

Bonds (in thousand SEK)
2017-12-31

Name	ISIN	Currency	Country	Number	Market value
21ST CENTURY FOX FOXA 3 09/15/22	US90131HAR66	USD	US	4 300 000	35 969
21ST CENTURY FOX FOXA 3.7 09/15/24	US90131HAE53	USD	US	1 490 000	12 806
21ST CENTURY FOX FOXA 6.15 03/01/37	US90131HBK05	USD	US	144 000	1 567
21ST CENTURY FOX FOXA 6.4 12/15/35	US90131HBG92	USD	US	628 000	6 886
2I RETE GAS SPA FIREIT 1.608 10/31/27	XS1709374497	EUR	IT	2 750 000	27 091
407 INTL INC ETRHWY 3.6 05/21/47	CA35085ZBM73	CAD	CA	1 250 000	8 350
ABBEY NATL TREAS ABBEY 1 3/4 01/15/18	XS0873691884	EUR	GB	100 000	1 000
ABBEY NATL TREAS ABBEY 1 7/8 02/17/20	XS1190294063	GBP	GB	1 476 000	16 914
ABBEY NATL TREAS ABBEY 2 5/8 07/16/20	XS0953219416	EUR	GB	1 719 000	18 177
ABBOTT LABS ABT 2.35 11/22/19	US002824BC39	USD	US	18 131 000	148 882
ABBOTT LABS ABT 2.9 11/30/21	US002824BD12	USD	US	7 125 000	59 080
ABBOTT LABS ABT 4.9 11/30/46	US002824BH26	USD	US	367 000	3 464
ABBVIE INC ABBV 0 3/8 11/18/19	XS1520897163	EUR	US	3 000 000	29 693
ABBVIE INC ABBV 2 1/2 05/14/20	US00287YAT64	USD	US	9 375 000	77 223
ABBVIE INC ABBV 3.2 11/06/22	US00287YAP43	USD	US	750 000	6 265
ABBVIE INC ABBV 4.3 05/14/36	US00287YAV11	USD	US	29 000	257
ABERTIS ABESM 2 1/2 02/27/25	ES0211845294	EUR	ES	3 200 000	34 927
ABN AMRO BANK NV ABNAV 0 3/4 06/09/20	XS1244060486	EUR	NL	2 000 000	20 100
ABN AMRO BANK NV ABNAV 1 04/16/25	XS1218821756	EUR	NL	4 183 000	42 205
ABN AMRO BANK NV ABNAV 4.8 04/18/26	XS1392917784	USD	NL	2 600 000	22 968
ABN AMRO BANK NV ABNAV 6 1/4 04/27/22	XS0619547838	USD	NL	2 400 000	22 193
ABN AMRO BANK NV ABNAV 7 1/8 07/06/22	XS0802995166	EUR	NL	5 033 000	64 968
ACCOR ACFP 2 5/8 02/05/21	FR0011731876	EUR	FR	800 000	8 604
ACTAVIS FUNDING ACT 3 03/12/20	US00507UAP66	USD	LU	4 166 000	34 725
ACTAVIS FUNDING ACT 3.45 03/15/22	US00507UAR23	USD	LU	932 000	7 828
ADIF ALTA VELOCI ADIFAL 0.8 07/05/23	ES0200002022	EUR	ES	3 000 000	29 690
AEGON NV AEGON 6 5/8 12/16/39	XS0473964509	GBP	NL	440 000	7 643
AETNA INC AET 2 3/4 11/15/22	US008117AP87	USD	US	811 000	6 597
AETNA INC AET 3 7/8 08/15/47	US00817YAZ16	USD	US	253 000	2 077
AETNA INC AET 6 5/8 06/15/36	US00817YAF51	USD	US	305 000	3 326
AFRICAN DEV BANK AFDB 0 1/4 11/21/24	XS1720947081	EUR	SN	3 500 000	34 089
AFRICAN DEV BANK AFDB 0 3/8 06/01/22	XS1527751991	SEK	SN	75 000 000	74 905
AFRICAN DEV BANK AFDB 1 3/4 03/12/19	XS1044956214	SEK	SN	192 000 000	199 037
AFRICAN DEV BANK AFDB 1 3/8 12/17/18	US00828EBJ73	USD	SN	9 000 000	73 342
AGENCE FRANCAISE AGFRNC 1 3/8 09/17/24	XS1111084718	EUR	FR	15 000 000	157 529
AGENCE FRANCAISE AGFRNC 2 1/4 05/28/26	XS1072438366	EUR	FR	15 000 000	168 497
AIR LEASE CORP AL 4 1/4 09/15/24	US00912XAN49	USD	US	3 400 000	29 520
ALABAMA POWER CO SO 3 3/4 03/01/45	US010392FM53	USD	US	390 000	3 309
ALBEMARLE CORP ALB 1 7/8 12/08/21	XS1148074518	EUR	US	114 000	1 179
ALBERTA PROVINCE ALTA 3.05 12/01/48	CA013051DY00	CAD	CA	3 000 000	19 858
ALLIANZ FINANCE ALVGR 3 1/2 02/14/22	DE000A1G0RU9	EUR	DE	100 000	1 149
ALLIANZ SE ALVGR 2.241 07/07/45	DE000A14J9N8	EUR	DE	600 000	6 200
ALLSTATE CORP ALL 3.28 12/15/26	US020002BD26	USD	US	1 375 000	11 468
ALLSTATE CORP ALL 4.2 12/15/46	US020002BC43	USD	US	1 585 000	14 197
ALLSTATE CORP ALL 5 3/4 08/15/53	US020002BB69	USD	US	2 000 000	18 229
ALPHABET INC GOOGL 1.998 08/15/26	US02079KAC18	USD	US	5 000 000	38 871
ALTALINK LP SNCCN 3.99 06/30/42	CA02135ZAF32	CAD	CA	9 000	64
ALTRIA GROUP 9.25 08/06/2019	US02209SAJ24	USD	US	2 548 000	23 911
ALTRIA GROUP 9.7% 11/10/2018	US02209SAD53	USD	US	601 000	5 307
ALTRIA GROUP INC 4.75 05/05/2021	US02209SAL79	USD	US	2 202 000	19 471
ALTRIA GROUP INC MO 4 1/2 05/02/43	US02209SAQ66	USD	US	195 000	1 747
AMAZON.COM INC AMZN 4.95 12/05/44	US023135AQ91	USD	US	375 000	3 738
AMAZON.COM INC AMZN2.5 11/22	US023135AJ58	USD	US	3 125 000	25 611
AMER INTL GROUP AIG 1 7/8 06/21/27	XS1627602201	EUR	US	5 500 000	55 775
AMER INTL GROUP AIG 3 7/8 01/15/35	US026874DC84	USD	US	1 292 000	10 783
AMER INTL GROUP AIG 3.9 04/01/26	US026874DH71	USD	US	14 916 000	128 020
AMER INTL GROUP AIG 4 1/2 07/16/44	US026874DA29	USD	US	8 598 000	77 658
AMER INTL GROUP AIG 4 7/8 06/01/22	US026874CU91	USD	US	4 650 000	41 537
AMER INTL GROUP AIG 4.8 07/10/45	US026874DF16	USD	US	1 875 000	17 610
AMER INTL GROUP AIG 6 1/4 05/01/36	US026874AZ07	USD	US	1 600 000	17 000
AMERICAN EXPRESS AXP 2 1/4 05/05/21	US0258M0EB15	USD	US	1 309 000	10 658
AMERICAN EXPRESS AXP 2 1/4 08/15/19	US0258M0DP10	USD	US	3 750 000	30 969
AMERICAN EXPRESS AXP 2 3/8 05/26/20	US0258M0DT32	USD	US	3 148 000	25 801
AMERICAN EXPRESS AXP 2.65 12/02/22	US025816BD05	USD	US	3 013 000	24 531
AMERICAN TOWER AMT 3 3/8 10/15/26	US03027XAK63	USD	US	2 500 000	20 259
AMERICAN TOWER AMT 3.3 02/15/21	US03027XAH35	USD	US	1 875 000	15 838
AMERICAN TOWER AMT 4.7 03/15/22	US03027XAA81	USD	US	2 032 000	18 043
AMERIPRISE FINL AMP 4 10/15/23	US03076CAF32	USD	US	3 150 000	27 672
AMGEN INC AMGN 1.85 08/19/21	US031162CG33	USD	US	1 875 000	15 070
AMGEN INC AMGN 2.2 05/22/19	US031162BU36	USD	US	838 000	6 879
AMGEN INC AMGN 3 5/8 05/15/22	US031162BN92	USD	US	2 250 000	19 150
AMGEN INC AMGN 5 1/2 12/07/26	XS0710091140	GBP	US	2 868 000	40 333

AMGEN INC AMGN 6.15 06/01/18	US031162AX83	USD	US	216 000	1 809
AMGN 3 7/8 11/15/21	US031162BM10	USD	US	1 100 000	9 461
ANADARKO PETRO APC 4.85 03/15/21	US032511BM81	USD	US	52 000	456
ANADARKO PETRO APC 5.55 03/15/26	US032511BN64	USD	US	3 663 000	34 153
ANADARKO PETROLEUM-GLOBAL 6.45% 09/15/2036	US032511AY39	USD	US	4 701 000	47 917
ANGLO AMERICAN AALLN 3 1/4 04/03/23	XS1052677892	EUR	GB	848 000	9 430
ANGOLA ANGOL 9 1/2 11/12/25	XS1318576086	USD	AO	900 000	8 586
ANHEUSER-BUSCH ABIBB 0 5/8 03/17/20	BE6285451454	EUR	BE	1 004 000	10 058
ANHEUSER-BUSCH ABIBB 0 7/8 03/17/22	BE6285452460	EUR	BE	5 110 000	51 824
ANHEUSER-BUSCH ABIBB 1 1/2 03/17/25	BE6285454482	EUR	BE	5 668 000	59 202
ANHEUSER-BUSCH ABIBB 2 7/8 09/25/24	BE6243179650	EUR	BE	1 683 000	19 028
ANHEUSER-BUSCH ABIBB 2.6 05/15/24	CA03524BAG10	CAD	US	321 000	2 058
ANHEUSER-BUSCH ABIBB 2.65 02/01/21	US035242AJ52	USD	US	8 546 000	71 153
ANHEUSER-BUSCH ABIBB 2.7 03/31/26	BE6265142099	EUR	BE	2 700 000	30 598
ANHEUSER-BUSCH ABIBB 3 3/4 07/15/42	US03523TBQ04	USD	BE	354 000	2 875
ANHEUSER-BUSCH ABIBB 3.3 02/01/23	US035242AL09	USD	US	10 003 000	84 906
ANHEUSER-BUSCH ABIBB 3.65 02/01/26	US035242AP13	USD	US	10 745 000	92 110
ANHEUSER-BUSCH ABIBB 4 09/24/25	BE6258029741	GBP	BE	3 924 000	50 266
ANHEUSER-BUSCH ABIBB 4.32 05/15/47	CA03524BAH92	CAD	US	1 751 000	12 065
ANHEUSER-BUSCH ABIBB 4.439 10/06/48	US03523TBT43	USD	BE	782 000	7 055
ANHEUSER-BUSCH ABIBB 4.7 02/01/36	US035242AM81	USD	US	10 000 000	93 389
ANHEUSER-BUSCH ABIBB 4.9 02/01/46	US035242AN64	USD	US	2 742 000	26 475
ANHEUSER-BUSCH ABIBB 4.95 01/15/42	US035240AG57	USD	US	3 726 000	36 032
ANHEUSER-BUSCH INBEV WORLDW 5.375 1/15/2020	US03523TAN81	USD	US	2 200 000	19 555
AON PLC AON 2 7/8 05/14/26	XS1062493934	EUR	GB	2 350 000	26 162
AON PLC AON 4 3/4 05/15/45	US00185AAH77	USD	GB	131 000	1 205
AP MOELLER MAERSK 1 3/4 03/18/21	XS1381693248	EUR	DK	676 000	7 036
AP MOLLER MAERSK 3 3/8 08/28/19	XS0821175717	EUR	DK	1 750 000	18 369
APACHE CORP 6% 01/15/2037	US037411AR61	USD	US	125 000	1 241
APPLE INC AAPL 0 3/8 11/25/24	CH0271171685	CHF	US	1 355 000	11 611
APPLE INC AAPL 1 1/2 09/12/19	US037833CZ10	USD	US	2 500 000	20 397
APPLE INC AAPL 1 5/8 11/10/26	XS1135337498	EUR	US	5 509 000	57 696
APPLE INC AAPL 2 09/17/27	XS1292389415	EUR	US	612 000	6 627
APPLE INC AAPL 2.1 05/06/19	US037833AQ39	USD	US	212 000	1 744
APPLE INC AAPL 2.85 05/06/21	US037833AR12	USD	US	7 500 000	62 648
APPLE INC AAPL 3 06/20/27	US037833CX61	USD	US	10 000 000	81 573
APPLE INC AAPL 3.2 05/13/25	US037833BG48	USD	US	4 501 000	37 767
APPLE INC AAPL 3.45 02/09/45	US037833BA77	USD	US	377 000	3 057
APPLE INC AAPL 3.6 07/31/42	XS1269176191	GBP	US	1 200 000	16 147
APPLE INC AAPL 3.85 08/04/46	US037833CD08	USD	US	3 355 000	29 028
ARAB REP EGYPT EGYPT 5 3/4 04/29/20	XS0505265859	USD	EG	200 000	1 723
ARAB REP EGYPT EGYPT 6 1/8 01/31/22	XS1558077845	USD	EG	13 300 000	116 573
ARAB REP EGYPT EGYPT 8 1/2 01/31/47	XS1558078496	USD	EG	7 300 000	70 776
ARCHER-DANIELS ADM 2 1/2 08/11/26	US039483BL57	USD	US	2 467 000	19 428
ARCHER-DANIELS ADM 4.016 04/16/43	US039483BH46	USD	US	114 000	993
ARGENT-\$DIS ARGENT 8.28 12/31/33	US040114GL81	USD	AR	5 054 804	68 615
ARGENT-\$PAR ARGENT 2 1/2 12/31/38	US040114GK09	USD	AR	1 300 000	7 890
ARGENTINA ARGENT 5 5/8 01/26/22	US040114HK99	USD	AR	600 000	5 294
ARGENTINA ARGENT 6 1/4 04/22/19	US040114HB90	USD	AR	1 300 000	11 200
ARGENTINA ARGENT 7 1/2 04/22/26	US040114GX20	USD	AR	2 400 000	22 493
ARKEMA AKEFP 1 1/2 01/20/25	FR0012452191	EUR	FR	100 000	1 035
ARMENIA ARMEN 6 09/30/20	XS0974642273	USD	AM	800 000	7 049
AROUNDTOWN SA ALATPF 3 10/16/29	XS1700429308	GBP	LU	1 250 000	14 024
ASF 5.625% 07/04/2022	FR0010491720	EUR	FR	1 350 000	16 770
ASIAN DEV BANK ASIA 1 3/4 08/14/26	US045167DR18	USD	SN	8 000 000	61 920
ASIAN DEV BANK ASIA 2 1/8 03/19/25	US045167CY77	USD	SN	15 000 000	120 447
ASSICURAZIONI ASSGEN 2 7/8 01/14/20	XS1014759648	EUR	IT	100 000	1 067
ASSICURAZIONI ASSGEN 4 1/8 05/04/26	XS1062900912	EUR	IT	1 400 000	16 376
ASSICURAZIONI GENERALI SPA 5.125 9/16/2024	XS0452314536	EUR	IT	6 440 000	82 013
ASTRAZENECA PLC AZN 0 1/4 05/12/21	XS1411403709	EUR	GB	1 250 000	12 318
ASTRAZENECA PLC AZN 1 1/4 05/12/28	XS1411404426	EUR	GB	5 674 000	56 745
ASTRAZENECA PLC AZN 1 3/4 11/16/18	US046353AH15	USD	GB	859 000	7 032
ASTRAZENECA PLC AZN 1.95 09/18/19	US046353AF58	USD	GB	1 682 000	13 765
ASTRAZENECA PLC AZN 2 3/8 11/16/20	US046353AK44	USD	GB	4 000 000	32 778
AT T INC - GLOBAL 5.8 02/15/19	US00206RAR30	USD	US	5 200 000	45 121
AT&T INC T 1.8 09/04/26	XS1629866192	EUR	US	2 464 000	24 628
AT&T INC T 2 3/4 05/19/23	XS1374344668	EUR	US	434 000	4 792
AT&T INC T 2.85 05/25/24	CA00206RDW93	CAD	US	1 501 000	9 586
AT&T INC T 3.2 03/01/22	US00206RDN98	USD	US	3 125 000	26 139
AT&T INC T 3.9 08/14/27	US00206REM07	USD	US	40 000 000	334 446
AT&T INC T 4 1/4 03/01/27	US00206RDQ20	USD	US	5 000 000	42 376
AT&T INC T 4.1 02/15/28	USU04644BB29	USD	US	5 102 000	41 984
AT&T INC T 4.3 02/15/30	USU04644BC02	USD	US	9 265 000	76 241
AT&T INC T 4.85 05/25/47	CA00206RDY59	CAD	US	1 876 000	12 337
AT&T INC T 4.9 08/14/37	US00206REN89	USD	US	4 240 000	35 803
AT&T INC T 5 1/4 03/01/37	US00206RDR03	USD	US	7 500 000	66 087
AT&T INC T 5.3 08/14/58	US00206REQ11	USD	US	2 594 000	21 774
AT&T INC T 5.45 03/01/47	US00206RDS85	USD	US	3 436 000	30 653

AT&T INC T 5.65 02/15/47	US00206RCU41	USD	US	3 750 000	34 412
ATLANTIA ATLM 4 3/8 09/16/25	XS0542534192	EUR	IT	1 250 000	15 451
ATLANTIA SPA ATLM 1 7/8 07/13/27	XS1645722262	EUR	IT	2 128 000	21 517
ATMOS ENERGY ATO 3 06/15/27	US049560AN51	USD	US	1 250 000	10 229
ATT INC 12/17/32	XS0866310088	EUR	US	792 000	8 750
ATT INC 5.35 03/01/2040	US04650NAB01	USD	US	9 000	79
ATT INC T 1.45 06/01/22	XS1144086110	EUR	US	2 613 000	26 931
ATT INC T 3 4 05/15/25	US00206RCN08	USD	US	3 633 000	29 412
AUST & NZ BANK ANZ 0 3/4 09/29/26	XS1496758092	EUR	AU	3 443 000	33 450
AUSTRALIA (GOVERNMENT OF) 5.5% 4/15/2020	AU3TB0000036	AUD	AU	2 200 000	14 991
AUSTRALIA PACIFI MELAIR 3 1/8 09/26/23	XS0974122516	EUR	AU	2 150 000	24 194
AUSTRALIAN GOVT. ACGB 3 03/21/47	AU000XCLWAS7	AUD	AU	3 000 000	18 085
AUSTRALIAN GOVT. ACGB 3 1/4 04/21/25	AU3TB0000168	AUD	AU	6 000 000	40 514
AUSTRALIAN GOVT. ACGB 3 1/4 04/21/29	AU3TB0000150	AUD	AU	3 000 000	20 329
AUSTRALIAN GOVT. ACGB 3 1/4 10/21/18	AU3TB0000176	AUD	AU	2 000 000	13 035
AUSTRALIAN GOVT. ACGB 4 1/4 04/21/26	AU000XCLWA18	AUD	AU	5 000 000	36 267
AUTOZONE INC AZO 3.7 04/15/22	US053332AM44	USD	US	4 696 000	40 010
AVIVA PLC 3.375 12/04/45	XS1242413679	EUR	GB	4 844 000	51 770
AVIVA PLC VAR 6.125 2036-11-14	XS0138717441	GBP	GB	1 450 000	19 566
AXA SA 5.453 11/29/49	XS1134541561	GBP	FR	1 694 000	22 305
AXA SA AXASA 3 3/8 07/06/47	XS1346228577	EUR	FR	1 102 000	12 186
AXA SA AXASA 6.463 12/29/49	USF0609NAP36	USD	FR	1 875 000	15 738
Anadarko Petro 6.2 20400315	US032510AC36	USD	US	3 025 000	30 355
Austarlian Government 5.75 7/15/2022	AU3TB0000051	AUD	AU	4 000 000	30 078
BAA FUNDING LTD HTHROW 6 03/20/20	XS0759599409	GBP	GB	1 768 000	22 500
BANCO BILBAO VIZ BBVASM 0 3/4 09/11/22	XS1678372472	EUR	ES	2 200 000	21 711
BANCO BILBAO VIZ BBVASM 0 5/8 03/18/23	ES0413211873	EUR	ES	9 000 000	90 623
BANCO NAC DESENV BNDES 4 3/4 05/09/24	USP14486AM92	USD	BR	2 800 000	23 251
BANCO SABADELL SABSM 1 04/26/27	ES0413860596	EUR	ES	9 500 000	94 174
BANK NOVA SCOTIA BNS 2.09 09/09/20	CA064151EF61	CAD	CA	370 000	2 421
BANK NOVA SCOTIA BNS 2.62 12/02/26	CA064151QE68	CAD	CA	1 278 000	8 215
BANK NOVA SCOTIA BNS 4.65 PERP	US064159KJ44	USD	CA	6 250 000	51 402
BANK OF AMER CRP BAC 2 1/2 07/27/20	XS0954946926	EUR	US	9 501 000	100 201
BANK OF AMER CRP BAC 2 1/4 04/21/20	US06051GFN43	USD	US	5 000 000	41 124
BANK OF AMER CRP BAC 2 5/8 04/19/21	US06051GFW42	USD	US	4 882 000	40 384
BANK OF AMER CRP BAC 2 5/8 10/19/20	US06051GFT13	USD	US	5 613 000	46 528
BANK OF AMER CRP BAC 2.3 07/25/25	XS1458411276	GBP	US	240 000	2 760
BANK OF AMER CRP BAC 2.65 04/01/19	US06051GFD60	USD	US	1 419 000	11 772
BANK OF AMER CRP BAC 3.004 12/20/23	USU0R8A1AA50	USD	US	12 751 000	104 434
BANK OF AMER CRP BAC 3.419 12/20/28	USU0R8A1AB34	USD	US	4 897 000	40 217
BANK OF AMER CRP BAC 4.1 07/24/23	US06053FAA75	USD	US	1 163 000	10 286
BANK OF MONTREAL BMO 1 1/2 07/18/19	US063677HQ67	USD	CA	4 000 000	32 620
BANK OF MONTREAL BMO 1.9 08/27/21	US063677JX90	USD	CA	10 000 000	80 694
BANK OF MONTREAL BMO 2.1 10/06/20	CA063677KX73	CAD	CA	2 363 000	15 440
BANK OF MONTREAL BMO 2.1 12/12/19	US063677PX27	USD	CA	2 500 000	20 424
BANK OF MONTREAL BMO 2.12 03/16/22	CA063677V6B64	CAD	CA	2 484 000	16 091
BANK OF MONTREAL BMO 2.43 03/04/19	CA063677VQU21	CAD	CA	1 875 000	12 415
BANK OF NY MELLO BK 2 1/2 04/15/21	US06406FAA12	USD	US	2 500 000	20 621
BANK OF NY MELLO BK 2.05 05/03/21	US06406FAB94	USD	US	3 125 000	25 353
BANK OF NY MELLO BK 2.15 02/24/20	US06406HCZ01	USD	US	3 125 000	25 729
BANK OF NY MELLO BK 2.45 08/17/26	US06406FAE34	USD	US	679 000	5 328
BANK OF NY MELLO BK 2.6 02/07/22	US06406RAA59	USD	US	3 125 000	25 883
BANK OF SCOTLAND LLOYDS 9 3/8 05/15/21	XS0066120915	GBP	GB	1 580 000	22 854
BANQ FED CRD MUT 4.125% 2020-07-20	XS0526612188	EUR	FR	3 550 000	39 205
BANQ FED CRD MUT BFCM 0 3/8 01/13/22	XS1548802914	EUR	FR	3 000 000	29 724
BANQ FED CRD MUT BFCM 1 1/4 05/26/27	XS1617831026	EUR	FR	700 000	7 066
BANQ FED CRD MUT BFCM 1 5/8 01/19/26	XS1346115295	EUR	FR	3 300 000	34 785
BANQ FED CRD MUT BFCM 2 1/2 10/29/18	US06675GAB14	USD	FR	1 709 000	14 103
BANQ FED CRD MUT BFCM 3 05/21/24	XS1069549761	EUR	FR	1 351 000	14 961
BARCLAYS BANK PLC 10 5/21/2021	XS0429325748	GBP	GB	900 000	13 129
BARCLAYS BANK PLC 6.625 03/30/2022 EMTN	XS0611398008	EUR	GB	3 549 000	44 578
BARCLAYS PLC BACR 0 5/8 11/14/23	XS1716820029	EUR	GB	1 000 000	9 748
BARCLAYS PLC BACR 1 7/8 12/08/23	XS1531174388	EUR	GB	5 405 000	55 943
BARCLAYS PLC BACR 2 02/07/28	XS1678970291	EUR	GB	15 000 000	147 869
BARCLAYS PLC BACR 2 03/16/18	US06738EAF25	USD	GB	1 241 000	10 220
BARCLAYS PLC BACR 2 3/4 11/08/19	US06738EAD76	USD	GB	5 000 000	41 198
BARCLAYS PLC BACR 3 1/4 02/12/27	XS1472663670	GBP	GB	3 273 000	38 939
BARCLAYS PLC BACR 3 1/8 01/17/24	XS1550975079	GBP	GB	1 874 000	22 350
BARCLAYS PLC BACR 3.2 08/10/21	US06738EAQ89	USD	GB	3 010 000	25 119
BARCLAYS PLC BACR 3.65 03/16/25	US06738EAE59	USD	GB	3 168 000	26 237
BARCLAYS PLC BACR 3.684 01/10/23	US06738EAS46	USD	GB	6 100 000	51 570
BARCLAYS PLC BACR 4 3/8 01/12/26	US06738EAN58	USD	GB	7 628 000	66 346
BARCLAYS PLC BACR 4 3/8 09/11/24	US06738EAC93	USD	GB	1 025 000	8 731
BARCLAYS PLC BACR 4.337 01/10/28	US06738EAU91	USD	GB	12 091 000	104 516
BARCLAYS PLC BACR 5 1/4 08/17/45	US06738EAJ47	USD	GB	1 951 000	18 898
BARCLAYS PLC BACR 5.2 05/12/26	US06738EAP07	USD	GB	3 125 000	27 496
BAT HOLDINGS BV BATSLN 4 07/07/20	XS0522407351	EUR	GB	3 300 000	36 248
BAT INTL FINANCE BATSLN 2 03/13/45	XS1203860934	EUR	GB	891 000	7 896

