

**Bonds (in thousand SEK)**  
**2019-06-30**

Name	ISIN	Currency	Country	Number	Market value
407 INTL INC ETRHWY 3.6 05/21/47	CA35085ZBM73	CAD	CA	1 250 000	9 794
ABBOTT IL FIN ABT 1 1/2 09/27/26	XS1883355197	EUR	IE	5 000 000	57 357
ABBOTT LABS ABT 2.9 11/30/21	US002824BD12	USD	US	7 125 000	67 339
ABERTIS ABESM 2 1/2 02/27/25	ES0211845294	EUR	ES	3 200 000	37 780
ABN AMRO BANK NV ABNAV 0 1/2 04/15/26	XS1982037696	EUR	NL	4 000 000	42 932
ABN AMRO BANK NV ABNAV 0 7/8 04/22/25	XS1808739459	EUR	NL	3 000 000	33 057
ABN AMRO BANK NV ABNAV 4.8 04/18/26	XS1392917784	USD	NL	2 600 000	26 309
ABN AMRO BANK NV ABNAV 6 1/4 04/27/22	XS0619547838	USD	NL	2 400 000	24 399
ABN AMRO BANK NV ABNAV 7 1/8 07/06/22	XS0802995166	EUR	NL	700 000	9 444
ABU DHABI GOVT ADGB 2 1/2 10/11/22	XS1696908471	USD	AE	4 150 000	39 107
ABU DHABI GOVT ADGB 3 1/8 05/03/26	XS1402929746	USD	AE	4 750 000	45 997
ABU DHABI GOVT ADGB 4 1/8 10/11/47	XS1696899035	USD	AE	7 600 000	77 851
ACCOR ACFP 2 5/8 02/05/21	FR0011731876	EUR	FR	200 000	2 226
ADIF ALTA VELOCI ADIFAL 0.8 07/05/23	ES0200002022	EUR	ES	3 000 000	32 958
ADIF ALTA VELOCI ADIFAL 0.95 04/30/27	ES0200002048	EUR	ES	1 800 000	19 844
ADIF ALTA VELOCI ADIFAL 1 1/4 05/04/26	ES0200002030	EUR	ES	2 000 000	22 491
AEGON NV AEGON 6 5/8 12/16/39	XS0473964509	GBP	NL	440 000	8 273
AETNA INC AET 2 3/4 11/15/22	US008117AP87	USD	US	3 036 000	28 427
AETNA INC AET 3 7/8 08/15/47	US00817YAZ16	USD	US	253 000	2 158
AETNA INC AET 6 5/8 06/15/36	US00817YAF51	USD	US	305 000	3 529
AFRICAN DEV BANK AFDB 0 1/4 11/21/24	XS1720947081	EUR	SN	1 500 000	16 369
AFRICAN DEV BANK AFDB 0 3/8 06/01/22	XS1527751991	SEK	SN	50 000 000	50 599
AFRICAN DEV BANK AFDB 0 7/8 05/24/28	XS1824248626	EUR	SN	8 000 000	90 938
AFRICAN DEV BANK AFDB 2 5/8 03/22/21	US00828ECZ07	USD	SN	7 000 000	66 238
AFRICAN DEV BANK AFDB 3 09/20/23	US00828EDC03	USD	SN	15 000 000	146 718
AGENCE FRANCAISE AGFRNC 0 1/2 10/31/25	FR0013365376	EUR	FR	3 000 000	33 004
AGENCE FRANCAISE AGFRNC 1 3/8 09/17/24	XS1111084718	EUR	FR	3 500 000	40 409
AGENCE FRANCAISE AGFRNC 2 1/4 05/28/26	XS1072438366	EUR	FR	5 000 000	61 263
AIR LEASE CORP AL 4 1/4 09/15/24	US00912XAN49	USD	US	3 400 000	33 756
AKADEMISKA HUS STAACA 0.272 06/20/24	XS2015238855	SEK	SE	48 000 000	48 042
ALABAMA POWER CO SO 3 3/4 03/01/45	US010392FM53	USD	US	390 000	3 756
ALBEMARLE CORP ALB 1 7/8 12/08/21	XS1148074518	EUR	US	114 000	1 272
ALBERTA PROVINCE ALTA 3.05 12/01/48	CA013051DY00	CAD	CA	3 000 000	23 599
ALLIANZ FINANCE ALVGR 0 1/4 06/06/23	DE000A19S4U8	EUR	NL	3 200 000	34 255
ALLIANZ FINANCE ALVGR 3 1/2 02/14/22	DE000A1G0RU9	EUR	DE	100 000	1 173
ALLSTATE CORP ALL 3.28 12/15/26	US020002BD26	USD	US	1 375 000	13 399
ALLSTATE CORP ALL 5 3/4 08/15/53	US020002BB69	USD	US	2 000 000	19 855
ALPHABET INC GOOGL 1.998 08/15/26	US02079KAC18	USD	US	8 885 000	80 961
ALTALINK LP SNCCN 3.99 06/30/42	CA02135ZAF32	CAD	CA	9 000	74
AMAZON.COM INC AMZN 2.4 02/22/23	US023135AW69	USD	US	9 549 000	90 205
AMAZON.COM INC AMZN 3 7/8 08/22/37	US023135BF28	USD	US	12 636 000	130 852
AMAZON.COM INC AMZN 3.15 08/22/27	US023135BC96	USD	US	15 454 000	152 245
AMAZON.COM INC AMZN 4.95 12/05/44	US023135AQ91	USD	US	11 754 000	137 731
AMAZON.COM INC AMZN 5.2 12/03/25	US023135BN51	USD	US	17 436 000	189 509
AMAZON.COM INC AMZN2.5 11/22	US023135AJ58	USD	US	3 125 000	29 446
AMER INTL GROUP AIG 1 7/8 06/21/27	XS1627602201	EUR	US	30 967 000	344 981
AMER INTL GROUP AIG 3 7/8 01/15/35	US026874DC84	USD	US	1 292 000	12 185
AMER INTL GROUP AIG 3.9 04/01/26	US026874DH71	USD	US	21 873 000	214 289
AMER INTL GROUP AIG 4.8 07/10/45	US026874DF16	USD	US	1 875 000	19 530
AMER INTL GROUP AIG 6 1/4 05/01/36	US026874AZ07	USD	US	1 600 000	18 546
AMERICAN TOWER AMT 1 3/8 04/04/25	XS1591781452	EUR	US	4 353 000	47 898
AMERICAN TOWER AMT 1.95 05/22/26	XS1823300949	EUR	US	5 000 000	56 487
AMERICAN TOWER AMT 3.3 02/15/21	US03027XAH35	USD	US	1 875 000	17 838
AMERICAN TOWER AMT 4.7 03/15/22	US03027XAA81	USD	US	2 032 000	20 151
AMERIPRISE FINL AMP 4 10/15/23	US03076CAF32	USD	US	3 150 000	31 401
AMERISOURCEBERGE ABC 3.45 12/15/27	US03073EAP07	USD	US	33 750 000	319 811
AMERISOURCEBERGE ABC 4 1/4 03/01/45	US03073EAN58	USD	US	359 000	3 253
AMERISOURCEBERGE ABC 4.3 12/15/47	US03073EAQ89	USD	US	4 973 000	44 834
AMGEN INC AMGN 5 1/2 12/07/26	XS0710091140	GBP	US	2 868 000	43 082
ANHEUSER-BUSCH ABIBB 0 7/8 03/17/22	BE6285452460	EUR	BE	5 110 000	55 559
ANHEUSER-BUSCH ABIBB 2.6 05/15/24	CA03524BAG10	CAD	US	11 617 000	82 947
ANHEUSER-BUSCH ABIBB 3 3/8 01/25/23	CA03524BAB23	CAD	US	6 001 000	44 631
ANHEUSER-BUSCH ABIBB 4 09/24/25	BE6258029741	GBP	BE	3 924 000	53 728
ANHEUSER-BUSCH ABIBB 4.32 05/15/47	CA03524BAH92	CAD	US	504 000	3 734
ANHEUSER-BUSCH ABIBB 4.7 02/01/36	US03522AAH32	USD	US	28 494 000	295 355
ANHEUSER-BUSCH ABIBB 4.7 02/01/36	US03522AM81	USD	US	500 000	5 171
ANHEUSER-BUSCH ABIBB 4.9 02/01/46	US03522AAJ97	USD	US	5 462 000	57 434
ANHEUSER-BUSCH ABIBB 4.95 01/15/42	US03524OAG57	USD	US	529 000	5 565
ANHEUSER-BUSCH ABIBB 5.8 01/23/59	US03523TBW71	USD	US	8 107 000	96 175
AON PLC AON 2 7/8 05/14/26	XS1062493934	EUR	GB	2 350 000	27 848
AON PLC AON 4 3/4 05/15/45	US00185AAH77	USD	GB	131 000	1 364
APPLE INC AAPL 1 1/2 09/12/19	US037833CZ10	USD	US	2 500 000	23 260

APPLE INC AAPL 1 11/10/22	XS1135334800	EUR	US	4 344 000	48 090
APPLE INC AAPL 1 3/8 01/17/24	XS1292384960	EUR	US	2 960 000	33 568
APPLE INC AAPL 1 5/8 11/10/26	XS1135337498	EUR	US	5 509 000	64 943
APPLE INC AAPL 1.55 08/04/21	US037833CC25	USD	US	15 785 000	146 002
APPLE INC AAPL 2 05/06/20	US037833BD17	USD	US	20 000 000	185 904
APPLE INC AAPL 2 09/17/27	XS1292389415	EUR	US	612 000	7 474
APPLE INC AAPL 2.85 05/06/21	US037833AR12	USD	US	17 500 000	165 467
APPLE INC AAPL 3 06/20/27	US037833CX61	USD	US	10 000 000	95 579
ARAB REP EGYPT EGYPT 5 7/8 06/11/25	XS1245432742	USD	EG	1 300 000	12 325
ARAB REP EGYPT EGYPT 6 1/8 01/31/22	XS1558077845	USD	EG	5 300 000	52 076
ARAB REP EGYPT EGYPT 6.2004 03/01/24	XS1953055875	USD	EG	8 200 000	80 654
ARAB REP EGYPT EGYPT 7 1/2 01/31/27	XS1558078736	USD	EG	16 400 000	166 998
ARAB REP EGYPT EGYPT 7.903 02/21/48	XS1775617464	USD	EG	2 600 000	25 048
ARAB REP EGYPT EGYPT 8 1/2 01/31/47	XS1558078496	USD	EG	8 500 000	86 291
ARAB REP EGYPT EGYPT 8.7002 03/01/49	XS1953057491	USD	EG	5 900 000	60 351
ARCHER-DANIELS ADM 4.016 04/16/43	US039483BH46	USD	US	114 000	1 138
ARES CAPITAL COR ARCC 3 1/2 02/10/23	US04010LAU70	USD	US	7 500 000	70 209
ARGENT-\$DIS ARGENT 8.28 12/31/33	US040114GL81	USD	AR	5 054 804	54 823
ARGENT-\$PAR ARGENT 2 1/2 12/31/38	US040114GK09	USD	AR	1 300 000	7 125
ARGENTINA ARGENT 5 5/8 01/26/22	US040114HK99	USD	AR	1 700 000	13 668
ARGENTINA ARGENT 7 1/2 04/22/26	US040114GX20	USD	AR	17 200 000	135 908
ARGENTINA ARGENT 7 1/8 06/28/17	US040114HN39	USD	AR	700 000	4 888
ARMENIA ARMEN 6 09/30/20	XS0974642273	USD	AM	2 000 000	19 357
AROUNDTOWN SA ALATPF 1 01/07/25	XS1715306012	EUR	LU	2 900 000	31 021
AROUNDTOWN SA ARNDTN 2 11/02/26	XS1815135352	EUR	LU	11 000 000	123 655
AROUNDTOWN SA ARNDTN 3 1/4 07/18/27	XS1857310814	GBP	LU	1 286 000	15 757
ASF 5.625% 07/04/2022	FR0010491720	EUR	FR	1 350 000	17 581
ASIAN DEV BANK ASIA 0.35 07/16/25	XS1854893291	EUR	SN	5 000 000	54 935
ASIAN DEV BANK ASIA 1 3/4 08/14/26	US045167DR18	USD	SN	4 500 000	41 426
ASIAN DEV BANK ASIA 2 1/8 03/19/25	US045167CY77	USD	SN	4 000 000	37 775
ASIAN DEV BANK ASIA 2 3/4 03/17/23	US045167EH27	USD	SN	13 000 000	125 623
ASIAN DEV BANK ASIA 2.45 01/17/24	AU3CB0259919	AUD	SN	3 000 000	20 639
ASTRAZENECA PLC 6.45% 09/15/2037	US046353AD01	USD	GB	8 111 000	103 198
ASTRAZENECA PLC AZN 0 1/4 05/12/21	XS1411403709	EUR	GB	1 250 000	13 289
ASTRAZENECA PLC AZN 1 1/4 05/12/28	XS1411404426	EUR	GB	5 674 000	63 004
ASTRAZENECA PLC AZN 4 01/17/29	US046353AT52	USD	GB	4 012 000	41 374
AT&T INC T 2 3/4 05/19/23	XS1374344668	EUR	US	434 000	5 073
AT&T INC T 2.85 05/25/24	CA00206RDW93	CAD	US	3 001 000	21 570
AT&T INC T 2.9 12/04/26	XS1879223565	GBP	US	2 175 000	27 139
AT&T INC T 3.15 09/04/36	XS1629866432	EUR	US	1 427 000	17 458
AT&T INC T 4 11/25/25	CA00206RGB20	CAD	US	3 001 000	22 659
AT&T INC T 4.1 02/15/28	US00206RGL06	USD	US	5 102 000	50 840
AT&T INC T 4.3 02/15/30	US00206RGQ92	USD	US	9 265 000	93 240
AT&T INC T 5 1/4 03/01/37	US00206RDR03	USD	US	2 047 000	21 639
AT&T INC T 5.15 03/15/42	US00206RDH21	USD	US	5 598 000	57 875
AT&T INC T 5.35 12/15/43	US00206RJJ23	USD	US	303 000	3 098
AT&T INC T 5.7 03/01/57	US00206RDT68	USD	US	1 672 000	18 602
ATLANTIA ATLM 4 3/8 09/16/25	XS0542534192	EUR	IT	1 250 000	15 640
ATMOS ENERGY ATO 3 06/15/27	US049560AN51	USD	US	1 250 000	11 840
ATT INC T 1.45 06/01/22	XS1144086110	EUR	US	2 613 000	28 767
AURIZON NETWORK AZJAU 3 1/8 06/01/26	XS1418788599	EUR	AU	4 307 000	51 514
AUST & NZ BANK ANZ 0 3/4 09/29/26	XS1496758092	EUR	AU	3 443 000	37 713
AUSTRALIA (GOVERNMENT OF) 5.5% 4/15/2020	AU3TB0000036	AUD	AU	200 000	1 350
AUSTRALIA PACIFI MELAIR 3 1/8 09/26/23	XS0974122516	EUR	AU	2 150 000	26 116
AUSTRALIAN GOVT. ACGB 2 3/4 06/21/35	AU000XCLWAM0	AUD	AU	2 000 000	15 194
AUSTRALIAN GOVT. ACGB 2 3/4 11/21/29	AU000XCLWAX7	AUD	AU	5 000 000	37 091
AUSTRALIAN GOVT. ACGB 3 03/21/47	AU000XCLWAS7	AUD	AU	3 000 000	24 148
AUSTRALIAN GOVT. ACGB 3 1/4 04/21/25	AU3TB0000168	AUD	AU	6 000 000	44 026
AUSTRALIAN GOVT. ACGB 3 1/4 04/21/29	AU3TB0000150	AUD	AU	3 000 000	23 102
AUSTRALIAN GOVT. ACGB 4 1/4 04/21/26	AU000XCLWA18	AUD	AU	2 000 000	15 753
AUTOZONE INC AZO 3.7 04/15/22	US053332AM44	USD	US	4 696 000	45 386
AVIVA PLC PERPETUAL 6.125 09/29/2022	XS0177447983	GBP	GB	1 670 000	22 240
BAA FUNDING LTD 5.875 05/13/2041	XS0625276257	GBP	GB	4 895 000	87 287
BAHRAIN BHRAIN 7 10/12/28	XS1405766541	USD	BH	2 300 000	23 316
BAKER HUGHES BHI 3.337 12/15/27	US05723KAE01	USD	US	3 351 000	31 356
BAKER HUGHES BHI 4.08 12/15/47	US05723KAF75	USD	US	15 182 000	136 257
BANCO BILBAO VIZ BBVASM 0 3/4 09/11/22	XS1678372472	EUR	ES	2 200 000	23 798
BANCO BPM SPA BAMIIM 1 01/23/25	IT0005321663	EUR	IT	8 500 000	91 158
BANCO SABADELL SABSM 1 04/26/27	ES0413860596	EUR	ES	9 500 000	106 556
BANK NOVA SCOTIA BNS 2.873 06/04/21	CA0641494K04	CAD	CA	3 001 000	21 728
BANK NOVA SCOTIA BNS 4.65 PERP	US064159KJ44	USD	CA	3 954 000	35 417
BANK OF AMER CRP BAC 4.33 03/15/50	US06051GHS12	USD	US	10 000 000	104 530
BANK OF MONTREAL BMO 2.12 03/16/22	CA06367V6B64	CAD	CA	2 484 000	17 813
BANK OF NOVA SCOTIA (VAR) 10/18/24	CA064149P272	CAD	CA	1 029 000	7 369
BANK OF NY MELLO BK 2 1/2 04/15/21	US06406FAA12	USD	US	2 500 000	23 444
BANK OF NY MELLO BK 2.05 05/03/21	US06406FAB94	USD	US	3 125 000	29 035
BANQ FED CRD MUT 4.125% 2020-07-20	XS0526612188	EUR	FR	3 550 000	40 689
BANQ FED CRD MUT BFCM 0 3/8 01/13/22	XS1548802914	EUR	FR	3 000 000	32 144

BANQ FED CRD MUT BFCM 1 5/8 01/19/26	XS1346115295	EUR	FR	3 300 000	38 027
BANQ FED CRD MUT BFCM 3 05/21/24	XS1069549761	EUR	FR	1 351 000	15 887
BARCLAYS PLC BACR 0 5/8 11/14/23	XS1716820029	EUR	GB	1 000 000	10 523
BARCLAYS PLC BACR 1 1/2 09/03/23	XS1873982745	EUR	GB	5 000 000	54 778
BARCLAYS PLC BACR 1 7/8 12/08/23	XS1531174388	EUR	GB	4 820 000	53 550
BARCLAYS PLC BACR 3 1/8 01/17/24	XS1550975079	GBP	GB	5 767 000	71 013
BARCLAYS PLC BACR 3.684 01/10/23	US06738EAS46	USD	GB	7 873 000	75 320
BARCLAYS PLC BACR 4 3/8 01/12/26	US06738EAN58	USD	GB	17 295 000	169 863
BARCLAYS PLC BACR 4.61 02/15/23	US06738EBE41	USD	GB	10 000 000	98 701
BARCLAYS PLC BACR 4.95 01/10/47	US06738EAV74	USD	GB	6 926 000	68 761
BASF SE BASGR 0 7/8 11/15/27	XS1718418103	EUR	DE	647 000	7 229
BASQUE GOV'T BASQUE 1.45 04/30/28	ES0000106619	EUR	ES	5 500 000	63 721
BAXTER INTL BAX 0.4 05/15/24	XS1998215393	EUR	US	2 155 000	23 010
BAYER AG BAYNGR 1 7/8 01/25/21	XS1023268573	EUR	DE	1 297 000	14 151
BAYER US FIN II BAYNGR 4.2 07/15/34	USU07265AR98	USD	US	1 238 000	11 541
BAYER US FIN II BAYNGR 4.7 07/15/64	USU07265AZ15	USD	US	11 493 000	99 131
BECTON DICKINSON BDX 1.9 12/15/26	XS1531347661	EUR	US	2 500 000	28 402
BELGIAN BGB 1 1/4 04/22/33	BE0000346552	EUR	BE	3 000 000	35 619
BELGIAN BGB 1.7 06/22/50	BE0000348574	EUR	BE	4 000 000	49 777
BELGIAN BGB 1.9 06/22/38	BE0000336454	EUR	BE	3 000 000	38 744
BELIZE BELIZE 5 02/20/38	USP16394AG62	USD	BZ	200 000	1 159
BERKSHIRE HATH BRK 2.9 10/15/20	US084664BZ33	USD	US	2 800 000	26 392
BERKSHIRE HATH BRK 4 1/4 01/15/49	US084664CR08	USD	US	6 451 000	68 485
BERKSHIRE HATH BRK 4.2 08/15/48	US084664CQ25	USD	US	10 000 000	105 066
BERKSHIRE HATH BRK 4.4 05/15/42	US084664BU46	USD	US	184 000	1 950
BERKSHIRE HATHAW BRKHEC 4 1/2 02/01/45	US084659AF84	USD	US	177 000	1 876
BERKSHIRE HATHWY BRK 0 3/4 03/16/23	XS1200670955	EUR	US	1 826 000	19 850
BERKSHIRE HATHWY BRK 1 1/8 03/16/27	XS1200679071	EUR	US	2 103 000	23 384
BERKSHIRE HATHWY BRK 2.2 03/15/21	US084670BQ02	USD	US	13 341 000	124 915
BERKSHIRE HATHWY BRK 3 1/8 03/15/26	US084670BS67	USD	US	42 544 000	412 335
BERKSHIRE HATHWY BRK 3.4 01/31/22	US084670BF47	USD	US	6 000 000	58 365
BERLIN HYP AG BHH 0 1/2 09/26/23	DE000BHY0GU5	EUR	DE	3 000 000	32 220
BERLIN HYP AG BHH 1 1/4 01/22/25	DE000BHY0A56	EUR	DE	200 000	2 238
BERLIN HYP AG BHH 1 1/8 10/25/27	DE000BHY0GS9	EUR	DE	2 000 000	22 411
BG ENERGY CAP BGGRP 4 10/15/21	USG1163HAZ94	USD	GB	2 133 000	20 628
BGGRP 5 11/04/36	XS0702029132	GBP	GB	862 000	14 886
BHP BILLITON FIN BHP 2 1/4 09/25/20	XS0834386228	EUR	AU	1 238 000	13 697
BHP BILLITON FIN BHP 4.3 09/25/42	XS0834399981	GBP	AU	1 256 000	20 217
BHP FINANCE USA BHP 4 1/8 02/24/42	US055451AR98	USD	AU	214 000	2 221
BHP FINANCE USA BHP 5 09/30/43	US055451AV01	USD	AU	21 174 000	247 135
BHP FINANCE USA BHP 6 1/4 10/19/75	USQ12441AA19	USD	AU	1 322 000	12 936
BHP FINANCE USA BHP 6 3/4 10/19/75	USQ12441AB91	USD	AU	3 291 000	35 260
BLACKROCK INC BLK 3 1/2 03/18/24	US09247XAL55	USD	US	3 352 000	33 270
BLACKROCK INC BLK 3 1/4 04/30/29	US09247XAP69	USD	US	10 000 000	97 708
BMW FINANCE NV BMW 0 7/8 04/03/25	XS1589881785	EUR	NL	1 649 000	17 992
BMW FINANCE NV BMW 1 01/21/25	XS1168962063	EUR	NL	3 750 000	41 387
BMW FINANCE NV BMW 1 02/15/22	XS1363560977	EUR	NL	1 875 000	20 442
BMW FINANCE NV BMW 2 5/8 01/17/24	XS1015217703	EUR	DE	2 200 000	26 135
BMW US CAP LLC BMW 0 5/8 04/20/22	DE000A1ZZ010	EUR	US	1 986 000	21 401
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	18 838
BNP PARIBAS BNP 1 1/8 08/28/24	FR0013405537	EUR	FR	2 000 000	21 977
BNP PARIBAS BNP 4 1/8 01/14/22	XS0635033631	EUR	FR	277 000	3 301
BNP PARIBAS BNP 4 3/8 05/12/26	USF1R15XK516	USD	FR	1 459 000	14 292
BOARDWALK PIPELI BWP 5.95 06/01/26	US096630AE83	USD	US	5 000 000	51 586
BOLIVIA GOVT BOLIVI 4 1/2 03/20/28	USP37878AC26	USD	BO	600 000	5 487
BOLIVIA GOVT BOLIVI 5.95 08/22/23	USP37878AB43	USD	BO	2 400 000	24 416
BONTES 18 ARGTES 15 1/2 10/17/26	ARARGE4502K0	ARS	AR	252 500 000	39 729
BONTES 18 ARGTES 16 10/17/23	ARARGE4502J2	ARS	AR	167 700 000	26 682
BONTES 18 ARGTES 18.2 10/03/21	ARARGE3202H4	ARS	AR	163 500 000	25 811
BOSTON PROP LP BXP 3.65 02/01/26	US10112RAX26	USD	US	3 002 000	29 349
BOSTON PROP LP BXP 3.85 02/01/23	US10112RAU86	USD	US	2 600 000	25 551
BP CAP MKTS AMER BPLN 3.245 05/06/22	US10373QAJ94	USD	US	3 975 000	38 142
BP CAPITAL PLC BPLN 2 1/2 11/06/22	US05565QCB23	USD	GB	1 333 000	12 534
BP CAPITAL PLC BPLN 2.972 02/27/26	XS1040506898	EUR	GB	2 144 000	26 829
BPCE BPCEGP 1 1/8 01/18/23	FR0013231743	EUR	FR	5 000 000	54 707
BPCE BPCEGP 2 1/2 07/15/19	US05578DAN21	USD	FR	4 033 000	37 848
BPCE BPCEGP 2 3/4 12/02/21	US05578DAW20	USD	FR	3 125 000	29 330
BPCE BPCEGP 3 3/8 12/02/26	US05578DAX03	USD	FR	1 500 000	14 383
BPCE BPCEGP 4 04/15/24	US05578DAG79	USD	FR	4 477 000	44 562
BPCE BPCEGP 4 1/2 03/15/25	US05578UAD63	USD	FR	2 737 000	27 094
BPCE BPCEGP 4 7/8 04/01/26	US05578UAE47	USD	FR	1 875 000	18 977
BPCE BPCEGP 5.15 07/21/24	US05578UAB08	USD	FR	1 400 000	14 326
BPCE BPCEGP 5.7 10/22/23	US05578UAA25	USD	FR	3 133 000	32 173
BPLN 3.561 11/01/21	US05565QBU13	USD	GB	2 200 000	21 161
BRAMBLES FINANCE BXBAU 2 3/8 06/12/24	XS1028952312	EUR	AU	2 700 000	31 551
BRAZIL (FED REP OF)-GLOBAL 8.25% 01/20/2034	US105756BB58	USD	BR	800 000	10 170
BRAZIL NTN-F BNTNF 10 01/01/21	BRSTNCF0N5	BRL	BR	148 738	397 650

