 07/14/20 FRN	US62944BBP85		DTVUFR	USD	AACA	31/03/2018
CAGR 8.010 01/23/19 MTN CALd	XS1417390421		DTFUGB	USD	AACA	31/03/2018
	XS1790959719			EUR	AACA	31/03/2018
CAGR 4.500 03/02/21 MTN	XS1699601354		DTFUFB	USD	AACA	31/03/2018
MICP 06/12/18 MATd	FR0124911639		DYZXXB	EUR	AACA	31/03/2018
SDFLC 0.500 01/19/26	FR0013310026		DTFXXB	EUR	AACA	31/03/2018
	XS1654982328		DMMXXB	USD	AACA	31/03/2018
CAGR 02/23/21 FRN MTN	XS1686383537		DTVUFB	USD	AACA	31/03/2018
CAGR 1.500 01/08/21 FRN MTN	XS1686377133		DTVUFB	USD	AACA	31/03/2018