BAT INTL FINANCE BATSLN 3 1/4 06/07/22	USG08820BX29	USD	GB	3 050 000	25 349
BAT INTL FINANCE BATSLN 7 1/4 03/12/24	XS0352062995	GBP	GB	1 150 000	17 297
BAYER AG 2.375 04/02/75	DE000A14J611	EUR	DE	3 000 000	30 559
BAYER AG 3 07/01/75	DE000A11QR65	EUR	DE	654 000	6 848
BAYER AG BAYNGR 1 7/8 01/25/21	XS1023268573	EUR	DE	1 297 000	13 648
BAYER AG BAYNGR 3 3/4 07/01/74	DE000A11QR73	EUR	DE	264 000	2 892
BBT CORPORATION BBT 2 5/8 06/29/20	US05531FAU75	USD	US	2 318 000	19 100
BBVA SUB CAP UNI BBVASM 3 1/2 04/11/24	XS1055241373	EUR	ES	2 000 000	20 963
BECTON DICKINSON BDX 1.9 12/15/26	XS1531347661	EUR	US	2 500 000	24 853
BECTON DICKINSON BDX 2.675 12/15/19	US075887BE86	USD	US	1 548 000	12 736
BECTON DICKINSON BDX 4.669 06/06/47	US075887BX67	USD	US	1 526 000	13 524
BELFIUS BANK SA CCBGBB 2 1/8 01/30/23	BE0002424969	EUR	BE	9 000 000	98 830
BELGIAN BGB 1.9 06/22/38	BE0000336454	EUR	BE	10 000 000	108 533
BELIZE BELIZE 5 02/20/38	USP16394AG62	USD	BZ	200 000	1 001
BELL CANADA BCECN 2 10/01/21	CA07813ZBU71	CAD	CA	127 000	817
BELL CANADA BCECN 2.9 08/12/26	CA07813ZBV54	CAD	CA	1 625 000	10 367
BELL CANADA BCECN 3.55 03/02/26	CA07813ZBT09	CAD	CA	1 875 000	12 564
BELL CANADA BCECN 4.35 12/18/45	CA07813ZBR43	CAD	CA	641 000	4 257
BERKSHIRE HATH BRK 1.3 08/15/19	US084664CK54	USD	US	2 500 000	20 325
BERKSHIRE HATH BRK 1.7 03/15/19	US084664CG43	USD	US	3 125 000	25 617
BERKSHIRE HATH BRK 2.9 10/15/20	US084664BZ33	USD	US	2 800 000	23 505
BERKSHIRE HATH BRK 4.4 05/15/42	US084664BU46	USD	US	184 000	1 707
BERKSHIRE HATHAW BRKHEC 4 1/2 02/01/45	US084659AF84	USD	US	177 000	1 648
BERKSHIRE HATHWY BRK 2.1 08/14/19	US084670BL15	USD	US	1 418 000	11 710
BERKSHIRE HATHWY BRK 2.2 03/15/21	US084670BQ02	USD	US	2 500 000	20 523
BERKSHIRE HATHWY BRK 3 1/8 03/15/26	US084670BS67	USD	US	3 629 000	30 290
BERLIN HYP AG BHH 0 1/2 09/26/23	DE000BHY0GU5	EUR	DE	3 000 000	29 390
BERLIN HYP AG BHH 1 1/4 01/22/25	DE000BHY0A56	EUR	DE	200 000	2 046
BERLIN HYP AG BHH 1 1/8 10/25/27	DE000BHY0GS9	EUR	DE	2 000 000	19 538
BG ENERGY CAP BGGRP 4 10/15/21	USG1163HAZ94	USD	GB	2 133 000	18 390
BG ENERGY CAPITAL PLC 3 2018 11 16	XS0706245163	EUR	GB	4 500 000	45 672
BGGRP 5 11/04/36	XS0702029132	GBP	GB	962 000	14 542
BHP BILLITON FIN BHP 2 1/4 09/25/20	XS0834386228	EUR	AU	1 238 000	12 987
BHP BILLITON FIN BHP 3 03/30/20	AU3CB0228500	AUD	AU	1 340 000	8 734
BHP BILLITON FIN BHP 4.3 09/25/42	XS0834399981	GBP	AU	2 787 000	39 420
BHP FINANCE USA BHP 4 1/8 02/24/42	US055451AR98	USD	AU	214 000	1 916
BHP FINANCE USA BHP 5 09/30/43	US055451AV01	USD	AU	12 500 000	126 597
BHP FINANCE USA BHP 6 1/4 10/19/75	USQ12441AA19	USD	AU	1 322 000	11 871
BHP FINANCE USA BHP 6 3/4 10/19/75	USQ12441AB91	USD	AU	3 291 000	31 891
BIOGEN INC BIIB 3 5/8 09/15/22	US09062XAE31	USD	US	2 500 000	21 407
BK NED GEMEENTEN BNG 1 3/4 03/24/20	XS1207311652	USD	NL	25 000 000	203 936
BMW FINANCE NV BMW 0 7/8 04/03/25	XS1589881785	EUR	NL	1 875 000	18 800
BMW FINANCE NV BMW 0 7/8 11/17/20	XS1321956333	EUR	NL	511 000	5 151
BMW FINANCE NV BMW 1 01/21/25	XS1168962063	EUR	NL	3 750 000	38 103
BMW FINANCE NV BMW 1 02/15/22	XS1363560977	EUR	NL	1 875 000	19 210
BMW FINANCE NV BMW 2 5/8 01/17/24	XS1015217703	EUR	DE	2 200 000	24 906
BMW FINANCE NV BMW 5 08/06/18	XS0173501379	EUR	DE	99 000	1 024
BMW US CAP LLC BMW 0 5/8 04/20/22	DE000A1ZZ010	EUR	US	1 986 000	19 916
BMW US CAP LLC BMW 1 1/8 09/18/21	DE000A1Z6M12	EUR	US	4 864 000	49 626
BNP PARIBAS 3.75 2020 11 25	XS0562852375	EUR	FR	1 050 000	11 472
BNP PARIBAS 4.5 03/21/2011	XS0606704558	EUR	FR	87 000	1 067
BNP PARIBAS 5 01/15/2021 BKNT	US05567LT315	USD	FR	8 819 000	79 166
BNP PARIBAS BNP 0 1/2 06/01/22	XS1527753187	EUR	FR	1 750 000	17 409
BNP PARIBAS BNP 1 1/2 03/12/18	XS0872705057	EUR	FR	43 000	429
BNP PARIBAS BNP 1 5/8 02/23/26	XS1369250755	EUR	FR	2 500 000	26 385
BNP PARIBAS BNP 2 1/2 08/23/19	XS0819738492	EUR	FR	1 935 000	20 019
BNP PARIBAS BNP 2 1/4 01/13/21	XS1014704586	EUR	FR	3 000 000	32 043
BNP PARIBAS BNP 2 3/8 02/17/25	XS1190632999	EUR	FR	289 000	3 100
BNP PARIBAS BNP 2 7/8 09/26/23	XS0895249620	EUR	FR	60 000	672
BNP PARIBAS BNP 2 7/8 10/24/22	XS0847433561	EUR	FR	117 000	1 293
BNP PARIBAS BNP 4 1/8 01/14/22	XS0635033631	EUR	FR	277 000	3 265
BNP PARIBAS BNP 4 3/8 05/12/26	USF1R15XK516	USD	FR	1 459 000	12 564
BNP PARIBAS BNP 4.032 11/29/49	FR0012329845	EUR	FR	200 000	2 229
BOLIVIA GOVT BOLIVI 4 1/2 03/20/28	USP37878AC26	USD	BO	600 000	4 818
BOLIVIA GOVT BOLIVI 5.95 08/22/23	USP37878AB43	USD	BO	800 000	7 360
BONTES 18 ARGTES 15 1/2 10/17/26	ARARGE4502K0	ARS	AR	161 800 000	73 095
BONTES 18 ARGTES 16 10/17/23	ARARGE4502J2	ARS	AR	73 300 000	32 953
BONTES 18 ARGTES 18.2 10/03/21	ARARGE3202H4	ARS	AR	168 000 000	78 072
BOSTON PROP LP BXP 3.65 02/01/26	US10112RAX26	USD	US	3 002 000	25 367
BOSTON PROP LP BXP 3.85 02/01/23	US10112RAU86	USD	US	2 600 000	22 551
BOSTON SCIENTIFC BSX 2.65 10/01/18	US101137AM97	USD	US	1 800 000	14 895
BOSTON SCIENTIFC BSX 6 01/15/20	US101137AK32	USD	US	2 200 000	19 711
BP CAPITAL PLC BPLN 2 1/2 11/06/22	US05565QCB23	USD	GB	1 333 000	10 901
BP CAPITAL PLC BPLN 2.315 02/13/20	US05565QCX43	USD	GB	3 935 000	32 610
BP CAPITAL PLC BPLN 2.521 01/15/20	US05565QCT31	USD	GB	2 275 000	18 972
BP CAPITAL PLC BPLN 2.972 02/27/26	XS1040506898	EUR	GB	2 144 000	24 803
BP CAPITAL PLC BPLN 3.245 05/06/22	US05565QBZ00	USD	GB	3 975 000	33 555
BP CAPITAL PLC BPLN 3.723 11/28/28	US05565QDH83	USD	GB	1 418 000	12 218

BPCE BPCEGP 2 1/2 07/15/19	US05578DAN21	USD	FR	4 033 000	33 523
BPCE BPCEGP 2 3/4 12/02/21	US05578DAW20	USD	FR	3 125 000	25 726
BPCE BPCEGP 3 3/8 12/02/26	US05578DAX03	USD	FR	1 500 000	12 475
BPCE BPCEGP 4 04/15/24	US05578DAG79	USD	FR	4 477 000	39 125
BPCE BPCEGP 4 1/2 03/15/25	US05578UAD63	USD	FR	2 737 000	23 723
BPCE BPCEGP 4 7/8 04/01/26	US05578UAE47	USD	FR	1 875 000	16 655
BPCE BPCEGP 5.15 07/21/24	US05578UAB08	USD	FR	1 400 000	12 690
BPCE BPCEGP 5.7 10/22/23	US05578UAA25	USD	FR	3 133 000	28 711
BPLN 3.561 11/01/21	US05565QBU13	USD	GB	2 200 000	18 821
BQ CENT TUNISIE BTUN 5 3/4 01/30/25	XS1175223699	USD	TN	800 000	6 674
BRAMBLES FINANCE BXBAU 2 3/8 06/12/24	XS1028952312	EUR	AU	2 700 000	29 385
BRAZIL (FED REP OF)-GLOBAL 8.25% 01/20/2034	US105756BB58	USD	BR	800 000	8 870
BRAZIL NTN-F BNTNF 10 01/01/19	BRSTNCNTF162	BRL	BR	7 778	20 699
BRAZIL NTN-F BNTNF 10 01/01/21	BRSTNCNTF0N5	BRL	BR	220 038	585 580
BRAZIL NTN-F BNTNF 10 01/01/23	BRSTNCNTF147	BRL	BR	48 805	127 859
BRAZIL NTN-F BNTNF 10 01/01/25	BRSTNCNTF170	BRL	BR	43 876	113 441
BRAZIL NTN-F BNTNF 10 01/01/27	BRSTNCNTF1P8	BRL	BR	58 300	149 540
BRAZIL REP OF BRAZIL 2 5/8 01/05/23	US105756BU30	USD	BR	1 100 000	8 795
BRAZIL REP OF BRAZIL 4 1/4 01/07/25	US105756BV13	USD	BR	2 700 000	22 972
BRAZIL REP OF BRAZIL 5 01/27/45	US105756BW95	USD	BR	2 200 000	17 179
BRAZIL REP OF BRAZIL 5 5/8 02/21/47	US105756BY51	USD	BR	700 000	5 983
BRAZIL REP OF BRAZIL 6 04/07/26	US105756BX78	USD	BR	8 700 000	80 764
BRAZIL-LTN BLTN 0 01/01/19	BRSTNCLTN764	BRL	BR	89 061	205 890
BRAZIL-LTN BLTN 0 01/01/20	BRSTNCLTN7B7	BRL	BR	4 500	9 510
BRAZIL-LTN BLTN 0 07/01/19	BRSTNCLTN798	BRL	BR	124 144	275 564
BRAZIL-LTN BLTN 0 07/01/21	BRSTNCLTN7I2	BRL	BR	86 400	156 191
BRISTOL-MYERS BMY 3 1/4 02/27/27	US110122BB30	USD	US	1 875 000	15 953
BRIT COLUMBIA BRCOL 2 1/4 06/02/26	US11070TAK43	USD	CA	10 000 000	79 310
BRIT COLUMBIA BRCOL 2.55 06/18/27	CA11070TAL22	CAD	CA	5 000 000	32 680
BRIT SKY BROADCA BSY 1 1/2 09/15/21	XS1109741246	EUR	GB	2 912 000	30 022
BRIT SKY BROADCA BSY 2 1/2 09/15/26	XS1109741329	EUR	GB	5 091 000	55 479
BRIT SKY BROADCA SKYLN 2 7/8 11/24/20	XS1141970092	GBP	GB	4 924 000	57 343
BRITISH TEL PLC BRITEL 1 1/8 06/10/19	XS1075430741	EUR	GB	1 462 000	14 707
BRITISH TEL PLC BRITEL 6 3/8 06/23/37	XS0306772699	GBP	GB	1 250 000	20 550
BRITISH TELECOMM BRITEL 0 1/2 06/23/22	XS1637332856	EUR	GB	2 876 000	28 350
BRITISH TELECOMM BRITEL 1 3/4 03/10/26	XS1377679961	EUR	GB	495 000	5 080
BROOKFIELD ASSET BAMACN 4.54 03/31/23	CA11257ZAC38	CAD	CA	2 674 000	18 889
BROOKFIELD ASSET BAMACN 4.82 01/28/26	CA11257ZAE93	CAD	CA	57 000	411
BROOKFIELD FIN BAMACN 4.7 09/20/47	US11271LAB80	USD	CA	1 375 000	11 946
BTPS 5 03/01/22	IT0004759673	EUR	IT	15 000 000	176 822
BTPS BTPS 0.35 11/01/21	IT0005216491	EUR	IT	10 000 000	98 128
BTPS BTPS 0.65 11/01/20	IT0005142143	EUR	IT	5 000 000	49 920
BTPS BTPS 0.95 03/15/23	IT0005172322	EUR	IT	10 000 000	98 765
BTPS BTPS 1.35 04/15/22	IT0005086886	EUR	IT	10 000 000	101 576
BTPS BTPS 1.45 09/15/22	IT0005135840	EUR	IT	7 000 000	71 321
BTPS BTPS 1.65 03/01/32	IT0005094088	EUR	IT	10 000 000	89 459
BTPS BTPS 2.15 12/15/21	IT0005028003	EUR	IT	15 000 000	157 336
BTPS BTPS 2.7 03/01/47	IT0005162828	EUR	IT	2 000 000	18 075
BTPS BTPS 2.8 03/01/67	IT0005217390	EUR	IT	7 000 000	60 093
BTPS BTPS 3 1/4 09/01/46	IT0005083057	EUR	IT	3 000 000	30 340
BTPS BTPS 4 3/4 09/01/28	IT0004889033	EUR	IT	3 000 000	37 303
BUCKEYE PARTNERS BPL 3.95 12/01/26	US118230AQ44	USD	US	1 500 000	12 119
BUNDESUBL-171 OBL 0 04/17/20	DE0001141711	EUR	DE	9 000 000	89 713
BUNGE LTD FIN CP BG 3 1/4 08/15/26	US120568AX84	USD	US	1 750 000	13 881
BURLINGTON NORTH BNSF 3 1/4 06/15/27	US12189LBA89	USD	US	1 250 000	10 486
BURLINGTON NORTH BNSF 3.4 09/01/24	US12189LAT89	USD	US	4 515 000	38 739
BURLINGTON NORTH BNSF 4 1/8 06/15/47	US12189LBB62	USD	US	1 875 000	16 937
BURLINGTON NORTH BNSF 4 3/8 09/01/42	US12189LAK70	USD	US	3 550 000	32 801
Baker Hughes Inc 2040-09-15	US057224AZ09	USD	US	118 000	1 148
CAISSE CENT DESJ CCDJ 2.795 11/19/18	CA12801ZCJ53	CAD	CA	7 839 000	51 834
CAISSE DES DEPOT CDCEPS 0.2 03/01/22	FR0013239985	EUR	FR	2 600 000	25 962
CAJA RURAL NAV CRUNAV 0 5/8 12/01/23	ES0415306051	EUR	ES	5 000 000	49 184
CAN HOUSING TRUS CANHOU 1 1/2 12/15/21	CA13509PFV00	CAD	CA	5 000 000	32 017
CAN HOUSING TRUS CANHOU 1 3/4 06/15/22	CA13509PFY49	CAD	CA	5 000 000	32 207
CAN HOUSING TRUS CANHOU 1.95 12/15/25	CA13509PFA62	CAD	CA	10 000 000	63 494
CAN HOUSING TRUS CANHOU 2.35 06/15/27	CA13509PFX65	CAD	CA	5 000 000	32 577
CAN HOUSING TRUS CANHOU 2.9 06/15/24	CA13509PEF68	CAD	CA	10 000 000	67 886
CAN IMPERIAL BK CM 1.9 04/26/21	CA13596ZBC82	CAD	CA	1 847 000	11 923
CAN IMPERIAL BK CM 2.55 06/16/22	US136069TY74	USD	CA	2 500 000	20 332
CANADA 5% 06/01/2037	CA135087XW98	CAD	CA	5 000 000	47 035
CANADA 5.75% 06/01/2029	CA135087WL43	CAD	CA	8 000 000	71 755
CANADA 5.75% 06/01/2033	CA135087XG49	CAD	CA	3 000 000	28 854
CANADA-GOV'T CAN 1 1/2 03/01/20	CA135087D929	CAD	CA	5 000 000	32 688
CANADA-GOV'T CAN 2 3/4 12/01/48	CA135087D358	CAD	CA	5 000 000	36 255
CANADIAN NATL RAILWAY 5.55 2019-03-01	US136375BT88	USD	CA	1 700 000	14 710
CANADIAN PAC RR CP 6 1/8 09/15/15	US13645RAX26	USD	CA	179 000	1 967
CANAL DE ISABEL CNGEST 1.68 02/26/25	ES0205061007	EUR	ES	700 000	7 150
CANHOU 2.65 3/15/2022	CA13509PDB63	CAD	CA	10 000 000	67 362

CAPITAL ONE FINL COF 3 3/4 03/09/27	US14040HBN44	USD	US	5 250 000	43 909
CAPITAL ONE FINL COF 4.2 10/29/25	US14040HBJ32	USD	US	472 000	4 004
CAPITAL ONE NA COF 2.95 07/23/21	US14042E3Y48	USD	US	4 000 000	33 366
CARDINAL HEALTH CAH 2.616 06/15/22	US14149YBF43	USD	US	2 514 000	20 259
CARGILL INC CARGIL 1 7/8 09/04/19	XS0823954580	EUR	US	2 480 000	25 314
CARNIVAL CORP CCL 3.95 10/15/20	US143658BA91	USD	US	3 200 000	27 472
CASINO GUICHARD COFP 2.33 02/07/25	FR0012369122	EUR	FR	600 000	6 331
CATERPILLAR FIN SERVICE CORP 7.15% 02/15/19	US14912L4E81	USD	US	1 400 000	12 406
CBL & ASSOC LP CBL 5.95 12/15/26	US12505JAD54	USD	US	1 563 000	11 950
CBS CORP CBS 2.9 01/15/27	US124857AR43	USD	US	1 750 000	13 631
CBS CORP CBS 3 1/2 01/15/25	US124857AP86	USD	US	278 000	2 319
CC HOLDINGS GS V CCI 3.849 04/15/23	US14987BAE39	USD	US	1 750 000	14 894
CELGENE CORP CELG 2 7/8 08/15/20	US151020AQ72	USD	US	7 412 000	61 912
CELGENE CORP CELG 3 7/8 08/15/25	US151020AS39	USD	US	5 590 000	48 109
CENTERPOINT HOUS CNP 4 1/2 04/01/44	US15189XAN84	USD	US	746 000	7 175
CENTRICA PLC CNALN 5 1/4 04/10/75	XS1216019585	GBP	GB	1 125 000	13 361
CHARTER COMM OPT CHTR 4.908 07/23/25	US161175AY09	USD	US	6 334 000	56 202
CHARTER COMM OPT CHTR 6.384 10/23/35	US161175AZ73	USD	US	5 000 000	48 410
CHARTER COMM OPT CHTR 6.484 10/23/45	US161175BA14	USD	US	6 677 000	64 699
CHEVRON CORP CVX 1.991 03/03/20	US166764BP47	USD	US	1 500 000	12 323
CHEVRON CORP CVX 2.498 03/03/22	US166764BN98	USD	US	1 750 000	14 472
CHILE 3.875% 2020-08-05	US168863AV04	USD	CL	100 000	866
CHILE CHILE 5 1/2 08/05/20	US168863AU21	CLP	CL	1 128 500 000	16 113
CHINA DEV BK/HK SDBC 0 03/06/20	XS1573944524	USD	CN	1 600 000	13 095
CHINA DEV BK/HK SDBC 0 03/06/22	XS1573944870	USD	CN	3 000 000	24 575
CIE FIN FONCIER CFF 0 3/4 01/21/25	FR0012447696	EUR	FR	12 000 000	121 461
CIGNA CORP CI 3 1/4 04/15/25	US125509BU20	USD	US	185 000	1 531
CISCO SYSTEMS CSCO 1.4 09/20/19	US17275RBG65	USD	US	2 148 000	17 465
CISCO SYSTEMS CSCO 1.85 09/20/21	US17275RBJ05	USD	US	15 000 000	121 151
CISCO SYSTEMS CSCO 2 1/8 03/01/19	US17275RAR30	USD	US	4 375 000	36 122
CITIGROUP INC 6.8 06/25/38	XS0372391945	GBP	US	941 000	16 824
CITIGROUP INC 8.125 7/15/2039	US172967EW71	USD	US	2 310 000	31 136
CITIGROUP INC C 1 3/4 01/28/25	XS1173792059	EUR	US	6 000 000	62 964
CITIGROUP INC C 1 3/8 10/27/21	XS1128148845	EUR	US	3 103 000	31 866
CITIGROUP INC C 2.05 06/07/19	US172967KS95	USD	US	2 500 000	20 433
CITIGROUP INC C 2.35 08/02/21	US172967KV25	USD	US	2 657 000	21 726
CITIGROUP INC C 2.4 02/18/20	US172967JJ16	USD	US	5 000 000	41 255
CITIGROUP INC C 2.45 01/10/20	US172967LF65	USD	US	3 750 000	31 075
CITIGROUP INC C 2.65 10/26/20	US172967KB60	USD	US	6 750 000	55 689
CITIGROUP INC C 2.7 03/30/21	US172967KK69	USD	US	4 560 000	37 711
CITIGROUP INC C 3 3/4 06/16/24	US172967HT16	USD	US	2 792 000	23 746
CITIGROUP INC C 4.09 06/09/25	CA172967JS17	CAD	US	1 164 000	7 874
CITIGROUP INC C 4.3 11/20/26	US172967JC62	USD	US	582 000	5 006
CITY OF MALMO SW MALMOK 0 3/4 12/07/23 #EMTN	XS1732404063	SEK	SE	35 000 000	34 571
CLOVERIE PLC SRENVX 4 1/2 09/11/44	XS1108784510	USD	IE	1 250 000	10 732
CMCSA 4 3/8 04/01/21	US63946BAE02	USD	US	2 945 000	25 864
CME GROUP INC CME 3 09/15/22	US12572QAE52	USD	US	4 700 000	39 534
CNA FINANCIAL CNAFNL 3.95 05/15/24	US126117AS92	USD	US	4 850 000	41 500
CNAC HK FINBRID HAOHUA 3 07/19/20	XS1644428614	USD	HK	600 000	4 948
CNAC HK FINBRID HAOHUA 4 1/8 07/19/27	XS1644429935	USD	HK	200 000	1 672
COCA-COLA CO/THE KO 1 1/8 03/09/27	XS1197833053	EUR	US	844 000	8 464
COCA-COLA CO/THE KO 1 10/02/28	CH0297974898	CHF	US	1 440 000	13 054
COCA-COLA CO/THE KO 1.1 09/02/36	XS1485643610	EUR	US	4 768 000	42 687
COCA-COLA CO/THE KO 1.55 09/01/21	US191216BY55	USD	US	2 500 000	20 074
COCA-COLA CO/THE KO 1.65 11/01/18	US191216BF66	USD	US	1 910 000	15 657
COCA-COLA CO/THE KO 2 1/4 09/01/26	US191216BZ21	USD	US	2 500 000	19 617
COCA-COLA CO/THE KO 2 7/8 10/27/25	US191216BS87	USD	US	12 184 000	100 405
COCA-COLA CO/THE KO 2.55 06/01/26	US191216BW99	USD	US	657 000	5 276
CODELCO INC CDEL 3 3/4 11/04/20	USP3143NAM67	USD	CL	420 000	3 571
CODELCO INC CDEL 4 1/4 07/17/42	USP3143NAQ71	USD	CL	2 000 000	17 250
COFIROUTE 5% 05/24/2021	FR0010327007	EUR	FR	200 000	2 347
COLGATE-PALM CO CL 3.7 08/01/47	US19416QEK22	USD	US	250 000	2 126
COLOMBIA REP OF 6.125 10/20/2041	US195325BM66	USD	CO	1 500 000	15 139
COLOMBIA REP OF COLOM 3 7/8 04/25/27	US195325DL65	USD	CO	5 200 000	43 671
COLOMBIA REP OF COLOM 4 02/26/24	US195325BQ70	USD	CO	700 000	6 025
COLOMBIA REP OF COLOM 4 1/2 01/28/26	US195325CX13	USD	CO	4 100 000	36 472
COLOMBIA REP OF COLOM 5 06/15/45	US195325CU73	USD	CO	1 600 000	13 900
COLOMBIA REP OF COLOM 5 5/8 02/26/44	US195325BR53	USD	CO	2 750 000	26 250
COLOMBIA TES COLTES 10 07/24/24	COL17CT02385	COP	CO	5 906 700 000	20 251
COLOMBIA TES COLTES 11 07/24/20	COL17CT02302	COP	CO	50 061 700 000	162 646
COLOMBIA TES COLTES 5 11/21/18	COL17CT02922	COP	CO	12 090 100 000	33 462
COLOMBIA TES COLTES 6 04/28/28	COL17CT02914	COP	CO	16 947 700 000	46 418
COLOMBIA TES COLTES 7 05/04/22	COL17CT02864	COP	CO	117 797 600 000	353 862
COLOMBIA TES COLTES 7 06/30/32	COL17CT03490	COP	CO	15 420 000 000	44 265
COLOMBIA TES COLTES 7 09/11/19	COL17CT03011	COP	CO	5 443 600 000	15 777
COLOMBIA TES COLTES 7 1/2 08/26/26	COL17CT02625	COP	CO	102 449 800 000	306 989
COLOMBIA TES COLTES 7 3/4 09/18/30	COL17CT03342	COP	CO	50 022 100 000	152 516
COLUMBIA PIPELIN CPGX 4 1/2 06/01/25	US198280AF63	USD	US	3 100 000	27 172

COM BK AUSTRALIA CBAAU 1 5/8 02/04/19	XS0881511868	EUR	AU	1 214 000	12 343
COM FED ELECTRIC 4.875 05/26/2021	USP30179AJ79	USD	MX	2 240 000	19 479
COMCAST CORP CMCSA 1 5/8 01/15/22	US20030NBV29	USD	US	1 750 000	13 963
COMCAST CORP CMCSA 3 3/8 08/15/25	US20030NBN03	USD	US	3 750 000	31 885
COMCAST CORP CMCSA 3.2 07/15/36	US20030NBT72	USD	US	158 000	1 257
COMCAST CORP CMCSA 3.999 11/01/49	US20030NCE94	USD	US	2 898 000	24 473
COMCAST CORP CMCSA 4 1/4 01/15/33	US20030NBH35	USD	US	5 645 000	50 994
COMCAST CORP CMCSA 4.2 08/15/34	US20030NBM20	USD	US	531 000	4 723
COMCAST CORP CMCSA 4.65 07/15/42	US20030NBE04	USD	US	72 000	679
COMCAST CORP CMCSA 5.65 06/15/35	US20030NAF87	USD	US	322 000	3 299
COMCAST CORP CMCSA 5.7 07/01/19	US20030NAZ42	USD	US	3 000 000	26 535
COMMERZBANK AG 4 09/16/2020 EMTN	DE000CZ302M3	EUR	DE	17 000	187
COMMERZBANK AG CMZB 0 1/2 04/03/18	DE000CZ40KN6	EUR	DE	414 000	4 094
COMMONW BK AU NY CBAAU 2.4 11/02/20	US20271RAM25	USD	AU	622 000	5 105
COMMONWEALTH BANK AUSTRALIA 5.5 08/06/19	XS0443708242	EUR	AU	182 000	1 984
COMUNIDAD MADRID MADRID 1.826 04/30/25	ES0000101651	EUR	ES	5 000 000	52 318
CONS EDISON CO OF NY 5.5 20391201	US209111EY58	USD	US	1 850 000	19 374
CONSTELLAT ENER EXC 5.15 12/01/20	US210371AL43	USD	US	4 900 000	42 857
CONSTELLATION BR STZ 3.7 12/06/26	US21036PAQ19	USD	US	1 500 000	12 654
CONTINENTAL RES CLR 5 09/15/22	US212015AH47	USD	US	1 173 000	9 902
CONTINENTAL RESO CLR 4.9 06/01/44	US212015AQ46	USD	US	4 064 000	32 141
COOPERATIEVE RAB RABOBK 0 1/8 10/11/21	XS1502438820	EUR	NL	2 000 000	19 685
COOPERATIEVE RAB RABOBK 1 1/4 03/23/26	XS1382784509	EUR	NL	1 111 000	11 370
CORP ANDINA FOM CAF 1 11/10/20	XS1317969944	EUR	SN	8 000 000	80 775
CORP ANDINA FOM CAF 2 1/8 09/27/21	US219868BX31	USD	SN	10 000 000	80 665
COSTA RICA GOVT COSTAR 4 1/4 01/26/23	USP3699PGB78	USD	CR	3 320 000	26 929
COSTA RICA GOVT COSTAR 5 5/8 04/30/43	USP3699PGF82	USD	CR	200 000	1 465
COSTA RICA GOVT COSTAR 7.158 03/12/45	USP3699PGJ05	USD	CR	600 000	5 251
COUNCIL OF EUROP COE 0 1/8 04/10/24	XS1594302868	EUR	SN	10 000 000	97 901
COUNCIL OF EUROP COE 0 3/8 06/08/26	XS1429037929	EUR	SN	15 000 000	145 641
COVENTRY HEALTH AET 5.45 06/15/21	US222862AJ30	USD	US	2 300 000	20 408
COX COMMUN INC COXENT 4.7 12/15/42	USU22018AK86	USD	US	1 333 000	10 653
COX COMMUN INC COXENT 8 3/8 03/01/39	USU22018AM43	USD	US	73 000	856
CPPIB CAPITAL CPPIBC 0 3/8 06/20/24	XS1633248148	EUR	CA	8 000 000	78 355
CRED AGRICOLE SA ACAFP 3 7/8 02/13/19	XS0746002392	EUR	FR	6 700 000	71 081
CRED SUIS GP FUN CS 1 04/14/23	CH0278341224	CHF	GG	400 000	3 496
CRED SUIS GP FUN CS 1 1/4 04/14/22	XS1218287230	EUR	GG	5 001 000	51 189
CRED SUIS GP FUN CS 2 3/4 08/08/25	CH0330938876	GBP	GG	926 000	10 732
CRED SUIS GP FUN CS 3 3/4 03/26/25	US225433AC55	USD	GG	26 976 000	227 544
CRED SUIS GP FUN CS 3.45 04/16/21	US225433AM38	USD	GG	1 715 000	14 434
CRED SUIS GP FUN CS 4.55 04/17/26	US225433AR25	USD	GG	9 913 000	87 602
CRED SUIS NY CS 3 10/29/21	US22546QAR83	USD	CH	2 030 000	16 921
CRED SUIS NY CS 3 5/8 09/09/24	US22546QAP28	USD	CH	7 958 000	68 124
CRED SUIS SYDNEY CS 4 07/16/19	AU3CB0222511	AUD	CH	510 000	3 403
CREDIT AGRICOLE ACAFP 0 7/8 01/19/22	XS1169630602	EUR	FR	1 900 000	19 292
CREDIT AGRICOLE ACAFP 1 1/4 04/14/26	XS1395021089	EUR	FR	3 000 000	30 528
CREDIT AGRICOLE ACAFP 2 1/2 04/15/19	US22532MAL63	USD	FR	2 500 000	20 645
CREDIT SUISSE FIRST BOSTON 4.75 08/05/2019	XS0444030646	EUR	CH	1 179 000	12 711
CREDIT SUISSE LD CS 1 06/07/23	XS1428769738	EUR	CH	3 000 000	30 349
CREDIT SUISSE LD CS 1 1/2 04/10/26	XS1392459381	EUR	CH	5 061 000	52 531
CREDIT SUISSE LD CS 1 1/8 09/15/20	XS1291175161	EUR	CH	9 161 000	92 914
CREDIT SUISSE LD CS 1 3/8 01/31/22	XS1115479559	EUR	CH	12 633 000	131 093
CREDIT SUISSE NEW YORK 4.375 2020-08-05	US22546QAF46	USD	CH	3 000 000	26 159
CRH AMERICA INC CRHID 3 7/8 05/18/25	USU1302DAA91	USD	US	1 600 000	13 722
CRH FINANCE CRHID 3 1/8 04/03/23	XS0909369489	EUR	IE	1 750 000	19 803
CROATIA 6.375 03/24/2011 REGS	XS0607904264	USD	HR	6 530 000	59 729
CSX CORP CSX 3.35 11/01/25	US126408HD82	USD	US	4 500 000	37 665
CSX CORP CSX 3.4 08/01/24	US126408HB27	USD	US	421 000	3 594
CSX CORP CSX 4.1 03/15/44	US126408GY39	USD	US	6 300 000	54 350
CSX CORP CSX 5 1/2 04/15/41	US126408GU17	USD	US	3 650 000	36 893
CU INC CUCN 4.085 09/02/44	CA12657ZBE21	CAD	CA	742 000	5 395
CVS HEALTH CORP CVS 2 1/8 06/01/21	US126650CT50	USD	US	4 375 000	35 063
CVS HEALTH CORP CVS 2 7/8 06/01/26	US126650CU24	USD	US	3 393 000	26 717
CVS HEALTH CORP CVS 2.8 07/20/20	US126650CJ78	USD	US	6 875 000	57 201
CVS HEALTH CORP CVS 3 1/2 07/20/22	US126650CK42	USD	US	4 927 000	41 751
CVS HEALTH CORP CVS 3 7/8 07/20/25	US126650CL25	USD	US	15 000 000	128 633
CZECH REPUBLIC CZGB 0.95 05/15/30	CZ0001004477	CZK	CZ	112 600 000	39 298
CZECH REPUBLIC CZGB 1 1/2 10/29/19	CZ0001003834	CZK	CZ	367 400 000	144 950
CZECH REPUBLIC CZGB 2 1/2 08/25/28	CZ0001003859	CZK	CZ	196 100 000	82 549
CZECH REPUBLIC CZGB 2.4 09/17/25	CZ0001004253	CZK	CZ	386 500 000	162 699
CZECH REPUBLIC CZGB 3.85 09/29/21	CZ0001002851	CZK	CZ	439 300 000	191 969
CZECH REPUBLIC CZGB 4.7 09/12/22	CZ0001001945	CZK	CZ	74 300 000	34 587
CZECH REPUBLIC CZGB 5.7 05/25/24	CZ0001002547	CZK	CZ	196 500 000	100 851
DAIMLER AG DAIGR 0 1/4 05/11/20	DE000A169NA6	EUR	DE	3 000 000	29 692
DAIMLER AG DAIGR 0 3/4 05/11/23	DE000A169NB4	EUR	DE	1 875 000	18 820
DAIMLER AG DAIGR 0 7/8 01/12/21	DE000A169G07	EUR	DE	2 500 000	25 333
DAIMLER AG DAIGR 0.85 02/28/25	DE000A2DADM7	EUR	DE	3 000 000	29 800
DAIMLER AG DAIGR 1 1/2 03/09/26	DE000A2AAL31	EUR	DE	2 500 000	25 963