BRAZIL NTN-F BNTNF 10 01/01/23	BRSTNCNTF147	BRL	BR	116 205	323 541
BRAZIL NTN-F BNTNF 10 01/01/25	BRSTNCNTF170	BRL	BR	34 276	97 851
BRAZIL NTN-F BNTNF 10 01/01/27	BRSTNCNTF1P8	BRL	BR	85 800	248 925
BRAZIL NTN-F BNTNF 10 01/01/29	BRSTNCNTF1Q6	BRL	BR	7 400	21 792
BRAZIL REP OF BRAZIL 4 1/2 05/30/29	US105756CA66	USD	BR	3 400 000	32 766
BRAZIL REP OF BRAZIL 4 1/4 01/07/25	US105756BV13	USD	BR	2 100 000	20 921
BRAZIL REP OF BRAZIL 4 5/8 01/13/28	US105756BZ27	USD	BR	19 300 000	191 865
BRAZIL REP OF BRAZIL 5 01/27/45	US105756BW95	USD	BR	1 100 000	10 300
BRAZIL REP OF BRAZIL 5 5/8 02/21/47	US105756BY51	USD	BR	2 500 000	25 229
BRAZIL-LTN BLTN 0 01/01/20	BRSTNCLTN7B7	BRL	BR	10 200	23 966
BRAZIL-LTN BLTN 0 01/01/22	BRSTNCLTN7K8	BRL	BR	11 300	23 480
BRAZIL-LTN BLTN 0 04/01/20	BRSTNCLTN7J0	BRL	BR	7 600	17 619
BRAZIL-LTN BLTN 0 07/01/19	BRSTNCLTN798	BRL	BR	5 644	13 660
BRAZIL-LTN BLTN 0 07/01/22	BRSTNCLTN700	BRL	BR	177 000	355 023
BRAZIL-LTN BLTN 0 10/01/19	BRSTNCLTN7H4	BRL	BR	46 300	110 324
BRDCOM CRP / FIN AVGO 3 5/8 01/15/24	US11134LAF67	USD	US	10 000 000	95 158
BRIGHTHOUSE FINA BHF 4.7 06/22/47	US10922NAF06	USD	US	9 280 000	72 028
BRISTOL-MYERS BMY 3 1/4 02/27/27	US110122BB30	USD	US	1 875 000	18 466
BRIT COLUMBIA BRCOL 2 1/4 06/02/26	US110707AK43	USD	CA	10 000 000	93 721
BRIT COLUMBIA BRCOL 2.55 06/18/27	CA110707TAL22	CAD	CA	5 000 000	36 939
BRIT SKY BROADCA BSY 1 1/2 09/15/21	XS1109741246	EUR	GB	2 912 000	32 225
BRIT SKY BROADCA SKYLN 2 7/8 11/24/20	XS1141970092	GBP	GB	4 924 000	60 466
BRITISH TEL PLC BRITEL 6 3/8 06/23/37	XS0306772699	GBP	GB	1 250 000	21 201
BTPS BTPS 0.35 11/01/21	IT0005216491	EUR	IT	10 000 000	105 551
BTPS BTPS 0.95 03/15/23	IT0005172322	EUR	IT	10 000 000	105 904
BTPS BTPS 1.35 04/15/22	IT0005086886	EUR	IT	10 000 000	107 820
BTPS BTPS 1.45 09/15/22	IT0005135840	EUR	IT	7 000 000	75 752
BTPS BTPS 1.65 03/01/32	IT0005094088	EUR	IT	10 000 000	99 959
BTPS BTPS 2.15 12/15/21	IT0005028003	EUR	IT	10 000 000	110 086
BTPS BTPS 2.7 03/01/47	IT0005162828	EUR	IT	2 000 000	20 864
BTPS BTPS 2.8 03/01/67	IT0005217390	EUR	IT	7 000 000	70 172
BTPS BTPS 3 1/4 09/01/46	IT0005083057	EUR	IT	3 000 000	34 382
BTPS BTPS 4 3/4 09/01/28	IT0004889033	EUR	IT	3 000 000	39 964
BUCKEYE PARTNERS BPL 3.95 12/01/26	US118230AQ44	USD	US	1 500 000	12 367
BUNDESUBL-120 OBL 0 10/07/22	DE0001141760	EUR	DE	2 000 000	21 660
BUNDESUBL-171 OBL 0 04/17/20	DE0001141711	EUR	DE	9 000 000	95 610
BUNDESUBL-179 OBL 0 04/05/24	DE0001141794	EUR	DE	5 000 000	54 528
BUNGE FINANCE EU BG 1.85 06/16/23	XS1405777316	EUR	NL	7 496 000	81 977
BUNGE LTD FIN CP BG 3 1/4 08/15/26	US120568AX84	USD	US	1 750 000	15 919
BURLINGTON NORTH BNSF 3 1/4 06/15/27	US12189LBA89	USD	US	1 250 000	12 216
BURLINGTON NORTH BNSF 3.4 09/01/24	US12189LAT89	USD	US	4 515 000	44 626
BURLINGTON NORTH BNSF 4 3/8 09/01/42	US12189LAK70	USD	US	3 550 000	37 676
Baker Hughes Inc 2040-09-15	US057224AZ09	USD	US	118 000	1 221
CAISSE DES DEPOT CDCEPS 0.2 03/01/22	FR0013239985	EUR	FR	2 600 000	28 046
CAISSE FR DE FIN CAFFIL 0 1/2 02/19/27	FR0013403433	EUR	FR	5 000 000	54 850
CAJA RURAL NAV CRUNAV 0 5/8 12/01/23	ES0415306051	EUR	ES	5 000 000	54 704
CAN HOUSING TRUS CANHOU 1 1/2 12/15/21	CA13509PFV00	CAD	CA	5 000 000	35 418
CAN HOUSING TRUS CANHOU 1.95 12/15/25	CA13509PFA62	CAD	CA	5 000 000	35 898
CAN HOUSING TRUS CANHOU 2.35 06/15/27	CA13509PFX65	CAD	CA	5 000 000	36 901
CAN HOUSING TRUS CANHOU 2.9 06/15/24	CA13509PEF68	CAD	CA	3 000 000	22 546
CAN HOUSING TRUS CANHOU 2.9 06/15/24	CA13509PHF32	CAD	CA	5 000 000	37 576
CAN IMPERIAL BK CM 2.55 06/16/22	US136069TY74	USD	CA	2 500 000	23 464
CANADA 5% 06/01/2037	CA135087XW98	CAD	CA	5 000 000	54 063
CANADA 5.75% 06/01/2029	CA135087WL43	CAD	CA	4 000 000	39 613
CANADA 5.75% 06/01/2033	CA135087XG49	CAD	CA	3 000 000	32 541
CANADA GOVT CANADA 2 5/8 01/25/22	US135087J706	USD	CA	7 500 000	71 885
CANADA-GOV'T CAN 1 1/2 03/01/20	CA135087D929	CAD	CA	2 000 000	14 251
CANADA-GOV'T CAN 2 3/4 12/01/48	CA135087D358	CAD	CA	5 000 000	44 350
CANADIAN PAC RR CP 6 1/8 09/15/15	US13645RAX26	USD	CA	179 000	2 293
CANAL DE ISABEL CNGEST 1.68 02/26/25	ES0205061007	EUR	ES	700 000	7 749
CAPITAL ONE NA COF 2.95 07/23/21	US14042E3Y48	USD	US	4 000 000	37 977
CARDINAL HEALTH CAH 2.616 06/15/22	US14149YBF43	USD	US	22 514 000	210 337
CARDINAL HEALTH CAH 3.41 06/15/27	US14149YBJ64	USD	US	44 065 000	408 439
CARNIVAL CORP CCL 3.95 10/15/20	US143658BA91	USD	US	3 200 000	30 520
CBS CORP CBS 2.9 01/15/27	US124857AR43	USD	US	1 750 000	16 013
CBS CORP CBS 3 1/2 01/15/25	US124857AP86	USD	US	278 000	2 678
CC HOLDINGS GS V CCI 3.849 04/15/23	US14987BAE39	USD	US	1 750 000	17 088
CENTERPOINT HOUS CNP 4 1/2 04/01/44	US15189XAN84	USD	US	746 000	8 032
CHARTER COMM OPT CHTR 4.908 07/23/25	US161175AY09	USD	US	25 553 000	262 355
CHARTER COMM OPT CHTR 6.384 10/23/35	US161175AZ73	USD	US	5 000 000	54 919
CHEVRON CORP CVX 2.1 05/16/21	US166764BG48	USD	US	10 000 000	93 040
CHEVRON CORP CVX 2.355 12/05/22	US166764AB69	USD	US	10 000 000	93 657
CHEVRON CORP CVX 2.498 03/03/22	US166764BN98	USD	US	8 750 000	82 725
CHEVRON CORP CVX 2.954 05/16/26	US166764BL33	USD	US	10 574 000	101 620
CHILE 3 1/4 09/14/21	US168863AW86	USD	CL	6 600 000	63 312
CHILE CHILE 2 1/4 10/30/22	US168863BN78	USD	CL	900 000	8 418
CHILE CHILE 5 1/2 08/05/20	US168863AU21	CLP	CL	423 500 000	6 054
CHINA SOUTHERN SOPOWZ 3 7/8 09/18/23	XS1874715086	USD	VG	8 900 000	87 498

CIE FINANC RICHE CFRVX 1 03/26/26	XS1789751531	EUR	LU	917 000	10 188
CIGNA CORP CI 3 1/4 04/15/25	US125509BU20	USD	US	185 000	1 757
CISCO SYSTEMS CSCO 1.85 09/20/21	US17275RBJ05	USD	US	15 000 000	139 060
CISCO SYSTEMS CSCO 2.2 02/28/21	US17275RBD35	USD	US	6 883 000	64 406
CITIGROUP INC 6.8 06/25/38	XS0372391945	GBP	US	941 000	17 947
CITIGROUP INC C 4.09 06/09/25	CA172967JS17	CAD	US	1 164 000	8 755
CITRIX SYSTEMS CTXS 4 1/2 12/01/27	US177376AE06	USD	US	8 552 000	82 393
CITY OF MALMO SW MALMOK 0 3/4 12/07/23 #EMTN	XS1732404063	SEK	SE	35 000 000	36 168
CITY OF MALMO SW MALMOK 0 7/8 09/17/24	XS1913339690	SEK	SE	40 000 000	41 613
CK HUTCHISON E F CKHH 1 1/4 04/13/25	XS1806124753	EUR	KY	582 000	6 412
CLOVERIE PLC SRENVX 4 1/2 09/11/44	XS1108784510	USD	IE	1 250 000	12 171
CME GROUP INC CME 3 03/15/25	US12572QAG01	USD	US	7 500 000	72 844
CME GROUP INC CME 3 09/15/22	US12572QAE52	USD	US	4 700 000	45 073
CME GROUP INC CME 5.3 09/15/43	US12572QAF28	USD	US	5 011 000	60 259
CNA FINANCIAL CNAFNL 3.95 05/15/24	US126117AS92	USD	US	4 850 000	47 731
COACH INC COH 4 1/4 04/01/25	US189754AA23	USD	US	12 749 000	125 238
COCA-COLA CO/THE KO 0 03/09/21	XS1574671662	EUR	US	368 000	3 901
COCA-COLA CO/THE KO 0 1/8 09/22/22	XS1955024630	EUR	US	5 000 000	53 295
COCA-COLA CO/THE KO 0 3/4 03/09/23	XS1197832915	EUR	US	15 000 000	163 639
COCA-COLA CO/THE KO 0 3/4 09/22/26	XS1955024713	EUR	US	5 000 000	54 915
COCA-COLA CO/THE KO 1 1/8 03/09/27	XS1197833053	EUR	US	23 470 000	264 117
COCA-COLA CO/THE KO 1 1/8 09/22/22	XS1112678559	EUR	US	1 795 000	19 930
COCA-COLA CO/THE KO 1 10/02/28	CH0297974898	CHF	US	2 630 000	27 629
COCA-COLA CO/THE KO 1 7/8 09/22/26	XS1112678989	EUR	US	5 000 000	59 839
COCA-COLA CO/THE KO 1 7/8 10/27/20	US191216BT60	USD	US	8 965 000	83 311
COCA-COLA CO/THE KO 1.55 09/01/21	US191216BY55	USD	US	2 500 000	23 080
COCA-COLA CO/THE KO 2 1/4 09/01/26	US191216BZ21	USD	US	2 500 000	23 193
COCA-COLA CO/THE KO 2 7/8 10/27/25	US191216BS87	USD	US	2 184 000	21 063
COCA-COLA CO/THE KO 2.55 06/01/26	US191216BW99	USD	US	657 000	6 180
COCA-COLA CO/THE KO 3.3 09/01/21	US191216AV26	USD	US	3 034 000	29 219
CODELCO INC CDEL 3 5/8 08/01/27	USP3143NAY06	USD	CL	3 000 000	29 244
CODELCO INC CDEL 4 1/4 07/17/42	USP3143NAQ71	USD	CL	2 000 000	19 732
COFIRROUTE 5% 05/24/2021	FR0010327007	EUR	FR	200 000	2 333
COLGATE-PALM CO CL 0 1/2 03/06/26	XS1958646082	EUR	US	5 000 000	54 221
COLGATE-PALM CO CL 3.7 08/01/47	US19416QEK22	USD	US	1 413 000	14 258
COLOM 4 3/8 07/12/21	US195325BN40	USD	CO	1 200 000	11 751
COLOMBIA REP OF 6.125 10/20/2041	US195325BM66	USD	CO	1 700 000	20 009
COLOMBIA REP OF 7.375 09/19/2037	US195325BK01	USD	CO	3 800 000	48 709
COLOMBIA REP OF 8.125 01/21/2024	US195325BD67	USD	CO	700 000	8 064
COLOMBIA REP OF COLOM 4 02/26/24	US195325BQ70	USD	CO	6 300 000	62 035
COLOMBIA REP OF COLOM 5 06/15/45	US195325CU73	USD	CO	200 000	2 057
COLOMBIA REP OF COLOM 5 5/8 02/26/44	US195325BR53	USD	CO	2 750 000	30 746
COLOMBIA TES COLTES 10 07/24/24	COL17CT02385	COP	CO	17 271 700 000	65 159
COLOMBIA TES COLTES 11 07/24/20	COL17CT02302	COP	CO	39 781 700 000	134 783
COLOMBIA TES COLTES 6 04/28/28	COL17CT02914	COP	CO	20 237 700 000	59 418
COLOMBIA TES COLTES 6 1/4 11/26/25	COL17CT03557	COP	CO	31 485 000 000	97 981
COLOMBIA TES COLTES 7 05/04/22	COL17CT02864	COP	CO	76 522 600 000	236 091
COLOMBIA TES COLTES 7 06/30/32	COL17CT03490	COP	CO	47 420 000 000	145 421
COLOMBIA TES COLTES 7 09/11/19	COL17CT03011	COP	CO	3 813 600 000	11 726
COLOMBIA TES COLTES 7 1/2 08/26/26	COL17CT02625	COP	CO	153 759 800 000	521 361
COLOMBIA TES COLTES 7 3/4 09/18/30	COL17CT03342	COP	CO	34 887 100 000	119 994
COLUMBIA PIPELIN CPGX 4 1/2 06/01/25	US198280AF63	USD	US	3 100 000	31 028
COM FED ELECTRIC 4.875 05/26/2021	USP30179AJ79	USD	MX	1 840 000	17 631
COMCAST CORP CMCSA 1 5/8 01/15/22	US20030NBV29	USD	US	1 750 000	16 162
COMCAST CORP CMCSA 4.2 08/15/34	US20030NBM20	USD	US	531 000	5 542
COMCAST CORP CMCSA 4.65 07/15/42	US20030NBE04	USD	US	72 000	783
COMCAST CORP CMCSA 5.65 06/15/35	US20030NAF87	USD	US	322 000	3 740
COMCAST CORP CMCSA 5.7 07/01/19	US20030NAZ42	USD	US	3 000 000	28 623
COMMERZBANK AG 4 09/16/2020 EMTN	DE000CZ302M3	EUR	DE	17 000	194
COMMERZBANK AG 7.75 03/16/2011 EMTN	DE000CB83CF0	EUR	DE	4 500 000	54 537
COMMONW BK AU NY CBAU 2.4 11/02/20	US20271RAM25	USD	AU	622 000	5 804
COMMONWEALTH BANK AUSTRALIA 5.5 08/06/19	XS0443708242	EUR	AU	182 000	2 029
COMUNIDAD MADRID MADRID 1.571 04/30/29	ES0000101909	EUR	ES	7 500 000	87 402
COMUNIDAD MADRID MADRID 1.826 04/30/25	ES0000101651	EUR	ES	5 000 000	58 218
CONS EDISON CO OF NY 5.5 20391201	US209111EY58	USD	US	1 850 000	21 745
CONSTELLAT ENER EXC 5.15 12/01/20	US210371AL43	USD	US	4 900 000	47 038
COOPERATIEVE RAB RABOBK 0 1/8 10/11/21	XS1502438820	EUR	NL	2 000 000	21 335
CORP ANDINA FOM CAF 1 11/10/20	XS1317969944	EUR	SN	3 000 000	32 375
CORP ANDINA FOM CAF 2 1/8 09/27/21	US219868BX31	USD	SN	10 000 000	92 624
COSTA RICA GOVT COSTAR 4 1/4 01/26/23	USP3699PGB78	USD	CR	5 520 000	51 506
COSTA RICA GOVT COSTAR 5 5/8 04/30/43	USP3699PGF82	USD	CR	200 000	1 624
COSTA RICA GOVT COSTAR 7.158 03/12/45	USP3699PGJ05	USD	CR	3 800 000	36 245
COUNCIL OF EUROP COE 0 04/10/26	XS1979512578	EUR	SN	10 000 000	107 253
COUNCIL OF EUROP COE 0 1/8 04/10/24	XS1594302868	EUR	SN	10 000 000	108 375
COUNCIL OF EUROP COE 0 3/8 03/27/25	XS1799045197	EUR	SN	8 000 000	87 936
COVENTRY HEALTH AET 5.45 06/15/21	US222862AJ30	USD	US	2 300 000	22 430
COX COMMUN INC COXENT 4.7 12/15/42	USU22018AK86	USD	US	1 333 000	12 237
COX COMMUN INC COXENT 8 3/8 03/01/39	USU22018AM43	USD	US	73 000	967

