

**Bonds (in thousand SEK)**

**2017-06-30**

Name	ISIN	Currency	Country	Number	Market value
21ST CENTURY FOX FOXA 3 09/15/22	US90131HAR66	USD	US	4 300 000	37 135
21ST CENTURY FOX FOXA 3.7 09/15/24	US90131HAE53	USD	US	1 490 000	13 231
21ST CENTURY FOX FOXA 6.15 03/01/37	US90131HBK05	USD	US	144 000	1 541
21ST CENTURY FOX FOXA 6.4 12/15/35	US90131HBG92	USD	US	628 000	6 719
407 INTL INC ETRHWY 3.6 05/21/47	CA35085ZBM73	CAD	CA	1 250 000	8 415
AB INBEV SA/NV ABIBB 2.85 05/25/37	BE6295395956	GBP	BE	688 000	7 413
ABBEY NATL TREAS ABBEY 1 3/4 01/15/18	XS0873691884	EUR	GB	100 000	979
ABBEY NATL TREAS ABBEY 1 7/8 02/17/20	XS1190294063	GBP	GB	1 476 000	16 616
ABBEY NATL TREAS ABBEY 2 5/8 07/16/20	XS0953219416	EUR	GB	1 719 000	18 109
ABBOTT LABS ABT 2.35 11/22/19	US002824BC39	USD	US	18 131 000	154 452
ABBOTT LABS ABT 2.9 11/30/21	US002824BD12	USD	US	7 125 000	60 908
ABBOTT LABS ABT 2.95 03/15/25	US002824BB55	USD	US	2 428 000	20 122
ABBOTT LABS ABT 4 3/4 11/30/36	US002824BG43	USD	US	4 125 000	37 990
ABBOTT LABS ABT 4.9 11/30/46	US002824BH26	USD	US	4 269 000	39 828
ABBVIE INC ABBV 2 1/2 05/14/20	US00287YAT64	USD	US	9 375 000	80 192
ABBVIE INC ABBV 2.3 05/14/21	US00287YAU38	USD	US	4 500 000	37 954
ABBVIE INC ABBV 2.9 11/06/22	US00287YAL39	USD	US	2 041 000	17 455
ABBVIE INC ABBV 3.2 11/06/22	US00287YAP43	USD	US	750 000	6 500
ABBVIE INC ABBV 4.3 05/14/36	US00287YAV11	USD	US	2 529 000	22 104
ABERTIS ABESM 2 1/2 02/27/25	ES0211845294	EUR	ES	3 200 000	33 792
ABN AMRO BANK NV ABNANV 0 3/4 06/09/20	XS1244060486	EUR	NL	2 000 000	19 603
ABN AMRO BANK NV ABNANV 1 04/16/25	XS1218821756	EUR	NL	4 183 000	40 742
ABN AMRO BANK NV ABNANV 4.8 04/18/26	XS1392917784	USD	NL	2 600 000	23 455
ABN AMRO BANK NV ABNANV 6 1/4 04/27/22	XS0619547838	USD	NL	2 400 000	23 080
ABN AMRO BANK NV ABNANV 7 1/8 07/06/22	XS0802995166	EUR	NL	5 033 000	65 619
ACCOR ACFP 2 5/8 02/05/21	FR0011731876	EUR	FR	800 000	8 360
ACMP/ACMP FIN WPZ 4 7/8 05/15/23	US00434NAA37	USD	US	174 000	1 533
ACTAVIS FUNDING ACT 3 03/12/20	US00507UAP66	USD	LU	8 750 000	76 025
ACTAVIS FUNDING ACT 3.45 03/15/22	US00507UAR23	USD	LU	932 000	8 192
ACTAVIS FUNDING ACT 3.8 03/15/25	US00507UAS06	USD	LU	3 207 000	28 281
ADANI ABBOT POIN ADSEZ 5 3/4 11/01/18	AU3CB0215457	AUD	AU	387 000	2 504
ADIF ALTA VELOCI ADIFAL 0.8 07/05/23	ES0200002022	EUR	ES	3 000 000	28 786
AEGON NV AEGON 6 5/8 12/16/39	XS0473964509	GBP	NL	440 000	7 258
AETNA INC AET 2 3/4 11/15/22	US008117AP87	USD	US	811 000	6 886
AETNA INC AET 6 5/8 06/15/36	US00817YAF51	USD	US	305 000	3 482
AFRICAN DEV BANK AFDB 0 3/8 06/01/22	XS1527751991	SEK	SN	75 000 000	73 688
AFRICAN DEV BANK AFDB 1 3/4 03/12/19	XS1044956214	SEK	SN	192 000 000	198 924
AFRICAN DEV BANK AFDB 1 3/8 12/17/18	US00828EBJ73	USD	SN	9 000 000	75 807
AGENCE FRANCAISE AGFRNC 1 3/8 09/17/24	XS1111084718	EUR	FR	15 000 000	154 193
AGENCE FRANCAISE AGFRNC 2 1/4 05/28/26	XS1072438366	EUR	FR	15 000 000	161 904
AIR LEASE CORP AL 4 1/4 09/15/24	US00912XAN49	USD	US	3 400 000	30 481
ALABAMA POWER CO SO 3 3/4 03/01/45	US010392FM53	USD	US	390 000	3 267
ALBEMARLE CORP ALB 1 7/8 12/08/21	XS1148074518	EUR	US	114 000	1 155
ALLIANZ FINANCE ALVGR 3 1/2 02/14/22	DE000A1G0RU9	EUR	DE	100 000	1 118
ALLIANZ SE ALVGR 2.241 07/07/45	DE000A14J9N8	EUR	DE	600 000	5 926
ALLSTATE CORP ALL 3.28 12/15/26	US020002BD26	USD	US	1 375 000	11 779
ALLSTATE CORP ALL 4.2 12/15/46	US020002BC43	USD	US	1 585 000	14 056
ALLSTATE CORP ALL 5 3/4 08/15/53	US020002BB69	USD	US	2 000 000	18 840
ALPHABET INC GOOGL 1.998 08/15/26	US02079KAC18	USD	US	5 000 000	39 812
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	25 455
ALTRIA GROUP 9.7% 11/10/2018	US02209SAD53	USD	US	601 000	5 662
ALTRIA GROUP INC 4.75 05/05/2021	US02209SAL79	USD	US	2 202 000	20 384
ALTRIA GROUP INC MO 4 1/2 05/02/43	US02209SAQ66	USD	US	195 000	1 762
AMAZON.COM INC AMZN 4.95 12/05/44	US023135AQ91	USD	US	375 000	3 762
AMER INTL GROUP AIG 3 7/8 01/15/35	US026874DC84	USD	US	1 292 000	10 746
AMER INTL GROUP AIG 3.9 04/01/26	US026874DH71	USD	US	1 945 000	17 015
AMER INTL GROUP AIG 4 1/2 07/16/44	US026874DA29	USD	US	11 593 000	101 853
AMER INTL GROUP AIG 4 7/8 06/01/22	US026874CU91	USD	US	4 650 000	43 224
AMER INTL GROUP AIG 4.8 07/10/45	US026874DF16	USD	US	1 875 000	17 263
AMER INTL GROUP AIG 6 1/4 05/01/36	US026874AZ07	USD	US	1 600 000	17 023
AMERICAN EXPRESS AXP 2 1/4 05/05/21	US0258M0EB15	USD	US	5 684 000	48 024
AMERICAN EXPRESS AXP 2 1/4 08/15/19	US0258M0DP10	USD	US	3 750 000	32 144
AMERICAN EXPRESS AXP 2 3/8 05/26/20	US0258M0DT32	USD	US	3 148 000	26 833
AMERICAN EXPRESS AXP 2.65 12/02/22	US025816BD05	USD	US	3 013 000	25 486
AMERICAN EXPRESS BANK FSB 6% 09/13/2017	US02580ECC57	USD	US	2 300 000	19 906
AMERICAN TOWER 4.5 01/15/2018	US029912BD34	USD	US	1 050 000	9 160
AMERICAN TOWER AMT 3 3/8 10/15/26	US03027XAK63	USD	US	2 500 000	20 782
AMERICAN TOWER AMT 3.3 02/15/21	US03027XAH35	USD	US	1 875 000	16 424
AMERICAN TOWER AMT 4.7 03/15/22	US03027XAA81	USD	US	2 032 000	18 785
AMERIPRISE FINL AMP 4 10/15/23	US03076CAF32	USD	US	3 150 000	28 597
AMGEN INC AMGN 1.85 08/19/21	US031162CG33	USD	US	1 875 000	15 584
AMGEN INC AMGN 2.2 05/22/19	US031162BU36	USD	US	838 000	7 127
AMGEN INC AMGN 2.6 08/19/26	US031162CJ71	USD	US	3 125 000	25 270
AMGEN INC AMGN 3 1/8 05/01/25	US031162BY57	USD	US	1 044 000	8 864
AMGEN INC AMGN 3 5/8 05/15/22	US031162BN92	USD	US	2 250 000	19 903
AMGEN INC AMGN 4.663 06/15/51	US031162CF59	USD	US	4 225 000	37 852
AMGEN INC AMGN 5 1/2 12/07/26	XS0710091140	GBP	US	2 868 000	40 491
AMGEN INC AMGN 6.15 06/01/18	US031162AX83	USD	US	216 000	1 905
AMGN 3 7/8 11/15/21	US031162BM10	USD	US	1 100 000	9 820
ANADARKO PETRO APC 4.85 03/15/21	US032511BM81	USD	US	52 000	473
ANADARKO PETRO APC 5.55 03/15/26	US032511BN64	USD	US	913 000	8 680
ANADARKO PETRO APC 6.6 03/15/46	US032511BP13	USD	US	291 000	3 056
ANADARKO PETROLEUM-GLOBAL 6.45% 09/15/2036	US032511AY39	USD	US	4 701 000	47 407

ANGLO AMERICAN AALLN 1 1/2 04/01/20	XS1211292484	EUR	GB	2 504 000	24 644
ANGLO AMERICAN AALLN 3 1/4 04/03/23	XS1052677892	EUR	GB	848 000	8 958
ANGOLA ANGOL 9 1/2 11/12/25	XS1318576086	USD	AO	700 000	6 282
ANHEUSER-BUSCH ABIBB 0 5/8 03/17/20	BE6285451454	EUR	BE	3 000 000	29 300
ANHEUSER-BUSCH ABIBB 0 7/8 03/17/22	BE6285452460	EUR	BE	5 110 000	50 287
ANHEUSER-BUSCH ABIBB 1 1/2 03/17/25	BE6285454482	EUR	BE	8 668 000	86 779
ANHEUSER-BUSCH ABIBB 2 3/4 03/17/36	BE6285457519	EUR	BE	1 065 000	10 988
ANHEUSER-BUSCH ABIBB 2 7/8 09/25/24	BE6243179650	EUR	BE	1 683 000	18 819
ANHEUSER-BUSCH ABIBB 2.65 02/01/21	US035242AJ52	USD	US	8 546 000	73 764
ANHEUSER-BUSCH ABIBB 2.7 03/31/26	BE6265142099	EUR	BE	2 700 000	29 328
ANHEUSER-BUSCH ABIBB 3 3/4 07/15/42	US03523TBQ04	USD	BE	354 000	2 912
ANHEUSER-BUSCH ABIBB 3.3 02/01/23	US035242AL09	USD	US	10 003 000	87 949
ANHEUSER-BUSCH ABIBB 4 09/24/25	BE6258029741	GBP	BE	3 924 000	50 684
ANHEUSER-BUSCH ABIBB 4.439 10/06/48	USU03597AQ14	USD	US	1 414 000	12 837
ANHEUSER-BUSCH ABIBB 4.9 02/01/46	US035242AN64	USD	US	769 000	7 451
ANHEUSER-BUSCH INBEV WORLDW 5.375 1/15/2020	US03523TAN81	USD	US	2 200 000	20 555
AON PLC AON 2 7/8 05/14/26	XS1062493934	EUR	GB	2 350 000	24 836
AON PLC AON 4 3/4 05/15/45	US00185AAH77	USD	GB	131 000	1 202
AP MOELLER MAERSK 1 3/4 03/18/21	XS1381693248	EUR	DK	676 000	6 810
AP MOLLER MAERSK 3 3/8 08/28/19	XS0821175717	EUR	DK	1 750 000	18 445
APACHE CORP 6% 01/15/2037	US037411AR61	USD	US	125 000	1 247
APPLE INC AAPL 0 3/8 11/25/24	CH0271171685	CHF	US	1 355 000	12 194
APPLE INC AAPL 1 5/8 11/10/26	XS1135337498	EUR	US	5 509 000	55 706
APPLE INC AAPL 2 09/17/27	XS1292389415	EUR	US	612 000	6 400
APPLE INC AAPL 2 1/2 02/09/25	US037833AZ38	USD	US	6 458 000	53 744
APPLE INC AAPL 2.45 08/04/26	US037833BZ29	USD	US	5 625 000	45 911
APPLE INC AAPL 2.85 05/06/21	US037833AR12	USD	US	7 500 000	65 201
APPLE INC AAPL 3 06/20/27	US037833CX61	USD	US	10 000 000	83 955
APPLE INC AAPL 3.2 05/13/25	US037833BG48	USD	US	4 501 000	38 935
APPLE INC AAPL 3.45 02/09/45	US037833BA77	USD	US	377 000	3 032
APPLE INC AAPL 3.6 07/31/42	XS1269176191	GBP	US	1 200 000	15 393
APPLE INC AAPL 3.85 08/04/46	US037833CD08	USD	US	3 355 000	28 696
ARAB REP EGYPT EGYPT 5 3/4 04/29/20	XS0505265859	USD	EG	200 000	1 746
ARCHER-DANIELS ADM 2 1/2 08/11/26	US039483BL57	USD	US	2 467 000	20 114
ARCHER-DANIELS ADM 4.016 04/16/43	US039483BH46	USD	US	114 000	1 003
ARGENT-\$DIS ARGENT 8.28 12/31/33	US040114GL81	USD	AR	5 054 804	66 052
ARGENT-\$PAR ARGENT 2 1/2 12/31/38	US040114GK09	USD	AR	1 000 000	5 569
ARGENTINA ARGENT 5 5/8 01/26/22	US040114HK99	USD	AR	600 000	5 309
ARGENTINA ARGENT 6 1/4 04/22/19	US040114HB90	USD	AR	1 300 000	11 629
ARGENTINA ARGENT 7 1/2 04/22/26	US040114GX20	USD	AR	1 300 000	11 970
ARKEMA AKEFP 1 1/2 01/20/25	FR0012452191	EUR	FR	100 000	996
ARMENIA ARMEN 6 09/30/20	XS0974642273	USD	AM	800 000	7 152
ASF 5.625% 07/04/2022	FR0010491720	EUR	FR	1 350 000	16 977
ASIAN DEV BANK ASIA 1 3/4 08/14/26	US045167DR18	USD	SN	8 000 000	64 171
ASIAN DEV BANK ASIA 2 1/8 03/19/25	US045167CY77	USD	SN	15 000 000	125 144
ASSICURAZIONI ASSGEN 2 7/8 01/14/20	XS1014759648	EUR	IT	100 000	1 041
ASSICURAZIONI ASSGEN 4 1/8 05/04/26	XS1062900912	EUR	IT	4 400 000	46 067
ASSICURAZIONI ASSGEN 5 06/08/48	XS1428773763	EUR	IT	1 724 000	17 857
ASSICURAZIONI ASSGEN 5 1/2 10/27/47	XS1311440082	EUR	IT	1 186 000	13 133
ASSICURAZIONI GENERALI SPA 5.125 9/16/2024	XS0452314536	EUR	IT	6 440 000	81 323
ASTRAZENECA PLC AZN 0 1/4 05/12/21	XS1411403709	EUR	GB	1 250 000	11 987
ASTRAZENECA PLC AZN 1 1/4 05/12/28	XS1411404426	EUR	GB	5 674 000	54 369
ASTRAZENECA PLC AZN 1 3/4 11/16/18	US046353AH15	USD	GB	859 000	7 263
ASTRAZENECA PLC AZN 1.95 09/18/19	US046353AF58	USD	GB	1 682 000	14 298
ASTRAZENECA PLC AZN 2 3/8 11/16/20	US046353AK44	USD	GB	4 000 000	34 105
AT T INC - GLOBAL 5.8 02/15/19	US00206RAR30	USD	US	5 200 000	47 456
AT&T INC T 1.8 09/04/26	XS1629866192	EUR	US	3 000 000	28 616
AT&T INC T 2 3/4 05/19/23	XS1374344668	EUR	US	434 000	4 568
AT&T INC T 2.8 02/17/21	US00206RRC12	USD	US	5 000 000	42 959
AT&T INC T 2.85 05/25/24	CA00206RDW93	CAD	US	1 501 000	9 616
AT&T INC T 3.15 09/04/36	XS1629866432	EUR	US	2 183 000	20 714
AT&T INC T 3.2 03/01/22	US00206RDN98	USD	US	3 125 000	27 004
AT&T INC T 3.55 09/14/37	XS1634248865	GBP	US	190 000	2 019
AT&T INC T 3.8 03/15/22	US00206RDB50	USD	US	2 600 000	22 963
AT&T INC T 4 1/2 03/09/48	US00206RDJ86	USD	US	8 407 000	67 692
AT&T INC T 4.55 03/09/49	US00206RDK59	USD	US	89 000	720
AT&T INC T 4.85 05/25/47	CA00206RDY59	CAD	US	1 876 000	12 478
AT&T INC T 5 1/4 03/01/37	US00206RDR03	USD	US	7 500 000	68 651
AT&T INC T 5.45 03/01/47	US00206RDS85	USD	US	4 718 000	43 699
ATLANTIA ATLM 4 3/8 09/16/25	XS0542534192	EUR	IT	1 250 000	15 361
ATMOS ENERGY ATO 3 06/15/27	US049560AN51	USD	US	1 250 000	10 491
ATT INC 12/17/32	XS0866310088	EUR	US	922 000	9 813
ATT INC 5.35 03/01/2040	US04650NAB01	USD	US	9 000	82
ATT INC T 1.45 06/01/22	XS1144086110	EUR	US	2 613 000	25 831
ATT INC T 3 06/30/22	US00206RCM25	USD	US	6 382 000	53 877
ATT INC T 3.4 05/15/25	US00206RCN08	USD	US	3 633 000	30 212
ATT INC T 4 3/4 05/15/46	US00206RCQ39	USD	US	5 126 000	42 725
ATT INC T 4.3 12/15/42	US00206RBH49	USD	US	6 357 000	50 034
ATT INC T 4.35 06/15/45	US00206RBK77	USD	US	286 000	2 242
AUST & NZ BANK ANZ 0 3/4 09/29/26	XS1496758092	EUR	AU	3 443 000	32 223
AUSTRALIA (GOVERNMENT OF) 5.5% 4/15/2020	AU3TB0000036	AUD	AU	2 200 000	15 362
AUSTRALIA PACIFI MELAIR 3 1/8 09/26/23	XS0974122516	EUR	AU	2 150 000	23 974
AUSTRALIAN GOVT. ACGB 3 03/21/47	AU000XCLWAS7	AUD	AU	3 000 000	17 779
AUSTRALIAN GOVT. ACGB 3 1/4 04/21/25	AU3TB0000168	AUD	AU	6 000 000	41 131
AUSTRALIAN GOVT. ACGB 3 1/4 04/21/29	AU3TB0000150	AUD	AU	3 000 000	20 510
AUSTRALIAN GOVT. ACGB 3 1/4 10/21/18	AU3TB0000176	AUD	AU	4 000 000	26 572
AUSTRALIAN GOVT. ACGB 4 1/4 04/21/26	AU000XCLWAI8	AUD	AU	5 000 000	36 894
AUSTRIA (REPUBLIC OF) 4.3% 2017-09-15	AT0000A06P24	EUR	AT	500 000	5 018
AUTOZONE INC AZO 3.7 04/15/22	US053332AM44	USD	US	4 696 000	41 468

AVIVA PLC 3.375 12/04/45	XS1242413679	EUR	GB	4 844 000	48 787
AVIVA PLC VAR 6.125 2036-11-14	XS0138717441	GBP	GB	1 450 000	19 265
AXA SA 5.453 11/29/49	XS1134541561	GBP	FR	1 694 000	20 704
AXA SA AXASA 3 3/8 07/06/47	XS1346228577	EUR	FR	1 102 000	11 625
AXA SA AXASA 6.463 12/29/49	USF0609NAP36	USD	FR	1 875 000	16 295
AXASA 5.625 01/16/54	XS1004674450	GBP	FR	153 000	1 971
Anadarko Petro 6.2 20400315	US032510AC36	USD	US	3 025 000	29 616
Austarlian Government 5.75 7/15/2022	AU3TB0000051	AUD	AU	4 000 000	30 935
BAA FUNDING LTD HTHROW 6 03/20/20	XS0759599409	GBP	GB	1 768 000	22 039
BANCO BILBAO VIZ BBVASM 0 5/8 03/18/23	ES0413211873	EUR	ES	9 000 000	88 415
BANCO NAC DESENV BNDES 4 3/4 05/09/24	USP14486AM92	USD	BR	2 800 000	23 268
BANCO SABADELL SABSM 1 04/26/27	ES0413860596	EUR	ES	9 500 000	90 307
BANK NOVA SCOTIA BNS 1.45 04/25/18	US064159BZ86	USD	CA	331 000	2 797
BANK NOVA SCOTIA BNS 2.05 10/30/18	US064159CU80	USD	CA	5 550 000	47 161
BANK NOVA SCOTIA BNS 2.09 09/09/20	CA064151EF61	CAD	CA	370 000	2 433
BANK NOVA SCOTIA BNS 2.37 01/11/18	CA064149Q759	CAD	CA	625 000	4 127
BANK NOVA SCOTIA BNS 2.62 12/02/26	CA064151QE68	CAD	CA	1 037 000	6 719
BANK OF AMER CRP BAC 2 1/2 07/27/20	XS0954946926	EUR	US	9 501 000	99 734
BANK OF AMER CRP BAC 2 1/4 04/21/20	US06051GFN43	USD	US	5 000 000	42 375
BANK OF AMER CRP BAC 2 5/8 04/19/21	US06051GFW42	USD	US	4 882 000	41 556
BANK OF AMER CRP BAC 2 5/8 10/19/20	US06051GFT13	USD	US	5 613 000	48 002
BANK OF AMER CRP BAC 2.3 07/25/25	XS1458411276	GBP	US	240 000	2 707
BANK OF AMER CRP BAC 2.65 04/01/19	US06051GFD60	USD	US	1 419 000	12 180
BANK OF AMER CRP BAC 4 1/4 10/22/26	US06051GFL86	USD	US	115 000	1 006
BANK OF AMER CRP BAC 4.1 07/24/23	US06053FAA75	USD	US	1 163 000	10 539
BANK OF AMER CRP BAC 4.45 03/03/26	US06051GFU85	USD	US	5 000 000	44 557
BANK OF AMERICA CORP 5.625% 2020 07 01	US06051GEC96	USD	US	11 750 000	111 285
BANK OF AMERICA CORP-GLOBAL 6% 09/01/2017	US060505DH44	USD	US	2 095 000	18 142
BANK OF MONTREAL BMO 1 1/2 07/18/19	US063677HQ67	USD	CA	4 000 000	33 655
BANK OF MONTREAL BMO 1.9 08/27/21	US063677JX90	USD	CA	10 000 000	83 313
BANK OF MONTREAL BMO 2.1 10/06/20	CA063677KX73	CAD	CA	2 363 000	15 534
BANK OF MONTREAL BMO 2.1 12/12/19	US063677PX27	USD	CA	2 500 000	21 148
BANK OF MONTREAL BMO 2.12 03/16/22	CA063677V6B64	CAD	CA	2 484 000	16 222
BANK OF MONTREAL BMO 2.43 03/04/19	CA063677VQU21	CAD	CA	1 875 000	12 443
BANK OF NY MELLO BK 2 1/2 04/15/21	US06406FAA12	USD	US	2 500 000	21 367
BANK OF NY MELLO BK 2.05 05/03/21	US06406FAB94	USD	US	3 125 000	26 200
BANK OF NY MELLO BK 2.15 02/24/20	US06406HCZ01	USD	US	3 125 000	26 694
BANK OF NY MELLO BK 2.45 08/17/26	US06406FAE34	USD	US	679 000	5 496
BANK OF NY MELLO BK 2.6 02/07/22	US06406RAA59	USD	US	3 125 000	26 796
BANK OF SCOTLAND LLOYDS 9 3/8 05/15/21	XS0066120915	GBP	GB	1 580 000	22 501
BANQ FED CRD MUT 4.125% 2020-07-20	XS0526612188	EUR	FR	3 550 000	39 659
BANQ FED CRD MUT BFCM 0 3/8 01/13/22	XS1548802914	EUR	FR	3 000 000	28 853
BANQ FED CRD MUT BFCM 1 5/8 01/19/26	XS1346115295	EUR	FR	3 300 000	33 328
BANQ FED CRD MUT BFCM 2 1/2 10/29/18	US06675GAB14	USD	FR	1 709 000	14 522
BANQ FED CRD MUT BFCM 3 05/21/24	XS1069549761	EUR	FR	1 351 000	14 114
BARCLAYS BANK PLC 10 5/21/2021	XS0429325748	GBP	GB	3 002 000	42 539
BARCLAYS BANK PLC 6.625 03/30/2022 EMTN	XS0611398008	EUR	GB	3 549 000	42 898
BARCLAYS BK PLC BACR 6.05 12/04/17	XS0334249223	USD	GB	2 080 000	17 928
BARCLAYS PLC BACR 1 7/8 12/08/23	XS1531174388	EUR	GB	2 905 000	29 266
BARCLAYS PLC BACR 2 03/16/18	US06738EAF25	USD	GB	1 241 000	10 539
BARCLAYS PLC BACR 2 3/4 11/08/19	US06738EAD76	USD	GB	5 000 000	42 709
BARCLAYS PLC BACR 3 1/4 02/12/27	XS1472663670	GBP	GB	3 000 000	33 858
BARCLAYS PLC BACR 3.2 08/10/21	US06738EAG89	USD	GB	3 010 000	26 044
BARCLAYS PLC BACR 4 3/8 01/12/26	US06738EAN58	USD	GB	3 212 000	28 670
BARCLAYS PLC BACR 4 3/8 09/11/24	US06738EAC93	USD	GB	1 025 000	8 927
BARCLAYS PLC BACR 5 1/4 08/17/45	US06738EAJ47	USD	GB	1 951 000	18 757
BARCLAYS PLC BACR 5.2 05/12/26	US06738EAP07	USD	GB	3 125 000	27 895
BAT HOLDINGS BV BATSLN 4 07/07/20	XS0522407351	EUR	GB	3 300 000	36 520
BAT INTL FINANCE BATSLN 2 03/13/45	XS1203860934	EUR	GB	891 000	7 656
BAT INTL FINANCE BATSLN 3 1/4 06/07/22	USG08820BX29	USD	GB	3 050 000	26 248
BAT INTL FINANCE BATSLN 7 1/4 03/12/24	XS0352062995	GBP	GB	1 150 000	16 905
BAYER AG 2.375 04/02/75	DE000A14J611	EUR	DE	3 000 000	29 600
BAYER AG 3 07/01/75	DE000A11QR65	EUR	DE	654 000	6 735
BAYER AG BAYNGR 1 7/8 01/25/21	XS1023268573	EUR	DE	1 297 000	13 286
BAYER AG BAYNGR 3 3/4 07/01/74	DE000A11QR73	EUR	DE	781 000	8 234
BBT CORPORATION BBT 2 5/8 06/29/20	US05531FAU75	USD	US	2 318 000	19 871
BBVA SUB CAP UNI BBVASM 3 1/2 04/11/24	XS1055241373	EUR	ES	2 000 000	20 364
BECTON DICKINSON BDX 2.675 12/15/19	US075887BE86	USD	US	1 548 000	13 227
BECTON DICKINSON BDX 4.669 06/06/47	US075887BX67	USD	US	1 526 000	13 397
BELFIUS BANK SA CCBGBB 2 1/8 01/30/23	BE0002424969	EUR	BE	9 000 000	96 044
BELGIAN BGB 1.9 06/22/38	BE0000336454	EUR	BE	10 000 000	103 396
BELIZE BELIZE 5 02/20/38	USP16394AG62	USD	BZ	200 000	1 066
BELL CANADA BCECN 2 10/01/21	CA07813ZBU71	CAD	CA	127 000	820
BELL CANADA BCECN 2.9 08/12/26	CA07813ZBV54	CAD	CA	1 625 000	10 527
BELL CANADA BCECN 3.55 03/02/26	CA07813ZBT09	CAD	CA	1 875 000	12 772
BELL CANADA BCECN 4 3/4 09/29/44	CA07813ZBH60	CAD	CA	44 000	314
BELL CANADA BCECN 4.35 12/18/45	CA07813ZBR43	CAD	CA	3 143 000	20 938
BERKSHIRE HATH BRK 1.3 08/15/19	US084664CK54	USD	US	2 500 000	21 019
BERKSHIRE HATH BRK 1.7 03/15/19	US084664CG43	USD	US	3 125 000	26 542
BERKSHIRE HATH BRK 2.9 10/15/20	US084664BZ33	USD	US	2 800 000	24 473
BERKSHIRE HATH BRK 4.4 05/15/42	US084664BU46	USD	US	184 000	1 688
BERKSHIRE HATHAW BRKHEC 4 1/2 02/01/45	US084659AF84	USD	US	177 000	1 647
BERKSHIRE HATHWY BRK 2.1 08/14/19	US084670BL15	USD	US	1 418 000	12 152
BERKSHIRE HATHWY BRK 2.2 03/15/21	US084670BQ02	USD	US	2 500 000	21 382
BERLIN HYP AG BHH 0 1/2 09/26/23	DE000BHYOGU5	EUR	DE	3 000 000	28 839
BERLIN HYP AG BHH 1 1/4 01/22/25	DE000BHYOA56	EUR	DE	200 000	1 978
BG ENERGY CAP BGGRP 4 10/15/21	USG1163HAZ94	USD	GB	2 133 000	19 200
BG ENERGY CAPITAL PLC 3 2018 11 16	XS0706245163	EUR	GB	4 500 000	45 943
BGGRP 5 11/04/36	XS0702029132	GBP	GB	962 000	14 456

