

# Fixed Income List



**Bond Baskets**



**New Issues**



CHF **Hybrid Bonds**



CHF **Foreign Bonds**



CHF **Domestic Bonds**



CHF **Government Bonds**



CHF **High Yield Straight**



**Convertible Bonds**



EUR **Straight Bonds**



GBP **Straight Bonds**



USD **Straight Bonds**



AUD / CAD / NZD **Straight Bonds**



DKK / ISK / NOK / SEK **Straight Bonds**



TRY / ZAR **Straight Bonds**



**Emerging Markets**



**Glossary / Disclaimer**

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# Baskets

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# Vontobel

ISIN	Coupon	Name	Maturity	Minimum Piece	Moody's	Price	Acc. Int.	Dirty Price	YTM	SWAP	Mod Dur
<b>CHF</b>											
CH0241732087	0.000	VONCERT/BB MULTI CCY vs EUR	19.01.2019	1'000		107.400	0.000	107.400	-	-	-
<b>EUR</b>											
CH0141503414	0.000	VONCERT/BB DIVERSE €	20.03.2018	1'000		115.600	0.000	115.600	-	-	-
CH0316137774	0.000	VONCERT/BB DIVERSE € III	25.11.2022	1'000		108.000	0.000	108.000	-	-	-
CH0316136255	0.000	VONCERT/BB DIVERSE € II	09.03.2022	1'000		106.100	0.000	106.100	-	-	-
CH0241730776	0.000	VONCERT/ACTIVE DYNAMIC EUROBOND BE	OPEN END	1'000		101.100	0.000	101.100	-	-	-
<b>USD</b>											
CH0334591036	0.000	VONCERT/BB ON USD	22.05.2019	1'000		113.200	0.000	113.200	-	-	-
<b>AUD</b>											
CH0141507282	0.000	VONCERT/BB DIVERSE AUD 2018	13.07.2018	1'000		123.400	0.000	123.400	-	-	-
CH0316142667	0.000	VONCERT/BB DIVERSE AUD 2021	15.03.2021	1'000		108.400	0.000	108.400	-	-	-
<b>NZD</b>											
CH0241730602	0.000	VONCERT/BB DIVERSE NZD 2019	27.02.2019	1'000		111.800	0.000	111.800	-	-	-
CH0359035919	0.000	VONCERT/BB DIVERSE NZD 2019	10.09.2018	1'000		102.200	0.000	102.200	-	-	-
<b>CNY</b>											
CH0141512597	0.000	VONCERT/BB DIVERSE CNY 2019	21.01.2019	1'000		111.300	0.000	111.300	-	-	-

Termsheets for all Bond Baskets on [www.derinet.com](http://www.derinet.com)

## New Issues

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# Vontobel

ISIN	Currency	Coupon	Name	Maturity	First Settle Date	Moody's	Price	Acc. Int.	Dirty Price	YTM	SWAP	Govie	Mod Dur
<b>CHF Foreign</b>													
CH0401956898	CHF	0.697	CBQ FINANCE LTD	22.03.2021	22.03.2018	A2e	100.050	0.000	100.0500	0.6801	95.6	145.1	2.96
<b>CHF Domestic</b>													
CH0373476537	CHF	0.060	PSP SWISS PROPERTY AG	11.02.2022	22.03.2018		100.000	0.000	100.0000	0.0600	20.5	67.8	3.90
CH0407153342	CHF	0.000	BASELLANDSCHAFT KANTONBL	23.03.2023	23.03.2018		100.350	0.000	100.3500	-0.0699	-7.8	39.2	
CH0406415247	CHF	0.125	PFANDBRIEF SCHWEIZ HYPO C	26.04.2024	15.03.2018	Aaa	100.700	0.000	100.7000	0.0105	-12.4	35.0	6.09
CH0406990835	CHF	0.600	SIKA AG	27.03.2026	27.03.2018		100.450	0.000	100.4500	0.5424	20.5	65.6	7.78
CH0406990827	CHF		LIBOR FLAT SIKA AG	27.03.2020	27.03.2018		100.700	0.000	100.7000		-34.2		
CH0406415262	CHF	0.150	CITY OF WINTERTHUR	26.03.2025	26.03.2018		100.250	0.000	100.2500	0.1141	-12.5	33.2	6.98
CH0407676383	CHF	0.200	NIDWALDNER KANTONALBANK	28.03.2025	28.03.2018		100.300	0.000	100.3000	0.1569	-8.4	37.4	6.97
CH0405986057	CHF	0.250	AARGAUISCHE KANTONALBANK	03.04.2025	03.04.2018		100.600	0.000	100.6000	0.1637	-8.1	37.9	6.97
CH0407153359	CHF	0.375	BASELLANDSCHAFT KANTONBL	23.03.2026	23.03.2018		100.750	0.000	100.7500	0.2801	-5.1	39.5	7.87
CH0373476560	CHF	2.375	KRAFTWERKE LINTH LIMMERN	10.12.2026	19.03.2018		102.950	0.653	103.6031	2.0025	161.6	204.4	7.81
CH0405581536	CHF	0.250	SCHWYZER KANTONALBANK	04.03.2027	16.03.2018		99.200	0.008	99.2083	0.3407	-7.1	35.8	8.85
CH0405985836	CHF	0.700	THURGAUER KANTONALBANK	22.03.2030	22.03.2018		101.500	0.000	101.5000	0.5703	-4.9	31.8	11.43
CH0406415254	CHF	1.000	PFANDBRIEF SCHWEIZ HYPO C	12.05.2032	15.03.2018	Aaa	104.500	0.842	105.3417	0.6659	-5.1	31.3	13.11
CH0401956849	CHF	1.000	SWISSCOM AG	17.04.2035	14.03.2018	A2e	100.850	0.908	101.7583	0.9459	12.3	52.4	15.52
CH0401956823	CHF	1.100	CITY OF LAUSANNE	15.03.2038	14.03.2018		101.700	0.000	101.7000	1.0058	12.4	51.8	17.71
CH0406990801	CHF	2.625	SWISS LIFE AG SUBORDINATE	25.09.2048	22.03.2018		99.850	0.000	99.8500	2.6318	207.5	188.8	20.57
CH0404311729	CHF	2.000	SWISS LIFE AG SUBORDINATE	PERPNC24	22.03.2018		99.800	0.000	99.8000	2.0210	181.4		
<b>EUR</b>													
EU000A1Z98P1	EUR	0.000	ESM TBILL	07.06.2018	08.03.2018	P-1	100.131	0.000	100.1310	-0.5674	-22.7		
DE0001137727	EUR	0.000	GERMAN TREASURY BILL	15.08.2018	14.02.2018		100.296	0.000	100.2960	-0.7036	-41.3		
XS1790069790	EUR	0.250	TORONTO-DOMINION BANK CO'	12.01.2023	12.03.2018	Aaa	99.469	0.001	99.4704	0.3611	-6.4	84.6	4.79
XS1790931114	EUR	0.875	SPAREBANK 1 OESTLANDET	13.03.2023	13.03.2018	A1	100.373	0.002	100.3754	0.7986	34.4	126.3	4.87
XS1788951090	EUR	0.500	SKANDINAVISKA ENSKILDA	13.03.2023	13.03.2018	Aa3e	99.910	0.001	99.9114	0.5183	6.6	98.3	4.92
DE000A2GSLF9	EUR	0.250	DEUT PFANDBRIEFBANK AG CC	15.03.2023	15.03.2018	Aa1e	99.725	0.000	99.7250	0.3055	-14.5	76.9	4.95
XS1790280694	EUR	0.250	KOMMUNEKREDIT	15.05.2023	15.03.2018	Aaa	99.651	0.000	99.6510	0.3182	-16.1	76.3	5.12
XS1790990474	EUR	1.375	CREDIT AGRICOLE LONDON	13.03.2025	13.03.2018	Baa2	100.753	0.004	100.7568	1.2619	51.3	148.3	6.64
XS1790961962	EUR	0.750	NATIONAL BANK OF CANADA C	13.03.2025	13.03.2018	Aaa	100.126	0.002	100.1281	0.7315	-1.3	95.3	6.79
DE000CZ40MN2	EUR	0.625	COMMERZBANK AG COVERED	13.03.2025	13.03.2018	Aaa	100.281	0.002	100.2827	0.5839	-15.8	80.5	6.83
XS1791443440	EUR	0.625	BANK OF IRELAND MTGE BNK C	14.03.2025	14.03.2018	Aaa	99.710	0.000	99.7100	0.6675	-7.7	88.8	6.83
DE000A2G8VT5	EUR	1.000	SAP SE	13.03.2026	13.03.2018	A2e	100.892	0.003	100.8947	0.8840	4.4	100.2	7.66

ISIN	Currency	Coupon	Name	Maturity	First Settle Date	Moody's	Price	Acc. Int.	Dirty Price	YTM	SWAP	Govie	Mod Dur
XS1789699607	EUR	1.750	AP MOLLER-MAERSK A/S	16.03.2026	16.03.2018	Baa2 *-	99.900	0.000	99.9000	1.7635	88.0	188.1	7.28
XS1791485011	EUR	0.875	EUROPEAN INVESTMENT BANK	14.01.2028	14.03.2018		99.879	0.000	99.8790	0.8878	-16.3	83.1	9.37
DE000NRW0K03	EUR	0.950	LAND NORDRHEIN-WESTFALEN	13.03.2028	13.03.2018	Aa1e	100.195	0.003	100.1976	0.9295	-13.7	86.0	9.50
BE6303010472	EUR	1.625	BELFIUS BANK SA/NV SUBORDI	15.03.2028	15.03.2018	Baa3	99.817	0.000	99.8170	1.6450	119.1	157.5	9.01
DE000A2G8VU3	EUR	1.375	SAP SE	13.03.2030	13.03.2018	A2e	100.488	0.004	100.4918	1.3307	11.8	108.1	11.00
FR0013322989	EUR	1.625	GECINA	14.03.2030	14.03.2018	A3	97.478	0.000	97.4780	1.8615	60.5	161.1	10.78
XS1791423178	EUR	1.250	FINNVERA PLC	14.07.2033	14.03.2018	Aa1	99.114	0.000	99.1140	1.3140	-9.8	94.2	13.75

#### USD

US126650DA50	USD	3.125	CVS HEALTH CORP	09.03.2020	09.03.2018	Baa1 *-	100.246	0.043	100.2894	2.9952	40.9	392.0	1.90
XS1791593251	USD	2.500	ERSTE ABWICKLUNGSANSTALT	13.03.2020	15.03.2018		99.805	0.000	99.8050	2.6015	1.6	352.6	1.92
XS1790338799	USD	2.500	KOMMUNINVEST I SVERIGE	01.06.2020	13.03.2018	Aaa	99.873	0.007	99.8799	2.5572	-5.5	347.2	2.09
US126650DC17	USD	3.350	CVS HEALTH CORP	09.03.2021	09.03.2018	Baa1 *-	100.237	0.047	100.2835	3.2652	55.2	404.3	2.80
US44891CAS26	USD	3.450	HYUNDAI CAPITAL AMERICA	12.03.2021	12.03.2018	Baa1	100.005	0.019	100.0242	3.4481	72.8	422.4	2.80
US126650CV07	USD	3.700	CVS HEALTH CORP	09.03.2023	09.03.2018	Baa1 *-	99.788	0.051	99.8394	3.7472	93.7	421.3	4.47
US676167BV08	USD	2.875	OEKB OEST. KONTROLLBANK	13.03.2023	13.03.2018	Aa1e	99.879	0.008	99.8870	2.9013	10.5	336.6	4.59
US00254EMQ25	USD	2.875	SWEDISH EXPORT CREDIT	14.03.2023	14.03.2018	Aa1e	99.695	0.000	99.6950	2.9415	14.4	340.6	4.59
US30216BHC90	USD	2.750	EXPORT DEVELOPMNT CANAD/	15.03.2023	15.03.2018	Aaae	99.537	0.000	99.5370	2.8507	5.3	331.5	4.49
US74949LAB80	USD	3.500	RELX CAPITAL INC	16.03.2023	16.03.2018		99.790	0.000	99.7900	3.5466	73.6	401.0	4.37
US24422EUE75	USD	3.450	JOHN DEERE CAPITAL CORP	13.03.2025	13.03.2018	A2	99.803	0.010	99.8126	3.4822	61.7	370.3	6.12
US871829BG12	USD	3.550	SYSCO CORPORATION	15.03.2025	19.03.2018	A3e	99.850	0.000	99.8500	3.5745	70.7	379.5	5.89
US126650CW89	USD	4.100	CVS HEALTH CORP	25.03.2025	09.03.2018	Baa1 *-	99.698	0.057	99.7549	4.1500	127.3	436.8	5.77
US013051EA13	USD	3.300	PROVINCE OF ALBERTA	15.03.2028	15.03.2018	Aa1e	99.584	0.000	99.5840	3.3496	41.8	327.9	8.13
US126650CX62	USD	4.300	CVS HEALTH CORP	25.03.2028	09.03.2018	Baa1 *-	99.130	0.060	99.1897	4.4088	145.2	433.6	7.67
US126650CY46	USD	4.780	CVS HEALTH CORP	25.03.2038	09.03.2018	Baa1 *-	99.315	0.066	99.3814	4.8339	177.6	434.6	12.12
US871829BH94	USD	4.450	SYSCO CORPORATION	15.03.2048	19.03.2018	A3e	99.098	0.000	99.0980	4.5054	147.3	377.4	15.62
US126650CZ11	USD	5.050	CVS HEALTH CORP	25.03.2048	09.03.2018	Baa1 *-	102.271	0.070	102.3411	4.9037	191.2	417.2	14.75
FR0013322823	USD	5.250	SCOR SE JR SUBORDINATED	PERPNC29	13.03.2018		99.495	0.015	99.5096	5.2800	232.6		

#### GBP

XS1790108283	GBP	2.000	HISCOX LTD	14.12.2022	14.03.2018		99.609	0.000	99.6090	2.0865	71.2	258.2	4.46
XS1791019638	GBP	2.750	DXC TECHNOLOGY CO	15.01.2025	15.03.2018	Baa2	99.937	0.000	99.9370	2.7594	126.1	299.7	6.13
XS1787409033	GBP	3.283	OPTIVO FINANCE PLC	22.03.2048	22.03.2018		100.064	0.000	100.0640	3.2796	158.3	254.8	18.33
XS1791704932	GBP	3.100	SOUTHERN GAS NETWORK PLC	15.09.2036	15.03.2018	Baa1	99.822	0.000	99.8220	3.1119	136.6	265.9	13.71

#### High Yield

XS1790929217	EUR	5.500	HERTZ HOLDGS NETHERLANDE	30.03.2023	23.03.2018	B3e	100.100	0.000	100.1000	5.4760	511.5	593.5	4.09
XS1791484394	EUR	5.000	LSF10 WOLVERINE INVEST	15.03.2024	19.03.2018	B2e	101.900	0.000	101.9000	4.6293	418.8	498.1	4.86
FR0013323326	EUR	2.000	PEUGEOT SA	20.03.2025	20.03.2018	Ba1e	99.869	0.000	99.8690	2.0203	124.8	223.9	6.36
US058498AV83	USD	4.875	BALL CORP	15.03.2026	09.03.2018	Ba1	100.750	0.068	100.8177	4.7601	186.1	487.8	6.21
USU3144QAH30	USD	8.500	FRONTIER COMMUNICATIONS	01.04.2026	19.03.2018	B3e	100.000	0.000	100.0000	8.4980	557.0	861.1	5.24
XS1789515134	EUR	3.875	BELDEN INC	15.03.2028	14.03.2018	Ba3	99.750	0.000	99.7500	3.9056	279.2	383.5	7.85
US060505FL38	USD	5.875	BANK OF AMERICA CORP JR SL	PERPNC28	15.03.2018	Ba1	100.350	0.000	100.3500	5.8250	286.2		
AT0000A208R5	EUR	4.875	EGGER HOLZWERKSTOFF GMB	PERPNC23	12.03.2018		103.500	0.027	103.5267	4.0910	366.2		

ISIN	Currency	Coupon	Name	Maturity	First Settle Date	Moody's	Price	Acc. Int.	Dirty Price	YTM	SWAP	Govie	Mod Dur
<b>EMERGING MARKETS</b>													
XS1789638050	USD	3.500	CHINA MINSHENG BKG/HK	09.03.2021	09.03.2018		99.394	0.049	99.4426	3.7178	98.8	449.5	2.78
XS1788511951	USD	4.125	CNAC HK FINBRIDGE CO LTD	14.03.2021	14.03.2018		100.389	0.000	100.3890	3.9849	125.9	476.0	2.77
XS1765322380	USD	6.800	HUAXIN PHARMACEUTICAL HK	15.03.2021	15.03.2018		100.250	0.000	100.2500	6.7052	393.4	748.0	2.47
XS1789745137	EUR	3.250	TEVA PHARM FNC NL II	15.04.2022	14.03.2018	Ba2e	101.688	0.000	101.6880	2.8061	250.9	339.5	3.68
XS1791704189	EUR	1.750	CNAC HK FINBRIDGE CO LTD	14.06.2022	14.03.2018		99.900	0.000	99.9000	1.7739	142.9	233.7	4.01
US500630CU09	USD	3.375	KOREA DEVELOPMENT BANK	12.03.2023	12.03.2018	Aa2	99.528	0.019	99.5468	3.4795	67.1	394.4	4.52
XS1789460216	USD	4.000	UNION NATIONAL BANK PJSC	13.03.2023	13.03.2018	A1	99.800	0.011	99.8111	4.0450	122.7	450.9	4.45
XS1788513494	USD	4.625	CNAC HK FINBRIDGE CO LTD	14.03.2023	14.03.2018		100.694	0.000	100.6940	4.4671	165.4	493.1	4.38
XS1789474274	USD	4.875	BANK MUSCAT SAOG	14.03.2023	14.03.2018	Baa2e	100.250	0.000	100.2500	4.8175	199.3	528.2	4.35
XS1789173157	USD	3.100	IDB TRUST SERVICES LTD	15.03.2023	15.03.2018	Aaae	100.250	0.000	100.2500	3.0453	24.8	350.9	4.44
XS1785829927	USD	4.125	RIZAL COMMERCIAL BANKING	16.03.2023	15.03.2018	Baa2	99.740	0.000	99.7400	4.1836	136.2	464.7	4.26
XS1703056470	USD	3.000	CDBL FUNDING 1	24.04.2023	24.10.2017	A2	95.244	1.167	96.4107	4.0474	118.1	449.9	4.49
XS1778929478	USD	6.125	JSC GEORGIA CAPITAL	09.03.2024	09.03.2018	B2e	98.500	0.085	98.5851	6.4343	350.7	678.8	4.86
USN8540WAA29	USD	6.000	TEVA PHARMACEUTICALS NE	15.04.2024	14.03.2018	Ba2e	100.250	0.000	100.2500	5.9471	307.5	629.0	4.72
XS1789456024	EUR	4.500	TEVA PHARM FNC NL II	01.03.2025	14.03.2018	Ba2e	102.250	0.000	102.2500	4.1212	340.1	434.6	5.89
XS1788514039	USD	4.875	CNAC HK FINBRIDGE CO LTD	14.03.2025	14.03.2018		100.627	0.000	100.6270	4.7676	189.0	498.8	5.82
USN8540WAB02	USD	6.750	TEVA PHARMACEUTICALS NE	01.03.2028	14.03.2018	Ba2e	101.750	0.000	101.7500	6.5049	356.8	643.8	7.11
XS1790104530	EUR	4.750	REPUBLIC OF SENEGAL	13.03.2028	13.03.2018	Ba3e	100.000	0.013	100.0130	4.7500	371.1	468.0	7.81
XS1788513734	USD	5.125	CNAC HK FINBRIDGE CO LTD	14.03.2028	14.03.2018		100.759	0.000	100.7590	5.0266	208.0	495.7	7.69
XS1791326991	USD	4.226	SHARJAH SUKUK PROGRAM	14.03.2028	14.03.2018	A3e	99.375	0.000	99.3750	4.3042	135.1	423.4	8.01
USP75744AF25	USD	5.600	REPUBLIC OF PARAGUAY	13.03.2048	13.03.2018		101.000	0.016	101.0156	5.5309	251.4	480.0	14.45
XS1790134362	USD	6.750	REPUBLIC OF SENEGAL	13.03.2048	13.03.2018	Ba3e	99.250	0.019	99.2688	6.8092	372.4	607.8	12.67
XS1789638480	USD	5.800	TEWOO GROUP NO 5 LTD	PERPNC21	15.03.2018		99.850	0.000	99.8500	5.8550	311.5		
XS1788144787	USD	4.600	DIANJIAN INT FIN LTD	PERPNC23	13.03.2018	Baa1e	100.000	0.013	100.0128	4.5720	178.1		
XS1768177633	USD	4.450	CHINA MINMETALS CORP	PERPNC21	14.03.2018	Baa1e	100.100	0.000	100.1000	4.3850	168.6		

# CHF Hybrid Bonds

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Vontobel

ISIN	Min Size	Act. Coupon	Name	Next Call Date	First Settle Date	Moody's	Price	Acc. Int.	Dirty Price	YTC	Swap Spread	
											at Issue	Duration
CH0234833371	5'000	3.25	ALLIANZ SE	04.07.2019	04.02.2014	A2	103.645	2.257	105.902	0.443	257.0	1.3
CH0212184037	5'000	5	ALPIQ HOLDING AG	15.11.2018	15.05.2013		93.95	1.653	95.603	14.683	457.3	0.7
CH0200044813	5'000	4	ARYZTA AG	25.04.2018	25.04.2013		86.7	0.000	86.700	175.205	354.5	0.1
CH0253592783	5'000	3.5	ARYZTA AG	28.04.2020	28.10.2014		83.5	0.000	83.500	14.909	321.3	2.0
CH0379610998	5'000	1.75	BALOISE LIFE LTD	19.06.2023	19.09.2017		100.75	0.851	101.601	1.600	194.4	5.0
CH0379611004	5'000	2.2	BALOISE LIFE LTD	19.06.2028	19.09.2017		99.7	1.069	100.769	2.233	194.6	9.2
CH0275764600	200'000	3	BASLER KANTONALBANK	01.04.2020	01.04.2015		103.4	2.858	106.258	1.306	300.0	2.0
CH0245691552	5'000	2.875	BQ CANTONALE DE GENEVE	04.02.2020	04.07.2014		102.1	0.319	102.419	1.734	243.7	1.9
CH0367013981	5'000	2	BQ CANTONALE DE GENEVE	08.02.2023	28.06.2017		100.5	0.200	100.700	1.892	228.2	4.7
CH0043174397	5'000	5.5	COOPERATIEVE RABOBANK UA	27.06.2018	27.06.2008	Baa2	101.507	3.926	105.433	0.221	280.0	0.3
CH0221803791	5'000	6	CREDIT SUISSE GROUP AG	04.09.2018	04.09.2013		102.3	3.167	105.467	1.071	520.0	0.5
CH0360172719	5'000	3.875	CREDIT SUISSE GROUP AG	22.09.2023	22.03.2017	Ba2u	106	1.851	107.851	2.689	399.3	5.0
CH0201215511	5'000	3.5	GLARNER KANTONALBANK	19.03.2018	19.12.2012		100.05	3.451	103.501	-0.097	317.0	0.0
CH0303452814	5'000	2.625	GLARNER KANTONALBANK	27.01.2021	27.11.2015		103.25	0.343	103.593	1.459	262.5	2.8
CH0255893080	5'000	3.5	HELVETIA SCHWEIZERISCHE	17.04.2020	17.10.2014		104.75	3.179	107.929	1.187	322.1	2.0
CH0292984439	5'000	3	HELVETIA SCHWEIZERISCHE	23.11.2022	23.09.2015		106.1	0.925	107.025	1.637	302.4	4.4
CH0341725874	5'000	2.125	HERO	27.10.2023	28.10.2016		100.45	0.809	101.259	2.038	252.3	5.3
CH0194437668	5'000	5.375	JULIUS BAER GROUP LTD	19.03.2018	18.09.2012		100.09	5.300	105.390	-1.048	498.0	0.0
CH0240109600	5'000	4.25	JULIUS BAER GROUP LTD	05.06.2020	05.06.2014		105.95	3.294	109.244	1.508	376.3	2.1
CH0269697659	5'000	2.25	LUZERNER KANTONALBK AG	06.03.2020	06.03.2015		102.2	0.050	102.250	1.119	225.0	2.0
CH0313916329	5'000	2.25	LUZERNER KANTONALBK AG	08.03.2021	08.03.2016		102.6	0.038	102.638	1.355	225.0	2.9
CH0210638497	5'000	3	RAIFFEISEN SCHWEIZ	02.05.2018	02.05.2013	NR	100.3	2.600	102.900	0.729	259.0	0.1
CH0272748754	5'000	3	RAIFFEISEN SCHWEIZ	02.10.2020	02.04.2015	Baa3	103.65	1.350	105.000	1.527	300.0	2.5
CH0194836364	5'000	5.25	SCOR SE	08.06.2018	08.10.2012	A2	101.2	4.025	105.225	0.102	481.7	0.2
CH0223321990	5'000	5	SCOR SE	30.11.2018	30.09.2013	A2	103.31	1.444	104.754	0.330	409.0	0.7
CH0255497452	5'000	3.375	SCOR SE	20.10.2020	20.10.2014	A2	105.772	1.350	107.122	1.109	302.7	2.5
CH0297343573	5'000	3.5	SIEGFRIED HOLDING AG	26.10.2020	26.10.2015		104.6	1.342	105.942	1.685	350.0	2.5
CH0340677837	5'000	2.125	SIEGFRIED HOLDING AG	26.10.2021	26.10.2016		102.05	0.815	102.865	1.537	271.0	3.5
CH0130249581	5'000	5.338	SRLEV NV	19.12.2018	19.07.2011	Ba1	102.346	1.260	103.606	2.188	562.5	0.8
CH0194695190	5'000	5.5	SWISS LIFE AG	22.08.2018	22.10.2012		102.35	3.086	105.436	0.138	509.1	0.4
CH0316994646	5'000	3.75	SWISS LIFE AG	24.09.2021	24.03.2016		106.4	1.771	108.171	1.856	439.2	3.3
CH0211282550	5'000	4	VALORA HOLDING AG	30.10.2018	30.04.2013		102	1.489	103.489	0.787	348.6	0.6
CH0117605458	5'000	4.625	ZURICH INSURANCE CO	16.05.2018	16.03.2011	A2	100.753	3.828	104.581	0.236	212.5	0.2
CH0315593852	5'000	2.75	ZURICH INSURANCE CO	02.06.2021	02.03.2016	A3	104.535	2.154	106.689	1.301	332.3	3.1
CH0245863474	5'000	2.75	ZURICH INSURANCE CO	30.09.2021	16.06.2014	A3	105.213	1.253	106.466	1.236	207.8	3.4
CH0361532945	5'000	2.125	ZUERCHER KANTONALBANK	30.10.2023	30.06.2017	Baa3u	102.75	0.791	103.541	1.609	236.8	5.3

# CHF Foreign Bonds

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Vontobel

ISIN	Size	Coupon	Name	Maturity	First Settle Date	Moody's	Price	Acc. Int.	Dirty Price	YTM	SWAP	Govie	Mod Dur
CH0109889128	1'500'000	2.125	AKADEMISKA HUS	04.07.2018	04.03.2010		100.980	1.476	102.456	-1.056	-12.7		0.31
CH0192251863	750'000	1.500	CORP ANDINA DE FOMENTO	11.09.2018	11.09.2012	Aa3	101.130	0.763	101.893	-0.783	-10.6		0.49
CH0045490817	1'000'000	4.500	GENERAL ELECTRIC CO	09.10.2018	09.10.2008	A2	103.030	1.938	104.968	-0.782	-13.3		0.57
CH0022723404	1'000'000	2.125	BUNDES IMMOBILIENGESSELL	12.10.2018	12.10.2005	Aa1	101.810	0.897	102.707	-0.981	-33.0		0.58
CH0188931932	1'000'000	1.125	NATIONAL AUSTRALIA BANK	07.11.2018	07.08.2012	Aa3	101.240	0.397	101.637	-0.778	-12.8		0.65
CH0200404173	2'000'000	1.500	GOLDMAN SACHS GROUP INC	29.11.2018	29.11.2012	A3	101.610	0.438	102.048	-0.757	-12.2		0.71
CH0197841569	1'000'000	2.718	TELEFONICA EMISIONES SAU	14.12.2018	14.12.2012	Baa3	102.440	0.680	103.120	-0.519	10.9		0.75
CH0147023466	1'250'000	2.000	COOPERATIEVE RABOBANK UA	06.02.2019	06.02.2012	Aa2	102.450	0.211	102.661	-0.720	-7.5		0.90
CH0204574914	1'000'000	2.125	GAS NATURAL FENOSA FIN B	08.02.2019	08.02.2013	Baa2	102.450	0.213	102.663	-0.582	6.4		0.90
CH0233720660	750'000	1.125	BANQUE FED CRED MUTUEL	12.02.2019	12.02.2014	Aa3	101.680	0.100	101.780	-0.706	-6.6		0.92
CH0206903764	1'000'000	0.875	PHILIP MORRIS INTL INC	11.03.2019	11.03.2013	A2	101.500	0.007	101.507	-0.628	-1.0		1.00
CH0030644030	1'000'000	3.250	REPUBLIC OF POLAND	15.05.2019	15.05.2007	A2	104.580	2.699	107.279	-0.638	-3.0	32.4	1.15
CH0214027606	1'000'000	0.875	ASB FINANCE LTD LONDON	11.06.2019	11.06.2013	A1	101.930	0.664	102.594	-0.667	-5.5	29.1	1.24
CH0031835439	3'000'000	3.250	BUNDES IMMOBILIENGESSELL	16.07.2019	16.07.2007	Aa1	105.440	2.149	107.589	-0.774	-17.5	18.0	1.32
CH0104007577	2'000'000	2.875	CIE FINANCEMENT FONCIER	10.09.2019	10.09.2009	Aaa	105.400	1.469	106.869	-0.718	-13.1	22.9	1.47
CH0180071463	500'000	1.500	COMMONWEALTH BANK AUST	13.09.2019	13.03.2012	Aaa	103.250	0.754	104.004	-0.652	-6.2	29.4	1.49
CH0200252820	500'000	1.500	CENTRAL AMERICAN BANK	04.02.2020	04.02.2013	A1	103.650	0.167	103.817	-0.420	10.6	50.6	1.88
CH0112262933	1'500'000	2.125	EBN BV	27.04.2020	27.05.2010	Aaa	105.550	1.871	107.421	-0.474	-3.2	44.2	2.07
CH0120096398	1'000'000	1.750	DEUTSCHE BAHN FIN GMBH	03.06.2020	03.12.2010	Aa1	105.250	1.366	106.616	-0.593	-18.2	31.8	2.18
CH0398677754	500'000	2.875	CREDITO REAL SAB DE CV	09.02.2022	09.02.2018		100.800	0.280	101.080	2.656	281.7	327.1	3.64
CH0358181219	1'000'000	0.750	DEUTSCHE BANK AG	21.03.2022	21.03.2017	Baa2	100.850	0.735	101.585	0.536	67.2	113.2	3.92
CH0203695629	1'000'000	0.875	MUNICIPALITY FINANCE PLC	01.02.2023	01.02.2013	Aa1	105.750	0.105	105.855	-0.293	-28.5	18.1	4.81
CH0204477308	750'000	1.750	CREDIT AGRICOLE LONDON	13.03.2023	13.03.2013	A1	107.950	0.005	107.955	0.152	16.4	61.4	4.83
CH0204477290	1'000'000	1.375	CAISSE REFINANCE L'HABIT	15.03.2023	15.03.2013	Aaa	108.150	1.371	109.521	-0.242	-25.0	21.9	4.83
CH0278341224	1'000'000	1.000	CRED SUIS GP FUN LTD	14.04.2023	15.04.2015	Baa2	102.650	0.917	103.567	0.471	46.6	92.3	4.92
CH0398677697	2'000'000	0.200	CREDIT AGRICOLE LONDON	30.10.2023	30.01.2018	A1	99.650	0.024	99.674	0.263	17.8	65.4	5.59
CH0272024669	1'000'000	0.500	JPMORGAN CHASE & CO	04.12.2023	04.03.2015	A3	101.850	0.139	101.989	0.175	8.3	55.5	5.64
CH0306770600	2'000'000	0.375	WESTPAC SEC NZ/LONDON	05.02.2024	05.02.2016	A1	100.900	0.041	100.941	0.221	10.8	58.2	5.82
CH0233911988	1'000'000	1.500	NATIONAL AUSTRALIA BANK	07.02.2024	07.02.2014	Aaa	109.150	0.154	109.304	-0.049	-16.1	31.1	5.69
CH0204017005	1'000'000	1.125	AUCKLAND COUNCIL	07.02.2024	07.02.2013	Aa2	106.750	0.116	106.866	-0.019	-13.0	34.1	5.74
CH0241528741	1'000'000	1.250	BK NEDERLANDSE GEMEENTE	30.04.2024	30.04.2014	Aaa	108.200	1.090	109.290	-0.084	-22.6	25.0	5.89
CH0188927450	1'000'000	1.500	EUROPEAN INVESTMENT BANK	02.08.2024	02.08.2012	Aaa	110.550	0.925	111.475	-0.144	-31.8	13.5	6.11
CH0353428060	500'000	0.550	ENEL FINANCE INTL NV	03.09.2024	03.03.2017	Baa2	100.600	0.292	100.892	0.456	27.7	72.5	6.33
CH0338330456	1'000'000	0.170	MCDONALD'S CORP	04.10.2024	05.10.2016	Baa1	99.650	0.076	99.726	0.224	3.4	48.5	6.51
CH0398677689	1'500'000	0.732	AROUNDTOWN SA	30.01.2025	30.01.2018		99.150	0.089	99.239	0.860	63.2	108.8	6.67
CH0233004172	1'000'000	1.625	EUROPEAN INVESTMENT BANK	04.02.2025	04.02.2014	Aaa	111.700	0.181	111.881	-0.069	-29.4	15.8	6.59
CH0107134683	750'000	2.625	EUROPEAN INVESTMENT BANK	11.02.2025	11.02.2010	Aaa	118.800	0.241	119.041	-0.087	-31.8	13.7	6.45
CH0278346769	1'000'000	0.250	NA DEVELOPMENT BANK	30.04.2025	30.04.2015	Aa1	100.300	0.218	100.518	0.208	-4.0	41.0	7.04
CH0284415681	1'000'000	0.550	NORDEA BANK AB	23.06.2025	23.06.2015	Aa3	101.850	0.399	102.249	0.293	3.3	48.0	7.10
CH0303138520	500'000	0.100	DEUTSCHE BAHN FIN GMBH	01.12.2025	01.12.2015	Aa1	99.250	0.029	99.279	0.198	-10.6	34.0	7.67
CH0274758835	750'000	1.125	MONDELEZ INTERNATIONAL	30.12.2025	30.03.2015	Baa1	103.400	0.231	103.631	0.676	37.6	80.9	7.22
CH0360677287	1'000'000	0.500	LGT BANK AG	12.05.2027	12.05.2017	Aa3	99.950	0.419	100.369	0.506	7.7	49.9	8.90
CH0398678927	1'000'000	0.500	WESTPAC BANKING CORP	16.05.2028	16.02.2018	Aa3	99.550	0.039	99.589	0.546	4.0	45.5	9.89

ISIN	Size	Coupon	Name	Maturity	First Settle Date	Moody's	Price	Acc. Int.	Dirty Price	YTM	SWAP	Govie	Mod Dur
CH0367206759	1'000'000	0.250	ONTARIO (PROVINCE OF)	28.06.2029	28.06.2017	Aa2	97.750	0.178	97.928	0.455	-12.8	26.4	11.07
CH0373945085	500'000	0.300	AKADEMISKA HUS	08.10.2029	08.09.2017		98.600	0.155	98.755	0.424	-17.5	20.8	11.32
CH0118668257	1'000'000	2.125	BK NEDERLANDSE GEMEENTE	09.11.2029	09.11.2010	Aaa	120.350	0.738	121.088	0.341	-25.7	11.6	10.47
CH0020632144	1'000'000	2.875	OEKB OEST. KONTROLLBANK	25.02.2030	25.02.2005	Aa1	128.500	0.152	128.652	0.424	-17.8	17.3	10.45
CH0026302304	500'000	3.375	ABN AMRO BANK NV	15.08.2031	15.08.2006	Aaa	137.100	1.959	139.059	0.508	-15.6	12.4	11.20
CH0343366800	1'000'000	0.200	PROV OF NEW BRUNSWICK	07.11.2031	07.11.2016	Aa2	94.700	0.071	94.771	0.606	-10.0	20.1	13.38
CH0215376325	1'000'000	1.750	EUROPEAN INVESTMENT BANK	28.06.2033	28.06.2013	Aaa	118.800	1.244	120.044	0.472	-30.4	-8.0	13.52
CH0361533125	1'000'000	0.625	MUNICIPALITY FINANCE PLC	06.08.2038	08.08.2017	Aa1	99.550	0.375	99.925	0.649	-24.8	-36.5	19.01



# CHF Domestic Bonds

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Vontobel

ISIN	Size	Coupon	Name	Maturity	First Settle Date	Moody's	Price	Acc. Int.	Dirty Price	YTM	SWAP	Govie	Mod Dur
CH0234274444	500'000	1.250	ALLREAL HOLDING AG	02.04.2019	02.04.2014		101.750	1.188	102.938	-0.410	20.5		1.04
CH0209472064	500'000	1.125	HELVETIA HOLDING AG	08.04.2019	08.04.2013		101.690	1.050	102.740	-0.452	16.1		1.06
CH0214365618	500'000	0.500	PFANDBRIEF SCHWEIZ HYPO	15.04.2019	19.06.2013	Aaa	101.370	0.457	101.827	-0.751	-14.3		1.09
CH0187695553	500'000	2.000	LGT BANK IN LIECHTENSTEIN	02.07.2019	02.07.2012	Aa3	103.380	1.400	104.780	-0.582	3.0	37.4	1.29
CH0340912143	500'000	0.000	SONOVA HOLDING AG	11.10.2019	11.10.2016		100.750	0.000	100.750	-0.473	11.5	47.0	1.58
CH0036702964	1'000'000	3.250	CANTON OF BASEL-STADT	31.01.2020	31.01.2008		107.600	0.397	107.997	-0.753	-23.5	17.7	1.86
CH0100524187	1'000'000	2.625	CANTON OF BERN	24.04.2020	24.04.2009		107.050	2.333	109.383	-0.679	-24.2	24.1	2.05
CH0109152741	1'000'000	2.125	CITY OF ZURICH	10.06.2020	10.06.2010		106.100	1.617	107.717	-0.574	-16.3	34.0	2.19
CH0113480161	2'000'000	2.125	CANTON OF GENEVA	15.06.2020	15.06.2010		106.150	1.588	107.738	-0.579	-17.2	33.4	2.21
CH0293173446	500'000	0.625	LONZA SWISS FINANZ AG	22.09.2020	22.09.2015		101.450	0.299	101.749	0.050	41.9	91.7	2.50
CH0189276055	1'500'000	2.625	ADECCO GROUP AG	18.12.2020	18.07.2012		107.650	0.627	108.277	-0.138	20.9	68.3	2.69
CH0320619437	2'500'000	1.875	COMET HOLDING AG	20.04.2021	20.04.2016		102.700	1.688	104.388	0.986	129.6	174.1	2.96
CH0320944900	500'000	0.375	EMISSIONS UND FINANZ AG	06.05.2021	06.05.2016		100.250	0.321	100.571	0.295	57.5	104.2	3.11
CH0325429162	2'500'000	2.500	AEVIS VICTORIA SA	07.06.2021	07.06.2016		103.300	1.924	105.224	1.446	174.9	217.9	3.05
CH0128250583	1'500'000	3.375	HOLCIM OVERSEAS FINANCE	10.06.2021	10.06.2011	Baa2	110.550	2.569	113.119	0.110	40.7	84.1	3.06
CH0244653520	1'000'000	0.875	COOP-GRUPPE	16.06.2021	16.06.2014		103.000	0.651	103.651	-0.046	22.2	68.3	3.21
CH0110118574	750'000	2.750	KRAFTWERKE LINTH LIMMERN	10.03.2022	10.03.2010		107.950	0.031	107.981	0.721	91.1	132.7	3.81
CH0279929712	1'000'000	0.150	AARGAUISCHE KANTONALBANK	18.05.2022	18.05.2015		101.500	0.123	101.623	-0.207	-9.3	36.7	4.17
CH0362748300	1'000'000	0.800	HIAG IMMOBILIEN HOLDING	30.05.2022	30.05.2017		100.600	0.631	101.231	0.655	76.6	122.4	4.11
CH0362748367	1'000'000	3.500	PROMAN HOLDING AG	31.05.2022	31.05.2017		100.000	2.761	102.761	3.497	360.3	406.6	3.75
CH0361533224	500'000	0.750	INVESTIS HOLDING SA	03.10.2022	03.10.2017		100.450	0.335	100.785	0.649	71.1	117.1	4.45
CH0200370218	1'000'000	0.875	EMIS FUER GEM WOHNBAUT	24.03.2023	03.12.2012		105.550	0.851	106.401	-0.222	-22.6	24.0	4.91
CH0210362791	750'000	1.500	FLUGHAFEN ZURICH AG	17.04.2023	17.04.2013		107.450	1.363	108.813	0.035	3.3	48.9	4.88
CH0326371421	1'500'000	1.000	HIAG IMMOBILIEN HOLDING	04.07.2023	04.07.2016		101.000	0.694	101.694	0.807	77.2	123.6	5.12
CH0283726815	500'000	2.500	HBM HEALTHCARE INVEST	10.07.2023	10.07.2015		104.700	1.694	106.394	1.572	157.8	200.0	4.90
CH0331455326	1'000'000	0.000	CANTON OF BASEL-STADT	05.09.2023	05.09.2016		100.850	0.000	100.850	-0.154	-21.4	25.6	5.48
CH0116712644	2'000'000	2.000	RAIFFEISEN SCHWEIZ	21.09.2023	21.09.2010	A2	110.400	0.961	111.361	0.109	5.9	51.5	5.24
CH0249088136	2'000'000	1.000	PFANDBRIEF SCHWEIZ HYPO	21.05.2024	29.07.2014	Aaa	105.990	0.814	106.804	0.031	-10.9	36.2	5.99
CH0282857868	1'000'000	0.250	CANTON OF BASEL-LAND	24.06.2024	24.06.2015		101.850	0.181	102.031	-0.044	-19.7	25.1	6.23
CH0188335365	500'000	1.750	SWISSCOM AG	10.07.2024	10.07.2012	A2	109.850	1.186	111.036	0.182	3.8	47.2	5.98
CH0189069732	2'000'000	1.250	PFANDBRIEF SCHW KANTBK	17.07.2024	17.07.2012	Aaa	107.520	0.823	108.343	0.061	-9.3	35.0	6.10
CH0353574327	500'000	0.000	CANTON OF BASEL-STADT	22.11.2024	23.11.2017		99.950	0.000	99.950	0.007	-19.0	26.0	6.69
CH0109674488	1'500'000	3.125	AXPO HOLDING AG	26.02.2025	26.02.2010		111.600	0.156	111.756	1.364	123.1	158.9	6.30
CH0405986057	10'000'000	0.250	AARGAUISCHE KANTONALBANK	03.04.2025	03.04.2018		100.600	0.000	100.600	0.164	-7.0	37.9	6.94
CH0281835485	1'000'000	0.375	CANTON OF THURGAU	12.06.2025	12.06.2015		102.250	0.283	102.533	0.064	-19.0	25.9	7.14
CH0267596697	1'500'000	1.000	ZUERCHER KANTONALBANK	02.09.2025	02.03.2015	NR	101.150	0.533	101.683	0.840	56.9	101.3	2.42
CH0379268755	1'000'000	0.000	CANTON OF SOLOTHURN	27.10.2025	25.10.2017		99.250	0.000	99.250	0.099	-19.1	25.6	7.61
CH0373476438	1'000'000	0.300	GRAUBUNDNER KANTONALBANK	20.02.2026	20.02.2018		100.250	0.020	100.270	0.268	-5.0	39.2	7.83
CH0126977641	1'000'000	2.250	CANTON OF BERN	20.04.2026	20.04.2011		116.900	2.025	118.925	0.149	-17.6	25.7	7.41
CH0224396983	5'000'000	1.250	SWITZERLAND	28.05.2026	28.05.2014		111.170	0.993	112.163	-0.105	-45.8	-0.8	7.81
CH0249483659	1'000'000	1.000	CANTON OF GENEVA	29.09.2026	29.09.2014		106.150	0.458	106.608	0.271	-9.5	33.2	8.18
CH0397450724	1'000'000	0.250	BASELSTADT KANTONALBANK	25.01.2027	25.01.2018		99.050	0.034	99.084	0.359	-4.1	38.7	8.74
CH0399611307	1'000'000	0.350	LUZERNER KANTONALBANK AG	05.02.2027	05.02.2018		100.000	0.038	100.038	0.350	-5.1	37.5	8.74

ISIN	Size	Coupon	Name	Maturity	First Settle Date	Moody's	Price	Acc. Int.	Dirty Price	YTM	SWAP	Govie	Mod Dur
CH0405581536	1'000'000	0.250	SCHWYZER KANTONALBANK	04.03.2027	16.03.2018		99.210	0.008	99.218	0.340	-6.9	35.7	8.85
CH0357676110	750'000	0.875	ALLREAL HOLDING AG	30.03.2027	30.03.2017		99.850	0.836	100.686	0.892	47.8	90.3	8.59
CH0185754162	1'000'000	1.250	EMIS FUER GEM WOHNBAUT	15.06.2027	15.06.2012		109.250	0.934	110.184	0.238	-18.7	22.6	8.73
CH0353574319	500'000	0.300	BASLER KANTONALBANK	22.06.2027	22.06.2017		100.150	0.218	100.368	0.284	-14.8	27.0	9.11
CH0031835561	5'000'000	3.250	SWITZERLAND	27.06.2027	27.06.2007	Aaa	130.140	2.320	132.460	0.004	-45.2	-1.1	8.18
CH0285849367	2'000'000	0.625	PFANDBRIEF SCHW KANTBK	30.06.2027	30.06.2015	Aaa	102.430	0.441	102.871	0.359	-7.2	34.3	8.99
CH0373476339	1'000'000	0.300	ZUERCHER KANTONALBANK	25.01.2028	25.01.2018		98.750	0.041	98.791	0.430	-4.9	37.0	9.69
CH0398678919	750'000	0.750	BELL FOOD GROUP AG	01.02.2028	01.02.2018		99.450	0.090	99.540	0.808	32.7	74.7	9.47
CH0319415920	500'000	0.125	PFANDBRIEF SCHWEIZ HYPO	06.09.2028	25.04.2016	Aaa	96.550	0.065	96.615	0.463	-6.3	35.0	10.36
CH0344583817	2'000'000	0.375	PFANDBRIEF SCHW KANTBK	24.10.2028	28.11.2016	Aaa	99.200	0.146	99.346	0.452	-8.0	32.8	10.36
CH0302424392	500'000	0.500	PFANDBRIEF SCHWEIZ HYPO	15.06.2029	10.11.2015	Aaa	99.790	0.374	100.164	0.519	-5.5	33.6	10.87
CH0222050939	500'000	2.250	CANTON OF GENEVA	20.09.2029	20.09.2013		119.750	1.088	120.838	0.483	-8.6	27.6	10.26
CH0020469075	1'000'000	2.875	EUROFIMA	04.02.2030	04.02.2005	Aa1	127.500	0.319	127.819	0.488	-9.5	24.8	10.38
CH0128833289	1'000'000	2.625	CANTON OF BASLE-LAND	10.05.2030	10.05.2011		126.000	2.217	128.217	0.426	-18.4	16.1	10.54
CH0306173748	1'000'000	0.500	PFANDBRIEF SCHW KANTBK	20.09.2030	15.12.2015	Aaa	98.800	0.242	99.042	0.600	-4.4	30.3	12.06
CH0384125073	1'000'000	0.625	PFANDBRIEF SCHWEIZ HYPO	18.10.2030	18.10.2017	Aaa	100.310	0.253	100.563	0.599	-4.6	29.5	12.05
CH0336352742	500'000	0.125	PFANDBRIEF SCHWEIZ HYPO	15.07.2031	02.09.2016	Aaa	93.650	0.083	93.733	0.623	-6.7	35.7	13.14
CH0330938900	500'000	0.000	RHAETISCHE BAHN AG	01.09.2031	01.09.2016		92.450	0.000	92.450	0.585	-11.1	30.5	13.39
CH0117076379	1'000'000	1.875	PFANDBRIEF SCHWEIZ HYPO	15.09.2031	15.09.2010	Aaa	116.250	0.932	117.182	0.617	-5.1	33.3	12.01
CH0361532903	1'000'000	0.750	KANTONSSPITAL AARAU	28.05.2032	29.05.2017		100.200	0.594	100.794	0.735	1.4	37.8	13.35
CH0115967397	1'500'000	2.250	PFANDBRIEF SCHWEIZ HYPO	13.08.2032	13.08.2010	Aaa	121.830	1.319	123.149	0.657	-4.5	27.8	12.47
CH0312512715	1'500'000	0.500	PFANDBRIEF SCHW KANTBK	30.03.2034	30.03.2016	Aaa	96.550	0.478	97.028	0.729	-8.7	33.7	15.26
CH0280063493	3'000'000	0.900	TRANSPORTS PUBLICS GEN	21.05.2035	21.05.2015		103.250	0.733	103.983	0.699	-12.1	27.4	15.80
CH0307256450	1'000'000	0.600	PFANDBRIEF SCHW KANTBK	11.12.2035	11.02.2016	Aaa	97.380	0.155	97.535	0.758	-8.2	31.8	16.72
CH0319416134	750'000	0.500	CITY OF BERN	31.03.2036	31.03.2016		94.800	0.478	95.278	0.811	-4.2	36.4	17.05
CH0315593928	1'000'000	0.400	CANTON OF GENEVA	28.04.2036	28.04.2016		93.450	0.351	93.801	0.789	-6.7	34.1	17.29
CH0338330472	1'000'000	0.250	PFANDBRIEF SCHWEIZ HYPO	14.10.2036	14.10.2016	Aaa	90.660	0.104	90.764	0.792	-7.6	33.8	17.99
CH0182337334	500'000	1.875	CITY OF WINTERTHUR	20.04.2037	20.04.2012		117.750	1.688	119.438	0.863	2.2	40.3	16.13

## Swiss Government Bonds

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# Vontobel

ISIN	Coupon	Name	Maturity	First Settle Date	Moody's	Mid Price	Acc. Int.	Dirty Price	YTM	SWAP	Govie	Mod Dur
CH0018454253	3.000	SWITZERLAND	12.05.2019	12.05.2004	Aaa	104.675	2.517	107.191	-0.981	-38.7	-	1.15
CH0021908907	2.250	SWITZERLAND	06.07.2020	06.07.2005	Aaa	107.383	1.550	108.933	-0.896	-52.4	-	2.27
CH0111999816	2.000	SWITZERLAND	28.04.2021	28.04.2010	Aaa	108.705	1.756	110.460	-0.745	-48.6	-	3.04
CH0127181011	2.000	SWITZERLAND	25.05.2022	25.05.2011	Aaa	110.873	1.606	112.479	-0.553	-46.7	-	4.04
CH0008435569	4.000	SWITZERLAND	11.02.2023	11.02.1998	Aaa	122.241	0.367	122.607	-0.468	-49.5	-	4.60
CH0127181177	1.250	SWITZERLAND	11.06.2024	11.06.2012	Aaa	109.789	0.948	110.736	-0.301	-46.8	-	6.02
CH0184249990	1.500	SWITZERLAND	24.07.2025	24.07.2013	Aaa	112.507	0.958	113.465	-0.186	-47.0	-	7.01
CH0224396983	1.250	SWITZERLAND	28.05.2026	28.05.2014	Aaa	111.048	0.993	112.041	-0.091	-44.9	-	7.81
CH0031835561	3.250	SWITZERLAND	27.06.2027	27.06.2007	Aaa	130.013	2.320	132.333	0.015	-44.4	-	8.18
CH0008680370	4.000	SWITZERLAND	08.04.2028	08.04.1998	Aaa	139.315	3.733	143.048	0.078	-44.5	-	8.53
CH0224397346	0.000	SWITZERLAND	22.06.2029	22.06.2016	Aaa	98.619	0.000	98.619	0.123	-45.5	-	11.26
CH0224397171	0.500	SWITZERLAND	27.05.2030	27.05.2015	Aaa	103.748	0.399	104.146	0.189	-44.6	-	11.81
CH0127181029	2.250	SWITZERLAND	22.06.2031	22.06.2011	Aaa	125.855	1.638	127.492	0.265	-43.2	-	11.66
CH0015803239	3.500	SWITZERLAND	08.04.2033	08.04.2003	Aaa	145.813	3.267	149.079	0.369	-41.9	-	12.26
CH0024524966	2.500	SWITZERLAND	08.03.2036	08.03.2006	Aaa	135.396	0.042	135.437	0.447	-42.4	-	15.18
CH0127181193	1.250	SWITZERLAND	27.06.2037	27.06.2012	Aaa	114.317	0.892	115.209	0.472	-41.3	-	17.22
CH0127181169	1.500	SWITZERLAND	30.04.2042	30.04.2012	Aaa	121.343	1.308	122.651	0.553	-43.6	-	20.52
CH0344958498	0.500	SWITZERLAND	28.06.2045	28.06.2017	Aaa	98.760	0.356	99.115	0.549	-31.8	-	25.35
CH0009755197	4.000	SWITZERLAND	06.01.2049	06.01.1999	Aaa	194.470	0.756	195.225	0.621	-56.9	-	21.77
CH0344958472	0.500	SWITZERLAND	24.05.2055	24.05.2017	Aaa	96.543	0.403	96.945	0.604	-132.3	-	33.65
CH0224397338	0.500	SWITZERLAND	30.05.2058	30.05.2016	Aaa	95.515	0.394	95.909	0.627	-32.5	-	36.09
CH0224397007	2.000	SWITZERLAND	25.06.2064	25.06.2014	Aaa	152.320	1.439	153.758	0.679	250.1	-	33.42

# High Yield Straight Bonds CHF

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# Vontobel

ISIN	Coupon	Name	Maturity	First Settle Date	Moody's	Price	Acc. Int.	Dirty Price	YTM	SWAP	+/- Change	Mdur
CH0229318099	5.125	GAZPROMBK (GPB FINANCE)	13.05.2024	13.02.2014		103.324	4.285	107.609	4.493	443.6	0.0	5.01
CH0305954585	3.875	ANDERMATT SWISS ALPS AG	11.12.2020	11.12.2015		101.300	1.001	102.301	3.365	373.1	0.0	2.54
CH0210009897	4.000	VALIANT BANK	24.04.2023	24.04.2013		100.450	3.556	104.006	3.900	389.0	0.0	4.39
CH0212937210	4.000	RAIFFEISEN BANK INTL	24.05.2023	24.05.2013	Baa3	100.750	3.222	103.972	3.835	382.3	0.0	4.47
CH0353945394	3.000	GATEGROUP FINANCE LUX SA	28.02.2022	28.02.2017		101.804	0.117	101.921	2.514	268.4	0.0	3.69
CH0247611236	3.625	CITYCHAMP WATCH & JEWEL	24.07.2019	24.07.2014		101.450	2.316	103.766	2.518	316.6	0.0	1.29
CH0336352783	4.000	GROUPE ACROTEC SA	22.11.2021	22.09.2016		103.775	1.244	105.019	2.902	316.8	0.0	3.37
CH0341440326	4.000	RALLYE SA	23.11.2020	23.11.2016		103.334	1.233	104.567	2.694	310.8	0.0	2.51
CH0244725328	4.750	INVESTCORP SA	12.06.2019	12.06.2014	Ba2	103.410	3.589	106.999	1.937	263.0	0.0	1.17
CH0248890490	2.625	ALPIQ HOLDING AG	29.07.2024	29.07.2014		99.875	1.641	101.516	2.645	247.1	0.0	5.71
CH0246199050	3.638	KAZAKHSTAN TEMIR ZHOLY	20.06.2022	20.06.2014	Baa3	105.779	2.668	108.446	2.201	238.4	0.0	3.85
CH0341725890	3.000	MSC CRUISES SA	30.11.2021	30.11.2016		103.125	0.867	103.992	2.113	234.5	0.0	3.47
CH0184183322	3.000	ALPIQ HOLDING AG	16.05.2022	16.05.2012		103.525	2.483	106.008	2.107	226.8	0.0	3.81
CH0208271541	3.000	KRAFTWERKE LINTH LIMMERN	02.04.2048	02.04.2013		93.075	2.850	95.925	3.370	227.6	0.0	18.59
CH0180428531	2.875	KRAFTWERKE LINTH LIMMERN	27.03.2042	27.03.2012		92.775	2.771	95.546	3.316	222.9	0.0	16.35
CH0361824458	3.375	REPUBLIC OF ARGENTINA	12.10.2020	12.04.2017		103.277	1.425	104.702	2.052	246.5	0.0	2.43
CH0336352825	3.750	YPF SOCIEDAD ANONIMA	30.09.2019	30.09.2016	B2	102.786	1.708	104.494	1.894	255.1	0.0	1.48
CH0285509334	2.125	ALPIQ HOLDING AG	30.06.2023	30.06.2015		99.475	1.499	100.974	2.230	217.8	0.0	4.88
CH0299477387	2.500	HLDT HOLDING	30.06.2022	30.11.2015		103.000	1.764	104.764	1.767	189.4	0.0	3.99
CH0247611228	2.750	CPH CHEMIE & PAPIER HOLD	10.07.2019	10.07.2014		102.000	1.864	103.864	1.210	185.3	0.0	1.28
CH0122526608	2.625	ENERGIE FINANZIERUNGS	31.01.2023	31.01.2011		103.525	0.321	103.846	1.861	191.4	0.0	4.55
CH0245823189	3.000	GLOBAL BANK CORPORATION	26.11.2018	26.06.2014		101.181	0.900	102.081	1.280	195.4	0.0	0.69
CH0238315680	2.000	FIRSTRAND BANK LTD	28.05.2019	28.05.2014	Baa3 *-	101.232	1.589	102.820	0.964	159.7	0.0	1.17
CH0240109592	2.750	AEVIS VICTORIA SA	04.06.2019	04.06.2014		101.715	2.139	103.854	1.320	196.3	0.0	1.18
CH0246198037	2.590	KAZAKHSTAN TEMIR ZHOLY	20.06.2019	20.06.2014	Baa3	102.460	1.899	104.359	0.629	126.9	0.0	1.23
CH0283726815	2.500	HBM HEALTHCARE INVEST	10.07.2023	10.07.2015		104.125	1.694	105.819	1.682	168.0	0.0	4.89
CH0325429162	2.500	AEVIS VICTORIA SA	07.06.2021	07.06.2016		103.000	1.924	104.924	1.539	183.8	0.0	3.04
CH0214333731	1.875	ADCB FINANCE CAYMAN LTD	13.06.2023	13.06.2013	NR	100.269	1.411	101.680	1.820	178.5	0.0	4.89
CH0337829276	2.000	AEVIS VICTORIA SA	19.10.2022	19.10.2016		102.250	0.806	103.056	1.489	156.1	0.0	4.34
CH0226274261	2.850	GAZPROM (GAZ CAPITAL SA)	25.10.2019	25.10.2013	Baa3	104.199	1.100	105.299	0.236	85.0	0.0	1.58
CH0346828400	2.750	GAZPROM (GAZ CAPITAL SA)	30.11.2021	30.11.2016	Baa3	106.183	0.794	106.977	1.041	127.7	-0.1	3.52
CH0205819441	2.730	RZD CAPITAL PLC (RZD)	26.02.2021	26.02.2013	Baa3	105.948	0.137	106.084	0.685	103.1	0.0	2.85
CH0200044789	2.375	NANT DE DRANCE SA	15.02.2028	15.02.2013		104.200	0.191	104.391	1.906	145.7	0.0	8.79
CH0136940282	2.250	ALPIQ HOLDING AG	20.09.2021	20.09.2011		103.600	1.088	104.688	1.197	144.9	0.0	3.35
CH0280695930	1.875	KUDELSKI SA	12.08.2022	12.05.2015		99.650	1.104	100.754	1.958	202.4	0.0	4.15
CH0283851423	2.000	CIE FINANCIERE TRADITION	23.06.2020	23.06.2015		102.500	1.450	103.950	0.883	131.1	0.0	2.20
CH0255893023	1.500	BANCO SAFRA SA (CI)	11.12.2019	11.12.2014	Ba2	100.965	0.388	101.353	0.937	151.7	0.0	1.71
CH0109674488	3.125	AXPO HOLDING AG	26.02.2025	26.02.2010		111.292	0.156	111.448	1.407	126.9	0.0	6.29
CH0320619437	1.875	COMET HOLDING AG	20.04.2021	20.04.2016		101.775	1.688	103.463	1.286	158.9	0.0	2.95
CH0269698798	2.000	HIRSLANDEN AG	25.02.2025	25.02.2015		103.750	0.106	103.856	1.429	122.8	0.0	6.46
CH0343366768	1.625	CIE FINANCIERE TRADITION	21.11.2022	21.11.2016		102.425	0.510	102.935	1.091	114.6	0.0	4.48
CH0229751927	2.500	BANCO DO BRASIL (CAYMAN)	20.06.2019	20.12.2013	Ba2	102.097	1.833	103.930	0.824	146.4	0.0	1.23
CH0284100564	2.000	TEMENOS GROUP AG	17.06.2022	17.06.2015		102.725	1.483	104.208	1.336	145.8	0.0	4.01

ISIN	Coupon	Name	Maturity	First Settle Date	Moody's	Price	Acc. Int.	Dirty Price	YTM	SWAP	+/- Change	Mdur
CH0360172743	1.375	U-BLOX HOLDING AG	18.04.2023	18.04.2017		101.500	1.245	102.745	1.071	106.4	0.0	4.84
CH0109152725	2.375	REPOWER AG	20.07.2022	20.07.2010		106.495	1.544	108.039	0.846	97.3	0.0	4.10
CH0240625902	3.250	SCHOEN KLINIK SE	30.05.2019	30.05.2014		102.292	2.564	104.856	1.323	197.9	0.0	1.16
CH0283726807	2.000	HBM HEALTHCARE INVEST	10.07.2021	10.07.2015		103.725	1.356	105.081	0.856	113.3	0.0	3.18
CH0020393150	2.750	COMMERZBANK FINANCE & CO	07.02.2020	07.02.2005		104.600	0.283	104.883	0.311	86.3	0.0	1.86
CH0254281626	3.125	FIAT CHRYSLER FINANCE EU	30.09.2019	30.09.2014	Ba3	104.129	1.424	105.553	0.431	105.9	0.0	1.51
CH0202406440	2.750	ICICI BANK LTD/DUBAI	07.01.2020	07.01.2013	Baa3	104.272	0.512	104.784	0.378	96.1	0.0	1.78
CH0287282476	2.500	ARCELORMITTAL	03.07.2020	03.07.2015	Ba1	104.946	1.743	106.689	0.337	76.4	0.0	2.22
CH0305117886	1.500	PETROLEOS MEXICANOS	08.12.2020	08.12.2015	Baa3	103.124	0.400	103.524	0.348	69.8	0.0	2.68
CH0323735669	2.375	PETROLEOS MEXICANOS	14.12.2021	14.06.2016	Baa3	106.646	0.594	107.239	0.577	79.0	0.0	3.59
CH0323735669	2.375	PETROLEOS MEXICANOS	14.12.2021	14.06.2016	Baa3	106.646	0.594	107.239	0.577	79.0	0.0	3.59
CH0214926096	3.500	AEVIS VICTORIA SA	02.07.2018	02.07.2013		100.790	2.450	103.240	0.816	59.0	0.0	0.29
CH0211816381	4.750	GUTBURG IMM SA LX	08.07.2018	08.07.2013		100.693	3.246	103.938	2.447	125.6	0.0	0.31
CH0207961084	4.125	BAUWERK PARKETT AG	21.05.2018	21.05.2013		100.760	3.357	104.117	-0.020	20.5	0.0	

# Convertible Bonds

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# Vontobel

ISIN	Nominal	Currency	Coupon	Name	Maturity	Price Mid	YTM	Premium	Parity	Underlying	Conv. Ratio	Delta
<b>CHF</b>												
CH0245239287	1'000	CHF	1.250	VON ROLL HOLDING AG	18.06.2020	103.625	-0.344	72.111	60.208	ROL	416.6667	24.0735
CH0253445131	5'000	CHF	5.500	MEYER BURGER TECHNOLOGY	24.09.2020	174.025	-16.417	-0.383	174.694	MBTN	5102.0408	98.2127
CH0253592742	5'000	CHF	0.125	BKW AG	30.09.2020	143.025	-12.813	-0.592	143.877	BKW	132.2401	93.2799
CH0319544901	1'000	CHF	1.000	VON ROLL HOLDING AG	11.04.2022	141.500	-7.140	-2.076	144.500	ROL	1000.0000	82.0078
CH0285509359	5'000	CHF	0.500	IMPLENIA AG	30.06.2022	111.125	-2.153	5.516	105.316	IMPN	66.6134	63.0942
CH0305398148	5'000	CHF	2.750	BASILEA PHARMACEUTICA AG	23.12.2022	102.175	2.309	93.897	52.695	BSLN	39.6504	31.3455
CH0328111569	5'000	CHF	0.250	SWISS PRIME SITE AG	16.06.2023	99.000	0.400	14.330	86.591	SPSN	47.4473	26.8577
CH0397642775	5'000	CHF	0.325	SWISS PRIME SITE AG	16.01.2025	98.925	0.449	10.156	89.804	SPSN	49.2078	36.0672
<b>EUR</b>												
XS1292469951	100'000	EUR	5.500	AMERICA MOVIL BV	17.09.2018	78.081	58.545	1.993	76.555	KPN	23501.0000	90.9636
BE6258355120	100'000	EUR	0.375	SAGERPAR	09.10.2018	111.138	-9.017	1.908	109.057	GBLB	1167.1335	61.9653
DE000A11QGV1	100'000	EUR	0.000	RAG-STIFTUNG	31.12.2018	100.404	-0.537	20.953	83.011	EVK	2866.4054	13.7236
XS1069846381	100'000	EUR	1.000	WERELDHAVE NV	22.05.2019	100.800	0.326	95.092	51.668	WHA	1652.3190	0.6885
DE000A1ML0D9	200'000	EUR	0.250	ADIDAS AG	14.06.2019	214.023	-45.438	-0.299	214.666	ADS	2465.2983	100.0000
DE000A1YC3T6	100'000	EUR	0.000	FRESENIUS SE & CO KGAA	24.09.2019	135.199	-18.863	1.574	133.104	FRE	2025.9360	84.8065
DE000A189FZ7	100'000	EUR	5.625	BAYER CAPITAL CORP BV	22.11.2019	107.172	1.318	7.172	100.000	BAYN	948.9503	76.4115
DE000A1R0VM5	100'000	EUR	0.600	DEUTSCHE POST AG	06.12.2019	177.002	-1219.178	-3.261	182.969	DPW	4885.6752	100.0000
DE000A13R491	100'000	EUR	1.125	FRESENIUS MEDICAL CARE A	31.01.2020	125.034	-10.554	7.954	115.821	FME	1361.6409	65.1102
XS1210352784	100'000	EUR	0.500	AABAR INVESTMENTS PJSC	27.03.2020	93.882	3.657	144.485	38.400	UCG	2259.6010	1.4036
DE000A161GV3	100'000	EUR	0.000	HANIEL FINANCE DE	12.05.2020	103.706	-1.676	46.116	70.975	CEC	7069.1861	19.0562
XS1238034695	100'000	EUR	0.000	AMERICA MOVIL SAB DE CV	28.05.2020	98.859	0.522	68.181	58.781	KPN	23006.2581	9.7038
DE000A2E4GF6	100'000	EUR	0.050	BAYER AG	15.06.2020	123.900	-9.025	12.161	110.466	1COV	1235.6357	63.5745
DE000A168YY5	100'000	EUR	3.500	SGL CARBON SE	30.09.2020	106.228	1.016	52.408	69.700	SGL	5857.1258	34.0737
XS1351586588	100'000	EUR	0.875	TECHNIPFMC PLC	25.01.2021	115.456	-4.149	37.667	83.866	FTI	3385.8020	33.6494
XS1023684282	100'000	EUR	4.000	STEINHOFF FINANCE HLDG	30.01.2021	84.419	10.400	983.089	7.794	SNH	25980.7742	39.5867
DE000A14J3R2	100'000	EUR	0.000	RAG-STIFTUNG	18.02.2021	107.172	-2.334	26.020	85.044	EVK	2936.5988	36.3899
XS1377251423	100'000	EUR	0.000	TELEFONICA PARTICIPACION	09.03.2021	99.035	0.326	49.942	66.049	TEF	8060.6158	3.9633
XS1434160971	100'000	EUR	0.000	AIRBUS SE	14.06.2021	122.848	-6.107	5.157	116.823	AM	76.5550	66.8114
FR0013215415	100'000	EUR	5.250	RALLYE SA	01.02.2022	102.051	4.672	43.333	71.198	CO	1701.2705	16.0146
XS1373990834	100'000	EUR	0.250	GRAND CITY PROPERTIES SA	02.03.2022	100.935	0.018	39.763	72.219	GYC	3819.0678	20.5333
XS1209185161	100'000	EUR	1.125	TELECOM ITALIA SPA	26.03.2022	99.122	1.352	121.073	44.837	TIT	54124.2693	24.2929
XS1210362239	100'000	EUR	1.000	AABAR INVESTMENTS PJSC	27.03.2022	89.791	3.753	133.887	38.391	UCG	2259.6010	6.7143
DE000A1Z2G97	100'000	EUR	0.000	SALZGITTER FINANCE BV	05.06.2022	110.106	-2.264	20.005	91.751	SZG	2116.5141	49.4966
XS1254584599	100'000	EUR	0.000	AIRBUS SE	01.07.2022	122.743	-4.643	24.130	98.883	AIR	1004.5980	44.0869

