

**Bonds (in thousand SEK)**  
**2018-12-31**

Name	ISIN	Currency	Country	Number	Market value
21ST CENTURY FOX FOXA 3 09/15/22	US90131HAR66	USD	US	4 300 000	38 068
21ST CENTURY FOX FOXA 3.7 09/15/24	US90131HAE53	USD	US	1 490 000	13 513
21ST CENTURY FOX FOXA 6.15 03/01/37	US90131HBK05	USD	US	144 000	1 582
21ST CENTURY FOX FOXA 6.4 12/15/35	US90131HBG92	USD	US	628 000	6 959
2I RETE GAS SPA FIREIT 1.608 10/31/27	XS1709374497	EUR	IT	3 384 000	31 818
407 INTL INC ETRHWY 3.6 05/21/47	CA35085ZBM73	CAD	CA	1 250 000	7 860
ABBOTT LABS ABT 2.9 11/30/21	US002824BD12	USD	US	7 125 000	62 726
ABBVIE INC ABBV 1 3/8 05/17/24	XS1520899532	EUR	US	5 000 000	51 573
ABERTIS ABESM 2 1/2 02/27/25	ES0211845294	EUR	ES	3 200 000	33 958
ABN AMRO BANK NV ABNAV 0 7/8 04/22/25	XS1808739459	EUR	NL	3 000 000	30 649
ABN AMRO BANK NV ABNAV 4.8 04/18/26	XS1392917784	USD	NL	2 600 000	23 350
ABN AMRO BANK NV ABNAV 6 1/4 04/27/22	XS0619547838	USD	NL	2 400 000	22 826
ABN AMRO BANK NV ABNAV 7 1/8 07/06/22	XS0802995166	EUR	NL	700 000	8 729
ACCOR ACFP 2 5/8 02/05/21	FR0011731876	EUR	FR	800 000	8 662
ADIF ALTA VELOCI ADIFAL 0.8 07/05/23	ES0200002022	EUR	ES	3 000 000	30 821
ADIF ALTA VELOCI ADIFAL 1 1/4 05/04/26	ES0200002030	EUR	ES	2 000 000	20 412
AEGON NV AEGON 6 5/8 12/16/39	XS0473964509	GBP	NL	440 000	7 507
AETNA INC AET 2 3/4 11/15/22	US008117AP87	USD	US	3 036 000	25 885
AETNA INC AET 2.8 06/15/23	US00817YAV02	USD	US	10 000 000	84 305
AETNA INC AET 3 7/8 08/15/47	US00817YAZ16	USD	US	253 000	1 906
AETNA INC AET 6 5/8 06/15/36	US00817YAF51	USD	US	305 000	3 165
AFRICAN DEV BANK AFDB 0 1/4 11/21/24	XS1720947081	EUR	SN	3 500 000	35 588
AFRICAN DEV BANK AFDB 0 3/8 06/01/22	XS1527751991	SEK	SN	75 000 000	75 178
AFRICAN DEV BANK AFDB 0 7/8 05/24/28	XS1824248626	EUR	SN	8 000 000	82 695
AFRICAN DEV BANK AFDB 2 5/8 03/22/21	US00828ECZ07	USD	SN	7 000 000	62 530
AFRICAN DEV BANK AFDB 3 09/20/23	US00828EDC03	USD	SN	15 000 000	135 935
AGENCE FRANCAISE AGFRNC 0 1/2 10/31/25	FR0013365376	EUR	FR	3 000 000	30 380
AGENCE FRANCAISE AGFRNC 1 3/8 09/17/24	XS1111084718	EUR	FR	15 000 000	161 339
AGENCE FRANCAISE AGFRNC 2 1/4 05/28/26	XS1072438366	EUR	FR	15 000 000	171 823
AIR LEASE CORP AL 4 1/4 09/15/24	US00912XAN49	USD	US	3 400 000	29 762
AKELIUS RESIDENT AKFAST 1 3/4 02/07/25	XS1622421722	EUR	SE	842 000	8 335
ALABAMA POWER CO SO 3 3/4 03/01/45	US010392FM53	USD	US	390 000	3 195
ALBEMARLE CORP ALB 1 7/8 12/08/21	XS1148074518	EUR	US	114 000	1 201
ALBERTA PROVINCE ALTA 3.05 12/01/48	CA013051DY00	CAD	CA	3 000 000	18 658
ALLIANZ FINANCE ALVGR 0 1/4 06/06/23	DE000A19S4U8	EUR	NL	3 200 000	32 218
ALLIANZ FINANCE ALVGR 3 1/2 02/14/22	DE000A1G0RU9	EUR	DE	100 000	1 147
ALLSTATE CORP ALL 3.28 12/15/26	US020002BD26	USD	US	1 375 000	11 893
ALLSTATE CORP ALL 5 3/4 08/15/53	US020002BB69	USD	US	2 000 000	17 570
ALTALINK LP SNCCN 3.99 06/30/42	CA02135ZAF32	CAD	CA	9 000	60
ALTRIA GROUP 9.25 08/06/2019	US02209SAJ24	USD	US	2 548 000	24 230
ALTRIA GROUP INC MO 4 1/2 05/02/43	US02209SAQ66	USD	US	195 000	1 451
AMAZON.COM INC AMZN 3.15 08/22/27	US023135BC96	USD	US	9 453 000	81 799
AMAZON.COM INC AMZN 4.95 12/05/44	US023135AQ91	USD	US	11 754 000	116 238
AMAZON.COM INC AMZN 5.2 12/03/25	US023135BN51	USD	US	17 436 000	170 324
AMAZON.COM INC AMZN2.5 11/22	US023135AJ58	USD	US	3 125 000	27 113
AMER INTL GROUP AIG 1 7/8 06/21/27	XS1627602201	EUR	US	25 967 000	252 947
AMER INTL GROUP AIG 3 3/4 07/10/25	US026874DD67	USD	US	3 980 000	34 419
AMER INTL GROUP AIG 3 7/8 01/15/35	US026874DC84	USD	US	1 292 000	10 044
AMER INTL GROUP AIG 3.9 04/01/26	US026874DH71	USD	US	24 227 000	208 416
AMER INTL GROUP AIG 4.8 07/10/45	US026874DF16	USD	US	1 875 000	15 765
AMER INTL GROUP AIG 6 1/4 05/01/36	US026874AZ07	USD	US	1 600 000	15 576
AMERICAN TOWER AMT 1 3/8 04/04/25	XS1591781452	EUR	US	4 353 000	43 755
AMERICAN TOWER AMT 1.95 05/22/26	XS1823300949	EUR	US	5 000 000	51 262
AMERICAN TOWER AMT 3.3 02/15/21	US03027XAH35	USD	US	1 875 000	16 746
AMERICAN TOWER AMT 4.7 03/15/22	US03027XAA81	USD	US	2 032 000	18 751
AMERIPRISE FINL AMP 4 10/15/23	US03076CAF32	USD	US	3 150 000	28 867
AMERISOURCEBERGE ABC 3.45 12/15/27	US03073EAP07	USD	US	33 750 000	278 718
AMERISOURCEBERGE ABC 4 1/4 03/01/45	US03073EAN58	USD	US	359 000	2 788
AMERISOURCEBERGE ABC 4.3 12/15/47	US03073EAQ89	USD	US	4 973 000	37 652
AMGEN INC AMGN 1.85 08/19/21	US031162CG33	USD	US	1 875 000	16 144
AMGEN INC AMGN 2.2 05/22/19	US031162BU36	USD	US	838 000	7 424
AMGEN INC AMGN 3 5/8 05/15/22	US031162BN92	USD	US	2 250 000	20 168
AMGEN INC AMGN 5 1/2 12/07/26	XS0710091140	GBP	US	2 868 000	39 123
AMGN 3 7/8 11/15/21	US031162BM10	USD	US	1 100 000	9 929
ANGOLA ANGOL 9 1/2 11/12/25	XS1318576086	USD	AO	900 000	8 489
ANGOLA REP OF ANGOL 8 1/4 05/09/28	XS1819680288	USD	AO	1 900 000	15 934
ANGOLA REP OF ANGOL 9 3/8 05/08/48	XS1819680528	USD	AO	800 000	6 677
ANHEUSER-BUSCH ABIBB 0 7/8 03/17/22	BE6285452460	EUR	BE	5 110 000	52 636
ANHEUSER-BUSCH ABIBB 2 7/8 09/25/24	BE6243179650	EUR	BE	1 683 000	18 878
ANHEUSER-BUSCH ABIBB 2.6 05/15/24	CA03524BAG10	CAD	US	11 617 000	71 848
ANHEUSER-BUSCH ABIBB 2.7 03/31/26	BE6265142099	EUR	BE	2 700 000	30 224
ANHEUSER-BUSCH ABIBB 3 3/8 01/25/23	CA03524BAB23	CAD	US	3 000 000	19 718

ANHEUSER-BUSCH ABIBB 3.65 02/01/26	USU00323AD40	USD	US	34 191 000	291 058
ANHEUSER-BUSCH ABIBB 4 09/24/25	BE6258029741	GBP	BE	3 924 000	48 619
ANHEUSER-BUSCH ABIBB 4.32 05/15/47	CA03524BAH92	CAD	US	1 751 000	10 436
ANHEUSER-BUSCH ABIBB 4.7 02/01/36	USU00323AE23	USD	US	38 494 000	325 376
ANHEUSER-BUSCH ABIBB 4.95 01/15/42	US035240AG57	USD	US	3 726 000	31 566
AON PLC AON 2 7/8 05/14/26	XS1062493934	EUR	GB	2 350 000	25 948
AON PLC AON 4 3/4 05/15/45	US00185AAH77	USD	GB	131 000	1 150
APACHE CORP 6% 01/15/2037	US037411AR61	USD	US	70 000	647
APPLE INC AAPL 0 7/8 05/24/25	XS1619312173	EUR	US	2 954 000	30 357
APPLE INC AAPL 1 1/2 09/12/19	US037833CZ10	USD	US	2 500 000	22 078
APPLE INC AAPL 1 11/10/22	XS1135334800	EUR	US	4 344 000	45 587
APPLE INC AAPL 1 3/8 01/17/24	XS1292384960	EUR	US	2 960 000	31 733
APPLE INC AAPL 1 5/8 11/10/26	XS1135337498	EUR	US	5 509 000	58 555
APPLE INC AAPL 1.55 08/04/21	US037833CC25	USD	US	15 785 000	136 363
APPLE INC AAPL 2 05/06/20	US037833BD17	USD	US	20 000 000	176 114
APPLE INC AAPL 2 09/17/27	XS1292389415	EUR	US	612 000	6 696
APPLE INC AAPL 2 1/4 02/23/21	US037833BS85	USD	US	10 000 000	88 360
APPLE INC AAPL 2 11/13/20	US037833DJ68	USD	US	10 000 000	87 714
APPLE INC AAPL 2.1 05/06/19	US037833AQ39	USD	US	212 000	1 882
APPLE INC AAPL 2.85 05/06/21	US037833AR12	USD	US	17 500 000	155 879
APPLE INC AAPL 3 06/20/27	US037833CX61	USD	US	10 000 000	84 353
APPLE INC AAPL 3.2 05/13/25	US037833BG48	USD	US	4 501 000	39 465
ARAB REP EGYPT EGYPT 5 3/4 04/29/20	XS0505265859	USD	EG	400 000	3 612
ARAB REP EGYPT EGYPT 5 7/8 06/11/25	XS1245432742	USD	EG	1 300 000	10 495
ARAB REP EGYPT EGYPT 5.577 02/21/23	XS1775617209	USD	EG	1 800 000	15 400
ARAB REP EGYPT EGYPT 6 1/8 01/31/22	XS1558077845	USD	EG	9 800 000	87 365
ARAB REP EGYPT EGYPT 7 1/2 01/31/27	XS1558078736	USD	EG	2 000 000	17 444
ARAB REP EGYPT EGYPT 7.903 02/21/48	XS1775617464	USD	EG	2 600 000	20 477
ARAB REP EGYPT EGYPT 8 1/2 01/31/47	XS1558078496	USD	EG	7 000 000	58 130
ARCHER-DANIELS ADM 4.016 04/16/43	US039483BH46	USD	US	114 000	962
ARGENT-\$DIS ARGENT 8.28 12/31/33	US040114GL81	USD	AR	5 054 804	49 088
ARGENT-\$PAR ARGENT 2 1/2 12/31/38	US040114GK09	USD	AR	1 300 000	6 426
ARGENTINA ARGENT 5 5/8 01/26/22	US040114HK99	USD	AR	1 900 000	14 618
ARGENTINA ARGENT 7 1/2 04/22/26	US040114GX20	USD	AR	2 400 000	17 350
ARGENTINA ARGENT 7 1/8 06/28/17	US040114HN39	USD	AR	700 000	4 440
ARMENIA ARMEN 6 09/30/20	XS0974642273	USD	AM	800 000	7 252
AROUNDTOWN SA ALATPF 1 01/07/25	XS1715306012	EUR	LU	7 900 000	75 080
AROUNDTOWN SA ARNDTN 2 11/02/26	XS1815135352	EUR	LU	11 000 000	106 282
ASF 5.625% 07/04/2022	FR0010491720	EUR	FR	1 350 000	16 607
ASIAN DEV BANK ASIA 0.35 07/16/25	XS1854893291	EUR	SN	5 000 000	50 995
ASIAN DEV BANK ASIA 1 3/4 08/14/26	US045167DR18	USD	SN	8 000 000	66 396
ASIAN DEV BANK ASIA 2 1/8 03/19/25	US045167CY77	USD	SN	8 000 000	68 850
ASIAN DEV BANK ASIA 2 3/4 03/17/23	US045167EH27	USD	SN	13 000 000	116 554
ASTRAZENECA PLC AZN 0 1/4 05/12/21	XS1411403709	EUR	GB	1 250 000	12 679
ASTRAZENECA PLC AZN 1 1/4 05/12/28	XS1411404426	EUR	GB	5 674 000	56 569
ASTRAZENECA PLC AZN 3 3/8 11/16/25	US046353AL27	USD	GB	10 637 000	91 736
ASTRAZENECA PLC AZN 4 01/17/29	US046353AT52	USD	GB	10 000 000	89 373
AT&T INC T 2 3/4 05/19/23	XS1374344668	EUR	US	434 000	4 794
AT&T INC T 4 1/8 02/17/26	US00206RCT77	USD	US	716 000	6 305
AT&T INC T 4.1 02/15/28	US00206RGL06	USD	US	5 102 000	44 188
AT&T INC T 4.3 02/15/30	US00206RGQ92	USD	US	9 265 000	79 198
AT&T INC T 5 1/4 03/01/37	US00206RDR03	USD	US	2 730 000	24 155
AT&T INC T 5.15 03/15/42	US00206RDH21	USD	US	5 598 000	47 113
AT&T INC T 5.7 03/01/57	US00206RDT68	USD	US	1 672 000	14 922
ATLANTIA ATLIM 4 3/8 09/16/25	XS0542534192	EUR	IT	1 250 000	13 161
ATMOS ENERGY ATO 3 06/15/27	US049560AN51	USD	US	1 250 000	10 572
ATT INC 5.35 03/01/2040	US04650NAB01	USD	US	2 577 000	22 511
ATT INC T 1.45 06/01/22	XS1144086110	EUR	US	2 613 000	27 303
ATT INC T 3.4 05/15/25	US00206RCN08	USD	US	3 633 000	30 482
AURIZON NETWORK AZJAU 3 1/8 06/01/26	XS1418788599	EUR	AU	4 307 000	47 414
AUST & NZ BANK ANZ 0 3/4 09/29/26	XS1496758092	EUR	AU	3 443 000	33 736
AUSTRALIA (GOVERNMENT OF) 5.5% 4/15/2020	AU3TB0000036	AUD	AU	200 000	1 301
AUSTRALIA PACIFI MELAIR 3 1/8 09/26/23	XS0974122516	EUR	AU	2 150 000	24 436
AUSTRALIAN GOVT. ACGB 2 3/4 06/21/35	AU000XCLWAM0	AUD	AU	2 000 000	12 776
AUSTRALIAN GOVT. ACGB 2 3/4 11/21/29	AU000XCLWAX7	AUD	AU	5 000 000	32 534
AUSTRALIAN GOVT. ACGB 3 03/21/47	AU000XCLWAS7	AUD	AU	3 000 000	19 527
AUSTRALIAN GOVT. ACGB 3 1/4 04/21/25	AU3TB0000168	AUD	AU	6 000 000	40 164
AUSTRALIAN GOVT. ACGB 3 1/4 04/21/29	AU3TB0000150	AUD	AU	3 000 000	20 423
AUSTRALIAN GOVT. ACGB 4 1/4 04/21/26	AU000XCLWA8	AUD	AU	2 000 000	14 301
AUSTRALIAN GOVT. ACGB 5 1/2 04/21/23	AU3TB0000101	AUD	AU	2 800 000	20 240
AUTOZONE INC AZO 3.7 04/15/22	US053332AM44	USD	US	4 696 000	42 165
AVI FUNDING EXIMCH 2.85 09/16/20	XS1291169867	USD	KY	1 300 000	11 487
Austarlian Government 5.75 7/15/2022	AU3TB0000051	AUD	AU	2 000 000	14 479
BAA FUNDING LTD 5.875 05/13/2041	XS0625276257	GBP	GB	4 895 000	77 370
BAA FUNDING LTD HTHROW 6 03/20/20	XS0759599409	GBP	GB	1 768 000	21 892
BAKER HUGHES BHI 3.337 12/15/27	US05723KAE01	USD	US	3 351 000	27 372
BANCO BILBAO VIZ BBVASM 0 3/4 09/11/22	XS1678372472	EUR	ES	2 200 000	21 998
BANCO BPM SPA BAMIIM 1 01/23/25	IT0005321663	EUR	IT	8 500 000	83 999

BANCO DEL ESTADO BANCO 2.668 01/08/21	US05968AAD81	USD	CL	3 100 000	27 113
BANCO SABADELL SABSM 1 04/26/27	ES0413860596	EUR	ES	9 500 000	96 522
BANK OF MONTREAL BMO 2.12 03/16/22	CA06367V6B64	CAD	CA	2 484 000	15 883
BANK OF MONTREAL BMO 2.43 03/04/19	CA06367VQU21	CAD	CA	1 875 000	12 275
BANK OF NOVA SCOTIA (VAR) 10/18/24	CA064149P272	CAD	CA	1 029 000	6 736
BANK OF NY MELLO BK 2 1/2 04/15/21	US06406FAA12	USD	US	2 500 000	21 979
BANK OF NY MELLO BK 2.05 05/03/21	US06406FAB94	USD	US	3 125 000	27 120
BANK OF SCOTLAND LLOYDS 9 3/8 05/15/21	XS0066120915	GBP	GB	1 580 000	21 523
BANQ FED CRD MUT 4.125% 2020-07-20	XS0526612188	EUR	FR	3 550 000	38 930
BANQ FED CRD MUT BFCM 0 3/8 01/13/22	XS1548802914	EUR	FR	3 000 000	30 512
BANQ FED CRD MUT BFCM 1 5/8 01/19/26	XS1346115295	EUR	FR	3 300 000	35 103
BANQ FED CRD MUT BFCM 3 05/21/24	XS1069549761	EUR	FR	1 351 000	14 682
BARCLAYS BK PLC 6% 2021-01-14	XS0525912449	EUR	GB	982 000	11 295
BARCLAYS PLC BACR 0 5/8 11/14/23	XS1716820029	EUR	GB	1 000 000	9 631
BARCLAYS PLC BACR 1 1/2 09/03/23	XS1873982745	EUR	GB	5 000 000	49 552
BARCLAYS PLC BACR 1 7/8 12/08/23	XS1531174388	EUR	GB	2 170 000	21 753
BARCLAYS PLC BACR 3 1/4 01/12/21	US06738EAL92	USD	GB	10 323 000	91 245
BARCLAYS PLC BACR 3 1/4 01/17/33	XS1748699011	GBP	GB	173 000	1 786
BARCLAYS PLC BACR 3 1/4 02/12/27	XS1472663670	GBP	GB	450 000	5 025
BARCLAYS PLC BACR 3 1/8 01/17/24	XS1550975079	GBP	GB	5 079 000	58 408
BARCLAYS PLC BACR 3.2 08/10/21	US06738EAQ89	USD	GB	3 010 000	26 272
BARCLAYS PLC BACR 3.65 03/16/25	US06738EAE59	USD	GB	20 307 000	169 259
BARCLAYS PLC BACR 3.684 01/10/23	US06738EAS46	USD	GB	6 100 000	52 865
BARCLAYS PLC BACR 4 3/8 01/12/26	US06738EAN58	USD	GB	27 295 000	236 115
BARCLAYS PLC BACR 4.337 01/10/28	US06738EAU91	USD	GB	4 962 000	41 585
BASF SE BASGR 0 7/8 11/15/27	XS1718418103	EUR	DE	647 000	6 348
BASQUE GOV'T BASQUE 1.45 04/30/28	ES0000106619	EUR	ES	5 500 000	56 041
BAT HOLDINGS BV BATSLN 4 07/07/20	XS0522407351	EUR	GB	3 300 000	35 939
BAT INTL FINANCE BATSLN 3 1/4 06/07/22	USG08820BX29	USD	GB	3 050 000	26 132
BAT INTL FINANCE BATSLN 7 1/4 03/12/24	XS0352062995	GBP	GB	172 000	2 474
BAYER AG BAYNGR 1 7/8 01/25/21	XS1023268573	EUR	DE	1 297 000	13 782
BAYER US FIN II BAYNGR 4.2 07/15/34	USU07265AR98	USD	US	1 238 000	9 888
BAYER US FIN II BAYNGR 4.7 07/15/64	USU07265AZ15	USD	US	11 493 000	87 452
BBT CORPORATION BBT 2 5/8 06/29/20	US05531FAU75	USD	US	2 318 000	20 365
BBVA SUB CAP UNI BBVASM 3 1/2 04/11/24	XS1055241373	EUR	ES	2 000 000	20 910
BECTON DICKINSON BDX 1.9 12/15/26	XS1531347661	EUR	US	2 500 000	25 259
BELFIUS BANK SA CCBGBB 2 1/8 01/30/23	BE0002424969	EUR	BE	9 000 000	100 458
BELGIAN BGB 1 1/4 04/22/33	BE0000346552	EUR	BE	3 000 000	30 878
BELGIAN BGB 1.9 06/22/38	BE0000336454	EUR	BE	3 000 000	32 700
BELIZE BELIZE 5 02/20/38	USP16394AG62	USD	BZ	200 000	1 039
BERKSHIRE HATH BRK 2.9 10/15/20	US084664BZ33	USD	US	2 800 000	25 037
BERKSHIRE HATH BRK 4.4 05/15/42	US084664BU46	USD	US	184 000	1 674
BERKSHIRE HATHAW BRKHEC 4 1/2 02/01/45	US084659AF84	USD	US	177 000	1 598
BERKSHIRE HATHWY BRK 0 3/4 03/16/23	XS1200670955	EUR	US	1 826 000	18 769
BERKSHIRE HATHWY BRK 1.3 03/15/24	XS1380334141	EUR	US	699 000	7 333
BERKSHIRE HATHWY BRK 2.2 03/15/21	US084670BQ02	USD	US	3 341 000	29 405
BERKSHIRE HATHWY BRK 3 1/8 03/15/26	US084670BS67	USD	US	54 853 000	475 888
BERLIN HYP AG BHH 0 1/2 09/26/23	DE000BHY0GU5	EUR	DE	3 000 000	30 239
BERLIN HYP AG BHH 1 1/4 01/22/25	DE000BHY0A56	EUR	DE	200 000	2 103
BERLIN HYP AG BHH 1 1/8 10/25/27	DE000BHY0GS9	EUR	DE	2 000 000	20 147
BG ENERGY CAP BGGRP 4 10/15/21	USG1163HAZ94	USD	GB	2 133 000	19 367
BGGRP 5 11/04/36	XS0702029132	GBP	GB	862 000	13 054
BHP BILLITON FIN BHP 2 1/4 09/25/20	XS0834386228	EUR	AU	1 238 000	13 114
BHP BILLITON FIN BHP 4.3 09/25/42	XS0834399981	GBP	AU	1 544 000	21 603
BHP FINANCE USA BHP 4 1/8 02/24/42	US055451AR98	USD	AU	214 000	1 840
BHP FINANCE USA BHP 5 09/30/43	US055451AV01	USD	AU	28 051 000	274 792
BHP FINANCE USA BHP 6 1/4 10/19/75	USQ12441AA19	USD	AU	1 322 000	12 169
BHP FINANCE USA BHP 6 3/4 10/19/75	USQ12441AB91	USD	AU	3 291 000	31 114
BMW FINANCE NV BMW 0 7/8 04/03/25	XS1589881785	EUR	NL	1 649 000	16 519
BMW FINANCE NV BMW 1 01/21/25	XS1168962063	EUR	NL	3 750 000	38 098
BMW FINANCE NV BMW 1 02/15/22	XS1363560977	EUR	NL	1 875 000	19 526
BMW FINANCE NV BMW 2 5/8 01/17/24	XS1015217703	EUR	DE	2 200 000	24 682
BMW US CAP LLC BMW 0 5/8 04/20/22	DE000A1ZZ010	EUR	US	1 986 000	20 313
BMW US CAP LLC BMW 1 1/8 09/18/21	DE000A1Z6M12	EUR	US	4 864 000	50 552
BNP PARIBAS 4,5 03/21/2011	XS0606704558	EUR	FR	87 000	1 058
BNP PARIBAS BNP 0 1/2 06/01/22	XS1527753187	EUR	FR	1 750 000	17 863
BNP PARIBAS BNP 2 1/4 01/13/21	XS1014704586	EUR	FR	1 618 000	17 485
BNP PARIBAS BNP 4 1/8 01/14/22	XS0635033631	EUR	FR	277 000	3 245
BNP PARIBAS BNP 4 3/8 05/12/26	USF1R15XK516	USD	FR	1 459 000	12 545
BOARDWALK PIPELI BWP 5.95 06/01/26	US096630AE83	USD	US	5 000 000	45 792
BOLIVIA GOVT BOLIVI 4 1/2 03/20/28	USP37878AC26	USD	BO	600 000	4 608
BOLIVIA GOVT BOLIVI 5.95 08/22/23	USP37878AB43	USD	BO	800 000	7 152
BONTES 18 ARGTES 15 1/2 10/17/26	ARARGE4502K0	ARS	AR	163 100 000	31 052
BONTES 18 ARGTES 16 10/17/23	ARARGE4502J2	ARS	AR	73 900 000	15 374
BONTES 18 ARGTES 18.2 10/03/21	ARARGE3202H4	ARS	AR	169 300 000	32 422
BOSTON PROP LP BXP 3.65 02/01/26	US10112RAX26	USD	US	3 002 000	26 203
BOSTON PROP LP BXP 3.85 02/01/23	US10112RAU86	USD	US	2 600 000	23 452
BOSTON SCIENTIFC BSX 6 01/15/20	US101137AK32	USD	US	2 200 000	20 533

