

**Bonds (in thousand SEK)**  
**2018-06-30**

Name	ISIN	Currency	Country	Number	Market value
21ST CENTURY FOX FOXA 3 09/15/22	US90131HAR66	USD	US	4 300 000	37 980
21ST CENTURY FOX FOXA 3.7 09/15/24	US90131HAE53	USD	US	1 490 000	13 356
21ST CENTURY FOX FOXA 6.15 03/01/37	US90131HBK05	USD	US	144 000	1 541
21ST CENTURY FOX FOXA 6.4 12/15/35	US90131HBG92	USD	US	628 000	6 767
2I RETE GAS SPA FIREIT 1.608 10/31/27	XS1709374497	EUR	IT	3 384 000	34 510
407 INTL INC ETRHWY 3.6 05/21/47	CA35085ZBM73	CAD	CA	1 250 000	8 625
ABBAY NATL TREAS ABBEY 2 5/8 07/16/20	XS0953219416	EUR	GB	1 251 000	14 067
ABBOTT LABS ABT 2.9 11/30/21	US002824BD12	USD	US	7 125 000	62 895
ABBVIE INC ABBV 1 3/8 05/17/24	XS1520899532	EUR	US	5 000 000	53 114
ABBVIE INC ABBV 2 1/2 05/14/20	US00287YAT64	USD	US	9 375 000	82 502
ABBVIE INC ABBV 3.2 11/06/22	US00287YAP43	USD	US	750 000	6 625
ABERTIS ABESM 2 1/2 02/27/25	ES0211845294	EUR	ES	3 200 000	36 064
ABN AMRO BANK NV ABNAV 0 3/4 06/09/20	XS1244060486	EUR	NL	2 000 000	21 230
ABN AMRO BANK NV ABNAV 0 7/8 04/22/25	XS1808739459	EUR	NL	3 000 000	31 519
ABN AMRO BANK NV ABNAV 1 04/16/25	XS1218821756	EUR	NL	4 183 000	44 471
ABN AMRO BANK NV ABNAV 1.4 04/18/26	XS1392917784	USD	NL	2 600 000	23 577
ABN AMRO BANK NV ABNAV 6 1/4 04/27/22	XS0619547838	USD	NL	2 400 000	23 306
ABN AMRO BANK NV ABNAV 7 1/8 07/06/22	XS0802995166	EUR	NL	5 033 000	68 512
ACCOR ACFP 2 5/8 02/05/21	FR0011731876	EUR	FR	800 000	8 948
ACTAVIS FUNDING ACT 3 03/12/20	US00507UAP66	USD	LU	228 000	2 048
ADIF ALTA VELOCI ADIFAL 0.8 07/05/23	ES0200002022	EUR	ES	3 000 000	31 852
ADIF ALTA VELOCI ADIFAL 1 1/4 05/04/26	ES0200002030	EUR	ES	2 000 000	20 907
AEGON NV AEGON 6 5/8 12/16/39	XS0473964509	GBP	NL	440 000	7 875
AETNA INC AET 2 3/4 11/15/22	US008117AP87	USD	US	811 000	6 990
AETNA INC AET 2.8 06/15/23	US00817YAV02	USD	US	10 000 000	85 396
AETNA INC AET 3 7/8 08/15/47	US00817YAZ16	USD	US	253 000	2 045
AETNA INC AET 6 5/8 06/15/36	US00817YAF51	USD	US	305 000	3 371
AFRICAN DEV BANK AFDB 0 1/4 11/21/24	XS1720947081	EUR	SN	3 500 000	36 509
AFRICAN DEV BANK AFDB 0 3/8 06/01/22	XS1527751991	SEK	SN	75 000 000	75 129
AFRICAN DEV BANK AFDB 0 7/8 05/24/28	XS1824248626	EUR	SN	8 000 000	84 300
AFRICAN DEV BANK AFDB 2 5/8 03/22/21	US00828ECZ07	USD	SN	7 000 000	62 806
AGENCE FRANCAISE AGFRNC 1 3/8 09/17/24	XS1111084718	EUR	FR	15 000 000	169 098
AGENCE FRANCAISE AGFRNC 2 1/4 05/28/26	XS1072438366	EUR	FR	15 000 000	177 772
AIR LEASE CORP AL 4 1/4 09/15/24	US00912XAN49	USD	US	3 400 000	30 590
ALABAMA POWER CO SO 3 3/4 03/01/45	US010392FM53	USD	US	390 000	3 290
ALBEMARLE CORP ALB 1 7/8 12/08/21	XS1148074518	EUR	US	114 000	1 261
ALBERTA PROVINCE ALTA 3.05 12/01/48	CA013051DY00	CAD	CA	3 000 000	20 747
ALLIANZ FINANCE ALVGR 0 1/4 06/06/23	DE000A19S4U8	EUR	NL	3 200 000	33 226
ALLIANZ FINANCE ALVGR 3 1/2 02/14/22	DE000A1G0RU9	EUR	DE	100 000	1 185
ALLSTATE CORP ALL 3.28 12/15/26	US020002BD26	USD	US	1 375 000	11 860
ALLSTATE CORP ALL 4.2 12/15/46	US020002BC43	USD	US	1 585 000	13 950
ALLSTATE CORP ALL 5 3/4 08/15/53	US020002BB69	USD	US	2 000 000	18 793
ALTALINK LP SNCCN 3.99 06/30/42	CA02135ZAF32	CAD	CA	9 000	66
ALTRIA GROUP 9.25 08/06/2019	US02209SAJ24	USD	US	2 548 000	25 167
ALTRIA GROUP 9.7% 11/10/2018	US02209SAD53	USD	US	601 000	5 580
ALTRIA GROUP INC 4.75 05/05/2021	US02209SAL79	USD	US	2 202 000	20 599
ALTRIA GROUP INC MO 4 1/2 05/02/43	US02209SAQ66	USD	US	195 000	1 692
AMAZON.COM INC AMZN 4.95 12/05/44	US023135AQ91	USD	US	11 754 000	117 471
AMAZON.COM INC AMZN2.5 11/22	US023135AJ58	USD	US	3 125 000	27 231
AMER INTL GROUP AIG 1 7/8 06/21/27	XS1627602201	EUR	US	25 967 000	268 812
AMER INTL GROUP AIG 3 3/4 07/10/25	US026874DD67	USD	US	3 980 000	35 007
AMER INTL GROUP AIG 3 7/8 01/15/35	US026874DC84	USD	US	1 292 000	10 490
AMER INTL GROUP AIG 3.9 04/01/26	US026874DH71	USD	US	24 227 000	211 777
AMER INTL GROUP AIG 4 7/8 06/01/22	US026874CU91	USD	US	4 650 000	43 719
AMER INTL GROUP AIG 4.8 07/10/45	US026874DF16	USD	US	1 875 000	16 726
AMER INTL GROUP AIG 6 1/4 05/01/36	US026874AZ07	USD	US	1 600 000	16 441
AMERICAN EXPRESS AXP 2 3/8 05/26/20	US0258M0DT32	USD	US	3 148 000	27 834
AMERICAN TOWER AMT 1 3/8 04/04/25	XS1591781452	EUR	US	4 353 000	44 890
AMERICAN TOWER AMT 3.3 02/15/21	US03027XAH35	USD	US	1 875 000	16 958
AMERICAN TOWER AMT 4.7 03/15/22	US03027XAA81	USD	US	2 032 000	19 011
AMERIPRISE FINL AMP 4 10/15/23	US03076CAF32	USD	US	3 150 000	29 047
AMERISOURCEBERGE ABC 3.45 12/15/27	US03073EAP07	USD	US	26 250 000	216 902
AMERISOURCEBERGE ABC 4 1/4 03/01/45	US03073EAN58	USD	US	359 000	2 862
AMERISOURCEBERGE ABC 4.3 12/15/47	US03073EAQ89	USD	US	4 973 000	39 354
AMGEN INC AMGN 1.85 08/19/21	US031162CG33	USD	US	1 875 000	16 151
AMGEN INC AMGN 2.2 05/22/19	US031162BU36	USD	US	838 000	7 474
AMGEN INC AMGN 3 5/8 05/15/22	US031162BN92	USD	US	2 250 000	20 337
AMGEN INC AMGN 5 1/2 12/07/26	XS0710091140	GBP	US	2 868 000	42 438
AMGN 3 7/8 11/15/21	US031162BM10	USD	US	1 100 000	10 037
ANGOLA ANGOL 9 1/2 11/12/25	XS1318576086	USD	AO	900 000	8 868
ANGOLA REP OF ANGOL 8 1/4 05/09/28	XS1819680288	USD	AO	1 900 000	17 217
ANGOLA REP OF ANGOL 9 3/8 05/08/48	XS1819680528	USD	AO	400 000	3 648

ANHEUSER-BUSCH ABIBB 0 7/8 03/17/22	BE6285452460	EUR	BE	5 110 000	54 732
ANHEUSER-BUSCH ABIBB 1 1/2 03/17/25	BE6285454482	EUR	BE	392 000	4 275
ANHEUSER-BUSCH ABIBB 2 7/8 09/25/24	BE6243179650	EUR	BE	1 683 000	20 294
ANHEUSER-BUSCH ABIBB 2.6 05/15/24	CA03524BAG10	CAD	US	7 303 000	48 073
ANHEUSER-BUSCH ABIBB 2.65 02/01/21	US035242AJ52	USD	US	8 546 000	76 203
ANHEUSER-BUSCH ABIBB 2.7 03/31/26	BE6265142099	EUR	BE	2 700 000	31 820
ANHEUSER-BUSCH ABIBB 3 3/4 07/15/42	US03523TBQ04	USD	BE	354 000	2 837
ANHEUSER-BUSCH ABIBB 3.65 02/01/26	US035242AP13	USD	US	18 918 000	168 274
ANHEUSER-BUSCH ABIBB 4 09/24/25	BE6258029741	GBP	BE	3 924 000	53 442
ANHEUSER-BUSCH ABIBB 4 3/4 04/15/58	US035240AP56	USD	US	849 000	7 548
ANHEUSER-BUSCH ABIBB 4.32 05/15/47	CA03524BAH92	CAD	US	1 751 000	12 249
ANHEUSER-BUSCH ABIBB 4.7 02/01/36	US035242AM81	USD	US	20 000 000	184 548
ANHEUSER-BUSCH ABIBB 4.9 02/01/46	US035242AN64	USD	US	10 062 000	94 438
ANHEUSER-BUSCH ABIBB 4.95 01/15/42	US035240AG57	USD	US	3 726 000	35 464
AON PLC AON 2 7/8 05/14/26	XS1062493934	EUR	GB	2 350 000	26 679
AON PLC AON 4 3/4 05/15/45	US00185AAH77	USD	GB	131 000	1 171
AP MOELLER MAERSK 1 3/4 03/18/21	XS1381693248	EUR	DK	676 000	7 368
AP MOLLER MAERSK 3 3/8 08/28/19	XS0821175717	EUR	DK	1 064 000	11 862
APACHE CORP 6% 01/15/2037	US037411AR61	USD	US	125 000	1 250
APPLE INC AAPL 0 7/8 05/24/25	XS1619312173	EUR	US	720 000	7 610
APPLE INC AAPL 1 1/2 09/12/19	US037833CZ10	USD	US	2 500 000	22 172
APPLE INC AAPL 1 3/8 01/17/24	XS1292384960	EUR	US	2 960 000	32 589
APPLE INC AAPL 1 5/8 11/10/26	XS1135337498	EUR	US	5 509 000	61 278
APPLE INC AAPL 1.55 08/04/21	US037833CC25	USD	US	5 785 000	49 942
APPLE INC AAPL 2 05/06/20	US037833BD17	USD	US	20 000 000	176 895
APPLE INC AAPL 2 09/17/27	XS1292389415	EUR	US	612 000	7 028
APPLE INC AAPL 2 1/4 02/23/21	US037833BS85	USD	US	10 000 000	88 559
APPLE INC AAPL 2 11/13/20	US037833DJ68	USD	US	10 000 000	88 008
APPLE INC AAPL 2.1 05/06/19	US037833AQ39	USD	US	212 000	1 898
APPLE INC AAPL 2.85 05/06/21	US037833AR12	USD	US	17 500 000	156 845
APPLE INC AAPL 3 06/20/27	US037833CX61	USD	US	10 000 000	85 094
APPLE INC AAPL 3.2 05/13/25	US037833BG48	USD	US	4 501 000	39 602
ARAB REP EGYPT EGYPT 5 3/4 04/29/20	XS0505265859	USD	EG	400 000	3 658
ARAB REP EGYPT EGYPT 5.577 02/21/23	XS1775617209	USD	EG	600 000	5 193
ARAB REP EGYPT EGYPT 6 1/8 01/31/22	XS1558077845	USD	EG	11 900 000	107 178
ARAB REP EGYPT EGYPT 7 1/2 01/31/27	XS1558078736	USD	EG	500 000	4 532
ARAB REP EGYPT EGYPT 7.903 02/21/48	XS1775617464	USD	EG	2 600 000	21 767
ARAB REP EGYPT EGYPT 8 1/2 01/31/47	XS1558078496	USD	EG	7 300 000	65 333
ARCHER-DANIELS ADM 4.016 04/16/43	US039483BH46	USD	US	114 000	1 002
ARGENT-\$DIS ARGENT 8.28 12/31/33	US040114GL81	USD	AR	5 054 804	60 072
ARGENT-\$PAR ARGENT 2 1/2 12/31/38	US040114GK09	USD	AR	1 300 000	6 667
ARGENTINA ARGENT 5 5/8 01/26/22	US040114HK99	USD	AR	1 900 000	16 310
ARGENTINA ARGENT 7 1/2 04/22/26	US040114GX20	USD	AR	2 400 000	20 132
ARGENTINA ARGENT 7 1/8 06/28/17	US040114HN39	USD	AR	700 000	4 784
ARKEMA AKEFP 1 1/2 01/20/25	FR0012452191	EUR	FR	100 000	1 077
ARMENIA ARMEN 6 09/30/20	XS0974642273	USD	AM	800 000	7 416
AROUNDTOWN SA ALATPF 1 01/07/25	XS1715306012	EUR	LU	7 900 000	79 580
AROUNDTOWN SA ARNDTN 1 5/8 01/31/28	XS1761721262	EUR	LU	3 200 000	31 421
AROUNDTOWN SA ARNDTN 2 11/02/26	XS1815135352	EUR	LU	11 000 000	113 957
ASF 5.625% 07/04/2022	FR0010491720	EUR	FR	1 350 000	17 899
ASIAN DEV BANK ASIA 1 3/4 08/14/26	US045167DR18	USD	SN	8 000 000	65 599
ASIAN DEV BANK ASIA 2 1/8 03/19/25	US045167CY77	USD	SN	15 000 000	128 019
ASIAN DEV BANK ASIA 2 3/4 03/17/23	US045167EH27	USD	SN	13 000 000	116 455
ASTRAZENECA PLC AZN 0 1/4 05/12/21	XS1411403709	EUR	GB	1 250 000	13 113
ASTRAZENECA PLC AZN 1 1/4 05/12/28	XS1411404426	EUR	GB	5 674 000	58 950
ASTRAZENECA PLC AZN 1.95 09/18/19	US046353AF58	USD	GB	1 682 000	14 965
ASTRAZENECA PLC AZN 2 3/8 11/16/20	US046353AK44	USD	GB	4 000 000	35 209
ASTRAZENECA PLC AZN 3 3/8 11/16/25	US046353AL27	USD	GB	637 000	5 535
AT&T INC T 2 3/4 05/19/23	XS1374344668	EUR	US	434 000	4 984
AT&T INC T 2.85 05/25/24	CA00206RDW93	CAD	US	1 501 000	9 860
AT&T INC T 4 1/4 03/01/27	US00206RDQ20	USD	US	11 933 000	105 969
AT&T INC T 4 1/8 02/17/26	US00206RCT77	USD	US	716 000	6 352
AT&T INC T 4.1 02/15/28	USU04644BB29	USD	US	5 102 000	44 324
AT&T INC T 4.3 02/15/30	USU04644BC02	USD	US	9 265 000	79 829
AT&T INC T 4.85 05/25/47	CA00206RDY59	CAD	US	1 474 000	9 942
AT&T INC T 5 1/4 03/01/37	US00206RDR03	USD	US	7 500 000	67 302
AT&T INC T 5.15 03/15/42	US00206RDH21	USD	US	10 000 000	85 981
AT&T INC T 5.65 02/15/47	US00206RCU41	USD	US	2 167 000	19 984
AT&T INC T 5.7 03/01/57	US00206RDT68	USD	US	1 672 000	15 142
ATLANTIA ATLIM 4 3/8 09/16/25	XS0542534192	EUR	IT	1 250 000	15 845
ATLANTIA SPA ATLIM 1 7/8 07/13/27	XS1645722262	EUR	IT	2 128 000	21 584
ATMOS ENERGY ATO 3 06/15/27	US049560AN51	USD	US	1 250 000	10 604
ATT INC 5.35 03/01/2040	US04650NAB01	USD	US	2 577 000	22 806
ATT INC T 1.45 06/01/22	XS1144086110	EUR	US	2 613 000	28 227
ATT INC T 3.4 05/15/25	US00206RCN08	USD	US	3 633 000	30 655
AUST & NZ BANK ANZ 0 3/4 09/29/26	XS1496758092	EUR	AU	3 443 000	35 404
AUSTRALIA (GOVERNMENT OF) 5.5% 4/15/2020	AU3TB0000036	AUD	AU	200 000	1 392
AUSTRALIA PACIFI MELAIR 3 1/8 09/26/23	XS0974122516	EUR	AU	2 150 000	25 908

AUSTRALIAN GOVT. ACGB 2 3/4 06/21/35	AU000XCLWAM0	AUD	AU	2 000 000	12 966
AUSTRALIAN GOVT. ACGB 2 3/4 11/21/29	AU000XCLWAX7	AUD	AU	5 000 000	33 412
AUSTRALIAN GOVT. ACGB 3 03/21/47	AU000XCLWAS7	AUD	AU	3 000 000	19 607
AUSTRALIAN GOVT. ACGB 3 1/4 04/21/25	AU3TB0000168	AUD	AU	6 000 000	41 829
AUSTRALIAN GOVT. ACGB 3 1/4 04/21/29	AU3TB0000150	AUD	AU	3 000 000	21 077
AUSTRALIAN GOVT. ACGB 4 1/4 04/21/26	AU000XCLWAI8	AUD	AU	5 000 000	37 298
AUTOZONE INC AZO 3.7 04/15/22	US053332AM44	USD	US	4 696 000	42 659
AXA SA AXASA 6.463 12/29/49	USF0609NAP36	USD	FR	1 875 000	16 539
Austarlian Government 5.75 7/15/2022	AU3TB00000051	AUD	AU	4 000 000	30 780
BAA FUNDING LTD 5.875 05/13/2041	XS0625276257	GBP	GB	1 897 000	31 706
BAA FUNDING LTD HTHROW 6 03/20/20	XS0759599409	GBP	GB	1 768 000	22 820
BAKER HUGHES BHI 3.337 12/15/27	US05723KAE01	USD	US	10 000 000	83 597
BANCO BILBAO VIZ BBVASM 0 3/4 09/11/22	XS1678372472	EUR	ES	2 200 000	22 802
BANCO BILBAO VIZ BBVASM 0 5/8 03/18/23	ES0413211873	EUR	ES	9 000 000	95 764
BANCO BPM SPA BAMIM 1 01/23/25	IT0005321663	EUR	IT	8 500 000	88 008
BANCO DEL ESTADO BANCO 2.668 01/08/21	US05968AAD81	USD	CL	3 100 000	27 323
BANCO NAC DESENV BNDES 4 3/4 05/09/24	USP14486AM92	USD	BR	2 800 000	23 620
BANCO SABADELL SABSM 1 04/26/27	ES0413860596	EUR	ES	9 500 000	98 909
BANK NOVA SCOTIA BNS 2.09 09/09/20	CA064151EF61	CAD	CA	370 000	2 505
BANK NOVA SCOTIA BNS 2.62 12/02/26	CA064151QE68	CAD	CA	1 278 000	8 420
BANK OF AMER CRP BAC 2 1/4 04/21/20	US06051GFN43	USD	US	5 000 000	44 298
BANK OF AMER CRP BAC 2 5/8 04/19/21	US06051GFW42	USD	US	3 000	27
BANK OF AMER CRP BAC 2 5/8 10/19/20	US06051GFT13	USD	US	5 613 000	49 838
BANK OF AMER CRP BAC 3.004 12/20/23	US06051GHC69	USD	US	2 751 000	23 895
BANK OF MONTREAL BMO 2.1 12/12/19	US06367TPX27	USD	CA	2 500 000	22 123
BANK OF MONTREAL BMO 2.12 03/16/22	CA06367V6B64	CAD	CA	2 484 000	16 619
BANK OF MONTREAL BMO 2.43 03/04/19	CA06367VQU21	CAD	CA	1 875 000	12 884
BANK OF NOVA SCOTIA (VAR) 10/18/24	CA064149P272	CAD	CA	1 029 000	7 084
BANK OF NY MELLO BK 2 1/2 04/15/21	US06406FAA12	USD	US	2 500 000	22 072
BANK OF NY MELLO BK 2.05 05/03/21	US06406FAB94	USD	US	3 125 000	27 176
BANK OF NY MELLO BK 2.15 02/24/20	US06406HCZ01	USD	US	3 125 000	27 831
BANK OF SCOTLAND LLOYDS 9 3/8 05/15/21	XS0066120915	GBP	GB	1 580 000	22 522
BANQ FED CRD MUT 4.125% 2020-07-20	XS0526612188	EUR	FR	3 550 000	41 717
BANQ FED CRD MUT BFCM 0 3/8 01/13/22	XS1548802914	EUR	FR	3 000 000	31 512
BANQ FED CRD MUT BFCM 1 1/4 05/26/27	XS1617831026	EUR	FR	700 000	7 356
BANQ FED CRD MUT BFCM 1 5/8 01/19/26	XS1346115295	EUR	FR	3 300 000	36 277
BANQ FED CRD MUT BFCM 2 1/2 10/29/18	US06675GAB14	USD	FR	1 709 000	15 348
BANQ FED CRD MUT BFCM 3 05/21/24	XS1069549761	EUR	FR	1 351 000	15 077
BARCLAYS BANK PLC 10 5/21/2021	XS0429325748	GBP	GB	195 000	2 787
BARCLAYS BANK PLC 6.625 03/30/2022 EMTN	XS0611398008	EUR	GB	3 549 000	44 338
BARCLAYS BK PLC 6% 2021-01-14	XS0525912449	EUR	GB	5 298 000	63 435
BARCLAYS PLC BACR 0 5/8 11/14/23	XS1716820029	EUR	GB	1 000 000	10 158
BARCLAYS PLC BACR 1 7/8 12/08/23	XS1531174388	EUR	GB	5 405 000	58 286
BARCLAYS PLC BACR 2 5/8 11/11/25	XS1319647068	EUR	GB	885 000	9 579
BARCLAYS PLC BACR 3 1/4 01/12/21	US06738EAL92	USD	GB	10 323 000	92 520
BARCLAYS PLC BACR 3 1/4 01/17/33	XS1748699011	GBP	GB	173 000	1 894
BARCLAYS PLC BACR 3 1/4 02/12/27	XS1472663670	GBP	GB	4 272 000	49 885
BARCLAYS PLC BACR 3 1/8 01/17/24	XS1550975079	GBP	GB	7 370 000	88 383
BARCLAYS PLC BACR 3.2 08/10/21	US06738EAQ89	USD	GB	3 010 000	26 723
BARCLAYS PLC BACR 3.65 03/16/25	US06738EAE59	USD	GB	20 307 000	172 302
BARCLAYS PLC BACR 3.684 01/10/23	US06738EAS46	USD	GB	6 100 000	54 008
BARCLAYS PLC BACR 4 3/8 01/12/26	US06738EAN58	USD	GB	31 921 000	283 648
BARCLAYS PLC BACR 4.337 01/10/28	US06738EAU91	USD	GB	21 830 000	189 059
BASF SE BASGR 0 7/8 11/15/27	XS1718418103	EUR	DE	5 000 000	51 018
BASQUE GOV'T BASQUE 1.45 04/30/28	ES0000106619	EUR	ES	5 500 000	57 573
BAT HOLDINGS BV BATSLN 4 07/07/20	XS0522407351	EUR	GB	3 300 000	38 571
BAT INTL FINANCE BATSLN 2 03/13/45	XS1203860934	EUR	GB	644 000	5 711
BAT INTL FINANCE BATSLN 3 1/4 06/07/22	USG08820BX29	USD	GB	3 050 000	26 905
BAT INTL FINANCE BATSLN 7 1/4 03/12/24	XS0352062995	GBP	GB	1 150 000	17 317
BAYER AG 3 07/01/75	DE000A11QR65	EUR	DE	654 000	7 227
BAYER AG BAYNGR 1 7/8 01/25/21	XS1023268573	EUR	DE	1 297 000	14 209
BBT CORPORATION BBT 2 5/8 06/29/20	US05531FAU75	USD	US	2 318 000	20 522
BBVA SUB CAP UNI BBVASM 3 1/2 04/11/24	XS1055241373	EUR	ES	2 000 000	21 484
BECTON DICKINSON BDX 1.9 12/15/26	XS1531347661	EUR	US	2 500 000	26 256
BECTON DICKINSON BDX 2.675 12/15/19	US075887BE86	USD	US	1 548 000	13 766
BECTON DICKINSON BDX 3.363 06/06/24	US075887BV02	USD	US	10 000 000	86 105
BELFIUS BANK SA CCBGBB 2 1/8 01/30/23	BE0002424969	EUR	BE	9 000 000	103 376
BELGIAN BGB 1 1/4 04/22/33	BE0000346552	EUR	BE	10 000 000	107 533
BELGIAN BGB 1.9 06/22/38	BE0000336454	EUR	BE	10 000 000	114 709
BELIZE BELIZE 5 02/20/38	USP16394AG62	USD	BZ	200 000	1 096
BERKSHIRE HATH BRK 1.3 08/15/19	US084664CK54	USD	US	2 500 000	22 138
BERKSHIRE HATH BRK 2.9 10/15/20	US084664BZ33	USD	US	2 800 000	25 252
BERKSHIRE HATH BRK 4.4 05/15/42	US084664BU46	USD	US	184 000	1 692
BERKSHIRE HATHAW BRKHEC 4 1/2 02/01/45	US084659AF84	USD	US	177 000	1 652
BERKSHIRE HATHWY BRK 0 3/4 03/16/23	XS1200670955	EUR	US	1 826 000	19 357
BERKSHIRE HATHWY BRK 1.3 03/15/24	XS1380334141	EUR	US	5 000 000	54 192
BERKSHIRE HATHWY BRK 2.2 03/15/21	US084670BQ02	USD	US	2 500 000	22 152
BERKSHIRE HATHWY BRK 3 1/8 03/15/26	US084670BS67	USD	US	54 403 000	473 152