ISIN	Nominal	Currency	Coupon	Name	Maturity	Price Mid	YTM	Premium	Parity	Underlying	Conv. Ratio	Delta
XS1272162584	100'000	EUR	1.250	STEINHOFF FINANCE HLDG	11.08.2022	77.859	7.201	1807.014	4.083	SNH	13609.1453	78.4100
DE000A2GS3Y9	100'000	EUR	0.625	TAG IMMOBILIEN AG	01.09.2022	106.737	-0.844	20.083	88.886	TEG	5576.2807	27.6604
XS1321004118	100'000	EUR	0.000	IBERDROLA INTL BV	11.11.2022	99.951	0.011	41.187	70.793	IBE	11556.1513	15.7048
XS1322536506	100'000	EUR	0.625	INTL CONSOLIDATED AIRLIN	17.11.2022	96.635	1.368	88.509	51.263	IAG	7241.7589	8.8730
DE000A2BPE24	100'000	EUR	0.000	RAG-STIFTUNG	16.03.2023	104.285	-0.835	32.700	78.587	EVK	2713.6379	37.3432
FR0013284130	100'000	EUR	0.000	ARCHER OBLIGATIONS	31.03.2023	111.411	-2.118	29.981	85.713	KER	221.4811	46.9710
DE000A2AAQB8	100'000	EUR	0.125	MTU AERO ENGINES AG	17.05.2023	133.935	-5.384	19.183	112.378	MTX	802.6990	57.3519
XS1466161350	100'000	EUR	0.500	CITIGROUP GLOB MKT FND L	04.08.2023	112.846	-1.739	7.382	105.088	TKA	13863.8569	55.5334
DE000A185XT1	100'000	EUR	2.000	KLOECKNER & CO FINL SERV	08.09.2023	109.350	0.281	42.546	76.712	KCO	6886.1513	51.4898
XS1398317484	100'000	EUR	1.250	STEINHOFF FINANCE HLDG	21.10.2023	45.169	16.685	1068.027	3.867	SNH	12890.2524	89.9244
XS1492150260	100'000	EUR	1.000	CORP ECONOMICA DELTA SA	01.12.2023	100.859	0.842	16.649	86.463	EBRO	4217.7186	35.3052
DE000A2DAHU1	100'000	EUR	0.000	FRESENIUS SE & CO KGAA	31.01.2024	99.759	0.038	62.617	61.346	FRE	933.7251	28.1492
DE000SYM7787	100'000	EUR	0.238	SYMRISE AG	20.06.2024	109.640	-1.232	51.268	72.480	SY1	1088.6190	39.7509
DE000A2BPB84	100'000	EUR	0.325	DEUTSCHE WOHNEN SE	26.07.2024	103.025	-0.145	41.678	72.717	DWNI	2070.5348	32.8224
XS1731596257	100'000	EUR	0.500	BE SEMICONDUCTOR	06.12.2024	108.635	-0.750	29.531	83.868	BESI	1002.6068	49.9534
AT0000A1YDF1	100'000	EUR	0.750	CA IMMOBILIEN ANLAGEN AG	04.04.2025	104.331	0.147	21.263	86.037	CAI	3271.3521	46.9424
DE000A2G87D4	100'000	EUR	0.050	DEUTSCHE POST AG	30.06.2025	103.736	-0.455	54.258	67.248	DPW	1795.6771	22.0094
DE000A2GSDH2	100'000	EUR	0.875	LEG IMMOBILIEN AG	01.09.2025	104.915	0.212	41.177	74.315	LEG	844.1013	18.5112
DE000A2GS377	100'000	EUR	0.600	DEUTSCHE WOHNEN SE	05.01.2026	101.825	0.385	47.420	69.071	DWNI	1966.7231	35.4295
XS1750026186	100'000	EUR	1.500	CELLNEX TELECOM SA	16.01.2026	103.562	1.025	71.699	60.316	CLNX	2625.8505	34.8104

#### USD

XS1046477235	200'000	USD	0.375	QIAGEN NV	19.03.2019	123.050	-19.975	0.731	122.157	QGEN	7063.1647	90.0127
DE000A1G0WC7	250'000	USD	1.650	SIEMENS FINANCIERINGSMAT	16.08.2019	112.850	-6.687	12.248	100.537	BASKET	1823.4130	50.0531
XS1494008003	200'000	USD	0.250	TELENOR EAST HOLDING II	20.09.2019	97.950	1.760	65.542	59.169	VEON	44321.5982	22.2588
XS1046477581	200'000	USD	0.875	QIAGEN NV	19.03.2021	129.050	-7.823	5.642	122.157	QGEN	7063.1646	86.1342
XS1403868398	200'000	USD	0.500	ABIGROVE LTD	29.04.2021	144.685	-13.072	1.233	142.923	SVST	18382.3529	73.1707
XS1433199624	200'000	USD	0.000	VALEO SA	16.06.2021	105.000	-1.580	11.800	93.918	FR	2758.4192	49.5570
FR0013230745	200'000	USD	0.000	CIE GENERALE DES ESTABLI	10.01.2022	106.992	-1.787	-2.004	109.180	ML	1411.9056	72.2782
XS1748457352	200'000	USD	0.000	JP MORGAN CHASE BANK NA	11.01.2021	99.485		33.686	74.417	DUFN	1019.6090	33.4219
FR0013237856	200'000	USD	0.375	VINCI SA	16.02.2022	109.947	-2.084	-2.098	112.303	DG	2242.1966	73.9778
XS1566998297	200'000	USD	0.000	ABIGROVE LTD	16.02.2022	104.846	-1.187	19.140	88.002	SVST	11318.6191	56.6602
XS1638064953	200'000	USD	0.000	STMICROELECTRONICS NV	03.07.2022	130.350	-6.273	9.828	118.685	STM	9737.0984	72.2290
DE000A19PVM4	200'000	USD	0.875	AMS AG	28.09.2022	136.650	-6.226	16.077	117.724	AMS	1870.7762	84.0368
XS1327914062	200'000	USD	0.500	TOTAL SA	02.12.2022	104.500	-0.498	6.034	98.553	FP	3431.1379	34.1439
DE000A1Z3XP8	250'000	USD	1.875	BRENNTAG FINANCE BV	02.12.2022	101.100	1.490	19.462	84.629	BNR	3243.1162	54.6253
DE000A2BPEU0	250'000	USD	0.925	BASF SE	09.03.2023	99.754	0.943	12.086	88.998	BAS	2109.3146	44.5755
FR0013261062	200'000	USD	0.000	CARREFOUR SA	14.06.2023	92.800	1.458	33.764	69.376	CA	6440.1735	27.3847
XS1682511818	200'000	USD	0.500	QIAGEN NV	13.09.2023	103.750	-0.303	24.207	83.530	QGEN	4829.7279	69.8712
FR0013309184	200'000	USD	0.000	CIE GENERALE DES ESTABLI	10.11.2023	93.118	1.217	22.190	76.208	ML	985.5095	36.1214
XS1638065414	200'000	USD	0.250	STMICROELECTRONICS NV	03.07.2024	130.950	-4.239	10.334	118.685	STM	9737.0984	74.3281

#### £

XS0954745351	100'000	GBP	1.125	DERWENT LONDON CAPITAL N	24.07.2019	105.125	-2.705	13.383	92.716	DLN	3054.9089	38.4827
XS1139087933	100'000	GBP	1.250	J SAINSBURY PLC	21.11.2019	100.625	0.916	26.142	79.771	SBRY	32335.2623	25.3594
XS1242977889	100'000	GBP	0.000	BRITISH LAND WHITE 2015	09.06.2020	96.125	1.707	55.051	61.996	BLND	9647.6670	6.6471
XS1297646439	100'000	GBP	0.900	NATIONAL GRID NA INC	02.11.2020	97.675	1.730	47.122	66.390	NG/	8460.5948	5.7866
XS1325649140	100'000	GBP	0.000	VODAFONE GROUP PLC	26.11.2020	97.275	0.904	35.415	71.835	VOD	34677.6719	10.5919

ISIN	Nominal	Currency	Coupon	Name	Maturity	Price Mid	YTM	Premium	Parity	Underlying	Conv. Ratio	Delta
XS1637272342	100'000	GBP	0.375	ORANGE SA	27.06.2021	97.725	1.094	59.559	61.247	BT/A	25706.9409	23.5904
XS1511910025	100'000	GBP	2.875	INTU JERSEY TWO LTD	01.11.2022	99.850	2.888	75.820	56.791	INTU	26662.4000	22.5426
XS1410519976	100'000	GBP	1.000	BP CAPITAL MARKETS PLC	28.04.2023	117.125	-2.150	5.031	111.514	BP/	23341.5807	37.7592



# Straight Bonds EUR

[HOME](#)

# Vontobel

ISIN	Coupon	Name	Maturity	Minimum Piece	Moody's	Price	Acc. Int.	Dirty Price	YTM/Worst	SWAP	Mod Dur
IT0005240350	2.450	Italy	01.09.2033	1'000	Baa2u	99.577	0.080	99.657	2.483	105.4	12.64
IT0003934657	4.000	Italy	01.02.2037	1'000	Baa2u	120.595	0.442	121.037	2.612	126.0	13.58
DE0001137719	0.000	GERMANY	16.05.2018	0.01			0.000			-47.0	0.18
DE0001104701	0.000	GERMANY	13.12.2019	0.01	Aaa	101.111	0.000	101.111	-0.627	-44.3	1.76
DE0001141729	0.250	GERMANY	16.10.2020	0.01	Aaa	101.893	0.101	101.994	-0.473	-45.7	2.60
DE0001135473	1.750	GERMANY	04.07.2022	0.01	Aaa	108.217	1.208	109.425	-0.147	-48.9	4.16
DE0001102382	1.000	GERMANY	15.08.2025	0.01	Aaa	104.818	0.575	105.393	0.342	-46.3	7.14
DE0001102341	2.500	GERMANY	15.08.2046	0.01	Aaa	129.859	1.438	131.3	1.246	-35.6	21.26
DE000NRW0KMI	1.750	GERMANY	26.10.2057	1'000	Aa1	100.191	0.662	100.853	1.743	17.8	28.26
FR0011196856	3.000	FRANCE (GOVT OF)	25.04.2022	1	Aa2u	112.655	2.647	115.302	-0.065	-36.9	3.86
FR0011461037	3.250	FRANCE (GOVT OF)	25.05.2045	1	Aa2u	136.005	2.600	138.605	1.606	7.2	19.16
FI4000278551	0.500	FINNISH GOVERNMENT	15.09.2027	1'000	Aa1	97.754	0.258	98.012	0.745	-28.2	9.22
NL0010514246	1.250	NETHERLANDS GOVERNMENT	15.01.2019	1	NR	101.613	0.195	101.808	-0.648	-37.4	0.85
NL0010060257	2.250	NETHERLANDS GOVERNMENT	15.07.2022	1	NR	110.218	1.486	111.704	-0.096	-44.2	4.14
NL0010071189	2.500	NETHERLANDS GOVERNMENT	15.01.2033	1	Aaa	120.863	0.390	121.253	0.983	-40.3	12.66
NL0010721999	2.750	NETHERLANDS GOVERNMENT	15.01.2047	1	NR	135.769	0.429	136.2	1.263	-34.3	21.31
AT0000386115	3.900	REPUBLIC OF AUSTRIA	15.07.2020	1'000	Aa1	110.138	2.575	112.713	-0.395	-34.8	2.24
AT0000A0U3T4	3.400	REPUBLIC OF AUSTRIA	22.11.2022	1'000	Aa1	115.858	1.034	116.892	0.022	-39.1	4.40
AT0000A1FAP5	1.200	REPUBLIC OF AUSTRIA	20.10.2025	1'000	Aa1	105.182	0.473	105.655	0.504	-31.8	7.26
AT0000A1ZGE4	0.750	REPUBLIC OF AUSTRIA	20.02.2028	1'000	Aa1	99.221	0.097	99.318	0.832	-23.1	9.53
AT0000A0VRQ6	3.150	REPUBLIC OF AUSTRIA	20.06.2044	1'000	Aa1	139.093	2.296	141.389	1.4	-19.9	19.03
XS1766612672	1.125	REPUBLIC OF POLAND	07.08.2026	1'000	A2e	100.644	0.105	100.749	1.044	15.0	7.97
IE00B60Z6194	5.000	IRELAND	18.10.2020	0.01	A2	114.17	2.000	116.170	-0.404	-40.0	2.48
IE00B4TV0D44	5.400	IRELAND	13.03.2025	0.01	A2	133.18	0.000	133.180	0.557	-16.9	6.13
IE00BV8C9186	2.000	IRELAND	18.02.2045	0.01	A2	105.97	0.126	106.096	1.721	15.4	20.90
FI4000068663	1.125	FINLAND	15.09.2018	1'000	Aa1	100.915	0.552	101.467	-0.656	-33.1	0.51
FI0001006306	4.375	FINLAND	04.07.2019	1'000	Aa1	106.581	3.0	109.602	-0.597	-37.8	1.28
FI4000106117	0.375	FINLAND	15.09.2020	1'000	Aa1	101.925	0.184	102.109	-0.386	-33.8	2.51
FI4000242862	0.000	FINLAND	15.04.2022	1'000	Aa1	100.268	0.000	100.268	-0.065	-34.4	4.09
FI4000079041	2.000	FINLAND	15.04.2024	1'000	Aa1	110.266	1.819	112.085	0.298	-32.2	5.70
FI4000242870	1.375	FINLAND	15.04.2047	1'000	Aa1	100.09	1.251	101.341	1.371	-20.5	23.56
XS1189262345	0.050	KINGDOM OF SWEDEN	12.02.2020	100'000	NR	100.991	0.004	100.995	-0.463	-28.9	1.93
PTOTEVE0E0018	2.125	OBRIGACOES DO TESOURO	17.10.2028	0.01	Ba1	102.87	0.320	103.190	1.824	71.2	9.41
ES00000123B9	5.500	SPAIN	30.04.2021	1'000	Baa2	117.342	4.777	122.119	-0.027	-12.1	2.86
ES00000123X3	4.400	SPAIN	31.10.2023	1'000	Baa2	121.466	1.603	123.069	0.524	0.5	5.08
ES00000122E5	4.650	SPAIN	30.07.2025	1'000	Baa2	126.811	2.879	129.690	0.884	15.2	6.34
ES0000012A89	1.450	SPAIN	31.10.2027	1'000	Baa2	100.914	0.528	101.442	1.348	30.8	8.90
ES0000012B47	2.700	SPAIN	31.10.2048	1'000	Baa2e	103.266	0.104	103.370		97.5	20.84
DE000A1R1BC6	1.125	DEUTSCHE BOERSE AG	26.03.2018	1'000		100.054	1.085	101.139	-0.169	-1.4	0.04
XS0767815599	4.625	GLENCORE FINANCE EUROPE	03.04.2018	100'000	Baa2	100.33	4.359	104.689	-0.740	-9.8	0.06
EU000A1GN002	3.250	EUROPEAN UNION	04.04.2018	1'000	Aaa	100.266	3.054	103.320	-0.884	-23.5	0.06
EU000A1Z98K2	0.000	ESM TBILL	05.04.2018	0.01	P-1	100.037	0.000	100.037		-17.7	0.06
DE000DB5EVA0	3.375	DEUTSCHE BANK AG COVERED	06.04.2018	1'000	Aaa	100.259	3.153	103.412	-0.343	-13.1	0.07

ISIN	Coupon	Name	Maturity	Minimum Piece	Moody's	Price	Acc. Int.	Dirty Price	YTM/Worst	SWAP	Mod Dur
XS0501648371	5.000	LAFARGE SA	13.04.2018	50'000	Baa2	100.451	4.575	105.026	-0.070	-24.4	0.08
XS0616395199	4.750	ADECCO INT FINANCIAL SVS	13.04.2018	100'000	Baa1	100.43	4.347	104.777	-0.084	-4.4	0.08
EU000A1G0BB2	0.875	EFSF	16.04.2018	1'000	Aa1	100.182	0.793	100.975	-0.987	-28.9	0.09
XS0842659343	3.625	ENEL FINANCE INTL NV	17.04.2018	100'000	Baa2	100.388	3.277	103.665	-0.246	-4.3	0.10
XS0359388690	6.000	UBS AG LONDON	18.04.2018	50'000	A1	100.637	5.408	106.045	-0.187	-24.1	0.10
BE6000782712	4.000	ANHEUSER-BUSCH INBEV SA/	26.04.2018	1'000	A3	100.527	3.518	104.045	-0.208	-6.1	0.12
XS0863116231	2.250	METRO AG	11.05.2018	1'000	Ba1u	100.379	1.886	102.265	-0.023	14.3	0.16
XS0428147093	4.375	SHELL INTERNATIONAL FIN	14.05.2018	1'000	Aa2	100.82	3.632	104.452	-0.298	-7.4	0.17
XS0853250271	2.000	SPAREBANK 1 SR BANK	14.05.2018	100'000	A1	100.407	1.660	102.067	-0.319	-7.2	0.17
XS1232125416	0.500	UBS AG LONDON	15.05.2018	100'000	A1	100.176	0.414	100.590	-0.487	-7.3	0.17
XS0629645531	4.125	LANXESS AG	23.05.2018	1'000	Baa3	100.853	3.323	104.176	-0.134	1.3	0.19
XS0625977987	3.750	WUERTH FINANCE INTL BV	25.05.2018	1'000		100.812	3.000	103.812	-0.193	7.7	0.20
XS0860583912	2.375	IPIC GMTN LTD	30.05.2018	100'000	Aa2	100.375	1.471	101.846	0.652	25.3	0.21
FR0011261916	2.250	ENGIE SA	01.06.2018	1'000	A2	100.582	1.757	102.339	-0.361	-5.6	0.22
XS0860596575	1.500	BMW FINANCE NV	05.06.2018	1'000	A1	100.414	1.155	101.569	-0.270	-9.4	0.23
FR0012790319	0.125	CFF (FRENCH COVERED BOND)	18.06.2018	100'000	Aaa	100.157	0.092	100.249	-0.457	-14.5	0.27
BE0000329384	1.250	BELGIUM KINGDOM	22.06.2018	0.01	NR	100.541	0.904	101.445	-0.669	-35.2	0.28
DE000A1RET80	0.875	KFW	25.06.2018	1'000	Aaa	100.434	0.626	101.060	-0.621	-29.6	0.29
DE000CZ40JR9	1.000	COMMERZBANK AG (GERMAN C	25.06.2018	1'000	Aaa	100.44	0.715	101.155	-0.517	-18.6	0.29
XS0760139773	2.000	ROCHE FINANCE EUROPE BV	25.06.2018	1'000	Aa3	100.684	1.430	102.114	-0.360	-6.1	0.29
DE000A1PGQY7	2.125	DAIMLER AG	27.06.2018	1'000	A2	100.766	1.508	102.274	-0.466	-10.9	0.29
DE000AAR0165	1.000	AAREAL BANK AG (GERMAN CC	28.06.2018	1'000	Aaa	100.438	0.707	101.145	-0.468	-17.1	0.29
FR0011075183	3.750	SCHNEIDER ELECTRIC SE	12.07.2018	100'000	Baa1	101.349	2.507	103.856	-0.254	-0.1	0.33
XS0878567394	1.000	EUROPEAN INVESTMENT BANK	13.07.2018	1'000	Aaa	100.537	0.661	101.198	-0.578	-26.3	0.34
XS0645941419	5.500	BRENTTAG FINANCE BV	19.07.2018	50'000	Baa3	101.984	3.571	105.555	-0.076	15.8	0.35
EU000A1G0BH9	1.250	EFSF	31.07.2018	1'000	Aa1	100.679	0.771	101.450	-0.501	-22.7	0.38
XS1105264821	0.500	BMW FINANCE NV	05.09.2018	1'000	A1	100.465	0.259	100.724	-0.459	-4.0	0.48
DE000A13SW15	0.025	DEUTSCHE GENOSSEN-HYPOB	10.09.2018	1'000		100.258	0.013	100.271	-0.493	-15.9	0.50
XS1191115366	1.000	INFINEON TECHNOLOGIES AG	10.09.2018	1'000		100.674	0.504	101.178	-0.351	-0.1	0.50
FR0011568963	3.625	RENAULT SA	19.09.2018	1'000	Baa3	102.129	1.738	103.867	-0.435	-3.0	0.52
FR0011119775	4.000	AUTOROUTES DU SUD DE LA	24.09.2018	100'000	A3	102.309	1.863	104.172	-0.295	1.1	0.54
DE000NLB8G16	0.625	NORDDEUTSCHE LANDESBANK	24.09.2018	1'000	Baa3	100.44	0.291	100.731	-0.194	12.8	0.53
XS1295413345	1.375	LEASEPLAN CORPORATION NV	24.09.2018	100'000	Baa1	100.908	0.640	101.548	-0.314	3.4	0.54
XS0836260975	1.500	BASF SE	01.10.2018	1'000	A1	101.039	0.670	101.709	-0.364	-4.1	0.55
XS0838764685	4.000	VOESTALPINE AG	05.10.2018	1'000		102.367	1.742	104.109	-0.170	33.5	0.56
XS0977500767	1.500	DEUTSCHE POST AG	09.10.2018	1'000	A3	101.068	0.637	101.705	-0.343	1.8	0.58
XS0767977811	4.250	IBERDROLA INTL BV	11.10.2018	100'000	Baa1	102.702	1.782	104.484	-0.366	-2.6	0.58
XS0691801327	3.500	COOPERATIEVE RABOBANK UA	17.10.2018	1'000	Aa2	102.34	1.410	103.750	-0.386	-9.5	0.60

ISIN	Coupon	Name	Maturity	Minimum Piece	Moody's	Price	Acc. Int.	Dirty Price	YTM/Worst	SWAP	Mod Dur
AT0000A12B06	1.150	REPUBLIC OF AUSTRIA	19.10.2018	1'000	Aa1	101.094	0.457	101.551	-0.647	-33.3	0.61
XS1310192114	0.050	SNCF RESEAU	23.10.2018	100'000	Aa2	100.333	0.019	100.352	-0.488	-16.6	0.62
XS0986065992	1.250	BK NEDERLANDSE GEMEENTE	29.10.2018	1'000	Aaa	101.205	0.462	101.667	-0.642	-23.1	0.63
XS0986147709	1.625	DEXIA CL (GOV GUARANTEED)	29.10.2018	50'000	Aa3	101.37	0.601	101.971	-0.528	-11.9	0.63
XS1138423774	0.600	OMV AG	19.11.2018	1'000	Baa1	100.625	0.187	100.812	-0.305	0.5	0.69
DE000A1X3GC3	1.500	DAIMLER AG	19.11.2018	1'000	A2	101.234	0.468	101.702	-0.286	0.2	0.69
XS0933994807	1.375	BNP PARIBAS	21.11.2018	1'000	Aa3	101.145	0.422	101.567	-0.270	-2.5	0.69
XS0998182397	5.250	TRAFIGURA FUNDING SA	29.11.2018	100'000		103.25	1.496	104.746	0.683	119.5	0.71
FR0011645845	1.625	HSBC FRANCE	03.12.2018	100'000	Aa3	101.427	0.445	101.872	-0.330	-5.6	0.73
XS0862010625	2.625	G4S INTL FINANCE PLC	06.12.2018	100'000		102.069	0.698	102.767	-0.181	13.2	0.74
XS0997941199	3.125	K+S AG	06.12.2018	1'000		102.273	0.830	103.103	0.036	72.2	0.73
DE000A168Y14	0.000	KFW	07.12.2018	1'000	Aaa	100.41	0.000	100.410	-0.553	-27.5	0.74
XS0718526790	3.125	LINDE FINANCE BV	12.12.2018	1'000	A2	102.586	0.779	103.365	-0.300	-4.2	0.75
XS0686703736	9.500	HEIDELBERGCEMENT FIN LUX	15.12.2018	50'000	Baa3	107.448	2.322	109.770	-0.268	1.9	0.74
XS0719962986	4.000	AKZO NOBEL NV	17.12.2018	100'000	Baa1	103.23	0.942	104.172	-0.205	6.5	0.77
XS0729046218	3.250	BMW FINANCE NV	14.01.2019	1'000	A1	103.039	0.516	103.555	-0.348	-4.2	0.84
FR0011567940	6.500	PEUGEOT SA	18.01.2019	1'000	Ba1	105.75	0.962	106.712	-0.227	21.4	0.85
DE000A0L1CY5	3.875	KFW	21.01.2019	1'000	Aaa	103.823	0.541	104.364	-0.541	-27.0	0.86
XS0731681556	3.250	VOLKSWAGEN INTL FIN NV	21.01.2019	1'000	A3	102.973	0.454	103.427	-0.196	8.7	0.86
XS1017828911	1.375	BASF SE	22.01.2019	1'000	A1	101.065	0.188	101.253	-0.354	-2.4	0.61
EU000A1G0BM9	1.250	EFSS	22.01.2019	1'000	Aa1	101.496	0.171	101.667	-0.474	-21.8	0.87
FR0011119460	3.500	SCHNEIDER ELECTRIC SE	22.01.2019	100'000	Baa1	103.361	0.479	103.840	-0.376	-2.8	0.87
XS0616431507	4.125	ORANGE SA	23.01.2019	100'000	Baa1	103.809	0.554	104.363	-0.259	1.0	0.87
XS1353555003	0.375	LB BADEN-WUERTTEMBERG	29.01.2019	100'000	A1	100.59	0.044	100.634	-0.291	-3.6	0.88
XS0399647675	6.625	INNOGY FINANCE BV	31.01.2019	50'000	Baa2	107.596	0.744	108.340	-1.797	0.4	0.89
XS1013954646	2.375	FRESENIUS SE & CO KGAA	01.02.2019	1'000	Baa3	102.15	0.277	102.427	-0.043	19.0	0.88
DE000A13SWD8	1.250	DEUT PFANDBRIEFBANK AG	04.02.2019	1'000		101.238	0.127	101.365	-0.128	12.8	0.90
XS0411735482	6.750	NOKIA OYJ	04.02.2019	50'000	Ba1	106.3	0.684	106.984	-0.254	22.5	0.90
XS0411850075	7.500	KONINKLIJKE KPN NV	04.02.2019	50'000	Baa3	106.853	0.760	107.613	-0.128	12.9	0.90
XS1363071009	0.625	SCHLUMBERGER FINANCE FRA	12.02.2019	100'000	A1	102.4	0.050	102.450	-1.938	-1.3	0.92
XS0741004062	3.125	COMPASS GROUP PLC	13.02.2019	100'000	A3	103.171	0.240	103.411	-0.303	-1.0	0.93
XS0652914366	2.000	LANDWIRTSCH. RENTENBANK	20.02.2019	1'000	Aaa	102.442	0.115	102.557	-0.578	-30.7	0.95
DE000A1MA9K8	3.375	METRO AG	01.03.2019	1'000	Ba1u	103.353	0.111	103.464	-0.071	23.9	0.97
DE000DB5DCM7	2.125	DEUTSCHE BANK (GERMAN MR	01.03.2019	1'000	Aaa	102.46	0.070	102.530	-0.395	-12.3	0.97
XS0995382446	1.500	SCHLUMBERGER FINANCE BV	04.03.2019	100'000	A1	103.332	0.037	103.369	-1.836	1.3	0.98
XS1288342147	0.073	AMERICAN HONDA FINANCE	11.03.2019	100'000	A2	100.415	0.000	100.415	-0.341	1.5	0.25
DE000A0T7J03	4.875	DEUTSCHE BAHN FIN GMBH	12.03.2019	50'000	Aa1	105.292	0.013	105.305	-0.382	-7.8	1.00
XS1044496203	2.250	HEIDELBERGCEMENT FIN LUX	12.03.2019	1'000	Baa3	102.477	0.006	102.483	-0.215	10.0	1.00
XS1044479373	1.000	CREDIT SUISSE GUERNSEY CO	12.03.2019	100'000	Aaa	101.401	0.003	101.404	-0.392	-11.0	1.00
XS1203851941	0.375	BAT INTL FINANCE PLC	13.03.2019	100'000	Baa2	100.531	0.000	100.531	-0.326	11.5	0.75
XS0669743246	2.500	EUROPEAN INVESTMENT BANK	15.03.2019	1'000	Aaa	103.054	2.486	105.540	-0.505	-23.9	0.99
XS1381690574	1.269	AP MOLLER-MAERSK A/S	18.03.2019	100'000	Baa2 *	101.529	0.300	101.829	-0.229	37.9	0.02
FR0013136330	0.669	RCI BANQUE SA	18.03.2019	1'000	Baa1	101.009	0.158	101.167	-0.319	26.2	0.02
XS0758419658	2.500	HEINEKEN NV	19.03.2019	1'000	Baa1	102.946	2.459	105.405	-0.371	5.5	1.00
XS1046410830	1.000	BK NEDERLANDSE GEMEENTE	19.03.2019	1'000	Aaa	101.54	0.984	102.524	-0.499	-20.8	1.01

ISIN	Coupon	Name	Maturity	Minimum Piece	Moody's	Price	Acc. Int.	Dirty Price	YTM/Worst	SWAP	Mod Dur
DE000A1MBB62	1.875	KFW	20.03.2019	1'000	Aaa	102.471	-0.036	102.435	-0.523	-27.3	1.02
FR0010737882	7.375	ASF	20.03.2019	50'000	A3	107.77	7.234	115.004	-0.191	9.4	0.96
XS0418729934	6.000	FORTUM OYJ	20.03.2019	50'000	Baa2u	106.336	5.885	112.221	-0.171	12.2	0.97
DE000A11QAP6	1.000	DEUT PFANDBRIEFBANK AG CC	25.03.2019	1'000	Aa1	101.524	0.967	102.491	-0.460	-15.4	1.03
DE000A1MLXN3	2.625	DAIMLER AG	02.04.2019	1'000	A2	102.942	2.481	105.423	-0.150	8.1	1.03
FR0010745976	6.250	SUEZ	08.04.2019	50'000	A3	106.934	5.805	112.739	-0.187	7.4	1.02
XS0412826579	4.250	EUROPEAN INVESTMENT BANK	15.04.2019	1'000	Aaa	105.245	3.866	109.111	-0.516	-25.7	1.06
XS0759200321	4.250	FRESENIUS SE & CO KGAA	15.04.2019	1'000	Baa3	104.652	1.747	106.399	-0.001	22.0	1.06
XS0765295828	2.875	TEVA PHARM FIN IV BV	15.04.2019	100'000	Ba2	102.475	2.615	105.090	0.599	96.5	1.06
EU000A1G0AR0	2.625	EFSF	02.05.2019	1'000	Aa1	103.53	2.265	105.795	-0.451	-20.5	1.12
XS1362373570	0.750	GOLDMAN SACHS GROUP INC	10.05.2019	1'000	A3	101.141	0.631	101.772	-0.228	8.0	1.15
EU000A0VUCF1	3.375	EUROPEAN UNION	10.05.2019	1'000	Aaa	104.529	2.839	107.368	-0.494	-25.6	1.13
XS1069539374	1.125	DIAGEO FINANCE PLC	20.05.2019	100'000	A3	101.553	0.915	102.468	-0.272	8.2	1.10
XS0429114530	3.875	INTL BK RECON & DEVELOP	20.05.2019	1'000	Aaa	105.268	3.153	108.421	-0.519	-29.3	1.16
XS0428962921	4.375	INSTITUT CREDITO OFICIAL	20.05.2019	1'000	Baa2u	105.672	3.560	109.232	-0.365	-6.7	1.15
XS1370701549	1.125	SAMPO OYJ	24.05.2019	100'000	Baa1	101.631	0.903	102.534	-0.227	6.0	1.19
FR0011746247	1.125	CAISSE D'AMORT DETTE SOC	25.05.2019	1'000	Aa2	101.883	0.900	102.783	-0.429	-18.8	1.19
DE000A12TZ95	2.625	HOCHTIEF AG	28.05.2019	1'000		103.181	2.078	105.259	0.004	28.4	1.18
XS0789283792	2.750	ANGLO AMERICAN CAPITAL	07.06.2019	100'000	Baa3	103.695	2.102	105.797	-0.225	13.4	1.21
XS1075430741	1.125	BRITISH TELECOMMUNICATIO	10.06.2019	100'000	Baa1	101.641	0.851	102.492	-0.188	10.2	1.23
FR0011513340	1.375	DANONE SA	10.06.2019	100'000	Baa1	102.105	1.040	103.145	-0.307	-1.8	1.23
FR0011266519	2.375	AEROPORTS DE PARIS	11.06.2019	100'000		103.233	1.789	105.022	-0.205	8.2	1.23
XS0790015548	1.750	LINDE FINANCE BV	11.06.2019	1'000	A2	102.635	1.318	103.953	-0.349	-5.4	1.23
DK0009510992	0.875	NYKREDIT REALKREDIT AS	13.06.2019	100'000		101.29	0.654	101.944	-0.151	9.0	1.25
XS1379128215	0.250	BANQUE FED CRED MUTUEL	14.06.2019	100'000	Aa3	100.608	0.186	100.794	-0.232	-1.2	1.26
XS0794233865	1.875	DNB BOLIGKREDITT AS COVERI	18.06.2019	50'000	Aaa	102.939	1.377	104.316	-0.428	-15.5	1.25
XS0794230507	2.875	GE CAPITAL EURO FUNDING	18.06.2019	1'000	A2	104.085	2.111	106.196	-0.330	7.1	1.24
FR0011991371	1.375	CHRISTIAN DIOR SE	19.06.2019	100'000		101.509	1.006	102.515	-0.100	22.6	1.01
XS1082970853	1.375	TESCO CORP TREASURY SERV	01.07.2019	100'000	Ba1	101.66	0.961	102.621	0.102	37.3	1.29
XS0436314545	4.500	OeBB (GAR. AUSTRIA)	02.07.2019	1'000	Aa1	106.605	3.132	109.737	-0.516	-28.0	1.27
XS1255435965	1.000	DH EUROPE FINANCE SA	08.07.2019	100'000	A2	101.289	0.679	101.968	-0.197	10.7	1.07
FR0011531631	3.000	ALSTOM SA	08.07.2019	100'000	Baa2	104.103	2.038	106.141	-0.093	18.0	1.29
FR0013181989	0.375	RCI BANQUE SA	10.07.2019	1'000	Baa1	100.645	0.253	100.898	-0.109	16.4	1.32
XS1015212811	1.625	BMW FINANCE NV	17.07.2019	1'000	A1	102.552	1.064	103.616	-0.259	-0.9	1.33
DE000HSH4S28	0.625	HSH NORDBANK AG COVERED	17.07.2019	1'000	Aa3 /+*	101.12	0.409	101.529	-0.203	6.3	1.34
XS0805500062	1.500	NESTLE FINANCE INTL LTD	19.07.2019	1'000	Aa2	102.579	0.974	103.553	-0.393	-6.4	1.34
XS0723509104	5.250	FRESENIUS MED CARE	31.07.2019	1'000	Baa3	107.661	0.627	108.288	-0.263	18.3	1.34
XS0444030646	4.750	CREDIT SUISSE AG LONDON	05.08.2019	50'000	A1	106.952	2.863	109.815	-0.203	4.5	1.36
XS0443708242	5.500	COMMONWEALTH BANK AUST :	06.08.2019	50'000	A3	107.784	3.300	111.084	-0.046	28.9	1.35
XS0445843526	4.875	BARCLAYS BANK PLC	13.08.2019	50'000	A1 /+*	107.294	2.832	110.126	-0.238	0.6	1.38
XS0819738492	2.500	BNP PARIBAS	23.08.2019	1'000	Aa3	104.04	1.384	105.424	-0.276	1.0	1.43
XS0821175717	3.375	AP MOLLER-MAERSK A/S	28.08.2019	100'000	Baa2 /+*	105.114	1.822	106.936	-0.113	9.7	1.43
XS1284576581	0.750	MERCK FIN SERVICES GMBH	02.09.2019	1'000	Baa1	101.251	0.395	101.646	-0.268	3.7	1.22
XS0449361350	5.375	LLOYDS BANK PLC	03.09.2019	50'000	Aa3	108.318	2.813	111.131	-0.236	0.7	1.43
XS0443469316	7.375	CITIGROUP INC	04.09.2019	50'000	Baa1	111.22	3.839	115.059	-0.185	5.1	1.42

ISIN	Coupon	Name	Maturity	Minimum Piece	Moody's	Price	Acc. Int.	Dirty Price	YTM/Worst	SWAP	Mod Dur
XS0450880496	5.125	AUST & NZ BANKING GROUP SL	10.09.2019	50'000	A3	107.603	2.584	110.187	0.044	30.3	1.45
XS0447977801	5.250	FRAPORT AG	10.09.2019	1'000		107.966	2.647	110.613	-0.066	21.3	1.45
XS1109110251	1.125	DEUTSCHE LUFTHANSA AG	12.09.2019	1'000	Baa3	101.919	0.561	102.480	-0.149	12.4	1.49
XS0541909213	2.500	EUROPEAN INVESTMENT BANK	16.09.2019	1'000	Aaa	104.52	1.219	105.739	-0.467	-26.7	1.50
XS1117287398	2.450	PENTAIR FINANCE SARL	17.09.2019	100'000	Baa3	103.751	1.188	104.939	-0.022	24.1	1.49
ES0378641205	0.850	FADE	17.09.2019	100'000	Baa2	101.73	0.412	102.142	-0.286	-1.2	1.51
BE0000327362	3.000	BELGIUM KINGDOM	28.09.2019	0.01	Aa3	105.518	1.364	106.882	-0.541	-32.9	1.53
XS0454984765	5.375	ROYAL BK OF SCOTLAND PLC	30.09.2019	50'000	A3 /*-	108.6	2.415	111.015	-0.152	12.3	1.50
XS0683564156	4.500	CIE DE SAINT-GOBAIN	30.09.2019	100'000	Baa2	107.162	2.022	109.184	-0.106	8.2	1.51
DE000CZ40KE5	0.375	COMMERZBANK AG COVERED	30.09.2019	1'000	Aaa	101.315	0.168	101.483	-0.467	-19.0	1.55
FR0012173144	1.125	RCI BANQUE SA	30.09.2019	1'000	Baa1	101.921	0.505	102.426	-0.110	16.5	1.54
XS0795453769	1.625	LANDWIRTSCH. RENTENBANK	01.10.2019	1'000	Aaa	103.384	0.726	104.110	-0.535	-32.4	1.55
XS0456451771	4.125	SANOFI	11.10.2019	1'000	A1	107	1.729	108.729	-0.279	-9.4	1.55
XS1120719031	0.375	BK NEDERLANDSE GEMEENTE	14.10.2019	100'000	Aaa	101.365	0.154	101.519	-0.477	-25.9	1.59
AT0000A19XC3	0.250	REPUBLIC OF AUSTRIA	18.10.2019	1'000	Aa1	101.362	0.100	101.462	-0.593	-36.3	1.61
XS0459410782	5.125	GOLDMAN SACHS GROUP INC	23.10.2019	50'000	A3	108.47	1.980	110.450	-0.106	12.0	1.57
DE000A1R0410	3.125	THYSSENKRUPP AG	25.10.2019	1'000	Ba2	104.066	1.190	105.256	0.156	48.1	1.34
XS0850057588	2.000	DEUTSCHE TELEKOM INT FIN	30.10.2019	1'000	Baa1	103.684	0.734	104.418	-0.244	-1.4	1.62
XS0847087714	3.875	OTTO GMBH & CO KG	01.11.2019	1'000		105.144	1.401	106.545	0.705	103.7	1.59
XS0463097237	3.875	BK NEDERLANDSE GEMEENTE	04.11.2019	1'000	Aaa	107.212	1.370	108.582	-0.475	-25.5	1.62
FR0011485051	1.250	LVMH MOET HENNESSY VUITT	04.11.2019	1'000		102.599	0.442	103.041	-0.321	-5.1	1.64
XS1317296421	1.125	CARNIVAL CORP	06.11.2019	100'000	A3	102.049	0.391	102.440	-0.113	12.5	1.64
DE000A1R0U23	2.125	SAP SE	13.11.2019	1'000		103.96	0.699	104.659	-0.235	-4.6	1.66
XS0854425625	1.875	SKANDINAVISKA ENSKILDA	14.11.2019	100'000	Aa3	103.639	0.611	104.250	-0.289	-3.4	1.66
LU0953782009	1.375	EIB - GREEN BOND -	15.11.2019	1'000	Aaa	103.112	0.445	103.557	-0.468	-28.0	1.67
XS1520897163	0.375	ABBVIE INC	18.11.2019	100'000	Baa2	100.755	0.118	100.873	-0.095	11.1	1.60
XS1321974740	0.750	WPP FINANCE 2013	18.11.2019	100'000	Baa2	101.342	0.236	101.578	-0.045	16.5	1.68
XS1139287350	1.750	PIRELLI INTERNATIONAL	18.11.2019	100'000		102.75	0.551	103.301	0.363	1013.2	1.42
XS0996734868	1.750	OMV AG	25.11.2019	1'000	Baa1	103.314	0.518	103.832	-0.188	2.6	1.69
XS1074053130	1.375	CREDIT SUISSE AG LONDON	29.11.2019	100'000	A1	102.635	0.392	103.027	-0.157	4.6	1.70
XS1147600305	0.625	GLAXOSMITHKLINE CAPITAL	02.12.2019	100'000	A2	101.502	0.173	101.675	-0.243	-0.6	1.72
XS0810720515	2.000	COCA-COLA EUROPEAN PARTN	05.12.2019	100'000	A3	103.23	0.537	103.767	-0.173	13.9	1.47
DE000A1R0TU2	2.375	BILFINGER SE	07.12.2019	1'000		103.038	0.625	103.663	0.612	80.4	1.71
BE6243180666	2.000	ANHEUSER-BUSCH INBEV SA/	16.12.2019	1'000	A3	103.839	0.477	104.316	-0.171	6.7	1.74
XS0478263816	3.750	BK NEDERLANDSE GEMEENTE	14.01.2020	1'000	Aaa	107.795	0.596	108.391	-0.455	-26.8	1.81
XS0478074924	4.125	COOPERATIEVE RABOBANK UA	14.01.2020	1'000	Aa2	107.96	0.655	108.615	-0.186	-1.2	1.81
XS0873793375	2.000	VOLKSWAGEN INTL FIN NV	14.01.2020	1'000	A3	103.789	0.318	104.107	-0.056	12.4	1.82
XS1014759648	2.875	ASSICURAZIONI GENERALI	14.01.2020	100'000	Baa2	105.439	0.457	105.896	-0.075	13.4	1.82
DE000A1RET49	1.125	KFW	15.01.2020	1'000	Aaa	102.926	0.176	103.102	-0.451	-28.4	1.84
XS0874351728	1.375	NORDEA BANK (FINNISH COVE	15.01.2020	100'000	Aaa	103.201	0.215	103.416	-0.352	-15.7	1.84
DE000A1R0TN7	1.750	DAIMLER AG	21.01.2020	1'000	A2	103.477	0.245	103.722	-0.115	6.4	1.85
XS1168971213	0.500	BMW FINANCE NV	21.01.2020	1'000	A1	101.231	0.070	101.301	-0.160	0.3	1.86
XS0453908377	5.375	GE CAPITAL EURO FUNDING	23.01.2020	1'000	A2	110.193	0.722	110.915	-0.079	10.5	1.82
XS0875513268	2.375	HELLA GMBH & CO KGAA	24.01.2020	1'000	Baa2	104.546	0.312	104.858	-0.055	11.9	1.85
SI0002103057	4.125	REPUBLIKA SLOVENIJA	26.01.2020	1'000	Baa1	108.755	0.520	109.275	-0.510	-21.0	1.84

ISIN	Coupon	Name	Maturity	Minimum Piece	Moody's	Price	Acc. Int.	Dirty Price	YTM/Worst	SWAP	Mod Dur
XS0479542580	4.500	GAS NATURAL CAPITAL	27.01.2020	50'000	Baa2	108.676	0.555	109.231	-0.113	9.1	1.84
DE000A1REYWE	1.375	DEUTSCHE GENOSSEN-HYPOB	29.01.2020	1'000		103.292	0.162	103.454	-0.364	-19.9	1.88
XS0878010718	1.875	INNOGY FINANCE BV	30.01.2020	1'000	Baa2	103.701	0.216	103.917	-0.085	10.3	1.87
XS0483954144	4.625	REPUBLIC OF CYPRUS	03.02.2020	1'000	Ba3	108.8	0.482	109.282	-0.019	16.8	1.86
XS0485316102	4.375	OMV AG	10.02.2020	1'000	Baa1	108.756	0.372	109.128	-0.187	-0.1	1.88
XS1189262345	0.050	KINGDOM OF SWEDEN	12.02.2020	100'000	NR	100.959	0.004	100.963	-0.446	-28.9	1.93
XS0853682069	3.500	SNAM SPA	13.02.2020	100'000	Baa1	106.91	0.268	107.178	-0.090	7.0	1.89
DE000A1R02E0	3.875	HORNBACH BAUMARKT AG	15.02.2020	1'000	Ba1	106.817	0.276	107.093	0.322	68.3	1.89
DE000A168650	0.625	DAIMLER AG	05.03.2020	1'000	A2	101.413	0.014	101.427	-0.087	7.6	1.97
XS0860855930	4.750	INTERNATIONAL GAME TECH	05.03.2020	100'000	Ba2	108.125	0.104	108.229	0.616	96.9	1.92
XS1574156623	0.000	PFIZER INC	06.03.2020	100'000	A1	100.32	0.000	100.320	-0.168	1.5	1.90
DE000A1G85B4	1.500	SIEMENS FINANCIERINGSMAT	10.03.2020	1'000	A1	103.413	0.012	103.425	-0.204	-4.7	1.98
XS1199018398	0.250	NORDLB LX COV BOND BK COV	10.03.2020	100'000	Aa3	100.83	0.002	100.832	-0.165	0.6	1.99
XS1200845003	0.625	WHIRLPOOL CORP	12.03.2020	100'000	Baa1	101.27	0.002	101.272	-0.009	14.4	1.99
XS1380333929	0.500	BERKSHIRE HATHAWAY INC	13.03.2020	100'000	Aa2	101.234	0.000	101.234	-0.141	1.8	1.92
XS0748631164	2.625	EUROPEAN INVESTMENT BANK	16.03.2020	1'000	Aaa	106.116	2.603	108.719	-0.394	-28.1	1.94
BE6285451454	0.625	ANHEUSER-BUSCH INBEV SA/	17.03.2020	1'000	A3	101.466	0.618	102.084	-0.101	6.1	1.99
XS1204255522	0.250	DEXIA CREDIT LOCAL	19.03.2020	50'000	Aa3	101.113	0.246	101.359	-0.298	-12.6	2.01
XS0497186758	4.500	MERCK FIN SERVICES GMBH	24.03.2020	1'000	Baa1	109.464	4.364	113.828	-0.138	3.5	1.91
DE000A1ZY971	0.875	VONOVIA FINANCE BV	30.03.2020	1'000		101.874	0.834	102.708	-0.037	10.8	2.02
DE000A1TNK86	2.000	DAIMLER AG	07.04.2020	1'000	A2	104.347	1.863	106.210	-0.095	5.3	2.01
XS0911405784	1.875	EVONIK INDUSTRIES AG	08.04.2020	1'000	Baa1	104.092	1.741	105.833	-0.094	2.9	2.02
XS0499243300	4.000	CARREFOUR SA	09.04.2020	50'000	NR	108.377	3.704	112.081	-0.030	8.3	1.97
FR0013005196	1.875	WENDEL SA	10.04.2020	100'000		103.314	1.731	105.045	0.063	23.5	1.78
XS0873878283	1.500	BK NEDERLANDSE GEMEENTE	15.04.2020	1'000	Aaa	103.906	1.364	105.270	-0.355	-23.7	2.06
XS1310053936	1.250	DVB BANK SE	22.04.2020	100'000	NR	101.7	1.113	102.813	0.440	54.9	2.07
DE000A13SWH9	1.125	DEUT PFANDBRIEFBANK AG	27.04.2020	1'000		102.219	0.986	103.205	0.081	24.0	2.09
XS0925668625	1.250	NESTLE FINANCE INTL LTD	04.05.2020	1'000	Aa2	103.123	1.072	104.195	-0.200	-6.4	2.11
XS1241229704	0.750	DANSKE BANK A/S	04.05.2020	100'000	A1	101.778	0.643	102.421	-0.077	1.5	2.12
XS0863129135	2.000	RIO TINTO FINANCE PLC	11.05.2020	100'000	A3	104.481	1.677	106.158	-0.066	6.1	2.11
XS1232188257	1.114	FCE BANK PLC	13.05.2020	100'000	Baa2	102.214	0.928	103.142	0.093	18.3	2.13
XS0928456218	1.125	ANZ BANKING GROUP (AUSTR.	13.05.2020	100'000	Aaa	102.947	0.937	103.884	-0.227	-10.4	2.14
XS1413583839	1.168	OPEL FINANCE INTERNATIONAL	18.05.2020	100'000	Baa3	102.39	0.957	103.347	0.031	15.8	2.07
FR0011911239	1.375	GDF SUEZ (GREEN BOND)	19.05.2020	100'000	A2	103.24	1.123	104.363	-0.103	1.1	2.15
AT0000A109Z8	3.000	STRABAG SE	21.05.2020	1'000		106.195	2.433	108.628	0.169	39.8	2.10
DE000A1HJ483	1.750	WUERTH FINANCE INTL BV	21.05.2020	1'000		104.116	1.419	105.535	-0.122	0.2	2.14
XS0633025977	4.154	BP CAPITAL MARKETS PLC	01.06.2020	100'000	A1	109.438	3.244	112.682	-0.087	1.7	2.11
DE000A168Y06	0.125	KFW	01.06.2020	1'000	Aaa	101.095	0.098	101.193	-0.365	-28.2	2.22
XS1241710323	1.125	NOMURA EUROPE FINANCE NV	03.06.2020	100'000		102.411	0.872	103.283	0.042	16.0	2.19
FR0010908905	3.889	AIR LIQUIDE FINANCE	09.06.2020	50'000		109.214	2.951	112.165	-0.202	-9.6	2.14
XS0515937406	3.500	DEUTSCHE BAHN FIN GMBH	10.06.2020	1'000	Aa1	108.513	2.647	111.160	-0.271	-16.9	2.16
XS1260085037	0.125	EUROPEAN INVESTMENT BANK	15.06.2020	1'000	Aaa	101.114	0.093	101.207	-0.365	-28.9	2.26
XS1245943755	0.500	TORONTO-DOM. BK (CANADIAN	15.06.2020	100'000	Aaa	101.651	0.371	102.022	-0.227	-12.8	2.25
XS1204134909	0.125	NORDEA MORTGAGE BANK PLC	17.06.2020	100'000	Aaa	100.878	0.092	100.970	-0.261	-15.4	2.26
XS1433558373	0.500	ASB FINANCE LTD	17.06.2020	100'000	A1	101.189	0.368	101.557	-0.024	11.5	2.25

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XS0944362812	2.375	COCA-COLA HBC FINANCE BV	18.06.2020	100'000	Baa1	104.908	1.744	106.652	-0.053	9.5	1.96
DE000A11QGR9	2.000	SIXT SE	18.06.2020	1'000		103.005	1.468	104.473	0.661	77.7	2.19
XS1248340587	0.500	YORKSHIRE BS (UK COV. BOND	19.06.2020	100'000	Aaa	101.582	0.366	101.948	-0.194	-7.4	2.26
XS0519053184	3.625	ABN AMRO BANK NV COVERED	22.06.2020	50'000	Aaa	108.966	2.622	111.588	-0.288	-20.9	2.19
FR0011798115	2.000	PERNOD RICARD SA	22.06.2020	100'000	Baa2	104.806	1.447	106.253	-0.104	2.3	2.22
XS0522030310	3.875	DNB BANK ASA	29.06.2020	50'000	Aa2	109.271	2.728	111.999	-0.146	-1.4	2.19
XS1637351138	0.750	ARION BANKI HF	29.06.2020	100'000		101.365	0.528	101.893	0.155	22.6	2.27
XS0521000975	4.000	ENI SPA	29.06.2020	50'000	Baa1	109.332	2.816	112.148	-0.054	4.3	2.19
XS0521158500	4.500	CEZ AS	29.06.2020	50'000	Baa1	110.599	3.168	113.767	-0.100	12.5	2.18
XS0520755488	4.000	NORDEA BANK AB	29.06.2020	50'000	Aa3	109.589	2.816	112.405	-0.158	-3.1	2.19
EU000A1Z4BZ0	0.250	EUROPEAN UNION	04.07.2020	1'000	Aaa	101.556	0.173	101.729	-0.418	-31.2	2.31
XS0524597613	3.000	COUNCIL OF EUROPE	13.07.2020	1'000	Aa1	107.912	1.997	109.909	-0.362	-27.9	2.26
DE000A1X2301	1.500	BUND LAENDER ANLEIHE	15.07.2020	0.01		104.513	0.990	105.503	-0.411	-30.9	2.31
EU000A1G0BG1	1.625	EFSS	17.07.2020	1'000	Aa1	104.48	1.064	105.544	-0.272	-21.9	2.31
XS0954025267	2.250	GE CAPITAL EURO FUNDING	20.07.2020	1'000	A2	105.175	1.455	106.630	0.054	13.2	2.29
DE000LB01ZE7	0.250	LB BADEN-WUERTTEMBERG CC	21.07.2020	1'000	Aaa	101.282	0.161	101.443	-0.290	-21.0	2.36
XS1263854801	0.500	LLOYDS BANK PLC COVERED	22.07.2020	100'000	Aaa	101.671	0.321	101.992	-0.204	-12.1	2.35
XS0954684972	1.800	TOYOTA MOTOR CREDIT CORP	23.07.2020	1'000	Aa3	104.399	1.149	105.548	-0.057	-1.2	2.31
XS1264790939	0.500	BANK OF NOVA SCOTIA COVER	23.07.2020	100'000	Aaa	101.648	0.319	101.967	-0.194	-11.1	2.35
DE000CZ40KX5	0.250	COMMERZBANK AG COVERED	23.07.2020	1'000	Aaa	101.243	0.160	101.403	-0.273	-18.5	2.36
XS1250867642	1.375	DEUTSCHE WOHNEN SE	24.07.2020	1'000	A3	103.121	0.874	103.995	0.057	13.7	2.32
XS1439749109	0.375	TEVA PHARM FNC NL II	25.07.2020	100'000	Ba2	97.475	0.237	97.712	1.466	153.4	2.32
XS0811554962	2.125	HEINEKEN NV	04.08.2020	100'000	Baa1	105.163	1.287	106.450	-0.028	4.2	2.34
XS0957258212	1.750	UNILEVER NV	05.08.2020	100'000	A1	104.52	1.055	105.575	-0.129	-4.8	2.35
XS1273507100	0.750	VOLKSWAGEN LEASING GMBH	11.08.2020	1'000	A3	101.7	0.440	102.140	0.046	10.6	2.39
FR0013105863	0.125	CREDIT AGRICOLE HOME LOAN	28.08.2020	1'000	Aaa	101.157	0.067	101.224	-0.342	-23.6	2.46
XS0537711144	2.625	BK NEDERLANDSE GEMEENTE	01.09.2020	1'000	Aaa	107.273	1.388	108.661	-0.301	-26.0	2.41
XS0968316256	2.000	BMW FINANCE NV	04.09.2020	1'000	A1	105.088	1.041	106.129	-0.049	1.8	2.42
XS1287931601	0.375	DANSKE BANK A/S COVERED	08.09.2020	100'000		101.406	0.191	101.597	-0.187	-13.6	2.48
XS1288539874	0.375	ERSTE GROUP BANK AG COVERED	09.09.2020	100'000	Aaa	101.422	0.190	101.612	-0.193	-13.3	2.49
XS0969344083	3.125	CONTINENTAL AG	09.09.2020	1'000	Baa1u	107.608	1.584	109.192	0.071	11.9	2.41
XS1245554859	2.250	SATO-OYJ	10.09.2020	100'000	Baa3	104.381	1.134	105.515	0.291	41.0	2.19
XS0969574325	2.000	STATOIL ASA	10.09.2020	100'000	Aa3	105.241	1.008	106.249	-0.095	-4.0	2.44
XS1290200325	0.500	HYPO NOE LB NOE WIEN AG CC	11.09.2020	100'000	Aa1	101.47	0.251	101.721	-0.087	-2.9	2.49
XS0858366098	1.375	EUROPEAN INVESTMENT BANK	15.09.2020	1'000	Aaa	104.281	0.674	104.955	-0.320	-27.1	2.48
XS0542593792	6.750	OI EUROPEAN GROUP BV	15.09.2020	50'000	Ba3	115.125	0.806	115.931	0.666	96.2	2.33
XS0828235225	1.750	LINDE AG	17.09.2020	1'000	A2	104.641	0.849	105.490	-0.091	-7.5	2.47
XS0972058175	3.750	OTTO GMBH & CO KG	17.09.2020	1'000		107.157	1.818	108.975	0.861	102.5	2.39
XS0972758741	4.625	ROMANIA	18.09.2020	1'000	Baa3	111.78	2.230	114.010	-0.047	3.9	2.40
XS0543354236	3.750	KONINKLIJKE KPN NV	21.09.2020	50'000	Baa3	109.339	1.777	111.116	0.052	10.9	2.42
XS054311768	6.000	MACQUARIE BANK LTD SUBORI	21.09.2020	50'000	Baa2	113.8	2.844	116.644	0.492	58.3	2.36
DE000A0Z1QS1	2.750	LAND HESSEN	22.09.2020	1'000		107.908	1.296	109.204	-0.355	-28.9	2.46
XS1294537458	0.375	SPAREBANK VEST (COV. BOND	22.09.2020	100'000	Aaa	101.411	0.177	101.588	-0.181	-12.6	2.52
XS0543758246	3.875	JPMORGAN CHASE & CO	23.09.2020	50'000	A3	109.817	1.815	111.632	0.000	4.8	2.43
BE6258027729	2.250	ANHEUSER-BUSCH INBEV SA/	24.09.2020	100'000	A3	105.708	1.048	106.756	-0.001	7.6	2.47

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XS1297977115	0.500	SR-BOLIGKREDITT (COV. BOND	28.09.2020	100'000	Aaa	101.656	0.227	101.883	-0.148	-9.5	2.53
XS1296948588	0.375	SWEDBANK HYPOTEK (COV. BC	29.09.2020	100'000	Aaa	101.434	0.170	101.604	-0.185	-14.4	2.54
XS1298529097	0.500	WESTPAC (COV. BOND NEW ZE	29.09.2020	100'000	Aaa	101.589	0.226	101.815	-0.122	-6.3	2.54
XS1300465926	2.750	DAVIDE CAMPARI-MILANO SP	30.09.2020	100'000		106.481	1.236	107.717	0.202	28.0	2.47
XS0974877150	3.375	GLENCORE FINANCE EUROPE	30.09.2020	100'000	Baa2	108.204	1.516	109.720	0.152	20.6	2.46
DE000A1684R1	0.250	GEMEINSAME BUNDESLAENDE	01.10.2020	1'000		101.535	0.112	101.647	-0.347	-26.5	2.55
DE000HV2AMY6	0.250	UNICREDIT BANK AG COVERED	01.10.2020	1'000	Aaa	101.222	0.112	101.334	-0.226	-18.1	2.55
XS1298418184	0.375	BAWAG (COV. BOND AUSTRIA)	01.10.2020	100'000	Aaa	101.361	0.167	101.528	-0.156	-9.5	2.55
XS1697916358	0.250	FCA BANK SPA IRELAND	12.10.2020	100'000	Baa1	100.235	0.104	100.339	0.159	19.0	2.57
XS1232146412	0.750	CATERPILLAR INTL FIN DAC	13.10.2020	100'000	A3	102.147	0.310	102.457	-0.078	-3.3	2.57
XS1288040055	0.250	EUROPEAN INVESTMENT BANK	15.10.2020	1'000	Aaa	101.312	0.102	101.414	-0.253	-24.7	2.59
XS1308759718	0.375	DNB BOLIGKREDITT AS COVERI	20.10.2020	100'000	Aaa	101.415	0.148	101.563	-0.166	-14.6	2.60
DE000BHY0BA8	0.125	BERLIN HYP AG COVERED	22.10.2020	1'000	Aaa	100.945	0.049	100.994	-0.235	-19.7	2.61
ES0422714040	1.000	CAJAS RURALES UNIDAS COV	22.10.2020	100'000		102.275	0.389	102.664	0.128	18.0	2.58
XS1311459694	0.125	KFW	27.10.2020	1'000	Aaa	101.16	0.047	101.207	-0.314	-30.8	2.63
XS0986610425	2.375	SKF AB	29.10.2020	100'000	Baa2	105.8	0.878	106.678	0.166	17.8	2.56
EU000A1G0BK3	1.750	EFSS	29.10.2020	1'000	Aa1	105.233	0.647	105.880	-0.229	-23.5	2.59
EU000A1U9910	0.100	EURO STABILITY MECHANISM	03.11.2020	0.01	Aa1	101.11	0.036	101.146	-0.317	-31.1	2.65
ES0413860505	0.625	BANCO DE SABADELL SA COVE	03.11.2020	100'000	Aa2	101.858	0.223	102.081	-0.077	-4.9	2.63
XS1315077476	0.125	BK NEDERLANDSE GEMEENTEI	03.11.2020	1'000	Aaa	101.004	0.045	101.049	-0.253	-24.1	2.65
XS0699330097	4.125	EWE AG	04.11.2020	1'000	Baa1	110.92	1.458	112.378	0.000	8.4	2.54
FR0010960070	3.500	CIE FINANCEMENT FONCIER CC	05.11.2020	1'000	Aaa	109.909	1.227	111.136	-0.224	-20.5	2.56
DE000A13R9G3	0.125	L-BANK BW FOERDERBANK	05.11.2020	1'000	Aaa	101.043	0.044	101.087	-0.267	-22.3	2.65
XS0988384904	1.750	DEUTSCHE BAHN FIN GMBH	06.11.2020	1'000	Aa1	105.363	0.609	105.972	-0.262	-18.3	2.61
XS0991090175	1.875	IBM CORP	06.11.2020	100'000	A1	104.974	0.652	105.626	0.000	1.9	2.60
XS1317725726	1.528	FCE BANK PLC	09.11.2020	100'000	Baa2	103.602	0.519	104.121	0.170	18.5	2.61
XS0993248052	2.000	NATIONAL AUSTRALIA BANK	12.11.2020	1'000	Aa3	105.281	0.663	105.944	0.021	2.1	2.61
ES0440609305	0.625	CAIXABANK SA COVERED	12.11.2020	100'000	Aa2	101.933	0.207	102.140	-0.098	-6.5	2.65
XS1316037545	1.500	SANTAN CONSUMER FINANCE	12.11.2020	100'000	A3	103.833	0.497	104.330	0.062	9.4	2.62
FR0011625441	1.750	LVMH MOET HENNESSY VUITT	13.11.2020	1'000		104.818	0.575	105.393	-0.051	-2.7	2.62
XS0854400800	1.875	ENEXIS HOLDING NV	13.11.2020	100'000	Aa3	105.146	0.616	105.762	-0.049	-1.4	2.62
XS0992602465	1.875	BSH HAUSGERATE GMBH	13.11.2020	100'000		104.96	0.616	105.576	0.018	2.9	2.62
XS1719154657	0.000	DIAGEO FINANCE PLC	17.11.2020	100'000	A3	100.047	0.000	100.047	-0.018	-0.5	2.60
XS1321956333	0.875	BMW FINANCE NV	17.11.2020	1'000	A1	102.347	0.278	102.625	0.000	1.8	2.66
FR0013053055	1.375	RCI BANQUE SA	17.11.2020	1'000	Baa1	103.414	0.437	103.851	0.100	12.0	2.64
XS1323028479	0.875	VODAFONE GROUP PLC	17.11.2020	100'000	Baa1	102.132	0.278	102.410	0.079	8.0	2.65
XS0994797529	1.375	LANDWIRTSCH. RENTENBANK	19.11.2020	1'000	Aaa	104.677	0.429	105.106	-0.353	-33.9	2.66
FR0013298387	0.000	VEOLIA ENVIRONNEMENT SA	23.11.2020	100'000	Baa1	99.866	0.000	99.866	0.050	3.6	2.70
XS1324217733	0.750	ING BANK NV	24.11.2020	100'000	Aa3	102.061	0.224	102.285	-0.012	0.6	2.68
FR0013063930	0.125	BPIFRANCE FINANCEMENT SA	25.11.2020	100'000	Aa2	100.659	0.037	100.696	-0.118	-12.4	2.70
XS1325080890	0.875	SANTANDER UK PLC	25.11.2020	100'000	Aa3	102.098	0.259	102.357	0.098	10.2	2.68
XS1324923520	0.750	SOCIETE GENERALE	25.11.2020	100'000	A2	101.969	0.222	102.191	0.022	3.2	2.68
XS1325648761	0.250	DANSKE MORTGAGE BANK PLC	26.11.2020	100'000	Aaa	101.139	0.073	101.212	-0.169	-15.0	2.70
XS1327151228	0.250	AEGON BANK COVERED	01.12.2020	100'000		101.219	0.070	101.289	-0.196	-17.6	2.72
XS1322986537	1.500	THERMO FISHER SCIENTIFIC	01.12.2020	100'000	Baa2	103.391	0.419	103.810	0.125	16.4	2.43