BP CAP MKTS AMER BPLN 3.245 05/06/22	US10373QAJ94	USD	US	3 975 000	35 212
BP CAPITAL PLC BPLN 1.077 06/26/25	XS1637863629	EUR	GB	3 100 000	31 436
BP CAPITAL PLC BPLN 2 1/2 11/06/22	US05565QCB23	USD	GB	1 333 000	11 483
BP CAPITAL PLC BPLN 2.972 02/27/26	XS1040506898	EUR	GB	2 144 000	24 655
BPCE BPCEGP 2 1/2 07/15/19	US05578DAN21	USD	FR	4 033 000	36 100
BPCE BPCEGP 2 3/4 12/02/21	US05578DAW20	USD	FR	3 125 000	27 046
BPCE BPCEGP 3 3/8 12/02/26	US05578DAX03	USD	FR	1 500 000	12 572
BPCE BPCEGP 4 04/15/24	US05578DAG79	USD	FR	4 477 000	40 315
BPCE BPCEGP 4 1/2 03/15/25	US05578UAD63	USD	FR	2 737 000	23 821
BPCE BPCEGP 4 7/8 04/01/26	US05578UAE47	USD	FR	1 875 000	16 612
BPCE BPCEGP 5.15 07/21/24	US05578UAB08	USD	FR	1 400 000	12 746
BPCE BPCEGP 5.7 10/22/23	US05578UAA25	USD	FR	3 133 000	29 154
BPLN 3.561 11/01/21	US05565QBU13	USD	GB	2 200 000	19 760
BQ CENT TUNISIE BTUN 5 3/4 01/30/25	XS1175223699	USD	TN	800 000	6 128
BRAMBLES FINANCE BXBAU 2 3/8 06/12/24	XS1028952312	EUR	AU	2 700 000	29 396
BRAZIL (FED REP OF)-GLOBAL 8.25% 01/20/2034	US105756BB58	USD	BR	800 000	8 966
BRAZIL NTN-F BNTNF 10 01/01/19	BRSTNCNTF162	BRL	BR	78	196
BRAZIL NTN-F BNTNF 10 01/01/21	BRSTNCNTF0N5	BRL	BR	179 738	450 126
BRAZIL NTN-F BNTNF 10 01/01/23	BRSTNCNTF147	BRL	BR	111 305	279 179
BRAZIL NTN-F BNTNF 10 01/01/25	BRSTNCNTF170	BRL	BR	15 676	39 154
BRAZIL NTN-F BNTNF 10 01/01/27	BRSTNCNTF1P8	BRL	BR	65 900	164 961
BRAZIL NTN-F BNTNF 10 01/01/29	BRSTNCNTF1Q6	BRL	BR	15 900	39 939
BRAZIL REP OF BRAZIL 4 1/4 01/07/25	US105756BV13	USD	BR	3 600 000	31 907
BRAZIL REP OF BRAZIL 4 5/8 01/13/28	US105756BZ27	USD	BR	3 600 000	31 384
BRAZIL REP OF BRAZIL 5 01/27/45	US105756BW95	USD	BR	1 100 000	8 726
BRAZIL-LTN BLTN 0 01/01/19	BRSTNCLTN764	BRL	BR	61	140
BRAZIL-LTN BLTN 0 01/01/20	BRSTNCLTN7B7	BRL	BR	10 200	21 891
BRAZIL-LTN BLTN 0 01/01/22	BRSTNCLTN7K8	BRL	BR	33 200	60 096
BRAZIL-LTN BLTN 0 04/01/20	BRSTNCLTN7J0	BRL	BR	13 100	27 611
BRAZIL-LTN BLTN 0 07/01/19	BRSTNCLTN798	BRL	BR	24 544	54 470
BRAZIL-LTN BLTN 0 07/01/21	BRSTNCLTN7I2	BRL	BR	19 600	37 173
BRAZIL-LTN BLTN 0 07/01/22	BRSTNCLTN7O0	BRL	BR	141 900	245 072
BRAZIL-LTN BLTN 0 10/01/19	BRSTNCLTN7H4	BRL	BR	46 300	101 029
BRIGHHOUSE FINA BHF 4.7 06/22/47	US10922NAF06	USD	US	30 000 000	197 914
BRISTOL-MYERS BMY 3 1/4 02/27/27	US110122BB30	USD	US	1 875 000	16 410
BRIT COLUMBIA BRCOL 2 1/4 06/02/26	US11070TAK43	USD	CA	10 000 000	84 986
BRIT COLUMBIA BRCOL 2.55 06/18/27	CA11070TAL22	CAD	CA	5 000 000	32 143
BRIT SKY BROADCA BSY 1 1/2 09/15/21	XS1109741246	EUR	GB	2 912 000	30 411
BRIT SKY BROADCA SKYLN 2 7/8 11/24/20	XS1141970092	GBP	GB	4 924 000	57 013
BRITISH TEL PLC BRITEL 6 3/8 06/23/37	XS0306772699	GBP	GB	1 250 000	19 060
BRITISH TELECOMM BRITEL 0 1/2 06/23/22	XS1637332856	EUR	GB	2 876 000	28 908
BROOKFIELD ASSET BAMACN 4.54 03/31/23	CA11257ZAC38	CAD	CA	2 674 000	18 170
BROOKFIELD ASSET BAMACN 4.82 01/28/26	CA11257ZAE93	CAD	CA	3 058 000	20 954
BTPS BTPS 0.35 11/01/21	IT0005216491	EUR	IT	10 000 000	99 826
BTPS BTPS 0.95 03/15/23	IT0005172322	EUR	IT	10 000 000	99 210
BTPS BTPS 1.35 04/15/22	IT0005086886	EUR	IT	10 000 000	102 033
BTPS BTPS 1.45 09/15/22	IT0005135840	EUR	IT	7 000 000	71 407
BTPS BTPS 1.65 03/01/32	IT0005094088	EUR	IT	10 000 000	88 402
BTPS BTPS 2.15 12/15/21	IT0005028003	EUR	IT	10 000 000	105 034
BTPS BTPS 2.7 03/01/47	IT0005162828	EUR	IT	2 000 000	18 198
BTPS BTPS 2.8 03/01/67	IT0005217390	EUR	IT	7 000 000	61 582
BTPS BTPS 3 1/4 09/01/46	IT0005083057	EUR	IT	3 000 000	29 975
BTPS BTPS 4 3/4 09/01/28	IT0004889033	EUR	IT	3 000 000	36 424
BUCKEYE PARTNERS BPL 3.95 12/01/26	US118230AQ44	USD	US	1 500 000	11 734
BUNDESABL-120 OBL 0 10/07/22	DE0001141760	EUR	DE	2 000 000	20 622
BUNDESABL-171 OBL 0 04/17/20	DE0001141711	EUR	DE	9 000 000	91 950
BUNGE FINANCE EU BG 1.85 06/16/23	XS1405777316	EUR	NL	7 496 000	77 744
BUNGE LTD FIN CP BG 3 1/4 08/15/26	US120568AX84	USD	US	1 750 000	13 771
BURLINGTON NORTH BNSF 3 1/4 06/15/27	US12189LBA89	USD	US	1 250 000	10 919
BURLINGTON NORTH BNSF 3.4 09/01/24	US12189LAT89	USD	US	4 515 000	40 505
BURLINGTON NORTH BNSF 4 3/8 09/01/42	US12189LAK70	USD	US	3 550 000	32 028
Baker Hughes Inc 2040-09-15	US057224AZ09	USD	US	118 000	1 034
CAISSE CENT DESJ CCDJ 1.748 03/02/20	CA12801ZCL00	CAD	CA	3 001 000	19 418
CAISSE DES DEPOT CDCEPS 0.2 03/01/22	FR0013239985	EUR	FR	2 600 000	26 771
CAJA RURAL NAV CRUNAV 0 5/8 12/01/23	ES0415306051	EUR	ES	5 000 000	50 952
CAN HOUSING TRUS CANHOU 1 1/2 12/15/21	CA13509PFV00	CAD	CA	5 000 000	31 920
CAN HOUSING TRUS CANHOU 1.95 12/15/25	CA13509PFA62	CAD	CA	5 000 000	31 529
CAN HOUSING TRUS CANHOU 2.35 06/15/27	CA13509PFX65	CAD	CA	5 000 000	32 199
CAN HOUSING TRUS CANHOU 2.55 12/15/23	CA13509PGU18	CAD	CA	7 000 000	45 993
CAN HOUSING TRUS CANHOU 2.9 06/15/24	CA13509PEF68	CAD	CA	3 000 000	20 055
CAN IMPERIAL BK CM 2.55 06/16/22	US136069TY74	USD	CA	2 500 000	21 577
CANADA 5% 06/01/2037	CA135087XW98	CAD	CA	5 000 000	46 618
CANADA 5.75% 06/01/2029	CA135087WL43	CAD	CA	8 000 000	70 406
CANADA 5.75% 06/01/2033	CA135087XG49	CAD	CA	3 000 000	28 457
CANADA-GOV'T CAN 1 1/2 03/01/20	CA135087D929	CAD	CA	2 000 000	12 998
CANADA-GOV'T CAN 2 3/4 12/01/48	CA135087D358	CAD	CA	5 000 000	36 578
CANADIAN PAC RR CP 6 1/8 09/15/15	US13645RAX26	USD	CA	179 000	1 871
CANAL DE ISABEL CNGEST 1.68 02/26/25	ES0205061007	EUR	ES	700 000	7 186

CAPITAL ONE NA COF 2.95 07/23/21	US14042E3Y48	USD	US	4 000 000	35 349
CARDINAL HEALTH CAH 2.616 06/15/22	US14149YBF43	USD	US	2 514 000	21 524
CARDINAL HEALTH CAH 3.41 06/15/27	US14149YBJ64	USD	US	9 312 000	75 145
CARNIVAL CORP CCL 3.95 10/15/20	US143658BA91	USD	US	3 200 000	29 036
CATERPILLAR FIN SERVICE CORP 7.15% 02/15/19	US14912L4E81	USD	US	1 400 000	12 808
CBS CORP CBS 2.9 01/15/27	US124857AR43	USD	US	1 750 000	13 923
CBS CORP CBS 3 1/2 01/15/25	US124857AP86	USD	US	278 000	2 375
CC HOLDINGS GS V CCI 3.849 04/15/23	US14987BAE39	USD	US	1 750 000	15 483
CELGENE CORP CELG 3 7/8 08/15/25	US151020AS39	USD	US	5 590 000	48 524
CENTERPOINT HOUS CNP 4 1/2 04/01/44	US15189XAN84	USD	US	746 000	7 035
CENTRICA PLC CNALN 5 1/4 04/10/75	XS1216019585	GBP	GB	651 000	7 306
CHARMING LIGHT ORIEAS 4 3/8 12/21/27	XS1692177774	USD	VG	1 100 000	9 201
CHARTER COMM OPT CHTR 4.908 07/23/25	US161175AY09	USD	US	25 553 000	229 755
CHARTER COMM OPT CHTR 6.384 10/23/35	US161175AZ73	USD	US	5 000 000	45 937
CHEVRON CORP CVX 2.1 05/16/21	US166764BG48	USD	US	10 000 000	87 153
CHEVRON CORP CVX 2.498 03/03/22	US166764BN98	USD	US	1 750 000	15 350
CHEVRON CORP CVX 2.954 05/16/26	US166764BL33	USD	US	574 000	4 919
CHILE CHILE 5 1/2 08/05/20	US168863AU21	CLP	CL	633 500 000	8 495
CHINA DEV BK/HK SDBC 0 03/06/20	XS1573944524	USD	CN	600 000	5 330
CHINA DEV BK/HK SDBC 0 03/06/22	XS1573944870	USD	CN	2 000 000	17 777
CHUBB INA HLDGS CB 2 1/2 03/15/38	XS1785813251	EUR	US	130 000	1 324
CIE FINANC RICHE CFRVX 1 03/26/26	XS1789751531	EUR	LU	917 000	9 312
CIGNA CORP CI 3 1/4 04/15/25	US125509BU20	USD	US	185 000	1 572
CISCO SYSTEMS CSCO 1.85 09/20/21	US17275RBJ05	USD	US	15 000 000	130 004
CISCO SYSTEMS CSCO 2.2 02/28/21	US17275RBD35	USD	US	16 883 000	148 825
CISCO SYSTEMS CSCO 2.45 06/15/20	US17275RAX08	USD	US	10 000 000	88 242
CITIGROUP INC 6.8 06/25/38	XS0372391945	GBP	US	941 000	15 846
CITIGROUP INC 8.125 7/15/2039	US172967EW71	USD	US	480 000	6 064
CITIGROUP INC C 1 3/8 10/27/21	XS1128148845	EUR	US	3 103 000	32 364
CITIGROUP INC C 3 3/4 06/16/24	US172967HT16	USD	US	2 792 000	24 623
CITIGROUP INC C 4.09 06/09/25	CA172967JS17	CAD	US	1 164 000	7 554
CITRIX SYSTEMS CTXS 4 1/2 12/01/27	US177376AE06	USD	US	8 552 000	72 491
CITY OF MALMO SW MALMOK 0 3/4 12/07/23 #EMTN	XS1732404063	SEK	SE	35 000 000	35 015
CITY OF MALMO SW MALMOK 0 7/8 09/17/24	XS1913339690	SEK	SE	40 000 000	40 025
CK HUTCHISON E F CKHH 1 1/4 04/13/25	XS1806124753	EUR	KY	582 000	5 810
CLOVERIE PLC SRENVX 4 1/2 09/11/44	XS1108784510	USD	IE	1 250 000	10 480
CME GROUP INC CME 3 03/15/25	US12572QAG01	USD	US	7 500 000	65 285
CME GROUP INC CME 3 09/15/22	US12572QAE52	USD	US	4 700 000	41 909
CME GROUP INC CME 5.3 09/15/43	US12572QAF28	USD	US	5 011 000	52 071
CNA FINANCIAL CNAFNL 3.95 05/15/24	US126117AS92	USD	US	4 850 000	42 633
CNAC HK FINBRID HAOHUA 3 07/19/20	XS1644428614	USD	HK	600 000	5 327
COCA-COLA CO/THE KO 0 03/09/21	XS1574671662	EUR	US	368 000	3 729
COCA-COLA CO/THE KO 0 3/4 03/09/23	XS1197832915	EUR	US	5 000 000	51 672
COCA-COLA CO/THE KO 1 1/8 03/09/27	XS1197833053	EUR	US	23 291 000	239 258
COCA-COLA CO/THE KO 1 10/02/28	CH0297974898	CHF	US	2 630 000	24 716
COCA-COLA CO/THE KO 1.55 09/01/21	US191216BY55	USD	US	2 500 000	21 648
COCA-COLA CO/THE KO 2 1/4 09/01/26	US191216BZ21	USD	US	2 500 000	20 442
COCA-COLA CO/THE KO 2 7/8 10/27/25	US191216BS87	USD	US	12 184 000	104 844
COCA-COLA CO/THE KO 2.55 06/01/26	US191216BW99	USD	US	657 000	5 492
COCA-COLA CO/THE KO 3.3 09/01/21	US191216AV26	USD	US	3 034 000	27 484
CODELCO INC CDEL 3 3/4 11/04/20	USP3143NAM67	USD	CL	400 000	3 590
CODELCO INC CDEL 3 5/8 08/01/27	USP3143NAY06	USD	CL	3 200 000	27 378
CODELCO INC CDEL 4 1/4 07/17/42	USP3143NAQ71	USD	CL	2 000 000	16 721
COFIROUTE 5% 05/24/2021	FR0010327007	EUR	FR	200 000	2 323
COLGATE-PALM CO CL 3.7 08/01/47	US19416QEK22	USD	US	1 413 000	12 095
COLOM 4 3/8 07/12/21	US195325BN40	USD	CO	1 000 000	9 179
COLOMBIA REP OF 6.125 10/20/2041	US195325BM66	USD	CO	900 000	8 849
COLOMBIA REP OF COLOM 4 1/2 01/28/26	US195325CX13	USD	CO	3 600 000	32 468
COLOMBIA REP OF COLOM 5 06/15/45	US195325CU73	USD	CO	700 000	5 901
COLOMBIA REP OF COLOM 5 5/8 02/26/44	US195325BR53	USD	CO	2 750 000	25 707
COLOMBIA TES COLTES 10 07/24/24	COL17CT02385	COP	CO	1 700 000	6
COLOMBIA TES COLTES 11 07/24/20	COL17CT02302	COP	CO	43 611 700 000	135 059
COLOMBIA TES COLTES 6 04/28/28	COL17CT02914	COP	CO	2 700 000	7
COLOMBIA TES COLTES 6 1/4 11/26/25	COL17CT03557	COP	CO	46 970 000 000	127 619
COLOMBIA TES COLTES 7 05/04/22	COL17CT02864	COP	CO	74 657 600 000	221 490
COLOMBIA TES COLTES 7 06/30/32	COL17CT03490	COP	CO	39 200 000 000	109 504
COLOMBIA TES COLTES 7 09/11/19	COL17CT03011	COP	CO	12 948 600 000	36 651
COLOMBIA TES COLTES 7 1/2 08/26/26	COL17CT02625	COP	CO	153 759 800 000	453 810
COLOMBIA TES COLTES 7 3/4 09/18/30	COL17CT03342	COP	CO	45 967 100 000	136 125
COLUMBIA PIPELIN CPGX 4 1/2 06/01/25	US198280AF63	USD	US	3 100 000	27 560
COM FED ELECTRIC 4.875 05/26/2021	USP30179AJ79	USD	MX	1 840 000	16 452
COMCAST CORP CMCSA 1 5/8 01/15/22	US20030NBV29	USD	US	1 750 000	14 958
COMCAST CORP CMCSA 4.2 08/15/34	US20030NBM20	USD	US	531 000	4 620
COMCAST CORP CMCSA 4.65 07/15/42	US20030NBE04	USD	US	72 000	652
COMCAST CORP CMCSA 5.65 06/15/35	US20030NAF87	USD	US	322 000	3 136
COMCAST CORP CMCSA 5.7 07/01/19	US20030NAZ42	USD	US	3 000 000	27 697
COMMERZBANK AG 4 09/16/2020 EMTN	DE000CZ302M3	EUR	DE	17 000	185
COMMERZBANK AG 7.75 03/16/2011 EMTN	DE000CB83CF0	EUR	DE	4 500 000	54 673