BERLIN HYP AG BHH 0 1/2 09/26/23	DE000BHY0GU5	EUR	DE	3 000 000	31 472
BERLIN HYP AG BHH 1 1/4 01/22/25	DE000BHY0A56	EUR	DE	200 000	2 165
BERLIN HYP AG BHH 1 1/8 10/25/27	DE000BHY0GS9	EUR	DE	2 000 000	20 987
BG ENERGY CAP BGRP 4 10/15/21	USG1163HAZ94	USD	GB	2 133 000	19 605
BG ENERGY CAPITAL PLC 3 2018 11 16	XS0706245163	EUR	GB	4 500 000	48 447
BGGRP 5 11/04/36	XS0702029132	GBP	GB	962 000	15 490
BHP BILLITON FIN BHP 2 1/4 09/25/20	XS0834386228	EUR	AU	1 238 000	13 788
BHP BILLITON FIN BHP 4.3 09/25/42	XS0834399981	GBP	AU	2 787 000	41 561
BHP FINANCE USA BHP 4 1/8 02/24/42	US055451AR98	USD	AU	214 000	1 938
BHP FINANCE USA BHP 5 09/30/43	US055451AV01	USD	AU	28 051 000	284 468
BHP FINANCE USA BHP 6 1/4 10/19/75	USQ12441AA19	USD	AU	1 322 000	12 509
BHP FINANCE USA BHP 6 3/4 10/19/75	USQ12441AB91	USD	AU	3 291 000	32 414
BIOGEN INC BIIB 3 5/8 09/15/22	US09062XAE31	USD	US	2 500 000	22 597
BK NED GEMEENTEN BNG 1 3/4 03/24/20	XS1207311652	USD	NL	5 000 000	44 191
BMW FINANCE NV BMW 0 7/8 04/03/25	XS1589881785	EUR	NL	1 875 000	19 488
BMW FINANCE NV BMW 0 7/8 11/17/20	XS1321956333	EUR	NL	511 000	5 475
BMW FINANCE NV BMW 1 01/21/25	XS1168962063	EUR	NL	3 750 000	39 541
BMW FINANCE NV BMW 1 02/15/22	XS1363560977	EUR	NL	1 875 000	20 240
BMW FINANCE NV BMW 2 5/8 01/17/24	XS1015217703	EUR	DE	2 200 000	25 712
BMW FINANCE NV BMW 5 08/06/18	XS0173501379	EUR	DE	99 000	1 086
BMW US CAP LLC BMW 0 5/8 04/20/22	DE000A1ZZ010	EUR	US	1 986 000	21 046
BMW US CAP LLC BMW 1 1/8 09/18/21	DE000A1Z6M12	EUR	US	4 864 000	52 824
BNP PARIBAS 3.75 2020 11 25	XS0562852375	EUR	FR	1 050 000	12 204
BNP PARIBAS 4.5 03/21/2011	XS0606704558	EUR	FR	87 000	1 091
BNP PARIBAS BNP 0 1/2 06/01/22	XS1527753187	EUR	FR	1 750 000	18 391
BNP PARIBAS BNP 2 1/4 01/13/21	XS1014704586	EUR	FR	3 000 000	33 441
BNP PARIBAS BNP 2 7/8 09/26/23	XS0895249620	EUR	FR	60 000	715
BNP PARIBAS BNP 4 1/8 01/14/22	XS0635033631	EUR	FR	277 000	3 345
BNP PARIBAS BNP 4 3/8 05/12/26	USF1R15XK516	USD	FR	1 459 000	12 728
BOARDWALK PIPELI BWP 5.95 06/01/26	US096630AE83	USD	US	5 000 000	48 161
BOLIVIA GOVT BOLIVI 4 1/2 03/20/28	USP37878AC26	USD	BO	600 000	4 737
BOLIVIA GOVT BOLIVI 5.95 08/22/23	USP37878AB43	USD	BO	800 000	7 371
BONTES 18 ARGTES 15 1/2 10/17/26	ARARGE4502K0	ARS	AR	163 100 000	47 412
BONTES 18 ARGTES 16 10/17/23	ARARGE4502J2	ARS	AR	73 900 000	21 395
BONTES 18 ARGTES 18.2 10/03/21	ARARGE3202H4	ARS	AR	169 300 000	47 431
BOSTON PROP LP BXP 3.65 02/01/26	US10112RAX26	USD	US	3 002 000	26 345
BOSTON PROP LP BXP 3.85 02/01/23	US10112RAU86	USD	US	2 600 000	23 792
BOSTON SCIENTIFC BSX 6 01/15/20	US101137AK32	USD	US	2 200 000	21 022
BP CAPITAL PLC BPLN 1.077 06/26/25	XS1637863629	EUR	GB	3 100 000	32 419
BP CAPITAL PLC BPLN 2 1/2 11/06/22	US05565QCB23	USD	GB	1 333 000	11 558
BP CAPITAL PLC BPLN 2.315 02/13/20	US05565QCX43	USD	GB	3 935 000	35 167
BP CAPITAL PLC BPLN 2.521 01/15/20	US05565QCT31	USD	GB	2 275 000	20 458
BP CAPITAL PLC BPLN 2.972 02/27/26	XS1040506898	EUR	GB	2 144 000	25 502
BP CAPITAL PLC BPLN 3.245 05/06/22	US05565QBZ00	USD	GB	3 975 000	35 624
BPCE BPCEGP 2 1/2 07/15/19	US05578DAN21	USD	FR	4 033 000	36 274
BPCE BPCEGP 2 3/4 12/02/21	US05578DAW20	USD	FR	3 125 000	27 235
BPCE BPCEGP 3 3/8 12/02/26	US05578DAX03	USD	FR	1 500 000	12 630
BPCE BPCEGP 4 04/15/24	US05578DAG79	USD	FR	4 477 000	40 527
BPCE BPCEGP 4 1/2 03/15/25	US05578UAD63	USD	FR	2 737 000	24 225
BPCE BPCEGP 4 7/8 04/01/26	US05578UAE47	USD	FR	1 875 000	16 880
BPCE BPCEGP 5.15 07/21/24	US05578UAB08	USD	FR	1 400 000	12 988
BPCE BPCEGP 5.7 10/22/23	US05578UAA25	USD	FR	3 133 000	29 662
BPLN 3.561 11/01/21	US05565QBU13	USD	GB	2 200 000	19 993
BQ CENT TUNISIE BTUN 5 3/4 01/30/25	XS1175223699	USD	TN	800 000	6 461
BRAMBLES FINANCE BXBAU 2 3/8 06/12/24	XS1028952312	EUR	AU	2 700 000	30 605
BRAZIL (FED REP OF)-GLOBAL 7.125% 01/20/2037	US105756BK57	USD	BR	600 000	5 833
BRAZIL (FED REP OF)-GLOBAL 8.25% 01/20/2034	US105756BB58	USD	BR	800 000	8 475
BRAZIL NTN-F BNTNF 0 01/01/19	BRSTNCNTF162	BRL	BR	78	184
BRAZIL NTN-F BNTNF 0 01/01/21	BRSTNCNTF0N5	BRL	BR	179 738	445 096
BRAZIL NTN-F BNTNF 0 01/01/23	BRSTNCNTF147	BRL	BR	48 605	116 222
BRAZIL NTN-F BNTNF 0 01/01/25	BRSTNCNTF170	BRL	BR	39 976	92 427
BRAZIL NTN-F BNTNF 0 01/01/27	BRSTNCNTF1P8	BRL	BR	78 600	177 154
BRAZIL NTN-F BNTNF 0 01/01/29	BRSTNCNTF1Q6	BRL	BR	21 000	46 543
BRAZIL REP OF BRAZIL 5 01/27/45	US105756BW95	USD	BR	1 600 000	11 592
BRAZIL REP OF BRAZIL 5 5/8 02/21/47	US105756BY51	USD	BR	300 000	2 339
BRAZIL REP OF BRAZIL 6 04/07/26	US105756BX78	USD	BR	4 200 000	39 032
BRAZIL-LTN BLTN 0 01/01/19	BRSTNCLTN764	BRL	BR	61	137
BRAZIL-LTN BLTN 0 01/01/20	BRSTNCLTN7B7	BRL	BR	114 900	237 110
BRAZIL-LTN BLTN 0 01/01/22	BRSTNCLTN7K8	BRL	BR	290 100	481 488
BRAZIL-LTN BLTN 0 07/01/19	BRSTNCLTN798	BRL	BR	82 444	178 359
BRAZIL-LTN BLTN 0 07/01/21	BRSTNCLTN7I2	BRL	BR	86 400	152 341
BRAZIL-LTN BLTN 0 10/01/19	BRSTNCLTN7H4	BRL	BR	46 300	97 796
BRISTOL-MYERS BMY 3 1/4 02/27/27	US110122BB30	USD	US	1 875 000	16 473
BRIT COLUMBIA BRCOL 2 1/4 06/02/26	US11070TAK43	USD	CA	10 000 000	83 733
BRIT COLUMBIA BRCOL 2.55 06/18/27	CA11070TAL22	CAD	CA	5 000 000	33 629
BRIT SKY BROADCA BSY 1 1/2 09/15/21	XS1109741246	EUR	GB	2 912 000	31 863
BRIT SKY BROADCA SKYLN 2 7/8 11/24/20	XS1141970092	GBP	GB	4 924 000	61 059
BRITISH TEL PLC BRITEL 6 3/8 06/23/37	XS0306772699	GBP	GB	1 250 000	20 083

BRITISH TELECOMM BRITEL 0 1/2 06/23/22	XS1637332856	EUR	GB	2 876 000	30 032
BRITISH TELECOMM BRITEL 1 3/4 03/10/26	XS1377679961	EUR	GB	495 000	5 290
BROOKFIELD ASSET BAMACN 4.54 03/31/23	CA11257ZAC38	CAD	CA	2 674 000	19 399
BROOKFIELD ASSET BAMACN 4.82 01/28/26	CA11257ZAE93	CAD	CA	3 058 000	22 593
BTPS BTPS 0.35 11/01/21	IT0005216491	EUR	IT	10 000 000	101 711
BTPS BTPS 0.95 03/15/23	IT0005172322	EUR	IT	10 000 000	101 179
BTPS BTPS 1.35 04/15/22	IT0005086886	EUR	IT	10 000 000	104 332
BTPS BTPS 1.45 09/15/22	IT0005135840	EUR	IT	7 000 000	73 046
BTPS BTPS 1.65 03/01/32	IT0005094088	EUR	IT	10 000 000	91 033
BTPS BTPS 2.15 12/15/21	IT0005028003	EUR	IT	10 000 000	107 836
BTPS BTPS 2.7 03/01/47	IT0005162828	EUR	IT	2 000 000	18 884
BTPS BTPS 2.8 03/01/67	IT0005217390	EUR	IT	7 000 000	64 221
BTPS BTPS 3 1/4 09/01/46	IT0005083057	EUR	IT	3 000 000	31 316
BTPS BTPS 4 3/4 09/01/28	IT0004889033	EUR	IT	3 000 000	37 237
BUCKEYE PARTNERS BPL 3.95 12/01/26	US118230AQ44	USD	US	1 500 000	12 248
BUNDES OBL-120 OBL 0 10/07/22	DE0001141760	EUR	DE	2 000 000	21 246
BUNDES OBL-171 OBL 0 04/17/20	DE0001141711	EUR	DE	9 000 000	95 182
BUNGE LTD FIN CP BG 3 1/4 08/15/26	US120568AX84	USD	US	1 750 000	14 465
BURLINGTON NORTH BNSF 3 1/4 06/15/27	US12189LBA89	USD	US	1 250 000	10 838
BURLINGTON NORTH BNSF 3.4 09/01/24	US12189LAT89	USD	US	4 515 000	40 397
BURLINGTON NORTH BNSF 4 3/8 09/01/42	US12189LAK70	USD	US	3 550 000	32 568
Baker Hughes Inc 2040-09-15	US057224AZ09	USD	US	118 000	1 142
CAISSE CENT DESJ CCDJ 2.795 11/19/18	CA128012CJ53	CAD	CA	7 839 000	53 670
CAISSE DES DEPOT CDCEPS 0.2 03/01/22	FR0013239985	EUR	FR	2 600 000	27 662
CAJA RURAL NAV CRUNAV 0 5/8 12/01/23	ES0415306051	EUR	ES	5 000 000	52 484
CAN HOUSING TRUS CANHOU 1 1/2 12/15/21	CA13509PFV00	CAD	CA	5 000 000	33 206
CAN HOUSING TRUS CANHOU 1 3/4 06/15/22	CA13509PFY49	CAD	CA	5 000 000	33 334
CAN HOUSING TRUS CANHOU 1.95 12/15/25	CA13509PFA62	CAD	CA	10 000 000	65 544
CAN HOUSING TRUS CANHOU 2.35 06/15/27	CA13509PFX65	CAD	CA	5 000 000	33 509
CAN HOUSING TRUS CANHOU 2.9 06/15/24	CA13509PEF68	CAD	CA	3 000 000	20 946
CAN IMPERIAL BK CM 2.55 06/16/22	US136069TY74	USD	CA	2 500 000	21 649
CANADA 5% 06/01/2037	CA135087XW98	CAD	CA	5 000 000	48 779
CANADA 5.75% 06/01/2029	CA135087WL43	CAD	CA	8 000 000	73 432
CANADA 5.75% 06/01/2033	CA135087XG49	CAD	CA	3 000 000	29 658
CANADA-GOV'T CAN 1 1/2 03/01/20	CA135087D929	CAD	CA	2 000 000	13 583
CANADA-GOV'T CAN 2 3/4 12/01/48	CA135087D358	CAD	CA	5 000 000	38 196
CANADIAN NATL RAILWAY 5.55 2019-03-01	US136375BT88	USD	CA	1 700 000	15 755
CANADIAN PAC RR CP 6 1/8 09/15/15	US13645RAX26	USD	CA	179 000	1 951
CANAL DE ISABEL CNGEST 1.68 02/26/25	ES0205061007	EUR	ES	700 000	7 463
CAPITAL ONE NA COF 2.95 07/23/21	US14042E3Y48	USD	US	4 000 000	35 615
CARDINAL HEALTH CAH 2.616 06/15/22	US14149YBF43	USD	US	2 514 000	21 579
CARGILL INC CARGIL 1 7/8 09/04/19	XS0823954580	EUR	US	2 480 000	26 891
CARNIVAL CORP CCL 3.95 10/15/20	US143658BA91	USD	US	3 200 000	29 362
CATERPILLAR FIN SERVICE CORP 7.15% 02/15/19	US14912L4E81	USD	US	1 400 000	13 207
CBS CORP CBS 2.9 01/15/27	US124857AR43	USD	US	1 750 000	14 148
CBS CORP CBS 3 1/2 01/15/25	US124857AP86	USD	US	278 000	2 416
CC HOLDINGS GS V CCI 3.849 04/15/23	US14987BAE39	USD	US	1 750 000	15 673
CELGENE CORP CELG 2 7/8 08/15/20	US151020AQ72	USD	US	7 412 000	66 486
CELGENE CORP CELG 3 7/8 08/15/25	US151020AS39	USD	US	5 590 000	49 347
CENTERPOINT HOUS CNP 4 1/2 04/01/44	US15189XAN84	USD	US	746 000	7 218
CENTRICA PLC CNALN 3 04/10/76	XS1216020161	EUR	GB	173 000	1 859
CENTRICA PLC CNALN 5 1/4 04/10/75	XS1216019585	GBP	GB	1 125 000	14 076
CHARMING LIGHT ORIEAS 4 3/8 12/21/27	XS1692177774	USD	VG	1 100 000	9 187
CHARTER COMM OPT CHTR 4.908 07/23/25	US161175AY09	USD	US	33 684 000	310 737
CHARTER COMM OPT CHTR 6.384 10/23/35	US161175AZ73	USD	US	5 000 000	47 352
CHARTER COMM OPT CHTR 6.484 10/23/45	US161175BA14	USD	US	6 677 000	63 730
CHEVRON CORP CVX 1.991 03/03/20	US166764BP47	USD	US	1 500 000	13 337
CHEVRON CORP CVX 2.1 05/16/21	US166764BG48	USD	US	10 000 000	87 583
CHEVRON CORP CVX 2.498 03/03/22	US166764BN98	USD	US	1 750 000	15 463
CHEVRON CORP CVX 2.954 05/16/26	US166764BL33	USD	US	6 789 000	58 475
CHILE 3.875% 2020-08-05	US168863AV04	USD	CL	2 200 000	20 284
CHILE CHILE 5 1/2 08/05/20	US168863AU21	CLP	CL	1 128 500 000	16 459
CHINA DEV BK/HK SDBC 0 03/06/20	XS1573944524	USD	CN	600 000	5 369
CHINA DEV BK/HK SDBC 0 03/06/22	XS1573944870	USD	CN	3 000 000	26 892
CIE FIN FONCIER CFF 0 3/4 01/21/25	FR0012447696	EUR	FR	2 000 000	21 367
CIE FINANC RICHERVX 1 03/26/26	XS1789751531	EUR	LU	917 000	9 641
CIGNA CORP CI 3 1/4 04/15/25	US125509BU20	USD	US	185 000	1 568
CISCO SYSTEMS CSCO 1.85 09/20/21	US17275RBJ05	USD	US	15 000 000	129 912
CISCO SYSTEMS CSCO 2.2 02/28/21	US17275RBD35	USD	US	10 000 000	88 383
CISCO SYSTEMS CSCO 2.45 06/15/20	US17275RAX08	USD	US	10 000 000	88 998
CITIGROUP INC 6.8 06/25/38	XS0372391945	GBP	US	941 000	16 517
CITIGROUP INC 8.125 7/15/2039	US172967EW71	USD	US	480 000	6 195
CITIGROUP INC C 1 3/4 01/28/25	XS1173792059	EUR	US	1 863 000	20 311
CITIGROUP INC C 1 3/8 10/27/21	XS1128148845	EUR	US	3 103 000	33 822
CITIGROUP INC C 3 3/4 06/16/24	US172967HT16	USD	US	2 792 000	24 817
CITIGROUP INC C 4.09 06/09/25	CA172967JS17	CAD	US	1 164 000	8 078
CITY OF MALMO SW MALMOK 0 3/4 12/07/23 #EMTN	XS1732404063	SEK	SE	35 000 000	35 158
CK HUTCHISON E F CKHH 1 1/4 04/13/25	XS1806124753	EUR	KY	582 000	6 059

CLOVERIE PLC SRENVX 4 1/2 09/11/44	XS1108784510	USD	IE	1 250 000	11 030
CMCSA 4 3/8 04/01/21	US639468AE02	USD	US	2 945 000	27 358
CME GROUP INC CME 3 09/15/22	US12572QAE52	USD	US	4 700 000	41 909
CNA FINANCIAL CNAFNL 3.95 05/15/24	US126117AS92	USD	US	4 850 000	43 296
CNAC HK FINBRID HAOHUA 3 07/19/20	XS1644428614	USD	HK	600 000	5 332
CNAC HK FINBRID HAOHUA 4 1/8 07/19/27	XS1644429935	USD	HK	200 000	1 681
CNH IND FIN CNHI 1 3/4 09/12/25	XS1678966935	EUR	LU	6 524 000	66 929
COCA-COLA CO/THE KO 0 03/09/21	XS1574671662	EUR	US	368 000	3 847
COCA-COLA CO/THE KO 1 1/8 03/09/27	XS1197833053	EUR	US	18 317 000	192 527
COCA-COLA CO/THE KO 1 10/02/28	CH0297974898	CHF	US	2 630 000	24 831
COCA-COLA CO/THE KO 1.55 09/01/21	US191216BY55	USD	US	2 500 000	21 508
COCA-COLA CO/THE KO 2 1/4 09/01/26	US191216BZ21	USD	US	2 500 000	20 417
COCA-COLA CO/THE KO 2 7/8 10/27/25	US191216BS87	USD	US	12 184 000	105 055
COCA-COLA CO/THE KO 2.55 06/01/26	US191216BW99	USD	US	657 000	5 478
CODELCO INC CDEL 3 3/4 11/04/20	USP3143NAM67	USD	CL	420 000	3 802
CODELCO INC CDEL 3 5/8 08/01/27	USP3143NAY06	USD	CL	5 000 000	43 309
CODELCO INC CDEL 4 1/4 07/17/42	USP3143NAQ71	USD	CL	2 000 000	17 252
COFIROUTE 5% 05/24/2021	FR0010327007	EUR	FR	200 000	2 396
COLGATE-PALM CO CL 3.7 08/01/47	US19416QEK22	USD	US	1 413 000	12 011
COLOMBIA REP OF 6.125 10/20/2041	US195325BM66	USD	CO	1 500 000	15 345
COLOMBIA REP OF COLOM 3 7/8 04/25/27	US195325DL65	USD	CO	1 000 000	8 761
COLOMBIA REP OF COLOM 4 1/2 01/28/26	US195325CX13	USD	CO	4 100 000	38 109
COLOMBIA REP OF COLOM 5 06/15/45	US195325CU73	USD	CO	700 000	6 142
COLOMBIA REP OF COLOM 5 5/8 02/26/44	US195325BR53	USD	CO	2 750 000	26 523
COLOMBIA TES COLTES 10 07/24/24	COL17CT02385	COP	CO	16 716 700 000	65 351
COLOMBIA TES COLTES 11 07/24/20	COL17CT02302	COP	CO	37 871 700 000	139 974
COLOMBIA TES COLTES 5 11/21/18	COL17CT02922	COP	CO	12 090 100 000	38 054
COLOMBIA TES COLTES 6 04/28/28	COL17CT02914	COP	CO	2 700 000	8
COLOMBIA TES COLTES 7 05/04/22	COL17CT02864	COP	CO	77 017 600 000	246 887
COLOMBIA TES COLTES 7 06/30/32	COL17CT03490	COP	CO	17 365 000 000	52 479
COLOMBIA TES COLTES 7 09/11/19	COL17CT03011	COP	CO	13 763 600 000	45 299
COLOMBIA TES COLTES 7 1/2 08/26/26	COL17CT02625	COP	CO	126 124 800 000	430 876
COLOMBIA TES COLTES 7 3/4 09/18/30	COL17CT03342	COP	CO	45 967 100 000	158 515
COLUMBIA PIPELIN CPGX 4 1/2 06/01/25	US198280AF63	USD	US	3 100 000	27 786
COM FED ELECTRIC 4.875 05/26/2021	USP30179AJ79	USD	MX	1 840 000	16 763
COMCAST CORP CMCSA 1 5/8 01/15/22	US20030NBV29	USD	US	1 750 000	14 795
COMCAST CORP CMCSA 4.2 08/15/34	US20030NBM20	USD	US	531 000	4 608
COMCAST CORP CMCSA 4.65 07/15/42	US20030NBE04	USD	US	72 000	638
COMCAST CORP CMCSA 5.65 06/15/35	US20030NAF87	USD	US	322 000	3 198
COMCAST CORP CMCSA 5.7 07/01/19	US20030NAZ42	USD	US	3 000 000	28 356
COMMERZBANK AG 4 09/16/2020 EMTN	DE000CZ302M3	EUR	DE	17 000	198
COMMERZBANK AG 7.75 03/16/2011 EMTN	DE000CB83CF0	EUR	DE	4 500 000	56 093
COMMONW BK AU NY CBAU 2.4 11/02/20	US20271RAM25	USD	AU	622 000	5 475
COMMONWEALTH BANK AUSTRALIA 5.5 08/06/19	XS0443708242	EUR	AU	182 000	2 106
COMUNIDAD MADRID MADRID 1.826 04/30/25	ES0000101651	EUR	ES	5 000 000	55 405
CONS EDISON CO OF NY 5.5 20391201	US209111EY58	USD	US	1 850 000	19 561
CONSTELLAT ENER EXC 5.15 12/01/20	US210371AL43	USD	US	4 900 000	45 497
CONSTELLATION BR STZ 3.7 12/06/26	US21036PAQ19	USD	US	1 500 000	12 977
COOPERATIEVE RAB RABOBK 0 1/8 10/11/21	XS1502438820	EUR	NL	2 000 000	20 953
COOPERATIEVE RAB RABOBK 1 1/4 03/23/26	XS1382784509	EUR	NL	1 111 000	12 015
CORP ANDINA FOM CAF 1 11/10/20	XS1317969944	EUR	SN	8 000 000	86 016
CORP ANDINA FOM CAF 2 1/8 09/27/21	US219868BX31	USD	SN	10 000 000	86 582
COSTA RICA GOVT COSTAR 4 1/4 01/26/23	USP3699PGB78	USD	CR	3 320 000	28 830
COSTA RICA GOVT COSTAR 5 5/8 04/30/43	USP3699PGF82	USD	CR	200 000	1 538
COSTA RICA GOVT COSTAR 7.158 03/12/45	USP3699PGJ05	USD	CR	600 000	5 443
COUNCIL OF EUROP COE 0 1/8 04/10/24	XS1594302868	EUR	SN	10 000 000	104 409
COUNCIL OF EUROP COE 0 3/8 03/27/25	XS1799045197	EUR	SN	8 000 000	84 112
COUNCIL OF EUROP COE 0 3/8 06/08/26	XS1429037929	EUR	SN	7 000 000	72 495
COVENTRY HEALTH AET 5.45 06/15/21	US222862AJ30	USD	US	2 300 000	21 692
COX COMMUN INC COXENT 4.7 12/15/42	USU22018AK86	USD	US	1 333 000	10 494
COX COMMUN INC COXENT 8 3/8 03/01/39	USU22018AM43	USD	US	73 000	876
CPPIB CAPITAL CPPIBC 0 3/8 06/20/24	XS1633248148	EUR	CA	8 000 000	83 646
CRED AGRICOLE SA ACAFP 3 7/8 02/13/19	XS0746002392	EUR	FR	6 700 000	72 792
CRED SUIS GP FUN CS 2 3/4 08/08/25	CH0330938876	GBP	GG	926 000	11 092
CRED SUIS GP FUN CS 3 3/4 03/26/25	US225433AC55	USD	GG	65 668 000	570 407
CRED SUIS GP FUN CS 3.45 04/16/21	US225433AM38	USD	GG	1 715 000	15 405
CRED SUIS GP FUN CS 4.55 04/17/26	US225433AR25	USD	GG	35 001 000	315 815
CREDIT AGRICOLE ACAFP 0 7/8 01/19/22	XS1169630602	EUR	FR	1 900 000	20 354
CREDIT AGRICOLE ACAFP 2 1/2 04/15/19	US22532MAL63	USD	FR	2 500 000	22 423
CREDIT SUISSE LD CS 1 1/8 09/15/20	XS1291175161	EUR	CH	3 143 000	33 929
CREDIT SUISSE LD CS 1 3/8 01/31/22	XS1115479559	EUR	CH	7 633 000	82 982
CREDIT SUISSE NEW YORK 4.375 2020-08-05	US22546QAF46	USD	CH	3 000 000	27 944
CRH AMERICA INC CRHID 3 7/8 05/18/25	USU1302DAA91	USD	US	1 600 000	14 183
CRH FINANCE CRHID 3 1/8 04/03/23	XS0909369489	EUR	IE	1 750 000	20 535
CROATIA 6.375 03/24/2011 REGS	XS0607904264	USD	HR	6 330 000	60 918
CSX CORP CSX 3.35 11/01/25	US126408HD82	USD	US	4 500 000	39 135
CSX CORP CSX 3.4 08/01/24	US126408HB27	USD	US	421 000	3 758
CSX CORP CSX 4.1 03/15/44	US126408GY39	USD	US	6 300 000	53 391