BHP BILLITON FIN BHP 2 1/4 09/25/20	XS0834386228	EUR	AU	1 238 000	12 863
BHP BILLITON FIN BHP 3 03/30/20	AU3CB0228500	AUD	AU	1 340 000	8 785
BHP BILLITON FIN BHP 4.3 09/25/42	XS0834399981	GBP	AU	2 787 000	38 645
BHP FINANCE USA BHP 4 1/8 02/24/42	US055451AR98	USD	AU	214 000	1 875
BHP FINANCE USA BHP 6 1/4 10/19/75	USQ12441AA19	USD	AU	1 322 000	12 281
BHP FINANCE USA BHP 6 3/4 10/19/75	USQ12441AB91	USD	AU	3 291 000	32 017
BIOGEN INC BIB 3 5/8 09/15/22	US09062XAE31	USD	US	2 500 000	22 292
BK NED GEMEENTEN BNG 1 3/4 03/24/20	XS1207311652	USD	NL	25 000 000	210 509
BMW FINANCE NV BMW 0 7/8 04/03/25	XS1589881785	EUR	NL	1 875 000	18 006
BMW FINANCE NV BMW 0 7/8 11/17/20	XS1321956333	EUR	NL	511 000	5 053
BMW FINANCE NV BMW 1 01/21/25	XS1168962063	EUR	NL	3 750 000	36 645
BMW FINANCE NV BMW 1 02/15/22	XS1363560977	EUR	NL	1 875 000	18 632
BMW FINANCE NV BMW 2 5/8 01/17/24	XS1015217703	EUR	DE	2 200 000	24 061
BMW FINANCE NV BMW 3 1/4 01/14/19	XS0729046218	EUR	DE	2 866 000	29 348
BMW FINANCE NV BMW 5 08/06/18	XS0173501379	EUR	DE	99 000	1 049
BMW US CAP LLC BMW 0 5/8 04/20/22	DE000A1ZZ010	EUR	US	1 986 000	19 317
BMW US CAP LLC BMW 1 1/8 09/18/21	DE000A1Z6M12	EUR	US	4 864 000	48 738
BNP PARIBAS 3.75 2020 11 25	XS0562852375	EUR	FR	1 050 000	11 561
BNP PARIBAS 4.5 03/21/2011	XS0606704558	EUR	FR	87 000	1 032
BNP PARIBAS 5 01/15/2021 BKNT	US05567LT315	USD	FR	8 819 000	82 981
BNP PARIBAS BNP 0 1/2 06/01/22	XS1527753187	EUR	FR	1 750 000	16 865
BNP PARIBAS BNP 1 1/2 03/12/18	XS0872705057	EUR	FR	43 000	420
BNP PARIBAS BNP 1 5/8 02/23/26	XS1369250755	EUR	FR	2 500 000	25 304
BNP PARIBAS BNP 2 1/2 08/23/19	XS0819738492	EUR	FR	2 380 000	24 593
BNP PARIBAS BNP 2 1/4 01/13/21	XS1014704586	EUR	FR	3 000 000	31 240
BNP PARIBAS BNP 2 3/8 02/17/25	XS1190632999	EUR	FR	289 000	2 906
BNP PARIBAS BNP 2 7/8 09/26/23	XS0895249620	EUR	FR	60 000	665
BNP PARIBAS BNP 2 7/8 10/24/22	XS0847433561	EUR	FR	117 000	1 283
BNP PARIBAS BNP 4 1/8 01/14/22	XS0635033631	EUR	FR	277 000	3 172
BNP PARIBAS BNP 4 3/8 05/12/26	USF1R15XK516	USD	FR	1 459 000	12 742
BNP PARIBAS BNP 4.032 11/29/49	FR0012329845	EUR	FR	200 000	2 099
BOLIVIA GOVT BOLIVI 4 1/2 03/20/28	USP37878AC26	USD	BO	400 000	3 344
BOLIVIA GOVT BOLIVI 5.95 08/22/23	USP37878AB43	USD	BO	800 000	7 658
BONTES 18 ARGTES 15 1/2 10/17/26	ARARGE4502K0	ARS	AR	155 800 000	90 430
BONTES 18 ARGTES 16 10/17/23	ARARGE4502J2	ARS	AR	70 700 000	39 597
BONTES 18 ARGTES 18.2 10/03/21	ARARGE3202H4	ARS	AR	161 800 000	90 759
BOSTON PROP LP BXP 3.65 02/01/26	US10112RAX26	USD	US	3 002 000	26 051
BOSTON PROP LP BXP 3.85 02/01/23	US10112RAU86	USD	US	2 600 000	23 372
BOSTON SCIENTIFC BSX 2.65 10/01/18	US101137AM97	USD	US	1 800 000	15 397
BOSTON SCIENTIFC BSX 6 01/15/20	US101137AK32	USD	US	2 200 000	20 696
BP CAPITAL PLC BPLN 2 1/2 11/06/22	US05565QCB23	USD	GB	1 333 000	11 182
BP CAPITAL PLC BPLN 2.315 02/13/20	US05565QCX43	USD	GB	3 935 000	33 768
BP CAPITAL PLC BPLN 2.521 01/15/20	US05565QCT31	USD	GB	2 275 000	19 663
BP CAPITAL PLC BPLN 2.972 02/27/26	XS1040506898	EUR	GB	2 144 000	23 650
BP CAPITAL PLC BPLN 3.245 05/06/22	US05565QBZ00	USD	GB	3 975 000	34 647
BP CAPITAL PLC BPLN 3.723 11/28/28	US05565QDH83	USD	GB	1 418 000	12 298
BPCE 3.75 07/21/2010 EMTN	FR0010921544	EUR	FR	4 600 000	45 882
BPCE BPCEGP 2 1/2 07/15/19	US05578DAN21	USD	FR	4 033 000	34 712
BPCE BPCEGP 2 3/4 12/02/21	US05578DAW20	USD	FR	3 125 000	26 569
BPCE BPCEGP 3 3/8 12/02/26	US05578DAX03	USD	FR	1 500 000	12 809
BPCE BPCEGP 4 04/15/24	US05578DAG79	USD	FR	4 477 000	40 266
BPCE BPCEGP 4 1/2 03/15/25	US05578UAD63	USD	FR	2 737 000	24 031
BPCE BPCEGP 4 7/8 04/01/26	US05578JAE47	USD	FR	1 875 000	16 928
BPCE BPCEGP 5.15 07/21/24	US05578UAB08	USD	FR	1 400 000	12 911
BPCE BPCEGP 5.7 10/22/23	US05578UAA25	USD	FR	3 133 000	29 610
BPLN 3.561 11/01/21	US05565QBU13	USD	GB	2 200 000	19 499
BQ CENT TUNISIE BTUN 5 3/4 01/30/25	XS1175223699	USD	TN	800 000	6 639
BRAMBLES FINANCE BXBAN 2 3/8 06/12/24	XS1028952312	EUR	AU	2 700 000	28 028
BRAZIL (FED REP OF)-GLOBAL 5.875% 01/15/2019	US105756BQ28	USD	BR	1 800 000	16 464
BRAZIL (FED REP OF)-GLOBAL 8.25% 01/20/2034	US105756BB58	USD	BR	800 000	8 682
BRAZIL NTN-F BNTNF 10 01/01/19	BRSTNCNTF162	BRL	BR	20 078	54 399
BRAZIL NTN-F BNTNF 10 01/01/21	BRSTNCNTF0N5	BRL	BR	128 638	344 024
BRAZIL NTN-F BNTNF 10 01/01/23	BRSTNCNTF147	BRL	BR	98 905	261 425
BRAZIL NTN-F BNTNF 10 01/01/25	BRSTNCNTF170	BRL	BR	41 576	108 688
BRAZIL NTN-F BNTNF 10 01/01/27	BRSTNCNTF1P8	BRL	BR	55 800	144 961
BRAZIL REP OF BRAZIL 2 5/8 01/05/23	US105756BU30	USD	BR	1 400 000	11 097
BRAZIL REP OF BRAZIL 4 1/4 01/07/25	US105756BV13	USD	BR	1 400 000	11 847
BRAZIL REP OF BRAZIL 5 01/27/45	US105756BW95	USD	BR	1 600 000	12 095
BRAZIL REP OF BRAZIL 5 5/8 02/21/47	US105756BY51	USD	BR	700 000	5 758
BRAZIL REP OF BRAZIL 6 04/07/26	US105756BX78	USD	BR	5 000 000	46 088
BRAZIL-LTN BLTN 0 01/01/19	BRSTNCLTN764	BRL	BR	149 961	336 060
BRAZIL-LTN BLTN 0 01/01/20	BRSTNCLTN7B7	BRL	BR	4 500	9 126
BRAZIL-LTN BLTN 0 07/01/18	BRSTNCLTN756	BRL	BR	5 323	12 472
BRAZIL-LTN BLTN 0 07/01/19	BRSTNCLTN798	BRL	BR	124 144	265 310
BRISTOL-MYERS BMY 3 1/4 02/27/27	US110122BB30	USD	US	1 875 000	16 152
BRIT COLUMBIA BRCOL 2 1/4 06/02/26	US11070TAK43	USD	CA	10 000 000	82 019
BRIT SKY BROADCA BSY 1 1/2 09/15/21	XS1109741246	EUR	GB	2 912 000	29 349
BRIT SKY BROADCA BSY 2 1/2 09/15/26	XS1109741329	EUR	GB	5 091 000	53 520
BRIT SKY BROADCA SKYLN 2 7/8 11/24/20	XS1141970092	GBP	GB	4 924 000	57 720
BRITISH TEL PLC BRITEL 1 1/8 06/10/19	XS1075430741	EUR	GB	1 462 000	14 344
BRITISH TEL PLC BRITEL 6 3/8 06/23/37	XS0306772699	GBP	GB	1 250 000	20 405
BRITISH TELECOMM BRITEL 1 3/4 03/10/26	XS1377679961	EUR	GB	495 000	4 877
BROOKFIELD ASSET BAMACN 4.54 03/31/23	CA11257ZAC38	CAD	CA	2 674 000	19 088
BROOKFIELD ASSET BAMACN 4.82 01/28/26	CA11257ZAE93	CAD	CA	57 000	416
BTPS 5 03/01/22	IT0004759673	EUR	IT	15 000 000	174 263
BTPS BTPS 0.65 11/01/20	IT0005142143	EUR	IT	5 000 000	48 712
BTPS BTPS 0.95 03/15/23	IT0005172322	EUR	IT	10 000 000	95 515
BTPS BTPS 1.35 04/15/22	IT0005086886	EUR	IT	10 000 000	98 679
BTPS BTPS 1.45 09/15/22	IT0005135840	EUR	IT	7 000 000	69 182

BTPS BTPS 1.65 03/01/32	IT0005094088	EUR	IT	10 000 000	86 333
BTPS BTPS 2.15 12/15/21	IT0005028003	EUR	IT	15 000 000	153 681
BTPS BTPS 2.7 03/01/47	IT0005162828	EUR	IT	2 000 000	17 348
BTPS BTPS 2.8 03/01/67	IT0005217390	EUR	IT	7 000 000	56 793
BTPS BTPS 3 1/4 09/01/46	IT0005083057	EUR	IT	3 000 000	29 067
BTPS BTPS 4 3/4 09/01/28	IT0004889033	EUR	IT	3 000 000	36 150
BUCKEYE PARTNERS BPL 3.95 12/01/26	US118230AQ44	USD	US	1 500 000	12 581
BUNDESOBL-171 OBL 0 04/17/20	DE0001141711	EUR	DE	9 000 000	87 852
BUNGE LTD FIN CP BG 3 1/4 08/15/26	US120568AX84	USD	US	1 750 000	14 313
BURLINGTON NORTH BNSF 3 1/4 06/15/27	US12189LBA89	USD	US	1 250 000	10 867
BURLINGTON NORTH BNSF 3.4 09/01/24	US12189LAT89	USD	US	4 515 000	40 046
BURLINGTON NORTH BNSF 4 1/8 06/15/47	US12189LBB62	USD	US	1 875 000	16 819
BURLINGTON NORTH BNSF 4 3/8 09/01/42	US12189LAK70	USD	US	3 550 000	32 620
Baker Hughes Inc 2040-09-15	US057224A209	USD	US	118 000	1 150
CAISSE CENT DESJ CCDJ 2.795 11/19/18	CA12801ZCJ53	CAD	CA	7 839 000	51 942
CAISSE DES DEPOT CDCEPS 0.2 03/01/22	FR0013239985	EUR	FR	2 600 000	25 283
CAJA RURAL NAV CRUNAV 0 5/8 12/01/23	ES0415306051	EUR	ES	5 000 000	48 101
CAN HOUSING TRUS CANHOU 1 1/2 12/15/21	CA13509PFV00	CAD	CA	5 000 000	32 181
CAN HOUSING TRUS CANHOU 1 3/4 06/15/22	CA13509PGB37	CAD	CA	5 000 000	32 456
CAN HOUSING TRUS CANHOU 1.95 12/15/25	CA13509PFA62	CAD	CA	10 000 000	64 003
CAN HOUSING TRUS CANHOU 2.35 06/15/27	CA13509PFX65	CAD	CA	5 000 000	32 809
CAN HOUSING TRUS CANHOU 2.9 06/15/24	CA13509PEF68	CAD	CA	10 000 000	68 791
CAN IMPERIAL BK CM 1.7 10/09/18	CA13595Z4F03	CAD	CA	3 000 000	19 609
CAN IMPERIAL BK CM 1.9 04/26/21	CA13596ZBC82	CAD	CA	1 847 000	11 998
CANADA 5% 06/01/2037	CA135087XW98	CAD	CA	5 000 000	47 906
CANADA 5.75% 06/01/2029	CA135087WL43	CAD	CA	8 000 000	73 497
CANADA 5.75% 06/01/2033	CA135087XG49	CAD	CA	3 000 000	29 547
CANADA-GOV'T CAN 1 1/2 03/01/20	CA135087D929	CAD	CA	5 000 000	32 903
CANADA-GOV'T CAN 2 3/4 12/01/48	CA135087D358	CAD	CA	5 000 000	37 046
CANADIAN NATL RAILWAY 5.55 2019-03-01	US136375BT88	USD	CA	1 700 000	15 471
CANADIAN PAC RR CP 6 1/8 09/15/15	US13645RAX26	USD	CA	179 000	1 921
CANAL DE ISABEL CNGEST 1.68 02/26/25	ES0205061007	EUR	ES	700 000	6 855
CANHOU 2.65 3/15/2022	CA13509PDB63	CAD	CA	10 000 000	68 068
CAPITAL ONE FINL COF 3 3/4 03/09/27	US14040HBN44	USD	US	1 875 000	15 991
CAPITAL ONE FINL COF 4.2 10/29/25	US14040HBJ32	USD	US	472 000	4 042
CAPITAL ONE NA COF 2.95 07/23/21	US14042E3Y48	USD	US	4 000 000	34 418
CARDINAL HEALTH CAH 2.616 06/15/22	US14149YBF43	USD	US	2 514 000	21 258
CARGILL INC CARGIL 1 7/8 09/04/19	XS0823954580	EUR	US	2 480 000	25 112
CARNIVAL CORP CCL 3.95 10/15/20	US143658BA91	USD	US	3 200 000	28 759
CASINO GUICHARD COFP 2.33 02/07/25	FR0012369122	EUR	FR	600 000	6 113
CATERPILLAR FIN SERVICE CORP 7.15% 02/15/19	US14912L4E81	USD	US	1 400 000	13 104
CBS CORP CBS 2.9 01/15/27	US124857AR43	USD	US	1 750 000	14 170
CBS CORP CBS 3 1/2 01/15/25	US124857AP86	USD	US	278 000	2 407
CC HOLDINGS GS V CCI 3.849 04/15/23	US14987BAE39	USD	US	1 750 000	15 632
CELGENE CORP CELG 2 7/8 08/15/20	US151020AQ72	USD	US	7 412 000	64 589
CELGENE CORP CELG 3 7/8 08/15/25	US151020AS39	USD	US	5 590 000	49 996
CENTERPOINT HOUS CNP 4 1/2 04/01/44	US15189XAN84	USD	US	746 000	7 092
CENTRICA PLC CNALN 5 1/4 04/10/75	XS1216019585	GBP	GB	1 125 000	13 433
CHARTER COMM OPT CHTR 4.908 07/23/25	US161175AY09	USD	US	6 334 000	58 858
CHARTER COMM OPT CHTR 6.384 10/23/35	US161175AZ73	USD	US	5 000 000	50 587
CHEVRON CORP CVX 1.991 03/03/20	US166764BP47	USD	US	1 667 000	12 767
CHEVRON CORP CVX 2.498 03/03/22	US166764BN98	USD	US	1 750 000	15 015
CHEVRON CORP CVX 2.954 05/16/26	US166764BL33	USD	US	5 625 000	47 299
CHILE 3.875% 2020-08-05	US168863AV04	USD	CL	100 000	902
CHILE CHILE 5 1/2 08/05/20	US168863AU21	CLP	CL	1 128 500 000	15 563
CHINA DEV BK/HK SDBC 0 03/06/22	XS1573944870	USD	CN	3 000 000	25 312
CIE FIN FONCIER CFF 0 3/4 01/21/25	FR0012447696	EUR	FR	12 000 000	116 705
CIGNA CORP CI 3 1/4 04/15/25	US125509BU20	USD	US	185 000	1 575
CIGNA CORP CI 5 3/8 02/15/42	US125509BT56	USD	US	122 000	1 260
CISCO SYSTEMS CSCO 1.4 09/20/19	US17275RBG65	USD	US	2 148 000	18 050
CISCO SYSTEMS CSCO 1.85 09/20/21	US17275RBJ05	USD	US	10 000 000	83 762
CISCO SYSTEMS INC 5.5 2040 01 15	US17275RAF91	USD	US	402 000	4 320
CITIGROUP INC 6.125% 05/15/2018	US172967ES69	USD	US	7 670 000	67 550
CITIGROUP INC 6.8 06/25/38	XS0372391945	GBP	US	941 000	16 382
CITIGROUP INC 8.125 7/15/2039	US172967EW71	USD	US	2 310 000	30 512
CITIGROUP INC C 1 3/4 01/28/25	XS1173792059	EUR	US	6 000 000	60 262
CITIGROUP INC C 1 3/8 10/27/21	XS1128148845	EUR	US	3 103 000	31 217
CITIGROUP INC C 2.05 06/07/19	US172967KS95	USD	US	2 500 000	21 125
CITIGROUP INC C 2.35 08/02/21	US172967KV25	USD	US	4 375 000	36 915
CITIGROUP INC C 2.4 02/18/20	US172967JJ16	USD	US	5 000 000	42 774
CITIGROUP INC C 2.45 01/10/20	US172967LF65	USD	US	3 750 000	32 180
CITIGROUP INC C 2.65 10/26/20	US172967KB60	USD	US	6 750 000	57 736
CITIGROUP INC C 2.7 03/30/21	US172967KK69	USD	US	4 560 000	38 969
CITIGROUP INC C 3 3/4 06/16/24	US172967HT16	USD	US	2 792 000	24 359
CITIGROUP INC C 4 1/8 07/25/28	US172967KU42	USD	US	3 750 000	32 650
CITIGROUP INC C 4 3/4 05/18/46	US172967KR13	USD	US	2 500 000	22 229
CITIGROUP INC C 4.09 06/09/25	CA172967JS17	CAD	US	1 164 000	7 863
CITIGROUP INC C 4.3 11/20/26	US172967JC62	USD	US	582 000	5 072
CITIGROUP INC C 4.45 09/29/27	US172967KA87	USD	US	2 370 000	21 000
CITIGROUP INC C 4.6 03/09/26	US172967KJ96	USD	US	3 750 000	33 616
CITIGROUP INC C 4.65 07/30/45	US172967JU60	USD	US	929 000	8 682
CITIGROUP INC C 5 1/2 09/13/25	US172967HB08	USD	US	6 200 000	59 062
CITIGROUP INC-GLOBAL 6% 08/15/2017	US172967EH05	USD	US	3 945 000	34 185
CLOVERIE PLC SRENVX 4 1/2 09/11/44	XS1108784510	USD	IE	1 250 000	11 203
CMCSA 4 3/8 04/01/21	US63946BAE02	USD	US	2 945 000	27 046
CME GROUP INC CME 3 09/15/22	US12572QAE52	USD	US	4 700 000	40 973
CNA FINANCIAL CNAFNL 3.95 05/15/24	US126117AS92	USD	US	4 850 000	42 624
COCA-COLA CO/THE KO 1 1/8 03/09/27	XS1197833053	EUR	US	844 000	8 082
COCA-COLA CO/THE KO 1 10/02/28	CH0297974898	CHF	US	1 440 000	13 532

COCA-COLA CO/THE KO 1.1 09/02/36	XS1485643610	EUR	US	4 768 000	40 942
COCA-COLA CO/THE KO 1.55 09/01/21	US191216BY55	USD	US	2 500 000	20 784
COCA-COLA CO/THE KO 1.65 11/01/18	US191216BF66	USD	US	1 910 000	16 193
COCA-COLA CO/THE KO 2 1/4 09/01/26	US191216BZ21	USD	US	2 500 000	20 130
COCA-COLA CO/THE KO 2 7/8 10/27/25	US191216BS87	USD	US	12 184 000	103 836
COCA-COLA CO/THE KO 2.55 06/01/26	US191216BW99	USD	US	657 000	5 388
CODELCO INC CDEL 3 3/4 11/04/20	USP3143NAM67	USD	CL	4 920 000	43 625
CODELCO INC CDEL 4 1/4 07/17/42	USP3143NAQ71	USD	CL	3 500 000	29 138
COFIROUTE 5% 05/24/2021	FR0010327007	EUR	FR	200 000	2 279
COLOM 4 3/8 07/12/21	US195325BN40	USD	CO	600 000	5 493
COLOMBIA REP OF 6.125 10/20/2041	US195325BM66	USD	CO	1 500 000	14 930
COLOMBIA REP OF 7.375 01/13/2019	US195325BL83	USD	CO	1 200 000	11 244
COLOMBIA REP OF COLOM 4 02/26/24	US195325BQ70	USD	CO	700 000	6 207
COLOMBIA REP OF COLOM 4 1/2 01/28/26	US195325CX13	USD	CO	4 100 000	37 486
COLOMBIA REP OF COLOM 5 06/15/45	US195325CU73	USD	CO	900 000	7 654
COLOMBIA REP OF COLOM 5 5/8 02/26/44	US195325BR53	USD	CO	2 750 000	25 790
COLOMBIA TES COLTES 10 07/24/24	COL17CT02385	COP	CO	30 551 700 000	110 596
COLOMBIA TES COLTES 11 07/24/20	COL17CT02302	COP	CO	50 061 700 000	173 229
COLOMBIA TES COLTES 5 11/21/18	COL17CT02922	COP	CO	18 965 100 000	54 095
COLOMBIA TES COLTES 6 04/28/28	COL17CT02914	COP	CO	17 692 700 000	47 050
COLOMBIA TES COLTES 7 05/04/22	COL17CT02864	COP	CO	66 132 600 000	192 936
COLOMBIA TES COLTES 7 06/30/32	COL17CT03490	COP	CO	2 310 000 000	6 389
COLOMBIA TES COLTES 7 09/11/19	COL17CT03011	COP	CO	21 068 600 000	63 460
COLOMBIA TES COLTES 7 1/2 08/26/26	COL17CT02625	COP	CO	65 034 800 000	203 215
COLOMBIA TES COLTES 7 3/4 09/18/30	COL17CT03342	COP	CO	50 022 100 000	158 232
COLUMBIA PIPELIN CPGX 4 1/2 06/01/25	US198280AF63	USD	US	3 100 000	27 936
COM BK AUSTRALIA CBAAU 1 5/8 02/04/19	XS0881511868	EUR	AU	1 214 000	12 055
COM FED ELECTRIC 4.875 05/26/2021	USP30179AJ79	USD	MX	2 240 000	20 256
COMCAST CORP CMCSA 1 5/8 01/15/22	US20030NBV29	USD	US	1 750 000	14 448
COMCAST CORP CMCSA 3 3/8 08/15/25	US20030NBN03	USD	US	3 750 000	32 872
COMCAST CORP CMCSA 3.2 07/15/36	US20030NB772	USD	US	5 158 000	41 246
COMCAST CORP CMCSA 3.3 02/01/27	US20030NBY67	USD	US	3 125 000	27 134
COMCAST CORP CMCSA 3.4 07/15/46	US20030NBU46	USD	US	4 897 000	38 207
COMCAST CORP CMCSA 4 1/4 01/15/33	US20030NBH35	USD	US	5 645 000	51 559
COMCAST CORP CMCSA 4.2 08/15/34	US20030NBM20	USD	US	531 000	4 815
COMCAST CORP CMCSA 4.65 07/15/42	US20030NBE04	USD	US	72 000	678
COMCAST CORP CMCSA 5.65 06/15/35	US20030NAF87	USD	US	322 000	3 331
COMCAST CORP CMCSA 5.7 07/01/19	US20030NAZ42	USD	US	3 000 000	27 945
COMCAST CORPORATION 6.4% 3/1/2040	US20030NBB64	USD	US	2 100 000	24 181
COMMERZBANK AG 4 09/16/2020 EMTN	DE000CZ302M3	EUR	DE	17 000	188
COMMERZBANK AG CMZB 0 1/2 04/03/18	DE000CZ40KN6	EUR	DE	414 000	4 006
COMMONW BK AU NY CBAAU 2.4 11/02/20	US20271RAM25	USD	AU	622 000	5 282
COMMONWEALTH BANK AUSTRALIA 5.5 08/06/19	XS0443708242	EUR	AU	182 000	2 028
COMUNIDAD MADRID MADRID 1.826 04/30/25	ES0000101651	EUR	ES	15 000 000	149 661
COM EDISON CO OF NY 5.5 20391201	US209111EY58	USD	US	1 850 000	19 166
CONSTELLAT ENER EXC 5.15 12/01/20	US210371AL43	USD	US	4 900 000	44 598
CONSTELLATION BR STZ 3.7 12/06/26	US21036PAQ19	USD	US	1 500 000	12 921
CONTINENTAL RES CLR 5 09/15/22	US212015AH47	USD	US	1 173 000	9 852
CONTINENTAL RESO CLR 4.9 06/01/44	US212015AQ46	USD	US	4 064 000	28 890
COOPERATIEVE RAB RABOBK 0 1/8 10/11/21	XS1502438820	EUR	NL	2 000 000	19 149
COOPERATIEVE RAB RABOBK 1 1/4 03/23/26	XS1382784509	EUR	NL	1 111 000	10 888
CORP ANDINA FOM CAF 1 11/10/20	XS1317969944	EUR	SN	8 000 000	79 222
CORP ANDINA FOM CAF 2 1/8 09/27/21	US219868BX31	USD	SN	10 000 000	84 255
COSTA RICA GOVT COSTAR 4 1/4 01/26/23	USP3699PGB78	USD	CR	3 920 000	32 797
COSTA RICA GOVT COSTAR 5 5/8 04/30/43	USP3699PGF82	USD	CR	200 000	1 530
COSTA RICA GOVT COSTAR 7.158 03/12/45	USP3699PGJ05	USD	CR	600 000	5 422
COUNCIL OF EUROP COE 0 1/8 04/10/24	XS1594302868	EUR	SN	10 000 000	95 043
COUNCIL OF EUROP COE 0 3/8 06/08/26	XS1429037929	EUR	SN	15 000 000	140 874
COVENTRY BDG SOC COVBS 2 1/4 12/04/17	XS0860567477	EUR	GB	5 108 000	50 293
COVENTRY HEALTH AET 5.45 06/15/21	US222862AJ30	USD	US	2 300 000	21 422
COX COMMUN INC COXENT 4.7 12/15/42	USU22018AK86	USD	US	1 333 000	10 264
COX COMMUN INC COXENT 6 1/4 06/01/18	USU22018AG74	USD	US	2 500 000	21 969
COX COMMUN INC COXENT 8 3/8 03/01/39	USU22018AM43	USD	US	73 000	832
CPPIB CAPITAL CPPIBC 0 3/8 06/20/24	XS1633248148	EUR	CA	8 000 000	75 965
CRDT AGR ASSR ACAFP 4 1/2 10/31/49	FR0012222297	EUR	FR	400 000	4 276
CRDT AGR ASSR ACAFP 4 1/4 01/29/49	FR0012444750	EUR	FR	2 000 000	20 918
CRED AGRICOLE SA ACAFP 2 5/8 03/17/27	XS1204154410	EUR	FR	2 185 000	22 114
CRED AGRICOLE SA ACAFP 3 7/8 02/13/19	XS0746002392	EUR	FR	6 700 000	69 480
CRED SUIS GP FUN CS 1 04/14/23	CH0278341224	CHF	GG	400 000	3 594
CRED SUIS GP FUN CS 1 1/4 04/14/22	XS1218287230	EUR	GG	5 001 000	49 249
CRED SUIS GP FUN CS 3 3/4 03/26/25	US225433AC55	USD	GG	5 050 000	43 410
CRED SUIS GP FUN CS 3.45 04/16/21	US225433AM38	USD	GG	1 715 000	14 944
CRED SUIS NY CS 3 10/29/21	US22546QAR83	USD	CH	2 030 000	17 537
CRED SUIS NY CS 3 5/8 09/09/24	US22546QAP28	USD	CH	17 958 000	157 876
CRED SUIS SYDNEY CS 4 07/16/19	AU3CB0222511	AUD	CH	510 000	3 439
CREDIT AGRICOLE ACAFP 0 7/8 01/19/22	XS1169630602	EUR	FR	1 900 000	18 717
CREDIT AGRICOLE ACAFP 1 1/4 04/14/26	XS1395021089	EUR	FR	3 000 000	29 147
CREDIT AGRICOLE ACAFP 2 1/2 04/15/19	US22532MAL63	USD	FR	2 500 000	21 382
CREDIT SUISSE FIRST BOSTON 4.75 08/05/2019	XS0444030646	EUR	CH	4 179 000	45 845
CREDIT SUISSE LD CS 1 06/07/23	XS1428769738	EUR	CH	3 000 000	29 311
CREDIT SUISSE LD CS 1 1/2 04/10/26	XS1392459381	EUR	CH	5 061 000	50 685
CREDIT SUISSE LD CS 1 1/8 09/15/20	XS1291175161	EUR	CH	10 007 000	99 873
CREDIT SUISSE LD CS 1 3/8 01/31/22	XS1115479559	EUR	CH	12 633 000	127 226
CREDIT SUISSE NEW YORK 4.375 2020-08-05	US22546QAF46	USD	CH	3 000 000	27 291
CRH AMERICA INC CRHID 3 7/8 05/18/25	USU1302DAA91	USD	US	1 600 000	14 095
CRH FINANCE CRHID 3 1/8 04/03/23	XS0909369489	EUR	IE	1 750 000	19 135
CROATIA 6.375 03/24/2011 REGS	XS0607904264	USD	HR	6 030 000	57 320
CSX CORP CSX 3.35 11/01/25	US126408HD82	USD	US	4 500 000	39 128
CSX CORP CSX 3.4 08/01/24	US126408HB27	USD	US	421 000	3 715