COMMONW BK AU NY CBAU 2.4 11/02/20	US20271RAM25	USD	AU	622 000	5 455
COMMONWEALTH BANK AUSTRALIA 5.5 08/06/19	XS0443708242	EUR	AU	182 000	1 943
COMUNIDAD MADRID MADRID 1.826 04/30/25	ES0000101651	EUR	ES	5 000 000	54 030
CONS EDISON CO OF NY 5.5 20391201	US209111EY58	USD	US	1 850 000	18 610
CONSTELLAT ENER EXC 5.15 12/01/20	US210371AL43	USD	US	4 900 000	44 557
CONSTELLATION BR STZ 3.7 12/06/26	US21036PAQ19	USD	US	1 500 000	12 571
COOPERATIEVE RAB RABOBK 0 1/8 10/11/21	XS1502438820	EUR	NL	2 000 000	20 278
CORP ANDINA FOM CAF 1 11/10/20	XS1317969944	EUR	SN	8 000 000	82 711
CORP ANDINA FOM CAF 2 1/8 09/27/21	US219868BX31	USD	SN	10 000 000	86 617
COSTA RICA GOVT COSTAR 4 1/4 01/26/23	USP3699PGB78	USD	CR	3 320 000	26 357
COSTA RICA GOVT COSTAR 5 5/8 04/30/43	USP3699PGF82	USD	CR	200 000	1 362
COSTA RICA GOVT COSTAR 7.158 03/12/45	USP3699PGJ05	USD	CR	400 000	3 114
COUNCIL OF EUROP COE 0 1/8 04/10/24	XS1594302868	EUR	SN	10 000 000	101 751
COUNCIL OF EUROP COE 0 3/8 03/27/25	XS1799045197	EUR	SN	8 000 000	82 090
COUNCIL OF EUROP COE 0 3/8 06/08/26	XS1429037929	EUR	SN	7 000 000	70 867
COVENTRY HEALTH AET 5.45 06/15/21	US222862AJ30	USD	US	2 300 000	21 165
COX COMMUN INC COXENT 4.7 12/15/42	USU22018AK86	USD	US	1 333 000	10 335
COX COMMUN INC COXENT 8 3/8 03/01/39	USU22018AM43	USD	US	73 000	829
CPPIB CAPITAL CPPIBC 0 3/8 06/20/24	XS1633248148	EUR	CA	8 000 000	81 611
CRED AGRICOLE SA ACAFP 3 7/8 02/13/19	XS0746002392	EUR	FR	6 700 000	70 536
CRED SUIS GP FUN CS 2 3/4 08/08/25	CH0330938876	GBP	GG	926 000	10 358
CRED SUIS GP FUN CS 3 3/4 03/26/25	US225433AC55	USD	GG	62 464 000	534 400
CRED SUIS GP FUN CS 4.55 04/17/26	US225433AR25	USD	GG	45 001 000	399 836
CREDIT AGRICOLE ACAFP 0 3/4 12/05/23	FR0013385515	EUR	FR	3 000 000	30 449
CREDIT AGRICOLE ACAFP 0 7/8 01/19/22	XS1169630602	EUR	FR	1 900 000	19 704
CREDIT AGRICOLE ACAFP 2 1/2 04/15/19	US22532MAL63	USD	FR	2 500 000	22 263
CREDIT SUISSE 5.4% 2020 01 14	US22546QAD97	USD	CH	475 000	4 375
CREDIT SUISSE LD CS 1 3/8 01/31/22	XS1115479559	EUR	CH	7 633 000	80 564
CREDIT SUISSE NEW YORK 4.375 2020-08-05	US22546QAF46	USD	CH	3 000 000	27 505
CRH AMERICA INC CRHID 3 7/8 05/18/25	USU1302DAA91	USD	US	1 600 000	13 818
CRH FINANCE CRHID 3 1/8 04/03/23	XS0909369489	EUR	IE	1 750 000	19 993
CROATIA 6.375 03/24/2011 REGS	XS0607904264	USD	HR	5 130 000	48 537
CSX CORP CSX 3.35 11/01/25	US126408HD82	USD	US	4 500 000	38 818
CSX CORP CSX 3.4 08/01/24	US126408HB27	USD	US	421 000	3 767
CSX CORP CSX 4.1 03/15/44	US126408GY39	USD	US	6 300 000	52 574
CSX CORP CSX 5 1/2 04/15/41	US126408GU17	USD	US	3 650 000	36 029
CZECH REPUBLIC CZGB 0 1/4 02/10/27	CZ0001005037	CZK	CZ	123 200 000	42 801
CZECH REPUBLIC CZGB 0.95 05/15/30	CZ0001004477	CZK	CZ	144 300 000	50 300
CZECH REPUBLIC CZGB 1 1/2 10/29/19	CZ0001003834	CZK	CZ	134 400 000	53 758
CZECH REPUBLIC CZGB 2 1/2 08/25/28	CZ0001003859	CZK	CZ	266 400 000	111 745
CZECH REPUBLIC CZGB 2.4 09/17/25	CZ0001004253	CZK	CZ	463 100 000	190 942
CZECH REPUBLIC CZGB 3.85 09/29/21	CZ0001002851	CZK	CZ	455 500 000	194 749
CZECH REPUBLIC CZGB 4.7 09/12/22	CZ0001001945	CZK	CZ	61 000 000	27 263
CZECH REPUBLIC CZGB 5.7 05/25/24	CZ0001002547	CZK	CZ	245 900 000	121 240
DAIMLER AG DAIGR 0 7/8 01/12/21	DE000A169G07	EUR	DE	2 500 000	25 880
DAIMLER AG DAIGR 2 04/07/20	DE000A1TNK86	EUR	DE	3 750 000	39 484
DAIMLER AG DAIGR 2 1/4 01/24/22	DE000A1R04X6	EUR	DE	4 000 000	43 514
DAIMLER CANADA DAIGR 1.91 07/08/21	CA23384NAV97	CAD	CA	2 500 000	15 947
DAIMLERCHRYSLER 8.5% 01/18/2031	US233835AQ08	USD	DE	92 000	1 138
DANONE BNF 0.167 11/03/20	FR0013216892	EUR	FR	2 500 000	25 393
DANONE BNF 0.709 11/03/24	FR0013216918	EUR	FR	1 900 000	19 077
DANSKE HYPO DANBNK 1 12/15/21 #2112	SE0010494716	SEK	SE	300 000 000	306 437
DANSKE HYPO DANBNK 1 12/20/23 #2312	SE0011116474	SEK	SE	450 000 000	454 175
DANSKE HYPO DANBNK 1 12/21/22 #2212	SE0010297085	SEK	SE	630 000 000	641 397
DBS GROUP HLDGS DBSSP 1 1/2 04/11/28	XS1802465846	EUR	SG	10 000 000	101 249
DCP MIDSTREAM OP DPM 3 7/8 03/15/23	US23311VAD91	USD	US	200 000	1 687
DEERE CO DE 4 3/8 10/16/19	US244199BC83	USD	US	653 000	5 905
DEERE CO DE 5 3/8 10/16/29	US244199BD66	USD	US	158 000	1 618
DENMARK (KINGDOM OF) 4.5% 11/15/39	DK0009922320	DKK	DK	5 000 000	11 853
DENMARK - BULLET DGB 0 1/2 11/15/27	DK0009923567	DKK	DK	10 000 000	13 925
DENMARK - BULLET DGB 1 1/2 11/15/23	DK0009923054	DKK	DK	10 000 000	14 767
DENMARK - BULLET DGB 1 3/4 11/15/25	DK0009923138	DKK	DK	20 000 000	30 533
DEUTSCH BAHN FIN DBHNGR 0 7/8 07/11/31	XS1441837546	EUR	NL	8 000 000	77 019
DEUTSCH BAHN FIN DBHNGR 1 5/8 11/06/30	XS1316420089	EUR	NL	10 000 000	106 241
DEUTSCHE ANN FIN DAIGAG 2 1/8 07/09/22	DE000A1ZLUN1	EUR	NL	800 000	8 519
DEUTSCHE BANK AG DB 1 1/2 01/20/22	DE000DL19TA6	EUR	DE	5 000 000	50 450
DEUTSCHE BANK AG DB 2.95 08/20/20	US25152R2U64	USD	DE	1 706 000	14 881
DEUTSCHE BANK AG DB 4 1/4 10/14/21	US251541AQ13	USD	DE	36 110 000	315 933
DEUTSCHE BANK AG DB 4.1 01/13/26	US25152R2Y86	USD	DE	39 230 000	323 810
DEUTSCHE BANK NY DB 3.15 01/22/21	US251526BP38	USD	DE	10 000 000	86 805
DEUTSCHE BANK NY DB 3.3 11/16/22	US251526BL24	USD	DE	13 836 000	114 186
DEUTSCHE BANK NY DB 3.95 02/27/23	US251526BR93	USD	DE	7 638 000	64 851
DEUTSCHE BK LOND DB 3.7 05/30/24	US25152RXA66	USD	DE	5 356 000	43 239
DEUTSCHE BOERSE DBOERS 1 1/8 03/26/28	DE000A2LQJ75	EUR	DE	1 079 000	11 189
DEUTSCHE BOERSE DBOERS 2 3/4 02/05/41	DE000A161W62	EUR	DE	1 500 000	15 997
DEUTSCHE KREDIT DKRED 0 5/8 06/08/21	DE000GRN0008	EUR	DE	3 000 000	30 671
DEUTSCHE TEL FIN DT 0 3/8 10/30/21	XS1557095459	EUR	NL	2 500 000	25 461
DEUTSCHE TEL FIN DT-4.875 3/42	USN27915AB85	USD	NL	3 300 000	28 849

DEUTSCHE TELEKOM AG 6.5 4/8/2022	XS0423048247	GBP	NL	634 000	8 544
DEUTSCHE TELEKOM INT FIN 8.75% 06/15/2030	US25156PAC77	USD	NL	22 443 000	262 167
DEUTSCHLAND REP 3.25% 2042-07-04	DE0001135432	EUR	DE	3 000 000	47 245
DEUTSCHLAND REP DBR 0 1/2 02/15/25	DE0001102374	EUR	DE	10 000 000	105 940
DEUTSCHLAND REP DBR 0 1/2 02/15/26	DE0001102390	EUR	DE	5 000 000	52 902
DEUTSCHLAND REP DBR 0 1/4 02/15/27	DE0001102416	EUR	DE	10 000 000	103 173
DEUTSCHLAND REP DBR 2 1/2 07/04/44	DE0001135481	EUR	DE	5 000 000	70 866
DEV BANK JAPAN DBJJP 2 1/2 10/18/22	XS1697651468	USD	JP	10 000 000	87 815
DEV BANK JAPAN DBJJP 2 10/19/21	XS1505655537	USD	JP	10 000 000	86 871
DEV BANK JAPAN DBJJP 3 1/8 09/06/23	XS1865126004	USD	JP	10 500 000	94 862
DEXIA CRED SA NY DEXGRP 1 7/8 01/29/20	US25215DAP42	USD	FR	15 000 000	132 873
DH EUROPE FINANC DHR 2 1/2 07/08/25	XS1255436187	EUR	LU	344 000	3 825
DIAGEO CAP PLC DGELN 3 7/8 04/29/43	US25243YAV11	USD	GB	159 000	1 372
DIAGEO INV CORP DGELN 4 1/4 05/11/42	US25245BAA52	USD	GB	1 303 000	11 726
DIAMOND 1 FIN/DI DELL 8.1 07/15/36	USU2526DAE95	USD	US	4 397 000	43 516
DISCOVER BANK 7 04/15/2020	US25466AAB70	USD	US	3 500 000	32 740
DNB BOLIGKREDITT DNBNO 0 5/8 06/19/25	XS1839888754	EUR	NO	11 000 000	112 370
DNB BOLIGKREDITT DNBNO 1.65 02/16/22	NO0010730799	NOK	NO	25 000 000	25 839
DNB NOR BANK ASA 3.875% 2020 06 29	XS0522030310	EUR	NO	292 000	3 191
DNB NOR BANK ASA 4.375 02/24/2021 EMTN	XS0595092098	EUR	NO	1 735 000	19 836
DOLLAR GENERAL DG 3 1/4 04/15/23	US256677AC97	USD	US	2 900 000	25 354
DOLLAR GENERAL DG 3 7/8 04/15/27	US256677AE53	USD	US	1 500 000	12 886
DOMINICAN REPUBL DOMREP 5 7/8 04/18/24	USP3579EAS65	USD	DO	1 860 000	16 845
DOMINICAN REPUBL DOMREP 5.95 01/25/27	USP3579EBV85	USD	DO	1 100 000	9 936
DOMINICAN REPUBL DOMREP 6 7/8 01/29/26	USP3579EBK21	USD	DO	1 300 000	12 374
DOMINICAN REPUBL DOMREP 6.85 01/27/45	USP3579EBE60	USD	DO	1 300 000	11 645
DOMINICAN REPUBL DOMREP 7 1/2 05/06/21	USP3579EAH01	USD	DO	2 000 000	18 441
DOMINICAN REPUBL DOMREP 7.45 04/30/44	USP3579EAY34	USD	DO	2 300 000	21 369
DOMINICAN REPUBL DOMREP 8.9 02/15/23	USP3579EBZ99	DOP	DO	100 000 000	18 029
DOW CHEMICAL 7.375% 11/01/2029	US260543BJ10	USD	US	190 000	2 060
DOW CHEMICAL CO DOW 4 1/4 10/01/34	US260543CK73	USD	US	3 083 000	25 048
DOWDUPONT DWDP 4.493 11/15/25	US26078JAC45	USD	US	141 000	1 291
DUKE ENERGY CAR DUK 3.9 06/15/21	US26442CAK09	USD	US	5 300 000	47 944
DUKE ENERGY CAR DUK 4 09/30/42	US26442CAN48	USD	US	8 000	69
DUKE ENERGY CAR DUK 4 1/4 12/15/41	US26442CAM64	USD	US	65 000	576
DUKE ENERGY CAR DUK 5.3 02/15/40	US26442CAH79	USD	US	4 050 000	41 475
DUKE ENERGY CORP DUK 3.05 08/15/22	US26441CAJ45	USD	US	2 550 000	22 425
DUKE ENERGY CORP DUK 3.55 09/15/21	US26441CAF23	USD	US	1 166 000	10 474
E.ON AG 6.375% 06/07/2032	XS0148579666	GBP	DE	4 207 000	64 661
E.ON AG 6.75 01/27/2039	XS0408958683	GBP	DE	200 000	3 387
E.ON INTL FIN BV EOANGR 6.65 04/30/38	USN3033QAU69	USD	NL	24 000	262
EATON CORP ETN 4 11/02/32	US278062AD69	USD	US	929 000	8 120
EATON CORP ETN 4.15 11/02/42	US278062AE43	USD	US	1 057 000	8 704
EDENRED EDENFP 1 3/8 03/10/25	FR0012599892	EUR	FR	100 000	1 019
EDF NRG NET EPN UKPONE 4 3/4 09/30/21	XS0686172601	GBP	GB	3 600 000	44 493
EFSF EFSF 1 1/4 05/24/33	EU000A1G0DT0	EUR	LU	10 000 000	103 371
EFSF EFSF 2 3/4 12/03/29	EU000A1G0BL1	EUR	SN	10 000 000	121 429
EIKA BOLIGKREDIT EIKBOL 0 5/8 10/28/21	XS1312011684	EUR	NO	15 000 000	154 885
EL PASO PIPELINE EPB 4.3 05/01/24	US28370TAG40	USD	US	3 606 000	32 364
EL PASO PIPELINE EPB 5 10/01/21	US28370TAE91	USD	US	2 000 000	18 487
EL PASO PIPELINE EPB 6 1/2 04/01/20	US28370TAA79	USD	US	3 876 000	36 083
EL SALVADOR REP ELSALV 5 7/8 01/30/25	USP01012AS54	USD	SV	3 000 000	24 955
EL SALVADOR REP ELSALV 6 3/8 01/18/27	USP01012AT38	USD	SV	7 100 000	59 560
EL SALVADOR REP ELSALV 7 5/8 02/01/41	USP01012AR71	USD	SV	300 000	2 577
EL SALVADOR REP ELSALV 7.65 06/15/35	USP01012AN67	USD	SV	2 090 000	17 590
ELI LILLY CO LLY 1 5/8 06/02/26	XS1240751062	EUR	US	1 674 000	17 928
ELI LILLY CO LLY 2 3/4 06/01/25	US532457BH00	USD	US	3 206 000	27 410
ELM BV (SWISS REIN CO) 2.6 12/29/49	XS1209031019	EUR	NL	5 000 000	50 752
EMPRESA NACIONAL ENAPCL 4 1/2 09/14/47	USP37110AM89	USD	CL	1 700 000	13 143
ENABLE MIDSTRM ENBL 4.4 03/15/27	US292480AK65	USD	US	3 500 000	28 944
ENAGAS FIN SA ENGSM 1 1/4 02/06/25	XS1177459531	EUR	ES	6 200 000	65 055
ENBRIDGE INC ENBCN 3.19 12/05/22	CA29251ZBC01	CAD	CA	3 001 000	19 460
ENBRIDGE INC ENBCN 3.7 07/15/27	US29250NAR61	USD	CA	3 011 000	25 745
ENBRIDGE INC ENBCN 4 1/4 12/01/26	US29250NAL91	USD	CA	4 411 000	38 724
ENBRIDGE INC ENBCN 4.24 08/27/42	CA29251ZBB28	CAD	CA	1 626 000	9 810
ENBRIDGE INC ENBCN 4.57 03/11/44	CA29251ZBG15	CAD	CA	7 291 000	46 185
ENBRIDGE INC ENBCN 5 1/2 12/01/46	US29250NAM74	USD	CA	889 000	8 460
ENCANA CORP ECACN 6 1/2 08/15/34	US292505AD65	USD	CA	50 000	481
ENCANA CORP ECACN 6 5/8 08/15/37	US292505AE49	USD	CA	54 000	523
ENEL (ENTNZENEL) ENELIM 5 3/4 06/22/37	XS0306647792	GBP	IT	846 000	11 490
ENEL FIN INTL NV ENELIM 6 10/07/39	USL2967VED30	USD	NL	1 627 000	14 648
ENEL FIN INTL NV ENELIM 6.8 09/15/37	USL2967VCZ69	USD	NL	115 000	1 129
ENERGY TRAN PTNR ETP 3.6 02/01/23	US29273RAS85	USD	US	3 800 000	33 152
ENERGY TRAN PTNR ETP 5.2 02/01/22	US29273RAQ20	USD	US	2 050 000	19 062
ENERGY TRAN PTNR ETP 6 1/2 02/01/42	US29273RAR03	USD	US	5 489 000	50 392
ENGIE ENGIFP 0 7/8 09/19/25	FR0013365285	EUR	FR	4 600 000	46 479
ENGIE ENGIFP 1 3/8 PERP	FR0013310505	EUR	FR	17 500 000	164 466
ENTE NAZIONALE PER LENERGI 5.625% 2027-06-21	XS0306646042	EUR	IT	2 366 000	31 429

ENTERPRISE PRODU EPD 3.95 02/15/27	US29379VBL62	USD	US	552 000	4 911
ERSTE GROUP ERSTBK 5 1/2 05/26/25	XS1143333109	USD	AT	1 200 000	10 810
ESKOM 5.75 01/26/2021 REGS	XS0579851949	USD	ZA	6 280 000	53 827
ESKOM HOLDINGS ESKOM 6 3/4 08/06/23	XS0958072240	USD	ZA	2 050 000	17 030
ESM ESM 1.8 11/02/46	EU000A1Z99A1	EUR	SN	3 000 000	32 725
ESTEE LAUDER CO EL 4.15 03/15/47	US29736RAK68	USD	US	1 250 000	11 235
ETHIOPIA ETHOPI 6 5/8 12/11/24	XS1151974877	USD	ET	800 000	6 789
EUROFIMA EUROF 1 3/4 05/29/20	XS1239048777	USD	SN	25 000 000	221 156
EUROGRID GMBH EUROGR 3 7/8 10/22/20	XS0551935769	EUR	DE	1 750 000	19 076
EUROPEAN INVESTMENT BANK-GLOBA 4.875% 02/15/2036	US298785DV50	USD	SN	15 000 000	165 615
EUROPEAN INVT BK EIB 0 1/2 07/19/22	XS1551293019	SEK	SN	75 000 000	75 609
EUROPEAN INVT BK EIB 0 3/8 05/15/26	XS1878833695	EUR	SN	3 500 000	35 635
EUROPEAN INVT BK EIB 0 7/8 03/15/21	XS1756305469	GBP	SN	2 250 000	25 477
EUROPEAN INVT BK EIB 1 1/2 03/02/27	XS1572222526	SEK	SN	200 000 000	210 187
EUROPEAN INVT BK EIB 1 1/4 05/12/25	XS1171476143	SEK	SN	100 000 000	103 740
EUROPEAN INVT BK EIB 1 1/4 11/13/26	XS1107718279	EUR	SN	1 200 000	12 996
EUROPEAN INVT BK EIB 1 1/8 09/16/21	XS1490971634	CAD	SN	3 400 000	21 565
EUROPEAN INVT BK EIB 1 3/4 11/12/26	XS1347679448	SEK	SN	99 000 000	105 137
EUROPEAN INVT BK EIB 1 3/8 09/15/21	US298785HF64	USD	SN	20 000 000	172 407
EUROPEAN INVT BK EIB 2 1/4 03/07/20	XS1051861851	GBP	SN	4 000 000	46 683
EUROPEAN INVT BK EIB 2 1/8 04/13/26	US298785HD17	USD	SN	2 000 000	17 041
EUROPEAN INVT BK EIB 2 3/4 11/13/23	XS0852107266	SEK	SN	100 000 000	111 152
EUROPEAN INVT BK EIB 2 3/8 05/24/27	US298785HM16	USD	SN	6 000 000	51 479
EUROPEAN INVT BK EIB 2.7 01/12/23	AU3CB0249787	AUD	SN	2 000 000	12 771
EUROPEAN INVT BK EIB 3.3 02/03/28	AU3CB0245884	AUD	SN	3 000 000	19 589
EVONIK FIN BV EVKGR 0 3/8 09/07/24	DE000A185QA5	EUR	NL	3 000	29
EX-IM BK OF IN EXIMBK 2 3/4 04/01/20	XS1209864229	USD	IN	3 700 000	32 687
EXELON CORP EXC 3.95 06/15/25	US30161NAN12	USD	US	2 917 000	25 579
EXELON CORP EXC 5 5/8 06/15/35	US30161NAC56	USD	US	39 000	377
EXELON GENERATIO EXC 5.6 06/15/42	US30161MAN39	USD	US	269 000	2 344
EXELON GENERATIO EXC 6 1/4 10/01/39	US30161MAG87	USD	US	2 250 000	21 145
EXPEDIA INC EXPE 2 1/2 06/03/22	XS1117297512	EUR	US	5 707 000	60 683
EXPORT DEV CAN EDC 1 5/8 06/01/20	US30216BGU08	USD	CA	5 000 000	43 775
EXPRESS SCRIPTS ESRX 4 3/4 11/15/21	US30219GAE89	USD	US	715 000	6 561
FANNIE MAE FNMA 2 5/8 09/06/24	US3135G0ZR78	USD	US	10 000 000	89 024
FBG FINANCE LTD ABIBB 3 1/4 09/06/22	AU3CB0246650	AUD	AU	590 000	3 707
FCC AQUALIA SA AQUASM 2.629 06/08/27	XS1627343186	EUR	ES	3 250 000	33 057
FEDEX CORP FDX 3.9 02/01/35	US31428XBA37	USD	US	66 000	539
FEDEX CORP FDX 4 3/4 11/15/45	US31428XBE58	USD	US	3 125 000	26 187
FEDEX CORP FDX 5.1 01/15/44	US31428XAW65	USD	US	833 000	7 449
FERROVIE DEL FERROV 0 7/8 12/07/23	XS1732400319	EUR	IT	3 000 000	28 614
FGA CAPITAL IRE FGACAP 2 10/23/19	XS1111858756	EUR	IE	2 950 000	30 442
FIDELITY NATIONA FIS 3 1/2 04/15/23	US31620MAK27	USD	US	1 951 000	17 289
FINNISH GOV'T RFGB 0 1/2 04/15/26	FI4000197959	EUR	FI	3 000 000	31 125
FLORIDA POWER & NEE 3.7 12/01/47	US341081FP71	USD	US	2 121 000	17 635
FLORIDA POWER & NEE 3.95 03/01/48	US341081FQ54	USD	US	3 615 000	31 775
FLORIDA PWR LT NEE 4.05 06/01/42	US341081FG72	USD	US	3 300 000	29 191
FMS WERTMANAGE FMSWER 0 3/8 04/29/30	DE000A14J2Q6	EUR	DE	5 000 000	48 402
FORD CRED CANADA F 2.58 05/10/21	CA34527ABR01	CAD	CA	994 000	6 241
FORD MOTOR 7.45% 07/16/2031	US345370CA64	USD	US	196 000	1 859
FORD MOTOR CRED F 3.336 03/18/21	US345397XW88	USD	US	4 375 000	37 912
FORD MOTOR CRED F 3.339 03/28/22	US345397YL15	USD	US	5 033 000	42 497
FORD MOTOR CRED F 5 7/8 08/02/21	US345397VU41	USD	US	1 133 000	10 545
FRANCE O.A.T. 3.5% 2026-04-25	FR0010916924	EUR	FR	3 000 000	38 200
FRANCE O.A.T. FRTR 0 05/25/21	FR0013157096	EUR	FR	5 000 000	51 231
FRANCE O.A.T. FRTR 1 3/4 05/25/23	FR0011486067	EUR	FR	5 000 000	55 477
FRANCE O.A.T. FRTR 1 3/4 05/25/66	FR0013154028	EUR	FR	2 000 000	19 800
FRANCE O.A.T. FRTR 1 3/4 06/25/39	FR0013234333	EUR	FR	43 000 000	470 897
FRANCE O.A.T. FRTR 2 1/2 05/25/30	FR0011883966	EUR	FR	5 000 000	60 563
FRANCE O.A.T. FRTR 3 1/4 05/25/45	FR0011461037	EUR	FR	9 000 000	127 133
FRANCE TELECOM ORAFP 1 7/8 10/02/19	XS0911431517	EUR	FR	1 900 000	19 640
FREDDIE MAC FHLMC 2 3/8 01/13/22	US3137EADB22	USD	US	10 000 000	89 278
GABONESE REPUB GABON 6 3/8 12/12/24	XS1003557870	USD	GA	1 700 000	13 537
GAS NAT FENOSA F GASSM 1 3/8 01/19/27	XS1551446880	EUR	NL	2 500 000	25 132
GDF SUEZ 5 10/01/2060 REGS	FR0010946855	GBP	FR	1 350 000	21 566
GDF SUEZ GSZFP 1 03/13/26	FR0012602761	EUR	FR	1 200 000	12 257
GDF SUEZ GSZFP 2 3/8 05/19/26	FR0011911247	EUR	FR	800 000	8 932
GDF SUEZ GSZFP 3 7/8 06/02/49	FR0011942283	EUR	FR	6 900 000	73 305
GE CAP EUR FUND GE 6.025 03/01/38	XS0350890470	EUR	US	448 000	5 980
GE CAPITAL INTL GE 4.418 11/15/35	US36164QNA21	USD	IE	1 479 000	11 064
GE CAPITAL UK GE 4 1/8 09/13/23	XS0971723233	GBP	IE	5 669 000	65 902
GE CAPITAL UK GE 5 7/8 01/18/33	XS0340495216	GBP	US	4 120 000	54 397
GE CAPITAL UK GE 5 7/8 11/04/20	XS0463588052	GBP	US	2 502 000	29 696
GE CAPITAL UK GE 8 01/14/39	XS0408304995	GBP	US	2 682 000	42 464
GECINA GFCFP 1 1/2 01/20/25	FR0012448025	EUR	FR	100 000	1 047
GEN ELEC CAP CRP GE 5 3/8 12/18/40	XS0182703743	GBP	US	90 000	1 054
GEN ELECTRIC CO GE 0 3/8 05/17/22	XS1612542669	EUR	US	4 113 000	39 402
GEN ELECTRIC CO GE 0 7/8 05/17/25	XS1612542826	EUR	US	14 113 000	129 441