CPPIB CAPITAL CPPIBC 0 3/8 06/20/24	XS1633248148	EUR	CA	8 000 000	86 947
CPPIB CAPITAL CPPIBC 0 7/8 02/06/29	XS1945965611	EUR	CA	9 350 000	105 206
CRED SUIS GP FUN CS 3 3/4 03/26/25	US225433AC55	USD	GG	42 639 000	416 273
CRED SUIS GP FUN CS 4.55 04/17/26	US225433AR25	USD	GG	35 001 000	355 490
CREDIT AGRICOLE ACAFF 0 3/4 12/05/23	FR0013385515	EUR	FR	3 000 000	32 790
CREDIT AGRICOLE ACAFF 0 7/8 01/19/22	XS1169630602	EUR	FR	1 900 000	20 677
CREDIT SUISSE 5.4% 2020 01 14	US22546QAD97	USD	CH	475 000	4 584
CREDIT SUISSE LD CS 1 3/8 01/31/22	XS1115479559	EUR	CH	7 633 000	84 171
CREDIT SUISSE NEW YORK 4.375 2020-08-05	US22546QAF46	USD	CH	3 000 000	28 914
CRH AMERICA INC CRHID 3 7/8 05/18/25	USU1302DAA91	USD	US	1 600 000	15 606
CRH FINANCE CRHID 3 1/8 04/03/23	XS0909369489	EUR	IE	1 750 000	20 852
CROATIA 6.375 03/24/2011 REGS	XS0607904264	USD	HR	5 130 000	51 381
CROATIA CROATI 6 01/26/24	XS0997000251	USD	HR	5 700 000	61 988
CSX CORP CSX 3.35 11/01/25	US126408HD82	USD	US	4 500 000	44 014
CSX CORP CSX 3.4 08/01/24	US126408HB27	USD	US	421 000	4 143
CSX CORP CSX 4.1 03/15/44	US126408GY39	USD	US	6 300 000	62 035
CSX CORP CSX 5 1/2 04/15/41	US126408GU17	USD	US	3 650 000	41 501
CYBG PLC CYBGLN 5 02/09/26	XS1346646901	GBP	GB	914 000	11 022
CZECH (REPUBLIC OF) 3.75% 09/12/2020	CZ0001001317	CZK	CZ	15 100 000	6 631
CZECH REPUBLIC CZGB 0 02/10/20	CZ0001005011	CZK	CZ	4 200 000	1 729
CZECH REPUBLIC CZGB 0 1/4 02/10/27	CZ0001005037	CZK	CZ	175 500 000	66 864
CZECH REPUBLIC CZGB 0.95 05/15/30	CZ0001004477	CZK	CZ	250 900 000	98 168
CZECH REPUBLIC CZGB 1 06/26/26	CZ0001004469	CZK	CZ	13 300 000	5 366
CZECH REPUBLIC CZGB 1 1/2 10/29/19	CZ0001003834	CZK	CZ	48 400 000	21 006
CZECH REPUBLIC CZGB 2 1/2 08/25/28	CZ0001003859	CZK	CZ	283 300 000	130 725
CZECH REPUBLIC CZGB 2 3/4 07/23/29	CZ0001005375	CZK	CZ	213 100 000	98 783
CZECH REPUBLIC CZGB 2.4 09/17/25	CZ0001004253	CZK	CZ	476 900 000	214 234
CZECH REPUBLIC CZGB 3.85 09/29/21	CZ0001002851	CZK	CZ	442 000 000	201 145
CZECH REPUBLIC CZGB 4.7 09/12/22	CZ0001001945	CZK	CZ	61 000 000	29 129
CZECH REPUBLIC CZGB 5.7 05/25/24	CZ0001002547	CZK	CZ	245 900 000	124 175
DAIMLER AG DAIGR 2 04/07/20	DE000A1TNK86	EUR	DE	3 750 000	40 460
DAIMLER AG DAIGR 2 1/4 01/24/22	DE000A1R04X6	EUR	DE	4 000 000	45 142
DAIMLER CANADA DAIGR 1.91 07/08/21	CA23384NAV97	CAD	CA	2 500 000	17 815
DAIMLERCHRYSLER 8.5% 01/18/2031	US233835AQ08	USD	DE	92 000	1 303
DANSKE HYPO DANBNK 1 12/15/21 #2112	SE0010494716	SEK	SE	300 000 000	309 578
DANSKE HYPO DANBNK 1 12/20/23 #2312	SE0011116474	SEK	SE	360 000 000	375 364
DANSKE HYPO DANBNK 1 12/21/22 #2212	SE0010297085	SEK	SE	700 000 000	727 230
DBS GROUP HLDGS DBSSP 1 1/2 04/11/28	XS1802465846	EUR	SG	10 000 000	107 579
DCP MIDSTREAM OP DPM 3 7/8 03/15/23	US23311VAD91	USD	US	200 000	1 899
DEERE CO DE 4 3/8 10/16/19	US244199BC83	USD	US	653 000	6 148
DEERE CO DE 5 3/8 10/16/29	US244199BD66	USD	US	158 000	1 816
DENMARK (KINGDOM OF) 4.5% 11/15/39	DK0009922320	DKK	DK	5 000 000	13 715
DENMARK - BULLET DGB 0 1/2 11/15/27	DK0009923567	DKK	DK	10 000 000	15 326
DENMARK - BULLET DGB 1 1/2 11/15/23	DK0009923054	DKK	DK	10 000 000	15 660
DENMARK - BULLET DGB 1 3/4 11/15/25	DK0009923138	DKK	DK	10 000 000	16 443
DEUTSCH BAHN FIN DBHNGR 0 7/8 07/11/31	XS1441837546	EUR	NL	8 000 000	87 945
DEUTSCH BAHN FIN DBHNGR 1 5/8 11/06/30	XS1316420089	EUR	NL	10 000 000	118 086
DEUTSCHE ANN FIN DAIGAG 2 1/8 07/09/22	DE000A1ZLUN1	EUR	NL	800 000	9 162
DEUTSCHE BANK AG DB 2.95 08/20/20	US25152R2U64	USD	DE	1 706 000	15 946
DEUTSCHE BANK AG DB 4 1/4 10/14/21	US251541AQ13	USD	DE	36 110 000	342 253
DEUTSCHE BANK AG DB 4.1 01/13/26	US25152R2Y86	USD	DE	35 518 000	336 130
DEUTSCHE BANK NY DB 3.3 11/16/22	US251526BL24	USD	DE	6 419 000	58 933
DEUTSCHE BANK NY DB 3.95 02/27/23	US251526BR93	USD	DE	2 049 000	19 274
DEUTSCHE BANK NY DB 5 02/14/22	US251526CA59	USD	DE	7 374 000	71 849
DEUTSCHE BK LOND DB 3.7 05/30/24	US25152RXA66	USD	DE	5 356 000	49 112
DEUTSCHE BOERSE DBOERS 1 1/8 03/26/28	DE000A2LQJ75	EUR	DE	1 079 000	12 308
DEUTSCHE BOERSE DBOERS 2 3/4 02/05/41	DE000A161W62	EUR	DE	1 500 000	16 615
DEUTSCHE KREDIT DKRED 0 5/8 06/08/21	DE000GRN0008	EUR	DE	3 000 000	32 008
DEUTSCHE TEL FIN DT 0 3/8 10/30/21	XS1557095459	EUR	NL	2 500 000	26 789
DEUTSCHE TEL FIN DT-4.875 3/42	USN27915AB85	USD	NL	3 300 000	34 665
DEUTSCHE TELEKOM AG 6.5 4/8/2022	XS0423048247	GBP	NL	634 000	8 636
DEUTSCHE TELEKOM INT FIN 8.75% 06/15/2030	US25156PAC77	USD	NL	24 889 000	332 425
DEUTSCHLAND REP 3.25% 2042-07-04	DE0001135432	EUR	DE	3 000 000	55 123
DEUTSCHLAND REP DBR 0 1/2 02/15/25	DE0001102374	EUR	DE	10 000 000	112 705
DEUTSCHLAND REP DBR 0 1/2 02/15/26	DE0001102390	EUR	DE	5 000 000	56 755
DEUTSCHLAND REP DBR 0 1/4 02/15/27	DE0001102416	EUR	DE	10 000 000	111 919
DEUTSCHLAND REP DBR 2 1/2 07/04/44	DE0001135481	EUR	DE	5 000 000	83 817
DEV BANK JAPAN DBJJP 2 1/2 10/18/22	XS1697651468	USD	JP	10 000 000	94 480
DEV BANK JAPAN DBJJP 2 10/19/21	XS1505655537	USD	JP	10 000 000	93 000
DEV BANK JAPAN DBJJP 3 1/8 09/06/23	XS1865126004	USD	JP	10 500 000	102 281
DH EUROPE FINANC DHR 1.2 06/30/27	XS1637162592	EUR	LU	5 000 000	54 482
DH EUROPE FINANC DHR 2 1/2 07/08/25	XS1255436187	EUR	LU	344 000	4 148
DIAGEO CAP PLC DGELN 3 7/8 04/29/43	US25243YAV11	USD	GB	159 000	1 596
DIAGEO INV CORP DGELN 4 1/4 05/11/42	US25245BAA52	USD	GB	1 303 000	13 615
DIAMOND 1 FIN/DI DELL 8.1 07/15/36	USU2526DAE95	USD	US	4 397 000	51 378
DIGITAL EURO FIN DLR 2 1/2 01/16/26	XS1891174341	EUR	US	18 030 000	209 926
DISCOVER BANK 7 04/15/2020	US25466AAB70	USD	US	3 500 000	34 059
DISCOVERY COMMUN DISCA 2 1/2 09/20/24	XS1684268524	GBP	US	3 193 000	38 765

DNB BOLIGKREDIT DNBNO 0 3/4 01/31/24	XS1945126867	SEK	NO	30 000 000	30 757
DNB BOLIGKREDIT DNBNO 0 5/8 06/19/25	XS1839888754	EUR	NO	11 000 000	121 390
DNB BOLIGKREDIT DNBNO 1.65 02/16/22	NO0010730799	NOK	NO	25 000 000	27 244
DNB NOR BANK ASA 3.875% 2020 06 29	XS0522030310	EUR	NO	292 000	3 212
DOLLAR GENERAL DG 3 1/4 04/15/23	US256677AC97	USD	US	2 900 000	27 816
DOLLAR GENERAL DG 3 7/8 04/15/27	US256677AE53	USD	US	1 500 000	14 566
DOMINICAN REPUB DOMREP 5 7/8 04/18/24	USP3579EAS65	USD	DO	1 860 000	18 711
DOMINICAN REPUB DOMREP 5.95 01/25/27	USP3579EBV85	USD	DO	1 100 000	11 233
DOMINICAN REPUB DOMREP 6 07/19/28	USP3579ECB13	USD	DO	10 400 000	106 651
DOMINICAN REPUB DOMREP 6 7/8 01/29/26	USP3579EBK21	USD	DO	5 500 000	59 072
DOMINICAN REPUB DOMREP 6.4 06/05/49	USP3579ECE51	USD	DO	1 900 000	18 488
DOMINICAN REPUB DOMREP 6.85 01/27/45	USP3579EBE60	USD	DO	1 300 000	13 544
DOMINICAN REPUB DOMREP 7 1/2 05/06/21	USP3579EAH01	USD	DO	1 800 000	11 873
DOMINICAN REPUB DOMREP 7.45 04/30/44	USP3579EAY34	USD	DO	6 100 000	66 285
DOMINICAN REPUB DOMREP 8.9 02/15/23	USP3579EBZ99	DOP	DO	100 000 000	19 017
DOW CHEMICAL 7.375% 11/01/2029	US260543BJ10	USD	US	190 000	2 343
DOW CHEMICAL CO DOW 4 1/4 10/01/34	US260543CK73	USD	US	3 083 000	30 200
DOWDUPONT DWDP 5.419 11/15/48	US26078JAF75	USD	US	2 950 000	33 462
DUKE ENERGY CAR DUK 3.9 06/15/21	US26442CAK09	USD	US	5 300 000	50 810
DUKE ENERGY CAR DUK 4 09/30/42	US26442CAN48	USD	US	8 000	80
DUKE ENERGY CAR DUK 4 1/4 12/15/41	US26442CAM64	USD	US	65 000	664
DUKE ENERGY CAR DUK 5.3 02/15/40	US26442CAH79	USD	US	4 050 000	47 549
DUKE ENERGY CORP DUK 3.05 08/15/22	US26441CAJ45	USD	US	2 550 000	24 382
DUKE ENERGY CORP DUK 3.55 09/15/21	US26441CAF23	USD	US	1 166 000	11 170
E.ON AG 6.375% 06/07/2032	XS0148579666	GBP	DE	4 207 000	70 604
E.ON AG 6.75 01/27/2039	XS0408958683	GBP	DE	200 000	3 788
E.ON INTL FIN BV EOANGR 6.65 04/30/38	USN3033QAU69	USD	NL	24 000	292
EATON CORP ETN 4 11/02/32	US278062AD69	USD	US	929 000	9 598
EATON CORP ETN 4.15 11/02/42	US278062AE43	USD	US	1 057 000	10 451
EDENRED EDENFP 1 3/8 03/10/25	FR0012599892	EUR	FR	100 000	1 117
EDF NRG NET EPN UKPONE 4 3/4 09/30/21	XS0686172601	GBP	GB	3 600 000	47 303
EDISON INTL EIX 5 3/4 06/15/27	US281020AN70	USD	US	5 104 000	50 945
EFSF EFSF 2 3/4 12/03/29	EU000A1G0BL1	EUR	SN	5 000 000	68 212
EL PASO PIPELINE EPB 4.3 05/01/24	US28370TAG40	USD	US	3 606 000	35 766
EL PASO PIPELINE EPB 5 10/01/21	US28370TAE91	USD	US	2 000 000	19 672
EL PASO PIPELINE EPB 6 1/2 04/01/20	US28370TAA79	USD	US	3 876 000	37 597
EL SALVADOR REP ELSALV 5 7/8 01/30/25	USP01012AS54	USD	SV	2 100 000	19 986
EL SALVADOR REP ELSALV 6 3/8 01/18/27	USP01012AT38	USD	SV	16 000 000	152 849
EL SALVADOR REP ELSALV 7 5/8 02/01/41	USP01012AR71	USD	SV	3 600 000	36 334
EL SALVADOR REP ELSALV 7.65 06/15/35	USP01012AN67	USD	SV	2 090 000	20 229
EL SALVADOR REP ELSALV 8 1/4 04/10/32	XS0146173371	USD	SV	800 000	8 319
EL SALVADOR REP ELSALV 8 5/8 02/28/29	USP01012BX31	USD	SV	600 000	6 509
ELECTROLUX AB ELTLX 1.103 03/27/24	XS1969611943	SEK	SE	10 000 000	10 219
ELI LILLY CO LLY 1 5/8 06/02/26	XS1240751062	EUR	US	1 674 000	19 373
ELI LILLY CO LLY 2 3/4 06/01/25	US532457BH00	USD	US	3 206 000	30 417
ELI LILLY & CO LLY 4.15 03/15/59	US532457BU11	USD	US	6 438 000	66 370
ELM BV (SWISS REIN CO) 2.6 12/29/49	XS1209031019	EUR	NL	5 000 000	57 434
EMERSON ELECTRIC EMR 1 1/4 10/15/25	XS1915689746	EUR	US	8 875 000	99 165
EMERSON ELECTRIC EMR 2 10/15/29	XS1916073254	EUR	US	4 812 000	56 732
EMIRATES DEVELOP EMDEBK 3.516 03/06/24	XS1956103805	USD	AE	3 500 000	33 688
EMPRESA NACIONAL ENAPCL 4 1/2 09/14/47	USP37110AM89	USD	CL	1 700 000	16 317
EMPRESA NACIONAL ENAPCL 5 1/4 11/06/29	USP37110AN62	USD	CL	4 700 000	49 715
ENABLE MIDSTRM ENBL 4.4 03/15/27	US292480AK65	USD	US	3 500 000	33 064
ENAGAS FIN SA ENGSM 1 1/4 02/06/25	XS1177459531	EUR	ES	3 000 000	33 812
ENBRIDGE INC ENBCN 3.19 12/05/22	CA29251ZBC01	CAD	CA	3 001 000	21 981
ENBRIDGE INC ENBCN 3.7 07/15/27	US29250NAR61	USD	CA	3 011 000	29 460
ENBRIDGE INC ENBCN 4 1/4 12/01/26	US29250NAL91	USD	CA	4 411 000	44 540
ENBRIDGE INC ENBCN 4.24 08/27/42	CA29251ZBB28	CAD	CA	1 626 000	12 178
ENBRIDGE INC ENBCN 4.57 03/11/44	CA29251ZBG15	CAD	CA	10 167 000	79 882
ENBRIDGE INC ENBCN 5 1/2 12/01/46	US29250NAM74	USD	CA	889 000	10 355
ENCANA CORP ECACN 6 1/2 08/15/34	US292505AD65	USD	CA	50 000	583
ENCANA CORP ECACN 6 5/8 08/15/37	US292505AE49	USD	CA	54 000	628
ENEL (ENTNZENEL) ENELIM 5 3/4 06/22/37	XS0306647792	GBP	IT	846 000	13 336
ENEL FIN INTL NV ENELIM 6 10/07/39	USL2967VED30	USD	NL	1 627 000	18 041
ENEL FIN INTL NV ENELIM 6.8 09/15/37	USL2967VCZ69	USD	NL	115 000	1 376
ENERGY TRAN PTNR ETP 3.6 02/01/23	US29273RAS85	USD	US	3 800 000	36 541
ENERGY TRAN PTNR ETP 4 3/4 01/15/26	US29273RBG39	USD	US	10 000 000	101 479
ENERGY TRAN PTNR ETP 5.2 02/01/22	US29273RAQ20	USD	US	2 050 000	20 495
ENERGY TRAN PTNR ETP 6 1/2 02/01/42	US29273RAR03	USD	US	5 489 000	61 327
ENGIE ENGIFP 1 3/8 PERP	FR0013310505	EUR	FR	17 500 000	185 611
ENTE NAZIONALE PER LENERGI 5.625% 2027-06-21	XS0306646042	EUR	IT	4 266 000	62 481
ENTERPRISE PRODU EPD 3.95 02/15/27	US29379VBL62	USD	US	552 000	5 555
ENTERPRISE PRODU EPD 4 7/8 08/16/77	US29379VBM46	USD	US	14 000 000	124 397
EQT CORP EQT 3.9 10/01/27	US26884LAF67	USD	US	10 000 000	88 891
ERSTE GROUP ERSTBK 5 1/2 05/26/25	XS1143333109	USD	AT	1 200 000	11 432
ESB FINANCE DAC ESBIRE 1 1/8 06/11/30	XS2009861480	EUR	IE	1 300 000	14 185
ESTEE LAUDER CO EL 4.15 03/15/47	US29736RAK68	USD	US	1 250 000	13 132
EUROFIMA EUROF 1 3/4 05/29/20	XS1239048777	USD	SN	25 000 000	231 567

EUROGRID GMBH EUROGR 3 7/8 10/22/20	XS0551935769	EUR	DE	1 750 000	19 972
EUROPEAN INVESTMENT BANK-GLOBA 4.875% 02/15/2036	US298785DV50	USD	SN	15 000 000	185 761
EUROPEAN INVT BK EIB 0 1/2 07/19/22	XS1551293019	SEK	SN	75 000 000	76 681
EUROPEAN INVT BK EIB 0 3/8 05/15/26	XS1878833695	EUR	SN	2 000 000	22 158
EUROPEAN INVT BK EIB 0 7/8 03/15/21	XS1756305469	GBP	SN	2 250 000	26 664
EUROPEAN INVT BK EIB 1 1/2 03/02/27	XS157222526	SEK	SN	100 000 000	109 111
EUROPEAN INVT BK EIB 1 1/4 05/12/25	XS1171476143	SEK	SN	100 000 000	106 536
EUROPEAN INVT BK EIB 1 1/4 11/13/26	XS1107718279	EUR	SN	1 200 000	14 252
EUROPEAN INVT BK EIB 1 1/8 09/16/21	XS1490971634	CAD	SN	1 700 000	11 992
EUROPEAN INVT BK EIB 1 3/4 11/12/26	XS1347679448	SEK	SN	99 000 000	110 369
EUROPEAN INVT BK EIB 1 3/8 09/15/21	US298785HF64	USD	SN	20 000 000	184 607
EUROPEAN INVT BK EIB 2 1/4 03/07/20	XS1051861851	GBP	SN	4 000 000	48 040
EUROPEAN INVT BK EIB 2 1/8 04/13/26	US298785HD17	USD	SN	2 000 000	18 856
EUROPEAN INVT BK EIB 2 3/4 11/13/23	XS0852107266	SEK	SN	100 000 000	113 667
EUROPEAN INVT BK EIB 2 3/8 05/24/27	US298785HM16	USD	SN	6 000 000	57 467
EUROPEAN INVT BK EIB 2.7 01/12/23	AU3CB0249787	AUD	SN	2 000 000	13 800
EUROPEAN INVT BK EIB 3.3 02/03/28	AU3CB0245884	AUD	SN	3 000 000	22 124
EXELON CORP EXC 3.95 06/15/25	US30161NAN12	USD	US	2 917 000	28 858
EXELON CORP EXC 5 5/8 06/15/35	US30161NAC56	USD	US	39 000	437
EXELON GENERATIO EXC 5.6 06/15/42	US30161MAN39	USD	US	269 000	2 785
EXELON GENERATIO EXC 6 1/4 10/01/39	US30161MAG87	USD	US	2 250 000	25 133
EXPEDIA INC EXPE 2 1/2 06/03/22	XS1117297512	EUR	US	5 707 000	63 728
EXPORT DEV CAN EDC 1 5/8 06/01/20	US30216BGU08	USD	CA	5 000 000	46 283
EXPRESS SCRIPTS ESRX 4 3/4 11/15/21	US30219GAE89	USD	US	715 000	7 009
FANNIE MAE FNMA 2 5/8 09/06/24	US3135G0ZR78	USD	US	10 000 000	97 093
FBG FINANCE LTD ABIBB 3 1/4 09/06/22	AU3CB0246650	AUD	AU	590 000	4 027
FCC AQUALIA SA AQUASM 2.629 06/08/27	XS1627343186	EUR	ES	6 852 000	77 791
FEDEX CORP FDX 3.9 02/01/35	US31428XBA37	USD	US	66 000	625
FERROVIE DEL FERROV 0 7/8 12/07/23	XS1732400319	EUR	IT	3 000 000	32 024
FGA CAPITAL IRE FGACAP 2 10/23/19	XS1111858756	EUR	IE	2 950 000	31 802
FIDELITY NATIONA FIS 3 1/2 04/15/23	US31620MAK27	USD	US	1 951 000	18 896
FIDELITY NATL IN FIS 0 3/4 05/21/23	XS1843436574	EUR	US	10 000 000	107 866
FINNISH GOV'T RFGB 0 1/2 04/15/26	FI4000197959	EUR	FI	3 000 000	33 541
FLORIDA POWER & NEE 3.7 12/01/47	US341081FP71	USD	US	2 121 000	20 567
FLORIDA POWER & NEE 3.95 03/01/48	US341081FQ54	USD	US	3 615 000	36 952
FLORIDA PWR LT NEE 4.05 06/01/42	US341081FG72	USD	US	3 300 000	33 508
FMS WERTMANAGE FMSWER 0 3/8 04/29/30	DE000A14J2Q6	EUR	DE	5 000 000	54 398
FORD CRED CANADA F 2.58 05/10/21	CA34527ABR01	CAD	CA	994 000	7 050
FORD MOTOR 7.45% 07/16/2031	US345370CA64	USD	US	196 000	2 213
FORD MOTOR CRED F 3.096 05/04/23	US345397XZ10	USD	US	10 000 000	91 663
FORD MOTOR CRED F 3.336 03/18/21	US345397XW88	USD	US	4 375 000	41 143
FORD MOTOR CRED F 3.339 03/28/22	US345397YL15	USD	US	5 033 000	47 258
FORD MOTOR CRED F 5 7/8 08/02/21	US345397VU41	USD	US	1 133 000	11 337
FORD MOTOR CRED F 5.584 03/18/24	US345397ZQ92	USD	US	781 000	7 878
FORD MOTOR CRED F 5.596 01/07/22	US345397ZM88	USD	US	7 348 000	73 993
FRANCE O.A.T. 3.5% 2026-04-25	FR0010916924	EUR	FR	3 000 000	40 370
FRANCE O.A.T. FRTR 0 1/4 11/25/26	FR0013200813	EUR	FR	4 000 000	43 937
FRANCE O.A.T. FRTR 1 3/4 05/25/23	FR0011486067	EUR	FR	5 000 000	57 869
FRANCE O.A.T. FRTR 1 3/4 06/25/39	FR0013234333	EUR	FR	43 000 000	553 775
FRANCE O.A.T. FRTR 2 1/2 05/25/30	FR0011883966	EUR	FR	5 000 000	66 931
FRANCE O.A.T. FRTR 3 1/4 05/25/45	FR0011461037	EUR	FR	9 000 000	150 773
FRANCE TELECOM ORAFP 1 7/8 10/02/19	XS0911431517	EUR	FR	1 900 000	20 463
FREDDIE MAC FHLMC 2 3/8 01/13/22	US3137EADB22	USD	US	10 000 000	95 136
GABONESE REPUB GABON 6 3/8 12/12/24	XS1003557870	USD	GA	1 700 000	15 606
GABONESE REPUB GABON 6.95 06/16/25	XS1245960684	USD	GA	400 000	3 719
GDF SUEZ 5 10/01/2060 REGS	FR0010946855	GBP	FR	1 350 000	25 615
GDF SUEZ GSZFP 1 03/13/26	FR0012602761	EUR	FR	1 200 000	13 443
GDF SUEZ GSZFP 3 7/8 06/02/49	FR0011942283	EUR	FR	6 900 000	81 787
GE CAP EUR FUND GE 6.025 03/01/38	XS0350890470	EUR	US	448 000	7 130
GE CAPITAL UK GE 4 1/8 09/13/23	XS0971723233	GBP	IE	5 669 000	74 405
GE CAPITAL UK GE 5 7/8 01/18/33	XS0340495216	GBP	US	4 120 000	61 369
GE CAPITAL UK GE 5 7/8 11/04/20	XS0463588052	GBP	US	2 502 000	32 330
GE CAPITAL UK GE 8 01/14/39	XS0408304995	GBP	US	2 682 000	49 094
GECINA GFCFP 1 1/2 01/20/25	FR0012448025	EUR	FR	100 000	1 142
GEN ELEC CAP CRP GE 5 3/8 12/18/40	XS0182703743	GBP	US	90 000	1 317
GEN ELECTRIC CO GE 0 3/8 05/17/22	XS1612542669	EUR	US	4 113 000	43 698
GEN ELECTRIC CO GE 0 7/8 05/17/25	XS1612542826	EUR	US	12 397 000	130 623
GEN MOTORS FIN I GM 1.168 05/18/20	XS1413583839	EUR	NL	792 000	8 463
GENERAL ELEC CAP CORP 5.3 02/11/2011	US369622SM84	USD	US	4 814 000	47 259
GENERAL ELECTRIC CAPITAL 6.15% 08/07/37	US36962G3A02	USD	US	1 195 000	13 172
GENERAL ELECTRIC CAPITAL 6.875 01/10/39	US36962G4B75	USD	US	15 826 000	188 827
GEORGIA POWER SO 4.3 03/15/42	US373334JW27	USD	US	14 681 000	145 841
GEORGIA REP OF GEORG 6 7/8 04/12/21	XS0617134092	USD	GE	900 000	8 934
GERMANY 5.625% 01/04/2028	DE0001135069	EUR	DE	600 000	9 864
GHANA REP OF GHANA 7 5/8 05/16/29	XS1821416234	USD	GH	2 600 000	24 740
GHANA REP OF GHANA 8 1/8 01/18/26	XS1108847531	USD	GH	5 000 000	51 682
GHANA REP OF GHANA 8.627 06/16/49	XS1821416408	USD	GH	800 000	7 510
GHANA REP OF GHANA 8.95 03/26/51	XS1968714623	USD	GH	2 500 000	24 542