CSX CORP CSX 4.1 03/15/44	US126408GY39	USD	US	6 300 000	55 074
CSX CORP CSX 5 1/2 04/15/41	US126408GU17	USD	US	3 650 000	37 548
CU INC CUCN 4.085 09/02/44	CA12657ZBE21	CAD	CA	742 000	5 421
CVS HEALTH CORP CVS 2 1/8 06/01/21	US126650CT50	USD	US	4 375 000	36 553
CVS HEALTH CORP CVS 2 7/8 06/01/26	US126650CU24	USD	US	3 393 000	27 792
CVS HEALTH CORP CVS 2.8 07/20/20	US126650CJ78	USD	US	6 875 000	59 759
CVS HEALTH CORP CVS 3 1/2 07/20/22	US126650CK42	USD	US	4 927 000	43 798
CVS HEALTH CORP CVS 3 7/8 07/20/25	US126650CL25	USD	US	15 000 000	134 003
CVS HEALTH CORP CVS 5 1/8 07/20/45	US126650CN80	USD	US	283 000	2 792
CZECH REPUBLIC CZGB 0.95 05/15/30	CZ0001004477	CZK	CZ	39 500 000	14 152
CZECH REPUBLIC CZGB 1 1/2 10/29/19	CZ0001003834	CZK	CZ	295 200 000	114 247
CZECH REPUBLIC CZGB 2 1/2 08/25/28	CZ0001003859	CZK	CZ	143 900 000	62 069
CZECH REPUBLIC CZGB 2.4 09/17/25	CZ0001004253	CZK	CZ	240 000 000	102 010
CZECH REPUBLIC CZGB 4.7 09/12/22	CZ0001001945	CZK	CZ	40 300 000	19 005
CZECH REPUBLIC CZGB 5.7 05/25/24	CZ0001002547	CZK	CZ	174 200 000	88 327
DAIMLER AG DAIGR 0 1/4 05/11/20	DE000A169NA6	EUR	DE	3 000 000	28 927
DAIMLER AG DAIGR 0 3/4 05/11/23	DE000A169NB4	EUR	DE	1 875 000	18 180
DAIMLER AG DAIGR 0 7/8 01/12/21	DE000A169G07	EUR	DE	2 500 000	24 650
DAIMLER AG DAIGR 0.85 02/28/25	DE000A2DADM7	EUR	DE	3 000 000	28 610
DAIMLER AG DAIGR 1 1/2 03/09/26	DE000A2AAL31	EUR	DE	2 500 000	24 905
DAIMLER AG DAIGR 1 3/8 05/11/28	DE000A169NC2	EUR	DE	5 632 000	53 946
DAIMLER AG DAIGR 1.4 01/12/24	DE000A169G15	EUR	DE	2 497 000	25 164
DAIMLER AG DAIGR 2 04/07/20	DE000A1TNK86	EUR	DE	3 750 000	38 071
DAIMLER AG DAIGR 2 1/4 01/24/22	DE000A1R04X6	EUR	DE	4 000 000	42 163
DAIMLER CANADA DAIGR 1.91 07/08/21	CA23384NAV97	CAD	CA	2 500 000	16 201
DAIMLER FINANCE DAIGR 1 3/8 08/01/17	USU2339CBL10	USD	US	10 350 000	87 786
DAIMLERCHRYSLER 8.5% 01/18/2031	US233835AQ08	USD	DE	92 000	1 199
DANONE BNFP 0.167 11/03/20	FR0013216892	EUR	FR	2 500 000	24 018
DANONE BNFP 0.709 11/03/24	FR0013216918	EUR	FR	1 900 000	18 160
DBS BANK LTD DBSSP 3.1 02/14/23	SG6W11984344	SGD	SG	750 000	4 690
DCP MIDSTREAM OP DPM 3 7/8 03/15/23	US23311VAD91	USD	US	200 000	1 633
DEERE CO DE 4 3/8 10/16/19	US244199BC83	USD	US	653 000	5 864
DEERE CO DE 5 3/8 10/16/29	US244199BD66	USD	US	158 000	1 627
DELTA LLOYD LEVE DLNA 9 08/29/42	XS0821168423	EUR	NL	713 000	9 566
DENMARK (KINGDOM OF) 4.5% 11/15/39	DK000992320	DKK	DK	5 000 000	10 921
DENMARK - BULLET DGB 0 1/2 11/15/27	DK0009923567	DKK	DK	10 000 000	12 754
DENMARK - BULLET DGB 1 1/2 11/15/23	DK0009923054	DKK	DK	20 000 000	28 400
DENMARK - BULLET DGB 1 3/4 11/15/25	DK0009923138	DKK	DK	40 000 000	58 154
DEUTSCH BAHN FIN DBHNGR 0 7/8 07/11/31	XS1441837546	EUR	NL	8 000 000	71 393
DEUTSCH BAHN FIN DBHNGR 1 5/8 11/06/30	XS1316420089	EUR	NL	10 000 000	98 800
DEUTSCHE ANN FIN ANNGR 4 12/29/49	XS1117300837	EUR	NL	2 200 000	23 235
DEUTSCHE ANN FIN DAIGAG 2 1/8 07/09/22	DE000A12LUN1	EUR	NL	800 000	8 375
DEUTSCHE ANN FIN DAIGAG 3.2 10/02/17	USN8172PAC88	USD	NL	1 000 000	8 522
DEUTSCHE BANK AG DB 1 1/8 03/17/25	DE000DB7XJP9	EUR	DE	9 000 000	85 544
DEUTSCHE BANK AG DB 2 3/4 02/17/25	DE000DB7XJJ2	EUR	DE	1 519 000	14 606
DEUTSCHE BANK AG DB 2.85 05/10/19	US25152R5D13	USD	DE	640 000	5 477
DEUTSCHE BANK AG DB 4 1/2 04/01/25	US251525AP63	USD	DE	1 664 000	14 134
DEUTSCHE BANK AG DB 4 1/4 10/14/21	US251541AQ13	USD	DE	2 743 000	24 470
DEUTSCHE BOERSE DBOERS 2 3/4 02/05/41	DE000A161W62	EUR	DE	1 500 000	15 426
DEUTSCHE KREDIT DKRED 0 5/8 06/08/21	DE000GRN0008	EUR	DE	3 000 000	29 156
DEUTSCHE TEL FIN DT 0 3/8 10/30/21	XS1557095459	EUR	NL	2 500 000	24 052
DEUTSCHE TEL FIN DT 1 3/8 01/30/27	XS1557095616	EUR	NL	3 000 000	28 999
DEUTSCHE TEL FIN DT-4.875 3/42	USN27915AB85	USD	NL	3 300 000	31 133
DEUTSCHLAND REP 3.25% 2042-07-04	DE0001135432	EUR	DE	3 000 000	42 869
DEUTSCHLAND REP DBR 0 1/2 02/15/25	DE0001102374	EUR	DE	10 000 000	98 816
DEUTSCHLAND REP DBR 0 1/2 02/15/26	DE0001102390	EUR	DE	10 000 000	97 907
DEUTSCHLAND REP DBR 0 1/4 02/15/27	DE0001102416	EUR	DE	10 000 000	94 305
DEUTSCHLAND REP DBR 2 1/2 07/04/44	DE0001135481	EUR	DE	5 000 000	63 407
DEV BANK JAPAN DBJJP 2 10/19/21	XS1505655537	USD	JP	10 000 000	82 670
DEXIA CRED SA NY DEXGRP 1 7/8 01/29/20	US25215DAP42	USD	FR	15 000 000	126 674
DIAGEO CAP PLC DGELN 3 7/8 04/29/43	US25243YAV11	USD	GB	159 000	1 360
DIAGEO INV CORP DGELN 4 1/4 05/11/42	US25245BA552	USD	GB	1 303 000	11 725
DIAMOND 1 FIN/DI DELL 8.1 07/15/36	USU2526DAE95	USD	US	4 397 000	47 728
DIAMOND 1 FIN/DI DELL 8.35 07/15/46	USU2526DAF60	USD	US	1 107 000	12 437
DIAMOND OFFSHORE DO 5.7 10/15/39	US25271CAL63	USD	US	104 000	659
DISCOVER BANK 7 04/15/2020	US25466AAB70	USD	US	3 500 000	33 138
DISCOVERY COMMUN DISCA 4 7/8 04/01/43	US25470DAJ81	USD	US	5 700 000	45 441
DNB BANK ASA DNBNO 3 09/26/23	XS0974373515	EUR	NO	3 607 000	36 619
DNB BOLIGKREDDIT DNBNO 1.65 02/16/22	NO0010730799	NOK	NO	25 000 000	25 192
DNB NOR BANK ASA 3.875% 2020 06 29	XS0522030310	EUR	NO	292 000	3 123
DNB NOR BANK ASA 4.375 02/24/2021 EMTN	XS0595092098	EUR	NO	1 735 000	19 420
DNB NOR BOLIGKRE DNBNO 5 1/2 05/15/19	NO0010430143	NOK	NO	35 000 000	38 312
DOLLAR GENERAL DG 3 1/4 04/15/23	US256677AC97	USD	US	2 900 000	25 073
DOLLAR GENERAL DG 3 7/8 04/15/27	US256677AE53	USD	US	1 500 000	13 080
DOMINICAN REPUB DOMREP 5 7/8 04/18/24	USP3579EAS65	USD	DO	5 460 000	49 242
DOMINICAN REPUB DOMREP 6 7/8 01/29/26	USP3579EBK21	USD	DO	5 100 000	49 150
DOMINICAN REPUB DOMREP 6.85 01/27/45	USP3579EBE60	USD	DO	1 900 000	17 554
DOMINICAN REPUB DOMREP 7.45 04/30/44	USP3579EAY34	USD	DO	2 300 000	22 381
DOW CHEMICAL 7.375% 11/01/2029	US260543B110	USD	US	190 000	2 171
DOW CHEMICAL CO 4.25 2020 11 15	US260543CC57	USD	US	3 814 000	34 304
DOW CHEMICAL CO DOW 4 1/4 10/01/34	US260543CK73	USD	US	3 083 000	27 150
DUKE ENERGY CAR DUK 3.9 06/15/21	US26442CAK09	USD	US	5 300 000	47 454
DUKE ENERGY CAR DUK 4 09/30/42	US26442CAN48	USD	US	8 000	70
DUKE ENERGY CAR DUK 4 1/4 12/15/41	US26442CAM64	USD	US	65 000	587
DUKE ENERGY CAR DUK 5.3 02/15/40	US26442CAH79	USD	US	4 050 000	42 592
DUKE ENERGY COR DUK 2.65 09/01/26	US26441CAS44	USD	US	2 740 000	22 170
DUKE ENERGY COR DUK 3 3/4 09/01/46	US26441CAT27	USD	US	1 313 000	10 665
DUKE ENERGY CORP DUK 3 3/4 04/15/24	US26441CAN56	USD	US	1 846 000	16 379
DUKE ENERGY CORP DUK 3.05 08/15/22	US26441CAJ45	USD	US	7 550 000	65 672

DUKE ENERGY CORP DUK 3.55 09/15/21	US26441CAF23	USD	US	1 166 000	10 344
E.ON AG 5.875% 10/30/2037	XS0327443627	GBP	DE	2 800 000	44 634
E.ON AG 6.75 01/27/2039	XS0408958683	GBP	DE	1 950 000	33 766
E.ON INT FIN 5.8 04/30/2018	USN3033QAT96	USD	NL	400 000	3 508
E.ON INTL FIN BV EOANGR 6.65 04/30/38	USN3033QAU69	USD	NL	24 000	259
EATON CORP ETN 4 11/02/32	US278062AD69	USD	US	929 000	8 174
EATON CORP ETN 4.15 11/02/42	US278062AE43	USD	US	1 057 000	9 214
EBAY INC EBAY 2.2 08/01/19	US278642AH64	USD	US	75 000	641
EDENRED EDENFP 1 3/8 03/10/25	FR0012599892	EUR	FR	100 000	958
EDF NRG NET EPN UKPONE 4 3/4 09/30/21	XS0686172601	GBP	GB	3 600 000	46 421
EDP FINANCE BV ELEPOR 2 5/8 01/18/22	XS1111324700	EUR	NL	10 662 000	111 806
EFSF EFSF 1 1/4 05/24/33	EU000A1G0DT0	EUR	LU	10 000 000	94 523
EFSF EFSF 2 3/4 12/03/29	EU000A1G0BL1	EUR	SN	15 000 000	175 348
EIKA BOLIGKREDIT EIKBOL 0 5/8 10/28/21	XS1312011684	EUR	NO	15 000 000	147 848
EL PASO PIPELINE EPB 4.3 05/01/24	US28370TAG40	USD	US	3 606 000	31 677
EL PASO PIPELINE EPB 5 10/01/21	US28370TAE91	USD	US	2 000 000	18 373
EL PASO PIPELINE EPB 6 1/2 04/01/20	US28370TAA79	USD	US	3 876 000	36 512
EL SALVADOR REP ELSALV 5 7/8 01/30/25	USP01012AS54	USD	SV	200 000	1 557
EL SALVADOR REP ELSALV 6 3/8 01/18/27	USP01012AT38	USD	SV	12 700 000	99 614
EL SALVADOR REP ELSALV 7 3/8 12/01/19	USP01012AQ98	USD	SV	1 400 000	12 011
EL SALVADOR REP ELSALV 7.65 06/15/35	USP01012AN67	USD	SV	2 090 000	16 583
EL SALVADOR REP ELSALV 8 5/8 02/28/29	USP01012BX31	USD	SV	5 500 000	49 544
ELI LILLY CO LLY 1 5/8 06/02/26	XS1240751062	EUR	US	1 674 000	16 792
ELI LILLY CO LLY 2 3/4 06/01/25	US532457BH00	USD	US	3 206 000	26 962
EMBARQ CORP 7.995% 06/01/2036	US29078EAA38	USD	US	41 000	348
ENABLE MIDSTRM ENBL 4.4 03/15/27	US292480AK65	USD	US	3 500 000	30 117
ENAGAS FIN SA ENGSM 1 1/4 02/06/25	XS1177459531	EUR	ES	6 200 000	60 940
ENBRIDGE INC ENBCN 4 1/4 12/01/26	US29250NAL91	USD	CA	3 750 000	33 081
ENBRIDGE INC ENBCN 4.24 08/27/42	CA29251ZBB28	CAD	CA	70 000	445
ENBRIDGE INC ENBCN 4.57 03/11/44	CA29251ZBG15	CAD	CA	517 000	3 439
ENBRIDGE INC ENBCN 5 1/2 12/01/46	US29250NAM74	USD	CA	1 875 000	17 972
ENBRIDGE PIPE LN ENBPIP 3.45 09/29/25	CA29250ZAT53	CAD	CA	1 500 000	10 241
ENCANA CORP ECACN 6 1/2 08/15/34	US292505AD65	USD	CA	50 000	492
ENCANA CORP ECACN 6 5/8 08/15/37	US292505AE49	USD	CA	54 000	541
ENEL (ENTNZEENEL) ENELIM 5 3/4 06/22/37	XS0306647792	GBP	IT	846 000	12 484
ENEL FIN INTL NV ENELIM 1.966 01/27/25	XS1176079843	EUR	NL	9 000 000	92 461
ENEL FIN INTL NV ENELIM 6 10/07/39	USL2967VED30	USD	NL	342 000	3 496
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	32 691
ENERGY TRAN PTNR ETP 4 3/4 01/15/26	US29273RBG39	USD	US	4 999 000	44 856
ENERGY TRAN PTNR ETP 4.05 03/15/25	US29273RBD08	USD	US	3 514 000	30 023
ENERGY TRAN PTNR ETP 4.2 04/15/27	US29273RBK41	USD	US	1 500 000	12 868
ENERGY TRAN PTNR ETP 5.2 02/01/22	US29273RAQ20	USD	US	2 050 000	18 975
ENERGY TRAN PTNR ETP 6 1/2 02/01/42	US29273RAR03	USD	US	489 000	4 716
ENERGY TRAN PTNR ETP 6 1/8 12/15/45	US29273RBJ77	USD	US	921 000	8 466
ENTE NAZIONALE PER LENERGI 5.625% 2027-06-21	XS0306646042	EUR	IT	2 366 000	31 171
ENTERPRISE PRODU EPD 3.35 03/15/23	US29379VAZ67	USD	US	2 200 000	19 236
ENTERPRISE PRODU EPD 3.95 02/15/27	US29379VBL62	USD	US	552 000	4 898
ENTERPRISE PRODU EPD 4.9 05/15/46	US29379VBJ17	USD	US	1 618 000	14 793
ERSTE GROUP ERSTBK 5 1/2 05/26/25	XS1143333109	USD	AT	1 200 000	10 798
ESKOM 5.75 01/26/2021 REGS	XS0579851949	USD	ZA	6 280 000	54 881
ESKOM HOLDINGS ESKOM 6 3/4 08/06/23	XS0958072240	USD	ZA	3 450 000	30 438
ESKOM HOLDINGS ESKOM 7 1/8 02/11/25	XS1187065443	USD	ZA	400 000	3 532
ESM ESM 1.8 11/02/46	EU000A1299A1	EUR	SN	8 000 000	81 504
ESTEE LAUDER CO EL 4.15 03/15/47	US29736RAK68	USD	US	1 250 000	11 223
ETHIOPIA ETHOPI 6 5/8 12/11/24	XS1151974877	USD	ET	800 000	6 687
EURO BK RECONDV EBRD 1 5/8 04/10/18	US29874QCN25	USD	SN	30 000 000	254 170
EUROFIMA EUROF 1 3/4 05/29/20	XS1239048777	USD	SN	25 000 000	210 616
EUROGRID GMBH EUROGR 3 7/8 10/22/20	XS0551935769	EUR	DE	1 750 000	19 224
EUROPEAN INVESTMENT BANK-GLOBA 3% 4/23/2019	XS0773059042	SEK	SN	300 000 000	318 742
EUROPEAN INVESTMENT BANK-GLOBA 4.875% 02/15/2036	US298785DV50	USD	SN	15 000 000	165 041
EUROPEAN INVT BK EIB 0 1/2 07/19/22	XS1551293019	SEK	SN	75 000 000	74 951
EUROPEAN INVT BK EIB 1 1/2 03/02/27	XS1572225262	SEK	SN	100 000 000	101 161
EUROPEAN INVT BK EIB 1 1/4 05/12/25	XS1171476143	SEK	SN	100 000 000	101 342
EUROPEAN INVT BK EIB 1 1/4 11/05/20	XS1314336204	CAD	SN	1 622 000	10 420
EUROPEAN INVT BK EIB 1 1/4 11/13/26	XS1107718279	EUR	SN	15 000 000	154 800
EUROPEAN INVT BK EIB 1 1/8 09/16/21	XS1490971634	CAD	SN	2 000 000	12 702
EUROPEAN INVT BK EIB 1 3/4 11/12/26	XS1347679448	SEK	SN	99 000 000	103 740
EUROPEAN INVT BK EIB 1 3/8 09/15/21	US298785HF64	USD	SN	20 000 000	165 192
EUROPEAN INVT BK EIB 2 1/2 04/15/21	US298785GL42	USD	SN	10 000 000	86 564
EUROPEAN INVT BK EIB 2 1/4 03/07/20	XS1051861851	GBP	SN	11 500 000	132 235
EUROPEAN INVT BK EIB 2 1/8 04/13/26	US298785HD17	USD	SN	10 000 000	82 603
EUROPEAN INVT BK EIB 2 3/4 11/13/23	XS0852107266	SEK	SN	100 000 000	113 605
EUROPEAN INVT BK EIB 2 3/8 05/24/27	US298785HM16	USD	SN	6 000 000	50 133
EVERYTH EVERYWH EVEVRV 3 1/4 08/03/18	XS0811603090	EUR	GB	1 600 000	16 379
EVONIK FIN BV EVKGR 0 3/8 09/07/24	DE000A185QA5	EUR	NL	3 000	28
EX-IM BK OF IN EXIMBK 2 3/4 04/01/20	XS1209864229	USD	IN	3 000 000	25 444
EXELON CORP EXC 3.95 06/15/25	US30161NAN12	USD	US	2 917 000	25 517
EXELON CORP EXC 5 5/8 06/15/35	US30161NAC56	USD	US	39 000	388
EXELON GENERATIO EXC 6 1/4 10/01/39	US30161MAG87	USD	US	2 250 000	20 787
EXP-IMP BK KOREA EIBKOR 1 3/4 02/27/18	US302154BG39	USD	KR	8 000 000	67 870
EXPORT DEV CAN EDC 1 1/4 12/10/18	US30216BFY39	USD	CA	11 250 000	94 621
EXPORT DEV CAN EDC 1 5/8 06/01/20	US30216BGU08	USD	CA	5 000 000	42 123
EXPRESS SCRIPTS ESRX 4 3/4 11/15/21	US30219GAE89	USD	US	1 000 000	9 171
EXPRESS SCRIPTS ESRX 4.8 07/15/46	US30219GAP37	USD	US	2 830 000	24 924
FANNIE MAE FNMA 2 5/8 09/06/24	US3135G0ZR78	USD	US	10 000 000	87 208
FCA CAPITAL IRE FGACAP 1 3/8 04/17/20	XS1220057472	EUR	IE	5 000 000	49 387
FCE BANK PLC F 0.869 09/13/21	XS1548776498	EUR	GB	1 875 000	18 091
FCE BANK PLC F 1 7/8 04/18/19	XS1035001921	EUR	GB	1 625 000	16 193



FCE BANK PLC F 1.134 02/10/22	XS1186131717	EUR	GB	1 625 000	15 842
FCE BANK PLC F 1.615 05/11/23	XS1409362784	EUR	GB	2 369 000	23 239
FEDEX CORP FDX 3.2 02/01/25	US31428XBC92	USD	US	174 000	1 505
FEDEX CORP FDX 3.9 02/01/35	US31428XBA37	USD	US	66 000	564
FEDEX CORP FDX 4 3/4 11/15/45	US31428XBE58	USD	US	3 125 000	28 741
FEDEX CORP FDX 5.1 01/15/44	US31428XAW65	USD	US	833 000	7 978
FGA CAPITAL IRE FGACAP 2 10/23/19	XS1111858756	EUR	IE	2 950 000	29 865
FIDELITY NATIONA FIS 3 1/2 04/15/23	US31620MAK27	USD	US	3 700 000	32 467
FINLAND REP OF FINL 1 1/8 12/07/17	XS0951466860	GBP	FI	5 500 000	60 839
FINLAND REP OF FINL 1 3/4 09/10/19	XS1107498724	USD	FI	17 000 000	144 759
FINNISH GOV'T RFGB 0 1/2 04/15/26	FI4000197959	EUR	FI	3 000 000	28 879
FLORIDA PWR LT NEE 4.05 06/01/42	US341081FG72	USD	US	3 300 000	29 265
FMS WERTMANAGE FMSWER 0 3/8 04/29/30	DE000A14J2Q6	EUR	DE	5 000 000	44 105
FMS WERTMANAGE FMSWER 1 5/8 11/20/18	US30254WAD11	USD	DE	11 000 000	93 129
FORD CRED CANADA F 2.58 05/10/21	CA34527ABR01	CAD	CA	994 000	6 465
FORD CRED CANADA F 2.923 09/16/20	CA34527ABN96	CAD	CA	1 493 000	9 917
FORD CRED CANADA F 3.14 06/14/19	CA34527ABQ28	CAD	CA	3 251 000	21 552
FORD CRED CANADA F 3.7 08/02/18	CA34527ABD15	CAD	US	1 251 000	8 405
FORD MOTOR 7.45% 07/16/2031	US345370CA64	USD	US	3 808 000	41 594
FORD MOTOR CO F 4.346 12/08/26	US345370CR99	USD	US	3 750 000	32 631
FORD MOTOR CO F 5.291 12/08/46	US345370CS72	USD	US	1 302 000	11 299
FORD MOTOR CRED F 2.597 11/04/19	US345397WY53	USD	US	9 565 000	81 544
FORD MOTOR CRED F 2.943 01/08/19	US345397XT59	USD	US	3 000 000	25 975
FORD MOTOR CRED F 3.157 08/04/20	US345397XK41	USD	US	3 250 000	28 296
FORD MOTOR CRED F 3.336 03/18/21	US345397XW88	USD	US	4 375 000	37 979
FORD MOTOR CRED F 3.339 03/28/22	US345397YL15	USD	US	5 033 000	43 467
FORD MOTOR CRED F 4.134 08/04/25	US345397XL24	USD	US	3 500 000	30 515
FORD MOTOR CRED F 5 7/8 08/02/21	US345397VU41	USD	US	1 133 000	10 863
FORD MOTOR CRED F 8 1/8 01/15/20	US345397VM25	USD	US	1 300 000	12 873
FRANCE O.A.T. 3.5% 2026-04-25	FR0010916924	EUR	FR	3 000 000	36 214
FRANCE O.A.T. FRTR 0 1/2 11/25/19	FR0011993179	EUR	FR	10 000 000	98 674
FRANCE O.A.T. FRTR 1 3/4 05/25/23	FR0011486067	EUR	FR	8 000 000	84 566
FRANCE O.A.T. FRTR 1 3/4 06/25/39	FR0013234333	EUR	FR	27 000 000	267 712
FRANCE O.A.T. FRTR 2 1/2 05/25/30	FR0011883966	EUR	FR	5 000 000	56 352
FRANCE O.A.T. FRTR 3 1/4 05/25/45	FR0011461037	EUR	FR	9 000 000	115 296
FRANCE TELECOM 8.125% 01/28/2033	FR0000471930	EUR	FR	2 332 000	41 999
FRANCE TELECOM ORAFP 1 7/8 10/02/19	XS0911431517	EUR	FR	1 900 000	19 246
FRANCE TELECOM ORAFP 5 3/8 11/22/50	XS0562107762	GBP	FR	700 000	11 384
FREDDIE MAC FHLMC 2 3/8 01/13/22	US3137EADB22	USD	US	10 000 000	87 009
FRESENIUS FIN IR FREGR 0 7/8 01/31/22	XS1554373164	EUR	IE	1 750 000	16 918
GABONESE REPUB GABON 6 3/8 12/12/24	XS1003557870	USD	GA	1 700 000	14 008
GDF SUEZ 5 10/01/2060 REGS	FR0010946855	GBP	FR	2 400 000	42 548
GDF SUEZ GSZFP 1 03/13/26	FR0012602761	EUR	FR	1 200 000	11 496
GDF SUEZ GSZFP 2 3/8 05/19/26	FR0011911247	EUR	FR	800 000	8 526
GDF SUEZ GSZFP 3 7/8 06/02/49	FR0011942283	EUR	FR	2 700 000	28 128
GE CAP EUR FUND GE 6.025 03/01/38	XS0350890470	EUR	US	448 000	7 199
GE CAPITAL INTL GE 2.342 11/15/20	US36164QMS48	USD	IE	3 183 000	27 145
GE CAPITAL INTL GE 3.373 11/15/25	US36164Q6M56	USD	IE	14 658 000	128 258
GE CAPITAL INTL GE 4.418 11/15/35	US36164QNA21	USD	IE	2 846 000	26 257
GE CAPITAL UK GE 4 1/8 09/13/23	XS0971723233	GBP	IE	5 669 000	73 574
GE CAPITAL UK GE 5 7/8 01/18/33	XS0340495216	GBP	US	775 000	12 505
GE CAPITAL UK GE 5 7/8 11/04/20	XS0463588052	GBP	US	2 502 000	32 786
GE CAPITAL UK GE 8 01/14/39	XS0408304995	GBP	US	306 000	6 369
GECINA GFCFP 1 1/2 01/20/25	FR0012448025	EUR	FR	100 000	986
GEN ELEC CAP CRP GE 1.6 11/20/17	US36962G6K56	USD	US	2 850 000	24 104
GEN ELEC CAP CRP GE 3 1/8 12/06/19	CH0019903365	CHF	US	105 000	1 021
GEN ELEC CAP CRP GE 3.1 01/09/23	US36962G6S82	USD	US	6 588 000	58 449
GEN ELEC CAP CRP GE 5 3/8 12/18/40	XS0182703743	GBP	US	90 000	1 485
GEN ELECTRIC CO GE 0 3/8 05/17/22	XS1612542669	EUR	US	1 649 000	15 781
GEN ELECTRIC CO GE 0 7/8 05/17/25	XS1612542826	EUR	US	6 000 000	57 026
GEN ELECTRIC CO GE 2 1/8 05/17/37	XS1612543394	EUR	US	3 000 000	28 339
GEN ELECTRIC CO GE 2.7 10/09/22	US369604BD45	USD	US	3 540 000	30 516
GEN ELECTRIC CO GE 4 1/8 10/09/42	US369604BF92	USD	US	326 000	2 919
GEN MOTORS FIN GM 0.955 09/07/23	XS1485748393	EUR	US	1 875 000	17 595
GEN MOTORS FIN GM 2.35 10/04/19	US37045XBP06	USD	US	1 875 000	15 898
GEN MOTORS FIN GM 2.4 04/10/18	US37045XAV82	USD	US	332 000	2 826
GEN MOTORS FIN GM 2.65 04/13/20	US37045XBV73	USD	US	2 500 000	21 303
GEN MOTORS FIN GM 3.1 01/15/19	US37045XBB10	USD	US	3 750 000	32 515
GEN MOTORS FIN GM 3.15 01/15/20	US37045XAR70	USD	US	5 000 000	43 464
GEN MOTORS FIN GM 3.2 07/06/21	US37045XBM74	USD	US	5 798 000	50 240
GEN MOTORS FIN GM 3.2 07/13/20	US37045XAY22	USD	US	7 500 000	65 397
GEN MOTORS FIN GM 3.45 04/10/22	US37045XAW65	USD	US	3 125 000	26 967
GEN MOTORS FIN GM 3.7 05/09/23	US37045XBK19	USD	US	537 000	4 627
GEN MOTORS FIN GM 4 01/15/25	US37045XAS53	USD	US	2 500 000	21 594
GEN MOTORS FIN GM 4 10/06/26	US37045XBBQ88	USD	US	1 073 000	9 080
GEN MOTORS FIN GM 4 3/8 09/25/21	US37045XAC97	USD	US	3 125 000	28 139
GEN MOTORS FIN GM 4.3 07/13/25	US37045XAZ96	USD	US	2 000 000	17 567
GEN MOTORS FIN GM 4.35 01/17/27	US37045XBT28	USD	US	1 143 000	9 949
GEN MOTORS FIN GM 5 1/4 03/01/26	US37045XBG07	USD	US	3 125 000	28 914
GEN MOTORS FIN I GM 1.168 05/18/20	XS1413583839	EUR	NL	1 250 000	12 289
GENERAL ELEC CAP CORP 5.3 02/11/2011	US369622SM84	USD	US	222 000	2 108
GENERAL ELECTRIC CAPITAL 6.75% 03/15/2032	US36962GXZ26	USD	US	5 110 000	59 898
GENERAL ELECTRIC CAPITAL 6 08/07/19	US36962G4D32	USD	US	873 000	8 174
GENERAL ELECTRIC CAPITAL 6.875 01/10/39	US36962G4B75	USD	US	757 000	9 448
GENERAL ELECTRIC CAPITAL-GLOBA 5.875% 01/14/2038	US36962G3P70	USD	US	143 000	1 594
GENERAL MOTORS C GM 6 3/4 04/01/46	US37045VAL45	USD	US	1 875 000	18 983
GENERAL MOTORS GM 6 1/4 10/02/43	US37045VAF76	USD	US	1 373 000	13 086
GEORGIA POWER SO 4.3 03/15/42	US373334JW27	USD	US	10 061 000	88 490
GEORGIA REP OF GEORG 6 7/8 04/12/21	XS0617134092	USD	GE	400 000	3 807