GEN MOTORS FIN I GM 1.168 05/18/20	XS1413583839	EUR	NL	1 250 000	12 906
GENERAL ELEC CAP CORP 5.3 02/11/2011	US369622SM84	USD	US	8 669 000	78 587
GENERAL ELECTRIC CAPITAL 6.75% 03/15/2032	US36962GXZ26	USD	US	4 523 000	42 603
GENERAL ELECTRIC CAPITAL 6.875 01/10/39	US36962G4B75	USD	US	15 826 000	151 353
GENERAL MOTORS C GM 6 3/4 04/01/46	US37045VAL45	USD	US	810 000	7 082
GEORGIA POWER SO 4.3 03/15/42	US373334JW27	USD	US	14 104 000	116 839
GEORGIA REP OF GEORG 6 7/8 04/12/21	XS0617134092	USD	GE	400 000	3 776
GEORGIAN RAILWAY GRAIL 7 3/4 07/11/22	XS0800346362	USD	GE	400 000	3 795
GERMANY 5.625% 01/04/2028	DE0001135069	EUR	DE	600 000	9 426
GHANA REP OF GHANA 7 5/8 05/16/29	XS1821416234	USD	GH	200 000	1 601
GHANA REP OF GHANA 7 7/8 08/07/23	XS0956935398	USD	GH	400 000	3 582
GHANA REP OF GHANA 8 1/8 01/18/26	XS1108847531	USD	GH	1 800 000	15 824
GHANA REP OF GHANA 8.627 06/16/49	XS1821416408	USD	GH	500 000	3 860
GILEAD SCIENCES GILD 1.95 03/01/22	US375558BH51	USD	US	1 250 000	10 738
GILEAD SCIENCES GILD 3 1/4 09/01/22	US375558BC64	USD	US	2 500 000	22 351
GILEAD SCIENCES GILD 4 09/01/36	US375558BJ18	USD	US	67 000	556
GILEAD SCIENCES GILD 4.4 12/01/21	US375558AU71	USD	US	2 950 000	27 069
GILEAD SCIENCES GILD 5.65 12/01/41	US375558AS26	USD	US	328 000	3 237
GLAXOSMITHKLINE CAP PLC 5.25% 12/19/2033	XS0140516864	GBP	GB	2 017 000	29 889
GLAXOSMITHKLINE CAPITAL INC 6.375% 05/15/2038	XS377372AE71	USD	GB	3 681 000	41 299
GLAXOSMITHKLINE GSK 1 1/4 05/21/26	XS1822828122	EUR	GB	1 657 000	16 989
GLAXOSMITHKLINE GSK 2.85 05/08/22	US377373AD71	USD	GB	3 054 000	26 848
GLAXOSMITHKLINE GSK 3 3/8 12/20/27	XS0866588527	GBP	GB	528 000	6 548
GLAXOSMITHKLINE GSK 4 06/16/25	XS0222383027	EUR	GB	681 000	8 346
GLENCORE FINANCE GLENLN 1 1/4 03/17/21	XS1202846819	EUR	LU	10 565 000	108 617
GLENCORE FINANCE GLENLN 1 5/8 01/18/22	XS1110430193	EUR	LU	416 000	4 306
GLENCORE FINANCE GLENLN 2 3/4 04/01/21	XS1051003538	EUR	LU	1 500 000	16 073
GOLDMAN SACHS GP GS 1 1/4 05/1/25	XS1509006380	EUR	US	773 000	7 653
GOTHENBURG CITY GOT A 0 5/8 06/14/23	XS1627778316	SEK	SE	45 000 000	45 196
GOTHENBURG CITY GOT A 1 11/05/24	XS1900629616	SEK	SE	75 000 000	75 490
GOTHENBURG CITY GOT A 1.455 06/30/21	XS1253847815	SEK	SE	50 000 000	52 000
GOTHENBURG CITY GOT A 2 06/03/20	XS1073488675	SEK	SE	50 000 000	52 037
GRAND CITY PROP GYCGR 1 1/2 04/17/25	XS1220083551	EUR	LU	500 000	4 888
GREAT-WEST LIFEC GWOCN 2 1/2 04/18/23	XS0918600668	EUR	CA	1 300 000	14 375
HALLIBURTON CO HAL 4 1/2 11/15/41	US406216BA89	USD	US	212 000	1 726
HALLIBURTON CO HAL 4.85 11/15/35	US406216BJ98	USD	US	2 174 000	19 087
HAMMERSON PLC HMSOLN 3 1/2 10/27/25	XS1311391012	GBP	GB	1 250 000	14 036
HARRIS CORP HRS 3.832 04/28/25	US413875AR63	USD	US	2 845 000	24 849
HARRIS CORP HRS 5.054 04/27/45	US413875AT20	USD	US	227 000	2 066
HAZINE MUSTESARL TURKSK 5.004 04/06/23	XS1586385178	USD	TR	2 300 000	19 559
HEALTH CARE REIT HCN 4 06/01/25	US42217KBF21	USD	US	21 242 000	185 809
HEALTH CARE REIT HCN 4.8 11/20/28	XS0994433836	GBP	US	5 549 000	70 476
HESS CORP 5.6 2041-02-15	US42809HAD98	USD	US	1 943 000	15 526
HESS CORP HES 6 01/15/40	US42809HAC16	USD	US	3 396 000	28 437
HOLCIM FINANCE L LHNVX 1 3/4 08/29/29	XS1672151492	EUR	LU	3 606 000	33 247
HOLCIM FINANCE L LHNVX 1 3/8 05/26/23	XS1420337633	EUR	LU	506 000	5 240
HOLCIM FINANCE L LHNVX 2 1/4 05/26/28	XS1420338102	EUR	LU	5 220 000	52 501
HOME DEPOT INC 5.95 03/31/2011	US437076AV48	USD	US	3 150 000	34 588
HOME DEPOT INC HD 2 04/01/21	US437076BL56	USD	US	3 375 000	29 490
HOME DEPOT INC-GLOBAL 5.875% 12/16/2036	US437076AS19	USD	US	1 495 000	15 946
HONDURAS GOVT HONDUR 7 1/2 03/15/24	XS0905659230	USD	HN	1 200 000	11 404
HONEYWELL INTL HON 2 1/4 02/22/28	XS1366026919	EUR	US	1 875 000	21 104
HSBC BANK CANADA HSBC 1.816 07/07/20	CA40427HSW48	CAD	CA	6 055 000	39 107
HSBC BANK CANADA HSBC 2.17 06/29/22	CA40427HTB91	CAD	CA	6 002 000	37 840
HSBC BANK CANADA HSBC 2.449 01/29/21	CA40427HSY04	CAD	CA	3 399 000	22 115
HSBC BANK CANADA HSBC 2.542 01/31/23	CA40427HTC74	CAD	CA	1 820 000	11 676
HSBC BANK PLC HSBC 4 3/4 03/24/46	XS0247840969	GBP	GB	126 000	1 593
HSBC HLDGS PLC HSBC 6 1/2 05/20/24	XS0429422271	GBP	GB	1 998 000	27 862
HSBC HOLDING PLC 6 03/29/2040	XS0498768315	GBP	GB	225 000	3 175
HSBC HOLDING PLC 6 6/10/2019	XS0433028254	EUR	GB	2 667 000	28 637
HSBC HOLDING PLC 7% 04/07/2038	XS0356452929	GBP	GB	700 000	10 996
HSBC HOLDING PLC-GLOBAL 6.8 2038-06-01	US404280AJ87	USD	GB	918 000	9 655
HSBC HOLDINGS HSBC 0 7/8 09/06/24	XS1485597329	EUR	GB	1 837 000	18 050
HSBC HOLDINGS HSBC 1 1/2 03/15/22	XS1379182006	EUR	GB	645 000	6 728
HSBC HOLDINGS HSBC 2.65 01/05/22	US404280BF56	USD	GB	10 766 000	93 826
HSBC HOLDINGS HSBC 2.95 05/25/21	US404280AY54	USD	GB	4 118 000	36 107
HSBC HOLDINGS HSBC 3 06/30/25	XS1254428896	EUR	GB	2 072 000	22 340
HSBC HOLDINGS HSBC 3.4 03/08/21	US404280AV16	USD	GB	8 280 000	73 967
HSBC HOLDINGS HSBC 3.9 05/25/26	US404280BB43	USD	GB	13 040 000	111 233
HSBC HOLDINGS HSBC 4 7/8 01/14/22	US404280AL34	USD	GB	1 433 000	13 426
HSBC HOLDINGS HSBC 4.3 03/08/26	US404280AW98	USD	GB	8 636 000	76 464
HSBC HOLDINGS PLC 5.1 04/05/2021	US404280AK50	USD	GB	5 559 000	51 503
HUNGARY (REPUBLIC OF) 7.5% 11/12/2020	HU0000402235	HUF	HU	2 180 400 000	78 410
HUNGARY GOVT HGB 1 09/23/20	HU0000403258	HUF	HU	787 700 000	25 146
HUNGARY GOVT HGB 1 3/4 10/26/22	HU0000403266	HUF	HU	683 900 000	21 769
HUNGARY GOVT HGB 2 3/4 12/22/26	HU0000403340	HUF	HU	51 000 000	1 591
HUNGARY GOVT HGB 3 1/2 06/24/20	HU0000402953	HUF	HU	1 570 600 000	52 662
HUNGARY GOVT HGB 3 10/27/27	HU0000403118	HUF	HU	2 818 700 000	89 521

HUNGARY GOVT HGB 5 1/2 06/24/25	HU0000402748	HUF	HU	7 865 100 000	299 003
HUNGARY GOVT HGB 6 3/4 10/22/28	HU0000402532	HUF	HU	291 600 000	12 174
HUNGARY GOVT HGB 7 06/24/22	HU0000402524	HUF	HU	6 731 500 000	258 986
HUNGARY REPHUN 5 3/8 02/21/23	US445545AH91	USD	HU	100 000	956
HUNGARY REPHUN 5 3/8 03/25/24	US445545AL04	USD	HU	1 400 000	13 407
HUTCH WHA INT 14 HUWHY 3 5/8 10/31/24	USG46747AB00	USD	KY	4 577 000	40 571
HUTCH WHAM INT 09 LTD 7.625 20190409	USG4672UAA37	USD	HK	7 430 000	67 834
IBERDROLA INTL IBESM 1 1/8 04/21/26	XS1398476793	EUR	NL	5 000 000	50 560
IBM CORP IBM 0.95 05/23/25	XS1617845083	EUR	US	9 376 000	95 057
IBM CORP IBM 1 1/8 09/06/24	XS1375841233	EUR	US	1 826 000	18 874
IBM CORP IBM 1 3/4 03/07/28	XS1375955678	EUR	US	1 250 000	13 177
IBM CORP IBM 2 1/2 01/27/22	US459200JQ56	USD	US	1 419 000	12 381
IBM CORP IBM 2 1/4 02/19/21	US459200JF91	USD	US	2 250 000	19 705
IBM CREDIT LLC IBM 2.2 09/08/22	US44932HAC79	USD	US	1 250 000	10 639
ILE DE FRANCE IDF 0 1/2 06/14/25	FR0013183167	EUR	FR	4 500 000	45 877
ILE DE FRANCE IDF 0 5/8 04/23/27	FR0012685691	EUR	FR	10 000 000	101 006
ILE DE FRANCE IDF 1 3/8 03/14/29	FR0013242336	EUR	FR	3 000 000	32 167
IMP TOBACCO FIN INTLN 5 1/2 09/28/26	XS0683568223	GBP	GB	1 416 000	18 516
INBEV NV ABIBB 9 3/4 07/30/24	BE0934986036	GBP	BE	2 752 000	43 910
INDONESIA (REP) INDON 4 3/4 01/08/26	USY20721BN86	USD	ID	500 000	4 587
INDONESIA (REP) INDON 4.1 04/24/28	US455780CF11	USD	ID	4 400 000	38 088
INDONESIA (REP) INDON 4.35 01/08/27	USY20721BQ18	USD	ID	1 000 000	8 906
INDONESIA (REP) INDON 5 7/8 03/13/20	USY20721AQ27	USD	ID	3 200 000	29 683
INDONESIA GOV'T INDOGB 11 11/15/20	IDG000006206	IDR	ID	54 500 000 000	36 255
INDONESIA GOV'T INDOGB 5 5/8 05/15/23	IDG000010208	IDR	ID	168 500 000 000	96 500
INDONESIA GOV'T INDOGB 6 5/8 05/15/33	IDG000010406	IDR	ID	146 500 000 000	79 317
INDONESIA GOV'T INDOGB 7 05/15/22	IDG000010000	IDR	ID	91 500 000 000	55 660
INDONESIA GOV'T INDOGB 7 05/15/27	IDG000009804	IDR	ID	165 000 000 000	96 022
INDONESIA GOV'T INDOGB 7 1/2 05/15/38	IDG000012303	IDR	ID	6 000 000 000	3 422
INDONESIA GOV'T INDOGB 7 7/8 04/15/19	IDG000010901	IDR	ID	35 000 000 000	22 027
INDONESIA GOV'T INDOGB 8 1/4 05/15/36	IDG000011602	IDR	ID	467 500 000 000	287 651
INDONESIA GOV'T INDOGB 8 1/4 07/15/21	IDG000009101	IDR	ID	405 000 000 000	262 652
INDONESIA GOV'T INDOGB 8 3/4 05/15/31	IDG000011701	IDR	ID	703 000 000 000	455 584
INDONESIA GOV'T INDOGB 8 3/8 03/15/24	IDG000012006	IDR	ID	128 500 000 000	82 217
INDONESIA GOV'T INDOGB 8 3/8 09/15/26	IDG000009507	IDR	ID	862 750 000 000	552 667
INDONESIA GOV'T INDOGB 9 03/15/29	IDG000011107	IDR	ID	14 500 000 000	9 692
ING BANK NV INTNED 0 3/4 02/22/21	XS1368576572	EUR	NL	1 500 000	15 484
ING BANK NV INTNED 5 06/09/21	USN4578BQA53	USD	NL	1 267 000	11 675
ING BANK NV INTNED 5.8 09/25/23	USN45780CT38	USD	NL	1 400 000	13 155
INGERSOLL-RND GL IR 4 1/4 06/15/23	US45687AAJ16	USD	US	1 765 000	16 038
INMOBILIARIA COL COLSM 2 04/17/26	XS1808395930	EUR	ES	8 800 000	87 344
INMOBILIARIA COL COLSM 2.728 06/05/23	XS1241701413	EUR	ES	1 200 000	12 976
INSTIT CRDT OFCL ICO 0 3/4 10/31/23	XS1915152000	EUR	ES	10 000 000	102 600
INSTIT CRDT OFCL ICO 0.1 07/30/21	XS1644451434	EUR	ES	13 500 000	137 375
INSTITUTO COSTAR COSICE 6 3/8 05/15/43	USP56226AQ94	USD	CR	900 000	5 829
INT BK RECON&DEV IBRD 0 5/8 09/05/25	XS1876560100	SEK	SN	110 000 000	108 784
INT BK RECON&DEV IBRD 1 1/4 03/18/21	CA459058EY56	CAD	SN	5 000 000	31 994
INT BK RECON&DEV IBRD 2 1/2 11/22/27	US459058GE72	USD	SN	15 000 000	129 904
INT BK RECON&DEV IBRD 2 1/4 01/17/23	CA459058GG23	CAD	SN	2 000 000	13 137
INT BK RECON&DEV IBRD 3 1/8 11/20/25	US459050U6L39	USD	SN	20 000 000	181 984
INT BK RECONDEV IBRD 2 1/8 03/03/25	US459050URL07	USD	SN	5 000 000	43 149
INTEL CORP INTC 1.85 05/11/20	US458140AZ34	USD	US	2 500 000	21 969
INTEL CORP INTC 2.35 05/11/22	US458140BB56	USD	US	1 875 000	16 309
INTEL CORP INTC 2.45 07/29/20	US458140AQ35	USD	US	19 044 000	169 757
INTER PIPELINE L IPLCN 4.637 05/30/44	CA45834ZAE93	CAD	CA	8 000	49
INTERAMER DEV BK IADB 2 3/8 07/07/27	US4581X0CY26	USD	SN	13 000 000	112 477
INTERAMER DEV BK IADB 3 09/26/22	US4581X0DD79	USD	SN	8 000 000	72 377
INTERCONTINENT ICE 3 3/4 12/01/25	US45866FAD69	USD	US	839 000	7 501
INTESA SANPAOLO ISPIM 4 10/30/23	XS0986194883	EUR	IT	153 000	1 699
INTL DEVEL ASSOC IDAWBG 2 3/4 04/24/23	XS1811022091	USD	SN	30 000 000	268 332
INTL FIN CORP IFC 0.9 05/12/25	XS1801906600	SEK	SN	100 000 000	102 018
INTL FIN CORP IFC 1 1/4 04/05/27	XS1588019221	SEK	SN	50 000 000	51 451
INTL FIN CORP IFC 1 1/4 12/15/23	XS1854000343	GBP	SN	5 000 000	56 275
INTL FIN CORP IFC 1 3/4 03/30/20	US45950KCL26	USD	SN	10 000 000	88 137
INTL FIN CORP IFC 2 1/8 04/07/26	US45950VHX73	USD	SN	4 000 000	34 256
INTL FIN CORP IFC 2 10/24/22	US45950VLH77	USD	SN	5 000 000	43 509
INTL PAPER CO IP 3.8 01/15/26	US460146CL53	USD	US	1 600 000	14 229
INTL PAPER CO IP 5 09/15/35	US460146CM37	USD	US	1 108 000	9 754
IREN SPA IREIM 1.95 09/19/25	XS1881533563	EUR	IT	3 954 000	39 355
IRISH GOVT IRISH 1 05/15/26	IE00BV8C9418	EUR	IE	5 000 000	52 511
IRISH GOVT IRISH 1.35 03/18/31	IE00BFZRQ242	EUR	IE	18 000 000	185 598
IRISH GOVT IRISH 1.7 05/15/37	IE00BV8C9B83	EUR	IE	5 000 000	52 236
IRISH GOVT IRISH 3.4 03/18/24	IE00B6X95T99	EUR	IE	3 000 000	36 341
ITALGAS SPA IGIM 0 1/2 01/19/22	XS1551917245	EUR	IT	3 750 000	37 721
IVORY COAST IVYCST 5 3/4 12/31/32	XS0496488395	USD	CI	2 894 000	20 405
IVORY COAST-PDI IVYCST 6 1/8 06/15/33	XS1631415400	USD	CI	1 000 000	7 359
JAB HOLDINGS JABHOL 1 5/8 04/30/25	DE000A1Z0TA4	EUR	NL	1 900 000	19 555
JAMAICA GOVT JAMAN 7 7/8 07/28/45	US470160CB63	USD	JM	1 400 000	14 501

JAMAICA GOVT JAMAN 7.625 07/09/25	US470160BQ42	USD	JM	2 200 000	22 625
JAPAN BANK COOP JBIC 2 1/8 11/16/20	US471048BN74	USD	JP	15 000 000	131 640
JERNHUSEN AB JERNAB 0.975 04/17/23 #DMTN	SE0011062801	SEK	SE	180 000 000	180 438
JERSEY CENT PL FE 4.7 04/01/24	USU04536AC95	USD	US	4 500 000	42 578
JICA JICA 3 3/8 06/12/28	US47109LAC81	USD	JP	15 000 000	135 394
JOHN DEERE CAP DE 2.65 06/10/26	US24422ETH26	USD	US	1 690 000	14 092
JOHNSON JOHNSON 5.85 07/15/2038	US478160AT19	USD	US	6 220 000	69 834
JOHNSON CONTROLS JCI 4 09/15/23	XS1580476759	EUR	IE	2 500 000	25 396
JOHNSON CONTROLS JCI 4 1/2 02/15/47	US478375AU25	USD	IE	1 250 000	10 398
JOHNSON&JOHNSON JNJ 0 1/4 01/20/22	XS1411535286	EUR	US	4 638 000	47 246
JOHNSON&JOHNSON JNJ 2 1/4 03/03/22	US478160CD49	USD	US	13 576 000	119 196
JOHNSONJOHNSON JNJ 4 1/2 09/01/40	US478160AV64	USD	US	194 000	1 867
JORDAN JORDAN 5 3/4 01/31/27	XS1405770220	USD	JO	800 000	6 686
JORDAN JORDAN 6 1/8 01/29/26	XS1117279882	USD	JO	1 000 000	8 706
JORDAN JORDAN 7 3/8 10/10/47	XS1577950311	USD	JO	400 000	3 188
JPMORGAN CHASE JPM 1 1/2 10/26/22	XS1310493744	EUR	US	2 378 000	24 971
JPMORGAN CHASE JPM 2 5/8 04/23/21	XS0984367077	EUR	US	4 820 000	52 389
JPMORGAN CHASE JPM 2.4 06/07/21	US46625HRT94	USD	US	2 729 000	23 712
JPMORGAN CHASE JPM 2.55 03/01/21	US46625HJQ22	USD	US	538 000	4 740
JPMORGAN CHASE JPM 3.897 01/23/49	US46647PAN69	USD	US	5 947 000	47 206
JPMORGAN CHASE JPM 3.964 11/15/48	US46647PAL04	USD	US	12 151 000	96 095
JPMORGAN CHASE JPM 4.032 07/24/48	US46647PAK21	USD	US	15 000 000	121 573
JPMORGAN CHASE JPM 4.26 02/22/48	US46647PAA49	USD	US	6 927 000	57 915
JPMORGAN CHASE JPM 4.85 02/01/44	US46625HJU59	USD	US	1 959 000	18 115
JPN FIN ORG MUNI JFM 2 04/21/22	XS1219588560	USD	JP	20 000 000	172 424
JPN FIN ORG MUNI JFM 2 1/8 04/13/21	XS1392936651	USD	JP	15 000 000	131 143
KAZAKHSTAN KAZAKS 3 7/8 10/14/24	XS1120709669	USD	KZ	2 000 000	17 921
KAZAKHSTAN KAZAKS 4 7/8 10/14/44	XS1120709826	USD	KZ	4 200 000	37 434
KAZAKHSTAN TEMIR KTZKZ 6.95 07/10/42	XS0799658637	USD	KZ	100 000	958
KAZMUNAYGAS NAT KZOKZ 3 7/8 04/19/22	XS1595713279	USD	KZ	200 000	1 756
KAZMUNAYGAS NAT KZOKZ 4 3/4 04/19/27	XS1595713782	USD	KZ	4 000 000	34 776
KAZMUNAYGAS NAT KZOKZ 6 3/8 10/24/48	XS1807299331	USD	KZ	500 000	4 507
KELLOGG CO K 3 1/4 04/01/26	US487836BP25	USD	US	1 875 000	15 730
KENYA REP OF KENINT 6 7/8 06/24/24	XS1028952403	USD	KE	2 000 000	16 622
KENYA REP OF KENINT 7 1/4 02/28/28	XS1781710543	USD	KE	1 200 000	9 757
KEYSIGHT TECHNOL KEYS 4.6 04/06/27	US49338LAE39	USD	US	755 000	6 756
KFW KFW 0 1/4 06/30/25	XS1612940558	EUR	DE	9 750 000	99 351
KFW KFW 0.05 05/30/24	XS1414146669	EUR	DE	9 000 000	91 385
KFW KFW 1 7/8 11/30/20	US500769GU24	USD	DE	5 000 000	43 775
KFW KFW 2 09/29/22	US500769HP20	USD	DE	5 000 000	43 534
KFW KFW 2 7/8 04/03/28	US500769HS68	USD	DE	13 500 000	120 975
KFW KFW 2.4 07/02/20	AU000KFWHAC9	AUD	DE	2 000 000	12 515
KINDER MORGAN ENERGY PART 6.85 2/15/2020	US494550BB13	USD	US	2 076 000	19 541
KINDER MORGAN ENERGY PART 6.95% 01/15/2038	US494550AW68	USD	US	5 759 000	59 549
KINDER MORGAN KMI 2 1/4 03/16/27	XS1196817586	EUR	US	4 988 000	50 949
KLEPI LIFP 1 04/17/23	FR0012674661	EUR	FR	1 900 000	19 648
KOMMUNALBANKEN KBN 1 3/4 09/15/20	XS1633271397	USD	NO	12 000 000	105 346
KOMMUNALBANKEN KBN 1 3/8 10/26/20	XS1508672828	USD	NO	1 000 000	8 687
KOREA WATER RESO KORWAT 3 7/8 05/15/23	XS1798774656	USD	KR	5 000 000	45 201
KRAFT FOODS GROU KRFT 6 1/2 02/09/40	US50076QAN60	USD	US	46 000	443
KRAFT FOODS GROU KRFT 6 7/8 01/26/39	US50076QAR74	USD	US	4 500 000	45 707
KREDIT FUER WIEDERAUFBAU 3.5 2021-01-22	XS0543411218	SEK	DE	100 000 000	110 244
KROGER CO/THE KR 3 1/2 02/01/26	US501044DC24	USD	US	1 098 000	9 439
KROGER CO/THE KR 4 02/01/24	US501044CY52	USD	US	4 100 000	37 040
LA POSTE SA FRPTT 1.45 11/30/28	FR0013384567	EUR	FR	2 500 000	25 453
LAMAR FUNDING OMGRID 3.958 05/07/25	XS1117297355	USD	KY	600 000	4 333
LANDSHYPO BANK LANHYP 0 3/4 05/25/23	XS1824244807	SEK	SE	146 000 000	147 072
LANDSHYPO BANK LANHYP 0 5/8 06/17/20 #DMTN	SE0006965380	SEK	SE	200 000 000	202 316
LANDSHYPO BANK LANHYP 0.7 05/09/22 #mtn	SE0009895030	SEK	SE	80 000 000	80 957
LANSFORSAKRINGAR LANSBK 1 1/2 09/18/24 #517	SE0010298190	SEK	SE	450 000 000	464 855
LANSFORSAKRINGAR LANSBK 1 1/4 09/20/23 #516	SE0009190390	SEK	SE	610 000 000	627 222
LANSFORSAKRINGAR LANSBK 1 3/4 09/15/21 #514	SE0006543328	SEK	SE	460 000 000	481 585
LANSFORSAKRINGAR LANSBK 2 1/4 09/21/22 #515	SE0007278429	SEK	SE	1 250 000 000	1 340 897
LANSFORSAKRINGAR LANSBK 3 1/4 09/16/20 #513	SE0005498714	SEK	SE	400 000 000	426 288
LEBANESE REP LEBAN 6 01/27/23	XS0859367194	USD	LB	1 800 000	13 852
LEBANESE REP LEBAN 6 3/4 11/29/27	XS0859366899	USD	LB	2 200 000	15 303
LEBANESE REP LEBAN 6 3/8 03/09/20	XS0493540297	USD	LB	2 000 000	17 371
LEBANESE REP LEBAN 6.1 10/04/22	XS0559237796	USD	LB	2 400 000	18 419
LEBANESE REP LEBAN 6.6 11/27/26	XS0707820659	USD	LB	4 000 000	27 870
LEBANESE REP LEBAN 6.65 02/26/30	XS1196419854	USD	LB	1 200 000	8 276
LEBANESE REP LEBAN 6.65 04/22/24	XS1396347566	USD	LB	4 000 000	29 969
LEBANESE REP LEBAN 7 03/23/32	XS1586230481	USD	LB	4 700 000	32 351
LEBANESE REP LEBAN 7 1/4 03/23/37	XS1586230309	USD	LB	700 000	4 807
LEBANESE REP LEBAN 7.05 11/02/35	XS1313654623	USD	LB	1 400 000	9 476
LEBANESE REP LEBAN 8 1/4 04/12/21	XS0250882478	USD	LB	4 540 000	38 807
LIBERTY MUTUAL LIBMUT 4.85 08/01/44	USU52932AX57	USD	US	1 501 000	13 258
LIBERTY MUTUAL LIBMUT 4.95 05/01/22	USU52932AR89	USD	US	2 950 000	27 201
LINDE FINANCE BV LINGR 0 1/4 01/18/22	XS1518704900	EUR	NL	2 500 000	25 498