DAIMLER AG DAIGR 1 3/8 05/11/28	DE000A169NC2	EUR	DE	5 632 000	56 476
DAIMLER AG DAIGR 1.4 01/12/24	DE000A169G15	EUR	DE	2 497 000	26 096
DAIMLER AG DAIGR 2 04/07/20	DE000A1TNK86	EUR	DE	3 750 000	39 065
DAIMLER AG DAIGR 2 1/4 01/24/22	DE000A1R04X6	EUR	DE	4 000 000	43 366
DAIMLER CANADA DAIGR 1.91 07/08/21	CA23384NAV97	CAD	CA	2 500 000	16 155
DAIMLERCHRYSLER 8.5% 01/18/2031	US233835AQ08	USD	DE	92 000	1 168
DANONE BNFP 0.167 11/03/20	FR0013216892	EUR	FR	2 500 000	24 685
DANONE BNFP 0.709 11/03/24	FR0013216918	EUR	FR	1 900 000	18 717
DANSKE HYPO DANBNK 1 12/21/22 #2212	SE0010297085	SEK	SE	350 000 000	353 490
DCP MIDSTREAM OP DPM 3 7/8 03/15/23	US23311VAD91	USD	US	200 000	1 645
DEERE CO DE 4 3/8 10/16/19	US244199BC83	USD	US	653 000	5 595
DEERE CO DE 5 3/8 10/16/29	US244199BD66	USD	US	158 000	1 581
DELTA LLOYD LEVE DLNA 9 08/29/42	XS0821168423	EUR	NL	713 000	9 727
DENMARK (KINGDOM OF) 4.5% 11/15/39	DK0009922320	DKK	DK	5 000 000	11 180
DENMARK - BULLET DGB 0 1/2 11/15/27	DK0009923567	DKK	DK	10 000 000	13 249
DENMARK - BULLET DGB 1 1/2 11/15/23	DK0009923054	DKK	DK	20 000 000	28 783
DENMARK - BULLET DGB 1 3/4 11/15/25	DK0009923138	DKK	DK	40 000 000	59 286
DEUTSCH BAHN FIN DBHNGR 0 7/8 07/11/31	XS1441837546	EUR	NL	8 000 000	75 122
DEUTSCH BAHN FIN DBHNGR 1 5/8 11/06/30	US1316420089	EUR	NL	10 000 000	103 642
DEUTSCHE ANN FIN ANNGR 4 12/29/49	XS1117300837	EUR	NL	2 200 000	23 689
DEUTSCHE ANN FIN DAIGAG 2 1/8 07/09/22	DE000A1ZLUN1	EUR	NL	800 000	8 495
DEUTSCHE BANK AG DB 1 1/8 03/17/25	DE000DB7XJP9	EUR	DE	9 000 000	88 942
DEUTSCHE BANK AG DB 1 7/8 02/28/20	XS1573156681	GBP	DE	1 900 000	21 535
DEUTSCHE BANK AG DB 2 3/4 02/17/25	DE000DB7XJ2	EUR	DE	1 519 000	15 727
DEUTSCHE BANK AG DB 2.85 05/10/19	US25152R5D13	USD	DE	640 000	5 278
DEUTSCHE BANK AG DB 4 1/2 04/01/25	US251525AP63	USD	DE	3 827 000	32 177
DEUTSCHE BANK AG DB 4 1/4 10/14/21	US251541AQ13	USD	DE	26 110 000	224 135
DEUTSCHE BANK NY DB 2.7 07/13/20	US251525AT85	USD	DE	1 401 000	11 567
DEUTSCHE BANK NY DB 3.3 11/16/22	US251526BL24	USD	DE	5 500 000	45 032
DEUTSCHE BOERSE DBOERS 2 3/4 02/05/41	DE000A161W62	EUR	DE	1 500 000	16 168
DEUTSCHE KREDIT DKRED 0 5/8 06/08/21	DE000GRN0008	EUR	DE	3 000 000	30 009
DEUTSCHE TEL FIN DT 0 3/8 10/30/21	XS1557095459	EUR	NL	2 500 000	24 739
DEUTSCHE TEL FIN DT 1 3/8 01/30/27	XS1557095616	EUR	NL	3 000 000	30 488
DEUTSCHE TEL FIN DT-4.875 3/42	USN27915AB85	USD	NL	3 300 000	31 214
DEUTSCHLAND REP 3.25% 2042-07-04	DE0001135432	EUR	DE	3 000 000	43 496
DEUTSCHLAND REP DBR 0 1/2 02/15/25	DE0001102374	EUR	DE	10 000 000	101 558
DEUTSCHLAND REP DBR 0 1/2 02/15/26	DE0001102390	EUR	DE	10 000 000	101 078
DEUTSCHLAND REP DBR 0 1/4 02/15/27	DE0001102416	EUR	DE	10 000 000	97 645
DEUTSCHLAND REP DBR 2 1/2 07/04/44	DE0001135481	EUR	DE	5 000 000	64 575
DEV BANK JAPAN DBJJP 2 1/2 10/18/22	XS1697651468	USD	JP	10 000 000	81 745
DEV BANK JAPAN DBJJP 2 10/19/21	XS1505655537	USD	JP	10 000 000	80 250
DEXIA CRED SA NY DEXGRP 1 7/8 01/29/20	US25215DAP42	USD	FR	15 000 000	122 710
DIAGEO CAP PLC DGELN 3 7/8 04/29/43	US25243YAV11	USD	GB	159 000	1 372
DIAGEO INV CORP DGELN 4 1/4 05/11/42	US25245BAA52	USD	GB	1 303 000	11 791
DIAMOND 1 FIN/DI DELL 8.1 07/15/36	USU2526DAE95	USD	US	4 397 000	46 862
DIAMOND 1 FIN/DI DELL 8.35 07/15/46	USU2526DAF60	USD	US	1 107 000	12 072
DISCOVER BANK 7 04/15/2020	US25466AAB70	USD	US	3 500 000	31 664
DISCOVERY COMMUN DISCA 3.95 03/20/28	US25470DAR08	USD	US	350 000	2 875
DISCOVERY COMMUN DISCA 4 7/8 04/01/43	US25470DAJ81	USD	US	1 836 000	15 193
DNB BANK ASA DNBNO 3 09/26/23	XS0974373515	EUR	NO	1 732 000	17 531
DNB BOLIGKREDIT DNBNO 1.65 02/16/22	NO0010730799	NOK	NO	25 000 000	25 374
DNB NOR BANK ASA 3.875% 2020 06 29	XS0522030310	EUR	NO	292 000	3 206
DNB NOR BANK ASA 4.375 02/24/2021 EMTN	XS0595092098	EUR	NO	1 735 000	19 987
DNB NOR BOLIGKRE DNBNO 5 1/2 05/15/19	NO0010430143	NOK	NO	35 000 000	38 362
DOLLAR GENERAL DG 3 1/4 04/15/23	US256677AC97	USD	US	2 900 000	24 263
DOLLAR GENERAL DG 3 7/8 04/15/27	US256677AE53	USD	US	1 500 000	12 913
DOMINICAN REPUB DOMREP 5 7/8 04/18/24	USP3579EAS65	USD	DO	3 560 000	31 822
DOMINICAN REPUB DOMREP 7.45 04/30/44	USP3579EAY34	USD	DO	2 300 000	22 784
DOW CHEMICAL 7.375% 11/01/2029	US260543BJ10	USD	US	190 000	2 097
DOW CHEMICAL CO 4.25 2020 11 15	US260543CC57	USD	US	3 814 000	32 763
DOW CHEMICAL CO DOW 4 1/4 10/01/34	US260543CK73	USD	US	3 083 000	26 781
DUKE ENERGY CAR DUK 3.9 06/15/21	US26442CAK09	USD	US	5 300 000	45 492
DUKE ENERGY CAR DUK 4 09/30/42	US26442CAN48	USD	US	8 000	71
DUKE ENERGY CAR DUK 4 1/4 12/15/41	US26442CAM64	USD	US	65 000	588
DUKE ENERGY CAR DUK 5.3 02/15/40	US26442CAH79	USD	US	4 050 000	42 366
DUKE ENERGY COR DUK 2.65 09/01/26	US26441CAS44	USD	US	2 740 000	21 696
DUKE ENERGY COR DUK 3 3/4 09/01/46	US26441CAT27	USD	US	1 313 000	10 785
DUKE ENERGY CORP DUK 3 3/4 04/15/24	US26441CAN56	USD	US	1 846 000	15 901
DUKE ENERGY CORP DUK 3.05 08/15/22	US26441CAJ45	USD	US	7 550 000	63 193
DUKE ENERGY CORP DUK 3.55 09/15/21	US26441CAF23	USD	US	1 166 000	9 940
E.ON AG 5.875% 10/30/2037	XS0327443627	GBP	DE	2 800 000	44 927
E.ON AG 6.75 01/27/2039	XS0408958683	GBP	DE	1 950 000	35 403
E.ON INT FIN 5.8 04/30/2018	USN3033QAT96	USD	NL	400 000	3 346
E.ON INTL FIN BV EOANGR 6.65 04/30/38	USN3033QAU69	USD	NL	24 000	264
EATON CORP ETN 4 11/02/32	US278062AD69	USD	US	929 000	7 907
EATON CORP ETN 4.15 11/02/42	US278062AE43	USD	US	1 057 000	9 029
EBAY INC EBAY 2.2 08/01/19	US278642AH64	USD	US	75 000	619
EDENRED EDENFP 1 3/8 03/10/25	FR0012599892	EUR	FR	100 000	1 018

EDF NRG NET EPN UKPONE 4 3/4 09/30/21	XS0686172601	GBP	GB	3 600 000	45 346
EDP FINANCE BV ELEPOR 2 5/8 01/18/22	XS1111324700	EUR	NL	10 662 000	116 999
EFSF EFSF 1 1/4 05/24/33	EU000A1G0DT0	EUR	LU	10 000 000	101 091
EFSF EFSF 2 3/4 12/03/29	EU000A1G0BL1	EUR	SN	15 000 000	179 580
EIKA BOLIGKREDIT EIKBOL 0 5/8 10/28/21	XS1312011684	EUR	NO	15 000 000	150 870
EL PASO PIPELINE EPB 4.3 05/01/24	US28370TAG40	USD	US	3 606 000	30 988
EL PASO PIPELINE EPB 5 10/01/21	US28370TAE91	USD	US	2 000 000	17 673
EL PASO PIPELINE EPB 6 1/2 04/01/20	US28370TAA79	USD	US	3 876 000	34 747
EL SALVADOR REP ELSALV 5 7/8 01/30/25	USP01012AS54	USD	SV	200 000	1 688
EL SALVADOR REP ELSALV 6 3/8 01/18/27	USP01012AT38	USD	SV	12 700 000	109 174
EL SALVADOR REP ELSALV 7 3/8 12/01/19	USP01012AQ98	USD	SV	1 400 000	12 201
EL SALVADOR REP ELSALV 7.65 06/15/35	USP01012AN67	USD	SV	2 090 000	18 600
EL SALVADOR REP ELSALV 8 5/8 02/28/29	USP01012BX31	USD	SV	3 700 000	36 375
ELI LILLY CO LLY 1 5/8 06/02/26	XS1240751062	EUR	US	1 674 000	17 500
ELI LILLY CO LLY 2 3/4 06/01/25	US532457BH00	USD	US	3 206 000	26 408
ENABLE MIDSTRM ENBL 4.4 03/15/27	US292480AK65	USD	US	3 500 000	29 560
ENAGAS FIN SA ENGS M 1 1/4 02/06/25	XS1177459531	EUR	ES	6 200 000	63 248
ENBRIDGE INC ENBCN 3.7 07/15/27	US29250NAR61	USD	CA	3 011 000	25 189
ENBRIDGE INC ENBCN 4 1/4 12/01/26	US29250NAL91	USD	CA	3 750 000	32 306
ENBRIDGE INC ENBCN 4.24 08/27/42	CA29251ZBB28	CAD	CA	1 626 000	10 355
ENBRIDGE INC ENBCN 4.57 03/11/44	CA29251ZBG15	CAD	CA	2 756 000	18 433
ENBRIDGE INC ENBCN 5 1/2 12/01/46	US29250NAM74	USD	CA	1 845 000	18 327
ENBRIDGE PIPE LN ENBPIP 3.45 09/29/25	CA29250ZAT53	CAD	CA	1 500 000	10 181
ENCANA CORP ECACN 6 1/2 08/15/34	US292505AD65	USD	CA	50 000	515
ENCANA CORP ECACN 6 5/8 08/15/37	US292505AE49	USD	CA	54 000	571
ENEL (ENTNZENEL) ENELIM 5 3/4 06/22/37	XS0306647792	GBP	IT	846 000	13 213
ENEL FIN INTL NV ENELIM 1.966 01/27/25	XS1176079843	EUR	NL	3 233 000	34 718
ENEL FIN INTL NV ENELIM 6 10/07/39	USL2967VED30	USD	NL	1 627 000	16 758
ENEL FIN INTL NV ENELIM 6.8 09/15/37	USL2967VCZ69	USD	NL	115 000	1 277
ENERGY TRAN PTNR ETP 3.6 02/01/23	US29273RAS85	USD	US	3 800 000	31 640
ENERGY TRAN PTNR ETP 4 3/4 01/15/26	US29273RBG39	USD	US	4 999 000	43 420
ENERGY TRAN PTNR ETP 4.05 03/15/25	US29273RBD08	USD	US	3 514 000	29 059
ENERGY TRAN PTNR ETP 4.2 04/15/27	US29273RBK41	USD	US	1 500 000	12 357
ENERGY TRAN PTNR ETP 5.2 02/01/22	US29273RAQ20	USD	US	2 050 000	18 296
ENERGY TRAN PTNR ETP 6 1/2 02/01/42	US29273RAR03	USD	US	489 000	4 631
ENTE NAZIONALE PER LENERGI 5.625% 2027-06-21	XS0306646042	EUR	IT	2 366 000	32 819
ENTERPRISE PRODU EPD 3.35 03/15/23	US29379VAZ67	USD	US	2 200 000	18 573
ENTERPRISE PRODU EPD 3.95 02/15/27	US29379VBL62	USD	US	552 000	4 772
ENTERPRISE PRODU EPD 4.9 05/15/46	US29379VBJ17	USD	US	1 618 000	14 763
ERSTE GROUP ERSTBK 5 1/2 05/26/25	XS1143333109	USD	AT	1 200 000	10 390
ESKOM 5.75 01/26/2021 REGS	XS0579851949	USD	ZA	6 280 000	52 048
ESKOM HOLDINGS ESKOM 6 3/4 08/06/23	XS0958072240	USD	ZA	3 450 000	29 504
ESKOM HOLDINGS ESKOM 7 1/8 02/11/25	XS1187065443	USD	ZA	400 000	3 435
ESM ESM 1.8 11/02/46	EU000A1Z99A1	EUR	SN	3 000 000	32 361
ESTEE LAUDER CO EL 4.15 03/15/47	US29736RAK68	USD	US	1 250 000	11 337
ETHIOPIA ETHOPI 6 5/8 12/11/24	XS1151974877	USD	ET	800 000	6 892
EURO BK RECONDV EBRD 1 5/8 04/10/18	US29874QCN25	USD	SN	1 500 000	12 325
EUROFIMA EUROF 1 3/4 05/29/20	XS1239048777	USD	SN	25 000 000	204 707
EUROGRID GMBH EUROGR 3 7/8 10/22/20	XS0551935769	EUR	DE	1 750 000	19 167
EUROPEAN INVESTMENT BANK-GLOBA 3% 4/23/2019	XS0773059042	SEK	SN	300 000 000	318 706
EUROPEAN INVESTMENT BANK-GLOBA 4.875% 02/15/2036	US298785DV50	USD	SN	15 000 000	163 186
EUROPEAN INVT BK EIB 0 1/2 07/19/22	XS1551293019	SEK	SN	75 000 000	75 417
EUROPEAN INVT BK EIB 1 1/2 03/02/27	XS1572222526	SEK	SN	100 000 000	103 819
EUROPEAN INVT BK EIB 1 1/4 05/12/25	XS1171476143	SEK	SN	100 000 000	103 061
EUROPEAN INVT BK EIB 1 1/4 11/05/20	XS1314336204	CAD	SN	1 622 000	10 395
EUROPEAN INVT BK EIB 1 1/4 11/13/26	XS1107718279	EUR	SN	15 000 000	158 144
EUROPEAN INVT BK EIB 1 1/8 09/16/21	XS1490971634	CAD	SN	2 000 000	12 671
EUROPEAN INVT BK EIB 1 3/4 11/12/26	XS1347679448	SEK	SN	99 000 000	103 884
EUROPEAN INVT BK EIB 1 3/8 09/15/21	US298785HF64	USD	SN	20 000 000	159 188
EUROPEAN INVT BK EIB 2 1/4 03/07/20	XS1051861851	GBP	SN	10 000 000	116 630
EUROPEAN INVT BK EIB 2 1/8 04/13/26	US298785HD17	USD	SN	10 000 000	79 679
EUROPEAN INVT BK EIB 2 3/4 11/13/23	XS0852107266	SEK	SN	100 000 000	112 226
EUROPEAN INVT BK EIB 2 3/8 05/24/27	US298785HM16	USD	SN	6 000 000	48 344
EUROPEAN INVT BK EIB 3.3 02/03/28	AU3CB0245884	AUD	SN	3 000 000	19 616
EVERYTH EVERYWH EVEVRV 3 1/4 08/03/18	XS0811603090	EUR	GB	1 600 000	16 253
EVONIK FIN BV EVKGR 0 3/8 09/07/24	DE000A185QA5	EUR	NL	3 000	29
EX-IM BK OF IN EXIMBK 2 3/4 04/01/20	XS1209864229	USD	IN	3 000 000	24 699
EXELON CORP EXC 3.95 06/15/25	US30161NAN12	USD	US	2 917 000	24 918
EXELON CORP EXC 5 5/8 06/15/35	US30161NAC56	USD	US	39 000	393
EXELON GENERATIO EXC 5.6 06/15/42	US30161MAN39	USD	US	269 000	2 414
EXELON GENERATIO EXC 6 1/4 10/01/39	US30161MAG87	USD	US	2 250 000	21 793
EXPORT DEV CAN EDC 1 5/8 06/01/20	US30216BGU08	USD	CA	5 000 000	40 559
EXPRESS SCRIPTS ESRX 4 3/4 11/15/21	US30219GAE89	USD	US	1 000 000	8 758
FANNIE MAE FNMA 2 5/8 09/06/24	US3135G0ZR78	USD	US	10 000 000	83 638
FBG FINANCE LTD ABIBB 3 3/4 09/06/24	AU3CB0246668	AUD	AU	1 020 000	6 692
FCA CAPITAL IRE FGACAP 1 3/8 04/17/20	XS1220057472	EUR	IE	5 000 000	51 022
FCC AQUALIA SA AQUASM 2.629 06/08/27	XS1627343186	EUR	ES	3 250 000	33 483
FCE BANK PLC F 0.869 09/13/21	XS1548776498	EUR	GB	1 875 000	18 780

FCE BANK PLC F 1 7/8 04/18/19	XS1035001921	EUR	GB	1 625 000	16 579
FCE BANK PLC F 1.134 02/10/22	XS1186131717	EUR	GB	1 625 000	16 494
FCE BANK PLC F 1.615 05/11/23	XS1409362784	EUR	GB	2 369 000	24 446
FEDEX CORP FDX 3.2 02/01/25	US31428XBC92	USD	US	174 000	1 461
FEDEX CORP FDX 3.9 02/01/35	US31428XBA37	USD	US	66 000	560
FEDEX CORP FDX 4 3/4 11/15/45	US31428XBE58	USD	US	3 125 000	28 876
FEDEX CORP FDX 5.1 01/15/44	US31428XAW65	USD	US	833 000	8 054
FERROVIE DEL FERROV 0 7/8 12/07/23	XS1732400319	EUR	IT	3 000 000	29 412
FGA CAPITAL IRE FGACAP 2 10/23/19	XS1111858756	EUR	IE	2 950 000	30 120
FIDELITY NATIONA FIS 3 1/2 04/15/23	US31620MAK27	USD	US	1 951 000	16 462
FINLAND REP OF FINL 1 3/4 09/10/19	XS1107498724	USD	FI	17 000 000	139 400
FINNISH GOV'T RFGB 0 1/2 04/15/26	FI4000197959	EUR	FI	3 000 000	29 871
FINNISH GOV'T RFGB 0 1/2 09/15/27	FI4000278551	EUR	FI	5 000 000	48 809
FLORIDA POWER & NEE 3.7 12/01/47	US341081FP71	USD	US	1 343 000	11 514
FLORIDA PWR LT NEE 4.05 06/01/42	US341081FG72	USD	US	3 300 000	29 664
FMS WERTMANAGE FMSWER 0 3/8 04/29/30	DE000A14J2Q6	EUR	DE	5 000 000	45 865
FORD CRED CANADA F 2.58 05/10/21	CA34527ABR01	CAD	CA	994 000	6 467
FORD CRED CANADA F 2.923 09/16/20	CA34527ABN96	CAD	CA	1 493 000	9 901
FORD CRED CANADA F 3.14 06/14/19	CA34527ABQ28	CAD	CA	3 251 000	21 493
FORD MOTOR 7.45% 07/16/2031	US345370CA64	USD	US	3 808 000	41 763
FORD MOTOR CRED F 2.021 05/03/19	US345397XY45	USD	US	347 000	2 835
FORD MOTOR CRED F 2.597 11/04/19	US345397WY53	USD	US	9 565 000	78 682
FORD MOTOR CRED F 2.943 01/08/19	US345397XT59	USD	US	3 000 000	25 055
FORD MOTOR CRED F 3.157 08/04/20	US345397XK41	USD	US	3 250 000	27 277
FORD MOTOR CRED F 3.336 03/18/21	US345397XW88	USD	US	4 375 000	36 741
FORD MOTOR CRED F 3.339 03/28/22	US345397YL15	USD	US	5 033 000	42 011
FORD MOTOR CRED F 4.134 08/04/25	US345397XL24	USD	US	3 500 000	30 113
FORD MOTOR CRED F 5 7/8 08/02/21	US345397VU41	USD	US	1 133 000	10 417
FORD MOTOR CRED F 8 1/8 01/15/20	US345397VM25	USD	US	1 300 000	12 189
FRANCE O.A.T. 3.5% 2026-04-25	FR0010916924	EUR	FR	3 000 000	37 760
FRANCE O.A.T. FRTR 0 1/2 11/25/19	FR0011993179	EUR	FR	10 000 000	100 311
FRANCE O.A.T. FRTR 1 3/4 05/25/23	FR0011486067	EUR	FR	8 000 000	87 004
FRANCE O.A.T. FRTR 1 3/4 05/25/66	FR0013154028	EUR	FR	2 000 000	18 878
FRANCE O.A.T. FRTR 1 3/4 06/25/39	FR0013234333	EUR	FR	33 000 000	345 044
FRANCE O.A.T. FRTR 2 1/2 05/25/30	FR0011883966	EUR	FR	5 000 000	58 851
FRANCE O.A.T. FRTR 3 1/4 05/25/45	FR0011461037	EUR	FR	9 000 000	121 154
FRANCE TELECOM 8.125% 01/28/2033	FR0000471930	EUR	FR	2 332 000	44 495
FRANCE TELECOM ORAFP 1 7/8 10/02/19	XS0911431517	EUR	FR	1 900 000	19 419
FRANCE TELECOM ORAFP 5 3/8 11/22/50	XS0562107762	GBP	FR	700 000	11 263
FREDDIE MAC FHLMC 2 3/8 01/13/22	US3137EADB22	USD	US	10 000 000	83 439
FRESENIUS FIN IR FREGR 0 7/8 01/31/22	XS1554373164	EUR	IE	1 750 000	17 639
GABONESE REPUB GABON 6 3/8 12/12/24	XS1003557870	USD	GA	1 700 000	14 154
GAS NAT FENOSA F GASSM 1 3/8 01/19/27	XS1551446880	EUR	NL	2 500 000	24 948
GDF SUEZ 5 10/01/2060 REGS	FR0010946855	GBP	FR	2 400 000	43 488
GDF SUEZ GSZFP 1 03/13/26	FR0012602761	EUR	FR	1 200 000	11 968
GDF SUEZ GSZFP 2 3/8 05/19/26	FR0011911247	EUR	FR	800 000	8 831
GDF SUEZ GSZFP 3 7/8 06/02/49	FR0011942283	EUR	FR	5 200 000	58 657
GE CAP EUR FUND GE 6.025 03/01/38	XS0350890470	EUR	US	448 000	7 393
GE CAPITAL INTL GE 2.342 11/15/20	US36164QMS48	USD	IE	3 183 000	26 008
GE CAPITAL INTL GE 4.418 11/15/35	US36164QNA21	USD	IE	12 846 000	114 468
GE CAPITAL UK GE 4 1/8 09/13/23	XS0971723233	GBP	IE	5 669 000	72 178
GE CAPITAL UK GE 5 7/8 01/18/33	XS0340495216	GBP	US	775 000	12 653
GE CAPITAL UK GE 5 7/8 11/04/20	XS0463588052	GBP	US	2 502 000	31 577
GE CAPITAL UK GE 8 01/14/39	XS0408304995	GBP	US	306 000	6 425
GECINA GFCFP 1 1/2 01/20/25	FR0012448025	EUR	FR	100 000	1 036
GEN ELEC CAP CRP 4.375 09/16/2020	US36962G4R28	USD	US	2 160 000	18 795
GEN ELEC CAP CRP GE 3 1/8 12/06/19	CH0019903365	CHF	US	105 000	945
GEN ELEC CAP CRP GE 3.1 01/09/23	US36962G6S82	USD	US	16 470 000	138 844
GEN ELEC CAP CRP GE 5 3/8 12/18/40	XS0182703743	GBP	US	90 000	1 433
GEN ELECTRIC CO GE 0 3/8 05/17/22	XS1612542669	EUR	US	4 113 000	40 497
GEN ELECTRIC CO GE 0 7/8 05/17/25	XS1612542826	EUR	US	14 861 000	146 505
GEN ELECTRIC CO GE 2 1/8 05/17/37	XS1612543394	EUR	US	1 091 000	10 790
GEN ELECTRIC CO GE 2.7 10/09/22	US369604BD45	USD	US	3 540 000	29 106
GEN ELECTRIC CO GE 4 1/8 10/09/42	US369604BF92	USD	US	326 000	2 819
GEN MOTORS FIN GM 0.955 09/07/23	XS1485748393	EUR	US	1 875 000	18 460
GEN MOTORS FIN GM 2.65 04/13/20	US37045XBV73	USD	US	2 500 000	20 596
GEN MOTORS FIN GM 3.1 01/15/19	US37045XBB10	USD	US	2 869 000	23 990
GEN MOTORS FIN GM 3.15 01/15/20	US37045XAR70	USD	US	5 000 000	41 994
GEN MOTORS FIN GM 3.2 07/06/21	US37045XBM74	USD	US	798 000	6 699
GEN MOTORS FIN GM 3.2 07/13/20	US37045XAY22	USD	US	7 500 000	63 092
GEN MOTORS FIN GM 3.45 04/10/22	US37045XAW65	USD	US	3 125 000	26 108
GEN MOTORS FIN GM 3.7 05/09/23	US37045XBK19	USD	US	537 000	4 508
GEN MOTORS FIN GM 4 01/15/25	US37045XAS53	USD	US	2 500 000	21 453
GEN MOTORS FIN GM 4 10/06/26	US37045XBQ88	USD	US	1 073 000	9 024
GEN MOTORS FIN GM 4 3/8 09/25/21	US37045XAQ97	USD	US	3 125 000	27 157
GEN MOTORS FIN GM 4.3 07/13/25	US37045XAZ96	USD	US	2 000 000	17 383
GEN MOTORS FIN GM 4.35 01/17/27	US37045XBT28	USD	US	1 143 000	9 921
GEN MOTORS FIN GM 5 1/4 03/01/26	US37045XBG07	USD	US	3 125 000	28 539