ISIN	Coupon	Name	Maturity	Minimum Piece	Moody's	Price	Acc. Int.	Dirty Price	YTM/Worst	SWAP	Mod Dur
FR0013064755	0.625	HSBC FRANCE	03.12.2020	100'000	Aa3	101.648	0.171	101.819	0.021	1.3	2.71
XS1731617194	0.000	JOHNSON CONTROLS INTL PL	04.12.2020	100'000	Baa1	99.919	0.000	99.919	0.030	5.3	2.73
XS1000918018	4.000	LOUIS DREYFUS CO BV	04.12.2020	100'000		107.2	1.085	108.285	1.297	146.8	2.59
XS0861594652	1.875	AT&T INC	04.12.2020	100'000	Baa1 /-	104.677	0.509	105.186	-0.010	5.9	2.44
XS0862941506	1.875	DEUTSCHE POST AG	11.12.2020	1'000	A3	105.215	0.473	105.688	-0.021	-3.4	2.70
XS1287843905	0.500	ROYAL BANK OF CANADA COVE	16.12.2020	100'000	Aaa	101.658	0.119	101.777	-0.099	-10.5	2.75
XS1330300341	1.125	ISS GLOBAL A/S	07.01.2021	100'000	Baa2	102.604	0.200	102.804	0.111	15.5	2.54
XS0576532054	4.125	COOPERATIEVE RABOBANK UA	12.01.2021	1'000	Aa2	111.628	0.678	112.306	0.023	0.5	2.73
XS1548436556	0.125	BMW FINANCE NV	12.01.2021	1'000	A1	100.241	0.021	100.262	0.040	1.5	2.83
DE000A169G07	0.875	DAIMLER AG	12.01.2021	1'000	A2	102.223	0.144	102.367	0.090	7.9	2.81
XS1014704586	2.250	BNP PARIBAS	13.01.2021	1'000	Aa3	106.309	0.364	106.673	0.027	2.1	2.77
XS1014773128	1.875	BK NEDERLANDSE GEMEENTE	14.01.2021	1'000	Aaa	105.985	0.298	106.283	-0.222	-22.8	2.79
XS0605958791	3.625	EUROPEAN INVESTMENT BANK	15.01.2021	1'000	Aaa	111.057	0.566	111.623	-0.244	-29.8	2.75
XS1403263723	0.500	MCDONALD'S CORP	15.01.2021	100'000	Baa1	101.327	0.078	101.405	0.033	2.6	2.83
XS1015884833	1.750	CREDIT SUISSE GUERNSEY CO	15.01.2021	100'000	Aaa	105.167	0.273	105.440	-0.064	-7.2	2.80
XS1548792420	0.250	BERKSHIRE HATHAWAY INC	17.01.2021	100'000	Aa2	101.22	0.038	101.258	-0.189	1.8	2.76
DE000DL19T18	0.375	DEUTSCHE BANK AG	18.01.2021	100'000	Baa2	99.493	0.058	99.551	0.555	50.5	2.83
XS1346089359	0.375	LLOYDS BANK PLC COVERED	18.01.2021	100'000	Aaa	101.307	0.055	101.362	-0.082	-9.6	2.84
DE000A1EWEJ5	3.375	KFW	18.01.2021	1'000	Aaa	110.409	0.499	110.908	-0.256	-30.7	2.77
XS0875796541	2.125	DEUTSCHE TELEKOM INT FIN	18.01.2021	1'000	Baa1	105.84	0.314	106.154	0.075	4.2	2.79
DE000NLB8KA9	1.000	NORDDEUTSCHE LANDESBANK	20.01.2021	1'000	Baa3	101.55	0.142	101.692	0.453	49.8	2.81
XS1435295925	1.250	FCA BANK SPA IRELAND	21.01.2021	100'000	Baa1	102.804	0.175	102.979	0.265	24.9	2.82
ES0413307119	0.875	BANKIA SA COVERED CEDI	21.01.2021	100'000		102.461	0.122	102.583	0.015	1.0	2.83
XS1374414891	0.125	NATIONWIDE BLDG SOCIETY C	25.01.2021	100'000	Aaa	100.57	0.016	100.586	-0.073	-9.6	2.87
XS1023268573	1.875	BAYER AG	25.01.2021	1'000	A3 /-	105.008	0.241	105.249	-0.034	0.9	2.58
FR0010998039	4.250	CAISSE FRANCAISE DE FIN CO	26.01.2021	1'000	Aaa	112.793	0.536	113.329	-0.184	-21.9	2.77
FR0011001098	4.125	RTE RESEAU DE TRANSPORT	03.02.2021	100'000		111.973	0.429	112.402	-0.011	-2.9	2.79
XS0883560715	1.875	BASF SE	04.02.2021	1'000	A1	105.638	0.190	105.828	-0.068	-10.7	2.85
XS1025752293	2.375	O2 TELEFONICA DEUTSCHLAN	10.02.2021	1'000		106.677	0.202	106.879	0.080	9.8	2.85
XS1362349943	1.660	FCE BANK PLC	11.02.2021	100'000	Baa2	103.859	0.136	103.995	0.328	27.7	2.86
XS1319719313	0.125	DEUT APOTHEKE AERZTEBANK	11.02.2021	100'000		100.75	0.010	100.760	-0.131	-16.9	2.92
XS0972165681	2.517	BP CAPITAL MARKETS PLC	17.02.2021	100'000	A1	107.278	0.166	107.444	0.034	0.4	2.86
XS1308351714	0.625	BANK OF IRELAND MTGE BNK C	19.02.2021	100'000	Aaa	102.267	0.038	102.305	-0.144	-15.5	2.92
XS1319820624	1.625	CARNIVAL CORP	22.02.2021	100'000	A3	104.406	0.085	104.491	0.126	10.3	2.90
XS1325078308	3.750	NE PROPERTY COOPERATIEF	26.02.2021	100'000	Baa3	106.707	0.154	106.861	1.419	141.0	2.82
XS1571293171	0.875	TELEFONAKTIEBOLAGET LM E	01.03.2021	100'000	Ba2	99.489	0.029	99.518	1.050	100.5	2.91
EU000A1U9811	1.375	EURO STABILITY MECHANISM	04.03.2021	0.01	Aa1	104.91	0.034	104.944	-0.264	-32.8	2.94
XS0415624716	6.500	ROCHE HOLDINGS INC	04.03.2021	1'000	Aa3	119.795	0.160	119.955	-0.125	-16.6	2.82
FR0011769090	3.125	RENAULT SA	05.03.2021	1'000	Baa3	108.595	0.068	108.663	0.231	22.1	2.88
XS1574671662	0.000	COCA-COLA CO/THE	09.03.2021	100'000	Aa3	100.024	0.000	100.024	-0.008	-3.7	2.99
XS1377680381	0.625	BRITISH TELECOMMUNICATIO	10.03.2021	100'000	Baa1	101.253	0.005	101.258	0.205	16.1	2.97
DE000A1UDWM	1.750	SIEMENS FINANCIERINGSMAT	12.03.2021	1'000	A1	105.2	0.005	105.205	0.018	-4.7	2.95
XS0552375577	3.625	TELSTRA CORP LTD	15.03.2021	50'000	A2	110.799	3.605	114.404	0.036	-2.4	2.82
XS1379630608	0.200	DEXIA CREDIT LOCAL	16.03.2021	50'000	Aa3	100.848	0.198	101.046	-0.081	-12.3	3.00
XS0417209052	6.250	VATTENFALL AB	17.03.2021	50'000	A3	118.776	6.182	124.958	0.023	-2.2	2.71

ISIN	Coupon	Name	Maturity	Minimum Piece	Moody's	Price	Acc. Int.	Dirty Price	YTM/Worst	SWAP	Mod Dur
XS1202846819	1.250	GLENCORE FINANCE EUROPE	17.03.2021	100'000	Baa2	102.348	1.236	103.584	0.395	38.5	2.69
XS1381693248	1.750	AP MOLLER-MAERSK A/S	18.03.2021	100'000	Baa2 /-	104.354	1.726	106.080	0.299	26.7	2.91
XS1576837725	0.375	RELX FINANCE BV	22.03.2021	100'000	Baa1	100.589	0.366	100.955	0.174	14.1	2.92
XS1048568452	4.750	FIAT CHRYSLER FINANCE EU	22.03.2021	100'000	Ba3	110.875	4.633	115.508	1.083	111.3	2.75
XS0543882095	4.000	REPUBLIC OF POLAND	23.03.2021	1'000	A2	112.13	3.890	116.020	0.001	-6.8	2.82
XS1323052180	2.250	ALSTRIA OFFICE REIT-AG	24.03.2021	100'000		105.64	2.182	107.822	0.217	19.2	2.67
XS1048521733	1.625	SHELL INTERNATIONAL FIN	24.03.2021	100'000	Aa2	104.911	1.576	106.487	0.007	-5.1	2.94
XS0909788290	2.000	VOLKSWAGEN INTL FIN NV	26.03.2021	1'000	A3	105.441	1.929	107.370	0.204	13.2	2.92
XS1586555606	0.500	VOLKSWAGEN INTL FIN NV	30.03.2021	100'000	A3	100.835	0.477	101.312	0.225	17.1	3.01
XS1117297942	0.688	GEBERIT INTERNATIONAL	30.03.2021	100'000		101.679	0.656	102.335	0.079	8.4	2.72
XS1050547857	2.375	MORGAN STANLEY	31.03.2021	1'000	A3	106.41	2.258	108.668	0.264	19.5	2.91
XS1584884347	0.000	NOVARTIS FINANCE SA	31.03.2021	100'000	Aa3	99.864	0.000	99.864	0.045	-0.8	3.05
XS1388661651	0.375	DEUTSCHE POST AG	01.04.2021	1'000	A3	100.909	0.355	101.264	0.051	2.8	2.79
DE000A1KQYE3	3.750	LAND SACHSEN-ANHALT	06.04.2021	1'000	Aa1	112.283	3.503	115.786	-0.233	-27.4	2.88
XS1215290922	0.875	DVB BANK SE	09.04.2021	100'000	NR	100.482	0.810	101.292	0.716	62.9	3.00
XS1377248635	1.500	GRENKE FINANCE PLC	09.04.2021	1'000		103.63	1.389	105.019	0.313	33.9	2.98
DE000A11QFA7	2.625	PROSIEBENSAT.1 MEDIA SE	15.04.2021	1'000		104.492	2.388	106.880	1.014	110.3	2.69
XS1057841980	1.375	UBS AG LONDON COVERED	16.04.2021	1'000	Aaa	104.369	1.247	105.616	-0.035	-9.7	3.02
XS1396830058	0.250	DEUTSCHE TELEKOM INT FIN	19.04.2021	1'000	Baa1	100.489	0.225	100.714	0.092	3.6	3.08
XS1308628707	0.500	RAIFFEISEN LB NIEDEROEST C	20.04.2021	100'000	Aaa	101.6	0.448	102.048	-0.015	-8.5	3.08
FR0010915660	3.375	CAISSE D'AMORT DETTE SOC	25.04.2021	1'000	Aa2	111.098	2.977	114.075	-0.167	-29.9	2.95
BE6286238561	1.000	KBC GROUP NV	26.04.2021	100'000	Baa1	102.385	0.879	103.264	0.233	16.9	3.06
FR0011637586	2.250	EDF (GREEN BOND)	27.04.2021	100'000	A3	106.789	1.973	108.762	0.076	1.2	3.00
XS1061697568	1.750	PEPSICO INC	28.04.2021	100'000	A1	105.483	1.529	107.012	-0.148	0.7	2.79
XS0621167732	4.430	ROYAL SCHIPHOL GROUP NV	28.04.2021	100'000	A1	113.027	3.872	116.899	0.247	17.9	2.89
XS1061086846	4.625	PIAGGIO & C SPA	30.04.2021	100'000	B1	104.25	1.709	105.959	-19.095	-1346.7	0.07
XS1390245329	0.500	DANSKE BANK A/S	06.05.2021	100'000	A1	101.356	0.426	101.782	0.069	2.6	3.12
XS1068092839	2.500	MAHLE GMBH	14.05.2021	1'000		105.812	2.075	107.887	0.644	59.8	3.01
XS1418631930	1.000	LEASEPLAN CORPORATION NV	24.05.2021	100'000	Baa1	102.162	0.803	102.965	0.320	21.6	3.13
FR0013176302	0.750	VIVENDI SA	26.05.2021	100'000	Baa2	101.613	0.598	102.211	0.231	14.4	3.07
XS1413580579	1.000	SANTAN CONSUMER FINANCE	26.05.2021	100'000	A3	102.463	0.797	103.260	0.229	12.7	3.14
XS0632241112	3.750	DEUTSCHE BAHN FIN GMBH	01.06.2021	1'000	Aa1	112.417	2.928	115.345	-0.096	-19.3	3.03
XS0632659933	3.875	LINDE FINANCE BV (GAR. LINDI	01.06.2021	1'000	A2	112.716	3.026	115.742	-0.066	-16.3	3.02
BE6221503202	4.000	ANHEUSER-BUSCH INBEV SA/	02.06.2021	1'000	A3	112.553	3.112	115.665	0.099	4.3	3.01
EU000A1GRVV3	3.500	EUROPEAN UNION	04.06.2021	1'000	Aaa	111.942	2.704	114.646	-0.182	-30.3	3.05
XS1241581179	0.875	TENNET HOLDING BV	04.06.2021	100'000	A3	102.408	0.676	103.084	0.066	1.6	2.93
EU000A1GOBP2	1.375	EFSS	07.06.2021	1'000	Aa1	104.914	1.051	105.965	-0.138	-27.4	3.16
XS1429528588	0.750	SPAREBANK 1 SMN	08.06.2021	100'000	A1	101.641	0.571	102.212	0.241	16.0	3.19
XS0791007734	3.625	CIE DE SAINT-GOBAIN	15.06.2021	100'000	Baa2	111.165	2.691	113.856	0.187	11.0	3.06
XS1077584024	1.875	RYANAIR DAC	17.06.2021	100'000		105.123	1.382	106.505	0.297	17.6	3.15
XS1077882121	1.750	EMIRATES TELECOM GROUP	18.06.2021	100'000	Aa3	104.697	1.285	105.982	0.304	21.1	3.16
XS0944838241	2.125	ROLLS-ROYCE PLC	18.06.2021	100'000	A3	106.412	1.560	107.972	0.157	6.6	3.14
FR0011965177	3.875	AIR FRANCE-KLM	18.06.2021	100'000		108.375	2.845	111.220	1.244	120.5	3.02
XS1347564970	0.875	OP CORPORATE BANK PLC	21.06.2021	100'000	Aa3	102.506	0.635	103.141	0.109	-0.4	3.22
FR0013184702	1.125	EUTELSAT SA	23.06.2021	100'000	Baa3	102.764	0.811	103.575	0.212	16.1	2.97

ISIN	Coupon	Name	Maturity	Minimum Piece	Moody's	Price	Acc. Int.	Dirty Price	YTM/Worst	SWAP	Mod Dur
DE000A1TNJ97	2.000	DAIMLER AG	25.06.2021	1'000	A2	106.11	1.430	107.540	0.137	3.7	3.17
EU000A1G0AB4	3.375	EFSF	05.07.2021	1'000	Aa1	111.69	2.321	114.011	-0.139	-28.8	3.14
FR0011076439	4.000	AEROPORTS DE PARIS	08.07.2021	100'000		112.855	2.718	115.573	0.123	3.3	3.11
DE000BLB6H61	1.000	BAYERISCHE LANDESBANK CO	09.07.2021	1'000	Aaa	103.61	0.677	104.287	-0.083	-20.7	3.27
FR0013322120	0.250	RCI BANQUE SA	12.07.2021	100'000	Baa1	99.647	0.001	99.648	35.669	22.1	3.31
XS0647298883	5.000	ENEL FINANCE INTL NV	12.07.2021	100'000	Baa2	116.28	3.342	119.622	0.108	4.9	3.08
XS0648186517	3.625	OEBB-INFRASTRUKTUR AG	13.07.2021	1'000	Aa1	112.706	2.413	115.119	-0.167	-25.2	3.15
DE000A0Z2A12	5.250	EWE AG	16.07.2021	1'000	Baa1	117.312	3.452	120.764	0.070	1.0	3.08
XS1720639779	0.000	TOYOTA MOTOR CREDIT CORP	21.07.2021	100'000	Aa3	99.609	0.000	99.609	0.117	-4.7	3.35
XS1263878818	0.750	WESTPAC BANKING CORP COV	22.07.2021	100'000	Aaa	102.386	0.481	102.867	0.040	-8.2	3.31
DE000A1X28A1	1.625	LAND NIEDERSACHSEN	23.07.2021	1'000		105.988	1.037	107.025	-0.148	-27.3	3.28
XS1650147660	0.750	PKO BANK POLSKI SA	25.07.2021	100'000	A3	101.19	0.475	101.665	0.394	27.5	3.31
XS1558013014	0.500	IMPERIAL BRANDS FIN PLC	27.07.2021	100'000	Baa3	100.681	0.314	100.995	0.281	20.4	3.09
XS1616411036	0.375	E.ON SE	23.08.2021	1'000	Baa2	100.615	0.208	100.823	0.182	7.2	3.17
XS1370669639	0.750	SKANDINAVISKA ENSKILDA	24.08.2021	100'000	Aa3	102.096	0.413	102.509	0.141	-0.6	3.40
XS1372838240	1.250	VODAFONE GROUP PLC	25.08.2021	100'000	Baa1	103.36	0.685	104.045	0.272	11.4	3.37
XS0670798171	2.875	LANDWIRTSCH. RENTENBANK	30.08.2021	1'000	Aaa	110.629	1.536	112.165	-0.176	-32.1	3.32
XS0671138377	2.875	COUNCIL OF EUROPE	31.08.2021	1'000	Aa1	110.459	1.528	111.987	-0.131	-29.2	3.32
XS1375841159	0.500	IBM CORP	07.09.2021	100'000	A1	101.333	0.256	101.589	0.117	-1.7	3.45
XS1051076922	1.875	SWISSCOM AG (LUNAR FUNDI	08.09.2021	100'000	A2	105.601	0.955	106.556	0.261	10.1	3.38
XS1288852939	1.250	HEINEKEN NV	10.09.2021	100'000	Baa1	103.533	0.630	104.163	0.158	6.2	3.18
XS0969795680	2.125	NESTLE FINANCE INTL LTD	10.09.2021	1'000	Aa2	107.275	1.071	108.346	0.043	-9.2	3.38
XS1107890763	1.000	TOYOTA MOTOR CREDIT CORP	10.09.2021	1'000	Aa3	103.057	0.504	103.561	0.123	-1.8	3.43
XS1548776498	0.869	FCE BANK PLC	13.09.2021	100'000	Baa2	101.26	0.431	101.691	0.505	35.7	3.44
DE000A19NY87	0.200	DAIMLER INTL FINANCE BV	13.09.2021	1'000	A2	100.047	0.099	100.146	0.187	2.6	3.49
XS1379591271	1.250	DVB BANK SE	15.09.2021	100'000	NR	101.451	0.613	102.064	0.829	66.4	3.41
XS0676294696	2.750	EUROPEAN INVESTMENT BANK	15.09.2021	1'000	Aaa	110.13	1.349	111.479	-0.127	-31.1	3.37
DE000A1Z6M12	1.125	BMW US CAPITAL LLC	18.09.2021	1'000	A1	103.28	0.542	103.822	0.189	2.3	3.45
EU000A1GVJX6	2.750	EUROPEAN UNION	21.09.2021	1'000	Aaa	110.12	1.303	111.423	-0.111	-29.7	3.38
FR0012969020	0.875	SANOFI	22.09.2021	100'000	A1	102.507	0.412	102.919	0.109	0.3	3.23
XS0452868788	4.375	DEUTSCHE BAHN FIN GMBH	23.09.2021	1'000	Aa1	115.579	2.050	117.629	-0.031	-15.2	3.31
FR0012173706	1.000	LVMH MOET HENNESSY VUITT	24.09.2021	1'000		103.127	0.466	103.593	0.047	-4.7	3.23
ES0413790421	0.875	BANCO POPULAR ESPANOL SA	28.09.2021	100'000	Aa2	102.661	0.398	103.059	0.123	-0.5	3.49
BE0000321308	4.250	BELGIUM KINGDOM	28.09.2021	0.01	Aa3	115.888	1.933	117.821	-0.208	-41.4	3.34
BE0002491661	0.500	ING BELGIUM SA COVERED	01.10.2021	100'000	Aaa	101.698	0.223	101.921	0.022	-12.2	3.52
ES0457089003	0.875	CAJA RURAL DE CASTILLA COV	01.10.2021	100'000	Aa2	102.529	0.391	102.920	0.161	0.7	3.50
XS1377763161	1.000	COVESTRO AG	07.10.2021	1'000	Baa2	102.747	0.430	103.177	0.170	4.2	3.26
XS1114155283	1.250	ADIDAS AG	08.10.2021	1'000		102.692	0.534	103.226	0.433	32.0	3.24
XS1502438820	0.125	COOPERATIEVE RABOBANK UA	11.10.2021	100'000	Aa2	99.96	0.052	100.012	0.136	-4.6	3.57
XS0690406243	4.250	OMV AG	12.10.2021	1'000	Baa1	114.588	1.770	116.358	0.166	0.6	3.36
AT0000A19S18	2.250	VOESTALPINE AG	14.10.2021	500		105.108	0.925	106.033	0.801	66.7	3.44
XS1216647716	0.750	VOLKSWAGEN FIN SERV AG	14.10.2021	1'000	A3	101.543	0.308	101.851	0.317	13.5	3.53
XS1306382364	0.875	REPUBLIC OF POLAND	14.10.2021	1'000	A2	102.992	0.360	103.352	0.041	-9.0	3.54
XS1028941976	1.125	MERCK & CO INC	15.10.2021	100'000	A1	103.414	0.459	103.873	0.102	-1.8	3.28
FR0011344076	2.125	AIR LIQUIDE FINANCE	15.10.2021	100'000	A3	107.148	0.867	108.015	0.130	-3.9	3.47

ISIN	Coupon	Name	Maturity	Minimum Piece	Moody's	Price	Acc. Int.	Dirty Price	YTM/Worst	SWAP	Mod Dur
XS0458257796	5.000	CEZ AS	19.10.2021	50'000	Baa1	116.21	1.986	118.196	0.456	18.7	3.34
XS1002933072	3.250	HEIDELBERGCEMENT FIN LUX	21.10.2021	1'000	Baa3	110.529	1.282	111.811	0.315	16.9	3.40
FR0012936656	0.375	CREDIT AGRICOLE HOME LOA (	21.10.2021	1'000	Aaa	101.614	0.147	101.761	-0.071	-24.6	3.59
DE000A13R8M3	1.375	METRO AG	28.10.2021	1'000	Baa1u	103.678	0.512	104.190	0.353	18.4	3.54
XS1557095459	0.375	DEUTSCHE TELEKOM INT FIN	30.10.2021	1'000	Baa1	100.468	0.138	100.606	0.246	4.8	3.60
XS1050454682	1.875	SYNGENTA FINANCE NV	02.11.2021	100'000	Baa2	103.398	0.673	104.071	0.854	77.1	3.27
XS1316567343	1.125	AUTOSTRAD PER L'ITALIA	04.11.2021	100'000	Baa1	103.252	0.398	103.650	0.229	6.5	3.57
FR0013044294	0.300	UNEDIC	04.11.2021	100'000	Aa2	101.22	0.106	101.326	-0.034	-23.3	3.63
XS0989148209	2.000	PROCTER & GAMBLE CO/THE	05.11.2021	100'000	Aa3	106.92	0.701	107.621	0.100	-7.9	3.53
XS1673620016	0.125	UBS AG LONDON	05.11.2021	200'000	A1	99.538	0.065	99.603	0.252	7.3	3.63
XS1132789949	0.750	NESTLE FINANCE INTL LTD	08.11.2021	1'000	Aa2	102.56	0.257	102.817	0.049	-9.2	3.61
FR0013218138	0.500	CAPGEMINI SE	09.11.2021	100'000	Aaa	100.921	0.170	101.091	0.229	10.3	3.37
XS1134758116	0.750	NOVARTIS FINANCE SA	09.11.2021	100'000	Aa3	102.194	0.255	102.449	0.149	-3.7	3.61
FR0013218153	0.625	RCI BANQUE SA	10.11.2021	1'000	Baa1	101.012	0.211	101.223	0.326	21.2	3.37
DE000MHB16J0	0.375	MUENCHENER HYPOTHEKENBANK	10.11.2021	1'000	Aaa	101.434	0.126	101.560	-0.016	-20.7	3.64
FR0011625409	2.250	DANONE SA	15.11.2021	100'000	Baa1	107.11	0.727	107.837	0.168	4.2	3.31
XS1598835822	1.000	FCA BANK SPA IRELAND	15.11.2021	100'000	Baa1	102.055	0.323	102.378	0.435	24.2	3.60
XS1322048619	1.625	AMADEUS CAP MARKT	17.11.2021	100'000	Baa2	104.864	0.516	105.380	0.202	5.3	3.34
XS1140297000	0.625	FINNVERA PLC	19.11.2021	100'000	Aa1	102.452	0.195	102.647	-0.039	-23.9	3.65
XS1574681620	0.375	VODAFONE GROUP PLC	22.11.2021	100'000	Baa1	100.097	0.114	100.211	0.349	12.7	3.66
DE000BHY0MU3	0.000	BERLIN HYP AG COVERED	29.11.2021	100'000	Aaa	99.927	0.000	99.927	0.020	-20.0	3.71
XS1527737495	1.625	ARION BANKI HF	01.12.2021	100'000	Aaa	104.078	0.454	104.532	0.516	32.3	3.61
XS0999667263	3.125	TELEKOM FINANZMANAGEMENT	03.12.2021	1'000	Baa2	110.606	0.856	111.462	0.262	7.2	3.55
XS1001749107	2.125	MICROSOFT CORP	06.12.2021	100'000	Aaa	107.038	0.565	107.603	0.101	-6.8	3.38
XS0997941355	4.125	K+S AG	06.12.2021	1'000	Aaa	110.056	1.096	111.152	1.346	128.3	3.47
XS1531060025	0.500	KNORR-BREMSE AG	08.12.2021	1'000	Aaa	101.111	0.130	101.241	0.180	3.5	3.46
DE000LB1M214	0.200	LB BADEN-WUERTTEMBERG	13.12.2021	100'000	A1	99.66	0.049	99.709	0.291	6.4	3.73
ES0413320088	0.625	DEUTSCHE BANK SA ESPANOL	15.12.2021	100'000	Aa2	101.65	0.151	101.801	0.184	-3.9	3.72
XS1366786983	1.125	UNITED TECHNOLOGIES CORP	15.12.2021	100'000	A3 /*-	103.593	0.271	103.864	0.099	11.3	3.44
XS1255436005	1.700	DH EUROPE FINANCE SA	04.01.2022	100'000	A2	105.304	0.317	105.621	0.299	8.3	3.71
FR0011057306	4.000	CAISSE REFINANCE L'HABIT CC	10.01.2022	1.00	Aaa	115.52	0.679	116.199	-0.047	-26.7	3.62
XS0728812495	4.000	COOPERATIEVE RABOBANK UA	11.01.2022	1'000	Aa2	114.561	0.668	115.229	0.184	-4.4	3.62
FR0013230737	0.750	RCI BANQUE SA	12.01.2022	1'000	Baa1	101.141	0.123	101.264	0.429	25.8	3.53
XS1548802914	0.375	BANQUE FED CRED MUTUEL	13.01.2022	100'000	Aa3	100.215	0.061	100.276	0.319	8.4	3.80
XS1548914800	0.625	BANCO BILBAO VIZCAYA ARG	17.01.2022	100'000	Baa1	101.076	0.094	101.170	0.343	10.8	3.80
DE000A1K0UG6	2.500	KFW	17.01.2022	1'000	Aaa	109.85	0.377	110.227	-0.055	-30.8	3.72
XS1531570221	0.606	SUMITOMO MITSUI FINL GRP	18.01.2022	100'000	A1	101.068	0.090	101.158	0.327	12.0	3.80
XS1551917245	0.500	ITALGAS SPA	19.01.2022	100'000	Baa1	100.493	0.073	100.566	0.371	14.2	3.81
DE000DL19TA6	1.500	DEUTSCHE BANK AG	20.01.2022	100'000	Baa2	102.232	0.214	102.446	0.908	67.3	3.74
XS1411535286	0.250	JOHNSON & JOHNSON	20.01.2022	100'000	Aaa	100.567	0.036	100.603	0.099	-10.9	3.75
XS1167352613	0.875	NATIONAL AUSTRALIA BANK	20.01.2022	1'000	Aa3	102.208	0.125	102.333	0.299	5.3	3.80
XS1523975859	1.500	AKELIUS RESIDENTIAL AB	23.01.2022	100'000	Aaa	102.68	0.201	102.881	0.793	55.8	3.75
XS1550951641	0.875	SANTAN CONSUMER FINANCE	24.01.2022	100'000	A3	101.711	0.115	101.826	0.428	23.2	3.80
DE000A1R04X6	2.250	DAIMLER AG	24.01.2022	1'000	A2	107.631	0.296	107.927	0.265	5.2	3.73
DE000A19B8D4	0.750	VONOVIA FINANCE BV	25.01.2022	100'000	Aaa	101.27	0.097	101.367	0.419	20.5	3.81

ISIN	Coupon	Name	Maturity	Minimum Piece	Moody's	Price	Acc. Int.	Dirty Price	YTM/Worst	SWAP	Mod Dur
XS0876289652	3.875	RED ELECTRICA FIN SA UNI	25.01.2022	100'000	Baa1u	114.278	0.499	114.777	0.172	-0.1	3.66
FR0010850982	4.250	CAISSE FRANCAISE DE FIN CO	26.01.2022	1'000	Aaa	116.197	0.536	116.733	0.064	-16.7	3.65
XS1554373164	0.875	FRESENIUS FIN IRELAND PL	31.01.2022	1'000	Baa3	101.68	0.098	101.778	0.408	22.8	3.58
XS1554112281	1.500	NIBC BANK NV	31.01.2022	100'000	NR	103.494	0.168	103.662	0.588	37.4	3.78
EU000A1G0AD0	3.500	EFSF	04.02.2022	1'000	Aa1	113.879	0.355	114.234	-0.056	-30.9	3.72
FR0013236312	0.625	AUCHAN HOLDING SA	07.02.2022	100'000		100.981	0.058	101.039	0.354	17.2	3.61
XS1557268221	1.375	BANCO SANTANDER SA	09.02.2022	100'000	Baa1	102.994	0.121	103.115	0.598	37.2	3.81
XS1516271290	0.375	SPAREBANK 1 SR BANK	10.02.2022	100'000	A1	99.804	0.032	99.836	0.426	18.5	3.88
XS1421914745	0.375	3M COMPANY	15.02.2022	100'000	A1	100.968	0.027	100.995	0.111	-6.1	3.65
XS1363560977	1.000	BMW FINANCE NV	15.02.2022	1'000	A1	102.974	0.071	103.045	0.238	-0.5	3.86
DE000A2GSLC6	0.625	DEUT PFANDBRIEFBANK AG	23.02.2022	100'000		100.081	0.084	100.165	0.604	39.3	3.89
XS1369278251	1.250	AMGEN INC	25.02.2022	100'000	Baa1	103.28	0.055	103.335	0.357	15.6	3.63
BE0002272418	0.750	KBC GROUP NV	01.03.2022	100'000	Baa1	101.038	0.025	101.063	0.486	24.7	3.90
XS1373130902	0.500	TEMASEK FINANCIAL I LTD	01.03.2022	150'000	Aaa	101.653	0.016	101.669	0.083	-15.9	3.93
XS1788515861	0.625	ROYAL BK OF SCOTLAND PLC	02.03.2022	100'000	A3 /-	99.733	0.019	99.752	0.693	41.4	3.91
XS1373987707	1.875	LYB INTERNATIONAL FINANC	02.03.2022	100'000	Baa1	105.216	0.057	105.273	0.459	28.9	3.61
DE000A2BPET2	1.375	THYSSENKRUPP AG	03.03.2022	1'000	Ba2	100.769	0.038	100.807	1.163	95.8	3.61
XS1375956569	1.373	BP CAPITAL MARKETS PLC	03.03.2022	100'000	A1	104.196	0.038	104.234	0.310	3.8	3.88
XS1574157357	0.250	PFIZER INC	06.03.2022	100'000	A1	100.235	0.005	100.240	0.190	-5.4	3.88
XS1576220484	0.750	ING GROEP NV	09.03.2022	100'000	Baa1	101.107	0.008	101.115	0.470	21.5	3.93
XS1577747782	0.800	BOOKING HOLDINGS INC	10.03.2022	100'000	Baa1	101.236	0.007	101.243	0.480	23.9	3.85
XS1191116174	1.500	INFINEON TECHNOLOGIES AG	10.03.2022	1'000		105.12	0.012	105.132	0.212	-1.2	3.90
FR0012146777	1.125	SANOFI	10.03.2022	100'000	A1	103.268	0.009	103.277	0.248	4.0	3.68
FR0012602522	0.375	HSBC SFH (FRENCH COV. BONI	11.03.2022	50'000	Aaa	101.383	0.002	101.385	0.029	-22.7	3.97
XS1200837836	0.375	SWEDBANK (SWEDISH COV. BC	11.03.2022	100'000	Aaa	101.092	0.002	101.094	0.101	-14.1	3.97
XS1200103361	0.875	BK TOKYO-MITSUBISHI UFJ	11.03.2022	100'000	A1	101.818	0.005	101.823	0.416	14.7	3.93
XS1576777566	1.375	LANDSBANKINN HF	14.03.2022	100'000		102.955	1.371	104.326	0.626	36.3	3.85
XS1379182006	1.500	HSBC HOLDINGS PLC	15.03.2022	100'000	A2	103.976	1.492	105.468	0.496	26.4	3.84
XS1271698612	0.375	EUROPEAN INVESTMENT BANK	15.03.2022	1'000	Aaa	101.577	0.373	101.950	-0.018	-28.5	3.97
XS1379779827	1.250	SECURITAS AB	15.03.2022	100'000		103.32	1.243	104.563	0.414	17.5	3.87
FI4000148671	2.125	NESTE OYJ	17.03.2022	100'000		104.77	2.102	106.872	0.833	63.5	3.56
BE6285452460	0.875	ANHEUSER-BUSCH INBEV SA/	17.03.2022	1'000	A3	102.23	0.865	103.095	0.315	5.6	3.91
ES0378641288	0.625	FADE	17.03.2022	100'000	Baa2	101.691	0.618	102.309	0.202	-1.6	3.94
XS1111559768	1.125	TOTAL CAPITAL CANADA LTD	18.03.2022	100'000	Aa3	103.575	1.110	104.685	0.230	-3.4	3.90
XS1204254715	1.000	NN GROUP NV	18.03.2022	100'000	Baa2u	102.509	0.986	103.495	0.370	10.4	3.90
XS0680904827	4.000	TELIA CO AB	22.03.2022	100'000	Baa1	114.926	3.901	118.827	0.271	3.3	3.68
XS1586704378	0.250	NATIONAL AUSTRALIA BANK CC	28.03.2022	100'000	Aaa	100.247	0.240	100.487	0.189	-8.4	4.01
XS0765299572	4.125	ABN AMRO BANK NV	28.03.2022	1'000	A1	115.393	3.955	119.348	0.293	3.9	3.69
XS1584122680	0.625	ESSITY AB	28.03.2022	100'000	Baa1	100.92	0.601	101.521	0.380	16.7	3.73
FR0013246725	0.672	VEOLIA ENVIRONNEMENT SA	30.03.2022	100'000	Baa1	101.322	0.641	101.963	0.322	8.7	3.73
XS0611398008	6.625	BARCLAYS BANK PLC SUBORDI	30.03.2022	50'000	Baa3 /-	121.415	6.316	127.731	1.182	106.0	3.49
FR0013143344	0.875	IMERYSA	31.03.2022	100'000	Baa2	102.098	0.832	102.930	0.319	14.2	3.71
XS1050917373	2.125	VOLKSWAGEN LEASING GMBH	04.04.2022	1'000	A3	106.375	1.997	108.372	0.535	26.9	3.85
XS0767278301	4.000	TELEKOM FINANZMANAGEMENT	04.04.2022	1'000	Baa2	114.477	3.759	118.236	0.401	13.7	3.71
XS1135276332	1.000	SHELL INTERNATIONAL FIN	06.04.2022	100'000	Aa2	103.145	0.934	104.079	0.223	-6.5	3.96

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XS0500331557	4.000	UBS AG LONDON COVERED	08.04.2022	1'000	Aaa	115.512	3.715	119.227	0.176	-7.9	3.73
XS1054528457	1.900	WALMART INC	08.04.2022	100'000	Aa2	106.884	1.765	108.649	0.096	-10.0	3.66
DE000A1ZZ010	0.625	BMW US CAPITAL LLC	20.04.2022	1'000	A1	101.303	0.560	101.863	0.305	2.4	4.03
DE000DHY4457	0.125	DEUTSCHE HYPOTHEKENBANK	20.04.2022	1'000	Aa1	100.214	0.112	100.326	0.073	-18.2	4.09
XS1555094066	1.000	DVB BANK SE	25.04.2022	100'000	NR	100.126	0.882	101.008	0.969	66.7	3.98
XS1681522998	0.250	INSTITUT CREDITO OFICIAL	30.04.2022	1'000	NR	100.472	0.123	100.595	0.135	-7.9	4.10
FR0013232105	0.125	AGENCE FRANCAISE DEVELOP	30.04.2022	100'000		99.893	0.109	100.002	0.151	-11.5	4.11
XS1067864022	3.500	SCHAEFFLER FINANCE BV	15.05.2022	100'000	Baa3	101.875	1.147	103.022	-2.063	-20.4	0.17
DE000NRW23V4	1.375	LAND NORDRHEIN-WESTFALEN	16.05.2022	1'000	Aa1	105.626	1.134	106.760	0.028	-24.3	4.04
XS1412593185	0.750	ENI SPA	17.05.2022	100'000	Baa1	101.705	0.616	102.321	0.339	4.1	4.09
XS1234248919	1.000	WUERTH FINANCE INTL BV	19.05.2022	1'000		103.086	0.816	103.902	0.212	-2.4	3.85
XS1613140489	0.500	REPSOL INTL FINANCE GREE	23.05.2022	100'000	Baa2	100.696	0.403	101.099	0.333	4.6	4.13
FR0013257615	0.375	LVMH MOET HENNESSY VUITT	26.05.2022	1'000		100.463	0.299	100.762	0.257	0.3	3.92
XS1237271009	1.125	MCDONALD'S CORP	26.05.2022	100'000	Baa1	103.145	0.897	104.042	0.370	8.9	4.08
XS1233732194	1.125	MICHELIN LUXEMBOURG SCS	28.05.2022	100'000	A3	103.274	0.891	104.165	0.293	5.6	3.86
XS1422841202	0.625	ABN AMRO BANK NV	31.05.2022	1'000	A1	101.389	0.490	101.879	0.293	-0.2	4.14
XS1144086110	1.450	AT&T INC	01.06.2022	100'000	Baa1 / -	104.042	1.132	105.174	0.422	18.0	3.83
XS1405767275	0.500	VERIZON COMMUNICATIONS	02.06.2022	100'000	Baa1	100.299	0.389	100.688	0.428	12.9	4.15
XS1240750767	1.000	ELI LILLY & CO	02.06.2022	100'000	A2	102.848	0.778	103.626	0.279	2.0	3.88
XS1241546420	1.125	NATIONWIDE BLDG SOCIETY	03.06.2022	100'000	Aa3	103.436	0.872	104.308	0.306	-1.4	4.11
XS0790011398	3.625	HUTCH WHAMPOA EUR FIN 12	06.06.2022	100'000	A2	112.816	2.781	115.597	0.555	25.9	3.90
DE000DB5DCN5	1.750	DEUTSCHE BANK AG COVEREC	08.06.2022	1'000	Aaa	106.64	1.333	107.973	0.177	-13.0	4.07
FR0012759744	1.250	RCI BANQUE SA	08.06.2022	1'000	Baa1	103.012	0.952	103.964	0.530	24.8	4.10
DE000A182VS4	0.875	VONOVIA FINANCE BV	10.06.2022	100'000		101.336	0.662	101.998	0.556	23.3	4.14
FR0013182821	0.500	AIR LIQUIDE FINANCE	13.06.2022	100'000	A3	101.041	0.374	101.415	0.239	-2.2	3.95
XS1246782269	0.750	SE BANKEN (SWEDISH COV. BC	16.06.2022	100'000	Aaa	102.468	0.555	103.023	0.169	-13.5	4.18
XS1248348721	0.750	SBAB (SWEDISH COV. BOND)	17.06.2022	100'000	Aaa	102.43	0.553	102.983	0.178	-12.7	4.18
XS1246658501	0.875	ROYAL BANK OF CANADA COVE	17.06.2022	100'000	Aaa	102.804	0.645	103.449	0.214	-9.9	4.17
XS1435031270	0.050	STADSHYPOTEK AB COVERED	20.06.2022	100'000	Aaa	99.478	0.036	99.514	0.173	-13.1	4.26
XS1637332856	0.500	BRITISH TELECOMMUNICATIO	23.06.2022	100'000	Baa1	99.938	0.360	100.298	0.515	20.0	4.21
FR0010913780	4.125	SUEZ	24.06.2022	50'000	A3	116.869	2.961	119.830	0.171	-13.8	3.93
XS1636000561	0.875	INTESA SANPAOLO SPA	27.06.2022	100'000	Baa1	101.106	0.621	101.727	0.613	30.8	4.18
XS0798504030	3.375	WILLOW NO.2 (ZURICH INSURA	27.06.2022	100'000	A1	112.459	2.395	114.854	0.440	13.0	3.98
XS1647814968	4.375	UNITED GROUP BV	01.07.2022	100'000	B2	102.223	0.705	102.928	3.653	364.0	3.04
DE000AAR0199	0.010	AAREAL BANK AG COVERED	04.07.2022	1'000	Aaa	99.655	0.007	99.662	0.090	-20.2	4.30
DE000A11QTG5	0.625	KFW	04.07.2022	1'000	Aaa	102.54	0.432	102.972	0.036	-30.3	4.25
DE000A1ZLUN1	2.125	VONOVIA FINANCE BV	09.07.2022	1'000		106.652	1.438	108.090	0.564	26.4	4.11
XS1648303813	6.125	MAXEDA DIY HOLDING BV	15.07.2022	100'000	B2	96.776	0.987	97.763	6.995	653.3	3.70
FR0011289230	2.625	ENGIE SA	20.07.2022	1'000	A2	109.979	1.697	111.676	0.316	0.9	4.11
XS1171489393	0.750	TOYOTA MOTOR CREDIT CORP	21.07.2022	1'000	Aa3	102.044	0.483	102.527	0.278	-5.1	4.27
XS1250034276	2.150	THERMO FISHER SCIENTIFIC	21.07.2022	100'000	Baa2	106.599	1.384	107.983	0.523	25.6	3.91
XS0813400305	2.750	NATIONAL AUSTRALIA BANK	08.08.2022	1'000	Aa3	110.337	1.635	111.972	0.381	8.1	4.14
XS0817639924	2.625	WELLS FARGO & COMPANY	16.08.2022	100'000	A2	108.827	1.503	110.330	0.600	29.0	4.17
XS0816704125	2.000	PROCTER & GAMBLE CO/THE	16.08.2022	100'000	Aa3	107.555	1.145	108.700	0.282	-6.2	4.23
XS1280394229	0.500	BK NEDERLANDSE GEMEENTE	26.08.2022	1'000	Aaa	101.66	0.273	101.933	0.126	-21.8	4.40

ISIN	Coupon	Name	Maturity	Minimum Piece	Moody's	Price	Acc. Int.	Dirty Price	YTM/Worst	SWAP	Mod Dur
XS0821096418	2.250	BK NEDERLANDSE GEMEENTE	30.08.2022	1'000	Aaa	109.447	1.202	110.649	0.129	-21.7	4.26
XS1284570626	1.375	MERCK FIN SERVICES GMBH	01.09.2022	1'000	Baa1	104.703	0.727	105.430	0.254	-1.5	4.09
XS1285892870	0.625	OP MORTGAGE BANK COVERE	04.09.2022	100'000	Aaa	101.945	0.325	102.270	0.189	-14.5	4.41
XS1285867419	0.750	SPAREBANK 1 BOLIGKREDITT C	05.09.2022	100'000	Aaa	102.282	0.388	102.670	0.238	-10.7	4.40
XS1105276759	1.250	BMW FINANCE NV	05.09.2022	1'000	A1	103.829	0.647	104.476	0.387	4.9	4.35
XS1280783983	1.375	LLOYDS BANK PLC	08.09.2022	100'000	Aa3	103.868	0.701	104.569	0.502	13.5	4.34
AT000B049598	0.750	UNICREDIT BK AUSTRIA AG CO'	08.09.2022	100'000	Aaa	102.118	0.382	102.500	0.275	-6.9	4.41
ES0413900384	0.750	BANCO SANTANDER SA COVEF	09.09.2022	100'000	Aa2	102.363	0.380	102.743	0.221	-10.9	4.41
XS1678372472	0.750	BANCO BILBAO VIZCAYA ARG	11.09.2022	100'000	Baa3	99.82	0.376	100.196	0.791	41.2	4.39
BE6298043272	0.750	BELFIUS BANK SA/NV	12.09.2022	100'000	Baa3	100.158	0.374	100.532	0.714	34.7	4.40
FR0013281888	0.375	VALEO SA	12.09.2022	100'000	Baa2	99.531	0.187	99.718	0.480	14.0	4.44
FR0013113453	0.375	CRED MUTUEL- CIC HOME LO C	12.09.2022	1'000	Aaa	101.053	0.187	101.240	0.140	-21.4	4.46
DE000A1PGWA5	2.375	DAIMLER AG	12.09.2022	1'000	A2	108.667	1.184	109.851	0.427	7.4	4.27
XS1288903278	1.500	WELLS FARGO & COMPANY	12.09.2022	100'000	A2	103.879	0.748	104.627	0.623	29.3	4.33
FR0012942647	1.875	ICADE	14.09.2022	100'000		106.182	0.925	107.107	0.407	18.2	4.08
XS0541453147	3.375	ORANGE SA	16.09.2022	50'000	Baa1	113.522	1.646	115.168	0.350	0.7	4.21
XS0541787783	3.125	TOTAL CAPITAL SA	16.09.2022	1'000	Aa3	112.749	1.524	114.273	0.279	-9.3	4.23
XS1684785774	0.500	LANSFORSKRINGAR BANK	19.09.2022	100'000	A1	99.874	0.240	100.114	0.528	17.8	4.45
XS1685589027	0.625	HYPO VORARLBERG BANK AG	19.09.2022	100'000	A3	98.945	0.300	99.245	0.864	44.6	4.42
XS1292474282	0.375	NORDIC INVESTMENT BANK	19.09.2022	1'000	Aaa	101.56	0.180	101.740	0.030	-29.3	4.48
DE000CZ40K07	1.500	COMMERZBANK AG	21.09.2022	1'000	Baa1	104.159	0.711	104.870	0.567	19.9	4.36
XS0543370430	3.500	ABN AMRO BANK NV COVERED	21.09.2022	50'000	Aaa	115.128	1.659	116.787	0.145	-19.1	4.22
XS1293495229	0.750	BK OF MONTREAL (COV. BOND	21.09.2022	100'000	Aaa	102.161	0.355	102.516	0.269	-9.7	4.44
ES0200002014	1.875	ADIF ALTA VELOCIDAD	22.09.2022	100'000	Baa3	106.018	0.884	106.902	0.527	16.0	4.33
ES0200002014	1.875	ADIF ALTA VELOCIDAD	22.09.2022	100'000	Baa3	106.018	0.884	106.902	0.527	16.0	4.33
XS1112678559	1.125	COCA-COLA CO/THE	22.09.2022	100'000	Aa3	103.813	0.530	104.343	0.277	-6.8	4.41
FR0010945451	3.300	CAISSE REFINANCE L'HABIT CC	23.09.2022	1	Aaa	114.596	1.546	116.142	0.074	-26.2	4.24
XS1293087703	1.375	KONINKLIJKE DSM NV	26.09.2022	100'000	A3	104.877	0.633	105.510	0.292	-6.0	4.40
FR0013283371	0.750	RCI BANQUE SA	26.09.2022	1'000	Baa1	100.801	0.345	101.146	0.560	26.8	4.20
XS1114477133	1.526	BP CAPITAL MARKETS PLC	26.09.2022	100'000	A1	104.894	0.702	105.596	0.435	7.1	4.38
BE0000325341	4.250	BELGIUM KINGDOM	28.09.2022	0.01	NR	119.495	1.933	121.428	-0.033	-42.6	4.20
XS0544644957	3.000	EUROPEAN INVESTMENT BANK	28.09.2022	1'000	Aaa	113.24	1.364	114.604	0.082	-30.1	4.28
FR0012970713	0.625	ARKEA HOME LOANS (COV. BOI	30.09.2022	1'000		101.922	0.281	102.203	0.200	-15.2	4.48
FR0012970713	0.625	ARKEA HOME LOANS (COV. BOI	30.09.2022	1'000		101.922	0.281	102.203	0.200	-15.2	4.48
XS1678629186	0.875	GRENKE FINANCE PLC	07.10.2022	1'000		101.683	0.376	102.059	0.502	15.7	4.46
XS0832628423	2.250	EUROPEAN INVESTMENT BANK	14.10.2022	1'000	Aaa	110.051	0.918	110.969	0.057	-32.8	4.38
XS0832628423	2.250	EUROPEAN INVESTMENT BANK	14.10.2022	1'000	Aaa	110.051	0.918	110.969	0.057	-32.8	4.38
PTCMGTOM0025	0.875	CAIXA ECO MONTEPIO GERAL C	17.10.2022	100'000	A3	100.719	0.352	101.071	0.715	35.0	4.48
XS1692396069	0.750	SANTANDER CONSUMER BANK	17.10.2022	100'000		100.465	0.302	100.767	0.647	29.3	4.49
XS1699951767	0.750	UNIONE DI BANCHE ITALIAN	17.10.2022	100'000	Baa3	99.58	0.302	99.882	0.843	46.9	4.49
FR0010952770	3.500	ENGIE SA	18.10.2022	1'000	A2	114.943	1.400	116.343	0.232	-10.1	4.29
XS1308350237	0.625	NORDEA MORTGAGE BANK PLC	19.10.2022	100'000	Aaa	101.886	0.248	102.134	0.213	-15.0	4.53
XS0847433561	2.875	BNP PARIBAS	24.10.2022	1'000	Aa3	111.038	1.103	112.141	0.455	10.2	4.34
XS1326536155	0.500	AGENCE FRANCAISE DEVELOP	25.10.2022	100'000		101.156	0.190	101.346	0.248	-12.1	4.56
FR0011333186	2.500	CAISSE D'AMORT DETTE SOC	25.10.2022	1'000	Aa2	111.002	0.952	111.954	0.112	-27.6	4.39

ISIN	Coupon	Name	Maturity	Minimum Piece	Moody's	Price	Acc. Int.	Dirty Price	YTM/Worst	SWAP	Mod Dur
XS1310493744	1.500	JPMORGAN CHASE & CO	26.10.2022	100'000	A3	104.357	0.567	104.924	0.543	18.7	4.46
XS1311331117	2.500	VESTEDA FINANCE BV	27.10.2022	100'000		107.638	0.938	108.576	0.721	42.2	4.14
XS1312042648	0.500	NEDER WATERSCHAPS BANK	27.10.2022	100'000	Aaa	101.478	0.188	101.666	0.179	-19.6	4.57
XS1311139601	0.375	COUNCIL OF EUROPE	27.10.2022	1'000	Aa1	100.985	0.141	101.126	0.161	-25.9	4.58
DE000A2BPDU2	1.125	SIXT SE	02.11.2022	1'000		99.709	0.404	100.113	1.189	78.7	4.48
XS1314238459	2.750	IREN SPA	02.11.2022	100'000		110.995	0.987	111.982	0.357	1.7	4.38
FR0013216900	0.424	DANONE SA	03.11.2022	100'000	Baa1	100.107	0.151	100.258	0.401	5.8	4.58
XS0554975325	3.375	DEUTSCHE BAHN FIN GMBH	04.11.2022	1'000	Aa1	114.981	1.193	116.174	0.139	-24.1	4.35
XS1317708805	1.800	BORGWARNER INC	07.11.2022	100'000	Baa1	105.869	0.621	106.490	0.451	13.3	4.23
XS1317305198	1.875	CARNIVAL CORP	07.11.2022	100'000	A3	106.302	0.647	106.949	0.502	15.0	4.46
XS1318364731	0.750	YORKSHIRE BUILDING SOC CO'	10.11.2022	100'000	Aaa	102	0.253	102.253	0.317	-3.5	4.57
XS1135334800	1.000	APPLE INC	10.11.2022	100'000	Aa1	103.334	0.337	103.671	0.279	-11.3	4.56
XS0854759080	2.250	ALLIANDER NV	14.11.2022	100'000	Aa2	109.131	0.734	109.865	0.281	-6.0	4.46
XS0854746343	2.625	CARLSBERG BREWERIES A/S	15.11.2022	100'000	Baa2	110.185	0.849	111.034	0.421	6.1	4.42
CH0302790123	1.750	UBS GROUP FUNDING SWITZE	16.11.2022	200'000	Baa1u	105.135	0.561	105.696	0.633	29.1	4.49
FR0013053030	2.250	SOCIETE FONCIERE LYONNAIS	16.11.2022	100'000		106.839	0.721	107.560	0.677	37.8	4.21
XS1611042646	0.800	KELLOGG CO	17.11.2022	100'000	Baa2	102.701	0.254	102.955	0.220	13.3	4.58
XS1232098001	1.375	SIMON INTL FINANCE SCA	18.11.2022	100'000	A2	103.582	0.433	104.015	0.555	22.1	4.29
IT0005314544	0.750	CASSA DEPOSITI E PRESTIT	21.11.2022	100'000	Baa2	99.933	0.230	100.163	0.764	39.2	4.58
XS1237184533	1.500	ADECCO INT FINANCIAL SVS	22.11.2022	100'000	Baa1	104.653	0.456	105.109	0.441	12.3	4.30
AT0000A0U3T4	3.400	REPUBLIC OF AUSTRIA	22.11.2022	1'000	Aa1	115.858	1.034	116.892	0.022	-39.1	4.40
XS1324446092	1.500	AP MOLLER-MAERSK A/S	24.11.2022	100'000	Baa2 /*-	103.431	0.448	103.879	0.754	40.0	4.52
FR0013235165	0.125	CAISSE D'AMORT DETTE SOC	25.11.2022	100'000		100.003	0.037	100.040	0.124	-27.1	4.69
XS1325825211	2.150	BOOKING HOLDINGS INC	25.11.2022	100'000	Baa1	106.813	0.636	107.449	0.596	26.6	4.25
ES0224261042	1.500	CORES	27.11.2022	100'000	NR	104.749	0.436	105.185	0.478	10.6	4.55
DK0030407986	0.250	DANSKE BANK A/S	28.11.2022	100'000	A1	99.028	0.072	99.100	0.459	7.6	4.67
XS1725395302	0.500	SPAREBANKEN VEST	29.11.2022	100'000	A1	99.476	0.142	99.618	0.613	21.4	4.64
BE0002420926	2.750	EANDIS SYSTEM OPERATOR C	30.11.2022	100'000	A3	110.252	0.776	111.028	0.544	16.9	4.45
DE000BLB6JA9	0.350	BAYERISCHE LANDESBANK CO	01.12.2022	1'000	Aaa	100.873	0.098	100.971	0.164	-21.8	4.68
XS1327027998	1.100	MASTERCARD INC	01.12.2022	100'000	A2	102.884	0.307	103.191	0.447	11.1	4.36
XS1425199848	0.750	CREDIT AGRICOLE LONDON	01.12.2022	100'000	A1	101.18	0.210	101.390	0.496	9.4	4.62
XS1327531486	1.625	SKF AB	02.12.2022	100'000	Baa2	104.389	0.450	104.839	0.627	30.7	4.31
XS1529838085	1.000	MORGAN STANLEY	02.12.2022	100'000	A3	101.623	0.277	101.900	0.650	28.8	4.59
XS1329671132	2.125	EXOR NV	02.12.2022	100'000		106.544	0.588	107.132	0.637	32.2	4.27
BE6282459609	1.625	SOLVAY SA	02.12.2022	100'000	Baa2	104.842	0.450	105.292	0.527	20.0	4.31
DE000NRW0KS7	0.000	LAND NORDRHEIN-WESTFALEN	05.12.2022	1'000	Aa1	99.225	0.000	99.225	0.165	-24.2	4.72
DE000A1R0XG3	2.000	BASF SE	05.12.2022	1'000	A1	108.365	0.537	108.902	0.221	-16.5	4.54
FR0013065372	2.125	ILIAD SA	05.12.2022	100'000		105.688	0.571	106.259	0.827	52.9	4.27
FR0013067170	1.125	BPCE SA	14.12.2022	100'000	A2	103.3	0.274	103.574	0.423	2.9	4.63
XS1333139746	1.125	SVENSKA HANDELSBANKEN AE	14.12.2022	100'000	Aa2	103.348	0.274	103.622	0.413	2.9	4.63
XS1330948818	1.375	SANTANDER INTL DEBT SA	14.12.2022	100'000	A3	104.215	0.335	104.550	0.477	8.7	4.60
XS1531345376	1.000	BECTON DICKINSON AND CO	15.12.2022	100'000	Ba1	100.471	0.241	100.712	0.897	50.8	4.54
XS1515216650	1.500	G4S INTL FINANCE PLC	09.01.2023	100'000		102.588	0.259	102.847	0.949	55.2	4.64
XS1319814577	1.000	FEDEX CORP	11.01.2023	100'000	Baa2	101.725	0.167	101.892	0.617	25.8	4.47
DE000DB5DCS4	2.375	DEUTSCHE BANK AG	11.01.2023	100'000	Baa2	105.856	0.397	106.253	1.123	74.1	4.56



ISIN	Coupon	Name	Maturity	Minimum Piece	Moody's	Price	Acc. Int.	Dirty Price	YTM/Worst	SWAP	Mod Dur
XS1679158094	1.125	CAIXABANK SA	12.01.2023	100'000	Ba2	100.214	0.185	100.399	1.079	65.2	4.68
XS1718306050	0.500	SOCIETE GENERALE	13.01.2023	100'000	Baa3	98.411	0.164	98.575	0.836	41.9	4.74
XS0864360358	1.875	NATIONAL AUSTRALIA BANK CC	13.01.2023	100'000	Aaa	107.306	0.303	107.609	0.350	-6.2	4.65
XS1550988569	0.875	NN GROUP NV	13.01.2023	100'000		101.556	0.141	101.697	0.531	15.3	4.49
XS1345331299	1.125	BNP PARIBAS	15.01.2023	1'000	Aa3	103.051	0.176	103.227	0.486	8.4	4.71
XS1153374084	8.000	SIEMENS AUDIOLOGY SOLUTIO	15.01.2023	100'000	B3	104.75	1.289	106.039	-1.519	-59.5	0.07
XS1167644407	0.875	VOLKSWAGEN INTL FIN NV	16.01.2023	1'000	A3	101.181	0.134	101.315	0.627	21.5	4.73
XS0875343757	3.875	GAS NATURAL FENOSA FINAN	17.01.2023	100'000	Baa2	116.125	0.584	116.709	0.501	12.8	4.50
XS1754213947	1.000	UNICREDIT SPA	18.01.2023	250'000	Baa3	99.444	0.148	99.592	1.118	68.4	4.70
FR0013231743	1.125	BPCE SA	18.01.2023	100'000	Baa3	101.586	0.166	101.752	0.790	35.5	4.71
FR0011394907	2.875	AUTOROUTES DU SUD DE LA	18.01.2023	100'000	A3	111.576	0.425	112.001	0.457	6.2	4.58
DE000A2AAKB1	0.375	LAND NIEDERSACHSEN LANI	19.01.2023	1'000		100.996	0.054	101.050	0.169	-23.4	4.81
XS1346315382	0.500	NEDER WATERSCHAPSBANK	19.01.2023	100'000	Aaa	101.502	0.073	101.575	0.189	-19.8	4.80
XS1346557637	0.625	ERSTE GROUP BANK AG COV	19.01.2023	100'000	Aaa	101.667	0.091	101.758	0.279	-12.8	4.78
XS0794399674	3.750	REPUBLIC OF POLAND	19.01.2023	1'000	A2	116.18	0.545	116.725	0.380	0.0	4.52
ES0413320062	1.125	DEUSCHE BK SA ESPANOLA	20.01.2023	100'000	Aa2	102.95	0.160	103.110	0.509	7.5	4.73
FR0013094869	0.500	SOCIETE GENERALE SFH COVE	20.01.2023	100'000	Aaa	101.343	0.071	101.414	0.222	-19.7	4.80
AT000B092622	0.625	RAIFFEISEN LB STEIERMARK	20.01.2023	100'000	Aaa	101.31	0.089	101.399	0.353	-4.6	4.78
XS1170787797	1.000	EVONIK INDUSTRIES AG	23.01.2023	1'000	Baa1	102.62	0.134	102.754	0.426	5.0	4.51
XS0874864860	3.987	TELEFONICA EMISIONES SAU	23.01.2023	100'000	Baa3	116.287	0.535	116.822	0.583	19.7	4.50
XS1756725831	0.250	CANADIAN IMPERIAL BANK COV	24.01.2023	100'000	Aaa	99.449	0.033	99.482	0.364	-8.2	4.83
XS0877622034	2.375	BMW FINANCE NV	24.01.2023	1'000	A1	109.232	0.312	109.544	0.454	4.9	4.63
XS1757843146	1.375	PIRELLI & C SPA	25.01.2023	100'000		98.844	0.177	99.021	1.623	121.7	4.66
XS1348774644	0.750	DEXIA CREDIT LOCAL	25.01.2023	50'000	Aa3	102.091	0.097	102.188	0.317	-8.5	4.78
XS1758752635	0.680	MITSUBISHI UFJ FIN GRP	26.01.2023	100'000	A1	100.02	0.086	100.106	0.676	23.2	4.78
FR0013019510	0.625	CAISSE FRANCAISE DE FIN	26.01.2023	100'000	Aaa	101.889	0.079	101.968	0.235	-18.1	4.80
XS1079320203	1.875	COMPASS GROUP PLC	27.01.2023	100'000	A3	106.776	0.231	107.007	0.467	5.5	4.68
FR0013313186	1.289	UBISOFT ENTERTAINMENT SA	30.01.2023	100'000		100.592	0.148	100.740	1.157	77.7	4.47
XS0881362502	2.375	TOYOTA MOTOR CREDIT CORP	01.02.2023	1'000	Aa3	109.49	0.260	109.750	0.410	0.5	4.66
FR0011261924	3.000	ENGIE SA	01.02.2023	1'000	A2	112.465	0.329	112.794	0.419	2.7	4.61
XS1759603761	1.000	PROSEGUR CIA DE SEGURIDA	08.02.2023	100'000		100.644	0.090	100.734	0.858	48.8	4.53
ES0440609313	1.000	CAIXABANK SA COVERED	08.02.2023	100'000	Aa2	103.039	0.090	103.129	0.374	-2.7	4.79
XS1767050351	1.750	BEVCO LUX SARL	09.02.2023	100'000		99.889	0.153	100.042	1.774	132.5	4.66
XS1361115402	1.750	EASYJET PLC	09.02.2023	100'000	Baa1	104.486	0.153	104.639	0.766	39.2	4.48
FR0013111903	0.375	BPCE SFH - SOCIETE DE FI COV	10.02.2023	100'000	Aaa	100.573	0.032	100.605	0.257	-16.5	4.87
FR0012938959	0.625	CIE FINANCEMENT FONCIER	10.02.2023	100'000	Aaa	101.793	0.053	101.846	0.257	-17.0	4.84
DE000TLX2003	3.125	TALANX AG	13.02.2023	100'000		113.262	0.240	113.502	0.399	0.5	4.63
FR0013316999	0.250	BPIFRANCE FINANCEMENT SA	14.02.2023	100'000	Aa2	99.92	0.018	99.938	0.266	-13.8	4.89
XS1566100977	0.375	UNILEVER NV	14.02.2023	100'000	A1	99.688	0.028	99.716	0.439	1.4	4.87
XS1190973559	1.109	BP CAPITAL MARKETS PLC	16.02.2023	100'000	A1	102.904	0.076	102.980	0.511	8.7	4.80
XS1190624111	0.875	STATOIL ASA	17.02.2023	100'000	Aa3	102.096	0.058	102.154	0.422	2.5	4.59
XS1775786145	0.375	SPAREBANKEN SOR BOLIGKRE	20.02.2023	100'000	Aaa	100.15	0.022	100.172	0.344	-7.2	4.89
XS1774629346	0.625	AUST & NZ BANKING GROUP	21.02.2023	100'000	Aa3	100.078	0.034	100.112	0.609	15.5	4.85
XS1721478011	0.050	OP MORTGAGE BANK COVEREI	22.02.2023	100'000	Aaa	98.83	0.003	98.833	0.289	-14.2	4.93
XS1366026679	1.300	HONEYWELL INTERNATIONAL	22.02.2023	100'000	A2	103.886	0.068	103.954	0.503	8.7	4.80