LITHUANIA LITHUN 0.95 05/26/27	XS1619567677	EUR	LT	8 500 000	87 068
LITHUANIA LITHUN 2.1 05/26/47	XS1619568139	EUR	LT	3 500 000	37 620
LITHUANIA LITHUN 6 5/8 02/01/22	XS0739988086	USD	LT	3 700 000	36 614
LLOYDS BANK PLC LLOYDS 1 11/19/21	XS1139091372	EUR	GB	5 756 000	59 202
LLOYDS BK GR PLC LLOYDS 0 3/4 11/09/21	XS1517181167	EUR	GB	10 482 000	105 767
LLOYDS BK GR PLC LLOYDS 1 11/09/23	XS1517174626	EUR	GB	6 355 000	61 997
LLOYDS BK GR PLC LLOYDS 1 3/4 09/07/28	XS1788982996	EUR	GB	10 000 000	94 697
LLOYDS BK GR PLC LLOYDS 2 1/4 10/16/24	XS1699636574	GBP	GB	1 189 000	12 921
LLOYDS BK GR PLC LLOYDS 3 01/11/22	US53944YAC75	USD	GB	8 292 000	72 112
LLOYDS BK GR PLC LLOYDS 3 3/4 01/11/27	US53944YAD58	USD	GB	18 733 000	154 988
LLOYDS BK GR PLC LLOYDS 3.1 07/06/21	US539439AK53	USD	GB	3 428 000	30 270
LLOYDS BK GR PLC LLOYDS 4 3/8 03/22/28	US539439AR07	USD	GB	14 946 000	127 343
LLOYDS BK GR PLC LLOYDS 4.45 05/08/25	US53944YAF07	USD	GB	11 926 000	105 080
LLOYDS BK GR PLC LLOYDS 4.55 08/16/28	US539439AT62	USD	GB	10 353 000	89 876
LLOYDS BK GR PLC LLOYDS 4.582 12/10/25	US539439AM10	USD	GB	3 032 000	25 387
LLOYDS TSB BANK 6.375 01/21/2021	US539473AH14	USD	GB	1 716 000	16 484
LLOYDS TSB BANK LLOYDS 6 1/2 09/14/20	US53947QAA58	USD	GB	4 200 000	39 342
LLOYDS TSB BANK PLC 6.5 3/24/2020	XS0497187640	EUR	GB	7 878 000	89 132
LOEWS CORP L 4 1/8 05/15/43	US540424AR93	USD	US	1 299 000	10 668
LOWE'S COS INC LOW 3 3/8 09/15/25	US548661DH71	USD	US	1 875 000	15 946
LV FRIENDLY SOC LVFRSC 6 1/2 05/22/43	XS0935312057	GBP	GB	2 707 000	33 334
LVMH MOET HENN MCFP 1 1/4 11/04/19	FR0011485051	EUR	FR	2 200 000	22 606
LYB INTL FIN LYB 5 1/4 07/15/43	US50247VAB53	USD	NL	4 650 000	40 620
LYONDELLBASELL LYB 5 3/4 04/15/24	US552081AK73	USD	US	2 900 000	27 743
LYONDELLBASELL LYB 6 11/15/21	US552081AD31	USD	NL	1 750 000	16 541
MACQUARIE BK LTD MQGAU 4 7/8 06/10/25	US55608YAB11	USD	AU	1 875 000	16 484
MALAYSIA GOVT MGS 3.418 08/15/22	MYBMO1200017	MYR	MY	16 428 000	35 310
MALAYSIA GOVT MGS 3.48 03/15/23	MYBMN1300033	MYR	MY	91 000	195
MALAYSIA GOVT MGS 3.492 03/31/20	MYBML1200062	MYR	MY	30 000	65
MALAYSIA GOVT MGS 3.62 11/30/21	MYBMJ1600042	MYR	MY	14 800 000	31 861
MALAYSIA GOVT MGS 3.654 10/31/19	MYBMJ1400047	MYR	MY	43 432 000	93 918
MALAYSIA GOVT MGS 3.659 10/15/20	MYBMJ1500036	MYR	MY	20 000	43
MALAYSIA GOVT MGS 3.733 06/15/28	MYBMS1300057	MYR	MY	69 600 000	145 600
MALAYSIA GOVT MGS 3.759 03/15/19	MYBMH1500055	MYR	MY	8 000 000	17 372
MALAYSIA GOVT MGS 3.795 09/30/22	MYBML1500024	MYR	MY	33 030 000	71 618
MALAYSIA GOVT MGS 3.8 08/17/23	MYBML1600014	MYR	MY	60 600 000	131 512
MALAYSIA GOVT MGS 3.844 04/15/33	MYBMX1300040	MYR	MY	8 667 000	17 453
MALAYSIA GOVT MGS 3.889 07/31/20	MYBMK1300062	MYR	MY	41 000	90
MALAYSIA GOVT MGS 3.892 03/15/27	MYBMS1200026	MYR	MY	13 000	28
MALAYSIA GOVT MGS 3.899 11/16/27	MYBMO1700040	MYR	MY	58 500 000	123 729
MALAYSIA GOVT MGS 3.955 09/15/25	MYBMO1500010	MYR	MY	39 760 000	86 000
MALAYSIA GOVT MGS 4.048 09/30/21	MYBML1400035	MYR	MY	59 982 000	131 287
MALAYSIA GOVT MGS 4.059 09/30/24	MYBML1700020	MYR	MY	48 500 000	105 535
MALAYSIA GOVT MGS 4.127 04/15/32	MYBMX1200042	MYR	MY	2 000 000	4 164
MALAYSIA GOVT MGS 4.16 07/15/21	MYBMO1100019	MYR	MY	36 000	80
MALAYSIA GOVT MGS 4.181 07/15/24	MYBMO1400013	MYR	MY	22 600 000	49 950
MALAYSIA GOVT MGS 4.232 06/30/31	MYBMX1100044	MYR	MY	34 800 000	72 984
MALAYSIA GOVT MGS 4.254 05/31/35	MYBMY1500043	MYR	MY	1 500 000	3 100
MALAYSIA GOVT MGS 4.378 11/29/19	MYBMO0900021	MYR	MY	48 000	104
MALAYSIA GOVT MGS 4.392 04/15/26	MYBMS1100036	MYR	MY	26 463 000	58 222
MALAYSIA GOVT MGS 4.498 04/15/30	MYBMX1000038	MYR	MY	55 000	120
MALAYSIA GOVT MGS 4.762 04/07/37	MYBMX1700033	MYR	MY	26 900 000	59 103
MALAYSIA GOVT MGS 5.734 07/30/19	MYBMS04003H7	MYR	MY	4 866 000	10 828
MALAYSIA INVEST MGII 3.948 04/14/22	MYBGI1700036	MYR	MY	73 800 000	160 620
MANUF LIFE INSUR MFCCN 2.1 06/01/25	CA564835AJ56	CAD	CA	9 650 000	62 084
MANUF LIFE INSUR MFCCN 3.181 11/22/27	CA564835AL03	CAD	CA	1 356 000	8 853
MANULIFE FIN MFCCN 5.059 12/15/41	CA56502FAA99	CAD	CA	1 742 000	12 093
MARRIOTT INTL MAR 3 1/8 06/15/26	US571903AS22	USD	US	1 875 000	15 122
MASS INSTIT TECH MASSIN 5.6 07/01/11	US575718AA93	USD	US	23 000	269
MASSMUTUAL GBL MASSMU 2.35 04/09/19	US57629XBF42	USD	US	1 000 000	8 900
MCKESSON CORP MCK 3 1/8 02/17/29	XS1567174526	GBP	US	3 666 000	41 654
MEAD JOHNSON NUT MJN 4.6 06/01/44	US582839AG14	USD	US	92 000	839
MEDTRONIC INC MDT 3 1/8 03/15/22	US585055AX47	USD	US	1 733 000	15 454
MEDTRONIC INC MDT 4 5/8 03/15/44	US585055BD73	USD	US	266 000	2 478
MERCK CO INC MRK 2.35 02/10/22	US58933YAQ89	USD	US	280 000	2 456
MERCK CO INC MRK 3.6 09/15/42	US589331AS67	USD	US	305 000	2 600
MERCK CO INC MRK 4.15 05/18/43	US58933YAJ47	USD	US	4 094 000	37 023
MERCK & CO INC MRK 1 3/8 11/02/36	XS1513062411	EUR	US	1 099 000	10 397
MERCK FIN SERVIC MRKGR 1 3/8 09/01/22	XS1284570626	EUR	DE	3 508 000	37 064
MERCK MRKGR 2 5/8 12/12/74	XS1152338072	EUR	DE	2 127 000	22 359
MERLIN PROPRTIE MRLSM 2.225 04/25/23	XS1398336351	EUR	ES	1 875 000	19 844
MET LIFE GLOB MET 1 1/4 09/17/21	XS1110874820	EUR	US	1 400 000	14 615
MET LIFE GLOB MET 2 3/8 01/11/23	XS0873665706	EUR	US	1 900 000	21 095
MET LIFE GLOB MET 2 5/8 12/05/22	XS1327014749	GBP	US	1 250 000	14 606
METLIFE INC 4.75 2021-02-08	US59156RAX61	USD	US	1 773 000	16 482
METLIFE INC MET 4 7/8 11/13/43	US59156RBG20	USD	US	3 906 000	36 110
MEXICAN BONOS MBONO 10 11/20/36	MX0MGO0000B2	MXN	MX	393 123	19 610
MEXICAN BONOS MBONO 10 12/05/24	MX0MGO000078	MXN	MX	5 314 820	255 922

MEXICAN BONOS MBONO 5 12/11/19	MX0MGO0000V0	MXN	MX	159	7
MEXICAN BONOS MBONO 5 3/4 03/05/26	MX0MGO0000Y4	MXN	MX	1 770 100	68 843
MEXICAN BONOS MBONO 6 1/2 06/09/22	MX0MGO0000Q0	MXN	MX	8 683 907	369 055
MEXICAN BONOS MBONO 6 1/2 06/10/21	MX0MGO0000N7	MXN	MX	3 776 559	163 091
MEXICAN BONOS MBONO 7 1/2 06/03/27	MX0MGO0000D8	MXN	MX	5 684 821	239 294
MEXICAN BONOS MBONO 7 3/4 05/29/31	MX0MGO0000P2	MXN	MX	1 205 058	50 410
MEXICAN BONOS MBONO 7 3/4 11/13/42	MX0MGO0000R8	MXN	MX	3 103 704	124 192
MEXICAN BONOS MBONO 7 3/4 11/23/34	MX0MGO0000U2	MXN	MX	5 674 084	233 327
MEXICAN BONOS MBONO 8 06/11/20	MX0MGO0000L1	MXN	MX	5 186 171	232 919
MEXICAN BONOS MBONO 8 1/2 05/31/29	MX0MGO0000H9	MXN	MX	1 401 879	62 483
MEXICAN BONOS MBONO 8 1/2 11/18/38	MX0MGO0000J5	MXN	MX	1 407 231	61 346
MEXICAN BONOS MBONO 8 11/07/47	MX0MGO000102	MXN	MX	1 716 000	70 297
MEXICAN BONOS MBONO 8 12/07/23	MX0MGO000003	MXN	MX	2 731 810	120 752
MICROSOFT CORP MSFT 1.55 08/08/21	US594918BP86	USD	US	75 209 000	651 854
MICROSOFT CORP MSFT 2 11/03/20	US594918BG87	USD	US	23 232 000	204 384
MICROSOFT CORP MSFT 2 3/8 02/12/22	US594918BA18	USD	US	10 000 000	88 399
MICROSOFT CORP MSFT 2.4 02/06/22	US594918BW38	USD	US	21 725 000	192 300
MICROSOFT CORP MSFT 2.65 11/03/22	US594918BH60	USD	US	2 500 000	22 096
MICROSOFT CORP MSFT 3 1/2 11/15/42	US594918AR51	USD	US	785 000	6 496
MICROSOFT CORP MSFT 3 1/8 11/03/25	US594918BJ27	USD	US	3 357 000	29 605
MICROSOFT CORP MSFT 3 1/8 12/06/28	XS1001749289	EUR	US	347 000	4 209
MICROSOFT CORP MSFT 4 02/12/55	US594918BE30	USD	US	9 344 000	82 859
MICROSOFT CORP MSFT 4 1/2 02/06/57	US594918CB81	USD	US	24 087 000	233 748
MICROSOFT CORP MSFT 4 3/4 11/03/55	US594918BM55	USD	US	5 518 000	55 104
MIDAMERICAN ENERGY HOLDINGS 6.125% 04/01/2036	US59562VAM90	USD	US	5 854 000	62 696
MONDI FINANCE PL MNDILN 3 3/8 09/28/20	XS0834719303	EUR	GB	3 400 000	36 553
MONGOLIA MONGOL 10 7/8 04/06/21	US60937GAD88	USD	MN	400 000	3 982
MONGOLIA MONGOL 5 1/8 12/05/22	US60937GAB23	USD	MN	600 000	5 002
MONGOLIA MONGOL 5 5/8 05/01/23	USY6142NAB48	USD	MN	500 000	4 230
MOODY'S CORP MCO 4 7/8 02/15/24	US615369AC97	USD	US	1 150 000	10 890
MORGAN STANLEY MS 1 3/8 10/27/26	XS1511787589	EUR	US	9 355 000	92 259
MORGAN STANLEY MS 1 7/8 04/27/27	XS1603892149	EUR	US	1 175 000	12 097
MORGAN STANLEY MS 3 1/8 08/05/21	CA61746BDT04	CAD	US	392 000	2 581
MORGAN STANLEY MS 5 09/30/21	XS1115524016	AUD	US	1 617 000	10 776
MOROCCO KINGDOM MOROC 4 1/4 12/11/22	XS0850020586	USD	MA	1 900 000	16 884
MOTABILITY OPS MOTOPG 0 7/8 03/14/25	XS1578212299	EUR	GB	1 005 000	10 171
MOTABILITY OPS MOTOPG 3 5/8 03/10/36	XS1377228959	GBP	GB	1 066 000	13 491
MOZAMBIQUE REP O MOZAM 10 1/2 01/18/23	XS1391003446	USD	MZ	516 000	4 494
MPC 6 1/2 03/01/41	US56585AAF93	USD	US	2 400 000	23 354
MPLX LP MPLX 4 7/8 06/01/25	US55336VAJ98	USD	US	2 973 000	26 697
MUNI FINANCE PLC KUNTA 0 3/4 09/07/27	XS1692485912	EUR	FI	1 500 000	15 544
MUNICH RE VAR 05/26/42	XS0764278528	EUR	DE	4 600 000	55 894
MYLAN INC MYL 2 1/8 05/23/25	XS1801129286	EUR	US	3 712 000	37 224
MYLAN NV MYL 2 1/4 11/22/24	XS1492457665	EUR	NL	2 500 000	25 361
NAMIBIA REP OF REPNAM 5 1/2 11/03/21	XS0686701953	USD	NA	900 000	7 969
NATIONAL AUSTRALIA BANK 4.625 2020-02-10	XS0485326085	EUR	AU	4 071 000	44 957
NATIONWIDE BLDG 6.75 7/22/2020 EMTN	XS0527239221	EUR	GB	1 703 000	19 267
NATIONWIDE BLDG NWD 2 07/25/29	XS1651453729	EUR	GB	1 650 000	15 657
NATL AUS BANK/NY NAB 1 3/8 07/12/19	US63254AAQ13	USD	AU	1 572 000	13 927
NATL AUS BANK/NY NAB 1 7/8 07/12/21	US63254AAR95	USD	AU	2 742 000	23 665
NATL AUSTRALIABK 4% 2020-07-13	XS0525146907	EUR	AU	937 000	10 258
NATL RURAL UTIL NRUC 4.023 11/01/32	US637432MS19	USD	US	657 000	6 012
NED WATERSCHAPBK NEDWBK 0 1/4 06/07/24	XS1626191107	EUR	NL	5 000 000	50 998
NED WATERSCHAPBK NEDWBK 0 1/8 09/25/23	XS1882681619	EUR	NL	7 000 000	71 173
NED WATERSCHAPBK NEDWBK 0.7 01/25/23	XS1555168951	SEK	NL	100 000 000	101 252
NED WATERSCHAPBK NEDWBK 1 04/11/25	XS1595814465	SEK	NL	75 000 000	75 906
NED WATERSCHAPBK NEDWBK 1 09/03/25	XS1284550941	EUR	NL	10 000 000	106 250
NED WATERSCHAPBK NEDWBK 1 1/2 04/27/38	XS1814679756	EUR	NL	8 000 000	83 778
NED WATERSCHAPBK NEDWBK 1 1/4 06/07/32	XS1626191792	EUR	NL	3 600 000	37 337
NED WATERSCHAPBK NEDWBK 2 1/8 11/15/21	XS1716989287	USD	NL	5 000 000	43 798
NED WATERSCHAPBK NEDWBK 2 3/8 03/24/26	XS1386139841	USD	NL	3 500 000	30 218
NEDER FINANCIER NEDFIN 0 3/4 11/29/23	XS1527323411	SEK	NL	50 000 000	50 468
NESTLE FIN INTL NESNVX 0 3/8 01/18/24	XS1707074941	EUR	LU	4 525 000	45 879
NESTLE FIN INTL NESNVX 1 1/4 05/04/20	XS0925668625	EUR	CH	4 700 000	48 955
NESTLE FIN INTL NESNVX 1 1/4 11/02/29	XS1707075328	EUR	LU	5 577 000	56 843
NETHERLANDS GOVT NETHER 2 3/4 01/15/47	NL0010721999	EUR	NL	1 000 000	14 990
NEW YORK LIFE GL NYLIFE 2.1 01/02/19	US64952XBH35	USD	US	1 567 000	14 037
NEW ZEALAND GOVERNMENT 6 05/15/2021	NZGOVD0521C2	NZD	NZ	3 000 000	19 740
NEW ZEALAND GVT NZGB 4 1/2 04/15/27	NZGOVDT427C1	NZD	NZ	1 000 000	7 028
NEW ZEALAND GVT NZGB 5 1/2 04/15/23	NZGOVDT423C0	NZD	NZ	1 000 000	6 899
NEWCREST FINANCE NCAU 5 3/4 11/15/41	USQ66511AB43	USD	AU	1 054 000	9 346
NEWELL RUBBERMAI NWL 2.6 03/29/19	US651229AT36	USD	US	470 000	4 189
NEWELL RUBBERMAI NWL 5 3/8 04/01/36	US651229AX48	USD	US	948 000	8 262
NIKE INC NKE 2 3/8 11/01/26	US654106AF00	USD	US	10 004 000	82 103
NISOURCE FIN CP NI 3.49 05/15/27	US65473QBE26	USD	US	711 000	6 062
NISOURCE FIN CP NI 4 3/8 05/15/47	US65473QBF90	USD	US	2 500 000	20 871
NISOURCE FIN CP NI 5 1/4 02/15/43	US65473QBB86	USD	US	1 602 000	15 068
NISOURCE FIN CP NI 5.65 02/01/45	US65473QBD43	USD	US	3 113 000	30 612