GEORGIAN RAILWAY GRAIL 7 3/4 07/11/22	XS0800346362	USD	GE	400 000	3 817
GERMANY 5.625% 01/04/2028	DE0001135069	EUR	DE	600 000	8 940
GHANA REP OF GHANA 8 1/8 01/18/26	XS1108847531	USD	GH	2 100 000	18 692
GILEAD SCIENCES GILD 1.95 03/01/22	US375558BH51	USD	US	1 250 000	10 402
GILEAD SCIENCES GILD 2.95 03/01/27	US375558BM47	USD	US	3 125 000	25 851
GILEAD SCIENCES GILD 3 1/2 02/01/25	US375558AZ68	USD	US	1 500 000	13 178
GILEAD SCIENCES GILD 3 1/4 09/01/22	US375558BC64	USD	US	2 500 000	22 030
GILEAD SCIENCES GILD 3.65 03/01/26	US375558BF95	USD	US	17 360 000	152 368
GILEAD SCIENCES GILD 4 09/01/36	US375558BJ18	USD	US	3 571 000	30 673
GILEAD SCIENCES GILD 4 3/4 03/01/46	US375558BD48	USD	US	9 338 000	87 647
GILEAD SCIENCES GILD 4.15 03/01/47	US375558BK80	USD	US	1 318 000	11 314
GILEAD SCIENCES GILD 4.4 12/01/21	US375558AU71	USD	US	2 950 000	26 906
GILEAD SCIENCES GILD 5.65 12/01/41	US375558AS26	USD	US	328 000	3 360
GIS 3.15 12/15/21	US370334BM56	USD	US	2 301 000	20 000
GLAXOSMITHKLINE GSK 2.85 05/08/22	US373737AD71	USD	GB	3 054 000	26 429
GLAXOSMITHKLINE GSK 3 3/8 12/20/27	XS0866588527	GBP	GB	528 000	6 579
GLAXOSMITHKLINE GSK 4 06/16/25	XS0222383027	EUR	GB	681 000	8 061
GLAXOSMITHKLINE GSK 4 1/4 12/18/45	XS0866596975	GBP	GB	754 000	10 811
GLENCORE FINANCE GLENLN 1 1/4 03/17/21	XS1202846819	EUR	LU	10 565 000	103 555
GLENCORE FINANCE GLENLN 1 5/8 01/18/22	XS1110430193	EUR	LU	1 416 000	4 106
GLENCORE FINANCE GLENLN 2 3/4 04/01/21	XS1051003538	EUR	LU	1 500 000	15 462
GLENCORE FINANCE GLENLN 3 3/8 09/30/20	XS0974877150	EUR	CH	210 000	2 253
GOLDMAN SACHS GP GS 1 1/4 05/01/25	XS1509006380	EUR	US	3 000 000	28 478
GOLDMAN SACHS GP GS 1 5/8 07/27/26	XS1458408561	EUR	US	3 000 000	28 965
GOLDMAN SACHS GP GS 2 3/4 09/15/20	US38141GVP61	USD	US	5 000 000	43 007
GOLDMAN SACHS GP GS 2 5/8 04/25/21	US38141GVU56	USD	US	3 750 000	31 848
GOLDMAN SACHS GP GS 2 5/8 08/19/20	XS0963375232	EUR	US	2 048 000	21 546
GOLDMAN SACHS GP GS 2.35 11/15/21	US38145GAG55	USD	US	2 952 000	24 640
GOLDMAN SACHS GP GS 2.55 10/23/19	US38148FAB58	USD	US	6 250 000	53 489
GOLDMAN SACHS GP GS 2.6 04/23/20	US38148LAA44	USD	US	4 250 000	36 339
GOLDMAN SACHS GP GS 2.6 12/27/20	US38141GWW53	USD	US	4 375 000	37 162
GOLDMAN SACHS GP GS 3 3/4 05/22/25	US38148LAE65	USD	US	5 625 000	48 674
GOLDMAN SACHS GP GS 4 1/4 01/29/26	XS1023626671	GBP	US	1 457 000	18 223
GOLDMAN SACHS GP GS 4 3/4 10/21/45	US38141GVS01	USD	US	7 622 000	71 829
GOLDMAN SACHS GP GS 4.8 07/08/44	US38141EC311	USD	US	4 375 000	41 798
GOLDMAN SACHS GROUP 6.75% 10/01/2037	US38141GFD16	USD	US	10 950 000	121 424
GOLDMAN SACHS GROUP INC 5.125 10/23/2019	XS0459410782	EUR	US	6 250 000	69 115
GOLDMAN SACHS GROUP INC 6 2020-06-15	US38141EA661	USD	US	4 800 000	44 776
GOTHENBURG CITY GOT A 0 5/8 06/14/23	XS1627778316	SEK	SE	45 000 000	44 110
GOTHENBURG CITY GOT A 1.455 06/30/21	XS1253847815	SEK	SE	50 000 000	52 118
GOTHENBURG CITY GOT A 2 06/03/20	XS1073488675	SEK	SE	50 000 000	52 957
GOTHENBURG CITY GOT A 2.915 10/03/19	XS0976166719	SEK	SE	40 000 000	43 481
GRAND CITY PROP GYCGR 1 1/2 04/17/25	XS1220083551	EUR	LU	500 000	4 820
GREAT-WEST LIFE GWOEN 2 1/2 04/18/23	XS0918600668	EUR	CA	1 300 000	13 698
GS 5 1/4 07/27/21	US38141GGQ10	USD	US	7 138 000	67 370
HALLIBURTON CO HAL 4 1/2 11/15/41	US406216BA89	USD	US	212 000	1 799
HALLIBURTON CO HAL 4.85 11/15/35	US406216BJ98	USD	US	2 174 000	19 605
HALLIBURTON CO HAL 5 11/15/45	US406216BK61	USD	US	5 270 000	47 649
HAMMERSON PLC HMSOLN 3 1/2 10/27/25	XS1311391012	GBP	GB	1 250 000	14 977
HARRIS CORP HRS 3.832 04/28/25	US413875AR63	USD	US	2 845 000	24 947
HARRIS CORP HRS 5.054 04/27/45	US413875AT20	USD	US	227 000	2 171
HCP INC 5.375 02/01/2021	US40414LAD10	USD	US	3 500 000	32 810
HEALTH CARE REIT HCN 4 06/01/25	US42217KBF21	USD	US	1 242 000	10 881
HEATHROW FNDG HTHROW 2 3/4 08/09/49	XS1463242583	GBP	JE	414 000	4 463
HESS CORP 5.6 2041-02-15	US42809HAD98	USD	US	1 943 000	16 421
HESS CORP HES 4.3 04/01/27	US42809HAG20	USD	US	2 500 000	20 874
HOME DEPOT INC 5.95 03/31/2011	US437076AV48	USD	US	3 150 000	35 444
HOME DEPOT INC HD 2 04/01/21	US437076BL56	USD	US	3 375 000	28 544
HOME DEPOT INC-GLOBAL 5.875% 12/16/2036	US437076AS19	USD	US	1 495 000	16 461
HONDURAS GOVT HONDUR 7 1/2 03/15/24	XS0905659230	USD	HN	1 000 000	9 515
HONEYWELL INTL HON 1.4 10/30/19	US438516BJ49	USD	US	3 125 000	26 203
HONEYWELL INTL HON 2 1/4 02/22/28	XS1366026919	EUR	US	1 875 000	19 735
HP ENTERPRISE HPE 6.35 10/15/45	US42824CAY57	USD	US	750 000	6 761
HPQ 6 09/15/41	US428236BR31	USD	US	1 365 000	12 402
HSBC 3 7/8 10/24/18	XS0695461458	EUR	GB	3 477 000	36 071
HSBC 6.676 01/15/21	US40429CGD83	USD	US	2 495 000	24 386
HSBC BANK CANADA HSBC 1.816 07/07/20	CA40427HSW48	CAD	CA	6 935 000	45 240
HSBC BANK CANADA HSBC 2.449 01/29/21	CA40427HSY04	CAD	CA	637 000	4 230
HSBC BANK CANADA HSBC 2.938 01/14/20	CA40427HSQ79	CAD	CA	1 431 000	9 659
HSBC BANK PLC 4% 2021-01-15	XS0526606537	EUR	GB	239 000	2 648
HSBC BANK PLC HSBC 4 3/4 03/24/46	XS0247840969	GBP	GB	126 000	1 724
HSBC BANK PLC HSBC 5 3/8 08/22/33	XS0174470764	GBP	GB	358 000	5 244
HSBC HOLDING PLC 6 03/29/2040	XS0498768315	GBP	GB	225 000	3 301
HSBC HOLDING PLC 6 6/10/2019	XS0433028254	EUR	GB	2 667 000	28 563
HSBC HOLDING PLC 6.25% 03/19/2018	XS0353643744	EUR	GB	1 500 000	15 316
HSBC HOLDING PLC 7% 04/07/2038	XS0356452929	GBP	GB	700 000	11 288
HSBC HOLDING PLC-GLOBAL 6.5% 09/15/2037	US404280AH22	USD	GB	1 400 000	15 488
HSBC HOLDING PLC-GLOBAL 6.8 2038-06-01	US404280AJ87	USD	GB	1 500 000	16 954
HSBC HOLDINGS HSBC 2.65 01/05/22	US404280BF56	USD	GB	6 250 000	53 620
HSBC HOLDINGS HSBC 2.95 05/25/21	US404280AY54	USD	GB	1 642 000	14 059
HSBC HOLDINGS HSBC 3 06/30/25	XS1254428896	EUR	GB	2 072 000	21 859
HSBC HOLDINGS HSBC 3.4 03/08/21	US404280AV16	USD	GB	4 944 000	43 274
HSBC HOLDINGS HSBC 3.9 05/25/26	US404280BB43	USD	GB	662 000	5 782
HSBC HOLDINGS HSBC 4 1/4 03/14/24	US404280AP48	USD	GB	2 950 000	26 041
HSBC HOLDINGS HSBC 4 1/4 08/18/25	US404280AU33	USD	GB	1 019 000	8 961
HSBC HOLDINGS HSBC 4 7/8 01/14/22	US404280AL34	USD	GB	1 433 000	13 441
HSBC HOLDINGS HSBC 4.3 03/08/26	US404280AW98	USD	GB	4 941 000	44 792
HSBC HOLDINGS PLC 5.1 04/05/2021	US404280AK50	USD	GB	5 559 000	51 518
HSBC HOLDINGS PLC PERPETUAL 5.844 11/05/2031	XS0179407910	GBP	GB	1 750 000	24 117

HSBC USA INC HSBC 2 5/8 09/24/18	US40428HPJ58	USD	US	7 450 000	63 864
HUNGARY (REPUBLIC OF) 7.5% 11/12/2020	HU0000402235	HUF	HU	3 169 500 000	124 986
HUNGARY GOVT HGB 2 1/2 10/27/21	HU0000403100	HUF	HU	793 700 000	26 391
HUNGARY GOVT HGB 2 10/30/19	HU0000403092	HUF	HU	921 200 000	30 185
HUNGARY GOVT HGB 3 06/26/24	HU0000403068	HUF	HU	5 733 700 000	185 485
HUNGARY GOVT HGB 5 1/2 06/24/25	HU0000402748	HUF	HU	1 839 600 000	68 689
HUNGARY GOVT HGB 6 1/2 06/24/19	HU0000402433	HUF	HU	3 500 000 000	122 507
HUNGARY GOVT HGB 6 11/24/23	HU0000402383	HUF	HU	1 000 000 000	39 339
HUNGARY REPHUN 4 03/25/19	US445545AK21	USD	HU	14 600 000	128 448
HUNGARY REPHUN 5 3/8 02/21/23	US445545AH91	USD	HU	100 000	955
HUNGARY REPHUN 5 3/8 03/25/24	US445545AL04	USD	HU	500 000	4 804
HUTCH WHA INT 14 HUWHY 3 5/8 10/31/24	USG46747AB00	USD	KY	4 577 000	39 965
HUTCH WHAM INT 09 LTD 7.625 20190409	USG4672UAA37	USD	HK	7 430 000	69 496
IBERDROLA INTL IBESM 1 1/8 01/27/23	XS1171541813	EUR	NL	300 000	2 972
IBERDROLA INTL IBESM 1 1/8 04/21/26	XS1398476793	EUR	NL	5 000 000	47 725
IBERDROLA INTL IBESM 5 3/4 02/27/49	XS0808632763	EUR	ES	1 400 000	14 204
IBM CORP IBM 0.95 05/23/25	XS1617845083	EUR	US	2 500 000	23 819
IBM CORP IBM 1 1/8 09/06/24	XS1375841233	EUR	US	1 826 000	17 934
IBM CORP IBM 1 3/4 03/07/28	XS1375955678	EUR	US	1 250 000	12 509
IBM CORP IBM 2 1/2 01/27/22	US459200JQ56	USD	US	1 419 000	12 205
IBM CORP IBM 2 1/4 02/19/21	US459200JF91	USD	US	2 250 000	19 215
IBM CORP IBM 4 06/20/42	US459200HF10	USD	US	2 923 000	25 165
ILE DE FRANCE IDF 0 1/2 06/14/25	FR0013183167	EUR	FR	4 500 000	42 637
ILE DE FRANCE IDF 0 5/8 04/23/27	FR0012685691	EUR	FR	10 000 000	92 763
ILE DE FRANCE IDF 1 3/8 03/14/29	FR0013242336	EUR	FR	3 000 000	29 657
ILLINOIS TOOL WK ITW 2.65 11/15/26	US452308AX78	USD	US	211 000	1 742
IMP TOBACCO FIN IMTLN 2.05 02/11/18	USG4721VBK91	USD	GB	769 000	6 543
IMPERIAL TOBACCO FIN PLC 9 02/17/2022	XS0413493957	GBP	GB	2 500 000	37 080
INBEV NV ABIBB 9 3/4 07/30/24	BE0934986036	GBP	BE	2 752 000	48 355
INDONESIA (REP) INDON 11 5/8 03/04/19	USY20721AP44	USD	ID	6 350 000	63 867
INDONESIA (REP) INDON 4 3/4 01/08/26	USY20721BN86	USD	ID	500 000	4 624
INDONESIA (REP) INDON 4.35 01/08/27	USY20721BQ18	USD	ID	3 900 000	35 178
INDONESIA (REP) INDON 5 1/8 01/15/45	USY20721BM04	USD	ID	200 000	1 845
INDONESIA GOV'T INDOGB 7 05/15/27	IDG000009804	IDR	ID	392 000 000 000	253 853
INDONESIA GOV'T INDOGB 7 7/8 04/15/19	IDG000010901	IDR	ID	47 000 000 000	30 982
INDONESIA GOV'T INDOGB 8 1/4 05/15/36	IDG000011602	IDR	ID	475 500 000 000	325 850
INDONESIA GOV'T INDOGB 8 1/4 07/15/21	IDG000009101	IDR	ID	499 000 000 000	345 379
INDONESIA GOV'T INDOGB 8 3/4 05/15/31	IDG000011701	IDR	ID	120 000 000 000	86 507
INDONESIA GOV'T INDOGB 8 3/8 03/15/24	IDG000012006	IDR	ID	249 000 000 000	174 635
INDONESIA GOV'T INDOGB 8 3/8 09/15/26	IDG000009507	IDR	ID	580 000 000 000	414 622
ING BANK NV INTNED 0 3/4 02/22/21	XS1368576572	EUR	NL	1 500 000	14 734
ING BANK NV INTNED 5 06/09/21	USN4578BQA53	USD	NL	1 267 000	11 687
ING BANK NV INTNED 5.8 09/25/23	USN45780CT38	USD	NL	1 400 000	13 511
INGERSOLL-RND GL IR 4 1/4 06/15/23	US45687AAJ16	USD	US	1 765 000	16 115
INMOBILIARIA COL COLSM 2.728 06/05/23	XS1241701413	EUR	ES	1 200 000	12 435
INSTIT CRDT OFCL ICO 0.1 09/12/18	XS1394094004	EUR	ES	9 000 000	87 036
INSTITUTO COSTAR COSICE 6 3/8 05/15/43	USP56226AQ94	USD	CR	700 000	5 302
INT BK RECON&DEV IBRD 1 1/4 03/18/21	CA4459058EY56	CAD	SN	5 000 000	32 132
INT BK RECONDEV IBRD 1 3/8 06/23/19	XS1078475024	SEK	SN	275 000 000	282 917
INT BK RECONDEV IBRD 2 1/8 03/03/25	US45905URL07	USD	SN	13 000 000	108 475
INTEL CORP INTC 1.85 05/11/20	US458140AZ34	USD	US	2 500 000	21 145
INTEL CORP INTC 2.35 05/11/22	US458140BB56	USD	US	1 875 000	15 883
INTEL CORP INTC 2.45 07/29/20	US458140AQ35	USD	US	4 375 000	37 873
INTEL CORP INTC 2.6 05/19/26	US458140AU47	USD	US	352 000	2 883
INTEL CORP INTC 3.7 07/29/25	US458140AS90	USD	US	43 357 000	389 522
INTEL CORP INTC 4 1/4 12/15/42	US458140AP51	USD	US	82 000	735
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	169 473
INTERAMER DEV BK IADB 2 3/8 07/07/27	US4581XOCY26	USD	SN	13 000 000	109 126
INTERCONTINENT ICE 3 3/4 12/01/25	US45866FAD69	USD	US	839 000	7 437
INTERCONTINENTAL ICE 4 10/15/23	US45866FAA21	USD	US	3 050 000	27 805
INTESA SANPAOLO ISPIM 1 1/8 01/14/20	XS1168003900	EUR	IT	1 561 000	15 431
INTESA SANPAOLO ISPIM 3 01/28/19	XS0997333223	EUR	IT	1 333 000	13 675
INTESA SANPAOLO ISPIM 3 7/8 01/16/18	US46115HAJ68	USD	IT	4 800 000	41 572
INTESA SANPAOLO ISPIM 4 10/30/23	XS0986194883	EUR	IT	800 000	9 224
INTESA SANPAOLO ISPIM 4 3/8 10/15/19	XS0842828120	EUR	IT	1 900 000	20 573
INTL FIN CORP IFC 1 1/4 04/05/27	XS1588019221	SEK	SN	50 000 000	49 779
INTL FIN CORP IFC 1 3/4 03/30/20	US45950KCL26	USD	SN	10 000 000	84 865
INTL FIN CORP IFC 2 1/8 04/07/26	US45950VHX73	USD	SN	10 000 000	82 643
INTL PAPER CO IP 3.8 01/15/26	US460146CL53	USD	US	1 600 000	14 122
INTL PAPER CO IP 5 09/15/35	US460146CM37	USD	US	1 108 000	10 439
IRISH GOVT IRISH 1 05/15/26	IE00BV8C9418	EUR	IE	5 000 000	48 704
IRISH GOVT IRISH 1.7 05/15/37	IE00BV8C9B83	EUR	IE	5 000 000	48 187
IRISH GOVT IRISH 3.4 03/18/24	IE00B6X95T99	EUR	IE	8 000 000	92 924
ITALGAS SPA IGIM 0 1/2 01/19/22	XS1551917245	EUR	IT	3 750 000	36 046
IVORY COAST IVYCST 5 3/4 12/31/32	XS0496488395	USD	CI	2 894 000	22 583
JAB HOLDINGS JABHOL 1 5/8 04/30/25	DE000A120TA4	EUR	NL	1 900 000	18 693
JAMAICA GOVT JAMAN 7 7/8 07/28/45	US470160CB63	USD	JM	800 000	8 170
JAMAICA GOVT JAMAN 7.625 07/09/25	US470160BQ42	USD	JM	2 200 000	22 313
JERSEY CENT PL FE 4.7 04/01/24	USU04536AC95	USD	US	4 500 000	41 524
JOHN DEERE CAP DE 2.65 06/10/26	US24422ETH26	USD	US	1 690 000	13 918
JOHNSON JOHNSON 5.85 07/15/2038	US478160AT19	USD	US	6 220 000	71 428
JOHNSON CONTROLS JCI 4 1/2 02/15/47	US478375AU25	USD	IE	1 250 000	11 402
JOHNSON&JOHNSON JNJ 3 5/8 03/03/37	US478160CF96	USD	US	3 750 000	33 481
JOHNSONJOHNSON JNJ 4 1/2 09/01/40	US478160AV64	USD	US	194 000	1 892
JORDAN JORDAN 5 3/4 01/31/27	XS1405770220	USD	JO	800 000	6 859
JORDAN JORDAN 6 1/8 01/29/26	XS1117279882	USD	JO	400 000	3 536
JP MORGAN CHASE CO 6.3% 4/23/2019	US46625HHL78	USD	US	3 600 000	33 034
JPMORGAN CHASE JPM 1 1/2 10/26/22	XS1310493744	EUR	US	2 378 000	24 026