ISIN	Coupon	Name	Maturity	Minimum Piece	Moody's	Price	Acc. Int.	Dirty Price	YTM/Worst	SWAP	Mod Dur
XS1371715118	0.500	ROCHE FINANCE EUROPE BV	27.02.2023	1'000	Aa3	100.812	0.019	100.831	0.326	-4.3	4.65
XS1784067529	0.250	NORDEA MORTGAGE BANK PLC	28.02.2023	100'000	Aaa	99.76	0.009	99.769	0.299	-11.2	4.92
SK4120009044	3.000	SLOVAKIA GOVERNMENT BONC	28.02.2023	1	A2	115.178	0.107	115.285	-0.053	-44.5	4.70
XS1781346801	0.750	SANTANDER CONSUMER BANK	01.03.2023	100'000	A3	100.105	0.025	100.130	0.728	28.0	4.86
XS1731105612	0.875	BANCO DE SABADELL SA	05.03.2023	100'000	Baa3	99.511	0.019	99.530	0.976	51.7	4.85
XS1676933937	0.375	WESTPAC BANKING CORP	05.03.2023	100'000	Aa3	98.993	0.008	99.001	0.581	13.4	4.91
XS1788515788	1.125	METRO AG	06.03.2023	100'000		99.489	0.022	99.511	1.231	76.4	4.81
FR0013240835	1.000	RENAULT SA	08.03.2023	1'000	Baa3	101.634	0.014	101.648	0.649	27.6	4.62
DE000A1RQCJ3	0.375	LAND HESSEN	10.03.2023	1'000		101.049	0.003	101.052	0.164	-23.6	4.94
DE000A168Y22	0.375	KFW	15.03.2023	1'000	Aaa	100.995	0.373	101.368	0.175	-28.1	4.94
XS0830194501	2.125	TOTAL CAPITAL INTL SA	15.03.2023	100'000	Aa3	108.495	2.113	110.608	0.409	-2.5	4.70
XS1200670955	0.750	BERKSHIRE HATHAWAY INC	16.03.2023	100'000	Aa2	101.071	0.744	101.815	0.522	12.6	4.64
ES0378641312	0.500	FADE	17.03.2023	100'000	NR	100.128	0.044	100.172	0.474	5.4	4.93
XS0606704558	4.500	BNP PARIBAS	21.03.2023	1'000	Aa3	120.252	4.401	124.653	0.421	1.0	4.46
XS1382385471	1.750	FLUOR CORP	21.03.2023	100'000	Baa1	104.3	1.712	106.012	0.828	44.3	4.51
XS1383389670	1.375	SCENTRE GROUP TRUST 1/2	22.03.2023	100'000	A2	103.372	1.341	104.713	0.656	24.1	4.57
FR0013298684	0.625	HOLDING D'INFRASTRUCTURE	27.03.2023	100'000	Baa3	99.538	0.182	99.720	0.719	25.1	4.93
XS1382792197	0.625	DEUTSCHE TELEKOM INT FIN	03.04.2023	1'000	Baa1	100.359	0.589	100.948	0.553	9.4	4.94
XS1589970968	0.875	DIST INTER DE ALIMENTACI	06.04.2023	100'000	Baa3	98.466	0.815	99.281	1.189	75.4	4.88
XS1346695437	2.125	ALSTRIA OFFICE REIT-AG	12.04.2023	100'000		106.526	1.950	108.476	0.746	35.1	4.54
XS0842659426	4.875	ENEL FINANCE INTL NV	17.04.2023	100'000	Baa2	121.613	4.408	126.021	0.564	14.9	4.50
XS1752476538	0.750	CAIXABANK SA	18.04.2023	100'000	Baa2	99.411	0.111	99.522	0.868	40.1	4.97
DE000A1R07P5	2.000	LINDE AG	18.04.2023	1'000	A2	108.541	1.803	110.344	0.310	-13.9	4.81
XS1599125157	0.625	NATIONWIDE BLDG SOCIETY	19.04.2023	100'000	Aa3	100.213	0.562	100.775	0.583	13.8	4.98
FR0013213709	1.000	WENDEL SA	20.04.2023	100'000		100.801	0.896	101.697	0.831	43.9	4.68
BE6276039425	0.800	ANHEUSER-BUSCH INBEV SA/	20.04.2023	1'000	A3	101.359	0.717	102.076	0.530	9.1	4.96
XS1756338551	0.125	KINGDOM OF SWEDEN	24.04.2023	100'000		99.745	0.016	99.761	0.175	-28.4	5.09
FR0011037001	4.125	CAISSE D'AMORT DETTE SOC	25.04.2023	1'000	Aa2	119.951	3.639	123.590	0.205	-26.4	4.61
XS1400224546	0.250	EUROFIMA	25.04.2023	100'000	Aa1	99.331	0.221	99.552	0.382	-6.8	5.06
XS1398336351	2.225	MERLIN PROPERTIES SOCIMI	25.04.2023	100'000		105.46	1.963	107.423	1.069	68.4	4.54
XS1223830677	1.000	GENERAL MILLS INC	27.04.2023	100'000	Baa2	101.451	0.877	102.328	0.696	27.9	4.71
XS1402941790	0.625	ABB FINANCE BV	03.05.2023	100'000	A2	101.061	0.538	101.599	0.406	-0.3	4.80
XS1409362784	1.615	FCE BANK PLC	11.05.2023	100'000	Baa2	102.575	1.354	103.929	1.099	63.7	4.88
DE000A169NB4	0.750	DAIMLER AG	11.05.2023	1'000	A2	101.121	0.629	101.750	0.529	5.5	5.03
DE000BLB3B86	1.000	BAYERISCHE LANDESBANK	11.05.2023	1'000	A1	101.943	0.838	102.781	0.617	20.1	4.99
XS0625859516	4.500	INVESTOR AB	12.05.2023	100'000	Aa3	120.773	3.760	124.533	0.428	-0.7	4.61
XS1717012014	0.500	BNZ INTL FUNDING/LONDON	13.05.2023	100'000	A1	99.059	0.164	99.223	0.686	19.2	5.07
XS1234370127	0.950	3M COMPANY	15.05.2023	100'000	A1	102.798	0.786	103.584	0.403	-5.1	5.02
XS1319652902	0.750	NESTLE FINANCE INTL LTD	16.05.2023	1'000	Aa2	102.095	0.618	102.713	0.321	-7.8	4.81
FR0013169778	1.000	RCI BANQUE SA	17.05.2023	1'000	Baa1	101.154	0.822	101.976	0.761	33.5	4.76
XS1720806774	0.750	RLB OBEROESTERREICH	22.05.2023	100'000	Baa1	100.029	0.228	100.257	0.744	30.7	5.06
XS1234953575	1.250	ILLINOIS TOOL WORKS INC	22.05.2023	100'000	A2	103.507	1.010	104.517	0.530	11.9	4.76
EU000A1G0BC0	1.875	EFSS	23.05.2023	1'000	Aa1	108.41	1.510	109.920	0.245	-24.7	4.93
XS1415366720	1.875	CESKE DRAHY	25.05.2023	100'000	Baa2	105.24	1.500	106.740	0.842	42.0	4.90
FR0013108933	0.625	SAGESS	25.05.2023	100'000		101.76	0.500	102.260	0.284	-14.4	5.09

ISIN	Coupon	Name	Maturity	Minimum Piece	Moody's	Price	Acc. Int.	Dirty Price	YTM/Worst	SWAP	Mod Dur
DE000A181034	1.750	JAB HOLDINGS BV	25.05.2023	100'000	Baa1	104.735	1.400	106.135	0.817	38.7	4.91
XS1405783983	1.500	EASTMAN CHEMICAL CO	26.05.2023	100'000	Baa2	104.251	1.196	105.447	0.627	21.0	4.73
XS1420337633	1.375	HOLCIM FINANCE LUX SA	26.05.2023	100'000	Baa2	103.079	1.096	104.175	0.740	30.5	4.74
XS1405783983	1.500	EASTMAN CHEMICAL CO	26.05.2023	100'000	Baa2	104.251	1.196	105.447	0.627	21.0	4.73
XS1418786890	0.750	SOCIETE GENERALE	26.05.2023	100'000	A2	100.913	0.598	101.511	0.572	8.3	5.06
XS0630644168	3.875	BK NEDERLANDSE GEMEENTE	26.05.2023	1'000	Aaa	118.69	3.089	121.779	0.258	-22.4	4.72
XS1143163183	1.250	IBM CORP	26.05.2023	100'000	A1	103.764	0.997	104.761	0.516	5.4	5.00
XS1421827269	1.375	SWISS RE REASSURE LTD	27.05.2023	100'000		104.031	1.092	105.123	0.587	13.7	4.98
XS1725526765	1.000	LANDSBANKINN HF	30.05.2023	100'000		100.247	0.285	100.532	0.951	47.6	5.04
XS0860584308	3.625	IPIC GMTN LTD	30.05.2023	100'000	Aa2	113.737	2.245	115.982	0.917	50.3	4.74
FR0013179553	1.000	JCDECAUX SA	01.06.2023	100'000	Baa2	101.382	0.781	102.163	0.716	28.0	4.80
XS1423826798	1.750	REN FINANCE BV	01.06.2023	100'000	Baa3	105.21	1.366	106.576	0.729	28.8	4.94
XS1424730973	0.750	DANSKE BANK A/S	02.06.2023	100'000	A1	100.922	0.584	101.506	0.570	8.7	5.08
DE000A19S4U8	0.250	ALLIANZ FINANCE II B.V.	06.06.2023	100'000	Aa3	99.053	0.066	99.119	0.433	-4.6	5.18
XS1429027375	0.750	THALES SA	07.06.2023	100'000	A2	100.952	0.573	101.525	0.556	10.7	4.86
XS1405781425	1.500	AMERICAN INTL GROUP	08.06.2023	100'000	Baa1	103.066	1.142	104.208	0.870	43.5	4.75
DE000A1R06T9	1.875	LAND BERLIN	12.06.2023	1'000	Aa1	108.679	1.408	110.087	0.212	-24.5	4.98
IT0005108490	1.625	AUTOSTRADA PER L'ITALIA	12.06.2023	2'000	Baa1	104.324	1.220	105.544	0.781	30.1	4.98
XS1734548487	0.750	VOLKSWAGEN BANK GMBH	15.06.2023	1'000	A3	99.392	0.181	99.573	0.869	37.5	5.12
XS1405777316	1.850	BUNGE FINANCE EUROPE BV	16.06.2023	100'000	Baa2	104.299	1.368	105.667	0.967	53.9	4.73
XS1433231377	1.250	DVB BANK SE	16.06.2023	100'000	NR	100.071	0.925	100.996	1.236	72.6	5.02
XS1434170426	1.250	SYSCO CORPORATION	23.06.2023	100'000	A3	102.604	0.901	103.505	0.730	24.1	4.91
XS1249493948	1.750	ARCHER-DANIELS-MIDLAND C	23.06.2023	100'000	A2	105.928	1.261	107.189	0.606	17.7	5.00
XS1253558388	2.000	KRAFT HEINZ FOODS CO	30.06.2023	100'000	Baa3	105.22	1.403	106.623	0.937	52.4	4.75
XS1435774903	0.250	BRFKREDIT A/S COVERED	01.07.2023	100'000		99.085	0.175	99.260	0.425	-8.1	5.24
XS0949964810	2.250	OEBB-INFRASTRUKTUR AG	04.07.2023	1'000	Aa1	110.423	1.553	111.976	0.272	-19.2	5.00
XS0953222550	2.250	BK NEDERLANDSE GEMEENTE	17.07.2023	1'000	Aaa	110.575	1.473	112.048	0.257	-23.1	5.03
DE000HV2AL33	0.750	UNICREDIT BANK AG COVERED	24.07.2023	1'000	Aaa	102.34	0.477	102.817	0.310	-19.2	5.24
FR0012861821	1.500	AEROPORTS DE PARIS	24.07.2023	100'000		104.748	0.953	105.701	0.557	10.6	4.89
XS1265805090	2.000	GOLDMAN SACHS GROUP INC	27.07.2023	1'000	A3	105.377	1.255	106.632	0.969	49.5	5.05
XS1769090728	0.500	UNILEVER NV	12.08.2023	100'000	A1	99.686	0.040	99.726	0.559	3.0	5.33
XS1769040111	0.500	NOVARTIS FINANCE SA	14.08.2023	100'000	Aa3	99.831	0.037	99.868	0.532	0.5	5.33
DE000A1R07S9	2.125	KFW	15.08.2023	1'000	Aaa	109.98	1.223	111.203	0.270	-26.7	5.13
XS1565699763	1.125	RYANAIR DAC	15.08.2023	100'000		101.696	0.647	102.343	0.804	31.4	5.22
XS1778322351	0.450	SWEDBANK HYPOTEK AB COVE	23.08.2023	100'000	Aaa	100.322	0.022	100.344	0.390	-10.4	5.37
XS1372838679	1.750	VODAFONE GROUP PLC	25.08.2023	100'000	Baa1	105.189	0.959	106.148	0.775	26.8	5.17
XS1629865897	1.050	AT&T INC	04.09.2023	100'000	Baa1 *-	101.25	0.547	101.797	0.812	31.4	5.20
XS1196373507	1.300	AT&T INC	05.09.2023	100'000	Baa1 *-	102.92	0.673	103.593	0.729	26.4	5.02
XS1671760384	0.500	KONINKLIJKE PHILIPS NV	06.09.2023	100'000	Baa1	99.771	0.258	100.029	0.542	0.5	5.38
XS1677902162	0.500	CARLSBERG BREWERIES A/S	06.09.2023	100'000	Baa2	98.676	0.258	98.934	0.747	20.9	5.37
XS1287779208	1.750	SSE PLC	08.09.2023	100'000	A3	105.668	0.892	106.560	0.694	15.7	5.21
FR0013241536	0.750	ORANGE SA	11.09.2023	100'000	Baa1	100.906	0.376	101.282	0.574	10.4	5.12
FR0013066743	0.625	CREDIT AGRICOLE HOME LOA (	11.09.2023	1'000	Aaa	101.526	0.313	101.839	0.344	-18.2	5.39
XS0969368934	2.500	DEUTSCHE BAHN FIN GMBH	12.09.2023	1'000	Aa1	111.368	1.247	112.615	0.407	-9.3	5.15
DE000CZ40LR5	0.500	COMMERZBANK AG	13.09.2023	1'000	Baa1	97.787	0.248	98.035	0.914	36.4	5.38

ISIN	Coupon	Name	Maturity	Minimum Piece	Moody's	Price	Acc. Int.	Dirty Price	YTM/Worst	SWAP	Mod Dur
XS1683495136	0.500	JOHN DEERE CASH MANAGEME	15.09.2023	100'000	A2	99.679	0.245	99.924	0.559	4.3	5.40
FR0013201597	0.500	RCI BANQUE SA	15.09.2023	1'000	Baa1	98.367	0.245	98.612	0.804	28.1	5.39
XS1266734349	1.950	TIME WARNER INC	15.09.2023	100'000	Baa2	105.778	0.956	106.734	0.823	35.9	4.97
FR0012949949	2.375	ACCOR SA	17.09.2023	100'000		107.689	1.152	108.841	0.938	47.1	5.14
XS1520733301	1.000	SAMPO OYJ	18.09.2023	100'000	Baa1	101.224	0.482	101.706	0.772	24.8	5.33
XS1492825051	0.125	NOVARTIS FINANCE SA	20.09.2023	100'000	Aa3	98.013	0.060	98.073	0.490	-2.2	5.48
AT0000A1LHT0	1.625	NOVOMATIC AG	20.09.2023	500		103.046	0.775	103.821	1.054	58.3	5.24
XS1492446460	0.625	VF CORP	20.09.2023	100'000	A3	100.877	0.298	101.175	0.464	13.1	5.40
XS1293571425	1.500	STATKRAFT AS	21.09.2023	100'000	Baa1	104.128	0.711	104.839	0.700	21.9	5.05
DE000DKB0440	0.625	DT. KREDITBANK (COV. BOND C	22.09.2023	100'000	Aaa	101.46	0.295	101.755	0.358	-16.4	5.42
XS1492691008	1.125	CELANESE US HOLDINGS LLC	26.09.2023	100'000	Baa3	100.78	0.518	101.298	0.973	49.3	5.09
FR0012968931	1.875	PERNOD RICARD SA	28.09.2023	100'000	Baa2	106.542	0.853	107.395	0.616	13.3	5.03
XS1586555861	1.125	VOLKSWAGEN INTL FIN NV	02.10.2023	100'000	A3	101.082	0.499	101.581	0.924	38.7	5.34
XS1693281534	0.750	STANDARD CHARTERED PLC	03.10.2023	100'000	A2	99.673	0.331	100.004	0.823	47.5	4.45
FR0013286846	0.500	LEGRAND SA	09.10.2023	100'000		99.485	0.212	99.697	0.594	6.9	5.47
XS0977496636	2.750	DEUTSCHE POST AG	09.10.2023	1'000	A3	112.357	1.168	113.525	0.498	-1.0	5.19
XS1547407830	1.125	BNP PARIBAS	10.10.2023	100'000	Baa1	101.086	0.475	101.561	0.924	38.9	5.37
XS1203854960	0.875	BAT INTL FINANCE PLC	13.10.2023	100'000	Baa2	99.624	0.362	99.986	0.944	40.8	5.41
XS1489409679	0.000	EUROPEAN INVESTMENT BANK	16.10.2023	1'000	Aaa	98.281	0.000	98.281	0.310	-24.2	5.58
XS0981632804	6.000	RAIFFEISEN BANK INTL SUBORI	16.10.2023	100'000	Baa3	123.475	2.433	125.908	1.582	122.4	4.83
FI4000223532	1.625	VVO-YHTYMA OYJ	17.10.2023	100'000		102.018	0.654	102.672	1.232	76.2	5.07
XS1505884723	1.125	EASYJET PLC	18.10.2023	100'000	Baa1	100.938	0.450	101.388	0.944	43.0	5.15
XS1505890530	1.125	CHORUS LTD	18.10.2023	100'000	Baa2	101.373	0.450	101.823	0.873	32.8	5.39
BE0002266352	0.750	KBC GROUP NV	18.10.2023	100'000	Baa1	99.499	0.300	99.799	0.842	31.1	5.44
XS1506604161	0.100	BANK OF MONTREAL COVERED	20.10.2023	100'000	Aaa	98.044	0.039	98.083	0.454	-9.7	5.57
XS1307369717	1.500	ENEXIS HOLDING NV	20.10.2023	100'000	Aa3	104.519	0.592	105.111	0.639	14.4	5.13
XS1706921951	0.875	ESSELUNGA SPA	25.10.2023	100'000	Baa2	99.672	0.333	100.005	0.935	39.3	5.44
XS1314318301	1.125	PROCTER & GAMBLE CO/THE	02.11.2023	100'000	Aa3	103.567	0.404	103.971	0.482	-5.8	5.45
XS1315101011	1.625	EUROGRID GMBH	03.11.2023	100'000	Baa1	105.053	0.579	105.632	0.668	18.4	5.15
EU000A1Z6630	0.625	EUROPEAN UNION	04.11.2023	1'000	Aaa	101.652	0.221	101.873	0.329	-25.0	5.54
XS0989155089	2.625	COCA-COLA EUROPEAN PARTN	06.11.2023	100'000	A3	110.153	0.913	111.066	0.703	23.9	5.04
XS1517196272	0.625	NATIONAL AUSTRALIA BANK	10.11.2023	1'000	Aa3	100.088	0.211	100.299	0.609	6.3	5.54
XS1135309794	1.250	BAYER CAPITAL CORP BV	13.11.2023	1'000	A3 /*-	104.412	0.411	104.823	0.425	-4.0	5.23
XS1716820029	0.625	BARCLAYS PLC	14.11.2023	100'000	Baa2 /*-	98.391	0.204	98.595	0.979	57.2	4.57
XS1718480327	0.375	UNITED PARCEL SERVICE	15.11.2023	100'000	A1	98.326	0.123	98.449	0.676	10.1	5.58
FR0013296373	0.125	AGENCE FRANCAISE DEVELOP	15.11.2023	100'000		98.48	0.040	98.520	0.396	-16.4	5.64
XS1403264374	1.000	MCDONALD'S CORP	15.11.2023	100'000	Baa1	101.573	0.323	101.896	0.716	17.3	5.49
XS1280834992	0.500	EUROPEAN INVESTMENT BANK	15.11.2023	1'000	Aaa	101.222	0.162	101.384	0.283	-28.2	5.59
XS1664644710	1.125	BAT CAPITAL CORP	16.11.2023	100'000	Baa2	100.859	0.361	101.220	0.964	44.5	5.31
XS1318709497	1.375	SNAM SPA	19.11.2023	100'000	Baa1	103.32	0.429	103.749	0.776	22.4	5.45
EU000A1U9803	2.125	EURO STABILITY MECHANISM	20.11.2023	0.01	Aa1	110.57	0.658	111.228	0.252	-31.5	5.39
DE000DHY4887	0.125	DEUTSCHE HYPOTHEKENBANK	23.11.2023	100'000	Aa1	98.514	0.038	98.552	0.389	-16.6	5.66
FR0013142809	0.250	UNEDIC	24.11.2023	100'000	Aa2	99.718	0.075	99.793	0.300	-26.6	5.65
XS1141969912	1.875	SKY PLC	24.11.2023	100'000	Baa2	105.599	0.560	106.159	0.864	32.1	5.40
FR0013220399	1.125	VIVENDI SA	24.11.2023	100'000	Baa2	102.026	0.336	102.362	0.744	24.3	5.26

ISIN	Coupon	Name	Maturity	Minimum Piece	Moody's	Price	Acc. Int.	Dirty Price	YTM/Worst	SWAP	Mod Dur
XS1323910684	1.900	MAGNA INTERNATIONAL INC	24.11.2023	100'000	A3	106.687	0.567	107.254	0.648	15.8	5.18
FR0013299591	0.125	BPIFRANCE FINANCEMENT SA	25.11.2023	100'000	Aa2	98.536	0.035	98.571	0.385	-15.6	5.66
XS1326311070	2.375	IE2 HOLDCO	27.11.2023	100'000		106.756	0.690	107.446	1.093	57.8	5.11
DE000CZ40J26	2.000	COMMERZBANK AG COVERED	27.11.2023	1'000	Aaa	109.387	0.581	109.968	0.338	-18.8	5.42
XS0937858271	2.500	ABN AMRO BANK NV	29.11.2023	1'000	A1	111.143	0.712	111.855	0.517	0.6	5.35
XS1524573752	1.250	SUDZUCKER INT FINANCE	29.11.2023	1'000		103.19	0.356	103.546	0.654	22.1	5.26
XS1525536840	2.000	ITV PLC	01.12.2023	100'000	Baa3	104.351	0.559	104.910	1.174	68.7	5.15
XS1732400319	0.875	FERROVIE DELLO STATO	07.12.2023	100'000		99.228	0.230	99.458	1.014	41.7	5.55
XS1531174388	1.875	BARCLAYS PLC	08.12.2023	100'000	Baa2 /-	103.554	0.488	104.042	1.230	69.2	5.41
XS1529854793	1.000	AEGON NV	08.12.2023	100'000	A3	101.613	0.260	101.873	0.712	16.0	5.56
DE000A18V146	2.250	VONOVIA FINANCE BV	15.12.2023	100'000		107.401	0.542	107.943	0.925	38.4	5.40
XS1328173080	1.875	CRH FUNDING	09.01.2024	100'000	Baa1	105.307	0.324	105.631	0.895	37.6	5.29
XS1547374212	0.250	BK NEDERLANDSE GEMEENTE	10.01.2024	100'000	Aaa	99.504	0.042	99.546	0.336	-20.4	5.77
DE000A169G15	1.400	DAIMLER AG	12.01.2024	1'000	A2	103.642	0.230	103.872	0.760	17.0	5.60
XS1749378342	0.625	LLOYDS BANKING GROUP PLC	15.01.2024	100'000	A3	98.058	0.098	98.156	1.038	60.5	4.73
DE000A19UR61	0.750	VONOVIA FINANCE BV	15.01.2024	100'000		98.393	0.117	98.510	1.035	43.6	5.67
XS1014610254	2.625	VOLKSWAGEN LEASING GMBH	15.01.2024	1'000	A3	108.915	0.410	109.325	1.044	50.6	5.44
XS1529859321	1.000	ECOLAB INC	15.01.2024	100'000	Baa1	101.394	0.156	101.550	0.745	21.2	5.42
FR0013044278	1.500	APRR SA	15.01.2024	100'000	NR	104.574	0.234	104.808	0.664	14.0	5.36
XS1015428821	3.000	REPUBLIC OF POLAND	15.01.2024	1'000	A2	113.48	0.468	113.948	0.642	7.4	5.42
XS0982019126	3.000	INNOGY FINANCE BV	17.01.2024	1'000	Baa2	113.139	0.452	113.591	0.700	14.3	5.42
XS1015217703	2.625	BMW FINANCE NV	17.01.2024	1'000	A1	111.22	0.396	111.616	0.663	10.2	5.47
XS1550134602	0.750	AMERICAN HONDA FINANCE	17.01.2024	100'000	A2	100.31	0.113	100.423	0.696	12.1	5.70
XS1707074941	0.375	NESTLE FINANCE INTL LTD	18.01.2024	1'000	Aa2	99.354	0.055	99.409	0.487	-8.9	5.77
XS1551306951	1.375	INTESA SANPAOLO SPA	18.01.2024	100'000	Baa1	101.754	0.203	101.957	1.064	47.6	5.60
XS1755108344	1.125	ISLANDSBANKI	19.01.2024	100'000		100.27	0.163	100.433	1.067	62.4	4.70
XS1347758663	0.375	LANDWIRTSCH. RENTENBANK	22.01.2024	1'000	Aaa	100.222	0.051	100.273	0.337	-24.7	5.79
XS1020300288	3.375	REPUBLIC OF LITHUANIA	22.01.2024	100'000	A3	117.915	0.462	118.377	0.289	-25.2	5.42
XS1017833242	2.500	BASF SE	22.01.2024	1'000	A1	111.355	0.342	111.697	0.447	-7.7	5.28
XS1019821732	3.000	HOLCIM FINANCE LUX SA	22.01.2024	100'000	Baa2	111.85	0.411	112.261	0.915	40.7	5.42
XS1555080198	0.250	AFRICAN DEVELOPMENT BANK	24.01.2024	1'000	Aaa	99.071	0.033	99.104	0.411	-16.6	5.81
FR0013233384	1.250	ACCOR SA	25.01.2024	100'000		101.285	0.161	101.446	1.023	46.3	5.63
XS1527126772	1.117	BP CAPITAL MARKETS PLC	25.01.2024	100'000	A1	102.004	0.144	102.148	0.751	19.0	5.43
FR0011521319	2.375	CAISSE D'AMORT DETTE SOC	25.01.2024	1'000	Aa2	112.14	0.306	112.446	0.287	-28.9	5.54
XS1725630740	0.625	MCDONALD'S CORP	29.01.2024	100'000	Baa1	99.128	0.074	99.202	0.777	18.3	5.75
XS1023541847	2.875	STATE OF ISRAEL	29.01.2024	100'000	A1	111.5	0.339	111.839	0.862	32.4	5.46
XS1554373248	1.500	FRESENIUS FIN IRELAND PL	30.01.2024	1'000	Baa3	103.156	0.173	103.329	0.922	38.7	5.39
XS1557096267	0.875	DEUTSCHE TELEKOM INT FIN	30.01.2024	1'000	Baa1	100.991	0.101	101.092	0.702	12.9	5.72
XS0410174659	4.500	SNCF RESEAU	30.01.2024	50'000	Aa2	123.77	0.518	124.288	0.405	-14.7	5.33
FR0013312493	0.875	BPCE SA	31.01.2024	100'000	Baa3	99.143	0.098	99.241	1.026	42.6	5.70
XS1623615546	1.500	GLOBAL SWITCH HOLDINGS L	31.01.2024	100'000	Baa2	100.878	0.168	101.046	1.339	77.1	5.44
XS1559352437	0.625	DEXIA CREDIT LOCAL	03.02.2024	50'000	Aa3	100.71	0.065	100.775	0.502	-6.6	5.77
DE000A2DAJD3	0.250	LAND NIEDERSACHSEN	06.02.2024	1'000		99.393	0.024	99.417	0.354	-22.9	5.85
XS1767931477	0.375	LANDBK HESSEN-THUERINGEN	08.02.2024	100'000		99.96	0.034	99.994	0.382	-20.1	5.83
XS1471646965	1.125	EDP FINANCE BV	12.02.2024	100'000	Baa3	100.414	0.089	100.503	1.052	46.9	5.70

ISIN	Coupon	Name	Maturity	Minimum Piece	Moody's	Price	Acc. Int.	Dirty Price	YTM/Worst	SWAP	Mod Dur
XS1362384262	1.200	PRAXAIR INC	12.02.2024	100'000	A2	103.391	0.095	103.486	0.615	3.0	5.71
XS1567901761	1.125	SECURITAS AB	20.02.2024	100'000		100.289	0.065	100.354	1.072	50.7	5.48
XS1568860685	0.375	STADSHYPOTEK AB COVERED	21.02.2024	100'000	Aaa	99.295	0.021	99.316	0.496	-9.6	5.86
XS1146282634	1.625	VERIZON COMMUNICATIONS	01.03.2024	100'000	Baa1	104.359	0.053	104.412	0.873	29.0	5.69
XS1571293684	1.875	TELEFONAKTIEBOLAGET LM E	01.03.2024	100'000	Ba2	96.643	0.062	96.705	2.487	182.6	5.56
XS1527758145	1.000	IBERDROLA FINANZAS SAU	07.03.2024	100'000	Baa1	101.392	0.016	101.408	0.751	19.0	5.56
FR0011765825	4.498	CASINO GUICHARD PERRACHO	07.03.2024	100'000	Ba1	108.05	0.074	108.124	2.950	249.3	5.05
XS1574672397	0.500	COCA-COLA CO/THE	08.03.2024	100'000	Aa3	99.397	0.007	99.404	0.603	1.1	5.88
FR0013241361	1.375	RCI BANQUE SA	08.03.2024	1'000	Baa1	102.331	0.019	102.350	0.956	41.3	5.50
XS0753143709	3.000	DEUTSCHE BAHN FIN GMBH	08.03.2024	1'000	Aa1	115.194	0.041	115.235	0.426	-15.0	5.58
XS1717433541	1.125	AKELIUS RESIDENTIAL AB	14.03.2024	100'000		97.738	0.367	98.105	1.522	87.7	5.73
XS1380334141	1.300	BERKSHIRE HATHAWAY INC	15.03.2024	100'000	Aa2	103.325	1.293	104.618	0.709	16.8	5.48
XS1515245089	0.000	EUROPEAN INVESTMENT BANK	15.03.2024	1'000	Aaa	97.613	0.000	97.613	0.403	-21.7	5.98
XS1076018131	2.400	AT&T INC	15.03.2024	100'000	Baa1 /-	108.032	2.387	110.419	0.960	42.4	5.29
XS1578886258	0.875	ELISA OYJ	17.03.2024	100'000	Baa2	98.686	0.865	99.551	1.102	47.6	5.77
IE00B6X95T99	3.400	IRELAND	18.03.2024	0.01	A2	118.04	3.353	121.393	0.365	-24.7	5.41
XS0758420748	3.500	HEINEKEN NV	19.03.2024	1'000	Baa1	116.292	3.442	119.734	0.725	16.8	5.37
XS1576838376	1.000	RELX FINANCE BV	22.03.2024	100'000	Baa1	100.997	0.975	101.972	0.823	25.9	5.54
XS1584122177	1.125	ESSITY AB	27.03.2024	100'000	Baa1	101.446	1.082	102.528	0.868	33.0	5.53
XS1586337872	1.750	LIBERTY MUTUAL FIN EU	27.03.2024	100'000	Baa2	103.581	1.683	105.264	1.134	52.2	5.63
FR0013245859	0.875	ENGIE SA	27.03.2024	100'000	A2	100.602	0.841	101.443	0.768	18.6	5.58
FR0013248465	1.500	TELEPERFORMANCE	03.04.2024	100'000		101.491	1.414	102.905	1.232	67.2	5.46
XS0768448796	3.500	FINGRID OYJ	03.04.2024	100'000	NR	116.43	3.299	119.729	0.720	18.9	5.41
XS1692347526	1.125	VOLKSWAGEN LEASING GMBH	04.04.2024	1'000	A3	100.229	0.493	100.722	1.086	48.0	5.80
FR0013143997	0.625	SANOFI	05.04.2024	100'000	A1	100.069	0.586	100.655	0.613	-0.1	5.66
FR0011832039	2.750	KERING	08.04.2024	100'000		112.376	2.554	114.930	0.665	10.8	5.54
XS1594302868	0.125	COUNCIL OF EUROPE	10.04.2024	1'000	Aa1	98.37	0.115	98.485	0.397	-26.5	6.03
XS1590568132	1.125	GAS NATURAL CAPITAL	11.04.2024	100'000	Baa2	100.542	1.036	101.578	1.029	44.6	5.56
XS1395010397	1.500	MONDI FINANCE PLC	15.04.2024	100'000	Baa1	102.807	1.364	104.171	1.003	42.1	5.51
EU000A1U9951	0.125	EURO STABILITY MECHANISM	22.04.2024	0.01	Aa1	98.495	0.111	98.606	0.374	-25.3	6.06
XS1401331753	0.750	CARREFOUR SA	26.04.2024	100'000	NR	98.372	0.660	99.032	1.026	37.7	5.91
XS1403014936	0.500	UNILEVER NV	29.04.2024	100'000	A1	99.22	0.436	99.656	0.630	3.7	5.99
XS1063399536	2.875	REPUBLIC OF LATVIA	30.04.2024	100'000	A3	115.195	2.497	117.692	0.366	-21.9	5.60
BE6295011025	1.000	BRUSSELS AIRPORT CO NV/S	03.05.2024	100'000	Baa1	100.758	0.860	101.618	0.873	28.0	5.88
XS1606633912	0.400	SWEDBANK HYPOTEK AB COVE	08.05.2024	100'000	Aaa	99.244	0.339	99.583	0.525	-10.9	6.04
XS1411404855	0.750	ASTRAZENECA PLC	12.05.2024	100'000	A3	99.506	0.627	100.133	0.832	20.9	5.96
XS1411405662	0.750	SHELL INTERNATIONAL FIN	12.05.2024	100'000	Aa2	100.527	0.627	101.154	0.662	3.3	5.97
XS1613121422	0.750	ABB FINANCE BV	16.05.2024	100'000	A2	100.725	0.618	101.343	0.625	3.8	5.75
XS1410417544	1.000	KELLOGG CO	17.05.2024	100'000	Baa2	100.302	0.822	101.124	0.949	34.3	5.92
XS1611167856	1.000	HELLA FINANCE INT BV	17.05.2024	1'000	Baa2	100.643	0.822	101.465	0.888	32.5	5.69
XS1520899532	1.375	ABBVIE INC	17.05.2024	100'000	Baa2	101.293	1.130	102.423	1.148	53.5	5.61
XS1411535799	0.650	JOHNSON & JOHNSON	20.05.2024	100'000	Aaa	100.604	0.529	101.133	0.546	-3.7	5.78
XS1616410061	0.875	E.ON SE	22.05.2024	1'000	Baa2	100.105	0.707	100.812	0.857	22.5	5.73
DE000A19HCWC	1.250	JAB HOLDINGS BV	22.05.2024	100'000	Baa1	100.459	1.024	101.483	1.173	52.1	5.87
XS1405782407	1.500	KRAFT HEINZ FOODS CO	24.05.2024	100'000	Baa3	102.715	1.204	103.919	1.027	61.4	5.61

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DE000CZ40L63	1.125	COMMERZBANK AG	24.05.2024	1'000	Baa1	100.123	0.903	101.026	1.104	47.6	5.90
FR0013257623	0.750	LVMH MOET HENNESSY VUITT	26.05.2024	1'000		100.921	0.598	101.519	0.592	0.6	5.78
XS1415535340	1.125	COCA-COLA EUROPEAN PARTN	26.05.2024	100'000	A3	101.447	0.897	102.344	0.875	28.2	5.70
BE0002239086	1.375	ELIA SYSTEM OP SA/NV	27.05.2024	100'000		102.49	1.092	103.582	0.943	36.0	5.65
DE000A11QER4	1.625	LAND BRANDENBURG	28.05.2024	1'000	Aaa	107.411	1.287	108.698	0.414	-20.1	5.87
FR0013063609	1.250	DANONE SA	30.05.2024	100'000	Baa1	103.03	0.983	104.013	0.729	14.6	5.69
FR0013258936	1.250	CREDIT MUTUEL ARKEA	31.05.2024	100'000	A3 /~	99.984	0.979	100.963	1.252	60.5	5.89
XS1622624242	1.250	ALLERGAN FUNDING SCS	01.06.2024	100'000	Baa3	98.886	0.997	99.883	1.438	76.7	5.88
XS1619992883	1.500	G4S INTL FINANCE PLC	02.06.2024	100'000		100.921	1.167	102.088	1.339	74.5	5.62
DE000A13SWZ1	0.625	DG HYP (GERMAN COV. BOND)	05.06.2024	1'000		101.2	0.481	101.681	0.429	-19.9	6.08
XS1623404412	0.850	US BANCORP	07.06.2024	100'000	A1 *-	99.345	0.650	99.995	0.959	31.7	6.00
XS1428771809	0.250	BK NEDERLANDSE GEMEENTEI	07.06.2024	1'000	Aaa	98.984	0.191	99.175	0.415	-19.1	6.16
XS1431730388	0.125	NORDIC INVESTMENT BANK	10.06.2024	1'000	Aaa	98.75	0.095	98.845	0.327	-28.2	6.20
DE000A1R0709	1.500	KFW	11.06.2024	1'000	Aaa	106.844	1.130	107.974	0.389	-26.4	5.93
FR0011266527	3.125	AEROPORTS DE PARIS	11.06.2024	100'000		114.487	2.354	116.841	0.744	15.1	5.65
FR0013182839	0.750	AIR LIQUIDE FINANCE	13.06.2024	100'000	A3	100.633	0.561	101.194	0.642	3.7	5.82
XS1626574708	1.125	METSO OYJ	13.06.2024	100'000		100.326	0.841	101.167	1.069	48.2	5.73
XS0792977984	2.875	ALLIANDER NV	14.06.2024	100'000	Aa2	113.603	2.142	115.745	0.650	2.4	5.70
FR0013183431	0.375	REGIE AUTONOME DES TRANS	15.06.2024	100'000	Aa2	98.916	0.278	99.194	0.552	-8.6	6.15
FR0012790327	2.000	GECINA	17.06.2024	100'000	A3	106.298	1.474	107.772	0.919	31.6	5.61
XS1719154574	0.500	DIAGEO FINANCE PLC	19.06.2024	100'000	A3	98.287	0.159	98.446	0.781	13.4	6.13
FR0013256534	0.500	AGENCE FRANCE LOCALE	20.06.2024	100'000	Aa3	99.726	0.364	100.090	0.544	-8.4	6.13
BE0000332412	2.600	BELGIUM KINGDOM	22.06.2024	0.01	NR	114.02	1.881	115.901	0.340	-31.3	5.79
XS1637334803	1.000	BRITISH TELECOMMUNICATIO	23.06.2024	100'000	Baa1	99.586	0.721	100.307	1.068	41.3	6.01
XS1637277572	1.000	BNP PARIBAS	27.06.2024	100'000	Baa1	99.67	0.710	100.380	1.054	40.3	6.02
XS1082971588	2.500	TESCO CORP TREASURY SERV	01.07.2024	100'000	Ba1	105.455	1.747	107.202	1.583	97.4	5.74
XS1647815775	4.875	UNITED GROUP BV	01.07.2024	100'000	B2	102.5	0.785	103.285	4.232	408.4	3.82
XS1637093508	0.625	COMPASS GROUP INTL BV	03.07.2024	100'000	A3	99.18	0.433	99.613	0.758	11.5	6.13
FR0013266830	0.750	LEGRAND SA	06.07.2024	100'000		100.023	0.514	100.537	0.746	9.4	5.88
DE000A11QSB8	1.875	DAIMLER AG	08.07.2024	1'000	A2	106.997	1.274	108.271	0.738	16.4	5.91
XS0841073793	3.375	REPUBLIC OF POLAND	09.07.2024	1'000	A2	115.976	2.284	118.260	0.777	17.1	5.69
XS1645519031	1.650	ANNINGTON FUNDING PLC	12.07.2024	100'000		100.396	1.103	101.499	1.583	90.3	5.84
XS1548436473	0.750	BMW FINANCE NV	12.07.2024	1'000	A1	99.949	0.501	100.450	0.758	11.6	6.13
XS1645494375	1.000	NATIONAL GRID NA INC	12.07.2024	100'000	Baa1	100.746	0.668	101.414	0.878	25.2	6.07
XS1445725218	0.050	BK NEDERLANDSE GEMEENTEI	13.07.2024	1'000	Aaa	97.753	0.033	97.786	0.410	-20.1	6.30
IT0005320673	0.500	UNIONE DI BANCHE ITALIAN CC	15.07.2024	100'000	Aa2	98.752	0.078	98.830	0.702	6.8	6.21
XS1640492994	1.100	FIDELITY NATIONAL INFORM	15.07.2024	100'000	Baa2	99.703	0.741	100.444	1.149	50.2	6.04
XS1440976535	1.250	MOLSON COORS BREWING CO	15.07.2024	100'000	Baa3	100.104	0.825	100.929	1.232	56.9	5.78
XS1651444140	2.125	EUROFINS SCIENTIFIC SE	25.07.2024	100'000		102.006	1.345	103.351	1.776	115.9	5.63
XS1091654761	2.375	ROYAL MAIL PLC	29.07.2024	100'000		108.066	1.477	109.543	1.012	41.1	5.66
XS1778667763	1.125	BK NEDERLANDSE GEMEENTEI	04.09.2024	1'000	Aaa	104.09	0.586	104.676	0.482	-18.2	6.23
XS1105954256	1.125	BK NEDERLANDSE GEMEENTEI	04.09.2024	1'000	Aaa	104.389	0.586	104.975	0.437	-18.0	6.23
XS1375841233	1.125	IBM CORP	06.09.2024	100'000	A1	102.293	0.579	102.872	0.761	9.5	6.21
XS1675764945	0.872	MITSUBISHI UFJ FIN GRP	07.09.2024	100'000	A1	99.819	0.447	100.266	0.901	27.4	6.25
XS1679515038	0.625	KIMBERLY-CLARK CORP	07.09.2024	100'000	A2	99.104	0.320	99.424	0.767	10.0	6.31

ISIN	Coupon	Name	Maturity	Minimum Piece	Moody's	Price	Acc. Int.	Dirty Price	YTM/Worst	SWAP	Mod Dur
SI0002102984	4.625	REPUBLIKA SLOVENIJA	09.09.2024	1'000	Baa1	125.413	2.344	127.757	0.620	2.6	5.71
FR0010800540	4.625	ELECTRICITE DE FRANCE SA	11.09.2024	50'000	A3	123.897	2.319	126.216	0.832	23.4	5.70
IT0005277451	0.875	BANCO DESIO DELLA BRIANZ C	12.09.2024	100'000		101.04	0.436	101.476	0.711	8.1	6.28
XS1405775708	0.750	THERMO FISHER SCIENTIFIC	12.09.2024	100'000	Baa2	98.215	0.374	98.589	1.035	36.5	6.28
FR0013281946	1.625	INGENICO GROUP SA	13.09.2024	100'000		98.358	0.806	99.164	1.895	122.6	6.06
XS1247736793	0.875	EUROPEAN INVESTMENT BANK	13.09.2024	1'000	Aaa	102.882	0.434	103.316	0.425	-24.2	6.30
XS1247736793	0.875	EUROPEAN INVESTMENT BANK	13.09.2024	1'000	Aaa	102.882	0.434	103.316	0.425	-24.2	6.30
XS1550149204	1.000	ENEL FINANCE INTL NV	16.09.2024	100'000	Baa2	100.003	0.488	100.491	0.999	31.0	6.25
XS1550135831	1.000	CREDIT AGRICOLE LONDON	16.09.2024	100'000	A1	101.272	0.488	101.760	0.799	13.3	6.26
XS1685481332	0.625	NATIONAL AUSTRALIA BANK	18.09.2024	100'000	Aa3	98.64	0.301	98.941	0.840	15.2	6.33
FR0013282571	0.875	VIVENDI SA	18.09.2024	100'000	Baa2	99.558	0.422	99.980	0.945	27.2	6.28
XS1685653302	0.875	LONDON STOCK EXCHANGE PL	19.09.2024	100'000	A3	99.495	0.420	99.915	0.955	26.3	6.28
XS1685798370	0.875	KONINKIJE AHOLD DLHAIZE	19.09.2024	100'000	Baa1	99.997	0.420	100.417	0.875	19.9	6.29
XS1492671158	0.830	BP CAPITAL MARKETS PLC	19.09.2024	100'000	A1	99.687	0.398	100.085	0.879	19.5	6.30
XS1493322355	0.625	ENI SPA	19.09.2024	100'000	Baa1	97.603	0.300	97.903	1.006	29.2	6.33
DK0030403993	1.750	DSV AS	20.09.2024	100'000		100.617	0.834	101.451	1.645	104.6	5.85
XS1492685885	0.750	EATON CAPITAL UNLIMITED	20.09.2024	100'000	Baa1	98.682	0.358	99.040	0.959	28.5	6.31
XS1493320656	0.625	CADENT FINANCE PLC	22.09.2024	100'000	Baa1	97.519	0.295	97.814	1.020	33.6	6.33
XS1493333717	0.875	SWEDISH MATCH AB	23.09.2024	100'000	Baa2	97.673	0.410	98.083	1.248	56.0	6.27
FR0010804500	4.875	ORANO SA	23.09.2024	50'000		111.25	2.284	113.534	2.953	245.8	5.52
XS1112829947	1.750	DIAGEO FINANCE PLC	23.09.2024	100'000	A3	106.031	0.820	106.851	0.763	14.4	5.92
XS1377745937	1.750	COVESTRO AG	25.09.2024	1'000	Baa2	105.932	0.810	106.742	0.780	15.2	5.93
BE6243179650	2.875	ANHEUSER-BUSCH INBEV SA/	25.09.2024	1'000	A3	112.95	1.331	114.281	0.832	19.2	5.97
FR0013264405	0.875	CTE CO TRANSP ELEC	29.09.2024	100'000		99.996	0.616	100.612	0.875	20.9	6.30
XS1116263325	2.125	GOLDMAN SACHS GROUP INC	30.09.2024	1'000	A3	106.415	0.955	107.370	1.104	49.7	6.07
XS1693959931	2.125	CPI PROPERTY GROUP SA	04.10.2024	100'000	Baa3	99.474	0.932	100.406	2.211	149.4	6.01
XS1693818285	0.625	TOTAL CAPITAL INTL SA	04.10.2024	100'000	Aa3	99.487	0.274	99.761	0.705	2.2	6.39
XS1694219780	0.934	SUMITOMO MITSUI FINL GRP	11.10.2024	100'000	A1	99.986	0.392	100.378	0.936	27.0	6.33
FR0013287273	1.500	ILIAD SA	14.10.2024	100'000		99.966	0.625	100.591	1.505	82.4	6.19
XS1575991358	0.250	EUROPEAN INVESTMENT BANK	14.10.2024	1'000	Aaa	98.81	0.103	98.913	0.433	-25.9	6.51
XS1121177767	1.750	BERTELSMANN SE & CO KGAA	14.10.2024	100'000	Baa1	106.352	0.719	107.071	0.721	8.6	5.98
XS1439749281	1.125	TEVA PHARM FNC NL II	15.10.2024	100'000	Ba2	85.5	0.459	85.959	3.637	268.6	6.11
XS1691909920	0.956	MIZUHO FINANCIAL GROUP	16.10.2024	100'000	A1	100.004	0.388	100.392	0.955	26.5	6.34
FR0013286838	1.000	LA BANQUE POSTALE	16.10.2024	100'000		98.637	0.405	99.042	1.216	53.9	6.31
XS1698714000	1.625	BENI STABILI SPA	17.10.2024	100'000		99.557	0.654	100.211	1.696	98.7	6.17
FR0013213675	0.125	SFIL SA	18.10.2024	100'000	Aa3	97.254	0.050	97.304	0.550	-12.3	6.54
AT0000A18571	1.650	REPUBLIC OF AUSTRIA	21.10.2024	1'000	Aa1	108.367	0.646	109.013	0.367	-33.0	6.27
XS0847580353	2.750	DEUTSCHE TELEKOM INT FIN	24.10.2024	1'000	Baa1	113.093	1.055	114.148	0.717	6.5	6.08
BE6299156735	1.000	BELFIUS BANK SA/NV	26.10.2024	100'000	Baa3	98.605	0.378	98.983	1.220	52.6	6.34
DE000A11QJZ6	1.125	FREIE HANSESTADT BREMEN	30.10.2024	100'000		103.999	0.413	104.412	0.510	-17.1	6.38
XS1513055555	0.500	MERCK & CO INC	02.11.2024	100'000	A1	99.086	0.179	99.265	0.641	-3.8	6.49
FR0013216918	0.709	DANONE SA	03.11.2024	100'000	Baa1	99.38	0.253	99.633	0.805	11.3	6.45
XS1716243719	0.625	PHILIP MORRIS INTL INC	08.11.2024	100'000	A2	97.61	0.214	97.824	0.998	28.9	6.46
XS1515173315	0.750	FONTERRA COOPERATIVE GRP	08.11.2024	150'000		97.807	0.257	98.064	1.093	38.4	6.43
XS1377682676	1.875	COCA-COLA HBC FINANCE BV	11.11.2024	100'000	Baa1	106.794	0.627	107.421	0.823	14.4	6.26



ISIN	Coupon	Name	Maturity	Minimum Piece	Moody's	Price	Acc. Int.	Dirty Price	YTM/Worst	SWAP	Mod Dur
SK4120008871	3.375	SLOVAKIA GOVERNMENT BOND	15.11.2024	1	A2	119.03	1.091	120.121	0.473	-19.2	6.06
XS1138366445	1.000	OEBB-INFRASTRUKTUR AG	18.11.2024	1'000	Aa1	103.32	0.315	103.635	0.494	-16.6	6.45
XS1719108463	0.375	DNB BOLIGKREDITT AS COVERED	20.11.2024	100'000	Aaa	98.373	0.116	98.489	0.624	-7.8	6.57
XS1720922175	1.000	BRITISH TELECOMMUNICATIONS	21.11.2024	100'000	Baa1	98.65	0.307	98.957	1.211	48.5	6.41
XS1720947081	0.250	AFRICAN DEVELOPMENT BANK	21.11.2024	1'000	Aaa	98.137	0.077	98.214	0.534	-16.1	6.60
XS1720642138	0.625	TOYOTA MOTOR CREDIT CORP	21.11.2024	100'000	Aa3	99.4	0.192	99.592	0.717	2.6	6.52
XS1720526737	0.375	DBS BANK LTD COVERED	21.11.2024	100'000	Aaa	97.966	0.115	98.081	0.687	-0.5	6.57
XS1709433509	1.000	POSTNL NV	21.11.2024	100'000		99.373	0.307	99.680	1.097	40.0	6.42
XS1720933297	0.375	AEGON BANK COVERED	21.11.2024	100'000		98.436	0.115	98.551	0.614	-7.1	6.57
XS1722859532	0.625	WESTPAC BANKING CORP	22.11.2024	100'000	Aa3	98.219	0.190	98.409	0.900	19.6	6.51
XS1722897623	0.950	RENTOKIL INITIAL PLC	22.11.2024	100'000		98.374	0.289	98.663	1.204	48.5	6.42
XS1722558258	0.375	ACHMEA BANK NV COVERED	22.11.2024	100'000	Aaa	98.242	0.114	98.356	0.644	-5.8	6.57
FR0124665995	0.125	UNEDIC	25.11.2024	200'000	Aa2	97.22	0.036	97.256	0.548	-18.7	6.64
FR0012159812	1.375	CAISSE D'AMORT DETTE SOC	25.11.2024	1'000	Aa2	106.144	0.407	106.551	0.443	-26.3	6.41
XS1713475215	1.375	TLG IMMOBILEN AG	27.11.2024	100'000	Baa2	98.916	0.399	99.315	1.546	81.3	6.33
FR0013299641	1.000	BNP PARIBAS CARDIF SUBORD	29.11.2024	100'000		97.029	0.285	97.314	1.467	74.6	6.41
XS1147605791	1.375	GLAXOSMITHKLINE CAPITAL	02.12.2024	100'000	A2	103.914	0.380	104.294	0.775	7.9	6.40
XS1527526799	1.000	ADECCO INT FINANCIAL SVS	02.12.2024	100'000	Baa1	101.171	0.277	101.448	0.813	14.8	6.24
XS1731734585	0.375	STADSHYPOTEK AB COVERED	06.12.2024	100'000	Aaa	98.396	0.100	98.496	0.619	-9.0	6.61
DE000A189ZX0	1.250	VONOVIA FINANCE BV	06.12.2024	100'000		100.314	0.332	100.646	1.201	47.8	6.41
XS1330434389	1.500	HEINEKEN NV	07.12.2024	100'000	Baa1	103.906	0.395	104.301	0.878	21.5	6.16
XS1731882186	1.625	ROADSTER FINANCE DAC	09.12.2024	100'000	Baa3	99.68	0.423	100.103	1.675	111.3	6.30
DE000A1RQCA2	0.875	LAND HESSEN	10.12.2024	1'000		102.832	0.223	103.055	0.448	-21.6	6.54
XS0863127279	2.875	RIO TINTO FINANCE PLC	11.12.2024	100'000	A3	113.969	0.725	114.694	0.745	7.3	6.19
XS0862952297	2.875	DEUTSCHE POST AG	11.12.2024	1'000	A3	114.209	0.725	114.934	0.711	3.5	6.19
XS1732232340	0.625	DEUTSCHE TELEKOM INT FIN	13.12.2024	1'000	Baa1	98.366	0.154	98.520	0.875	16.9	6.57
XS1715306012	1.000	AROUNDTOWN SA	07.01.2025	100'000		96.267	0.345	96.612	1.581	83.3	6.50
XS1170079443	4.625	ZIGGO BOND FINANCE BV	15.01.2025	100'000	B3	102	0.745	102.745	4.164	381.6	4.28
XS1169920193	4.500	VIRGIN MEDIA FINANCE PLC	15.01.2025	100'000	B2	103	0.725	103.725	3.815	343.4	4.30
XS1750083229	0.500	UNITED OVERSEAS BANK LTD (	16.01.2025	100'000	Aaa	98.552	0.077	98.629	0.717	0.0	6.69
DE000A14JYT7	0.625	LAND BADEN-WUERTTEMBERG	16.01.2025	1'000	NR	100.977	0.096	101.073	0.480	-20.9	6.68
XS1751004232	1.125	BANCO SANTANDER SA	17.01.2025	100'000	Baa1	98.41	0.170	98.580	1.370	63.9	6.53
XS1751347946	0.500	DEXIA CREDIT LOCAL	17.01.2025	100'000	Aa3	98.68	0.075	98.755	0.698	-3.4	6.70
XS1550951211	1.528	TELEFONICA EMISIONES SAU	17.01.2025	100'000	Baa3	102.507	0.230	102.737	1.145	44.1	6.47
FR0011388339	2.400	CAISSE REFINANCE L'HABIT CC	17.01.2025	1	Aaa	112.564	0.362	112.926	0.528	-16.8	6.37
XS0479333311	5.250	REPUBLIC OF POLAND	20.01.2025	1'000	A2	129.5	0.748	130.248	0.810	17.6	5.98
XS1642590480	1.375	VOLKSWAGEN LEASING GMBH	20.01.2025	1'000	A3	100.803	0.196	100.999	1.252	54.1	6.50
XS1755086607	0.500	BANK OF NOVA SCOTIA COVER	22.01.2025	100'000	Aaa	98.848	0.068	98.916	0.672	-4.9	6.71
IT0005321663	1.000	BANCO BPM SPA COVERED	23.01.2025	100'000	A1	99.55	0.134	99.684	1.068	34.4	6.59
FR0013311503	1.125	SOCIETE GENERALE	23.01.2025	100'000	Baa3	98.993	0.151	99.144	1.279	54.8	6.55
FR0013311347	0.750	THALES SA	23.01.2025	100'000	A2	99.158	0.101	99.259	0.877	16.3	6.65
XS1756367816	0.500	KOMMUNEKREDIT	24.01.2025	100'000	Aaa	99.225	0.066	99.291	0.616	-11.3	6.72
XS1174469137	1.500	JPMORGAN CHASE & CO	27.01.2025	100'000	A3	102.769	0.185	102.954	1.080	35.9	6.51
XS1176079843	1.966	ENEL FINANCE INTL NV	27.01.2025	100'000	Baa2	105.66	0.242	105.902	1.107	39.8	6.43
XS1558013360	1.375	IMPERIAL BRANDS FIN PLC	27.01.2025	100'000	Baa3	100.63	0.170	100.800	1.275	57.4	6.29

ISIN	Coupon	Name	Maturity	Minimum Piece	Moody's	Price	Acc. Int.	Dirty Price	YTM/Worst	SWAP	Mod Dur
XS1759602953	0.500	SWEDISH COVERED BOND COV	29.01.2025	100'000	Aaa	99.039	0.059	99.098	0.643	-8.0	6.73
XS1760129608	0.500	SPAREBANK 1 BOLIGKREDITT C	30.01.2025	100'000	Aaa	98.928	0.058	98.986	0.660	-7.2	6.74
XS1558491855	1.625	ATLANTIA SPA	03.02.2025	100'000	Baa2	101.434	0.169	101.603	1.405	67.7	6.48
XS1767930586	1.355	FORD MOTOR CREDIT CO LLC	07.02.2025	100'000	Baa2	99.125	0.126	99.251	1.489	75.9	6.53
XS1529515584	1.500	HEIDELBERGCEMENT AG	07.02.2025	1'000	Baa3	102.301	0.140	102.441	1.139	46.5	6.31
XS1622421722	1.750	AKELIUS RESIDENTIAL AB	07.02.2025	100'000		100.201	0.163	100.364	1.717	98.3	6.22
DE000A13R6Z9	0.500	LAND BERLIN	10.02.2025	1'000	Aa1	100.034	0.042	100.076	0.495	-19.9	6.78
XS1713474671	1.250	CELANESE US HOLDINGS LLC	11.02.2025	100'000	Baa3	98.683	0.103	98.786	1.451	70.7	6.57
XS1771838494	1.125	ING GROEP NV	14.02.2025	100'000	Baa1	99.708	0.083	99.791	1.169	45.1	6.62
XS1770021860	0.500	DEUT APOTHEKE AERZTEBANK	14.02.2025	100'000		99.54	0.037	99.577	0.568	-16.3	6.78
XS1476654238	0.375	SHELL INTERNATIONAL FIN	15.02.2025	100'000	Aa2	97.287	0.027	97.314	0.779	3.6	6.80
EU000A1G0D62	0.400	EFSF	17.02.2025	1'000	Aa1	98.897	0.060	98.957	0.563	-18.5	6.81
XS1523192588	0.875	UNIBAIL-RODAMCO SE	21.02.2025	100'000		99.868	0.048	99.916	0.895	14.3	6.71
XS1195056079	0.875	ROCHE FINANCE EUROPE BV	25.02.2025	1'000	Aa3	101.477	0.038	101.515	0.649	-3.4	6.50
XS1725524471	0.375	EIKA BOLIGKREDITT AS COVER	26.02.2025	100'000	Aaa	97.938	0.015	97.953	0.679	-6.7	6.83
XS1781811143	0.750	SPAREBANKEN VEST BOLIGKR	27.02.2025	100'000	Aaa	100.431	0.029	100.460	0.686	-5.3	6.76
DE000LB1DSM2	0.375	LB BADEN-WUERTTEMBERG CK	27.02.2025	1'000	Aaa	99.27	0.014	99.284	0.482	-23.8	6.85
DE000A2DADM7	0.850	DAIMLER AG	28.02.2025	1'000	A2	99.632	0.030	99.662	0.905	19.5	6.73
XS1375957294	1.953	BP CAPITAL MARKETS PLC	03.03.2025	100'000	A1	106.631	0.054	106.685	0.966	22.5	6.54
XS1784246701	1.250	MACQUARIE GROUP LTD	05.03.2025	100'000	A3	99.282	0.027	99.309	1.376	73.9	5.72
XS1787328548	0.500	LANDWIRTSCH. RENTENBANK	06.03.2025	1'000	Aaa	99.841	0.010	99.851	0.523	-22.7	6.84
XS1788605936	1.250	SECURITAS AB	06.03.2025	100'000		99.608	0.024	99.632	1.309	56.1	6.64
XS1785356251	1.625	KOJAMO OYJ	07.03.2025	100'000	Baa2	99.776	0.027	99.803	1.659	93.3	6.55
XS1788494257	0.875	STATNETT SF	08.03.2025	100'000		99.972	0.012	99.984	0.879	14.3	6.75
XS1199439222	1.125	SANTANDER UK PLC	10.03.2025	100'000	Aa3	100.614	0.009	100.623	1.034	29.9	6.69
XS1199356954	1.250	KELLOGG CO	10.03.2025	100'000	Baa2	100.808	0.010	100.818	1.129	39.9	6.66
FR0012599892	1.375	EDENRED	10.03.2025	100'000		102.014	0.011	102.025	1.064	37.0	6.42
FR0013322146	0.253	RCI BANQUE SA	12.03.2025	100'000	Baa1	99.93	0.001	99.931	26.310	61.1	0.25
XS1684269332	1.000	ENI SPA	14.03.2025	100'000	Baa1	99.655	0.490	100.145	1.051	30.4	6.69
XS1578212299	0.875	MOTABILITY OPERATIONS GR	14.03.2025	100'000	A1	99.867	0.873	100.740	0.895	16.7	6.70
XS1202849086	1.750	GLENCORE FINANCE EUROPE	17.03.2025	100'000	Baa2	101.152	1.731	102.883	1.569	84.9	6.23
DE000DB7XJP9	1.125	DEUTSCHE BANK AG	17.03.2025	100'000	Baa2	97.366	1.113	98.479	1.524	77.7	6.60
XS1577586321	1.000	CIE DE SAINT-GOBAIN	17.03.2025	100'000	Baa2	100.358	0.989	101.347	0.947	20.5	6.68
BE6285454482	1.500	ANHEUSER-BUSCH INBEV SA/	17.03.2025	1'000	A3	103.436	1.484	104.920	0.991	26.0	6.55
XS1139315581	1.375	TOTAL CAPITAL INTL SA	19.03.2025	100'000	Aa3	104.099	1.352	105.451	0.773	4.7	6.61
XS1582205040	1.125	STATKRAFT AS	20.03.2025	100'000	Baa1	100.714	1.103	101.817	1.015	30.4	6.42
DE000A1ZY989	1.500	VONOVIA FINANCE BV	31.03.2025	1'000		101.732	1.426	103.158	1.242	50.8	6.57
DE000A14KJF5	1.000	SAP SE	01.04.2025	1'000	A2	102.599	0.948	103.547	0.609	-9.1	6.52
FR0013248507	1.000	SUEZ	03.04.2025	100'000	A3	100.6	0.942	101.542	0.909	19.8	6.50
XS1589881785	0.875	BMW FINANCE NV	03.04.2025	1'000	A1	99.7	0.825	100.525	0.919	17.7	6.76
EU000A19VVY6	0.500	EUROPEAN UNION	04.04.2025	1'000	Aaa	100.071	0.048	100.119	0.490	-25.7	6.92
XS1591781452	1.375	AMERICAN TOWER CORP	04.04.2025	100'000	Baa3	99.177	1.285	100.462	1.499	74.0	6.59
XS1485532896	0.625	KONINKLIJKE KPN NV	09.04.2025	100'000	Baa3	96.526	0.579	97.105	1.139	35.6	6.82
XS1596739364	1.375	MADRILENA RED DE GAS FIN	11.04.2025	100'000		100.644	1.266	101.910	1.276	60.8	6.40
FR0013250693	1.625	RCI BANQUE SA	11.04.2025	1'000	Baa1	102.977	1.491	104.468	1.169	47.1	6.36

ISIN	Coupon	Name	Maturity	Minimum Piece	Moody's	Price	Acc. Int.	Dirty Price	YTM/Worst	SWAP	Mod Dur
XS1595704872	1.000	INNOGY FINANCE BV	13.04.2025	1'000	Baa2	100.142	0.915	101.057	0.978	25.4	6.52
XS0502286908	4.875	CEZ AS	16.04.2025	50'000	Baa1	125.359	4.421	129.780	1.135	50.4	6.00
XS1218821756	1.000	ABN AMRO BANK NV	16.04.2025	1'000	A1	101.604	0.907	102.511	0.767	3.0	6.77
DE000A14J3F7	0.250	LAND BERLIN	22.04.2025	1'000	Aa1	97.759	0.223	97.982	0.572	-18.6	7.00
XS1509006380	1.250	GOLDMAN SACHS GROUP INC	01.05.2025	1'000	A3	99.6	1.082	100.682	1.309	53.6	6.71
XS0926785808	2.375	COCA-COLA EUROPEAN PARTN	07.05.2025	100'000	A3	109.193	2.017	111.210	0.991	31.6	6.29
XS1227748214	0.250	BK NEDERLANDSE GEMEENTE	07.05.2025	1'000	Aaa	97.657	0.212	97.869	0.585	-15.3	7.04
XS1408317433	1.000	ORANGE SA	12.05.2025	100'000	Baa1	100.483	0.836	101.319	0.928	20.2	6.60
XS1231027464	1.300	RELX CAPITAL INC	12.05.2025	100'000	Baa1	101.934	1.086	103.020	1.009	30.1	6.53
XS1718393439	0.875	GAS NATURAL FENOSA FINAN	15.05.2025	100'000	Baa2	97.364	0.283	97.647	1.261	47.6	6.87
XS1226748439	1.000	BRISTOL-MYERS SQUIBB CO	15.05.2025	100'000	A2	100.936	0.827	101.763	0.865	10.7	6.84
XS1612542826	0.875	GENERAL ELECTRIC CO	17.05.2025	100'000	A2	97.697	0.719	98.416	1.212	42.0	6.85
XS1234760699	2.000	BLACKSTONE HOLDINGS FINA	19.05.2025	100'000		106.561	1.633	108.194	1.048	32.9	6.61
XS1617845083	0.950	IBM CORP	23.05.2025	100'000	A1	100.244	0.765	101.009	0.915	13.3	6.88
XS1619312173	0.875	APPLE INC	24.05.2025	100'000	Aa1	100.541	0.702	101.243	0.795	5.3	6.68
XS1622193750	1.250	SAMPO OYJ	30.05.2025	100'000	Baa1	100.847	0.983	101.830	1.123	39.4	6.58
XS1240964483	1.625	WELLS FARGO & COMPANY	02.06.2025	100'000	A2	103.171	1.264	104.435	1.165	42.9	6.72
FR0012766889	1.250	AIR LIQUIDE FINANCE	03.06.2025	100'000	A3	103.13	0.969	104.099	0.787	5.6	6.61
XS1179916017	1.250	CARREFOUR SA	03.06.2025	100'000	NR	100.301	0.969	101.270	1.205	46.7	6.58
FR0012758985	1.125	LA POSTE SA	04.06.2025	100'000		101.705	0.869	102.574	0.880	11.9	6.87
XS1243995641	0.750	COUNCIL OF EUROPE	09.06.2025	1'000	Aa1	101.409	0.569	101.978	0.551	-20.8	7.00
DE000A1RQCP0	0.250	LAND HESSEN	10.06.2025	1'000		97.728	0.189	97.917	0.571	-20.6	7.13
XS1246732249	3.625	LB BADEN-WUERTTEMBERG SL	16.06.2025	100'000	Baa2	112.018	2.682	114.700	1.841	117.9	6.29
BE0000334434	0.800	BELGIUM KINGDOM	22.06.2025	0.01	NR	102.071	0.579	102.650	0.509	-27.1	7.03
FR0013184181	0.375	CAISSE FRANCAISE DE FIN CO	23.06.2025	100'000	Aaa	98.252	0.270	98.522	0.621	-15.2	7.13
FR0012801512	1.125	CIE FINANCEMENT FONCIER CC	24.06.2025	100'000	Aaa	103.518	0.808	104.326	0.629	-9.0	6.94
XS1637863629	1.077	BP CAPITAL MARKETS PLC	26.06.2025	100'000	A1	100.448	0.767	101.215	1.011	25.1	6.70
XS1632897762	0.750	TENNET HOLDING BV	26.06.2025	100'000	A3	98.813	0.534	99.347	0.919	14.7	7.02
XS0520578096	3.875	OEBB-INFRASTRUKTUR AG	30.06.2025	1'000	Aa1	123.814	2.718	126.532	0.540	-12.7	6.41
FI4000006176	4.000	FINNISH GOVERNMENT	04.07.2025	1'000	Aa1	125.467	2.762	128.229	0.452	-33.9	6.42
XS1255436187	2.500	DH EUROPE FINANCE SA	08.07.2025	100'000	A2	110.525	1.699	112.224	0.954	22.2	6.44
XS1255433754	2.625	ECOLAB INC	08.07.2025	100'000	Baa1	111.27	1.784	113.054	0.969	24.8	6.41
XS0524471355	3.750	DEUTSCHE BAHN FIN GMBH	09.07.2025	1'000	Aa1	123.036	2.538	125.574	0.536	-19.7	6.46
XS0951216166	3.125	ORACLE CORP	10.07.2025	100'000	A1	117	2.106	119.106	0.734	-1.0	6.56
XS0525602339	4.125	COOPERATIEVE RABOBANK UA	14.07.2025	1'000	Aa2	123.728	2.735	126.463	0.786	5.8	6.39
XS1750122225	0.750	BANQUE FED CRED MUTUEL	17.07.2025	100'000	Aa3	98.017	0.113	98.130	1.031	23.9	7.09
CH0343366842	1.250	CREDIT SUISSE GROUP AG	17.07.2025	100'000	Baa2	99.53	0.818	100.348	1.327	66.5	6.01
XS1648298559	0.875	NESTLE HOLDINGS INC	18.07.2025	1'000	Aa2	100.503	0.568	101.071	0.802	6.5	6.82
XS1654192191	0.875	UNILEVER NV	31.07.2025	100'000	A1	100.03	0.539	100.569	0.871	7.9	7.08
XS0811555183	2.875	HEINEKEN NV	04.08.2025	100'000	Baa1	113.356	1.741	115.097	0.993	24.6	6.65
FR0012881555	2.200	TRANSPORT ET INFRASTRUCT	05.08.2025	100'000	Baa2	107.572	1.326	108.898	1.093	36.2	6.56
DE000DL19T67	0.625	DEUTSCHE BANK AG COVEREC	21.08.2025	1'000	Aaa	99.72	0.034	99.754	0.664	-12.8	7.24
FR0013320611	0.750	BPCE SFH - SOCIETE DE FI CO	02.09.2025	100'000	Aaa	100.185	0.023	100.208	0.724	-8.1	7.24
XS1284550941	1.000	NEDER WATERSCHAPSBANK	03.09.2025	100'000	Aaa	103.087	0.523	103.610	0.577	-20.4	7.17
XS1676952481	0.875	SSE PLC	06.09.2025	100'000	A3	98.539	0.451	98.990	1.079	27.4	7.17