GILEAD SCIENCES GILD 1.95 03/01/22	US375558BH51	USD	US	1 250 000	11 589
GILEAD SCIENCES GILD 4 09/01/36	US375558BJ18	USD	US	67 000	663
GILEAD SCIENCES GILD 4.4 12/01/21	US375558AU71	USD	US	2 950 000	28 721
GILEAD SCIENCES GILD 5.65 12/01/41	US375558AS26	USD	US	328 000	3 813
GLAXOSMITHKLINE CAP PLC 5.25% 12/19/2033	XS0140516864	GBP	GB	2 017 000	32 879
GLAXOSMITHKLINE CAPITAL INC 6.375% 05/15/2038	US377372AE71	USD	GB	4 563 000	59 428
GLAXOSMITHKLINE GSK 1 1/4 05/21/26	XS1822828122	EUR	GB	1 657 000	18 661
GLAXOSMITHKLINE GSK 2.85 05/08/22	US377373AD71	USD	GB	3 054 000	28 931
GLAXOSMITHKLINE GSK 4 06/16/25	XS0222383027	EUR	GB	681 000	8 836
GLENCORE FINANCE GLENLN 1 5/8 01/18/22	XS1110430193	EUR	LU	416 000	4 572
GLENCORE FINANCE GLENLN 2 3/4 04/01/21	XS1051003538	EUR	LU	1 500 000	16 573
GOTHENBURG CITY GOT A 0 5/8 06/14/23	XS1627778316	SEK	SE	45 000 000	46 054
GOTHENBURG CITY GOT A 1 11/05/24	XS1900629616	SEK	SE	75 000 000	78 558
GOTHENBURG CITY GOT A 1.455 06/30/21	XS1253847815	SEK	SE	50 000 000	51 595
GRAND CITY PROP GYCGR 1 1/2 04/17/25	XS1220083551	EUR	LU	500 000	5 544
GREAT-WEST LIFEC GWOCN 2 1/2 04/18/23	XS0918600668	EUR	CA	1 300 000	15 047
HALLIBURTON CO HAL 4 1/2 11/15/41	US406216BA89	USD	US	212 000	1 993
HALLIBURTON CO HAL 4.85 11/15/35	US406216BJ98	USD	US	2 174 000	21 645
HAMMERSON PLC HMSOLN 3 1/2 10/27/25	XS1311391012	GBP	GB	1 250 000	15 561
HAZINE MUSTESARL TURKSK 5.004 04/06/23	XS1586385178	USD	TR	2 300 000	20 869
HEALTH CARE REIT HCN 4 06/01/25	US42217KBF21	USD	US	21 242 000	209 309
HEALTH CARE REIT HCN 4.8 11/20/28	XS0994433836	GBP	US	5 549 000	79 319
HERA SPA HERIM 0 7/8 07/05/27	XS2020608548	EUR	IT	500 000	5 286
HESS CORP 5.6 2041-02-15	US42809HAD98	USD	US	1 943 000	19 801
HESS CORP HES 6 01/15/40	US42809HAC16	USD	US	3 396 000	35 664
HOLCIM FINANCE L LHN VX 1 3/4 08/29/29	XS1672151492	EUR	LU	3 606 000	40 012
HOLCIM FINANCE L LHN VX 1 3/8 05/26/23	XS1420337633	EUR	LU	506 000	5 589
HOLCIM FINANCE L LHN VX 2 1/4 05/26/28	XS1420338102	EUR	LU	5 220 000	60 926
HOME DEPOT INC 5.95 03/31/2011	US437076AV48	USD	US	3 150 000	40 029
HOME DEPOT INC HD 2 04/01/21	US437076BL56	USD	US	3 375 000	31 453
HOME DEPOT INC-GLOBAL 5.875% 12/16/2036	US437076AS19	USD	US	1 495 000	18 468
HONG KONG HKINTL 2 1/2 05/28/24	USY2836BAN48	USD	HK	3 700 000	35 175
HSBC BANK CANADA HSBC 1.816 07/07/20	CA40427HSW48	CAD	CA	53 000	379
HSBC BANK CANADA HSBC 2.17 06/29/22	CA40427HTB91	CAD	CA	6 312 000	44 835
HSBC BANK CANADA HSBC 2.449 01/29/21	CA40427HSY04	CAD	CA	398 000	2 869
HSBC BANK CANADA HSBC 2.542 01/31/23	CA40427HTC74	CAD	CA	1 820 000	13 213
HSBC BANK PLC HSBC 4 3/4 03/24/46	XS0247840969	GBP	GB	126 000	1 820
HSBC HLDGS PLC HSBC 6 1/2 05/20/24	XS0429422271	GBP	GB	1 034 000	14 887
HSBC HOLDING PLC 6 03/29/2040	XS0498768315	GBP	GB	1 067 000	16 752
HSBC HOLDING PLC 7% 04/07/2038	XS0356452929	GBP	GB	700 000	12 013
HSBC HOLDING PLC-GLOBAL 6.8 2038-06-01	US404280AJ87	USD	GB	918 000	11 533
HSBC HOLDINGS HSBC 1 1/2 03/15/22	XS1379182006	EUR	GB	3 889 000	42 944
HSBC HOLDINGS HSBC 2.65 01/05/22	US404280BF56	USD	GB	1 710 000	16 141
HSBC HOLDINGS HSBC 2.95 05/25/21	US404280AY54	USD	GB	4 118 000	38 621
HSBC HOLDINGS HSBC 3 06/30/25	XS1254428896	EUR	GB	2 072 000	24 663
HSBC HOLDINGS HSBC 3.4 03/08/21	US404280AV16	USD	GB	8 280 000	78 844
HSBC HOLDINGS HSBC 3.9 05/25/26	US404280BB43	USD	GB	13 040 000	126 990
HSBC HOLDINGS HSBC 3.973 05/22/30	US404280CC17	USD	GB	10 000 000	97 246
HSBC HOLDINGS HSBC 4 7/8 01/14/22	US404280AL34	USD	GB	1 433 000	14 385
HSBC HOLDINGS HSBC 4.3 03/08/26	US404280AW98	USD	GB	12 108 000	121 776
HSBC HOLDINGS PLC 5.1 04/05/2021	US404280AK50	USD	GB	5 559 000	54 509
HUNGARY GOVT HGB 1 3/4 10/26/22	HU0000403266	HUF	HU	6 828 100 000	232 196
HUNGARY GOVT HGB 2 3/4 12/22/26	HU0000403340	HUF	HU	1 385 600 000	48 151
HUNGARY GOVT HGB 3 06/26/24	HU0000403068	HUF	HU	916 900 000	32 231
HUNGARY GOVT HGB 3 1/2 06/24/20	HU0000402953	HUF	HU	2 867 800 000	97 085
HUNGARY GOVT HGB 3 10/27/27	HU0000403118	HUF	HU	5 186 200 000	183 680
HUNGARY GOVT HGB 5 1/2 06/24/25	HU0000402748	HUF	HU	7 174 700 000	284 803
HUNGARY GOVT HGB 6 3/4 10/22/28	HU0000402532	HUF	HU	612 300 000	28 247
HUNGARY GOVT HGB 7 06/24/22	HU0000402524	HUF	HU	5 251 700 000	203 355
HUNGARY REPHUN 5 3/4 11/22/23	US445545AJ57	USD	HU	14 800 000	156 580
HUNGARY REPHUN 5 3/8 03/25/24	US445545AL04	USD	HU	9 600 000	101 858
HUTCH WHA INT 14 HUWHY 3 5/8 10/31/24	USG46747AB00	USD	KY	4 577 000	44 718
IBERDROLA INTL IBESM 1 1/8 04/21/26	XS1398476793	EUR	NL	5 000 000	56 071
IBM CORP IBM 0.95 05/23/25	XS1617845083	EUR	US	9 376 000	103 088
IBM CORP IBM 1 1/8 09/06/24	XS1375841233	EUR	US	1 826 000	20 439
IBM CORP IBM 1 3/4 03/07/28	XS1375955678	EUR	US	1 250 000	14 692
IBM CORP IBM 2 1/2 01/27/22	US459200JQ56	USD	US	1 419 000	13 395
IBM CREDIT LLC IBM 2.2 09/08/22	US44932HAC79	USD	US	1 250 000	11 655
ILE DE FRANCE IDF 0 1/2 06/14/25	FR0013183167	EUR	FR	4 500 000	49 467
ILE DE FRANCE IDF 0 5/8 04/23/27	FR0012685691	EUR	FR	10 000 000	110 542
ILE DE FRANCE IDF 1 3/8 03/14/29	FR0013242336	EUR	FR	3 000 000	35 483
INBEV NV ABIBB 9 3/4 07/30/24	BE0934986036	GBP	BE	2 752 000	47 973
INDONESIA (REP) INDON 4 3/4 01/08/26	USY20721BN86	USD	ID	500 000	5 158
INDONESIA (REP) INDON 4 3/4 02/11/29	US455780CH76	USD	ID	14 100 000	148 643
INDONESIA (REP) INDON 4.1 04/24/28	US455780CF11	USD	ID	4 400 000	43 427
INDONESIA (REP) INDON 4.35 01/08/27	USY20721BQ18	USD	ID	200 000	2 019
INDONESIA (REP) INDON 5.35 02/11/49	US455780CJ33	USD	ID	800 000	9 113
INDONESIA GOV'T INDOGB 11 11/15/20	IDG000006206	IDR	ID	2 500 000 000	1 761

INDONESIA GOV'T INDOGB 5 5/8 05/15/23	IDG000010208	IDR	ID	168 500 000 000	107 116
INDONESIA GOV'T INDOGB 6 5/8 05/15/33	IDG000010406	IDR	ID	146 500 000 000	87 524
INDONESIA GOV'T INDOGB 7 05/15/27	IDG000009804	IDR	ID	122 500 000 000	80 070
INDONESIA GOV'T INDOGB 7 1/2 08/15/32	IDG000012204	IDR	ID	487 000 000 000	321 986
INDONESIA GOV'T INDOGB 8 1/4 05/15/29	IDG000012907	IDR	ID	50 000 000 000	35 223
INDONESIA GOV'T INDOGB 8 1/4 05/15/36	IDG000011602	IDR	ID	292 000 000 000	202 858
INDONESIA GOV'T INDOGB 8 1/4 07/15/21	IDG000009101	IDR	ID	534 000 000 000	375 661
INDONESIA GOV'T INDOGB 8 3/4 05/15/31	IDG000011701	IDR	ID	465 500 000 000	336 193
INDONESIA GOV'T INDOGB 8 3/8 03/15/24	IDG000012006	IDR	ID	313 000 000 000	222 902
INDONESIA GOV'T INDOGB 8 3/8 03/15/34	IDG000010802	IDR	ID	100 000 000 000	71 379
INDONESIA GOV'T INDOGB 8 3/8 04/15/39	IDG000013202	IDR	ID	57 500 000 000	40 125
INDONESIA GOV'T INDOGB 8 3/8 09/15/26	IDG000009507	IDR	ID	738 250 000 000	528 393
INDONESIA GOV'T INDOGB 9 03/15/29	IDG000011107	IDR	ID	14 500 000 000	10 803
ING BANK NV INTNED 5 06/09/21	USN4578BQA53	USD	NL	1 267 000	12 367
ING BANK NV INTNED 5.8 09/25/23	USN45780CT38	USD	NL	1 400 000	14 562
INGERSOLL-RND GL IR 4 1/4 06/15/23	US45687AAJ16	USD	US	1 765 000	17 449
INMOBILIARIA COL COLSM 2 04/17/26	XS1808395930	EUR	ES	8 800 000	99 844
INMOBILIARIA COL COLSM 2.728 06/05/23	XS1241701413	EUR	ES	1 200 000	13 973
INSTIT CRDT OFCL ICO 0 3/4 10/31/23	XS1915152000	EUR	ES	10 000 000	110 297
INSTIT CRDT OFCL ICO 0.1 07/30/21	XS1644451434	EUR	ES	13 500 000	143 996
INSTIT CRDT OFCL ICO 0.2 01/31/24	XS1979491559	EUR	ES	3 500 000	37 645
INSTITUTO COSTAR COSICE 6 3/8 05/15/43	USP56226AQ94	USD	CR	900 000	7 031
INT BK RECON&DEV IBRD 0 1/4 05/21/29	XS1998930926	EUR	SN	15 000 000	162 076
INT BK RECON&DEV IBRD 0 5/8 09/05/25	XS1876560100	SEK	SN	110 000 000	113 176
INT BK RECON&DEV IBRD 2 1/2 11/22/27	US459058GE72	USD	SN	15 000 000	144 567
INT BK RECON&DEV IBRD 2 1/4 01/17/23	CA4459058GG23	CAD	SN	2 000 000	14 627
INT BK RECON&DEV IBRD 2.2 01/18/22	CA459058GN73	CAD	SN	5 000 000	36 359
INT BK RECON&DEV IBRD 3 1/8 11/20/25	US45905U6L39	USD	SN	20 000 000	199 432
INT BK RECONDEV IBRD 2 1/8 03/03/25	US45905URL07	USD	SN	5 000 000	47 330
INTEL CORP INTC 1.85 05/11/20	US458140AZ34	USD	US	2 500 000	23 178
INTEL CORP INTC 2.35 05/11/22	US458140BB56	USD	US	1 875 000	17 580
INTER PIPELINE L IPLCN 4.637 05/30/44	CA45834ZAE93	CAD	CA	8 000	62
INTERAMER DEV BK IADB 1.95 04/23/24	AU3CB0262483	AUD	SN	7 000 000	46 869
INTERAMER DEV BK IADB 2 3/8 07/07/27	US4581X0CY26	USD	SN	13 000 000	124 847
INTERAMER DEV BK IADB 3 09/26/22	US4581X0DD79	USD	SN	8 000 000	77 577
INTERCONTINENT ICE 3 3/4 12/01/25	US45866FAD69	USD	US	839 000	8 333
INTL DEVEL ASSOC IDAWBG 2 3/4 04/24/23	XS1811022091	USD	SN	30 000 000	289 013
INTL FIN CORP IFC 0.9 05/12/25	XS1801906600	SEK	SN	100 000 000	104 321
INTL FIN CORP IFC 1 1/4 04/05/27	XS1588019221	SEK	SN	50 000 000	53 451
INTL FIN CORP IFC 1 1/4 12/15/23	XS1854000343	GBP	SN	3 800 000	45 730
INTL FIN CORP IFC 1.13 11/12/29	XS1955173981	SEK	SN	100 000 000	105 167
INTL FIN CORP IFC 2 1/8 04/07/26	US45950VHX73	USD	SN	4 000 000	37 689
INTL FIN CORP IFC 2 10/24/22	US45950VLH77	USD	SN	5 000 000	46 897
INTL PAPER CO IP 3.8 01/15/26	US460146CL53	USD	US	1 600 000	15 814
INTL PAPER CO IP 5 09/15/35	US460146CM37	USD	US	1 108 000	11 452
IREN SPA IREIM 1 1/2 10/24/27	XS1704789590	EUR	IT	4 248 000	45 569
IREN SPA IREIM 1.95 09/19/25	XS1881533563	EUR	IT	3 954 000	44 519
IRISH GOVT IRISH 1 05/15/26	IE00BV8C9418	EUR	IE	3 000 000	34 292
IRISH GOVT IRISH 1.35 03/18/31	IE00BFZRQ242	EUR	IE	9 000 000	106 256
IRISH GOVT IRISH 1.7 05/15/37	IE00BV8C9B83	EUR	IE	5 000 000	61 342
IRISH GOVT IRISH 3.4 03/18/24	IE00B6X95T99	EUR	IE	3 000 000	37 739
ITALGAS SPA IGIM 0 1/2 01/19/22	XS1551917245	EUR	IT	3 750 000	40 297
IVORY COAST IVYCST 5 3/4 12/31/32	XS0496488395	USD	CI	2 894 000	22 942
IVORY COAST-PDI IVYCST 6 1/8 06/15/33	XS1631415400	USD	CI	1 000 000	8 658
IVORY COAST-PDI IVYCST 6 3/8 03/03/28	XS1196517434	USD	CI	1 200 000	11 239
JAB HOLDINGS JABHOL 1 3/4 06/25/26	DE000A1919G4	EUR	NL	2 900 000	32 244
JAB HOLDINGS JABHOL 1 5/8 04/30/25	DE000A1Z0TA4	EUR	NL	5 300 000	59 408
JAMAICA GOVT JAMAN 7.625 07/09/25	US470160BQ42	USD	JM	3 200 000	35 442
JAMAICA GOVT JAMAN 8 03/15/39	US470160AV46	USD	JM	4 800 000	55 920
JAPAN BANK COOP JBIC 2 1/8 11/16/20	US471048BN74	USD	JP	15 000 000	139 671
JERNHUSEN AB JERNAB 0.938 04/18/24 #DMTN	SE0012193688	SEK	SE	106 000 000	107 999
JERNHUSEN AB JERNAB 0.975 04/17/23 #DMTN	SE0011062801	SEK	SE	180 000 000	184 138
JERSEY CENT PL FE 4.7 04/01/24	USU04536AC95	USD	US	4 500 000	45 842
JICA JICA 3 3/8 06/12/28	US47109LAC81	USD	JP	15 000 000	150 080
JOHN DEERE CAP DE 2.65 06/10/26	US24422ETH26	USD	US	1 690 000	15 835
JOHNSON JOHNSON 5.85 07/15/2038	US478160AT19	USD	US	6 220 000	79 804
JOHNSON CONTROLS JCI 1 09/15/23	XS1580476759	EUR	IE	2 500 000	27 475
JOHNSON CONTROLS JCI 4 1/2 02/15/47	US478375AU25	USD	IE	1 250 000	11 979
JOHNSON&JOHNSON JNJ 0 1/4 01/20/22	XS1411535286	EUR	US	9 638 000	103 325
JOHNSON&JOHNSON JNJ 1.15 11/20/28	XS1412266816	EUR	US	5 000 000	57 558
JOHNSON&JOHNSON JNJ 2 1/4 03/03/22	US478160CD49	USD	US	13 576 000	127 720
JOHNSON&JOHNSON JNJ 3 5/8 03/03/37	US478160CF96	USD	US	922 000	9 257
JOHNSON&JOHNSON JNJ 4 1/2 09/01/40	US478160AV64	USD	US	194 000	2 163
JORDAN JORDAN 5 3/4 01/31/27	XS1405770220	USD	JO	2 000 000	19 210
JORDAN JORDAN 6 1/8 01/29/26	XS1117279882	USD	JO	2 000 000	19 706
JORDAN JORDAN 7 3/8 10/10/47	XS1577950311	USD	JO	800 000	7 758
JPMORGAN CHASE JPM 1 1/2 10/26/22	XS1310493744	EUR	US	2 378 000	26 631
JPMORGAN CHASE JPM 2.55 03/01/21	US46625HQJ22	USD	US	538 000	5 045

JPMORGAN CHASE JPM 3.897 01/23/49	US46647PAN69	USD	US	5 749 000	56 914
JPMORGAN CHASE JPM 3.964 11/15/48	US46647PAL04	USD	US	12 151 000	119 732
JPMORGAN CHASE JPM 4.032 07/24/48	US46647PAK21	USD	US	15 000 000	151 035
JPMORGAN CHASE JPM 4.26 02/22/48	US46647PAA49	USD	US	6 927 000	71 953
JPMORGAN CHASE JPM 4.85 02/01/44	US46625HJU59	USD	US	1 959 000	22 064
JPN FIN ORG MUNI JFM 2 04/21/22	XS1219588560	USD	JP	20 000 000	185 754
JPN FIN ORG MUNI JFM 2 1/8 04/13/21	XS1392936651	USD	JP	15 000 000	139 838
KAZAKHSTAN KAZAKS 3 7/8 10/14/24	XS1120709669	USD	KZ	2 000 000	19 840
KAZAKHSTAN KAZAKS 4 7/8 10/14/44	XS1120709826	USD	KZ	4 200 000	45 215
KAZAKHSTAN KAZAKS 6 1/2 07/21/45	XS1263139856	USD	KZ	5 700 000	74 633
KAZAKHSTAN TEMIR KTZKZ 6.95 07/10/42	XS0799658637	USD	KZ	100 000	1 184
KAZMUNAYGAS NAT KZOKZ 4 3/4 04/24/25	XS1807299174	USD	KZ	4 100 000	40 749
KAZMUNAYGAS NAT KZOKZ 6 3/8 10/24/48	XS1807299331	USD	KZ	500 000	5 577
KAZTRANS GAS JSC KZTGKZ 4 3/8 09/26/27	XS1682544157	USD	KZ	2 400 000	22 989
KELLOGG CO K 3 1/4 04/01/26	US487836BP25	USD	US	1 875 000	17 794
KENYA REP OF KENINT 6 7/8 06/24/24	XS1028952403	USD	KE	2 600 000	25 689
KENYA REP OF KENINT 7 1/4 02/28/28	XS1781710543	USD	KE	1 200 000	11 825
KENYA REP OF KENINT 8 05/22/32	XS1843435766	USD	KE	1 900 000	18 737
KENYA REP OF KENINT 8 1/4 02/28/48	XS1781710626	USD	KE	400 000	3 975
KEYSIGHT TECHNOL KEYS 4.6 04/06/27	US49338LAE39	USD	US	755 000	7 574
KFW KFW 0 3/4 01/15/29	DE000A2LQSN2	EUR	DE	9 000 000	102 636
KFW KFW 0.01 05/05/27	XS1999841445	EUR	DE	8 500 000	91 307
KFW KFW 0.05 05/30/24	XS1414146669	EUR	DE	1 000 000	10 851
KFW KFW 1 7/8 11/30/20	US500769GU24	USD	DE	1 800 000	16 717
KFW KFW 2 09/29/22	US500769HP20	USD	DE	5 000 000	46 929
KFW KFW 2 7/8 04/03/28	US500769HS68	USD	DE	13 500 000	134 120
KFW KFW 2.4 07/02/20	AU000KFWHAC9	AUD	DE	2 000 000	13 176
KINDER MORGAN ENERGY PART 6.85 2/15/2020	US494550BB13	USD	US	2 076 000	20 255
KINDER MORGAN ENERGY PART 6.95% 01/15/2038	US494550AW68	USD	US	5 759 000	70 121
KINDER MORGAN KMI 2 1/4 03/16/27	XS1196817586	EUR	US	4 988 000	58 757
KKR GR FIN CO KKR 1 5/8 05/22/29	XS1998904921	EUR	US	2 769 000	29 919
KLEPI LIFP 1 04/17/23	FR0012674661	EUR	FR	1 900 000	20 863
KOMMUNALBANKEN KBN 1 3/4 09/15/20	XS1633271397	USD	NO	12 000 000	111 596
KOREA WATER RESO KORWAT 3 7/8 05/15/23	XS1798774656	USD	KR	5 000 000	48 860
KRAFT FOODS GROU KRFT 6 1/2 02/09/40	US50076QAN60	USD	US	46 000	510
KRAFT FOODS GROU KRFT 6 7/8 01/26/39	US50076QAR74	USD	US	4 500 000	51 652
KROGER CO/THE KR 3 1/2 02/01/26	US501044DC24	USD	US	1 098 000	10 547
KROGER CO/THE KR 4 02/01/24	US501044CY52	USD	US	4 100 000	40 879
KSA SUKUK LTD KSA 2.894 04/20/22	XS1599284111	USD	SA	2 800 000	26 463
KSA SUKUK LTD KSA 4.303 01/19/29	XS1881581968	USD	KY	600 000	6 078
KUWAIT INTL BOND KUWIB 3 1/2 03/20/27	XS1582346968	USD	KW	3 900 000	38 845
LA POSTE SA FRPTT 1.45 11/30/28	FR0013384567	EUR	FR	2 500 000	28 743
LAMAR FUNDING OMGRID 3.958 05/07/25	XS1117297355	USD	KY	600 000	4 926
LANDSHYPO BANK LANHYP 0 3/4 05/25/23	XS1824244807	SEK	SE	146 000 000	149 412
LANDSHYPO BANK LANHYP 0.7 05/09/22 #mtn	SE0009895030	SEK	SE	80 000 000	81 538
LANSFORSKRINGAR LANSBK 1 1/2 09/16/26 #519	SE0012324341	SEK	SE	50 000 000	53 904
LANSFORSKRINGAR LANSBK 1 1/2 09/18/24 #517	SE0010298190	SEK	SE	450 000 000	483 800
LANSFORSKRINGAR LANSBK 1 1/4 09/17/25 #518	SE0011309244	SEK	SE	20 000 000	21 213
LANSFORSKRINGAR LANSBK 1 1/4 09/20/23 #516	SE0009190390	SEK	SE	560 000 000	592 196
LANSFORSKRINGAR LANSBK 1 3/4 09/15/21 #514	SE0006543328	SEK	SE	380 000 000	400 814
LANSFORSKRINGAR LANSBK 2 1/4 09/21/22 #515	SE0007278429	SEK	SE	650 000 000	708 765
LANSFORSKRINGAR LANSBK 3 1/4 09/16/20 #513	SE0005498714	SEK	SE	430 000 000	458 822
LB BADEN-WUERTT LBBW 0 3/8 05/24/24	DE000LB2CHW4	EUR	DE	4 000 000	42 632
LIBERTY MUTUAL LIBMUT 4.569 02/01/29	USU52932BB29	USD	US	2 950 000	30 648
LIBERTY MUTUAL LIBMUT 4.85 08/01/44	USU52932AX57	USD	US	1 501 000	15 561
LINDE FINANCE BV LINGR 0 1/4 01/18/22	XS1518704900	EUR	NL	2 500 000	26 828
LITHUANIA LITHUN 0.95 05/26/27	XS1619567677	EUR	LT	8 500 000	96 011
LITHUANIA LITHUN 2.1 05/26/47	XS1619568139	EUR	LT	3 500 000	42 674
LITHUANIA LITHUN 6 5/8 02/01/22	XS0739988086	USD	LT	1 600 000	16 782
LITHUN 6 1/8 03/09/21	XS0602546136	USD	LT	5 300 000	53 093
LLOYDS BANK PLC LLOYDS 1 11/19/21	XS1139091372	EUR	GB	5 756 000	62 726
LLOYDS BK GR PLC LLOYDS 0 3/4 11/09/21	XS1517181167	EUR	GB	10 482 000	112 916
LLOYDS BK GR PLC LLOYDS 1 3/4 09/07/28	XS1788982996	EUR	GB	6 169 000	66 162
LLOYDS BK GR PLC LLOYDS 3 01/11/22	US53944YAC75	USD	GB	18 292 000	173 721
LLOYDS BK GR PLC LLOYDS 3 3/4 01/11/27	US53944YAD58	USD	GB	18 733 000	179 969
LLOYDS BK GR PLC LLOYDS 3.1 07/06/21	US539439AK53	USD	GB	3 428 000	32 618
LLOYDS BK GR PLC LLOYDS 4 3/8 03/22/28	US539439AR07	USD	GB	14 946 000	149 079
LLOYDS BK GR PLC LLOYDS 4.05 08/16/23	US539439AS89	USD	GB	5 068 000	49 757
LLOYDS BK GR PLC LLOYDS 4.45 05/08/25	US53944YAF07	USD	GB	1 304 000	12 947
LLOYDS BK GR PLC LLOYDS 4.55 08/16/28	US539439AT62	USD	GB	4 264 000	43 295
LLOYDS TSB BANK 6.375 01/21/2021	US539473AH14	USD	GB	1 716 000	17 313
LLOYDS TSB BANK LLOYDS 6 1/2 09/14/20	US53947QAA58	USD	GB	4 200 000	41 399
LLOYDS TSB BANK PLC 6.5 3/24/2020	XS0497187640	EUR	GB	2 878 000	32 351
LOEWS CORP L 4 1/8 05/15/43	US540424AR93	USD	US	1 299 000	12 545
LOWE'S COS INC LOW 2 1/2 04/15/26	US548661DM66	USD	US	30 000 000	274 655
LOWE'S COS INC LOW 3 3/8 09/15/25	US548661DH71	USD	US	6 330 000	61 638
LOWE'S COS INC LOW 3.1 05/03/27	US548661DP97	USD	US	20 000 000	189 094
LV FRIENDLY SOC LVFRSC 6 1/2 05/22/43	XS0935312057	GBP	GB	2 707 000	35 831