GEN MOTORS FIN I GM 1.168 05/18/20	XS1413583839	EUR	NL	1 250 000	12 671
GENERAL ELEC CAP CORP 5.3 02/11/2011	US369622SM84	USD	US	222 000	1 996
GENERAL ELECTRIC CAPITAL 6.75% 03/15/2032	US36962GXZ26	USD	US	6 415 000	72 571
GENERAL ELECTRIC CAPITAL 6 08/07/19	US36962G4D32	USD	US	873 000	7 739
GENERAL ELECTRIC CAPITAL 6.875 01/10/39	US36962G4B75	USD	US	12 546 000	151 369
GENERAL ELECTRIC CAPITAL-GLOBA 5.875% 01/14/2038	US36962G3P70	USD	US	4 842 000	52 339
GENERAL MOTORS GM 6 1/4 10/02/43	US37045VAF76	USD	US	1 867 000	18 369
GEORGIA POWER SO 4.3 03/15/42	US373334JW27	USD	US	15 561 000	138 140
GEORGIA REP OF GEORG 6 7/8 04/12/21	XS0617134092	USD	GE	400 000	3 717
GEORGIAN RAILWAY GRAIL 7 3/4 07/11/22	XS0800346362	USD	GE	400 000	3 791
GERMANY 5.625% 01/04/2028	DE0001135069	EUR	DE	600 000	9 222
GHANA REP OF GHANA 8 1/8 01/18/26	XS1108847531	USD	GH	2 100 000	19 735
GILEAD SCIENCES GILD 1.95 03/01/22	US375558BH51	USD	US	1 250 000	10 056
GILEAD SCIENCES GILD 2.95 03/01/27	US375558BM47	USD	US	3 125 000	25 411
GILEAD SCIENCES GILD 3 1/2 02/01/25	US375558AZ68	USD	US	1 500 000	12 876
GILEAD SCIENCES GILD 3 1/4 09/01/22	US375558BC64	USD	US	2 500 000	21 274
GILEAD SCIENCES GILD 3.65 03/01/26	US375558BF95	USD	US	17 360 000	149 236
GILEAD SCIENCES GILD 4 09/01/36	US375558BJ18	USD	US	3 078 000	27 024
GILEAD SCIENCES GILD 4 3/4 03/01/46	US375558BD48	USD	US	9 338 000	89 618
GILEAD SCIENCES GILD 4.4 12/01/21	US375558AU71	USD	US	2 950 000	25 852
GILEAD SCIENCES GILD 5.65 12/01/41	US375558AS26	USD	US	328 000	3 435
GIS 3.15 12/15/21	US370334BM56	USD	US	2 301 000	19 228
GLAXOSMITHKLINE GSK 2.85 05/08/22	US377373AD71	USD	GB	3 054 000	25 436
GLAXOSMITHKLINE GSK 3 3/8 12/20/27	XS0866588527	GBP	GB	528 000	6 568
GLAXOSMITHKLINE GSK 4 06/16/25	XS0222383027	EUR	GB	681 000	8 378
GLAXOSMITHKLINE GSK 4 1/4 12/18/45	XS0866596975	GBP	GB	754 000	10 931
GLENORE FINANCE GLENLN 1 1/4 03/17/21	XS1202846819	EUR	LU	10 565 000	107 414
GLENORE FINANCE GLENLN 1 5/8 01/18/22	XS1110430193	EUR	LU	416 000	4 295
GLENORE FINANCE GLENLN 2 3/4 04/01/21	XS1051003538	EUR	LU	1 500 000	16 057
GLENORE FINANCE GLENLN 3 3/4 04/01/26	XS1050842423	EUR	LU	2 500 000	28 641
GLENORE FINANCE GLENLN 3 3/8 09/30/20	XS0974877150	EUR	CH	210 000	2 258
GOLDMAN SACHS GP GS 1 1/4 05/01/25	XS1509006380	EUR	US	3 000 000	29 978
GOLDMAN SACHS GP GS 1 5/8 07/27/26	XS1458408561	EUR	US	3 000 000	30 190
GOLDMAN SACHS GP GS 2 3/4 09/15/20	US38141GVP61	USD	US	5 000 000	41 446
GOLDMAN SACHS GP GS 2 5/8 08/19/20	XS0963375232	EUR	US	2 048 000	21 651
GOLDMAN SACHS GP GS 2.55 10/23/19	US38148FAB58	USD	US	6 250 000	51 544
GOLDMAN SACHS GP GS 2.6 04/23/20	US38148LAA44	USD	US	4 250 000	35 032
GOLDMAN SACHS GP GS 2.6 12/27/20	US38141GWG53	USD	US	4 375 000	35 874
GOLDMAN SACHS GP GS 4 1/4 01/29/26	XS1023626671	GBP	US	1 457 000	18 708
GOLDMAN SACHS GP GS 4 3/4 10/21/45	US38141GVS01	USD	US	11 894 000	112 220
GOLDMAN SACHS GROUP INC 5.125 10/23/2019	XS0459410782	EUR	US	6 250 000	67 768
GOLDMAN SACHS GROUP INC 6 2020-06-15	US38141EA661	USD	US	4 800 000	42 562
GOTHENBURG CITY GOTA 0 5/8 06/14/23	XS1627778316	SEK	SE	45 000 000	44 612
GOTHENBURG CITY GOTA 1.455 06/30/21	XS1253847815	SEK	SE	50 000 000	52 404
GOTHENBURG CITY GOTA 2 06/03/20	XS1073488675	SEK	SE	50 000 000	53 055
GOTHENBURG CITY GOTA 2.915 10/03/19	XS0976166719	SEK	SE	40 000 000	42 507
GRAND CITY PROP GYCGR 1 1/2 04/17/25	XS1220083551	EUR	LU	500 000	5 043
GREAT-WEST LIFEC GWOCN 2 1/2 04/18/23	XS0918600668	EUR	CA	1 300 000	14 266
GS 5 1/4 07/27/21	US38141GGQ10	USD	US	7 138 000	64 656
HALLIBURTON CO HAL 4 1/2 11/15/41	US406216BA89	USD	US	212 000	1 841
HALLIBURTON CO HAL 4.85 11/15/35	US406216BJ98	USD	US	2 174 000	19 954
HAMMERSON PLC HMSOLN 3 1/2 10/27/25	XS1311391012	GBP	GB	1 250 000	14 859
HARRIS CORP HRS 3.832 04/28/25	US413875AR63	USD	US	2 845 000	24 301
HARRIS CORP HRS 5.054 04/27/45	US413875AT20	USD	US	227 000	2 194
HCP INC 5.375 02/01/2021	US40414LAD10	USD	US	546 000	4 899
HEALTH CARE REIT HCN 4 06/01/25	US42217KBF21	USD	US	1 242 000	10 553
HEATHROW FNDG HTHROW 2 3/4 08/09/49	XS1463242583	GBP	JE	414 000	4 407
HESS CORP 5.6 2041-02-15	US42809HAD98	USD	US	1 943 000	17 447
HESS CORP HES 4.3 04/01/27	US42809HAG20	USD	US	6 212 000	51 390
HESS CORP HES 6 01/15/40	US42809HAC16	USD	US	3 396 000	31 232
HOLLYFRONTIER HFC 5 7/8 04/01/26	US436106AA64	USD	US	2 500 000	23 094
HOME DEPOT INC 5.95 03/31/2011	US437076AV48	USD	US	3 150 000	35 242
HOME DEPOT INC HD 2 04/01/21	US437076BL56	USD	US	3 375 000	27 518
HOME DEPOT INC-GLOBAL 5.875% 12/16/2036	US437076AS19	USD	US	1 495 000	16 603
HONDURAS GOVT HONDUR 7 1/2 03/15/24	XS0905659230	USD	HN	1 200 000	11 207
HONEYWELL INTL HON 1.4 10/30/19	US438516BJ49	USD	US	3 125 000	25 347
HONEYWELL INTL HON 2 1/4 02/22/28	XS1366026919	EUR	US	1 875 000	20 731
HP ENTERPRISE HPE 4.9 10/15/25	US42824CAW91	USD	US	533 000	4 643
HP ENTERPRISE HPE 6.35 10/15/45	US42824CAY57	USD	US	750 000	6 630
HPQ 6 09/15/41	US428236BR31	USD	US	1 365 000	12 246
HSBC 3 7/8 10/24/18	XS0695461458	EUR	GB	3 477 000	35 582
HSBC 6.676 01/15/21	US40429CGD83	USD	US	720 000	6 736
HSBC BANK CANADA HSBC 1.816 07/07/20	CA40427HSW48	CAD	CA	9 436 000	61 464
HSBC BANK CANADA HSBC 2.449 01/29/21	CA40427HSY04	CAD	CA	637 000	4 209
HSBC BANK CANADA HSBC 2.938 01/14/20	CA40427HSQ79	CAD	CA	1 431 000	9 605
HSBC BANK PLC 4% 2021-01-15	XS0526606537	EUR	GB	239 000	2 720
HSBC BANK PLC HSBC 4 3/4 03/24/46	XS0247840969	GBP	GB	126 000	1 911
HSBC BANK PLC HSBC 5 3/8 08/22/33	XS0174470764	GBP	GB	358 000	5 314

HSBC HOLDING PLC 6 03/29/2040	XS0498768315	GBP	GB	225 000	3 560
HSBC HOLDING PLC 6 6/10/2019	XS0433028254	EUR	GB	2 667 000	29 326
HSBC HOLDING PLC 6.25% 03/19/2018	XS0353643744	EUR	GB	1 500 000	15 671
HSBC HOLDING PLC 7% 04/07/2038	XS0356452929	GBP	GB	700 000	12 119
HSBC HOLDING PLC-GLOBAL 6.5% 09/15/2037	US404280AH22	USD	GB	1 400 000	15 332
HSBC HOLDING PLC-GLOBAL 6.8 2038-06-01	US404280AJ87	USD	GB	1 500 000	16 857
HSBC HOLDINGS HSBC 2 5/8 08/16/28	XS1473485925	GBP	GB	171 000	1 954
HSBC HOLDINGS HSBC 2.65 01/05/22	US404280BF56	USD	GB	6 250 000	51 503
HSBC HOLDINGS HSBC 2.95 05/25/21	US404280AY54	USD	GB	1 642 000	13 581
HSBC HOLDINGS HSBC 3 06/30/25	XS1254428896	EUR	GB	2 072 000	22 976
HSBC HOLDINGS HSBC 3.4 03/08/21	US404280AV16	USD	GB	4 944 000	41 834
HSBC HOLDINGS HSBC 3.9 05/25/26	US404280BB43	USD	GB	6 912 000	58 829
HSBC HOLDINGS HSBC 4 1/4 03/14/24	US404280AP48	USD	GB	2 950 000	25 506
HSBC HOLDINGS HSBC 4 1/4 08/18/25	US404280AU33	USD	GB	1 019 000	8 800
HSBC HOLDINGS HSBC 4 7/8 01/14/22	US404280AL34	USD	GB	1 433 000	12 894
HSBC HOLDINGS HSBC 4.3 03/08/26	US404280AW98	USD	GB	4 941 000	43 560
HSBC HOLDINGS PLC 5.1 04/05/2021	US404280AK50	USD	GB	5 559 000	49 459
HSBC USA INC HSBC 2 5/8 09/24/18	US40428HPJ58	USD	US	7 450 000	61 706
HUNGARY (REPUBLIC OF) 7.5% 11/12/2020	HU0000402235	HUF	HU	2 180 400 000	83 401
HUNGARY GOVT HGB 2 10/30/19	HU0000403092	HUF	HU	921 200 000	30 339
HUNGARY GOVT HGB 3 06/26/24	HU0000403068	HUF	HU	3 016 700 000	106 126
HUNGARY GOVT HGB 3 1/2 06/24/20	HU0000402953	HUF	HU	2 051 000 000	71 200
HUNGARY GOVT HGB 3 10/27/27	HU0000403118	HUF	HU	138 900 000	4 800
HUNGARY GOVT HGB 5 1/2 06/24/25	HU0000402748	HUF	HU	4 315 100 000	176 463
HUNGARY GOVT HGB 6 1/2 06/24/19	HU0000402433	HUF	HU	2 567 200 000	91 868
HUNGARY GOVT HGB 6 11/24/23	HU0000402383	HUF	HU	2 451 100 000	98 933
HUNGARY REPHUN 5 3/8 02/21/23	US445545AH91	USD	HU	100 000	928
HUNGARY REPHUN 5 3/8 03/25/24	US445545AL04	USD	HU	500 000	4 689
HUTCH WHA INT 14 HUWHY 3 5/8 10/31/24	USG46747AB00	USD	KY	4 577 000	38 750
HUTCH WHAM INT 09 LTD 7.625 20190409	USG4672UAA37	USD	HK	7 430 000	65 757
IBERDROLA INTL IBESM 1 1/8 01/27/23	XS1171541813	EUR	NL	300 000	3 068
IBERDROLA INTL IBESM 1 1/8 04/21/26	XS1398476793	EUR	NL	5 000 000	49 680
IBERDROLA INTL IBESM 1 7/8 PERP	XS1721244371	EUR	NL	2 600 000	25 663
IBM CORP IBM 0.95 05/23/25	XS1617845083	EUR	US	9 376 000	93 565
IBM CORP IBM 1 1/2 05/23/29	XS1617845679	EUR	US	1 965 000	19 936
IBM CORP IBM 1 1/8 09/06/24	XS1375841233	EUR	US	1 826 000	18 542
IBM CORP IBM 1 3/4 03/07/28	XS1375955678	EUR	US	1 250 000	13 174
IBM CORP IBM 1 5/8 05/15/20	US459200HM60	USD	US	6 250 000	50 617
IBM CORP IBM 2 1/2 01/27/22	US459200JQ56	USD	US	1 419 000	11 762
IBM CORP IBM 2 1/4 02/19/21	US459200JF91	USD	US	2 250 000	18 520
IBM CORP IBM 4 06/20/42	US459200HF10	USD	US	154 000	1 340
IBM CREDIT LLC IBM 2.2 09/08/22	US44932HAC79	USD	US	1 250 000	10 113
ILE DE FRANCE IDF 0 1/2 06/14/25	FR0013183167	EUR	FR	4 500 000	44 415
ILE DE FRANCE IDF 0 5/8 04/23/27	FR0012685691	EUR	FR	10 000 000	97 322
ILE DE FRANCE IDF 1 3/8 03/14/29	FR0013242336	EUR	FR	3 000 000	31 038
ILLINOIS TOOL WK ITW 2.65 11/15/26	US452308AX78	USD	US	211 000	1 693
IMP TOBACCO FIN IMTLN 2.05 02/11/18	USG4721VBK91	USD	GB	769 000	6 345
IMPERIAL TOBACCO FIN PLC 9 02/17/2022	XS0413493957	GBP	GB	2 500 000	37 985
INBEV NV ABIBB 9 3/4 07/30/24	BE0934986036	GBP	BE	2 752 000	46 482
INDIAN RAIL FIN INRCIN 3.917 02/26/19	XS1016035476	USD	IN	500 000	4 201
INDONESIA (REP) INDON 11 5/8 03/04/19	USY20721AP44	USD	ID	3 450 000	32 341
INDONESIA (REP) INDON 4 3/4 01/08/26	USY20721BN86	USD	ID	500 000	4 540
INDONESIA (REP) INDON 4.35 01/08/27	USY20721BQ18	USD	ID	2 700 000	23 837
INDONESIA GOV'T INDOGB 7 05/15/27	IDG000009804	IDR	ID	175 000 000 000	111 749
INDONESIA GOV'T INDOGB 7 1/2 08/15/32	IDG000012204	IDR	ID	200 000 000 000	130 755
INDONESIA GOV'T INDOGB 7 7/8 04/15/19	IDG000010901	IDR	ID	99 500 000 000	62 951
INDONESIA GOV'T INDOGB 8 1/4 05/15/36	IDG000011602	IDR	ID	350 500 000 000	238 210
INDONESIA GOV'T INDOGB 8 1/4 07/15/21	IDG000009101	IDR	ID	408 500 000 000	274 465
INDONESIA GOV'T INDOGB 8 3/4 05/15/31	IDG000011701	IDR	ID	220 000 000 000	156 243
INDONESIA GOV'T INDOGB 8 3/8 03/15/24	IDG000012006	IDR	ID	207 500 000 000	142 749
INDONESIA GOV'T INDOGB 8 3/8 09/15/26	IDG000009507	IDR	ID	608 750 000 000	424 941
INDONESIA GOV'T INDOGB 9 03/15/29	IDG000011107	IDR	ID	15 000 000 000	10 915
ING BANK NV INTNED 0 3/4 02/22/21	XS1368576572	EUR	NL	1 500 000	15 145
ING BANK NV INTNED 5 06/09/21	USN4578BQA53	USD	NL	1 267 000	11 191
ING BANK NV INTNED 5.8 09/25/23	USN45780CT38	USD	NL	1 400 000	13 043
INGERSOLL-RND GL IR 4 1/4 06/15/23	US45687AAJ16	USD	US	1 765 000	15 423
INMOBILIARIA COL COLSM 2.728 06/05/23	XS1241701413	EUR	ES	1 200 000	13 047
INSTIT CRDT OFCL ICO 0.1 07/30/21	XS1644451434	EUR	ES	13 500 000	132 724
INSTITUTO COSTAR COSICE 6 3/8 05/15/43	USP56226AQ94	USD	CR	900 000	6 866
INT BK RECON&DEV IBRD 1 1/4 03/18/21	CA459058EY56	CAD	SN	5 000 000	32 007
INT BK RECON&DEV IBRD 2 1/2 11/22/27	US459058GE72	USD	SN	15 000 000	122 098
INT BK RECONDEV IBRD 1 3/8 06/23/19	XS1078475024	SEK	SN	210 000 000	216 225
INT BK RECONDEV IBRD 2 1/8 03/03/25	US459050URL07	USD	SN	13 000 000	104 783
INTEL CORP INTC 1.85 05/11/20	US458140AZ34	USD	US	2 500 000	20 418
INTEL CORP INTC 2.35 05/11/22	US458140BB56	USD	US	1 875 000	15 356
INTEL CORP INTC 2.45 07/29/20	US458140AQ35	USD	US	4 375 000	36 505
INTEL CORP INTC 2.6 05/19/26	US458140AU47	USD	US	352 000	2 826
INTEL CORP INTC 3.7 07/29/25	US458140AS90	USD	US	43 357 000	380 229

INTER PIPELINE L IPLCN 4.637 05/30/44	CA45834ZAE93	CAD	CA	8 000	56
INTERAMER DEV BK IADB 1 1/2 09/25/18	US4581XOCK22	USD	US	20 000 000	164 054
INTERAMER DEV BK IADB 2 3/8 07/07/27	US4581XOCY26	USD	SN	13 000 000	105 864
INTERCONTINENT ICE 3 3/4 12/01/25	US45866FAD69	USD	US	839 000	7 248
INTERCONTINENTAL ICE 4 10/15/23	US45866FAA21	USD	US	3 050 000	26 838
INTESA SANPAOLO ISPIM 1 1/8 01/14/20	XS1168003900	EUR	IT	1 561 000	15 838
INTESA SANPAOLO ISPIM 3 01/28/19	XS0997333223	EUR	IT	1 333 000	14 001
INTESA SANPAOLO ISPIM 3 7/8 01/16/18	US46115HAJ68	USD	IT	4 800 000	40 027
INTESA SANPAOLO ISPIM 4 10/30/23	XS0986194883	EUR	IT	800 000	9 338
INTESA SANPAOLO ISPIM 4 3/8 10/15/19	XS0842828120	EUR	IT	1 400 000	14 968
INTL FIN CORP IFC 1 1/4 04/05/27	XS1588019221	SEK	SN	50 000 000	50 727
INTL FIN CORP IFC 1 3/4 03/30/20	US45950KCL26	USD	SN	10 000 000	81 712
INTL FIN CORP IFC 2 1/8 04/07/26	US45950VHX73	USD	SN	10 000 000	79 753
INTL FIN CORP IFC 2 10/24/22	US45950VLH77	USD	SN	5 000 000	40 486
INTL PAPER CO IP 3.8 01/15/26	US460146CL53	USD	US	1 600 000	13 792
INTL PAPER CO IP 5 09/15/35	US460146CM37	USD	US	1 108 000	10 401
IRISH GOVT IRISH 1 05/15/26	IE00BV8C9418	EUR	IE	5 000 000	50 799
IRISH GOVT IRISH 1.7 05/15/37	IE00BV8C9B83	EUR	IE	5 000 000	51 285
IRISH GOVT IRISH 3.4 03/18/24	IE00B6X95T99	EUR	IE	8 000 000	96 088
ITALGAS SPA IGIM 0 1/2 01/19/22	XS1551917245	EUR	IT	3 750 000	37 311
IVORY COAST IVYCST 5 3/4 12/31/32	XS0496488395	USD	CI	2 894 000	22 808
IVORY COAST-PDI IVYCST 6 1/8 06/15/33	XS1631415400	USD	CI	1 000 000	8 341
JAB HOLDINGS JABHOL 1 5/8 04/30/25	DE000A1Z0TA4	EUR	NL	1 900 000	19 551
JAMAICA GOVT JAMAN 7 7/8 07/28/45	US470160CB63	USD	JM	1 400 000	14 351
JAMAICA GOVT JAMAN 7.625 07/09/25	US470160BQ42	USD	JM	2 200 000	21 975
JAPAN BANK COOP JBIC 2 1/8 11/16/20	US471048BN74	USD	JP	15 000 000	122 107
JERSEY CENT PL FE 4.7 04/01/24	USU04536AC95	USD	US	4 500 000	40 357
JOHN DEERE CAP DE 2.65 06/10/26	US24422ETH26	USD	US	1 690 000	13 535
JOHNSON JOHNSON 5.85 07/15/2038	US478160AT19	USD	US	6 220 000	70 509
JOHNSON CONTROLS JCI 1 09/15/23	XS1580476759	EUR	IE	2 500 000	24 903
JOHNSON CONTROLS JCI 4 1/2 02/15/47	US478375AU25	USD	IE	1 250 000	11 380
JOHNSONJOHNSON JNJ 4 1/2 09/01/40	US478160AV64	USD	US	194 000	1 871
JORDAN JORDAN 5 3/4 01/31/27	XS1405770220	USD	JO	800 000	6 658
JORDAN JORDAN 6 1/8 01/29/26	XS1117279882	USD	JO	1 000 000	8 643
JORDAN JORDAN 7 3/8 10/10/47	XS1577950311	USD	JO	400 000	3 468
JP MORGAN CHASE CO 6.3% 4/23/2019	US46625HHL78	USD	US	3 600 000	31 383
JP MORGAN CHASE CO 6.4% 05/15/2038	US46625HHF01	USD	US	5 474 000	62 071
JPMORGAN CHASE JPM 1 1/2 10/26/22	XS1310493744	EUR	US	2 378 000	24 628
JPMORGAN CHASE JPM 1.8 01/25/18	US46625HJG65	USD	US	3 125 000	25 782
JPMORGAN CHASE JPM 1.85 03/22/19	US46625HQU76	USD	US	1 170 000	9 594
JPMORGAN CHASE JPM 2 1/4 01/23/20	US46625HKA76	USD	US	2 463 000	20 350
JPMORGAN CHASE JPM 2 3/4 06/23/20	US46625HLW87	USD	US	2 635 000	21 776
JPMORGAN CHASE JPM 2 5/8 04/23/21	XS0984367077	EUR	US	6 000 000	64 862
JPMORGAN CHASE JPM 2.295 08/15/21	US46623EKG34	USD	US	12 500 000	102 260
JPMORGAN CHASE JPM 2.35 01/28/19	US46625HJR21	USD	US	3 750 000	31 079
JPMORGAN CHASE JPM 2.4 06/07/21	US46625HRT94	USD	US	3 750 000	30 591
JPMORGAN CHASE JPM 2.55 03/01/21	US46625HJQ22	USD	US	538 000	4 444
JPMORGAN CHASE JPM 3.964 11/15/48	US46647PAL04	USD	US	13 090 000	110 779
JPMORGAN CHASE JPM 4.032 07/24/48	US46647PAK21	USD	US	15 000 000	129 812
JPMORGAN CHASE JPM 4.26 02/22/48	US46647PAA49	USD	US	6 927 000	62 106
JPMORGAN CHASE JPM 4.85 02/01/44	US46625HJU59	USD	US	1 959 000	19 302
JPN FIN ORG MUNI JFM 2 04/21/22	XS1219588560	USD	JP	20 000 000	159 280
JPN FIN ORG MUNI JFM 2 1/8 04/13/21	XS1392936651	USD	JP	15 000 000	121 213
KAZAKHSTAN KAZAKS 3 7/8 10/14/24	XS1120709669	USD	KZ	2 000 000	17 143
KAZAKHSTAN KAZAKS 4 7/8 10/14/44	XS1120709826	USD	KZ	4 200 000	37 363
KAZAKHSTAN TEMIR KTZKZ 6.95 07/10/42	XS0799658637	USD	KZ	100 000	986
KAZMUNAIGAZ FINANCE SUB 7 5/5/2020	XS0506527851	USD	KZ	2 200 000	19 704
KAZMUNAYGAS NAT KZOKZ 4 3/4 04/19/27	XS1595713782	USD	KZ	2 300 000	20 031
KBC GROEP NV KBCBB 1 7/8 03/11/27	BE0002485606	EUR	BE	1 600 000	16 497
KBC GROUP NV KBCBB 0 3/4 10/18/23	BE0002266352	EUR	BE	600 000	5 919
KBC IFIMA NV KBC 2 1/8 09/10/18	XS0969365591	EUR	NL	5 900 000	59 372
KELLOGG CO K 3 1/4 04/01/26	US487836BP25	USD	US	1 875 000	15 374
KELLOGG CO K 4 1/2 04/01/46	US487836BQ08	USD	US	1 625 000	14 262
KENYA REP OF KENINT 6 7/8 06/24/24	XS1028952403	USD	KE	2 200 000	19 204
KEYSIGHT TECHNOL KEYS 4.6 04/06/27	US49338LAE39	USD	US	755 000	6 584
KFW KFW 0 1/4 06/30/25	XS1612940558	EUR	DE	5 000 000	49 179
KFW KFW 0.05 05/30/24	XS1414146669	EUR	DE	11 500 000	112 256
KFW KFW 1 7/8 11/30/20	US500769GU24	USD	DE	5 000 000	40 678
KFW KFW 2 09/29/22	US500769HP20	USD	DE	5 000 000	40 497
KFW KFW 2.4 07/02/20	AU000KFWHAC9	AUD	DE	2 000 000	12 844
KINDER MORGAN ENERGY PART 6.85 2/15/2020	US494550BB13	USD	US	2 076 000	18 879
KINDER MORGAN ENERGY PART 6.95% 01/15/2038	US494550AW68	USD	US	5 759 000	60 255
KINDER MORGAN KMI 2 1/4 03/16/27	XS1196817586	EUR	US	4 988 000	51 820
KINDER MORGAN KMI 3.05 12/01/19	US49456BAE11	USD	US	5 179 000	42 882
KINDER MORGAN KMI 4.3 06/01/25	US49456BAF85	USD	US	11 553 000	98 700
KLEPI LIFP 1 04/17/23	FR0012674661	EUR	FR	1 900 000	19 274
KOMMUNALBANKEN KBN 1 3/4 09/15/20	XS1633271397	USD	NO	12 000 000	97 701
KOMMUNALBANKEN KBN 1 3/8 10/26/20	XS1508672828	USD	NO	5 500 000	44 159