ISIN	Coupon	Name	Maturity	Minimum Piece	Moody's	Price	Acc. Int.	Dirty Price	YTM/Worst	SWAP	Mod Dur
DE000A19NS93	1.125	VONOVIA FINANCE BV	08.09.2025	100'000		98.164	0.573	98.737	1.384	54.8	7.09
XS1288467605	1.500	REPUBLIC OF POLAND	09.09.2025	1'000	A2	104.158	0.760	104.918	0.923	14.8	7.04
FR0012939882	1.125	CAISSE FRANCAISE DE FIN CO\	09.09.2025	100'000	Aaa	103.45	0.570	104.020	0.652	-12.8	7.15
XS0969572204	2.875	STATOIL ASA	10.09.2025	100'000	Aa3	115.043	1.449	116.492	0.799	1.0	6.77
XS1288849471	2.375	KERRY GROUP FIN SERVICES	10.09.2025	100'000	Baa2	109.106	1.197	110.303	1.063	30.7	6.63
FR0012949923	1.750	SUEZ	10.09.2025	100'000	A3	105.578	0.882	106.460	0.950	20.0	6.76
XS1288858548	3.000	BANQUE FED CRED MUTUEL SI	11.09.2025	100'000	A3	109.653	1.504	111.157	1.622	91.6	6.66
XS0970852348	3.750	ENI SPA	12.09.2025	100'000	Baa1	119.244	1.870	121.114	1.067	33.0	6.59
XS0807336077	2.750	EUROPEAN INVESTMENT BANK	15.09.2025	1'000	Aaa	115.744	1.349	117.093	0.600	-21.6	6.82
DE000LB06CF2	0.875	LB BADEN-WUERTEMBERG CK	15.09.2025	1'000	Aaa	102.394	0.429	102.823	0.549	-23.0	7.23
XS1686846061	1.625	ANGLO AMERICAN CAPITAL	18.09.2025	100'000	Baa3	100.211	0.784	100.995	1.595	77.9	6.97
XS0972523947	5.750	CREDIT SUISSE SUBORDINATEI	18.09.2025	100'000	NR	112.376	2.773	115.149	0.769	92.0	2.35
DE000CZ40MC5	1.125	COMMERZBANK AG	19.09.2025	100'000	Baa1	98.586	0.539	99.125	1.323	50.0	7.12
XS1577951715	1.151	ASAHI GROUP HOLDINGS LTD	19.09.2025	100'000	Baa2	99.651	0.552	100.203	1.200	38.1	7.12
ES0443307063	1.250	KUTXABANK SA COVERED	22.09.2025	100'000	Aa2	102.776	0.589	103.365	0.867	10.5	7.13
FR0012969038	1.500	SANOFI	22.09.2025	100'000	A1	105.117	0.707	105.824	0.774	0.4	6.86
XS0542825160	3.375	AUTOBAHN SCHNELL AG	22.09.2025	50'000	Aa1	120.601	1.590	122.191	0.572	-17.6	6.73
EU000A1U9894	1.000	EURO STABILITY MECHANISM	23.09.2025	0.01	Aa1	102.941	0.468	103.409	0.599	-22.8	7.22
BE0002237064	1.875	PROXIMUS SADP	01.10.2025	100'000	A1	105.992	0.837	106.829	1.019	24.9	6.79
XS1303312034	0.875	BRITISH COLUMBIA PROV OF	08.10.2025	100'000	Aaa	101.16	0.374	101.534	0.717	-8.8	7.28
DE000A1684V3	1.625	DEUTSCHE BOERSE AG	08.10.2025	1'000		107.8	0.695	108.495	0.570	-18.8	7.12
AT0000A1FAP5	1.200	REPUBLIC OF AUSTRIA	20.10.2025	1'000	Aa1	105.182	0.473	105.655	0.504	-31.8	7.26
XS1309518998	1.250	DEUTSCHE BAHN FIN GMBH	23.10.2025	1'000	Aa1	104.104	0.483	104.587	0.695	-10.9	7.24
XS1705553250	0.875	STEDIN HOLDING NV	24.10.2025	100'000		99.746	0.336	100.082	0.910	11.1	7.31
XS1311586967	1.125	PROVINCE OF QUEBEC	28.10.2025	100'000	Aa2	102.501	0.419	102.920	0.786	-4.3	7.27
XS1316569638	1.875	AUTOSTRADA PER L'ITALIA	04.11.2025	100'000	Baa1	104.001	0.663	104.664	1.321	50.9	7.07
XS1315151388	3.750	DE VOLKSBANK NV SUBORDIN/	05.11.2025	100'000	Baa3	108.188	1.315	109.503	0.624	68.6	2.53
XS0991099630	2.875	IBM CORP	07.11.2025	100'000	A1	114.604	0.992	115.596	0.893	10.8	6.91
XS1715328768	1.200	SWEDISH MATCH AB	10.11.2025	100'000	Baa2	97.738	0.411	98.149	1.515	69.3	7.22
DE000NWB0AC0	0.875	NRW.BANK	10.11.2025	1'000	Aa1	99.831	0.295	100.126	0.898	-17.1	7.38
XS1317439559	1.875	NORDEA BANK AB SUBORDINA'	10.11.2025	100'000	Baa1	103.66	0.632	104.292	0.488	50.7	2.60
XS1319647068	2.625	BARCLAYS PLC SUBORDINATEI	11.11.2025	100'000	Baa3 *-	103.886	0.877	104.763	1.136	115.8	2.56
XS1614416193	1.500	BNP PARIBAS	17.11.2025	100'000	Baa1	101.352	0.477	101.829	1.314	50.2	7.19
FR0013218393	1.125	ICADE	17.11.2025	100'000		98.733	0.358	99.091	1.299	46.5	7.28
XS1321424670	2.250	SKY PLC	17.11.2025	100'000	Baa2	107.472	0.715	108.187	1.225	43.4	7.03
XS1567174286	1.500	MCKESSON CORP	17.11.2025	100'000	Baa2	101.529	0.477	102.006	1.283	49.9	6.97
XS1721423462	1.125	VODAFONE GROUP PLC	20.11.2025	100'000	Baa1	98.261	0.348	98.609	1.364	51.6	7.28
XS1720761490	1.500	SELP FINANCE SARL	20.11.2025	100'000	Baa2	98.429	0.464	98.893	1.719	85.3	7.16
FR0013060209	1.625	RTE RESEAU DE TRANSPORT	27.11.2025	100'000		104.387	0.472	104.859	1.011	23.6	6.99
DE000WBP0A38	0.500	WUESTENROT BAUSPARKASSE	28.11.2025	100'000		98.642	0.142	98.784	0.681	-13.0	7.52
FR0013299435	1.000	RENAULT SA	28.11.2025	1'000	Baa3	98.309	0.288	98.597	1.231	39.4	7.35
XS1725677543	1.625	IMMOBILIARIA COLONIAL SO	28.11.2025	100'000		98.574	0.467	99.041	1.824	95.7	7.15
XS1724873275	1.000	SUDZUCKER INT FINANCE	28.11.2025	1'000		98.176	0.288	98.464	1.249	40.1	7.35
IT0005153975	1.500	BANCO BPM SPA COVERED	02.12.2025	100'000	A1	102.31	0.415	102.725	1.185	34.7	7.24
XS1734548644	1.250	VOLKSWAGEN BANK GMBH	15.12.2025	1'000	A3	98.798	0.301	99.099	1.414	57.2	7.32

ISIN	Coupon	Name	Maturity	Minimum Piece	Moody's	Price	Acc. Int.	Dirty Price	YTM/Worst	SWAP	Mod Dur
FR0011192392	4.000	CAISSE D'AMORT DETTE SOC	15.12.2025	1'000	Aa2	125.813	0.964	126.777	0.588	-27.5	6.85
XS1004551294	2.875	MCDONALD'S CORP	17.12.2025	100'000	Baa1	113.981	0.677	114.658	0.995	25.6	7.01
FR0013182078	1.125	APRR SA	09.01.2026	100'000		100.848	0.194	101.042	1.008	20.2	7.22
XS1342516629	1.000	BK NEDERLANDSE GEMEENTE	12.01.2026	1'000	Aaa	102.331	0.164	102.495	0.693	-12.6	7.51
FR0013310026	0.500	CAISSE FRANCAISE DE FIN CO	19.01.2026	100'000	Aaa	98.313	0.073	98.386	0.722	-11.9	7.66
XS1649193403	1.875	AROUNDTOWN SA	19.01.2026	100'000		100.842	0.272	101.114	1.759	90.3	7.23
XS1346201616	1.500	REPUBLIC OF POLAND	19.01.2026	1'000	A2	104	0.218	104.218	0.969	16.8	7.39
XS1346115295	1.625	BANQUE FED CRED MUTUEL	19.01.2026	100'000	Aa3	104.473	0.236	104.709	1.029	22.1	7.35
DE000BLB6JB7	0.750	BAYERISCHE LANDESBANK CO	20.01.2026	1'000	Aaa	100.82	0.107	100.927	0.643	-21.2	7.61
XS1677912393	1.875	FASTIGHTHS AB BALDER	23.01.2026	100'000	Baa3	98.492	0.252	98.744	2.085	119.4	7.22
XS1651071877	1.400	THERMO FISHER SCIENTIFIC	23.01.2026	100'000	Baa2	100.295	0.188	100.483	1.359	54.2	7.24
XS1757394322	1.375	BARCLAYS PLC	24.01.2026	100'000	Baa2 /-	98.035	0.181	98.216	1.680	92.6	6.48
ES0413900392	1.500	BANCO SANTANDER SA CO	25.01.2026	100'000	Aa2	105.887	0.193	106.080	0.728	-8.5	7.43
XS1325645825	2.750	BNP PARIBAS SUBORDINATED	27.01.2026	100'000	Baa2	107.663	0.339	108.002	1.702	91.3	7.08
DE000A14JYZ4	0.625	LAND BADEN-WUERTTEMBERG	27.01.2026	1'000		100.346	0.077	100.423	0.580	-20.0	7.66
FR0013313020	0.625	CRED MUTUEL - CIC HOME LO C	02.02.2026	100'000	Aaa	98.975	0.067	99.042	0.759	-10.4	7.66
FR0013106630	1.000	CIE FINANCEMENT FONCIER C	02.02.2026	50'000	Aaa	101.907	0.107	102.014	0.750	-9.6	7.57
XS1729879822	1.375	PROSEGUR CASH SA	04.02.2026	100'000		97.519	0.139	97.658	1.713	84.2	7.40
FR0013314036	0.750	SFIL SA	06.02.2026	100'000	Aa3	100.005	0.072	100.077	0.749	-9.1	7.64
IT0005323438	1.875	CASSA DEPOSITI E PRESTIT	07.02.2026	100'000	Baa2	100.7	0.175	100.875	1.779	93.5	7.29
DE000NWB17G1	0.625	NRW.BANK	11.02.2026	1'000	Aa1	99.914	0.051	99.965	0.636	-18.6	7.70
CH0236733827	4.750	UBS AG (SUBORDINATED/COCC	12.02.2026	100'000	NR	111.212	0.409	111.621	0.845	93.7	2.76
FR0013310059	0.500	CREDIT AGRICOLE HOME LOA (	19.02.2026	100'000	Aaa	98.032	0.030	98.062	0.756	-9.9	7.74
FR0013121753	1.875	KLEPIERRE	19.02.2026	100'000		105.471	0.113	105.584	1.128	33.8	7.16
XS1366791124	1.875	UNITED TECHNOLOGIES CORP	22.02.2026	100'000	A3 /-	105.27	0.098	105.368	1.155	36.1	7.16
XS1369278764	2.000	AMGEN INC	25.02.2026	100'000	Baa1	106.601	0.088	106.689	1.101	29.2	7.15
DE000BHY0MX7	0.750	BERLIN HYP AG COVERED	26.02.2026	1'000	Aaa	100.383	0.031	100.414	0.700	-16.1	7.70
FR0013320249	1.800	MERCIALYS SA	27.02.2026	100'000		99.922	0.069	99.991	1.811	93.2	7.35
XS1040506898	2.972	BP CAPITAL MARKETS PLC	27.02.2026	100'000	A1	113.945	0.114	114.059	1.130	29.8	7.18
IT0004644735	4.500	REPUBLIC ITALY	01.03.2026	1'000	Baa2u	121.477	0.147	121.624	1.618	86.6	6.80
XS1788515606	1.750	ROYAL BK SCOTLND GRP PLC	02.03.2026	100'000	Baa3	100.593	0.053	100.646	1.659	91.3	6.51
XS1040105980	2.875	PHILIP MORRIS INTL INC	03.03.2026	100'000	A2	112.291	0.079	112.370	1.247	44.2	7.19
FR0013321080	1.000	LEGRAND SA	06.03.2026	100'000		99.859	0.019	99.878	1.018	16.0	7.63
XS1788834700	1.500	NATIONWIDE BLDG SOCIETY	08.03.2026	100'000	Baa1e	100.137	0.021	100.158	1.479	73.0	6.59
BE0002583616	0.750	KBC BANK NV COVERED	08.03.2026	100'000	Aaa	99.785	0.010	99.795	0.778	-8.1	7.72
DE000A2AAL31	1.500	DAIMLER AG	09.03.2026	1'000	A2	102.687	0.016	102.703	1.146	28.1	7.51
XS1376614118	1.375	UNIBAIL-RODAMCO SE	09.03.2026	100'000		102.184	0.015	102.199	1.088	23.7	7.54
DE000A168Y55	0.375	KFW	09.03.2026	1'000	Aaa	98.01	0.004	98.014	0.631	-23.5	7.83
XS1377679961	1.750	BRITISH TELECOMMUNICATIO	10.03.2026	100'000	Baa1	102.377	0.014	102.391	1.433	59.0	7.43
XS1509006208	0.000	EUROPEAN INVESTMENT BANK	13.03.2026	1'000	Aaa	94.81	0.000	94.810	0.668	-20.6	7.95
FR0013053329	1.875	SANEF SA	16.03.2026	100'000	Baa1	105.209	1.860	107.069	1.169	35.8	7.10
FR0013139482	1.625	VALEO SA	18.03.2026	100'000	Baa2	103.222	1.603	104.825	1.188	37.5	7.17
DE000A1TNC94	4.250	AAREAL BANK AG SUBORDINAT	18.03.2026	1'000		109.897	4.192	114.089	0.912	86.0	2.77
XS1382784509	1.250	COOPERATIEVE RABOBANK UA	23.03.2026	1'000	Aa2	102.128	1.216	103.344	0.973	10.8	7.53
XS1048529041	2.500	SHELL INTERNATIONAL FIN	24.03.2026	100'000	Aa2	112.29	2.425	114.715	0.907	6.9	7.20

ISIN	Coupon	Name	Maturity	Minimum Piece	Moody's	Price	Acc. Int.	Dirty Price	YTM/Worst	SWAP	Mod Dur
XS1048519679	2.500	TOTAL CAPITAL INTL SA	25.03.2026	100'000	Aa3	112.3	2.418	114.718	0.907	6.6	7.20
BE0000324336	4.500	BELGIUM KINGDOM	28.03.2026	0.01	NR	131.16	4.315	135.475	0.534	-34.2	6.82
XS1388661735	1.250	DEUTSCHE POST AG	01.04.2026	1'000	A3	101.942	1.185	103.127	0.990	16.4	7.33
FR0013144201	2.500	TDF INFRASTRUCTURE SAS	07.04.2026	100'000		105.157	2.329	107.486	1.787	97.6	6.94
XS1589806907	1.625	HEIDELBERGCEMENT FIN LUX	07.04.2026	1'000	Baa3	101.968	1.527	103.495	1.358	52.8	7.21
FR0013065117	0.875	CRED MUTUEL- CIC HOME LO C	07.04.2026	1'000	Aaa	101.115	0.815	101.930	0.732	-12.2	7.71
XS1391625289	1.125	AKZO NOBEL NV	08.04.2026	100'000	Baa1	99.67	1.045	100.715	1.168	28.7	7.59
XS1054534422	2.550	WALMART INC	08.04.2026	100'000	Aa2	113.284	2.368	115.652	0.792	-0.9	7.03
XS1392459381	1.500	CREDIT SUISSE AG LONDON	10.04.2026	100'000	A1	103.054	1.385	104.439	1.103	23.5	7.49
XS1394764689	1.460	TELEFONICA EMISIONES SAU	13.04.2026	100'000	Baa3	100.052	1.336	101.388	1.453	56.5	7.48
FR0013150257	0.625	CAISSE FRANCAISE DE FIN CO	13.04.2026	100'000	Aaa	99.067	0.572	99.639	0.744	-12.3	7.81
XS1394055872	0.375	EUROPEAN INVESTMENT BANK	14.04.2026	1'000	Aaa	97.449	0.342	97.791	0.700	-20.7	7.90
XS1395057430	1.125	TELSTRA CORP LTD	14.04.2026	100'000	A2	100.277	1.026	101.303	1.088	23.4	7.39
XS1395021089	1.250	CREDIT AGRICOLE LONDON	14.04.2026	100'000	A1	100.857	1.140	101.997	1.138	26.8	7.57
FI4000197959	0.500	FINNISH GOVERNMENT	15.04.2026	1'000	Aa1	99.454	0.455	99.909	0.569	-31.1	7.87
FR0013251170	1.125	AUTOROUTES DU SUD DE LA	20.04.2026	100'000	A3	100.673	1.008	101.681	1.035	19.1	7.41
XS1395060491	1.000	RED ELECTRICA FIN SA UNI	21.04.2026	100'000	NR	99.278	0.893	100.171	1.093	24.2	7.67
XS1400167133	0.875	ALLIANDER NV	22.04.2026	100'000	Aa2	99.759	0.779	100.538	0.906	4.6	7.73
DE000MHB17J8	0.500	MUENCHENER HYPOTHEKENB	22.04.2026	1'000	Aaa	98.542	0.445	98.987	0.685	-19.1	7.88
XS1400165350	1.125	BERTELSMANN SE & CO KGAA	27.04.2026	100'000	Baa1	101.032	0.986	102.018	0.988	15.5	7.44
XS1310934382	2.000	WELLS FARGO & COMPANY	27.04.2026	100'000	A2	105.264	1.753	107.017	1.313	46.0	7.37
XS1061714165	2.625	PEPSICO INC	28.04.2026	100'000	A1	112.863	2.294	115.157	0.925	12.0	7.06
XS1401174633	1.000	HEINEKEN NV	04.05.2026	100'000	Baa1	99.297	0.858	100.155	1.091	21.1	7.71
XS1062900912	4.125	ASSICURAZIONI GENERALI SUB	04.05.2026	100'000	Baa3	112.684	3.537	116.221	2.392	163.8	6.78
FR0013165677	1.250	KERING	10.05.2026	100'000		101.508	1.051	102.559	1.050	20.2	7.43
XS1409382030	1.000	NEDERLANDSE GASUNIE N.V.	11.05.2026	100'000	A2	100.453	0.838	101.291	0.940	9.7	7.52
BE00002251206	3.125	BELFIUS BANK SA/NV SUBORDI	11.05.2026	100'000	NR	109.251	2.620	111.871	1.891	107.9	7.07
FR0013169885	1.000	AUTOROUTES DU SUD DE LA	13.05.2026	100'000	A3	99.586	0.833	100.419	1.053	17.6	7.74
IE00BV8C9418	1.000	IRISH TSY 1% 2026	15.05.2026	0.01	A2	101.931	0.827	102.758	0.756	-12.2	7.77
XS1412417617	1.250	NATIONAL AUSTRALIA BANK	18.05.2026	1'000	Aa3	101.792	1.024	102.816	1.021	13.7	7.68
FR0013172939	1.500	PERNOD RICARD SA	18.05.2026	100'000	Baa2	103.021	1.229	104.250	1.100	25.3	7.38
ES0224244071	1.625	MAPFRE SA	19.05.2026	100'000		102.032	1.327	103.359	1.361	48.0	7.54
FR0011911247	2.375	GDF SUEZ (GREEN BOND)	19.05.2026	100'000	A2	109.91	1.939	111.849	1.102	26.1	7.36
ES0211845302	1.375	ABERTIS INFRAESTRUCTURAS	20.05.2026	100'000		98.734	1.119	99.853	1.540	63.7	7.59
FR0013170834	1.875	FONCIERE DES REGIONS	20.05.2026	100'000		102.917	1.526	104.443	1.483	63.6	7.25
XS1069539291	2.375	DIAGEO FINANCE PLC	20.05.2026	100'000	A3	110.895	1.933	112.828	0.944	14.7	7.17
XS1617898363	1.125	DEUTSCHE TELEKOM INT FIN	22.05.2026	1'000	Baa1	100.092	0.909	101.001	1.113	23.3	7.72
FR0013176310	1.875	VIVENDI SA	26.05.2026	100'000	Baa2	105.654	1.495	107.149	1.128	27.6	7.30
XS1418788599	3.125	AURIZON NETWORK PTY LTD	01.06.2026	100'000	Baa1	111.317	2.440	113.757	1.642	79.6	7.16
XS1425966287	1.375	ENEL FINANCE INTL NV	01.06.2026	100'000	Baa2	100.284	1.074	101.358	1.338	45.6	7.64
FR0013173028	3.250	CREDIT MUTUEL ARKEA SUBOF	01.06.2026	100'000	A3 /*-	109.157	2.538	111.695	2.029	123.1	7.08
XS1423753463	0.625	NIBC BANK NV COVERED	01.06.2026	100'000		97.858	0.488	98.346	0.896	0.3	7.93
XS1240751062	1.625	ELI LILLY & CO	02.06.2026	100'000	A2	104.894	1.264	106.158	0.984	12.8	7.39
XS1074208270	2.500	ENBW INTL FINANCE BV	04.06.2026	1'000	Baa1	111.95	1.932	113.882	0.939	11.1	7.18
XS1429037929	0.375	COUNCIL OF EUROPE	08.06.2026	1'000	Aa1	97.381	0.286	97.667	0.703	-17.9	8.05

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DE000A2AAWN1	0.500	LAND NIEDERSACHSEN	08.06.2026	1'000		98.6	0.381	98.981	0.675	-19.0	8.00
DE000A182VT2	1.500	VONOVIA FINANCE BV	10.06.2026	100'000		99.975	1.134	101.109	1.503	60.1	7.62
FR0013181906	1.750	ICADE	10.06.2026	100'000		102.513	1.323	103.836	1.415	57.2	7.33
XS1432384664	1.000	TENNET HOLDING BV	13.06.2026	100'000	A3	100.055	0.748	100.803	0.993	11.1	7.60
XS1426022536	1.546	SUMITOMO MITSUI FINL GRP	15.06.2026	100'000	A1	102.519	1.148	103.667	1.223	32.7	7.65
XS1077882394	2.750	EMIRATES TELECOM CORP	18.06.2026	100'000	Aa3	110.83	2.019	112.849	1.356	53.0	7.32
XS1327504087	1.750	AUTOSTRADA PER L'ITALIA	26.06.2026	100'000	Baa1	102.56	1.247	103.807	1.420	53.3	7.60
XS1441773550	1.200	BROWN-FORMAN CORP	07.07.2026	100'000	A1	99.935	0.819	100.754	1.208	30.4	7.59
BE0002256254	1.000	RESA SA BELGIUM	22.07.2026	100'000	A2	97.303	0.641	97.944	1.343	42.4	7.90
XS1654229373	1.375	GRAND CITY PROPERTIES SA	03.08.2026	100'000	Baa1	97.759	0.840	98.599	1.663	70.8	7.79
DE000RLP0777	0.100	LAND RHEINLAND-PFALZ	18.08.2026	1'000		95.052	0.057	95.109	0.706	-19.1	8.34
XS1372839214	2.200	VODAFONE GROUP PLC	25.08.2026	100'000	Baa1	105.652	1.205	106.857	1.483	58.8	7.63
XS1571982468	1.750	2I RETE GAS SPA	28.08.2026	100'000	Baa2	102.788	0.945	103.733	1.388	51.7	7.55
XS1482736185	0.625	ATLAS COPCO AB	30.08.2026	100'000		97.356	0.334	97.690	0.951	7.2	8.16
CH0336602930	1.250	UBS GROUP FUNDING SWITZE	01.09.2026	200'000	Baa1u	99.407	0.661	100.068	1.324	41.1	7.93
EU000A1GVVF8	3.000	EUROPEAN UNION	04.09.2026	1'000	Aaa	119.477	1.562	121.039	0.634	-27.9	7.56
XS1629866192	1.800	AT&T INC	04.09.2026	100'000	Baa1 /A-	101.269	0.937	102.206	1.634	74.6	7.53
XS1486520403	1.000	NORDEA BANK AB SUBORDINA	07.09.2026	100'000	Baa1	100.736	0.512	101.248	0.785	61.7	3.40
XS1488494987	1.000	HEMSO FASTIGHETS AB	09.09.2026	100'000		95.689	0.507	96.196	1.545	60.1	8.01
FR0012146801	1.750	SANOFI	10.09.2026	100'000	A1	105.929	0.882	106.811	0.997	11.3	7.63
XS1681519184	1.000	GLAXOSMITHKLINE CAPITAL	12.09.2026	100'000	A2	99.003	0.499	99.502	1.123	19.9	8.06
FR0013201431	2.125	CFCM NORD EUROPE SUBORDI	12.09.2026	100'000		99.951	1.060	101.011	2.131	117.9	7.63
BE0002260298	0.125	BELFIUS BANK SA/NV COVEREI	14.09.2026	100'000	Aaa	94.26	0.062	94.322	0.826	-8.0	8.39
XS1489391109	1.250	PARTNERRE IRELAND FINANC	15.09.2026	100'000	A3	97.5	0.613	98.113	1.566	63.2	7.95
XS1750986744	1.125	ENEL FINANCE INTL NV	16.09.2026	100'000	Baa2	97.684	0.173	97.857	1.415	47.5	8.03
XS1112678989	1.875	COCA-COLA CO/THE	22.09.2026	100'000	Aa3	107.691	0.884	108.575	0.933	4.9	7.85
XS1114473579	2.213	BP CAPITAL MARKETS PLC	25.09.2026	100'000	A1	108.096	1.025	109.121	1.209	29.5	7.74
XS1495373505	0.750	KONINKLIJKE DSM NV	28.09.2026	100'000	A3	97.612	0.341	97.953	1.043	11.8	8.19
XS1496758092	0.750	AUST & NZ BANKING GROUP	29.09.2026	100'000	Aa3	97.531	0.339	97.870	1.053	10.5	8.20
XS1378880253	2.875	BNP PARIBAS SUBORDINATED	01.10.2026	100'000	Baa2	108.737	1.284	110.021	1.765	91.5	7.52
XS1499602289	1.000	BLACKSTONE HOLDINGS FINA	05.10.2026	100'000		98.462	0.436	98.898	1.190	33.6	8.11
XS1501367921	1.000	LANXESS AG	07.10.2026	1'000	Baa3	96.822	0.430	97.252	1.396	46.0	8.10
XS1501560848	0.125	AFRICAN DEVELOPMENT BANK	07.10.2026	1'000	Aaa	94.128	0.054	94.182	0.838	-8.0	8.45
XS1501554874	0.375	REPUBLIC OF LATVIA	07.10.2026	100'000	A3	96.414	0.161	96.575	0.810	-9.9	8.36
XS1114159277	2.250	ADIDAS AG	08.10.2026	1'000		105.821	0.962	106.783	1.501	64.0	7.52
XS1504194173	0.875	HERA SPA	14.10.2026	100'000	Baa1	95.632	0.360	95.992	1.418	47.2	8.16
XS1028941117	1.875	MERCK & CO INC	15.10.2026	100'000	A1	107.552	0.765	108.317	0.930	6.0	7.70
FR0013152899	1.000	RTE RESEAU DE TRANSPORT	19.10.2026	100'000		98.955	0.397	99.352	1.128	21.7	8.16
XS1706111793	1.342	MORGAN STANLEY	23.10.2026	100'000	A3	98.523	0.518	99.041	1.549	73.2	7.14
XS1708161291	1.375	VERIZON COMMUNICATIONS	27.10.2026	100'000	Baa1	99.134	0.516	99.650	1.482	54.0	8.03
XS1508831051	0.750	ENAGAS FINANCIACIONES SA	27.10.2026	100'000		96.57	0.282	96.852	1.170	22.4	8.26
XS1402921412	1.500	JPMORGAN CHASE & CO	29.10.2026	100'000	A3	102.092	0.555	102.647	1.243	33.2	8.02
XS1771723167	1.625	MCKESSON CORP	30.10.2026	100'000	Baa2e	101.014	0.129	101.143	1.495	58.9	7.78
FR0013215688	0.250	CREDIT AGRICOLE PUBLIC S CC	31.10.2026	1'000	Aaa	95.231	0.091	95.322	0.824	-10.5	8.47
XS1512677003	1.875	BANQUE FED CRED MUTUEL SL	04.11.2026	100'000	A3	100.466	0.663	101.129	1.816	89.5	7.87

ISIN	Coupon	Name	Maturity	Minimum Piece	Moody's	Price	Acc. Int.	Dirty Price	YTM/Worst	SWAP	Mod Dur
XS1515222385	0.750	STATOIL ASA	09.11.2026	100'000	Aa3	98.731	0.255	98.986	0.903	-2.7	8.32
XS1405765733	1.250	DOVER CORP	09.11.2026	100'000	A3	98.831	0.425	99.256	1.394	46.6	8.11
XS1134729794	1.625	NOVARTIS FINANCE SA	09.11.2026	100'000	Aa3	105.32	0.552	105.872	0.981	5.1	8.05
XS1136406342	1.500	3M COMPANY	09.11.2026	100'000	A1	104.457	0.510	104.967	0.961	5.2	8.08
DE000A188WW1	0.750	BASF FINANCE EUROPE NV	10.11.2026	1'000	A1	99.197	0.253	99.450	0.846	-7.7	8.33
XS1135337498	1.625	APPLE INC	10.11.2026	100'000	Aa1	105.449	0.548	105.997	0.966	4.6	8.05
DE000A1KRJQ6	0.250	ING-DIBA AG COVERED	16.11.2026	100'000	Aaa	95.948	0.080	96.028	0.733	-19.8	8.53
DE000NWB0AD8	0.375	NRW.BANK	17.11.2026	1'000	Aa1	96.775	0.119	96.894	0.760	-16.9	8.48
XS1523250295	1.875	EASTMAN CHEMICAL CO	23.11.2026	100'000	Baa2	104.206	0.565	104.771	1.345	45.5	7.76
FR0013246733	1.496	VEOLIA ENVIRONNEMENT SA	30.11.2026	100'000	Baa1	103.835	0.422	104.257	1.021	14.5	7.91
XS1529684695	1.375	GAS NETWORKS IRELAND	05.12.2026	100'000	A3	102.006	0.369	102.375	1.126	23.0	7.95
XS1405762805	1.500	TELEKOM FINANZMANAGEMENT	07.12.2026	100'000	Baa2	101.729	0.395	102.124	1.283	37.5	7.91
XS1528141788	1.750	GREAT-WEST LIFECO INC	07.12.2026	100'000		103.157	0.460	103.617	1.364	43.3	8.05
XS1529559525	1.125	EUROCLEAR INVESTMENTS SA	07.12.2026	100'000		100.672	0.296	100.968	1.044	12.6	8.26
FR0013302809	0.875	SCHNEIDER ELECTRIC SE	13.12.2026	100'000	NR	97.934	0.216	98.150	1.124	17.3	8.35
XS1532779748	2.425	ZIMMER BIOMET HOLDINGS	13.12.2026	100'000	Baa3	105.993	0.598	106.591	1.663	95.0	7.62
XS1734689620	1.000	OMV AG	14.12.2026	1'000	Baa1	98.585	0.244	98.829	1.171	23.0	8.31
XS1531347661	1.900	BECTON DICKINSON AND CO	15.12.2026	100'000	Ba1	100.209	0.458	100.667	1.873	92.0	7.76
XS1426039696	4.375	UNICREDIT SPA T2	03.01.2027	100'000	Ba1	109.388	0.827	110.215	1.802	167.0	3.52
FR0013220258	1.250	APRR SA	06.01.2027	100'000		101.272	0.226	101.498	1.093	18.0	8.07
XS1470601656	2.250	BNP PARIBAS SUBORDINATED	11.01.2027	100'000	Baa2	103.388	0.376	103.764	1.831	89.9	7.95
XS1319820541	1.625	FEDEX CORP	11.01.2027	100'000	Baa2	101.338	0.272	101.610	1.458	54.4	7.94
FR0013201639	0.500	SANOFI	13.01.2027	100'000	A1	95.352	0.081	95.433	1.053	8.5	8.57
XS1555331617	0.500	EUROPEAN INVESTMENT BANK	15.01.2027	1'000	Aaa	97.764	0.078	97.842	0.762	-19.2	8.60
FR0013231768	1.500	IMERYS SA	15.01.2027	100'000	Baa2	100.849	0.234	101.083	1.394	48.0	8.00
XS1551068676	1.500	ENI SPA	17.01.2027	100'000	Baa1	100.714	0.226	100.940	1.413	47.1	8.22
XS1551294926	0.750	BAWAG P.S.K. COVERED	18.01.2027	100'000	Aaa	98.63	0.111	98.741	0.912	-3.4	8.51
XS1551045039	0.625	NEDER WATERSCHAPSBANK	18.01.2027	100'000	Aaa	98.418	0.092	98.510	0.811	-12.8	8.56
FR0013231099	1.250	AUTOROUTES DU SUD DE LA	18.01.2027	100'000	A3	101.236	0.185	101.421	1.098	18.2	8.11
XS1551917591	1.625	ITALGAS SPA	19.01.2027	100'000	Baa1	102.587	0.236	102.823	1.313	39.3	8.20
XS1548444816	3.125	SANTANDER ISSUANCES SUBO	19.01.2027	100'000	Baa2	108.74	0.454	109.194	2.036	115.2	7.73
XS1551446880	1.375	GAS NATURAL FENOSA FINAN	19.01.2027	100'000	Baa2	98.533	0.200	98.733	1.553	58.0	8.25
XS1135277140	1.625	SHELL INTERNATIONAL FIN	20.01.2027	100'000	Aa2	104.95	0.232	105.182	1.037	9.5	8.24
XS1756296965	1.447	TELEFONICA EMISIONES SAU	22.01.2027	100'000	Baa3	98.394	0.198	98.592	1.643	66.5	8.23
BE6301510028	1.150	ANHEUSER-BUSCH INBEV SA/	22.01.2027	100'000	A3	98.538	0.154	98.692	1.326	35.9	8.35
DE000A19B8E2	1.750	VONOVIA FINANCE BV	25.01.2027	100'000		101.28	0.225	101.505	1.594	64.3	8.15
XS1527192485	1.375	HEINEKEN NV	29.01.2027	100'000	Baa1	101.491	0.162	101.653	1.192	26.4	8.09
XS1557095616	1.375	DEUTSCHE TELEKOM INT FIN	30.01.2027	1'000	Baa1	101.099	0.158	101.257	1.243	30.0	8.31
XS1528093799	1.750	AUTOSTRADA PER L'ITALIA	01.02.2027	100'000	Baa1	102.52	0.192	102.712	1.446	49.0	8.19
XS1554373677	2.125	FRESENIUS FIN IRELAND PL	01.02.2027	1'000	Baa3	104.668	0.233	104.901	1.543	63.0	7.86
XS1463043973	1.000	WELLS FARGO & COMPANY	02.02.2027	100'000	A2	96.609	0.107	96.716	1.408	46.4	8.42
FR0013217114	0.875	ORANGE SA	03.02.2027	100'000	Baa1	97.741	0.091	97.832	1.144	18.3	8.49
XS1180130939	1.375	COOPERATIEVE RABOBANK UA	03.02.2027	1'000	Aa2	102.97	0.143	103.113	1.024	8.3	8.35
XS1562601424	1.250	AVINOR AS	09.02.2027	100'000	A1	100.973	0.110	101.083	1.131	21.2	8.16
DE000A14JYW1	0.625	LAND BADEN-WUERTTEMBERG	09.02.2027	1'000		98.815	0.055	98.870	0.763	-19.2	8.62



ISIN	Coupon	Name	Maturity	Minimum Piece	Moody's	Price	Acc. Int.	Dirty Price	YTM/Worst	SWAP	Mod Dur
XS1769090991	1.125	UNILEVER NV	12.02.2027	100'000	A1	100.254	0.089	100.343	1.095	13.5	8.44
XS1566101603	1.000	UNILEVER NV	14.02.2027	100'000	A1	98.88	0.074	98.954	1.133	15.3	8.48
XS1190974011	1.573	BP CAPITAL MARKETS PLC	16.02.2027	100'000	A1	104.734	0.108	104.842	1.016	26.6	8.30
FR0013238045	1.375	KLEPIERRE	16.02.2027	100'000		100.524	0.094	100.618	1.311	35.2	8.13
FR0013238045	1.375	KLEPIERRE	16.02.2027	100'000		100.524	0.094	100.618	1.311	35.2	8.13
XS1190624038	1.250	STATOIL ASA	17.02.2027	100'000	Aa3	101.974	0.082	102.056	1.011	8.5	8.20
DE000A13SL34	1.750	SAP SE	22.02.2027	1'000	A2	106.812	0.091	106.903	0.931	1.0	8.08
XS1570260460	2.000	SMITHS GROUP PLC	23.02.2027	100'000	Baa2	103.234	0.099	103.333	1.598	68.5	7.95
ES0211845310	1.000	ABERTIS INFRAESTRUCTURAS	27.02.2027	100'000		94.66	0.038	94.698	1.646	63.8	8.46
DE000A2E4X14	0.500	LAND THUERINGEN	02.03.2027	1'000		97.899	0.015	97.914	0.743	-17.3	8.72
XS1574158082	1.000	PFIZER INC	06.03.2027	100'000	A1	100.206	0.019	100.225	0.975	1.6	8.32
XS1575640054	2.125	ENERGA FINANCE AB	07.03.2027	100'000	Baa1u	101.711	0.035	101.746	1.916	96.0	8.12
FR0013241346	1.000	AIR LIQUIDE FINANCE	08.03.2027	100'000	A3	99.885	0.014	99.899	1.013	4.5	8.55
XS1197270819	1.625	MONDELEZ INTERNATIONAL	08.03.2027	100'000	Baa1	103.264	0.022	103.286	1.229	49.4	8.10
BE0002485606	1.875	KBC GROEP NV SUBORDINATEI	11.03.2027	100'000	NR	103.736	0.010	103.746	0.919	66.8	3.85
XS1788586375	1.250	RED ELECTRICA FIN SA UNI	13.03.2027	100'000		99.637	0.000	99.637	129.299	31.8	8.46
XS1202213291	1.400	PPG INDUSTRIES INC	13.03.2027	100'000	A3	100.501	0.000	100.501	1.339	41.6	8.19
XS1203859928	1.250	BAT INTL FINANCE PLC	13.03.2027	100'000	Baa2	96.429	0.000	96.429	1.681	68.0	8.42
XS1379184473	2.500	HSBC HOLDINGS PLC	15.03.2027	100'000	A2	109.396	2.486	111.882	1.384	47.6	7.92
XS1578127778	1.450	THERMO FISHER SCIENTIFIC	16.03.2027	100'000	Baa2	99.366	1.438	100.804	1.526	54.0	8.26
XS1204140971	0.625	NORDEA MORTGAGE BANK PLC	17.03.2027	100'000	Aaa	97.962	0.618	98.580	0.861	-10.1	8.66
XS1204154410	2.625	CREDIT AGRICOLE SA SUBORD	17.03.2027	100'000	Baa2	106.728	2.596	109.324	1.810	89.0	7.84
DE000DKB0432	0.500	DEUTSCHE KREDITBANK AG CC	19.03.2027	100'000	Aaa	97.12	0.492	97.612	0.833	-11.8	8.72
XS1575992596	1.500	WOLTERS KLUWER NV	22.03.2027	100'000	NR	101.14	1.463	102.603	1.361	40.5	8.07
SI0002103685	1.250	REPUBLIKA SLOVENIJA	22.03.2027	1'000	Baa1	101.46	1.414	102.874	1.079	12.9	8.38
FR0013246873	1.250	UNEDIC	28.03.2027	100'000	Aa2	104.143	1.199	105.342	0.774	-20.4	8.45
XS1586555945	1.875	VOLKSWAGEN INTL FIN NV	30.03.2027	100'000	A3	101.109	1.788	102.897	1.741	77.2	8.12
XS1584122763	1.625	ESSITY AB	30.03.2027	100'000	Baa1	102.144	1.563	103.707	1.365	43.8	8.04
FR0013247202	1.875	EDENRED	30.03.2027	100'000		103.644	1.788	105.432	1.431	50.2	7.95
FR0013248721	1.500	KERING	05.04.2027	100'000		102.484	1.405	103.889	1.201	24.9	8.12
XS1505132602	0.750	SODEXO SA	14.04.2027	100'000		96.202	0.684	96.886	1.193	21.4	8.65
XS1785458172	2.125	WPC EUROBOND BV	15.04.2027	100'000	Baa2	100.262	0.041	100.303	2.093	112.4	8.18
XS0755873253	3.500	EUROPEAN INVESTMENT BANK	15.04.2027	1'000	Aaa	125.048	3.184	128.232	0.654	-27.0	7.83
XS1506398244	0.875	WESTPAC BANKING CORP	17.04.2027	100'000	Aa3	98.627	0.791	99.418	1.034	4.6	8.62
FR0013252277	1.500	ARKEMA	20.04.2027	100'000	Baa2	101.793	1.344	103.137	1.284	33.9	8.15
XS1603892149	1.875	MORGAN STANLEY	27.04.2027	100'000	A3	101.929	1.644	103.573	1.645	68.4	8.21
XS1401196958	1.125	UNIBAIL-RODAMCO SE	28.04.2027	100'000		98.685	0.983	99.668	1.278	28.8	8.53
EU000A1G0DR4	0.750	EFSS	03.05.2027	1'000	Aa1	99.148	0.645	99.793	0.847	-15.0	8.74
XS1605365193	1.375	CREDIT AGRICOLE LONDON	03.05.2027	100'000	A1	100.999	1.183	102.182	1.259	26.1	8.45
XS1606720131	0.875	PROVINCE OF QUEBEC	04.05.2027	100'000	Aa2	98.93	0.750	99.680	0.998	-0.3	8.67
FR0013254273	0.750	CREDIT AGRICOLE HOME LOA (	05.05.2027	100'000	Aaa	98.757	0.641	99.398	0.892	-8.6	8.74
XS1615677280	0.625	LANDWIRTSCH. RENTENBANK	18.05.2027	1'000	Aaa	98.331	0.512	98.843	0.814	-17.8	8.83
XS1615680151	1.125	SNCF RESEAU	19.05.2027	100'000	Aa2	102.064	0.918	102.982	0.890	-4.6	8.62
XS1237271421	1.875	MCDONALD'S CORP	26.05.2027	100'000	Baa1	105.576	1.495	107.071	1.231	27.4	8.34
XS1619567677	0.950	REPUBLIC OF LITHUANIA	26.05.2027	1'000	A3	99.625	0.757	100.382	0.993	3.1	8.70

ISIN	Coupon	Name	Maturity	Minimum Piece	Moody's	Price	Acc. Int.	Dirty Price	YTM/Worst	SWAP	Mod Dur
XS1527556192	1.625	ASML HOLDING NV	28.05.2027	100'000	Baa1	102.577	1.287	103.864	1.318	37.3	8.21
XS1233734562	1.750	MICHELIN LUXEMBOURG SCS	28.05.2027	100'000	A3	105.854	1.386	107.240	1.062	12.0	8.20
XS1623616783	2.250	GLOBAL SWITCH HOLDINGS L	31.05.2027	100'000	Baa2	102.212	1.763	103.975	1.978	101.2	7.93
XS1623355457	1.625	NN GROUP NV	01.06.2027	100'000		102.036	1.269	103.305	1.382	41.7	8.21
XS1241581096	1.750	TENNET HOLDING BV	04.06.2027	100'000	A3	105.885	1.352	107.237	1.060	13.3	8.21
FR0013222494	1.375	BOUYGUES SA	07.06.2027	100'000	Baa1	102.118	1.051	103.169	1.126	16.1	8.34
XS1767087866	1.500	ACEA SPA	08.06.2027	100'000	Baa2	98.536	0.136	98.672	1.672	67.0	8.53
XS1627947440	1.625	AEROPORTI DI ROMA SPA	08.06.2027	100'000	Baa1	101.43	1.238	102.668	1.454	49.8	8.22
XS1627343186	2.629	FCC AQUALIA SA	08.06.2027	100'000		103.241	2.002	105.243	2.227	127.2	7.81
XS1621087516	1.413	SUMITOMO MITSUI FINL GRP	14.06.2027	100'000	A1	100.948	1.053	102.001	1.303	32.6	8.54
XS1629387462	1.500	HEIDELBERGCEMENT FIN LUX	14.06.2027	1'000	Baa3	99.539	1.118	100.657	1.554	54.5	8.48
XS1627193359	1.375	CIE DE SAINT-GOBAIN	14.06.2027	100'000	Baa2	101.139	1.025	102.164	1.244	26.5	8.56
XS1632891138	0.625	BK NEDERLANDSE GEMEENTE	19.06.2027	100'000	Aaa	97.802	0.457	98.259	0.873	-12.3	8.91
FR0013262698	1.500	FONCIERE DES REGIONS	21.06.2027	100'000		98.362	1.089	99.451	1.692	69.4	8.48
XS1637333748	1.500	BRITISH TELECOMMUNICATIO	23.06.2027	100'000	Baa1	98.687	1.081	99.768	1.653	64.3	8.49
FR0013266350	1.375	GECINA	30.06.2027	100'000	A3	99.558	0.964	100.522	1.426	40.3	8.59
XS1637162592	1.200	DH EUROPE FINANCE SA	30.06.2027	100'000	A2	100.035	0.842	100.877	1.196	20.7	8.68
XS1645722262	1.875	ATLANTIA SPA	13.07.2027	100'000	Baa2	100.799	1.248	102.047	1.779	79.9	8.19
XS1652855815	1.500	VODAFONE GROUP PLC	24.07.2027	100'000	Baa1	98.494	0.953	99.447	1.675	65.8	8.58
XS1673102734	1.500	ISS GLOBAL A/S	31.08.2027	100'000	Baa2	99.257	0.797	100.054	1.585	55.7	8.69
XS1676933853	1.125	WESTPAC BANKING CORP	05.09.2027	100'000	Aa3	100.267	0.583	100.850	1.095	8.9	8.90
FR0013241676	1.500	ORANGE SA	09.09.2027	100'000	Baa1	102.753	0.760	103.513	1.184	21.1	8.54
XS1199954691	1.250	SYNGENTA FINANCE NV	10.09.2027	100'000	Ba2	88.307	0.630	88.937	2.659	152.2	8.68
XS1749365281	1.500	LLOYDS BANKING GROUP PLC	12.09.2027	100'000	A3e	98.004	0.748	98.752	1.729		8.71
XS1681050610	1.500	LLOYDS BANKING GROUP PLC	12.09.2027	100'000	A3	98.206	0.748	98.954	1.706	67.7	8.71
XS1682538183	1.250	IBERDROLA FINANZAS SAU	13.09.2027	100'000	Baa1	98.982	0.620	99.602	1.365	33.8	8.84
FR0013281755	1.500	ICADE	13.09.2027	100'000		98.925	0.744	99.669	1.623	58.7	8.72
XS1292389415	2.000	APPLE INC	17.09.2027	100'000	Aa1	108.714	0.970	109.684	1.034	3.7	8.63
XS1585010074	1.125	NOVARTIS FINANCE SA	30.09.2027	100'000	Aa3	100.648	0.505	101.153	1.051	6.1	8.75
XS1693281617	1.625	STANDARD CHARTERED PLC	03.10.2027	100'000	A2	99.951	0.717	100.668	1.631	71.1	7.88
XS1577950667	1.500	BRAMBLES FINANCE PLC	04.10.2027	100'000	Baa1	100.475	0.658	101.133	1.445	43.6	8.58
IT0005283491	1.125	UNIONE DI BANCHE ITALIAN CC	04.10.2027	100'000	Aa2	99.34	0.493	99.833	1.198	18.2	8.97
FR0013284908	0.750	ARKEA HOME LOANS COVERED	05.10.2027	1'000		98.266	0.327	98.593	0.940	-8.4	9.15
AT000B121967	2.750	VOLKSBANK WIEN AG SUBORD	06.10.2027	100'000	Baa3	101.049	1.190	102.239	2.502	211.3	4.20
XS1696445516	1.750	HUNGARY	10.10.2027	1'000	Baa3	102.125	0.738	102.863	1.510	49.1	8.72
FR0013286788	1.125	COMPAGNIE FIN ET INDUS	13.10.2027	100'000		99.198	0.465	99.663	1.214	18.6	8.99
FR0013287299	0.750	SOCIETE GENERALE SFH COVE	18.10.2027	100'000	Aaa	98.449	0.300	98.749	0.919	-10.8	9.18
XS1700578724	1.000	DEXIA CREDIT LOCAL	18.10.2027	50'000	Aa3	99.424	0.400	99.824	1.063	4.3	9.07
XS1702729275	1.250	INNOGY FINANCE BV	19.10.2027	1'000	Baa2	98.821	0.497	99.318	1.382	34.2	8.94
XS1701884204	1.625	A2A SPA	19.10.2027	100'000	Baa3	98.338	0.646	98.984	1.815	77.7	8.75
FR0013020450	1.250	UNEDIC	21.10.2027	100'000	Aa2	103.802	0.490	104.292	0.837	-20.6	9.01
XS1584894650	1.375	REPUBLIC OF POLAND	22.10.2027	1'000	A2	101.729	0.535	102.264	1.183	18.2	8.92
XS1704789590	1.500	IREN SPA	24.10.2027	100'000		97.398	0.575	97.973	1.797	74.1	8.81
XS1706922256	1.875	ESSELUNGA SPA	25.10.2027	100'000	Baa2	101.187	0.714	101.901	1.736	73.6	8.48
DE000BHY0GS9	1.125	BERLIN HYP AG	25.10.2027	100'000	A1	98.099	0.432	98.531	1.337	30.3	9.01

ISIN	Coupon	Name	Maturity	Minimum Piece	Moody's	Price	Acc. Int.	Dirty Price	YTM/Worst	SWAP	Mod Dur
FR0012969129	1.500	SAGESS	25.10.2027	100'000		104.689	0.571	105.260	0.987	-3.3	8.91
XS1709374497	1.608	2I RETE GAS SPA	31.10.2027	100'000	Baa2	98.792	0.586	99.378	1.745	69.5	8.80
EU000A1HBXS7	2.500	EUROPEAN UNION	04.11.2027	1'000	Aaa	115.57	0.884	116.454	0.815	-20.6	8.64
XS1716616179	1.100	WHIRLPOOL FINANCE LU	09.11.2027	100'000	Baa1	97.062	0.374	97.436	1.428	38.4	9.05
XS1718418103	0.875	BASF SE	15.11.2027	1'000	A1	98.081	0.283	98.364	1.085	6.2	9.19
XS1717584913	1.500	ALSTRIA OFFICE REIT-AG	15.11.2027	100'000		96.641	0.485	97.126	1.883	81.1	8.86
XS1717355561	1.625	BANQUE FED CRED MUTUEL SI	15.11.2027	100'000	A3	96.544	0.525	97.069	2.021	95.3	8.79
XS1716825507	0.750	SKANDINAVISKA ENSKILDA CO¹	15.11.2027	100'000	Aaa	98.111	0.242	98.353	0.955	-7.4	9.25
DE000A2GSLY0	1.000	DAIMLER AG	15.11.2027	1'000	A2	96.519	0.323	96.842	1.387	33.0	9.11
FR0013054913	2.750	LA BANQUE POSTALE SUBORD	19.11.2027	100'000		106.547	0.859	107.406	1.301	91.4	4.38
XS1721051495	1.500	EDP FINANCE BV	22.11.2027	100'000	Baa3	98.26	0.464	98.724	1.696	63.4	8.90
XS1720947917	0.750	DANSKE BANK A/S COVERED	22.11.2027	100'000		97.69	0.228	97.918	1.001	-5.4	9.27
DE000A0Z1UQ7	0.625	BAYERISCHE LANDESBODEN	22.11.2027	1'000	Aaa	97.504	0.190	97.694	0.895	-14.4	9.33
ES0224261059	1.750	CORES	24.11.2027	100'000	NR	102.163	0.523	102.686	1.508	48.3	8.84
FR0013298676	1.625	HOLDING D'INFRASTRUCTURE	27.11.2027	100'000	Baa3	100.572	0.472	101.044	1.559	53.8	8.67
FR0013063385	2.750	BPCE SA SUBORDINATED	30.11.2027	100'000	Baa3	107.373	0.776	108.149	1.136	77.8	4.42
XS1327028459	2.100	MASTERCARD INC	01.12.2027	100'000	A2	107.598	0.587	108.185	1.244	26.0	8.57
BE6282460615	2.750	SOLVAY SA	02.12.2027	100'000	Baa2	111.196	0.761	111.957	1.475	52.1	8.35
DE000A19S4V6	0.875	ALLIANZ FINANCE II B.V.	06.12.2027	100'000	Aa3	97.842	0.233	98.075	1.110	6.4	9.25
XS1732478265	2.375	ROADSTER FINANCE DAC	08.12.2027	100'000	Baa3	98.715	0.618	99.333	2.525	159.7	8.52
FR0013302197	1.000	AEROPORTS DE PARIS	13.12.2027	100'000		98.063	0.247	98.310	1.212	16.6	9.20
XS1734533372	1.000	DEUTSCHE POST AG	13.12.2027	1'000	A3	97.835	0.247	98.082	1.237	18.3	9.20
FR0013073277	1.875	LEGRAND SA	16.12.2027	100'000		106.809	0.447	107.256	1.116	11.2	8.70
XS1752475720	1.000	DEUTSCHE BAHN FIN GMBH	17.12.2027	1'000	Aa1	99.661	0.148	99.809	1.037	-1.1	9.24
DE000A2GSNR0	0.625	KFW	07.01.2028	1'000	Aaa	98.003	0.096	98.099	0.838	-22.3	9.47
XS1730885073	1.375	ING GROEP NV	11.01.2028	100'000	Baa1	98.265	0.369	98.634	1.567	49.6	9.08
XS1681521081	1.715	TELEFONICA EMISIONES SAU	12.01.2028	100'000	Baa3	99.537	0.282	99.819	1.766	69.7	8.95
XS1718316281	1.375	SOCIETE GENERALE	13.01.2028	100'000	Baa3	97.53	0.452	97.982	1.649	58.2	9.07
DE000A19UR79	1.500	VONOVIA FINANCE BV	14.01.2028	100'000		97.601	0.234	97.835	1.768	68.5	9.03
DE000DL19T26	1.750	DEUTSCHE BANK AG	17.01.2028	100'000	Baa2	96.324	0.268	96.592	2.168	107.8	8.90
XS1750974658	0.750	ERSTE GROUP BANK AG COVEI	17.01.2028	100'000	Aaa	97.964	0.113	98.077	0.968	-8.3	9.43
XS0875797515	3.250	DEUTSCHE TELEKOM INT FIN	17.01.2028	1'000	Baa1	117.346	0.490	117.836	1.357	36.6	8.55
XS1753808929	1.750	EXOR NV	18.01.2028	100'000		98.523	0.259	98.782	1.916	83.5	8.94
XS1753814737	1.750	REN FINANCE BV	18.01.2028	100'000	Baa3	100.213	0.259	100.472	1.725	67.0	8.75
DE000NLB2TD7	0.750	NORDDEUTSCHE LANDESBANK	18.01.2028	1'000	Aa1	98.229	0.111	98.340	0.939	-8.5	9.43
XS1750349190	1.125	COMMONWEALTH BANK AUST	18.01.2028	100'000	Aa3	98.512	0.166	98.678	1.287	21.2	9.24
DE000BLB6JC5	0.750	BAYERISCHE LANDESBANK CO	19.01.2028	1'000	Aaa	99.063	0.109	99.172	0.849	-18.3	9.44
FR0013310240	0.750	SOCIETE GENERALE SFH COVE	19.01.2028	100'000	Aaa	98.256	0.109	98.365	0.936	-8.8	9.43
XS1756716764	0.750	COUNCIL OF EUROPE	24.01.2028	1'000	Aa1	98.648	0.099	98.747	0.894	-16.1	9.45
XS1756364474	0.875	RAIFFEISEN LB NIEDEROEST C¹	24.01.2028	100'000	Aaa	98.73	0.115	98.845	1.011	-4.3	9.39
XS1753809141	1.000	NIBC BANK NV COVERED	24.01.2028	100'000		99.148	0.132	99.280	1.091	4.6	9.33
XS1755428502	1.500	GAS NATURAL FENOSA FINAN	29.01.2028	100'000	Baa2	97.991	0.177	98.168	1.723	65.2	9.08
XS1761721262	1.625	AROUNDTOWN SA	31.01.2028	100'000		96.235	0.183	96.418	2.049	95.9	9.00
FR0013312774	1.000	AGENCE FRANCAISE DEVELOP	31.01.2028	100'000		99.831	0.112	99.943	1.018	-2.7	9.36
FR0013312501	1.625	BPCE SA	31.01.2028	100'000	Baa3	100.075	0.183	100.258	1.617	55.7	9.05

ISIN	Coupon	Name	Maturity	Minimum Piece	Moody's	Price	Acc. Int.	Dirty Price	YTM/Worst	SWAP	Mod Dur
DE000A2GSG24	4.000	IKB DEUTSCHE INDUSTRIEBK S	31.01.2028	100'000		102	0.449	102.449	3.545	313.6	4.37
FR0013313855	0.875	LA BANQUE POST HOME LOAN	07.02.2028	100'000		99.183	0.082	99.265	0.962	-7.2	9.43
ES0413679418	1.250	BANKINTER SA COVERED	07.02.2028	100'000	Aa2	100.51	0.116	100.626	1.195	12.6	9.26
XS1678970291	2.000	BARCLAYS PLC SUBORDINATEI	07.02.2028	100'000	Baa3 /-	99.498	0.186	99.684	2.108	165.5	4.62
XS1767931121	2.125	BANCO SANTANDER SA SUBOF	08.02.2028	100'000	Baa2	98.906	0.192	99.098	2.249	115.4	8.82
XS1765875718	1.625	SOCIETA INIZIATIVE AUSTR	08.02.2028	100'000	Baa2	99.007	0.147	99.154	1.735	69.0	9.06
XS1766477522	0.875	COOPERATIEVE RABOBANK UA	08.02.2028	100'000	Aaa	99.34	0.079	99.419	0.945	-10.3	9.44
EU000A1G0D70	0.950	EFSF	14.02.2028	1'000	Aa1	100.42	0.070	100.490	0.906	-15.9	9.43
XS1772457633	2.375	BENI STABILI SPA	20.02.2028	100'000		98.855	0.137	98.992	2.506	144.2	8.73
XS1775786574	1.625	SAMPO OYJ	21.02.2028	100'000	Baa1	100.335	0.089	100.424	1.587	55.7	8.90
XS1366026919	2.250	HONEYWELL INTERNATIONAL	22.02.2028	100'000	A2	109.784	0.117	109.901	1.201	17.6	8.96
XS1569845404	1.500	UNIBAIL-RODAMCO SE	22.02.2028	100'000		101.426	0.078	101.504	1.346	30.0	9.19
FR0013320033	1.375	SOCIETE GENERALE SUBORDI	23.02.2028	100'000	Baa3	100.154	0.068	100.222	1.343	89.2	4.75
DE000A1680S7	1.000	FREIE HANSESTADT BREMEN	25.02.2028	1'000		100.99	0.038	101.028	0.896	-15.8	9.44
DE000CZ40MM4	1.875	COMMERZBANK AG	28.02.2028	100'000	Baa1e	100.162	0.067	100.229	1.857	78.7	9.01
DE000A2G8VA5	1.375	GEMEINSAME NRW KOMMUNE	28.02.2028	1'000		101.064	0.049	101.113	1.261	20.7	9.26
FR0013320058	1.625	ICADE	28.02.2028	100'000		98.895	0.058	98.953	1.747	69.5	9.11
XS1785147098	1.000	NEDER WATERSCHAPSBANK	01.03.2028	100'000	Aaa	100.155	0.033	100.188	0.984	-8.0	9.44
XS1373131546	1.500	TEMASEK FINANCIAL I LTD	01.03.2028	150'000	Aaa	104.398	0.049	104.447	1.034	2.1	9.25
XS1782806357	1.750	ZAPADOSLOVENSKA ENRG AS	02.03.2028	100'000		100.996	0.053	101.049	1.638	62.1	8.88
XS1782803503	1.250	SVENSKA HANDELSBANKEN AE	02.03.2028	100'000	A3	100.664	0.038	100.702	1.112	66.9	4.80
SI0002103776	1.000	REPUBLIKA SLOVENIJA	06.03.2028	1'000	Baa1	98.036	0.167	98.203	1.210	14.1	9.42
FR0013321536	2.125	CARMILA SA	07.03.2028	100'000		99.684	0.035	99.719	2.160	110.5	8.90
XS1788694856	1.000	DE VOLKSBANK NV COVERED	08.03.2028	100'000	Aaa	99.567	0.014	99.581	1.046	-0.6	9.45
XS1379122523	2.125	AMERICA MOVIL SAB DE CV	10.03.2028	100'000	A3	105.587	0.017	105.604	1.518	49.8	9.00
DE000A1HG1K6	3.000	ALLIANZ FINANCE II B.V.	13.03.2028	100'000	Aa3	119.092	0.000	119.092	0.987	0.0	8.82
XS1785795763	1.550	CHUBB INA HOLDINGS INC	15.03.2028	100'000	A3	100.473	0.025	100.498	1.497	45.2	8.99
XS1789176846	1.750	PROLOGIS INTL FUND II	15.03.2028	125'000	A3	99.462	0.000	99.462	180.930	71.4	9.10
XS1380334224	2.150	BERKSHIRE HATHAWAY INC	15.03.2028	100'000	Aa2	107.58	2.138	109.718	1.317	31.2	8.65
BE6285455497	2.000	ANHEUSER-BUSCH INBEV SA/	17.03.2028	1'000	A3	104.457	1.978	106.435	1.517	47.0	8.89
XS0905658349	2.750	ERDOEL LAGERGESELLSCHAFT	20.03.2028	100'000		114.786	2.697	117.483	1.178	16.0	8.68
FR0013245867	1.500	ENGIE SA	27.03.2028	100'000	A2	101.669	1.442	103.111	1.317	26.8	8.94
XS1681520786	1.750	TRANSURBAN FINANCE CO	29.03.2028	100'000	Baa1	101.292	0.868	102.160	1.606	54.2	8.88
FR0013143351	1.875	IMERYS SA	31.03.2028	100'000	Baa2	102.969	1.783	104.752	1.546	53.1	8.77
XS1382791975	1.500	DEUTSCHE TELEKOM INT FIN	03.04.2028	1'000	Baa1	100.903	1.414	102.317	1.403	33.2	9.16
EU000A1G6TV9	2.875	EUROPEAN UNION	04.04.2028	1'000	Aaa	120.271	2.702	122.973	0.774	-25.6	8.73
FR0013144003	1.125	SANOFI	05.04.2028	100'000	A1	99.735	1.054	100.789	1.153	7.7	9.36
XS1397134609	1.000	LINDE FINANCE BV	20.04.2028	1'000	A2	98.949	0.896	99.845	1.110	2.8	9.47
XS1403015156	1.125	UNILEVER NV	29.04.2028	100'000	A1	99	0.980	99.980	1.230	12.9	9.42
ES0000012B39	1.400	BONOS Y OBLIG DEL ESTADO	30.04.2028	1'000	Baa2e	99.861	0.161	100.022	1.415	32.9	9.37
XS1709328899	1.625	BANK GOSPODARSTWA KRAJO	30.04.2028	100'000		100.568	0.592	101.160	1.564	49.5	9.23
XS1403264291	1.750	MCDONALD'S CORP	03.05.2028	100'000	Baa1	103.636	1.505	105.141	1.364	32.0	9.14
XS1403388694	1.375	ENAGAS FINANCIACIONES SA	05.05.2028	100'000		100.12	1.175	101.295	1.362	31.3	9.30
DE000A169NC2	1.375	DAIMLER AG	11.05.2028	1'000	A2	98.715	1.153	99.868	1.512	42.5	9.30
XS1411404426	1.250	ASTRAZENECA PLC	12.05.2028	100'000	A3	99.827	1.045	100.872	1.268	18.9	9.39