CSX CORP CSX 5 1/2 04/15/41	US126408GU17	USD	US	3 650 000	36 743
CU INC CUCN 4.085 09/02/44	CA12657ZBE21	CAD	CA	125 000	938
CVS HEALTH CORP CVS 2.8 07/20/20	US126650CJ78	USD	US	6 875 000	61 730
CZECH REPUBLIC CZGB 0 1/4 02/10/27	CZ0001005037	CZK	CZ	123 200 000	42 709
CZECH REPUBLIC CZGB 0.95 05/15/30	CZ0001004477	CZK	CZ	175 100 000	59 909
CZECH REPUBLIC CZGB 1 1/2 10/29/19	CZ0001003834	CZK	CZ	348 100 000	143 062
CZECH REPUBLIC CZGB 2 1/2 08/25/28	CZ0001003859	CZK	CZ	215 200 000	91 262
CZECH REPUBLIC CZGB 2.4 09/17/25	CZ0001004253	CZK	CZ	417 000 000	177 269
CZECH REPUBLIC CZGB 3.85 09/29/21	CZ0001002851	CZK	CZ	501 200 000	226 656
CZECH REPUBLIC CZGB 4.7 09/12/22	CZ0001001945	CZK	CZ	61 000 000	28 939
CZECH REPUBLIC CZGB 5.7 05/25/24	CZ0001002547	CZK	CZ	226 800 000	113 118
DAIMLER AG DAIGR 0 7/8 01/12/21	DE000A169G07	EUR	DE	2 500 000	26 734
DAIMLER AG DAIGR 1.4 01/12/24	DE000A169G15	EUR	DE	1 619 000	17 535
DAIMLER AG DAIGR 2 04/07/20	DE000A1TNK86	EUR	DE	3 750 000	40 748
DAIMLER AG DAIGR 2 1/4 01/24/22	DE000A1R04X6	EUR	DE	4 000 000	45 092
DAIMLER CANADA DAIGR 1.91 07/08/21	CA23384NAV97	CAD	CA	2 500 000	16 699
DAIMLERCHRYSLER 8.5% 01/18/2031	US233835AQ08	USD	DE	92 000	1 192
DANONE BNF 0.167 11/03/20	FR0013216892	EUR	FR	2 500 000	26 293
DANONE BNF 0.709 11/03/24	FR0013216918	EUR	FR	1 900 000	19 923
DANSKE HYPO DANBNK 1 12/15/21 #2112	SE0010494716	SEK	SE	300 000 000	310 043
DANSKE HYPO DANBNK 1 12/21/22 #2212	SE0010297085	SEK	SE	390 000 000	400 741
DBS GROUP HLDGS DBSSP 1 1/2 04/11/28	XS1802465846	EUR	SG	10 000 000	103 558
DCP MIDSTREAM OP DPM 3 7/8 03/15/23	US23311VAD91	USD	US	200 000	1 749
DEERE CO DE 4 3/8 10/16/19	US244199BC83	USD	US	653 000	6 013
DEERE CO DE 5 3/8 10/16/29	US244199BD66	USD	US	158 000	1 624
DENMARK (KINGDOM OF) 4.5% 11/15/39	DK0009922320	DKK	DK	5 000 000	12 354
DENMARK - BULLET DGB 0 1/2 11/15/27	DK0009923567	DKK	DK	10 000 000	14 299
DENMARK - BULLET DGB 1 1/2 11/15/23	DK0009923054	DKK	DK	20 000 000	30 830
DENMARK - BULLET DGB 1 3/4 11/15/25	DK0009923138	DKK	DK	30 000 000	47 737
DEUTSCH BAHN FIN DBHNGR 0 7/8 07/11/31	XS1441837546	EUR	NL	8 000 000	80 406
DEUTSCH BAHN FIN DBHNGR 1 5/8 11/06/30	XS1316420089	EUR	NL	10 000 000	110 629
DEUTSCHE ANN FIN DAIGAG 2 1/8 07/09/22	DE000A1ZLUN1	EUR	NL	800 000	9 056
DEUTSCHE BANK AG DB 1 1/2 01/20/22	DE000DL19TA6	EUR	DE	5 000 000	52 239
DEUTSCHE BANK AG DB 1 3/4 01/17/28	DE000DL19T26	EUR	DE	4 200 000	40 753
DEUTSCHE BANK AG DB 1 7/8 02/28/20	XS1573156681	GBP	DE	2 800 000	32 893
DEUTSCHE BANK AG DB 2.95 08/20/20	US25152R2U64	USD	DE	1 706 000	15 038
DEUTSCHE BANK AG DB 3 3/8 05/12/21	US25152R5F60	USD	DE	16 218 000	141 204
DEUTSCHE BANK AG DB 4 1/4 10/14/21	US251541AQ13	USD	DE	36 110 000	321 949
DEUTSCHE BANK AG DB 4.1 01/13/26	US25152R2Y86	USD	DE	42 942 000	365 327
DEUTSCHE BANK NY DB 2.7 07/13/20	US251525AT85	USD	DE	1 265 000	11 162
DEUTSCHE BANK NY DB 3.15 01/22/21	US251526BP38	USD	DE	10 000 000	87 821
DEUTSCHE BANK NY DB 3.3 11/16/22	US251526BL24	USD	DE	13 836 000	116 540
DEUTSCHE BANK NY DB 3.95 02/27/23	US251526BR93	USD	DE	7 638 000	66 480
DEUTSCHE BK LOND DB 3.7 05/30/24	US25152RXA66	USD	DE	13 148 000	109 571
DEUTSCHE BOERSE DBOERS 1 1/8 03/26/28	DE000A2LQJ75	EUR	DE	1 079 000	11 368
DEUTSCHE BOERSE DBOERS 2 3/4 02/05/41	DE000A161W62	EUR	DE	1 500 000	16 569
DEUTSCHE KREDIT DKBRED 0 5/8 06/08/21	DE000GRN0008	EUR	DE	3 000 000	31 665
DEUTSCHE TEL FIN DT 0 3/8 10/30/21	XS1557095459	EUR	NL	2 500 000	26 346
DEUTSCHE TEL FIN DT-4.875 3/42	USN27915AB85	USD	NL	3 300 000	29 205
DEUTSCHLAND REP 3.25% 2042-07-04	DE0001135432	EUR	DE	3 000 000	48 421
DEUTSCHLAND REP DBR 0 1/2 02/15/25	DE0001102374	EUR	DE	10 000 000	108 564
DEUTSCHLAND REP DBR 0 1/2 02/15/26	DE0001102390	EUR	DE	5 000 000	54 092
DEUTSCHLAND REP DBR 0 1/4 02/15/27	DE0001102416	EUR	DE	10 000 000	105 185
DEUTSCHLAND REP DBR 2 1/2 07/04/44	DE0001135481	EUR	DE	5 000 000	72 279
DEV BANK JAPAN DBJJP 2 1/2 10/18/22	XS1697651468	USD	JP	10 000 000	87 582
DEV BANK JAPAN DBJJP 2 10/19/21	XS1505655537	USD	JP	10 000 000	86 554
DEXIA CRED SA NY DEXGRP 1 7/8 01/29/20	US25215DAP42	USD	FR	15 000 000	133 255
DH EUROPE FINANC DHR 2 1/2 07/08/25	XS1255436187	EUR	LU	344 000	4 048
DIAGEO CAP PLC DGELN 3 7/8 04/29/43	US25243YAV11	USD	GB	159 000	1 387
DIAGEO INV CORP DGELN 4 1/4 05/11/42	US25245BAA52	USD	GB	1 303 000	11 977
DIAMOND 1 FIN/DI DELL 8.1 07/15/36	USU2526DAE95	USD	US	4 397 000	47 525
DISCOVER BANK 7 04/15/2020	US25466AAB70	USD	US	3 500 000	33 504
DNB BANK ASA DNBNO 3 09/26/23	XS0974373515	EUR	NO	1 732 000	18 625
DNB BOLIGKREDIT DNBNO 0 5/8 06/19/25	XS1839888754	EUR	NO	11 000 000	115 653
DNB BOLIGKREDIT DNBNO 1.65 02/16/22	NO0010730799	NOK	NO	25 000 000	27 465
DNB NOR BANK ASA 3.875% 2020 06 29	XS0522030310	EUR	NO	292 000	3 291
DNB NOR BANK ASA 4.375 02/24/2021 EMTN	XS0595092098	EUR	NO	1 735 000	20 490
DOLLAR GENERAL DG 3 1/4 04/15/23	US256677AC97	USD	US	2 900 000	25 654
DOLLAR GENERAL DG 3 7/8 04/15/27	US256677AE53	USD	US	1 500 000	12 988
DOMINICAN REPUB DOMREP 5 7/8 04/18/24	USP3579EAS65	USD	DO	1 860 000	17 209
DOMINICAN REPUB DOMREP 5.95 01/25/27	USP3579EBV85	USD	DO	1 100 000	10 089
DOMINICAN REPUB DOMREP 7.45 04/30/44	USP3579EAY34	USD	DO	1 800 000	17 188
DOW CHEMICAL 7.375% 11/01/2029	US260543BJ10	USD	US	190 000	2 142
DOW CHEMICAL CO 4.25 2020 11 15	US260543CC57	USD	US	3 814 000	35 051
DOW CHEMICAL CO DOW 4 1/4 10/01/34	US260543CK73	USD	US	3 083 000	26 932
DUKE ENERGY CAR DUK 3.9 06/15/21	US26442CAK09	USD	US	5 300 000	48 458
DUKE ENERGY CAR DUK 4 09/30/42	US26442CAN48	USD	US	8 000	71
DUKE ENERGY CAR DUK 4 1/4 12/15/41	US26442CAM64	USD	US	65 000	595

DUKE ENERGY CAR DUK 5.3 02/15/40	US26442CAH79	USD	US	4 050 000	42 738
DUKE ENERGY CORP DUK 3.05 08/15/22	US26441CAJ45	USD	US	2 550 000	22 706
DUKE ENERGY CORP DUK 3.55 09/15/21	US26441CAF23	USD	US	1 166 000	10 589
E.ON AG 6.375% 06/07/2032	XS0148579666	GBP	DE	4 553 000	73 363
E.ON AG 6.75 01/27/2039	XS0408958683	GBP	DE	1 950 000	34 930
E.ON INTL FIN BV EOANGR 6.65 04/30/38	USN3033QAU69	USD	NL	24 000	273
EATON CORP ETN 4 11/02/32	US278062AD69	USD	US	929 000	8 322
EATON CORP ETN 4.15 11/02/42	US278062AE43	USD	US	1 057 000	9 211
EDENRED EDENFP 1 3/8 03/10/25	FR0012599892	EUR	FR	100 000	1 066
EDF NRG NET EPN UKPONE 4 3/4 09/30/21	XS0686172601	GBP	GB	3 600 000	48 286
EDP FINANCE BV ELEPOR 2 5/8 01/18/22	XS1111324700	EUR	NL	6 557 000	74 136
EFSF EFSF 1 1/4 05/24/33	EU000A1G0DT0	EUR	LU	10 000 000	105 696
EFSF EFSF 2 3/4 12/03/29	EU000A1G0BL1	EUR	SN	15 000 000	191 111
EIKA BOLIGKREDIT EIKBOL 0 5/8 10/28/21	XS1312011684	EUR	NO	15 000 000	160 756
EL PASO PIPELINE EPB 4.3 05/01/24	US28370TAG40	USD	US	3 606 000	32 632
EL PASO PIPELINE EPB 5 10/01/21	US28370TAE91	USD	US	2 000 000	18 768
EL PASO PIPELINE EPB 6 1/2 04/01/20	US28370TAA79	USD	US	3 876 000	37 006
EL SALVADOR REP ELSALV 5 7/8 01/30/25	USP01012AS54	USD	SV	200 000	1 723
EL SALVADOR REP ELSALV 6 3/8 01/18/27	USP01012AT38	USD	SV	7 100 000	61 603
EL SALVADOR REP ELSALV 7 3/8 12/01/19	USP01012AQ98	USD	SV	1 400 000	12 923
EL SALVADOR REP ELSALV 7.65 06/15/35	USP01012AN67	USD	SV	2 090 000	18 430
ELI LILLY CO LLY 1 5/8 06/02/26	XS1240751062	EUR	US	1 674 000	18 417
ELI LILLY CO LLY 2 3/4 06/01/25	US532457BH00	USD	US	3 206 000	27 367
ELM BV (SWISS REIN CO) 2.6 12/29/49	XS1209031019	EUR	NL	5 000 000	53 068
EMPRESA NACIONAL ENAPCL 4 1/2 09/14/47	USP37110AM89	USD	CL	1 700 000	13 646
ENABLE MIDSTRM ENBL 4.4 03/15/27	US292480AK65	USD	US	3 500 000	30 119
ENAGAS FIN SA ENGSML 1 1/4 02/06/25	XS1177459531	EUR	ES	6 200 000	66 254
ENBRIDGE INC ENBCN 3.7 07/15/27	US29250NAR61	USD	CA	3 011 000	26 072
ENBRIDGE INC ENBCN 4 1/4 12/01/26	US29250NAL91	USD	CA	3 750 000	33 403
ENBRIDGE INC ENBCN 4.24 08/27/42	CA29251ZBB28	CAD	CA	1 626 000	10 706
ENBRIDGE INC ENBCN 4.57 03/11/44	CA29251ZBG15	CAD	CA	4 290 000	29 497
ENBRIDGE INC ENBCN 5 1/2 12/01/46	US29250NAM74	USD	CA	889 000	8 562
ENCANA CORP ECACN 6 1/2 08/15/34	US292505AD65	USD	CA	50 000	529
ENCANA CORP ECACN 6 5/8 08/15/37	US292505AE49	USD	CA	54 000	587
ENEL (ENTNZENEL) ENELIM 5 3/4 06/22/37	XS0306647792	GBP	IT	846 000	12 492
ENEL FIN INTL NV ENELIM 6 10/07/39	USL2967VED30	USD	NL	1 627 000	16 459
ENEL FIN INTL NV ENELIM 6.8 09/15/37	USL2967VCZ69	USD	NL	115 000	1 258
ENERGY TRAN PTNR ETP 3.6 02/01/23	US29273RAS85	USD	US	3 800 000	33 712
ENERGY TRAN PTNR ETP 5.2 02/01/22	US29273RAQ20	USD	US	2 050 000	19 440
ENERGY TRAN PTNR ETP 6 1/2 02/01/42	US29273RAR03	USD	US	5 489 000	52 408
ENGIE ENGIFP 1 3/8 PERP	FR0013310505	EUR	FR	18 500 000	181 479
ENTE NAZIONALE PER LENERGI 5.625% 2027-06-21	XS0306646042	EUR	IT	2 366 000	32 114
ENTERPRISE PRODU EPD 3.95 02/15/27	US29379VBL62	USD	US	552 000	4 977
ERSTE GROUP ERSTBK 5 1/2 05/26/25	XS1143333109	USD	AT	1 200 000	11 008
ESKOM 5.75 01/26/2021 REGS	XS0579851949	USD	ZA	6 280 000	55 709
ESKOM HOLDINGS ESKOM 6 3/4 08/06/23	XS0958072240	USD	ZA	2 050 000	17 995
ESM ESM 1.8 11/02/46	EU000A1299A1	EUR	SN	3 000 000	33 976
ESTEE LAUDER CO EL 4.15 03/15/47	US29736RAK68	USD	US	1 250 000	11 583
ETHIOPIA ETHOPI 6 5/8 12/11/24	XS1151974877	USD	ET	800 000	6 976
EUROFIMA EUROF 1 3/4 05/29/20	XS1239048777	USD	SN	25 000 000	219 838
EUROGRID GMBH EUROGR 3 7/8 10/22/20	XS0551935769	EUR	DE	1 750 000	20 358
EUROPEAN INVESTMENT BANK-GLOBA 4.875% 02/15/2036	US298785DV50	USD	SN	15 000 000	168 551
EUROPEAN INVT BK EIB 0 1/2 07/19/22	XS1551293019	SEK	SN	75 000 000	76 089
EUROPEAN INVT BK EIB 0 7/8 03/15/21	XS1756305469	GBP	SN	2 250 000	26 573
EUROPEAN INVT BK EIB 1 1/2 03/02/27	XS157222526	SEK	SN	200 000 000	208 307
EUROPEAN INVT BK EIB 1 1/4 05/12/25	XS1171476143	SEK	SN	100 000 000	103 336
EUROPEAN INVT BK EIB 1 1/4 11/13/26	XS1107718279	EUR	SN	10 200 000	114 191
EUROPEAN INVT BK EIB 1 3/4 11/12/26	XS1347679448	SEK	SN	99 000 000	106 100
EUROPEAN INVT BK EIB 1 3/8 09/15/21	US298785HF64	USD	SN	20 000 000	171 631
EUROPEAN INVT BK EIB 2 1/4 03/07/20	XS1051861851	GBP	SN	10 000 000	121 681
EUROPEAN INVT BK EIB 2 1/8 04/13/26	US298785HD17	USD	SN	10 000 000	84 323
EUROPEAN INVT BK EIB 2 3/4 11/13/23	XS0852107266	SEK	SN	100 000 000	113 542
EUROPEAN INVT BK EIB 2 3/8 05/24/27	US298785HM16	USD	SN	6 000 000	51 073
EUROPEAN INVT BK EIB 2.7 01/12/23	AU3CB0249787	AUD	SN	2 000 000	13 378
EUROPEAN INVT BK EIB 3.3 02/03/28	AU3CB0245884	AUD	SN	3 000 000	20 315
EVERYTH EVERYWH EVEVRV 3 1/4 08/03/18	XS0811603090	EUR	GB	1 600 000	17 253
EVONIK FIN BV EVKGR 0 3/8 09/07/24	DE000A185QA5	EUR	NL	3 000	31
EX-IM BK OF IN EXIMBK 2 3/4 04/01/20	XS1209864229	USD	IN	3 300 000	29 170
EX-IM BK OF IN EXIMBK 3 7/8 10/02/19	XS1050464996	USD	IN	600 000	5 445
EXELON CORP EXC 3.95 06/15/25	US30161NAN12	USD	US	2 917 000	25 985
EXELON CORP EXC 5 5/8 06/15/35	US30161NAC56	USD	US	39 000	401
EXELON GENERATIO EXC 5.6 06/15/42	US30161MAN39	USD	US	269 000	2 429
EXELON GENERATIO EXC 6 1/4 10/01/39	US30161MAG87	USD	US	2 250 000	21 625
EXPEDIA INC EXPE 2 1/2 06/03/22	XS1117297512	EUR	US	5 707 000	63 047
EXPORT DEV CAN EDC 1 5/8 06/01/20	US30216BGU08	USD	CA	5 000 000	43 896
EXPRESS SCRIPTS ESRX 4 3/4 11/15/21	US30219GAE89	USD	US	1 000 000	9 287
FANNIE MAE FNMA 2 5/8 09/06/24	US3135G0ZR78	USD	US	10 000 000	88 800
FBG FINANCE LTD ABIBB 3 3/4 09/06/24	AU3CB0246668	AUD	AU	1 020 000	6 892



FCC AQUALIA SA AQUASM 2.629 06/08/27	XS1627343186	EUR	ES	3 250 000	34 221
FEDEX CORP FDX 3.9 02/01/35	US31428XBA37	USD	US	66 000	561
FEDEX CORP FDX 4 3/4 11/15/45	US31428XBE58	USD	US	3 125 000	28 063
FEDEX CORP FDX 5.1 01/15/44	US31428XAW65	USD	US	833 000	7 974
FERROVIE DEL FERROV 0 7/8 12/07/23	XS1732400319	EUR	IT	3 000 000	30 953
FGA CAPITAL IRE FGACAP 2 10/23/19	XS1111858756	EUR	IE	2 950 000	31 923
FIDELITY NATIONA FIS 3 1/2 04/15/23	US31620MAK27	USD	US	1 951 000	17 366
FINLAND REP OF FINL 1 3/4 09/10/19	XS1107498724	USD	FI	17 000 000	151 504
FINNISH GOV'T RFGB 0 1/2 04/15/26	FI4000197959	EUR	FI	3 000 000	31 865
FINNISH GOV'T RFGB 0 1/2 09/15/27	FI4000278551	EUR	FI	5 000 000	52 566
FLORIDA POWER & NEE 3.7 12/01/47	US341081FP71	USD	US	2 121 000	18 042
FLORIDA POWER & NEE 3.95 03/01/48	US341081FQ54	USD	US	3 615 000	32 249
FLORIDA PWR LT NEE 4.05 06/01/42	US341081FG72	USD	US	3 300 000	29 518
FMS WERTMANAGE FMSWER 0 3/8 04/29/30	DE000A14J2Q6	EUR	DE	5 000 000	49 198
FORD CRED CANADA F 2.58 05/10/21	CA34527ABR01	CAD	CA	994 000	6 670
FORD MOTOR 7.45% 07/16/2031	US345370CA64	USD	US	2 686 000	29 034
FORD MOTOR CRED F 3.336 03/18/21	US345397XW88	USD	US	4 375 000	39 141
FORD MOTOR CRED F 3.339 03/28/22	US345397YL15	USD	US	5 033 000	44 433
FORD MOTOR CRED F 4.134 08/04/25	US345397XL24	USD	US	3 500 000	31 017
FORD MOTOR CRED F 5 7/8 08/02/21	US345397VU41	USD	US	1 133 000	10 988
FORD MOTOR CRED F 8 1/8 01/15/20	US345397VM25	USD	US	1 300 000	12 884
FRANCE O.A.T. 3.5% 2026-04-25	FR0010916924	EUR	FR	3 000 000	39 473
FRANCE O.A.T. FRTR 0 05/25/21	FR0013157096	EUR	FR	5 000 000	52 934
FRANCE O.A.T. FRTR 0 1/2 11/25/19	FR0011993179	EUR	FR	10 000 000	106 362
FRANCE O.A.T. FRTR 1 3/4 05/25/23	FR0011486067	EUR	FR	5 000 000	57 244
FRANCE O.A.T. FRTR 1 3/4 05/25/66	FR0013154028	EUR	FR	2 000 000	21 187
FRANCE O.A.T. FRTR 1 3/4 06/25/39	FR0013234333	EUR	FR	39 000 000	442 854
FRANCE O.A.T. FRTR 2 1/2 05/25/30	FR0011883966	EUR	FR	5 000 000	62 682
FRANCE O.A.T. FRTR 3 1/4 05/25/45	FR0011461037	EUR	FR	9 000 000	132 496
FRANCE TELECOM ORAFP 1 7/8 10/02/19	XS0911431517	EUR	FR	1 900 000	20 618
FREDDIE MAC FHLMC 2 3/8 01/13/22	US3137EADB22	USD	US	10 000 000	89 321
GABONESE REPUB GABON 6 3/8 12/12/24	XS1003557870	USD	GA	1 700 000	13 622
GAS NAT FENOSA F GASSM 1 3/8 01/19/27	XS1551446880	EUR	NL	2 500 000	25 822
GDF SUEZ 5 10/01/2060 REGS	FR0010946855	GBP	FR	1 350 000	23 754
GDF SUEZ GSZFP 1 03/13/26	FR0012602761	EUR	FR	1 200 000	12 629
GDF SUEZ GSZFP 2 3/8 05/19/26	FR0011911247	EUR	FR	800 000	9 224
GDF SUEZ GSZFP 3 7/8 06/02/49	FR0011942283	EUR	FR	6 900 000	75 851
GE CAP EUR FUND GE 6.025 03/01/38	XS0350890470	EUR	US	448 000	7 248
GE CAPITAL INTL GE 2.342 11/15/20	US36164QMS48	USD	IE	3 183 000	27 913
GE CAPITAL INTL GE 4.418 11/15/35	US36164QNA21	USD	IE	13 635 000	118 775
GE CAPITAL UK GE 4 1/8 09/13/23	XS0971723233	GBP	IE	5 669 000	75 722
GE CAPITAL UK GE 5 7/8 01/18/33	XS0340495216	GBP	US	4 120 000	64 700
GE CAPITAL UK GE 5 7/8 11/04/20	XS0463588052	GBP	US	2 502 000	33 533
GE CAPITAL UK GE 8 01/14/39	XS0408304995	GBP	US	2 682 000	53 495
GECINA GFCFP 1 1/2 01/20/25	FR0012448025	EUR	FR	100 000	1 079
GEN ELEC CAP CRP 4.375 09/16/2020	US36962G4R28	USD	US	2 160 000	20 033
GEN ELEC CAP CRP GE 3 1/8 12/06/19	CH0019903365	CHF	US	105 000	1 009
GEN ELEC CAP CRP GE 5 3/8 12/18/40	XS0182703743	GBP	US	90 000	1 397
GEN ELECTRIC CO GE 0 3/8 05/17/22	XS1612542669	EUR	US	4 113 000	42 893
GEN ELECTRIC CO GE 0 7/8 05/17/25	XS1612542826	EUR	US	14 113 000	145 014
GEN ELECTRIC CO GE 2.7 10/09/22	US369604BD45	USD	US	3 540 000	30 820
GEN ELECTRIC CO GE 3 3/8 03/11/24	US369604BG75	USD	US	7 249 000	64 263
GEN MOTORS FIN GM 2.65 04/13/20	US37045XBV73	USD	US	2 500 000	22 223
GEN MOTORS FIN GM 3.2 07/13/20	US37045XAY22	USD	US	1 243 000	11 225
GEN MOTORS FIN GM 3.45 04/10/22	US37045XAW65	USD	US	3 125 000	27 746
GEN MOTORS FIN I GM 1.168 05/18/20	XS1413583839	EUR	NL	1 250 000	13 331
GENERAL ELEC CAP CORP 5.3 02/11/2011	US369622SM84	USD	US	222 000	2 117
GENERAL ELECTRIC CAPITAL 6.75% 03/15/2032	US36962GXZ26	USD	US	4 523 000	50 397
GENERAL ELECTRIC CAPITAL 6 08/07/19	US36962G4D32	USD	US	873 000	8 256
GENERAL ELECTRIC CAPITAL 6.875 01/10/39	US36962G4B75	USD	US	21 867 000	253 700
GENERAL ELECTRIC CAPITAL-GLOBA 5.875% 01/14/2038	US36962G3P70	USD	US	5 666 000	58 908
GENERAL MOTORS C GM 6 3/4 04/01/46	US37045VAL45	USD	US	147 000	1 471
GEORGIA POWER SO 4.3 03/15/42	US373334JW27	USD	US	15 561 000	140 559
GEORGIA REP OF GEORG 6 7/8 04/12/21	XS0617134092	USD	GE	400 000	3 851
GEORGIAN RAILWAY GRAIL 7 3/4 07/11/22	XS0800346362	USD	GE	400 000	3 874
GERMANY 5.625% 01/04/2028	DE0001135069	EUR	DE	600 000	9 615
GHANA REP OF GHANA 7 7/8 08/07/23	XS0956935398	USD	GH	400 000	3 769
GHANA REP OF GHANA 8 1/8 01/18/26	XS1108847531	USD	GH	1 800 000	16 993
GHANA REP OF GHANA 8.627 06/16/49	XS1821416408	USD	GH	500 000	4 400
GILEAD SCIENCES GILD 1.95 03/01/22	US375558BH51	USD	US	1 250 000	10 748
GILEAD SCIENCES GILD 3 1/4 09/01/22	US375558BC64	USD	US	2 500 000	22 462
GILEAD SCIENCES GILD 4 09/01/36	US375558BJ18	USD	US	67 000	585
GILEAD SCIENCES GILD 4.4 12/01/21	US375558AU71	USD	US	2 950 000	27 370
GILEAD SCIENCES GILD 5.65 12/01/41	US375558AS26	USD	US	328 000	3 395
GLAXOSMITHKLINE CAP PLC 5.25% 12/19/2033	XS0140516864	GBP	GB	2 834 000	44 014
GLAXOSMITHKLINE CAPITAL INC 6.375% 05/15/2038	US377372AE71	USD	GB	1 207 000	13 949
GLAXOSMITHKLINE GSK 1 1/4 05/21/26	XS1822828122	EUR	GB	1 657 000	17 694
GLAXOSMITHKLINE GSK 2.85 05/08/22	US377373AD71	USD	GB	3 054 000	26 960