KOMMUNINVEST KOMINS 1 1/2 04/23/19	XS1383831648	USD	SE	8 000 000	65 278
KOMMUNINVEST KOMINS 1 7/8 06/01/21	XS1618289802	USD	SE	4 000 000	32 412
KONINKLIJKE KPN KPN 0 5/8 04/09/25	XS1485532896	EUR	NL	4 800 000	46 228
KRAFT FOODS GROU KRFT 3 1/2 06/06/22	US50076QAZ90	USD	US	4 994 000	41 935
KRAFT FOODS GROU KRFT 5 3/8 02/10/20	US50076QAU04	USD	US	1 433 000	12 676
KRAFT FOODS GROU KRFT 6 1/2 02/09/40	US50076QAN60	USD	US	46 000	487
KRAFT FOODS GROU KRFT 6 7/8 01/26/39	US50076QAR74	USD	US	4 500 000	49 395
KRAFT HEINZ FOOD KHC 2.8 07/02/20	US50077LAH96	USD	US	3 744 000	31 251
KRAFT HEINZ FOOD KHC 3 06/01/26	US50077LAD82	USD	US	1 659 000	13 093
KRAFT HEINZ FOOD KHC 3.95 07/15/25	US50077LAK26	USD	US	1 236 000	10 635
KREDIT FUER WIEDERAUFBAU 3.5 2021-01-22	XS0543411218	SEK	DE	100 000 000	113 372
KROGER CO KR 2.65 10/15/26	US501044DE89	USD	US	3 750 000	28 859
KROGER CO/THE KR 3 1/2 02/01/26	US501044DC24	USD	US	1 098 000	9 116
KROGER CO/THE KR 4 02/01/24	US501044CY52	USD	US	4 100 000	35 463
LAMAR FUNDING OMGRID 3.958 05/07/25	XS1117297355	USD	KY	600 000	4 560
LANDSHYPO BANK LANHYP 0 5/8 06/17/20 #DMTN	SE0006965380	SEK	SE	200 000 000	203 244
LANDSHYPO BANK LANHYP 0.7 05/09/22 #mtn	SE0009895030	SEK	SE	80 000 000	80 455
LANSFORSKRINGAR LANSBK 1 1/2 09/18/24 #517	SE0010298190	SEK	SE	70 000 000	71 349
LANSFORSKRINGAR LANSBK 1 1/4 09/20/23 #516	SE0009190390	SEK	SE	360 000 000	366 031
LANSFORSKRINGAR LANSBK 1 3/4 09/15/21 #514	SE0006543328	SEK	SE	560 000 000	591 054
LANSFORSKRINGAR LANSBK 2 1/2 06/19/19 #512	SE0005306982	SEK	SE	250 000 000	263 661
LANSFORSKRINGAR LANSBK 2 1/4 09/21/22 #515	SE0007278429	SEK	SE	550 000 000	593 020
LANSFORSKRINGAR LANSBK 3 1/4 09/16/20 #513	SE0005498714	SEK	SE	1 490 000 000	1 632 666
LEBANESE REP LEBAN 5.45 11/28/19	XS0707819727	USD	LB	5 200 000	42 409
LEBANESE REP LEBAN 6.6 11/27/26	XS0707820659	USD	LB	4 000 000	31 387
LEBANESE REP LEBAN 6.65 04/22/24	XS1396347566	USD	LB	4 000 000	32 261
LEBANESE REP LEBAN 7 03/23/32	XS1586230481	USD	LB	5 600 000	43 735
LEBANESE REP LEBAN 7 1/4 03/23/37	XS1586230309	USD	LB	2 300 000	17 834
LEBANESE REP LEBAN 7.05 11/02/35	XS1313654623	USD	LB	1 600 000	12 310
LEBANESE REP LEBAN 8 1/4 04/12/21	XS0250882478	USD	LB	10 040 000	87 165
LIBERTY MUTUAL LIBMUT 4.85 08/01/44	USU52932AX57	USD	US	1 501 000	13 883
LIBERTY MUTUAL LIBMUT 4.95 05/01/22	USU52932AR89	USD	US	2 950 000	26 307
LINDE FINANCE BV LINGR 0 1/4 01/18/22	XS1518704900	EUR	NL	2 500 000	24 808
LITHUANIA LITHUN 0.95 05/26/27	XS1619567677	EUR	LT	8 500 000	85 570
LITHUANIA LITHUN 2.1 05/26/47	XS1619568139	EUR	LT	3 500 000	37 068
LITHUANIA LITHUN 6 5/8 02/01/22	XS0739988086	USD	LT	3 700 000	35 934
LLOYDS BANK PLC LLOYDS 1 11/19/21	XS1139091372	EUR	GB	5 756 000	58 181
LLOYDS BANKING LLOYDS 4.65 03/24/26	US53944YAB92	USD	GB	7 500 000	65 623
LLOYDS BK GR PLC LLOYDS 0 3/4 11/09/21	XS1517181167	EUR	GB	12 506 000	125 120
LLOYDS BK GR PLC LLOYDS 1 11/09/23	XS1517174626	EUR	GB	2 571 000	25 555
LLOYDS BK GR PLC LLOYDS 2 1/4 10/16/24	XS1699636574	GBP	GB	4 546 000	51 134
LLOYDS BK GR PLC LLOYDS 3 01/11/22	US53944YAC75	USD	GB	1 923 000	16 042
LLOYDS BK GR PLC LLOYDS 3 3/4 01/11/27	US53944YAD58	USD	GB	6 250 000	52 926
LLOYDS BK GR PLC LLOYDS 3.1 07/06/21	US539439AK53	USD	GB	3 428 000	28 776
LLOYDS BK GR PLC LLOYDS 4.582 12/10/25	US539439AM10	USD	GB	3 320 000	28 623
LLOYDS TSB BANK 6.375 01/21/2021	US539473AH14	USD	GB	1 716 000	15 996
LLOYDS TSB BANK LLOYDS 6 1/2 09/14/20	US53947QAA58	USD	GB	4 200 000	38 291
LLOYDS TSB BANK PLC 6.5 3/24/2020	XS0497187640	EUR	GB	3 460 000	40 477
LLOYDS TSB BANK PLC 7.625 4/22/2025	XS0503834821	GBP	GB	644 000	9 675
LOEWS CORP L 4 1/8 05/15/43	US540424AR93	USD	US	1 299 000	11 043
LOWE'S COS INC LOW 3 3/8 09/15/25	US548661DH71	USD	US	1 875 000	15 974
LV FRIENDLY SOC LVFRSC 6 1/2 05/22/43	XS0935312057	GBP	GB	2 707 000	35 097
LVMH MOET HENN MCFP 1 1/4 11/04/19	FR0011485051	EUR	FR	2 200 000	22 248
LYB INT FINANCE LYB 3 1/2 03/02/27	US50247WAB37	USD	NL	2 500 000	20 795
LYB INTL FIN LYB 5 1/4 07/15/43	US50247VAB53	USD	NL	4 650 000	45 250
LYONDELLBASELL LYB 5 3/4 04/15/24	US552081AK73	USD	US	2 900 000	27 313
LYONDELLBASELL LYB 6 11/15/21	US552081AD31	USD	NL	1 750 000	16 026
MACQUARIE BK LTD MQGAU 4 7/8 06/10/25	US55608YAB11	USD	AU	1 875 000	16 250
MACYS RETAIL HLD M 2 7/8 02/15/23	US55616XAH08	USD	US	1 875 000	14 579
MACYS RETAIL HLDGS INC	US314275AC25	USD	US	1 286 000	10 926
MALAYSIA GOVT MGS 3.418 08/15/22	MYBMO1200017	MYR	MY	16 428 000	33 273
MALAYSIA GOVT MGS 3.48 03/15/23	MYBMN1300033	MYR	MY	34 291 000	69 117
MALAYSIA GOVT MGS 3.492 03/31/20	MYBML1200062	MYR	MY	27 430 000	56 271
MALAYSIA GOVT MGS 3.58 09/28/18	MYBMK1100058	MYR	MY	51 000	105
MALAYSIA GOVT MGS 3.654 10/31/19	MYBMJ1400047	MYR	MY	69 332 000	142 443
MALAYSIA GOVT MGS 3.659 10/15/20	MYBMJ1500036	MYR	MY	20 000	41
MALAYSIA GOVT MGS 3.759 03/15/19	MYBMH1500055	MYR	MY	8 000 000	16 501
MALAYSIA GOVT MGS 3.795 09/30/22	MYBML1500024	MYR	MY	33 030 000	67 586
MALAYSIA GOVT MGS 3.8 08/17/23	MYBML1600014	MYR	MY	94 100 000	192 764
MALAYSIA GOVT MGS 3.844 04/15/33	MYBMX1300040	MYR	MY	8 667 000	16 576
MALAYSIA GOVT MGS 3.889 07/31/20	MYBMK1300062	MYR	MY	41 000	85
MALAYSIA GOVT MGS 3.892 03/15/27	MYBMS1200026	MYR	MY	13 000	26
MALAYSIA GOVT MGS 3.899 11/16/27	MYBMO1700040	MYR	MY	2 200 000	4 470
MALAYSIA GOVT MGS 3.955 09/15/25	MYBMO1500010	MYR	MY	39 760 000	81 017
MALAYSIA GOVT MGS 4.048 09/30/21	MYBML1400035	MYR	MY	119 982 000	249 186
MALAYSIA GOVT MGS 4.127 04/15/32	MYBMX1200042	MYR	MY	2 000 000	3 901
MALAYSIA GOVT MGS 4.16 07/15/21	MYBMO1100019	MYR	MY	36 000	76
MALAYSIA GOVT MGS 4.232 06/30/31	MYBMX1100044	MYR	MY	42 700 000	85 177

MALAYSIA GOVT MGS 4.254 05/31/35	MYBMY1500043	MYR	MY	1 500 000	2 926
MALAYSIA GOVT MGS 4.378 11/29/19	MYBMO0900021	MYR	MY	57 848 000	120 204
MALAYSIA GOVT MGS 4.392 04/15/26	MYBMS1100036	MYR	MY	26 463 000	54 890
MALAYSIA GOVT MGS 4.498 04/15/30	MYBMX1000038	MYR	MY	46 455 000	95 127
MALAYSIA GOVT MGS 4.762 04/07/37	MYBMX1700033	MYR	MY	2 800 000	5 880
MALAYSIA GOVT MGS 5.734 07/30/19	MYBMS04003H7	MYR	MY	4 866 000	10 478
MALAYSIA INVEST MGII 3.226 04/15/20	MYBGH1600048	MYR	MY	6 400 000	12 965
MANUF LIFE INSUR MFCCN 3.181 11/22/27	CA564835AL03	CAD	CA	1 356 000	9 082
MANULIFE FIN MFCCN 5.059 12/15/41	CA56502FAA99	CAD	CA	1 742 000	12 878
MARATHON OIL COR MRO 4.4 07/15/27	US565849AP16	USD	US	2 500 000	21 720
MARATHON OIL COR MRO 6.6 10/01/37	US565849AE68	USD	US	484 000	4 995
MARATHON PETRO MPC 3 5/8 09/15/24	US56585AAG76	USD	US	1 750 000	14 790
MARRIOTT INTL MAR 3 1/8 06/15/26	US571903AS22	USD	US	1 875 000	15 126
MASS INSTIT TECH MASSIN 5.6 07/01/11	US575718AA93	USD	US	23 000	270
MASSMUTUAL GLBL MASSMU 2.35 04/09/19	US57629KBF42	USD	US	1 000 000	8 258
MCDONALD'S CORP MCD 3 5/8 05/01/43	US58013MER16	USD	US	102 000	806
MCKESSON CORP MCK 1 1/2 11/17/25	XS1567174286	EUR	US	1 500 000	15 004
MCKESSON CORP MCK 4.883 03/15/44	US581557BC84	USD	US	4 178 000	37 511
MEAD JOHNSON NUT MJN 4.6 06/01/44	US582839AG14	USD	US	92 000	844
MEDTRONIC GLOBAL MDT 3.35 04/01/27	US58507LAC37	USD	LU	433 000	3 667
MEDTRONIC INC MDT 2 1/2 03/15/20	US585055BG05	USD	US	6 250 000	51 835
MEDTRONIC INC MDT 3 1/2 03/15/25	US585055BS43	USD	US	17 360 000	149 149
MEDTRONIC INC MDT 3 1/8 03/15/22	US585055AX47	USD	US	1 733 000	14 629
MEDTRONIC INC MDT 4 5/8 03/15/44	US585055BD73	USD	US	3 538 000	33 575
MEDTRONIC INC MDT 4 5/8 03/15/45	US585055BU98	USD	US	3 109 000	29 967
MERCK CO INC 5 06/30/2019	US589331AN70	USD	US	3 300 000	28 169
MERCK CO INC MRK 2.35 02/10/22	US589331YAQ89	USD	US	280 000	2 310
MERCK CO INC MRK 3.6 09/15/42	US589331AS67	USD	US	305 000	2 571
MERCK & CO INC MRK 1 3/8 11/02/36	XS1513062411	EUR	US	1 099 000	10 448
MERCK FIN SERVIC MRKGR 1 3/8 09/01/22	XS1284570626	EUR	DE	3 508 000	36 394
MERCK MRKGR 2 5/8 12/12/74	XS1152338072	EUR	DE	2 500 000	26 396
MERLIN PROPRTIE MRLSM 2.225 04/25/23	XS1398336351	EUR	ES	1 875 000	19 712
MERRILL LYNCH CO 7.75% 5/14/2038	US59023VAA89	USD	US	4 050 000	50 145
MERRILL LYNCH BAC 4 5/8 09/14/18	XS0267828308	EUR	US	2 771 000	28 518
MET LIFE GLOB MET 1 1/4 09/17/21	XS1110874820	EUR	US	1 400 000	14 312
MET LIFE GLOB MET 2 3/8 01/11/23	XS0873665706	EUR	US	1 900 000	20 822
MET LIFE GLOB MET 2 3/8 09/30/19	XS0834640541	EUR	US	2 600 000	26 840
MET LIFE GLOB MET 2 5/8 12/05/22	XS1327014749	GBP	US	1 250 000	14 635
METLIFE INC 4.75 2021-02-08	US59156RAX61	USD	US	5 450 000	48 514
METLIFE INC MET 4 7/8 11/13/43	US59156RBG20	USD	US	3 906 000	37 810
METLIFE INC MET 4.05 03/01/45	US59156RBN70	USD	US	3 014 000	26 209
MEXICAN BONOS MBONO 10 11/20/36	MX0MGO0000B2	MXN	MX	393 123	20 207
MEXICAN BONOS MBONO 10 12/05/24	MX0MGO000078	MXN	MX	3 455 820	163 926
MEXICAN BONOS MBONO 4 3/4 06/14/18	MX0MGO0000T4	MXN	MX	97	4
MEXICAN BONOS MBONO 5 12/11/19	MX0MGO0000V0	MXN	MX	2 720 159	108 827
MEXICAN BONOS MBONO 5 3/4 03/05/26	MX0MGO0000Y4	MXN	MX	2 114 100	80 016
MEXICAN BONOS MBONO 6 1/2 06/09/22	MX0MGO0000Q0	MXN	MX	2 282 907	91 903
MEXICAN BONOS MBONO 6 1/2 06/10/21	MX0MGO0000N7	MXN	MX	4 471 559	181 597
MEXICAN BONOS MBONO 7 1/2 06/03/27	MX0MGO0000D8	MXN	MX	2 711 821	112 811
MEXICAN BONOS MBONO 7 3/4 05/29/31	MX0MGO0000P2	MXN	MX	1 205 058	50 772
MEXICAN BONOS MBONO 7 3/4 11/13/42	MX0MGO0000R8	MXN	MX	2 896 704	121 412
MEXICAN BONOS MBONO 7 3/4 11/23/34	MX0MGO0000U2	MXN	MX	2 916 084	122 845
MEXICAN BONOS MBONO 8 06/11/20	MX0MGO0000L1	MXN	MX	4 683 171	198 568
MEXICAN BONOS MBONO 8 1/2 05/31/29	MX0MGO0000H9	MXN	MX	1 598 879	71 328
MEXICAN BONOS MBONO 8 1/2 11/18/38	MX0MGO0000J5	MXN	MX	1 634 231	73 809
MEXICAN BONOS MBONO 8 1/2 12/13/18	MX0MGO0000G1	MXN	MX	934 185	39 548
MEXICAN BONOS MBONO 8 11/07/47	MX0MGO000102	MXN	MX	841 000	36 224
MEXICAN BONOS MBONO 8 12/07/23	MX0MGO000003	MXN	MX	2 960 810	126 744
MICROSOFT CORP MSFT 1.1 08/08/19	US594918BN39	USD	US	6 250 000	50 712
MICROSOFT CORP MSFT 2.65 11/03/22	US594918BH60	USD	US	2 500 000	20 748
MICROSOFT CORP MSFT 3 1/2 11/15/42	US594918AR51	USD	US	785 000	6 574
MICROSOFT CORP MSFT 3 1/8 11/03/25	US594918BJ27	USD	US	3 357 000	28 216
MICROSOFT CORP MSFT 3.7 08/08/46	US594918BT09	USD	US	1 043 000	9 027
MICROSOFT CORP MSFT 4 02/12/55	US594918BE30	USD	US	5 625 000	50 319
MICROSOFT CORP MSFT 4 1/2 02/06/57	US594918CB81	USD	US	10 927 000	107 307
MICROSOFT CORP MSFT 4.1 02/06/37	US594918BZ68	USD	US	21 668 000	200 972
MIDAMERICAN ENERGY HOLDINGS 6.125% 04/01/2036	US59562VAM90	USD	US	5 155 000	57 250
MONDELEZ INT INC MDLZ 1 5/8 03/08/27	XS1197270819	EUR	US	337 000	3 403
MONDI FINANCE PL MNDILN 3 3/8 09/28/20	XS0834719303	EUR	GB	3 400 000	36 572
MONGOLIA MONGOL 10 7/8 04/06/21	US60937GAD88	USD	MN	400 000	3 927
MONGOLIA MONGOL 5 1/8 12/05/22	US60937GAB23	USD	MN	600 000	4 881
MONGOLIA MONGOL 5 5/8 05/01/23	USY6142NAB48	USD	MN	500 000	4 162
MONSANTO CO MON 4.2 07/15/34	US61166WAN11	USD	US	1 238 000	10 751
MOODY'S CORP MCO 4 7/8 02/15/24	US615369AC97	USD	US	1 150 000	10 509
MORGAN STANLEY DEAN WITTER 5.625 9/23/2019	US61747YCJ29	USD	US	8 350 000	73 097
MORGAN STANLEY MS 2 1/2 04/21/21	US61746BEA08	USD	US	2 996 000	24 558
MORGAN STANLEY MS 2 3/8 07/23/19	US61746BDR42	USD	US	2 675 000	22 142
MORGAN STANLEY MS 2 5/8 11/17/21	US61746BED47	USD	US	5 950 000	48 633

MORGAN STANLEY MS 2.65 01/27/20	US61747YDW21	USD	US	6 078 000	50 548
MORGAN STANLEY MS 2.8 06/16/20	US61761JB325	USD	US	20 943 000	173 128
MORGAN STANLEY MS 3 1/8 08/05/21	CA61746BDT04	CAD	US	2 600 000	17 480
MORGAN STANLEY MS 5 09/30/21	XS1115524016	AUD	US	4 618 000	32 011
MORGAN STANLEY MS 6 1/2 12/28/18	XS0366102555	EUR	US	350 000	3 671
MOROCCO KINGDOM MOROC 4 1/4 12/11/22	XS0850020586	USD	MA	1 900 000	16 448
MOSAIC CO MOS 5 5/8 11/15/43	US61945CAE30	USD	US	534 000	4 764
MOTABILITY OPS MOTOPG 3 5/8 03/10/36	XS1377228959	GBP	GB	1 376 000	17 848
MOZAMBIQUE REP O MOZAM 10 1/2 01/18/23	XS1391003446	USD	MZ	516 000	3 664
MPC 6 1/2 03/01/41	US56585AAF93	USD	US	2 400 000	25 170
MPLX LP MPLX 4 1/8 03/01/27	US55336VAK61	USD	US	2 166 000	18 396
MPLX LP MPLX 4 7/8 06/01/25	US55336VAJ98	USD	US	2 973 000	26 195
MUNI FINANCE PLC KUNTA 0 3/4 09/07/27	XS1692485912	EUR	FI	1 500 000	14 918
MUNI FINANCE PLC KUNTA 1 3/8 09/21/21	XS1498532271	USD	FI	5 000 000	39 696
MUNICH RE VAR 05/26/42	XS0764278528	EUR	DE	4 600 000	57 454
MYLAN NV MYL 1 1/4 11/23/20	XS1492457236	EUR	NL	3 750 000	37 796
MYLAN NV MYL 2 1/4 11/22/24	XS1492457665	EUR	NL	2 500 000	25 639
MYLAN NV MYL 3.95 06/15/26	US62854AAN46	USD	NL	14 894 000	123 112
NAMIBIA REP OF REPNAM 5 1/2 11/03/21	XS0686701953	USD	NA	900 000	7 893
NATIONAL AUSTRALIA BANK 4.625 2020-02-10	XS0485326085	EUR	AU	4 071 000	45 389
NATIONAL GRID NGGLN 1 1/8 09/22/21	XS1492680811	GBP	GB	1 625 000	17 950
NATIONWIDE BLDG 6.75 7/22/2020 EMTN	XS0527239221	EUR	GB	1 703 000	19 944
NATIONWIDE BLDG NWISE 2 07/25/29	XS1651453729	EUR	GB	2 222 000	22 310
NATL AUS BANK/NY NAB 1 3/8 07/12/19	US63254AAQ13	USD	AU	1 572 000	12 791
NATL AUS BANK/NY NAB 1 7/8 07/12/21	US63254AAR95	USD	AU	2 742 000	22 102
NATL AUSTRALIABK 4% 2020-07-13	XS0525146907	EUR	AU	937 000	10 311
NATL AUSTRALIABK NAB 1 1/4 05/18/26	XS1412417617	EUR	AU	4 338 000	44 206
NATL RURAL UTIL NRUC 4.023 11/01/32	US637432MS19	USD	US	657 000	5 705
NED WATERSCHAPBK NEDWBK 0 1/4 06/07/24	XS1626191107	EUR	NL	5 000 000	49 255
NED WATERSCHAPBK NEDWBK 0.7 01/25/23	XS1555168951	SEK	NL	100 000 000	100 649
NED WATERSCHAPBK NEDWBK 1 04/11/25	XS1595814465	SEK	NL	75 000 000	75 371
NED WATERSCHAPBK NEDWBK 1 09/03/25	XS1284550941	EUR	NL	15 000 000	155 165
NED WATERSCHAPBK NEDWBK 1 1/4 06/07/32	XS1626191792	EUR	NL	3 600 000	35 923
NED WATERSCHAPBK NEDWBK 2 1/8 11/15/21	XS1716989287	USD	NL	5 000 000	40 688
NED WATERSCHAPBK NEDWBK 2 3/8 03/24/26	XS1386139841	USD	NL	11 500 000	92 595
NEDER FINANCIER NEDFIN 0 3/4 11/29/23	XS1527323411	SEK	NL	50 000 000	49 884
NEDER FINANCIER NEDFIN 1 1/4 11/13/18	XS0993154748	EUR	NL	2 000 000	19 991
NESTLE FIN INTL NESNVX 1 1/4 05/04/20	XS0925668625	EUR	CH	4 700 000	48 077
NESTLE FIN INTL NESNVX 1 1/4 11/02/29	XS1707075328	EUR	LU	189 000	1 881
NESTLE HOLDINGS NESNVX 1 3/4 12/09/20	XS1330975035	GBP	US	1 253 000	14 244
NETHERLANDS GOVT NETHER 0 1/4 01/15/20	NL0010881827	EUR	NL	10 000 000	100 314
NETHERLANDS GOVT NETHER 2 3/4 01/15/47	NL0010721999	EUR	NL	1 000 000	13 650
NEW YORK LIFE GL NYLIFE 2.1 01/02/19	US64952XBH35	USD	US	1 567 000	12 975
NEW ZEALAND GOVERNMENT 6 05/15/2021	NZGOVD0521C2	NZD	NZ	3 000 000	19 844
NEW ZEALAND GVT NZGB 4 1/2 04/15/27	NZGOVDT427C1	NZD	NZ	1 000 000	6 718
NEW ZEALAND GVT NZGB 5 1/2 04/15/23	NZGOVDT423C0	NZD	NZ	1 000 000	6 828
NEWCREST FINANCE NCMAN 5 3/4 11/15/41	USQ66511AB43	USD	AU	1 054 000	9 924
NEWELL RUBBERMAI NWL 2.6 03/29/19	US651229AT36	USD	US	470 000	3 882
NEWELL RUBBERMAI NWL 3.15 04/01/21	US651229AU09	USD	US	2 500 000	20 850
NEWELL RUBBERMAI NWL 5 3/8 04/01/36	US651229AX48	USD	US	1 231 000	11 931
NEWMONT MINING NEM 4 7/8 03/15/42	US651639AP18	USD	US	2 190 000	20 101
NIKE INC NKE 2 3/8 11/01/26	US654106AF00	USD	US	4 000	31
NISOURCE FIN CP NI 3.49 05/15/27	US65473QBE26	USD	US	2 500 000	20 907
NISOURCE FIN CP NI 4 3/8 05/15/47	US65473QBF90	USD	US	2 500 000	22 534
NISOURCE FIN CP NI 5 1/4 02/15/43	US65473QBB86	USD	US	1 602 000	15 971
NISOURCE FIN CP NI 5.65 02/01/45	US65473QBD43	USD	US	3 113 000	32 668
NISSAN CANADA NISCAF 1.584 10/07/19	CA65478FAA09	CAD	CA	1 251 000	8 113
NOBLE ENERGY INC NBL 4.95 08/15/47	US655044AN51	USD	US	1 250 000	11 128
NOBLE ENERGY INC NBL 5.05 11/15/44	US655044AJ40	USD	US	77 000	684
NORDDEUTSCHE L/B NDB 2 02/05/19	USD571312T64	USD	DE	10 000 000	82 389
NORDEA BANK AB 4.5 3/26/2020	XS0497179035	EUR	SE	111 000	1 235
NORDEA BANK AB NDASS 0.3 06/30/22	XS1640493372	EUR	SE	4 633 000	45 663
NORDEA BANK AB NDASS 1 02/22/23	XS1368470156	EUR	SE	139 000	1 417
NORDEA BANK AB NDASS 1 1/8 02/12/25	XS1189263400	EUR	SE	202 000	2 068
NORDEA BANK AB NDASS 2 02/17/21	XS1032997568	EUR	SE	283 000	2 997
NORDEA BANK AB NDASS 3 1/4 07/05/22	XS0801636902	EUR	SE	100 000	1 130
NORDEA BANK FIN NDASS 0 5/8 03/17/27	XS1204140971	EUR	FI	15 000 000	147 063
NORDEA BANK FIN NDASS 1 11/05/24	XS1132790442	EUR	FI	5 000 000	51 200
NORDEA HYPOTEK NDASS 1 04/08/22 #5531	SE0006991246	SEK	SE	850 000 000	871 928
NORDEA HYPOTEK NDASS 1 1/4 05/19/21 #5532	SE0007897186	SEK	SE	1 240 000 000	1 289 778
NORDEA HYPOTEK NDASS 1 1/4 09/20/23 #5533	SE0010442731	SEK	SE	60 000 000	61 138
NORDEA HYPOTEK NDASS 2 1/4 06/19/19 #5530	SE0005676723	SEK	SE	1 180 000 000	1 238 560
NORDEA HYPOTEK NDASS 3 1/4 06/17/20 #5521	SE0001542341	SEK	SE	1 120 000 000	1 229 462
NORDIC INVST BNK NIB 0 1/8 06/10/24	XS1431730388	EUR	SN	7 000 000	68 596
NORDIC INVST BNK NIB 0 3/8 09/19/22	XS1292474282	EUR	SN	3 500 000	35 098
NORDIC INVST BNK NIB 2 1/4 09/30/21	US65562QAW50	USD	SN	12 000 000	98 765
NORFOLK SOUTHERN NSC 4.05 08/15/52	USU65584AE12	USD	US	640 000	5 497
NORFOLK SOUTHERN NSC 4.65 01/15/46	US655844BR82	USD	US	671 000	6 411