ISIN	Coupon	Name	Maturity	Minimum Piece	Moody's	Price	Acc. Int.	Dirty Price	YTM/Worst	SWAP	Mod Dur
XS1411401083	1.250	SHELL INTERNATIONAL FIN	12.05.2028	100'000	Aa2	100.598	1.045	101.643	1.187	8.8	9.41
XS1410426024	1.125	AXA SA	15.05.2028	100'000	A2	102.123	0.931	103.054	0.900	-9.4	9.28
XS1412711217	1.625	ENI SPA	17.05.2028	100'000	Baa1	100.296	1.336	101.632	1.593	50.2	9.20
DE000A19HCX8	2.000	JAB HOLDINGS BV	18.05.2028	100'000	Baa1	101.644	1.638	103.282	1.821	73.4	9.01
FR0013173432	1.250	SUEZ	19.05.2028	100'000	A3	99.42	1.021	100.441	1.311	22.5	9.41
XS1722801708	1.500	BNP PARIBAS	23.05.2028	100'000	Baa1	98.618	0.452	99.070	1.648	54.8	9.33
XS1419646317	1.500	BNP PARIBAS	25.05.2028	100'000	Aa3	102.532	1.200	103.732	1.234	18.6	9.32
XS1405784015	2.250	KRAFT HEINZ FOODS CO	25.05.2028	100'000	Baa3	100.81	1.800	102.610	2.159	109.3	8.69
XS1420357318	2.875	ROMANIA	26.05.2028	1'000	Baa3	104.7	2.292	106.992	2.351	129.9	8.63
XS1420338102	2.250	HOLCIM FINANCE LUX SA	26.05.2028	100'000	Baa2	104.362	1.794	106.156	1.768	72.6	8.75
XS1415535696	1.750	COCA-COLA EUROPEAN PARTN	26.05.2028	100'000	A3	102.497	1.395	103.892	1.478	43.2	8.98
DE000A1R06C5	2.375	DT PFANDBK (GERM.COV.BONC	29.05.2028	1'000	Aa1	112.791	1.874	114.665	1.048	0.7	9.01
XS1419674525	1.554	DAA FINANCE PLC	07.06.2028	100'000		99.873	0.375	100.248	1.567	48.2	9.37
XS1428953407	3.125	HSBC HOLDINGS PLC SUBORDI	07.06.2028	200'000	A3	110.916	2.389	113.305	1.939	94.6	8.64
FR0013182847	1.250	AIR LIQUIDE FINANCE	13.06.2028	100'000	A3	101.526	0.935	102.461	1.088	2.8	9.28
FI4000037635	2.750	FINNISH GOVERNMENT	04.07.2028	1'000	Aa1	119.738	1.899	121.637	0.754	-33.9	9.03
XS1446746189	0.875	PEPSICO INC	18.07.2028	100'000	A1	96.814	0.571	97.385	1.204	10.1	9.76
FR0013264421	1.500	CTE CO TRANSP ELEC	29.07.2028	100'000		99.971	1.056	101.027	1.503	40.0	9.45
XS1476654584	0.750	SHELL INTERNATIONAL FIN	15.08.2028	100'000	Aa2	95.497	0.432	95.929	1.212	10.2	9.89
XS1788982996	1.750	LLOYDS BANKING GROUP PLC :	07.09.2028	100'000	Baa1	100.368	0.029	100.397	1.679	115.6	5.19
DE000A185QB3	0.750	EVONIK FINANCE BV	07.09.2028	1'000	Baa1	92.84	0.384	93.224	1.492	35.0	9.92
FR0013201134	0.750	COMPAGNIE FIN ET INDUS	09.09.2028	100'000		94.478	0.380	94.858	1.317	19.5	9.95
XS1485533431	1.125	KONINKLIJKE KPN NV	11.09.2028	100'000	Baa3	95.376	0.564	95.940	1.607	46.2	9.73
XS1405775534	1.375	THERMO FISHER SCIENTIFIC	12.09.2028	100'000	Baa2	96.489	0.686	97.175	1.743	62.2	9.60
XS1485603747	1.600	APTIV PLC	15.09.2028	100'000	Baa2	99.008	0.785	99.793	1.704	59.4	9.52
XS1493328477	1.125	ENI SPA	19.09.2028	100'000	Baa1	94.84	0.539	95.379	1.663	51.5	9.75
XS1492825481	0.625	NOVARTIS FINANCE SA	20.09.2028	100'000	Aa3	94.363	0.298	94.661	1.198	5.9	10.06
XS1493724584	0.625	DEUTSCHE BAHN FIN GMBH	26.09.2028	1'000	Aa1	96.016	0.288	96.304	1.026	-8.4	10.09
FR0013204468	1.000	BPCE SA	05.10.2028	100'000	A2	97.505	0.436	97.941	1.253	13.6	9.90
XS1439749364	1.625	TEVA PHARM FNC NL II	15.10.2028	100'000	Ba2	80.25	0.663	80.913	3.940	244.0	9.26
PTOTEVOE0018	2.125	OBRIGACOES DO TESOURO	17.10.2028	0.01	Ba1	103.326	0.320	103.646	1.777	71.2	9.41
XS1550951138	2.318	TELEFONICA EMISIONES SAU	17.10.2028	100'000	Baa3	104.525	0.934	105.459	1.844	75.0	9.29
XS1505896735	1.375	CRH FINANCE DAC	18.10.2028	100'000	Baa1	97.691	0.550	98.241	1.613	48.6	9.72
FR0013213683	0.950	SANEF SA	19.10.2028	100'000	Baa1	94.375	0.377	94.752	1.528	39.0	9.93
FR0013214137	0.625	SAGESS	20.10.2028	100'000		96.929	0.247	97.176	0.930	-10.7	10.16
XS1508566392	1.000	REPUBLIC OF POLAND	25.10.2028	1'000	A2	97.15	0.381	97.531	1.289	16.7	9.95
XS1511589605	1.375	SKANDINAVISKA ENSKILDA SUE	31.10.2028	100'000	Baa1	100.416	0.501	100.917	1.298	74.3	5.37
XS1405766624	1.375	VERIZON COMMUNICATIONS	02.11.2028	100'000	Baa1	96.202	0.493	96.695	1.769	62.5	9.74
FR0013216926	1.208	DANONE SA	03.11.2028	100'000	Baa1	98.56	0.430	98.990	1.354	23.0	9.87
XS1520907814	2.125	ABBVIE INC	17.11.2028	100'000	Baa2	103.563	0.675	104.238	1.748	66.0	9.26
XS1412266816	1.150	JOHNSON & JOHNSON	20.11.2028	100'000	Aaa	100.568	0.356	100.924	1.092	-1.9	9.76
XS1001749289	3.125	MICROSOFT CORP	06.12.2028	100'000	Aaa	120.254	0.830	121.084	1.072	-0.1	9.09
FR0013210416	0.927	VEOLIA ENVIRONNEMENT SA	04.01.2029	100'000	Baa1	95.833	0.173	96.006	1.343	22.6	10.17
SK4120009762	3.625	SLOVAKIA GOVERNMENT BONC	16.01.2029	1	A2	125.743	0.556	126.299	1.095	-0.6	9.24
XS1761714564	1.625	ITALGAS SPA	18.01.2029	100'000	Baa1e /*-	99.312	0.240	99.552	1.695	55.6	9.84
XS1685542497	1.625	ITALGAS SPA	18.01.2029	100'000	Baa1	99.285	0.240	99.525	1.698	56.5	9.84
FR0013205069	1.000	GECINA	30.01.2029	100'000	A3	93.348	0.115	93.463	1.673	50.4	10.16
XS1560853670	1.750	ESB FINANCE DAC	07.02.2029	100'000	A3	103.007	0.163	103.170	1.443	33.9	9.67
XS1045386494	2.750	DEUTSCHE BAHN FIN GMBH	19.03.2029	1'000	Aa1	116.943	2.705	119.648	1.108	-0.6	9.45
FR0013248523	1.500	SUEZ	03.04.2029	100'000	A3	101.085	1.414	102.499	1.391	25.8	9.79

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XS1596740453	2.250	MADRILENA RED DE GAS FIN	11.04.2029	100'000		102.647	2.071	104.718	1.976	88.2	9.37
XS1066312395	2.875	PHILIP MORRIS INTL INC	14.05.2029	100'000	A2	113.461	2.387	115.848	1.553	46.3	9.47
XS1612543121	1.500	GENERAL ELECTRIC CO	17.05.2029	100'000	A2	97.845	1.233	99.078	1.713	53.3	10.06
XS1616411119	1.625	E.ON SE	22.05.2029	1'000	Baa2	100.249	1.313	101.562	1.600	44.7	9.83
XS1617845679	1.500	IBM CORP	23.05.2029	100'000	A1	101.747	1.208	102.955	1.331	17.1	10.14
XS1619312686	1.375	APPLE INC	24.05.2029	100'000	Aa1	100.854	1.104	101.958	1.291	13.8	10.01
XS1622621222	2.125	ALLERGAN FUNDING SCS	01.06.2029	100'000	Baa3	99.298	1.694	100.992	2.196	99.8	9.72
XS1632767718	1.750	HEMSO FASTIGHETS AB	19.06.2029	100'000		97.34	1.280	98.620	2.016	80.7	9.98
XS1637863546	1.637	BP CAPITAL MARKETS PLC	26.06.2029	100'000	A1	102.039	1.166	103.205	1.436	27.3	9.94
XS1632897929	1.375	TENNET HOLDING BV	26.06.2029	100'000	A3	99.925	0.979	100.904	1.382	20.5	10.08
XS1651071950	1.950	THERMO FISHER SCIENTIFIC	24.07.2029	100'000	Baa2	100.139	1.239	101.378	1.936	73.8	9.79
XS1761785077	1.500	INNOGY FINANCE BV	31.07.2029	1'000	Baa2e	97.595	0.168	97.763	1.734	53.6	10.34
XS1654192274	1.375	UNILEVER NV	31.07.2029	100'000	A1	100.399	0.848	101.247	1.337	16.6	10.39
XS1672151492	1.750	HOLCIM FINANCE LUX SA	29.08.2029	100'000	Baa2	97.7	0.940	98.640	1.976	77.2	10.17
XS1629866275	2.350	AT&T INC	04.09.2029	100'000	Baa1 /*-	101.782	1.223	103.005	2.169	102.4	9.68
XS1681520356	1.375	GLAXOSMITHKLINE CAPITAL	12.09.2029	100'000	A2	99.684	0.686	100.370	1.405	20.5	10.50
BE0002290592	1.625	KBC GROUP NV SUBORDINATE	18.09.2029	100'000	NR	100.04	0.784	100.824	1.618	91.8	6.09
XS1111559925	2.125	TOTAL CAPITAL CANADA LTD	18.09.2029	100'000	Aa3	109.407	1.025	110.432	1.243	5.0	10.19
XS1685653211	1.750	LONDON STOCK EXCHANGE PL	19.09.2029	100'000	A3	101.897	0.839	102.736	1.565	39.8	10.09
XS1692332684	1.936	COMMONWEALTH BANK AUST	03.10.2029	100'000	Baa1	100.473	0.854	101.327	1.858	115.9	6.06
FR0013291556	1.875	CREDIT MUTUEL ARKEA SUBOF	25.10.2029	100'000	A3 /*-	99.363	0.714	100.077	1.978	127.7	6.12
XS1708167652	1.875	VERIZON COMMUNICATIONS	26.10.2029	100'000	Baa1	98.864	0.704	99.568	1.985	77.0	10.27
XS1707075328	1.250	NESTLE FINANCE INTL LTD	02.11.2029	1'000	Aa2	100.37	0.449	100.819	1.215	3.9	10.51
XS1721422068	1.875	VODAFONE GROUP PLC	20.11.2029	100'000	Baa1	97.507	0.580	98.087	2.118	87.9	10.31
IT0005315046	1.250	MEDIOBANCA SPA COVERED	24.11.2029	100'000		97.643	0.373	98.016	1.471	25.7	10.75
XS1721760541	1.500	ORSTED A/S	26.11.2029	100'000	Baa1	99.847	0.448	100.295	1.514	30.9	10.62
XS1725633413	1.500	MCDONALD'S CORP	28.11.2029	100'000	Baa1	98.875	0.432	99.307	1.606	40.6	10.61
XS1725678194	2.500	INMOBILIARIA COLONIAL SO	28.11.2029	100'000		99.817	0.719	100.536	2.518	128.9	9.98
FR0013299468	1.350	CREDIT LOGEMENT SA SUBORI	28.11.2029	100'000	A1	98.713	0.388	99.101	1.553	82.4	6.34
XS1726152108	1.621	IBERDROLA FINANZAS SAU	29.11.2029	100'000	Baa1	99.756	0.462	100.218	1.644	43.9	10.54
EU000A1G0BL1	2.750	EFSS	03.12.2029	1'000	Aa1	119.213	0.753	119.966	1.005	-17.5	10.17
IT0005320665	1.250	UNIONE DI BANCHE ITALIAN CC	15.01.2030	100'000	Aa2	97.22	0.195	97.415	1.508	27.4	10.89
FR0013310224	1.375	ORANGE SA	16.01.2030	100'000	Baa1	98.207	0.211	98.418	1.542	30.8	10.82
XS1664644983	2.250	BAT INTL FINANCE PLC	16.01.2030	100'000	Baa2	101.072	0.345	101.417	2.144	94.4	10.09
XS1167667283	1.625	VOLKSWAGEN INTL FIN NV	16.01.2030	1'000	A3	96.669	0.249	96.918	1.942	71.5	10.62
FR0013310455	1.375	AUTOROUTES DU SUD DE LA	22.01.2030	100'000	A3	98.9	0.188	99.088	1.477	25.1	10.84
XS1192872866	0.625	LANDWIRTSCH. RENTENBANK	20.02.2030	1'000	Aaa	95.086	0.036	95.122	1.065	-15.8	11.41
XS1206411230	1.875	COCA-COLA EUROPEAN PARTN	18.03.2030	100'000	A3	103.035	1.849	104.884	1.590	40.7	10.33
XS1207005023	1.500	STATKRAFT AS	26.03.2030	100'000	Baa1	100.085	1.447	101.532	1.492	29.9	10.78
XS0505157965	4.000	EUROPEAN INVESTMENT BANK	15.04.2030	1'000	Aaa	134.187	3.638	137.825	0.987	-22.5	9.81
XS1218809389	0.500	INTL BK RECON & DEVELOP	16.04.2030	1'000	Aaa	93.364	0.453	93.817	1.088	-14.2	11.57
BE6276040431	1.500	ANHEUSER-BUSCH INBEV SA/	18.04.2030	1'000	A3	97.378	1.352	98.730	1.742	48.6	10.80
DE000A11QTF7	0.375	KFW	23.04.2030	1'000	Aaa	92.57	0.333	92.903	1.030	-20.8	11.69
XS1706200463	1.250	STATNETT SF	26.04.2030	100'000	A2	97.411	0.469	97.880	1.485	23.4	11.09
FR0010891317	4.625	ELECTRICITE DE FRANCE SA	26.04.2030	50'000	A3	129.447	4.067	133.514	1.885	85.1	9.42
XS1224955408	1.500	BHP BILLITON FINANCE LTD	29.04.2030	100'000	A3	101.344	1.307	102.651	1.377	14.7	10.70
DE000A14J2Q6	0.375	FMS WERTMANAGEMENT	29.04.2030	100'000	Aaa	91.869	0.327	92.196	1.094	-13.5	11.70
XS1224445202	0.500	NEDER WATERSCHAPSBANK	29.04.2030	100'000	Aaa	92.313	0.436	92.749	1.184	-4.7	11.59
XS1234373733	1.750	3M COMPANY	15.05.2030	100'000	A1	105.848	1.448	107.296	1.230	1.6	10.83
XS1234953906	2.125	ILLINOIS TOOL WORKS INC	22.05.2030	100'000	A2	107.367	1.717	109.084	1.449	26.1	10.41

ISIN	Coupon	Name	Maturity	Minimum Piece	Moody's	Price	Acc. Int.	Dirty Price	YTM/Worst	SWAP	Mod Dur
FR0012792000	1.875	BPIFRANCE FINANCEMENT SA	25.05.2030	100'000	Aa2	109.032	1.500	110.532	1.081	-9.2	10.81
XS1240751229	2.125	ELI LILLY & CO	03.06.2030	100'000	A2	108.106	1.648	109.754	1.386	18.1	10.45
XS1769041192	1.375	NOVARTIS FINANCE SA	14.08.2030	100'000	Aa3	99.828	0.102	99.930	1.390	13.3	11.33
XS0960306578	2.750	EUROPEAN INVESTMENT BANK	13.09.2030	1'000	Aaa	119.532	1.364	120.896	1.072	-17.7	10.70
XS1298431799	1.500	ABN AMRO BANK NV COVERED	30.09.2030	100'000	Aaa	103.652	0.674	104.326	1.185	-4.4	11.35
XS1309529680	1.375	BK NEDERLANDSE GEMEENTE	21.10.2030	1'000	Aaa	102.145	0.539	102.684	1.191	-6.1	11.48
FR0013220266	1.875	APRR SA	06.01.2031	100'000		104.581	0.339	104.920	1.473	24.0	11.15
SK4120011420	1.625	SLOVAKIA GOVERNMENT BON	21.01.2031	1	A2	103.82	0.227	104.047	1.300	5.9	11.56
XS1357027652	1.625	COMMONWEALTH BANK AUST	10.02.2031	100'000	Aaa	104.014	0.138	104.152	1.286	2.5	11.62
XS1362373224	3.000	GOLDMAN SACHS GROUP INC	12.02.2031	1'000	A3	111.812	0.238	112.050	1.956	75.6	10.79
XS1183208328	1.000	EUROPEAN INVESTMENT BANK	14.03.2031	1'000	Aaa	99.038	0.997	100.035	1.080	-20.7	12.00
XS1183208328	1.000	EUROPEAN INVESTMENT BANK	14.03.2031	1'000	Aaa	99.038	0.997	100.035	1.080	-20.7	12.00
XS1394791492	1.000	ABN AMRO BANK NV COVERED	13.04.2031	100'000	Aaa	97.14	0.915	98.055	1.238	-3.8	12.05
DE000A180B80	1.375	ALLIANZ FINANCE II B.V.	21.04.2031	100'000	Aa3	99.372	1.228	100.600	1.428	14.8	11.77
FR0013018090	1.750	REGIE AUTONOME DES TRANS	25.05.2031	100'000	Aa2	105.634	1.400	107.034	1.283	3.0	11.64
XS1421915049	1.500	3M COMPANY	02.06.2031	100'000	A1	102.044	1.167	103.211	1.327	4.2	11.61
BE0000335449	1.000	BELGIUM KINGDOM	22.06.2031	0.01	NR	98.75	0.723	99.473	1.102	-17.6	12.26
XS1441837546	0.875	DEUTSCHE BAHN FIN GMBH	11.07.2031	1'000	Aa1	94.083	0.587	94.670	1.363	4.9	12.37
XS1463101680	1.600	VODAFONE GROUP PLC	29.07.2031	100'000	Baa1	92.578	0.995	93.573	2.248	86.6	11.71
XS1652856540	1.600	VODAFONE GROUP PLC	29.07.2031	100'000		93.507	0.995	94.502	2.164		
FR0013203825	1.250	KLEPIERRE	29.09.2031	100'000		93.674	0.565	94.239	1.779	44.1	12.21
XS1514051694	1.000	SNCF RESEAU	09.11.2031	100'000	Aa2	96.592	0.340	96.932	1.273	-0.7	12.61
XS1146286205	2.625	VERIZON COMMUNICATIONS	01.12.2031	100'000	Baa1	104.812	0.734	105.546	2.214	90.9	11.43
XS1554373834	3.000	FRESENIUS FIN IRELAND PL	30.01.2032	1'000	Baa3	108.257	0.345	108.602	2.288	102.7	11.20
FR0013234986	1.375	CREDIT AGRICOLE HOME LOA	03.02.2032	100'000	Aaa	101.433	0.143	101.576	1.262	-5.1	12.58
si0002103602	2.250	REPUBLIKA SLOVENIJA	03.03.2032	1'000	Baa1	109.42	0.062	109.482	1.498	21.5	12.05
XS1422953932	1.000	EUROPEAN INVESTMENT BANK	14.04.2032	1'000	Aaa	97.733	0.912	98.645	1.175	-17.3	12.93
XS1422953932	1.000	EUROPEAN INVESTMENT BANK	14.04.2032	1'000	Aaa	97.733	0.912	98.645	1.175	-17.3	12.93
FR0013252228	1.500	UNEDIC	20.04.2032	100'000	Aa2	103.61	1.344	104.954	1.220	-12.6	12.53
XS0782697071	3.375	OEBB-INFRASTRUKTUR AG	18.05.2032	1'000	Aa1	125.74	2.765	128.505	1.366	10.5	11.42
XS1638816089	1.375	NATIONWIDE BLDG SOCIETY C	29.06.2032	100'000	Aaa	99.822	0.968	100.790	1.389	4.9	12.77
FR0013266368	2.000	GECINA	30.06.2032	100'000	A3	100.263	1.403	101.666	1.978	60.6	11.99
FR0013266434	1.375	AGENCE FRANCAISE DEVELOP	05.07.2032	100'000		99.93	0.946	100.876	1.380	3.7	12.79
FR0013266848	1.875	LEGRAND SA	06.07.2032	100'000		104.909	1.284	106.193	1.486	17.5	12.21
XS1641623381	1.875	HEATHROW FUNDING LTD	12.07.2032	100'000		101.266	1.253	102.519	1.774	39.4	12.35
FR0013283140	1.625	SUEZ	21.09.2032	100'000	A3	99.466	0.770	100.236	1.666	28.8	12.75
FR0013296159	1.250	CIE FINANCEMENT FONCIER C	15.11.2032	100'000	Aaa	98.539	0.404	98.943	1.360	-1.7	13.26
XS1717441726	1.500	UNITED PARCEL SERVICE	15.11.2032	100'000	A1	98.215	0.493	98.708	1.638	26.5	12.99
XS1626600040	1.500	DEUTSCHE BAHN FIN GMBH	08.12.2032	1'000	Aa1	101.168	0.390	101.558	1.410	6.6	12.91
FR0013300605	1.625	KLEPIERRE	13.12.2032	100'000		96.655	0.410	97.065	1.887	49.8	12.91
XS1508585772	0.625	INTL BK RECON & DEVELOP	12.01.2033	1'000	Aaa	91.41	0.103	91.513	1.264	-13.7	13.99
FR0013295722	1.500	APRR SA	17.01.2033	100'000	NR	97.615	0.226	97.841	1.683	31.0	13.15
FR0013310018	1.125	CAISSE FRANCAISE DE FIN CO	19.01.2033	100'000	Aaa	96.61	0.163	96.773	1.379	-1.1	13.53
XS1769091296	1.625	UNILEVER NV	12.02.2033	100'000	A1	100.226	0.129	100.355	1.608	20.8	13.15
XS1756367147	1.250	MUNICIPALITY FINANCE PLC	23.02.2033	100'000	Aa1	99.884	0.062	99.946	1.259	-12.5	13.55
XS1784071042	1.375	NORDEA MORTGAGE BANK PLC	28.02.2033	100'000	Aaa	99.95	0.049	99.999	1.379	-1.8	13.44
XS1788529490	1.500	CPPIB CAPITAL INC	04.03.2033	250'000	Aaa	101.258	0.029	101.287	1.406	2.2	13.34
EU000A19XC51	1.250	EUROPEAN UNION	04.04.2033	1'000	Aaa	100.746	0.024	100.770	1.196	-19.6	13.66
XS1612977717	1.125	EUROPEAN INVESTMENT BANK	13.04.2033	1'000	Aaa	98.632	0.927	99.559	1.225	-17.3	13.65
BE0000346552	1.250	BELGIUM KINGDOM	22.04.2033	0.01	Aa3e	99.929	0.027	99.956	1.255	-13.2	13.69

ISIN	Coupon	Name	Maturity	Minimum Piece	Moody's	Price	Acc. Int.	Dirty Price	YTM/Worst	SWAP	Mod Dur
EU000A1G0D0T	1.250	EFSF	24.05.2033	1'000	Aa1	99.84	1.003	100.843	1.262	-14.7	13.63
XS0940697187	3.125	PHILIP MORRIS INTL INC	03.06.2033	100'000	A2	119.09	2.423	121.513	1.692	54.0	12.12
XS1772374770	1.625	DEUTSCHE BAHN FIN GMBH	16.08.2033	1'000	Aa1	101.361	0.111	101.472	1.524	13.3	13.36
XS0984087204	3.000	OEBB-INFRASTRUKTUR AG	24.10.2033	1'000	Aa1	121.57	1.151	122.721	1.447	10.7	12.71
XS1588061777	1.875	SNCF RESEAU	30.03.2034	100'000	Aa2	106.366	1.788	108.154	1.428	5.0	13.65
FI4000306758	1.125	FINNISH GOVERNMENT	15.04.2034	1'000	Aa1e	99.707	0.086	99.793	1.145	-27.0	14.62
BE0000333428	3.000	BELGIUM KINGDOM	22.06.2034	0.01	NR	125.39	2.170	127.560	1.264	-13.7	13.11
EU000A1G0BJ5	3.000	EFSF	04.09.2034	1'000	Aa1	125.501	1.562	127.063	1.274	-14.1	13.31
XS1028941893	2.500	MERCK & CO INC	15.10.2034	100'000	A1	114.556	1.021	115.577	1.490	8.9	13.51
BE6301511034	2.000	ANHEUSER-BUSCH INBEV SA/	23.01.2035	100'000	A3	96.249	0.268	96.517	2.270	76.5	14.08
XS1190624202	1.625	STATOIL ASA	17.02.2035	100'000	Aa3	99.998	0.107	100.105	1.625	19.5	14.68
FR0012602779	1.500	ENGIE SA	13.03.2035	100'000	A2	96.136	0.000	96.136	1.765	28.6	14.83
XS1200679667	1.625	BERKSHIRE HATHAWAY INC	16.03.2035	100'000	Aa2	99.693	1.612	101.305	1.646	35.5	14.46
SI0002103487	1.500	REPUBLIKA SLOVENIJA	25.03.2035	1'000	Baa1	96.3	1.451	97.751	1.753	30.0	14.63
DE000A13SWG1	1.250	DEUT PFANDBRIEFBANK AG CC	20.04.2035	1'000	Aa1	95.68	1.120	96.800	1.539	8.5	15.05
XS1412266907	1.650	JOHNSON & JOHNSON	20.05.2035	100'000	Aaa	103.669	1.343	105.012	1.405	-2.7	14.57
EU000A1Z6TV6	1.500	EUROPEAN UNION	04.10.2035	1'000	Aaa	103.65	0.658	104.308	1.267	-19.2	15.32
XS1346201889	2.375	REPUBLIC OF POLAND	18.01.2036	1'000	A2	107.5	0.351	107.851	1.877	45.3	14.56
BE6285457519	2.750	ANHEUSER-BUSCH INBEV SA/	17.03.2036	1'000	A3	106.88	2.720	109.600	2.280	85.7	13.89
EU000A18YZ05	1.125	EUROPEAN UNION	04.04.2036	1'000	Aaa	97.16	1.057	98.217	1.302	-17.1	16.03
FR0013152907	2.000	RTE RESEAU DE TRANSPORT	18.04.2036	100'000		102.687	1.803	104.490	1.822	34.4	14.71
XS1401197253	2.000	UNIBAIL-RODAMCO SE	28.04.2036	100'000		101.212	1.748	102.960	1.920	43.8	14.86
XS1420379551	1.250	NEDER WATERSCHAPSBANK	27.05.2036	100'000	Aaa	96.507	0.993	97.500	1.470	0.7	15.95
XS1432384409	1.875	TENNET HOLDING BV	13.06.2036	100'000	A3	102.226	1.402	103.628	1.730	26.3	15.01
DE000A168Y48	1.250	KFW	04.07.2036	1'000	Aaa	99.19	0.863	100.053	1.300	-17.7	16.12
DE000A2AAPH7	0.625	STATE OF BERLIN	25.08.2036	1'000	Aa1	87.121	0.342	87.463	1.423	-4.7	17.08
XS1485643610	1.100	COCA-COLA CO/THE	02.09.2036	100'000	Aa3	91.527	0.579	92.106	1.635	13.5	16.35
XS1629866432	3.150	AT&T INC	04.09.2036	100'000	Baa1 *-	102.514	1.640	104.154	2.969	150.0	13.57
XS1361554584	1.125	EUROPEAN INVESTMENT BANK	15.09.2036	1'000	Aaa	96.524	0.552	97.076	1.338	-15.0	16.46
XS1508377584	0.875	BK NEDERLANDSE GEMEENTE/	24.10.2036	100'000	Aaa	90.06	0.336	90.396	1.490	-0.9	16.85
XS1513062411	1.375	MERCK & CO INC	02.11.2036	100'000	A1	96.946	0.493	97.439	1.565	7.4	16.19
XS1515222468	1.625	STATOIL ASA	09.11.2036	100'000	Aa3	98.492	0.552	99.044	1.720	22.0	15.87
EU000A1U9928	1.625	EURO STABILITY MECHANISM	17.11.2036	0.01	Aa1	104.867	0.516	105.383	1.329	-17.1	16.05
XS1529684349	2.250	GAS NETWORKS IRELAND	05.12.2036	100'000	A3	103.125	0.604	103.729	2.045	51.6	15.03
EU000A1G0AT6	3.375	EFSF	03.04.2037	1'000	Aa1	133.31	3.181	136.491	1.376	-11.5	14.53
XS1612543394	2.125	GENERAL ELECTRIC CO	17.05.2037	100'000	A2	94.11	1.747	95.857	2.516	95.0	15.16
DE000A2DAR40	1.125	KFW	15.06.2037	1'000	Aaa	96.28	0.835	97.115	1.345	-17.1	17.00
FR0013290749	1.875	RTE RESEAU DE TRANSPORT	23.10.2037	100'000		99.534	0.724	100.258	1.903	36.2	16.17
XS1707075245	1.750	NESTLE FINANCE INTL LTD	02.11.2037	1'000	Aa2	102.292	0.628	102.920	1.611	9.6	16.29
XS1716245094	1.875	PHILIP MORRIS INTL INC	06.11.2037	100'000	A2	93.962	0.642	94.604	2.259	70.0	16.03
XS1500338618	0.500	EUROPEAN INVESTMENT BANK	13.11.2037	1'000	Aaa	85.162	0.164	85.326	1.365	-17.6	18.41
XS1718417717	1.625	BASF SE	15.11.2037	1'000	A1	98.202	0.525	98.727	1.733	21.2	16.59
XS1721422902	2.875	VODAFONE GROUP PLC	20.11.2037	100'000	Baa1	98.469	0.890	99.359	2.978	140.8	14.70
XS1708335978	2.875	VERIZON COMMUNICATIONS	15.01.2038	100'000	Baa1	100.468	0.449	100.917	2.843	129.6	14.92
DE000NRW0KZ2	1.650	LAND NORDRHEIN-WESTFALEN	22.02.2038	1'000	Aa1e	102.029	0.086	102.115	1.531	0.2	16.92
XS1785813251	2.500	CHUBB INA HOLDINGS INC	15.03.2038	100'000	A3	102.576	0.041	102.617	2.334	82.6	15.36
XS1586228824	1.500	BK NEDERLANDSE GEMEENTE/	29.03.2038	100'000	Aaa	99.27	1.434	100.704	1.543	1.9	16.94
EU000A1G30R0	3.375	EUROPEAN UNION	04.04.2038	1'000	Aaa	136.002	3.172	139.174	1.321	-19.7	15.18
BE0000336454	1.900	BELGIUM KINGDOM	22.06.2038	0.01	NR	107.987	1.374	109.361	1.443	-8.4	16.71
IT0005321325	2.950	BUONI POLIENNALI DEL TES	01.09.2038	1'000	Baa2u	103.382	0.096	103.478	2.733	121.0	15.17



ISIN	Coupon	Name	Maturity	Minimum Piece	Moody's	Price	Acc. Int.	Dirty Price	YTM/Worst	SWAP	Mod Dur
XS0884635524	2.750	EUROPEAN INVESTMENT BANK	15.03.2040	1'000	Aaa	125.374	2.735	128.109	1.402	-12.8	16.84
SI0002103677	1.750	REPUBLIKA SLOVENIJA	03.11.2040	1'000	Baa1	97.324	0.623	97.947	1.896	34.9	18.35
BE0000320292	4.250	BELGIUM KINGDOM	28.03.2041	0.01	Aa3	154.498	4.075	158.573	1.451	-5.6	16.13
DE000NRW0JV3	0.750	LAND NORDRHEIN-WESTFALEN	16.08.2041	1'000	Aa1	83.486	0.429	83.915	1.601	1.9	20.90
XS1499594916	0.750	NEDER WATERSCHAPS BANK	04.10.2041	100'000	Aaa	83.219	0.329	83.548	1.611	4.3	21.02
XS0752034206	3.625	EUROPEAN INVESTMENT BANK	14.03.2042	1'000	Aaa	144.69	3.615	148.305	1.416	-13.0	17.17
EU000A1GY6W8	3.750	EUROPEAN UNION	04.04.2042	1'000	Aaa	146.83	3.524	150.354	1.435	-9.1	17.09
FI4000046545	2.625	FINNISH GOVERNMENT	04.07.2042	1'000	Aa1	129.092	1.812	130.904	1.233	-34.8	18.61
DE000A1RE1Q3	5.625	ALLIANZ SE SUBORDINATED	17.10.2042	100'000	A2	120.305	2.265	122.570	1.075	81.8	4.10
XS0863907522	7.750	ASSICURAZIONI GENERALI SUB	12.12.2042	100'000	Baa3	127.625	1.932	129.557	1.655	153.6	4.10
XS1064049767	5.250	WUERTTEMBERGISCHE LEBEN	15.07.2044	1'000		115.75	3.466	119.216	2.529	208.4	5.33
IT0004923998	4.750	BUONI POLIENNALI DEL TES	01.09.2044	1'000	Baa2u	133.658	0.155	133.813	2.916	163.7	16.40
XS1203860934	2.000	BAT INTL FINANCE PLC	13.03.2045	100'000	Baa2	87.591	0.000	87.591	2.649	96.8	20.12
BE0000331406	3.750	BELGIUM KINGDOM	22.06.2045	0.01	NR	147.783	2.712	150.495	1.580	5.0	18.76
SI0002103552	3.125	REPUBLIKA SLOVENIJA	07.08.2045	1'000	Baa1	124.301	1.866	126.167	1.969	49.8	19.10
EU000A1U9902	1.750	EURO STABILITY MECHANISM	20.10.2045	0.01	Aa1	105.932	0.690	106.622	1.486	-9.2	21.86
XS1418788755	3.500	DEMETER (ZURICH INS) SUBOR	01.10.2046	100'000	A2	110.351	1.563	111.914	2.161	132.9	7.34
XS1508566558	2.000	REPUBLIC OF POLAND	25.10.2046	1'000	A2	100.625	0.762	101.387	1.971	40.0	21.50
EU000A1Z99A1	1.800	EURO STABILITY MECHANISM	02.11.2046	0.01	Aa1	106.871	0.646	107.517	1.503	-7.5	22.41
XS1566190945	2.250	REPUBLIC OF LATVIA	15.02.2047	100'000	A3	109.125	0.160	109.285	1.840	28.0	21.52
DE000NRW0KE7	1.650	LAND NORDRHEIN-WESTFALEN	16.05.2047	1'000	Aa1	99.752	1.352	101.104	1.661	9.0	22.69
XS1619568139	2.100	REPUBLIC OF LITHUANIA	26.05.2047	1'000	A3	103.875	1.674	105.549	1.925	36.4	21.51
EU000A1G0DJ1	1.375	EFSS	31.05.2047	1'000	Aa1	95.228	1.077	96.305	1.580	-0.7	23.48
DE000A2DAH6	3.099	ALLIANZ SE SUBORDINATED	06.07.2047	100'000	A2	108.227	2.123	110.350	2.116	117.5	7.96
XS1505567088	0.875	EUROPEAN INVESTMENT BANK	13.09.2047	1'000	Aaa	84.57	0.434	85.004	1.529	-4.5	25.24
SK4120013400	2.000	SLOVAKIA GOVERNMENT BON	17.10.2047	1	A2	102.719	0.805	103.524	1.879	30.6	22.15
XS1729882024	2.250	TALANX AG SUBORDINATED	05.12.2047	100'000		97.553	0.604	98.157	2.536	146.3	8.57
XS1648462023	2.250	SNCF RESEAU	20.12.2047	100'000	Aa2	107.872	0.512	108.384	1.901	35.9	21.82
FR0013179314	3.625	SCOR SE SUBORDINATED	27.05.2048	100'000		112.125	2.880	115.005	2.280	131.0	8.40
EU000A1G0DW4	1.800	EFSS	10.07.2048	1'000	Aa1	104.904	1.208	106.112	1.595	2.6	23.19
FR0013203734	4.750	CREDIT AGRICOLE ASSRNCES	27.09.2048	100'000		119	2.173	121.173	2.658	177.9	8.35
XS1753042743	1.500	EUROPEAN INVESTMENT BANK	16.10.2048	1'000	Aaa	98.977	0.222	99.199	1.542	-3.5	24.30
EU000A1U9936	1.850	EURO STABILITY MECHANISM	01.12.2055	0.01	Aa1	107.517	0.517	108.034	1.584	2.7	27.35
AT0000A0U299	3.800	REPUBLIC OF AUSTRIA	26.01.2062	1'000	Aa1	169.174	0.479	169.653	1.596	11.8	26.44
XS1152338072	2.625	MERCK -SUBORDINATED- (CALI	12.12.2074	1'000	Baa3	105.875	1.971	107.846	0.788	77.0	3.08
XS1152343668	3.375	MERCK -SUBORDINATED- (CALI	12.12.2074	1'000	Baa3	110.5	0.841	111.341	1.714	109.5	6.04
XS1014997073	5.000	ENEL -SUBORDINATED- (CALLA	15.01.2075	100'000	Ba1	108	0.781	108.781	0.623	95.6	1.79
XS1150673892	4.200	VOLVO TREASURY -SUBORDIN/	10.06.2075	100'000	Baa3	107.75	3.176	110.926	0.710	87.8	2.12
DE000A11QR65	3.000	BAYER AG -SUBORDINATED- (C	01.07.2075	1'000	Baa2 /-	105.375	2.096	107.471	0.643	90.1	2.20
XS1044811591	3.625	ENBW -SUBORDINATED-	02.04.2076	1'000	Baa3	107.125	3.426	110.551	1.236	122.7	2.83
XS1150695192	4.850	VOLVO TREASURY -SUBORDIN/	10.03.2078	100'000	Baa3	114.675	0.040	114.715	1.757	141.2	4.51
AT0000A1XML2	2.100	REPUBLIC OF AUSTRIA	20.09.2117	1'000	Aa1	108.896	1.001	109.897	1.900	65.1	43.16
XS0968913268	3.875	VOLKSWAGEN -SUBORDINATEI	PERPNC18	1'000	Baa2	101.8	2.017	103.817	0.125	58.9	0.48
XS1134780557	4.500	ARYZTA -SUBORDINATED- (CAL	PERPNC19	100'000		96.375	0.000	96.375	8.245	1229.8	0.88
XS1068574828	6.500	BARCLAYS -SUBORDINATED- (C	PERPNC19	200'000	NR	107.25	1.589	108.839	1.633	204.3	1.42
FR0012005924	4.125	ACCOR SA -SUBORDINATED- (C	PERPNC20	100'000		106.75	2.893	109.643	1.136	133.4	2.16
FR0011401736	4.250	EDF -SUBORDINATED- (CALLAB	PERPNC20	100'000	Baa3	106.125	0.501	106.626	0.952	110.9	1.83
XS1050460739	5.000	TELEFONICA EUROPE -SUBORI	PERPNC20	100'000	Ba2	108.5	4.753	113.253	0.808	107.1	1.90
XS1171914515	5.500	RABOBANK -SUBORDINATED- (C	PERPNC20	200'000	Baa3	109.75	1.118	110.868	1.189	144.4	2.16
XS1028600473	4.250	ORANGE -SUBORDINATED- (CA	PERPNC20	100'000	Baa3	107.375	0.396	107.771	0.359	64.3	1.86

ISIN	Coupon	Name	Maturity	Minimum Piece	Moody's	Price	Acc. Int.	Dirty Price	YTM/Worst	SWAP	Mod Dur
XS1048428012	3.750	VOLKSWAGEN -SUBORDINATEI	PERPNC21	1'000	Baa2	107.75	3.637	111.387	1.138	112.6	2.80
XS1413581205	3.875	TOTAL SA PERPnc6	PERPNC22	100'000	A2	111.26	3.174	114.434	1.107	89.3	3.80
DE000DB7XHP3	6.000	DEUTSCHE BANK -SUBORDINA	PERPNC22	100'000	B1	103.875	5.211	109.086	4.937	475.0	3.44
FR0013310505	1.375	ENGIE SA JR SUBORDINATED	PERPNC23	100'000	Baa1	97.875	0.211	98.086	1.815	135.2	4.85
XS0968913342	5.125	VOLKSWAGEN -SUBORDINATEI	PERPNC23	1'000	Baa2	114.45	2.668	117.118	2.287	194.2	4.74
XS1721244371	1.875	IBERDROLA INTL BV JR SUBOR	PERPNC23	100'000	Baa3	100.125	0.578	100.703	1.849	138.4	4.88
DE000A1YCQ29	4.750	ALLIANZ -SUBORDINATED- (CAL	PERPNC23	100'000	A2	116.75	1.822	118.572	1.607	121.6	4.95
XS1752984440	2.125	AROUNDTOWN SA JR SUBORDI	PERPNC24	100'000		97.125	0.320	97.445	2.662	204.0	5.40
DE000A13R7Z7	3.375	ALLIANZ -SUBORDINATED- (CAL	PERPNC24	100'000	A2	109.25	1.627	110.877	1.854	124.2	5.80
XS1050461034	5.875	TELEFONICA EUROPE -SUBORI	PERPNC24	100'000	Ba2	117.5	5.585	123.085	2.701	236.5	4.95
XS1028599287	5.250	ORANGE - SUBORDINATED- (CA	PERPNC24	100'000	Baa3	116.875	0.489	117.364	2.173	182.3	5.15
XS1134541306	3.941	AXA SA -SUBORDINATED- (CALI	PERPNC24	100'000	Baa1	110.55	1.360	111.910	2.217	160.9	5.83
XS1757377400	1.625	ALLIANDER NV SUBORDINATED	PERPNC25	100'000	A2	99.7	0.147	99.847	1.669	86.3	6.82
XS1069439740	3.875	AXA SA -SUBORDINATED- CALL	PERPNC25	100'000	A3	110.49	1.656	112.146	2.346	161.3	6.51
XS1109836038	3.375	HANNOVER RÜCK -SUBORDINA	PERPNC25	100'000		109	2.404	111.404	2.033	135.1	6.35
FR0012222297	4.500	CRED. AGRICOLE ASSURANCE	PERPNC25	100'000		113.875	1.863	115.738	2.471	180.8	6.41
FR0011401751	5.375	EDF -SUBORDINATED- (CALLAB	PERPNC25	100'000	Baa3	111.375	0.633	112.008	3.486	291.6	5.76
XS1048428442	4.625	VOLKSWAGEN -SUBORDINATEI	PERPNC26	1'000	Baa2	110.45	4.486	114.936	3.134	238.7	6.48
XS1693822634	4.750	ABN AMRO BANK NV JR SUBOR	PERPNC27	200'000	Ba1u	106.375	2.099	108.474	3.941	301.5	7.53
XS1700709683	4.625	ASR NEDERLAND NV JR SUBOF	PERPNC27	200'000		107.375	1.842	109.217	3.705	279.9	7.66

# Straight Bonds GBP

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# Vontobel

ISIN	Coupon	Name	Maturity	Minimum Piece	Moody's	Price	Acc. Int.	Dirty Price	YTM/Worst	SWAP	Mod Dur
XS1261061490	1.000	L-BANK BW FOERDERBANK	10.04.2018	1'000	Aaa	100.038	0.923	100.961	0.523	-4.8	0.08
XS0357891208	6.625	UBS AG LONDON	11.04.2018	50'000	A1	100.479	6.099	106.578	0.823	-8.1	0.08
XS0618833635	4.625	COVENTRY BLDG SOCIETY COV	19.04.2018	100'000	Aaa	100.416	4.156	104.572	0.654	-10.1	0.10
XS1015890210	2.375	DAIMLER AG	16.07.2018	1'000	A2	100.578	1.562	102.140	0.696	24.6	0.34
XS0454509455	5.000	SSE PLC	01.10.2018	50'000	A3	102.256	2.233	104.489	0.899	21.5	0.55
XS0160386875	4.750	EUROPEAN INVESTMENT BANK	15.10.2018	1'000	Aaa	102.556	1.939	104.495	0.431	-32.2	0.59
FR0010994376	3.750	CAISSE D'AMORT DETTE SOC	15.10.2018	1'000	Aa2	101.904	1.531	103.435	0.529	-22.7	0.59
XS1066467678	2.375	VOLKSWAGEN FIN SERV NV	13.11.2018	1'000	A3	101.018	0.787	101.805	0.852	20.5	0.66
XS1069529490	2.625	FCE BANK PLC	20.11.2018	100'000	Baa2	101.073	0.813	101.886	1.054	33.2	0.69
XS0400780960	8.125	VODAFONE GROUP PLC	26.11.2018	50'000	Baa1	105.268	2.382	107.650	0.639	21.7	0.70
XS1327048564	1.750	PRUDENTIAL PLC	27.11.2018	100'000	A2	100.674	0.508	101.182	0.793	8.9	0.71
XS1014723966	2.000	KFW	06.12.2018	1'000	Aaa	101.111	0.532	101.643	0.483	-28.9	0.73
XS1225626206	1.125	KOMMUNEKREDIT	07.12.2018	1'000	Aaa	100.441	0.296	100.737	0.524	-20.7	0.73
XS1354249788	0.875	AFRICAN DEVELOPMENT BANK	13.12.2018	1'000	Aaa	100.263	0.216	100.479	0.524	-21.9	0.75
XS0578264870	3.875	TOTAL CAPITAL SA	14.12.2018	1'000	Aa3	102.346	0.945	103.291	0.757	-5.2	0.75
XS0739933421	3.375	BMW FINANCE NV	14.12.2018	1'000	A1	101.915	0.823	102.738	0.827	10.1	0.75
XS1198117324	1.000	REPUBLIC OF FINLAND	17.12.2018	1'000	Aa1	100.373	0.236	100.609	0.510	-23.0	0.76
XS1350413867	1.000	ASIAN DEVELOPMENT BANK	18.12.2018	1'000	Aaa	100.389	0.233	100.622	0.491	-25.0	0.76
XS1048655184	2.000	UNILEVER PLC	19.12.2018	100'000	A1	101.17	0.460	101.630	0.477	-7.8	0.77
XS1078758833	2.375	GE CAPITAL UK FUNDING UN	19.12.2018	1'000	A2	101.044	0.547	101.591	1.007	27.9	0.76
XS0587082834	5.000	SOCIETE GENERALE	20.12.2018	100'000	A2	103.211	1.137	104.348	0.821	7.4	0.77
BE6277101372	1.125	BELGIUM KINGDOM	21.12.2018	1'000	NR	100.459	0.253	100.712	0.531	-20.7	0.77
XS1031020495	1.875	SWEDISH EXPORT CREDIT	21.12.2018	1'000	Aa1	101.03	0.421	101.451	0.543	-20.2	0.77
XS1028901673	1.875	COUNCIL OF EUROPE	22.12.2018	1'000	Aa1	101.044	0.416	101.460	0.530	-24.0	0.78
XS0881488430	1.500	EUROPEAN INVESTMENT BANK	01.02.2019	1'000	Aaa	100.765	0.164	100.929	0.633	-14.8	0.89
XS1373899167	1.125	DEXIA CREDIT LOCAL	24.02.2019	100'000	Aa3	100.217	0.052	100.269	0.895	8.7	0.95
XS1353178376	1.000	NORDIC INVESTMENT BANK	07.03.2019	1'000	Aaa	100.283	0.016	100.299	0.712	-8.4	0.98
XS1346130419	1.125	COUNCIL OF EUROPE	07.03.2019	1'000	Aa1	100.381	0.018	100.399	0.737	-7.9	0.98
FR0013113099	1.000	CAISSE D'AMORT DETTE SOC	07.03.2019	1'000	Aa2	100.259	0.016	100.275	0.736	-5.1	0.98
XS1354476175	1.125	BK NEDERLANDSE GEMEENTEN	07.03.2019	1'000	Aaa	100.44	0.018	100.458	0.677	-6.3	0.98
XS1342851331	1.250	FMS WERTMANAGEMENT	08.03.2019	100'000	Aaa	100.529	0.017	100.546	0.713	-9.8	0.98
XS0764313291	4.375	EE FINANCE PLC	28.03.2019	100'000	Baa1	103.303	4.195	107.498	1.182	36.0	0.99
XS1218319538	1.625	SWEDBANK AB	15.04.2019	100'000	Aa3	100.759	1.478	102.237	0.924	12.2	1.06
XS1064797126	3.000	RCI BANQUE SA	09.05.2019	1'000	Baa1	102.071	2.532	104.603	1.191	33.5	1.11
XS0741965940	3.500	DAIMLER INTL FINANCE BV	06.06.2019	1'000	A2	102.927	2.685	105.612	1.100	27.4	1.19
XS1017618783	2.625	VOLKSWAGEN FIN SERV NV	22.07.2019	1'000	A3	101.717	0.363	102.080	1.350	45.7	1.33
XS0740772420	4.375	GE CAPITAL UK FUNDING UN	31.07.2019	2'000	A2	103.982	2.697	106.679	1.447	56.9	1.32
XS0439817908	6.000	YORKSHIRE WATER SRV BRAD	21.08.2019	50'000	Baa1	106.75	3.353	110.103	1.249	32.6	1.37
XS1351968273	1.125	KOMMUNINVEST I SVERIGE	06.09.2019	100'000	Aaa	100.299	0.579	100.878	0.921	-0.3	1.46
XS0450786800	5.625	NATIONWIDE BLDG SOCIETY	09.09.2019	50'000	Aa3	107.076	0.061	107.137	0.850	8.3	1.44

ISIN	Coupon	Name	Maturity	Minimum Piece	Moody's	Price	Acc. Int.	Dirty Price	YTM/Worst	SWAP	Mod Dur
XS0853680527	2.125	NORDEA BANK AB	13.11.2019	100'000	Aa3	101.792	0.699	102.491	1.037	14.1	1.63
DE000A1ZSQC7	2.000	BMW US CAPITAL LLC	20.11.2019	1'000	A1	101.125	0.619	101.744	1.321	38.0	1.65
XS0856595961	2.375	BNP PARIBAS	20.11.2019	1'000	Aa3	102.16	0.735	102.895	1.078	17.3	1.65
XS1190712320	1.375	BK NEDERLANDSE GEMEENTEN	09.12.2019	1'000	Aaa	100.781	0.354	101.135	0.921	-5.6	1.71
XS1374309752	1.000	NEDER WATERSCHAPSBANK	09.12.2019	100'000	Aaa	100.098	0.258	100.356	0.943	-3.1	1.72
XS1200749387	1.375	EXPORT DEVELOPMNT CANADA	16.12.2019	100'000	Aaa	100.814	0.328	101.142	0.907	-7.7	1.73
XS0422688282	6.125	VATTENFALL AB	16.12.2019	50'000	A3	108.397	1.460	109.857	1.276	33.9	1.69
XS1349378155	1.125	INTER-AMERICAN DEVEL BK	17.12.2019	1'000	Aaa	100.408	0.265	100.673	0.891	-8.9	1.74
XS1135277736	2.000	SHELL INTERNATIONAL FIN	20.12.2019	100'000	Aa2	101.552	0.455	102.007	1.111	14.6	1.73
XS1167129110	1.125	KFW	23.12.2019	1'000	Aaa	100.518	0.247	100.765	0.831	-15.5	1.76
XS1262519801	1.500	LANDWIRTSCH. RENTENBANK	23.12.2019	1'000	Aaa	101.078	0.329	101.407	0.887	-9.9	1.75
FR0012616886	1.500	CAISSE DES DEPOTS ET CON	23.12.2019	100'000	Aa2	100.827	0.329	101.156	1.029	2.4	1.75
XS1192797717	1.250	COUNCIL OF EUROPE	23.12.2019	1'000	Aa1	100.578	0.274	100.852	0.921	-8.0	1.75
XS1262519801	1.500	LANDWIRTSCH. RENTENBANK	23.12.2019	1'000	Aaa	101.124	0.329	101.453	0.862	-9.9	1.75
XS1548413696	0.625	EUROPEAN INVESTMENT BANK	17.01.2020	1'000	Aaa	99.476	0.094	99.570	0.912	-7.8	1.83
XS1573156681	1.875	DEUTSCHE BANK AG	28.02.2020	100'000	Baa2	100.154	0.067	100.221	1.794	80.5	1.91
XS1051861851	2.250	EUROPEAN INVESTMENT BANK	07.03.2020	1'000	Aaa	102.618	0.037	102.655	0.916	-11.6	1.94
XS1219421861	1.750	VOLKSWAGEN FIN SERV NV	17.04.2020	1'000	A3	100.466	1.582	102.048	1.522	51.4	2.01
XS1222597731	2.250	VIRGIN MONEY PLC	21.04.2020	100'000		101.16	2.010	103.170	1.685	68.9	2.01
XS1605745261	1.000	COVENTRY BLDG SOCIETY	05.05.2020	100'000	A2	99.416	0.354	99.770	1.276	24.4	2.11
XS1692489237	1.000	AAREAL BANK AG COVERED	04.06.2020	2'000	Aaa	99.511	0.438	99.949	1.223	17.2	2.18
XS1268337844	1.625	KFW	05.06.2020	1'000	Aaa	101.454	1.251	102.705	0.963	-10.0	2.16
XS1626932047	0.875	BANQUE FED CRED MUTUEL	08.06.2020	100'000	Aa3	99.075	0.228	99.303	1.295	29.9	2.20
FR0013260734	0.500	CAISSE DES DEPOTS ET CON	12.06.2020	100'000	Aa2	98.821	0.375	99.196	1.032	-0.8	2.21
XS1238020124	1.875	BMW FINANCE NV	29.06.2020	1'000	A1	101.117	1.320	102.437	1.377	34.6	2.21
XS1480786372	1.000	ASB FINANCE LTD	07.09.2020	100'000	A1	99.084	0.512	99.596	1.376	33.6	2.42
XS1051857156	2.750	VOLKSWAGEN FIN SERV NV	02.10.2020	1'000	A3	102.899	1.224	104.123	1.589	51.7	2.44
XS0463588052	5.875	GE CAPITAL UK FUNDING UN	04.11.2020	2'000	A2	110.775	2.076	112.851	1.675	62.7	2.45
XS1141970092	2.875	SKY PLC	24.11.2020	100'000	Baa2	103.764	0.859	104.623	1.443	35.6	2.58
XS1076016432	2.750	DAIMLER AG	04.12.2020	1'000	A2	103.408	0.746	104.154	1.466	37.6	2.61
XS1582213903	0.625	SWEDISH EXPORT CREDIT	07.12.2020	1'000	Aa1	98.666	0.164	98.830	1.122	-4.0	2.69
XS1562032463	0.875	KOMMUNALBANKEN AS	08.12.2020	100'000	Aaa	99.389	0.228	99.617	1.102	-4.3	2.68
XS1330975035	1.750	NESTLE HOLDINGS INC	09.12.2020	1'000	Aa2	101.443	0.451	101.894	1.211	8.4	2.66
XS1418858475	1.000	EXPORT DEVELOPMNT CANADA	15.12.2020	100'000	Aaa	99.938	0.241	100.179	1.023	-6.5	2.70
XS1353633750	1.375	LANDWIRTSCH. RENTENBANK	15.12.2020	1'000	Aaa	100.845	0.332	101.177	1.062	-8.2	2.69
XS1344519399	1.375	INTL BK RECON & DEVELOP	15.12.2020	1'000	Aaa	100.873	0.332	101.205	1.052	-10.1	2.69
XS1564319587	0.750	MUNICIPALITY FINANCE PLC	15.12.2020	100'000	Aa1	99.021	0.181	99.202	1.112	-2.1	2.71
XS1321954551	1.625	REPUBLIC OF FINLAND	15.12.2020	1'000	Aa1	101.494	0.392	101.886	1.072	-6.4	2.68
XS1041602399	2.625	JPN BANK FOR INT'L COOP	15.12.2020	100'000	A1	103.556	0.633	104.189	1.304	14.9	2.65
XS1138641508	2.250	TOTAL CAPITAL INTL SA	17.12.2020	1'000	Aa3	102.664	0.530	103.194	1.263	14.8	2.67
XS0996288717	2.750	IBM CORP	21.12.2020	100'000	A1	104.032	0.618	104.650	1.263	16.4	2.66
XS1344520488	2.500	WESTPAC SEC NZ/LONDON	13.01.2021	100'000	A1	103.024	0.404	103.428	1.405	32.7	2.73
XS0577372476	4.625	COOPERATIEVE RABOBANK UA	13.01.2021	1'000	Aa2	109.056	0.748	109.804	1.350	28.0	2.68
XS1555825378	2.750	JAGUAR LAND ROVER AUTOMC	24.01.2021	100'000	Ba1	101	0.443	101.443	2.387	125.2	2.73
XS1346200055	1.375	KFW	01.02.2021	1'000	Aaa	100.83	0.151	100.981	1.081	-8.0	2.82
FR0010721704	6.125	ENGIE SA	11.02.2021	50'000	A2	113.534	0.503	114.037	1.360	21.3	2.72
XS1596727609	1.500	VOLKSWAGEN FIN SERV NV	12.04.2021	1'000	A3	99.274	1.377	100.651	1.743	55.5	2.94

ISIN	Coupon	Name	Maturity	Minimum Piece	Moody's	Price	Acc. Int.	Dirty Price	YTM/Worst	SWAP	Mod Dur
XS0618011463	5.375	ING BANK NV	15.04.2021	100'000	Aa3	111.922	4.889	116.811	1.410	29.2	2.78
XS1409512693	1.125	LANDWIRTSCH. RENTENBANK	12.05.2021	1'000	Aaa	100.081	0.940	101.021	1.099	-10.4	3.06
XS1522357471	0.875	FMS WERTMANAGEMENT	14.05.2021	100'000	Aaa	99.307	0.726	100.033	1.098	-10.4	3.08
XS1411312736	1.125	L-BANK BW FOERDERBANK	17.05.2021	1'000	Aaa	99.872	0.925	100.797	1.166	-2.2	3.08
XS1418781669	1.125	BK NEDERLANDSE GEMEENTEN	24.05.2021	1'000	Aaa	99.854	0.903	100.757	1.171	-3.0	3.09
XS1418781669	1.125	BK NEDERLANDSE GEMEENTEN	24.05.2021	1'000	Aaa	99.903	0.903	100.806	1.156	-3.0	3.09
XS1441635833	1.750	BAT INTL FINANCE PLC	05.07.2021	100'000	Baa2	100.647	1.203	101.850	1.543	40.0	3.08
XS0446381930	5.750	BARCLAYS BANK PLC	17.08.2021	50'000	A1 /*-	115.069	3.277	118.346	1.237	15.2	3.10
XS1627940601	1.125	SEVERN TRENT WATER UTIL	07.09.2021	100'000	A3	98.588	0.857	99.445	1.543	32.9	3.36
XS1499200720	0.875	DEXIA CREDIT LOCAL	07.09.2021	100'000	Aa3	98.321	0.448	98.769	1.371	14.4	3.39
XS1416470323	1.125	EUROPEAN INVESTMENT BANK	07.09.2021	1'000	Aaa	99.915	0.576	100.491	1.150	-8.1	3.38
XS1569850313	1.125	TOYOTA MOTOR CREDIT CORP	07.09.2021	1'000	Aa3	99.2	0.576	99.776	1.361	15.4	3.38
XS1490159149	0.750	BANK OF NOVA SCOTIA COVER	14.09.2021	100'000	Aaa	98.056	0.370	98.426	1.320	9.9	3.42
XS0677073206	4.250	SSE PLC	14.09.2021	100'000	A3	109.24	2.096	111.336	1.523	29.8	3.23
XS1497754710	6.250	JERROLD FINCO PLC	15.09.2021	100'000		102.5	3.090	105.590	5.175	444.2	2.23
XS0453820366	6.125	BANK OF AMERICA CORP	15.09.2021	50'000	A3	115.218	3.004	118.222	1.646	48.1	3.12
XS1492680811	1.125	CADENT FINANCE PLC	22.09.2021	100'000	Baa1	98.61	0.530	99.140	1.532	33.6	3.41
XS1497682036	1.625	FCA BANK SPA IRELAND	29.09.2021	100'000	Baa1	99.005	0.735	99.740	1.916	68.1	3.39
XS0686172601	4.750	EASTERN POWER NETWORKS	30.09.2021	100'000	Baa1	110.969	2.134	113.103	1.550	36.3	3.25
XS1512676963	0.625	NORDIC INVESTMENT BANK	02.11.2021	1'000	Aaa	98.089	0.224	98.313	1.164	-9.6	3.56
XS1517195118	1.125	NATIONAL AUSTRALIA BANK CC	10.11.2021	100'000	Aaa	99.126	0.379	99.505	1.371	12.8	3.55
XS1570025111	1.000	PROVINCE OF ALBERTA	15.11.2021	100'000	Aa1	98.678	0.323	99.001	1.371	11.2	3.57
XS1614247812	1.000	BMW INTL INVESTMENT BV	17.11.2021	1'000	A1	98.072	0.318	98.390	1.542	29.7	3.57
XS1327430531	2.375	BMW FINANCE NV	01.12.2021	1'000	A1	102.907	0.664	103.571	1.564	34.9	3.53
XS1555315925	0.875	EXPORT DEVELOPMNT CANADA	07.12.2021	100'000	Aaa	98.855	0.230	99.085	1.190	-7.4	3.64
XS1548943064	0.750	INTL BK RECON & DEVELOP	07.12.2021	1'000	Aaa	98.51	0.197	98.707	1.159	-10.7	3.65
XS1530835336	1.125	SWEDBANK HYPOTEK AB COVE	07.12.2021	100'000	Aaa	99.181	0.296	99.477	1.351	9.3	3.62
XS0616669155	4.250	EUROPEAN INVESTMENT BANK	07.12.2021	100	Aaa	111.159	1.118	112.277	1.180	-3.6	3.47
XS1577773861	1.000	TORONTO-DOMINION BANK CO'	13.12.2021	100'000	Aaa	98.76	0.247	99.007	1.340	9.1	3.64
XS1574679723	0.625	INTER-AMERICAN DEVEL BK	15.12.2021	1'000	Aaa	97.935	0.151	98.086	1.189	-7.6	3.68
XS1619010249	0.750	MANITOBA (PROVINCE OF)	15.12.2021	100'000	Aa2	97.703	0.181	97.884	1.381	11.3	3.66
XS1594302355	1.125	MET LIFE GLOB FUNDING I	15.12.2021	100'000	Aa3	99.261	0.272	99.533	1.327	25.2	3.65
XS1574679723	0.625	INTER-AMERICAN DEVEL BK	15.12.2021	1'000	Aaa	97.887	0.151	98.038	1.203	-7.6	3.68
XS1586354372	0.875	NEDER WATERSCHAPSBANK	20.12.2021	100'000	Aaa	98.636	0.199	98.835	1.247	1.1	3.67
XS1551726737	1.250	BAYERISCHE LANDESBANK CO'	20.12.2021	100'000	Aaa	99.374	0.284	99.658	1.421	18.5	3.65
XS1548960407	1.125	COMMONWEALTH BANK AUST (	22.12.2021	100'000	Aaa	99.099	0.250	99.349	1.371	15.0	3.66
XS1548415550	1.125	ROYAL BANK OF CANADA COVE	22.12.2021	100'000	Aaa	99.209	0.250	99.459	1.341	10.4	3.66
XS1696660320	1.375	BANK OF MONTREAL	29.12.2021	100'000	A1	99.631	0.279	99.910	1.475	26.3	3.66
XS1550144072	1.500	DAIMLER AG	13.01.2022	1'000	A2	99.706	0.242	99.948	1.579	33.8	3.69
XS1550932344	5.375	TALKTALK TELECOM GROUP	15.01.2022	100'000		99.75	0.866	100.616	5.446	434.5	3.40
XS1346180869	2.375	SVENSKA HANDELSBANKEN AE	18.01.2022	100'000	Aa2	103.503	0.351	103.854	1.433	21.4	3.66
XS1529687870	2.875	AA BOND CO LTD	31.01.2022	100'000		97.528	0.326	97.854	3.561	225.5	3.63
XS1560644830	1.125	UNILEVER PLC	03.02.2022	100'000	A1	98.941	0.117	99.058	1.406	14.1	3.78
XS1598037759	0.875	L-BANK BW FOERDERBANK	07.03.2022	1'000	Aaa	98.436	0.014	98.450	1.280	0.6	3.88
XS1622417290	0.750	OEKB OEST. KONTROLLBANK	07.03.2022	100'000	Aa1	97.915	0.012	97.927	1.290	0.2	3.89
XS1548897013	1.000	BK NEDERLANDSE GEMEENTEN	15.03.2022	100'000	Aaa	98.835	0.995	99.830	1.300	0.4	3.86
XS1548459178	0.875	KFW	15.03.2022	1'000	Aaa	98.66	1.019	99.679	1.219	-8.0	3.87

ISIN	Coupon	Name	Maturity	Minimum Piece	Moody's	Price	Acc. Int.	Dirty Price	YTM/Worst	SWAP	Mod Dur
XS1582233760	1.300	AMERICAN HONDA FINANCE	21.03.2022	100'000	A2	99.037	1.272	100.309	1.548	28.3	3.83
XS1585254029	0.750	ASIAN DEVELOPMENT BANK	24.03.2022	1'000	Aaa	98.202	0.727	98.929	1.209	-10.2	3.91
XS0767865263	6.000	GLENCORE FINANCE EUROPE	03.04.2022	100'000	Baa2	114.616	5.655	120.271	2.198	101.0	3.49
XS0423048247	6.500	DEUTSCHE TELEKOM INT FIN	08.04.2022	2'000	Baa1	119.121	6.037	125.158	1.613	38.9	3.50
XS1215153930	2.375	SCENTRE GROUP TRUST 1/2	08.04.2022	100'000	A2	102.336	2.206	104.542	1.738	49.5	3.56
XS1533915564	5.750	ASTON MARTIN CAPITAL HOL	15.04.2022	100'000	B2	105.75	2.364	108.114	2.972	272.5	1.03
XS1221677476	2.125	WELLS FARGO & COMPANY	22.04.2022	100'000	A2	101.127	1.892	103.019	1.838	59.6	3.84
XS1225626974	2.250	NATIONWIDE BLDG SOCIETY	29.04.2022	100'000	Aa3	103.533	1.960	105.493	1.365	11.7	3.87
XS1225626974	2.250	NATIONWIDE BLDG SOCIETY	29.04.2022	100'000	Aa3	103.533	1.960	105.493	1.365	11.7	3.87
XS1234804653	2.500	OP CORPORATE BANK PLC	20.05.2022	100'000	Aa3	104.048	2.034	106.082	1.496	26.9	3.89
XS1617864621	0.875	PROVINCE OF QUEBEC	24.05.2022	100'000	Aa2	97.893	0.702	98.595	1.394	10.6	4.05
XS1241052346	2.375	NORDEA BANK AB	02.06.2022	100'000	Aa3	103.615	1.848	105.463	1.485	23.7	3.94
XS1426024318	2.727	FCE BANK PLC	03.06.2022	100'000	Baa2	102.572	2.114	104.686	2.084	81.8	3.89
XS1701271709	1.375	ABN AMRO BANK NV	07.06.2022	100'000	A1	98.925	0.363	99.288	1.638	35.3	4.08
XS1391067847	2.125	DAIMLER AG	07.06.2022	1'000	A2	102.217	1.624	103.841	1.579	32.5	3.97
XS1628013416	1.250	BANK OF NOVA SCOTIA	08.06.2022	100'000	A1	98.717	0.952	99.669	1.565	28.1	4.05
XS0789683462	4.125	BAE SYSTEMS PLC	08.06.2022	100'000	Baa2	109.526	3.142	112.668	1.772	52.8	3.81
XS1768715556	1.625	VOLKSWAGEN FIN SERV NV	09.06.2022	100'000	A3	99.162	0.142	99.304	1.831	52.5	4.05
XS1244160278	2.250	TOTAL CAPITAL INTL SA	09.06.2022	1'000	Aa3	103.357	1.708	105.065	1.429	14.6	3.97
FR0013260841	1.000	LVMH MOET HENNESSY VUITT	14.06.2022	1'000		98.572	0.745	99.317	1.347	4.9	4.10
XS1683407453	0.625	COUNCIL OF EUROPE	15.06.2022	1'000	Aa1	97.304	0.307	97.611	1.279	-3.5	4.15
XS0794224369	2.750	DEUTSCHE BAHN FIN GMBH	20.06.2022	1'000	Aa1	105.616	2.004	107.620	1.387	10.1	3.97
XS1783966929	1.875	SCANIA CV AB	28.06.2022	100'000		99.976	0.067	100.043	1.880	58.3	4.08
XS1651205152	1.375	WELLS FARGO & COMPANY	30.06.2022	100'000	A2	97.981	0.870	98.851	1.867	60.6	4.09
XS1640493299	1.700	FIDELITY NATIONAL INFORM	30.06.2022	100'000	Baa2	99.13	1.146	100.276	1.912	60.4	4.06
XS1640528854	1.750	SKIPTON BUILDING SOCIETY	30.06.2022	100'000	Baa1	99.382	0.351	99.733	1.900	66.5	4.11
XS1551285007	4.125	PGH CAPITAL PLC HYBRID SUI	20.07.2022	100'000		104.943	2.667	107.610	2.898	167.4	3.87
XS1577956516	5.000	MCLAREN FINANCE PLC	01.08.2022	100'000	B2	100.25	0.583	100.833	4.917	368.2	3.06
XS1467389745	1.250	SKANDINAVISKA ENSKILDA	05.08.2022	100'000	Aa3	98.889	0.753	99.642	1.512	25.8	4.21
XS1271665280	2.625	IBM CORP	05.08.2022	100'000	A1	104.841	1.582	106.423	1.479	21.4	4.09
XS0813371100	2.250	TRANSPORT FOR LONDON	09.08.2022	100'000	Aa3	103.439	1.332	104.771	1.439	12.8	4.14
XS1473527437	0.875	BMW FINANCE NV	16.08.2022	1'000	A1	96.632	0.501	97.133	1.670	37.6	4.27
XS1473446604	1.125	BNP PARIBAS	16.08.2022	100'000	Aa3	97.887	0.644	98.531	1.623	35.3	4.25
XS1622391552	4.250	CPUK FINANCE LTD	28.08.2022	100'000		101.01	0.153	101.163	3.935	278.5	3.19
XS1645483923	1.750	VOLKSWAGEN FIN SERV NV	12.09.2022	1'000	A3	99.189	1.170	100.359	1.939	62.3	4.24
XS0758779192	4.000	COOPERATIEVE RABOBANK UA	19.09.2022	1'000	Aa2	110.708	1.918	112.626	1.530	30.0	4.11
XS1496010155	1.000	TOYOTA MOTOR CREDIT CORP	27.09.2022	1'000	Aa3	97.928	0.458	98.386	1.474	20.0	4.38
XS1645523579	5.000	RAC BOND CO PLC	06.11.2022	100'000		95.5	1.754	97.254	6.124	477.1	4.00
XS1760784139	1.125	KOMMUNALBANKEN AS	30.11.2022	100'000	Aaa	99.053	0.129	99.182	1.333	-1.2	4.55
XS1327014749	2.625	MET LIFE GLOB FUNDING I	05.12.2022	100'000	Aa3	104.926	0.707	105.633	1.542	35.5	4.42
XS1605392676	2.375	THAMES WATER UTIL CAY FI	03.05.2023	100'000	Baa3	97.673	2.043	99.716	2.867	139.9	4.67
XS1404980846	4.565	RAC BOND CO PLC	06.05.2023	100'000		104.732	1.602	106.334	3.551	233.3	4.51
XS1645315620	2.750	AA BOND CO LTD	31.07.2023	100'000		94.924	0.311	95.235	3.801	237.0	4.92
XS1475051162	1.177	BP CAPITAL MARKETS PLC	12.08.2023	100'000	A1	96.865	0.094	96.959	1.786	39.1	5.21
XS1700386060	1.125	FMS WERTMANAGEMENT	07.09.2023	100'000	Aaa	98.425	0.453	98.878	1.425	1.7	5.25
XS1412547660	4.875	WILLIAM HILL PLC	07.09.2023	100'000	Ba1	106.075	0.079	106.154	3.644	244.5	4.81
XS0969593549	3.000	NETWORK RAIL INFRA FIN	07.09.2023	100'000	Aa2	108.535	1.537	110.072	1.374	-4.2	5.02