JPMORGAN CHASE JPM 1.8 01/25/18	US46625HJG65	USD	US	3 125 000	26 597
JPMORGAN CHASE JPM 1.85 03/22/19	US46625HQU76	USD	US	1 170 000	9 909
JPMORGAN CHASE JPM 2 1/4 01/23/20	US46625HKA76	USD	US	2 463 000	21 040
JPMORGAN CHASE JPM 2 3/4 06/23/20	US46625HLW87	USD	US	2 635 000	22 609
JPMORGAN CHASE JPM 2 5/8 04/23/21	XS0984367077	EUR	US	6 000 000	62 848
JPMORGAN CHASE JPM 2.295 08/15/21	US46623EKG34	USD	US	12 500 000	105 724
JPMORGAN CHASE JPM 2.35 01/28/19	US46625HJR21	USD	US	3 750 000	32 180
JPMORGAN CHASE JPM 2.4 06/07/21	US46625HRT94	USD	US	3 750 000	31 623
JPMORGAN CHASE JPM 2.55 03/01/21	US46625HQJ22	USD	US	538 000	4 596
JPMORGAN CHASE JPM 3 1/8 01/23/25	US46625HKC33	USD	US	579 000	4 921
JPMORGAN CHASE JPM 3 7/8 09/10/24	US46625HJY71	USD	US	5 900 000	51 988
JPMORGAN CHASE JPM 4 1/4 10/01/27	US46625HNJ58	USD	US	730 000	6 480
JPMORGAN CHASE JPM 4.85 02/01/44	US46625HJU59	USD	US	1 959 000	19 438
JPMORGAN CHASE JPM 4.95 06/01/45	US46625HLL23	USD	US	245 000	2 307
JPMORGAN CHASE JPM 5 5/8 08/16/43	US46625HJM34	USD	US	400 000	4 121
JPN FIN ORG MUNI JFM 2 04/21/22	XS1219588560	USD	JP	20 000 000	164 874
JPN FIN ORG MUNI JFM 2 1/8 04/13/21	XS1392936651	USD	JP	15 000 000	125 793
KAZAKHSTAN KAZAKS 3 7/8 10/14/24	XS1120709669	USD	KZ	2 000 000	17 243
KAZAKHSTAN KAZAKS 4 7/8 10/14/44	XS1120709826	USD	KZ	4 200 000	35 258
KAZAKHSTAN TEMIR KTZKZ 6.95 07/10/42	XS0799658637	USD	KZ	100 000	922
KAZMUNAIGAZ FINANCE SUB 7 5/5/2020	XS0506527851	USD	KZ	1 200 000	11 109
KAZMUNAYGAS NAT KZOKZ 4 3/4 04/19/27	XS1595713782	USD	KZ	2 300 000	19 201
KBC GROEP NV KBCBB 1 7/8 03/11/27	BE0002485606	EUR	BE	1 600 000	15 756
KBC GROUP NV KBCBB 0 3/4 10/18/23	BE0002266352	EUR	BE	600 000	5 741
KBC IFIMA NV KBC 2 1/8 09/10/18	XS0969365591	EUR	NL	5 900 000	59 240
KELLOGG CO K 3 1/4 04/01/26	US487836BP25	USD	US	1 875 000	15 881
KELLOGG CO K 4 1/2 04/01/46	US487836BQ08	USD	US	1 625 000	14 246
KENYA REP OF KENINT 6 7/8 06/24/24	XS1028952403	USD	KE	2 200 000	18 972
KEYSIGHT TECHNOL KEYS 4.6 04/06/27	US49338LAE39	USD	US	755 000	6 767
KFW KFW 0 1/4 06/30/25	XS1612940558	EUR	DE	5 000 000	47 835
KFW KFW 0 1/8 10/27/20	XS1311459694	EUR	DE	1 500 000	14 649
KFW KFW 0.05 05/30/24	XS1414146669	EUR	DE	11 500 000	109 284
KFW KFW 1 5/8 03/15/21	US500769GX62	USD	DE	8 000 000	67 194
KFW KFW 1 7/8 11/30/20	US500769GU24	USD	DE	5 000 000	42 285
KFW KFW 2.4 07/02/20	AU000KFWHAC9	AUD	DE	2 000 000	12 974
KINDER MORGAN ENERGY PART 6.85 2/15/2020	US494550BB13	USD	US	2 076 000	19 851
KINDER MORGAN ENERGY PART 6.95% 01/15/2038	US494550AW68	USD	US	2 821 000	29 274
KINDER MORGAN KMI 2 1/4 03/16/27	XS1196817586	EUR	US	4 988 000	48 721
KINDER MORGAN KMI 3.05 12/01/19	US49456BAE11	USD	US	5 179 000	44 514
KINDER MORGAN KMI 4.3 06/01/25	US49456BAF85	USD	US	22 329 000	196 011
KINDER MORGAN KMI 5.05 02/15/46	US49456BAJ08	USD	US	1 683 000	14 517
KINDER MORGAN KMI 5.55 06/01/45	US49456BAH42	USD	US	174 000	1 562
KLEPI LIFP 1 04/17/23	FR0012674661	EUR	FR	1 900 000	18 575
KOMMUNALBANKEN KBN 1 3/4 09/15/20	XS1633271397	USD	NO	12 000 000	100 945
KOMMUNALBANKEN KBN 1 3/8 10/26/20	XS1508672828	USD	NO	5 500 000	45 752
KOMMUNINVEST KOMINS 1 1/2 04/23/19	XS1383831648	USD	SE	8 000 000	67 551
KOMMUNINVEST KOMINS 1 7/8 06/01/21	XS1618289802	USD	SE	4 000 000	33 683
KONINKLIJKE KPN KPN 0 5/8 04/09/25	XS1485532896	EUR	NL	4 800 000	44 149
KRAFT FOODS GROU KRFT 3 1/2 06/06/22	US50076QAZ90	USD	US	4 994 000	43 629
KRAFT FOODS GROU KRFT 5 06/04/42	US50076QAE61	USD	US	178 000	1 591
KRAFT FOODS GROU KRFT 5 3/8 02/10/20	US50076QAU04	USD	US	1 433 000	13 279
KRAFT FOODS GROU KRFT 6 1/2 02/09/40	US50076QAN60	USD	US	46 000	492
KRAFT FOODS GROU KRFT 6 7/8 01/26/39	US50076QAR74	USD	US	4 500 000	49 883
KRAFT HEINZ FOOD KHC 2.8 07/02/20	US50077LAF96	USD	US	3 744 000	32 460
KRAFT HEINZ FOOD KHC 3 06/01/26	US50077LAD82	USD	US	4 997 000	40 419
KRAFT HEINZ FOOD KHC 3.95 07/15/25	US50077LAK26	USD	US	1 236 000	10 927
KRAFT HEINZ FOOD KHC 4 3/8 06/01/46	US50077LAB27	USD	US	11 070 000	91 604
KRAFT HEINZ FOOD KHC 5.2 07/15/45	US50077LAM81	USD	US	819 000	7 623
KREDIT FUER WIEDERAUFBAU 3.5 2021-01-22	XS0543411218	SEK	DE	100 000 000	112 866
KROGER CO KR 2.65 10/15/26	US501044DE89	USD	US	3 750 000	29 361
KROGER CO KR 3 7/8 10/15/46	US501044DF54	USD	US	4 000	30
KROGER CO KR 4.45 02/01/47	US501044DG38	USD	US	2 500 000	20 752
KROGER CO/THE KR 3 1/2 02/01/26	US501044DC24	USD	US	1 098 000	9 321
KROGER CO/THE KR 4 02/01/24	US501044CY52	USD	US	4 100 000	36 443
LAMAR FUNDING OMGRID 3.958 05/07/25	XS1117297355	USD	KY	600 000	4 774
LANDSHYPO BANK LANHYP 0 5/8 06/17/20 #DMTN	SE0006965380	SEK	SE	200 000 000	202 799
LANDSHYPO BANK LANHYP 0.7 05/09/22 #mtn	SE0009895030	SEK	SE	80 000 000	79 846
LANDSHYPOTEK LANHYP 2.8 11/30/17 #MTN	SE0004636041	SEK	SE	217 000 000	223 259
LANSFORSAKRINGAR LANSBK 1 3/4 09/15/21 #514	SE0006543328	SEK	SE	570 000 000	609 327
LANSFORSAKRINGAR LANSBK 2 1/2 06/19/19 #512	SE0005306982	SEK	SE	250 000 000	263 703
LANSFORSAKRINGAR LANSBK 2 1/4 09/21/22 #515	SE0007278429	SEK	SE	370 000 000	403 984
LANSFORSAKRINGAR LANSBK 3 1/4 09/16/20 #513	SE0005498714	SEK	SE	1 640 000 000	1 847 081
LEBANESE REP LEBAN 6.6 11/27/26	XS0707820659	USD	LB	4 000 000	33 894
LEBANESE REP LEBAN 7 1/4 03/23/37	XS1586230309	USD	LB	2 100 000	18 084
LEBANESE REP LEBAN 7.05 11/02/35	XS1313654623	USD	LB	1 600 000	13 529
LEBANESE REP LEBAN 8 1/4 04/12/21	XS0250882478	USD	LB	10 040 000	92 865
LIBERTY MUTUAL LIBMUT 4.85 08/01/44	USU52932AX57	USD	US	1 501 000	13 802
LIBERTY MUTUAL LIBMUT 4.95 05/01/22	USU52932AR89	USD	US	2 950 000	27 507
LINDE FINANCE BV LINGR 0 1/4 01/18/22	XS1518704900	EUR	NL	2 500 000	24 068
LITHUANIA LITHUN 0.95 05/26/27	XS1619567677	EUR	LT	8 500 000	81 438
LITHUANIA LITHUN 2.1 05/26/47	XS1619568139	EUR	LT	3 500 000	34 022
LITHUANIA LITHUN 6 5/8 02/01/22	XS0739988086	USD	LT	3 700 000	37 564
LLOYDS BANK PLC LLOYDS 1 11/19/21	XS1139091372	EUR	GB	5 756 000	57 328
LLOYDS BANKING LLOYDS 4.65 03/24/26	US53944YAB92	USD	GB	7 500 000	66 690
LLOYDS BK GR PLC LLOYDS 0 3/4 11/09/21	XS1517181167	EUR	GB	10 908 000	106 405
LLOYDS BK GR PLC LLOYDS 1 11/09/23	XS1517174626	EUR	GB	2 571 000	24 864
LLOYDS BK GR PLC LLOYDS 3.1 07/06/21	US539439AK53	USD	GB	3 428 000	29 796
LLOYDS BK GR PLC LLOYDS 4.582 12/10/25	US539439AM10	USD	GB	3 320 000	29 096
LLOYDS TSB BANK 6.375 01/21/2021	US539473AH14	USD	GB	1 716 000	16 774

LLOYDS TSB BANK LLOYDS 6 1/2 09/14/20	US53947QAA58	USD	GB	4 200 000	40 048
LLOYDS TSB BANK PLC 6.5 3/24/2020	XS0497187640	EUR	GB	3 460 000	39 215
LLOYDS TSB BANK PLC 7.625 4/22/2025	XSO503834821	GBP	GB	644 000	9 608
LOCKHEED MARTIN LMT 3.8 03/01/45	US539830BD07	USD	US	2 179 000	18 311
LOCKHEED MARTIN LMT 4.7 05/15/46	US539830BL23	USD	US	1 937 000	18 441
LOCKHEED MARTIN LMT 4.85 09/15/41	US539830AZ28	USD	US	206 000	1 990
LOEWS CORP L 4 1/8 05/15/43	US540424AR93	USD	US	1 299 000	10 938
LOWE'S COS INC LOW 3 3/8 09/15/25	US548661DH71	USD	US	1 875 000	16 451
LV FRIENDLY SOC LVFRSC 6 1/2 05/22/43	XSO935312057	GBP	GB	2 707 000	31 865
LVMH MOET HENN MCFP 1 1/4 11/04/19	FR0011485051	EUR	FR	2 200 000	21 936
LYB INT FINANCE LYB 3 1/2 03/02/27	US50247WAB37	USD	NL	2 500 000	21 039
LYB INTL FIN LYB 5 1/4 07/15/43	US50247VAB53	USD	NL	4 650 000	44 641
LYONDELLBASELL LYB 5 3/4 04/15/24	US552081AK73	USD	US	2 900 000	28 313
LYONDELLBASELL LYB 6 11/15/21	US552081AD31	USD	NL	1 750 000	16 810
MACQUARIE BK LTD MQGAU 4 7/8 06/10/25	US55608YAB11	USD	AU	1 875 000	16 686
MACYS RETAIL HLD M 2 7/8 02/15/23	US55616XAH08	USD	US	1 875 000	14 655
MACYS RETAIL HLD M 4 1/2 12/15/34	US55616XAM92	USD	US	696 000	4 875
MACYS RETAIL HLDGS INC	US314275AC25	USD	US	2 500 000	21 841
MALAYSIA GOVT MGS 3.418 08/15/22	MYBMO1200017	MYR	MY	35 528 000	69 585
MALAYSIA GOVT MGS 3.48 03/15/23	MYBMN1300033	MYR	MY	34 291 000	66 880
MALAYSIA GOVT MGS 3.492 03/31/20	MYBML1200062	MYR	MY	33 030 000	65 447
MALAYSIA GOVT MGS 3.58 09/28/18	MYBMK1100058	MYR	MY	8 051 000	16 022
MALAYSIA GOVT MGS 3.62 11/30/21	MYBMJ1600042	MYR	MY	24 000 000	47 108
MALAYSIA GOVT MGS 3.654 10/31/19	MYBMJ1400047	MYR	MY	69 332 000	137 797
MALAYSIA GOVT MGS 3.659 10/15/20	MYBMJ1500036	MYR	MY	20 000	40
MALAYSIA GOVT MGS 3.759 03/15/19	MYBMH1500055	MYR	MY	17 700 000	35 386
MALAYSIA GOVT MGS 3.795 09/30/22	MYBML1500024	MYR	MY	33 030 000	65 577
MALAYSIA GOVT MGS 3.8 08/17/23	MYBML1600014	MYR	MY	98 900 000	196 165
MALAYSIA GOVT MGS 3.844 04/15/33	MYBMX1300040	MYR	MY	8 667 000	16 076
MALAYSIA GOVT MGS 3.889 07/31/20	MYBMK1300062	MYR	MY	4 341 000	8 748
MALAYSIA GOVT MGS 3.892 03/15/27	MYBMS1200026	MYR	MY	3 213 000	6 283
MALAYSIA GOVT MGS 3.9 11/30/26	MYBMO1600034	MYR	MY	13 300 000	26 073
MALAYSIA GOVT MGS 3.955 09/15/25	MYBMO1500010	MYR	MY	39 760 000	78 788
MALAYSIA GOVT MGS 4.048 09/30/21	MYBML1400035	MYR	MY	54 382 000	109 319
MALAYSIA GOVT MGS 4.127 04/15/32	MYBMX1200042	MYR	MY	2 000 000	3 811
MALAYSIA GOVT MGS 4.16 07/15/21	MYBMO1100019	MYR	MY	20 736 000	42 234
MALAYSIA GOVT MGS 4.232 06/30/31	MYBMX1100044	MYR	MY	39 100 000	75 329
MALAYSIA GOVT MGS 4.254 05/31/35	MYBMY1500043	MYR	MY	11 000 000	20 987
MALAYSIA GOVT MGS 4.378 11/29/19	MYBMO0900021	MYR	MY	57 848 000	116 535
MALAYSIA GOVT MGS 4.392 04/15/26	MYBMS1100036	MYR	MY	40 363 000	81 992
MALAYSIA GOVT MGS 4.498 04/15/30	MYBMX1000038	MYR	MY	46 455 000	92 734
MALAYSIA GOVT MGS 5.734 07/30/19	MYBMS04003H7	MYR	MY	21 966 000	46 198
MANUF LIFE INSUR MFCCN 3.181 11/22/27	CA564835AL03	CAD	CA	1 356 000	9 176
MANULIFE FIN MFCCN 5.059 12/15/41	CA56502FAA99	CAD	CA	1 742 000	12 605
MARATHON PETRO MPC 3 5/8 09/15/24	US56585AAG76	USD	US	1 750 000	15 046
MARATHON PETRO MPC 4 3/4 09/15/44	US56585AAH59	USD	US	1 288 000	10 468
MARRIOTT INTL MAR 3 1/8 06/15/26	US571903AS22	USD	US	1 875 000	15 606
MASS INSTIT TECH MASSIN 5.6 07/01/11	US575718AA93	USD	US	23 000	257
MASSMUTUAL GBL MASSMU 2.35 04/09/19	US57629XBF42	USD	US	1 000 000	8 549
MCDONALD'S CORP MCD 3 5/8 05/01/43	US58013MER16	USD	US	102 000	801
MCKESSON CORP MCK 1 1/2 11/17/25	XS1567174286	EUR	US	1 500 000	14 489
MCKESSON CORP MCK 4.883 03/15/44	US581557BC84	USD	US	4 178 000	39 217
MEAD JOHNSON NUT MJN 4.6 06/01/44	US582839AG14	USD	US	92 000	860
MEDTRONIC GLOBAL MDT 3.35 04/01/27	US58507LAC37	USD	LU	433 000	3 755
MEDTRONIC INC MDT 2 1/2 03/15/20	US585055BG05	USD	US	6 250 000	53 863
MEDTRONIC INC MDT 3 1/2 03/15/25	US585055BS43	USD	US	10 000 000	88 552
MEDTRONIC INC MDT 3 1/8 03/15/22	US585055AX47	USD	US	1 733 000	15 202
MEDTRONIC INC MDT 4 5/8 03/15/44	US585055BD73	USD	US	3 538 000	33 632
MEDTRONIC INC MDT 4 5/8 03/15/45	US585055BU98	USD	US	3 109 000	29 875
MERCK CO INC 5 06/30/2019	US589331AN70	USD	US	3 300 000	29 589
MERCK CO INC MRK 2 3/4 02/10/25	US58933YAR62	USD	US	604 000	5 126
MERCK CO INC MRK 2.35 02/10/22	US58933YAQ89	USD	US	280 000	2 402
MERCK CO INC MRK 3.6 09/15/42	US589331AS67	USD	US	305 000	2 538
MERCK & CO INC MRK 1 3/8 11/02/36	XS1513062411	EUR	US	1 099 000	10 017
MERCK FIN SERVIC MRKGR 1 3/8 09/01/22	XS1284570626	EUR	DE	3 508 000	35 693
MERCK MRKGR 2 5/8 12/12/74	XS1152338072	EUR	DE	2 500 000	25 288
MERRILL LYNCH CO 7.75% 5/14/2038	US59023VAA89	USD	US	3 200 000	39 103
MERRILL LYNCH BAC 4 5/8 09/14/18	XSO267828308	EUR	US	2 771 000	29 066
MET LIFE GLOB MET 1 1/4 09/17/21	XS1110874820	EUR	US	1 400 000	14 051
MET LIFE GLOB MET 2 3/8 01/11/23	XSO873665706	EUR	US	1 900 000	20 125
MET LIFE GLOB MET 2 3/8 09/30/19	XSO834640541	EUR	US	2 600 000	26 727
MET LIFE GLOB MET 2 5/8 12/05/22	XS1327014749	GBP	US	1 250 000	14 544
METLIFE INC 4.75 2021-02-08	US59156RAX61	USD	US	5 450 000	50 770
METLIFE INC MET 4 7/8 11/13/43	US59156RBG20	USD	US	3 906 000	37 474
METLIFE INC MET 4.05 03/01/45	US59156RBN70	USD	US	3 014 000	25 934
MEXICAN BONOS MBONO 10 11/20/36	MXOMGO0000B2	MXN	MX	393 123	23 804
MEXICAN BONOS MBONO 10 12/05/24	MXOMGO000078	MXN	MX	2 689 820	149 763
MEXICAN BONOS MBONO 4 3/4 06/14/18	MXOMGO0000T4	MXN	MX	166 097	7 609
MEXICAN BONOS MBONO 5 12/11/19	MXOMGO0000V0	MXN	MX	2 720 159	122 497
MEXICAN BONOS MBONO 5 3/4 03/05/26	MXOMGO0000Y4	MXN	MX	2 220 100	98 381
MEXICAN BONOS MBONO 6 1/2 06/09/22	MXOMGO0000Q0	MXN	MX	2 318 907	107 805
MEXICAN BONOS MBONO 6 1/2 06/10/21	MXOMGO0000N7	MXN	MX	4 471 559	208 353
MEXICAN BONOS MBONO 7 1/2 06/03/27	MXOMGO0000D8	MXN	MX	2 201 821	108 091
MEXICAN BONOS MBONO 7 3/4 05/29/31	MXOMGO0000P2	MXN	MX	1 205 058	60 174
MEXICAN BONOS MBONO 7 3/4 11/13/42	MXOMGO0000R8	MXN	MX	2 950 704	145 290
MEXICAN BONOS MBONO 7 3/4 11/23/34	MXOMGO0000U2	MXN	MX	1 361 084	68 237
MEXICAN BONOS MBONO 8 06/11/20	MXOMGO0000L1	MXN	MX	2 682 171	130 115
MEXICAN BONOS MBONO 8 1/2 05/31/29	MXOMGO0000H9	MXN	MX	1 598 879	84 647
MEXICAN BONOS MBONO 8 1/2 11/18/38	MXOMGO0000J5	MXN	MX	2 157 231	114 762

MEXICAN BONOS MBONO 8 1/2 12/13/18	MX0MGO0000G1	MXN	MX	4 062 185	194 353
MEXICAN BONOS MBONO 8 11/07/47	MX0MGO000102	MXN	MX	445 000	22 591
MEXICAN BONOS MBONO 8 12/07/23	MX0MGO000003	MXN	MX	2 406 810	120 253
MICRON TECH MU 7 1/2 09/15/23	US595112B110	USD	US	1 704 000	16 395
MICROSOFT CORP MSFT 1.1 08/08/19	US594918BN39	USD	US	6 250 000	52 358
MICROSOFT CORP MSFT 2.65 11/03/22	US594918BH60	USD	US	2 500 000	21 517
MICROSOFT CORP MSFT 3 1/2 11/15/42	US594918AR51	USD	US	785 000	6 518
MICROSOFT CORP MSFT 3 1/8 11/03/25	US594918BJ27	USD	US	3 357 000	29 046
MICROSOFT CORP MSFT 3.7 08/08/46	US594918BT09	USD	US	1 043 000	8 820
MICROSOFT CORP MSFT 4.1 02/06/37	US594918BZ68	USD	US	21 668 000	200 301
MIDAMERICAN ENERGY HOLDINGS 6.125% 04/01/2036	US59562VAM90	USD	US	5 155 000	56 638
MOLSON COORS TAP 3 07/15/26	US60871RAG56	USD	US	5 000 000	41 259
MOLSON COORS TAP 4.2 07/15/46	US60871RAH30	USD	US	4 504 000	38 094
MONDELEZ INT INC MDLZ 1 5/8 03/08/27	XS1197270819	EUR	US	337 000	3 227
MONDI FINANCE PL MNDILN 3 3/8 09/28/20	XS0834719303	EUR	GB	3 400 000	36 681
MONGOLIA MONGOL 10 7/8 04/06/21	US60937GAD88	USD	MN	200 000	1 966
MONGOLIA MONGOL 5 1/8 12/05/22	US60937GAB23	USD	MN	600 000	4 762
MONSANTO CO MON 4.2 07/15/34	US61166WAN11	USD	US	1 238 000	10 837
MOODY'S CORP MCO 4 7/8 02/15/24	US615369AC97	USD	US	1 150 000	10 843
MORGAN STANLEY DEAN WITTER 5.625 9/23/2019	US61747YCJ29	USD	US	8 350 000	76 718
MORGAN STANLEY DEAN WITTER 7.3 05/13/2019	US61747YCG89	USD	US	3 620 000	33 685
MORGAN STANLEY MS 2 1/2 04/21/21	US61746BEA08	USD	US	2 996 000	25 350
MORGAN STANLEY MS 2 3/8 07/23/19	US61746BDR42	USD	US	3 500 000	30 023
MORGAN STANLEY MS 2 5/8 11/17/21	US61746BED47	USD	US	5 950 000	50 229
MORGAN STANLEY MS 2.45 02/01/19	US61746BDX10	USD	US	5 000 000	42 899
MORGAN STANLEY MS 2.65 01/27/20	US61747YDW21	USD	US	6 078 000	52 356
MORGAN STANLEY MS 2.8 06/16/20	US61761JB325	USD	US	20 943 000	179 351
MORGAN STANLEY MS 3 1/8 08/05/21	CA61746BDT04	CAD	US	2 600 000	17 569
MORGAN STANLEY MS 3.95 04/23/27	US61761JZN26	USD	US	677 000	5 801
MORGAN STANLEY MS 4 3/8 01/22/47	US61746BEG77	USD	US	4 515 000	40 633
MORGAN STANLEY MS 4.3 01/27/45	US61747YDY86	USD	US	3 000 000	26 587
MORGAN STANLEY MS 4.35 09/08/26	US6174467Y92	USD	US	3 311 000	29 388
MORGAN STANLEY MS 5 09/30/21	XS1115524016	AUD	US	4 618 000	32 477
MORGAN STANLEY MS 5 11/24/25	US6174467X10	USD	US	1 600 000	14 714
MORGAN STANLEY MS 6 1/2 12/28/18	XS0366102555	EUR	US	350 000	3 806
MOROCCO KINGDOM MOROC 4 1/4 12/11/22	XS0850020586	USD	MA	1 900 000	16 802
MOSAIC CO MOS 5 5/8 11/15/43	US61945CAE30	USD	US	534 000	4 629
MOTABILITY OPS MOTO PG 3 5/8 03/10/36	XS1377228959	GBP	GB	1 376 000	17 495
MOZAMBIQUE REP O MOZAM 10 1/2 01/18/23	XS1391003446	USD	MZ	516 000	3 377
MPC 6 1/2 03/01/41	US56585AAF93	USD	US	2 400 000	23 801
MPLX LP MPLX 4 1/8 03/01/27	US55336VAK61	USD	US	2 166 000	18 681
MPLX LP MPLX 4 7/8 06/01/25	US55336VAJ98	USD	US	2 973 000	26 725
MUNI FINANCE PLC KUNTA 1 3/8 09/21/21	XS1498532271	USD	FI	5 000 000	41 061
MUNICH RE VAR 05/26/42	XS0764278528	EUR	DE	4 600 000	54 983
MYLAN NV MYL 1 1/4 11/23/20	XS1492457236	EUR	NL	3 750 000	37 138
MYLAN NV MYL 2 1/4 11/22/24	XS1492457665	EUR	NL	2 500 000	25 195
NAMIBIA REP OF REPNAM 5 1/2 11/03/21	XS0686701953	USD	NA	900 000	8 236
NATIONAL AUSTRALIA BANK 4.625 2020-02-10	XS0485326085	EUR	AU	4 071 000	44 237
NATIONAL GRID NGGLN 1 1/8 09/22/21	XS1492680811	GBP	GB	1 625 000	17 872
NATIONAL SAVINGS NSBLK 8 7/8 09/18/18	USY62526AA99	USD	LK	1 200 000	10 970
NATIONWIDE BLDG 6.75 7/22/2020 EMTN	XS0527239221	EUR	GB	1 703 000	20 442
NATL AUS BANK/NY NAB 1 3/8 07/12/19	US63254AAQ13	USD	AU	1 572 000	13 182
NATL AUS BANK/NY NAB 1 7/8 07/12/21	US63254AAR95	USD	AU	2 742 000	22 822
NATL AUSTRALIABK 4% 2020-07-13	XS0525146907	EUR	AU	937 000	10 406
NATL AUSTRALIABK NAB 1 1/4 05/18/26	XS1412417617	EUR	AU	4 338 000	42 491
NATL RURAL UTIL NRUOC 4.023 11/01/32	US637432MS19	USD	US	657 000	5 911
NED WATERSCHAPBK NEDWBK 0 1/4 06/07/24	XS1626191107	EUR	NL	5 000 000	47 780
NED WATERSCHAPBK NEDWBK 0.7 01/25/23	XS1555168951	SEK	NL	100 000 000	99 817
NED WATERSCHAPBK NEDWBK 1 04/11/25	XS1595814465	SEK	NL	75 000 000	73 841
NED WATERSCHAPBK NEDWBK 1 09/03/25	XS1284550941	EUR	NL	15 000 000	151 147
NED WATERSCHAPBK NEDWBK 1 1/4 06/07/32	XS1626191792	EUR	NL	3 600 000	34 213
NED WATERSCHAPBK NEDWBK 2 3/8 03/24/26	XS1386139841	USD	NL	11 500 000	95 738
NEDER FINANCIER NEDFIN 0 3/4 11/29/23	XS1527323411	SEK	NL	50 000 000	49 798
NEDER FINANCIER NEDFIN 1 1/4 11/13/18	XS0993154748	EUR	NL	2 000 000	19 821
NESTLE FIN INTL NESNVX 1 1/4 05/04/20	XS0925668625	EUR	CH	4 700 000	46 937
NESTLE HOLDINGS NESNVX 1 3/4 12/09/20	XS1330975035	GBP	US	1 253 000	14 290
NETHERLANDS GOVT NETHER 0 1/4 01/15/20	NL0010881827	EUR	NL	10 000 000	98 205
NETHERLANDS GOVT NETHER 2 3/4 01/15/47	NL0010721999	EUR	NL	1 000 000	13 142
NEW YORK LIFE GL NYLIFE 2.1 01/02/19	US64952XBH35	USD	US	1 567 000	13 432
NEW ZEALAND GOVERNMENT 6% 2017-12-15	NZGOVD0008C0	NZD	NZ	1 000 000	6 306
NEW ZEALAND GOVERNMENT 6 05/15/2021	NZGOVD0521C2	NZD	NZ	3 000 000	21 119
NEW ZEALAND GVT NZGB 4 1/2 04/15/27	NZGOVDT427C1	NZD	NZ	1 000 000	7 022
NEW ZEALAND GVT NZGB 5 1/2 04/15/23	NZGOVDT423C0	NZD	NZ	1 000 000	7 174
NEWCREST FINANCE NCMAU 5 3/4 11/15/41	USQ66511AB43	USD	AU	1 054 000	9 762
NEWELL RUBBERMAI NWL 2.6 03/29/19	US651229AT36	USD	US	470 000	4 031
NEWELL RUBBERMAI NWL 3.15 04/01/21	US651229AU09	USD	US	2 500 000	21 762
NEWELL RUBBERMAI NWL 5 1/2 04/01/46	US651229AY21	USD	US	13 340 000	136 893
NEWELL RUBBERMAI NWL 5 3/8 04/01/36	US651229AX48	USD	US	1 231 000	12 195
NEWMONT MINING NEM 4 7/8 03/15/42	US651639AP18	USD	US	2 190 000	19 790
NIKE INC NKE 2 3/8 11/01/26	US654106AF00	USD	US	4 000	32
NISOURCE FIN CP NI 3.49 05/15/27	US65473QBE26	USD	US	2 500 000	21 330
NISOURCE FIN CP NI 4 3/8 05/15/47	US65473QBF90	USD	US	2 500 000	21 790
NISOURCE FIN CP NI 5 1/4 02/15/43	US65473QBB86	USD	US	1 602 000	15 726
NISOURCE FIN CP NI 5.65 02/01/45	US65473QBD43	USD	US	3 113 000	32 173
NISSAN CANADA NISCAF 1.584 10/07/19	CA65478FAA09	CAD	CA	1 251 000	8 104
NOBLE ENERGY INC NBL 5.05 11/15/44	US655044AJ40	USD	US	77 000	670
NORDDEUTSCHE L/B NDB 2 02/05/19	USD571312T64	USD	DE	10 000 000	85 207
NORDEA BANK AB 4.5 3/26/2020	XS0497179035	EUR	SE	111 000	1 202
NORDEA BANK AB NDASS 0.3 06/30/22	XS1640493372	EUR	SE	3 500 000	33 457