GLAXOSMITHKLINE GSK 3 3/8 12/20/27	XS0866588527	GBP	GB	528 000	6 901
GLAXOSMITHKLINE GSK 4 06/16/25	XS0222383027	EUR	GB	681 000	8 637
GLENCORE FINANCE GLENLN 1 1/4 03/17/21	XS1202846819	EUR	LU	10 565 000	112 887
GLENCORE FINANCE GLENLN 1 5/8 01/18/22	XS1110430193	EUR	LU	416 000	4 482
GLENCORE FINANCE GLENLN 2 3/4 04/01/21	XS1051003538	EUR	LU	1 500 000	16 639
GLENCORE FINANCE GLENLN 3 3/4 04/01/26	XS1050842423	EUR	LU	2 500 000	29 424
GOLDMAN SACHS GP GS 1 1/4 05/01/25	XS1509006380	EUR	US	3 000 000	31 234
GOLDMAN SACHS GP GS 1 5/8 07/27/26	XS1458408561	EUR	US	7 908 000	84 285
GOTHENBURG CITY GOTA 0 5/8 06/14/23	XS1627778316	SEK	SE	45 000 000	45 015
GOTHENBURG CITY GOTA 1.455 06/30/21	XS1253847815	SEK	SE	50 000 000	52 121
GOTHENBURG CITY GOTA 2 06/03/20	XS1073488675	SEK	SE	50 000 000	52 259
GOTHENBURG CITY GOTA 2.915 10/03/19	XS0976166719	SEK	SE	40 000 000	42 510
GRAND CITY PROP GYCGR 1 1/2 04/17/25	XS1220083551	EUR	LU	500 000	5 207
GREAT-WEST LIFEC GWOCN 2 1/2 04/18/23	XS0918600668	EUR	CA	1 300 000	14 930
HALLIBURTON CO HAL 4 1/2 11/15/41	US406216BA89	USD	US	212 000	1 893
HALLIBURTON CO HAL 4.85 11/15/35	US406216BJ98	USD	US	2 174 000	20 266
HAMMERSON PLC HMSOLN 3 1/2 10/27/25	XS1311391012	GBP	GB	1 250 000	15 675
HARRIS CORP HRS 3.832 04/28/25	US413875AR63	USD	US	2 845 000	25 140
HARRIS CORP HRS 5.054 04/27/45	US413875AT20	USD	US	227 000	2 129
HCP INC 5.375 02/01/2021	US40414LAD10	USD	US	546 000	5 260
HEALTH CARE REIT HCN 4 06/01/25	US42217KBF21	USD	US	21 242 000	187 162
HESS CORP 5.6 2041-02-15	US42809HAD98	USD	US	1 943 000	17 945
HESS CORP HES 6 01/15/40	US42809HAC16	USD	US	3 396 000	32 268
HOME DEPOT INC 5.95 03/31/2011	US437076AV48	USD	US	3 150 000	35 289
HOME DEPOT INC HD 2 04/01/21	US437076BL56	USD	US	3 375 000	29 589
HOME DEPOT INC-GLOBAL 5.875% 12/16/2036	US437076AS19	USD	US	1 495 000	16 275
HONDURAS GOVT HONDUR 7 1/2 03/15/24	XS0905659230	USD	HN	1 200 000	11 695
HONEYWELL INTL HON 2 1/4 02/22/28	XS1366026919	EUR	US	1 875 000	21 595
HSBC 3 7/8 10/24/18	XS0695461458	EUR	GB	3 477 000	37 749
HSBC BANK CANADA HSBC 1.816 07/07/20	CA40427HSW48	CAD	CA	9 436 000	63 620
HSBC BANK CANADA HSBC 2.17 06/29/22	CA40427HTB91	CAD	CA	3 001 000	19 790
HSBC BANK CANADA HSBC 2.449 01/29/21	CA40427HSY04	CAD	CA	3 399 000	23 147
HSBC BANK CANADA HSBC 2.542 01/31/23	CA40427HTC74	CAD	CA	1 820 000	12 230
HSBC BANK CANADA HSBC 2.938 01/14/20	CA40427HSQ79	CAD	CA	1 431 000	9 919
HSBC BANK PLC 4% 2021-01-15	XS0526606537	EUR	GB	239 000	2 789
HSBC BANK PLC HSBC 4 3/4 03/24/46	XS0247840969	GBP	GB	126 000	1 804
HSBC HOLDING PLC 6 03/29/2040	XS0498768315	GBP	GB	225 000	3 456
HSBC HOLDING PLC 6 6/10/2019	XS0433028254	EUR	GB	2 667 000	29 487
HSBC HOLDING PLC 7% 04/07/2038	XS0356452929	GBP	GB	700 000	11 841
HSBC HOLDING PLC-GLOBAL 6.8 2038-06-01	US404280AJ87	USD	GB	918 000	9 961
HSBC HOLDINGS HSBC 1 1/2 03/15/22	XS1379182006	EUR	GB	330 000	3 575
HSBC HOLDINGS HSBC 2 5/8 08/16/28	XS1473485925	GBP	GB	171 000	1 991
HSBC HOLDINGS HSBC 2.65 01/05/22	US404280BF56	USD	GB	18 524 000	162 557
HSBC HOLDINGS HSBC 2.95 05/25/21	US404280AY54	USD	GB	4 118 000	36 423
HSBC HOLDINGS HSBC 3 06/30/25	XS1254428896	EUR	GB	2 072 000	23 257
HSBC HOLDINGS HSBC 3 1/8 06/07/28	XS1428953407	EUR	GB	321 000	3 576
HSBC HOLDINGS HSBC 3.4 03/08/21	US404280AV16	USD	GB	8 280 000	74 793
HSBC HOLDINGS HSBC 3.9 05/25/26	US404280BB43	USD	GB	10 284 000	90 184
HSBC HOLDINGS HSBC 4 1/4 03/14/24	US404280AP48	USD	GB	2 950 000	26 609
HSBC HOLDINGS HSBC 4 1/4 08/18/25	US404280AU33	USD	GB	1 019 000	9 096
HSBC HOLDINGS HSBC 4 7/8 01/14/22	US404280AL34	USD	GB	1 433 000	13 646
HSBC HOLDINGS HSBC 4.3 03/08/26	US404280AW98	USD	GB	17 912 000	163 027
HSBC HOLDINGS PLC 5.1 04/05/2021	US404280AK50	USD	GB	5 559 000	52 557
HSBC USA INC HSBC 2 5/8 09/24/18	US40428HPJ58	USD	US	7 450 000	67 132
HUNGARY (REPUBLIC OF) 7.5% 11/12/2020	HU0000402235	HUF	HU	2 180 400 000	82 055
HUNGARY GOVT HGB 2 10/30/19	HU0000403092	HUF	HU	715 800 000	23 416
HUNGARY GOVT HGB 3 06/26/24	HU0000403068	HUF	HU	979 500 000	31 433
HUNGARY GOVT HGB 3 1/2 06/24/20	HU0000402953	HUF	HU	4 524 900 000	149 890
HUNGARY GOVT HGB 3 10/27/27	HU0000403118	HUF	HU	1 138 300 000	35 051
HUNGARY GOVT HGB 5 1/2 06/24/25	HU0000402748	HUF	HU	7 670 400 000	281 599
HUNGARY GOVT HGB 6 11/24/23	HU0000402383	HUF	HU	1 816 700 000	69 776
HUNGARY GOVT HGB 7 06/24/22	HU0000402524	HUF	HU	1 679 100 000	63 005
HUNGARY REPHUN 5 3/8 02/21/23	US445545AH91	USD	HU	100 000	964
HUNGARY REPHUN 5 3/8 03/25/24	US445545AL04	USD	HU	1 800 000	17 343
HUTCH WHA INT 14 HUWHY 3 5/8 10/31/24	USG46747AB00	USD	KY	4 577 000	40 616
HUTCH WHAM INT 09 LTD 7.625 20190409	USG4672UAA37	USD	HK	7 430 000	69 959
IBERDROLA INTL IBESM 1 1/8 01/27/23	XS1171541813	EUR	NL	300 000	3 232
IBERDROLA INTL IBESM 1 1/8 04/21/26	XS1398476793	EUR	NL	5 000 000	51 762
IBM CORP IBM 0.95 05/23/25	XS1617845083	EUR	US	9 376 000	98 197
IBM CORP IBM 1 1/8 09/06/24	XS1375841233	EUR	US	1 826 000	19 706
IBM CORP IBM 1 3/4 03/07/28	XS1375955678	EUR	US	1 250 000	13 767
IBM CORP IBM 1 5/8 05/15/20	US459200HM60	USD	US	6 250 000	54 746
IBM CORP IBM 2 1/2 01/27/22	US459200JQ56	USD	US	1 419 000	12 541
IBM CORP IBM 2 1/4 02/19/21	US459200JF91	USD	US	2 250 000	19 881
IBM CREDIT LLC IBM 2.2 09/08/22	US44932HAC79	USD	US	1 250 000	10 769
ILE DE FRANCE IDF 0 1/2 06/14/25	FR0013183167	EUR	FR	4 500 000	47 433
ILE DE FRANCE IDF 0 5/8 04/23/27	FR0012685691	EUR	FR	10 000 000	104 461
ILE DE FRANCE IDF 1 3/8 03/14/29	FR0013242336	EUR	FR	3 000 000	33 293

IMPERIAL TOBACCO FIN PLC 9 02/17/2022	XS0413493957	GBP	GB	2 500 000	37 723
INBEV NV ABIBB 9 3/4 07/30/24	BE0934986036	GBP	BE	2 752 000	49 461
INDONESIA (REP) INDON 4 3/4 01/08/26	USY20721BN86	USD	ID	500 000	4 636
INDONESIA (REP) INDON 4.35 01/08/27	USY20721BQ18	USD	ID	2 700 000	24 354
INDONESIA (REP) INDON 4.35 01/11/48	US455780CE46	USD	ID	1 800 000	14 815
INDONESIA (REP) INDON 5 7/8 03/13/20	USY20721AQ27	USD	ID	6 100 000	57 775
INDONESIA GOV'T INDOGB 5 5/8 05/15/23	IDG000010208	IDR	ID	62 500 000 000	36 414
INDONESIA GOV'T INDOGB 6 1/8 05/15/28	IDG000010307	IDR	ID	73 000 000 000	40 851
INDONESIA GOV'T INDOGB 6 5/8 05/15/33	IDG000010406	IDR	ID	95 000 000 000	52 215
INDONESIA GOV'T INDOGB 7 05/15/22	IDG000010000	IDR	ID	209 000 000 000	129 007
INDONESIA GOV'T INDOGB 7 05/15/27	IDG000009804	IDR	ID	181 000 000 000	107 062
INDONESIA GOV'T INDOGB 7 1/2 05/15/38	IDG000012303	IDR	ID	12 000 000 000	7 023
INDONESIA GOV'T INDOGB 7 1/2 08/15/32	IDG000012204	IDR	ID	195 500 000 000	117 124
INDONESIA GOV'T INDOGB 7 7/8 04/15/19	IDG000010901	IDR	ID	63 500 000 000	40 575
INDONESIA GOV'T INDOGB 8 1/4 05/15/36	IDG000011602	IDR	ID	469 500 000 000	293 191
INDONESIA GOV'T INDOGB 8 1/4 07/15/21	IDG000009101	IDR	ID	390 500 000 000	257 880
INDONESIA GOV'T INDOGB 8 3/4 05/15/31	IDG000011701	IDR	ID	503 500 000 000	331 122
INDONESIA GOV'T INDOGB 8 3/8 03/15/24	IDG000012006	IDR	ID	172 000 000 000	112 177
INDONESIA GOV'T INDOGB 8 3/8 09/15/26	IDG000009507	IDR	ID	862 750 000 000	561 139
INDONESIA GOV'T INDOGB 9 03/15/29	IDG000011107	IDR	ID	15 000 000 000	10 196
ING BANK NV INTNED 0 3/4 02/22/21	XS1368576572	EUR	NL	1 500 000	16 012
ING BANK NV INTNED 5 06/09/21	USN4578BQA53	USD	NL	1 267 000	11 848
ING BANK NV INTNED 5.8 09/25/23	USN45780CT38	USD	NL	1 400 000	13 455
INGERSOLL-RND GL IR 4 1/4 06/15/23	US45687AAJ16	USD	US	1 765 000	16 281
INMOBILIARIA COL COLSM 2 04/17/26	XS1808395930	EUR	ES	6 600 000	68 303
INMOBILIARIA COL COLSM 2.728 06/05/23	XS1241701413	EUR	ES	1 200 000	13 550
INSTIT CRDT OFCL ICO 0.1 07/30/21	XS1644451434	EUR	ES	13 500 000	141 440
INSTITUTO COSTAR COSICE 6 3/8 05/15/43	USP56226AQ94	USD	CR	900 000	6 737
INT BK RECON&DEV IBRD 1 1/4 03/18/21	CA459058EY56	CAD	SN	5 000 000	33 282
INT BK RECON&DEV IBRD 2 1/2 11/22/27	US459058GE72	USD	SN	15 000 000	129 030
INT BK RECON&DEV IBRD 2 1/4 01/17/23	CA459058GG23	CAD	SN	2 000 000	13 658
INT BK RECONDEV IBRD 1 3/8 06/23/19	XS1078475024	SEK	SN	100 000 000	101 600
INT BK RECONDEV IBRD 2 1/8 03/03/25	US45905URL07	USD	SN	5 000 000	42 809
INTEL CORP INTC 1.85 05/11/20	US458140AZ34	USD	US	2 500 000	22 047
INTEL CORP INTC 2.35 05/11/22	US458140BB56	USD	US	1 875 000	16 359
INTEL CORP INTC 2.45 07/29/20	US458140AQ35	USD	US	19 621 000	176 164
INTEL CORP INTC 2.6 05/19/26	US458140AU47	USD	US	352 000	2 948
INTEL CORP INTC 3.7 07/29/25	US458140AS90	USD	US	8 500 000	77 965
INTER PIPELINE L IPLCN 4.637 05/30/44	CA45834ZAE93	CAD	CA	8 000	55
INTERAMER DEV BK IADB 2 3/8 07/07/27	US4581XOCY26	USD	SN	13 000 000	111 850
INTERCONTINENT ICE 3 3/4 12/01/25	US45866FAD69	USD	US	839 000	7 505
INTESA SANPAOLO ISPM 4 10/30/23	XS0986194883	EUR	IT	153 000	1 817
INTL DEVEL ASSOC IDAWBG 2 3/4 04/24/23	XS1811022091	USD	SN	30 000 000	268 128
INTL FIN CORP IFC 0.9 05/12/25	XS1801906600	SEK	SN	100 000 000	101 359
INTL FIN CORP IFC 1 1/4 04/05/27	XS1588019221	SEK	SN	50 000 000	51 023
INTL FIN CORP IFC 1 3/4 03/30/20	US45950KCL26	USD	SN	10 000 000	88 501
INTL FIN CORP IFC 2 1/8 04/07/26	US45950VHX73	USD	SN	10 000 000	84 611
INTL FIN CORP IFC 2 10/24/22	US45950VLH77	USD	SN	5 000 000	43 332
INTL PAPER CO IP 3.8 01/15/26	US460146CL53	USD	US	1 600 000	14 170
INTL PAPER CO IP 5 09/15/35	US460146CM37	USD	US	1 108 000	10 198
IRISH GOVT IRISH 1 05/15/26	IE00BV8C9418	EUR	IE	5 000 000	54 307
IRISH GOVT IRISH 1.7 05/15/37	IE00BV8C9B83	EUR	IE	5 000 000	54 817
IRISH GOVT IRISH 3.4 03/18/24	IE00B6X95T99	EUR	IE	3 000 000	37 525
ITALGAS SPA IGIM 0 1/2 01/19/22	XS1551917245	EUR	IT	3 750 000	38 990
IVORY COAST IVYCST 5 3/4 12/31/32	XS0496488395	USD	CI	2 894 000	22 600
IVORY COAST-PDI IVYCST 6 1/8 06/15/33	XS1631415400	USD	CI	1 000 000	7 885
JAB HOLDINGS JABHOL 1 5/8 04/30/25	DE000A1Z0TA4	EUR	NL	1 900 000	20 080
JAMAICA GOVT JAMAN 7 7/8 07/28/45	US470160CB63	USD	JM	1 400 000	14 428
JAMAICA GOVT JAMAN 7.625 07/09/25	US470160BQ42	USD	JM	2 200 000	22 977
JAPAN BANK COOP JBIC 2 1/8 11/16/20	US471048BN74	USD	JP	15 000 000	131 926
JERNHUSEN AB JERNAB 0.975 04/17/23 #DMTN	SE0011062801	SEK	SE	180 000 000	180 802
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	135 214
JOHN DEERE CAP DE 2.65 06/10/26	US24422ETH26	USD	US	1 690 000	14 087
JOHNSON JOHNSON 5.85 07/15/2038	US478160AT19	USD	US	6 220 000	72 246
JOHNSON CONTROLS JCI 1 09/15/23	XS1580476759	EUR	IE	2 500 000	26 443
JOHNSON CONTROLS JCI 4 1/2 02/15/47	US478375AU25	USD	IE	1 250 000	10 972
JOHNSONJOHNSON JNJ 4 1/2 09/01/40	US478160AV64	USD	US	194 000	1 906
JORDAN JORDAN 5 3/4 01/31/27	XS1405770220	USD	JO	800 000	6 809
JORDAN JORDAN 6 1/8 01/29/26	XS1117279882	USD	JO	1 000 000	8 874
JORDAN JORDAN 7 3/8 10/10/47	XS1577950311	USD	JO	400 000	3 328
JPMORGAN CHASE JPM 1 1/2 10/26/22	XS1310493744	EUR	US	2 378 000	26 141
JPMORGAN CHASE JPM 2 1/4 01/23/20	US46625HKA76	USD	US	1 186 000	10 576
JPMORGAN CHASE JPM 2 3/4 06/23/20	US46625HLW87	USD	US	2 635 000	23 391
JPMORGAN CHASE JPM 2 5/8 04/23/21	XS0984367077	EUR	US	6 000 000	67 279
JPMORGAN CHASE JPM 2.4 06/07/21	US46625HRT94	USD	US	2 729 000	23 814
JPMORGAN CHASE JPM 2.55 03/01/21	US46625HQJ22	USD	US	538 000	4 757
JPMORGAN CHASE JPM 3.964 11/15/48	US46647PAL04	USD	US	13 090 000	105 810

JPMORGAN CHASE JPM 4.032 07/24/48	US46647PAK21	USD	US	15 000 000	124 711
JPMORGAN CHASE JPM 4.26 02/22/48	US46647PAA49	USD	US	6 927 000	59 553
JPMORGAN CHASE JPM 4.85 02/01/44	US46625HJU59	USD	US	1 959 000	18 633
JPN FIN ORG MUNI JFM 2 04/21/22	XS1219588560	USD	JP	20 000 000	171 426
JPN FIN ORG MUNI JFM 2 1/8 04/13/21	XS1392936651	USD	JP	15 000 000	131 043
KAZAKHSTAN KAZAKS 3 7/8 10/14/24	XS1120709669	USD	KZ	2 200 000	19 891
KAZAKHSTAN KAZAKS 4 7/8 10/14/44	XS1120709826	USD	KZ	4 200 000	36 692
KAZAKHSTAN TEMIR KTZKZ 6.95 07/10/42	XS0799658637	USD	KZ	100 000	998
KAZMUNAYGAS NAT KZOKZ 3 7/8 04/19/22	XS1595713279	USD	KZ	200 000	1 774
KAZMUNAYGAS NAT KZOKZ 4 3/4 04/19/27	XS1595713782	USD	KZ	4 000 000	35 341
KAZMUNAYGAS NAT KZOKZ 6 3/8 10/24/48	XS1807299331	USD	KZ	300 000	2 742
KBC IFIMA NV KBC 2 1/8 09/10/18	XS0969365591	EUR	NL	5 900 000	62 960
KELLOGG CO K 3 1/4 04/01/26	US487836BP25	USD	US	1 875 000	15 847
KELLOGG CO K 4 1/2 04/01/46	US487836BQ08	USD	US	1 625 000	13 917
KENYA REP OF KENINT 6 7/8 06/24/24	XS1028952403	USD	KE	2 000 000	17 644
KENYA REP OF KENINT 7 1/4 02/28/28	XS1781710543	USD	KE	1 200 000	10 543
KEYSIGHT TECHNOL KEYS 4.6 04/06/27	US49338LAE39	USD	US	755 000	6 870
KFW KFW 0 1/4 06/30/25	XS1612940558	EUR	DE	5 000 000	52 237
KFW KFW 0.05 05/30/24	XS1414146669	EUR	DE	11 500 000	119 627
KFW KFW 1 7/8 11/30/20	US500769GU24	USD	DE	5 000 000	43 899
KFW KFW 2 09/29/22	US500769HP20	USD	DE	5 000 000	43 379
KFW KFW 2 7/8 04/03/28	US500769HS68	USD	DE	13 500 000	120 882
KFW KFW 2.4 07/02/20	AU000KFWHAC9	AUD	DE	2 000 000	13 242
KINDER MORGAN ENERGY PART 6.85 2/15/2020	US494550BB13	USD	US	2 076 000	20 035
KINDER MORGAN ENERGY PART 6.95% 01/15/2038	US494550AW68	USD	US	5 759 000	60 407
KINDER MORGAN KMI 2 1/4 03/16/27	XS1196817586	EUR	US	4 988 000	54 105
KLEPI LIFP 1 04/17/23	FR0012674661	EUR	FR	1 900 000	20 306
KOMMUNALBANKEN KBN 1 3/4 09/15/20	XS1633271397	USD	NO	12 000 000	105 604
KOMMUNALBANKEN KBN 1 3/8 10/26/20	XS1508672828	USD	NO	5 500 000	47 796
KOMMUNINVEST KOMINS 1 7/8 06/01/21	XS1618289802	USD	SE	4 000 000	34 867
KOREA WATER RESO KORWAT 3 7/8 05/15/23	XS1798774656	USD	KR	5 000 000	45 312
KRAFT FOODS GROU KRFT 5 3/8 02/10/20	US50076QAU04	USD	US	1 433 000	13 526
KRAFT FOODS GROU KRFT 6 1/2 02/09/40	US50076QAN60	USD	US	46 000	475
KRAFT FOODS GROU KRFT 6 7/8 01/26/39	US50076QAR74	USD	US	4 500 000	48 625
KRAFT HEINZ FOOD KHC 2.8 07/02/20	US50077LAH96	USD	US	3 744 000	33 701
KREDIT FUER WIEDERAUFBAU 3.5 2021-01-22	XS0543411218	SEK	DE	100 000 000	110 563
KROGER CO/THE KR 3 1/2 02/01/26	US501044DC24	USD	US	1 098 000	9 494
KROGER CO/THE KR 4 02/01/24	US501044CY52	USD	US	4 100 000	37 397
LAMAR FUNDING OMGRID 3.958 05/07/25	XS1117297355	USD	KY	600 000	4 728
LANDSHYPO BANK LANHYP 0 3/4 05/25/23	XS1824244807	SEK	SE	146 000 000	146 407
LANDSHYPO BANK LANHYP 0 5/8 06/17/20 #DMTN	SE0006965380	SEK	SE	200 000 000	202 945
LANDSHYPO BANK LANHYP 0.7 05/09/22 #mtn	SE0009895030	SEK	SE	80 000 000	80 906
LANSFORSAKRINGAR LANSBK 1 1/2 09/18/24 #517	SE0010298190	SEK	SE	70 000 000	73 135
LANSFORSAKRINGAR LANSBK 1 1/4 09/20/23 #516	SE0009190390	SEK	SE	610 000 000	633 218
LANSFORSAKRINGAR LANSBK 1 3/4 09/15/21 #514	SE0006543328	SEK	SE	560 000 000	597 528
LANSFORSAKRINGAR LANSBK 2 1/4 09/21/22 #515	SE0007278429	SEK	SE	950 000 000	1 039 203
LANSFORSAKRINGAR LANSBK 3 1/4 09/16/20 #513	SE0005498714	SEK	SE	1 290 000 000	1 421 837
LEBANESE REP LEBAN 5.45 11/28/19	XS0707819727	USD	LB	2 600 000	22 355
LEBANESE REP LEBAN 6 01/27/23	XS0859367194	USD	LB	1 800 000	13 905
LEBANESE REP LEBAN 6 3/4 11/29/27	XS0859366899	USD	LB	2 200 000	15 171
LEBANESE REP LEBAN 6 3/8 03/09/20	XS0493540297	USD	LB	800 000	6 958
LEBANESE REP LEBAN 6.6 11/27/26	XS0707820659	USD	LB	4 000 000	27 943
LEBANESE REP LEBAN 6.65 02/26/30	XS1196419854	USD	LB	1 200 000	8 250
LEBANESE REP LEBAN 6.65 04/22/24	XS1396347566	USD	LB	4 000 000	30 329
LEBANESE REP LEBAN 7 03/23/32	XS1586230481	USD	LB	4 700 000	32 117
LEBANESE REP LEBAN 7 1/4 03/23/37	XS1586230309	USD	LB	300 000	2 012
LEBANESE REP LEBAN 7.05 11/02/35	XS1313654623	USD	LB	1 600 000	10 606
LEBANESE REP LEBAN 8 1/4 04/12/21	XS0250882478	USD	LB	7 040 000	61 114
LIBERTY MUTUAL LIBMUT 4.85 08/01/44	USU52932AX57	USD	US	1 501 000	13 777
LIBERTY MUTUAL LIBMUT 4.95 05/01/22	USU52932AR89	USD	US	2 950 000	27 781
LINDE FINANCE BV LINGR 0 1/4 01/18/22	XS1518704900	EUR	NL	2 500 000	26 339
LITHUANIA LITHUN 0.95 05/26/27	XS1619567677	EUR	LT	8 500 000	89 303
LITHUANIA LITHUN 2.1 05/26/47	XS1619568139	EUR	LT	3 500 000	38 233
LITHUANIA LITHUN 6 5/8 02/01/22	XS0739988086	USD	LT	3 700 000	37 401
LLOYDS BANK PLC LLOYDS 1 11/19/21	XS1139091372	EUR	GB	5 756 000	61 982
LLOYDS BANKING LLOYDS 4.65 03/24/26	US53944YAB92	USD	GB	1 475 000	13 158
LLOYDS BK GR PLC LLOYDS 0 3/4 11/09/21	XS1517181167	EUR	GB	12 506 000	132 947
LLOYDS BK GR PLC LLOYDS 1 11/09/23	XS1517174626	EUR	GB	4 723 000	49 342
LLOYDS BK GR PLC LLOYDS 1 3/4 09/07/28	XS1788982996	EUR	GB	5 000 000	51 233
LLOYDS BK GR PLC LLOYDS 2 1/4 10/16/24	XS1699636574	GBP	GB	1 189 000	13 862
LLOYDS BK GR PLC LLOYDS 3 01/11/22	US53944YAC75	USD	GB	8 292 000	73 261
LLOYDS BK GR PLC LLOYDS 3 3/4 01/11/27	US53944YAD58	USD	GB	18 733 000	161 540
LLOYDS BK GR PLC LLOYDS 3.1 07/06/21	US539439AK53	USD	GB	3 428 000	30 727
LLOYDS BK GR PLC LLOYDS 4 3/8 03/22/28	US539439AR07	USD	GB	10 531 000	93 900
LLOYDS BK GR PLC LLOYDS 4.45 05/08/25	US53944YAF07	USD	GB	1 926 000	17 453
LLOYDS BK GR PLC LLOYDS 4.582 12/10/25	US539439AM10	USD	GB	3 032 000	26 668
LLOYDS TSB BANK 6.375 01/21/2021	US539473AH14	USD	GB	1 716 000	16 890
LLOYDS TSB BANK LLOYDS 6 1/2 09/14/20	US53947QAA58	USD	GB	4 200 000	40 470