ISIN	Coupon	Name	Maturity	Minimum Piece	Moody's	Price	Acc. Int.	Dirty Price	YTM/Worst	SWAP	Mod Dur
XS1514268165	5.125	LADBROKES GROUP FIN PLC	08.09.2023	200'000		108.125	0.070	108.195	3.418	223.3	4.61
XS0971723233	4.125	GE CAPITAL UK FUNDING UN	13.09.2023	100'000	A2	110.261	2.046	112.307	2.128	80.1	4.87
XS1405768596	7.500	CABOT FINANCIAL LUXEMBOU	01.10.2023	100'000	B2	105.95	3.375	109.325	5.629	474.4	3.01
XS0686570242	4.875	SOUTHERN GAS NETWORK PLC	05.10.2023	100'000	Baa1	114.942	2.124	117.066	2.009	73.6	4.86
XS1695301900	2.375	BARCLAYS PLC	06.10.2023	100'000	Baa2 *-	100.089	1.028	101.117	2.353	105.6	4.24
XS1501155748	1.250	DEUTSCHE TELEKOM INT FIN	06.10.2023	1'000	Baa1	97.061	0.541	97.602	1.809	41.2	5.29
XS1500337990	0.875	BASF SE	06.10.2023	1'000	A1	96.652	0.379	97.031	1.506	10.1	5.36
XS1705893789	1.875	COVENTRY BLDG SOCIETY	24.10.2023	100'000	A2	99.017	0.721	99.738	2.061	67.6	5.26
XS0860561942	2.250	NESTLE FINANCE INTL LTD	30.11.2023	1'000	Aa2	103.706	0.635	104.341	1.567	18.4	5.32
XS1531151253	3.000	MARKS & SPENCER PLC	08.12.2023	100'000	Baa3	102.083	0.781	102.864	2.603	121.5	5.19
XS1785310340	1.375	ASIAN DEVELOPMENT BANK	15.12.2023	1'000	Aaa	99.842	0.045	99.887	1.403	-0.9	5.49
XS1679039328	0.875	EUROPEAN INVESTMENT BANK	15.12.2023	1'000	Aaa	96.89	0.211	97.101	1.441	0.2	5.55
XS1550212416	1.125	LANDWIRTSCH. RENTENBANK	15.12.2023	1'000	Aaa	98.362	0.271	98.633	1.423	-0.3	5.51
XS1550212416	1.125	LANDWIRTSCH. RENTENBANK	15.12.2023	1'000	Aaa	98.379	0.271	98.650	1.420	-0.3	5.51
XS1556174461	2.125	WELLS FARGO & COMPANY	20.12.2023	100'000	A2	100.346	0.483	100.829	2.060	71.9	5.36
XS1533928625	7.625	AMIGO LUXEMBOURG SA	15.01.2024	100'000	B1	104.075	1.228	105.303	6.408	543.4	3.27
XS1550975079	3.125	BARCLAYS PLC	17.01.2024	100'000	Baa2 *-	102.55	0.471	103.021	2.648	126.7	5.28
XS1555168282	1.875	THAMES WATER UTIL CAY FI	24.01.2024	100'000	A3	97.308	0.247	97.555	2.371	95.5	5.47
XS0410370919	7.375	IBERDROLA FINANZAS SAU	29.01.2024	50'000	Baa1	128.844	0.869	129.713	2.109	86.0	4.96
XS1554448271	7.375	NEWDAY BONDCO PLC	01.02.2024	100'000	B1	94.2	0.860	95.060	8.650	704.2	4.60
XS1559392144	1.974	LAND SECURITIES CM PLC	08.02.2024	100'000		100.259	0.180	100.439	1.927	54.7	5.54
XS1592647264	2.000	BUPA FINANCE PLC	05.04.2024	100'000	Baa1	99.844	0.874	100.718	2.027	71.8	5.63
XS1610655950	3.375	SAGA PLC	12.05.2024	100'000	Ba1	95.85	1.128	96.978	4.143	277.9	5.42
XS1634001892	4.000	OCADO GROUP PLC	15.06.2024	100'000	Ba3	101.25	0.978	102.228	3.679	253.7	3.85
XS1642733932	2.500	GO-AHEAD GROUP PLC	06.07.2024	100'000	Baa3	98.356	1.712	100.068	2.786	132.8	5.66
XS1649231856	2.750	DIGITAL STOUT HOLDING LL	19.07.2024	100'000	Baa2	100.936	1.771	102.707	2.583	117.8	5.53
BE0934986036	9.750	ANHEUSER-BUSCH INBEV SA/	30.07.2024	75'000	A3	145.273	6.037	151.310	2.097	90.4	4.98
XS1674925505	2.250	GENERAL MOTORS FINL CO	06.09.2024	100'000	Baa3	97.723	1.159	98.882	2.635	116.5	5.88
XS1684780031	1.375	UNILEVER PLC	15.09.2024	100'000	A1	97.437	0.674	98.111	1.795	33.9	6.12
XS1498566766	5.500	VIRGIN MEDIA RECEIVABLE	15.09.2024	100'000	B1	102.01	2.719	104.729	4.870	375.9	3.08
XS1486544254	5.125	ARROW GLOBAL FINANCE	15.09.2024	100'000	Ba3	100.125	2.534	102.659	5.085	365.6	3.10
XS1684268524	2.500	DISCOVERY COMMUNICATIONS	20.09.2024	100'000	Baa3	98.424	1.185	99.609	2.766	131.5	5.86
XS1527548686	2.666	STUDENT FINANCE PLC	30.09.2024	100'000		99.496	0.645	100.141	2.751	129.2	5.93
XS1699636574	2.250	LLOYDS BANKING GROUP PLC	16.10.2024	100'000	A3	98.942	0.912	99.854	2.424	98.6	6.00
XS1681522568	1.250	TOTAL CAPITAL INTL SA	16.12.2024	1'000	Aa3	96.927	0.616	97.543	1.735	28.1	6.37
XS1180063056	2.500	SOUTHERN GAS NETWORK PLC	03.02.2025	100'000	Baa1	101.177	0.260	101.437	2.313	84.0	6.26
XS1769818227	2.000	UNITED UTILITIES WAT FIN	14.02.2025	100'000	A3	99.68	0.148	99.828	2.050	58.2	6.40
XS1566187214	2.030	BP CAPITAL MARKETS PLC	14.02.2025	100'000	A1	100.133	0.151	100.284	2.009	56.5	6.42
BE6295391914	1.750	ANHEUSER-BUSCH INBEV SA/	07.03.2025	1'000	A3	97.427	0.029	97.456	2.150	66.9	6.49
XS1548422846	1.750	BASF SE	11.03.2025	1'000	A1	99.623	0.010	99.633	1.808	42.1	6.52
XS1588768926	2.125	WESTFIELD AMERICA MANAGE	30.03.2025	100'000	A3 /*+	98.857	2.026	100.883	2.302	81.9	6.34
XS1596735701	2.250	VOLKSWAGEN FIN SERV NV	12.04.2025	1'000	A3	98.944	2.065	101.009	2.414	94.4	6.33
XS1558450745	2.125	WESTPAC BANKING CORP	02.05.2025	100'000	Aa3	100.688	2.352	103.040	2.020	65.2	6.41
XS1608101066	1.375	PROCTER & GAMBLE CO/THE	03.05.2025	100'000	Aa3	97.061	1.183	98.244	1.817	32.6	6.64
XS0863523030	4.750	MARKS & SPENCER PLC	12.06.2025	100'000	Baa3	110.464	3.566	114.030	3.114	172.9	5.97
XS1637124741	3.125	CYBG PLC	22.06.2025	100'000		101.513	0.695	102.208	2.860	151.2	5.63
XS1640854144	1.375	DEUTSCHE BAHN FIN GMBH	07.07.2025	1'000	Aa1	97.395	0.938	98.333	1.757	27.1	6.82

ISIN	Coupon	Name	Maturity	Minimum Piece	Moody's	Price	Acc. Int.	Dirty Price	YTM/Worst	SWAP	Mod Dur
XS1645518496	2.646	ANNINGTON FUNDING PLC	12.07.2025	100'000		99.316	0.439	99.755	2.749	127.6	6.59
XS1458411276	2.300	BANK OF AMERICA CORP	25.07.2025	100'000	A3	100.224	1.456	101.680	2.266	80.4	6.61
XS1457522727	2.000	WELLS FARGO & COMPANY	28.07.2025	100'000	A2	98.343	1.249	99.592	2.245	78.9	6.69
CH0330938876	2.750	CRED SUIS GP FUN LTD	08.08.2025	100'000	Baa2	101.88	1.635	103.515	2.468	100.9	6.54
XS1659112616	1.625	ANGLIAN WATER SERV FIN	10.08.2025	100'000	A3	96.532	0.957	97.489	2.135	64.8	6.82
XS1664647499	2.125	BAT CAPITAL CORP	15.08.2025	100'000	Baa2	97.65	1.217	98.867	2.474	96.5	6.69
XS1622392014	4.875	CPUK FINANCE LTD	28.08.2025	100'000		100.885	0.175	101.060	4.653	343.2	3.97
DE000A1G85C2	2.750	SIEMENS FINANCIERINGSMAT	10.09.2025	100'000	A1	105.736	1.386	107.122	1.920	43.2	6.68
CH0379268722	2.125	CREDIT SUISSE GROUP AG	12.09.2025	100'000	Baa2	97.991	1.060	99.051	2.462	101.1	5.93
XS1298002244	4.000	STAGECOACH GROUP PLC	29.09.2025	100'000	Baa2	106.235	1.808	108.043	3.033	160.4	6.21
XS1235295539	3.375	WHITBREAD GROUP PLC	16.10.2025	100'000		101.813	1.368	103.181	3.094	161.3	6.35
XS1311391012	3.500	HAMMERSON PLC	27.10.2025	100'000	Baa1	104.531	1.314	105.845	2.810	136.9	6.38
XS1345415472	3.625	SANTANDER UK GROUP HLDGS	14.01.2026	100'000	Baa1	107.462	0.581	108.043	2.568	114.4	6.81
XS0875301912	3.625	SEVERN TRENT WATER UTIL	16.01.2026	100'000	A3	108.057	0.556	108.613	2.482	101.7	6.81
XS1387869438	3.375	VICINITY CENTRES TRUST	07.04.2026	100'000	A2	105.037	3.144	108.181	2.653	116.8	6.65
XS1397887537	3.500	YORKSHIRE BUILDING SOC	21.04.2026	100'000	A3	107.161	3.126	110.287	2.513	101.9	6.86
XS1350965478	2.625	LONDON & QUADRANT HOUSIN	05.05.2026	100'000	A3	101.681	0.928	102.609	2.396	91.3	7.24
XS1405807592	3.000	NATIONWIDE BLDG SOCIETY	06.05.2026	100'000	Aa3	106.995	2.556	109.551	2.059	56.6	7.07
XS1404981141	4.870	RAC BOND CO PLC	06.05.2026	100'000		104.947	1.709	106.656	4.148	276.4	6.61
XS0944831154	3.375	ROLLS-ROYCE PLC	18.06.2026	100'000	A3	108.088	2.478	110.566	2.289	81.0	7.07
XS0649291944	5.875	SP DISTRIBUTION PLC	17.07.2026	100'000	Baa1	125.371	3.847	129.218	2.473	109.2	6.65
XS0954706023	3.125	DEUTSCHE BAHN FIN GMBH	24.07.2026	1'000	Aa1	109.345	1.986	111.331	1.906	40.2	7.27
XS1475716822	2.875	PLACES FOR PEOPLE TREAS	17.08.2026	100'000	Baa1	98.333	1.638	99.971	3.101	154.7	7.25
XS1480022315	2.125	INTERCONTINENTAL HOTELS	24.08.2026	100'000		94.864	1.170	96.034	2.815	124.3	7.50
XS0822509138	3.000	COMMONWEALTH BANK AUST (	04.09.2026	100'000	Aaa	108.664	1.562	110.226	1.884	36.1	7.41
XS0969309847	4.000	BAT INTL FINANCE PLC	04.09.2026	100'000	Baa2	110.174	2.082	112.256	2.643	117.1	7.10
XS0683568223	5.500	IMPERIAL BRANDS FIN PLC	28.09.2026	100'000	Baa3	120.376	2.501	122.877	2.786	141.6	6.86
XS1499603170	1.875	BABCOCK INTL GROUP PLC	05.10.2026	100'000		92.851	0.817	93.668	2.825	121.1	7.68
XS1506033239	2.750	CLOSE BROTHERS FIN PLC	19.10.2026	100'000	Aa3	101.861	1.095	102.956	2.508	98.8	7.55
XS1716248197	2.256	HSBC HOLDINGS PLC	13.11.2026	100'000	A2	98.458	0.742	99.200	2.478	99.3	6.90
XS1523000856	1.750	PRS FINANCE PLC	24.11.2026	200'000	Aa2	99.877	0.527	100.404	1.765	25.4	7.99
XS1529103712	5.000	BUPA FINANCE PLC SUBORDIN	08.12.2026	100'000	Baa2	113.394	1.305	114.699	3.229	183.1	7.10
XS1207459725	4.875	VIRGIN MEDIA SECURED FIN	15.01.2027	100'000	Ba3	100.135	0.785	100.920	4.847	331.0	4.99
XS1548943221	4.250	CLOSE BROTHERS GROUP PLC	24.01.2027	100'000	A3	104.948	0.564	105.512	2.888	173.6	3.54
XS1472663670	3.250	BARCLAYS PLC	12.02.2027	100'000	Baa2 /*-	101.486	0.258	101.744	3.057	151.1	7.64
XS1622694617	3.875	HEATHROW FINANCE PLC	01.03.2027	100'000	Ba3	97	0.129	97.129	4.281	263.0	7.47
XS1375954945	3.250	SCOTLAND GAS NETWORK PLC	08.03.2027	100'000	Baa1	105.312	0.045	105.357	2.563	106.1	7.58
XS1577762823	2.625	MORGAN STANLEY	09.03.2027	100'000	A3	99.875	0.029	99.904	2.641	108.4	7.91
XS1555173019	5.000	VIRGIN MEDIA SECURED FIN	15.04.2027	100'000	Ba3	100.635	2.056	102.691	4.892	346.0	5.80
XS1605393054	2.875	THAMES WATER UTIL CAY FI	03.05.2027	100'000	Baa3	96.918	2.473	99.391	3.270	169.1	7.69
XS0789331948	4.000	NATL GRID ELECT TRANS	08.06.2027	100'000	A3	114.26	3.047	117.307	2.271	82.2	7.62
XS1577797456	2.625	ANGLIAN WATER SERV FIN	15.06.2027	100'000	Baa3	96.571	0.635	97.206	3.053	153.1	8.08
XS1253559865	4.125	KRAFT HEINZ FOODS CO	01.07.2027	100'000	Baa3	108.004	2.882	110.886	3.097	161.1	7.37
XS1628848241	4.750	ARDAGH PKG FIN/HLDGS USA	15.07.2027	100'000	B3	97.99	0.765	98.755	5.021	341.5	7.39
XS1694779734	2.375	NORTHUMBRIAN WATER FIN	05.10.2027	100'000	Baa1	98.199	1.035	99.234	2.589	100.9	8.35
XS0768478868	3.750	EUROPEAN INVESTMENT BANK	07.12.2027	1'000	Aaa	117.945	0.986	118.931	1.731	18.7	8.25
XS1347435577	3.250	NATIONWIDE BLDG SOCIETY	20.01.2028	100'000	Aa3	107.735	0.463	108.198	2.361	81.2	8.42



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XS1778763133	2.625	LONDON & QUADRANT HOUSIN	28.02.2028	100'000	A3	98.933	0.094	99.027	2.748	116.3	8.70
XS1410414954	3.625	NEXT PLC	18.05.2028	100'000	Baa2	101.094	2.970	104.064	3.492	190.1	8.01
XS1441773121	2.600	BROWN-FORMAN CORP	07.07.2028	100'000	A1	100.627	1.774	102.401	2.528	94.1	8.62
XS1473485925	2.625	HSBC HOLDINGS PLC	16.08.2028	100'000	A2	99.818	1.503	101.321	2.644	104.3	8.89
XS1681849300	3.375	YORKSHIRE BUILDING SOC SUE	13.09.2028	100'000	Baa2	99.461	1.674	101.135	3.441	184.7	7.88
XS1492680902	2.125	CADENT FINANCE PLC	22.09.2028	100'000	Baa1	94.778	1.001	95.779	2.701	104.1	9.17
XS1559392490	2.399	LAND SECURITIES CM PLC	08.02.2029	100'000		100.304	0.219	100.523	2.367	75.9	9.53
XS1587946911	2.625	WESTFIELD AMERICA MANAGE	30.03.2029	100'000	A3 /*+	98.598	2.503	101.101	2.774	113.8	9.23
XS1595796035	2.250	DEUTSCHE TELEKOM INT FIN	13.04.2029	1'000	Baa1	95.428	2.059	97.487	2.733	103.7	9.44
XS1608101652	1.800	PROCTER & GAMBLE CO/THE	03.05.2029	100'000	Aa3	95.749	1.548	97.297	2.235	58.8	9.79
XS1718489898	2.375	WESTERN POWER DISTRIBUTI	16.05.2029	100'000	Baa1	96.517	0.761	97.278	2.740	107.9	9.58
XS1069886841	4.625	COOPERATIEVE RABOBANK UA	23.05.2029	100'000	A3	114.018	3.725	117.743	3.121	164.5	8.59
BE6295393936	2.250	ANHEUSER-BUSCH INBEV SA/	24.05.2029	1'000	A3	95.407	1.806	97.213	2.731	107.4	9.54
XS1637093920	2.000	COMPASS GROUP PLC	03.07.2029	100'000	A3	95.911	1.386	97.297	2.417	77.5	9.82
XS1645518652	3.184	ANNINGTON FUNDING PLC	12.07.2029	100'000		99.257	0.528	99.785	3.263	163.7	9.39
XS1648468491	2.250	LONDON & QUADRANT HOUSIN	20.07.2029	100'000	A3	95.375	0.323	95.698	2.726	109.4	9.88
XS1652512705	2.875	DS SMITH PLC	26.07.2029	100'000		97.046	1.812	98.858	3.188	153.4	9.36
XS1269175466	3.050	APPLE INC	31.07.2029	100'000	Aa1	108.048	0.345	108.393	2.245	62.5	9.65
XS1683348186	2.375	BRITISH LAND CO PLC	14.09.2029	100'000		95.393	1.181	96.574	2.847	119.2	9.83
XS1684780205	1.875	UNILEVER PLC	15.09.2029	100'000	A1	94.799	0.920	95.719	2.397	73.0	10.09
XS1700429308	3.000	AROUNDTOWN SA	16.10.2029	100'000		97.047	1.216	98.263	3.310	165.7	9.50
XS1141970175	4.000	SKY PLC	26.11.2029	100'000	Baa2	112.991	1.173	114.164	2.691	114.9	9.37
XS1328187627	4.125	CRH FIN UK PLC	02.12.2029	100'000	Baa1	112.48	1.141	113.621	2.834	134.3	9.15
XS0863076930	4.000	RIO TINTO FINANCE PLC	11.12.2029	100'000	A3	115.095	1.008	116.103	2.501	95.8	9.45
XS1205617829	3.500	APT PIPELINES LTD	22.03.2030	100'000	Baa2	103.106	3.414	106.520	3.185	159.8	9.43
XS0416848793	6.875	STATOIL ASA	11.03.2031	50'000	Aa3	147.104	0.038	147.142	2.567	119.3	9.51
XS1529614726	2.750	SEVERN TRENT WATER UTIL	05.12.2031	100'000	A3	99.437	0.738	100.175	2.799	112.7	11.22
XS1555168365	2.625	THAMES WATER UTIL CAY FI	24.01.2032	100'000	A3	95.448	0.345	95.793	3.032	131.7	11.36
XS1578213933	2.375	MOTABILITY OPERATIONS GR	14.03.2032	100'000	A1	96.357	1.181	97.538	2.689	97.3	11.65
XS1613116349	3.000	LAFARGEHOLCIM STERL FIN	12.05.2032	100'000	Baa2	96.145	2.507	98.652	3.345	161.0	11.03
XS1611857795	3.375	GKN HOLDINGS PLC	12.05.2032	100'000	Baa3	100.093	2.820	102.913	3.366	170.8	10.81
XS1040508597	4.875	IMPERIAL BRANDS FIN PLC	07.06.2032	100'000	Baa3	117.957	3.726	121.683	3.256	174.1	10.12
XS0969795920	4.000	TRANSPORT FOR LONDON	12.09.2033	100'000	Aa3	121.487	1.995	123.482	2.332	71.5	11.78
XS1030900325	4.750	VERIZON COMMUNICATIONS	17.02.2034	100'000	Baa1	117.747	0.312	118.059	3.300	179.6	11.50
XS0419834931	5.625	WALMART INC	27.03.2034	50'000	Aa2	142.315	2.594	144.909	2.425	99.8	11.35
XS1032630771	4.750	MANCHESTER AIRPORT GROUF	31.03.2034	100'000	Baa1	122.951	2.140	125.091	2.945	147.0	11.54
XS1645518736	3.685	ANNINGTON FUNDING PLC	12.07.2034	100'000		101.73	0.611	102.341	3.543	187.7	12.03
XS1401172421	4.064	GREENE KING FINANCE PLC	15.03.2035	100'000		106.618	0.993	107.611	3.221	142.0	7.57
XS1405769727	3.125	VERIZON COMMUNICATIONS	02.11.2035	100'000	Baa1	96.6	1.122	97.722	3.383	162.9	13.15
XS1377228959	3.625	MOTABILITY OPERATIONS GR	10.03.2036	100'000	A1	111.831	0.030	111.861	2.785	114.9	13.48
BE6295395956	2.850	ANHEUSER-BUSCH INBEV SA/	25.05.2037	1'000	A3	97.039	2.288	99.327	3.056	131.3	14.20
XS1634248865	3.550	AT&T INC	14.09.2037	100'000	Baa1 /*-	101.766	1.751	103.517	3.422	175.0	13.60
XS1687484698	2.625	LAND SECURITIES CM PLC	22.09.2037	100'000		99.236	1.247	100.483	2.675	97.2	14.99
XS0422688019	6.875	VATTENFALL AB	15.04.2039	50'000	A3	159.035	6.253	165.288	3.042	184.5	12.76
XS0543369184	6.500	LLOYDS BANK PLC	17.09.2040	1'000	Aa3	155.463	3.152	158.615	3.056	183.4	13.72
XS0969574598	4.250	STATOIL ASA	10.04.2041	100'000	Aa3	125.181	3.924	129.105	2.760	122.2	15.16
XS0806476544	3.875	TRANSPORT FOR LONDON	23.07.2042	100'000	Aa3	124.104	2.474	126.578	2.536	92.6	16.39
XS1269176191	3.600	APPLE INC	31.07.2042	100'000	Aa1	118.171	0.408	118.579	2.590	96.9	16.90
XS1653876869	3.529	EVERSHOLT FUNDING PLC	07.08.2042	100'000		99.257	0.331	99.588	3.581	190.8	14.19

ISIN	Coupon	Name	Maturity	Minimum Piece	Moody's	Price	Acc. Int.	Dirty Price	YTM/Worst	SWAP	Mod Dur
XS0860360295	5.500	STANDARD LIFE ABERDEEN SU	04.12.2042	100'000	Baa1	114.094	1.496	115.590	2.335	115.0	4.16
XS0861990173	4.375	TELIA CO AB	05.12.2042	100'000	Baa1	118.823	1.175	119.998	3.255	175.1	15.73
XS0932036154	4.250	AT&T INC	01.06.2043	100'000	Baa1 /*-	107.533	3.318	110.851	3.775	214.0	15.09
XS0785710046	4.875	AT&T INC	01.06.2044	100'000	Baa1 *-	117.812	3.807	121.619	3.790	230.5	15.18
XS0928618569	3.625	TRANSPORT FOR LONDON	15.05.2045	100'000	Aa3	121.337	2.999	124.336	2.530	94.7	17.78
XS1489364395	2.875	WPP FINANCE 2013	14.09.2046	100'000	Baa2	82.23	1.418	83.648	3.920	194.0	17.89
XS1492681116	2.750	CADENT FINANCE PLC	22.09.2046	100'000	Baa1	92.272	1.296	93.568	3.165	140.3	18.90
XS1558089261	4.875	SOCIETY OF LLOYD'S SUBORDII	07.02.2047	100'000		111.602	0.454	112.056	3.346	191.8	7.26
XS1645518819	3.935	ANNINGTON FUNDING PLC	12.07.2047	100'000		105.135	0.652	105.787	3.647	204.8	17.45
XS1781266793	3.250	GATWICK FUNDING LIMITED	26.02.2048	100'000	Baa1	99.296	0.134	99.430	3.287	160.0	18.90
XS1703979242	3.250	WM TREASURY 2 PLC	20.10.2048	100'000	A3	99.793	1.286	101.079	3.261	159.7	19.06
XS1468494239	3.375	VODAFONE GROUP PLC	08.08.2049	100'000	Baa1	91.869	2.007	93.876	3.823	204.3	18.20
XS1463242583	2.750	HEATHROW FUNDING LTD	09.08.2049	100'000		90.884	1.627	92.511	3.215	149.1	19.84
XS1308278453	3.750	LONDON & QUADRANT HOUSIN	27.10.2049	100'000	A3	112.618	1.411	114.029	3.119	161.3	19.00
FR0010945436	5.125	ELECTRICITE DE FRANCE SA	22.09.2050	50'000	A3	125.486	2.415	127.901	3.754	246.2	17.15
XS1366919535	3.125	UNIVERSITY OF LEEDS	19.12.2050	100'000	Aa3	111.535	0.721	112.256	2.597	101.7	20.95
XS1619823427	3.212	PENARIAN HOUSING FINANCE	07.06.2052	100'000	Baa1	99.139	0.847	99.986	3.258	160.9	18.48
XS1488409977	2.250	BAT INTL FINANCE PLC	09.09.2052	100'000	Baa2	79.744	1.140	80.884	3.232	138.3	21.97
XS0841542961	3.750	UNIVERSITY OF CAMBRIDGE	17.10.2052	100'000	Aaa	134.852	1.514	136.366	2.287	78.6	21.37
XS1778775491	3.125	LONDON & QUADRANT HOUSIN	28.02.2053	100'000	A3	100.992	0.112	101.104	3.078	155.1	21.07
XS1004674450	5.625	AXA SA SUBORDINATED	16.01.2054	100'000	A3	115.982	0.863	116.845	4.220	276.6	10.75
XS1075996907	4.125	MCDONALD'S CORP	11.06.2054	100'000	Baa1	121.46	3.108	124.568	3.127	171.2	19.85
XS1246881673	3.375	UNIVERSITY OF LIVERPOOL	25.06.2055	100'000	Aa3	122.033	0.723	122.756	2.468	101.6	22.58
XS1351950149	3.000	CARDIFF UNIVERSITY	07.12.2055	100'000	Aa3	114.63	0.791	115.421	2.408	92.6	23.38
XS1687484771	2.750	LAND SECURITIES CM PLC	22.09.2057	100'000		100.443	1.307	101.750	2.732	115.1	23.76
XS1216019585	5.250	CENTRICA PLC JR SUBORDINAT	10.04.2075	100'000	Baa3	106.5	2.221	108.721	4.179	283.4	5.80
XS1014987355	6.625	ENEL SPA JR SUBORDINATED	15.09.2076	100'000	Ba1	114	3.249	117.249	2.413	131.6	3.11
XS1713474085	2.517	WELLCOME TRUST LTD/THE	07.02.2118	100'000	Aaa	99.619	0.234	99.853	2.527	123.8	36.35
XS1068561098	7.000	BARCLAYS (SUBORDINATED) C	PERPNC19	200'000	NR	105.875	1.688	107.563	3.008	219.0	1.41
XS1571333811	7.250	BARCLAYS PLC SUBORDINAT	PERPNC23	200'000	Ba2 /*-	109.75	1.772	111.522	5.036	393.3	4.16
XS1658012023	5.875	BARCLAYS PLC SUBORDINATE	PERPNC24	200'000	Ba2 /*-	103.125	1.436	104.561	5.304	395.4	5.33
XS1055037920	7.500	CREDIT AGRICOLE (SUBORDIN	PERPNC26	100'000	NR	120	1.667	121.667	4.584	342.4	6.29

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Vontobel

ISIN	Coupon	Name	Maturity	Minimum Piece	Moody's	Price	Acc. Int.	Dirty Price	YTM/Worst	SWAP	Mod Dur
US912828L401	1.000	US TREASURY N/B	15.09.2018	100		99.543	0.492	100.035	1.903	-32.1	0.50
US912828L328	1.375	US TREASURY N/B	31.08.2020	100		97.609	0.045	97.654	2.380	-23.0	2.40
US912828L245	1.875	US TREASURY N/B	31.08.2022	100		96.895	0.061	96.956	2.617	-13.9	4.24
US912828K742	2.000	US TREASURY N/B	15.08.2025	100		94.402	0.138	94.540	2.841	-0.9	6.81
US912810RN00	2.875	US TREASURY N/B	15.08.2045	100		94.801	0.199	94.999	3.160	14.8	18.57
US191216AY64	1.650	COCA-COLA CO/THE	14.03.2018	2'000	Aa3	100.001	0.820	100.821	1.518	-391.3	0.01
US500769CR31	4.375	KFW	15.03.2018	1'000	Aaa	100.017	2.163	102.180	2.785	5.0	0.01
US298785GA86	1.000	EUROPEAN INVESTMENT BANK	15.03.2018	1'000	Aaa	99.998	0.494	100.492	1.174	-5.1	0.01
XS1202689888	1.250	BK OF ENGLAND EURO NOTE	16.03.2018	1'000	Aa2	99.999	0.615	100.614	1.314	-11.6	0.01
US74977EPZ06	1.700	COOPERAT RABOBANK UA/NY	19.03.2018	250'000	Aa2	100.000	0.822	100.822	1.686	-28.4	0.02
XS0906410187	1.375	BK NEDERLANDSE GEMEENTE/	19.03.2018	2'000	Aaa	100.045	0.665	100.710	-0.645	5.6	
US191216BA79	1.150	COCA-COLA CO/THE	01.04.2018	2'000	Aa3	99.992	0.518	100.510	1.288	95.0	0.06
US515110BJ28	1.000	LANDWIRTSCH. RENTENBANK	04.04.2018	1'000	Aaa	99.956	0.442	100.398	1.682	9.9	0.06
US500769GY46	0.875	KFW	19.04.2018	1'000	Aaa	99.914	0.350	100.264	1.685	-4.2	0.10
XS1398316247	1.000	L-BANK BW FOERDERBANK	23.04.2018	1'000	Aaa	99.909	0.889	100.798	1.766	14.2	0.11
US045167DM21	0.875	ASIAN DEVELOPMENT BANK	26.04.2018	1'000	Aaa	99.888	0.333	100.221	1.767	-0.6	0.12
US05565QCE61	1.375	BP CAPITAL MARKETS PLC	10.05.2018	1'000	A1	99.862	0.470	100.332	2.210	34.4	0.16
XS1046705809	1.375	KFW	14.05.2018	1'000	Aaa	99.905	1.142	101.047	1.898	-11.4	0.17
US298785GU41	1.250	EUROPEAN INVESTMENT BANK	15.05.2018	1'000	Aaa	99.910	0.410	100.320	1.751	-13.0	0.18
XS1231271294	1.125	KINGDOM OF SWEDEN	15.05.2018	100'000	NR	99.957	0.369	100.326	1.363	-7.9	0.18
US58933YAG08	1.300	MERCK & CO INC	18.05.2018	2'000	A1	99.991	0.415	100.406	1.343	12.7	0.18
USU2339CBV91	1.650	DAIMLER FINANCE NA LLC	18.05.2018	150'000	A2	99.874	0.527	100.401	2.318	8.9	0.18
XS0933541509	1.250	NRW.BANK	21.05.2018	1'000	Aa1	99.925	1.014	100.939	1.621	-1.9	0.19
US563469TZ82	1.125	MANITOBA (PROVINCE OF)	01.06.2018	1'000	Aa2	99.818	0.319	100.137	1.941	-3.8	0.22
US045167DA82	1.125	ASIAN DEVELOPMENT BANK	05.06.2018	1'000	Aaa	99.862	0.306	100.168	1.714	-24.5	0.23
US761713BC91	2.300	REYNOLDS AMERICAN INC	12.06.2018	2'000	Baa2	100.004	0.581	100.585	2.271	43.5	0.25
US30216BFQ05	1.000	EXPORT DEVELOPMNT CANAD/	15.06.2018	5'000	Aaa	99.790	0.244	100.034	1.804	-22.3	0.26
US29874QCJ13	1.000	EUROPEAN BK RECON & DEV	15.06.2018	1'000		99.802	0.244	100.046	1.758	-24.8	0.26
BE6253986085	1.500	BELGIUM KINGDOM	22.06.2018	1'000	Aa3	99.897	1.088	100.985	1.849	-25.1	0.28
US68323AAU88	3.000	ONTARIO (PROVINCE OF)	16.07.2018	5'000	Aa2	100.326	0.475	100.801	2.045	-1.2	0.34
XS1260808750	1.375	LAND NORDRHEIN-WESTFALEN	16.07.2018	100'000	Aa1	99.794	0.905	100.699	1.955	-6.5	0.34
US45950KCC27	1.250	INTL FINANCE CORP	16.07.2018	1'000	Aaa	99.765	0.198	99.963	1.928	-12.3	0.34
US459058FE81	0.875	INTL BK RECON & DEVELOP	19.07.2018	1'000	Aaa	99.667	0.131	99.798	1.815	-24.0	0.35
USG4721VNR17	2.050	IMPERIAL BRANDS FIN PLC	20.07.2018	200'000	Baa3	99.619	0.302	99.921	3.116	53.4	0.35
US126650CH13	1.900	CVS HEALTH CORP	20.07.2018	2'000	Baa1 *-	99.840	0.280	100.120	2.344	20.5	0.35
US88167AAA97	1.400	TEVA PHARMACEUTICALS NE	20.07.2018	2'000	Ba2	99.950	0.206	100.156	-0.759	1058.9	

ISIN	Coupon	Name	Maturity	Minimum Piece	Moody's	Price	Acc. Int.	Dirty Price	YTM/Worst	SWAP	Mod Dur
US89114QB643	1.750	TORONTO-DOMINION BANK	23.07.2018	2'000	Aa2	99.862	0.243	100.105	2.124	25.7	0.36
US63254AAK43	1.875	NATIONAL AUSTRALIA BK/NY	23.07.2018	250'000	Aa3	99.861	0.260	100.121	2.252	22.2	0.36
US865622BT00	1.950	SUMITOMO MITSUI BANKING	23.07.2018	250'000	A1	99.898	0.271	100.169	2.225	22.5	0.36
XS0878581890	1.375	NESTLE HOLDINGS INC	24.07.2018	2'000	Aa2	99.779	0.875	100.654	1.961	12.8	0.36
US78008S7D27	2.200	ROYAL BANK OF CANADA	27.07.2018	1'000	A1	100.001	0.281	100.282	2.191	11.4	0.37
US961214CC58	2.250	WESTPAC BANKING CORP	30.07.2018	2'000	Aa3	99.977	0.269	100.246	2.304	23.1	0.38
USU2339CCA46	2.000	DAIMLER FINANCE NA LLC	03.08.2018	150'000	A2	99.912	0.222	100.134	2.220	20.8	0.39
US500769GS77	1.125	KFW	06.08.2018	1'000	Aaa	99.648	0.116	99.764	2.004	-11.1	0.40
US298785GW07	1.125	EUROPEAN INVESTMENT BANK	15.08.2018	1'000	Aaa	99.668	0.088	99.756	1.906	-13.2	0.42
XS1234347570	1.375	NRW.BANK	20.08.2018	1'000	Aa1	99.711	0.775	100.486	2.020	-6.5	0.43
US4581X0BR83	1.750	INTER-AMERICAN DEVEL BK	24.08.2018	1'000	Aaa	99.901	0.092	99.993	1.969	-13.6	0.45
US063677JW18	1.350	BANK OF MONTREAL	28.08.2018	2'000	A1	99.599	0.056	99.655	2.222	6.7	0.46
US4581X0CQ91	1.125	INTER-AMERICAN DEVEL BK	28.08.2018	1'000	Aaa	99.606	0.047	99.653	1.981	-15.0	0.46
US45950KCA60	1.750	INTL FINANCE CORP	04.09.2018	1'000	Aaa	99.870	0.044	99.914	2.022	-17.7	0.48
US2027A1HV27	1.375	COMMONWEALTH BANK AUST	06.09.2018	2'000	Aa3	99.546	0.027	99.573	2.319	17.1	0.48
US89114QBN79	1.450	TORONTO-DOMINION BANK	06.09.2018	2'000	Aa2	99.634	0.028	99.662	2.211	-7.6	0.48
US500769HB34	1.000	KFW	07.09.2018	1'000	Aaa	99.515	0.017	99.532	2.002	-18.2	0.48
US4581X0AZ19	4.250	INTER-AMERICAN DEVEL BK	10.09.2018	1'000	Aaa	101.108	0.035	101.143	1.999	-18.4	0.49
US515110BF06	1.875	LANDWIRTSCH. RENTENBANK	17.09.2018	1'000	Aaa	99.932	0.917	100.849	2.008	-14.5	0.51
US29874QCK85	1.000	EUROPEAN BK RECON & DEV	17.09.2018	1'000		99.481	0.489	99.970	2.015	-20.3	0.51
US05565QCG10	2.241	BP CAPITAL MARKETS PLC	26.09.2018	1'000	A1	99.921	1.040	100.961	2.388	3.9	0.53
US683235AA32	2.000	ONTARIO (PROVINCE OF)	27.09.2018	5'000	Aa2	99.963	0.922	100.885	2.068	-7.2	0.53
XS1299179207	1.250	NRW.BANK	01.10.2018	1'000	Aa1	99.513	0.563	100.076	2.125	-3.5	0.54
US459058ER04	1.000	INTL BK RECON & DEVELOP	05.10.2018	1'000	Aaa	99.463	0.439	99.902	1.957	-15.7	0.56
XS1301030810	1.000	KINGDOM OF SWEDEN	05.10.2018	100'000	NR	99.401	0.439	99.840	2.068	-14.3	0.56
USJ45992PQ12	2.150	MIZUHO BANK LTD	20.10.2018	200'000	A1	99.868	0.854	100.722	2.368	1.1	0.60
US045167CB74	1.875	ASIAN DEVELOPMENT BANK	23.10.2018	1'000	Aaa	99.899	0.730	100.629	2.039	-12.8	0.61
XS1311132002	1.250	BK NEDERLANDSE GEMEENTE	29.10.2018	2'000	Aaa	99.425	0.465	99.890	2.168	-4.5	0.62
US064159CU80	2.050	BANK OF NOVA SCOTIA	30.10.2018	2'000	A1	99.843	0.757	100.600	2.298	9.3	0.62
US44891CAC73	2.400	HYUNDAI CAPITAL AMERICA	30.10.2018	2'000	Baa1	99.855	0.887	100.742	2.629	47.3	0.62
US191216BF66	1.650	COCA-COLA CO/THE	01.11.2018	2'000	Aa3	99.530	0.605	100.135	2.394	-11.2	0.63
US30216BFX55	1.000	EXPORT DEVELOPMNT CANAD	01.11.2018	5'000	Aaa	99.334	0.367	99.701	2.054	-11.5	0.63
US0258M0DZ91	1.875	AMERICAN EXPRESS CREDIT	05.11.2018	2'000	A2	99.678	0.667	100.345	2.375	8.5	0.64
FR0013049434	1.500	CAISSE DES DEPOTS ET CON	13.11.2018	200'000	Aa2	99.472	0.500	99.972	2.286	9.6	0.66
US29874QCL68	1.625	EUROPEAN BK RECON & DEV	15.11.2018	1'000		99.675	0.533	100.208	2.109	-5.5	0.67
US500769GT50	1.125	KFW	16.11.2018	1'000	Aaa	99.354	0.366	99.720	2.085	-10.1	0.67
US046353AH15	1.750	ASTRAZENECA PLC	16.11.2018	2'000	A3	99.666	0.569	100.235	2.246	21.6	0.67
US05253JAJ07	2.000	AUST & NZ BANKING GRP NY	16.11.2018	250'000	Aa3	99.676	0.650	100.326	2.481	22.5	0.67
US594918AV63	1.625	MICROSOFT CORP	06.12.2018	2'000	Aaa	99.534	0.438	99.972	2.265	-8.9	0.72
US78012KJZ12	2.000	ROYAL BANK OF CANADA	10.12.2018	1'000	A1	99.714	0.517	100.231	2.386	-5.1	0.73
US500769HL16	1.375	KFW	14.12.2018	1'000	Aaa	99.437	0.340	99.777	2.126	-13.7	0.75
US298785GG56	1.625	EUROPEAN INVESTMENT BANK	18.12.2018	1'000	Aaa	99.672	0.384	100.056	2.055	-17.8	0.76
US36962G7G36	2.300	GENERAL ELECTRIC CO	14.01.2019	1'000	A2	99.999	0.377	100.376	2.299	16.6	0.83
US045167DG52	1.375	ASIAN DEVELOPMENT BANK	15.01.2019	1'000	Aaa	99.341	0.222	99.563	2.166	-10.4	0.83
US064159HC38	1.950	BANK OF NOVA SCOTIA	15.01.2019	2'000	A1	99.508	0.314	99.822	2.541	29.1	0.83

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US55608RAT77	2.350	MACQUARIE BANK LTD	15.01.2019	2'000	A2	99.772	0.379	100.151	2.623	37.4	0.83
US68389XAQ88	2.375	ORACLE CORP	15.01.2019	2'000	A1	100.778	0.383	101.161	1.444	3.8	0.83
US501044DA67	2.000	KROGER CO	15.01.2019	2'000	Baa1	99.504	0.322	99.826	2.596	27.9	0.83
XS1344519472	1.500	KOMMUNEKREDIT	15.01.2019	1'000	Aaa	99.347	0.242	99.589	2.283	-2.8	0.83
US961214CF89	2.250	WESTPAC BANKING CORP	17.01.2019	2'000	Aa3	99.832	0.350	100.182	2.449	24.6	0.83
US68323ADK79	1.625	ONTARIO (PROVINCE OF)	18.01.2019	5'000	Aa2	99.522	0.248	99.770	2.193	0.0	0.84
USF2893TAJ54	2.150	ELECTRICITE DE FRANCE SA	22.01.2019	2'000	A3	99.599	0.305	99.904	2.621	30.3	0.85
XS1353166108	1.500	CAISSE D'AMORT DETTE SOC	28.01.2019	100'000	Aa2	99.325	0.188	99.513	2.278	-0.1	0.87
US035242AG14	1.900	ANHEUSER-BUSCH INBEV FIN	01.02.2019	1'000	A3	99.555	0.222	99.777	2.408	21.9	0.87
US30216BFZ04	1.250	EXPORT DEVELOPMNT CANAD	04.02.2019	5'000	Aaa	99.153	0.135	99.288	2.208	-6.2	0.88
USU44886AG10	2.550	HYUNDAI CAPITAL AMERICA	06.02.2019	2'000	Baa1	99.734	0.262	99.996	2.849	53.6	0.88
US500769GV07	1.500	KFW	06.02.2019	1'000	Aaa	99.366	0.154	99.520	2.212	-6.8	0.89
US037833CE80	1.550	APPLE INC	08.02.2019	2'000	Aa1	99.382	0.151	99.533	2.240	-4.9	0.89
XS1566149636	1.500	BK NEDERLANDSE GEMEENTE	15.02.2019	200'000	Aaa	99.286	0.117	99.403	2.282	-1.7	0.91
US713448DE58	1.500	PEPSICO INC	22.02.2019	2'000	A1	99.332	0.088	99.420	2.216	9.4	0.93
US135087C776	1.625	CANADA GOVERNMENT	27.02.2019	5'000	Aaa	99.500	0.072	99.572	2.153	-12.1	0.95
US478160BR44	1.125	JOHNSON & JOHNSON	01.03.2019	2'000	Aaa	99.001	0.038	99.039	2.169	-7.2	0.96
US904764AQ09	2.200	UNILEVER CAPITAL CORP	06.03.2019	100'000	A1	100.000	0.043	100.043	2.200	5.3	0.97
XS0969611978	2.250	NESTLE HOLDINGS INC	12.03.2019	2'000	Aa2	99.922	0.006	99.928	2.330	0.5	0.96
XS1378790262	1.250	BK OF ENGLAND EURO NOTE	14.03.2019	1'000	Aa2	99.017	0.622	99.639	2.241	-10.8	0.99
US78010USN80	2.150	ROYAL BANK OF CANADA	15.03.2019	1'000	A1	99.599	1.063	100.662	2.554	19.6	0.98
US05574LXH67	2.450	BNP PARIBAS	17.03.2019	1'000	Aa3	99.889	1.198	101.087	2.561	30.7	0.99
XS1046325640	2.000	AGENCE FRANCAISE DEVELOP	18.03.2019	2'000		99.633	1.972	101.605	2.368	0.7	0.98
US045167CD31	1.750	ASIAN DEVELOPMENT BANK	21.03.2019	1'000	Aaa	99.492	0.836	100.328	2.253	-10.5	1.00
XS1351942633	1.875	DEXIA CREDIT LOCAL	28.03.2019	250'000	Aa3	99.446	0.859	100.305	2.413	8.6	1.02
US500769GA69	1.875	KFW	01.04.2019	1'000	Aaa	99.588	0.844	100.432	2.272	-7.8	1.03
XS0422754258	6.750	ABU DHABI GOVT INT'L	08.04.2019	100'000	Aa2	104.640	2.906	107.546	2.351	10.9	1.02
US172967HM62	2.550	CITIGROUP INC	08.04.2019	1'000	Baa1	99.867	1.098	100.965	2.675	25.2	1.04
XS0423038875	6.550	STATE OF QATAR	09.04.2019	100'000	Aa3	104.200	2.802	107.002	2.571	33.6	1.02
USU09513GK95	1.500	BMW US CAPITAL LLC	11.04.2019	2'000	A1	98.917	0.633	99.550	2.519	21.8	1.06
US515110BK90	1.750	LANDWIRTSCH. RENTENBANK	15.04.2019	1'000	Aaa	99.439	0.719	100.158	2.271	-5.3	1.07
US78012KNL79	1.625	ROYAL BANK OF CANADA	15.04.2019	1'000	A1	98.963	0.668	99.631	2.591	24.5	1.07
US94974BFU98	2.125	WELLS FARGO & COMPANY	22.04.2019	1'000	A2	99.547	0.832	100.379	2.539	26.7	1.08
US38141GVT83	2.000	GOLDMAN SACHS GROUP INC	25.04.2019	2'000	A3	99.292	0.767	100.059	2.643	24.1	1.09
US676167BS78	1.125	OEKB OEST. KONTROLLBANK	26.04.2019	1'000	Aa1	98.679	0.428	99.107	2.321	-2.3	1.10
US713448DR61	1.550	PEPSICO INC	02.05.2019	2'000	A1	99.142	0.564	99.706	2.315	2.0	1.12
US05565QDC96	1.676	BP CAPITAL MARKETS PLC	03.05.2019	1'000	A1	99.110	0.605	99.715	2.469	14.1	1.12
US345397XY45	2.021	FORD MOTOR CREDIT CO LLC	03.05.2019	200'000	Baa2	99.104	0.730	99.834	2.821	51.1	1.11
US037833AQ39	2.100	APPLE INC	06.05.2019	2'000	Aa1	99.655	0.741	100.396	2.404	0.7	1.12
US822582BR27	1.375	SHELL INTERNATIONAL FIN	10.05.2019	1'000	Aa2	98.740	0.470	99.210	2.479	17.0	1.14
US25152R5D13	2.850	DEUTSCHE BANK AG	10.05.2019	1'000	Baa2	99.891	0.974	100.865	2.944	58.5	1.13
US031162CK45	1.900	AMGEN INC	10.05.2019	2'000	Baa1	99.234	0.649	99.883	2.571	19.8	1.14
US961214CT83	1.650	WESTPAC BANKING CORP	13.05.2019	2'000	Aa3	98.850	0.550	99.400	2.652	28.6	1.14
US458182DX73	1.000	INTER-AMERICAN DEVEL BK	13.05.2019	1'000	Aaa	98.575	0.333	98.908	2.238	-8.4	1.15
US00828EBN85	1.000	AFRICAN DEVELOPMENT BANK	15.05.2019	1'000	Aaa	98.540	0.328	98.868	2.263	-8.0	1.16

ISIN	Coupon	Name	Maturity	Minimum Piece	Moody's	Price	Acc. Int.	Dirty Price	YTM/Worst	SWAP	Mod Dur
US298785HB50	1.250	EUROPEAN INVESTMENT BANK	15.05.2019	1'000	Aaa	98.828	0.410	99.238	2.263	-8.6	1.16
US222213AQ37	1.500	COUNCIL OF EUROPE	17.05.2019	1'000	Aa1	99.077	0.483	99.560	2.294	-6.8	1.16
US459200JE27	1.800	IBM CORP	17.05.2019	100'000	A1	99.260	0.580	99.840	2.437	10.8	1.16
XS1070074668	2.125	VOLKSWAGEN GROUP AMERIC	23.05.2019	200'000	A3	99.352	0.649	100.001	2.676	28.4	1.17
US80282KAH95	2.700	SANTANDER HOLDINGS USA	24.05.2019	2'000	Baa3	99.951	0.818	100.769	2.740	55.0	1.17
US064159HT62	1.650	BANK OF NOVA SCOTIA	14.06.2019	2'000	A1	98.846	0.408	99.254	2.587	23.6	1.23
US29874QCP72	1.750	EUROPEAN BK RECON & DEV	14.06.2019	1'000	NR	99.352	0.433	99.785	2.274	-13.4	1.23
USM28368AA21	5.888	DOLPHIN ENERGY LTD	15.06.2019	100'000	A2	102.430	1.439	103.869	2.779	-12.0	0.77
US68323ADY73	1.250	ONTARIO (PROVINCE OF)	17.06.2019	5'000	Aa2	98.646	0.299	98.945	2.340	-3.4	1.24
US500769DJ06	4.875	KFW	17.06.2019	1'000	Aaa	103.206	1.165	104.371	2.290	-10.8	1.22
US44891CAG87	2.000	HYUNDAI CAPITAL AMERICA	01.07.2019	2'000	Baa1	98.770	0.400	99.170	2.966	69.2	1.27
US731011AR30	6.375	REPUBLIC OF POLAND	15.07.2019	1'000	A2	105.212	1.027	106.239	2.409	13.6	1.28
US89236TBP93	2.125	TOYOTA MOTOR CREDIT CORP	18.07.2019	2'000	Aa3	99.539	0.325	99.864	2.473	14.9	1.32
US88167AAB70	1.700	TEVA PHARMACEUTICALS NE	19.07.2019	2'000	Ba2	97.750	0.255	98.005	3.412	127.5	1.32
US459058EV16	1.250	INTL BK RECON & DEVELOP	26.07.2019	1'000	Aaa	98.652	0.163	98.815	2.251	-11.7	1.35
US278642AH64	2.200	EBAY INC	01.08.2019	2'000	Baa1	99.300	0.257	99.557	2.716	31.0	1.35
US65562QBF19	1.500	NORDIC INVESTMENT BANK	09.08.2019	200'000	Aaa	98.929	0.142	99.071	2.275	-10.9	1.38
XS0815939656	3.000	FIRST ABU DHABI BANK PJS	13.08.2019	200'000	Aa3	100.230	0.250	100.480	2.833	54.6	1.38
US298785HE99	1.125	EUROPEAN INVESTMENT BANK	15.08.2019	1'000	Aaa	98.332	0.088	98.420	2.319	-11.3	1.40
XS0816374663	1.625	KFW	15.08.2019	1'000	Aaa	98.989	0.939	99.928	2.350	-9.6	1.38
US045167DQ35	1.000	ASIAN DEVELOPMENT BANK	16.08.2019	1'000	Aaa	98.143	0.075	98.218	2.327	-9.8	1.41
US961214CY78	1.600	WESTPAC BANKING CORP	19.08.2019	2'000	Aa3	98.399	0.107	98.506	2.742	27.7	1.41
XS1480722567	1.125	KOMMUNEKREDIT	23.08.2019	200'000	Aaa	98.192	0.625	98.817	2.406	-5.9	1.40
US00254EML38	1.125	SWEDISH EXPORT CREDIT	28.08.2019	200'000	Aa1	98.189	0.047	98.236	2.391	-4.6	1.44
DE000A2AAVU8	1.625	DEUT PFANDBRIEFBANK AG CC	30.08.2019	200'000	Aa1	98.646	0.871	99.517	2.572	12.6	1.42
USY3815NAW12	1.625	HYUNDAI CAPITAL SERVICES	30.08.2019	200'000	Baa1	97.982	0.068	98.050	3.045	66.3	1.43
US23636BAF67	1.650	DANSKE BANK A/S	06.09.2019	200'000	A1	98.477	0.032	98.509	2.702	27.0	1.45
US13607RAB69	1.600	CANADIAN IMPERIAL BANK	06.09.2019	2'000	A1	98.416	0.031	98.447	2.694	26.3	1.45
XS1485970146	1.250	NEDER WATERSCHAPS BANK	09.09.2019	200'000	Aaa	98.331	0.014	98.345	2.394	-6.5	1.47
US4581X0BY35	1.125	INTER-AMERICAN DEVEL BK	12.09.2019	1'000	Aaa	98.222	0.003	98.225	2.336	-14.2	1.47
US037833CZ10	1.500	APPLE INC	12.09.2019	2'000	Aa1	98.750	0.004	98.754	2.351	-8.7	1.46
US30216BGJ52	1.000	EXPORT DEVELOPMNT CANAD	13.09.2019	5'000	Aaa	98.061	0.000	98.061	2.318	-13.1	1.47
USU09513GU77	1.450	BMW US CAPITAL LLC	13.09.2019	2'000	A1	98.283	0.717	99.000	2.621	12.9	1.46
US45950KCD00	1.750	INTL FINANCE CORP	16.09.2019	1'000	Aaa	99.196	0.860	100.056	2.293	-14.5	1.47
US4581X0BG29	3.875	INTER-AMERICAN DEVEL BK	17.09.2019	1'000	Aaa	102.316	1.894	104.210	2.312	-13.9	1.44
US375558BR34	1.850	GILEAD SCIENCES INC	20.09.2019	2'000	A3	98.877	0.884	99.761	2.606	15.4	1.48
US00828EBQ17	1.125	AFRICAN DEVELOPMENT BANK	20.09.2019	1'000	Aaa	98.210	0.541	98.751	2.326	-12.3	1.49
US17275RBG65	1.400	CISCO SYSTEMS INC	20.09.2019	2'000	A1	98.463	0.673	99.136	2.433	5.3	1.49
USK0479SAB45	2.550	AP MOLLER-MAERSK A/S	22.09.2019	2'000	Baa2 /-	99.793	1.211	101.004	2.689	45.3	1.47
US822582AJ10	4.300	SHELL INTERNATIONAL FIN	22.09.2019	1'000	Aa2	102.545	2.043	104.588	2.593	15.3	1.45
US44891CAJ27	1.750	HYUNDAI CAPITAL AMERICA	27.09.2019	2'000	Baa1	97.994	0.807	98.801	3.090	66.5	1.50
US68323ABL70	1.650	ONTARIO (PROVINCE OF)	27.09.2019	5'000	Aa2	98.823	0.761	99.584	2.431	-2.8	1.50
US500769HC17	1.250	KFW	30.09.2019	1'000	Aaa	98.317	0.566	98.883	2.360	-10.8	1.52
US37045XBP06	2.350	GENERAL MOTORS FINL CO	04.10.2019	2'000	Baa3	99.055	1.038	100.093	2.972	52.6	1.51

ISIN	Coupon	Name	Maturity	Minimum Piece	Moody's	Price	Acc. Int.	Dirty Price	YTM/Worst	SWAP	Mod Dur
US4581X0CR74	1.250	INTER-AMERICAN DEVEL BK	15.10.2019	1'000	Aaa	98.336	0.514	98.850	2.319	-12.9	1.56
XS0821238226	1.875	EUROPEAN INVESTMENT BANK	15.10.2019	1'000	Aaa	99.296	0.771	100.067	2.327	-11.5	1.55
US4581X0CH92	1.750	INTER-AMERICAN DEVEL BK	15.10.2019	1'000	NR	99.056	0.719	99.775	2.356	-12.7	1.55
US865622CH52	2.092	SUMITOMO MITSUI BANKING	18.10.2019	250'000	A1	98.786	0.843	99.629	2.872	38.9	1.55
US89236TDH59	1.550	TOYOTA MOTOR CREDIT CORP	18.10.2019	2'000	Aa3	98.323	0.624	98.947	2.625	8.1	1.56
US515110BH61	1.375	LANDWIRTSCH. RENTENBANK	23.10.2019	1'000	Aaa	98.462	0.535	98.997	2.350	-10.3	1.58
US89114QBU13	1.900	TORONTO-DOMINION BANK	24.10.2019	2'000	Aa2	98.809	0.734	99.543	2.656	20.7	1.57
USU2339CCL01	1.750	DAIMLER FINANCE NA LLC	30.10.2019	150'000	A2	98.400	0.647	99.047	2.756	36.6	1.59
USF12033TL46	1.691	DANONE SA	30.10.2019	200'000	Baa1	98.361	0.625	98.986	2.721	29.8	1.59
US438516BJ49	1.400	HONEYWELL INTERNATIONAL	30.10.2019	2'000	A2	98.157	0.517	98.674	2.557	9.5	1.59
US718172CC11	1.875	PHILIP MORRIS INTL INC	01.11.2019	2'000	A2	98.760	0.682	99.442	2.652	21.0	1.59
US913017CF48	1.500	UNITED TECHNOLOGIES CORP	01.11.2019	2'000	A3 *	98.448	0.550	98.998	2.472	13.0	1.60
US685218AC36	1.625	ORANGE SA	03.11.2019	2'000	Baa1	98.321	0.587	98.908	2.675	36.7	1.60
US500769HT42	2.250	KFW	05.11.2019	1'000	Aaa	99.773	0.131	99.904	2.390	-9.4	1.60
US037833DH03	1.800	APPLE INC	13.11.2019	2'000	Aa1	98.911	0.600	99.511	2.468	-1.8	1.63
US02665WBZ32	2.000	AMERICAN HONDA FINANCE	13.11.2019	2'000	A2	99.074	0.650	99.724	2.568	8.4	1.62
US002824BC39	2.350	ABBOTT LABORATORIES	22.11.2019	2'000	Baa2	99.433	0.725	100.158	2.693	23.9	1.64
XS1523255849	1.625	BK NEDERLANDSE GEMEENTE	25.11.2019	200'000	Aaa	98.667	0.488	99.155	2.427	-4.6	1.66
US459058FS77	1.125	INTL BK RECON & DEVELOP	27.11.2019	1'000	Aaa	97.966	0.332	98.298	2.344	-13.5	1.67
US478160BM56	1.875	JOHNSON & JOHNSON	05.12.2019	2'000	Aaa	99.283	0.510	99.793	2.299	-14.8	1.69
US013051DV68	1.900	PROVINCE OF ALBERTA	06.12.2019	200'000	Aa1	98.954	0.512	99.466	2.519	2.7	1.69
XS1528905919	2.375	INVENTIVE GLOBAL INV LTD	07.12.2019	200'000		98.805	0.633	99.438	3.085	58.4	1.68
US298785HG48	1.250	EUROPEAN INVESTMENT BANK	16.12.2019	1'000	Aaa	98.037	0.302	98.339	2.393	-12.4	1.72
US36962G7M04	2.200	GENERAL ELECTRIC CO	09.01.2020	1'000	A2	98.774	0.391	99.165	2.892	39.0	1.77
US045167DT73	1.750	ASIAN DEVELOPMENT BANK	10.01.2020	1'000	Aaa	98.898	0.306	99.204	2.368	-12.7	1.78
XS1547364098	1.750	KOMMUNEKREDIT	10.01.2020	1'000	Aaa	98.762	0.306	99.068	2.448	-8.3	1.77
USU65478AY25	2.250	NISSAN MOTOR ACCEPTANCE	13.01.2020	2'000	A2	99.095	0.375	99.470	2.757	30.6	1.78
BE6298582816	1.625	BELGIUM KINGDOM	15.01.2020	200'000		98.531	0.262	98.793	2.444	-8.3	1.80
US865622CJ19	2.514	SUMITOMO MITSUI BANKING	17.01.2020	250'000	A1	99.355	0.391	99.746	2.873	35.1	1.79
US30216BGN64	1.625	EXPORT DEVELOPMNT CANAD	17.01.2020	5'000	Aaa	98.594	0.253	98.847	2.406	-10.9	1.80
US045167CV39	1.500	ASIAN DEVELOPMENT BANK	22.01.2020	1'000	Aaa	98.416	0.213	98.629	2.373	-11.5	1.82
US676167BU25	1.750	OEKB OEST. KONTROLLBANK	24.01.2020	1'000	Aa1	98.815	0.238	99.053	2.401	-7.0	1.82
US30254WAL37	1.750	FMS WERTMANAGEMENT	24.01.2020	200'000	Aaa	98.806	0.238	99.044	2.406	-8.9	1.82
US222213AP53	1.875	COUNCIL OF EUROPE	27.01.2020	1'000	Aa1	99.034	0.240	99.274	2.404	-9.1	1.83
XS1555666632	1.875	NRW.BANK	27.01.2020	1'000	Aa1	98.795	0.240	99.035	2.539	0.8	1.81
US94974BGF13	2.150	WELLS FARGO & COMPANY	30.01.2020	1'000	A2	98.700	0.257	98.957	2.862	32.7	1.83
XS1762964028	2.250	FMS WERTMANAGEMENT	03.02.2020	200'000	Aaa	99.631	0.263	99.894	2.450	-8.1	1.83
US594918BV54	1.850	MICROSOFT CORP	06.02.2020	2'000	Aaa	98.961	0.190	99.151	2.411	-9.3	1.85
US037833CK41	1.900	APPLE INC	07.02.2020	2'000	Aa1	98.866	0.190	99.056	2.513	0.2	1.85
XS1768007715	2.300	EXPORT DEVELOPMNT CANAD	10.02.2020	200'000	Aaa	99.672	0.224	99.896	2.476	-7.7	1.86
US676167BM09	1.375	OEKB OEST. KONTROLLBANK	10.02.2020	1'000	Aa1	97.955	0.126	98.081	2.475	-6.4	1.87
US58933YAS46	1.850	MERCK & CO INC	10.02.2020	2'000	A1	98.695	0.170	98.865	2.553	6.5	1.86
US00828EBE86	1.375	AFRICAN DEVELOPMENT BANK	12.02.2020	1'000	Aaa	98.078	0.118	98.196	2.405	-10.1	1.88
US594918AY03	1.850	MICROSOFT CORP	12.02.2020	2'000	Aaa	98.976	0.159	99.135	2.399	-11.4	1.87
US66989HAL24	1.800	NOVARTIS CAPITAL CORP	14.02.2020	2'000	Aa3	98.508	0.145	98.653	2.599	6.2	1.87