LVMH MOET HENN MCFP 1 1/4 11/04/19	FR0011485051	EUR	FR	2 200 000	23 550
LYB INTL FIN LYB 5 1/4 07/15/43	US50247VAB53	USD	NL	4 650 000	49 185
LYONDELLBASELL LYB 5 3/4 04/15/24	US552081AK73	USD	US	2 900 000	30 551
LYONDELLBASELL LYB 6 11/15/21	US552081AD31	USD	NL	1 750 000	17 533
MACQUARIE BK LTD MQGAU 4 7/8 06/10/25	US55608YAB11	USD	AU	1 875 000	18 682
MALAYSIA GOVT MGS 3.418 08/15/22	MYBMO1200017	MYR	MY	16 428 000	37 402
MALAYSIA GOVT MGS 3.48 03/15/23	MYBMN1300033	MYR	MY	91 000	207
MALAYSIA GOVT MGS 3.492 03/31/20	MYBML1200062	MYR	MY	30 000	68
MALAYSIA GOVT MGS 3.654 10/31/19	MYBMJ1400047	MYR	MY	15 132 000	34 248
MALAYSIA GOVT MGS 3.659 10/15/20	MYBMJ1500036	MYR	MY	20 000	45
MALAYSIA GOVT MGS 3.733 06/15/28	MYBMS1300057	MYR	MY	85 900 000	194 361
MALAYSIA GOVT MGS 3.795 09/30/22	MYBML1500024	MYR	MY	33 030 000	75 796
MALAYSIA GOVT MGS 3.8 08/17/23	MYBML1600014	MYR	MY	9 300 000	21 467
MALAYSIA GOVT MGS 3.844 04/15/33	MYBMX1300040	MYR	MY	8 667 000	19 424
MALAYSIA GOVT MGS 3.885 08/15/29	MYBMO1900020	MYR	MY	1 700 000	3 951
MALAYSIA GOVT MGS 3.889 07/31/20	MYBMK1300062	MYR	MY	41 000	94
MALAYSIA GOVT MGS 3.892 03/15/27	MYBMS1200026	MYR	MY	13 000	30
MALAYSIA GOVT MGS 3.899 11/16/27	MYBMO1700040	MYR	MY	66 800 000	153 243
MALAYSIA GOVT MGS 3.955 09/15/25	MYBMO1500010	MYR	MY	39 760 000	92 303
MALAYSIA GOVT MGS 4.048 09/30/21	MYBML1400035	MYR	MY	59 282 000	136 557
MALAYSIA GOVT MGS 4.059 09/30/24	MYBML1700020	MYR	MY	48 500 000	112 963
MALAYSIA GOVT MGS 4.127 04/15/32	MYBMX1200042	MYR	MY	2 000 000	4 609
MALAYSIA GOVT MGS 4.16 07/15/21	MYBMO1100019	MYR	MY	36 000	84
MALAYSIA GOVT MGS 4.181 07/15/24	MYBMO1400013	MYR	MY	83 100 000	196 112
MALAYSIA GOVT MGS 4.232 06/30/31	MYBMX1100044	MYR	MY	33 900 000	79 079
MALAYSIA GOVT MGS 4.254 05/31/35	MYBMY1500043	MYR	MY	1 500 000	3 461
MALAYSIA GOVT MGS 4.378 11/29/19	MYBMO0900021	MYR	MY	48 000	109
MALAYSIA GOVT MGS 4.392 04/15/26	MYBMS1100036	MYR	MY	26 463 000	62 713
MALAYSIA GOVT MGS 4.498 04/15/30	MYBMX1000038	MYR	MY	55 000	132
MALAYSIA GOVT MGS 4.762 04/07/37	MYBMX1700033	MYR	MY	25 100 000	61 845
MALAYSIA GOVT MGS 5.734 07/30/19	MYBMS04003H7	MYR	MY	66 000	152
MALAYSIA INVEST MGII 3.948 04/14/22	MYBGI1700036	MYR	MY	73 800 000	169 564
MALAYSIA INVEST MGII 4.13 07/09/29	MYBGO1900014	MYR	MY	4 300 000	10 230
MANUF LIFE INSUR MFCCN 2.1 06/01/25	CA564835AJ56	CAD	CA	9 866 000	70 098
MANUF LIFE INSUR MFCCN 3.181 11/22/27	CA564835AL03	CAD	CA	1 356 000	9 963
MANULIFE FIN COR MFCCN 5 3/8 03/04/46	US56501RAD89	USD	CA	1 293 000	14 904
MANULIFE FIN MFCCN 5.059 12/15/41	CA56502FAA99	CAD	CA	1 742 000	14 768
MARKEL CORP MKL 5 05/20/49	US570535AT11	USD	US	2 281 000	23 065
MARRIOTT INTL MAR 3 1/8 06/15/26	US571903AS22	USD	US	1 875 000	17 437
MARSH & MCLENNAN MMC 1.349 09/21/26	XS1963836892	EUR	US	13 257 000	146 363
MARSH & MCLENNAN MMC 1.979 03/21/30	XS1963837197	EUR	US	3 279 000	37 468
MARSH & MCLENNAN MMC 4 3/8 03/15/29	US571748BG65	USD	US	10 000 000	104 259
MARSH & MCLENNAN MMC 4.9 03/15/49	US571748BJ05	USD	US	11 689 000	130 986
MASS INSTIT TECH MASSIN 5.6 07/01/11	US575718AA93	USD	US	23 000	327
MASTERCARD INC MA 2.95 06/01/29	US57636QAM69	USD	US	4 459 000	42 777
MCKESSON CORP MCK 3 1/8 02/17/29	XS1567174526	GBP	US	3 666 000	45 330
MEAD JOHNSON NUT MJN 4.6 06/01/44	US582839AG14	USD	US	92 000	987
MEDTRONIC GLOBAL MDT 0 3/8 03/07/23	XS1960678099	EUR	LU	6 545 000	70 039
MEDTRONIC INC MDT 3 1/8 03/15/22	US585055AX47	USD	US	1 733 000	16 636
MERCK CO INC MRK 1 7/8 10/15/26	XS1028941117	EUR	US	5 000 000	60 002
MERCK CO INC MRK 2.35 02/10/22	US58933Y AQ89	USD	US	280 000	2 643
MERCK CO INC MRK 3.6 09/15/42	US589331AS67	USD	US	305 000	2 956
MERCK CO INC MRK 4.15 05/18/43	US58933YAJ47	USD	US	4 094 000	42 955
MERCK & CO INC MRK 1 3/8 11/02/36	XS1513062411	EUR	US	1 099 000	12 550
MERCK & CO INC MRK 4 03/07/49	US58933YAW57	USD	US	7 490 000	78 067
MERCK FIN SERVIC MRKGR 1 3/8 09/01/22	XS1284570626	EUR	DE	3 508 000	39 206
MERCK MRKGR 2 5/8 12/12/74	XS1152338072	EUR	DE	2 127 000	23 346
MERLIN PROPRTIE MRLSM 2.225 04/25/23	XS1398336351	EUR	ES	1 875 000	21 190
MET LIFE GLOB MET 1 1/4 09/17/21	XS1110874820	EUR	US	1 400 000	15 406
MET LIFE GLOB MET 2 3/8 01/11/23	XS0873665706	EUR	US	1 900 000	21 964
MET LIFE GLOB MET 2 5/8 12/05/22	XS1327014749	GBP	US	1 250 000	15 432
METLIFE INC MET 4 7/8 11/13/43	US59156R BG20	USD	US	3 906 000	43 225
MEXICAN BONOS MBONO 10 11/20/36	MX0MGO0000B2	MXN	MX	233 123	13 725
MEXICAN BONOS MBONO 10 12/05/24	MX0MGO000078	MXN	MX	4 393 820	238 430
MEXICAN BONOS MBONO 5 12/11/19	MX0MGO0000V0	MXN	MX	159	8
MEXICAN BONOS MBONO 5 3/4 03/05/26	MX0MGO0000Y4	MXN	MX	1 770 100	79 543
MEXICAN BONOS MBONO 6 1/2 06/09/22	MX0MGO0000Q0	MXN	MX	7 096 907	336 060
MEXICAN BONOS MBONO 6 1/2 06/10/21	MX0MGO0000N7	MXN	MX	2 904 559	138 336
MEXICAN BONOS MBONO 7 1/2 06/03/27	MX0MGO0000D8	MXN	MX	7 162 821	347 748
MEXICAN BONOS MBONO 7 1/4 12/09/21	MX0MGO000144	MXN	MX	291 000	14 056
MEXICAN BONOS MBONO 7 3/4 05/29/31	MX0MGO0000P2	MXN	MX	1 205 058	59 158
MEXICAN BONOS MBONO 7 3/4 11/13/42	MX0MGO0000R8	MXN	MX	3 073 704	147 865
MEXICAN BONOS MBONO 7 3/4 11/23/34	MX0MGO0000U2	MXN	MX	5 307 084	258 842
MEXICAN BONOS MBONO 8 06/11/20	MX0MGO0000L1	MXN	MX	2 089 171	101 480
MEXICAN BONOS MBONO 8 09/05/24	MX0MGO000151	MXN	MX	39 000	1 980
MEXICAN BONOS MBONO 8 1/2 05/31/29	MX0MGO0000H9	MXN	MX	772 879	39 968
MEXICAN BONOS MBONO 8 1/2 11/18/38	MX0MGO0000J5	MXN	MX	1 341 231	69 654
MEXICAN BONOS MBONO 8 11/07/47	MX0MGO000102	MXN	MX	1 710 000	84 487

MEXICAN BONOS MBONO 8 12/07/23	MX0MGO000003	MXN	MX	3 162 810	157 116
MICROSOFT CORP MSFT 1.55 08/08/21	US594918BP86	USD	US	51 613 000	477 728
MICROSOFT CORP MSFT 2 3/8 02/12/22	US594918BA18	USD	US	14 887 000	140 825
MICROSOFT CORP MSFT 2.4 02/06/22	US594918BW38	USD	US	21 725 000	205 655
MICROSOFT CORP MSFT 3 1/2 02/12/35	US594918BC73	USD	US	557 000	5 578
MICROSOFT CORP MSFT 3 1/2 11/15/42	US594918AR51	USD	US	785 000	7 616
MICROSOFT CORP MSFT 3 1/8 12/06/28	XS1001749289	EUR	US	347 000	4 675
MICROSOFT CORP MSFT 3.3 02/06/27	US594918BY93	USD	US	4 835 000	48 247
MICROSOFT CORP MSFT 4 02/12/55	US594918BE30	USD	US	5 009 000	52 858
MICROSOFT CORP MSFT 4 1/2 02/06/57	US594918CB81	USD	US	17 900 000	205 784
MICROSOFT CORP MSFT 4 3/4 11/03/55	US594918BM55	USD	US	5 518 000	65 623
MIDAMERICAN ENERGY HOLDINGS 6.125% 04/01/2036	US59562VAM90	USD	US	1 155 000	14 491
MONDI FINANCE PL MNDILN 3 3/8 09/28/20	XS0834719303	EUR	GB	3 400 000	38 342
MONGOLIA MONGOL 10 7/8 04/06/21	US60937GAD88	USD	MN	3 700 000	39 062
MONGOLIA MONGOL 5 1/8 12/05/22	US60937GAB23	USD	MN	600 000	5 644
MONGOLIA MONGOL 5 5/8 05/01/23	USY6142NAB48	USD	MN	500 000	4 770
MONGOLIA MONGOL 8 3/4 03/09/24	USY6142NAA64	USD	MN	300 000	3 227
MOODY'S CORP MCO 4 7/8 02/15/24	US615369AC97	USD	US	1 150 000	11 896
MORGAN STANLEY MS 5 09/30/21	XS1115524016	AUD	US	1 321 000	9 303
MOROCCO KINGDOM MOROC 4 1/4 12/11/22	XS0850020586	USD	MA	2 200 000	21 373
MOROCCO KINGDOM MOROC 5 1/2 12/11/42	XS0864259717	USD	MA	600 000	6 349
MOTABILITY OPS MOTOPG 0 7/8 03/14/25	XS1578212299	EUR	GB	1 005 000	11 029
MOTABILITY OPS MOTOPG 3 5/8 03/10/36	XS1377228959	GBP	GB	1 066 000	14 981
MPC 6 1/2 03/01/41	US56585AAF93	USD	US	2 400 000	28 203
MPLX LP MPLX 4 7/8 06/01/25	US55336VAJ98	USD	US	2 973 000	30 114
MUMTALAKAT SUKUK MUMTAK 5 5/8 02/27/24	XS1953255616	USD	KY	1 200 000	11 564
MUNICH RE VAR 05/26/42	XS0764278528	EUR	DE	4 600 000	57 367
MYLAN INC MYL 2 1/8 05/23/25	XS1801129286	EUR	US	8 712 000	92 088
MYLAN NV MYL 2 1/4 11/22/24	XS1492457665	EUR	NL	4 796 000	52 291
NAMIBIA REP OF REPNAM 5 1/2 11/03/21	XS0686701953	USD	NA	1 500 000	14 591
NAMIBIA REP OF REPNAM 5 1/4 10/29/25	XS1311099540	USD	NA	900 000	8 482
NATIONAL AUSTRALIA BANK 4.625 2020-02-10	XS0485326085	EUR	AU	4 071 000	44 991
NATIONWIDE BLDG 6.75 7/22/2020 EMTN	XS0527239221	EUR	GB	1 703 000	20 401
NATIONWIDE BLDG NWDIE 2 07/25/29	XS1651453729	EUR	GB	1 650 000	17 796
NATL AUS BANK/NY NAB 1 3/8 07/12/19	US63254AAQ13	USD	AU	1 572 000	14 675
NATL AUS BANK/NY NAB 1 7/8 07/12/21	US63254AAR95	USD	AU	2 742 000	25 459
NATL AUSTRALIABK 4% 2020-07-13	XS0525146907	EUR	AU	937 000	10 715
NATL RURAL UTIL NRUC 4.023 11/01/32	US637432MS19	USD	US	657 000	6 782
NATWEST MARKETS RBS 1 1/8 06/14/23	XS1837997979	EUR	GB	1 019 000	10 946
NED WATERSCHAPBK NEDWBK 0 1/4 06/07/24	XS1626191107	EUR	NL	5 000 000	54 414
NED WATERSCHAPBK NEDWBK 0 1/8 05/28/27	XS2002516446	EUR	NL	9 000 000	96 520
NED WATERSCHAPBK NEDWBK 0 1/8 09/25/23	XS1882681619	EUR	NL	7 000 000	75 663
NED WATERSCHAPBK NEDWBK 0.7 01/25/23	XS1555168951	SEK	NL	100 000 000	102 401
NED WATERSCHAPBK NEDWBK 1 04/11/25	XS1595814465	SEK	NL	75 000 000	77 897
NED WATERSCHAPBK NEDWBK 1 09/03/25	XS1284550941	EUR	NL	6 500 000	74 558
NED WATERSCHAPBK NEDWBK 1 1/2 04/27/38	XS1814679756	EUR	NL	8 000 000	97 330
NED WATERSCHAPBK NEDWBK 1 1/4 06/07/32	XS1626191792	EUR	NL	3 600 000	42 150
NED WATERSCHAPBK NEDWBK 2 1/8 11/15/21	XS1716989287	USD	NL	1 500 000	14 042
NEDER FINANCIER NEDFIN 0 3/4 11/29/23	XS1527323411	SEK	NL	50 000 000	51 608
NEDER FINANCIER NEDFIN 2 3/4 02/20/24	XS1953035844	USD	NL	8 000 000	77 668
NESTLE FIN INTL NESNVX 0 3/8 01/18/24	XS1707074941	EUR	LU	2 000 000	21 676
NESTLE FIN INTL NESNVX 1 1/4 05/04/20	XS0925668625	EUR	CH	4 700 000	50 400
NESTLE FIN INTL NESNVX 1 1/4 11/02/29	XS1707075328	EUR	LU	5 577 000	64 443
NETHERLANDS GOVT NETHER 0 1/2 01/15/40	NL0013552060	EUR	NL	16 025 000	177 891
NETHERLANDS GOVT NETHER 0 1/2 07/15/26	NL0011819040	EUR	NL	4 000 000	45 238
NETHERLANDS GOVT NETHER 0 1/4 07/15/29	NL0013332430	EUR	NL	5 000 000	55 051
NETHERLANDS GOVT NETHER 0 3/4 07/15/27	NL0012171458	EUR	NL	5 000 000	57 823
NETHERLANDS GOVT NETHER 2 3/4 01/15/47	NL0010721999	EUR	NL	1 000 000	17 552
NEW ZEALAND GOVERNMENT 6 05/15/2021	NZGOVD0521C2	NZD	NZ	3 000 000	20 507
NEW ZEALAND GVT NZGB 4 1/2 04/15/27	NZGOVDT427C1	NZD	NZ	1 000 000	7 700
NEW ZEALAND GVT NZGB 5 1/2 04/15/23	NZGOVDT423C0	NZD	NZ	1 000 000	7 299
NEWCREST FINANCE NCMAN 5 3/4 11/15/41	USQ66511AB43	USD	AU	1 054 000	10 998
NEWELL RUBBERMAI NWL 4.2 04/01/26	US651229AW64	USD	US	10 000 000	92 614
NEWELL RUBBERMAI NWL 5 1/2 04/01/46	US651229AY21	USD	US	4 999 000	45 457
NEWELL RUBBERMAI NWL 5 3/8 04/01/36	US651229AX48	USD	US	948 000	8 805
NIKE INC NKE 2 3/8 11/01/26	US654106AF00	USD	US	26 527 000	247 472
NISOURCE FIN CP NI 3.49 05/15/27	US65473QBE26	USD	US	711 000	6 850
NISOURCE FIN CP NI 4 3/8 05/15/47	US65473QBF90	USD	US	2 500 000	24 966
NISOURCE FIN CP NI 5 1/4 02/15/43	US65473QBB86	USD	US	1 602 000	17 581
NISOURCE FIN CP NI 5.65 02/01/45	US65473QBD43	USD	US	3 113 000	35 900
NORDEA BANK AB 4.5 3/26/2020	XS0497179035	EUR	SE	111 000	1 226
NORDEA BANK AB NDASS 0.3 06/30/22	XS1640493372	EUR	SE	4 633 000	49 606
NORDEA BANK AB NDASS 1 09/07/26	XS1486520403	EUR	SE	5 000 000	53 783
NORDEA BANK AB NDASS 1 1/8 02/12/25	XS1189263400	EUR	SE	202 000	2 268
NORDEA BANK AB NDASS 3 1/4 07/05/22	XS0801636902	EUR	SE	100 000	1 197
NORDEA HYPOTEK NDASS 1 04/08/22 #5531	SE0006991246	SEK	SE	1 180 000 000	1 217 274
NORDEA HYPOTEK NDASS 1 1/4 05/19/21 #5532	SE0007897186	SEK	SE	790 000 000	811 633
NORDEA HYPOTEK NDASS 1 1/4 09/20/23 #5533	SE0010442731	SEK	SE	550 000 000	581 626