NORDEA BANK AB 4.5 3/26/2020	XS0497179035	EUR	SE	111 000	1 222
NORDEA BANK AB NDASS 0.3 06/30/22	XS1640493372	EUR	SE	4 633 000	46 969
NORDEA BANK AB NDASS 1 09/07/26	XS1486520403	EUR	SE	5 000 000	50 539
NORDEA BANK AB NDASS 1 1/8 02/12/25	XS1189263400	EUR	SE	202 000	2 122
NORDEA BANK AB NDASS 2 02/17/21	XS1032997568	EUR	SE	283 000	3 034
NORDEA BANK AB NDASS 3 1/4 07/05/22	XS0801636902	EUR	SE	100 000	1 130
NORDEA BANK FIN NDASS 0 5/8 03/17/27	XS1204140971	EUR	FI	15 000 000	151 987
NORDEA BANK FIN NDASS 1 11/05/24	XS1132790442	EUR	FI	5 000 000	52 726
NORDEA HYPOTEK NDASS 1 04/08/22 #5531	SE0006991246	SEK	SE	1 130 000 000	1 162 824
NORDEA HYPOTEK NDASS 1 1/4 05/19/21 #5532	SE0007897186	SEK	SE	1 130 000 000	1 169 215
NORDEA HYPOTEK NDASS 1 1/4 09/20/23 #5533	SE0010442731	SEK	SE	370 000 000	380 527
NORDEA HYPOTEK NDASS 3 1/4 06/17/20 #5521	SE0001542341	SEK	SE	1 320 000 000	1 407 811
NORDIC INVST BNK NIB 0 1/8 06/10/24	XS1431730388	EUR	SN	4 000 000	40 749
NORDIC INVST BNK NIB 0 3/8 09/19/22	XS1292474282	EUR	SN	3 500 000	36 310
NORDIC INVST BNK NIB 2 1/4 09/30/21	US65562QAW50	USD	SN	2 000 000	17 655
NORDRHEIN-WEST NRW 0.95 03/13/28	DE000NRW0K03	EUR	DE	10 000 000	104 673
NORFOLK SOUTHERN NSC 4.05 08/15/52	US655844BV94	USD	US	640 000	5 176
NORFOLK SOUTHERN NSC 4.65 01/15/46	US655844BR82	USD	US	671 000	6 154
NORFOLK SOUTHERN NSC 5.1 08/01/18	US655844CB22	USD	US	4 038 000	35 282
NORTHROP GRUMMAN NOC 3.2 02/01/27	US666807BK73	USD	US	1 875 000	15 813
NORWEGIAN GOV'T NGB 2 04/26/28	NO0010821598	NOK	NO	50 000 000	52 909
NOVARTIS AG NOVNVX 0 5/8 11/13/29	CH0270190991	CHF	CH	4 375 000	39 240
NOVARTIS CAPITAL NOVNVX 3 11/20/25	US66989HAJ77	USD	US	4 375 000	37 730
NOVARTIS CAPITAL NOVNVX 4 11/20/45	US66989HAK41	USD	US	3 333 000	29 836
NOVARTIS CAPITAL NOVNVX 4.4 05/06/44	US66989HAH12	USD	US	20 000 000	190 040
NRW.BANK NRW BK 0 1/2 09/13/27	DE000NRWB0AE6	EUR	DE	1 000 000	10 074
NRW.BANK NRW BK 1 3/4 08/17/20	AU3SG0001159	USD	DE	8 000 000	70 324
NSWTC-DOMESTIC NSWTC 4 04/20/23	XS1663601455	AUD	AU	3 000 000	20 254
NTPC LTD NTPCIN 8.49 03/25/25	INE733E07JP6	INR	IN	1 100	14
NUCOR CORP NUE 5.2 08/01/43	US670346AN55	USD	US	48 000	462
OCCIDENTAL PETE OXY 4 5/8 06/15/45	US674599CF00	USD	US	135 000	1 203
OMAN INTRNL BOND OMAN 3 5/8 06/15/21	XS1405781342	USD	OM	1 500 000	12 621
OMAN INTRNL BOND OMAN 4 1/8 01/17/23	XS1750113406	USD	OM	400 000	3 311
OMAN INTRNL BOND OMAN 4 3/4 06/15/26	XS1405777589	USD	OM	2 100 000	16 095
OMAN INTRNL BOND OMAN 5 3/8 03/08/27	XS1575967218	USD	OM	3 400 000	26 805
OMAN INTRNL BOND OMAN 6 1/2 03/08/47	XS1575968026	USD	OM	600 000	4 383
OMAN INTRNL BOND OMAN 6 3/4 01/17/48	XS1750114396	USD	OM	1 100 000	8 319
OMGRID FUNDING L OMGRID 5.196 05/16/27	XS1577964536	USD	KY	1 500 000	11 378
ONEOK PARTNERS OKS 3 3/8 10/01/22	US68268NAJ28	USD	US	6 558 000	57 475
ONTARIO PROVINCE ONT 1.95 01/27/23	CA68323ADL58	CAD	CA	7 000 000	45 099
ONTARIO PROVINCE ONT 2.8 06/02/48	CA68323ADZ45	CAD	CA	4 000 000	24 123
ORACLE CORP ORCL 1.9 09/15/21	US68389XBK00	USD	US	18 825 000	162 382
ORACLE CORP ORCL 2 1/2 10/15/22	US68389XAP06	USD	US	1 200 000	10 408
ORACLE CORP ORCL 2.8 07/08/21	US68389XBA28	USD	US	3 750 000	33 550
ORACLE CORP ORCL 2.95 05/15/25	US68389XBC83	USD	US	628 000	5 377
ORACLE CORP ORCL 3 1/8 07/10/25	XS0951216166	EUR	US	6 275 000	74 201
ORACLE CORP ORCL 3.85 07/15/36	US68389XBH70	USD	US	9 379 000	80 036
ORACLE CORP ORCL 4 3/8 05/15/55	US68389XBG97	USD	US	1 241 000	10 807
ORACLE CORP ORCL 5 3/8 07/15/40	US68389XAM74	USD	US	1 313 000	13 287
ORANGE ORAFP 0 7/8 02/03/27	FR0013217114	EUR	FR	1 900 000	18 730
ORANGE ORAFP 1 05/12/25	XS1408317433	EUR	FR	900 000	9 170
OSLO KOMMUNE OSLO 2.3 03/14/24	NO0010727829	NOK	NO	75 000 000	78 745
OWENS CORNING INC 7 12/01/2036	US690742AB73	USD	US	1 840 000	18 367
OWENS CORNING OC 4.2 12/15/22	US690742AD30	USD	US	1 910 000	16 827
PACIFICORP MIDAM 6 01/15/39	US695114CL03	USD	US	118 000	1 313
PANAMA PANAMA 4 09/22/24	US698299BD54	USD	PA	100 000	904
PANAMA PANAMA 4.3 04/29/53	US698299BB98	USD	PA	100 000	832
PARAGUAY PARGUY 4 5/8 01/25/23	USP75744AA38	USD	PY	500 000	4 549
PARAGUAY PARGUY 5.6 03/13/48	USP75744AF25	USD	PY	200 000	1 769
PARAGUAY PARGUY 6.1 08/11/44	USP75744AB11	USD	PY	1 600 000	15 016
PARKER-HANNIFIN PH 4.2 11/21/34	US70109HAM79	USD	US	913 000	8 100
PEABODY CAPITAL PEABDY 4 5/8 12/12/53	XS1004042575	GBP	GB	260 000	3 697
PEARSON FUND FIV PSON 1 3/8 05/06/25	XS1228153661	EUR	GB	1 037 000	10 475
PEPSICO INC PEP 2 3/8 10/06/26	US713448DN57	USD	US	2 500 000	20 463
PEPSICO INC PEP 2.15 05/06/24	CA713448DQ80	CAD	US	15 912 000	99 183
PEPSICO INC PEP 2.15 10/14/20	US713448DC92	USD	US	75 000	659
PEPSICO INC PEP 3.45 10/06/46	US713448DP06	USD	US	6 217 000	49 778
PEPSICO INC PEP 3.6 08/13/42	US713448CC02	USD	US	313 000	2 603
PEPSICO INC PEP 4 03/05/42	US713448BZ06	USD	US	264 000	2 331
PERNOD-RICARD SA RIFF 2 1/8 09/27/24	FR0012173862	EUR	FR	2 400 000	25 969
PERRIGO FINANCE PRGO 3 1/2 12/15/21	US714295AB80	USD	IE	1 391 000	11 861
PERRIGO FINANCE PRGO 3.9 12/15/24	US714295AC63	USD	IE	1 750 000	14 908
PERTAMINA PERTIJ 6 05/03/42	USY7138AAD29	USD	ID	1 700 000	15 102
PERU B SOBERANO PERUGB 6.9 08/12/37	PEP01000CZ1	PEN	PE	71 000	206
PERU B SOBERANO PERUGB 6.95 08/12/31	PEP01000C4G7	PEN	PE	6 000	18
PERU B SOBERANO PERUGB 7.84 08/12/20	PEP01000CY33	PEN	PE	49 000	142
PERU T-BOND PERUGB 5.2 09/12/23	PEP01000C4N3	PEN	PE	70 000	191
PERU T-BOND PERUGB 5.7 08/12/24	PEP01000C4W4	PEN	PE	66 000	183

PERUSAHAAN LISTR PLNII 5 1/4 10/24/42	US71568QAB32	USD	ID	2 940 000	23 714
PETROLEOS MEXICA PEMEX 6 1/2 03/13/27	US71654QCG55	USD	MX	12 700 000	108 016
PETROLEOS MEXICA PEMEX 6 3/4 09/21/47	US71654QCC42	USD	MX	900 000	6 746
PETROLEOS MEXICA PEMEX 6 7/8 08/04/26	US71654QCB68	USD	MX	800 000	7 078
PETROLEOS MEXICA PEMEX 6.35 02/12/48	US71654QCL41	USD	MX	85 000	619
PETRONAS PETMK 7 5/8 10/15/26	USY68851AK32	USD	MY	200 000	2 237
PFIZER INC 7.2 3/15/2039	US717081CY74	USD	US	19 486 000	244 327
PFIZER INC PFE 1.7 12/15/19	US717081EB53	USD	US	2 500 000	21 950
PFIZER INC PFE 1.95 06/03/21	US717081DX82	USD	US	2 879 000	25 057
PFIZER INC PFE 2 3/4 06/03/26	US717081DV27	USD	US	3 133 000	26 417
PFIZER INC PFE 2.1 05/15/19	US717081DL45	USD	US	3 750 000	33 251
PFIZER INC PFE 3 09/15/21	US717081EM19	USD	US	20 671 000	186 350
PHILIP MORRIS IN PM 2 05/09/36	XS1408421763	EUR	US	422 000	4 076
PHILIP MORRIS IN PM 2 1/2 08/22/22	US718172AT63	USD	US	4 091 000	35 251
PHILIP MORRIS IN PM 2 3/4 03/19/25	XS0906815591	EUR	US	1 880 000	21 010
PHILIPPINES(REP) PHILIP 3.9 11/26/22	US718286BX44	PHP	PH	85 000 000	13 375
PHILIPPINES(REP) PHILIP 4.2 01/21/24	US718286BY27	USD	PH	100 000	928
PHILIPPINES(REP) PHILIP 4.95 01/15/21	US718286BJ59	PHP	PH	120 000 000	20 362
PHILIPPINES(REP) PHILIP 5 01/13/37	US718286BW60	USD	PH	10 000	100
PHILIPPINES(REP) PHILIP 6 1/4 01/14/36	US718286BM88	PHP	PH	151 000 000	25 692
PLAINS ALL AMER PAA 3.65 06/01/22	US72650RAZ55	USD	US	1 500 000	13 071
PLAINS ALL AMER PAA 3.85 10/15/23	US72650RBD35	USD	US	2 403 000	20 776
PLAINS ALL AMER PAA 4 1/2 12/15/26	US72650RBL50	USD	US	1 875 000	16 017
PLAINS ALL AMER PAA 5 3/4 01/15/20	US72650RAW25	USD	US	200 000	1 856
PNC BANK NA PNC 2.15 04/29/21	US69353REW43	USD	US	928 000	8 052
PNC FUNDING CORP 6.7 06/10/19	US693476BF90	USD	US	4 500 000	40 683
PNG GOVT INTL BO PNGIB 8 3/8 10/04/28	USY6726SAP66	USD	PG	200 000	1 823
POHJOLA BANK PLC POHBK 0 3/4 03/03/22	XS1196759010	EUR	FI	2 500 000	25 820
POLAND (REPUBLIC OF) 5% 03/23/2022	US857524AB80	USD	PL	100 000	944
POLAND GOVT BOND POLGB 0 07/25/20	PL0000110375	PLN	PL	7 100 000	16 423
POLAND GOVT BOND POLGB 1 1/2 04/25/20	PL0000108510	PLN	PL	78 202 000	188 368
POLAND GOVT BOND POLGB 1 3/4 07/25/21	PL0000109153	PLN	PL	62 000 000	147 895
POLAND GOVT BOND POLGB 2 04/25/21	PL0000108916	PLN	PL	40 000 000	97 363
POLAND GOVT BOND POLGB 2 1/2 07/25/26	PL0000108866	PLN	PL	133 350 000	315 534
POLAND GOVT BOND POLGB 2 1/2 07/25/27	PL0000109427	PLN	PL	25 200 000	59 162
POLAND GOVT BOND POLGB 2 1/4 04/25/22	PL0000109492	PLN	PL	48 300 000	117 277
POLAND GOVT BOND POLGB 2 3/4 04/25/28	PL0000107611	PLN	PL	22 600 000	54 047
POLAND GOVT BOND POLGB 3 1/4 07/25/25	PL0000108197	PLN	PL	105 418 000	264 085
POLAND GOVT BOND POLGB 4 10/25/23	PL0000107264	PLN	PL	33 867 000	87 314
POLAND GOVT BOND POLGB 5 1/2 10/25/19	PL0000105441	PLN	PL	2 000	5
POLAND GOVT BOND POLGB 5 1/4 10/25/20	PL0000106126	PLN	PL	63 298 000	161 219
POLAND GOVT BOND POLGB 5 3/4 09/23/22	PL0000102646	PLN	PL	23 558 000	64 080
POLAND GOVT BOND POLGB 5 3/4 10/25/21	PL0000106670	PLN	PL	37 200 000	98 410
PRICELINE GROUP PCLN 1.8 03/03/27	XS1196503137	EUR	US	145 000	1 498
PRICELINE GROUP PCLN 2 3/8 09/23/24	XS1112850125	EUR	US	3 525 000	38 131
PROCTER & GAMBLE PG 2.85 08/11/27	US742718EV74	USD	US	556 000	4 776
PROG ENER CAR PGN 2.8 05/15/22	US144141DC90	USD	US	2 000 000	17 501
PROLOGIS EURO PLD 1 7/8 01/05/29	XS1861322383	EUR	US	20 942 000	212 194
PROLOGIS LP PLD 1 3/8 05/13/21	XS1232266665	EUR	US	1 750 000	18 279
PROLOGIS LP PLD 3 3/8 02/20/24	XS1031555094	EUR	US	5 471 000	63 032
PROLOGIS LP PLD 4 1/4 08/15/23	US74340XAW11	USD	US	4 727 000	43 925
PRUDENTIAL FIN PRU 5.2 03/15/44	US744320AN25	USD	US	1 250 000	10 563
PSALM PSALM 7.39 12/02/24	USY7083VAD11	USD	PH	80 000	836
PSP CAPITAL INC PSPCAP 1.73 06/21/22	CA69363TAL67	CAD	CA	5 000 000	31 831
PSP CAPITAL INC PSPCAP 3.03 10/22/20	CA69363TAF99	CAD	CA	5 000 000	33 195
PUGET ENERGY INC PSD 6 09/01/21	US745310AD42	USD	US	150 000	1 434
QTC 5 1/2 06/21/21	AU0000XQLQV8	AUD	AU	10 000 000	67 556
QUALCOMM INC QCOM 2.9 05/20/24	US747525AT09	USD	US	8 910 000	75 447
QUALCOMM INC QCOM 3 1/4 05/20/27	US747525AU71	USD	US	53 668 000	444 443
QUALCOMM INC QCOM 3.45 05/20/25	US747525AF05	USD	US	11 697 000	100 153
QUALCOMM INC QCOM 4.65 05/20/35	US747525AJ27	USD	US	822 000	7 091
QUEBEC 6.25% 06/01/2032	CA748148QT32	CAD	CA	5 000 000	44 392
QUEBEC PROVINCE Q 1.65 03/03/22	CA748148RW51	CAD	CA	4 000 000	25 671
QUEBEC PROVINCE Q 2 3/4 04/12/27	US748149AN17	USD	CA	10 000 000	87 016
QUEBEC PROVINCE Q 3 1/2 12/01/48	CA748142EW91	CAD	CA	3 000 000	20 901
QUEENSLAND TREAS QTC 3 03/22/24	AU000XQLQAD1	AUD	AU	4 000 000	25 921
QUEENSLAND TREASURY CORP 6 6/14/2021	AU000QT40341	AUD	AU	5 000 000	34 262
R.A.T.P. RATPPF 0 7/8 05/25/27	FR0013264488	EUR	FR	1 300 000	13 363
RABOBANK 4.75% 06/06/2022	XS0304159576	EUR	NL	1 054 000	12 592
RABOBANK 5.875% 5/20/2019	XS0429484891	EUR	NL	3 295 000	35 336
RABOBANK CAP RABOBK 5.556 10/29/49	XS0203782551	GBP	NL	1 250 000	14 466
RABOBANK NED NY RABOBK 2 3/4 01/10/22	US21688AAJ16	USD	NL	12 500 000	110 010
RABOBANK RABOBK 1 3/8 02/03/27	XS1180130939	EUR	NL	1 004 000	10 593
RABOBANK RABOBK 2 1/2 05/26/26	XS1069772082	EUR	NL	13 172 000	140 205
RABOBANK RABOBK 3 1/8 09/15/26	CH0026620846	CHF	NL	195 000	2 132
RABOBANK RABOBK 3 7/8 07/25/23	XS0954910146	EUR	NL	402 000	4 626
RABOBANK RABOBK 5 1/4 09/14/27	XS0827563452	GBP	NL	2 950 000	38 059
RABOBANK UTRECHT RABOBK 3 7/8 02/08/22	US21685WDD65	USD	NL	16 467 000	149 688

RCI BANQUE RENAUL 0 3/4 01/12/22	FR0013230737	EUR	FR	1 697 000	17 127
RCI BANQUE RENAUL 1 3/8 11/17/20	FR0013053055	EUR	FR	592 000	6 099
REDEXIS GAS FIN REDEXS 2 3/4 04/08/21	XS1050547931	EUR	NL	1 800 000	19 329
REGION SKANE SKANE 0.598 06/12/23 #DMTN	SE0010832857	SEK	SE	130 000 000	130 437
RELX FINANCE RELLN 1 1/2 05/13/27	XS1793224632	EUR	NL	181 000	1 804
REP OF BELARUS BELRUS 7 5/8 06/29/27	XS1634369224	USD	BY	1 400 000	12 679
REP OF CAMEROON REPCAM 9 1/2 11/19/25	XS1313779081	USD	CM	400 000	3 642
REP OF GUATEMALA GUATEM 4 1/2 05/03/26	USP5015VAF33	USD	GT	200 000	1 666
REP OF GUATEMALA GUATEM 4 3/8 06/05/27	USP5015VAG16	USD	GT	200 000	1 637
REP OF GUATEMALA GUATEM 4 7/8 02/13/28	USP5015VAE67	USD	GT	1 400 000	11 987
REP OF HUNGARY 7.625 03/29/2011	US445545AF36	USD	HU	3 450 000	43 199
REP OF LATVIA LATVIA 2 3/4 01/12/20	XS0863522149	USD	LV	280 000	2 501
REP OF NIGERIA NGERIA 6 1/2 11/28/27	XS1717011982	USD	NG	300 000	2 366
REP OF NIGERIA NGERIA 6 3/4 01/28/21	XS0584435142	USD	ET	800 000	7 366
REP OF NIGERIA NGERIA 6 3/8 07/12/23	XS0944707222	USD	ET	1 500 000	13 129
REP OF NIGERIA NGERIA 7 5/8 11/28/47	XS1717013095	USD	NG	1 500 000	11 278
REP OF NIGERIA NGERIA 7 7/8 02/16/32	XS1566179039	USD	NG	6 200 000	51 564
REP OF NIGERIA NGERIA 7.143 02/23/30	XS1777972511	USD	NG	4 700 000	37 823
REP OF NIGERIA NGERIA 7.696 02/23/38	XS1777972941	USD	NG	1 100 000	8 762
REP OF PAKISTAN PKSTAN 8 1/4 09/30/25	XS1299811486	USD	PK	200 000	1 807
REP OF POLAND POLAND 0 1/2 12/20/21	XS1536786939	EUR	PL	7 000 000	71 848
REP OF SLOVENIA SLOREP 1 03/06/28	SI0002103776	EUR	SG	4 500 000	46 051
REP OF SRI LANKA SRILAN 5 7/8 07/25/22	USY2029SAH77	USD	LK	200 000	1 698
REP OF SRI LANKA SRILAN 6 1/4 07/27/21	USY2029SAG94	USD	LK	3 570 000	31 186
REP OF SRI LANKA SRILAN 6 1/8 06/03/25	USY8137FAC24	USD	LK	1 200 000	9 584
REP OF SRI LANKA SRILAN 6.2 05/11/27	USY8137FAH11	USD	LK	2 300 000	18 193
REP OF SRI LANKA SRILAN 6.825 07/18/26	USY8137FAF54	USD	LK	800 000	6 761
REP SOUTH AFRICA SAGB 10 1/2 12/21/26 #R186	ZAG000016320	ZAR	ZA	790 117 437	532 843
REP SOUTH AFRICA SAGB 6 1/2 02/28/41 #R214	ZAG000077488	ZAR	ZA	49 318	22
REP SOUTH AFRICA SAGB 6 1/4 03/31/36 #R209	ZAG000030404	ZAR	ZA	671 900 000	301 955
REP SOUTH AFRICA SAGB 6 3/4 03/31/21 #R208	ZAG000030396	ZAR	ZA	132 390 884	82 575
REP SOUTH AFRICA SAGB 7 1/4 01/15/20 #R207	ZAG000024738	ZAR	ZA	41 720 663	26 891
REP SOUTH AFRICA SAGB 7 3/4 02/28/23 #2023	ZAG000096165	ZAR	ZA	81 950	51
REP SOUTH AFRICA SAGB 8 01/31/30 #2030	ZAG000106998	ZAR	ZA	93 868 438	54 309
REP SOUTH AFRICA SAGB 8 1/2 01/31/37 #2037	ZAG000107012	ZAR	ZA	293 492 987	167 049
REP SOUTH AFRICA SAGB 8 1/4 03/31/32 #2032	ZAG000107004	ZAR	ZA	291 309 862	165 242
REP SOUTH AFRICA SAGB 8 3/4 01/31/44 #2044	ZAG000106972	ZAR	ZA	269 500 000	154 139
REP SOUTH AFRICA SAGB 8 3/4 02/28/48 #2048	ZAG000096173	ZAR	ZA	499 814 253	283 497
REP SOUTH AFRICA SAGB 8 7/8 02/28/35 #2035	ZAG000125972	ZAR	ZA	29 800 000	17 601
REPSOL INTL FIN REPSM 3 5/8 10/07/21	XS0975256685	EUR	ES	2 700 000	30 123
REPUBLIC OF AZER AZERBJ 3 1/2 09/01/32	XS1678623734	USD	AZ	1 000 000	7 450
REPUBLIC OF ECUA ECUA 10 1/2 03/24/20	XS1199929826	USD	EC	400 000	3 668
REPUBLIC OF ECUA ECUA 10 3/4 03/28/22	XS1458514673	USD	EC	1 100 000	10 081
REPUBLIC OF ECUA ECUA 7 7/8 01/23/28	XS1755429732	USD	EC	3 000 000	22 491
REPUBLIC OF ECUA ECUA 7.95 06/20/24	XS1080330704	USD	EC	1 200 000	9 399
REPUBLIC OF HUNGARY 6.25% 2020 01 29	US445545AD87	USD	HU	15 200 000	142 237
REPUBLIC OF IRAQ IRAQ 5.8 01/15/28	XS0240295575	USD	IQ	2 250 000	18 359
REPUBLIC OF IRAQ IRAQ 6.752 03/09/23	XS1662407862	USD	IQ	400 000	3 443
REPUBLIC OF PERU PERU 4 1/8 08/25/27	US715638BU55	USD	PE	200 000	1 856
REPUBLIC SVCS RSG 5 03/01/20	US760759AH37	USD	US	2 600 000	23 878
REPUBLIC SVCS RSG 5 1/4 11/15/21	US760761AD86	USD	US	2 600 000	24 483
REPUBLICA ORIENT URUGUAY 5.1 06/18/50	US760942BA98	USD	UY	4 000 000	34 983
REYNOLDS AMERICA RAI 4.85 09/15/23	US761713AY21	USD	US	683 000	6 199
REYNOLDS AMERICA RAI 5.85 08/15/45	US761713BB19	USD	US	15 579 000	130 444
REYNOLDS AMERICA RAI 6 7/8 05/01/20	US761713BT27	USD	US	2 680 000	24 988
REYNOLDS AMERICA RAI 8 1/8 06/23/19	US761713BS44	USD	US	2 350 000	21 329
RIO TINTO FINANC RIOLN 4 3/4 03/22/42	US76720AAD81	USD	GB	55 000	516
RIO TINTO FINANC RIOLN 7 1/8 07/15/28	US767201AD89	USD	GB	73 000	829
RIOLN 5.2 11/02/40	US767201AL06	USD	GB	68 000	672
ROCHE FINANCE EU ROSW 0 7/8 02/25/25	XS1195056079	EUR	NL	11 499 000	120 146
ROCHE HLDGS INC ROSW 4 11/28/44	USU75000BG06	USD	US	1 625 000	14 669
ROGERS COMM INC 5.34 03/21/2011	CA775109AS07	CAD	CA	1 337 000	9 226
ROGERS COMM INC RCICN 4 03/13/24	CA775109BA89	CAD	CA	2 675 000	17 993
ROGERS COMM INC RCICN 6.68 11/04/39	CA775109AP67	CAD	CA	85 000	694
ROMANI GOVERNMENT BOND 6.75 2022 02 07	US77586TAA43	USD	RO	3 800 000	37 078
ROMANIA GOVT ROMGB 2 1/2 04/29/19	RO1519DBN037	RON	RO	50 000	111
ROMANIA GOVT ROMGB 2 1/4 02/26/20	RO1620DBN017	RON	RO	40 700 000	88 991
ROMANIA GOVT ROMGB 3 1/2 12/19/22	RO1522DBN056	RON	RO	73 500 000	156 651
ROMANIA GOVT ROMGB 3 1/4 03/22/21	RO1521DBN041	RON	RO	30 300 000	66 876
ROMANIA GOVT ROMGB 3 1/4 04/29/24	RO1624DBN027	RON	RO	6 800 000	14 369
ROMANIA GOVT ROMGB 4 1/4 06/28/23	RO1823DBN025	RON	RO	17 300 000	38 338
ROMANIA GOVT ROMGB 4 3/4 02/24/25	RO1425DBN029	RON	RO	51 600 000	119 120
ROMANIA GOVT ROMGB 4 3/4 06/24/19	RO1419DBN014	RON	RO	5 000	11
ROMANIA GOVT ROMGB 5 3/4 04/29/20	RO1320DBN022	RON	RO	14 800 000	34 343
ROMANIA GOVT ROMGB 5.8 07/26/27	RO1227DBN011	RON	RO	30 000 000	72 475
ROMANIA GOVT ROMGB 5.85 04/26/23	RO1323DBN018	RON	RO	27 720 000	66 474
ROMANIA GOVT ROMGB 5.95 06/11/21	RO1121DBN032	RON	RO	59 460 000	139 753
ROMANIA ROMANI 4 3/8 08/22/23	US77586TAC09	USD	RO	100 000	901