NORTHROP GRUMMAN NOC 3.2 02/01/27	US666807BK73	USD	US	1 875 000	15 627
NOVARTIS AG NOVNVX 0 5/8 11/13/29	CH0270190991	CHF	CH	4 375 000	37 724
NOVARTIS CAPITAL NOVNVX 3 11/20/25	US66989HAJ77	USD	US	4 375 000	36 316
NOVARTIS CAPITAL NOVNVX 3.4 05/06/24	US66989HAG39	USD	US	534 000	4 571
NOVARTIS CAPITAL NOVNVX 4 11/20/45	US66989HAK41	USD	US	3 333 000	29 692
NRW.BANK NRWKB 0 1/2 09/13/27	DE000NWB0AE6	EUR	DE	4 000 000	38 716
NRW.BANK NRWKB 1 3/4 08/17/20	XS1663601455	USD	DE	8 000 000	65 120
NSWTC-DOMESTIC NSWTC 4 04/20/23	AU3SG0001159	AUD	AU	3 000 000	20 760
NUCOR CORP NUE 5.2 08/01/43	US670346AN55	USD	US	48 000	480
OCCIDENTAL PETE 4.1 02/01/2021	US674599BY08	USD	US	6 100 000	53 108
OCCIDENTAL PETE OXY 3.4 04/15/26	US674599CH65	USD	US	2 875 000	24 319
OCCIDENTAL PETE OXY 4 5/8 06/15/45	US674599CF00	USD	US	135 000	1 252
OCEANEERING INTL OII 4.65 11/15/24	US675232AA07	USD	US	3 122 000	24 985
OMAN INTRNL BOND OMAN 3 5/8 06/15/21	XS1405781342	USD	OM	1 700 000	13 957
OMAN INTRNL BOND OMAN 4 3/4 06/15/26	XS1405777589	USD	OM	2 100 000	16 712
OMAN INTRNL BOND OMAN 5 3/8 03/08/27	XS1575967218	USD	OM	3 400 000	28 547
OMAN INTRNL BOND OMAN 6 1/2 03/08/47	XS1575968026	USD	OM	600 000	5 018
OMGRID FUNDING L OMGRID 5.196 05/16/27	XS1577964536	USD	KY	1 500 000	12 396
ONEOK PARTNERS OKS 3 3/8 10/01/22	US68268NAJ28	USD	US	6 558 000	54 557
ONTARIO PROVINCE ONT 1.95 01/27/23	CA68323ADL58	CAD	CA	7 000 000	45 474
ONTARIO PROVINCE ONT 2.8 06/02/48	CA68323ADZ45	CAD	CA	4 000 000	25 462
ORACLE CORP ORCL 1.9 09/15/21	US68389XBK00	USD	US	18 825 000	152 447
ORACLE CORP ORCL 2 1/2 10/15/22	US68389XAP06	USD	US	1 200 000	9 866
ORACLE CORP ORCL 2.8 07/08/21	US68389XBA28	USD	US	3 750 000	31 636
ORACLE CORP ORCL 2.95 05/15/25	US68389XBC83	USD	US	6 250 000	51 529
ORACLE CORP ORCL 3 1/8 07/10/25	XS0951216166	EUR	US	6 275 000	73 055
ORACLE CORP ORCL 3.85 07/15/36	US68389XBH70	USD	US	9 379 000	82 644
ORACLE CORP ORCL 4 1/8 05/15/45	US68389XBF15	USD	US	2 561 000	22 710
ORACLE CORP ORCL 4 3/8 05/15/55	US68389XBG97	USD	US	2 783 000	25 602
ORACLE CORP ORCL 5 3/8 07/15/40	US68389XAM74	USD	US	1 313 000	13 832
ORANGE ORAFP 0 7/8 02/03/27	FR0013217114	EUR	FR	1 900 000	18 571
ORANGE ORAFP 1 05/12/25	XS1408317433	EUR	FR	5 900 000	59 061
ORANGE ORAFP 4 10/29/49	XS1115490523	EUR	FR	536 000	5 880
ORANGE ORAFP 5 1/4 12/29/49	XS1028599287	EUR	FR	2 500 000	30 343
OSLO KOMMUNE OSLO 2.3 03/14/24	NO0010727829	NOK	NO	100 000 000	103 608
OWENS CORNING INC 7 12/01/2036	US690742AB73	USD	US	1 840 000	19 942
OWENS CORNING OC 4.2 12/15/22	US690742AD30	USD	US	1 910 000	16 431
PACIFICORP MIDAM 6 01/15/39	US695114CL03	USD	US	118 000	1 323
PANAMA PANAMA 4.3 04/29/53	US698299BB98	USD	PA	100 000	861
PARAGUAY PARGUY 4 5/8 01/25/23	USP75744AA38	USD	PY	500 000	4 380
PARAGUAY PARGUY 6.1 08/11/44	USP75744AB11	USD	PY	1 600 000	15 259
PARKER-HANNIFIN PH 4.2 11/21/34	US70109HAM79	USD	US	913 000	8 145
PEABODY CAPITAL PEABDY 4 5/8 12/12/53	XS1004042575	GBP	GB	260 000	4 055
PEARSON FUND FIV PSON 1 3/8 05/06/25	XS1228153661	EUR	GB	5 755 000	57 078
PEPSICO INC PEP 1.35 10/04/19	US713448DJ46	USD	US	1 875 000	15 218
PEPSICO INC PEP 2 3/8 10/06/26	US713448DN57	USD	US	2 500 000	19 610
PEPSICO INC PEP 2.15 05/06/24	CA713448DQ80	CAD	US	2 754 000	17 479
PEPSICO INC PEP 2.15 10/14/20	US713448DC92	USD	US	75 000	616
PEPSICO INC PEP 3.45 10/06/46	US713448DP06	USD	US	10 166 000	81 413
PEPSICO INC PEP 3.6 08/13/42	US713448CC02	USD	US	313 000	2 593
PEPSICO INC PEP 4 03/05/42	US713448BZ06	USD	US	264 000	2 320
PERNOD-RICARD SA RIFP 2 1/8 09/27/24	FR0012173862	EUR	FR	2 400 000	25 699
PERRIGO FINANCE PRGO 3 1/2 12/15/21	US714295AB80	USD	IE	1 391 000	11 580
PERRIGO FINANCE PRGO 3.9 12/15/24	US714295AC63	USD	IE	1 750 000	14 602
PERTAMINA PERTIJ 6 05/03/42	USY7138AAD29	USD	ID	1 700 000	15 930
PERU B SOBERANO PERUGB 6.15 08/12/32	PEP01000C5E9	PEN	PE	20 500 000	56 445
PERU B SOBERANO PERUGB 6.35 08/12/28	PEP01000C5D1	PEN	PE	23 900 000	67 592
PERU B SOBERANO PERUGB 6.9 08/12/37	PEP01000C2Z1	PEN	PE	21 571 000	62 825
PERU B SOBERANO PERUGB 6.95 08/12/31	PEP01000C4G7	PEN	PE	38 606 000	113 906
PERU B SOBERANO PERUGB 7.84 08/12/20	PEP01000CY33	PEN	PE	10 449 000	30 215
PERU B SOBERANO PERUGB 8.2 08/12/26	PEP01000C0J9	PEN	PE	38 900 000	124 066
PERU T-BOND PERUGB 5.2 09/12/23	PEP01000C4N3	PEN	PE	70 000	189
PERU T-BOND PERUGB 5.7 08/12/24	PEP01000C4W4	PEN	PE	18 566 000	51 657
PERUSAHAAN LISTR PLNIIJ 5 1/4 10/24/42	US71568QAB32	USD	ID	2 940 000	25 176
PETROLEOS MEXICA PEMEX 4 1/2 01/23/26	US71654QBW15	USD	MX	1 200 000	10 006
PETROLEOS MEXICA PEMEX 5 5/8 01/23/46	US71654QBX97	USD	MX	200 000	1 559
PETROLEOS MEXICA PEMEX 6 7/8 08/04/26	US71654QCB68	USD	MX	800 000	7 601
PETRONAS PETMK 7 5/8 10/15/26	USY68851AK32	USD	MY	200 000	2 190
PETROTRIN PETRTT 9 3/4 08/14/19	USP78954AC19	USD	TT	800 000	7 184
PFIZER INC PFE 1.7 12/15/19	US717081EB53	USD	US	2 500 000	20 362
PFIZER INC PFE 1.95 06/03/21	US717081DX82	USD	US	2 879 000	23 352
PFIZER INC PFE 2 3/4 06/03/26	US717081DV27	USD	US	3 133 000	25 407
PFIZER INC PFE 2.1 05/15/19	US717081DL45	USD	US	3 750 000	30 818
PFIZER INC PFE 2.735 06/15/43	XS1738994596	GBP	US	4 457 000	50 104
PFIZER INC PFE 3 12/15/26	US717081EA70	USD	US	4 375 000	36 112
PFIZER INC PFE 4 1/8 12/15/46	US717081ED10	USD	US	3 125 000	28 386
PFIZER INC PFE 4 12/15/36	US717081EC37	USD	US	3 098 000	27 894
PHILIP MORRIS IN PM 2 05/09/36	XS1408421763	EUR	US	422 000	4 270

PHILIP MORRIS IN PM 2 1/2 08/22/22	US718172AT63	USD	US	4 091 000	33 448
PHILIP MORRIS IN PM 2 3/4 03/19/25	XS0906815591	EUR	US	1 880 000	21 146
PHILIP MORRIS IN PM 3 7/8 08/21/42	US718172AU37	USD	US	109 000	903
PHILIPPINES(REP) PHILIP 3.9 11/26/22	US718286BX44	PHP	PH	85 000 000	13 847
PHILIPPINES(REP) PHILIP 4.2 01/21/24	US718286BY27	USD	PH	100 000	904
PHILIPPINES(REP) PHILIP 4.95 01/15/21	US718286BJ59	PHP	PH	120 000 000	20 697
PHILIPPINES(REP) PHILIP 5 01/13/37	US718286BW60	USD	PH	10 000	99
PHILIPPINES(REP) PHILIP 6 1/4 01/14/36	US718286BM88	PHP	PH	151 000 000	28 656
PHILLIPS 66 PSX 4 7/8 11/15/44	US718546AL86	USD	US	4 112 000	38 686
PHILLIPS 66 PSX 4.3 04/01/22	US718546AC87	USD	US	5 385 000	47 307
PHILLIPS 66 PSX 4.65 11/15/34	US718546AK04	USD	US	388 000	3 517
PLAINS ALL AMER PAA 3.65 06/01/22	US72650RAZ55	USD	US	1 500 000	12 384
PLAINS ALL AMER PAA 3.85 10/15/23	US72650RBD35	USD	US	2 403 000	19 759
PLAINS ALL AMER PAA 4 1/2 12/15/26	US72650RBL50	USD	US	1 875 000	15 642
PLAINS ALL AMER PAA 4.9 02/15/45	US72650RBH49	USD	US	95 000	760
PLAINS ALL AMER PAA 5 3/4 01/15/20	US72650RAW25	USD	US	200 000	1 769
PNC BANK NA PNC 2.15 04/29/21	US69353REW43	USD	US	928 000	7 557
PNC FINANCIAL PNC 3.9 04/29/24	US693475AP09	USD	US	9 150 000	78 978
PNC FUNDING CORP 6.7 06/10/19	US693476BF90	USD	US	4 500 000	39 243
POHJOLA BANK PLC POHBK 0 3/4 03/03/22	XS1196759010	EUR	FI	2 500 000	25 230
POLAND (REPUBLIC OF) 6.375 7/15/2019	US731011AR30	USD	PL	200 000	1 784
POLAND GOVT BOND POLGB 0 10/25/18	PL0000109062	PLN	PL	43 000 000	100 179
POLAND GOVT BOND POLGB 1 1/2 04/25/20	PL0000108510	PLN	PL	86 502 000	205 395
POLAND GOVT BOND POLGB 1 3/4 07/25/21	PL0000109153	PLN	PL	27 600 000	64 436
POLAND GOVT BOND POLGB 2 04/25/21	PL0000108916	PLN	PL	40 000 000	95 631
POLAND GOVT BOND POLGB 2 1/2 07/25/18	PL0000107595	PLN	PL	16 436 000	39 475
POLAND GOVT BOND POLGB 2 1/2 07/25/26	PL0000108866	PLN	PL	137 050 000	309 374
POLAND GOVT BOND POLGB 2 1/2 07/25/27	PL0000109427	PLN	PL	6 100 000	13 605
POLAND GOVT BOND POLGB 3 1/4 07/25/19	PL0000108148	PLN	PL	8 600 000	21 115
POLAND GOVT BOND POLGB 3 1/4 07/25/25	PL0000108197	PLN	PL	84 618 000	204 336
POLAND GOVT BOND POLGB 3 3/4 04/25/18	PL0000107314	PLN	PL	2 000	791
POLAND GOVT BOND POLGB 4 10/25/23	PL0000107264	PLN	PL	76 367 000	193 272
POLAND GOVT BOND POLGB 5 1/2 10/25/19	PL0000105441	PLN	PL	54 502 000	138 379
POLAND GOVT BOND POLGB 5 1/4 10/25/20	PL0000106126	PLN	PL	63 298 000	163 872
POLAND GOVT BOND POLGB 5 3/4 09/23/22	PL0000102646	PLN	PL	54 758 000	149 480
POLAND GOVT BOND POLGB 5 3/4 10/25/21	PL0000106670	PLN	PL	33 000 000	88 468
PRICELINE GROUP PCLN 1.8 03/03/27	XS1196503137	EUR	US	145 000	1 473
PROCTER GAMBLE PG 6 1/4 01/31/30	XS0106655235	GBP	US	560 000	9 361
PROCTER & GAMBLE PG 2.85 08/11/27	US742718EV74	USD	US	556 000	4 567
PROG ENER CAR PGN 2.8 05/15/22	US144141DC90	USD	US	2 000 000	16 591
PROLOGIS LP PLD 1 3/8 05/13/21	XS1232266665	EUR	US	1 750 000	17 975
PROLOGIS LP PLD 3 3/8 02/20/24	XS1031555094	EUR	US	5 471 000	63 032
PROLOGIS LP PLD 4 1/4 08/15/23	US74340XAW11	USD	US	4 727 000	42 102
PRUDENTIAL FIN PRU 3.905 12/07/47	USU7443CAA81	USD	US	1 453 000	12 160
PRUDENTIAL FIN PRU 5.2 03/15/44	US744320AN25	USD	US	1 250 000	11 062
PRUDENTIAL FINANCIAL INC (VAR) 06/15/43	US744320AM42	USD	US	3 750 000	33 406
PSALM PSALM 7.39 12/02/24	USY7083VAD11	USD	PH	80 000	839
PSP CAPITAL INC PSPCAP 1.73 06/21/22	CA69363TAL67	CAD	CA	5 000 000	31 990
PSP CAPITAL INC PSPCAP 3.03 10/22/20	CA69363TAF99	CAD	CA	5 000 000	33 787
PUGET ENERGY INC PSD 6 09/01/21	US745310AD42	USD	US	150 000	1 385
Pepsico 5.5% 2040-01-15	US713448BP24	USD	US	218 000	2 340
QTC 5 1/2 06/21/21	AU0000XQLQV8	AUD	AU	10 000 000	70 805
QUALCOMM INC QCOM 2 1/4 05/20/20	US747525AD56	USD	US	809 000	6 599
QUALCOMM INC QCOM 2.9 05/20/24	US747525AT09	USD	US	3 750 000	30 064
QUALCOMM INC QCOM 3 1/4 05/20/27	US747525AU71	USD	US	19 666 000	157 721
QUALCOMM INC QCOM 3.45 05/20/25	US747525AF05	USD	US	5 000 000	41 091
QUALCOMM INC QCOM 4.8 05/20/45	US747525AK99	USD	US	125 000	1 113
QUEBEC 6.25% 06/01/2032	CA748148QT32	CAD	CA	5 000 000	46 136
QUEBEC PROVINCE Q 1.65 03/03/22	CA748148RW51	CAD	CA	4 000 000	25 782
QUEBEC PROVINCE Q 2 3/4 04/12/27	US748149AN17	USD	CA	10 000 000	81 696
QUEENSLAND TREAS QTC 3 03/22/24	AU000XQLQAD1	AUD	AU	4 000 000	26 253
QUEENSLAND TREAS QTC 4 06/21/19	AU0000XQLQW6	AUD	AU	4 000 000	26 393
QUEENSLAND TREASURY CORP 6 6/14/2021	AU000QT40341	AUD	AU	5 000 000	36 084
QVC INC QVCN 4 3/8 03/15/23	US747262AK96	USD	US	2 725 000	23 097
R.A.T.P. RATPF 0 7/8 05/25/27	FR0013264488	EUR	FR	1 300 000	12 885
RABOBANK 4.5 01/11/2021	US21685WBT36	USD	NL	2 624 000	23 242
RABOBANK 4.75% 06/06/2022	XS0304159576	EUR	NL	1 054 000	12 705
RABOBANK 5.875% 5/20/2019	XS0429484891	EUR	NL	3 295 000	36 184
RABOBANK CAP RABOBK 5.556 10/29/49	XS0203782551	GBP	NL	1 250 000	14 802
RABOBANK NED AU RABOBK 7 1/4 04/20/18	AU3CB0174183	AUD	NL	250 000	1 648
RABOBANK NED NY RABOBK 2 3/4 01/10/22	US21688AAJ16	USD	NL	2 500 000	20 901
RABOBANK RABOBK 1 3/8 02/03/27	XS1180130939	EUR	NL	3 000 000	30 904
RABOBANK RABOBK 3 1/8 09/15/26	CH0026620846	CHF	NL	195 000	2 045
RABOBANK RABOBK 3 7/8 07/25/23	XS0954910146	EUR	NL	402 000	4 668
RABOBANK RABOBK 4 1/8 09/14/22	XS0826634874	EUR	NL	4 150 000	47 858
RABOBANK RABOBK 4 5/8 05/23/29	XS1069886841	GBP	NL	209 000	2 801
RABOBANK RABOBK 5 1/4 09/14/27	XS0827563452	GBP	NL	2 950 000	40 497
RABOBANK UTRECHT RABOBK 3 7/8 02/08/22	US21685WDD65	USD	NL	6 467 000	56 460

RAIFFEISEN BK IN RBAIV 1 7/8 11/08/18	XS0989620694	EUR	AT	100 000	1 003
RCI BANQUE RENAUL 0 3/4 01/12/22	FR0013230737	EUR	FR	1 875 000	18 728
RCI BANQUE RENAUL 0 3/8 07/10/19	FR0013181989	EUR	FR	1 875 000	18 574
RCI BANQUE RENAUL 1 3/8 11/17/20	FR0013053055	EUR	FR	1 065 000	10 846
RCI BANQUE RENAUL 3 1/2 04/03/18	USF48957AB45	USD	FR	1 167 000	9 669
REDEXIS GAS FIN REDEXS 2 3/4 04/08/21	XS1050547931	EUR	NL	1 800 000	19 274
RENAULT RENAUL 3 1/8 03/05/21	FR0011769090	EUR	FR	151 000	1 654
REP OF BELARUS BELRUS 7 5/8 06/29/27	XS1634369224	USD	BY	800 000	7 313
REP OF CAMEROON REPCAM 9 1/2 11/19/25	XS1313779081	USD	CM	400 000	3 965
REP OF GUATEMALA GUATEM 4 1/2 05/03/26	USP5015VAF33	USD	GT	200 000	1 665
REP OF GUATEMALA GUATEM 4 3/8 06/05/27	USP5015VAG16	USD	GT	200 000	1 641
REP OF GUATEMALA GUATEM 4 7/8 02/13/28	USP5015VAE67	USD	GT	1 400 000	12 062
REP OF HUNGARY 7.625 03/29/2011	US445545AF36	USD	HU	3 350 000	43 562
REP OF LATVIA LATVIA 2 3/4 01/12/20	XS0863522149	USD	LV	280 000	2 342
REP OF NIGERIA NGERIA 7 7/8 02/16/32	XS1566179039	USD	NG	1 700 000	16 154
REP OF PAKISTAN PKSTAN 7 1/4 04/15/19	XS1056560763	USD	PK	3 100 000	26 656
REP OF PAKISTAN PKSTAN 8 1/4 04/15/24	XS1056560920	USD	PK	2 700 000	24 807
REP OF PAKISTAN PKSTAN 8 1/4 09/30/25	XS1299811486	USD	PK	600 000	5 566
REP OF POLAND POLAND 0 1/2 12/20/21	XS1536786939	EUR	PL	7 000 000	70 058
REP OF SRI LANKA SRILAN 5 1/8 04/11/19	USY8137FAB41	USD	LK	600 000	5 044
REP OF SRI LANKA SRILAN 6 1/4 07/27/21	USY2029SAG94	USD	LK	3 570 000	31 833
REP OF SRI LANKA SRILAN 6 1/8 06/03/25	USY8137FAC24	USD	LK	1 200 000	10 411
REP OF SRI LANKA SRILAN 6.2 05/11/27	USY8137FAH11	USD	LK	1 100 000	9 589
REP OF SRI LANKA SRILAN 6.825 07/18/26	USY8137FAF54	USD	LK	800 000	7 398
REP SOUTH AFRICA SAGB 10 1/2 12/21/26 #R186	ZAG000016320	ZAR	ZA	662 617 437	491 041
REP SOUTH AFRICA SAGB 6 1/2 02/28/41 #R214	ZAG000077488	ZAR	ZA	222 549 318	107 377
REP SOUTH AFRICA SAGB 6 1/4 03/31/36 #R209	ZAG000030404	ZAR	ZA	291 400 000	142 268
REP SOUTH AFRICA SAGB 6 3/4 03/31/21 #R208	ZAG000030396	ZAR	ZA	62 490 884	41 084
REP SOUTH AFRICA SAGB 7 1/4 01/15/20 #R207	ZAG000024738	ZAR	ZA	175 520 663	119 844
REP SOUTH AFRICA SAGB 7 3/4 02/28/23 #2023	ZAG000096165	ZAR	ZA	163 081 950	110 027
REP SOUTH AFRICA SAGB 8 01/31/30 #2030	ZAG000106998	ZAR	ZA	338 768 438	212 507
REP SOUTH AFRICA SAGB 8 1/2 01/31/37 #2037	ZAG000107012	ZAR	ZA	293 492 987	181 815
REP SOUTH AFRICA SAGB 8 1/4 03/31/32 #2032	ZAG000107004	ZAR	ZA	291 309 862	180 360
REP SOUTH AFRICA SAGB 8 12/21/18 #R204	ZAG000021841	ZAR	ZA	48 741	33
REP SOUTH AFRICA SAGB 8 3/4 01/31/44 #2044	ZAG000106972	ZAR	ZA	500 700 000	311 348
REP SOUTH AFRICA SAGB 8 3/4 02/28/48 #2048	ZAG000096173	ZAR	ZA	265 714 253	164 464
REP SOUTH AFRICA SAGB 8 7/8 02/28/35 #2035	ZAG000125972	ZAR	ZA	29 800 000	19 210
REP SOUTH AFRICA SAGB 9 01/31/40 #2040	ZAG000125980	ZAR	ZA	128 700 000	82 698
REPSOL INTL FIN REPSM 2 5/8 05/28/20	XS0933604943	EUR	ES	1 600 000	16 929
REPSOL INTL FIN REPSM 3 5/8 10/07/21	XS0975256685	EUR	ES	2 700 000	30 112
REPUBLIC OF AZER AZERBJ 3 1/2 09/01/32	XS1678623734	USD	AZ	1 000 000	7 177
REPUBLIC OF ECUA ECUA 7.95 06/20/24	XS1080330704	USD	EC	300 000	2 615
REPUBLIC OF HUNGARY 6.25% 2020 01 29	US445545AD87	USD	HU	19 500 000	175 245
REPUBLIC OF IRAQ IRAQ 5.8 01/15/28	XS0240295575	USD	IQ	2 250 000	18 244
REPUBLIC OF IRAQ IRAQ 6.752 03/09/23	XS1662407862	USD	IQ	400 000	3 439
REPUBLIC OF PANAMA 6.7 1/26/2036	US698299AW45	USD	PA	240 000	2 678
REPUBLIC OF PERU 8.75 11/21/2033	US715638AP79	USD	PE	190 000	2 475
REPUBLIC SVCS RSG 5 03/01/20	US760759AH37	USD	US	2 600 000	22 776
REPUBLIC SVCS RSG 5 1/4 11/15/21	US760761AD86	USD	US	2 600 000	23 379
REPUBLICA ORIENT URUGUAY 5.1 06/18/50	US760942BA98	USD	UY	200 000	1 829
REYNOLDS AMERICA RAI 4.85 09/15/23	US761713AY21	USD	US	683 000	6 167
REYNOLDS AMERICA RAI 5.85 08/15/45	US761713BB19	USD	US	21 360 000	222 050
REYNOLDS AMERICA RAI 6 7/8 05/01/20	US761713BT27	USD	US	2 680 000	24 303
REYNOLDS AMERICA RAI 8 1/8 06/23/19	US761713BS44	USD	US	2 350 000	20 845
RIO TINTO FINANC RIOLN 2 7/8 08/21/22	US76720AAF30	USD	GB	151 000	1 265
RIO TINTO FINANC RIOLN 3 3/4 06/15/25	US767201AS58	USD	AU	3 000 000	25 790
RIO TINTO FINANC RIOLN 4 1/8 08/21/42	US76720AAG13	USD	GB	378 000	3 395
RIO TINTO FINANC RIOLN 4 3/4 03/22/42	US76720AAD81	USD	GB	55 000	533
RIO TINTO FINANC RIOLN 7 1/8 07/15/28	US767201AD89	USD	GB	73 000	811
RIOLN 5.2 11/02/40	US767201AL06	USD	GB	68 000	688
ROCHE FINANCE EU ROSW 0 7/8 02/25/25	XS1195056079	EUR	NL	11 499 000	116 383
ROCHE HLDGS INC ROSW 4 11/28/44	USU75000BG06	USD	US	1 625 000	14 402
ROGERS COMM INC 5.34 03/21/2011	CA775109AS07	CAD	CA	6 452 000	46 463
ROGERS COMM INC RCICN 4 03/13/24	CA775109BA89	CAD	CA	2 675 000	18 715
ROGERS COMM INC RCICN 6.68 11/04/39	CA775109AP67	CAD	CA	85 000	752
ROMANI GOVERNMENT BOND 6.75 2022 02 07	US77586TAA43	USD	RO	3 800 000	36 536
ROMANIA GOVT ROMGB 2 1/2 04/29/19	RO1519DBN037	RON	RO	28 950 000	61 788
ROMANIA GOVT ROMGB 2 1/4 02/26/20	RO1620DBN017	RON	RO	33 400 000	70 386
ROMANIA GOVT ROMGB 3 1/2 12/19/22	RO1522DBN056	RON	RO	42 000 000	86 881
ROMANIA GOVT ROMGB 3 1/4 03/22/21	RO1521DBN041	RON	RO	20 000 000	42 871
ROMANIA GOVT ROMGB 4 3/4 02/24/25	RO1425DBN029	RON	RO	31 100 000	70 537
ROMANIA GOVT ROMGB 4 3/4 06/24/19	RO1419DBN014	RON	RO	13 505 000	29 934
ROMANIA GOVT ROMGB 5 3/4 04/29/20	RO1320DBN022	RON	RO	20 800 000	47 910
ROMANIA GOVT ROMGB 5.6 11/28/18	RO1318DBN034	RON	RO	7 010 000	15 278
ROMANIA GOVT ROMGB 5.8 07/26/27	RO1227DBN011	RON	RO	26 800 000	64 394
ROMANIA GOVT ROMGB 5.85 04/26/23	RO1323DBN018	RON	RO	27 720 000	65 899
ROMANIA GOVT ROMGB 5.95 06/11/21	RO1121DBN032	RON	RO	53 460 000	124 771
ROMANIA ROMANI 4 3/8 08/22/23	US77586TAC09	USD	RO	100 000	891