NORDEA BANK AB NDASS 1 02/22/23	XS1368470156	EUR	SE	139 000	1 370
NORDEA BANK AB NDASS 1 1/8 02/12/25	XS1189263400	EUR	SE	202 000	1 999
NORDEA BANK AB NDASS 2 02/17/21	XS1032997568	EUR	SE	283 000	2 913
NORDEA BANK AB NDASS 3 1/4 07/05/22	XS0801636902	EUR	SE	100 000	1 126
NORDEA BANK FIN NDASS 0 5/8 03/17/27	XS1204140971	EUR	FI	15 000 000	141 577
NORDEA BANK FIN NDASS 1 11/05/24	XS1132790442	EUR	FI	5 000 000	50 156
NORDEA HYPOTEK NDASS 1 04/08/22 #5531	SE0006991246	SEK	SE	560 000 000	571 249
NORDEA HYPOTEK NDASS 1 1/4 05/19/21 #5532	SE0007897186	SEK	SE	1 240 000 000	1 285 500
NORDEA HYPOTEK NDASS 2 1/4 06/19/19 #5530	SE0005676723	SEK	SE	1 040 000 000	1 091 789
NORDEA HYPOTEK NDASS 3 1/4 06/17/20 #5521	SE0001542341	SEK	SE	2 140 000 000	2 346 561
NORDIC INVST BNK NIB 0 1/8 06/10/24	XS1431730388	EUR	SN	7 000 000	66 598
NORDIC INVST BNK NIB 0 3/8 09/19/22	XS1292474282	EUR	SN	8 000 000	78 535
NORDIC INVST BNK NIB 2 1/4 09/30/21	US65562QAW50	USD	SN	12 000 000	102 923
NORDIC INVST BNK NIB 2.413 09/27/18	XS0975173633	SEK	SN	50 000 000	52 497
NORFOLK SOUTHERN NSC 4.65 01/15/46	US655844BR82	USD	US	671 000	6 404
NORFOLK SOUTHERN NSC 6 05/23/11	US655844BD96	USD	US	482 000	4 905
NORTHROP GRUMMAN NOC 3.2 02/01/27	US666807BK73	USD	US	1 875 000	16 235
NOVARTIS AG NOVNVX 0 5/8 11/13/29	CH0270190991	CHF	CH	4 375 000	39 338
NOVARTIS CAPITAL NOVNVX 3 11/20/25	US66989HAJ77	USD	US	4 375 000	37 408
NOVARTIS CAPITAL NOVNVX 3.4 05/06/24	US66989HAG39	USD	US	534 000	4 724
NOVARTIS CAPITAL NOVNVX 4 11/20/45	US66989HAK41	USD	US	3 000 000	26 559
NOVARTIS CAPITAL NOVNVX 4.4 05/06/44	US66989HAH12	USD	US	714 000	6 748
NSWTC-DOMESTIC NSWTC 4 04/20/23	AU3SG0001159	AUD	AU	3 000 000	21 148
NUCOR CORP NUE 5.2 08/01/43	US670346AN55	USD	US	48 000	484
OCCIDENTAL PETE 4.1 02/01/2021	US674599BY08	USD	US	6 100 000	55 248
OCCIDENTAL PETE OXY 3.4 04/15/26	US674599CH65	USD	US	2 600 000	24 595
OMAN INTRNL BOND OMAN 3 5/8 06/15/21	XS1405781342	USD	OM	1 000 000	8 395
OMAN INTRNL BOND OMAN 4 3/4 06/15/26	XS1405777589	USD	OM	2 100 000	17 438
OMAN INTRNL BOND OMAN 5 3/8 03/08/27	XS1575967218	USD	OM	3 000 000	26 264
OMAN INTRNL BOND OMAN 6 1/2 03/08/47	XS1575968026	USD	OM	600 000	5 264
OMGRID FUNDING L OMGRID 5.196 05/16/27	XS1577964536	USD	KY	1 500 000	12 846
ONEOK PARTNERS OKS 3 3/8 10/01/22	US68268NAJ28	USD	US	6 558 000	56 263
ONTARIO PROVINCE ONT 1 3/4 10/09/18	CA68323ACW23	CAD	CA	2 000 000	13 135
ONTARIO PROVINCE ONT 1.95 01/27/23	CA68323ADL58	CAD	CA	7 000 000	45 685
ORACLE CORP ORCL 1.9 09/15/21	US68389XBK00	USD	US	18 825 000	158 285
ORACLE CORP ORCL 2 1/2 10/15/22	US68389XAP06	USD	US	1 200 000	10 212
ORACLE CORP ORCL 2 1/4 10/08/19	US68389XAX30	USD	US	917 000	7 858
ORACLE CORP ORCL 2.8 07/08/21	US68389XBA28	USD	US	3 750 000	32 854
ORACLE CORP ORCL 2.95 05/15/25	US68389XBC83	USD	US	6 250 000	53 073
ORACLE CORP ORCL 3 1/8 07/10/25	XS0951216166	EUR	US	6 275 000	71 894
ORACLE CORP ORCL 3.85 07/15/36	US68389XBH70	USD	US	9 379 000	82 930
ORACLE CORP ORCL 4 1/8 05/15/45	US68389XBF15	USD	US	2 561 000	22 339
ORACLE CORP ORCL 4 3/8 05/15/55	US68389XBG97	USD	US	2 783 000	24 741
ORACLE CORP ORCL 5 3/8 07/15/40	US68389XAM74	USD	US	1 313 000	13 733
ORANGE ORAFP 0 7/8 02/03/27	FR0013217114	EUR	FR	1 900 000	17 827
ORANGE ORAFP 1 05/12/25	XS1408317433	EUR	FR	5 900 000	56 893
ORANGE ORAFP 4 10/29/49	XS1115490523	EUR	FR	536 000	5 755
ORANGE ORAFP 5 1/4 12/29/49	XS1028599287	EUR	FR	2 500 000	27 922
ORANGE ORAFP 5 10/29/49	XS1115498260	EUR	FR	4 122 000	45 864
OSLO KOMMUNE OSLO 2.3 03/14/24	NO0010727829	NOK	NO	100 000 000	101 880
OWENS CORNING INC 7 12/01/2036	US690742AB73	USD	US	3 175 000	34 514
OWENS CORNING OC 4.2 12/15/22	US690742AD30	USD	US	1 910 000	17 025
PACIFICORP MIDAM 6 01/15/39	US695114CL03	USD	US	118 000	1 319
PANAMA PANAMA 3 3/4 03/16/25	US698299BE38	USD	PA	1 900 000	16 643
PANAMA PANAMA 4.3 04/29/53	US698299BB98	USD	PA	100 000	835
PARAGUAY PARGUY 4 5/8 01/25/23	USP75744AA38	USD	PY	500 000	4 491
PARAGUAY PARGUY 6.1 08/11/44	USP75744AB11	USD	PY	1 400 000	13 385
PARKER-HANNIFIN PH 4.2 11/21/34	US70109HAM79	USD	US	913 000	8 216
PEABODY CAPITAL PEABDY 4 5/8 12/12/53	XS1004042575	GBP	GB	260 000	4 034
PEARSON FUND FIV PSON 1 3/8 05/06/25	XS1228153661	EUR	GB	5 755 000	54 724
PEPSICO INC PEP 1.35 10/04/19	US713448DJ46	USD	US	1 875 000	15 729
PEPSICO INC PEP 2 3/8 10/06/26	US713448DN57	USD	US	2 500 000	20 211
PEPSICO INC PEP 2.15 10/14/20	US713448DC92	USD	US	75 000	639
PEPSICO INC PEP 3.45 10/06/46	US713448DP06	USD	US	3 750 000	29 914
PEPSICO INC PEP 3.6 08/13/42	US713448CC02	USD	US	313 000	2 569
PEPSICO INC PEP 4 03/05/42	US713448BZ06	USD	US	264 000	2 300
PERNOD-RICARD SA RIFP 2 1/8 09/27/24	FR0012173862	EUR	FR	2 400 000	25 192
PERRIGO FINANCE PRGO 3 1/2 12/15/21	US714295AB80	USD	IE	1 391 000	12 183
PERRIGO FINANCE PRGO 3.9 12/15/24	US714295AC63	USD	IE	1 750 000	15 026
PERTAMINA PERTIJ 6 05/03/42	USY7138AAD29	USD	ID	3 400 000	31 244
PERU B SOBERANO PERUGB 6.35 08/12/28	PEP01000C5D1	PEN	PE	25 900 000	73 355
PERU B SOBERANO PERUGB 6.9 08/12/37	PEP01000C2Z1	PEN	PE	17 371 000	50 636
PERU B SOBERANO PERUGB 6.95 08/12/31	PEP01000C4G7	PEN	PE	38 606 000	113 683
PERU B SOBERANO PERUGB 7.84 08/12/20	PEP01000CY33	PEN	PE	11 249 000	33 372
PERU B SOBERANO PERUGB 8.2 08/12/26	PEP01000C0J9	PEN	PE	23 500 000	75 287
PERU T-BOND PERUGB 5.2 09/12/23	PEP01000C4N3	PEN	PE	3 070 000	8 303
PERU T-BOND PERUGB 5.7 08/12/24	PEP01000C4W4	PEN	PE	19 766 000	54 650
PETROSAHAAN LISTR PLNIJ 5 1/4 10/24/42	US71568QAB32	USD	ID	3 540 000	30 146
PETROLEOS MEXICA PEMEX 4 1/2 01/23/26	US71654QBW15	USD	MX	3 300 000	27 574
PETROLEOS MEXICA PEMEX 5 5/8 01/23/46	US71654QBX97	USD	MX	200 000	1 537
PETROLEOS MEXICA PEMEX 6 7/8 08/04/26	US71654QCB68	USD	MX	2 400 000	23 031
PETRONAS PETMK 7 5/8 10/15/26	USY68851AK32	USD	MY	200 000	2 313
PETROTRIN PETRTRT 9 3/4 08/14/19	USP78954AC19	USD	TT	800 000	7 219
PFIZER INC 5.75 6/3/2021	XS0432071131	EUR	US	2 650 000	31 018
PFIZER INC 6.2 06/03/2038	XS0432072022	GBP	US	2 700 000	48 008
PFIZER INC PFE 1.7 12/15/19	US717081EB53	USD	US	2 500 000	21 122
PFIZER INC PFE 1.95 06/03/21	US717081DX82	USD	US	2 879 000	24 277
PFIZER INC PFE 2 3/4 06/03/26	US717081DV27	USD	US	3 133 000	26 067
PFIZER INC PFE 3 12/15/26	US717081EA70	USD	US	4 375 000	37 078

PFIZER INC PFE 4 1/8 12/15/46	US717081ED10	USD	US	3 125 000	27 968
PFIZER INC PFE 4 12/15/36	US717081EC37	USD	US	3 098 000	27 748
PFIZER INC PFE 4.3 06/15/43	US717081DE02	USD	US	169 000	1 539
PHILIP MORRIS IN PM 2 05/09/36	XS1408421763	EUR	US	422 000	4 053
PHILIP MORRIS IN PM 2 1/2 08/22/22	US718172AT63	USD	US	4 091 000	34 765
PHILIP MORRIS IN PM 2 3/4 03/19/25	XS0906815591	EUR	US	1 880 000	20 415
PHILIP MORRIS IN PM 3 7/8 08/21/42	US718172AU37	USD	US	109 000	910
PHILIPPINES(REP) PHILIP 3.9 11/26/22	US718286BX44	PHP	PH	85 000 000	14 214
PHILIPPINES(REP) PHILIP 4.2 01/21/24	US718286BY27	USD	PH	100 000	938
PHILIPPINES(REP) PHILIP 4.95 01/15/21	US718286BJ59	PHP	PH	91 000 000	16 018
PHILIPPINES(REP) PHILIP 5 01/13/37	US718286BW60	USD	PH	10 000	102
PHILIPPINES(REP) PHILIP 6 1/4 01/14/36	US718286BM88	PHP	PH	151 000 000	29 369
PHILLIPS 66 PSX 4 7/8 11/15/44	US718546AL86	USD	US	4 112 000	37 355
PHILLIPS 66 PSX 4.3 04/01/22	US718546AC87	USD	US	5 385 000	49 110
PHILLIPS 66 PSX 4.65 11/15/34	US718546AK04	USD	US	388 000	3 469
PLAINS ALL AMER PAA 3.65 06/01/22	US72650RAZ55	USD	US	1 500 000	12 930
PLAINS ALL AMER PAA 3.85 10/15/23	US72650RBD35	USD	US	2 403 000	20 522
PLAINS ALL AMER PAA 4 1/2 12/15/26	US72650RBL50	USD	US	1 875 000	16 095
PLAINS ALL AMER PAA 4.9 02/15/45	US72650RBH49	USD	US	1 454 000	11 613
PLAINS ALL AMER PAA 5 3/4 01/15/20	US72650RAW25	USD	US	200 000	1 864
PNC BANK NA PNC 2.15 04/29/21	US69353REW43	USD	US	928 000	7 810
PNC FINANCIAL PNC 3.9 04/29/24	US693475AP09	USD	US	9 150 000	81 216
PNC FUNDING CORP 6.7 06/10/19	US693476BF90	USD	US	4 500 000	41 406
POHJOLA BANK PLC POHBK 0 3/4 03/03/22	XS1196759010	EUR	FI	2 500 000	24 397
POLAND (REPUBLIC OF) 6.375 7/15/2019	US731011AR30	USD	PL	200 000	1 878
POLAND GOVT BOND POLGB 0 10/25/18	PL0000109062	PLN	PL	43 000 000	95 716
POLAND GOVT BOND POLGB 1 1/2 04/25/20	PL0000108510	PLN	PL	86 502 000	195 374
POLAND GOVT BOND POLGB 2 04/25/21	PL0000108916	PLN	PL	40 000 000	90 727
POLAND GOVT BOND POLGB 2 1/2 07/25/18	PL0000107595	PLN	PL	52 036 000	122 263
POLAND GOVT BOND POLGB 2 1/2 07/25/26	PL0000108866	PLN	PL	96 250 000	212 198
POLAND GOVT BOND POLGB 2 1/2 07/25/27	PL0000109427	PLN	PL	1 600 000	3 475
POLAND GOVT BOND POLGB 3 1/4 07/25/25	PL0000108197	PLN	PL	84 618 000	200 282
POLAND GOVT BOND POLGB 3 3/4 04/25/18	PL0000107314	PLN	PL	29 502 000	69 482
POLAND GOVT BOND POLGB 4 10/25/23	PL0000107264	PLN	PL	72 067 000	179 125
POLAND GOVT BOND POLGB 5 1/2 10/25/19	PL0000105441	PLN	PL	54 502 000	138 533
POLAND GOVT BOND POLGB 5 1/4 10/25/20	PL0000106126	PLN	PL	63 298 000	162 986
POLAND GOVT BOND POLGB 5 3/4 09/23/22	PL0000102646	PLN	PL	60 358 000	163 624
POLAND GOVT BOND POLGB 5 3/4 10/25/21	PL0000106670	PLN	PL	33 000 000	88 049
PRICELINE GROUP PCLN 1.8 03/03/27	XS1196503137	EUR	US	145 000	1 390
PROCTER GAMBLE PG 6 1/4 01/31/30	XS0106655235	GBP	US	560 000	9 105
PROG ENER CAR PGN 2.8 05/15/22	US144141DC90	USD	US	2 000 000	17 253
PROLOGIS LP PLD 1 3/8 05/13/21	XS1232266665	EUR	US	1 750 000	17 415
PROLOGIS LP PLD 3 3/8 02/20/24	XS1031555094	EUR	US	5 471 000	60 764
PROLOGIS LP PLD 4 1/4 08/15/23	US74340XAW11	USD	US	4 727 000	43 719
PRUDENTIAL FIN PRU 5.2 03/15/44	US744320AN25	USD	US	1 250 000	11 380
PRUDENTIAL FIN PRU 6 5/8 12/01/37	US744320BD60	USD	US	1 031 000	11 636
PRUDENTIAL FINANCIAL INC (VAR) 06/15/43	US744320AM42	USD	US	3 750 000	34 780
PSALM PSALM 7.39 12/02/24	USY7083VAD11	USD	PH	80 000	871
PSP CAPITAL INC PSCAP 1.73 06/21/22	CA69363TAL67	CAD	CA	5 000 000	32 072
PUGET ENERGY INC PSD 6 09/01/21	US745310AD42	USD	US	150 000	1 426
Pepsico 5.5% 2040-01-15	US713448BP24	USD	US	218 000	2 328
QTC 5 1/2 06/21/21	AU0000XQLQV8	AUD	AU	10 000 000	72 572
QUALCOMM INC QCOM 2 1/4 05/20/20	US747525AD56	USD	US	809 000	6 893
QUALCOMM INC QCOM 3 1/4 05/20/27	US747525AU71	USD	US	5 000 000	42 406
QUALCOMM INC QCOM 3.45 05/20/25	US747525AF05	USD	US	5 000 000	43 504
QUALCOMM INC QCOM 4.8 05/20/45	US747525AK99	USD	US	125 000	1 163
QUEBEC 6.25% 06/01/2032	CA748148QT32	CAD	CA	5 000 000	46 153
QUEBEC PROVINCE Q 1.65 03/03/22	CA748148RW51	CAD	CA	4 000 000	25 889
QUEBEC PROVINCE Q 2 3/4 04/12/27	US748149AN17	USD	CA	10 000 000	84 464
QUEENSLAND TREAS QTC 3 03/22/24	AU0000XQLQAD1	AUD	AU	4 000 000	26 472
QUEENSLAND TREAS QTC 4 06/21/19	AU0000XQLQW6	AUD	AU	4 000 000	26 910
QUEENSLAND TREASURY CORP 6 6/14/2021	AU000QT40341	AUD	AU	5 000 000	37 087
QVC INC QVCN 4 3/8 03/15/23	US747262AK96	USD	US	2 725 000	23 635
R.A.T.P. RATPPF 0 7/8 05/25/27	FR0013264488	EUR	FR	1 300 000	12 234
RABOBANK 4.5 01/11/2021	US21685WBT36	USD	NL	2 624 000	24 263
RABOBANK 4.75% 06/06/2022	XS0304159576	EUR	NL	1 054 000	12 303
RABOBANK 5.875% 5/20/2019	XS0429484891	EUR	NL	3 295 000	35 257
RABOBANK CAP RABOBK 5.556 10/29/49	XS0203782551	GBP	NL	1 250 000	15 084
RABOBANK NED AU RABOBK 7 1/4 04/20/18	AU3CB0174183	AUD	NL	250 000	1 705
RABOBANK NED NY RABOBK 2 3/4 01/10/22	US21688AAJ16	USD	NL	2 500 000	21 672
RABOBANK RABOBK 1 3/8 02/03/27	XS1180130939	EUR	NL	3 000 000	29 542
RABOBANK RABOBK 3 1/8 09/15/26	CH0026620846	CHF	NL	195 000	2 176
RABOBANK RABOBK 3 7/8 07/25/23	XS0954910146	EUR	NL	402 000	4 609
RABOBANK RABOBK 4 1/8 09/14/22	XS0826634874	EUR	NL	4 150 000	47 550
RABOBANK RABOBK 4 5/8 05/23/29	XS1069886841	GBP	NL	209 000	2 632
RABOBANK RABOBK 5 1/4 09/14/27	XS0827563452	GBP	NL	2 950 000	40 147
RABOBANK UTRECHT RABOBK 3 7/8 02/08/22	US21685WDD65	USD	NL	6 467 000	58 727
RABOBK 3 1/2 10/17/18	XS0691801327	EUR	NL	995 000	10 259
RAIFFEISEN BK IN RBAIV 1 7/8 11/08/18	XS0989620694	EUR	AT	100 000	997
RCI BANQUE RENAUL 0 3/4 01/12/22	FR0013230737	EUR	FR	1 875 000	18 107
RCI BANQUE RENAUL 0 3/8 07/10/19	FR0013181989	EUR	FR	1 875 000	18 194
RCI BANQUE RENAUL 1 3/8 11/17/20	FR0013053055	EUR	FR	1 065 000	10 704
RCI BANQUE RENAUL 3 1/2 04/03/18	USF48957AB45	USD	FR	1 167 000	10 036
REDEXIS GAS FIN REDEXS 2 3/4 04/08/21	XS1050547931	EUR	NL	1 800 000	18 852
RENAULT RENAUL 3 1/8 03/05/21	FR0011769090	EUR	FR	151 000	1 605
REP OF ANGOLA ANGOL 7 08/16/19	XS0814512223	USD	AO	1 300 000	6 406
REP OF CAMEROON REPCAM 9 1/2 11/19/25	XS1313779081	USD	CM	400 000	4 018
REP OF GUATEMALA GUATEM 4 1/2 05/03/26	USP5015VAF33	USD	GT	200 000	1 716
REP OF GUATEMALA GUATEM 4 3/8 06/05/27	USP5015VAG16	USD	GT	200 000	1 682



REP OF GUATEMALA GUATEM 4 7/8 02/13/28	USP5015VAE67	USD	GT	1 400 000	12 382
REP OF HUNGARY 7,625 03/29/2011	US445545AF36	USD	HU	3 350 000	42 610
REP OF LATVIA LATVIA 2 3/4 01/12/20	XS0863522149	USD	LV	280 000	2 419
REP OF NIGERIA NIGERIA 7 7/8 02/16/32	XS1566179039	USD	NG	1 500 000	14 106
REP OF PAKISTAN PKSTAN 7 1/4 04/15/19	XS1056560763	USD	PK	2 100 000	18 900
REP OF PAKISTAN PKSTAN 8 1/4 04/15/24	XS1056560920	USD	PK	2 700 000	26 257
REP OF PAKISTAN PKSTAN 8 1/4 09/30/25	XS1299811486	USD	PK	600 000	5 893
REP OF POLAND 5,125 04/21/2011	US857524AA08	USD	PL	100 000	930
REP OF POLAND POLAND 0 1/2 12/20/21	XS1536786939	EUR	PL	7 000 000	68 310
REP OF SRI LANKA SRILAN 6 1/4 07/27/21	USY2029SAG94	USD	LK	3 570 000	32 680
REP OF SRI LANKA SRILAN 6 1/8 06/03/25	USY8137FAC24	USD	LK	1 200 000	10 358
REP OF SRI LANKA SRILAN 6.2 05/11/27	USY8137FAH11	USD	LK	600 000	5 097
REP OF SRI LANKA SRILAN 6.825 07/18/26	USY8137FAF54	USD	LK	800 000	7 309
REP SOUTH AFRICA SAGB 10 1/2 12/21/26 #R186	ZAG000016320	ZAR	ZA	409 617 437	293 267
REP SOUTH AFRICA SAGB 6 1/2 02/28/41 #R214	ZAG000077488	ZAR	ZA	236 549 318	109 508
REP SOUTH AFRICA SAGB 6 3/4 03/31/21 #R208	ZAG000030396	ZAR	ZA	63 490 884	40 251
REP SOUTH AFRICA SAGB 7 1/4 01/15/20 #R207	ZAG000024738	ZAR	ZA	200 920 663	132 488
REP SOUTH AFRICA SAGB 7 3/4 02/28/23 #2023	ZAG000096165	ZAR	ZA	148 781 950	96 492
REP SOUTH AFRICA SAGB 8 01/31/30 #2030	ZAG000106998	ZAR	ZA	338 768 438	204 581
REP SOUTH AFRICA SAGB 8 1/2 01/31/37 #2037	ZAG000107012	ZAR	ZA	299 792 987	178 078
REP SOUTH AFRICA SAGB 8 1/4 03/31/32 #2032	ZAG000107004	ZAR	ZA	291 309 862	173 063
REP SOUTH AFRICA SAGB 8 12/21/18 #R204	ZAG000021841	ZAR	ZA	43 948 741	28 530
REP SOUTH AFRICA SAGB 8 3/4 01/31/44 #2044	ZAG000106972	ZAR	ZA	436 800 000	261 153
REP SOUTH AFRICA SAGB 8 3/4 02/28/48 #2048	ZAG000096173	ZAR	ZA	114 814 253	68 134
REP SOUTH AFRICA SAGB 8 7/8 02/28/35 #2035	ZAG000125972	ZAR	ZA	29 800 000	18 391
REP SOUTH AFRICA SAGB 9 01/31/40 #2040	ZAG000125980	ZAR	ZA	128 700 000	79 411
REPSOL INTL FIN REPSM 2 5/8 05/28/20	XS0933604943	EUR	ES	1 600 000	16 480
REPSOL INTL FIN REPSM 3 5/8 10/07/21	XS0975256685	EUR	ES	2 700 000	30 076
REPUBLIC OF ECUA ECUA 7.95 06/20/24	XS1080330704	USD	EC	5 900 000	46 452
REPUBLIC OF ECUA ECUA 8 3/4 06/02/23	XS1626768730	USD	EC	1 500 000	12 557
REPUBLIC OF HUNGARY 6.375 03/29/2021	US445545AE60	USD	HU	5 100 000	49 094
REPUBLIC OF IRAQ IRAQ 5.8 01/15/28	XS0240295575	USD	IQ	2 250 000	17 300
REPUBLIC OF PANAMA 5.2 1/30/2020	US698299AX28	USD	PA	1 500 000	13 938
REPUBLIC OF PANAMA 6.7 1/26/2036	US698299AW45	USD	PA	3 140 000	34 225
REPUBLIC OF PERU 8.75 11/21/2033	UST15638AP79	USD	PE	190 000	2 471
REPUBLIC SVCS RSG 5 03/01/20	US760759AH37	USD	US	2 600 000	23 900
REPUBLIC SVCS RSG 5 1/4 11/15/21	US760761AD86	USD	US	2 600 000	24 487
REPUBLICA ORIENT URUGUAY 5.1 06/18/50	US760942BA98	USD	UY	3 400 000	29 265
REYNOLDS AMERICA RAI 4.85 09/15/23	US761713AY21	USD	US	683 000	6 438
REYNOLDS AMERICA RAI 6 7/8 05/01/20	US761713BT27	USD	US	2 680 000	25 661
REYNOLDS AMERICA RAI 8 1/8 06/23/19	US761713BS44	USD	US	2 350 000	22 137
RIKSHM AB RIKSHM 0 1/4 05/07/18 #DMTN	SE0007073903	SEK	SE	75 000 000	75 189
RIO TINTO FINANC RIOLN 2 7/8 08/21/22	US76720AAF30	USD	GB	151 000	1 303
RIO TINTO FINANC RIOLN 3 3/4 06/15/25	US767201AS58	USD	AU	3 000 000	26 646
RIO TINTO FINANC RIOLN 4 1/8 08/21/42	US76720AAG13	USD	GB	378 000	3 315
RIO TINTO FINANC RIOLN 4 3/4 03/22/42	US76720AAD81	USD	GB	55 000	524
RIO TINTO FINANC RIOLN 7 1/8 07/15/28	US767201AD89	USD	GB	73 000	836
RIOLN 5.2 11/02/40	US767201AL06	USD	GB	68 000	682
ROCHE FINANCE EU ROSW 0 7/8 02/25/25	XS1195056079	EUR	NL	11 499 000	112 315
ROCHE HLDGS INC ROSW 4 11/28/44	USU75000BG06	USD	US	1 625 000	14 495
ROCHE HOLDINGS INC 6.5% 03/04/2021	XS0415624716	EUR	CH	25 000	302
ROGERS COMM INC 5.34 03/21/2011	CA775109AS07	CAD	CA	6 452 000	47 171
ROGERS COMM INC RCICN 4 03/13/24	CA775109BA89	CAD	CA	2 675 000	18 906
ROGERS COMM INC RCICN 6.11 08/25/40	CA775109AQ41	CAD	CA	79 000	665
ROGERS COMM INC RCICN 6.68 11/04/39	CA775109AP67	CAD	CA	85 000	755
ROMANIA GOVERNMENT BOND 6.75 2022 02 07	US77586TAA43	USD	RO	3 500 000	35 036
ROMANIA GOVT ROMGB 2 1/2 04/29/19	RO1519DBN037	RON	RO	28 950 000	62 637
ROMANIA GOVT ROMGB 2 1/4 02/26/20	RO1620DBN017	RON	RO	3 700 000	7 951
ROMANIA GOVT ROMGB 3 1/4 03/22/21	RO1521DBN041	RON	RO	20 000 000	43 960
ROMANIA GOVT ROMGB 4 3/4 02/24/25	RO1425DBN029	RON	RO	21 200 000	49 051
ROMANIA GOVT ROMGB 4 3/4 06/24/19	RO1419DBN014	RON	RO	14 805 000	33 338
ROMANIA GOVT ROMGB 5 3/4 04/29/20	RO1320DBN022	RON	RO	20 800 000	48 971
ROMANIA GOVT ROMGB 5.6 11/28/18	RO1318DBN034	RON	RO	20 110 000	46 545
ROMANIA GOVT ROMGB 5.8 07/26/27	RO1227DBN011	RON	RO	17 200 000	43 784
ROMANIA GOVT ROMGB 5.85 04/26/23	RO1323DBN018	RON	RO	27 720 000	67 943
ROMANIA GOVT ROMGB 5.95 06/11/21	RO1121DBN032	RON	RO	48 960 000	117 383
ROMANIA ROMANI 4 3/8 08/22/23	US77586TAC09	USD	RO	100 000	907
ROMANIA ROMANI 4 7/8 01/22/24	US77586TAD81	USD	RO	300 000	2 812
ROMANIA ROMANI 6 1/8 01/22/44	US77586TAE64	USD	RO	400 000	4 382
ROYAL BANK OF SCOTLAND 5.5 3/23/2020	XS0496481200	EUR	GB	119 000	1 323
ROYAL BK CANADA RY 1.583 09/13/21	CA780086MZ43	CAD	CA	3 000 000	19 177
ROYAL BK CANADA RY 1.65 07/15/21	CA780086MV39	CAD	CA	3 001 000	19 331
ROYAL BK CANADA RY 1.92 07/17/20	CA780086KY95	CAD	CA	695 000	4 562
ROYAL BK CANADA RY 1.968 03/02/22	CA780086KD58	CAD	CA	1 370 000	8 887
ROYAL BK CANADA RY 2 1/2 01/19/21	US78012KKU06	USD	CA	3 125 000	26 841
ROYAL BK CANADA RY 2.333 12/05/23	CA780086NK64	CAD	CA	2 642 000	17 148
ROYAL BK CANADA RY 2.35 12/09/19	CA780086JX32	CAD	CA	9 291 000	61 318
ROYAL BK CANADA RY 2.364 09/21/17	CA780086BU74	CAD	CA	3 000 000	19 666
ROYAL BK CANADA RY 2.77 12/11/18	CA780086GH19	CAD	CA	3 000 000	19 850
ROYAL BK SCOTLND RBS 2 1/2 03/22/23	XS1382368113	EUR	GB	920 000	9 459
ROYAL BK SCOTLND RBS 3 7/8 09/12/23	US780097BD21	USD	GB	2 732 000	23 795
RPBLC OF SRNAME SURINM 9 1/4 10/26/26	USP68788AA97	USD	SR	200 000	1 757
RUSSIA GLOBAL 12.75% 06/24/2028	XS0088543193	USD	RU	130 000	1 918
RWE AG 5.75 02/14/2033 EMTN	XS0162513211	EUR	DE	6 000	86
RWE AG 6.125 7/6/2039	XS0437306904	GBP	DE	400 000	6 698
RWE AG 6.5 08/10/2021	XS0412842857	EUR	DE	677 000	8 526
RWE AG 6.625 1/31/2019	XS0399647675	EUR	DE	150 000	1 632
RWE FINANCE BV RWE 6 1/2 04/20/21	XS0127992336	GBP	NL	929 000	12 182
RYANAIR RYAID 1 7/8 06/17/21	XS1077584024	EUR	IE	850 000	8 628