NORDEA HYPOTEK NDASS 3 1/4 06/17/20 #5521	SE0001542341	SEK	SE	400 000 000	413 681
NORDIC INVST BNK NIB 0 1/8 06/10/24	XS1431730388	EUR	SN	2 200 000	23 901
NORDIC INVST BNK NIB 0 3/8 09/19/22	XS1292474282	EUR	SN	3 500 000	38 245
NORDIC INVST BNK NIB 2 1/4 09/30/21	US65562QAW50	USD	SN	2 000 000	18 833
NORDRHEIN-WEST NRW 0.95 03/13/28	DE000NRW0K03	EUR	DE	10 000 000	114 760
NORDRHEIN-WEST NRW 1.55 06/16/48	DE000NRW0KF4	EUR	DE	6 000 000	74 234
NORFOLK SOUTHERN NSC 4.05 08/15/52	US655844BV94	USD	US	640 000	6 301
NORFOLK SOUTHERN NSC 4.65 01/15/46	US655844BR82	USD	US	671 000	7 243
NORFOLK SOUTHERN NSC 5.1 08/01/18	US655844CB22	USD	US	4 038 000	43 268
NORWEGIAN GOV'T NGB 1 3/4 09/06/29	NO0010844079	NOK	NO	75 000 000	84 302
NORWEGIAN GOV'T NGB 2 04/26/28	NO0010821598	NOK	NO	50 000 000	57 219
NOVARTIS AG NOVNVX 0 5/8 11/13/29	CH0270190991	CHF	CH	4 375 000	44 441
NOVARTIS CAPITAL NOVNVX 3 11/20/25	US66989HAJ77	USD	US	4 375 000	42 065
NOVARTIS CAPITAL NOVNVX 4 11/20/45	US66989HAK41	USD	US	3 333 000	34 331
NOVARTIS CAPITAL NOVNVX 4.4 05/06/44	US66989HAH12	USD	US	3 396 000	37 028
NRW.BANK NRW BK 0 1/2 09/13/27	DE000NWB0AE6	EUR	DE	1 000 000	11 076
NRW.BANK NRW BK 0 5/8 02/02/29	DE000NWB0AG1	EUR	DE	7 000 000	77 966
NRW.BANK NRW BK 1 3/4 08/17/20	XS1663601455	USD	DE	8 000 000	75 119
NSWTC-DOMESTIC NSWTC 4 04/20/23	AU3SG0001159	AUD	AU	3 000 000	21 708
NTPC LTD NTPCIN 8.49 03/25/25	INE733E07JP6	INR	IN	1 100	15
NUCOR CORP NUE 5.2 08/01/43	US670346AN55	USD	US	48 000	535
OCCIDENTAL PETE OXY 4 5/8 06/15/45	US674599CF00	USD	US	135 000	1 333
OIL & GAS HLDING OILGAS 7 5/8 11/07/24	XS1901860160	USD	BH	5 400 000	54 977
OIL & GAS HLDING OILGAS 8 3/8 11/07/28	XS1903485800	USD	BH	600 000	6 253
OMAN INTRNL BOND OMAN 3 7/8 03/08/22	XS1575874471	USD	OM	3 900 000	35 941
OMAN INTRNL BOND OMAN 4 1/8 01/17/23	XS1750113406	USD	OM	200 000	1 832
OMAN INTRNL BOND OMAN 4 3/4 06/15/26	XS1405777589	USD	OM	2 100 000	18 061
OMAN INTRNL BOND OMAN 5 3/8 03/08/27	XS1575967218	USD	OM	8 500 000	74 959
OMAN INTRNL BOND OMAN 6 1/2 03/08/47	XS1575968026	USD	OM	2 400 000	19 684
OMAN INTRNL BOND OMAN 6 3/4 01/17/48	XS1750114396	USD	OM	1 100 000	9 293
OMGRID FUNDING L OMGRID 5.196 05/16/27	XS1577964536	USD	KY	4 900 000	42 194
ONEOK PARTNERS OKS 3 3/8 10/01/22	US68268NAJ28	USD	US	6 558 000	62 475
ONTARIO PROVINCE ONT 1.95 01/27/23	CA68323ADL58	CAD	CA	3 000 000	21 646
ONTARIO PROVINCE ONT 2.65 02/05/25	CA68323AER10	CAD	CA	4 000 000	29 867
ONTARIO PROVINCE ONT 2.8 06/02/48	CA68323ADZ45	CAD	CA	4 000 000	30 284
OP CORPORATE BK OPBANK 0 3/8 02/26/24	XS1956022716	EUR	FI	4 000 000	43 062
ORACLE CORP ORCL 1.9 09/15/21	US68389XBK00	USD	US	18 825 000	174 711
ORACLE CORP ORCL 2 1/2 05/15/22	US68389XBB01	USD	US	7 131 000	67 036
ORACLE CORP ORCL 2.8 07/08/21	US68389XBA28	USD	US	3 750 000	35 726
ORACLE CORP ORCL 3 1/8 07/10/25	XS0951216166	EUR	US	6 275 000	80 313
ORACLE CORP ORCL 3.85 07/15/36	US68389XBH70	USD	US	9 379 000	94 145
ORACLE CORP ORCL 4 3/8 05/15/55	US68389XBG97	USD	US	1 241 000	12 965
ORACLE CORP ORCL 5 3/8 07/15/40	US68389XAM74	USD	US	1 313 000	15 745
ORANGE ORAFP 0 7/8 02/03/27	FR0013217114	EUR	FR	1 900 000	20 903
ORANGE ORAFP 1 05/12/25	XS1408317433	EUR	FR	900 000	9 964
OSLO KOMMUNE OSLO 2.3 03/14/24	NO0010727829	NOK	NO	75 000 000	83 572
OWENS CORNING INC 7 12/01/2036	US690742AB73	USD	US	1 840 000	20 343
OWENS CORNING OC 4.2 12/15/22	US690742AD30	USD	US	1 910 000	18 526
PACIFICORP MIDAM 6 01/15/39	US695114CL03	USD	US	118 000	1 488
PANAMA PANAMA 3 7/8 03/17/28	US698299BF03	USD	PA	10 000 000	100 247
PANAMA PANAMA 4 09/22/24	US698299BD54	USD	PA	100 000	1 000
PANAMA PANAMA 4 1/2 04/16/50	US698299BH68	USD	PA	1 500 000	15 747
PANAMA PANAMA 4 1/2 05/15/47	US698299BG85	USD	PA	2 500 000	26 312
PANAMA PANAMA 4.3 04/29/53	US698299BB98	USD	PA	1 000 000	10 291
PANAMA PANAMA 9 3/8 04/01/29	US698299AK07	USD	PA	400 000	5 655
PARAGUAY PARGUY 4 5/8 01/25/23	USP75744AA38	USD	PY	500 000	4 975
PARAGUAY PARGUY 5 04/15/26	USP75744AD76	USD	PY	500 000	5 117
PARAGUAY PARGUY 5.4 03/30/50	USP75744AG08	USD	PY	900 000	9 485
PARAGUAY PARGUY 5.6 03/13/48	USP75744AF25	USD	PY	200 000	2 132
PARAGUAY PARGUY 6.1 08/11/44	USP75744AB11	USD	PY	3 700 000	41 725
PARKER-HANNIFIN PH 4.2 11/21/34	US70109HAM79	USD	US	913 000	9 361
PEABODY CAPITAL PEABDY 4 5/8 12/12/53	XS1004042575	GBP	GB	260 000	4 189
PEARSON FUND FIV PSON 1 3/8 05/06/25	XS1228153661	EUR	GB	1 037 000	11 408
PEPSICO INC PEP 2 3/8 10/06/26	US713448DN57	USD	US	1 292 000	12 020
PEPSICO INC PEP 2.15 05/06/24	CA713448DQ80	CAD	US	16 930 000	120 791
PEPSICO INC PEP 3.45 10/06/46	US713448DP06	USD	US	6 217 000	59 753
PEPSICO INC PEP 3.6 08/13/42	US713448CC02	USD	US	313 000	3 076
PEPSICO INC PEP 4 03/05/42	US713448BZ06	USD	US	264 000	2 721
PERNOD-RICARD SA RIFF 2 1/8 09/27/24	FR0012173862	EUR	FR	2 400 000	28 398
PERRIGO FINANCE PRGO 3 1/2 12/15/21	US714295AB80	USD	IE	1 391 000	12 826
PERRIGO FINANCE PRGO 3.9 12/15/24	US714295AC63	USD	IE	1 750 000	16 189
PERRIGO FINANCE PRGO 4 3/8 03/15/26	US714295MAB19	USD	IE	2 933 000	27 556
PERTAMINA PERTIJ 6 05/03/42	USY7138AAD29	USD	ID	1 700 000	18 274
PERU B SOBERANO PERUGB 5.94 02/12/29	PEP01000C5F6	PEN	PE	18 800 000	59 196
PERU B SOBERANO PERUGB 6.15 08/12/32	PEP01000C5E9	PEN	PE	55 500 000	175 830
PERU B SOBERANO PERUGB 6.9 08/12/37	PEP01000C2Z1	PEN	PE	14 871 000	50 289
PERU B SOBERANO PERUGB 6.95 08/12/31	PEP01000C4G7	PEN	PE	44 506 000	150 742
PERU B SOBERANO PERUGB 7.84 08/12/20	PEP01000CY33	PEN	PE	49 000	150

PERU B SOBERANO PERUGB 8.2 08/12/26	PEP01000C0J9	PEN	PE	25 500 000	91 596
PERU T-BOND PERUGB 5.2 09/12/23	PEP01000C4N3	PEN	PE	70 000	214
PERU T-BOND PERUGB 5.7 08/12/24	PEP01000C4W4	PEN	PE	34 466 000	107 803
PETROLEOS MEXICA PEMEX 5.35 02/12/28	US71654QCK67	USD	MX	14 900 000	128 652
PETROLEOS MEXICA PEMEX 6 1/2 03/13/27	US71654QCG55	USD	MX	9 000 000	84 257
PETROLEOS MEXICA PEMEX 6 3/4 09/21/47	US71654QCC42	USD	MX	3 100 000	26 048
PETROLEOS MEXICA PEMEX 6 7/8 08/04/26	US71654QCB68	USD	MX	800 000	7 692
PETROLEOS MEXICA PEMEX 6.35 02/12/48	US71654QCL41	USD	MX	85 000	694
PETRONAS PETMK 7 5/8 10/15/26	USY68851AK32	USD	MY	200 000	2 451
PFIZER INC 7.2 3/15/2039	US717081CY74	USD	US	19 486 000	278 719
PFIZER INC PFE 1.7 12/15/19	US717081EB53	USD	US	2 500 000	23 157
PFIZER INC PFE 1.95 06/03/21	US717081DX82	USD	US	2 879 000	26 684
PFIZER INC PFE 2 3/4 06/03/26	US717081DV27	USD	US	3 133 000	29 581
PFIZER INC PFE 2.735 06/15/43	XS1738994596	GBP	US	3 181 000	40 024
PFIZER INC PFE 3 09/15/21	US717081EM19	USD	US	20 671 000	197 353
PHILIPPINES(REP) PHILIP 3 3/4 01/14/29	US718286CG02	USD	PH	200 000	2 055
PHILIPPINES(REP) PHILIP 3.9 11/26/22	US718286BX44	PHP	PH	85 000 000	15 048
PHILIPPINES(REP) PHILIP 4.2 01/21/24	US718286BY27	USD	PH	100 000	1 017
PHILIPPINES(REP) PHILIP 4.95 01/15/21	US718286BJ59	PHP	PH	120 000 000	22 427
PHILIPPINES(REP) PHILIP 5 01/13/37	US718286BW60	USD	PH	10 000	118
PHILIPPINES(REP) PHILIP 6 1/4 01/14/36	US718286BM88	PHP	PH	151 000 000	32 116
PHILIPS NV PHIANA 0 1/2 05/22/26	XS2001175657	EUR	NL	2 000 000	21 379
PLAINS ALL AMER PAA 3.65 06/01/22	US72650RAZ55	USD	US	1 500 000	14 288
PLAINS ALL AMER PAA 3.85 10/15/23	US72650RBD35	USD	US	2 403 000	23 194
PLAINS ALL AMER PAA 4 1/2 12/15/26	US72650RBL50	USD	US	1 875 000	18 516
PLAINS ALL AMER PAA 5 3/4 01/15/20	US72650RAW25	USD	US	200 000	1 937
PNC BANK NA PNC 2.15 04/29/21	US69353REW43	USD	US	928 000	8 626
PNG GOVT INTL BO PNGIB 8 3/8 10/04/28	USY6726SAP66	USD	PG	200 000	2 024
POHJOLA BANK PLC POHBK 0 3/4 03/03/22	XS1196759010	EUR	FI	2 500 000	27 117
POLAND (REPUBLIC OF) 5% 03/23/2022	US857524AB80	USD	PL	200 000	2 022
POLAND GOVT BOND POLGB 1 1/2 04/25/20	PL0000108510	PLN	PL	2 000	1 296
POLAND GOVT BOND POLGB 1 3/4 07/25/21	PL0000109153	PLN	PL	62 000 000	157 226
POLAND GOVT BOND POLGB 2 04/25/21	PL0000108916	PLN	PL	55 800 000	141 133
POLAND GOVT BOND POLGB 2 1/2 01/25/23	PL0000110151	PLN	PL	71 100 000	182 872
POLAND GOVT BOND POLGB 2 1/2 07/25/26	PL0000108866	PLN	PL	133 350 000	345 007
POLAND GOVT BOND POLGB 2 1/2 07/25/27	PL0000109427	PLN	PL	25 200 000	64 991
POLAND GOVT BOND POLGB 2 1/4 04/25/22	PL0000109492	PLN	PL	48 300 000	122 436
POLAND GOVT BOND POLGB 2 3/4 04/25/28	PL0000107611	PLN	PL	57 800 000	149 006
POLAND GOVT BOND POLGB 3 1/4 07/25/25	PL0000108197	PLN	PL	105 418 000	286 846
POLAND GOVT BOND POLGB 4 10/25/23	PL0000107264	PLN	PL	6 167 000	17 071
POLAND GOVT BOND POLGB 5 1/2 10/25/19	PL0000105441	PLN	PL	2 000	5
POLAND GOVT BOND POLGB 5 1/4 10/25/20	PL0000106126	PLN	PL	67 198 000	181 462
POLAND GOVT BOND POLGB 5 3/4 09/23/22	PL0000102646	PLN	PL	23 558 000	68 466
POLAND GOVT BOND POLGB 5 3/4 10/25/21	PL0000106670	PLN	PL	37 200 000	104 823
PRICELINE GROUP PCLN 1.8 03/03/27	XS1196503137	EUR	US	145 000	1 667
PRICELINE GROUP PCLN 2 3/8 09/23/24	XS1112850125	EUR	US	2 064 000	24 530
PROCTER & GAMBLE PG 1 7/8 10/30/38	XS1900752905	EUR	US	810 000	10 096
PROCTER & GAMBLE PG 1.2 10/30/28	XS1900752814	EUR	US	5 100 000	58 522
PROCTER & GAMBLE PG 2.85 08/11/27	US742718EV74	USD	US	556 000	5 392
PROG ENER CAR PGN 2.8 05/15/22	US144141DC90	USD	US	2 000 000	18 946
PROLOGIS EURO PLD 1 7/8 01/05/29	XS1861322383	EUR	US	20 942 000	244 563
PROLOGIS LP PLD 1 3/8 05/13/21	XS1232266665	EUR	US	1 750 000	18 974
PROLOGIS LP PLD 3 3/8 02/20/24	XS1031555094	EUR	US	5 471 000	67 017
PROLOGIS LP PLD 4 1/4 08/15/23	US74340XAW11	USD	US	4 727 000	47 634
PRUDENTIAL FIN PRU 5.2 03/15/44	US744320AN25	USD	US	1 250 000	12 157
PSALM PSALM 7.39 12/02/24	USY7083VAD11	USD	PH	80 000	916
PSP CAPITAL INC PSPCAP 1.73 06/21/22	CA69363TAL67	CAD	CA	5 000 000	35 556
PSP CAPITAL INC PSPCAP 3.03 10/22/20	CA69363TAF99	CAD	CA	5 000 000	36 291
PUGET ENERGY INC PSD 6 09/01/21	US745310AD42	USD	US	150 000	1 519
QATAR STATE OF QATAR 3 3/8 03/14/24	XS1959337236	USD	QA	7 300 000	70 732
QATAR STATE OF QATAR 4 03/14/29	XS1959337582	USD	QA	2 200 000	22 279
QATAR STATE OF QATAR 4 1/2 04/23/28	XS1807174393	USD	QA	1 900 000	19 848
QATAR STATE OF QATAR 4.817 03/14/49	XS1959337749	USD	QA	700 000	7 531
QATAR STATE OF QATAR 5.103 04/23/48	XS1807174559	USD	QA	5 400 000	60 176
QTC 5 1/2 06/21/21	AU0000XQLQV8	AUD	AU	10 000 000	70 700
QUALCOMM INC QCOM 3 1/4 05/20/27	US747525AU71	USD	US	50 934 000	483 290
QUALCOMM INC QCOM 3.45 05/20/25	US747525AF05	USD	US	9 406 000	91 083
QUALCOMM INC QCOM 4.65 05/20/35	US747525AJ27	USD	US	3 987 000	41 326
QUEBEC 6.25% 06/01/2032	CA748148QT32	CAD	CA	5 000 000	51 426
QUEBEC PROVINCE Q 1.65 03/03/22	CA748148RW51	CAD	CA	4 000 000	28 558
QUEBEC PROVINCE Q 2 1/4 02/22/24	CA748148RY18	CAD	CA	1 700 000	12 414
QUEBEC PROVINCE Q 2 3/4 04/12/27	US748149AN17	USD	CA	10 000 000	96 838
QUEBEC PROVINCE Q 3 1/2 12/01/48	CA74814ZEW91	CAD	CA	3 000 000	25 975
QUEENSLAND TREAS QTC 2 1/2 03/06/29	AU3SG0001928	AUD	AU	2 000 000	13 860
QUEENSLAND TREAS QTC 3 03/22/24	AU000XQLQAD1	AUD	AU	4 000 000	28 227
QUEENSLAND TREASURY CORP 6 6/14/2021	AU000QT40341	AUD	AU	5 000 000	35 753
R.A.T.P. RATPPF 0 7/8 05/25/27	FR0013264488	EUR	FR	1 300 000	14 620
RAOBANK 4.75% 06/06/2022	XS0304159576	EUR	NL	1 054 000	12 786

RABOBANK CAP RABOBK 5.556 10/29/49	XS0203782551	GBP	NL	1 250 000	15 465
RABOBANK NED NY RABOBK 2 3/4 01/10/22	US21688AAJ16	USD	NL	12 500 000	118 732
RABOBANK RABOBK 1 3/8 02/03/27	XS1180130939	EUR	NL	1 004 000	11 553
RABOBANK RABOBK 2 1/2 05/26/26	XS1069772082	EUR	NL	13 172 000	145 685
RABOBANK RABOBK 3 1/8 09/15/26	CH0026620846	CHF	NL	195 000	2 346
RABOBANK RABOBK 3 7/8 07/25/23	XS0954910146	EUR	NL	402 000	5 038
RABOBANK RABOBK 5 1/4 09/14/27	XS0827563452	GBP	NL	2 950 000	42 746
RABOBANK UTRECHT RABOBK 3 7/8 02/08/22	US21685WDD65	USD	NL	16 467 000	161 264
RCI BANQUE RENAUL 0 3/4 01/12/22	FR0013230737	EUR	FR	1 697 000	18 201
RCI BANQUE RENAUL 1 3/8 11/17/20	FR0013053055	EUR	FR	592 000	6 429
REDEXIS GAS FIN REDEXS 2 3/4 04/08/21	XS1050547931	EUR	NL	1 800 000	19 857
REGION SKANE SKANE 0.598 06/12/23 #DMTN	SE0010832857	SEK	SE	130 000 000	132 892
RELX FINANCE RELLN 1 1/2 05/13/27	XS1793224632	EUR	NL	181 000	2 041
REP OF BELARUS BELRUS 6 7/8 02/28/23	XS1634369067	USD	BY	2 200 000	22 419
REP OF BELARUS BELRUS 7 5/8 06/29/27	XS1634369224	USD	BY	1 400 000	14 811
REP OF GUATEMALA GUATEM 4 1/2 05/03/26	USP5015VAF33	USD	GT	200 000	1 890
REP OF GUATEMALA GUATEM 4 3/8 06/05/27	USP5015VAG16	USD	GT	200 000	1 864
REP OF GUATEMALA GUATEM 4 7/8 02/13/28	USP5015VAE67	USD	GT	1 400 000	13 649
REP OF GUATEMALA GUATEM 5 3/4 06/06/22	USP5015VAD84	USD	GT	800 000	7 922
REP OF GUATEMALA GUATEM 6 1/8 06/01/50	USP5015VAJ54	USD	GT	1 000 000	9 812
REP OF HUNGARY 7.625 03/29/2011	US445545AF36	USD	HU	3 450 000	51 913
REP OF POLAND POLAND 0 1/2 12/20/21	XS1536786939	EUR	PL	7 000 000	75 464
REP OF SLOVENIA SLOREP 1 03/06/28	SI0002103776	EUR	SG	4 500 000	51 725
REP OF SRI LANKA SRILAN 5 3/4 01/18/22	USY8137FAG38	USD	LK	5 700 000	54 436
REP OF SRI LANKA SRILAN 5 3/4 04/18/23	USY8137FAK40	USD	LK	700 000	6 515
REP OF SRI LANKA SRILAN 5 7/8 07/25/22	USY2029SAH77	USD	LK	200 000	1 904
REP OF SRI LANKA SRILAN 6 1/4 07/27/21	USY2029SAG94	USD	LK	3 570 000	34 438
REP OF SRI LANKA SRILAN 6 1/8 06/03/25	USY8137FAC24	USD	LK	1 200 000	10 893
REP OF SRI LANKA SRILAN 6 3/4 04/18/28	USY8137FAL23	USD	LK	3 400 000	30 986
REP OF SRI LANKA SRILAN 6.2 05/11/27	USY8137FAH11	USD	LK	2 300 000	20 426
REP OF SRI LANKA SRILAN 6.825 07/18/26	USY8137FAF54	USD	LK	800 000	7 623
REP OF SRI LANKA SRILAN 6.85 03/14/24	USY8137FAN88	USD	LK	1 200 000	11 578
REP OF SRI LANKA SRILAN 7.85 03/14/29	USY8137FAP37	USD	LK	2 200 000	21 586
REP SOUTH AFRICA SAGB 10 1/2 12/21/26 #R186	ZAG000016320	ZAR	ZA	588 617 437	439 940
REP SOUTH AFRICA SAGB 6 1/2 02/28/41 #R214	ZAG000077488	ZAR	ZA	49 318	24
REP SOUTH AFRICA SAGB 6 1/4 03/31/36 #R209	ZAG000030404	ZAR	ZA	928 300 000	458 618
REP SOUTH AFRICA SAGB 6 3/4 03/31/21 #R208	ZAG000030396	ZAR	ZA	131 490 884	88 552
REP SOUTH AFRICA SAGB 7 1/4 01/15/20 #R207	ZAG000024738	ZAR	ZA	20 663	14
REP SOUTH AFRICA SAGB 7 3/4 02/28/23 #2023	ZAG000096165	ZAR	ZA	173 981 950	119 277
REP SOUTH AFRICA SAGB 8 01/31/30 #2030	ZAG000106998	ZAR	ZA	322 668 438	207 632
REP SOUTH AFRICA SAGB 8 1/2 01/31/37 #2037	ZAG000107012	ZAR	ZA	269 692 987	168 144
REP SOUTH AFRICA SAGB 8 1/4 03/31/32 #2032	ZAG000107004	ZAR	ZA	291 309 862	182 454
REP SOUTH AFRICA SAGB 8 3/4 01/31/44 #2044	ZAG000106972	ZAR	ZA	172 300 000	107 477
REP SOUTH AFRICA SAGB 8 3/4 02/28/48 #2048	ZAG000096173	ZAR	ZA	601 414 253	371 871
REP SOUTH AFRICA SAGB 8 7/8 02/28/35 #2035	ZAG000125972	ZAR	ZA	29 800 000	19 278
REPUBLIC OF AZER AZERBJ 3 1/2 09/01/32	XS1678623734	USD	AZ	1 000 000	8 867
REPUBLIC OF ECUA ECUA 10 3/4 01/31/29	XS1929376710	USD	EC	2 300 000	25 096
REPUBLIC OF ECUA ECUA 7 7/8 01/23/28	XS1755429732	USD	EC	1 100 000	10 442
REPUBLIC OF ECUA ECUA 8 3/4 06/02/23	XS1626768730	USD	EC	600 000	6 113
REPUBLIC OF HUNGARY 6.375 03/29/2021	US445545AE60	USD	HU	5 600 000	56 285
REPUBLIC SVCS RSG 5 03/01/20	US760759AH37	USD	US	2 600 000	24 932
REPUBLIC SVCS RSG 5 1/4 11/15/21	US760761AD86	USD	US	2 600 000	25 867
REPUBLICA ORIENT URUGUAY 5 1 06/18/50	US760942BA98	USD	UY	7 700 000	80 635
RIO TINTO FINANC RIOLN 4 3/4 03/22/42	US76720AAD81	USD	GB	55 000	612
RIO TINTO FINANC RIOLN 7 1/8 07/15/28	US767201AD89	USD	GB	73 000	927
RIOLN 5.2 11/02/40	US767201AL06	USD	GB	68 000	793
ROCHE FINANCE EU ROSW 0 7/8 02/25/25	XS1195056079	EUR	NL	11 499 000	128 241
ROCHE HLDGS INC ROSW 4 11/28/44	USU75000BG06	USD	US	1 625 000	16 851
ROGERS COMM INC 5.34 03/21/2011	CA775109AS07	CAD	CA	1 337 000	10 147
ROGERS COMM INC RCICN 4 03/13/24	CA775109BA89	CAD	CA	2 675 000	20 512
ROGERS COMM INC RCICN 6.68 11/04/39	CA775109AP67	CAD	CA	85 000	849
ROMANI GOVERNMENT BOND 6.75 2022 02 07	US77586TAA43	USD	RO	3 600 000	37 575
ROMANIA GOVT ROMGB 3 1/2 12/19/22	RO1522DBN056	RON	RO	73 500 000	165 095
ROMANIA GOVT ROMGB 3 1/4 03/22/21	RO1521DBN041	RON	RO	18 100 000	40 651
ROMANIA GOVT ROMGB 3 1/4 04/29/24	RO1624DBN027	RON	RO	3 500 000	7 565
ROMANIA GOVT ROMGB 3.4 03/08/22	RO1722DBN045	RON	RO	2 200 000	4 917
ROMANIA GOVT ROMGB 4 1/4 06/28/23	RO1823DBN025	RON	RO	62 600 000	140 820
ROMANIA GOVT ROMGB 4 3/4 02/24/25	RO1425DBN029	RON	RO	40 100 000	93 050
ROMANIA GOVT ROMGB 5 3/4 04/29/20	RO1320DBN022	RON	RO	5 600 000	12 934
ROMANIA GOVT ROMGB 5.8 07/26/27	RO1227DBN011	RON	RO	34 300 000	87 354
ROMANIA GOVT ROMGB 5.85 04/26/23	RO1323DBN018	RON	RO	27 720 000	66 509
ROMANIA GOVT ROMGB 5.95 06/11/21	RO1121DBN032	RON	RO	59 460 000	138 973
ROMANIA ROMANI 4 3/8 08/22/23	US77586TAC09	USD	RO	3 200 000	31 998
ROMANIA ROMANI 4 7/8 01/22/24	US77586TAD81	USD	RO	4 200 000	43 015
ROMANIA ROMANI 5 1/8 06/15/48	XS1837994794	USD	RO	100 000	1 041
ROMANIA ROMANI 6 1/8 01/22/44	US77586TAE64	USD	RO	3 400 000	40 872
RONGSHI INTL FIN SDIC 3 5/8 05/04/27	XS1601199778	USD	VG	1 000 000	9 632
ROYAL BANK OF CANADA (VAR) 12/06/24	CA780086CW22	CAD	CA	2 911 000	20 784