ROMANIA ROMANI 4 7/8 01/22/24	US77586TAD81	USD	RO	300 000	2 757
ROMANIA ROMANI 6 1/8 01/22/44	US77586TAE64	USD	RO	400 000	4 313
RONGSHI INTL FIN SDIC 3 5/8 05/04/27	XS1601199778	USD	VG	1 000 000	8 254
ROYAL BANK OF SCOTLAND 5.5 3/23/2020	XS0496481200	EUR	GB	119 000	1 360
ROYAL BK CANADA RY 1.583 09/13/21	CA780086MZ43	CAD	CA	3 000 000	19 097
ROYAL BK CANADA RY 1.65 07/15/21	CA780086MV39	CAD	CA	3 001 000	19 259
ROYAL BK CANADA RY 1.92 07/17/20	CA780086KY95	CAD	CA	695 000	4 543
ROYAL BK CANADA RY 1.968 03/02/22	CA780086KD58	CAD	CA	4 245 000	27 357
ROYAL BK CANADA RY 2 1/2 01/19/21	US78012KKU06	USD	CA	3 125 000	25 919
ROYAL BK CANADA RY 2.333 12/05/23	CA780086NK64	CAD	CA	2 642 000	16 986
ROYAL BK CANADA RY 2.35 12/09/19	CA780086JX32	CAD	CA	9 291 000	61 042
ROYAL BK CANADA RY 2.77 12/11/18	CA780086GH19	CAD	CA	3 000 000	19 798
ROYAL BK SCOTLND RBS 2 1/2 03/22/23	XS1382368113	EUR	GB	920 000	9 936
ROYAL BK SCOTLND RBS 3 7/8 09/12/23	US780097BD21	USD	GB	16 822 000	141 693
RPBLC OF SRNAME SURINM 9 1/4 10/26/26	USP68788AA97	USD	SR	200 000	1 769
RUSSIA GLOBAL 12.75% 06/24/2028	XS0088543193	USD	RU	130 000	1 849
RWE AG 5.75 02/14/2033 EMTN	XS0162513211	EUR	DE	6 000	92
RWE AG 6.125 7/6/2039	XS0437306904	GBP	DE	400 000	6 703
RWE AG 6.5 08/10/2021	XS0412842857	EUR	DE	677 000	8 347
RWE AG 6.625 1/31/2019	XS0399647675	EUR	DE	150 000	1 672
RWE FINANCE BV RWE 6 1/2 04/20/21	XS0127992336	GBP	NL	929 000	12 489
RYANAIR RYRID 1 7/8 06/17/21	XS1077584024	EUR	IE	850 000	8 880
SABINE PASS LIQU CQP 5 5/8 02/01/21	US785592AE61	USD	US	4 979 000	44 674
SABINE PASS LIQU CQP 6 1/4 03/15/22	US785592AH92	USD	US	1 382 000	12 792
SAN DIEGO G E SRE 4 1/2 08/15/40	US797440BM51	USD	US	88 000	851
SANOFI SANFP 0 5/8 04/05/24	FR0013143997	EUR	FR	1 800 000	17 934
SANOFI SANFP 0 7/8 09/22/21	FR0012969020	EUR	FR	1 200 000	12 131
SANOFI SANFP 1 1/2 09/22/25	FR0012969038	EUR	FR	1 900 000	19 984
SANOFI SANFP 1 7/8 09/04/20	FR0011560333	EUR	FR	2 100 000	21 724
SANTAN CONS FIN SANTAN 0.9 02/18/20	XS1188117391	EUR	ES	2 800 000	28 214
SANTANDER INTL SANTAN 4 01/24/20	XS0877984459	EUR	ES	400 000	4 403
SANTANDER ISSUAN SANTAN 5.179 11/19/25	US80281TAE82	USD	ES	7 200 000	64 105
SANTANDER UK PLC ABBEY 5 11/07/23	XS0989359756	USD	GB	3 050 000	26 920
SANTANDER UK PLC SANUK 2 1/2 03/14/19	US80283LAK98	USD	GB	4 063 000	33 614
SBAB BANK AB SBAB 0.98 10/11/22	XS1697577556	SEK	SE	36 000 000	36 064
SBAB BANK AB SBAB 1.048 06/23/21	XS1436518606	SEK	SE	88 000 000	89 836
SBSN INDONESIA INDOIS 8 1/4 09/15/20	IDP000001604	IDR	ID	10 000 000	7
SCENTRE MGMT SCGAU 1 1/2 07/16/20	XS1087819634	EUR	AU	1 900 000	19 406
SCHNEIDER ELEC SUPP 0 7/8 03/11/25	FR0012601367	EUR	FR	1 100 000	10 958
SCHNEIDER ELEC SUPP 3 3/4 07/12/18	FR0011075183	EUR	FR	2 200 000	22 464
SCOTTISH WIDOWS SCOTW 5 1/2 06/16/23	XS0914791412	GBP	GB	252 000	3 278
SCOTTISH WIDOWS SCOTW 7 06/16/43	XS0914791768	GBP	GB	1 194 000	18 938
SEAGATE HDD CAYM STX 4 7/8 06/01/27	US81180WAR25	USD	KY	1 433 000	11 268
SECOND PKSTAN SK PKSTAN 6 3/4 12/03/19	XS1147732553	USD	PK	400 000	3 410
SEMPRA ENERGY SRE 3.55 06/15/24	US816851AV10	USD	US	2 800 000	23 509
SEMPRA ENERGY SRE 4.05 12/01/23	US816851AU37	USD	US	4 000 000	34 411
SENEGAL REP OF SENEGL 6 1/4 05/23/33	XS1619155564	USD	SN	200 000	1 736
SENEGAL REP OF SENEGL 6 1/4 07/30/24	XS1090161875	USD	SN	1 300 000	11 786
SERBIA REPUBLIC SERBIA 4 7/8 02/25/20	XS0893103852	USD	RS	1 400 000	12 058
SERBIA REPUBLIC SERBIA 7 1/4 09/28/21	XS0680231908	USD	RS	1 600 000	15 226
SEVERN TRENT FIN SVTLN 3 5/8 01/16/26	XS0875301912	GBP	GB	691 000	8 761
SHAW COMMUNICATIONS INC 6,75 2039-11-09	CA82028KAQ46	CAD	CA	1 744 000	14 763
SHELL INTERNATIONAL FINANCE 6.375 12/15/2038	US822582AD40	USD	NL	2 646 000	30 289
SHELL INTL FIN RDSALN 0 3/4 05/12/24	XS1411405662	EUR	NL	1 875 000	18 769
SHELL INTL FIN RDSALN 1 04/06/22	XS1135276332	EUR	NL	2 563 000	26 291
SHELL INTL FIN RDSALN 1 1/4 03/15/22	XS1292484323	EUR	NL	497 000	5 161
SHELL INTL FIN RDSALN 1 1/4 05/12/28	XS1411401083	EUR	NL	2 500 000	25 332
SHELL INTL FIN RDSALN 1 5/8 01/20/27	XS1135277140	EUR	NL	899 000	9 519
SHELL INTL FIN RDSALN 1 5/8 03/24/21	XS1048521733	EUR	NL	9 500 000	99 376
SHELL INTL FIN RDSALN 1 7/8 09/15/25	XS1292468045	EUR	NL	5 000 000	53 753
SHELL INTL FIN RDSALN 2 1/2 03/24/26	XS1048529041	EUR	NL	3 976 000	45 140
SHELL INTL FIN RDSALN 2 1/2 09/12/26	US822582BX94	USD	NL	4 769 000	38 086
SHELL INTL FIN RDSALN 2 7/8 05/10/26	US822582BT82	USD	NL	4 375 000	35 873
SHELL INTL FIN RDSALN 3 1/4 05/11/25	US822582BD31	USD	NL	1 177 000	9 940
SHELL INTL FIN RDSALN 3 3/4 09/12/46	US822582BY77	USD	NL	3 302 000	27 885
SHELL INTL FIN RDSALN 3 5/8 08/21/42	US822582AT91	USD	NL	684 000	5 660
SHELL INTL FIN RDSALN 4 1/8 05/11/35	US822582BE14	USD	NL	1 256 000	11 328
SHELL INTL FIN RDSALN 4 3/8 05/11/45	US822582BF88	USD	NL	7 627 000	70 594
SHELL INTL FIN RDSALN 4.55 08/12/43	US822582AY86	USD	NL	4 204 000	39 933
SHPF 3 NOTE SHPF 3 NOTE	SE0007691621	SEK	SE	200 000 000	200 711
SIEMENS FINAN SIEGR 2 7/8 03/10/28	DE000A1UDWN5	EUR	DE	378 000	4 487
SIEMENS FINAN SIEGR 3 1/4 05/27/25	USN82008AE85	USD	NL	7 629 000	63 654
SIEMENS FINAN SIEGR 4.4 05/27/45	USN82008AF50	USD	NL	2 676 000	24 640
SIMON INTL FIN S SPG 1 3/8 11/18/22	XS1232098001	EUR	LU	1 875 000	19 220
SIMON PROP GP LP SPG 2 1/2 07/15/21	US828807CX32	USD	US	1 375 000	11 404
SIMON PROP GP LP SPG 2 5/8 06/15/22	US828807DB03	USD	US	1 500 000	12 270
SIMON PROP GP LP SPG 2.2 02/01/19	US828807CQ80	USD	US	2 300 000	19 016
SIMON PROP GP LP SPG 3 1/4 11/30/26	US828807CY15	USD	US	1 745 000	14 281

SIMON PROP GP LP SPG 3 3/4 02/01/24	US828807CR63	USD	US	4 000 000	34 603
SIMON PROP GP LP SPG 3 3/8 06/15/27	US828807DC85	USD	US	1 201 000	9 918
SIMON PROP GP LP SPG 4 1/4 11/30/46	US828807CZ89	USD	US	1 375 000	11 910
SINGAPORE (GOVERNMENT OF) 3% 9/1/2024	SG7S30941627	SGD	SG	3 000 000	19 797
SINGAPORE (GOVERNMENT OF) 3.25% 09/01/2020	SG7928920854	SGD	SG	5 000 000	32 221
SINOCEM OVERSEA SINOCH 4 1/2 11/12/20	USG8185TAA72	USD	VG	5 100 000	43 834
SINOPEC GRP OVER SINOPE 2 3/4 04/10/19	USG82003AC11	USD	VG	6 400 000	52 763
SINOPEC GRP OVER SINOPE 3 1/4 04/28/25	USG8201JAC56	USD	VG	300 000	2 452
SINOPEC GRP OVER SINOPE 3.9 05/17/22 REGS	USG8189YAB05	USD	CN	1 900 000	16 173
SINOPEC GRP OVER SINOPE 4 7/8 05/17/42	USG8189YAC87	USD	VG	2 400 000	22 270
SINOPEC OVERSEAS SINOPE 1 3/4 09/29/19	USG8200TAF78	USD	VG	2 300 000	18 599
SINOPEC OVERSEAS SINOPE 2 1/8 05/03/19	USG8200TAA81	USD	VG	600 000	4 893
SINOPEC OVERSEAS SINOPE 2 3/4 09/29/26	USG8200TAH35	USD	VG	1 300 000	10 163
SKANDINAV ENSKIL SEB 0 5/8 01/30/23	XS1314150878	EUR	SE	8 800 000	88 913
SKANDINAV ENSKIL SEB 0.3 02/17/22	XS1567475303	EUR	SE	2 000 000	19 781
SKANDINAV ENSKIL SEB 1 1/2 06/17/20 #573	SE0006258406	SEK	SE	740 000 000	773 471
SKANDINAV ENSKIL SEB 1 1/2 12/15/21 #574	SE0008103477	SEK	SE	1 430 000 000	1 489 381
SKANDINAV ENSKIL SEB 1 1/2 12/21/22 #575	SE0010546572	SEK	SE	40 000 000	41 455
SKANDINAV ENSKIL SEB 1 7/8 11/14/19	XS0854425625	EUR	SE	100 000	1 023
SKANDINAV ENSKIL SEB 3 06/19/19 #572	SE0005703451	SEK	SE	2 290 000 000	2 438 110
SLOVAK REPUBLIC SLOVAK 4 3/8 05/21/22	XS0782720402	USD	SK	1 140 000	10 125
SMITHS GROUP PLC SMINLN 1 1/4 04/28/23	XS1225626461	EUR	GB	664 000	6 759
SNAM SRGIM 0 7/8 10/25/26	XS1505573482	EUR	IT	8 609 000	82 491
SNAM SRGIM 1 1/4 01/25/25	XS1555402145	EUR	IT	1 250 000	12 705
SNCF RESEAU RESFER 1 11/09/31	XS1514051694	EUR	FR	8 000 000	76 058
SNCF RESEAU RESFER 1 7/8 03/30/34	XS1588061777	EUR	FR	4 000 000	42 394
SO AJUST GOV FIN SAFA 3 09/20/27	AU3SG0001688	AUD	AU	5 000 000	31 903
SOCIETE GENERALE 4.75 03/02/2021 EMTN	XS0596704170	EUR	FR	100 000	1 166
SOCIETE GENERALE SOCGEN 2 3/8 02/28/18	XS0821220281	EUR	FR	2 100 000	21 147
SOCIETE GENERALE SOCGEN 2 5/8 02/27/25	XS1195574881	EUR	FR	1 100 000	11 910
SOCIETE GENERALE SOCGEN 4 06/07/23	XS0867612466	EUR	FR	3 100 000	35 906
SOCIETE GENERALE SOCGEN 4 1/4 04/14/25	USF8586CH211	USD	FR	1 400 000	11 779
SOCIETE GENERALE SOCGEN 4 3/4 11/24/25	USF8586CBS01	USD	FR	393 000	3 398
SOCIETE GENERALE SOCGEN 5.2 04/15/21	US83368TAA60	USD	FR	2 350 000	20 945
SOGECAP SA SOGESA 4 1/8 12/29/49	FR0012383982	EUR	FR	1 600 000	18 304
SOLVAY SA SOLBBB 1 5/8 12/02/22	BE6282459609	EUR	BE	1 900 000	19 644
SOUTH AFRICA REP OF - GLOBAL 5.875% 05/30/2022	US836205AL88	USD	ZA	2 200 000	19 767
SOUTH AFRICA REP OF 5.5 3/9/2020	US836205AN45	USD	ZA	2 720 000	23 733
SOUTH AFRICA SOAF 4 7/8 04/14/26	US836205AT15	USD	ZA	4 200 000	35 515
SOUTH AFRICA SOAF 4.3 10/12/28	US836205AU87	USD	ZA	200 000	1 597
SOUTH AFRICA SOAF 5 10/12/46	US836205AV60	USD	ZA	2 200 000	17 217
SOUTH AFRICA SOAF 5 7/8 09/16/25	US836205AR58	USD	ZA	1 600 000	14 469
SOUTH AFRICA SOAF 5.65 09/27/47	US836205AX27	USD	ZA	3 800 000	32 267
SOUTHERN CAL ED EIX 4.65 10/01/43	US842400FZ13	USD	US	3 452 000	33 475
SOUTHERN CO SO 3 1/4 07/01/26	US842587CV72	USD	US	4 375 000	35 780
SOUTHERN CO SO 4.4 07/01/46	US842587CX39	USD	US	5 838 000	52 133
SOUTHERN ELECTR SSELN 5 1/2 06/07/32	XS0139563166	GBP	GB	534 000	8 168
SOUTHERN POWER SO 5.15 09/15/41	US843646AH38	USD	US	3 050 000	28 178
SP MANWEB IBESM 4 7/8 09/20/27	XS0828007277	GBP	GB	2 000 000	27 582
SPAIN 4.2% 01/31/2037	ES0000012932	EUR	ES	5 000 000	64 840
SPAIN (KINGDOM OF) 4.9% 07/30/2040	ES00000120N0	EUR	ES	10 000 000	139 736
SPAIN SPAIN 4 03/06/18	XS0895794658	USD	ES	25 000 000	212 131
SPANISH GOV'T SPGB 1.45 10/31/27	ES0000012A89	EUR	ES	12 960 000	126 500
SPANISH GOV'T SPGB 1.6 04/30/25	ES0000012621	EUR	ES	4 000 000	41 557
SPANISH GOV'T SPGB 2.15 10/31/25	ES00000127G9	EUR	ES	7 000 000	74 327
SPANISH GOV'T SPGB 5.15 10/31/44	ES00000124H4	EUR	ES	1 000 000	14 362
SSE PLC SSELN 0 7/8 09/06/25	XS1676952481	EUR	GB	1 500 000	14 624
SSE PLC SSELN 3 7/8 12/29/49	XS1196714429	GBP	GB	333 000	3 882
STADSHYPOTEK AB SHBASS 1 1/2 03/17/21 #1584	SE0007577366	SEK	SE	1 950 000 000	2 052 515
STADSHYPOTEK AB SHBASS 1 1/2 06/01/23 #1587	SE0010441303	SEK	SE	200 000 000	208 274
STADSHYPOTEK AB SHBASS 1 1/2 12/15/21 #1585	SE0008992515	SEK	SE	300 000 000	312 458
STADSHYPOTEK AB SHBASS 1 3/4 04/09/20	US85235YAE32	USD	SE	25 000 000	202 867
STADSHYPOTEK AB SHBASS 2 1/2 09/18/19 #1582	SE0005965746	SEK	SE	750 000 000	790 713
STADSHYPOTEK AB SHBASS 4 1/2 09/21/22 #1586	SE0003174838	SEK	SE	770 000 000	915 626
STADSHYPOTEK AB SHBASS 4 1/4 06/17/20 #1583	SE0003174820	SEK	SE	1 140 000 000	1 285 618
STANDARD CHART STANLN 0 3/4 10/03/23	XS1693281534	EUR	GB	1 875 000	18 433
STANDARD CHART STANLN 1 5/8 11/20/18	XS0995417846	EUR	GB	129 000	1 292
STANDARD CHART STANLN 3 1/8 11/19/24	XS1140857316	EUR	GB	1 063 000	11 516
STANDARD CHART STANLN 3 5/8 11/23/22	XS0858585051	EUR	GB	1 884 000	20 838
STANDARD CHART STANLN 4 1/8 01/18/19	XS0732522965	EUR	GB	58 000	618
STANDARD CHART STANLN 4 10/21/25	XS0983704718	EUR	GB	660 000	7 126
STANDARD CHART STANLN 4 3/8 01/18/38	XS0876756452	GBP	GB	348 000	4 547
STANDARD CHART STANLN 5 1/8 06/06/34	XS1075419694	GBP	GB	5 606 000	71 825
STARBUCKS CORP SBUX 2.1 02/04/21	US855244AJ85	USD	US	1 875 000	15 383
STATE GRID OSEAS CHGRID 3 1/2 05/04/27	USG8450LAJ38	USD	VG	1 400 000	11 568
STATE OIL CO AZE SOIAZ 4 3/4 03/13/23	XS0903465127	USD	AZ	2 930 000	24 658
STHRN GAS CRIDOR SGCAZE 6 7/8 03/24/26	XS1319820897	USD	AZ	800 000	7 563
STOCKHOLMS LANS STOCKL 0 3/4 09/27/21	XS1420355023	SEK	SE	68 000 000	69 167

STOCKHOLMS LANS STOCKL 1 05/28/21	XS1239582502	SEK	SE	100 000 000	103 174
STRYKER CORP SYK 3 3/8 11/01/25	US863667AH48	USD	US	395 000	3 330
SUNOCO LOGISTICS SXL 4 1/4 04/01/24	US86765BAN91	USD	US	2 342 000	19 750
SUNOCO LOGISTICS SXL 5.3 04/01/44	US86765BAP40	USD	US	2 300 000	18 833
SUNTRUST BANK STI 2.45 08/01/22	US86787EAT47	USD	US	2 500 000	20 428
SVENSKA HNDLSBKN SHBASS 0 1/4 02/28/22	XS1571298139	EUR	SE	3 429 000	33 779
SVENSKA HNDLSBKN SHBASS 2 1/2 01/25/19	US86960BAE20	USD	SE	3 655 000	30 365
SVENSKA HNDLSBKN SHBASS 2 1/4 06/17/19	US86960BAG77	USD	SE	5 585 000	45 823
SVENSKA HNDLSBKN SHBASS 2 1/4 08/27/20	XS0965050197	EUR	SE	851 000	8 932
SWEDBANK AB SWEDA 2.65 03/10/21	XS1377855363	USD	SE	3 125 000	25 880
SWEDBANK HYPOTEK SWEDA 1 03/15/23 #192	SE0010133207	SEK	SE	520 000 000	528 734
SWEDBANK HYPOTEK SWEDA 1 06/15/22 #191	SE0007525654	SEK	SE	660 000 000	674 854
SWEDBANK HYPOTEK SWEDA 1 09/15/21 #190	SE0007525647	SEK	SE	670 000 000	687 217
SWEDBANK HYPOTEK SWEDA 1 12/16/20 #189	SE0007525639	SEK	SE	1 370 000 000	1 404 906
SWEDBANK HYPOTEK SWEDA 3 3/4 06/19/19 #188	SE0004270023	SEK	SE	1 830 000 000	1 975 898
SWEDBANK HYPOTEK SWEDA 5.7 05/12/20 #180	SE0002576561	SEK	SE	1 272 900 000	1 492 055
SWEDEN KINGDOM SWED 1 1/8 03/15/19	XS1379422675	USD	SE	15 000 000	122 040
SWEDEN KINGDOM SWED 1 7/8 11/02/20	XS1709538356	USD	SE	20 000 000	163 152
SWEDISH COVERED SBAB 1 03/17/21 #142	SE0006758561	SEK	SE	1 570 000 000	1 621 008
SWEDISH COVERED SBAB 1 1/4 06/15/22 #143	SE0008586655	SEK	SE	380 000 000	392 989
SWEDISH COVERED SBAB 2 06/17/20	SE0006452900	SEK	SE	900 000 000	954 209
SWEDISH COVERED SBAB 2 06/17/26 #147	SE0009383664	SEK	SE	20 000 000	20 874
SWEDISH EXP CRED SEK 1 3/4 08/28/20	US00254EME94	USD	SE	15 000 000	122 076
SWEDISH GOVRNMNT 1054 06/01/2022 3.5	SE0003784461	SEK	SE	3 028 000 000	3 573 341
SWEDISH GOVRNMNT SGB 0 3/4 05/12/28 #1060	SE0009496367	SEK	SE	790 000 000	792 180
SWEDISH GOVRNMNT SGB 1 1/2 11/13/23 #1057	SE0004869071	SEK	SE	1 060 000 000	1 144 342
SWEDISH GOVRNMNT SGB 1 11/12/26 #1059	SE0007125927	SEK	SE	1 280 000 000	1 331 985
SWEDISH GOVRNMNT SGB 2 1/2 05/12/25 #1058	SE0005676608	SEK	SE	300 000 000	351 337
SWEDISH GOVRNMNT SGB 2 1/4 06/01/32 #1056	SE0004517290	SEK	SE	270 000 000	312 968
SWIRE PRO MTN FI SWIPRO 2 3/4 03/07/20	XS0899374002	USD	HK	3 000 000	24 701
SWISS (GOVT) SWISS 0 1/2 05/27/30	CH0224397171	CHF	CH	5 000 000	44 790
SWISS (GOVT) SWISS 1 1/2 04/30/42	CH0127181169	CHF	CH	5 000 000	54 433
SWISS RE ADMIN SRENVX 1 3/8 05/27/23	XS1421827269	EUR	JE	1 875 000	19 355
SWISS RE SRENVX 6.3024 03/29/49	XS0293392105	GBP	CH	550 000	6 523
SYNCHRONY FINANC SYF 2.7 02/03/20	US87165BAE39	USD	US	1 100 000	9 124
SYNCHRONY FINANC SYF 3 3/4 08/15/21	US87165BAC72	USD	US	4 850 000	41 235
SYSCO CORP SYY 4 1/2 04/01/46	US871829BD80	USD	US	1 253 000	11 241
Swedish Government 1047 2020-12-01 5%	SE0001149311	SEK	SE	29 500 000	34 311
TAJIKI INT BOND TAJIKI 7 1/8 09/14/27	XS1676401414	USD	TJ	200 000	1 602
TALANX FINANZ TALANX 8.3673 06/15/42	XS0768664731	EUR	DE	300 000	4 025
TARGET CORP TGT 2 1/2 04/15/26	US87612EBE59	USD	US	2 500 000	19 782
TARGET CORP TGT 2.3 06/26/19	US87612EBB11	USD	US	2 500 000	20 552
TARGET CORP TGT 2.9 01/15/22	US87612EAZ97	USD	US	7 500 000	63 416
TARGET CORP TGT 3 5/8 04/15/46	US87612EBF25	USD	US	2 667 000	21 430
TC ZIRAAT BANKAS TCZIRA 4 3/4 04/29/21	XS1223394914	USD	TR	4 000 000	32 645
TDC TDCDC 1 3/4 02/27/27	XS1196041419	EUR	DK	2 536 000	25 590
TELEFONICA EMIS 5.462 02/16/2021	US87938WAP86	USD	ES	4 450 000	40 160
TELEFONICA EMIS TELEFO 1.477 09/14/21	XS1290729208	EUR	ES	2 500 000	25 785
TELEFONICA EMIS TELEFO 2.242 05/27/22	XS1069430368	EUR	ES	500 000	5 370
TELEFONICA EMIS TELEFO 5 3/8 02/02/26	XS0241945582	GBP	ES	1 965 000	27 349
TELIASONERA AB TLSNSS 1 5/8 02/23/35	XS1193213953	EUR	SE	1 150 000	10 564
TELIASONERA AB TLSNSS 3 7/8 10/01/25	XS0545428285	EUR	SE	960 000	11 523
TELSTRA CORP LTD TLSAU 4 1/2 11/13/18	AU3CB0215978	AUD	AU	370 000	2 428
TELSTRA CORP LTD TLSAU 4.8 10/12/21	USQ8975NAB12	USD	AU	1 500 000	13 300
TELSTRA CORP LTD TLSAU 7 3/4 07/15/20	AU3CB0152940	AUD	AU	2 090 000	15 526
TELUS CORP TCN 2.35 03/28/22	CA87971MBA05	CAD	CA	460 000	2 988
TELUS CORP TCN 3 3/4 03/10/26	CA87971MBC60	CAD	CA	3 000 000	20 451
TELUS CORP TCN 3.2 04/05/21	CA87971MAV50	CAD	CA	1 250 000	8 402
TELUS CORP TCN 3.35 04/01/24	CA87971MAR49	CAD	CA	708 000	4 743
TENN VALLEY AUTH TVA 2 7/8 09/15/24	US880591ER96	USD	US	10 000 000	84 664
TENNET HLD BV TENN 1 3/8 06/26/29	XS1632897929	EUR	NL	4 000 000	40 080
TESORERIA PESOS BTPCL 4 1/2 02/28/21	CL0002329671	CLP	CL	5 800 000 000	80 316
TESORERIA PESOS BTPCL 4 1/2 03/01/21	CL0002269331	CLP	CL	3 690 000 000	51 077
TESORERIA PESOS BTPCL 4 1/2 03/01/26	CL0002172501	CLP	CL	9 800 000 000	132 690
TESORERIA PESOS BTPCL 5 03/01/35	CL0002187822	CLP	CL	9 065 000 000	122 706
TESORERIA PESOS BTPCL 6 01/01/43	CL0001974774	CLP	CL	5 270 000 000	79 595
TEVA PHA FIN BV TEVA 3.65 11/10/21	US88166JAA16	USD	IL	1 573 000	12 370
TEVA PHARM FNC TEVA 0 3/8 07/25/20	XS1439749109	EUR	NL	563 000	5 268
TEVA PHARM FNC TEVA 1 1/4 03/31/23	XS1211040917	EUR	NL	3 000 000	27 196
TEVA PHARM FNC TEVA 1 1/8 10/15/24	XS1439749281	EUR	NL	6 504 000	55 644
TEVA PHARM FNC TEVA 1 7/8 03/31/27	XS1211044075	EUR	NL	2 852 000	24 649
TEVA PHARMACEUCI TEVA 1.7 07/19/19	US88167AAB70	USD	NL	5 000 000	40 089
TEVA PHARMACEUCI TEVA 2.2 07/21/21	US88167AAC53	USD	NL	7 500 000	56 826
TEVA PHARMACEUCI TEVA 2.8 07/21/23	US88167AAD37	USD	NL	13 878 000	100 397
TEVA PHARMACEUCI TEVA 3.15 10/01/26	US88167AAE10	USD	NL	2 443 000	16 676
TEVA PHARMACEUTICAL FINANCE 6.15% 02/01/2036	US88163VAD10	USD	IL	1 974 000	16 597
THAILAND GOVT THAIGB 1 7/8 06/17/22	TH0623032602	THB	TH	78 000 000	19 694
THAILAND GOVT THAIGB 2 1/8 12/17/26	TH0623036C06	THB	TH	101 700 000	25 140