LLOYDS TSB BANK PLC 7.625 4/22/2025	XS0503834821	GBP	GB	644 000	9 906
LOEWS CORP L 4 1/8 05/15/43	US540424AR93	USD	US	1 299 000	10 961
LOWE'S COS INC LOW 3 3/8 09/15/25	US548661DH71	USD	US	1 875 000	16 609
LV FRIENDLY SOC LVFRSC 6 1/2 05/22/43	XS0935312057	GBP	GB	2 707 000	35 135
LVMH MOET HENN MCFFP 1 1/4 11/04/19	FR0011485051	EUR	FR	2 200 000	23 606
LYB INTL FIN LYB 5 1/4 07/15/43	US50247VAB53	USD	NL	4 650 000	44 307
LYONDELLBASELL LYB 5 3/4 04/15/24	US552081AK73	USD	US	2 900 000	28 331
LYONDELLBASELL LYB 6 11/15/21	US552081AD31	USD	NL	1 750 000	16 867
MACQUARIE BK LTD MQGAU 4 7/8 06/10/25	US55608YAB11	USD	AU	1 875 000	16 848
MACYS RETAIL HLDGS INC	US314275AC25	USD	US	399 000	3 652
MALAYSIA GOVT MGS 3.418 08/15/22	MYBMO1200017	MYR	MY	16 428 000	36 254
MALAYSIA GOVT MGS 3.48 03/15/23	MYBMN1300033	MYR	MY	91 000	199
MALAYSIA GOVT MGS 3.492 03/31/20	MYBML1200062	MYR	MY	8 330 000	18 597
MALAYSIA GOVT MGS 3.58 09/28/18	MYBMK1100058	MYR	MY	51 000	114
MALAYSIA GOVT MGS 3.654 10/31/19	MYBMJ1400047	MYR	MY	69 332 000	154 828
MALAYSIA GOVT MGS 3.659 10/15/20	MYBMJ1500036	MYR	MY	20 000	45
MALAYSIA GOVT MGS 3.759 03/15/19	MYBMH1500055	MYR	MY	8 000 000	17 959
MALAYSIA GOVT MGS 3.795 09/30/22	MYBML1500024	MYR	MY	33 030 000	73 718
MALAYSIA GOVT MGS 3.8 08/17/23	MYBML1600014	MYR	MY	60 600 000	134 805
MALAYSIA GOVT MGS 3.844 04/15/33	MYBMX1300040	MYR	MY	8 667 000	17 518
MALAYSIA GOVT MGS 3.889 07/31/20	MYBMK1300062	MYR	MY	41 000	93
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	77 500 000	166 788
MALAYSIA GOVT MGS 3.955 09/15/25	MYBMO1500010	MYR	MY	39 760 000	87 437
MALAYSIA GOVT MGS 4.048 09/30/21	MYBML1400035	MYR	MY	119 982 000	271 164
MALAYSIA GOVT MGS 4.059 09/30/24	MYBML1700020	MYR	MY	3 800 000	8 459
MALAYSIA GOVT MGS 4.127 04/15/32	MYBMX1200042	MYR	MY	2 000 000	4 194
MALAYSIA GOVT MGS 4.16 07/15/21	MYBMO1100019	MYR	MY	36 000	82
MALAYSIA GOVT MGS 4.232 06/30/31	MYBMX1100044	MYR	MY	42 700 000	90 695
MALAYSIA GOVT MGS 4.254 05/31/35	MYBMY1500043	MYR	MY	1 500 000	3 079
MALAYSIA GOVT MGS 4.378 11/29/19	MYBMO0900021	MYR	MY	58 848 000	132 419
MALAYSIA GOVT MGS 4.392 04/15/26	MYBMS1100036	MYR	MY	26 463 000	59 465
MALAYSIA GOVT MGS 4.498 04/15/30	MYBMX1000038	MYR	MY	55 000	122
MALAYSIA GOVT MGS 4.762 04/07/37	MYBMX1700033	MYR	MY	30 400 000	66 647
MALAYSIA GOVT MGS 5.734 07/30/19	MYBMS04003H7	MYR	MY	4 866 000	11 294
MALAYSIA INVEST MGII 3.948 04/14/22	MYBGI1700036	MYR	MY	95 000 000	212 600
MANUF LIFE INSUR MFCCN 2.1 06/01/25	CA564835AJ56	CAD	CA	3 001 000	20 207
MANUF LIFE INSUR MFCCN 3.181 11/22/27	CA564835AL03	CAD	CA	1 356 000	9 328
MANULIFE FIN MFCCN 5.059 12/15/41	CA56502FAA99	CAD	CA	1 742 000	13 332
MARRIOTT INTL MAR 3 1/8 06/15/26	US571903AS22	USD	US	1 875 000	15 615
MASS INSTIT TECH MASSIN 5.6 07/01/11	US575718AA93	USD	US	23 000	270
MASSMUTUAL GBLB MASSMU 2.35 04/09/19	US57629XBF42	USD	US	1 000 000	8 973
MCKESSON CORP MCK 3 1/8 02/17/29	XS1567174526	GBP	US	666 000	7 902
MEAD JOHNSON NUT MJN 4.6 06/01/44	US582839AG14	USD	US	92 000	859
MEDTRONIC INC MDT 2 1/2 03/15/20	US585055BG05	USD	US	6 250 000	55 914
MEDTRONIC INC MDT 3 1/8 03/15/22	US585055AX47	USD	US	1 733 000	15 537
MEDTRONIC INC MDT 4 5/8 03/15/44	US585055BD73	USD	US	3 538 000	33 749
MERCK CO INC 5 06/30/2019	US589331AN70	USD	US	3 300 000	30 175
MERCK CO INC MRK 2 3/4 02/10/25	US58933YAR62	USD	US	5 359 000	46 342
MERCK CO INC MRK 2.35 02/10/22	US58933YAQ89	USD	US	280 000	2 467
MERCK CO INC MRK 3.6 09/15/42	US589331AS67	USD	US	305 000	2 604
MERCK CO INC MRK 4.15 05/18/43	US58933YAJ47	USD	US	4 094 000	37 719
MERCK & CO INC MRK 1 3/8 11/02/36	XS1513062411	EUR	US	1 099 000	11 109
MERCK FIN SERVIC MRKGR 1 3/8 09/01/22	XS1284570626	EUR	DE	3 508 000	38 760
MERCK MRKGR 2 5/8 12/12/74	XS1152338072	EUR	DE	2 127 000	22 829
MERLIN PROPRTIE MRLSM 2.225 04/25/23	XS1398336351	EUR	ES	1 875 000	20 558
MERRILL LYNCH BAC 4 5/8 09/14/18	XS0267828308	EUR	US	2 771 000	30 282
MET LIFE GLOB MET 1 1/4 09/17/21	XS1110874820	EUR	US	1 400 000	15 276
MET LIFE GLOB MET 2 3/8 01/11/23	XS0873665706	EUR	US	1 900 000	21 799
MET LIFE GLOB MET 2 3/8 09/30/19	XS0834640541	EUR	US	2 600 000	28 488
MET LIFE GLOB MET 2 5/8 12/05/22	XS1327014749	GBP	US	1 250 000	15 459
METLIFE INC 4.75 2021-02-08	US59156RAX61	USD	US	4 202 000	39 640
METLIFE INC MET 4 7/8 11/13/43	US59156RBG20	USD	US	3 906 000	36 934
MEXICAN BONOS MBONO 10 11/20/36	MX0MGO0000B2	MXN	MX	393 123	22 079
MEXICAN BONOS MBONO 10 12/05/24	MX0MGO000078	MXN	MX	2 809 820	144 110
MEXICAN BONOS MBONO 5 12/11/19	MX0MGO0000V0	MXN	MX	1 630 159	71 557
MEXICAN BONOS MBONO 5 3/4 03/05/26	MX0MGO0000Y4	MXN	MX	1 770 100	73 368
MEXICAN BONOS MBONO 6 1/2 06/09/22	MX0MGO0000Q0	MXN	MX	5 887 907	257 955
MEXICAN BONOS MBONO 6 1/2 06/10/21	MX0MGO0000N7	MXN	MX	4 471 559	197 693
MEXICAN BONOS MBONO 7 1/2 06/03/27	MX0MGO0000D8	MXN	MX	3 960 821	179 789
MEXICAN BONOS MBONO 7 3/4 05/29/31	MX0MGO0000P2	MXN	MX	1 205 058	55 611
MEXICAN BONOS MBONO 7 3/4 11/13/42	MX0MGO0000R8	MXN	MX	2 510 704	115 336
MEXICAN BONOS MBONO 7 3/4 11/23/34	MX0MGO0000U2	MXN	MX	4 183 084	192 877
MEXICAN BONOS MBONO 8 06/11/20	MX0MGO0000L1	MXN	MX	6 818 171	313 227
MEXICAN BONOS MBONO 8 1/2 05/31/29	MX0MGO0000H9	MXN	MX	1 598 879	77 878
MEXICAN BONOS MBONO 8 1/2 11/18/38	MX0MGO0000J5	MXN	MX	1 634 231	80 965
MEXICAN BONOS MBONO 8 1/2 12/13/18	MX0MGO0000G1	MXN	MX	934 185	42 805
MEXICAN BONOS MBONO 8 11/07/47	MX0MGO000102	MXN	MX	1 575 000	74 356

MEXICAN BONOS MBONO 8 12/07/23	MX0MGO000003	MXN	MX	2 960 810	137 218
MICROSOFT CORP MSFT 1.55 08/08/21	US594918BP86	USD	US	24 973 000	215 677
MICROSOFT CORP MSFT 2 11/03/20	US594918BG87	USD	US	33 232 000	293 199
MICROSOFT CORP MSFT 2.65 11/03/22	US594918BH60	USD	US	2 500 000	22 094
MICROSOFT CORP MSFT 3 1/2 11/15/42	US594918AR51	USD	US	785 000	6 631
MICROSOFT CORP MSFT 3 1/8 11/03/25	US594918BJ27	USD	US	3 357 000	29 623
MICROSOFT CORP MSFT 4 02/12/55	US594918BE30	USD	US	8 613 000	78 041
MICROSOFT CORP MSFT 4 1/2 02/06/57	US594918CB81	USD	US	21 908 000	216 080
MICROSOFT CORP MSFT 4 3/4 11/03/55	US594918BM55	USD	US	5 518 000	56 403
MICROSOFT CORP MSFT 4.1 02/06/37	US594918BZ68	USD	US	5 952 000	56 213
MIDAMERICAN ENERGY HOLDINGS 6.125% 04/01/2036	US59562VAM90	USD	US	5 021 000	56 136
MONDI FINANCE PL MNDILN 3 3/8 09/28/20	XS0834719303	EUR	GB	3 400 000	39 030
MONGOLIA MONGOL 10 7/8 04/06/21	US60937GAD88	USD	MN	400 000	4 076
MONGOLIA MONGOL 5 1/8 12/05/22	US60937GAB23	USD	MN	600 000	5 038
MONGOLIA MONGOL 5 5/8 05/01/23	USY6142NAB48	USD	MN	500 000	4 257
MONSANTO CO MON 4.2 07/15/34	US61166WAN11	USD	US	1 238 000	10 513
MONSANTO CO MON 4.7 07/15/64	US61166WAQ42	USD	US	11 493 000	92 450
MOODY'S CORP MCO 4 7/8 02/15/24	US615369AC97	USD	US	1 150 000	10 987
MORGAN STANLEY MS 1 3/8 10/27/26	XS1511787589	EUR	US	9 355 000	96 955
MORGAN STANLEY MS 1 7/8 04/27/27	XS1603892149	EUR	US	2 889 000	30 849
MORGAN STANLEY MS 2.8 06/16/20	US61761JB325	USD	US	10 943 000	97 198
MORGAN STANLEY MS 3 02/07/24	CA6174468D43	CAD	US	3 001 000	20 304
MORGAN STANLEY MS 3 1/8 08/05/21	CA61746BDT04	CAD	US	392 000	2 709
MORGAN STANLEY MS 5 09/30/21	XS1115524016	AUD	US	1 617 000	11 449
MORGAN STANLEY MS 6 1/2 12/28/18	XS0366102555	EUR	US	350 000	3 896
MOROCCO KINGDOM MOROC 4 1/4 12/11/22	XS0850020586	USD	MA	1 900 000	16 971
MOTABILITY OPS MOTOPG 3 5/8 03/10/36	XS1377228959	GBP	GB	1 066 000	14 158
MOZAMBIQUE REP O MOZAM 10 1/2 01/18/23	XS1391003446	USD	MZ	516 000	3 888
MPC 6 1/2 03/01/41	US56585AAF93	USD	US	2 400 000	25 503
MPLX LP MPLX 4 7/8 06/01/25	US55336VAJ98	USD	US	2 973 000	27 525
MUNI FINANCE PLC KUNTA 0 3/4 09/07/27	XS1692485912	EUR	FI	1 500 000	15 980
MUNI FINANCE PLC KUNTA 1 3/8 09/21/21	XS1498532271	USD	FI	5 000 000	42 816
MUNI FINANCE PLC KUNTA 2 7/8 03/07/23	XS1788579917	USD	FI	15 000 000	134 691
MUNICH RE VAR 05/26/42	XS0764278528	EUR	DE	4 600 000	57 510
MYLAN NV MYL 1 1/4 11/23/20	XS1492457236	EUR	NL	3 750 000	40 341
MYLAN NV MYL 2 1/4 11/22/24	XS1492457665	EUR	NL	2 500 000	27 392
MYLAN NV MYL 3.95 06/15/26	US62854AAN46	USD	NL	14 894 000	127 552
NAMIBIA REP OF REPNAM 5 1/2 11/03/21	XS0686701953	USD	NA	900 000	8 146
NATIONAL AUSTRALIA BANK 4.625 2020-02-10	XS0485326085	EUR	AU	4 071 000	46 321
NATIONWIDE BLDG 6.75 7/22/2020 EMTN	XS0527239221	EUR	GB	1 703 000	21 228
NATIONWIDE BLDG NWD 2 07/25/29	XS1651453729	EUR	GB	2 222 000	23 239
NATL AUS BANK/NY NAB 1 3/8 07/12/19	US63254AAQ13	USD	AU	1 572 000	13 942
NATL AUS BANK/NY NAB 1 7/8 07/12/21	US63254AAR95	USD	AU	2 742 000	23 647
NATL AUSTRALIABK 4% 2020-07-13	XS0525146907	EUR	AU	937 000	10 969
NATL AUSTRALIABK NAB 1 1/4 05/18/26	XS1412417617	EUR	AU	4 338 000	46 222
NATL RURAL UTIL NRUC 4.023 11/01/32	US637432MS19	USD	US	657 000	5 938
NED WATERSCHAPBK NEDWBK 0 1/4 06/07/24	XS1626191107	EUR	NL	5 000 000	52 365
NED WATERSCHAPBK NEDWBK 0.7 01/25/23	XS1555168951	SEK	NL	100 000 000	101 069
NED WATERSCHAPBK NEDWBK 1 04/11/25	XS1595814465	SEK	NL	75 000 000	75 573
NED WATERSCHAPBK NEDWBK 1 09/03/25	XS1284550941	EUR	NL	15 000 000	164 886
NED WATERSCHAPBK NEDWBK 1 1/2 04/27/38	XS1814679756	EUR	NL	8 000 000	85 360
NED WATERSCHAPBK NEDWBK 1 1/4 06/07/32	XS1626191792	EUR	NL	3 600 000	38 069
NED WATERSCHAPBK NEDWBK 2 1/8 11/15/21	XS1716989287	USD	NL	5 000 000	43 726
NED WATERSCHAPBK NEDWBK 2 3/8 03/24/26	XS1386139841	USD	NL	11 500 000	98 306
NEDER FINANCIER NEDFIN 0 3/4 11/29/23	XS1527323411	SEK	NL	50 000 000	50 696
NESTLE FIN INTL NESNVX 0 3/8 01/18/24	XS1707074941	EUR	LU	4 525 000	47 233
NESTLE FIN INTL NESNVX 1 1/4 05/04/20	XS0925668625	EUR	CH	4 700 000	50 420
NESTLE FIN INTL NESNVX 1 1/4 11/02/29	XS1707075328	EUR	LU	5 577 000	59 144
NESTLE HOLDINGS NESNVX 1 3/4 12/09/20	XS1330975035	GBP	US	1 253 000	15 142
NETHERLANDS GOVT NETHER 2 3/4 01/15/47	NL0010721999	EUR	NL	1 000 000	15 111
NEW YORK LIFE GL NYLIFE 2.1 01/02/19	US64952XBH35	USD	US	1 567 000	14 129
NEW ZEALAND GOVERNMENT 6 05/15/2021	NZGOVD0521C2	NZD	NZ	3 000 000	20 360
NEW ZEALAND GVT NZGB 4 1/2 04/15/27	NZGOVDT427C1	NZD	NZ	1 000 000	6 988
NEW ZEALAND GVT NZGB 5 1/2 04/15/23	NZGOVDT423C0	NZD	NZ	1 000 000	7 044
NEWCREST FINANCE NCMAU 5 3/4 11/15/41	USQ66511AB43	USD	AU	1 054 000	9 934
NEWELL RUBBERMAI NWL 2.6 03/29/19	US651229AT36	USD	US	470 000	4 217
NEWELL RUBBERMAI NWL 5 3/8 04/01/36	US651229AX48	USD	US	1 231 000	11 006
NIKE INC NKE 2 3/8 11/01/26	US654106AF00	USD	US	4 000	33
NISOURCE FIN CP NI 3.49 05/15/27	US65473QBE26	USD	US	711 000	6 121
NISOURCE FIN CP NI 4 3/8 05/15/47	US65473QBF90	USD	US	2 500 000	22 027
NISOURCE FIN CP NI 5 1/4 02/15/43	US65473QBB86	USD	US	1 602 000	16 027
NISOURCE FIN CP NI 5.65 02/01/45	US65473QBD43	USD	US	3 113 000	32 418
NISSAN CANADA NISCAF 1.584 10/07/19	CA65478FAA09	CAD	CA	1 251 000	8 436
NORDDEUTSCHE L/B NDB 2 02/05/19	USD571312T64	USD	DE	10 000 000	89 881
NORDEA BANK AB 4.5 3/26/2020	XS0497179035	EUR	SE	111 000	1 259
NORDEA BANK AB NDASS 0.3 06/30/22	XS1640493372	EUR	SE	4 633 000	48 458
NORDEA BANK AB NDASS 1 1/8 02/12/25	XS1189263400	EUR	SE	202 000	2 182
NORDEA BANK AB NDASS 2 02/17/21	XS1032997568	EUR	SE	283 000	3 133