ROYAL BK CANADA RY 0 1/4 05/02/24	XS1989375412	EUR	CA	1 500 000	15 950
ROYAL BK CANADA RY 1.65 07/15/21	CA780086MV39	CAD	CA	8 596 000	61 173
ROYAL BK CANADA RY 1.968 03/02/22	CA780086KD58	CAD	CA	4 245 000	30 335
ROYAL BK CANADA RY 2.03 03/15/21	CA780086MH45	CAD	CA	805 000	5 760
ROYAL BK SCOTLND RBS 0 5/8 03/02/22	XS1788515861	EUR	GB	26 743 000	284 494
ROYAL BK SCOTLND RBS 2 03/08/23	XS1575979148	EUR	GB	11 812 000	129 654
ROYAL BK SCOTLND RBS 2 1/2 03/22/23	XS1382368113	EUR	GB	10 417 000	117 652
ROYAL BK SCOTLND RBS 3 7/8 09/12/23	US780097BD21	USD	GB	2 391 000	23 037
ROYAL BK SCOTLND RBS 3.498 05/15/23	US780097BE04	USD	GB	19 424 000	182 857
RPBLC OF SRNAME SURINM 9 1/4 10/26/26	USP68788AA97	USD	SR	600 000	5 269
RUSSIA RUSSIA 5 7/8 09/16/43	XS0971721963	USD	RU	3 200 000	36 533
RUSSIA-EUROBOND RUSSIA 5 1/4 06/23/47	RU000A0JXU14	USD	RU	2 400 000	24 658
RUSSIA-EUROBOND RUSSIA 7 1/2 03/31/30	XS0114288789	USD	RU	25 200 000	100 694
RWE AG 5.75 02/14/2033 EMTN	XS0162513211	EUR	DE	6 000	100
RWE AG 6.25% 06/03/2030	XS0147048762	GBP	DE	1 284 000	20 768
RWE AG 6.5 08/10/2021	XS0412842857	EUR	DE	677 000	8 569
RWE FINANCE BV RWE 6 1/2 04/20/21	XS0127992336	GBP	NL	929 000	12 091
RYANAIR RYRID 1 7/8 06/17/21	XS1077584024	EUR	IE	850 000	9 310
SABINE PASS LIQU CQP 5 5/8 02/01/21	US785592AE61	USD	US	4 979 000	49 058
SABINE PASS LIQU CQP 6 1/4 03/15/22	US785592AH92	USD	US	1 382 000	14 147
SAN DIEGO G E SRE 4 1/2 08/15/40	US797440BM51	USD	US	88 000	892
SANOFI SANFP 0 03/21/22	FR0013409836	EUR	FR	5 000 000	53 113
SANOFI SANFP 0 5/8 04/05/24	FR0013143997	EUR	FR	1 800 000	19 642
SANOFI SANFP 0 7/8 09/22/21	FR0012969020	EUR	FR	1 200 000	13 049
SANOFI SANFP 1 1/2 09/22/25	FR0012969038	EUR	FR	1 900 000	22 051
SANOFI SANFP 1 7/8 09/04/20	FR0011560333	EUR	FR	2 100 000	22 983
SANTAN CONS FIN SANTAN 0.9 02/18/20	XS1188117391	EUR	ES	2 800 000	29 893
SANTANDER HOLD SOV 3.7 03/28/22	US80282KAT34	USD	US	20 544 000	196 798
SANTANDER HOLD SOV 4.4 07/13/27	US80282KAP12	USD	US	20 000 000	197 604
SANTANDER UK GRP ABBEY 3 1/8 01/08/21	US80281LAD73	USD	GB	390 000	3 693
SANTANDER UK PLC ABBEY 5 11/07/23	XS0989359756	USD	GB	3 050 000	30 169
SAP SE SAPGR 0 1/4 03/10/22	DE000A2TSTD0	EUR	DE	5 000 000	53 470
SAUDI ARAB OIL ARAMCO 2 3/4 04/16/22	XS1982118264	USD	SA	1 600 000	15 068
SAUDI ARAB OIL ARAMCO 4 3/8 04/16/49	XS1982116136	USD	SA	1 800 000	17 055
SAUDI INT BOND KSA 4 04/17/25	XS1791937441	USD	SA	2 000 000	19 932
SAUDI INT BOND KSA 4 3/8 04/16/29	XS1936302865	USD	SA	3 600 000	36 458
SAUDI INT BOND KSA 4 5/8 10/04/47	XS1694218469	USD	SA	6 400 000	62 026
SAUDI INT BOND KSA 5 1/4 01/16/50	XS1936302949	USD	SA	1 400 000	15 078
SBAB BANK AB SBAB 0.98 10/11/22	XS1697577556	SEK	SE	36 000 000	36 936
SBAB BANK AB SBAB 1 06/20/24	XS2015229862	SEK	SE	62 000 000	62 069
SBAB BANK AB SBAB 1.048 06/23/21	XS1436518606	SEK	SE	88 000 000	89 453
SBSN INDONESIA INDOIS 8 1/4 09/15/20	IDP000001604	IDR	ID	10 000 000	7
SCHAEFFLER AG SHAEFF 2 7/8 03/26/27	DE000A2YB7B5	EUR	DE	10 000 000	115 784
SCHNEIDER ELEC SUFP 0 7/8 03/11/25	FR0012601367	EUR	FR	1 100 000	12 144
SEMPRA ENERGY SRE 3.55 06/15/24	US816851AV10	USD	US	2 800 000	26 845
SEMPRA ENERGY SRE 4.05 12/01/23	US816851AU37	USD	US	4 000 000	39 208
SENEGAL REP OF SENEGL 6 1/4 05/23/33	XS1619155564	USD	SN	600 000	5 429
SENEGAL REP OF SENEGL 6 1/4 07/30/24	XS1090161875	USD	SN	1 800 000	18 326
SENEGAL REP OF SENEGL 6 3/4 03/13/48	XS1790134362	USD	SN	1 600 000	14 275
SERBIA REPUBLIC SERBIA 7 1/4 09/28/21	XS0680231908	USD	RS	4 700 000	48 557
SEVERN TRENT FIN SVTLN 3 5/8 01/16/26	XS0875301912	GBP	GB	691 000	9 135
SHELL INTERNATIONAL FINANCE 6.375 12/15/2038	US822582AD40	USD	NL	6 419 000	84 133
SHELL INTL FIN RDSALN 0 3/4 05/12/24	XS1411405662	EUR	NL	1 875 000	20 716
SHELL INTL FIN RDSALN 1 04/06/22	XS1135276332	EUR	NL	2 563 000	28 100
SHELL INTL FIN RDSALN 1 1/4 03/15/22	XS1292484323	EUR	NL	497 000	5 490
SHELL INTL FIN RDSALN 1 1/4 05/12/28	XS1411401083	EUR	NL	2 500 000	28 602
SHELL INTL FIN RDSALN 1 5/8 01/20/27	XS1135277140	EUR	NL	899 000	10 601
SHELL INTL FIN RDSALN 1 7/8 09/15/25	XS1292468045	EUR	NL	5 000 000	59 944
SHELL INTL FIN RDSALN 2 1/2 03/24/26	XS1048529041	EUR	NL	3 976 000	49 226
SHELL INTL FIN RDSALN 3 3/4 09/12/46	US822582BY77	USD	NL	3 302 000	32 783
SHELL INTL FIN RDSALN 3 5/8 08/21/42	US822582AT91	USD	NL	684 000	6 603
SHELL INTL FIN RDSALN 4 1/8 05/11/35	US822582BE14	USD	NL	1 256 000	12 993
SHELL INTL FIN RDSALN 4.55 08/12/43	US822582AY86	USD	NL	4 204 000	46 282
SHPF 3 NOTE SHPF 3 NOTE	SE0007691621	SEK	SE	200 000 000	200 700
SIEMENS FINAN SIEGR 2 7/8 03/10/28	DE000A1UDWNS5	EUR	DE	378 000	4 893
SIEMENS FINAN SIEGR 3 1/4 05/27/25	USN82008AE85	USD	NL	7 629 000	73 613
SIEMENS FINAN SIEGR 4.4 05/27/45	USN82008AF50	USD	NL	2 676 000	28 226
SIMON INTL FIN S SPG 1 3/8 11/18/22	XS1232098001	EUR	LU	1 875 000	20 907
SIMON PROP GP LP SPG 2 1/2 07/15/21	US828807CX32	USD	US	1 375 000	12 961
SIMON PROP GP LP SPG 2 5/8 06/15/22	US828807DB03	USD	US	1 500 000	14 053
SIMON PROP GP LP SPG 3 1/4 11/30/26	US828807CY15	USD	US	1 745 000	16 739
SIMON PROP GP LP SPG 3 3/4 02/01/24	US828807CR63	USD	US	4 000 000	39 608
SIMON PROP GP LP SPG 3 3/8 06/15/27	US828807DC85	USD	US	1 201 000	11 595
SIMON PROP GP LP SPG 3 3/8 12/01/27	US828807DE42	USD	US	2 698 000	26 106
SIMON PROP GP LP SPG 4 1/4 11/30/46	US828807CZ89	USD	US	1 375 000	14 069
SINGAPORE (GOVERNMENT OF) 3% 9/1/2024	SG7S30941627	SGD	SG	3 000 000	21 974
SINGAPORE (GOVERNMENT OF) 3.25% 09/01/2020	SG7928920854	SGD	SG	2 000 000	14 117
SINOCHEM OVERSEA SINOCH 4 1/2 11/12/20	USG8185TAA72	USD	VG	1 300 000	12 458

SKANDINAV ENSKIL SEB 0.3 02/17/22	XS1567475303	EUR	SE	2 000 000	21 399
SKANDINAV ENSKIL SEB 1 1/2 06/17/20 #573	SE0006258406	SEK	SE	500 000 000	508 351
SKANDINAV ENSKIL SEB 1 1/2 12/15/21 #574	SE0008103477	SEK	SE	1 440 000 000	1 508 076
SKANDINAV ENSKIL SEB 1 1/2 12/21/22 #575	SE0010546572	SEK	SE	1 440 000 000	1 525 154
SKANDINAV ENSKIL SEB 1 12/20/23 #576	SE0010049841	SEK	SE	440 000 000	459 077
SKANDINAV ENSKIL SEB 1 7/8 11/14/19	XS0854425625	EUR	SE	100 000	1 078
SLOVAK REPUBLIC SLOVAK 4 3/8 05/21/22	XS0782720402	USD	SK	4 040 000	39 700
SNCF RESEAU RESFER 1 11/09/31	XS1514051694	EUR	FR	8 000 000	90 461
SNCF RESEAU RESFER 1 7/8 03/30/34	XS1588061777	EUR	FR	4 000 000	49 618
SNS BANK SNSBNK 3 3/4 11/05/25	XS1315151388	EUR	NL	5 000 000	56 487
SO AUST GOV FIN SAFA 2 3/4 05/24/30	AU3SG0001902	AUD	AU	4 000 000	28 058
SO AUST GOV FIN SAFA 3 09/20/27	AU3SG0001688	AUD	AU	5 000 000	36 012
SOCIETE GENERALE 4.75 03/02/2021 EMTN	XS0596704170	EUR	FR	100 000	1 161
SOCIETE GENERALE SOCGEN 5.2 04/15/21	US83368TAA60	USD	FR	2 350 000	23 055
SOCIETE PARIS SOGRPR 1 1/8 05/25/34	FR0013409612	EUR	FR	3 500 000	39 794
SOCIETE PARIS SOGRPR 1 1/8 10/22/28	FR0013372299	EUR	FR	3 300 000	38 234
SOCIETE PARIS SOGRPR 1.7 05/25/50	FR0013422383	EUR	FR	1 200 000	14 342
SOGECAP SA SOGESA 4 1/8 12/29/49	FR0012383982	EUR	FR	1 600 000	18 729
SOLVAY SA SOLBBB 1 5/8 12/02/22	BE6282459609	EUR	BE	1 700 000	19 060
SOUTH AFRICA SOAF 4 7/8 04/14/26	US836205AT15	USD	ZA	6 700 000	65 077
SOUTH AFRICA SOAF 5 10/12/46	US836205AV60	USD	ZA	2 200 000	19 880
SOUTH AFRICA SOAF 5 3/8 07/24/44	US836205AS32	USD	ZA	300 000	2 868
SOUTH AFRICA SOAF 5 7/8 06/22/30	US836205AY00	USD	ZA	1 000 000	10 096
SOUTH AFRICA SOAF 5 7/8 09/16/25	US836205AR58	USD	ZA	15 900 000	164 271
SOUTH AFRICA SOAF 5.65 09/27/47	US836205AX27	USD	ZA	3 300 000	31 830
SOUTH AFRICA SOAF 6.3 06/22/48	US836205AZ74	USD	ZA	3 600 000	36 799
SOUTHERN CAL ED EIX 4 1/8 03/01/48	US842400GK35	USD	US	5 488 000	52 263
SOUTHERN CAL ED EIX 4.65 10/01/43	US842400FZ13	USD	US	3 452 000	34 708
SOUTHERN CAL GAS SRE 4.3 01/15/49	US842434CS98	USD	US	5 500 000	57 091
SOUTHERN CO SO 3 1/4 07/01/26	US842587CV72	USD	US	4 481 000	42 876
SOUTHERN ELECTR SSELN 5 1/2 06/07/32	XS0139563166	GBP	GB	534 000	8 406
SOUTHERN POWER SO 4.15 12/01/25	US843646AM23	USD	US	787 000	7 793
SOUTHERN POWER SO 5.15 09/15/41	US843646AH38	USD	US	3 050 000	31 405
SP MANWEB IBESM 4 7/8 09/20/27	XS0828007277	GBP	GB	2 000 000	29 743
SPAIN 4.2% 01/31/2037	ES0000012932	EUR	ES	5 000 000	82 128
SPAIN (KINGDOM OF) 4.9% 07/30/2040	ES00000120N0	EUR	ES	5 000 000	93 571
SPANISH GOVT SPGB 1.45 10/31/27	ES0000012A89	EUR	ES	10 000 000	117 309
SPANISH GOVT SPGB 1.6 04/30/25	ES00000126Z1	EUR	ES	4 000 000	46 470
SPANISH GOVT SPGB 2.15 10/31/25	ES00000127G9	EUR	ES	4 000 000	48 600
SPANISH GOVT SPGB 5.15 10/31/44	ES00000124H4	EUR	ES	1 000 000	19 948
SPAREBANK1BOKR SPABOL 0 1/2 01/30/25	XS1760129608	EUR	NO	3 000 000	32 961
SSE PLC SSELN 3 7/8 12/29/49	XS1196714429	GBP	GB	333 000	4 113
STADSHYPOTEK AB SHBASS 1 1/2 03/01/24 #1588	SE0011063015	SEK	SE	300 000 000	320 028
STADSHYPOTEK AB SHBASS 1 1/2 03/17/21 #1584	SE0007577366	SEK	SE	1 420 000 000	1 465 968
STADSHYPOTEK AB SHBASS 1 1/2 06/01/23 #1587	SE0010441303	SEK	SE	920 000 000	972 586
STADSHYPOTEK AB SHBASS 1 1/2 12/15/21 #1585	SE0008992515	SEK	SE	330 000 000	345 601
STADSHYPOTEK AB SHBASS 4 1/2 09/21/22 #1586	SE0003174838	SEK	SE	1 640 000 000	1 935 831
STADSHYPOTEK AB SHBASS 4 1/4 06/17/20 #1583	SE0003174820	SEK	SE	400 000 000	417 702
STANDARD CHART STANLN 0 3/4 10/03/23	XS1693281534	EUR	GB	14 278 000	152 764
STANDARD CHART STANLN 1 5/8 10/03/27	XS1693281617	EUR	GB	10 000 000	112 371
STANDARD CHART STANLN 3 1/8 11/19/24	XS1140857316	EUR	GB	1 063 000	12 657
STANDARD CHART STANLN 3 5/8 11/23/22	XS0858585051	EUR	GB	1 884 000	22 446
STANDARD CHART STANLN 4 10/21/25	XS0983704718	EUR	GB	10 559 000	119 574
STATE GRID OSEAS CHGRID 3 1/2 05/04/27	USG8450LAJ38	USD	VG	6 000 000	57 860
STATE OIL CO AZE SOIAZ 4 3/4 03/13/23	XS0903465127	USD	AZ	1 530 000	14 963
STHRN GAS CRIDOR SGCAZE 6 7/8 03/24/26	XS1319820897	USD	AZ	4 300 000	47 011
STOCKHOLMS LANS STOCKL 0 3/4 09/27/21	XS1420355023	SEK	SE	68 000 000	69 722
STOCKHOLMS LANS STOCKL 1 05/28/21	XS1239582502	SEK	SE	100 000 000	102 264
STRYKER CORP SYK 3 3/8 11/01/25	US863667AH48	USD	US	395 000	3 875
SUNOCO LOGISTICS SXL 4 1/4 04/01/24	US86765BAN91	USD	US	2 342 000	23 009
SUNOCO LOGISTICS SXL 5.3 04/01/44	US86765BAP40	USD	US	2 300 000	22 305
SVENSKA HNDLSBKN SHBASS 0 1/4 02/28/22	XS1571298139	EUR	SE	3 429 000	36 671
SVENSKA HNDLSBKN SHBASS 0 3/8 07/03/23	XS1848875172	EUR	SE	1 600 000	17 278
SVENSKA HNDLSBKN SHBASS 2 1/4 08/27/20	XS0965050197	EUR	SE	851 000	9 425
SWEDBANK AB SWEDA 2.65 03/10/21	XS1377855363	USD	SE	3 125 000	29 288
SWEDBANK HYPOTEK SWEDA 1 03/15/23 #192	SE0010133207	SEK	SE	1 010 000 000	1 048 558
SWEDBANK HYPOTEK SWEDA 1 06/15/22 #191	SE0007525654	SEK	SE	730 000 000	752 693
SWEDBANK HYPOTEK SWEDA 1 09/15/21 #190	SE0007525647	SEK	SE	460 000 000	474 833
SWEDBANK HYPOTEK SWEDA 1 12/16/20 #189	SE0007525639	SEK	SE	590 000 000	603 150
SWEDBANK HYPOTEK SWEDA 1 12/20/23 #193	SE0011089622	SEK	SE	270 000 000	281 647
SWEDEN KINGDOM SWED 1 7/8 11/02/20	XS1709538356	USD	SE	20 000 000	185 991
SWEDEN KINGDOM SWED 2 3/8 02/15/23	XS1748232862	USD	SE	10 000 000	95 444
SWEDISH COVERED SBAB 1 03/17/21 #142	SE0006758561	SEK	SE	450 000 000	460 058
SWEDISH COVERED SBAB 1 06/21/23 #144-	SE0011167428	SEK	SE	760 000 000	788 234
SWEDISH COVERED SBAB 1 1/4 06/15/22 #143	SE0008586655	SEK	SE	270 000 000	280 452
SWEDISH COVERED SBAB 2 06/17/20	SE0006452900	SEK	SE	100 000 000	102 171
SWEDISH COVERED SBAB 2 06/17/26 #147	SE0009383664	SEK	SE	40 000 000	44 082
SWEDISH EXP CRED SEK 1 3/4 08/28/20	US00254EME94	USD	SE	15 000 000	139 566

SWEDISH GOVERNMENT 1053 3.5% 3/30/2039	SE0002829192	SEK	SE	440 000 000	690 958
SWEDISH GOVRNMNT 1054 06/01/2022 3.5	SE0003784461	SEK	SE	1 810 000 000	2 035 326
SWEDISH GOVRNMNT SGB 0 3/4 05/12/28 #1060	SE0009496367	SEK	SE	250 000 000	269 533
SWEDISH GOVRNMNT SGB 0 3/4 11/12/29 #1061	SE0011281922	SEK	SE	300 000 000	323 973
SWEDISH GOVRNMNT SGB 1 1/2 11/13/23 #1057	SE0004869071	SEK	SE	400 000 000	439 551
SWEDISH GOVRNMNT SGB 1 11/12/26 #1059	SE0007125927	SEK	SE	820 000 000	900 535
SWEDISH GOVRNMNT SGB 2 1/2 05/12/25 #1058	SE0005676608	SEK	SE	300 000 000	352 378
SWEDISH GOVRNMNT SGB 2 1/4 06/01/32 #1056	SE0004517290	SEK	SE	530 000 000	668 777
SWIRE PRO MTN FI SWIPRO 2 3/4 03/07/20	XS0899374002	USD	HK	3 000 000	28 122
SWISS (GOVT) SWISS 0 1/2 05/27/30	CH0224397171	CHF	CH	5 000 000	52 936
SWISS (GOVT) SWISS 1 1/2 04/30/42	CH0127181169	CHF	CH	3 000 000	39 347
SWITCH HOLDINGS GSWITC 1 1/2 01/31/24	XS1623615546	EUR	VG	5 000 000	54 770
SYSCO CANADA SYY 3.65 04/25/25	CA871828AA79	CAD	CA	4 170 000	31 322
SYSCO CORP SYY 3.3 07/15/26	US871829BC08	USD	US	10 000 000	96 810
SYSCO CORP SYY 4 1/2 04/01/46	US871829BD80	USD	US	1 253 000	12 741
TAJIKI INT BOND TAJIKI 7 1/8 09/14/27	XS1676401414	USD	TJ	200 000	1 793
TALANX FINANZ TALANX 8.3673 06/15/42	XS0768664731	EUR	DE	300 000	3 910
TARGET CORP TGT 2 1/2 04/15/26	US87612EBE59	USD	US	2 500 000	23 492
TARGET CORP TGT 2.9 01/15/22	US87612EAZ97	USD	US	7 500 000	72 044
TC ZIRAAT BANKAS TCZIRA 4 3/4 04/29/21	XS1223394914	USD	TR	1 800 000	16 230
TELEFONICA EMIS 5.462 02/16/2021	US87938WAP86	USD	ES	3 656 000	36 224
TELEFONICA EMIS TELEFO 1.477 09/14/21	XS1290729208	EUR	ES	2 500 000	27 681
TELEFONICA EMIS TELEFO 2.242 05/27/22	XS1069430368	EUR	ES	500 000	5 654
TELEFONICA EMIS TELEFO 4.103 03/08/27	US87938WAT09	USD	ES	150 000	1 496
TELEFONICA EMIS TELEFO 5 3/8 02/02/26	XS0241945582	GBP	ES	1 965 000	28 202
TELIASONERA AB TLSNSS 1 5/8 02/23/35	XS1193213953	EUR	SE	1 150 000	12 320
TELIASONERA AB TLSNSS 3 7/8 10/01/25	XS0545428285	EUR	SE	960 000	12 467
TELSTRA CORP LTD TLSAU 4.8 10/12/21	USQ8975NAB12	USD	AU	1 500 000	14 783
TELSTRA CORP LTD TLSAU 7 3/4 07/15/20	AU3CB0152940	AUD	AU	2 090 000	14 954
TELUS CORP TCN 3 3/4 03/10/26	CA87971MBC60	CAD	CA	932 000	7 112
TELUS CORP TCN 3.2 04/05/21	CA87971MAV50	CAD	CA	1 250 000	9 098
TENN VALLEY AUTH TVA 2 7/8 09/15/24	US880591ER96	USD	US	10 000 000	97 713
TENNET HLD BV TENN 0 7/8 06/03/30	XS2002491780	EUR	NL	2 000 000	21 539
TENNET HLD BV TENN 1 3/8 06/05/28	XS1828037587	EUR	NL	2 000 000	22 808
TENNET HLD BV TENN 1 3/8 06/26/29	XS1632897929	EUR	NL	4 000 000	45 574
TERNA SPA TRNIM 1 3/8 07/26/27	XS1652866002	EUR	IT	2 169 000	24 512
TES LOG LP/CORP ANDX 5 1/4 01/15/25	US88160QAN34	USD	US	1 832 000	18 353
TESORERIA PESOS BTPCL 4 03/01/23	CL0002454230	CLP	CL	1 035 000 000	14 975
TESORERIA PESOS BTPCL 4 1/2 02/28/21	CL0002329671	CLP	CL	6 975 000 000	99 824
TESORERIA PESOS BTPCL 4 1/2 03/01/21	CL0002269331	CLP	CL	5 065 000 000	72 515
TESORERIA PESOS BTPCL 4 1/2 03/01/26	CL0002172501	CLP	CL	12 355 000 000	185 684
TESORERIA PESOS BTPCL 4.7 09/01/30	CL0002454248	CLP	CL	4 250 000 000	66 478
TESORERIA PESOS BTPCL 5 03/01/35	CL0002187822	CLP	CL	10 795 000 000	177 565
TESORERIA PESOS BTPCL 6 01/01/43	CL0001974774	CLP	CL	8 560 000 000	165 591
TEVA PHARMACEUCI TEVA 1.7 07/19/19	US88167AAB70	USD	NL	1 365 000	12 747
THAILAND GOVT THAIGB 1 7/8 06/17/22	TH0623032602	THB	TH	188 400 000	57 193
THAILAND GOVT THAIGB 2 1/8 12/17/26	TH0623036C06	THB	TH	340 000 000	103 852
THAILAND GOVT THAIGB 2 12/17/22	TH0623032C00	THB	TH	123 800 000	37 728
THAILAND GOVT THAIGB 2 7/8 06/17/46	TH062303Q605	THB	TH	279 200 000	86 229
THAILAND GOVT THAIGB 2 7/8 12/17/28	TH0623038C04	THB	TH	91 600 000	29 519
THAILAND GOVT THAIGB 2.4 12/17/23	TH0623A33C00	THB	TH	822 200 000	254 917
THAILAND GOVT THAIGB 2.55 06/26/20	TH062303U607	THB	TH	15 816 000	4 823
THAILAND GOVT THAIGB 3 5/8 06/16/23	TH0623033600	THB	TH	412 984 000	133 688
THAILAND GOVT THAIGB 3.4 06/17/36	TH062303G606	THB	TH	319 900 000	110 199
THAILAND GOVT THAIGB 3.58 12/17/27	TH0623037C05	THB	TH	31 000	10
THAILAND GOVT THAIGB 3.65 06/20/31	TH0623A3B608	THB	TH	501 600 000	173 939
THAILAND GOVT THAIGB 3.65 12/17/21	TH0623031C01	THB	TH	542 887 000	171 859
THAILAND GOVT THAIGB 3.775 06/25/32	TH0623A3C606	THB	TH	889 200 000	312 313
THAILAND GOVT THAIGB 3.85 12/12/25	TH0623035C07	THB	TH	1 000	0
THAILAND GOVT THAIGB 4 7/8 06/22/29	TH0623039607	THB	TH	2 000	1
THAMES WATER UTC THAMES 7.738 04/09/58	XS1537083716	GBP	KY	2 330 000	53 640
THERMO FISHER TMO 1.45 03/16/27	XS1578127778	EUR	US	313 000	3 536
THERMO FISHER TMO 2 7/8 07/24/37	XS1651072099	EUR	US	8 674 000	111 676
TIME WARNER CABL TWC 5 3/4 06/02/31	XS0630584166	GBP	US	3 284 000	47 148
TIME WARNER CABLE INC 5.4 2038-07-01	US88732JAN81	USD	US	4 400 000	51 346
TORONTO DOM BANK TD 0 02/09/24	XS1980044728	EUR	CA	10 500 000	111 996
TORONTO DOM BANK TD 1.85 09/11/20	US89114QBT40	USD	CA	3 000 000	27 893
TORONTO DOM BANK TD 1.994 03/23/22	CA891160K519	CAD	CA	3 001 000	21 447
TORONTO DOM BANK TD 2 1/8 04/07/21	US89114QBG29	USD	CA	4 375 000	40 760
TORONTO DOM BANK TD 2.621 12/22/21	CA8911452R48	CAD	CA	7 576 000	54 705
TORONTO DOM BANK TD 2.692 06/24/25	CA8911454X97	CAD	CA	3 001 000	21 418
TRANS-CANADA PL TRPCN 3.3 07/17/25	CA89353ZBY30	CAD	CA	2 878 000	21 713
TRANS-CANADA PL TRPCN 4 5/8 03/01/34	US89352HAM16	USD	CA	246 000	2 560
TRANS-CANADA PL TRPCN 4.55 11/15/41	CA89353ZBV90	CAD	CA	57 000	449
TRANSCANADA PIPELINES 6.2% 10/15/2037	US89352HAD17	USD	CA	36 000	421
TRANSCANADA PIPELINES 7.625% 01/15/2039	US8935268Z94	USD	CA	3 809 000	51 840
TRAVELERS COS TRV 4 05/30/47	US89417EAM12	USD	US	1 387 000	14 038
TREASURY UKT 1 3/4 09/07/22	GB00B7L9SL19	GBP	GB	2 000 000	24 621