SABINE PASS LIQU CQP 5 5/8 02/01/21	US785592AE61	USD	US	4 979 000	46 717
SABINE PASS LIQU CQP 6 1/4 03/15/22	US785592AH92	USD	US	1 382 000	13 408
SAN DIEGO G E SRE 4 1/2 08/15/40	US797440BM51	USD	US	88 000	836
SANOFI SANFP 0 5/8 04/05/24	FR0013143997	EUR	FR	1 800 000	17 327
SANOFI SANFP 0 7/8 09/22/21	FR0012969020	EUR	FR	1 200 000	11 904
SANOFI SANFP 1 1/2 09/22/25	FR0012969038	EUR	FR	1 900 000	19 353
SANOFI SANFP 1 7/8 09/04/20	FR0011560333	EUR	FR	2 100 000	21 543
SANTAN CONS FIN SANTAN 0.9 02/18/20	XS1188117391	EUR	ES	2 800 000	27 524
SANTANDER INTL SANTAN 4 01/24/20	XS0877984459	EUR	ES	400 000	4 295
SANTANDER ISSUAN SANTAN 2 1/2 03/18/25	XS1201001572	EUR	ES	2 200 000	21 791
SANTANDER ISSUAN SANTAN 5.179 11/19/25	US802811TAE82	USD	ES	7 200 000	65 510
SANTANDER UK PLC ABBEY 5 11/07/23	XS0989359756	USD	GB	3 050 000	27 687
SANTANDER UK PLC SANUK 2 1/2 03/14/19	US80283LAK98	USD	GB	4 063 000	34 808
SBAB BANK AB SBAB 1.048 06/23/21	XS1436518606	SEK	SE	88 000 000	88 806
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	19 115
SCHNEIDER ELEC SUPP 0 7/8 03/11/25	FR0012601367	EUR	FR	1 100 000	10 557
SCHNEIDER ELEC SUPP 3 3/4 07/12/18	FR0011075183	EUR	FR	2 200 000	22 747
SCOTTISH WIDOWS SCOTW 5 1/2 06/16/23	XS0914791412	GBP	GB	252 000	3 099
SCOTTISH WIDOWS SCOTW 7 06/16/43	XS0914791768	GBP	GB	1 294 000	18 018
SEAGATE HDD CAYM STX 4 7/8 06/01/27	US81180WAR25	USD	KY	1 433 000	12 124
SECOND PKSTAN SK PKSTAN 6 3/4 12/03/19	XS1147732553	USD	PK	400 000	3 576
SEMPRA ENERGY SRE 3.55 06/15/24	US816851AV10	USD	US	2 800 000	24 224
SEMPRA ENERGY SRE 4.05 12/01/23	US816851AU37	USD	US	4 000 000	35 774
SENEGAL REP OF SENEGAL 6 1/4 07/30/24	XS1090161875	USD	SN	1 300 000	11 842
SERBIA REPUBLIC SERBIA 4 7/8 02/25/20	XS09893103852	USD	RS	1 800 000	16 076
SERBIA REPUBLIC SERBIA 7 1/4 09/28/21	XS0680231908	USD	RS	1 600 000	15 824
SEVERN TRENT FIN SVTLN 3 5/8 01/16/26	XS0875301912	GBP	GB	691 000	8 574
SHAW COMMUNICATIONS INC 6.75 2039-11-09	CA82028KAQ46	CAD	CA	1 744 000	14 692
SHAW COMMUNICATIONS INC5.65% 10/1/2019	CA82028KAP62	CAD	CA	695 000	4 936
SHELL INTERNATIONAL FINANCE 6.375 12/15/2038	US822582AD40	USD	NL	2 646 000	29 724
SHELL INTL FIN RDSALN 0 3/4 05/12/24	XS1411405662	EUR	NL	1 875 000	18 039
SHELL INTL FIN RDSALN 1 04/06/22	XS1135276332	EUR	NL	2 563 000	25 430
SHELL INTL FIN RDSALN 1 1/4 03/15/22	XS1292484323	EUR	NL	497 000	4 996
SHELL INTL FIN RDSALN 1 1/4 05/12/28	XS1411401083	EUR	NL	2 500 000	23 846
SHELL INTL FIN RDSALN 1 5/8 01/20/27	XS1135277140	EUR	NL	899 000	9 051
SHELL INTL FIN RDSALN 1 5/8 03/24/21	XS1048521733	EUR	NL	9 500 000	96 563
SHELL INTL FIN RDSALN 1 7/8 09/15/25	XS1292468045	EUR	NL	5 000 000	52 272
SHELL INTL FIN RDSALN 2 1/2 03/24/26	XS1048529041	EUR	NL	3 976 000	43 131
SHELL INTL FIN RDSALN 2 1/2 09/12/26	US822582BX94	USD	NL	4 769 000	38 738
SHELL INTL FIN RDSALN 2 7/8 05/10/26	US822582BT82	USD	NL	4 375 000	36 525
SHELL INTL FIN RDSALN 3 1/4 05/11/25	US822582BD31	USD	NL	1 177 000	10 164
SHELL INTL FIN RDSALN 3 3/4 09/12/46	US822582BY77	USD	NL	3 302 000	26 760
SHELL INTL FIN RDSALN 3 5/8 08/21/42	US822582AT91	USD	NL	684 000	5 476
SHELL INTL FIN RDSALN 4 1/8 05/11/35	US822582BE14	USD	NL	1 256 000	11 084
SHIRE ACQ INV IE SHPLN 2.4 09/23/21	US82481LAB53	USD	IE	5 044 000	42 380
SHPF 3 NOTE SHPF 3 NOTE	SE0007691621	SEK	SE	200 000 000	200 700
SIEMENS FINAN SIEGR 2 7/8 03/10/28	DE000A1UDWN5	EUR	DE	378 000	4 319
SIEMENS FINAN SIEGR 3 1/4 05/27/25	USN82008AE85	USD	NL	7 629 000	65 703
SIEMENS FINAN SIEGR 4.4 05/27/45	USN82008AF50	USD	NL	2 676 000	24 553
SIMON INTL FIN S SPG 1 3/8 11/18/22	XS1232098001	EUR	LU	1 232 000	18 710
SIMON PROP GP LP SPG 2 1/2 07/15/21	US828807CX32	USD	US	1 375 000	11 760
SIMON PROP GP LP SPG 2 5/8 06/15/22	US828807DB03	USD	US	1 500 000	12 709
SIMON PROP GP LP SPG 2.2 02/01/19	US828807CQ80	USD	US	2 300 000	19 688
SIMON PROP GP LP SPG 3 1/4 11/30/26	US828807CY15	USD	US	1 745 000	14 661
SIMON PROP GP LP SPG 3 3/4 02/01/24	US828807CR63	USD	US	4 000 000	35 567
SIMON PROP GP LP SPG 4 1/4 11/30/46	US828807CZ89	USD	US	1 375 000	11 575
SINGAPORE (GOVERNMENT OF) 3% 9/1/2024	SG7S30941627	SGD	SG	3 000 000	19 914
SINGAPORE (GOVERNMENT OF) 3.25% 09/01/2020	SG7928920854	SGD	SG	5 000 000	32 721
SINOCHEM OVERSEA SINOCH 4 1/2 11/12/20	USG8185TAA72	USD	VG	5 100 000	45 586
SINOPEC GRP OVER SINOPE 2 3/4 04/10/19	USG82003AC11	USD	VG	4 800 000	40 989
SINOPEC GRP OVER SINOPE 3 1/4 04/28/25	USG8201JAC56	USD	VG	300 000	2 507
SINOPEC GRP OVER SINOPE 3.9 05/17/22 REGS	USG8189YAB05	USD	CN	1 900 000	16 761
SINOPEC GRP OVER SINOPE 4 7/8 05/17/42	USG8189YAC87	USD	VG	2 400 000	22 436
SINOPEC OVERSEAS SINOPE 1 3/4 09/29/19	USG8200TAF78	USD	VG	2 300 000	19 225
SINOPEC OVERSEAS SINOPE 2 1/8 05/03/19	USG8200TAA81	USD	VG	600 000	5 057
SINOPEC OVERSEAS SINOPE 2 3/4 09/29/26	USG8200TAH35	USD	VG	1 300 000	10 329
SKANDINAV ENSKIL SEB 0 5/8 01/30/23	XS1314150878	EUR	SE	8 800 000	86 490
SKANDINAV ENSKIL SEB 0.3 02/17/22	XS1567475303	EUR	SE	2 000 000	19 179
SKANDINAV ENSKIL SEB 1 1/2 06/17/20 #573	SE0006258406	SEK	SE	540 000 000	563 788
SKANDINAV ENSKIL SEB 1 1/2 12/15/21 #574	SE0008103477	SEK	SE	800 000 000	840 797
SKANDINAV ENSKIL SEB 1 7/8 11/14/19	XS0854425625	EUR	SE	100 000	1 015
SKANDINAV ENSKIL SEB 3 06/19/19 #572	SE0005703451	SEK	SE	910 000 000	969 020
SKANDINAV ENSKIL SEB 3 06/20/18 #571	SE0004925451	SEK	SE	720 000 000	744 893
SLOVAK REPUBLIC SLOVAK 4 3/8 05/21/22	XS0782720402	USD	SK	1 140 000	10 550
SMITHS GROUP PLC SMINLN 1 1/4 04/28/23	XS1225626461	EUR	GB	664 000	6 457
SNAM SRGIM 0 7/8 10/25/26	XS1505573482	EUR	IT	6 000 000	55 640
SNAM SRGIM 1 1/4 01/25/25	XS1555402145	EUR	IT	1 250 000	12 197
SNCF RESEAU RESFER 1 11/09/31	XS1514051694	EUR	FR	8 000 000	73 174
SNCF RESEAU RESFER 1 7/8 03/30/34	XS1588061777	EUR	FR	4 000 000	40 253
SO AUST GOV FIN SAFA 3 09/20/27	AU3SG0001688	AUD	AU	5 000 000	31 837
SOCIETE GENERALE 4.75 03/02/2021 EMTN	XS0596704170	EUR	FR	100 000	1 134
SOCIETE GENERALE SOCGEN 2 3/8 02/28/18	XS0821220281	EUR	FR	2 100 000	20 702
SOCIETE GENERALE SOCGEN 2 5/8 02/27/25	XS1195574881	EUR	FR	1 100 000	11 206
SOCIETE GENERALE SOCGEN 4 06/07/23	XS0867612466	EUR	FR	3 100 000	34 304
SOCIETE GENERALE SOCGEN 4 1/4 04/14/25	USF8586CH211	USD	FR	1 400 000	12 084
SOCIETE GENERALE SOCGEN 4 3/4 11/24/25	USF8586CBS01	USD	FR	393 000	3 467
SOCIETE GENERALE SOCGEN 5.2 04/15/21	US83368TAA60	USD	FR	2 350 000	21 939
SOGECAP SA SOGESA 4 1/8 12/29/49	FR0012383982	EUR	FR	1 600 000	16 702

SOLVAY SA SOLBBB 1 5/8 12/02/22	BE6282459609	EUR	BE	1 900 000	19 237
SOUTH AFRICA REP OF - GLOBAL 5.875% 05/30/2022	US836205AL88	USD	ZA	1 300 000	12 025
SOUTH AFRICA REP OF 5.5 3/9/2020	US836205AN45	USD	ZA	1 520 000	13 791
SOUTH AFRICA SOAF 4 7/8 04/14/26	US836205AT15	USD	ZA	1 600 000	13 668
SOUTH AFRICA SOAF 4.3 10/12/28	US836205AU87	USD	ZA	200 000	1 593
SOUTH AFRICA SOAF 5 10/12/46	US836205AV60	USD	ZA	2 200 000	17 319
SOUTHERN CAL ED EIX 4.65 10/01/43	US842400F213	USD	US	3 452 000	33 495
SOUTHERN CO SO 4.4 07/01/46	US842587CX39	USD	US	5 838 000	50 802
SOUTHERN ELECTR SSELN 5 1/2 06/07/32	XS0139563166	GBP	GB	534 000	7 939
SOUTHERN POWER SO 5.15 09/15/41	US843646AH38	USD	US	3 050 000	27 612
SP MANWEB IBESM 4 7/8 09/20/27	XS0828007277	GBP	GB	2 000 000	27 858
SPAIN 4.2% 01/31/2037	ES0000012932	EUR	ES	5 000 000	62 294
SPAIN SPAIN 4 03/06/18	XS0895794658	USD	ES	25 000 000	216 455
SPANISH GOVT SPGB 1.45 10/31/27	ES0000012A89	EUR	ES	12 960 000	122 672
SPANISH GOVT SPGB 1.6 04/30/25	ES00000126Z1	EUR	ES	4 000 000	39 964
SPANISH GOVT SPGB 2.15 10/31/25	ES00000127G9	EUR	ES	7 000 000	73 033
SPANISH GOVT SPGB 5.15 10/31/44	ES00000124H4	EUR	ES	1 000 000	14 328
SSE PLC SSELN 3 7/8 12/29/49	XS1196714429	GBP	GB	333 000	3 862
STADSHYPOTEK AB SHBASS 1 1/2 03/17/21 #1584	SE0007577366	SEK	SE	1 670 000 000	1 752 016
STADSHYPOTEK AB SHBASS 1 1/2 12/15/21 #1585	SE0008992515	SEK	SE	300 000 000	315 290
STADSHYPOTEK AB SHBASS 1 3/4 04/09/20	US85235YAE32	USD	SE	25 000 000	209 824
STADSHYPOTEK AB SHBASS 2 1/2 09/18/19 #1582	SE0005965746	SEK	SE	1 100 000 000	1 186 959
STADSHYPOTEK AB SHBASS 3 12/19/18 #1581	SE0005498300	SEK	SE	2 560 000 000	2 728 772
STADSHYPOTEK AB SHBASS 4 1/2 09/21/22 #1586	SE0003174838	SEK	SE	470 000 000	576 091
STADSHYPOTEK AB SHBASS 4 1/4 06/17/20 #1583	SE0003174820	SEK	SE	1 480 000 000	1 667 227
STANDARD CHART STANLN 1 5/8 11/20/18	XS0995417846	EUR	GB	129 000	1 282
STANDARD CHART STANLN 3 1/8 11/19/24	XS1140857316	EUR	GB	1 063 000	11 182
STANDARD CHART STANLN 3 5/8 11/23/22	XS0858585051	EUR	GB	1 884 000	20 385
STANDARD CHART STANLN 4 1/8 01/18/19	XS0732522965	EUR	GB	58 000	604
STANDARD CHART STANLN 4 10/21/25	XS0983704718	EUR	GB	660 000	7 006
STANDARD CHART STANLN 4 3/8 01/18/38	XS0876756452	GBP	GB	348 000	4 384
STANDARD CHART STANLN 5 1/8 06/06/34	XS1075419694	GBP	GB	2 979 000	35 329
STARBUCKS CORP SBUX 2.1 02/04/21	US855244AJ85	USD	US	1 875 000	16 033
STATE OIL CO AZE SOIAZ 4 3/4 03/13/23	XS0903465127	USD	AZ	2 930 000	24 167
STHRN GAS CRIDOR SGAZE 6 7/8 03/24/26	XS1319820897	USD	AZ	800 000	7 431
STOCKHOLMS LANS STOCKL 0 3/4 09/27/21	XS1420355023	SEK	SE	68 000 000	69 261
STOCKHOLMS LANS STOCKL 1 05/28/21	XS1239582502	SEK	SE	100 000 000	102 742
STRYKER CORP SYK 3 3/8 11/01/25	US863667AH48	USD	US	395 000	3 413
SUNOCO LOGISTICS SXL 4 1/4 04/01/24	US86765BAN91	USD	US	2 342 000	20 407
SUNOCO LOGISTICS SXL 5.3 04/01/44	US86765BAP40	USD	US	2 300 000	19 292
SVENSKA HNDLSBKN SHBASS 2 1/2 01/25/19	US86960BAE20	USD	SE	3 655 000	31 485
SVENSKA HNDLSBKN SHBASS 2 1/4 06/17/19	US86960BAG77	USD	SE	5 585 000	47 458
SVENSKA HNDLSBKN SHBASS 2 1/4 08/27/20	XS0965050197	EUR	SE	851 000	8 880
SWEDBANK AB SWEDA 2 1/8 09/29/17	XS0836360171	USD	SE	3 350 000	28 456
SWEDBANK AB SWEDA 2.65 03/10/21	XS1377855363	USD	SE	3 125 000	26 860
SWEDBANK HYPOTEK SPNTAB 3 3/4 09/19/18 #MTN	SE0004270015	SEK	SE	1 280 000 000	1 383 015
SWEDBANK HYPOTEK SWEDA 1 06/15/22 #191	SE0007525654	SEK	SE	400 000 000	406 499
SWEDBANK HYPOTEK SWEDA 1 09/15/21 #190	SE0007525647	SEK	SE	680 000 000	701 656
SWEDBANK HYPOTEK SWEDA 1 12/16/20 #189	SE0007525639	SEK	SE	1 180 000 000	1 219 109
SWEDBANK HYPOTEK SWEDA 3 3/4 06/19/19 #188	SE0004270023	SEK	SE	1 210 000 000	1 306 686
SWEDBANK HYPOTEK SWEDA 5 7 05/12/20 #180	SE0002576561	SEK	SE	1 492 900 000	1 748 335
SWEDEN KINGDOM SWED 1 1/8 03/15/19	XS1379422675	USD	SE	15 000 000	126 074
SWEDISH COVERED SBAB 1 03/17/21 #142	SE0006758561	SEK	SE	1 540 000 000	1 584 446
SWEDISH COVERED SBAB 1 1/4 06/15/22 #143	SE0008586655	SEK	SE	250 000 000	256 930
SWEDISH COVERED SBAB 2 06/17/20	SE0006452900	SEK	SE	970 000 000	1 027 184
SWEDISH COVERED SBAB 4 12/19/18 #139	SE0005468022	SEK	SE	430 000 000	466 981
SWEDISH EXP CRED SEK 1 3/4 08/28/20	US00254EME94	USD	SE	15 000 000	126 776
SWEDISH GOVRNMNT 1054 06/01/2022 3.5	SE0003784461	SEK	SE	2 988 000 000	3 512 691
SWEDISH GOVRNMNT SGB 0 3/4 05/12/28 #1060	SE0009496367	SEK	SE	340 000 000	335 430
SWEDISH GOVRNMNT SGB 1 1/2 11/13/23 #1057	SE0004869071	SEK	SE	1 170 000 000	1 273 976
SWEDISH GOVRNMNT SGB 1 11/12/26 #1059	SE0007125927	SEK	SE	1 480 000 000	1 536 289
SWEDISH GOVRNMNT SGB 2 1/2 05/12/25 #1058	SE0005676608	SEK	SE	400 000 000	464 469
SWEDISH GOVRNMNT SGB 2 1/4 06/01/32 #1056	SE0004517290	SEK	SE	250 000 000	282 291
SWIRE PRO MTN FI SWIPRO 2 3/4 03/07/20	XS0899374002	USD	HK	3 000 000	25 702
SWISS (GOVT) SWISS 0 1/2 05/27/30	CH0224397171	CHF	CH	5 000 000	46 368
SWISS (GOVT) SWISS 1 1/2 04/30/42	CH0127181169	CHF	CH	5 000 000	56 005
SWISS RE SRENVX 6.3024 03/29/49	XS0293392105	GBP	CH	550 000	6 538
SYNCHRONY FINANC SYF 2.7 02/03/20	US87165BAE39	USD	US	1 100 000	9 424
SYNCHRONY FINANC SYF 3 3/4 08/15/21	US87165BAC72	USD	US	4 850 000	42 607
SYSCO CORP SYY 4 1/2 04/01/46	US871829BD80	USD	US	1 253 000	11 214
Swedish Government 1047 2020-12-01 5%	SE0001149311	SEK	SE	59 500 000	72 117
TALANX FINANZ TALANX 8.3673 06/15/42	XS0768664731	EUR	DE	300 000	3 791
TARGET CORP TGT 2 1/2 04/15/26	US87612EBE59	USD	US	2 500 000	20 111
TARGET CORP TGT 2.3 06/26/19	US87612EBB11	USD	US	2 500 000	21 331
TARGET CORP TGT 2.9 01/15/22	US87612EAZ97	USD	US	7 500 000	65 747
TARGET CORP TGT 3 5/8 04/15/46	US87612EBF25	USD	US	2 667 000	21 145
TDC TDCDC 1 3/4 02/27/27	XS1196041419	EUR	DK	2 536 000	24 378
TELEFONICA EMIS 5.462 02/16/2021	US87938WAP86	USD	ES	4 450 000	42 076
TELEFONICA EMIS 6.221% 2017-07-03	US87938WAG87	USD	ES	2 600 000	22 602
TELEFONICA EMIS TELEFO 1.477 09/14/21	XS1290729208	EUR	ES	2 500 000	25 295
TELEFONICA EMIS TELEFO 2.242 05/27/22	XS1069430368	EUR	ES	500 000	5 188
TELEFONICA EMIS TELEFO 5 3/8 02/02/26	XS0241945582	GBP	ES	1 965 000	26 589
TELIAONERA AB TLSNSS 1 5/8 02/23/35	XS1193213953	EUR	SE	1 150 000	9 778
TELIAONERA AB TLSNSS 3 7/8 10/01/25	XS0545428285	EUR	SE	960 000	11 407
TELIAONERA AB TLSNSS 4 1/4 02/18/20	XS0592627003	EUR	SE	1 344 000	14 491
TELSTRA CORP LTD TLSAU 4 1/2 11/13/18	AU3CB0215978	AUD	AU	370 000	2 472
TELSTRA CORP LTD TLSAU 4 11/15/17	AU3CB0201838	AUD	AU	160 000	1 047
TELSTRA CORP LTD TLSAU 4.8 10/12/21	USQ8975NAB12	USD	AU	1 500 000	13 880
TELSTRA CORP LTD TLSAU 7 3/4 07/15/20	AU3CB0152940	AUD	AU	2 090 000	15 941

TELUS CORP TCN 2.35 03/28/22	CA87971MBA05	CAD	CA	460 000	3 002
TELUS CORP TCN 3 3/4 03/10/26	CA87971MBC60	CAD	CA	3 000 000	20 570
TELUS CORP TCN 3.2 04/05/21	CA87971MAV50	CAD	CA	1 250 000	8 464
TELUS CORP TCN 3.35 04/01/24	CA87971MAR49	CAD	CA	708 000	4 786
TENN VALLEY AUTH TVA 2 7/8 09/15/24	US880591ER96	USD	US	10 000 000	87 981
TENNET HLD BV TENN 1 3/8 06/26/29	XS1632897929	EUR	NL	4 000 000	37 953
TESORERIA PESOS BTPCL 4 1/2 02/28/21	CL0002329671	CLP	CL	5 800 000 000	77 016
TESORERIA PESOS BTPCL 4 1/2 03/01/26	CL0002172501	CLP	CL	9 520 000 000	126 065
TESORERIA PESOS BTPCL 5 03/01/35	CL0002187822	CLP	CL	5 810 000 000	79 182
TEVA PHA FIN BV TEVA 3.65 11/10/21	US88166JAA16	USD	IL	1 573 000	13 743
TEVA PHARM FNC TEVA 0 3/8 07/25/20	XS1439749109	EUR	NL	563 000	5 418
TEVA PHARM FNC TEVA 1 1/8 10/15/24	XS1439749281	EUR	NL	3 000 000	27 853
TEVA PHARM FNC TEVA 1 7/8 03/31/27	XS1211044075	EUR	NL	1 471 000	13 725
TEVA PHARMACEUCI TEVA 1.7 07/19/19	US88167AAB70	USD	NL	5 000 000	42 110
TEVA PHARMACEUCI TEVA 2.2 07/21/21	US88167AAC53	USD	NL	4 242 000	35 451
TEVA PHARMACEUCI TEVA 2.8 07/21/23	US88167AAD37	USD	NL	6 843 000	56 936
TEVA PHARMACEUCI TEVA 3.15 10/01/26	US88167AAE10	USD	NL	3 332 000	26 923
TEVA PHARMACEUCI TEVA 4.1 10/01/46	US88167AAF84	USD	NL	8 404 000	65 877
THAILAND GOVT THAIGB 1 7/8 06/17/22	TH0623032602	THB	TH	143 600 000	35 530
THAILAND GOVT THAIGB 2.55 06/26/20	TH062303U607	THB	TH	528 116 000	134 780
THAILAND GOVT THAIGB 3 5/8 06/16/23	TH0623033600	THB	TH	475 884 000	127 833
THAILAND GOVT THAIGB 3 7/8 06/13/19	TH062303T609	THB	TH	265 497 000	68 976
THAILAND GOVT THAIGB 3.4 06/17/36	TH062303G606	THB	TH	143 700 000	37 535
THAILAND GOVT THAIGB 3.45 03/08/19	TH062303T302	THB	TH	215 186 000	55 698
THAILAND GOVT THAIGB 3.58 12/17/27	TH0623037C05	THB	TH	72 531 000	19 611
THAILAND GOVT THAIGB 3.65 12/17/21	TH0623031C01	THB	TH	1 115 687 000	298 514
THAILAND GOVT THAIGB 3.85 12/12/25	TH0623035C07	THB	TH	194 001 000	53 493
THAILAND GOVT THAIGB 4 7/8 06/22/29	TH0623039607	THB	TH	716 802 000	216 654
THAILAND GOVT THAIGB 5 1/8 03/13/18	TH0623A3S305	THB	TH	8 000 000	2 066
THAMES WATER UTC THAMES 7.738 04/09/58	XS1537083716	GBP	KY	154 000	3 637
THERMO FISHER TMO 1.45 03/16/27	XS1578127778	EUR	US	313 000	2 961
THERMO FISHER TMO 2.95 09/19/26	US883556BR21	USD	US	2 747 000	22 743
THRD PKSTN SUKUK PKSTAN 5 1/2 10/13/21	XS1501659384	USD	PK	200 000	1 774
THREE GORGES FIN YANTZE 3.7 06/10/25	USG8850LAA82	USD	KY	600 000	5 160
TIME WARNER CABL TWC 5 1/4 07/15/42	XSO798491113	GBP	US	700 000	9 563
TIME WARNER CABLE INC 5.4 2038-07-01	US88732JAN81	USD	US	4 400 000	49 005
TIME WARNER INC TWX 3.4 06/15/22	US887317AQ81	USD	US	3 000 000	26 034
TIME WARNER INC TWX 3.55 06/01/24	US887317AV76	USD	US	5 000 000	42 880
TIME WARNER INC TWX 3.6 07/15/25	US887317AW59	USD	US	110 000	945
TIME WARNER INC TWX 4.85 07/15/45	US887317AX33	USD	US	468 000	4 151
TIME WARNER INC TWX 5.35 12/15/43	US887317AS48	USD	US	5 400 000	50 218
TORONTO DOM BANK TD 1.8 07/13/21	US89114QBL14	USD	CA	3 750 000	31 257
TORONTO DOM BANK TD 1.95 01/22/19	US89114QBE70	USD	CA	4 000 000	34 128
TORONTO DOM BANK TD 2 1/8 04/07/21	US89114QBG29	USD	CA	4 375 000	36 895
TORONTO DOM BANK TD 2.563 06/24/20	CA891145S471	CAD	CA	541 000	3 589
TORONTO DOM BANK TD 2.621 12/22/21	CA8911452R48	CAD	CA	2 500 000	16 605
TORONTO DOM BANK TD 4.859 03/04/31	CA8911457R92	CAD	CA	250 000	1 847
TRADE DEV BANK TDBM 9 3/8 05/19/20	US89253YAA01	USD	MN	900 000	8 128
TRANS-CANADA PL TRPCN 3 3/4 07/17/25	CA89353ZBY30	CAD	CA	3 290 000	22 596
TRANS-CANADA PL TRPCN 4 5/8 03/01/34	US89352HAM16	USD	CA	246 000	2 305
TRANS-CANADA PL TRPCN 4.55 11/15/41	CA89353ZBV90	CAD	CA	57 000	411
TRANSCANADA PIPELINES 6.2% 10/15/2037	US89352HAD17	USD	CA	36 000	390
TRANSCANADA PIPELINES 7.625% 01/15/2039	US8935268294	USD	CA	3 700 000	46 630
TREASURY UKT 1 1/2 01/22/21	GB00BY5F581	GBP	GB	2 000 000	22 851
TREASURY UKT 1 3/4 09/07/22	GB00B7L9SL19	GBP	GB	2 000 000	23 239
TREASURY UKT 2 3/4 09/07/24	GB00BHFH458	GBP	GB	2 000 000	24 876
TREASURY UKT 3 1/4 01/22/44	GB00B8429V04	GBP	GB	7 000 000	99 189
TRINIDAD TOBAG TRITOB 4 3/8 01/16/24	USP93960AF25	USD	TT	1 000 000	8 539
TRINIDAD&TOBAGO TRITOB 4 1/2 08/04/26	USP93960AG08	USD	TT	300 000	2 516
TRINITY ACQ PLC WLTW 4.4 03/15/26	US89641UAC53	USD	GB	1 375 000	12 178
TURK EXIMBANK EXCRTU 5 3/8 02/08/21	XS1345632811	USD	TR	600 000	5 320
TURKEY GOVT BOND TURKGB 10 1/2 01/15/20	TRT150120T16	TRY	TR	74 100 000	185 549
TURKEY GOVT BOND TURKGB 10.6 02/11/26	TRT110226T13	TRY	TR	103 700 000	262 031
TURKEY GOVT BOND TURKGB 10.7 02/17/21	TRT170221T12	TRY	TR	47 900 000	119 583
TURKEY GOVT BOND TURKGB 11 02/24/27	TRT240227T17	TRY	TR	800 000	2 066
TURKEY GOVT BOND TURKGB 7.1 03/08/23	TRT080323T10	TRY	TR	78 200 000	165 594
TURKEY GOVT BOND TURKGB 7.4 02/05/20	TRT050220T17	TRY	TR	31 300 000	71 751
TURKEY GOVT BOND TURKGB 8 03/12/25	TRT120325T12	TRY	TR	29 400 000	63 655
TURKEY GOVT BOND TURKGB 8 1/2 07/10/19	TRT100719T18	TRY	TR	20 300 000	48 605
TURKEY GOVT BOND TURKGB 8.3 06/20/18	TRT200618T18	TRY	TR	27 600 000	64 537
TURKEY GOVT BOND TURKGB 8.7 07/11/18	TRT110718T18	TRY	TR	27 800 000	67 806
TURKEY GOVT BOND TURKGB 8.8 09/27/23	TRT270923T11	TRY	TR	47 100 000	107 454
TURKEY GOVT BOND TURKGB 8.8 11/14/18	TRT141118T19	TRY	TR	39 900 000	93 975
TURKEY GOVT BOND TURKGB 9 07/24/24	TRT240724T15	TRY	TR	46 400 000	108 362
TURKEY GOVT BOND TURKGB 9.2 09/22/21	TRT220921T18	TRY	TR	120 200 000	281 986
TURKEY GOVT BOND TURKGB 9.4 07/08/20	TRT080720T19	TRY	TR	41 900 000	101 923
TURKEY REP OF TURKEY 4 1/4 04/14/26	US900123CJ75	USD	TR	200 000	1 618
TURKEY REP OF TURKEY 4 7/8 04/16/43	US900123CB40	USD	TR	1 500 000	11 339
TURKEY REP OF TURKEY 5 3/4 03/22/24	US900123CF53	USD	TR	2 350 000	21 271
TURKEY REP OF TURKEY 6 03/25/27	US900123CL22	USD	TR	1 100 000	10 128
TURKEY REP OF TURKEY 6 3/4 05/30/40	US900123BG46	USD	TR	2 310 000	21 834
TURKEY REP OF TURKEY 6 5/8 02/17/45	US900123CG37	USD	TR	400 000	3 806
TURKEY REP OF TURKEY 6 7/8 03/17/36	US900123AY60	USD	TR	700 000	6 758
TURKEY REP OF TURKEY 7 3/8 02/05/25	US900123AW05	USD	TR	6 310 000	63 252
TWC 5 1/2 09/01/41	US88732JBB35	USD	US	791 000	7 297
TYSON FOODS INC TSN 3.55 06/02/27	US902494BC62	USD	US	3 375 000	28 877
TYSON FOODS INC TSN 3.95 08/15/24	US902494AX19	USD	US	125 000	1 121
TYSON FOODS INC TSN 4 1/2 06/15/22	US902494AT07	USD	US	500 000	4 575
TYSON FOODS INC TSN 5.15 08/15/44	US902494AY91	USD	US	317 000	3 067