NORDEA BANK AB NDASS 3 1/4 07/05/22	XS0801636902	EUR	SE	100 000	1 202
NORDEA BANK FIN NDASS 0 5/8 03/17/27	XS1204140971	EUR	FI	15 000 000	155 879
NORDEA BANK FIN NDASS 1 11/05/24	XS1132790442	EUR	FI	5 000 000	54 564
NORDEA HYPOTEK NDASS 1 04/08/22 #5531	SE0006991246	SEK	SE	1 010 000 000	1 039 550
NORDEA HYPOTEK NDASS 1 1/4 05/19/21 #5532	SE0007897186	SEK	SE	1 240 000 000	1 286 678
NORDEA HYPOTEK NDASS 1 1/4 09/20/23 #5533	SE0010442731	SEK	SE	70 000 000	72 702
NORDEA HYPOTEK NDASS 2 1/4 06/19/19 #5530	SE0005676723	SEK	SE	650 000 000	667 730
NORDEA HYPOTEK NDASS 3 1/4 06/17/20 #5521	SE0001542341	SEK	SE	810 000 000	867 343
NORDIC INVST BNK NIB 0 1/8 06/10/24	XS1431730388	EUR	SN	7 000 000	73 095
NORDIC INVST BNK NIB 0 3/8 09/19/22	XS1292474282	EUR	SN	3 500 000	37 439
NORDIC INVST BNK NIB 2 1/4 09/30/21	US65562QAW50	USD	SN	7 000 000	61 821
NORDRHEIN-WEST NRW 0.95 03/13/28	DE000NRW0K03	EUR	DE	10 000 000	107 239
NORFOLK SOUTHERN NSC 4.05 08/15/52	US655844BV94	USD	US	640 000	5 346
NORFOLK SOUTHERN NSC 4.65 01/15/46	US655844BR82	USD	US	671 000	6 289
NORTHROP GRUMMAN NOC 3.2 02/01/27	US666807BK73	USD	US	1 875 000	16 036
NORWEGIAN GOV'T NGB 2 04/26/28	NO0010821598	NOK	NO	50 000 000	56 200
NOVARTIS AG NOVNVX 0 5/8 11/13/29	CH0270190991	CHF	CH	4 375 000	39 511
NOVARTIS CAPITAL NOVNVX 3 11/20/25	US66989HAJ77	USD	US	4 375 000	37 862
NOVARTIS CAPITAL NOVNVX 3.4 05/06/24	US66989HAG39	USD	US	534 000	4 793
NOVARTIS CAPITAL NOVNVX 4 11/20/45	US66989HAK41	USD	US	3 333 000	30 097
NOVARTIS CAPITAL NOVNVX 4.4 05/06/44	US66989HAH12	USD	US	20 000 000	191 893
NRW.BANK NRW BK 0 1/2 09/13/27	DE000NRWB0AE6	EUR	DE	4 000 000	41 435
NRW.BANK NRW BK 1 3/4 08/17/20	XS1663601455	USD	DE	8 000 000	71 082
NSWTC-DOMESTIC NSWTC 4 04/20/23	AU3SG0001159	AUD	AU	3 000 000	21 365
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	491
OCCIDENTAL PETE 4.1 02/01/2021	US674599BY08	USD	US	6 100 000	56 760
OCCIDENTAL PETE OXY 3.4 04/15/26	US674599CH65	USD	US	2 875 000	25 288
OCCIDENTAL PETE OXY 4 5/8 06/15/45	US674599CF00	USD	US	135 000	1 261
OMAN INTRNL BOND OMAN 3 5/8 06/15/21	XS1405781342	USD	OM	1 700 000	14 756
OMAN INTRNL BOND OMAN 4 1/8 01/17/23	XS1750113406	USD	OM	400 000	3 457
OMAN INTRNL BOND OMAN 4 3/4 06/15/26	XS1405777589	USD	OM	2 100 000	17 250
OMAN INTRNL BOND OMAN 5 3/8 03/08/27	XS1575967218	USD	OM	3 400 000	29 100
OMAN INTRNL BOND OMAN 6 1/2 03/08/47	XS1575968026	USD	OM	600 000	4 919
OMAN INTRNL BOND OMAN 6 3/4 01/17/48	XS1750114396	USD	OM	1 100 000	9 206
OMGRID FUNDING L OMGRID 5.196 05/16/27	XS1577964536	USD	KY	1 500 000	12 571
ONEOK PARTNERS OKS 3 3/8 10/01/22	US68268NAJ28	USD	US	6 558 000	58 402
ONTARIO PROVINCE ONT 1.95 01/27/23	CA68323ADL58	CAD	CA	7 000 000	47 010
ONTARIO PROVINCE ONT 2.8 06/02/48	CA68323ADZ45	CAD	CA	4 000 000	26 189
ORACLE CORP ORCL 1.9 09/15/21	US68389XBK00	USD	US	18 825 000	162 892
ORACLE CORP ORCL 2 1/2 10/15/22	US68389XAP06	USD	US	1 200 000	10 448
ORACLE CORP ORCL 2.8 07/08/21	US68389XBA28	USD	US	3 750 000	33 796
ORACLE CORP ORCL 2.95 05/15/25	US68389XBC83	USD	US	4 519 000	38 739
ORACLE CORP ORCL 3 1/8 07/10/25	XS0951216166	EUR	US	6 275 000	78 481
ORACLE CORP ORCL 3.85 07/15/36	US68389XBH70	USD	US	9 379 000	81 885
ORACLE CORP ORCL 4 3/8 05/15/55	US68389XBG97	USD	US	1 241 000	10 940
ORACLE CORP ORCL 5 3/8 07/15/40	US68389XAM74	USD	US	1 313 000	13 631
ORANGE ORAFP 0 7/8 02/03/27	FR0013217114	EUR	FR	1 900 000	19 372
ORANGE ORAFP 1 05/12/25	XS1408317433	EUR	FR	5 900 000	62 025
OSLO KOMMUNE OSLO 2.3 03/14/24	NO0010727829	NOK	NO	75 000 000	83 470
OWENS CORNING INC 7 12/01/2036	US690742AB73	USD	US	1 840 000	19 171
OWENS CORNING OC 4.2 12/15/22	US690742AD30	USD	US	1 910 000	17 170
PACIFICORP MIDAM 6 01/15/39	US695114CL03	USD	US	118 000	1 351
PANAMA PANAMA 4 09/22/24	US698299BD54	USD	PA	100 000	912
PANAMA PANAMA 4.3 04/29/53	US698299BB98	USD	PA	100 000	844
PARAGUAY PARGUY 4 5/8 01/25/23	USP75744AA38	USD	PY	500 000	4 635
PARAGUAY PARGUY 5.6 03/13/48	USP75744AF25	USD	PY	200 000	1 781
PARAGUAY PARGUY 6.1 08/11/44	USP75744AB11	USD	PY	1 600 000	15 080
PARKER-HANNIFIN PH 4.2 11/21/34	US70109HAM79	USD	US	913 000	8 362
PEABODY CAPITAL PEABDY 4 5/8 12/12/53	XS1004042575	GBP	GB	260 000	4 076
PEARSON FUND FIV PSON 1 3/8 05/06/25	XS1228153661	EUR	GB	1 037 000	10 942
PEPSICO INC PEP 2 3/8 10/06/26	US713448DN57	USD	US	2 500 000	20 559
PEPSICO INC PEP 2.15 05/06/24	CA713448DQ80	CAD	US	15 912 000	103 801
PEPSICO INC PEP 2.15 10/14/20	US713448DC92	USD	US	75 000	663
PEPSICO INC PEP 3.45 10/06/46	US713448DP06	USD	US	6 217 000	50 120
PEPSICO INC PEP 3.6 08/13/42	US713448CC02	USD	US	313 000	2 633
PEPSICO INC PEP 4 03/05/42	US713448BZ06	USD	US	264 000	2 358
PERNOD-RICARD SA RIFF 2 1/8 09/27/24	FR0012173862	EUR	FR	2 400 000	27 421
PERRIGO FINANCE PRGO 3 1/2 12/15/21	US714295AB80	USD	IE	1 391 000	12 323
PERRIGO FINANCE PRGO 3.9 12/15/24	US714295AC63	USD	IE	1 750 000	15 261
PERTAMINA PERTIJ 6 05/03/42	USY7138AAD29	USD	ID	1 700 000	15 296
PERU B SOBERANO PERUGB 6.15 08/12/32	PEP01000C5E9	PEN	PE	15 200 000	43 474
PERU B SOBERANO PERUGB 6.35 08/12/28	PEP01000C5D1	PEN	PE	1 500 000	4 444
PERU B SOBERANO PERUGB 6.9 08/12/37	PEP01000CZ21	PEN	PE	11 971 000	36 039
PERU B SOBERANO PERUGB 6.95 08/12/31	PEP01000C4G7	PEN	PE	33 006 000	101 401
PERU B SOBERANO PERUGB 7.84 08/12/20	PEP01000CY33	PEN	PE	7 449 000	23 049
PERU B SOBERANO PERUGB 8.2 08/12/26	PEP01000C0J9	PEN	PE	42 300 000	141 365
PERU T-BOND PERUGB 5.2 09/12/23	PEP01000C4N3	PEN	PE	70 000	200

PERU T-BOND PERUGB 5.7 08/12/24	PEP01000C4W4	PEN	PE	66 000	192
PERUSAHAAN LISTR PLNIJ 5 1/4 10/24/42	US71568QAB32	USD	ID	2 940 000	24 253
PETROLEOS MEXICA PEMEX 6 7/8 08/04/26	US71654QCB68	USD	MX	800 000	7 721
PETROLEOS MEXICA PEMEX 6.35 02/12/48	USP78625DE05	USD	MX	85 000	705
PETRONAS PETMK 7 5/8 10/15/26	USY68851AK32	USD	MY	200 000	2 255
PETROTRIN PETRTR 9 3/4 08/14/19	USP78954AC19	USD	TT	800 000	7 664
PFIZER INC PFE 1.7 12/15/19	US717081EB53	USD	US	2 500 000	22 063
PFIZER INC PFE 1.95 06/03/21	US717081DX82	USD	US	2 879 000	25 101
PFIZER INC PFE 2 3/4 06/03/26	US717081DV27	USD	US	3 133 000	26 582
PFIZER INC PFE 2.1 05/15/19	US717081DL45	USD	US	3 750 000	33 528
PHILIP MORRIS IN PM 2 05/09/36	XS1408421763	EUR	US	422 000	4 232
PHILIP MORRIS IN PM 2 1/2 08/22/22	US718172AT63	USD	US	4 091 000	35 581
PHILIP MORRIS IN PM 2 3/4 03/19/25	XS0906815591	EUR	US	1 880 000	21 855
PHILIP MORRIS IN PM 3 7/8 08/21/42	US718172AU37	USD	US	109 000	889
PHILIPPINES(REP) PHILIP 3.9 11/26/22	US718286BX44	PHP	PH	85 000 000	13 446
PHILIPPINES(REP) PHILIP 4.2 01/21/24	US718286BY27	USD	PH	100 000	929
PHILIPPINES(REP) PHILIP 4.95 01/15/21	US718286BJ59	PHP	PH	120 000 000	20 346
PHILIPPINES(REP) PHILIP 5 01/13/37	US718286BW60	USD	PH	10 000	98
PHILIPPINES(REP) PHILIP 6 1/4 01/14/36	US718286BM88	PHP	PH	151 000 000	26 421
PLAINS ALL AMER PAA 3.65 06/01/22	US72650RAZ55	USD	US	1 500 000	13 237
PLAINS ALL AMER PAA 3.85 10/15/23	US72650RBD35	USD	US	2 403 000	21 160
PLAINS ALL AMER PAA 4 1/2 12/15/26	US72650RBL50	USD	US	1 875 000	16 537
PLAINS ALL AMER PAA 5 3/4 01/15/20	US72650RAW25	USD	US	200 000	1 895
PNC BANK NA PNC 2.15 04/29/21	US69353REW43	USD	US	928 000	8 087
PNC FINANCIAL PNC 3.9 04/29/24	US693475AP09	USD	US	1 654 000	14 920
PNC FUNDING CORP 6.7 06/10/19	US693476BF90	USD	US	4 500 000	41 817
POHJOLA BANK PLC POHBK 0 3/4 03/03/22	XS1196759010	EUR	FI	2 500 000	26 634
POLAND GOVT BOND POLGB 0 10/25/18	PL0000109062	PLN	PL	4 800 000	11 431
POLAND GOVT BOND POLGB 1 1/2 04/25/20	PL0000108510	PLN	PL	86 502 000	208 204
POLAND GOVT BOND POLGB 1 3/4 07/25/21	PL0000109153	PLN	PL	62 000 000	149 635
POLAND GOVT BOND POLGB 2 04/25/21	PL0000108916	PLN	PL	40 000 000	96 975
POLAND GOVT BOND POLGB 2 1/2 07/25/18	PL0000107595	PLN	PL	36 000	133
POLAND GOVT BOND POLGB 2 1/2 07/25/26	PL0000108866	PLN	PL	144 550 000	338 881
POLAND GOVT BOND POLGB 2 1/2 07/25/27	PL0000109427	PLN	PL	6 100 000	14 135
POLAND GOVT BOND POLGB 2 3/4 04/25/28	PL0000107611	PLN	PL	7 600 000	17 559
POLAND GOVT BOND POLGB 3 1/4 07/25/19	PL0000108148	PLN	PL	8 600 000	21 636
POLAND GOVT BOND POLGB 3 1/4 07/25/25	PL0000108197	PLN	PL	84 218 000	211 140
POLAND GOVT BOND POLGB 4 10/25/23	PL0000107264	PLN	PL	53 167 000	139 621
POLAND GOVT BOND POLGB 5 1/2 10/25/19	PL0000105441	PLN	PL	54 502 000	142 032
POLAND GOVT BOND POLGB 5 1/4 10/25/20	PL0000106126	PLN	PL	63 298 000	168 833
POLAND GOVT BOND POLGB 5 3/4 09/23/22	PL0000102646	PLN	PL	45 558 000	128 776
POLAND GOVT BOND POLGB 5 3/4 10/25/21	PL0000106670	PLN	PL	33 000 000	91 395
PRICELINE GROUP PCLN 1.8 03/03/27	XS1196503137	EUR	US	145 000	1 552
PRICELINE GROUP PCLN 2 3/8 09/23/24	XS1112850125	EUR	US	3 525 000	40 256
PROCTER & GAMBLE PG 2.85 08/11/27	US742718EV74	USD	US	556 000	4 769
PROG ENER CAR PGN 2.8 05/15/22	US144141DC90	USD	US	2 000 000	17 701
PROLOGIS LP PLD 1 3/8 05/13/21	XS1232266665	EUR	US	1 750 000	18 895
PROLOGIS LP PLD 3 3/8 02/20/24	XS1031555094	EUR	US	5 471 000	65 226
PROLOGIS LP PLD 4 1/4 08/15/23	US74340XAW11	USD	US	4 727 000	44 232
PRUDENTIAL FIN PRU 3.905 12/07/47	US744320AY89	USD	US	1 453 000	11 763
PRUDENTIAL FIN PRU 5.2 03/15/44	US744320AN25	USD	US	1 250 000	11 309
PSALM PSALM 7.39 12/02/24	USY7083VAD11	USD	PH	80 000	848
PSP CAPITAL INC PSPCAP 1.73 06/21/22	CA69363TAL67	CAD	CA	5 000 000	33 099
PSP CAPITAL INC PSPCAP 3.03 10/22/20	CA69363TAF99	CAD	CA	5 000 000	34 827
PUGET ENERGY INC PSD 6 09/01/21	US745310AD42	USD	US	150 000	1 464
Pepsico 5.5% 2040-01-15	US713448BP24	USD	US	218 000	2 373
QTC 5 1/2 06/21/21	AU0000XQLQV8	AUD	AU	10 000 000	72 245
QUALCOMM INC QCOM 2 1/4 05/20/20	US747525AD56	USD	US	809 000	7 141
QUALCOMM INC QCOM 2.9 05/20/24	US747525AT09	USD	US	18 910 000	160 345
QUALCOMM INC QCOM 3 1/4 05/20/27	US747525AU71	USD	US	43 668 000	365 583
QUALCOMM INC QCOM 3.45 05/20/25	US747525AF05	USD	US	11 697 000	101 177
QUALCOMM INC QCOM 4.65 05/20/35	US747525AJ27	USD	US	822 000	7 477
QUEBEC 6.25% 06/01/2032	CA748148QT32	CAD	CA	5 000 000	47 053
QUEBEC PROVINCE Q 1.65 03/03/22	CA748148RW51	CAD	CA	4 000 000	26 757
QUEBEC PROVINCE Q 2 3/4 04/12/27	US748149AN17	USD	CA	10 000 000	86 604
QUEBEC PROVINCE Q 3 1/2 12/01/48	CA74814ZEW91	CAD	CA	3 000 000	22 673
QUEENSLAND TREAS QTC 3 03/22/24	AU000XQLQAD1	AUD	AU	4 000 000	27 085
QUEENSLAND TREASURY CORP 6 6/14/2021	AU000QT40341	AUD	AU	5 000 000	36 733
R.A.T.P. RATPFPP 0 7/8 05/25/27	FR0013264488	EUR	FR	1 300 000	13 820
RABOBANK 4.5 01/11/2021	US21685WBT36	USD	NL	2 624 000	24 633
RABOBANK 4.75% 06/06/2022	XS0304159576	EUR	NL	1 054 000	12 992
RABOBANK 5.875% 5/20/2019	XS0429484891	EUR	NL	3 295 000	36 410
RABOBANK CAP RABOBK 5.556 10/29/49	XS0203782551	GBP	NL	1 250 000	15 764
RABOBANK NED NY RABOBK 2 3/4 01/10/22	US21688AAJ16	USD	NL	2 500 000	22 100
RABOBANK RABOBK 1 3/8 02/03/27	XS1180130939	EUR	NL	3 000 000	32 957
RABOBANK RABOBK 2 1/2 05/26/26	XS1069772082	EUR	NL	13 172 000	143 610
RABOBANK RABOBK 3 1/8 09/15/26	CH0026620846	CHF	NL	195 000	2 173
RABOBANK RABOBK 3 7/8 07/25/23	XS0954910146	EUR	NL	402 000	4 918



RABOBANK RABOBK 4 1/8 09/14/22	XS0826634874	EUR	NL	4 150 000	50 353
RABOBANK RABOBK 5 1/4 09/14/27	XS0827563452	GBP	NL	2 950 000	41 623
RABOBANK UTRECHT RABOBK 3 7/8 02/08/22	US21685WDD65	USD	NL	6 467 000	59 535
RAIFFEISEN BK IN RBIAV 1 7/8 11/08/18	XS0989620694	EUR	AT	100 000	1 065
RCI BANQUE RENAUL 0 3/4 01/12/22	FR0013230737	EUR	FR	1 697 000	17 910
RCI BANQUE RENAUL 1 3/8 11/17/20	FR0013053055	EUR	FR	592 000	6 421
REDEXIS GAS FIN REDEXS 2 3/4 04/08/21	XS1050547931	EUR	NL	1 800 000	19 968
REGION SKANE SKANE 0.598 06/12/23 #DMTN	SE0010832857	SEK	SE	130 000 000	130 054
RELX FINANCE RELLN 1 1/2 05/13/27	XS1793224632	EUR	NL	181 000	1 885
RENAULT RENAUL 3 1/8 03/05/21	FR0011769090	EUR	FR	151 000	1 714
REP OF BELARUS BELRUS 7 5/8 06/29/27	XS1634369224	USD	BY	1 200 000	11 207
REP OF CAMEROON REPCAM 9 1/2 11/19/25	XS1313779081	USD	CM	400 000	3 792
REP OF GUATEMALA GUATEM 4 1/2 05/03/26	USP5015VAF33	USD	GT	200 000	1 723
REP OF GUATEMALA GUATEM 4 3/8 06/05/27	USP5015VAG16	USD	GT	200 000	1 666
REP OF GUATEMALA GUATEM 4 7/8 02/13/28	USP5015VAE67	USD	GT	1 400 000	12 162
REP OF HUNGARY 7.625 03/29/2011	US445545AF36	USD	HU	3 450 000	42 763
REP OF LATVIA LATVIA 2 3/4 01/12/20	XS0863522149	USD	LV	280 000	2 515
REP OF NIGERIA NGERIA 6 1/2 11/28/27	XS1717011982	USD	NG	300 000	2 505
REP OF NIGERIA NGERIA 6 3/8 07/12/23	XS0944707222	USD	ET	200 000	1 818
REP OF NIGERIA NGERIA 7 7/8 02/16/32	XS1566179039	USD	NG	6 200 000	55 912
REP OF NIGERIA NGERIA 7.143 02/23/30	XS1777972511	USD	NG	2 400 000	20 815
REP OF PAKISTAN PKSTAN 8 1/4 09/30/25	XS1299811486	USD	PK	200 000	1 752
REP OF POLAND POLAND 0 1/2 12/20/21	XS1536786939	EUR	PL	7 000 000	74 230
REP OF SLOVENIA SLOREP 1 03/06/28	SI0002103776	EUR	SG	4 500 000	47 356
REP OF SRI LANKA SRILAN 6 1/4 07/27/21	USY2029SAG94	USD	LK	3 570 000	32 985
REP OF SRI LANKA SRILAN 6 1/8 06/03/25	USY8137FAC24	USD	LK	1 200 000	10 087
REP OF SRI LANKA SRILAN 6.2 05/11/27	USY8137FAH11	USD	LK	2 300 000	18 949
REP OF SRI LANKA SRILAN 6.825 07/18/26	USY8137FAF54	USD	LK	800 000	7 072
REP SOUTH AFRICA SAGB 10 1/2 12/21/26 #R186	ZAG000016320	ZAR	ZA	695 117 437	499 204
REP SOUTH AFRICA SAGB 6 1/2 02/28/41 #R214	ZAG000077488	ZAR	ZA	222 549 318	106 679
REP SOUTH AFRICA SAGB 6 1/4 03/31/36 #R209	ZAG000030404	ZAR	ZA	265 500 000	127 970
REP SOUTH AFRICA SAGB 6 3/4 03/31/21 #R208	ZAG000030396	ZAR	ZA	76 390 884	49 411
REP SOUTH AFRICA SAGB 7 1/4 01/15/20 #R207	ZAG000024738	ZAR	ZA	122 420 663	82 284
REP SOUTH AFRICA SAGB 7 3/4 02/28/23 #2023	ZAG000096165	ZAR	ZA	81 950	54
REP SOUTH AFRICA SAGB 8 01/31/30 #2030	ZAG000106998	ZAR	ZA	93 868 438	58 017
REP SOUTH AFRICA SAGB 8 1/2 01/31/37 #2037	ZAG000107012	ZAR	ZA	293 492 987	180 390
REP SOUTH AFRICA SAGB 8 1/4 03/31/32 #2032	ZAG000107004	ZAR	ZA	291 309 862	177 167
REP SOUTH AFRICA SAGB 8 12/21/18 #R204	ZAG000021841	ZAR	ZA	48 741	32
REP SOUTH AFRICA SAGB 8 3/4 01/31/44 #2044	ZAG000106972	ZAR	ZA	361 100 000	223 855
REP SOUTH AFRICA SAGB 8 3/4 02/28/48 #2048	ZAG000096173	ZAR	ZA	305 814 253	187 464
REP SOUTH AFRICA SAGB 8 7/8 02/28/35 #2035	ZAG000125972	ZAR	ZA	29 800 000	18 952
REP SOUTH AFRICA SAGB 9 01/31/40 #2040	ZAG000125980	ZAR	ZA	82 300 000	52 562
REPSOL INTL FIN REPSM 2 5/8 05/28/20	XS0933604943	EUR	ES	1 600 000	17 565
REPSOL INTL FIN REPSM 3 5/8 10/07/21	XS0975256685	EUR	ES	2 700 000	32 081
REPUBLIC OF AZER AZERBJ 3 1/2 09/01/32	XS1678623734	USD	AZ	1 000 000	7 462
REPUBLIC OF ECUA ECUA 10 1/2 03/24/20	XS1199929826	USD	EC	400 000	3 741
REPUBLIC OF ECUA ECUA 7 7/8 01/23/28	XS1755429732	USD	EC	3 900 000	30 418
REPUBLIC OF ECUA ECUA 7.95 06/20/24	XS1080330704	USD	EC	1 200 000	9 524
REPUBLIC OF HUNGARY 6.25% 2020 01 29	US445545AD87	USD	HU	18 900 000	181 332
REPUBLIC OF HUNGARY 6.375 03/29/2021	US445545AE60	USD	HU	300 000	2 908
REPUBLIC OF IRAQ IRAQ 5.8 01/15/28	XS0240295575	USD	IQ	2 250 000	18 500
REPUBLIC OF IRAQ IRAQ 6.752 03/09/23	XS1662407862	USD	IQ	400 000	3 487
REPUBLIC OF PANAMA 6.7 1/26/2036	US698299AW45	USD	PA	140 000	1 573
REPUBLIC OF PERU 5.625 2050 11 18	US715638BM30	USD	PE	1 000 000	10 458
REPUBLIC OF PERU 8.75 11/21/2033	US715638AP79	USD	PE	190 000	2 510
REPUBLIC OF PERU PERU 4 1/8 08/25/27	US715638BU55	USD	PE	1 400 000	12 999
REPUBLIC SVCS RSG 5 03/01/20	US760759AH37	USD	US	2 600 000	24 351
REPUBLIC SVCS RSG 5 1/4 11/15/21	US760761AD86	USD	US	2 600 000	24 794
REPUBLICA ORIENT URUGUAY 5.1 06/18/50	US760942BA98	USD	UY	6 500 000	57 303
REYNOLDS AMERICA RAI 4.85 09/15/23	US761713AY21	USD	US	683 000	6 446
REYNOLDS AMERICA RAI 5.85 08/15/45	US761713BB19	USD	US	26 813 000	268 010
REYNOLDS AMERICA RAI 6 7/8 05/01/20	US761713BT27	USD	US	2 680 000	25 719
REYNOLDS AMERICA RAI 8 1/8 06/23/19	US761713BS44	USD	US	2 350 000	22 070
RIO TINTO FINANC RIOLN 4 1/8 08/21/42	US76720AAG13	USD	GB	378 000	3 380
RIO TINTO FINANC RIOLN 4 3/4 03/22/42	US76720AAD81	USD	GB	55 000	534
RIO TINTO FINANC RIOLN 7 1/8 07/15/28	US767201AD89	USD	GB	73 000	846
RIOLN 5.2 11/02/40	US767201AL06	USD	GB	68 000	693
ROCHE FINANCE EU ROSW 0 7/8 02/25/25	XS1195056079	EUR	NL	11 499 000	122 978
ROCHE HLDGS INC ROSW 4 11/28/44	USU75000BG06	USD	US	1 625 000	14 641
ROGERS COMM INC 5.34 03/21/2011	CA775109AS07	CAD	CA	4 337 000	31 902
ROGERS COMM INC RCICN 4 03/13/24	CA775109BA89	CAD	CA	2 675 000	19 162
ROGERS COMM INC RCICN 6.68 11/04/39	CA775109AP67	CAD	CA	85 000	772
ROMANI GOVERNMENT BOND 6.75 2022 02 07	US77586TAA43	USD	RO	3 800 000	37 966
ROMANIA GOVT ROMGB 2 1/2 04/29/19	RO1519DBN037	RON	RO	50 000	112
ROMANIA GOVT ROMGB 2 1/4 02/26/20	RO1620DBN017	RON	RO	45 500 000	100 072
ROMANIA GOVT ROMGB 3 1/2 12/19/22	RO1522DBN056	RON	RO	65 300 000	141 336
ROMANIA GOVT ROMGB 3 1/4 03/22/21	RO1521DBN041	RON	RO	20 000 000	43 898
ROMANIA GOVT ROMGB 4 3/4 02/24/25	RO1425DBN029	RON	RO	58 200 000	130 580