TREASURY UKT 2 3/4 09/07/24	GB00BHFH458	GBP	GB	2 000 000	26 366
TREASURY UKT 3 1/4 01/22/44	GB00B84Z9V04	GBP	GB	7 000 000	114 073
TRINIDAD TOBAG TRITOB 4 3/8 01/16/24	USP93960AF25	USD	TT	2 000 000	19 205
TRINIDAD GEN UNL TRNGEN 5 1/4 11/04/27	USP9400VAA90	USD	TT	200 000	1 896
TRINIDAD&TOBAGO TRITOB 4 1/2 08/04/26	USP93960AG08	USD	TT	1 100 000	10 341
TRINITY ACQ PLC WLTW 4.4 03/15/26	US89641UAC53	USD	GB	1 375 000	13 746
TURK EXIMBANK EXCRTU 5 3/8 02/08/21	XS1345632811	USD	TR	600 000	5 567
TURKEY GOVT BOND TURKGB 10 1/2 08/11/27	TRT110827T16	TRY	TR	33 900 000	42 729
TURKEY GOVT BOND TURKGB 10.6 02/11/26	TRT110226T13	TRY	TR	174 700 000	228 074
TURKEY GOVT BOND TURKGB 10.7 02/17/21	TRT170221T12	TRY	TR	21 200 000	31 532
TURKEY GOVT BOND TURKGB 10.7 08/17/22	TRT170822T15	TRY	TR	33 800 000	47 779
TURKEY GOVT BOND TURKGB 12.4 03/08/28	TRT080328T15	TRY	TR	19 500 000	27 050
TURKEY GOVT BOND TURKGB 16.2 06/14/23	TRT140623T19	TRY	TR	103 800 000	164 492
TURKEY GOVT BOND TURKGB 7.1 03/08/23	TRT080323T10	TRY	TR	30 100 000	36 588
TURKEY GOVT BOND TURKGB 7.4 02/05/20	TRT050220T17	TRY	TR	25 200 000	38 573
TURKEY GOVT BOND TURKGB 8 03/12/25	TRT120325T12	TRY	TR	29 400 000	33 386
TURKEY GOVT BOND TURKGB 9 1/2 01/12/22	TRT120122T17	TRY	TR	152 000 000	214 094
TURKEY GOVT BOND TURKGB 9.2 09/22/21	TRT220921T18	TRY	TR	6 200 000	8 692
TURKEY GOVT BOND TURKGB 9.4 07/08/20	TRT080720T19	TRY	TR	14 600 000	22 153
TURKEY REP OF TURKEY 11 7/8 01/15/30	US900123AL40	USD	TR	5 400 000	69 426
TURKEY REP OF TURKEY 4 7/8 04/16/43	US900123CB40	USD	TR	1 500 000	11 004
TURKEY REP OF TURKEY 5 3/4 03/22/24	US900123CF53	USD	TR	5 450 000	50 109
TURKEY REP OF TURKEY 5 3/4 05/11/47	US900123CM05	USD	TR	2 000 000	15 756
TURKEY REP OF TURKEY 6 1/8 10/24/28	US900123CQ19	USD	TR	5 600 000	49 749
TURKEY REP OF TURKEY 6 3/4 05/30/40	US900123BG46	USD	TR	1 310 000	11 421
TURKEY REP OF TURKEY 6 5/8 02/17/45	US900123CG37	USD	TR	400 000	3 508
TURKEY REP OF TURKEY 7 1/4 12/23/23	US900123CR91	USD	TR	1 200 000	11 525
TURKEY REP OF TURKEY 7 3/8 02/05/25	US900123AW05	USD	TR	5 710 000	56 248
TURKEY REP OF TURKEY 7 5/8 04/26/29	US900123CT57	USD	TR	4 200 000	41 248
TYSON FOODS INC TSN 5.15 08/15/44	US902494AY91	USD	US	317 000	3 347
UBS AG LONDON UBS 1 1/4 09/03/21	XS1105680703	EUR	CH	14 683 000	161 450
UBS GROUP FUNDIN UBS 1 3/4 11/16/22	CH0302790123	EUR	JE	3 000 000	33 862
UK TSY GILT UKT 0 1/2 07/22/22	GB00BD0PCK97	GBP	GB	3 000 000	35 428
UK TSY GILT UKT 1 1/2 07/22/47	GB00BDCHBW80	GBP	GB	7 000 000	83 612
UK TSY GILT UKT 1 1/4 07/22/27	GB00BDRHNP05	GBP	GB	2 000 000	24 657
UK TSY GILT UKT 1 3/4 07/22/57	GB00BD0XH204	GBP	GB	3 000 000	39 276
UKRAINE GOVT UKRAIN 7 3/4 09/01/20	XS1303918939	USD	UA	9 700 000	95 285
UKRAINE GOVT UKRAIN 7 3/4 09/01/23	XS1303921487	USD	UA	7 111 000	71 494
UKRAINE GOVT UKRAIN 7 3/4 09/01/24	XS1303925041	USD	UA	400 000	3 972
UKRAINE GOVT UKRAIN 7 3/4 09/01/25	XS1303925470	USD	UA	2 600 000	25 610
UKRAINE GOVT UKRAIN 7 3/4 09/01/26	XS1303926528	USD	UA	5 700 000	55 933
UKRAINE GOVT UKRAIN 7 3/4 09/01/27	XS1303927179	USD	UA	3 600 000	35 311
UKRAINE GOVT UKRAIN 7 3/8 09/25/32	XS1577952952	USD	UA	7 200 000	67 018
UKRAINE GOVT UKRAIN 9 3/4 11/01/28	XS1902171757	USD	UA	2 800 000	29 732
UNI OF CAMBRIDGE CAMBRG 3 3/4 10/17/52	XS0841542961	GBP	GB	829 000	13 880
UNIBAIL-RODAMCO ULFP 1 03/14/25	XS1218319702	EUR	FR	983 000	10 949
UNIBAIL-RODAMCO ULFP 2 04/28/36	XS1401197253	EUR	FR	1 253 000	14 810
UNICREDIT SPA UCGIM 4 3/8 01/29/20	XS0207065110	EUR	IT	1 300 000	14 495
UNILEVER NV UNANA 1 1/8 04/29/28	XS1403015156	EUR	NL	3 503 000	39 722
UNION PAC CORP UNP 2 3/4 03/01/26	US907818EH70	USD	US	2 690 000	25 400
UNION PAC CORP UNP 3 04/15/27	US907818EP96	USD	US	1 250 000	11 917
UNION PAC CORP UNP 4 3/8 11/15/65	US907818EG97	USD	US	134 000	1 313
UNION PAC CORP UNP 4.05 11/15/45	US907818EF15	USD	US	175 000	1 706
UNITED KINGDOM 3.75 20210907	GB00B4RMG977	GBP	GB	5 000 000	63 788
UNITED KINGDOM 4.25 12/7/2040	GB00B6460505	GBP	GB	5 000 000	90 222
UNITED KINGDOM 4.25% 03/07/2036	GB0032452392	GBP	GB	4 000 000	69 059
UNITED KINGDOM 4.25% 06/07/2032	GB0004893086	GBP	GB	5 000 000	81 796
UNITED KINGDOM 4.25% 12/07/2027	GB00B16NNR78	GBP	GB	5 000 000	76 182
UNITED KINGDOM 4.5 9/7/2034	GB00B52WS153	GBP	GB	4 000 000	69 542
UNITED KINGDOM 4.75% 12/07/2038	GB00B00NY175	GBP	GB	4 000 000	74 936
UNITED KINGDOM 6% 12/07/2028	GB0002404191	GBP	GB	3 000 000	52 272
UNITED KINGDOM G UKT 2 09/07/25	GB00BTHH2R79	GBP	GB	5 000 000	64 251
UNITED KINGDOM G UKT 2 1/4 09/07/23	GB00B7Z53659	GBP	GB	5 000 000	63 466
UNITED KINGDOM G UKT 3 1/2 01/22/45	GB00BN65R313	GBP	GB	4 000 000	68 260
UNITED MEXICAN 5.75 10/12/2110 144A	US91086QAZ19	USD	MX	1 960 000	20 094
UNITED MEXICAN MEX 3 3/4 01/11/28	US91087BAE02	USD	MX	3 300 000	31 693
UNITED MEXICAN MEX 3 5/8 03/15/22	US91086QBA58	USD	MX	1 100 000	10 572
UNITED MEXICAN MEX 4 1/2 04/22/29	US91087BAF76	USD	MX	9 300 000	93 190
UNITED MEXICAN STATES 3.6 01/30/25	US91087BAA89	USD	MX	1 600 000	15 421
UNITED PARCEL SERVICE INC 6.2% 01/15/2038	US911312AJ59	USD	US	663 000	8 558
UNITED PARCEL UPS 0 3/8 11/15/23	XS1718480327	EUR	US	11 217 000	120 468
UNITED PARCEL UPS 2.4 11/15/26	US911312AY27	USD	US	1 250 000	11 512
UNITEDHEALTH GRP UNH 1.95 10/15/20	US91324PDC32	USD	US	92 000	854
UNITEDHEALTH GRP UNH 3.45 01/15/27	US91324PCW05	USD	US	1 875 000	18 551
UNITEDHEALTH GRP UNH 3.95 10/15/42	US91324PCA84	USD	US	352 000	3 453
UNITEDHEALTH GRP UNH 4 1/4 04/15/47	US91324PCZ36	USD	US	819 000	8 443
UNITEDHEALTH GRP UNH 4 3/4 07/15/45	US91324PCR10	USD	US	1 062 000	11 891
UNITEDHEALTH GRP UNH 5.8 03/15/36	US91324PAR38	USD	US	22 000	267

URUGUAY URUGUA 03/21/36 SINKABLE	US760942AS16	USD	UY	1 300 000	17 441
URUGUAY URUGUA 4 1/2 08/14/24	US760942AZ58	USD	UY	4 000 000	40 286
URUGUAY URUGUA 4 1/8 11/20/45	US760942AY83	USD	UY	1 600 000	15 201
URUGUAY URUGUA 8 1/2 03/15/28	USP80557BV53	UYU	UY	86 400 000	20 514
URUGUAY URUGUA 9 7/8 06/20/22	USP96006AE41	UYU	UY	96 400 000	25 305
US BANCORP USB 2 5/8 01/24/22	US91159HHP82	USD	US	3 125 000	29 635
US TREASURY BONDS 4.25 11/15/40	US912810QL52	USD	US	5 000 000	61 105
US TREASURY N/B 3.625 02/15/2021	US912828PX26	USD	US	5 000 000	48 350
US TREASURY N/B 4.375 05/15/2041	US912810QQ40	USD	US	3 500 000	43 540
US TREASURY N/B T 2 1/2 01/31/24	US9128285Z94	USD	US	10 000 000	96 795
US TREASURY N/B T 2 1/2 02/15/45	US912810RK60	USD	US	16 000 000	149 279
US TREASURY N/B T 2 1/2 05/15/24	US912828WJ58	USD	US	10 000 000	96 268
US TREASURY N/B T 2 1/4 02/15/27	US912828V988	USD	US	10 000 000	95 865
US TREASURY N/B T 2 1/4 11/15/25	US912828M565	USD	US	10 000 000	95 283
US TREASURY N/B T 2 1/8 05/15/25	US912828XB14	USD	US	7 000 000	66 216
US TREASURY N/B T 2 11/15/26	US912828U246	USD	US	5 000 000	46 862
US TREASURY N/B T 2 3/4 08/15/42	US912810QX90	USD	US	4 000 000	39 320
US TREASURY N/B T 2 3/4 08/15/47	US912810RY64	USD	US	10 000 000	97 778
US TREASURY N/B T 2 3/4 11/15/42	US912810QY73	USD	US	3 400 000	33 172
US TREASURY N/B T 2 7/8 05/15/43	US912810RB61	USD	US	6 000 000	59 740
US TREASURY N/B T 2 7/8 11/15/46	US912810RU43	USD	US	10 000 000	99 625
US TREASURY N/B T 3 02/15/47	US912810RV26	USD	US	10 000 000	102 779
US TREASURY N/B T 3 02/15/49	US912810SF66	USD	US	10 000 000	102 953
US TREASURY N/B T 3 1/8 02/15/43	US912810QZ49	USD	US	5 000 000	52 274
US TREASURY N/B T 3 1/8 11/15/28	US9128285M81	USD	US	10 000 000	102 133
US TREASURY N/B T 3 3/8 11/15/48	US912810SE91	USD	US	15 000 000	164 420
US TREASURY NOTES 3.875 2040-08-15	US912810QK79	USD	US	10 000 000	117 217
US TREASURY NOTES 6.125% 11/15/2027	US912810FB99	USD	US	3 000 000	37 016
US TREASURY NOTES 6.25% 08/15/2023	US912810EQ77	USD	US	5 000 000	55 739
US TREASURY NOTES 6.625% 02/15/2027	US912810EZ76	USD	US	6 800 000	85 668
VENTAS REALTY LP VTR 4 1/4 03/01/22	US92276MAX39	USD	US	4 400 000	43 170
VEOLIA ENVRNMT VIEFP 0.927 01/04/29	FR0013210416	EUR	FR	1 300 000	14 150
VEOLIA ENVRNMT VIEFP 4 5/8 03/30/27	FR0011224963	EUR	FR	1 000 000	14 081
VEOLIA ENVRNMT VIEFP 6 1/8 10/29/37	FR0010535567	GBP	FR	400 000	7 373
VERIZON COMM INC VZ 4 1/2 08/17/27	AU3CB0246239	AUD	US	530 000	3 941
VERIZON COMM INC VZ 4 3/4 11/01/41	US92343VBE39	USD	US	1 145 000	12 175
VERIZON GLOBAL FUNDING CORP-GL 5.85 2035-09-15	US92344GAX43	USD	US	5 012 000	59 216
VIACOM INC 6.875% 04/30/2036	US925524AX89	USD	US	984 000	11 636
VIACOM INC VIA 3 7/8 04/01/24	US92553PAX06	USD	US	853 000	8 319
VICINITY CENTRES VCXAU 3 3/8 04/07/26	XS1387869438	GBP	AU	1 250 000	15 769
VIETNAM (REP OF) VIETNM 4.8 11/19/24	USY9384RAA87	USD	VN	1 200 000	11 892
VILLE DE PARIS VDP 1 3/4 05/25/31	FR0013054897	EUR	FR	8 500 000	103 667
VILLE DE PARIS VDP 1 3/8 11/20/34	FR0013296704	EUR	FR	1 200 000	14 232
VIRGINIA ELPWR D 2 3/4 03/15/23	US927804FN91	USD	US	6 000 000	56 893
VISA INC V 3.15 12/14/25	US92826CAD48	USD	US	18 685 000	182 181
VISA INC V 4.3 12/14/45	US92826CAF95	USD	US	16 255 000	177 803
VODAFONE GROUP PLC 4.65% 2022 01 20	XS0479869744	EUR	GB	50 000	603
VODAFONE GROUP PLC-GLOBAL 6.15% 02/27/2037	US92857WAQ33	USD	GB	19 392 000	221 149
VODAFONE GROUP VOD 1 1/4 08/25/21	XS1372838240	EUR	GB	122 000	1 341
VODAFONE GROUP VOD 2 7/8 11/20/37	XS1721422902	EUR	GB	14 978 000	185 235
VODAFONE GROUP VOD 2.2 08/25/26	XS1372839214	EUR	GB	2 633 000	31 581
VODAFONE GROUP VOD 4 3/8 05/30/28	US92857WBK53	USD	GB	2 548 000	25 641
VODAFONE GROUP VOD 5 1/4 05/30/48	US92857WBM10	USD	GB	1 565 000	16 059
VOLKSWAGEN FIN VW 0 3/4 10/14/21	XS1216647716	EUR	DE	535 000	5 767
VOLKSWAGEN INTFN VW 2 5/8 11/16/27	XS1910948162	EUR	NL	6 000 000	70 083
VONOVIA BV ANNGR 1 1/4 12/06/24	DE000A189ZX0	EUR	NL	2 500 000	27 879
WACHOVIA CORP 4.875% 11/29/2035	XS0276684700	GBP	US	150 000	2 236
WALT DISNEY CO DIS 3 09/15/22	USU25497AD70	USD	US	4 300 000	41 188
WALT DISNEY CO DIS 3.15 09/17/25	US25468PDF09	USD	US	3 750 000	36 880
WALT DISNEY CO DIS 3.7 09/15/24	USU25497AK14	USD	US	1 490 000	14 856
WALT DISNEY CO DIS 3.7 12/01/42	US25468PCX24	USD	US	20 000	197
WALT DISNEY CO DIS 6.15 03/01/37	USU25497BA23	USD	US	144 000	1 840
WALT DISNEY CO DIS 6.4 12/15/35	USU25497AY18	USD	US	628 000	8 005
WEA FINANCE LLC/ WFDAU 4 3/4 09/17/44	USU94299AD35	USD	US	2 320 000	24 172
WELLCOME TRST FI WELLTR 4 05/09/59	XS1065371277	GBP	GB	100 000	1 842
WELLCOME TRUST F WELLTR 4 5/8 07/25/36	XS0261559594	GBP	GB	181 000	3 157
WELLCOME TRUST WELLTR 2.517 02/07/18	XS1713474085	GBP	GB	1 698 000	20 854
WELLPOINT INC WLP 4.65 08/15/44	US94973VBK26	USD	US	3 361 000	34 555
WELLPOINT INC WLP 5.1 01/15/44	US94973VBF31	USD	US	269 000	2 935
WELLS FARGO CO WFC 1 1/8 10/29/21	XS1130067140	EUR	US	629 000	6 885
WELLS FARGO CO WFC 1 5/8 06/02/25	XS1240964483	EUR	US	1 509 000	17 151
WELLS FARGO CO WFC 2.509 10/27/23	CA949746SG76	CAD	US	1 416 000	10 124
WELLS FARGO CO WFC 2.975 05/19/26	CA949746RX19	CAD	US	16 062 000	116 135
WELLS FARGO CO WFC 5 3/8 11/02/43	US94974BFP04	USD	US	4 822 000	54 669
WELLTOWER INC HCN 4 1/4 04/01/26	US95040QAC87	USD	US	8 750 000	87 339
WENDEL SA MWDP 2 1/2 02/09/27	FR0012516417	EUR	FR	1 200 000	14 007
WESTERN GAS WES 4 07/01/22	US958254AB09	USD	US	4 250 000	40 795
WESTERN POWER PPL 5 1/4 01/17/23	XS0627333221	GBP	GB	1 150 000	15 660

WESTPAC BANKING WSTP 0 1/4 01/17/22	XS1506396974	EUR	AU	5 000 000	53 402
WESTPAC BANKING WSTP 0 7/8 04/17/27	XS1506398244	EUR	AU	1 250 000	13 771
WESTPAC BANKING WSTP 2 08/19/21	US961214DA83	USD	AU	5 885 000	54 693
WESTPAC BANKING WSTP 2.7 08/19/26	US961214DC40	USD	AU	4 175 000	39 111
WESTPAC BANKING WSTP 2.8 01/11/22	US961214DG53	USD	AU	3 125 000	29 736
WESTPAC BANKING WSTP 4.322 11/23/31	US961214DF70	USD	AU	3 750 000	36 117
WILLIAMS PARTNER WPZ 4 11/15/21	US96950FAH73	USD	US	3 209 000	30 871
WP CAREY INC WPC 4.6 04/01/24	US92936JAA79	USD	US	383 000	3 809
XSTRATA CAN FIN GLENLN 7 3/8 05/27/20	XS0366204393	GBP	CA	248 000	3 106
XSTRATA FIN CAN GLENLN 6 11/15/41	USC98874AJ64	USD	CA	151 000	1 532
ZAMBIA REP OF ZAMBIN 8 1/2 04/14/24	XS1056386714	USD	ZM	2 900 000	18 443
ZIMMER BIOMET ZBH 2.425 12/13/26	XS1532779748	EUR	US	10 176 000	118 597
ZURICH FINANCE ZURNVX 1 5/8 06/17/39	XS2013626010	EUR	IE	100 000	1 091