UBS AG LONDON UBS 1 1/4 09/03/21	XS1105680703	EUR	CH	24 000 000	241 781
UBS AG LONDON UBS 1 1/8 06/30/20	XS1254428540	EUR	CH	4 477 000	44 364
UBS AG LONDON UBS 1 3/8 04/16/21	XS1057841980	EUR	CH	17 000 000	171 949
UBS AG STAMFORD UBS 1 3/8 08/14/17	US90261XHC92	USD	CH	3 125 000	26 495
UBS GROUP FUNDIN UBS 1 1/2 11/30/24	CH0341440334	EUR	JE	3 000 000	29 766
UBS GROUP FUNDIN UBS 1 1/4 09/01/26	CH0336602930	EUR	JE	9 063 000	86 925
UBS GROUP FUNDIN UBS 1 3/4 11/16/22	CH0302790123	EUR	JE	3 000 000	30 712
UK TSY GILT UKT 0 1/2 07/22/22	GB00BD0PCK97	GBP	GB	3 000 000	32 637
UK TSY GILT UKT 1 1/2 07/22/47	GB00BDCHBW80	GBP	GB	5 000 000	50 655
UKRAINE GOVT UKRAIN 7 3/4 09/01/19	XS1303918269	USD	UA	6 200 000	55 307
UKRAINE GOVT UKRAIN 7 3/4 09/01/20	XS1303918939	USD	UA	2 600 000	23 012
UKRAINE GOVT UKRAIN 7 3/4 09/01/22	XS1303921214	USD	UA	400 000	3 471
UKRAINE GOVT UKRAIN 7 3/4 09/01/23	XS1303921487	USD	UA	1 511 000	12 931
UKRAINE GOVT UKRAIN 7 3/4 09/01/26	XS1303926528	USD	UA	5 300 000	44 574
UKRAINE GOVT UKRAIN 7 3/4 09/01/27	XS1303927179	USD	UA	2 200 000	18 447
UNI OF CAMBRIDGE CAMBRG 3 3/4 10/17/52	XS0841542961	GBP	GB	829 000	12 561
UNIBAIL-RODAMCO ULFP 1 03/14/25	XS1218319702	EUR	FR	983 000	9 454
UNIBAIL-RODAMCO ULFP 2 04/28/36	XS1401197253	EUR	FR	1 253 000	12 097
UNICREDIT SPA UCGIM 1 1/2 06/19/19	XS1078760813	EUR	IT	4 400 000	43 506
UNICREDIT SPA UCGIM 3 5/8 01/24/19	XS0973623514	EUR	IT	1 300 000	13 517
UNICREDIT SPA UCGIM 4 3/8 01/29/20	XS0207065110	EUR	IT	1 300 000	14 268
UNILEVER NV UNANA 1 1/8 04/29/28	XS1403015156	EUR	NL	3 503 000	33 591
UNION BANK NA UNBC 2 5/8 09/26/18	US90521APJ15	USD	US	917 000	7 850
UNION BANK OF SWITZERLAND 6.0 2018-04-18	XS0359388690	EUR	CH	1 286 000	13 122
UNION BANK OF SWITZERLAND 6.625 2018-04-11	XS0357891208	GBP	CH	274 000	3 179
UNION PAC CORP UNP 2 3/4 03/01/26	US907818EH70	USD	US	2 690 000	22 600
UNION PAC CORP UNP 3 04/15/27	US907818EP96	USD	US	1 250 000	10 641
UNION PAC CORP UNP 4.05 11/15/45	US907818EF15	USD	US	175 000	1 534
UNITED KINGDOM 3.75 20210907	GB00B4RMG977	GBP	GB	5 000 000	62 826
UNITED KINGDOM 4.25 12/7/2040	GB00B6460505	GBP	GB	5 000 000	79 663
UNITED KINGDOM 4.25% 03/07/2036	GB0032452392	GBP	GB	7 000 000	107 790
UNITED KINGDOM 4.25% 06/07/2032	GB0004893086	GBP	GB	5 000 000	74 090
UNITED KINGDOM 4.25% 12/07/2027	GB00B16NNR78	GBP	GB	5 000 000	70 932
UNITED KINGDOM 4.5 03/07/2019	GB00B39R3F84	GBP	GB	2 000 000	23 752
UNITED KINGDOM 4.5 9/7/2034	GB00B52WS153	GBP	GB	4 000 000	62 507
UNITED KINGDOM 4.75% 12/07/2038	GB00B00NY175	GBP	GB	4 000 000	66 684
UNITED KINGDOM 6% 12/07/2028	GB0002404191	GBP	GB	3 000 000	49 210
UNITED KINGDOM G UKT 2 09/07/25	GB00BTHH2R79	GBP	GB	5 000 000	59 205
UNITED KINGDOM G UKT 2 1/4 09/07/23	GB00B7Z53659	GBP	GB	5 000 000	59 890
UNITED KINGDOM G UKT 3 1/2 01/22/45	GB00BN65R313	GBP	GB	4 000 000	59 509
UNITED MEXICAN 5.75 10/12/2110 144A	US91086QAZ19	USD	MX	1 760 000	15 586
UNITED MEXICAN MEX 4 10/02/23	US91086QBC15	USD	MX	900 000	8 026
UNITED MEXICAN MEX 4 3/4 03/08/44	US91086QBB32	USD	MX	400 000	3 427
UNITED PARCEL SERVICE INC 6.2% 01/15/2038	US911312AJ59	USD	US	663 000	7 758
UNITED PARCEL UPS 2.4 11/15/26	US911312AY27	USD	US	1 250 000	10 189
UNITED TECH CORP UTX 1 7/8 02/22/26	XS1366791124	EUR	US	2 500 000	25 684
UNITED TECH CORP UTX 1.55 05/04/18	US913017BZ11	USD	US	2 757 000	23 456
UNITED TECH CORP UTX 1.95 11/01/21	US913017CG21	USD	US	1 875 000	15 646
UNITED TECH CORP UTX 3 3/4 11/01/46	US913017CJ69	USD	US	536 000	4 454
UNITED TECH CORP UTX 4 1/2 06/01/42	US913017BT50	USD	US	2 165 000	19 996
UNITED TECH CORP UTX 4.15 05/15/45	US913017CA50	USD	US	2 424 000	21 364
UNITED TECH CORP UTX 5.4 05/01/35	US913017BJ78	USD	US	2 709 000	27 763
UNITED TECHNOLOGIES 5.7% 4/15/2040	US913017BS77	USD	US	510 000	5 458
UNITEDHEALTH GRP UNH 2.7 07/15/20	US91324PCM23	USD	US	3 750 000	32 681
UNITEDHEALTH GRP UNH 3.1 03/15/26	US91324PCV22	USD	US	445 000	3 804
UNITEDHEALTH GRP UNH 3.35 07/15/22	US91324PCN06	USD	US	2 040 000	18 201
UNITEDHEALTH GRP UNH 3.45 01/15/27	US91324PCW05	USD	US	1 875 000	16 533
UNITEDHEALTH GRP UNH 3.95 10/15/42	US91324PCA84	USD	US	352 000	3 035
UNITEDHEALTH GRP UNH 4 1/4 04/15/47	US91324PCZ36	USD	US	819 000	7 456
UNITEDHEALTH GRP UNH 4 3/4 07/15/45	US91324PCR10	USD	US	5 169 000	51 050
UNITEDHEALTH GRP UNH 5.8 03/15/36	US91324PAR38	USD	US	22 000	238
URUGUAY URUGUA 4 1/2 08/14/24	US760942AZ58	USD	UY	2 700 000	25 068
URUGUAY URUGUA 4 3/8 10/27/27	US760942BB71	USD	UY	1 200 000	10 835
US BANCORP USB 2.95 07/15/22	US91159JAA43	USD	US	2 351 000	20 432
US BANK NA OHIO USB 1.35 01/26/18	US90331HMQ38	USD	US	5 600 000	47 480
US BANK NA OHIO USB 1.4 04/26/19	US90331HMY61	USD	US	1 793 000	15 072
US BANK NA OHIO USB 2 1/8 10/28/19	US90331HML41	USD	US	4 156 000	35 421
US TREASURY BONDS 4.25 11/15/40	US912810QL52	USD	US	5 000 000	53 229
US TREASURY N/B 3.625 02/15/2021	US912828PX26	USD	US	5 000 000	45 618
US TREASURY N/B 4.375 05/15/2041	US912810QQ40	USD	US	3 500 000	38 014
US TREASURY N/B T 1 1/2 10/31/19	US912828F627	USD	US	10 000 000	84 687
US TREASURY N/B T 1 1/4 03/31/19	US912828W978	USD	US	10 000 000	84 440
US TREASURY N/B T 1 3/8 07/31/18	US912828VQ01	USD	US	5 000 000	42 451
US TREASURY N/B T 2 1/2 02/15/45	US912810RK60	USD	US	16 000 000	127 258
US TREASURY N/B T 2 1/4 02/15/27	US912828V988	USD	US	10 000 000	84 678
US TREASURY N/B T 2 11/15/26	US912828JU246	USD	US	5 000 000	41 235
US TREASURY N/B T 2 3/4 08/15/42	US912810QX90	USD	US	3 000 000	25 295
US TREASURY N/B T 2 3/4 11/15/42	US912810QY73	USD	US	3 400 000	28 449
US TREASURY N/B T 2 7/8 05/15/43	US912810RB61	USD	US	6 000 000	51 291
US TREASURY N/B T 2 7/8 11/15/46	US912810RU43	USD	US	10 000 000	85 142
US TREASURY N/B T 3 02/15/47	US912810RV26	USD	US	10 000 000	87 976
US TREASURY N/B T 3 1/8 02/15/43	US912810QZ49	USD	US	5 000 000	45 066
US TREASURY NOTES 3.625 08/15/2019	US912828LJ77	USD	US	3 000 000	26 817
US TREASURY NOTES 3.875 2040-08-15	US912810QK79	USD	US	10 000 000	101 628
US TREASURY NOTES 6.125% 11/15/2027	US912810FB99	USD	US	3 000 000	34 366
US TREASURY NOTES 6.25% 08/15/2023	US912810EQ77	USD	US	5 000 000	53 480
US TREASURY NOTES 6.625% 02/15/2027	US912810EZ76	USD	US	6 800 000	80 298
VALERO ENERGY-GLOBAL 6.625% 06/15/2037	US91913YAL48	USD	US	213 000	2 222
VENTAS REALTY LP VTR 4 1/4 03/01/22	US92276MAX39	USD	US	4 400 000	39 696

VEOLIA ENVRNMT VIEFP 0.927 01/04/29	FR0013210416	EUR	FR	1 300 000	11 711
VEOLIA ENVRNMT VIEFP 4 5/8 03/30/27	FR0011224963	EUR	FR	1 000 000	12 634
VEOLIA ENVRNMT VIEFP 6 1/8 10/29/37	FR0010535567	GBP	FR	400 000	6 614
VERIZON COMM INC VZ 0 1/2 06/02/22	XS1405767275	EUR	US	442 000	4 186
VERIZON COMM INC VZ 0 7/8 04/02/25	XS1405766897	EUR	US	2 500 000	23 034
VERIZON COMM INC VZ 1 3/4 08/15/21	US92343VDG68	USD	US	2 362 000	19 408
VERIZON COMM INC VZ 1 3/8 11/02/28	XS1405766624	EUR	US	3 000 000	27 200
VERIZON COMM INC VZ 2 5/8 02/21/20	US92343VCH50	USD	US	3 834 000	33 103
VERIZON COMM INC VZ 2 5/8 08/15/26	US92343VDD38	USD	US	1 673 000	13 161
VERIZON COMM INC VZ 2.946 03/15/22	USU9221AAS79	USD	US	2 487 000	21 346
VERIZON COMM INC VZ 3 1/2 11/01/24	US92343VCR33	USD	US	2 617 000	22 406
VERIZON COMM INC VZ 3 1/8 03/16/22	US92343VDW19	USD	US	9 250 000	79 829
VERIZON COMM INC VZ 4 1/2 09/15/20	US92343VBQ68	USD	US	9 997 000	91 189
VERIZON COMM INC VZ 4 1/8 08/15/46	US92343VDC54	USD	US	3 750 000	28 755
VERIZON COMM INC VZ 4 3/4 11/01/41	US92343VBE39	USD	US	2 600 000	21 899
VERIZON COMM INC VZ 4.15 03/15/24	US92343VBY92	USD	US	2 450 000	21 990
VERIZON COMM INC VZ 4.672 03/15/55	US92343VCZ58	USD	US	491 000	3 943
VERIZON COMM INC VZ 4.862 08/21/46	US92343VCK89	USD	US	5 183 000	44 434
VERIZON COMM INC VZ 5 1/2 03/16/47	US92343VDV36	USD	US	3 014 000	28 191
VERIZON COMM INC VZ 5 1/4 03/16/37	US92343VDU52	USD	US	15 000 000	137 883
VIACOM INC VIA 3 7/8 04/01/24	US92553PAX06	USD	US	1 375 000	11 833
VIACOM INC VIA 3.45 10/04/26	US92553PBB76	USD	US	2 250 000	18 445
VIACOM INC VIA 5 1/4 04/01/44	US92553PAW23	USD	US	545 000	4 676
VIACOM INC VIA 5.85 09/01/43	US92553PAU66	USD	US	1 599 000	14 801
VICINITY CENTRES VCXAU 3 3/8 04/07/26	XS1387869438	GBP	AU	1 250 000	14 947
VIETNAM (REP OF) VIETNM 6 3/4 01/29/20	USY9374MAF06	USD	VN	1 260 000	11 885
VILLE DE PARIS VDP 1 3/4 05/25/31	FR0013054897	EUR	FR	8 500 000	84 948
VIRGINIA ELPWV D 2 3/4 03/15/23	US927804FN91	USD	US	6 000 000	51 194
VISA INC V 3.15 12/14/25	US92826CAD48	USD	US	8 151 000	69 911
VISA INC V 4.3 12/14/45	US92826CAF95	USD	US	11 801 000	109 506
VODAFONE GROUP PLC 4.65% 2022 01 20	XS0479869744	EUR	GB	50 000	579
VODAFONE GROUP PLC-GLOBAL 6.15% 02/27/2037	US92857WAAQ33	USD	GB	175 000	1 821
VODAFONE GROUP VOD 0 3/8 11/22/21	XS1574681620	EUR	GB	5 000 000	47 755
VODAFONE GROUP VOD 1 09/11/20	XS1109802303	EUR	GB	1 067 000	10 549
VODAFONE GROUP VOD 1 1/4 08/25/21	XS1372838240	EUR	GB	6 990 000	69 953
VODAFONE GROUP VOD 3 08/12/56	XS1472483772	GBP	GB	368 000	3 552
VODAFONE GROUP VOD 3 3/8 08/08/49	XS1468494239	GBP	GB	864 000	9 049
VODAFONE GROUP VOD 4 3/8 02/19/43	US92857WBD11	USD	GB	1 752 000	14 849
VODAFONE GROUP VOD 8 1/8 11/26/18	XS0400780960	GBP	GB	566 000	7 107
VOLKSWAGEN BANK VW 1 1/2 02/13/19	XS1031018911	EUR	DE	1 284 000	12 690
VOLKSWAGEN FIN VW 0 3/4 10/14/21	XS1216647716	EUR	DE	1 798 000	17 555
VOLKSWAGEN FIN VW 2 1/4 04/12/25	XS1596735701	GBP	NL	2 625 000	28 887
VOLKSWAGEN GRP VW 1.6 11/20/17	XS1139231721	USD	US	1 875 000	15 835
VOLKSWAGEN INTFN VW 0 1/2 03/30/21	XS1586555606	EUR	NL	3 000 000	28 893
VOLKSWAGEN INTFN VW 0 7/8 01/16/23	XS1167644407	EUR	NL	416 000	4 021
VOLKSWAGEN INTFN VW 1 5/8 01/16/30	XS1167667283	EUR	NL	1 227 000	11 206
VOLKSWAGEN INTFN VW 1 7/8 03/30/27	XS1586555945	EUR	NL	3 000 000	28 964
VOLKSWAGEN INTFN VW 2 01/14/20	XS0873793375	EUR	DE	3 248 000	32 946
VOLKSWAGEN INTFN VW 2 03/26/21	XS0909788290	EUR	NL	4 943 000	50 619
VOLKSWAGEN INTFN VW 3 1/2 12/29/49	XS1206541366	EUR	NL	1 782 000	16 575
VOLKSWAGEN INTFN VW 3 1/4 01/21/19	XS0731681556	EUR	DE	1 337 000	13 671
VOLKSWAGEN INTFN VW 3 3/4 03/24/49	XS1048428012	EUR	NL	982 000	10 060
VOLKSWAGEN INTFN VW 3 7/8 09/04/49	XS0968913268	EUR	DE	2 881 000	29 499
VOLKSWAGEN INTFN VW 3 7/8 PERP	XS1629774230	EUR	NL	3 000 000	28 685
VOLKSWAGEN INTFN VW 4 5/8 03/24/49	XS1048428442	EUR	NL	3 649 000	38 012
VOLKSWAGEN INTL FIN NV 2.5	XS1206540806	EUR	NL	512 000	4 961
VOLKSWAGEN LEAS VW 1 10/04/17	XS1050916649	EUR	DE	2 975 000	28 913
VOLKSWAGEN LEAS VW 2 5/8 01/15/24	XS1014610254	EUR	DE	333 000	3 526
VOLKSWAGEN LEAS VW 3 1/4 05/10/18	XS0702452995	EUR	DE	100 000	993
VONOVIA BV ANNGR 1 1/4 12/06/24	DE000A189Z0	EUR	NL	2 500 000	24 168
VONOVIA BV ANNGR 1 5/8 12/15/20	DE000A18V138	EUR	NL	6 000 000	60 738
WACHOVIA CORP 4.875% 11/29/2035	XS0276684700	GBP	US	150 000	2 055
WACHOVIA CORP WFC 4 3/8 11/27/18	XS0275769403	EUR	US	2 950 000	30 819
WALGREENS BOOTS WAG 3.3 11/18/21	US931427AF53	USD	US	3 467 000	30 261
WALGREENS BOOTS WAG 4.8 11/18/44	US931427AC23	USD	US	3 750 000	33 819
WALT DISNEY CO DIS 3.15 09/17/25	US25468PDF09	USD	US	3 750 000	32 580
WALT DISNEY CO DIS 3.7 12/01/42	US25468PCX24	USD	US	20 000	167
WALT DISNEY CO DIS 4 1/8 06/01/44	US25468PDB94	USD	US	1 962 000	17 414
WATSON PHARM INC WPI 3 1/4 10/01/22	US942683AF00	USD	US	3 800 000	33 000
WEA FINANCE LLC/ WFDAU 4 3/4 09/17/44	USU94299AD35	USD	US	2 320 000	20 000
WELLCOME TRST FI WELLTR 4 05/09/59	XS1065371277	GBP	GB	100 000	1 652
WELLCOME TRUST F WELLTR 4 5/8 07/25/36	XS0261559594	GBP	GB	181 000	2 818
WELLPOINT INC WLP 3 1/2 08/15/24	US94973VBJ52	USD	US	1 800 000	15 725
WELLPOINT INC WLP 4.65 08/15/44	US94973VBK26	USD	US	3 361 000	31 288
WELLPOINT INC WLP 5.1 01/15/44	US94973VBF31	USD	US	269 000	2 677
WELLS FARGO CO 5.625% 12/11/2017	US949746NX52	USD	US	3 299 000	28 401
WELLS FARGO CAN WFC 2.78 11/15/18	CA94975ZBS44	CAD	US	2 500 000	16 553
WELLS FARGO CAN WFC 2.944 07/25/19	CA94975ZBM73	CAD	US	5 758 000	38 768
WELLS FARGO CAN WFC 3.04 01/29/21	CA94975ZBU99	CAD	US	3 000 000	20 408
WELLS FARGO CO WFC 1 1/8 10/29/21	XS1130067140	EUR	US	629 000	6 271
WELLS FARGO CO WFC 1 5/8 06/02/25	XS1240964483	EUR	US	1 509 000	15 020
WELLS FARGO CO WFC 2 07/28/25	XS1457522727	GBP	US	4 207 000	46 589
WELLS FARGO CO WFC 2 1/2 03/04/21	US949746RS22	USD	US	6 875 000	58 652
WELLS FARGO CO WFC 2 1/8 04/22/19	US949746FU98	USD	US	282 000	2 399
WELLS FARGO CO WFC 2 1/8 04/22/22	XS1221677476	GBP	US	1 875 000	21 320
WELLS FARGO CO WFC 2.1 07/26/21	US949746SA05	USD	US	15 000 000	125 928
WELLS FARGO CO WFC 2.15 01/15/19	US949746FQ86	USD	US	3 750 000	32 089
WELLS FARGO CO WFC 2.15 01/30/20	US949746GF13	USD	US	5 000 000	42 630
WELLS FARGO CO WFC 2.509 10/27/23	CA949746SG76	CAD	US	1 416 000	9 116

WELLS FARGO CO WFC 2.55 12/07/20	US94974BGR50	USD	US	5 250 000	44 744
WELLS FARGO CO WFC 2.6 07/22/20	US94974BGM63	USD	US	20 936 000	180 767
WELLS FARGO CO WFC 3 02/19/25	US94974BGH78	USD	US	9 021 000	75 842
WELLS FARGO CO WFC 3 04/22/26	US949746RW34	USD	US	8 067 000	66 759
WELLS FARGO CO WFC 3 10/23/26	US949746SH57	USD	US	8 946 000	73 929
WELLS FARGO CO WFC 3.069 01/24/23	US949746SK86	USD	US	3 773 000	32 639
WELLS FARGO CO WFC 3.55 09/29/25	US94974BGP94	USD	US	2 713 000	23 474
WELLS FARGO CO WFC 3.584 05/22/28	US95000U2A01	USD	US	3 638 000	31 168
WELLS FARGO CO WFC 3.9 05/01/45	US94974BGK08	USD	US	15 988 000	135 991
WELLS FARGO CO WFC 4.1 06/03/26	US94974BFY11	USD	US	7 537 000	66 029
WELLS FARGO CO WFC 4.3 07/22/27	US94974BGL80	USD	US	6 250 000	56 261
WELLS FARGO CO WFC 5 3/8 11/02/43	US94974BFP04	USD	US	4 822 000	47 406
WELLTOWER INC HCN 4 1/4 04/01/26	US95040QAC87	USD	US	1 750 000	15 604
WENDEL SA MWDP 2 1/2 02/09/27	FR0012516417	EUR	FR	1 200 000	12 094
WESFARMERS LTD WESAU 1.874 03/20/18	USQ95870AE36	USD	AU	2 300 000	19 500
WESTERN GAS WES 4 07/01/22	US958254AB09	USD	US	4 250 000	37 502
WESTERN POWER PPL 5 1/4 01/17/23	XS0627333221	GBP	GB	1 150 000	15 170
WESTPAC BANKING CORP 4.875 2019 11 19	US961214BK83	USD	AU	2 250 000	20 314
WESTPAC BANKING WSTP 0 1/4 01/17/22	XS1506396974	EUR	AU	2 500 000	23 831
WESTPAC BANKING WSTP 0 7/8 04/17/27	XS1506398244	EUR	AU	1 250 000	11 815
WESTPAC BANKING WSTP 1.6 08/19/19	US961214CY78	USD	AU	3 750 000	31 550
WESTPAC BANKING WSTP 1.95 11/23/18	US961214CQ45	USD	AU	1 380 000	11 682
WESTPAC BANKING WSTP 2 08/19/21	US961214DA83	USD	AU	5 885 000	49 175
WESTPAC BANKING WSTP 2.7 08/19/26	US961214DC40	USD	AU	4 175 000	34 135
WESTPAC BANKING WSTP 2.8 01/11/22	US961214DG53	USD	AU	3 125 000	27 076
WESTPAC BANKING WSTP 4 1/2 02/25/19	AU000WBCHBC3	AUD	AU	2 600 000	17 656
WESTPAC BANKING WSTP 4.322 11/23/31	US961214DF70	USD	AU	3 750 000	32 584
WEYERHAEUSER CO WY 7 3/8 10/01/19	US962166BV52	USD	US	5 720 000	54 432
WILLIAMS PARTNER WPZ 4 11/15/21	US96950FAH73	USD	US	3 209 000	28 302
WOOLWORTHS LTD WOWAU 6 03/21/19	AU3CB0191815	AUD	AU	700 000	4 852
WP CAREY INC WPC 4.6 04/01/24	US92936UAA79	USD	US	383 000	3 400
XLIT LTD XL 5 1/2 03/31/45	US98420EAD76	USD	KY	5 914 000	53 988
XSTRATA CAN FIN GLENLN 7 3/8 05/27/20	XS0366204393	GBP	CA	1 189 000	15 162
XSTRATA FIN CAN GLENLN 6 11/15/41	USC98874AJ64	USD	CA	151 000	1 407
YORKSHIRE BLD SOC YBS 2 1/8 03/18/19	XS1046237431	EUR	GB	2 331 000	23 330
ZAMBIA REP OF ZAMBIN 8 1/2 04/14/24	XS1056386714	USD	ZM	2 400 000	21 466