ROMANIA GOVT ROMGB 4 3/4 06/24/19	RO1419DBN014	RON	RO	11 005 000	24 951
ROMANIA GOVT ROMGB 5 3/4 04/29/20	RO1320DBN022	RON	RO	14 800 000	34 465
ROMANIA GOVT ROMGB 5.6 11/28/18	RO1318DBN034	RON	RO	10 000	23
ROMANIA GOVT ROMGB 5.8 07/26/27	RO1227DBN011	RON	RO	36 800 000	90 385
ROMANIA GOVT ROMGB 5.85 04/26/23	RO1323DBN018	RON	RO	27 720 000	65 407
ROMANIA GOVT ROMGB 5.95 06/11/21	RO1121DBN032	RON	RO	53 460 000	124 859
ROMANIA ROMANI 4 3/8 08/22/23	US77586TAC09	USD	RO	100 000	915
ROMANIA ROMANI 6 1/8 01/22/44	US77586TAE64	USD	RO	400 000	4 104
RONGSHI INTL FIN SDIC 3 5/8 05/04/27	XS1601199778	USD	VG	1 000 000	8 528
ROYAL BANK OF CANADA (VAR) 12/06/24	CA780086CW22	CAD	CA	2 911 000	19 955
ROYAL BK CANADA RY 1.65 07/15/21	CA780086MV39	CAD	CA	3 001 000	19 938
ROYAL BK CANADA RY 1.92 07/17/20	CA780086KY95	CAD	CA	695 000	4 708
ROYAL BK CANADA RY 1.968 03/02/22	CA780086KD58	CAD	CA	4 245 000	28 260
ROYAL BK CANADA RY 2 1/2 01/19/21	US78012KKU06	USD	CA	3 125 000	27 770
ROYAL BK CANADA RY 2.35 12/09/19	CA780086JX32	CAD	CA	9 291 000	63 247
ROYAL BK CANADA RY 2.77 12/11/18	CA780086GH19	CAD	CA	3 000 000	20 507
ROYAL BK SCOTLND RBS 3 7/8 09/12/23	US780097BD21	USD	GB	4 189 000	36 859
ROYAL KPN NV 5.75% 9/17/2029	XS0451790280	GBP	NL	636 000	9 596
RPBLC OF SRNAME SURINM 9 1/4 10/26/26	USP68788AA97	USD	SR	200 000	1 734
RUSSIA GLOBAL 12.75% 06/24/2028	XS0088543193	USD	RU	130 000	1 898
RUSSIA-EUROBOND RUSSIA 4 1/4 06/23/27	RU000A0JXTS9	USD	RU	600 000	5 179
RUSSIA-EUROBOND RUSSIA 5 1/4 06/23/47	RU000A0JXU14	USD	RU	1 200 000	10 360
RUSSIA-EUROBOND RUSSIA 7 1/2 03/31/30	XS0114288789	USD	RU	8 100 000	36 079
RWE AG 5.75 02/14/2033 EMTN	XS0162513211	EUR	DE	6 000	93
RWE AG 6.125 7/6/2039	XS0437306904	GBP	DE	100 000	1 726
RWE AG 6.25% 06/03/2030	XS0147048762	GBP	DE	1 284 000	20 007
RWE AG 6.5 08/10/2021	XS0412842857	EUR	DE	677 000	8 816
RWE AG 6.625 1/31/2019	XS0399647675	EUR	DE	150 000	1 672
RWE FINANCE BV RWE 6 1/2 04/20/21	XS0127992336	GBP	NL	929 000	12 562
RYANAIR RYRID 1 7/8 06/17/21	XS1077584024	EUR	IE	850 000	9 284
SABINE PASS LIQU CQP 5 5/8 02/01/21	US785592AE61	USD	US	4 979 000	47 600
SABINE PASS LIQU CQP 5 5/8 03/01/25	US785592AM87	USD	US	9 999 000	96 796
SABINE PASS LIQU CQP 6 1/4 03/15/22	US785592AH92	USD	US	1 382 000	13 538
SAN DIEGO G E SRE 4 1/2 08/15/40	US797440BM51	USD	US	88 000	835
SANOFI SANFP 0 5/8 04/05/24	FR0013143997	EUR	FR	1 800 000	18 962
SANOFI SANFP 0 7/8 09/22/21	FR0012969020	EUR	FR	1 200 000	12 957
SANOFI SANFP 1 1/2 09/22/25	FR0012969038	EUR	FR	1 900 000	21 206
SANOFI SANFP 1 7/8 09/04/20	FR0011560333	EUR	FR	2 100 000	23 127
SANTAN CONS FIN SANTAN 0.9 02/18/20	XS1188117391	EUR	ES	2 800 000	29 737
SANTANDER UK PLC ABBEY 5 11/07/23	XS0989359756	USD	GB	3 050 000	27 975
SBAB BANK AB SBAB 0.98 10/11/22	XS1697577556	SEK	SE	36 000 000	36 587
SBAB BANK AB SBAB 1.048 06/23/21	XS1436518606	SEK	SE	88 000 000	89 832
SBSN INDONESIA INDOIS 8 1/4 09/15/20	IDP000001604	IDR	ID	10 000 000	7
SCENTRE MGMT SCGAU 1 1/2 07/16/20	XS1087819634	EUR	AU	1 900 000	20 643
SCHNEIDER ELEC SUPP 0 7/8 03/11/25	FR0012601367	EUR	FR	1 100 000	11 522
SCHNEIDER ELEC SUPP 3 3/4 07/12/18	FR0011075183	EUR	FR	2 200 000	23 835
SECOND PKSTAN SK PKSTAN 6 3/4 12/03/19	XS1147732553	USD	PK	400 000	3 518
SEMPRA ENERGY SRE 3.55 06/15/24	US816851AV10	USD	US	2 800 000	24 658
SEMPRA ENERGY SRE 4.05 12/01/23	US816851AU37	USD	US	4 000 000	36 362
SENEGAL REP OF SENEGL 6 1/4 05/23/33	XS1619155564	USD	SN	600 000	4 798
SENEGAL REP OF SENEGL 6 1/4 07/30/24	XS1090161875	USD	SN	1 300 000	11 686
SENEGAL REP OF SENEGL 6 3/4 03/13/48	XS1790134362	USD	SN	200 000	1 566
SERBIA REPUBLIC SERBIA 4 7/8 02/25/20	XS0893103852	USD	RS	1 400 000	12 924
SERBIA REPUBLIC SERBIA 7 1/4 09/28/21	XS0680231908	USD	RS	1 400 000	13 883
SEVERN TRENT FIN SVTLN 3 5/8 01/16/26	XS0875301912	GBP	GB	691 000	8 886
SHELL INTERNATIONAL FINANCE 6.375 12/15/2038	US822582AD40	USD	NL	6 637 000	76 867
SHELL INTL FIN RDSALN 0 3/4 05/12/24	XS1411405662	EUR	NL	1 875 000	19 853
SHELL INTL FIN RDSALN 1 04/06/22	XS1135276332	EUR	NL	2 563 000	27 655
SHELL INTL FIN RDSALN 1 1/4 03/15/22	XS1292484323	EUR	NL	497 000	5 419
SHELL INTL FIN RDSALN 1 1/4 05/12/28	XS1411401083	EUR	NL	2 500 000	26 366
SHELL INTL FIN RDSALN 1 5/8 01/20/27	XS1135277140	EUR	NL	899 000	9 936
SHELL INTL FIN RDSALN 1 5/8 03/24/21	XS1048521733	EUR	NL	4 736 000	51 898
SHELL INTL FIN RDSALN 1 7/8 09/15/25	XS1292468045	EUR	NL	5 000 000	57 025
SHELL INTL FIN RDSALN 2 1/2 03/24/26	XS1048529041	EUR	NL	3 976 000	46 845
SHELL INTL FIN RDSALN 2 1/8 05/11/20	US822582BG61	USD	NL	207 000	1 833
SHELL INTL FIN RDSALN 2 7/8 05/10/26	US822582BT82	USD	NL	4 375 000	37 369
SHELL INTL FIN RDSALN 3 1/4 05/11/25	US822582BD31	USD	NL	1 177 000	10 363
SHELL INTL FIN RDSALN 3 3/4 09/12/46	US822582BY77	USD	NL	3 302 000	27 878
SHELL INTL FIN RDSALN 3 5/8 08/21/42	US822582AT91	USD	NL	684 000	5 693
SHELL INTL FIN RDSALN 4 1/8 05/11/35	US822582BE14	USD	NL	1 256 000	11 462
SHELL INTL FIN RDSALN 4 3/8 05/11/45	US822582BF88	USD	NL	12 129 000	111 357
SHELL INTL FIN RDSALN 4.55 08/12/43	US822582AY86	USD	NL	4 204 000	40 182
SHPF 3 NOTE SHPF 3 NOTE	SE0007691621	SEK	SE	200 000 000	200 700
SIEMENS FINAN SIEGR 2 7/8 03/10/28	DE000A1UDWN5	EUR	DE	378 000	4 664
SIEMENS FINAN SIEGR 3 1/4 05/27/25	USN82008AE85	USD	NL	7 629 000	66 808
SIEMENS FINAN SIEGR 4.4 05/27/45	USN82008AF50	USD	NL	2 676 000	25 019
SIMON INTL FIN S SPG 1 3/8 11/18/22	XS1232098001	EUR	LU	1 875 000	20 454
SIMON PROP GP LP SPG 2 1/2 07/15/21	US828807CX32	USD	US	1 375 000	12 160

SIMON PROP GP LP SPG 2 5/8 06/15/22	US828807DB03	USD	US	1 500 000	13 029
SIMON PROP GP LP SPG 3 1/4 11/30/26	US828807CY15	USD	US	1 745 000	14 868
SIMON PROP GP LP SPG 3 3/4 02/01/24	US828807CR63	USD	US	4 000 000	36 247
SIMON PROP GP LP SPG 3 3/8 06/15/27	US828807DC85	USD	US	1 201 000	10 334
SIMON PROP GP LP SPG 3 3/8 12/01/27	US828807DE42	USD	US	21 139 000	180 548
SIMON PROP GP LP SPG 4 1/4 11/30/46	US828807CZ89	USD	US	1 375 000	12 026
SINGAPORE (GOVERNMENT OF) 3% 9/1/2024	SG7S30941627	SGD	SG	3 000 000	20 584
SINGAPORE (GOVERNMENT OF) 3.25% 09/01/2020	SG7928920854	SGD	SG	5 000 000	34 028
SINOCHEM OVERSEA SINOCH 4 1/2 11/12/20	USG8185TAA72	USD	VG	5 100 000	46 583
SINOPEC GRP OVER SINOPE 3 1/4 04/28/25	USG8201JAC56	USD	VG	300 000	2 561
SINOPEC GRP OVER SINOPE 3.9 05/17/22 REGS	USG8189YAB05	USD	CN	1 900 000	17 183
SINOPEC GRP OVER SINOPE 4 7/8 05/17/42	USG8189YAC87	USD	VG	2 400 000	22 535
SINOPEC OVERSEAS SINOPE 1 3/4 09/29/19	USG8200TAF78	USD	VG	2 300 000	20 282
SINOPEC OVERSEAS SINOPE 2 3/4 09/29/26	USG8200TAH35	USD	VG	1 300 000	10 490
SINOPEC OVERSEAS SINOPE 2 3/8 04/12/20	USG8201NAE25	USD	VG	3 900 000	34 475
SINOPEC OVERSEAS SINOPE 3 5/8 04/12/27	USG8201NAC68	USD	VG	4 200 000	36 205
SKANDINAV ENSKIL SEB 0 5/8 01/30/23	XS1314150878	EUR	SE	8 800 000	94 131
SKANDINAV ENSKIL SEB 0.3 02/17/22	XS1567475303	EUR	SE	2 000 000	20 973
SKANDINAV ENSKIL SEB 1 1/2 06/17/20 #573	SE0006258406	SEK	SE	720 000 000	745 662
SKANDINAV ENSKIL SEB 1 1/2 12/15/21 #574	SE0008103477	SEK	SE	1 460 000 000	1 538 497
SKANDINAV ENSKIL SEB 1 1/2 12/21/22 #575	SE0010546572	SEK	SE	940 000 000	989 308
SKANDINAV ENSKIL SEB 1 7/8 11/14/19	XS0854425625	EUR	SE	100 000	1 086
SKANDINAV ENSKIL SEB 3 06/19/19 #572	SE0005703451	SEK	SE	450 000 000	465 668
SLOVAK REPUBLIC SLOVAK 4 3/8 05/21/22	XS0782720402	USD	SK	1 140 000	10 629
SNAM SRGIM 0 7/8 10/25/26	XS1505573482	EUR	IT	223 000	2 176
SNAM SRGIM 1 1/4 01/25/25	XS1555402145	EUR	IT	1 250 000	13 014
SNCF RESEAU RESFER 1 11/09/31	XS1514051694	EUR	FR	8 000 000	83 081
SNCF RESEAU RESFER 1 7/8 03/30/34	XS1588061777	EUR	FR	4 000 000	45 614
SNS BANK SNSBNK 3 3/4 11/05/25	XS1315151388	EUR	NL	5 000 000	56 651
SO AUST GOV FIN SAFA 3 09/20/27	AU3SG0001688	AUD	AU	5 000 000	33 041
SOCIETE GENERALE 4.75 03/02/2021 EMTN	XS0596704170	EUR	FR	100 000	1 191
SOCIETE GENERALE SOCGEN 4 06/07/23	XS0867612466	EUR	FR	3 100 000	36 028
SOCIETE GENERALE SOCGEN 5.2 04/15/21	US83368TAA60	USD	FR	2 350 000	22 245
SOGECAP SA SOGESA 4 1/8 12/29/49	FR0012383982	EUR	FR	1 600 000	17 343
SOLVAY SA SOLBBB 1 5/8 12/02/22	BE6282459609	EUR	BE	1 700 000	18 805
SOUTH AFRICA REP OF - GLOBAL 5.875% 05/30/2022	US836205AL88	USD	ZA	1 500 000	14 089
SOUTH AFRICA REP OF 5.5 3/9/2020	US836205AN45	USD	ZA	2 620 000	24 422
SOUTH AFRICA SOAF 4 7/8 04/14/26	US836205AT15	USD	ZA	6 700 000	58 158
SOUTH AFRICA SOAF 5 10/12/46	US836205AV60	USD	ZA	2 200 000	16 549
SOUTH AFRICA SOAF 5 3/8 07/24/44	US836205AS32	USD	ZA	300 000	2 418
SOUTH AFRICA SOAF 5 7/8 09/16/25	US836205AR58	USD	ZA	900 000	8 389
SOUTH AFRICA SOAF 5.65 09/27/47	US836205AX27	USD	ZA	3 300 000	26 964
SOUTH AFRICA SOAF 6.3 06/22/48	US836205AZ74	USD	ZA	700 000	6 119
SOUTHERN CAL ED EIX 4 1/8 03/01/48	US842400GK35	USD	US	3 138 000	26 941
SOUTHERN CAL ED EIX 4.65 10/01/43	US842400FZ13	USD	US	3 452 000	31 761
SOUTHERN CO SO 3 1/4 07/01/26	US842587CV72	USD	US	15 845 000	135 412
SOUTHERN CO SO 4.4 07/01/46	US842587CX39	USD	US	13 282 000	118 676
SOUTHERN ELECTR SSELN 5 1/2 06/07/32	XS0139563166	GBP	GB	534 000	8 190
SOUTHERN POWER SO 5.15 09/15/41	US843646AH38	USD	US	3 050 000	28 351
SP MANWEB IBESM 4 7/8 09/20/27	XS0828007277	GBP	GB	2 000 000	29 016
SPAIN 4.2% 01/31/2037	ES0000012937	EUR	ES	5 000 000	70 892
SPAIN (KINGDOM OF) 4.9% 07/30/2040	ES00000120N0	EUR	ES	10 000 000	158 587
SPANISH GOV'T SPGB 1.45 10/31/27	ES0000012A89	EUR	ES	10 000 000	107 312
SPANISH GOV'T SPGB 1.6 04/30/25	ES0000012621	EUR	ES	4 000 000	44 225
SPANISH GOV'T SPGB 2.15 10/31/25	ES00000127G9	EUR	ES	4 000 000	46 066
SPANISH GOV'T SPGB 5.15 10/31/44	ES00000124H4	EUR	ES	1 000 000	16 480
SPAREBANK1BOKR SPABOL 0 1/2 01/30/25	XS1760129608	EUR	NO	3 000 000	31 426
SSE PLC SSELN 3 7/8 12/29/49	XS1196714429	GBP	GB	333 000	4 112
STADSHYPOTEK AB SHBASS 1 1/2 03/17/21 #1584	SE0007577366	SEK	SE	1 950 000 000	2 040 522
STADSHYPOTEK AB SHBASS 1 1/2 06/01/23 #1587	SE0010441303	SEK	SE	810 000 000	845 809
STADSHYPOTEK AB SHBASS 1 1/2 12/15/21 #1585	SE0008992515	SEK	SE	300 000 000	316 184
STADSHYPOTEK AB SHBASS 1 3/4 04/09/20	US85235YAE32	USD	SE	25 000 000	220 042
STADSHYPOTEK AB SHBASS 2 1/2 09/18/19 #1582	SE0005965746	SEK	SE	1 860 000 000	1 963 292
STADSHYPOTEK AB SHBASS 4 1/2 09/21/22 #1586	SE0003174838	SEK	SE	1 460 000 000	1 760 169
STADSHYPOTEK AB SHBASS 4 1/4 06/17/20 #1583	SE0003174820	SEK	SE	910 000 000	992 696
STANDARD CHART STANLN 0 3/4 10/03/23	XS1693281534	EUR	GB	2 918 000	30 224
STANDARD CHART STANLN 1 5/8 10/03/27	XS1693281617	EUR	GB	10 000 000	103 707
STANDARD CHART STANLN 1 5/8 11/20/18	XS0995417846	EUR	GB	129 000	1 370
STANDARD CHART STANLN 3 1/8 11/19/24	XS1140857316	EUR	GB	1 063 000	12 066
STANDARD CHART STANLN 3 5/8 11/23/22	XS0858585051	EUR	GB	1 884 000	21 768
STANDARD CHART STANLN 4 10/21/25	XS0983704718	EUR	GB	14 501 000	165 086
STARBUCKS CORP SBUX 2.1 02/04/21	US855244AJ85	USD	US	1 875 000	16 440
STATE GRID OSEAS CHGRID 3 1/2 05/04/27	USG8450LAJ38	USD	VG	1 400 000	11 998
STATE OIL CO AZE SOIAZ 4 3/4 03/13/23	XS0903465127	USD	AZ	2 930 000	26 264
STHRN GAS CRIDOR SGCAZE 6 7/8 03/24/26	XS1319820897	USD	AZ	800 000	7 861
STOCKHOLMS LANS STOCKL 0 3/4 09/27/21	XS1420355023	SEK	SE	68 000 000	69 800
STOCKHOLMS LANS STOCKL 1 05/28/21	XS1239582502	SEK	SE	100 000 000	102 975
STRYKER CORP SYK 3 3/8 11/01/25	US863667AH48	USD	US	395 000	3 421

SUNOCO LOGISTICS SXL 4 1/4 04/01/24	US86765BAN91	USD	US	2 342 000	20 936
SUNOCO LOGISTICS SXL 5.3 04/01/44	US86765BAP40	USD	US	2 300 000	18 849
SVENSKA HNDLSBKN SHBASS 0 1/4 02/28/22	XS1571298139	EUR	SE	3 429 000	35 869
SVENSKA HNDLSBKN SHBASS 0 3/8 07/03/23	XS1848875172	EUR	SE	1 600 000	16 629
SVENSKA HNDLSBKN SHBASS 2 1/2 01/25/19	US86960BAE20	USD	SE	3 655 000	33 018
SVENSKA HNDLSBKN SHBASS 2 1/4 06/17/19	US86960BAG77	USD	SE	5 585 000	49 745
SVENSKA HNDLSBKN SHBASS 2 1/4 08/27/20	XS0965050197	EUR	SE	851 000	9 507
SWEDBANK AB SWEDA 2.65 03/10/21	XS1377855363	USD	SE	3 125 000	27 752
SWEDBANK HYPOTEK SWEDA 1 03/15/23 #192	SE0010133207	SEK	SE	790 000 000	808 776
SWEDBANK HYPOTEK SWEDA 1 06/15/22 #191	SE0007525654	SEK	SE	990 000 000	1 016 261
SWEDBANK HYPOTEK SWEDA 1 09/15/21 #190	SE0007525647	SEK	SE	670 000 000	694 935
SWEDBANK HYPOTEK SWEDA 1 12/16/20 #189	SE0007525639	SEK	SE	1 070 000 000	1 105 320
SWEDBANK HYPOTEK SWEDA 1 12/20/23 #193	SE0011089622	SEK	SE	20 000 000	20 378
SWEDBANK HYPOTEK SWEDA 3 3/4 06/19/19 #188	SE0004270023	SEK	SE	400 000 000	416 942
SWEDBANK HYPOTEK SWEDA 5.7 05/12/20 #180	SE0002576561	SEK	SE	812 900 000	910 643
SWEDEN KINGDOM SWED 1 7/8 11/02/20	XS1709538356	USD	SE	20 000 000	176 158
SWEDEN KINGDOM SWED 2 3/8 02/15/23	XS1748232862	USD	SE	15 000 000	132 780
SWEDISH COVERED SBAB 1 03/17/21 #142	SE0006758561	SEK	SE	1 650 000 000	1 701 828
SWEDISH COVERED SBAB 1 06/21/23 #144-	SE0011167428	SEK	SE	60 000 000	61 114
SWEDISH COVERED SBAB 1 1/4 06/15/22 #143	SE0008586655	SEK	SE	570 000 000	590 771
SWEDISH COVERED SBAB 2 06/17/20	SE0006452900	SEK	SE	570 000 000	596 039
SWEDISH COVERED SBAB 2 06/17/26 #147	SE0009383664	SEK	SE	90 000 000	94 906
SWEDISH COVERED SBAB 4 09/18/19 #140	SE0005468030	SEK	SE	580 000 000	629 667
SWEDISH EXP CRED SEK 1 3/4 08/28/20	US00254EME94	USD	SE	15 000 000	132 089
SWEDISH GOVRNMNT 1054 06/01/2022 3.5	SE0003784461	SEK	SE	2 328 000 000	2 684 183
SWEDISH GOVRNMNT SGB 0 3/4 05/12/28 #1060	SE0009496367	SEK	SE	680 000 000	697 666
SWEDISH GOVRNMNT SGB 0 3/4 11/12/29 #1061	SE0011281922	SEK	SE	30 000 000	30 388
SWEDISH GOVRNMNT SGB 1 1/2 11/13/23 #1057	SE0004869071	SEK	SE	1 990 000 000	2 179 206
SWEDISH GOVRNMNT SGB 1 11/12/26 #1059	SE0007125927	SEK	SE	1 320 000 000	1 404 022
SWEDISH GOVRNMNT SGB 2 1/2 05/12/25 #1058	SE0005676608	SEK	SE	300 000 000	350 134
SWEDISH GOVRNMNT SGB 2 1/4 06/01/32 #1056	SE0004517290	SEK	SE	290 000 000	343 317
SWIRE PRO MTN FI SWIPRO 2 3/4 03/07/20	XS0899374002	USD	HK	3 000 000	26 792
SWISS (GOVT) SWISS 0 1/2 05/27/30	CH0224397171	CHF	CH	5 000 000	47 715
SWISS (GOVT) SWISS 1 1/2 04/30/42	CH0127181169	CHF	CH	3 000 000	34 007
SWISS RE ADMIN SRENVX 1 3/8 05/27/23	XS1421827269	EUR	JE	1 875 000	20 228
SWISS RE SRENVX 6.3024 03/29/49	XS0293392105	GBP	CH	550 000	6 703
SWITCH HOLDINGS GSWITC 1 1/2 01/31/24	XS1623615546	EUR	VG	5 000 000	52 820
SYSCO CORP SYY 3.3 07/15/26	US871829BC08	USD	US	10 000 000	86 277
SYSCO CORP SYY 4 1/2 04/01/46	US871829BD80	USD	US	1 253 000	11 031
TAJIKI INT BOND TAJIKI 7 1/8 09/14/27	XS1676401414	USD	TJ	200 000	1 619
TALANX FINANZ TALANX 8.3673 06/15/42	XS0768664731	EUR	DE	300 000	3 861
TARGET CORP TGT 2 1/2 04/15/26	US87612EBE59	USD	US	2 500 000	20 682
TARGET CORP TGT 2.3 06/26/19	US87612EBB11	USD	US	2 500 000	22 298
TARGET CORP TGT 2.9 01/15/22	US87612EAZ97	USD	US	7 500 000	67 822
TC ZIRAAT BANKAS TCZIRA 4 3/4 04/29/21	XS1223394914	USD	TR	1 800 000	15 186
TELEFONICA EMIS 5.462 02/16/2021	US87938WAP86	USD	ES	4 450 000	42 557
TELEFONICA EMIS TELEFO 1.477 09/14/21	XS1290729208	EUR	ES	2 500 000	27 429
TELEFONICA EMIS TELEFO 2.242 05/27/22	XS1069430368	EUR	ES	500 000	5 582
TELEFONICA EMIS TELEFO 5 3/8 02/02/26	XS0241945582	GBP	ES	1 965 000	27 628
TELIASONERA AB TLSNSS 1 5/8 02/23/35	XS1193213953	EUR	SE	1 150 000	11 332
TELIASONERA AB TLSNSS 3 7/8 10/01/25	XS0545428285	EUR	SE	960 000	12 290
TELSTRA CORP LTD TLSAU 4 1/2 11/13/18	AU3CB0215978	AUD	AU	370 000	2 477
TELSTRA CORP LTD TLSAU 4.8 10/12/21	USQ8975NAB12	USD	AU	1 500 000	14 072
TELSTRA CORP LTD TLSAU 7 3/4 07/15/20	AU3CB0152940	AUD	AU	2 090 000	15 660
TELUS CORP TCN 2.35 03/28/22	CA87971MBA05	CAD	CA	460 000	3 082
TELUS CORP TCN 3 3/4 03/10/26	CA87971MBC60	CAD	CA	3 000 000	21 020
TELUS CORP TCN 3.2 04/05/21	CA87971MAV50	CAD	CA	1 250 000	8 655
TELUS CORP TCN 3.35 04/01/24	CA87971MAR49	CAD	CA	708 000	4 879
TENN VALLEY AUTH TVA 2 7/8 09/15/24	US880591ER96	USD	US	10 000 000	89 639
TENNET HLD BV TENN 1 3/8 06/05/28	XS1828037587	EUR	NL	2 000 000	21 155
TENNET HLD BV TENN 1 3/8 06/26/29	XS1632897929	EUR	NL	4 000 000	42 034
TES LOG LP/CORP ANDX 5 1/4 01/15/25	US88160QAN34	USD	US	1 832 000	17 205
TESORERIA PESOS BTPCL 4 1/2 02/28/21	CL0002329671	CLP	CL	5 800 000 000	82 561
TESORERIA PESOS BTPCL 4 1/2 03/01/21	CL0002269331	CLP	CL	3 875 000 000	55 155
TESORERIA PESOS BTPCL 4 1/2 03/01/26	CL0002172501	CLP	CL	9 780 000 000	136 005
TESORERIA PESOS BTPCL 5 03/01/35	CL0002187822	CLP	CL	9 265 000 000	129 095
TESORERIA PESOS BTPCL 6 01/01/43	CL0001974774	CLP	CL	6 475 000 000	101 053
TEVA PHA FIN BV TEVA 3.65 11/10/21	US88166JAA16	USD	IL	1 573 000	13 586
TEVA PHARM FNC TEVA 0 3/8 07/25/20	XS1439749109	EUR	NL	563 000	5 755
TEVA PHARMACEUCI TEVA 1.7 07/19/19	US88167AAB70	USD	NL	2 710 000	23 870
TEVA PHARMACEUCI TEVA 2.2 07/21/21	US88167AAC53	USD	NL	5 255 000	44 059
THAILAND GOVT THAIGB 1 7/8 06/17/22	TH0623032602	THB	TH	78 000 000	20 984
THAILAND GOVT THAIGB 2 1/8 12/17/26	TH0623036C06	THB	TH	224 800 000	58 593
THAILAND GOVT THAIGB 2 12/17/22	TH0623032C00	THB	TH	808 800 000	218 037
THAILAND GOVT THAIGB 2.55 06/26/20	TH062303U607	THB	TH	424 116 000	116 450
THAILAND GOVT THAIGB 3 5/8 06/16/23	TH0623033600	THB	TH	713 884 000	206 684
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	279 900 000	77 214