THAILAND GOVT THAIGB 2 12/17/22	TH0623032C00	THB	TH	397 800 000	100 720
THAILAND GOVT THAIGB 2.55 06/26/20	TH062303U607	THB	TH	545 716 000	140 559
THAILAND GOVT THAIGB 3 5/8 06/16/23	TH0623033600	THB	TH	529 784 000	145 024
THAILAND GOVT THAIGB 3 7/8 06/13/19	TH062303T609	THB	TH	148 897 000	38 802
THAILAND GOVT THAIGB 3.4 06/17/36	TH062303G606	THB	TH	231 400 000	62 285
THAILAND GOVT THAIGB 3.45 03/08/19	TH062303T302	THB	TH	215 186 000	55 944
THAILAND GOVT THAIGB 3.58 12/17/27	TH0623037C05	THB	TH	72 531 000	19 879
THAILAND GOVT THAIGB 3.65 06/20/31	TH0623A3B608	THB	TH	283 800 000	78 604
THAILAND GOVT THAIGB 3.65 12/17/21	TH0623031C01	THB	TH	975 087 000	263 652
THAILAND GOVT THAIGB 3.85 12/12/25	TH0623035C07	THB	TH	154 601 000	43 482
THAILAND GOVT THAIGB 4 7/8 06/22/29	TH0623039607	THB	TH	716 802 000	221 184
THAILAND GOVT THAIGB 5 1/8 03/13/18	TH0623A3S305	THB	TH	8 000 000	2 055
THAMES WATER UTC THAMES 7.738 04/09/58	XS1537083716	GBP	KY	154 000	3 665
THERMO FISHER TMO 1.45 03/16/27	XS1578127778	EUR	US	313 000	3 095
THERMO FISHER TMO 2 7/8 07/24/37	XS1651072099	EUR	US	6 020 000	60 875
THERMO FISHER TMO 2.95 09/19/26	US883556BR21	USD	US	2 747 000	22 088
THRD PKSTN SUKUK PKSTAN 5 1/2 10/13/21	XS1501659384	USD	PK	500 000	4 183
THREE GORGES FIN YANTZE 3.7 06/10/25	USG8850LAA82	USD	KY	600 000	5 045
TIME WARNER CABL TWC 5 1/4 07/15/42	XS0798491113	GBP	US	700 000	8 992
TIME WARNER CABLE INC 5.4 2038-07-01	US88732JAN81	USD	US	4 400 000	46 357
TIME WARNER INC TWX 3.4 06/15/22	US887317AQ81	USD	US	3 000 000	25 070
TIME WARNER INC TWX 3.55 06/01/24	US887317AV76	USD	US	5 000 000	41 672
TIME WARNER INC TWX 3.6 07/15/25	US887317AW59	USD	US	110 000	917
TIME WARNER INC TWX 5.35 12/15/43	US887317AS48	USD	US	5 400 000	49 074
TORONTO DOM BANK TD 1.8 07/13/21	US89114QBL14	USD	CA	3 750 000	30 282
TORONTO DOM BANK TD 1.85 09/11/20	US89114QBT40	USD	CA	3 000 000	24 402
TORONTO DOM BANK TD 1.95 01/22/19	US89114QBE70	USD	CA	4 000 000	32 977
TORONTO DOM BANK TD 2 1/8 04/07/21	US89114QBG29	USD	CA	4 375 000	35 672
TORONTO DOM BANK TD 2.447 04/02/19	CA891145N423	CAD	CA	3 001 000	19 845
TORONTO DOM BANK TD 2.563 06/24/20	CA891145S471	CAD	CA	541 000	3 564
TORONTO DOM BANK TD 2.621 12/22/21	CA8911452R48	CAD	CA	5 501 000	36 239
TORONTO DOM BANK TD 4.859 03/04/31	CA8911457R92	CAD	CA	250 000	1 826
TRADE DEV BANK TDBM 9 3/8 05/19/20	US89253YAA01	USD	MN	900 000	8 147
TRANS-CANADA PL TRPCN 3.3 07/17/25	CA89353ZBY30	CAD	CA	3 290 000	22 446
TRANS-CANADA PL TRPCN 4 5/8 03/01/34	US89352HAM16	USD	CA	246 000	2 279
TRANS-CANADA PL TRPCN 4.55 11/15/41	CA89353ZBV90	CAD	CA	57 000	412
TRANSCANADA PIPELINES 6.2% 10/15/2037	US89352HAD17	USD	CA	36 000	392
TRANSCANADA PIPELINES 7.625% 01/15/2039	US8935268Z94	USD	CA	3 700 000	46 809
TRANSCANADA PL TRPCN 4.35 06/06/46	CA89353ZBZ05	CAD	CA	1 751 000	12 333
TRAVELERS COS TRV 4 05/30/47	US89417EAM12	USD	US	1 750 000	15 291
TREASURY UKT 1 1/2 01/22/21	GB00BY5F581	GBP	GB	7 000 000	80 349
TREASURY UKT 1 3/4 09/07/22	GB00B7L9SL19	GBP	GB	2 000 000	23 339
TREASURY UKT 2 3/4 09/07/24	GB00BHFH458	GBP	GB	2 000 000	24 985
TREASURY UKT 3 1/4 01/22/44	GB00B84Z9V04	GBP	GB	7 000 000	102 340
TRINIDAD TOBAG TRITOB 4 3/8 01/16/24	USP93960AF25	USD	TT	1 000 000	8 535
TRINIDAD&TOBAGO TRITOB 4 1/2 08/04/26	USP93960AG08	USD	TT	300 000	2 557
TRINITY ACQ PLC WLTW 4.4 03/15/26	US89641UAC53	USD	GB	1 375 000	12 039
TURK EXIMBANK EXCRTU 5 3/8 02/08/21	XS1345632811	USD	TR	600 000	5 133
TURKEY GOVT BOND TURKGB 10 1/2 01/15/20	TRT150120T16	TRY	TR	56 800 000	123 216
TURKEY GOVT BOND TURKGB 10 1/2 08/11/27	TRT110827T16	TRY	TR	32 500 000	69 063
TURKEY GOVT BOND TURKGB 10.4 03/20/24	TRT200324T13	TRY	TR	61 600 000	129 977
TURKEY GOVT BOND TURKGB 10.6 02/11/26	TRT110226T13	TRY	TR	101 100 000	215 662
TURKEY GOVT BOND TURKGB 10.7 02/17/21	TRT170221T12	TRY	TR	47 900 000	102 163
TURKEY GOVT BOND TURKGB 10.7 08/17/22	TRT170822T15	TRY	TR	4 600 000	9 854
TURKEY GOVT BOND TURKGB 11 02/24/27	TRT240227T17	TRY	TR	27 000 000	58 569
TURKEY GOVT BOND TURKGB 7.1 03/08/23	TRT080323T10	TRY	TR	61 200 000	111 110
TURKEY GOVT BOND TURKGB 7.4 02/05/20	TRT050220T17	TRY	TR	31 300 000	62 741
TURKEY GOVT BOND TURKGB 8 03/12/25	TRT120325T12	TRY	TR	29 400 000	54 053
TURKEY GOVT BOND TURKGB 8.3 06/20/18	TRT200618T18	TRY	TR	13 300 000	28 104
TURKEY GOVT BOND TURKGB 8.8 09/27/23	TRT270923T11	TRY	TR	47 100 000	91 462
TURKEY GOVT BOND TURKGB 8.8 11/14/18	TRT141118T19	TRY	TR	37 700 000	79 327
TURKEY GOVT BOND TURKGB 9 07/24/24	TRT240724T15	TRY	TR	46 400 000	92 814
TURKEY GOVT BOND TURKGB 9.2 09/22/21	TRT220921T18	TRY	TR	176 400 000	355 588
TURKEY GOVT BOND TURKGB 9.4 07/08/20	TRT080720T19	TRY	TR	41 900 000	87 892
TURKEY REP OF TURKEY 4 1/4 04/14/26	US900123CJ75	USD	TR	200 000	1 576
TURKEY REP OF TURKEY 4 7/8 04/16/43	US900123CB40	USD	TR	1 500 000	10 931
TURKEY REP OF TURKEY 5 3/4 03/22/24	US900123CF53	USD	TR	2 350 000	20 672
TURKEY REP OF TURKEY 5 3/4 05/11/47	US900123CM05	USD	TR	2 100 000	16 941
TURKEY REP OF TURKEY 6 03/25/27	US900123CL22	USD	TR	8 800 000	77 874
TURKEY REP OF TURKEY 6 3/4 05/30/40	US900123BG46	USD	TR	2 310 000	20 982
TURKEY REP OF TURKEY 6 5/8 02/17/45	US900123CG37	USD	TR	400 000	3 625
TURKEY REP OF TURKEY 6 7/8 03/17/36	US900123AY60	USD	TR	700 000	6 503
TURKEY REP OF TURKEY 7 3/8 02/05/25	US900123AW05	USD	TR	6 310 000	61 076
TWC 5 1/2 09/01/41	US88732JBB35	USD	US	791 000	6 873
TYSON FOODS INC TSN 3.55 06/02/27	US902494BC62	USD	US	3 375 000	28 334
TYSON FOODS INC TSN 3.95 08/15/24	US902494AX19	USD	US	125 000	1 090
TYSON FOODS INC TSN 4 1/2 06/15/22	US902494AT07	USD	US	500 000	4 381
TYSON FOODS INC TSN 5.15 08/15/44	US902494AY91	USD	US	317 000	3 097

UBS AG LONDON UBS 1 1/4 09/03/21	XS1105680703	EUR	CH	24 000 000	245 956
UBS AG LONDON UBS 1 1/8 06/30/20	XS1254428540	EUR	CH	4 477 000	45 469
UBS AG LONDON UBS 1 3/8 04/16/21	XS1057841980	EUR	CH	17 000 000	176 504
UBS GROUP FUNDIN UBS 1 1/2 11/30/24	CH0341440334	EUR	JE	6 000 000	61 382
UBS GROUP FUNDIN UBS 1 1/4 09/01/26	CH0336602930	EUR	JE	9 063 000	90 385
UBS GROUP FUNDIN UBS 1 3/4 11/16/22	CH0302790123	EUR	JE	3 000 000	31 320
UK TSY GILT UKT 0 1/2 07/22/22	GB00BD0PCK97	GBP	GB	3 000 000	33 002
UK TSY GILT UKT 1 1/2 07/22/47	GB00BDCHBW80	GBP	GB	5 000 000	52 648
UK TSY GILT UKT 1 1/4 07/22/27	GB00BDRHNP05	GBP	GB	7 000 000	78 236
UK TSY GILT UKT 1 3/4 07/22/57	GB00BD0XH204	GBP	GB	3 000 000	34 821
UKRAINE GOVT UKRAIN 7 3/4 09/01/19	XS1303918269	USD	UA	700 000	6 165
UKRAINE GOVT UKRAIN 7 3/4 09/01/20	XS1303918939	USD	UA	7 500 000	66 587
UKRAINE GOVT UKRAIN 7 3/4 09/01/22	XS1303921214	USD	UA	400 000	3 564
UKRAINE GOVT UKRAIN 7 3/4 09/01/23	XS1303921487	USD	UA	1 611 000	14 336
UKRAINE GOVT UKRAIN 7 3/4 09/01/26	XS1303926528	USD	UA	5 600 000	48 515
UKRAINE GOVT UKRAIN 7 3/4 09/01/27	XS1303927179	USD	UA	2 200 000	19 117
UKRAINE GOVT UKRAIN 7 3/8 09/25/32	XS1577952952	USD	UA	2 200 000	18 070
UNI OF CAMBRIDGE CAMBRG 3 3/4 10/17/52	XS0841542961	GBP	GB	829 000	12 995
UNIBAIL-RODAMCO ULFP 1 03/14/25	XS1218319702	EUR	FR	983 000	9 877
UNIBAIL-RODAMCO ULFP 2 04/28/36	XS1401197253	EUR	FR	1 253 000	12 803
UNICREDIT SPA UCGIM 1 1/2 06/19/19	XS1078760813	EUR	IT	4 400 000	44 557
UNICREDIT SPA UCGIM 3 5/8 01/24/19	XS0973623514	EUR	IT	1 300 000	13 827
UNICREDIT SPA UCGIM 4 3/8 01/29/20	XS0207065110	EUR	IT	1 300 000	14 588
UNILEVER NV UNANA 1 1/8 04/29/28	XS1403015156	EUR	NL	3 503 000	35 110
UNION BANK NA UNBC 2 5/8 09/26/18	US90521APJ15	USD	US	917 000	7 587
UNION BANK OF SWITZERLAND 6.625 2018-04-11	XS0357891208	GBP	CH	274 000	3 230
UNION PAC CORP UNP 2 3/4 03/01/26	US907818EH70	USD	US	2 690 000	21 951
UNION PAC CORP UNP 3 04/15/27	US907818EP96	USD	US	1 250 000	10 350
UNION PAC CORP UNP 4.05 11/15/45	US907818EF15	USD	US	175 000	1 551
UNITED KINGDOM 3.75 20210907	GB00B4RMG977	GBP	GB	5 000 000	62 469
UNITED KINGDOM 4.25 12/7/2040	GB00B6460505	GBP	GB	5 000 000	81 803
UNITED KINGDOM 4.25% 03/07/2036	GB0032452392	GBP	GB	7 000 000	110 228
UNITED KINGDOM 4.25% 06/07/2032	GB0004893086	GBP	GB	5 000 000	75 288
UNITED KINGDOM 4.25% 12/07/2027	GB00B16NNR78	GBP	GB	5 000 000	71 431
UNITED KINGDOM 4.5 03/07/2019	GB00B39R3F84	GBP	GB	2 000 000	23 539
UNITED KINGDOM 4.5 9/7/2034	GB00B52WS153	GBP	GB	4 000 000	63 727
UNITED KINGDOM 4.75% 12/07/2038	GB00B00NY175	GBP	GB	4 000 000	68 207
UNITED KINGDOM 6% 12/07/2028	GB0002404191	GBP	GB	3 000 000	49 485
UNITED KINGDOM G UKT 2 09/07/25	GB00BTHH2R79	GBP	GB	5 000 000	59 863
UNITED KINGDOM G UKT 2 1/4 09/07/23	GB00B7Z53659	GBP	GB	5 000 000	60 178
UNITED KINGDOM G UKT 3 1/2 01/22/45	GB00BN65R313	GBP	GB	4 000 000	61 357
UNITED MEXICAN 5.75 10/12/21 10 144A	US91086QAZ19	USD	MX	1 760 000	15 381
UNITED MEXICAN MEX 4 3/4 03/08/44	US91086QBB32	USD	MX	400 000	3 344
UNITED MEXICAN MEX 4.15 03/28/27	US91087BAC46	USD	MX	200 000	1 711
UNITED PARCEL SERVICE INC 6.2% 01/15/2038	US911312AJ59	USD	US	663 000	7 593
UNITED PARCEL UPS 0 3/8 11/15/23	XS1718480327	EUR	US	2 718 000	26 413
UNITED PARCEL UPS 2.4 11/15/26	US911312AY27	USD	US	1 250 000	9 801
UNITED PARCEL UPS 3 3/4 11/15/47	US911312BN52	USD	US	1 989 000	16 888
UNITED TECH CORP UTX 1 7/8 02/22/26	XS1366791124	EUR	US	2 500 000	26 475
UNITED TECH CORP UTX 1.55 05/04/18	US913017BZ11	USD	US	2 757 000	22 656
UNITED TECH CORP UTX 1.95 11/01/21	US913017CG21	USD	US	1 875 000	15 048
UNITED TECH CORP UTX 4 1/2 06/01/42	US913017BT50	USD	US	2 165 000	19 715
UNITED TECH CORP UTX 4.15 05/15/45	US913017CA50	USD	US	2 424 000	21 223
UNITED TECH CORP UTX 5.4 05/01/35	US913017BJ78	USD	US	2 709 000	26 931
UNITED TECHNOLOGIES 5.7% 4/15/2040	US913017BS77	USD	US	510 000	5 368
UNITEDHEALTH GRP UNH 1.95 10/15/20	US91324PDC32	USD	US	2 250 000	18 310
UNITEDHEALTH GRP UNH 2.7 07/15/20	US91324PCM23	USD	US	3 750 000	31 424
UNITEDHEALTH GRP UNH 3.35 07/15/22	US91324PCN06	USD	US	2 040 000	17 476
UNITEDHEALTH GRP UNH 3.45 01/15/27	US91324PCW05	USD	US	1 875 000	16 127
UNITEDHEALTH GRP UNH 3.95 10/15/42	US91324PCA84	USD	US	352 000	3 021
UNITEDHEALTH GRP UNH 4 1/4 04/15/47	US91324PCZ36	USD	US	819 000	7 430
UNITEDHEALTH GRP UNH 4 3/4 07/15/45	US91324PCR10	USD	US	5 169 000	50 796
UNITEDHEALTH GRP UNH 5.8 03/15/36	US91324PAR38	USD	US	22 000	236
URUGUAY URUGUA 8 1/2 03/15/28	USP80557BV53	UYU	UY	87 700 000	25 202
URUGUAY URUGUA 9 7/8 06/20/22	USP96006AE41	UYU	UY	92 100 000	27 724
US BANCORP USB 2 5/8 01/24/22	US91159HHP82	USD	US	3 125 000	26 009
US BANCORP USB 2.2 04/25/19	US91159HHH66	USD	US	3 125 000	25 740
US BANCORP USB 2.95 07/15/22	US91159JAA43	USD	US	2 351 000	19 766
US BANK NA OHIO USB 1.4 04/26/19	US90331HMY61	USD	US	1 793 000	14 586
US BANK NA OHIO USB 2 1/8 10/28/19	US90331HML41	USD	US	4 156 000	34 137
US TREASURY BONDS 4.25 11/15/40	US912810QL52	USD	US	5 000 000	52 217
US TREASURY N/B 3.625 02/15/2021	US912828PX26	USD	US	5 000 000	43 489
US TREASURY N/B 4.375 05/15/2041	US912810QQ40	USD	US	3 500 000	37 246
US TREASURY N/B T 1 1/2 10/31/19	US912828F627	USD	US	10 000 000	81 524
US TREASURY N/B T 1 1/4 03/31/19	US912828W978	USD	US	10 000 000	81 529
US TREASURY N/B T 2 1/2 02/15/45	US912810RK60	USD	US	16 000 000	126 150
US TREASURY N/B T 2 1/2 05/15/24	US912828WJ58	USD	US	10 000 000	83 068
US TREASURY N/B T 2 1/4 02/15/27	US912828V988	USD	US	10 000 000	81 510

US TREASURY N/B T 2 1/4 11/15/25	US912828M565	USD	US	10 000 000	81 393
US TREASURY N/B T 2 11/15/26	US912828U246	USD	US	5 000 000	39 725
US TREASURY N/B T 2 3/4 08/15/42	US912810QX90	USD	US	3 000 000	24 993
US TREASURY N/B T 2 3/4 08/15/47	US912810RY64	USD	US	10 000 000	82 834
US TREASURY N/B T 2 3/4 11/15/42	US912810QY73	USD	US	3 400 000	28 114
US TREASURY N/B T 2 7/8 05/15/43	US912810RB61	USD	US	6 000 000	50 699
US TREASURY N/B T 2 7/8 11/15/46	US912810RU43	USD	US	10 000 000	84 305
US TREASURY N/B T 3 02/15/47	US912810RV26	USD	US	10 000 000	87 028
US TREASURY N/B T 3 1/8 02/15/43	US912810QZ49	USD	US	5 000 000	44 470
US TREASURY NOTES 3.625 08/15/2019	US912828LJ77	USD	US	3 000 000	25 579
US TREASURY NOTES 3.875 2040-08-15	US912810QK79	USD	US	10 000 000	99 866
US TREASURY NOTES 6.125% 11/15/2027	US912810FB99	USD	US	3 000 000	32 747
US TREASURY NOTES 6.25% 08/15/2023	US912810EQ77	USD	US	5 000 000	50 548
US TREASURY NOTES 6.625% 02/15/2027	US912810EZ76	USD	US	6 800 000	76 436
VALERO ENERGY-GLOBAL 6.625% 06/15/2037	US91913YAL48	USD	US	213 000	2 316
VENTAS REALTY LP VTR 4 1/4 03/01/22	US92276MAX39	USD	US	4 400 000	38 287
VEOLIA ENVRNMT VIEFP 0.927 01/04/29	FR0013210416	EUR	FR	1 300 000	12 357
VEOLIA ENVRNMT VIEFP 4 5/8 03/30/27	FR0011224963	EUR	FR	1 000 000	13 190
VEOLIA ENVRNMT VIEFP 6 1/8 10/29/37	FR0010535567	GBP	FR	400 000	6 626
VERIZON COMM INC VZ 0 7/8 04/02/25	XS1405766897	EUR	US	2 500 000	24 316
VERIZON COMM INC VZ 2.946 03/15/22	US92343VDQ41	USD	US	2 487 000	20 679
VERIZON COMM INC VZ 3 1/8 03/16/22	US92343VDW19	USD	US	9 250 000	77 497
VERIZON COMM INC VZ 3.376 02/15/25	USU9221AAY48	USD	US	6 254 000	51 974
VERIZON COMM INC VZ 4 3/4 11/01/41	US92343VBE39	USD	US	2 600 000	21 968
VERIZON COMM INC VZ 4.15 03/15/24	US92343VBY92	USD	US	2 450 000	21 411
VERIZON COMM INC VZ 5 1/4 03/16/37	US92343VDU52	USD	US	17 366 000	158 566
VIACOM INC 6.875% 04/30/2036	US925524AX89	USD	US	984 000	9 251
VIACOM INC VIA 3 7/8 04/01/24	US92553PAX06	USD	US	853 000	7 050
VIACOM INC VIA 5.85 09/01/43	US92553PAU66	USD	US	1 599 000	13 798
VICINITY CENTRES VCXAU 3 3/8 04/07/26	XS1387869438	GBP	AU	1 250 000	15 277
VIETNAM (REP OF) VIETNM 6 3/4 01/29/20	USY9374MAF06	USD	VN	1 260 000	11 421
VILLE DE PARIS VDP 1 3/4 05/25/31	FR0013054897	EUR	FR	8 500 000	89 504
VILLE DE PARIS VDP 1 3/8 11/20/34	FR0013296704	EUR	FR	1 200 000	11 764
VIRGINIA ELPWR D 2 3/4 03/15/23	US927804FN91	USD	US	6 000 000	49 391
VISA INC V 3.15 12/14/25	US92826CAD48	USD	US	8 151 000	68 306
VISA INC V 4.3 12/14/45	US92826CAF95	USD	US	26 153 000	244 331
VIVAT NV VIVATN 2 3/8 05/17/24	XS1600704982	EUR	NL	1 798 000	17 814
VODAFONE GROUP PLC 4.65% 2022 01 20	XS0479869744	EUR	GB	50 000	597
VODAFONE GROUP PLC-GLOBAL 6.15% 02/27/2037	US92857WAQ33	USD	GB	8 675 000	90 315
VODAFONE GROUP VOD 0 3/8 11/22/21	XS1574681620	EUR	GB	5 000 000	49 240
VODAFONE GROUP VOD 1 09/11/20	XS1109802303	EUR	GB	1 067 000	10 749
VODAFONE GROUP VOD 1 1/4 08/25/21	XS1372838240	EUR	GB	6 990 000	71 364
VODAFONE GROUP VOD 2 7/8 11/20/37	XS1721422902	EUR	GB	4 875 000	48 372
VODAFONE GROUP VOD 3 3/8 08/08/49	XS1468494239	GBP	GB	864 000	9 243
VODAFONE GROUP VOD 4 3/8 02/19/43	US92857WBD11	USD	GB	1 752 000	14 984
VODAFONE GROUP VOD 5.9 11/26/32	XS0158715713	GBP	GB	3 375 000	49 482
VODAFONE GROUP VOD 8 1/8 11/26/18	XS0400780960	GBP	GB	566 000	6 724
VOLKSWAGEN FIN VW 0 3/4 10/14/21	XS1216647716	EUR	DE	1 798 000	17 984
VOLKSWAGEN FIN VW 2 1/4 04/12/25	XS1596735701	GBP	NL	3 433 000	38 979
VOLKSWAGEN INTFN VW 0 1/2 03/30/21	XS1586555606	EUR	NL	3 000 000	29 830
VOLKSWAGEN INTFN VW 0 7/8 01/16/23	XS1167644407	EUR	NL	416 000	4 182
VOLKSWAGEN INTFN VW 1 5/8 01/16/30	XS1167667283	EUR	NL	1 227 000	11 956
VOLKSWAGEN INTFN VW 1 7/8 03/30/27	XS1586555945	EUR	NL	3 000 000	30 885
VOLKSWAGEN INTFN VW 2 01/14/20	XS0873793375	EUR	DE	3 248 000	33 790
VOLKSWAGEN INTFN VW 2 03/26/21	XS0909788290	EUR	NL	4 943 000	52 076
VOLKSWAGEN INTFN VW 3 1/4 01/21/19	XS0731681556	EUR	DE	1 337 000	13 997
VOLKSWAGEN INTFN VW 3 3/4 03/24/49	XS1048428012	EUR	NL	982 000	10 625
VOLKSWAGEN INTFN VW 3 7/8 09/04/49	XS0968913268	EUR	DE	2 881 000	29 370
VOLKSWAGEN INTL FIN NV 2.5	XS1206540806	EUR	NL	512 000	5 263
VOLKSWAGEN LEAS VW 2 5/8 01/15/24	XS1014610254	EUR	DE	333 000	3 668
VOLKSWAGEN LEAS VW 3 1/4 05/10/18	XS0702452995	EUR	DE	100 000	1 016
VONOVIA BV ANNGR 1 1/4 12/06/24	DE000A189ZX0	EUR	NL	2 500 000	24 939
VONOVIA BV ANNGR 1 5/8 12/15/20	DE000A18V138	EUR	NL	6 000 000	61 516
WACHOVIA CORP 4.875% 11/29/2035	XS0276684700	GBP	US	150 000	2 126
WACHOVIA CORP WFC 4 3/8 11/27/18	XS0275769403	EUR	US	2 950 000	30 303
WALGREENS BOOTS WAG 3.3 11/18/21	US931427AF53	USD	US	1 058 000	8 851
WALT DISNEY CO DIS 3.15 09/17/25	US25468PDF09	USD	US	3 750 000	31 547
WALT DISNEY CO DIS 3.7 12/01/42	US25468PCX24	USD	US	20 000	166
WALT DISNEY CO DIS 4 1/8 06/01/44	US25468PDB94	USD	US	1 962 000	17 402
WASHINGTON PG LP WPG 5.95 08/15/24	US939648AE19	USD	US	1 875 000	16 048
WATSON PHARM INC WPI 3 1/4 10/01/22	US942683AF00	USD	US	3 800 000	31 499
WEA FINANCE LLC/ WFDAU 4 3/4 09/17/44	USU94299AD35	USD	US	2 320 000	20 956
WELLCOME TRST FI WELLTR 4 05/09/59	XS1065371277	GBP	GB	100 000	1 729
WELLCOME TRUST F WELLTR 4 5/8 07/25/36	XS0261559594	GBP	GB	181 000	2 837
WELLPOINT INC WLP 3 1/2 08/15/24	US94973VBJ52	USD	US	1 800 000	15 232
WELLPOINT INC WLP 4.65 08/15/44	US94973VBK26	USD	US	3 361 000	30 522
WELLPOINT INC WLP 5.1 01/15/44	US94973VBF31	USD	US	269 000	2 626
WELLS FARGO CAN WFC 2.944 07/25/19	CA94975ZBM73	CAD	US	5 758 000	38 599

WELLS FARGO CAN WFC 3.04 01/29/21	CA94975ZBU99	CAD	US	3 000 000	20 232
WELLS FARGO CO WFC 1 1/2 05/24/27	XS1617830721	EUR	US	2 117 000	21 487
WELLS FARGO CO WFC 1 1/8 10/29/21	XS1130067140	EUR	US	629 000	6 396
WELLS FARGO CO WFC 1 5/8 06/02/25	XS1240964483	EUR	US	1 509 000	15 680
WELLS FARGO CO WFC 2 07/28/25	XS1457522727	GBP	US	4 207 000	47 039
WELLS FARGO CO WFC 2 1/2 03/04/21	US949746RS22	USD	US	6 875 000	56 715
WELLS FARGO CO WFC 2 1/8 04/22/19	US94974BFU98	USD	US	282 000	2 318
WELLS FARGO CO WFC 2 1/8 04/22/22	XS1221677476	GBP	US	1 875 000	21 576
WELLS FARGO CO WFC 2 5/8 07/22/22	US95000U2B83	USD	US	3 975 000	32 728
WELLS FARGO CO WFC 2.1 07/26/21	US949746SA05	USD	US	15 000 000	121 932
WELLS FARGO CO WFC 2.15 01/15/19	US94974BFQ86	USD	US	3 750 000	31 028
WELLS FARGO CO WFC 2.15 01/30/20	US94974BGF13	USD	US	5 000 000	41 207
WELLS FARGO CO WFC 2.509 10/27/23	CA949746SG76	CAD	US	1 416 000	9 074
WELLS FARGO CO WFC 2.55 10/27/20	US94974BGR50	USD	US	5 250 000	43 203
WELLS FARGO CO WFC 2.6 07/22/20	US94974BGM63	USD	US	20 936 000	174 251
WELLS FARGO CO WFC 3 02/19/25	US94974BGH78	USD	US	7 192 000	59 116
WELLS FARGO CO WFC 3 04/22/26	US949746RW34	USD	US	8 067 000	65 238
WELLS FARGO CO WFC 3 07/27/21	XS1458461883	AUD	US	1 251 000	8 110
WELLS FARGO CO WFC 3 10/23/26	US949746SH57	USD	US	8 946 000	72 211
WELLS FARGO CO WFC 3.55 09/29/25	US94974BGP94	USD	US	8 388 000	71 123
WELLS FARGO CO WFC 3.584 05/22/28	US95000U2A01	USD	US	3 638 000	30 461
WELLS FARGO CO WFC 5 3/8 11/02/43	US94974BFP04	USD	US	4 822 000	47 411
WELLTOWER INC HCN 4 1/4 04/01/26	US95040QAC87	USD	US	1 750 000	15 193
WENDEL SA MWDP 2 1/2 02/09/27	FR0012516417	EUR	FR	1 200 000	12 849
WESFARMERS LTD WESAU 1.874 03/20/18	USQ95870AE36	USD	AU	2 300 000	18 920
WESTERN GAS WES 4 07/01/22	US958254AB09	USD	US	4 250 000	36 153
WESTERN POWER PPL 5 1/4 01/17/23	XS0627333221	GBP	GB	1 150 000	15 534
WESTPAC BANKING CORP 4.875 2019 11 19	US961214BK83	USD	AU	2 250 000	19 397
WESTPAC BANKING WSTP 0 1/4 01/17/22	XS1506396974	EUR	AU	5 000 000	49 178
WESTPAC BANKING WSTP 0 7/8 04/17/27	XS1506398244	EUR	AU	1 250 000	12 273
WESTPAC BANKING WSTP 1.6 08/19/19	US961214CY78	USD	AU	3 750 000	30 560
WESTPAC BANKING WSTP 1.95 11/23/18	US961214CQ45	USD	AU	1 380 000	11 313
WESTPAC BANKING WSTP 2 08/19/21	US961214DA83	USD	AU	5 885 000	47 651
WESTPAC BANKING WSTP 2.3 05/26/20	US961214CP61	USD	AU	2 500 000	20 474
WESTPAC BANKING WSTP 2.7 08/19/26	US961214DC40	USD	AU	4 175 000	33 255
WESTPAC BANKING WSTP 2.8 01/11/22	US961214DG53	USD	AU	3 125 000	26 124
WESTPAC BANKING WSTP 3.35 03/08/27	US961214DK65	USD	AU	1 395 000	11 651
WESTPAC BANKING WSTP 4 1/2 02/25/19	AU000WBCHBC3	AUD	AU	2 600 000	17 340
WESTPAC BANKING WSTP 4.322 11/23/31	US961214DF70	USD	AU	3 750 000	31 740
WEYERHAEUSER CO WY 7 3/8 10/01/19	US962166BV52	USD	US	5 720 000	51 630
WILLIAMS PARTNER WPZ 4 11/15/21	US96950FAH73	USD	US	3 209 000	27 321
WOOLWORTHS LTD WOWAU 6 03/21/19	AU3CB0191815	AUD	AU	700 000	4 746
WP CAREY INC WPC 4.6 04/01/24	US92936UAA79	USD	US	383 000	3 321
XEROX CORP XRX 3 5/8 03/15/23	US984121CQ49	USD	US	6 573 000	53 148
XSTRATA CAN FIN GLENLN 7 3/8 05/27/20	XS0366204393	GBP	CA	1 189 000	15 577
XSTRATA FIN CAN GLENLN 6 11/15/41	USC98874AJ64	USD	CA	151 000	1 466
YORKSHIRE BLD SOC YBS 2 1/8 03/18/19	XS1046237431	EUR	GB	2 331 000	23 905
ZAMBIA REP OF ZAMBIN 8 1/2 04/14/24	XS1056386714	USD	ZM	2 400 000	22 066