ROMANIA ROMANI 4 7/8 01/22/24	US77586TAD81	USD	RO	100 000	930
ROMANIA ROMANI 5 1/8 06/15/48	XS1837994794	USD	RO	100 000	854
ROMANIA ROMANI 6 1/8 01/22/44	US77586TAE64	USD	RO	1 000 000	10 091
RONGSHI INTL FIN SDIC 3 5/8 05/04/27	XS1601199778	USD	VG	1 000 000	8 590
ROYAL BANK OF CANADA (VAR) 12/06/24	CA780086CW22	CAD	CA	2 911 000	18 973
ROYAL BK CANADA RY 1.65 07/15/21	CA780086MV39	CAD	CA	5 995 000	35 631
ROYAL BK CANADA RY 1.92 07/17/20	CA780086KY95	CAD	CA	695 000	4 506
ROYAL BK CANADA RY 1.968 03/02/22	CA780086KD58	CAD	CA	4 245 000	27 035
ROYAL BK CANADA RY 2 1/2 01/19/21	US78012KKU06	USD	CA	3 125 000	27 697
ROYAL BK SCOTLND RBS 0 5/8 03/02/22	XS1788515861	EUR	GB	16 743 000	165 591
ROYAL BK SCOTLND RBS 2 1/2 03/22/23	XS1382368113	EUR	GB	9 528 000	100 319
ROYAL BK SCOTLND RBS 3.498 05/15/23	US780097BE04	USD	GB	9 424 000	80 516
RPBLC OF SRNAME SURINM 9 1/4 10/26/26	USP68788AA97	USD	SR	200 000	1 727
RUSSIA FOREIGN BOND 4/29/2020	XS0504954347	USD	RU	200 000	1 815
RUSSIA RUSSIA 5 7/8 09/16/43	XS0971721963	USD	RU	800 000	7 585
RUSSIA-EUROBOND RUSSIA 5 1/4 06/23/47	RU000A0JXU14	USD	RU	400 000	3 306
RWE AG 5.75 02/14/2033 EMTN	XS0162513211	EUR	DE	6 000	88
RWE AG 6.25% 06/03/2030	XS0147048762	GBP	DE	1 284 000	19 247
RWE AG 6.5 08/10/2021	XS0412842857	EUR	DE	677 000	8 154
RWE AG 6.625 1/31/2019	XS0399647675	EUR	DE	150 000	1 620
RWE FINANCE BV RWE 6 1/2 04/20/21	XS0127992336	GBP	NL	929 000	12 047
RYANAIR RYRID 1 7/8 06/17/21	XS1077584024	EUR	IE	850 000	8 961
SABINE PASS LIQU CQP 5 5/8 02/01/21	US785592AE61	USD	US	4 979 000	46 482
SABINE PASS LIQU CQP 6 1/4 03/15/22	US785592AH92	USD	US	1 382 000	13 103
SAN DIEGO G E SRE 4 1/2 08/15/40	US797440BM51	USD	US	88 000	811
SANOFI SANFP 0 5/8 04/05/24	FR0013143997	EUR	FR	1 800 000	18 465
SANOFI SANFP 0 7/8 09/22/21	FR0012969020	EUR	FR	1 200 000	12 473
SANOFI SANFP 1 1/2 09/22/25	FR0012969038	EUR	FR	1 900 000	20 302
SANOFI SANFP 1 7/8 09/04/20	FR0011560333	EUR	FR	2 100 000	22 011
SANTAN CONS FIN SANTAN 0.9 02/18/20	XS1188117391	EUR	ES	2 800 000	28 860
SANTANDER UK PLC ABBEY 5 11/07/23	XS0989359756	USD	GB	3 050 000	26 699
SBAB BANK AB SBAB 0.98 10/11/22	XS1697577556	SEK	SE	36 000 000	36 221
SBAB BANK AB SBAB 1.048 06/23/21	XS1436518606	SEK	SE	88 000 000	89 639
SBSN INDONESIA INDOIS 8 1/4 09/15/20	IDP000001604	IDR	ID	10 000 000	6
SCENTRE MGMT SCGAU 1 1/2 07/16/20	XS1087819634	EUR	AU	1 900 000	19 738
SCHNEIDER ELEC SUPP 0 7/8 03/11/25	FR0012601367	EUR	FR	1 100 000	11 197
SEMPRA ENERGY SRE 3.55 06/15/24	US816851AV10	USD	US	2 800 000	24 162
SEMPRA ENERGY SRE 4.05 12/01/23	US816851AU37	USD	US	4 000 000	35 720
SENEGAL REP OF SENEGL 6 1/4 05/23/33	XS1619155564	USD	SN	600 000	4 609
SENEGAL REP OF SENEGL 6 1/4 07/30/24	XS1090161875	USD	SN	1 300 000	11 494
SENEGAL REP OF SENEGL 6 3/4 03/13/48	XS1790134362	USD	SN	200 000	1 501
SERBIA REPUBLIC SERBIA 4 7/8 02/25/20	XS0893103852	USD	RS	1 400 000	12 700
SERBIA REPUBLIC SERBIA 7 1/4 09/28/21	XS0680231908	USD	RS	1 100 000	10 665
SEVERN TRENT FIN SVTLN 3 5/8 01/16/26	XS0875301912	GBP	GB	691 000	8 580
SHELL INTERNATIONAL FINANCE 6.375 12/15/2038	US822582AD40	USD	NL	6 419 000	71 776
SHELL INTL FIN RDSALN 0 3/4 05/12/24	XS1411405662	EUR	NL	1 875 000	19 250
SHELL INTL FIN RDSALN 1 04/06/22	XS1135276332	EUR	NL	2 563 000	26 797
SHELL INTL FIN RDSALN 1 1/4 03/15/22	XS1292484323	EUR	NL	497 000	5 252
SHELL INTL FIN RDSALN 1 1/4 05/12/28	XS1411401083	EUR	NL	2 500 000	25 585
SHELL INTL FIN RDSALN 1 5/8 01/20/27	XS1135277140	EUR	NL	899 000	9 612
SHELL INTL FIN RDSALN 1 5/8 03/24/21	XS1048521733	EUR	NL	4 736 000	50 319
SHELL INTL FIN RDSALN 1 7/8 09/15/25	XS1292468045	EUR	NL	5 000 000	54 150
SHELL INTL FIN RDSALN 2 1/2 03/24/26	XS1048529041	EUR	NL	3 976 000	45 286
SHELL INTL FIN RDSALN 3 1/4 05/11/25	US822582BD31	USD	NL	1 177 000	10 335
SHELL INTL FIN RDSALN 3 3/4 09/12/46	US822582BY77	USD	NL	3 302 000	27 455
SHELL INTL FIN RDSALN 3 5/8 08/21/42	US822582AT91	USD	NL	684 000	5 570
SHELL INTL FIN RDSALN 4 1/8 05/11/35	US822582BE14	USD	NL	1 256 000	11 152
SHELL INTL FIN RDSALN 4 3/8 05/11/45	US822582BF88	USD	NL	5 786 000	52 881
SHELL INTL FIN RDSALN 4.55 08/12/43	US822582AY86	USD	NL	4 204 000	39 372
SHPF 3 NOTE SHPF 3 NOTE	SE0007691621	SEK	SE	200 000 000	200 711
SIEMENS FINAN SIEGR 2 7/8 03/10/28	DE000A1UDWN5	EUR	DE	378 000	4 529
SIEMENS FINAN SIEGR 3 1/4 05/27/25	USN82008AE85	USD	NL	7 629 000	66 393
SIEMENS FINAN SIEGR 4.4 05/27/45	USN82008AF50	USD	NL	2 676 000	24 209
SIMON INTL FIN S SPG 1 3/8 11/18/22	XS1232098001	EUR	LU	1 875 000	19 531
SIMON PROP GP LP SPG 2 1/2 07/15/21	US828807CX32	USD	US	1 375 000	12 128
SIMON PROP GP LP SPG 2 5/8 06/15/22	US828807DB03	USD	US	1 500 000	12 973
SIMON PROP GP LP SPG 3 1/4 11/30/26	US828807CY15	USD	US	1 745 000	14 814
SIMON PROP GP LP SPG 3 3/4 02/01/24	US828807CR63	USD	US	4 000 000	36 231
SIMON PROP GP LP SPG 3 3/8 06/15/27	US828807DC85	USD	US	1 201 000	10 225
SIMON PROP GP LP SPG 3 3/8 12/01/27	US828807DE42	USD	US	2 698 000	22 973
SIMON PROP GP LP SPG 4 1/4 11/30/46	US828807CZ89	USD	US	1 375 000	11 757
SINGAPORE (GOVERNMENT OF) 3% 9/1/2024	SG7S30941627	SGD	SG	3 000 000	20 805
SINGAPORE (GOVERNMENT OF) 3.25% 09/01/2020	SG7928920854	SGD	SG	2 000 000	13 441
SINOCHEM OVERSEA SINOCH 4 1/2 11/12/20	USG8185TAA72	USD	VG	5 100 000	46 166
SINOPEC GROUP SINOPE 4 1/4 09/12/28	USG82016AC32	USD	VG	800 000	7 221
SINOPEC GRP OVER SINOPE 3 1/4 04/28/25	USG8201JAC56	USD	VG	300 000	2 557
SINOPEC GRP OVER SINOPE 3.9 05/17/22 REGS	USG8189YAB05	USD	CN	1 900 000	17 092
SINOPEC GRP OVER SINOPE 4 7/8 05/17/42	USG8189YAC87	USD	VG	2 400 000	22 519

SINOPEC OVERSEAS SINOPE 2 3/4 09/29/26	USG8200TAH35	USD	VG	1 300 000	10 559
SINOPEC OVERSEAS SINOPE 3 5/8 04/12/27	USG8201NAC68	USD	VG	4 200 000	36 088
SKANDINAV ENSKIL SEB 0 5/8 01/30/23	XS1314150878	EUR	SE	8 800 000	91 437
SKANDINAV ENSKIL SEB 0.3 02/17/22	XS1567475303	EUR	SE	2 000 000	20 327
SKANDINAV ENSKIL SEB 1 1/2 06/17/20 #573	SE0006258406	SEK	SE	530 000 000	546 691
SKANDINAV ENSKIL SEB 1 1/2 12/15/21 #574	SE0008103477	SEK	SE	1 460 000 000	1 514 422
SKANDINAV ENSKIL SEB 1 1/2 12/21/22 #575	SE0010546572	SEK	SE	1 200 000 000	1 247 094
SKANDINAV ENSKIL SEB 1 12/20/23 #576	SE0010049841	SEK	SE	210 000 000	212 410
SKANDINAV ENSKIL SEB 1 7/8 11/14/19	XS0854425625	EUR	SE	100 000	1 034
SLOVAK REPUBLIC SLOVAK 4 3/8 05/21/22	XS0782720402	USD	SK	1 140 000	10 502
SNAM SRGIM 1 1/4 01/25/25	XS1555402145	EUR	IT	1 250 000	12 680
SNCF RESEAU RESFER 1 11/09/31	XS1514051694	EUR	FR	8 000 000	79 254
SNCF RESEAU RESFER 1 7/8 03/30/34	XS1588061777	EUR	FR	4 000 000	43 835
SNS BANK SNSBNK 3 3/4 11/05/25	XS1315151388	EUR	NL	5 000 000	53 392
SO AUST GOV FIN SAFA 3 09/20/27	AU3SG0001688	AUD	AU	5 000 000	31 934
SOCIETE GENERALE 4.75 03/02/2021 EMTN	XS0596704170	EUR	FR	100 000	1 155
SOCIETE GENERALE SOCGEN 4 06/07/23	XS0867612466	EUR	FR	3 100 000	35 200
SOCIETE GENERALE SOCGEN 5.2 04/15/21	US83368TAA60	USD	FR	2 350 000	21 832
SOCIETE PARIS SOGRPR 1 1/8 10/22/28	FR0013372299	EUR	FR	3 300 000	34 109
SOGECAP SA SOGESA 4 1/8 12/29/49	FR0012383982	EUR	FR	1 600 000	16 731
SOLVAY SA SOLBBB 1 5/8 12/02/22	BE6282459609	EUR	BE	1 700 000	17 944
SOUTH AFRICA REP OF - GLOBAL 5.875% 05/30/2022	US836205AL88	USD	ZA	400 000	3 690
SOUTH AFRICA REP OF 5.5 3/9/2020	US836205AN45	USD	ZA	1 020 000	9 310
SOUTH AFRICA SOAF 4 7/8 04/14/26	US836205AT15	USD	ZA	6 700 000	57 102
SOUTH AFRICA SOAF 5 10/12/46	US836205AV60	USD	ZA	2 200 000	16 620
SOUTH AFRICA SOAF 5 3/8 07/24/44	US836205AS32	USD	ZA	300 000	2 389
SOUTH AFRICA SOAF 5 7/8 06/22/30	US836205AY00	USD	ZA	600 000	5 193
SOUTH AFRICA SOAF 5 7/8 09/16/25	US836205AR58	USD	ZA	900 000	8 204
SOUTH AFRICA SOAF 5.65 09/27/47	US836205AX27	USD	ZA	3 300 000	26 429
SOUTH AFRICA SOAF 6.3 06/22/48	US836205AZ74	USD	ZA	1 000 000	8 413
SOUTHERN CAL ED EIX 4 1/8 03/01/48	US842400GK35	USD	US	5 488 000	46 617
SOUTHERN CAL ED EIX 4.65 10/01/43	US842400FZ13	USD	US	3 452 000	30 816
SOUTHERN CAL GAS SRE 4.3 01/15/49	US842434CS98	USD	US	5 500 000	50 325
SOUTHERN CO SO 3 1/4 07/01/26	US842587CV72	USD	US	13 503 000	113 895
SOUTHERN CO SO 4.4 07/01/46	US842587CX39	USD	US	9 522 000	79 653
SOUTHERN ELECTR SSELN 5 1/2 06/07/32	XS0139563166	GBP	GB	534 000	7 704
SOUTHERN POWER SO 5.15 09/15/41	US843646AH38	USD	US	3 050 000	26 530
SP MANWEB IBESM 4 7/8 09/20/27	XS0828007277	GBP	GB	2 000 000	26 829
SPAIN 4.2% 01/31/2037	ES0000012932	EUR	ES	5 000 000	68 597
SPAIN (KINGDOM OF) 4.9% 07/30/2040	ES00000120N0	EUR	ES	10 000 000	148 371
SPANISH GOV'T SPGB 1.45 10/31/27	ES0000012A89	EUR	ES	10 000 000	103 052
SPANISH GOV'T SPGB 1.6 04/30/25	ES00000126Z1	EUR	ES	4 000 000	43 147
SPANISH GOV'T SPGB 2.15 10/31/25	ES00000127G9	EUR	ES	4 000 000	44 113
SPANISH GOV'T SPGB 5.15 10/31/44	ES00000124H4	EUR	ES	1 000 000	15 405
SPAREBANK1BOKR SPABOL 0 1/2 01/30/25	XS1760129608	EUR	NO	3 000 000	30 564
SSE PLC SSELN 3 7/8 12/29/49	XS1196714429	GBP	GB	333 000	3 745
STADSHYPOTEK AB SHBASS 1 1/2 03/17/21 #1584	SE0007577366	SEK	SE	1 570 000 000	1 637 842
STADSHYPOTEK AB SHBASS 1 1/2 06/01/23 #1587	SE0010441303	SEK	SE	870 000 000	910 645
STADSHYPOTEK AB SHBASS 1 1/2 12/15/21 #1585	SE0008992515	SEK	SE	300 000 000	311 183
STADSHYPOTEK AB SHBASS 1 3/4 04/09/20	US85235YAE32	USD	SE	25 000 000	219 618
STADSHYPOTEK AB SHBASS 4 1/2 09/21/22 #1586	SE0003174838	SEK	SE	1 600 000 000	1 859 256
STADSHYPOTEK AB SHBASS 4 1/4 06/17/20 #1583	SE0003174820	SEK	SE	910 000 000	988 756
STANDARD CHART STANLN 0 3/4 10/03/23	XS1693281534	EUR	GB	6 422 000	63 080
STANDARD CHART STANLN 1 5/8 10/03/27	XS1693281617	EUR	GB	10 000 000	97 193
STANDARD CHART STANLN 3 1/8 11/19/24	XS1140857316	EUR	GB	1 063 000	11 129
STANDARD CHART STANLN 3 5/8 11/23/22	XS0858585051	EUR	GB	1 884 000	20 406
STANDARD CHART STANLN 4 10/21/25	XS0983704718	EUR	GB	10 559 000	112 550
STARBUCKS CORP SBUX 2.1 02/04/21	US855244AJ85	USD	US	1 875 000	16 348
STATE GRID OSEAS CHGRID 3 1/2 05/04/27	USG8450LAJ38	USD	VG	1 400 000	12 014
STATE OIL CO AZE SOIAZ 4 3/4 03/13/23	XS0903465127	USD	AZ	2 930 000	26 181
STHRN GAS CRIDOR SGCAZE 6 7/8 03/24/26	XS1319820897	USD	AZ	800 000	7 762
STOCKHOLMS LANS STOCKL 0 3/4 09/27/21	XS1420355023	SEK	SE	68 000 000	69 163
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	3 390
SUNOCO LOGISTICS SXL 4 1/4 04/01/24	US86765BAN91	USD	US	2 342 000	20 559
SUNOCO LOGISTICS SXL 5.3 04/01/44	US86765BAP40	USD	US	2 300 000	18 274
SVENSKA HNDLSBKN SHBASS 0 1/4 02/28/22	XS1571298139	EUR	SE	3 429 000	34 744
SVENSKA HNDLSBKN SHBASS 0 3/8 07/03/23	XS1848875172	EUR	SE	1 600 000	16 136
SVENSKA HNDLSBKN SHBASS 2 1/2 01/25/19	US86960BAE20	USD	SE	3 655 000	32 747
SVENSKA HNDLSBKN SHBASS 2 1/4 06/17/19	US86960BAG77	USD	SE	5 585 000	49 381
SVENSKA HNDLSBKN SHBASS 2 1/4 08/27/20	XS0965050197	EUR	SE	851 000	9 014
SWEDBANK AB SWEDA 2.65 03/10/21	XS1377855363	USD	SE	3 125 000	27 586
SWEDBANK HYPOTEK SWEDA 1 03/15/23 #192	SE0010133207	SEK	SE	990 000 000	1 015 281
SWEDBANK HYPOTEK SWEDA 1 06/15/22 #191	SE0007525654	SEK	SE	1 010 000 000	1 037 287
SWEDBANK HYPOTEK SWEDA 1 09/15/21 #190	SE0007525647	SEK	SE	460 000 000	471 268
SWEDBANK HYPOTEK SWEDA 1 12/16/20 #189	SE0007525639	SEK	SE	750 000 000	764 684
SWEDBANK HYPOTEK SWEDA 1 12/20/23 #193	SE0011089622	SEK	SE	170 000 000	171 948
SWEDBANK HYPOTEK SWEDA 5.7 05/12/20 #180	SE0002576561	SEK	SE	1 192 900 000	1 331 074

SWEDEN KINGDOM SWED 1 7/8 11/02/20	XS1709538356	USD	SE	20 000 000	175 540
SWEDEN KINGDOM SWED 2 3/8 02/15/23	XS1748232862	USD	SE	10 000 000	88 553
SWEDISH COVERED SBAB 1 03/17/21 #142	SE0006758561	SEK	SE	1 930 000 000	1 984 655
SWEDISH COVERED SBAB 1 06/21/23 #144-	SE0011167428	SEK	SE	320 000 000	326 742
SWEDISH COVERED SBAB 1 1/4 06/15/22 #143	SE0008586655	SEK	SE	570 000 000	591 062
SWEDISH COVERED SBAB 2 06/17/20	SE0006452900	SEK	SE	880 000 000	916 522
SWEDISH EXP CRED SEK 1 3/4 08/28/20	US00254EME94	USD	SE	15 000 000	131 787
SWEDISH GOVRNMNT 1054 06/01/2022 3.5	SE0003784461	SEK	SE	3 178 000 000	3 647 071
SWEDISH GOVRNMNT SGB 0 3/4 05/12/28 #1060	SE0009496367	SEK	SE	720 000 000	742 514
SWEDISH GOVRNMNT SGB 0 3/4 11/12/29 #1061	SE0011281922	SEK	SE	440 000 000	445 042
SWEDISH GOVRNMNT SGB 1 1/2 11/13/23 #1057	SE0004869071	SEK	SE	540 000 000	581 212
SWEDISH GOVRNMNT SGB 1 11/12/26 #1059	SE0007125927	SEK	SE	1 030 000 000	1 086 932
SWEDISH GOVRNMNT SGB 2 1/2 05/12/25 #1058	SE0005676608	SEK	SE	300 000 000	349 489
SWEDISH GOVRNMNT SGB 2 1/4 06/01/32 #1056	SE0004517290	SEK	SE	290 000 000	345 025
SWIRE PRO MTN FI SWIPRO 2 3/4 03/07/20	XS0899374002	USD	HK	3 000 000	26 641
SWISS (GOVT) SWISS 0 1/2 05/27/30	CH0224397171	CHF	CH	5 000 000	48 282
SWISS (GOVT) SWISS 1 1/2 04/30/42	CH0127181169	CHF	CH	3 000 000	34 913
SWISS RE SRENVX 6.3024 03/29/49	XS0293392105	GBP	CH	550 000	6 318
SWITCH HOLDINGS GSWITC 1 1/2 01/31/24	XS1623615546	EUR	VG	5 000 000	50 164
SYSCO CORP SYY 3.3 07/15/26	US871829BC08	USD	US	10 000 000	85 395
SYSCO CORP SYY 4 1/2 04/01/46	US871829BD80	USD	US	1 253 000	10 645
TAJIKI INT BOND TAJIKI 7 1/8 09/14/27	XS1676401414	USD	TJ	200 000	1 584
TALANX FINANZ TALANX 8.3673 06/15/42	XS0768664731	EUR	DE	300 000	3 814
TARGET CORP TGT 2 1/2 04/15/26	US87612EBE59	USD	US	2 500 000	20 802
TARGET CORP TGT 2.3 06/26/19	US87612EBB11	USD	US	2 500 000	22 110
TARGET CORP TGT 2.9 01/15/22	US87612EAZ97	USD	US	7 500 000	67 293
TC ZIRAAT BANKAS TCZIRA 4 3/4 04/29/21	XS1223394914	USD	TR	1 800 000	15 169
TELEFONICA EMIS 5.462 02/16/2021	US87938WAP86	USD	ES	3 656 000	34 252
TELEFONICA EMIS TELEFO 1.477 09/14/21	XS1290729208	EUR	ES	2 500 000	26 269
TELEFONICA EMIS TELEFO 2.242 05/27/22	XS1069430368	EUR	ES	500 000	5 426
TELEFONICA EMIS TELEFO 4.103 03/08/27	US87938WAT09	USD	ES	150 000	1 302
TELEFONICA EMIS TELEFO 5 3/8 02/02/26	XS0241945582	GBP	ES	1 965 000	26 626
TELIASONERA AB TLSNSS 1 5/8 02/23/35	XS1193213953	EUR	SE	1 150 000	10 849
TELIASONERA AB TLSNSS 3 7/8 10/01/25	XS0545428285	EUR	SE	960 000	11 405
TELSTRA CORP LTD TLAU 4.8 10/12/21	USQ8975NAB12	USD	AU	1 500 000	13 959
TELSTRA CORP LTD TLAU 7 3/4 07/15/20	AU3CB0152940	AUD	AU	2 090 000	14 489
TELUS CORP TCN 3 3/4 03/10/26	CA87971MBC60	CAD	CA	932 000	6 128
TELUS CORP TCN 3.2 04/05/21	CA87971MAV50	CAD	CA	1 250 000	8 209
TENN VALLEY AUTH TVA 2 7/8 09/15/24	US880591ER96	USD	US	10 000 000	89 850
TENNET HLD BV TENN 1 3/8 06/05/28	XS1828037587	EUR	NL	2 000 000	20 513
TENNET HLD BV TENN 1 3/8 06/26/29	XS1632897929	EUR	NL	4 000 000	40 840
TES LOG LP/CORP ANDX 5 1/4 01/15/25	US88160QAN34	USD	US	1 832 000	16 615
TESORERIA PESOS BTPCL 4 1/2 02/28/21	CL0002329671	CLP	CL	6 975 000 000	92 224
TESORERIA PESOS BTPCL 4 1/2 03/01/21	CL0002269331	CLP	CL	3 980 000 000	52 628
TESORERIA PESOS BTPCL 4 1/2 03/01/26	CL0002172501	CLP	CL	11 425 000 000	151 118
TESORERIA PESOS BTPCL 4.7 09/01/30	CL0002454248	CLP	CL	1 685 000 000	22 439
TESORERIA PESOS BTPCL 5 03/01/35	CL0002187822	CLP	CL	10 680 000 000	145 212
TESORERIA PESOS BTPCL 6 01/01/43	CL0001974774	CLP	CL	7 910 000 000	122 433
TEVA PHA FIN BV TEVA 3.65 11/10/21	US88166JAA16	USD	IL	1 573 000	13 323
TEVA PHARMACEUCI TEVA 1.7 07/19/19	US88167AAB70	USD	NL	1 365 000	12 027
THAILAND GOVT THAIGB 1 7/8 06/17/22	TH0623032602	THB	TH	188 400 000	51 077
THAILAND GOVT THAIGB 2 1/8 12/17/26	TH0623036C06	THB	TH	86 400 000	23 026
THAILAND GOVT THAIGB 2 12/17/22	TH0623032C00	THB	TH	808 800 000	219 735
THAILAND GOVT THAIGB 2 7/8 06/17/46	TH062303Q605	THB	TH	298 500 000	77 285
THAILAND GOVT THAIGB 2 7/8 12/17/28	TH0623038C04	THB	TH	85 300 000	24 007
THAILAND GOVT THAIGB 2.4 12/17/23	TH0623A33C00	THB	TH	615 500 000	169 646
THAILAND GOVT THAIGB 2.55 06/26/20	TH062303U607	THB	TH	159 216 000	43 865
THAILAND GOVT THAIGB 3 5/8 06/16/23	TH0623033600	THB	TH	412 984 000	119 815
THAILAND GOVT THAIGB 3 7/8 06/13/19	TH062303T609	THB	TH	97 000	27
THAILAND GOVT THAIGB 3.4 06/17/36	TH062303G606	THB	TH	177 300 000	51 086
THAILAND GOVT THAIGB 3.45 03/08/19	TH062303T302	THB	TH	86 000	24
THAILAND GOVT THAIGB 3.58 12/17/27	TH0623037C05	THB	TH	31 000	9
THAILAND GOVT THAIGB 3.65 06/20/31	TH0623A3B608	THB	TH	495 300 000	147 625
THAILAND GOVT THAIGB 3.65 12/17/21	TH0623031C01	THB	TH	804 887 000	230 441
THAILAND GOVT THAIGB 3.775 06/25/32	TH0623A3C606	THB	TH	1 020 700 000	306 806
THAILAND GOVT THAIGB 3.85 12/12/25	TH0623035C07	THB	TH	154 601 000	46 187
THAILAND GOVT THAIGB 4 7/8 06/22/29	TH0623039607	THB	TH	321 602 000	105 112
THAMES WATER UTC THAMES 7.738 04/09/58	XS1537083716	GBP	KY	2 330 000	48 225
THERMO FISHER TMO 1.45 03/16/27	XS1578127778	EUR	US	313 000	3 125
THERMO FISHER TMO 2 7/8 07/24/37	XS1651072099	EUR	US	8 674 000	90 892
THREE GORGES FIN YANTZE 3.7 06/10/25	USG8850LAA82	USD	KY	600 000	5 253
TIME WARNER CABL TWC 5 3/4 06/02/31	XS0630584166	GBP	US	1 514 000	20 087
TIME WARNER CABLE INC 5.4 2038-07-01	US88732JAN81	USD	US	4 400 000	43 182
TIME WARNER INC TWX 5.35 12/15/43	US887317AS48	USD	US	303 000	2 584
TORONTO DOM BANK TD 1.85 09/11/20	US89114QBT40	USD	CA	3 000 000	26 254
TORONTO DOM BANK TD 2 1/8 04/07/21	US89114QBG29	USD	CA	4 375 000	38 157
TORONTO DOM BANK TD 2.447 04/02/19	CA891145N423	CAD	CA	3 001 000	19 614
TORONTO DOM BANK TD 2.621 12/22/21	CA8911452R48	CAD	CA	4 575 000	29 596