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	72 531 000	20 938
THAILAND GOVT THAIGB 3.65 06/20/31	TH0623A3B608	THB	TH	495 300 000	142 116
THAILAND GOVT THAIGB 3.65 12/17/21	TH0623031C01	THB	TH	429 987 000	123 106
THAILAND GOVT THAIGB 3.775 06/25/32	TH0623A3C606	THB	TH	309 400 000	89 857
THAILAND GOVT THAIGB 3.85 12/12/25	TH0623035C07	THB	TH	154 601 000	45 701
THAILAND GOVT THAIGB 4 7/8 06/22/29	TH0623039607	THB	TH	582 902 000	187 391
THAMES WATER UTC THAMES 7.738 04/09/58	XS1537083716	GBP	KY	2 330 000	52 355
THERMO FISHER TMO 1.45 03/16/27	XS1578127778	EUR	US	313 000	3 255
THERMO FISHER TMO 2 7/8 07/24/37	XS1651072099	EUR	US	8 309 000	91 544
THREE GORGES FIN YANTZE 3.7 06/10/25	USG8850LAA82	USD	KY	600 000	5 265
TIME WARNER CABL TWC 5 3/4 06/02/31	XS0630584166	GBP	US	1 514 000	20 390
TIME WARNER CABLE INC 5.4 2038-07-01	US88732JAN81	USD	US	4 400 000	46 201
TIME WARNER INC TWX 3.4 06/15/22	US887317AQ81	USD	US	3 000 000	26 469
TIME WARNER INC TWX 5.35 12/15/43	US887317AS48	USD	US	5 400 000	47 268
TORONTO DOM BANK TD 1.85 09/11/20	US89114QBT40	USD	CA	3 000 000	26 287
TORONTO DOM BANK TD 2 1/8 04/07/21	US89114QBG29	USD	CA	4 375 000	38 182
TORONTO DOM BANK TD 2.447 04/02/19	CA891145N423	CAD	CA	3 001 000	20 597
TORONTO DOM BANK TD 2.563 06/24/20	CA891145S471	CAD	CA	541 000	3 684
TORONTO DOM BANK TD 2.621 12/22/21	CA8911452R48	CAD	CA	5 501 000	37 347
TRADE DEV BANK TDBM 9 3/8 05/19/20	US89253YAA01	USD	MN	900 000	8 540
TRANS-CANADA PL TRPCN 3.3 07/17/25	CA89353ZBY30	CAD	CA	2 878 000	19 972
TRANS-CANADA PL TRPCN 4 5/8 03/01/34	US89352HAM16	USD	CA	246 000	2 227
TRANS-CANADA PL TRPCN 4.55 11/15/41	CA89353ZBV90	CAD	CA	57 000	411
TRANSCANADA PIPELINES 6.2% 10/15/2037	US89352HAD17	USD	CA	36 000	373
TRANSCANADA PIPELINES 7.625% 01/15/2039	US8935268Z94	USD	CA	3 809 000	46 229
TRAVELERS COS TRV 4 05/30/47	US89417EAM12	USD	US	1 750 000	15 126
TREASURY UKT 1 1/2 01/22/21	GB00BY5F581	GBP	GB	5 000 000	60 592
TREASURY UKT 1 3/4 09/07/22	GB00B7L9SL19	GBP	GB	2 000 000	24 574
TREASURY UKT 2 3/4 09/07/24	GB00BHFH458	GBP	GB	2 000 000	26 172
TREASURY UKT 3 1/4 01/22/44	GB00B84Z9V04	GBP	GB	7 000 000	109 129
TRINIDAD TOBAG TRITOB 4 3/8 01/16/24	USP93960AF25	USD	TT	1 000 000	8 968
TRINIDAD&TOBAGO TRITOB 4 1/2 08/04/26	USP93960AG08	USD	TT	300 000	2 628
TRINITY ACQ PLC WLTW 4.4 03/15/26	US89641UAC53	USD	GB	1 375 000	12 420
TURK EXIMBANK EXCRTU 5 3/8 02/08/21	XS1345632811	USD	TR	600 000	5 320
TURKEY GOVT BOND TURKGB 10 1/2 01/15/20	TRT150120T16	TRY	TR	19 000 000	35 073
TURKEY GOVT BOND TURKGB 10 1/2 08/11/27	TRT110827T16	TRY	TR	8 300 000	12 492
TURKEY GOVT BOND TURKGB 10.6 02/11/26	TRT110226T13	TRY	TR	101 100 000	155 682
TURKEY GOVT BOND TURKGB 10.7 02/17/21	TRT170221T12	TRY	TR	47 900 000	83 147
TURKEY GOVT BOND TURKGB 11 02/24/27	TRT240227T17	TRY	TR	53 000 000	81 737
TURKEY GOVT BOND TURKGB 7.1 03/08/23	TRT080323T10	TRY	TR	61 200 000	84 949
TURKEY GOVT BOND TURKGB 7.4 02/05/20	TRT050220T17	TRY	TR	26 200 000	45 129
TURKEY GOVT BOND TURKGB 8 03/12/25	TRT120325T12	TRY	TR	29 400 000	39 338
TURKEY GOVT BOND TURKGB 8.8 09/27/23	TRT270923T11	TRY	TR	39 300 000	57 061
TURKEY GOVT BOND TURKGB 8.8 11/14/18	TRT141118T19	TRY	TR	31 200 000	59 806
TURKEY GOVT BOND TURKGB 9 07/24/24	TRT240724T15	TRY	TR	76 400 000	113 324
TURKEY GOVT BOND TURKGB 9.2 09/22/21	TRT220921T18	TRY	TR	124 900 000	200 183
TURKEY GOVT BOND TURKGB 9.4 07/08/20	TRT080720T19	TRY	TR	27 100 000	47 570
TURKEY REP OF TURKEY 4 1/4 04/14/26	US900123CJ75	USD	TR	200 000	1 546
TURKEY REP OF TURKEY 4 7/8 04/16/43	US900123CB40	USD	TR	1 500 000	10 132
TURKEY REP OF TURKEY 5 3/4 03/22/24	US900123CF53	USD	TR	2 150 000	18 861
TURKEY REP OF TURKEY 5 3/4 05/11/47	US900123CM05	USD	TR	200 000	1 457
TURKEY REP OF TURKEY 6 03/25/27	US900123CL22	USD	TR	200 000	1 692
TURKEY REP OF TURKEY 6 3/4 05/30/40	US900123BG46	USD	TR	2 310 000	18 973
TURKEY REP OF TURKEY 6 5/8 02/17/45	US900123CG37	USD	TR	400 000	3 254
TURKEY REP OF TURKEY 6 7/8 03/17/36	US900123AY60	USD	TR	700 000	6 017
TURKEY REP OF TURKEY 7 3/8 02/05/25	US900123AW05	USD	TR	6 310 000	60 031
TWC 5 1/2 09/01/41	US88732JBB35	USD	US	791 000	6 765
TYSON FOODS INC TSN 4 1/2 06/15/22	US902494AT07	USD	US	500 000	4 610
TYSON FOODS INC TSN 5.15 08/15/44	US902494AY91	USD	US	317 000	3 002
UBS AG LONDON UBS 1 1/4 09/03/21	XS1105680703	EUR	CH	24 000 000	261 488
UBS AG LONDON UBS 1 3/8 04/16/21	XS1057841980	EUR	CH	5 000 000	54 576
UBS GROUP FUNDIN UBS 1 1/4 04/17/25	CH0409606354	EUR	CH	621 000	6 473
UBS GROUP FUNDIN UBS 1 3/4 11/16/22	CH0302790123	EUR	JE	3 000 000	33 011
UK TSY GILT UKT 0 1/2 07/22/22	GB00BD0PCK97	GBP	GB	3 000 000	34 963
UK TSY GILT UKT 1 1/2 07/22/47	GB00BDCHBW80	GBP	GB	7 000 000	78 815
UK TSY GILT UKT 1 1/4 07/22/27	GB00BDRHNP05	GBP	GB	2 000 000	23 599
UK TSY GILT UKT 1 3/4 07/22/57	GB00BD0XH204	GBP	GB	3 000 000	37 039
UKRAINE GOVT UKRAIN 7 3/4 09/01/20	XS1303918939	USD	UA	7 200 000	65 335
UKRAINE GOVT UKRAIN 7 3/4 09/01/22	XS1303921214	USD	UA	800 000	7 145
UKRAINE GOVT UKRAIN 7 3/4 09/01/23	XS1303921487	USD	UA	1 611 000	14 205
UKRAINE GOVT UKRAIN 7 3/4 09/01/26	XS1303926528	USD	UA	5 700 000	48 359
UKRAINE GOVT UKRAIN 7 3/4 09/01/27	XS1303927179	USD	UA	2 200 000	18 512
UKRAINE GOVT UKRAIN 7 3/8 09/25/32	XS1577952952	USD	UA	1 200 000	9 372
UNI OF CAMBRIDGE CAMBRG 3 3/4 10/17/52	XS0841542961	GBP	GB	829 000	13 149
UNIBAIL-RODAMCO ULFP 1 03/14/25	XS1218319702	EUR	FR	983 000	10 360
UNIBAIL-RODAMCO ULFP 2 04/28/36	XS1401197253	EUR	FR	1 253 000	12 975
UNICREDIT SPA UCGIM 1 01/18/23	XS1754213947	EUR	IT	6 542 000	65 300

UNICREDIT SPA UCGIM 4 3/8 01/29/20	XS0207065110	EUR	IT	1 300 000	14 765
UNILEVER NV UNANA 1 1/8 04/29/28	XS1403015156	EUR	NL	3 503 000	36 664
UNION BANK NA UNBC 2 5/8 09/26/18	US90521APJ15	USD	US	917 000	8 260
UNION PAC CORP UNP 2 3/4 03/01/26	US907818EH70	USD	US	2 690 000	22 598
UNION PAC CORP UNP 3 04/15/27	US907818EP96	USD	US	1 250 000	10 644
UNION PAC CORP UNP 4 3/8 11/15/65	US907818EG97	USD	US	134 000	1 117
UNION PAC CORP UNP 4.05 11/15/45	US907818EF15	USD	US	175 000	1 493
UNITED KINGDOM 3.75 20210907	GB00B4RMG977	GBP	GB	5 000 000	65 257
UNITED KINGDOM 4.25 12/7/2040	GB00B6460505	GBP	GB	5 000 000	86 809
UNITED KINGDOM 4.25% 03/07/2036	GB0032452392	GBP	GB	7 000 000	116 461
UNITED KINGDOM 4.25% 06/07/2032	GB0004893086	GBP	GB	5 000 000	79 018
UNITED KINGDOM 4.25% 12/07/2027	GB00B16NNR78	GBP	GB	5 000 000	74 775
UNITED KINGDOM 4.5 9/7/2034	GB00B52WS153	GBP	GB	4 000 000	67 119
UNITED KINGDOM 4.75% 12/07/2038	GB00B00NY175	GBP	GB	4 000 000	72 221
UNITED KINGDOM 6% 12/07/2028	GB0002404191	GBP	GB	3 000 000	51 536
UNITED KINGDOM G UKT 2 09/07/25	GB00BTHH2R79	GBP	GB	5 000 000	62 984
UNITED KINGDOM G UKT 2 1/4 09/07/23	GB00B7Z53659	GBP	GB	5 000 000	63 170
UNITED KINGDOM G UKT 3 1/2 01/22/45	GB00BN65R313	GBP	GB	4 000 000	65 370
UNITED MEXICAN 5.75 10/12/2110 144A	US91086QAZ19	USD	MX	1 560 000	13 954
UNITED PARCEL SERVICE INC 6.2% 01/15/2038	US911312AJ59	USD	US	663 000	7 599
UNITED PARCEL UPS 0 3/8 11/15/23	XS1718480327	EUR	US	11 217 000	116 553
UNITED PARCEL UPS 2.4 11/15/26	US911312AY27	USD	US	1 250 000	10 224
UNITED PARCEL UPS 3 3/4 11/15/47	US911312BN52	USD	US	1 989 000	16 451
UNITED TECH CORP UTX 1 7/8 02/22/26	XS1366791124	EUR	US	2 500 000	27 357
UNITED TECH CORP UTX 1.95 11/01/21	US913017CG21	USD	US	1 875 000	16 110
UNITED TECH CORP UTX 5.4 05/01/35	US913017BJ78	USD	US	2 709 000	26 467
UNITED TECHNOLOGIES 5.7% 4/15/2040	US913017BS77	USD	US	510 000	5 230
UNITEDHEALTH GRP UNH 1.95 10/15/20	US91324PDC32	USD	US	2 250 000	19 734
UNITEDHEALTH GRP UNH 2.7 07/15/20	US91324PCM23	USD	US	3 750 000	33 766
UNITEDHEALTH GRP UNH 3.45 01/15/27	US91324PCW05	USD	US	1 875 000	16 617
UNITEDHEALTH GRP UNH 3.95 10/15/42	US91324PCA84	USD	US	352 000	3 011
UNITEDHEALTH GRP UNH 4 1/4 04/15/47	US91324PCZ36	USD	US	819 000	7 358
UNITEDHEALTH GRP UNH 4 3/4 07/15/45	US91324PCR10	USD	US	1 062 000	10 392
UNITEDHEALTH GRP UNH 5.8 03/15/36	US91324PAR38	USD	US	22 000	237
URUGUAY URUGUA 11/18/22 SINKABLE	US917288BC52	USD	UY	2 100 000	21 475
URUGUAY URUGUA 4 1/8 11/20/45	US760942AY83	USD	UY	1 600 000	12 935
URUGUAY URUGUA 4 3/8 10/27/27	US760942BB71	USD	UY	3 700 000	33 779
URUGUAY URUGUA 8 1/2 03/15/28	USP80557BV53	UYU	UY	87 000 000	21 873
URUGUAY URUGUA 9 7/8 06/20/22	USP96006AE41	UYU	UY	94 300 000	26 726
US BANCORP USB 0.85 06/07/24	XS1623404412	EUR	US	5 000 000	52 227
US BANCORP USB 2 5/8 01/24/22	US91159HHP82	USD	US	3 125 000	27 695
US BANCORP USB 2.2 04/25/19	US91159HHH66	USD	US	594 000	5 316
US BANK NA OHIO USB 1.4 04/26/19	US90331HMY61	USD	US	1 793 000	15 917
US TREASURY BONDS 4.25 11/15/40	US912810QL52	USD	US	5 000 000	54 448
US TREASURY N/B 3.625 02/15/2021	US912828PX26	USD	US	5 000 000	46 478
US TREASURY N/B 4.375 05/15/2041	US912810QQ40	USD	US	3 500 000	38 827
US TREASURY N/B T 1 1/2 10/31/19	US912828F627	USD	US	10 000 000	88 578
US TREASURY N/B T 2 01/31/20	US9128283S79	USD	US	5 000 000	44 763
US TREASURY N/B T 2 1/2 02/15/45	US912810RK60	USD	US	16 000 000	131 796
US TREASURY N/B T 2 1/2 05/15/24	US912828WJ58	USD	US	10 000 000	88 348
US TREASURY N/B T 2 1/4 02/15/27	US912828V988	USD	US	10 000 000	86 146
US TREASURY N/B T 2 1/4 11/15/25	US912828M565	USD	US	10 000 000	86 311
US TREASURY N/B T 2 11/15/26	US912828U246	USD	US	5 000 000	42 040
US TREASURY N/B T 2 3/4 08/15/42	US912810QX90	USD	US	4 000 000	34 780
US TREASURY N/B T 2 3/4 08/15/47	US912810RY64	USD	US	10 000 000	86 278
US TREASURY N/B T 2 3/4 11/15/42	US912810QY73	USD	US	3 400 000	29 338
US TREASURY N/B T 2 7/8 05/15/43	US912810RB61	USD	US	6 000 000	52 901
US TREASURY N/B T 2 7/8 11/15/46	US912810RU43	USD	US	10 000 000	87 919
US TREASURY N/B T 3 02/15/47	US912810RV26	USD	US	10 000 000	90 776
US TREASURY N/B T 3 1/8 02/15/43	US912810QZ49	USD	US	5 000 000	46 403
US TREASURY NOTES 3.625 08/15/2019	US912828LJ77	USD	US	3 000 000	27 560
US TREASURY NOTES 3.875 2040-08-15	US912810QK79	USD	US	10 000 000	104 186
US TREASURY NOTES 6.125% 11/15/2027	US912810FB99	USD	US	3 000 000	34 244
US TREASURY NOTES 6.25% 08/15/2023	US912810EQ77	USD	US	5 000 000	53 250
US TREASURY NOTES 6.625% 02/15/2027	US912810EZ76	USD	US	6 800 000	79 977
VENTAS REALTY LP VTR 4 1/4 03/01/22	US92276MAX39	USD	US	4 400 000	40 765
VEOLIA ENVRNMT VIEFP 0.927 01/04/29	FR0013210416	EUR	FR	1 300 000	13 002
VEOLIA ENVRNMT VIEFP 4 5/8 03/30/27	FR0011224963	EUR	FR	1 000 000	13 555
VEOLIA ENVRNMT VIEFP 6 1/8 10/29/37	FR0010535567	GBP	FR	400 000	6 844
VERIZON COMM INC VZ 2 5/8 02/21/20	US92343VCH50	USD	US	9 915 000	89 116
VERIZON COMM INC VZ 4 3/4 11/01/41	US92343VBE39	USD	US	2 600 000	22 396
VERIZON COMM INC VZ 5 1/4 03/16/37	US92343VDU52	USD	US	12 162 000	113 476
VIACOM INC 6.875% 04/30/2036	US925524AX89	USD	US	984 000	9 707
VIACOM INC VIA 3 7/8 04/01/24	US92553PAX06	USD	US	853 000	7 447
VICINITY CENTRES VCXAU 3 3/8 04/07/26	XS1387869438	GBP	AU	1 250 000	15 615
VIETNAM (REP OF) VIETNM 6 3/4 01/29/20	USY9374MAF06	USD	VN	1 260 000	11 986
VILLE DE PARIS VDP 1 3/4 05/25/31	FR0013054897	EUR	FR	8 500 000	95 945
VILLE DE PARIS VDP 1 3/8 11/20/34	FR0013296704	EUR	FR	1 200 000	12 915

VIRGINIA ELPWR D 2 3/4 03/15/23	US927804FN91	USD	US	6 000 000	52 497
VISA INC V 2.2 12/14/20	US92826CAB81	USD	US	18 087 000	159 282
VISA INC V 3.15 12/14/25	US92826CAD48	USD	US	12 339 000	106 916
VISA INC V 4.3 12/14/45	US92826CAF95	USD	US	31 335 000	291 452
VODAFONE GROUP PLC 4.65% 2022 01 20	XS0479869744	EUR	GB	50 000	611
VODAFONE GROUP PLC-GLOBAL 6.15% 02/27/2037	US92857WQAQ33	USD	GB	22 371 000	225 354
VODAFONE GROUP VOD 0 3/8 11/22/21	XS1574681620	EUR	GB	5 000 000	52 532
VODAFONE GROUP VOD 1 1/2 07/24/27	XS1652855815	EUR	GB	5 000 000	52 373
VODAFONE GROUP VOD 1 1/4 08/25/21	XS1372838240	EUR	GB	6 990 000	76 132
VODAFONE GROUP VOD 1 1/8 11/20/25	XS1721423462	EUR	GB	5 000 000	51 911
VODAFONE GROUP VOD 2 7/8 11/20/37	XS1721422902	EUR	GB	12 332 000	130 823
VODAFONE GROUP VOD 2.2 08/25/26	XS1372839214	EUR	GB	5 000 000	56 254
VODAFONE GROUP VOD 4 1/8 05/30/25	US92857WBJ80	USD	GB	5 837 000	52 213
VODAFONE GROUP VOD 5.9 11/26/32	XS0158715713	GBP	GB	3 375 000	53 806
VODAFONE GROUP VOD 8 1/8 11/26/18	XS0400780960	GBP	GB	566 000	7 195
VOLKSWAGEN FIN VW 0 3/4 10/14/21	XS1216647716	EUR	DE	1 641 000	17 351
VOLKSWAGEN FIN VW 2 1/4 04/12/25	XS1596735701	GBP	NL	2 061 000	23 939
VOLKSWAGEN INTFN VW 1 7/8 03/30/27	XS1586555945	EUR	NL	3 000 000	31 037
VOLKSWAGEN INTFN VW 2 01/14/20	XS0873793375	EUR	DE	3 248 000	35 254
VOLKSWAGEN INTFN VW 2 03/26/21	XS0909788290	EUR	NL	4 943 000	54 261
VOLKSWAGEN INTFN VW 3 7/8 09/04/49	XS0968913268	EUR	DE	2 881 000	31 217
VOLKSWAGEN LEAS VW 2 5/8 01/15/24	XS1014610254	EUR	DE	333 000	3 773
VONOVIA BV ANNGR 1 1/4 12/06/24	DE000A189ZX0	EUR	NL	2 500 000	26 253
VONOVIA BV ANNGR 1 5/8 12/15/20	DE000A18V138	EUR	NL	1 100 000	12 014
WACHOVIA CORP 4.875% 11/29/2035	XS0276684700	GBP	US	150 000	2 042
WACHOVIA CORP WFC 4 3/8 11/27/18	XS0275769403	EUR	US	2 950 000	32 160
WALT DISNEY CO DIS 3.15 09/17/25	US25468PDF09	USD	US	3 750 000	32 849
WALT DISNEY CO DIS 3.7 12/01/42	US25468PCX24	USD	US	20 000	163
WASHINGTON PG LP WPG 5.95 08/15/24	US939648AE19	USD	US	1 875 000	16 553
WATSON PHARM INC WPI 3 1/4 10/01/22	US942683AF00	USD	US	2 979 000	26 114
WEA FINANCE LLC/ WFDAU 4 3/4 09/17/44	USU94299AD35	USD	US	2 320 000	21 435
WELLCOME TRST FI WELLTR 4 05/09/59	XS1065371277	GBP	GB	100 000	1 687
WELLCOME TRUST F WELLTR 4 5/8 07/25/36	XS0261559594	GBP	GB	181 000	2 950
WELLCOME TRUST WELLTR 2.517 02/07/18	XS1713474085	GBP	GB	2 714 000	30 844
WELLPOINT INC WLP 3 1/2 08/15/24	US94973VBJ52	USD	US	1 800 000	15 917
WELLPOINT INC WLP 4.65 08/15/44	US94973VBK26	USD	US	3 361 000	29 788
WELLPOINT INC WLP 5.1 01/15/44	US94973VBF31	USD	US	269 000	2 538
WELLS FARGO CO WFC 1 1/8 10/29/21	XS1130067140	EUR	US	629 000	6 793
WELLS FARGO CO WFC 1 5/8 06/02/25	XS1240964483	EUR	US	1 509 000	16 235
WELLS FARGO CO WFC 2 1/8 04/22/22	XS1221677476	GBP	US	1 875 000	22 341
WELLS FARGO CO WFC 2.509 10/27/23	CA949746SG76	CAD	US	1 416 000	9 330
WELLS FARGO CO WFC 2.55 12/07/20	US94974BGR50	USD	US	5 250 000	46 234
WELLS FARGO CO WFC 2.6 07/22/20	US94974BGM63	USD	US	10 936 000	97 693
WELLS FARGO CO WFC 2.975 05/19/26	CA949746RX19	CAD	US	7 946 000	52 067
WELLS FARGO CO WFC 3 07/27/21	XS1458461883	AUD	US	1 251 000	8 353
WELLS FARGO CO WFC 5 3/8 11/02/43	US94974BFP04	USD	US	4 822 000	45 272
WELLTOWER INC HCN 4 1/4 04/01/26	US95040QAC87	USD	US	8 750 000	78 311
WENDEL SA MWDP 2 1/2 02/09/27	FR0012516417	EUR	FR	1 200 000	13 144
WESTERN GAS WES 4 07/01/22	US958254AB09	USD	US	4 250 000	38 441
WESTERN POWER PPL 5 1/4 01/17/23	XS0627333221	GBP	GB	1 150 000	15 852
WESTPAC BANKING WSTP 0 1/4 01/17/22	XS1506396974	EUR	AU	5 000 000	52 121
WESTPAC BANKING WSTP 0 7/8 04/17/27	XS1506398244	EUR	AU	1 250 000	12 892
WESTPAC BANKING WSTP 2 08/19/21	US961214DA83	USD	AU	5 885 000	50 854
WESTPAC BANKING WSTP 2.3 05/26/20	US961214CP61	USD	AU	2 500 000	22 066
WESTPAC BANKING WSTP 2.7 08/19/26	US961214DC40	USD	AU	4 175 000	34 349
WESTPAC BANKING WSTP 2.8 01/11/22	US961214DG53	USD	AU	3 125 000	27 701
WESTPAC BANKING WSTP 3.35 03/08/27	US961214DK65	USD	AU	1 395 000	12 082
WESTPAC BANKING WSTP 4 1/2 02/25/19	AU000WBCHBC3	AUD	AU	2 600 000	17 678
WESTPAC BANKING WSTP 4.322 11/23/31	US961214DF70	USD	AU	3 750 000	32 510
WEYERHAEUSER CO WY 7 3/8 10/01/19	US962166BV52	USD	US	5 720 000	54 704
WILLIAMS PARTNER WPZ 4 11/15/21	US96950FAH73	USD	US	3 209 000	29 163
WOOLWORTHS LTD WOWAU 6 03/21/19	AU3CB0191815	AUD	AU	700 000	4 814
WP CAREY INC WPC 4.6 04/01/24	US92936UAA79	USD	US	383 000	3 512
XEROX CORP XRX 3 5/8 03/15/23	US984121CQ49	USD	US	6 245 000	54 208
XSTRATA CAN FIN GLENLN 7 3/8 05/27/20	XS0366204393	GBP	CA	1 189 000	15 588
XSTRATA FIN CAN GLENLN 6 11/15/41	USC98874AJ64	USD	CA	151 000	1 423
ZAMBIA REP OF ZAMBIN 8 1/2 04/14/24	XS1056386714	USD	ZM	2 400 000	19 387
ZIMMER BIOMET ZBH 2.425 12/13/26	XS1532779748	EUR	US	10 176 000	111 900
ZIMMER HLDGS ZMH 3.55 04/01/25	US98956PAF99	USD	US	10 000 000	86 251