TORONTO DOM BANK TD 2.692 06/24/25	CA8911454X97	CAD	CA	3 001 000	19 405
TRADE DEV BANK TDBM 9 3/8 05/19/20	US89253YAA01	USD	MN	1 300 000	12 081
TRANS-CANADA PL TRPCN 3.3 07/17/25	CA89353ZBY30	CAD	CA	2 878 000	18 850
TRANS-CANADA PL TRPCN 4 5/8 03/01/34	US89352HAM16	USD	CA	246 000	2 127
TRANS-CANADA PL TRPCN 4.55 11/15/41	CA89353ZBV90	CAD	CA	57 000	367
TRANSCANADA PIPELINES 6.2% 10/15/2037	US89352HAD17	USD	CA	36 000	355
TRANSCANADA PIPELINES 7.625% 01/15/2039	US8935268Z94	USD	CA	3 809 000	43 598
TRAVELERS COS TRV 4 05/30/47	US89417EAM12	USD	US	1 387 000	11 885
TREASURY UKT 1 1/2 01/22/21	GB00BY5F581	GBP	GB	5 000 000	57 714
TREASURY UKT 1 3/4 09/07/22	GB00B7L9SL19	GBP	GB	2 000 000	23 470
TREASURY UKT 2 3/4 09/07/24	GB00BHFH458	GBP	GB	2 000 000	25 024
TREASURY UKT 3 1/4 01/22/44	GB00B84Z9V04	GBP	GB	7 000 000	102 504
TRINIDAD TOBAG TRITOB 4 3/8 01/16/24	USP93960AF25	USD	TT	1 000 000	8 715
TRINIDAD GEN UNL TRNGEN 5 1/4 11/04/27	USP9400VAA90	USD	TT	200 000	1 677
TRINIDAD&TOBAGO TRITOB 4 1/2 08/04/26	USP93960AG08	USD	TT	300 000	2 496
TRINITY ACQ PLC WLTW 4.4 03/15/26	US89641UAC53	USD	GB	1 375 000	12 305
TURK EXIMBANK EXCRTU 5 3/8 02/08/21	XS1345632811	USD	TR	600 000	5 253
TURKEY GOVT BOND TURKGB 10 1/2 01/15/20	TRT150120T16	TRY	TR	19 000 000	30 505
TURKEY GOVT BOND TURKGB 10 1/2 08/11/27	TRT110827T16	TRY	TR	33 900 000	44 507
TURKEY GOVT BOND TURKGB 10.6 02/11/26	TRT110226T13	TRY	TR	174 600 000	238 064
TURKEY GOVT BOND TURKGB 10.7 02/17/21	TRT170221T12	TRY	TR	46 500 000	70 017
TURKEY GOVT BOND TURKGB 10.7 08/17/22	TRT170822T15	TRY	TR	36 000 000	51 207
TURKEY GOVT BOND TURKGB 12.4 03/08/28	TRT080328T15	TRY	TR	13 200 000	19 141
TURKEY GOVT BOND TURKGB 16.2 06/14/23	TRT140623T19	TRY	TR	90 700 000	147 882
TURKEY GOVT BOND TURKGB 7.1 03/08/23	TRT080323T10	TRY	TR	30 100 000	36 692
TURKEY GOVT BOND TURKGB 7.4 02/05/20	TRT050220T17	TRY	TR	26 200 000	39 776
TURKEY GOVT BOND TURKGB 8 03/12/25	TRT120325T12	TRY	TR	29 400 000	34 917
TURKEY GOVT BOND TURKGB 9 1/2 01/12/22	TRT120122T17	TRY	TR	152 000 000	216 160
TURKEY GOVT BOND TURKGB 9.2 09/22/21	TRT220921T18	TRY	TR	1 900 000	2 672
TURKEY GOVT BOND TURKGB 9.4 07/08/20	TRT080720T19	TRY	TR	22 500 000	34 579
TURKEY REP OF TURKEY 4 7/8 04/16/43	US900123CB40	USD	TR	1 500 000	9 958
TURKEY REP OF TURKEY 5 3/4 03/22/24	US900123CF53	USD	TR	2 150 000	18 717
TURKEY REP OF TURKEY 5 3/4 05/11/47	US900123CM05	USD	TR	2 000 000	14 524
TURKEY REP OF TURKEY 6 1/8 10/24/28	US900123CQ19	USD	TR	1 400 000	11 700
TURKEY REP OF TURKEY 6 3/4 05/30/40	US900123BG46	USD	TR	1 310 000	10 707
TURKEY REP OF TURKEY 6 5/8 02/17/45	US900123CG37	USD	TR	400 000	3 301
TURKEY REP OF TURKEY 7 3/8 02/05/25	US900123AW05	USD	TR	2 210 000	20 783
TYSON FOODS INC TSN 4 1/2 06/15/22	US902494AT07	USD	US	500 000	4 543
TYSON FOODS INC TSN 5.15 08/15/44	US902494AY91	USD	US	317 000	2 741
UBS AG LONDON UBS 1 1/4 09/03/21	XS1105680703	EUR	CH	23 423 000	244 760
UBS AG LONDON UBS 1 3/8 04/16/21	XS1057841980	EUR	CH	5 000 000	52 886
UBS GROUP FUNDIN UBS 1 3/4 11/16/22	CH0302790123	EUR	JE	3 000 000	31 449
UK TSY GILT UKT 0 1/2 07/22/22	GB00BD0PCK97	GBP	GB	3 000 000	33 606
UK TSY GILT UKT 1 1/2 07/22/47	GB00BDCHBW80	GBP	GB	7 000 000	74 015
UK TSY GILT UKT 1 1/4 07/22/27	GB00BDRHNP05	GBP	GB	2 000 000	22 854
UK TSY GILT UKT 1 3/4 07/22/57	GB00BD0XH204	GBP	GB	3 000 000	34 341
UKRAINE GOVT UKRAIN 7 3/4 09/01/20	XS1303918939	USD	UA	6 400 000	56 280
UKRAINE GOVT UKRAIN 7 3/4 09/01/23	XS1303921487	USD	UA	2 711 000	22 217
UKRAINE GOVT UKRAIN 7 3/4 09/01/24	XS1303925041	USD	UA	400 000	3 203
UKRAINE GOVT UKRAIN 7 3/4 09/01/25	XS1303925470	USD	UA	2 600 000	20 530
UKRAINE GOVT UKRAIN 7 3/4 09/01/26	XS1303926528	USD	UA	5 700 000	44 376
UKRAINE GOVT UKRAIN 7 3/4 09/01/27	XS1303927179	USD	UA	3 600 000	27 827
UKRAINE GOVT UKRAIN 7 3/8 09/25/32	XS1577952952	USD	UA	1 400 000	10 109
UNI OF CAMBRIDGE CAMBRG 3 3/4 10/17/52	XS0841542961	GBP	GB	829 000	12 096
UNIBAIL-RODAMCO ULFP 1 03/14/25	XS1218319702	EUR	FR	983 000	10 019
UNIBAIL-RODAMCO ULFP 2 04/28/36	XS1401197253	EUR	FR	1 253 000	12 311
UNICREDIT SPA UCGIM 4 3/8 01/29/20	XS0207065110	EUR	IT	1 300 000	14 424
UNILEVER NV UNANA 1 1/8 04/29/28	XS1403015156	EUR	NL	3 503 000	35 414
UNION PAC CORP UNP 2 3/4 03/01/26	US907818EH70	USD	US	2 690 000	22 457
UNION PAC CORP UNP 3 04/15/27	US907818EP96	USD	US	1 250 000	10 550
UNION PAC CORP UNP 4 3/8 11/15/65	US907818EG97	USD	US	134 000	1 066
UNION PAC CORP UNP 4.05 11/15/45	US907818EF15	USD	US	175 000	1 429
UNITED KINGDOM 3.75 20210907	GB00B4RMG977	GBP	GB	5 000 000	61 636
UNITED KINGDOM 4.25 12/7/2040	GB00B6460505	GBP	GB	5 000 000	81 978
UNITED KINGDOM 4.25% 03/07/2036	GB0032452392	GBP	GB	4 000 000	63 125
UNITED KINGDOM 4.25% 06/07/2032	GB0004893086	GBP	GB	5 000 000	75 457
UNITED KINGDOM 4.25% 12/07/2027	GB00B16NNR78	GBP	GB	5 000 000	71 455
UNITED KINGDOM 4.5 9/7/2034	GB00B52WS153	GBP	GB	4 000 000	63 827
UNITED KINGDOM 4.75% 12/07/2038	GB00B00NY175	GBP	GB	4 000 000	68 319
UNITED KINGDOM 6% 12/07/2028	GB0002404191	GBP	GB	3 000 000	49 018
UNITED KINGDOM G UKT 2 09/07/25	GB00BTHH2R79	GBP	GB	5 000 000	60 489
UNITED KINGDOM G UKT 2 1/4 09/07/23	GB00B7Z53659	GBP	GB	5 000 000	60 380
UNITED KINGDOM G UKT 3 1/2 01/22/45	GB00BN65R313	GBP	GB	4 000 000	61 388
UNITED MEXICAN 5.75 10/12/2110 144A	US91086QAZ19	USD	MX	1 960 000	16 532
UNITED MEXICAN MEX 3 3/4 01/11/28	US91087BAE02	USD	MX	3 300 000	27 852
UNITED PARCEL SERVICE INC 6.2% 01/15/2038	US911312AJ59	USD	US	663 000	7 362
UNITED PARCEL UPS 0 3/8 11/15/23	XS1718480327	EUR	US	11 217 000	112 638
UNITED PARCEL UPS 2.4 11/15/26	US911312AY27	USD	US	1 250 000	10 171

UNITED TECH CORP UTX 1 7/8 02/22/26	XS1366791124	EUR	US	2 500 000	26 207
UNITED TECH CORP UTX 1.95 11/01/21	US913017CG21	USD	US	1 875 000	16 024
UNITED TECH CORP UTX 5.4 05/01/35	US913017BJ78	USD	US	2 709 000	25 604
UNITED TECHNOLOGIES 5.7% 4/15/2040	US913017BS77	USD	US	510 000	4 999
UNITEDHEALTH GRP UNH 1.95 10/15/20	US91324PDC32	USD	US	2 250 000	19 671
UNITEDHEALTH GRP UNH 3.45 01/15/27	US91324PCW05	USD	US	1 875 000	16 679
UNITEDHEALTH GRP UNH 3.95 10/15/42	US91324PCA84	USD	US	352 000	3 000
UNITEDHEALTH GRP UNH 4 1/4 04/15/47	US91324PCZ36	USD	US	819 000	7 268
UNITEDHEALTH GRP UNH 4 3/4 07/15/45	US91324PCR10	USD	US	1 062 000	10 164
UNITEDHEALTH GRP UNH 5.8 03/15/36	US91324PAR38	USD	US	22 000	231
URUGUAY URUGUA 11/18/22 SINKABLE	US917288BC52	USD	UY	1 100 000	11 031
URUGUAY URUGUA 4 1/8 11/20/45	US760942AY83	USD	UY	1 600 000	12 708
URUGUAY URUGUA 4 3/8 10/27/27	US760942BB71	USD	UY	800 000	7 163
URUGUAY URUGUA 8 1/2 03/15/28	USP80557BV53	UYU	UY	86 400 000	20 791
URUGUAY URUGUA 9 7/8 06/20/22	USP96006AE41	UYU	UY	96 400 000	26 208
US BANCORP USB 0.85 06/07/24	XS1623404412	EUR	US	5 000 000	50 655
US BANCORP USB 2 5/8 01/24/22	US91159HHP82	USD	US	3 125 000	27 577
US BANCORP USB 2.2 04/25/19	US91159HHH66	USD	US	594 000	5 277
US BANK NA OHIO USB 1.4 04/26/19	US90331HMY61	USD	US	1 793 000	15 865
US TREASURY BONDS 4.25 11/15/40	US912810QL52	USD	US	5 000 000	53 813
US TREASURY N/B 3.625 02/15/2021	US912828PX26	USD	US	5 000 000	45 958
US TREASURY N/B 4.375 05/15/2041	US912810QQ40	USD	US	3 500 000	38 363
US TREASURY N/B T 2 01/31/20	US9128283S79	USD	US	5 000 000	44 405
US TREASURY N/B T 2 1/2 02/15/45	US912810RK60	USD	US	16 000 000	129 825
US TREASURY N/B T 2 1/2 05/15/24	US912828WJ58	USD	US	10 000 000	88 790
US TREASURY N/B T 2 1/4 02/15/27	US912828V988	USD	US	10 000 000	86 854
US TREASURY N/B T 2 1/4 11/15/25	US912828M565	USD	US	10 000 000	86 969
US TREASURY N/B T 2 11/15/26	US912828U246	USD	US	5 000 000	42 433
US TREASURY N/B T 2 3/4 08/15/42	US912810QX90	USD	US	4 000 000	34 312
US TREASURY N/B T 2 3/4 08/15/47	US912810RY64	USD	US	10 000 000	84 893
US TREASURY N/B T 2 3/4 11/15/42	US912810QY73	USD	US	3 400 000	28 924
US TREASURY N/B T 2 7/8 05/15/43	US912810RB61	USD	US	6 000 000	52 129
US TREASURY N/B T 2 7/8 11/15/46	US912810RU43	USD	US	10 000 000	86 538
US TREASURY N/B T 3 02/15/47	US912810RV26	USD	US	10 000 000	89 411
US TREASURY N/B T 3 1/8 02/15/43	US912810QZ49	USD	US	5 000 000	45 744
US TREASURY NOTES 3.875 2040-08-15	US912810QK79	USD	US	10 000 000	103 114
US TREASURY NOTES 6.125% 11/15/2027	US912810FB99	USD	US	3 000 000	34 001
US TREASURY NOTES 6.25% 08/15/2023	US912810EQ77	USD	US	5 000 000	52 539
US TREASURY NOTES 6.625% 02/15/2027	US912810EZ76	USD	US	6 800 000	79 315
VENTAS REALTY LP VTR 4 1/4 03/01/22	US92276MAX39	USD	US	4 400 000	40 321
VEOLIA ENVRNMT VIEFP 0.927 01/04/29	FR0013210416	EUR	FR	1 300 000	12 483
VEOLIA ENVRNMT VIEFP 4 5/8 03/30/27	FR0011224963	EUR	FR	1 000 000	13 093
VEOLIA ENVRNMT VIEFP 6 1/8 10/29/37	FR0010535567	GBP	FR	400 000	6 335
VERIZON COMM INC VZ 4 3/4 11/01/41	US92343VBE39	USD	US	1 145 000	9 928
VIACOM INC 6.875% 04/30/2036	US925524AX89	USD	US	984 000	9 575
VIACOM INC VIA 3 7/8 04/01/24	US92553PAX06	USD	US	853 000	7 489
VICINITY CENTRES VCXAU 3 3/8 04/07/26	XS1387869438	GBP	AU	1 250 000	14 949
VIETNAM (REP OF) VIETNM 6 3/4 01/29/20	USY9374MAF06	USD	VN	1 260 000	11 794
VILLE DE PARIS VDP 1 3/4 05/25/31	FR0013054897	EUR	FR	8 500 000	92 387
VILLE DE PARIS VDP 1 3/8 11/20/34	FR0013296704	EUR	FR	1 200 000	12 241
VIRGINIA ELPWR D 2 3/4 03/15/23	US927804FN91	USD	US	6 000 000	52 340
VISA INC V 2.2 12/14/20	US92826CAB81	USD	US	6 737 000	59 083
VISA INC V 3.15 12/14/25	US92826CAD48	USD	US	22 339 000	194 823
VISA INC V 4.3 12/14/45	US92826CAF95	USD	US	28 339 000	260 694
VODAFONE GROUP PLC 4.65% 2022 01 20	XS0479869744	EUR	GB	50 000	591
VODAFONE GROUP PLC-GLOBAL 6.15% 02/27/2037	US92857WQA33	USD	GB	22 371 000	212 095
VODAFONE GROUP VOD 0 3/8 11/22/21	XS1574681620	EUR	GB	5 000 000	50 546
VODAFONE GROUP VOD 1 1/2 07/24/27	XS1652855815	EUR	GB	5 000 000	49 634
VODAFONE GROUP VOD 1 1/4 08/25/21	XS1372838240	EUR	GB	5 098 000	53 062
VODAFONE GROUP VOD 1 1/8 11/20/25	XS1721423462	EUR	GB	5 000 000	49 269
VODAFONE GROUP VOD 2 7/8 11/20/37	XS1721422902	EUR	GB	11 111 000	109 015
VODAFONE GROUP VOD 2.2 08/25/26	XS1372839214	EUR	GB	5 000 000	52 785
VODAFONE GROUP VOD 5 1/4 05/30/48	US92857WBM10	USD	GB	1 565 000	13 062
VODAFONE GROUP VOD 5.9 11/26/32	XS0158715713	GBP	GB	1 651 000	24 443
VOLKSWAGEN FIN VW 0 3/4 10/14/21	XS1216647716	EUR	DE	535 000	5 395
VOLKSWAGEN INTFN VW 2 01/14/20	XS0873793375	EUR	DE	3 248 000	34 147
VOLKSWAGEN INTFN VW 2 03/26/21	XS0909788290	EUR	NL	4 943 000	52 330
VONOVIA BV ANNGR 1 1/4 12/06/24	DE000A189ZX0	EUR	NL	2 500 000	24 688
WACHOVIA CORP 4.875% 11/29/2035	XS0276684700	GBP	US	150 000	1 988
WALT DISNEY CO DIS 3.15 09/17/25	US25468PDF09	USD	US	3 750 000	32 766
WALT DISNEY CO DIS 3.7 12/01/42	US25468PCX24	USD	US	20 000	164
WEA FINANCE LLC/ WFDAU 4 3/4 09/17/44	USU94299AD35	USD	US	2 320 000	21 196
WELLCOME TRST FI WELLTR 4 05/09/59	XS1065371277	GBP	GB	100 000	1 579
WELLCOME TRUST F WELLTR 4 5/8 07/25/36	XS0261559594	GBP	GB	181 000	2 740
WELLCOME TRUST WELLTR 2.517 02/07/18	XS1713474085	GBP	GB	2 814 000	28 819
WELLPOINT INC WLP 4.65 08/15/44	US94973VBK26	USD	US	3 361 000	29 414
WELLPOINT INC WLP 5.1 01/15/44	US94973VBF31	USD	US	269 000	2 482
WELLS FARGO CO WFC 1 1/8 10/29/21	XS1130067140	EUR	US	629 000	6 522

WELLS FARGO CO WFC 1 5/8 06/02/25	XS1240964483	EUR	US	1 509 000	15 676
WELLS FARGO CO WFC 2.509 10/27/23	CA949746SG76	CAD	US	1 416 000	8 865
WELLS FARGO CO WFC 2.975 05/19/26	CA949746RX19	CAD	US	16 062 000	99 655
WELLS FARGO CO WFC 3 07/27/21	XS1458461883	AUD	US	1 251 000	7 932
WELLS FARGO CO WFC 5 3/8 11/02/43	US94974BFP04	USD	US	4 822 000	44 957
WELLTOWER INC HCN 4 1/4 04/01/26	US95040QAC87	USD	US	8 750 000	77 995
WENDEL SA MWDP 2 1/2 02/09/27	FR0012516417	EUR	FR	1 200 000	12 094
WESTERN GAS WES 4 07/01/22	US958254AB09	USD	US	4 250 000	37 933
WESTERN POWER PPL 5 1/4 01/17/23	XS0627333221	GBP	GB	1 150 000	15 253
WESTPAC BANKING WSTP 0 1/4 01/17/22	XS1506396974	EUR	AU	5 000 000	50 529
WESTPAC BANKING WSTP 0 7/8 04/17/27	XS1506398244	EUR	AU	1 250 000	12 519
WESTPAC BANKING WSTP 2 08/19/21	US961214DA83	USD	AU	5 885 000	50 840
WESTPAC BANKING WSTP 2.3 05/26/20	US961214CP61	USD	AU	2 500 000	21 945
WESTPAC BANKING WSTP 2.7 08/19/26	US961214DC40	USD	AU	4 175 000	34 530
WESTPAC BANKING WSTP 2.8 01/11/22	US961214DG53	USD	AU	3 125 000	27 573
WESTPAC BANKING WSTP 4.322 11/23/31	US961214DF70	USD	AU	3 750 000	31 546
WEYERHAEUSER CO WY 7 3/8 10/01/19	US962166BV52	USD	US	5 720 000	53 145
WILLIAMS PARTNER WPZ 4 11/15/21	US96950FAH73	USD	US	3 209 000	28 684
WOOLWORTHS LTD WOWAU 6 03/21/19	AU3CB0191815	AUD	AU	700 000	4 473
WP CAREY INC WPC 4.6 04/01/24	US92936UAA79	USD	US	383 000	3 485
XSTRATA CAN FIN GLENLN 7 3/8 05/27/20	XS0366204393	GBP	CA	1 189 000	14 980
XSTRATA FIN CAN GLENLN 6 11/15/41	USC98874AJ64	USD	CA	151 000	1 330
ZAMBIA REP OF ZAMBIN 8 1/2 04/14/24	XS1056386714	USD	ZM	2 400 000	16 207
ZIMMER BIOMET ZBH 2.425 12/13/26	XS1532779748	EUR	US	10 176 000	105 762