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XS1777193233	2.375	LANDWIRTSCH. RENTENBANK	21.02.2020	1'000	Aaa	99.849	0.139	99.988	2.455	-8.1	1.89
US718172BX66	2.000	PHILIP MORRIS INTL INC	21.02.2020	2'000	A2	98.583	0.122	98.705	2.753	23.0	1.89
US471048BA53	2.250	JPN BANK FOR INT'L COOP	24.02.2020	200'000	A1	99.286	0.119	99.405	2.627	11.0	1.89
XS1783238493	2.500	BK NEDERLANDSE GEMEENTE	28.02.2020	200'000	Aaa	99.927	0.104	100.031	2.538	0.3	1.90
US78012KC627	2.125	ROYAL BANK OF CANADA	02.03.2020	1'000	A1	98.718	0.065	98.783	2.797	26.2	1.92
US961214DJ92	2.150	WESTPAC BANKING CORP	06.03.2020	2'000	Aa3	98.613	0.042	98.655	2.873	28.8	1.93
US78012KCB17	2.150	ROYAL BANK OF CANADA	06.03.2020	1'000	A1	98.664	0.042	98.706	2.847	31.1	1.93
US2027A1JH15	2.250	COMMONWEALTH BANK AUST	10.03.2020	2'000	Aa3	98.760	0.019	98.779	2.893	31.3	1.94
US222213AL40	1.625	COUNCIL OF EUROPE	10.03.2020	1'000	Aa1	98.438	0.014	98.452	2.431	-10.3	1.95
XS0888089082	1.625	EUROPEAN INVESTMENT BANK	16.03.2020	1'000	Aaa	98.396	0.799	99.195	2.446	-12.8	1.95
US00828ECA55	1.875	AFRICAN DEVELOPMENT BANK	16.03.2020	1'000	Aaa	98.900	0.922	99.822	2.438	-12.5	1.94
US29874QCH56	1.500	EUROPEAN BK RECON & DEV	16.03.2020	1'000	Aaa	98.210	0.738	98.948	2.416	-14.4	1.95
XS1170414921	1.500	MUNICIPALITY FINANCE PLC	23.03.2020	200'000	Aa1	98.092	0.708	98.800	2.468	-6.9	1.97
US45950KCL26	1.750	INTL FINANCE CORP	30.03.2020	1'000	Aaa	98.804	0.792	99.596	2.350	-14.4	1.99
US459058FA69	1.375	INTL BK RECON & DEVELOP	30.03.2020	1'000	Aaa	97.947	0.623	98.570	2.406	-13.0	1.99
US500769HH04	1.750	KFW	31.03.2020	1'000	Aaa	98.584	0.792	99.376	2.461	-8.1	1.98
XS0498952679	5.500	KINGDOM OF BAHRAIN	31.03.2020	100'000	NR	102.200	2.490	104.690	4.366	190.5	1.88
USC8888LBB56	1.950	TORONTO-DOMINION BANK CO	02.04.2020	200'000	Aaa	98.728	0.872	99.600	2.588	9.6	1.98
US44891CAL72	2.550	HYUNDAI CAPITAL AMERICA	03.04.2020	2'000	Baa1	98.707	1.133	99.840	3.203	70.9	1.97
XS1590796436	1.625	KINGDOM OF SWEDEN	06.04.2020	100'000	NR	98.422	0.709	99.131	2.411	-13.3	2.00
US6832348K70	4.400	ONTARIO (PROVINCE OF)	14.04.2020	5'000	Aa2	103.726	1.821	105.547	2.558	2.2	1.96
XS0917707258	2.000	CAISSE D'AMORT DETTE SOC	17.04.2020	100'000	Aa2	98.968	0.811	99.779	2.507	-1.1	2.03
US500769GP39	1.500	KFW	20.04.2020	1'000	Aaa	98.016	0.596	98.612	2.471	-6.3	2.05
US38148LAA44	2.600	GOLDMAN SACHS GROUP INC	23.04.2020	2'000	A3	99.461	1.011	100.472	2.863	41.5	2.02
US66989HAD08	4.400	NOVARTIS CAPITAL CORP	24.04.2020	2'000	Aa3	103.927	1.699	105.626	2.485	9.0	1.99
DE000A2DASU8	2.250	DEUT PFANDBRIEFBANK AG CC	04.05.2020	200'000	Aa1	98.910	1.944	100.854	2.778	22.3	2.02
US29874QDC50	1.625	EUROPEAN BK RECON & DEV	05.05.2020	1'000	NR	98.340	0.578	98.918	2.422	-11.0	2.08
US904764AV93	1.800	UNILEVER CAPITAL CORP	05.05.2020	100'000	A1	98.323	0.640	98.963	2.607	8.2	2.08
US045167DZ34	1.625	ASIAN DEVELOPMENT BANK	05.05.2020	1'000	Aaa	98.289	0.578	98.867	2.446	-10.9	2.08
USU2339CCU00	2.200	DAIMLER FINANCE NA LLC	05.05.2020	150'000	A2	98.413	0.782	99.195	2.967	42.9	2.06
US037833BD17	2.000	APPLE INC	06.05.2020	2'000	Aa1	98.880	0.667	99.547	2.537	-1.1	2.08
US458140AZ34	1.850	INTEL CORP	11.05.2020	2'000	A1	98.436	0.627	99.063	2.596	4.8	2.09
US031162CM01	2.200	AMGEN INC	11.05.2020	2'000	Baa1	98.570	0.746	99.316	2.885	30.7	2.08
US822582BG61	2.125	SHELL INTERNATIONAL FIN	11.05.2020	1'000	Aa2	98.761	0.720	99.481	2.717	15.6	2.09
US037833CS76	1.800	APPLE INC	11.05.2020	2'000	Aa1	98.481	0.610	99.091	2.524	2.8	2.10
US4581X0CX43	1.625	INTER-AMERICAN DEVEL BK	12.05.2020	1'000	Aaa	98.295	0.546	98.841	2.436	-10.8	2.10
US00287YAT64	2.500	ABBVIE INC	14.05.2020	2'000	Baa2	99.133	0.826	99.959	2.913	36.4	2.08
US00254EMN93	1.750	SWEDISH EXPORT CREDIT	18.05.2020	200'000	Aa1	98.390	0.559	98.949	2.511	-2.3	2.12
USU2339CBW74	2.450	DAIMLER FINANCE NA LLC	18.05.2020	150'000	A2	98.911	0.783	99.694	2.967	45.8	2.09
XS1230983238	2.125	TOKYO METROPOLITAN GOVT	19.05.2020	200'000		98.548	1.735	100.283	2.816	25.1	2.07
US68323ADH41	1.875	ONTARIO (PROVINCE OF)	21.05.2020	5'000	Aa2	98.542	0.583	99.125	2.562	1.8	2.12
US961214CP61	2.300	WESTPAC BANKING CORP	26.05.2020	2'000	Aa3	98.776	0.684	99.460	2.875	32.1	2.12
US500769HK33	1.625	KFW	29.05.2020	1'000	Aaa	98.110	0.469	98.579	2.506	-6.0	2.15
US65557DAX93	2.125	NORDEA BANK AB	29.05.2020	200'000	Aa3	98.408	0.614	99.022	2.871	38.1	2.13
XS1239048777	1.750	EUROFIMA	29.05.2020	2'000	Aa1	98.477	1.381	99.858	2.463	-6.4	2.11



ISIN	Coupon	Name	Maturity	Minimum Piece	Moody's	Price	Acc. Int.	Dirty Price	YTM/Worst	SWAP	Mod Dur
US471048BC10	2.125	JPN BANK FOR INT'L COOP	01.06.2020	200'000	A1	98.836	0.602	99.438	2.667	11.1	2.14
US30216BGU08	1.625	EXPORT DEVELOPMNT CANAD/	01.06.2020	5'000	Aaa	98.106	0.460	98.566	2.506	-9.6	2.15
US437076BQ44	1.800	HOME DEPOT INC	05.06.2020	2'000	A2	98.345	0.490	98.835	2.567	-2.5	2.16
USH7220NAC41	2.200	UBS AG LONDON	08.06.2020	200'000	A1	98.608	0.581	99.189	2.844	36.6	2.16
XS1626039819	2.000	HENKEL AG & CO KGAA	12.06.2020	2'000	A2	98.689	1.506	100.195	2.604	3.7	2.14
XS1627551457	1.625	KOMMUNEKREDIT	12.06.2020	1'000	Aaa	98.056	1.223	99.279	2.522	-5.9	2.15
US345397YM97	2.425	FORD MOTOR CREDIT CO LLC	12.06.2020	200'000	Baa2	98.206	0.613	98.819	3.256	63.7	2.16
US17325FAE88	2.100	CITIBANK NA	12.06.2020	250'000	A1	98.386	0.531	98.917	2.844	31.7	2.17
USG08820CD55	2.750	BAT INTL FINANCE PLC	15.06.2020	2'000	Baa2	99.346	0.672	100.018	3.050	52.6	2.16
US298785GV24	1.375	EUROPEAN INVESTMENT BANK	15.06.2020	1'000	Aaa	97.539	0.336	97.875	2.501	-8.3	2.20
US4581X0CP19	1.875	INTER-AMERICAN DEVEL BK	16.06.2020	1'000	Aaa	98.757	0.453	99.210	2.442	-13.0	2.19
US61761JB325	2.800	MORGAN STANLEY	16.06.2020	1'000	A3	100.172	0.677	100.849	2.720	40.6	2.17
XS0513723873	8.625	MOBILE TELESYS (MTS INT)	22.06.2020	100'000	Ba1u	111.000	1.941	112.941	3.556	117.8	2.06
US89152UAD46	4.450	TOTAL CAPITAL SA	24.06.2020	1'000	Aa3	103.799	0.977	104.776	2.723	23.4	2.15
FR0013264819	2.000	SFIL SA	30.06.2020	200'000	Aa3	98.596	1.406	100.002	2.634	5.1	2.19
US500769GR94	1.875	KFW	30.06.2020	1'000	Aaa	98.582	0.380	98.962	2.512	-6.8	2.23
US251525AT85	2.700	DEUTSCHE BANK NY	13.07.2020	1'000	Baa2	98.699	0.450	99.149	3.281	69.6	2.24
US37045XAY22	3.200	GENERAL MOTORS FINL CO	13.07.2020	2'000	Baa3	100.001	0.533	100.534	3.198	63.3	2.23
US4581X0CA40	1.375	INTER-AMERICAN DEVEL BK	15.07.2020	1'000	Aaa	97.557	0.222	97.779	2.453	-9.8	2.28
US45950KCG31	1.625	INTL FINANCE CORP	16.07.2020	1'000	Aaa	98.063	0.257	98.320	2.479	-8.5	2.28
US219868BY14	2.200	CORP ANDINA DE FOMENTO	18.07.2020	1'000	Aa3	98.756	0.336	99.092	2.749	19.6	2.27
US126650CJ78	2.800	CVS HEALTH CORP	20.07.2020	2'000	Baa1 /-	99.859	0.412	100.271	2.861	54.1	2.26
US471048BJ62	2.125	JPN BANK FOR INT'L COOP	21.07.2020	200'000	A1	98.636	0.307	98.943	2.725	15.6	2.28
US30216BFR87	1.750	EXPORT DEVELOPMNT CANAD/	21.07.2020	5'000	Aaa	98.336	0.253	98.589	2.479	-8.4	2.29
US63254AAL26	2.625	NATIONAL AUSTRALIA BK/NY	23.07.2020	250'000	Aa3	99.407	0.365	99.772	2.885	33.6	2.27
XS1118197778	2.950	ORIX CORP	23.07.2020	200'000	Aa3	99.670	0.410	100.080	3.095	50.7	2.26
US748148RU93	3.500	PROVINCE OF QUEBEC	29.07.2020	1'000	Aa2	102.023	0.428	102.451	2.618	5.4	2.27
US459058FM08	1.125	INTL BK RECON & DEVELOP	10.08.2020	1'000	Aaa	96.853	0.103	96.956	2.476	-9.4	2.36
US298785HL33	1.625	EUROPEAN INVESTMENT BANK	14.08.2020	1'000	Aaa	97.852	0.131	97.983	2.544	-5.1	2.35
US53944VAK52	2.700	LLOYDS BANK PLC	17.08.2020	200'000	Aa3	99.365	0.195	99.560	2.972	47.4	2.33
US44987DAG16	2.700	ING BANK NV	17.08.2020	200'000	Aa3	99.388	0.195	99.583	2.962	47.4	2.33
XS1190529989	1.625	LANDWIRTSCH. RENTENBANK	18.08.2020	1'000	Aaa	97.907	0.925	98.832	2.519	-7.6	2.33
US29874QCX07	1.125	EUROPEAN BK RECON & DEV	24.08.2020	1'000	Aa3	96.746	0.053	96.799	2.501	-7.9	2.39
XS1283668736	1.750	PROVINCE OF ALBERTA	26.08.2020	150'000	Aa1	97.843	0.083	97.926	2.662	11.1	2.38
US00254EME94	1.750	SWEDISH EXPORT CREDIT	28.08.2020	200'000	Aa1	97.921	0.073	97.994	2.627	2.2	2.39
US375558BB81	2.550	GILEAD SCIENCES INC	01.09.2020	2'000	A3	99.372	0.085	99.457	2.815	21.8	2.38
US14913Q2A68	1.850	CATERPILLAR FINL SERVICE	04.09.2020	2'000	A3	97.754	0.046	97.800	2.793	21.0	2.40
XS1666596397	2.375	LOTTE SHOPPING BUS MGMT	05.09.2020	200'000	Aa2	98.112	0.053	98.165	3.171	53.3	2.39
US86960BAR33	1.950	SVENSKA HANDELSBANKEN AE	08.09.2020	250'000	Aa2	97.751	0.027	97.778	2.892	31.8	2.41
XS1675400078	2.000	JAPAN FIN ORG MUNICIPAL	08.09.2020	200'000	A1	97.823	0.028	97.851	2.912	24.2	2.41
XS1678456226	2.118	KOMATSU FINANCE AMERICA	11.09.2020	200'000	A2	98.095	0.012	98.107	2.914	33.3	2.41
FR0013282076	1.875	AGENCE FRANCAISE DEVELOP	14.09.2020	200'000	Aa3	97.980	0.932	98.912	2.716	7.8	2.39
US298785FH49	2.875	EUROPEAN INVESTMENT BANK	15.09.2020	1'000	Aaa	100.798	1.422	102.220	2.545	-5.8	2.38
US44891CAQ69	2.750	HYUNDAI CAPITAL AMERICA	18.09.2020	2'000	Baa1	98.863	1.322	100.185	3.223	68.5	2.38
US2027A1JP31	2.050	COMMONWEALTH BANK AUST	18.09.2020	1'000	Aa3	97.891	0.997	98.888	2.924	33.3	2.41

ISIN	Coupon	Name	Maturity	Minimum Piece	Moody's	Price	Acc. Int.	Dirty Price	YTM/Worst	SWAP	Mod Dur
XS1685621101	1.500	REPUBLIC OF FINLAND	21.09.2020	200'000	Aa1	97.667	0.717	98.384	2.457	-13.4	2.44
USG91703AA90	2.950	UBS GROUP FUNDING SWITZE	24.09.2020	200'000	Baa1u	99.752	1.385	101.137	3.052	54.1	2.39
US65562QAZ81	1.500	NORDIC INVESTMENT BANK	29.09.2020	200'000	Aaa	97.453	0.683	98.136	2.538	-8.6	2.46
XS1692480798	1.750	BK NEDERLANDSE GEMEENTE	05.10.2020	200'000	Aaa	97.809	0.768	98.577	2.638	3.0	2.47
USF2893TAN66	2.350	ELECTRICITE DE FRANCE SA	13.10.2020	2'000	A3	98.772	0.979	99.751	2.845	37.1	2.47
XS1695268695	2.000	SNCF RESEAU	13.10.2020	200'000	Aa2	98.174	0.844	99.018	2.738	11.4	2.46
US666807BL56	2.080	NORTHROP GRUMMAN CORP	15.10.2020	2'000	Baa2	98.077	0.867	98.944	2.854	26.5	2.48
US80281LAC90	2.875	SANTANDER UK GROUP HLDGE	16.10.2020	1'000	Baa1	99.534	1.174	100.708	3.062	56.7	2.45
DE000NRW0KL2	1.875	LAND NORDRHEIN-WESTFALEN	19.10.2020	100'000	Aa1	98.040	0.750	98.790	2.661	2.4	2.48
USJ4506XAR91	2.650	MITSUBISHI UFJ TR & BANK	19.10.2020	200'000	A1	98.971	1.060	100.031	3.063	46.0	2.47
US05946KAD37	3.000	BANCO BILBAO VIZCAYA ARG	20.10.2020	200'000	Baa1	99.318	1.192	100.510	3.274	58.0	2.46
US865622BY94	2.450	SUMITOMO MITSUI BANKING	20.10.2020	250'000	A1	98.769	0.973	99.742	2.943	29.7	2.48
USJ45992PU24	2.700	MIZUHO BANK LTD	20.10.2020	200'000	A1	99.237	1.073	100.310	3.006	40.0	2.47
US676167BP30	1.500	OEKB OEST. KONTROLLBANK	21.10.2020	1'000	Aa1	97.355	0.592	97.947	2.553	-2.3	2.52
XS1309490966	2.750	MITSUBISHI UFJ LEASE&FIN	21.10.2020	200'000	A3	99.142	1.085	100.227	3.094	53.4	2.47
US064159GW01	2.350	BANK OF NOVA SCOTIA	21.10.2020	2'000	A1	98.588	0.927	99.515	2.915	31.0	2.49
US172967KB60	2.650	CITIGROUP INC	26.10.2020	1'000	Baa1	99.038	1.008	100.046	3.033	42.7	2.49
US78013GKN42	2.150	ROYAL BANK OF CANADA	26.10.2020	1'000	A1	98.149	0.818	98.967	2.887	28.3	2.51
FR0010956565	3.000	CAISSE D'AMORT DETTE SOC	26.10.2020	1'000	Aa2	100.920	1.142	102.062	2.629	3.4	2.47
US191216BT60	1.875	COCA-COLA CO/THE	27.10.2020	2'000	Aa3	98.341	0.708	99.049	2.531	3.9	2.53
US46625HNX43	2.550	JPMORGAN CHASE & CO	29.10.2020	2'000	A3	99.053	0.949	100.002	2.926	31.9	2.50
US44891CAD56	3.000	HYUNDAI CAPITAL AMERICA	30.10.2020	2'000	Baa1	99.436	1.108	100.544	3.224	67.3	2.49
US459058DH31	2.125	INTL BK RECON & DEVELOP	01.11.2020	1'000	Aaa	98.972	0.780	99.752	2.530	-9.8	2.53
US302154CP29	2.500	EXPORT-IMPORT BANK KOREA	01.11.2020	200'000	Aa2	98.506	0.917	99.423	3.093	45.7	2.51
US345397YS67	2.343	FORD MOTOR CREDIT CO LLC	02.11.2020	200'000	Baa2	98.111	0.853	98.964	3.092	67.0	2.52
US594918BG87	2.000	MICROSOFT CORP	03.11.2020	2'000	Aaa	98.452	0.722	99.174	2.609	-1.1	2.54
US37045XCB01	2.450	GENERAL MOTORS FINL CO	06.11.2020	2'000	Baa3	98.296	0.858	99.154	3.124	61.9	2.52
US05253JAT88	2.250	AUST & NZ BANKING GRP NY	09.11.2020	250'000	Aa3	98.258	0.775	99.033	2.935	34.6	2.54
US8672ENAH57	2.375	SUNCORP-METWAY LTD	09.11.2020	2'000	A1	98.514	0.818	99.332	2.959	43.0	2.54
US822582BP60	2.250	SHELL INTERNATIONAL FIN	10.11.2020	1'000	Aa2	98.628	0.769	99.397	2.787	20.3	2.55
US037833DJ68	2.000	APPLE INC	13.11.2020	2'000	Aa1	98.451	0.667	99.118	2.603	4.1	2.56
FR0013295912	2.000	CAISSE DES DEPOTS ET CON	14.11.2020	200'000	Aa2	98.193	0.661	98.854	2.707	7.8	2.55
US471048BN74	2.125	JPN BANK FOR INT'L COOP	16.11.2020	200'000	A1	98.234	0.691	98.925	2.813	17.2	2.57
XS1718302141	2.000	ERSTE ABWICKLUNGSANSTAL	16.11.2020	200'000	Aa1	98.269	0.650	98.919	2.673	6.1	2.57
XS1321108836	2.625	SKANDINAVISKA ENSKILDA	17.11.2020	200'000	Aa3	99.135	0.846	99.981	2.962	47.8	2.55
US65562QBG91	1.625	NORDIC INVESTMENT BANK	20.11.2020	200'000	Aaa	97.625	0.781	98.406	2.543	-7.9	2.60
US961214CS01	2.600	WESTPAC BANKING CORP	23.11.2020	2'000	Aa3	99.548	0.794	100.342	2.774	33.3	2.57
US563469UH65	2.050	MANITOBA (PROVINCE OF)	30.11.2020	1'000	Aa2	98.259	0.587	98.846	2.718	9.4	2.61
USH7220NAF71	2.450	UBS AG LONDON	01.12.2020	200'000	A1	98.542	0.701	99.243	3.011	41.1	2.59
USU8344PAA76	3.400	SOLVAY FINANCE (AMERICA)	03.12.2020	200'000	Baa2	100.819	0.944	101.763	3.074	48.1	2.48
XS1734307280	2.125	BK NEDERLANDSE GEMEENTE	14.12.2020	200'000	Aaa	98.559	0.537	99.096	2.670	2.2	2.64
US500769HQ03	1.875	KFW	15.12.2020	1'000	Aaa	98.097	0.615	98.712	2.593	-5.2	2.66
US38141GWG53	2.600	GOLDMAN SACHS GROUP INC	27.12.2020	2'000	A3	98.990	0.549	99.539	2.978	39.8	2.66
US80281LAD73	3.125	SANTANDER UK GROUP HLDGE	08.01.2021	1'000	Baa1	99.693	0.564	100.257	3.239	67.0	2.67
US21685WBT36	4.500	COOPERATIEVE RABOBANK UA	11.01.2021	1'000	Aa2	103.822	0.775	104.597	3.080	44.1	2.64

ISIN	Coupon	Name	Maturity	Minimum Piece	Moody's	Price	Acc. Int.	Dirty Price	YTM/Worst	SWAP	Mod Dur
US63254AAX63	2.500	NATIONAL AUSTRALIA BK/NY	12.01.2021	250'000	Aa3	98.631	0.424	99.055	3.006	37.3	2.70
US25152R2X04	3.125	DEUTSCHE BANK AG	13.01.2021	1'000	Baa2	99.138	0.521	99.659	3.445	77.8	2.68
US94988J5N37	2.600	WELLS FARGO BANK NA	15.01.2021	250'000	Aa2	98.795	0.361	99.156	3.045	41.5	2.71
XS1346651737	3.050	STANDARD CHARTERED PLC	15.01.2021	200'000	A2	99.624	0.491	100.115	3.188	50.6	2.69
US345397XQ11	3.200	FORD MOTOR CREDIT CO LLC	15.01.2021	200'000	Baa2	99.314	0.516	99.830	3.454	78.3	2.68
XS1743726835	2.650	ABN AMRO BANK NV	19.01.2021	200'000	A1	98.810	0.398	99.208	3.088	52.9	2.72
US78012KKU06	2.500	ROYAL BANK OF CANADA	19.01.2021	1'000	A1	98.827	0.375	99.202	2.931	30.4	2.72
US045167EF60	2.250	ASIAN DEVELOPMENT BANK	20.01.2021	1'000	Aaa	99.069	0.338	99.407	2.589	-6.5	2.74
US44932HAB96	1.800	IBM CREDIT LLC	20.01.2021	100'000	A1	97.341	0.265	97.606	2.774	20.1	2.75
US676167BQ13	1.875	OEKB OEST. KONTROLLBANK	20.01.2021	1'000	Aa1	97.862	0.276	98.138	2.656	-1.2	2.75
US251526BP38	3.150	DEUTSCHE BANK NY	22.01.2021	100'000	Baa2	99.218	0.446	99.664	3.438	82.9	2.70
US00182FBH82	2.750	ANZ NEW ZEALAND INTL/LDN	22.01.2021	200'000	A1	99.101	0.382	99.483	3.080	43.9	2.72
US89114QBX51	2.550	TORONTO-DOMINION BANK	25.01.2021	2'000	Aa2	98.984	0.340	99.324	2.921	28.6	2.74
US45950KCM09	2.250	INTL FINANCE CORP	25.01.2021	1'000	Aaa	99.065	0.300	99.365	2.589	-7.5	2.75
US961214DU48	2.650	WESTPAC BANKING CORP	25.01.2021	2'000	Aa3	99.050	0.353	99.403	2.997	37.1	2.73
XS1756726136	2.500	DEXIA CREDIT LOCAL	25.01.2021	250'000	Aa3	99.287	0.333	99.620	2.759	12.7	2.74
USY4949FAE52	3.000	KOREA SOUTHERN POWER	29.01.2021	200'000	Aa2	99.653	0.367	100.020	3.126	47.7	2.73
XS1760094034	2.375	CAISSE D'AMORT DETTE SOC	29.01.2021	100'000	Aa2	99.223	0.290	99.513	2.656	3.4	2.76
US22411WAE66	2.375	CPPIB CAPITAL INC	29.01.2021	250'000	Aaa	99.108	0.284	99.392	2.698	3.9	2.76
US48125LRK07	2.604	JP MORGAN CHASE BANK NA	01.02.2021	250'000	Aa3	99.779	0.304	100.083	2.724	26.5	1.83
US65562QBH74	2.250	NORDIC INVESTMENT BANK	01.02.2021	200'000	Aaa	99.109	0.263	99.372	2.572	-6.2	2.77
US035242AJ52	2.650	ANHEUSER-BUSCH INBEV FIN	01.02.2021	1'000	A3	99.079	0.309	99.388	2.985	38.4	2.75
US29874QCZ54	2.000	EUROPEAN BK RECON & DEV	01.02.2021	1'000		98.363	0.233	98.596	2.591	-5.4	2.78
US855244AJ85	2.100	STARBUCKS CORP	04.02.2021	2'000	A3	98.091	0.228	98.319	2.790	11.6	2.78
US855244AJ85	2.100	STARBUCKS CORP	04.02.2021	2'000	A3	98.091	0.228	98.319	2.790	11.6	2.78
XS1361290825	1.625	KOMMUNALBANKEN AS	10.02.2021	200'000	Aaa	97.119	0.149	97.268	2.659	-0.1	2.82
US68323AES96	2.550	ONTARIO (PROVINCE OF)	12.02.2021	5'000	Aa2	99.418	0.220	99.638	2.758	11.3	2.79
XS1358935952	2.125	JAPAN FIN ORG MUNICIPAL	12.02.2021	200'000	A1	97.809	0.183	97.992	2.913	32.3	2.80
XS1771768428	2.375	KINGDOM OF SWEDEN	15.02.2021	100'000		99.417	0.185	99.602	2.583	-6.6	2.80
XS1770934914	2.500	BK NEDERLANDSE GEMEENTE I	16.02.2021	200'000	Aaa	99.450	0.188	99.638	2.696	5.2	2.80
XS1769800019	2.875	NORDLB LX COV BOND BK COV	16.02.2021	200'000	Aa3	99.624	0.216	99.840	3.010	33.3	2.76
US298785FM34	4.000	EUROPEAN INVESTMENT BANK	16.02.2021	1'000	Aaa	103.848	0.300	104.148	2.627	-4.8	2.75
XS0592582653	4.375	BK NEDERLANDSE GEMEENTE I	16.02.2021	2'000	Aaa	104.724	0.328	105.052	2.687	5.3	2.74
US037833BS85	2.250	APPLE INC	23.02.2021	2'000	Aa1	98.645	0.125	98.770	2.731	10.7	2.83
US30231GAV41	2.222	EXXON MOBIL CORPORATION	01.03.2021	2'000	Aaa	98.691	0.074	98.765	2.683	9.6	2.85
XS1787278933	2.500	BK OF ENGLAND EURO NOTE	05.03.2021	1'000	Aa2	99.601	0.056	99.657	2.640	-1.7	2.85
USU65478AT30	2.550	NISSAN MOTOR ACCEPTANCE	08.03.2021	2'000	A2	98.756	0.035	98.791	2.988	38.2	2.86
US86562MAB63	2.934	SUMITOMO MITSUI FINL GRP	09.03.2021	2'000	A1	99.428	0.033	99.461	3.136	43.3	2.84
US459058EW98	1.625	INTL BK RECON & DEVELOP	09.03.2021	1'000	Aaa	97.282	0.018	97.300	2.574	-8.4	2.90
XS1376845860	1.875	NESTLE HOLDINGS INC	09.03.2021	2'000	Aa2	97.590	0.021	97.611	2.724	8.0	2.86
US298785HA77	2.000	EUROPEAN INVESTMENT BANK	15.03.2021	1'000	Aaa	98.152	0.989	99.141	2.642	-2.7	2.87
US4581X0CS57	1.875	INTER-AMERICAN DEVEL BK	15.03.2021	1'000	Aaa	97.914	0.927	98.841	2.600	-7.1	2.88
US222213AM23	1.625	COUNCIL OF EUROPE	16.03.2021	1'000	Aa1	97.180	0.799	97.979	2.604	-4.2	2.89
US045167DL48	1.625	ASIAN DEVELOPMENT BANK	16.03.2021	1'000	Aaa	97.194	0.799	97.993	2.599	-6.8	2.89
XS1382378690	3.161	BP CAPITAL MARKETS PLC	17.03.2021	200'000	A1	100.446	3.126	103.572	3.004	39.0	2.75

ISIN	Coupon	Name	Maturity	Minimum Piece	Moody's	Price	Acc. Int.	Dirty Price	YTM/Worst	SWAP	Mod Dur
US345397XW88	3.336	FORD MOTOR CREDIT CO LLC	18.03.2021	200'000	Baa2	99.513	1.622	101.135	3.507	83.5	2.80
US44891CAF05	3.000	HYUNDAI CAPITAL AMERICA	18.03.2021	2'000	Baa1	99.360	1.458	100.818	3.224	67.1	2.82
XS1047849093	2.375	LANDWIRTSCH. RENTENBANK	24.03.2021	1'000	Aaa	99.220	2.302	101.522	2.645	-6.5	2.82
US172967KK69	2.700	CITIGROUP INC	30.03.2021	1'000	Baa1	98.767	1.223	99.990	3.126	48.0	2.87
US437076BL56	2.000	HOME DEPOT INC	01.04.2021	2'000	A2	98.189	0.900	99.089	2.620	12.6	2.91
US345397YZ01	3.470	FORD MOTOR CREDIT CO LLC	05.04.2021	200'000	Baa2	99.964	0.077	100.041	3.482	81.8	2.84
US891114QBG29	2.125	TORONTO-DOMINION BANK	07.04.2021	2'000	Aa2	97.564	0.921	98.485	2.960	28.8	2.92
US89236TCZ66	1.900	TOYOTA MOTOR CREDIT CORP	08.04.2021	2'000	Aa3	97.259	0.818	98.077	2.837	22.8	2.93
USU09513GL78	2.000	BMW US CAPITAL LLC	11.04.2021	2'000	A1	97.076	0.844	97.920	3.000	35.0	2.93
US713448DX30	2.000	PEPSICO INC	15.04.2021	2'000	A1	97.680	0.850	98.530	2.787	12.7	2.95
USG91703AH44	3.000	UBS GROUP FUNDING SWITZE	15.04.2021	200'000	Baa1u	99.236	1.233	100.469	3.261	55.1	2.90
US06051GFW42	2.625	BANK OF AMERICA CORP	19.04.2021	2'000	A3	98.544	1.050	99.594	3.120	45.8	2.93
XS1396380930	1.625	BK NEDERLANDSE GEMEENTE	19.04.2021	2'000	Aaa	96.795	0.650	97.445	2.708	4.3	2.98
US61746BEA08	2.500	MORGAN STANLEY	21.04.2021	1'000	A3	98.073	0.986	99.059	3.155	49.5	2.94
XS1756423825	2.375	KOMMUNINVEST I SVERIGE	22.04.2021	200'000	Aaa	99.111	0.323	99.434	2.674	-0.7	2.95
US38141GVU56	2.625	GOLDMAN SACHS GROUP INC	25.04.2021	2'000	A3	98.305	1.006	99.311	3.199	52.5	2.94
US037833AR12	2.850	APPLE INC	06.05.2021	2'000	Aa1	100.313	1.005	101.318	2.745	20.4	2.97
US822582BS00	1.875	SHELL INTERNATIONAL FIN	10.05.2021	1'000	Aa2	96.872	0.641	97.513	2.917	27.9	3.02
US25152R5F60	3.375	DEUTSCHE BANK AG	12.05.2021	1'000	Baa2	99.520	1.134	100.654	3.535	83.1	2.95
US298785HQ20	2.375	EUROPEAN INVESTMENT BANK	13.05.2021	1'000	Aaa	99.128	0.198	99.326	2.663	-1.1	3.01
US961214CV30	2.100	WESTPAC BANKING CORP	13.05.2021	2'000	Aa3	97.066	0.700	97.766	3.077	38.5	3.02
US00287YAU38	2.300	ABBVIE INC	14.05.2021	2'000	Baa2	97.753	0.760	98.513	3.047	38.6	3.01
US166764BG48	2.100	CHEVRON CORP	16.05.2021	2'000	Aa2	97.840	0.683	98.523	2.814	16.3	3.03
US458140AW03	1.700	INTEL CORP	19.05.2021	2'000	A1	97.029	0.538	97.567	2.678	4.7	3.06
US459058FH13	1.375	INTL BK RECON & DEVELOP	24.05.2021	1'000	Aaa	96.232	0.417	96.649	2.609	-5.8	3.09
US404280AY54	2.950	HSBC HOLDINGS PLC	25.05.2021	200'000	A2	99.281	0.885	100.166	3.187	56.0	3.01
US30216BGD82	1.500	EXPORT DEVELOPMNT CANAD	26.05.2021	5'000	Aaa	96.496	0.446	96.942	2.646	-3.4	3.09
US126650CT50	2.125	CVS HEALTH CORP	01.06.2021	2'000	Baa1 *	96.473	0.602	97.075	3.287	63.7	3.06
XS1422951993	1.625	KOMMUNEKREDIT	01.06.2021	1'000	Aaa	96.728	1.273	98.001	2.698	-0.6	3.04
US46625HRT94	2.400	JPMORGAN CHASE & CO	07.06.2021	2'000	A3	98.075	0.640	98.715	3.028	36.7	3.07
US045167EA73	1.750	ASIAN DEVELOPMENT BANK	08.06.2021	1'000	Aaa	97.253	0.462	97.715	2.639	-3.6	3.11
US30254WAJ80	1.375	FMS WERTMANAGEMENT	08.06.2021	200'000	Aaa	96.025	0.363	96.388	2.663	-2.1	3.13
US44891CAH60	2.450	HYUNDAI CAPITAL AMERICA	15.06.2021	2'000	Baa1	97.321	0.599	97.920	3.323	63.7	3.08
US500769GZ11	1.500	KFW	15.06.2021	1'000	Aaa	96.372	0.367	96.739	2.669	-2.9	3.14
USU2526DAB56	4.420	DIAMOND 1 FIN / DIAMOND 2	15.06.2021	2'000	Baa3	102.471	1.080	103.551	3.589	97.0	2.91
US459058DT78	2.250	INTL BK RECON & DEVELOP	24.06.2021	1'000	Aaa	98.887	0.494	99.381	2.605	-5.7	3.13
USU2339CCH98	2.000	DAIMLER FINANCE NA LLC	06.07.2021	150'000	A2	96.441	0.372	96.813	3.137	45.1	3.17
US539439AK53	3.100	LLOYDS BANKING GROUP PLC	06.07.2021	200'000	A3	99.439	0.577	100.016	3.279	64.3	3.11
US37045XBM74	3.200	GENERAL MOTORS FINL CO	06.07.2021	2'000	Baa3	99.166	0.596	99.762	3.467	76.9	3.10
US68389XBA28	2.800	ORACLE CORP	08.07.2021	2'000	A1	99.963	0.506	100.469	2.811	19.1	3.14
XS1445566158	1.375	NESTLE HOLDINGS INC	13.07.2021	2'000	Aa2	95.578	0.917	96.495	2.779	11.9	3.17
US29874QDG64	1.875	EUROPEAN BK RECON & DEV	15.07.2021	1'000	NR	97.546	0.302	97.848	2.646	-2.5	3.20
US60871RAF73	2.100	MOLSON COORS BREWING CO	15.07.2021	2'000	Baa3	96.421	0.338	96.759	3.237	50.1	3.18
US45950KCJ79	1.125	INTL FINANCE CORP	20.07.2021	1'000	Aaa	95.114	0.166	95.280	2.655	-3.1	3.26
XS1438319656	1.900	NTT FINANCE CORP	21.07.2021	200'000		96.414	0.274	96.688	3.030	33.3	3.21
XS1453477181	1.375	L-BANK BW FOERDERBANK	21.07.2021	1'000	Aaa	95.686	0.886	96.572	2.734	3.2	3.19
US904764AT48	1.375	UNILEVER CAPITAL CORP	28.07.2021	100'000	A1	95.156	0.172	95.328	2.889	26.3	3.26
US278642AK93	2.875	EBAY INC	01.08.2021	2'000	Baa1	99.569	0.335	99.904	3.009	41.7	3.20
US65562QBC87	1.250	NORDIC INVESTMENT BANK	02.08.2021	200'000	Aaa	95.420	0.142	95.562	2.671	-2.6	3.28
US172967KV25	2.350	CITIGROUP INC	02.08.2021	1'000	Baa1	97.430	0.268	97.698	3.154	50.1	3.22

ISIN	Coupon	Name	Maturity	Minimum Piece	Moody's	Price	Acc. Int.	Dirty Price	YTM/Worst	SWAP	Mod Dur
US037833CC25	1.550	APPLE INC	04.08.2021	2'000	Aa1	95.998	0.168	96.166	2.793	13.0	3.27
US80281LAE56	2.875	SANTANDER UK GROUP HLDGE	05.08.2021	200'000	Baa1	98.566	0.303	98.869	3.324	78.1	3.20
US594918BP86	1.550	MICROSOFT CORP	08.08.2021	2'000	Aaa	95.964	0.151	96.115	2.800	8.1	3.28
US92343VDG68	1.750	VERIZON COMMUNICATIONS	15.08.2021	2'000	Baa1	95.661	0.136	95.797	3.094	38.5	3.28
US961214DA83	2.000	WESTPAC BANKING CORP	19.08.2021	2'000	Aa3	96.515	0.133	96.648	3.075	38.5	3.28
XS1479554567	1.500	NRW.BANK	23.08.2021	1'000	Aa1	95.914	0.833	96.747	2.756	6.8	3.27
US06367TJX90	1.900	BANK OF MONTREAL	27.08.2021	2'000	A1	96.355	0.084	96.439	3.017	35.0	3.31
XS1483161631	2.125	ASB FINANCE LTD	01.09.2021	200'000	A1	96.603	0.071	96.674	3.166	49.8	3.31
XS1482751812	1.625	DEVELOPMENT BK OF JAPAN	01.09.2021	200'000	A1	95.713	0.054	95.767	2.933	26.5	3.34
US2027A1HW00	2.000	COMMONWEALTH BANK AUST	06.09.2021	2'000	Aa3	96.305	0.039	96.344	3.127	40.4	3.33
XS1485531492	2.250	MITSUBISHI UFJ LEASE&FIN	07.09.2021	200'000	A3	96.638	0.038	96.676	3.278	55.0	3.32
US23636BAH24	2.000	DANSKE BANK A/S	08.09.2021	200'000	A1	96.107	0.028	96.135	3.187	52.9	3.33
XS1485745886	1.250	KINGDOM OF SWEDEN	08.09.2021	100'000	NR	95.370	0.017	95.387	2.647	-5.7	3.38
US822582BW12	1.750	SHELL INTERNATIONAL FIN	12.09.2021	1'000	Aa2	95.907	0.005	95.912	2.989	29.1	3.33
XS1484433864	2.091	CENTRAL NIPPON EXPRESSWY	14.09.2021	200'000	A1	96.315	1.040	97.355	3.216	39.9	3.28
US4581X0CV86	1.250	INTER-AMERICAN DEVEL BK	14.09.2021	1'000	Aaa	95.300	0.622	95.922	2.662	-4.4	3.37
US35177PAW77	4.125	ORANGE SA	14.09.2021	2'000	Baa1	104.032	2.051	106.083	2.908	25.3	3.20
US500769HM98	1.750	KFW	15.09.2021	1'000	Aaa	96.840	1.045	97.885	2.699	-1.1	3.34
USU09513GV50	1.850	BMW US CAPITAL LLC	15.09.2021	2'000	A1	96.181	0.915	97.096	3.004	39.0	3.33
US68389XBK00	1.900	ORACLE CORP	15.09.2021	2'000	A1	96.620	0.939	97.559	2.920	20.9	3.33
US298785HF64	1.375	EUROPEAN INVESTMENT BANK	15.09.2021	1'000	Aaa	95.550	0.680	96.230	2.712	-0.4	3.37
US05565QDD79	2.112	BP CAPITAL MARKETS PLC	16.09.2021	1'000	A1	97.157	1.038	98.195	2.970	35.3	3.32
US459058FP39	1.375	INTL BK RECON & DEVELOP	20.09.2021	1'000	Aaa	95.662	0.661	96.323	2.673	-4.3	3.38
US17275RBJ05	1.850	CISCO SYSTEMS INC	20.09.2021	2'000	A1	96.657	0.889	97.546	2.854	20.5	3.35
US110709BN11	2.650	BRITISH COLUMBIA PROV OF	22.09.2021	5'000	Aaa	99.678	1.259	100.937	2.746	4.2	3.31
US82481LAB53	2.400	SHIRE ACQ INV IRELAND DA	23.09.2021	2'000	Baa3	96.415	1.133	97.548	3.487	74.3	3.31
US65562QAW50	2.250	NORDIC IB (GREEN BOND)	30.09.2021	200'000	Aaa	98.555	1.019	99.574	2.679	-2.2	3.35
US298785GP55	2.125	EUROPEAN INVESTMENT BANK	15.10.2021	1'000	Aaa	98.059	0.874	98.933	2.695	-0.3	3.40
US86562MAH34	2.442	SUMITOMO MITSUI FINL GRP	19.10.2021	2'000	A1	97.388	0.977	98.365	3.215	50.8	3.38
US30216BGK26	1.375	EXPORT DEVELOPMNT CANAD	21.10.2021	5'000	Aaa	95.507	0.542	96.049	2.689	0.1	3.47
USU2339CCJ54	2.200	DAIMLER FINANCE NA LLC	30.10.2021	150'000	A2	96.568	0.813	97.381	3.207	57.3	3.43
US913017CG21	1.950	UNITED TECHNOLOGIES CORP	01.11.2021	2'000	A3 *-	96.117	0.715	96.832	3.086	36.8	3.45
US438516BM77	1.850	HONEYWELL INTERNATIONAL	01.11.2021	2'000	A2	96.479	0.678	97.157	2.876	19.3	3.46

ISIN	Coupon	Name	Maturity	Minimum Piece	Moody's	Price	Acc. Int.	Dirty Price	YTM/Worst	SWAP	Mod Dur
US742718EQ89	1.700	PROCTER & GAMBLE CO/THE	03.11.2021	2'000	Aa3	96.256	0.614	96.870	2.787	7.4	3.48
XS1716989287	2.125	NEDER WATERSCHAPS BANK	15.11.2021	200'000	Aaa	97.781	0.697	98.478	2.763	6.7	3.48
US26138EAV11	2.530	DR PEPPER SNAPPLE GROUP	15.11.2021	2'000	Baa1 *-	97.953	0.829	98.782	3.123	59.0	3.45
US38145GAG55	2.350	GOLDMAN SACHS GROUP INC	15.11.2021	2'000	A3	96.717	0.770	97.487	3.305	57.2	3.46
US045167CT82	2.125	ASIAN DEVELOPMENT BANK	24.11.2021	1'000	Aaa	98.069	0.643	98.712	2.676	-2.8	3.51
US500769HD99	2.000	KFW	30.11.2021	1'000	Aaa	97.527	0.572	98.099	2.703	-1.0	3.53
US002824BD12	2.900	ABBOTT LABORATORIES	30.11.2021	2'000	Baa2	99.184	0.830	100.014	3.133	48.2	3.47
US478160BN30	2.450	JOHNSON & JOHNSON	05.12.2021	2'000	Aaa	99.333	0.667	100.000	2.638	-8.4	3.52
US023135AM87	3.300	AMAZON.COM INC	05.12.2021	2'000	Baa1	102.035	0.898	102.933	2.697	20.0	3.31
US515110BS27	2.000	LANDWIRTSCH. RENTENBANK	06.12.2021	1'000	Aaa	97.496	0.539	98.035	2.709	-1.8	3.55
XS1730911689	2.500	BMW FINANCE NV	06.12.2021	2'000	A1	98.063	0.674	98.737	3.054	30.0	3.48
US172967LC35	2.900	CITIGROUP INC	08.12.2021	1'000	Baa1	98.755	0.765	99.520	3.255	54.4	3.49
US459058GF48	2.125	INTL BK RECON & DEVELOP	13.12.2021	1'000	Aaa	98.105	0.532	98.637	2.658	-4.2	3.56
US717081DZ31	2.200	PFIZER INC	15.12.2021	2'000	A1	98.087	0.538	98.625	2.738	-1.8	3.56
US961214DG53	2.800	WESTPAC BANKING CORP	11.01.2022	2'000	Aa3	98.829	0.482	99.311	3.126	40.2	3.59
US86562MAM29	2.846	SUMITOMO MITSUI FINL GRP	11.01.2022	2'000	A1	98.323	0.490	98.813	3.315	62.3	3.58
US892367DP75	2.600	TOYOTA MOTOR CREDIT CORP	11.01.2022	2'000	Aa3	98.537	0.448	98.985	3.006	33.2	3.60
US37045XBS45	3.450	GENERAL MOTORS FINL CO	14.01.2022	2'000	Baa3	99.552	0.565	100.117	3.575	87.2	3.55
US4581X0CW69	2.125	INTER-AMERICAN DEVEL BK	18.01.2022	1'000	Aaa	97.854	0.325	98.179	2.715	0.2	3.66
XS1550117342	2.375	NESTLE HOLDINGS INC	18.01.2022	2'000	Aa2	98.591	0.363	98.954	2.764	11.2	3.61
USJ8129EAE89	2.450	TAKEDA PHARMACEUTICAL	18.01.2022	200'000	A1	97.689	0.374	98.063	3.090	31.6	3.63
US06051GEM78	5.700	BANK OF AMERICA CORP	24.01.2022	2'000	A3	108.999	0.776	109.775	3.207	49.8	3.47
XS1555312823	2.250	KOMMUNALBANKEN AS	25.01.2022	200'000	Aaa	98.030	0.300	98.330	2.790	9.0	3.67
US00182FBC95	2.875	ANZ NEW ZEALAND INTL/LDN	25.01.2022	200'000	A1	98.552	0.383	98.935	3.276	59.6	3.62
US459058FY46	2.000	INTL BK RECON & DEVELOP	26.01.2022	1'000	Aaa	97.353	0.261	97.614	2.724	-0.9	3.69
US748149AM34	2.375	PROVINCE OF QUEBEC	31.01.2022	5'000	Aa2	98.158	0.284	98.442	2.879	16.7	3.67
XS1558184096	2.375	BK NEDERLANDSE GEMEENTE	01.02.2022	200'000	Aaa	98.372	0.277	98.649	2.820	8.6	3.67
US65562QBE44	2.125	NORDIC INVESTMENT BANK	01.02.2022	200'000	Aaa	97.926	0.248	98.174	2.690	-0.4	3.69
US742718DY23	2.300	PROCTER & GAMBLE CO/THE	06.02.2022	2'000	Aa3	98.285	0.236	98.521	2.766	15.1	3.69
US594918BW38	2.400	MICROSOFT CORP	06.02.2022	2'000	Aaa	98.428	0.247	98.675	2.828	17.3	3.69
US68323AED28	2.400	ONTARIO (PROVINCE OF)	08.02.2022	5'000	Aa2	98.139	0.233	98.372	2.907	21.6	3.69
US037833CM07	2.500	APPLE INC	09.02.2022	2'000	Aa1	98.506	0.236	98.742	2.907	24.8	3.69
US037833AY62	2.150	APPLE INC	09.02.2022	2'000	Aa1	97.302	0.203	97.505	2.884	20.4	3.71
US58933YAQ89	2.350	MERCK & CO INC	10.02.2022	2'000	A1	98.461	0.215	98.676	2.767	15.0	3.70
US459058DY63	1.625	INTL BK RECON & DEVELOP	10.02.2022	1'000	Aaa	95.914	0.149	96.063	2.733	-1.3	3.75
US594918BA18	2.375	MICROSOFT CORP	12.02.2022	2'000	Aaa	98.955	0.205	99.160	2.657	15.4	3.71
US718172BZ15	2.625	PHILIP MORRIS INTL INC	18.02.2022	2'000	A2	98.207	0.182	98.389	3.112	42.2	3.70
US045167CX94	1.875	ASIAN DEVELOPMENT BANK	18.02.2022	1'000	Aaa	96.854	0.130	96.984	2.723	-0.9	3.75
XS1565064273	2.800	CENTRAL JAPAN RAILWAY CO	23.02.2022	200'000	Aa3	99.055	0.156	99.211	3.056	37.0	3.70
US29874QCT94	1.875	EUROPEAN BK RECON & DEV	23.02.2022	1'000	NR	96.929	0.104	97.033	2.700	-1.3	3.77
US375558BH51	1.950	GILEAD SCIENCES INC	01.03.2022	2'000	A3	95.754	0.065	95.819	3.094	37.1	3.78
US00206RDN98	3.200	AT&T INC	01.03.2022	2'000	Baa1 *-	99.410	0.107	99.517	3.360	66.6	3.70
XS1573190946	2.250	NEDER WATERSCHAPS BANK	02.03.2022	200'000	Aaa	98.043	0.069	98.112	2.773	6.6	3.77
US23636BAM19	2.700	DANSKE BANK A/S	02.03.2022	200'000	A1	98.138	0.083	98.221	3.202	57.3	3.73
US478160CD49	2.250	JOHNSON & JOHNSON	03.03.2022	2'000	Aaa	98.111	0.063	98.174	2.755	2.1	3.77

ISIN	Coupon	Name	Maturity	Minimum Piece	Moody's	Price	Acc. Int.	Dirty Price	YTM/Worst	SWAP	Mod Dur
US713448BY31	2.750	PEPSICO INC	05.03.2022	2'000	A1	99.531	0.061	99.592	2.875	23.0	3.74
US30231GAJ13	2.397	EXXON MOBIL CORPORATION	06.03.2022	2'000	Aaa	98.148	0.047	98.195	2.892	21.9	3.77
US500769HF48	2.125	KFW	07.03.2022	1'000	Aaa	97.654	0.035	97.689	2.750	2.2	3.79
US278642AN33	3.800	EBAY INC	09.03.2022	2'000	Baa1	101.697	0.042	101.739	3.333	63.0	3.60
US2027A1JK44	2.750	COMMONWEALTH BANK AUST	10.03.2022	2'000	Aa3	98.488	0.023	98.511	3.156	44.6	3.75
US298785HH21	2.250	EUROPEAN INVESTMENT BANK	15.03.2022	1'000	Aaa	98.076	1.113	99.189	2.760	2.2	3.76
US92343VDW19	3.125	VERIZON COMMUNICATIONS	16.03.2022	2'000	Baa1	99.595	1.536	101.131	3.233	52.0	3.69
US05565QCZ90	3.062	BP CAPITAL MARKETS PLC	17.03.2022	1'000	A1	100.056	1.497	101.553	3.047	38.8	3.70
US456837AG88	3.150	ING GROEP NV	29.03.2022	200'000	Baa1	99.237	1.435	100.672	3.353	64.7	3.72
XS1587035996	3.000	FIRST ABU DHABI BK PJSC	30.03.2022	200'000	Aa3	98.035	1.358	99.393	3.524	80.7	3.73
XS0767862914	4.211	SAUDI ELECTRICITY GLOBAL	03.04.2022	200'000	A2	102.815	1.872	104.687	3.461	80.8	3.65
USG2177UAA72	2.875	CK HUTCHISON INTL 17 LTD	05.04.2022	200'000	A2	98.071	1.262	99.333	3.386	67.3	3.75
US44891CAM55	3.100	HYUNDAI CAPITAL AMERICA	05.04.2022	2'000	Baa1	98.136	1.361	99.497	3.596	87.5	3.73
XS1596778263	3.750	UNICREDIT SPA	12.04.2022	200'000	Baa1	100.090	1.573	101.663	3.725	101.6	3.70
XS1596016847	2.500	SR-BOLIGKREDITT AS COVERED	12.04.2022	200'000	Aaa	97.869	2.299	100.168	3.062	30.0	3.73
US4581X0CN60	1.750	INTER-AMERICAN DEVEL BK	14.04.2022	1'000	Aaa	96.213	0.724	96.937	2.734	0.9	3.88
USJ11718CT84	3.129	DAIWA SECURITIES GROUP	19.04.2022	2'000	Baa1	98.913	1.252	100.165	3.414	68.4	3.77
US172967LG49	2.750	CITIGROUP INC	25.04.2022	1'000	Baa1	97.887	1.054	98.941	3.302	60.9	3.82
US38141GWC40	3.000	GOLDMAN SACHS GROUP INC	26.04.2022	2'000	A3	99.260	1.142	100.402	3.192	66.3	3.81
US713448DT28	2.250	PEPSICO INC	02.05.2022	2'000	A1	97.408	0.819	98.227	2.919	26.6	3.89
US8672ENAG74	2.800	SUNCORP-METWAY LTD	04.05.2022	2'000	A1	97.752	1.003	98.755	3.385	65.5	3.84
US563469UQ64	2.125	MANITOBA (PROVINCE OF)	04.05.2022	1'000	Aa2	96.799	0.761	97.560	2.950	23.0	3.90
US904764AW76	2.200	UNILEVER CAPITAL CORP	05.05.2022	100'000	A1	97.142	0.782	97.924	2.936	26.4	3.90
US21036PAR91	2.700	CONSTELLATION BRANDS INC	09.05.2022	2'000	Baa3	97.740	0.930	98.670	3.285	56.9	3.86
XS1609321986	2.250	NESTLE HOLDINGS INC	10.05.2022	2'000	Aa2	97.413	1.894	99.307	2.918	15.5	3.83
US031162CP32	2.650	AMGEN INC	11.05.2022	2'000	Baa1	97.578	0.898	98.476	3.276	54.3	3.87
US037833CQ11	2.300	APPLE INC	11.05.2022	2'000	Aa1	97.405	0.779	98.184	2.966	21.9	3.91
US458140BB56	2.350	INTEL CORP	11.05.2022	2'000	A1	98.029	0.796	98.825	2.855	15.5	3.90
US037833BF64	2.700	APPLE INC	13.05.2022	2'000	Aa1	99.660	0.900	100.560	2.786	21.3	3.89
US68389XBB01	2.500	ORACLE CORP	15.05.2022	2'000	A1	98.963	0.819	99.782	2.764	34.2	3.91
US911312BC97	2.350	UNITED PARCEL SERVICE	16.05.2022	2'000	A1	97.956	0.764	98.720	2.872	28.6	3.92
US30216BGT35	2.000	EXPORT DEVELOPMNT CANADA	17.05.2022	5'000	Aaa	97.016	0.644	97.660	2.760	3.4	3.95
US66989HAM07	2.400	NOVARTIS CAPITAL CORP	17.05.2022	2'000	Aa3	97.632	0.773	98.405	3.006	25.8	3.91
US6832342L18	2.250	ONTARIO (PROVINCE OF)	18.05.2022	5'000	Aa2	97.335	0.719	98.054	2.931	22.6	3.93
US61744YAH18	2.750	MORGAN STANLEY	19.05.2022	1'000	A3	97.812	0.871	98.683	3.313	63.4	3.88
US747525AE30	3.000	QUALCOMM INC	20.05.2022	2'000	A1	98.397	0.942	99.339	3.413	67.3	3.87
XS0782720402	4.375	SLOVAK REPUBLIC	21.05.2022	200'000	A2	105.429	1.361	106.790	2.987	28.5	3.78
US191216CF57	2.200	COCA-COLA CO/THE	25.05.2022	2'000	Aa3	97.421	0.660	98.081	2.855	15.6	3.95
XS1622312434	2.750	NBK SPC LTD	30.05.2022	200'000	Aa3	96.750	0.787	97.537	3.586	84.7	3.91
US437076BG61	2.625	HOME DEPOT INC	01.06.2022	2'000	A2	99.279	0.744	100.023	2.807	21.0	3.94
US471048BD92	2.500	JPN BANK FOR INT'L COOP	01.06.2022	200'000	A1	98.152	0.708	98.860	2.968	25.0	3.95
US824348AU08	2.750	SHERWIN-WILLIAMS CO	01.06.2022	2'000	Baa3	97.327	0.779	98.106	3.435	67.8	3.91
XS1605679296	2.500	TOKYO METROPOLITAN GOVT	08.06.2022	200'000		97.655	0.660	98.315	3.094	33.2	3.96
US046353AQ14	2.375	ASTRAZENECA PLC	12.06.2022	2'000	A3	97.014	0.600	97.614	3.130	42.7	3.98
US855244AG47	2.700	STARBUCKS CORP	15.06.2022	2'000	A3	99.770	0.660	100.430	2.757	19.7	3.97

ISIN	Coupon	Name	Maturity	Minimum Piece	Moody's	Price	Acc. Int.	Dirty Price	YTM/Worst	SWAP	Mod Dur
US17275RAV42	3.000	CISCO SYSTEMS INC	15.06.2022	2'000	A1	100.863	0.733	101.596	2.783	23.9	3.95
US136069TY74	2.550	CANADIAN IMPERIAL BANK	16.06.2022	2'000	A1	97.379	0.616	97.995	3.212	46.2	3.98
USJ7818LAD22	2.550	SUNTORY HOLDINGS LTD	28.06.2022	200'000	Baa2	97.114	0.531	97.645	3.275	57.6	4.01
US961214DQ36	2.500	WESTPAC BANKING CORP	28.06.2022	2'000	Aa3	97.072	0.521	97.593	3.235	50.2	4.01
FR0013266236	2.500	ESSILOR INTERNATIONAL SA	30.06.2022	200'000	A2	97.063	1.757	98.820	3.240	44.2	3.93
US37045XBY13	3.150	GENERAL MOTORS FINL CO	30.06.2022	2'000	Baa3	97.973	0.639	98.612	3.663	94.6	3.96
XS1636491794	6.950	PRIME BLOOM HOLDINGS LTD	05.07.2022	200'000	B3	92.600	1.313	93.913	9.054	594.2	3.57
US86562MAQ33	2.784	SUMITOMO MITSUI FINL GRP	12.07.2022	2'000	A1	97.592	0.472	98.064	3.385	65.2	4.02
USU65478BE51	2.650	NISSAN MOTOR ACCEPTANCE	13.07.2022	2'000	A2	97.405	0.442	97.847	3.296	54.3	4.04
XS1633950453	3.875	LONGFOR PROPERTIES	13.07.2022	200'000		98.811	0.646	99.457	4.176	140.4	3.93
XS1645502730	2.625	MITSUBISHI CORP	14.07.2022	200'000	A2	97.858	0.430	98.288	3.156	40.7	4.05
US46115HAZ01	3.125	INTESA SANPAOLO SPA	14.07.2022	200'000	Baa1	97.584	0.512	98.096	3.732	100.2	4.00
US713448CX49	3.100	PEPSICO INC	17.07.2022	2'000	A1	100.966	0.482	101.448	2.853	23.7	3.86
US686330AH40	2.900	ORIX CORP	18.07.2022	2'000		98.706	0.443	99.149	3.220	66.6	4.04
US50066CAM10	2.750	KOREA GAS CORP	20.07.2022	200'000	Aa2	97.170	0.405	97.575	3.454	74.5	4.05
US126650CK42	3.500	CVS HEALTH CORP	20.07.2022	2'000	Baa1 /-	100.710	0.515	101.225	3.323	87.9	4.00
US95000U2B83	2.625	WELLS FARGO & COMPANY	22.07.2022	2'000	A2	96.987	0.372	97.359	3.373	58.0	4.06
US606822AP92	2.665	MITSUBISHI UFJ FIN GRP	25.07.2022	2'000	A1	97.135	0.355	97.490	3.375	61.8	4.07
USC2428PBK69	2.350	CANADIAN IMPERIAL BANK COV	27.07.2022	200'000	Aaa	97.489	0.300	97.789	2.965	25.1	4.11
US30254WAM10	2.000	FMS WERTMANAGEMENT	01.08.2022	200'000	Aaa	96.821	0.233	97.054	2.774	5.2	4.15
US69371RN778	2.300	PACCAR FINANCIAL CORP	10.08.2022	1'000	A1	96.939	0.211	97.150	3.046	35.1	4.15
USU05526AG09	2.764	BAT CAPITAL CORP	15.08.2022	2'000	Baa2	97.158	0.215	97.373	3.461	80.9	4.11
US298785GX89	2.250	EUROPEAN INVESTMENT BANK	15.08.2022	1'000	Aaa	97.746	0.175	97.921	2.795	5.4	4.17
US718172CA54	2.375	PHILIP MORRIS INTL INC	17.08.2022	2'000	A2	97.110	0.172	97.282	3.077	49.6	4.16
US76720AAF30	2.875	RIO TINTO FIN USA PLC	21.08.2022	2'000	A3	99.048	0.176	99.224	3.106	43.7	4.13
USY3815NAY77	3.000	HYUNDAI CAPITAL SERVICES	29.08.2022	200'000	Baa1	97.235	0.124	97.359	3.677	91.8	4.13
US00254EMP42	2.000	SWEDISH EXPORT CREDIT	30.08.2022	200'000	Aa1	96.388	0.072	96.460	2.868	12.1	4.23
XS1668898981	2.125	DEVELOPMENT BK OF JAPAN	01.09.2022	200'000	A1	96.461	0.071	96.532	2.976	24.0	4.22
US563469TX35	2.100	MANITOBA (PROVINCE OF)	06.09.2022	1'000	Aa2	96.489	0.041	96.530	2.941	22.4	4.24
US89236TEC53	2.150	TOYOTA MOTOR CREDIT CORP	08.09.2022	2'000	Aa3	95.812	0.030	95.842	3.157	35.5	4.23
US60687YAL39	2.601	MIZUHO FINANCIAL GROUP	11.09.2022	200'000	A1	96.551	0.014	96.565	3.435	66.7	4.20
US037833DC16	2.100	APPLE INC	12.09.2022	2'000	Aa1	96.409	0.006	96.415	2.958	23.1	4.21
US045167ED13	1.750	ASIAN DEVELOPMENT BANK	13.09.2022	1'000	Aaa	95.630	0.000	95.630	2.789	3.0	4.25
XS1656933535	2.500	SUMITOMO CORP	13.09.2022	200'000	Baa1	96.739	0.000	96.739	3.285	48.8	4.16
US4581X0CZ90	1.750	INTER-AMERICAN DEVEL BK	14.09.2022	1'000		95.730	0.870	96.600	2.764	1.9	4.25
US2027A1JR96	2.500	COMMONWEALTH BANK AUST	18.09.2022	1'000	Aa3	96.829	1.215	98.044	3.260	48.7	4.18
US05565QDP00	2.520	BP CAPITAL MARKETS PLC	19.09.2022	1'000	A1	97.560	1.218	98.778	3.102	42.8	4.18
US064159KD73	2.450	BANK OF NOVA SCOTIA	19.09.2022	2'000	A1	96.990	1.184	98.174	3.170	46.5	4.19
USC69798AA18	2.125	ONTARIO TEACHERS' FINANC	19.09.2022	250'000	Aaa	96.528	1.027	97.555	2.951	20.6	4.22
USJ4706DGT12	2.652	MITSUBISHI UFJ LEASE&FIN	19.09.2022	200'000	A3	96.788	1.282	98.070	3.425	70.1	4.16
XS1685543115	2.375	DEXIA CREDIT LOCAL	20.09.2022	250'000	Aa3	97.286	1.141	98.427	3.021	25.5	4.20
US44891CAR43	3.250	HYUNDAI CAPITAL AMERICA	20.09.2022	2'000	Baa1	98.503	1.562	100.065	3.611	92.9	4.10
USC42970AF77	3.000	HARVEST OPERATIONS CORP	21.09.2022	200'000	Aa2	97.291	1.433	98.724	3.654		4.13
US74153XAW74	2.450	PRICOA GLOBAL FUNDING 1	21.09.2022	150'000	A1	96.744	1.171	97.915	3.229	38.3	4.19
US92857WAZ32	2.500	VODAFONE GROUP PLC	26.09.2022	1'000	Baa1	97.965	1.160	99.125	2.982	49.5	4.21



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US68323AEQ31	2.200	ONTARIO (PROVINCE OF)	03.10.2022	5'000	Aa2	96.544	0.978	97.522	3.017	25.8	4.25
US3135G0T781	2.000	FANNIE MAE	05.10.2022	2'000	Aaa	96.977	0.867	97.844	2.708	-4.8	4.29
US370334CA00	2.600	GENERAL MILLS INC	12.10.2022	2'000	Baa2	97.025	1.091	98.116	3.304	64.2	4.23
US91324PDD15	2.375	UNITEDHEALTH GROUP INC	15.10.2022	2'000	A3	97.110	0.910	98.020	3.054	40.5	4.27
US666807BQ44	2.550	NORTHROP GRUMMAN CORP	15.10.2022	2'000	Baa2	96.800	1.063	97.863	3.306	53.6	4.24
US86562MAU45	2.778	SUMITOMO MITSUI FINL GRP	18.10.2022	2'000	A1	97.264	1.119	98.383	3.425	66.2	4.23
XS1697651468	2.500	DEVELOPMENT BK OF JAPAN	18.10.2022	200'000	A1	97.795	1.007	98.802	3.016	25.7	4.27
XS1589873097	3.000	QBE INSURANCE GROUP LTD	21.10.2022	200'000		96.560	1.183	97.743	3.820	106.5	4.20
US172967LQ21	2.700	CITIGROUP INC	27.10.2022	1'000	Baa1	97.186	1.020	98.206	3.361	61.9	4.26
USU37818AS70	3.000	GLENCORE FUNDING LLC	27.10.2022	2'000	Baa2	97.522	1.133	98.655	3.585	85.7	4.23
USY4841LGS44	3.000	KOREA HOUSING FINANCE CO I	31.10.2022	250'000	Aa1	98.254	1.108	99.362	3.410	65.4	4.24
US38148YAC21	2.876	GOLDMAN SACHS GROUP INC	31.10.2022	2'000	A3	98.192	1.063	99.255	3.408	71.2	3.38
USQ1700EAA03	3.000	BORAL FINANCE PTY LTD	01.11.2022	2'000	Baa2	98.090	1.100	99.190	3.448	72.8	4.24
US92343VBJ26	2.450	VERIZON COMMUNICATIONS	01.11.2022	2'000	Baa1	96.359	0.898	97.257	3.303	59.3	4.30
US302154CQ02	3.000	EXPORT-IMPORT BANK KOREA	01.11.2022	200'000	Aa2	98.190	1.100	99.290	3.425	67.0	4.24
US718172CD93	2.500	PHILIP MORRIS INTL INC	02.11.2022	2'000	A2	96.769	0.910	97.679	3.255	51.5	4.30
XS1704649158	2.125	EURO STABILITY MECHANISM	03.11.2022	200'000	Aa1	96.899	0.785	97.684	2.842	7.6	4.35
US05579JAH14	2.650	BNZ INTL FUNDING/LONDON	03.11.2022	250'000	A1	96.695	0.957	97.652	3.425	66.8	4.28
USG4690AAB38	3.250	HUTCH WHAMPOA INT 12 II	08.11.2022	200'000	A2	99.377	1.128	100.505	3.395	66.8	4.24
US05253JAU51	2.625	AUST & NZ BANKING GRP NY	09.11.2022	250'000	Aa3	97.372	0.904	98.276	3.236	52.5	4.30
US459200JC60	2.875	IBM CORP	09.11.2022	100'000	A1	98.974	0.990	99.964	3.113	40.3	4.29
US21685WDF14	3.950	COOPERATIEVE RABOBANK UA	09.11.2022	250'000	A3	101.640	1.361	103.001	3.564	85.3	4.18
US135087H643	2.000	CANADA GOVERNMENT	15.11.2022	5'000	Aaa	96.744	0.656	97.400	2.746	-1.4	4.40
US19416QEL05	2.250	COLGATE-PALMOLIVE CO	15.11.2022	1'000	Aa3	97.385	0.819	98.204	2.851	16.6	4.37
US471048BP23	2.375	JPN BANK FOR INT'L COOP	16.11.2022	200'000	A1	97.303	0.772	98.075	2.996	27.4	4.35
XS1718495515	2.250	KOMMUNEKREDIT	16.11.2022	1'000	Aaa	97.350	0.731	98.081	2.861	9.6	4.34
US00828ECW75	2.125	AFRICAN DEVELOPMENT BANK	16.11.2022	1'000	Aaa	97.051	0.691	97.742	2.801	5.0	4.38
XS1717575259	2.375	NESTLE HOLDINGS INC	17.11.2022	2'000	Aa2	96.960	0.765	97.725	3.080	33.1	4.32
US06740L8C27	7.625	BARCLAY -COCO-BOND-	21.11.2022	200'000	NR	111.500	2.372	113.872	4.854	228.7	3.90
US14913Q2E80	2.550	CATERPILLAR FINL SERVICE	29.11.2022	1'000	A3	97.666	0.737	98.403	3.085	36.6	4.37
XS0858461758	4.000	COSCO FINANCE 2011 LTD	03.12.2022	200'000	A1	101.316	1.111	102.427	3.693	96.1	4.23
US642869AK70	2.500	PROV OF NEW BRUNSWICK	12.12.2022	5'000		97.589	0.632	98.221	3.048	27.6	4.41
US931142DU48	2.350	WALMART INC	15.12.2022	2'000	Aa2	97.634	0.933	98.567	2.885	19.4	4.44
US298785HN98	2.000	EUROPEAN INVESTMENT BANK	15.12.2022	1'000	Aaa	96.351	0.489	96.840	2.824	5.5	4.48
US05578BAA44	2.750	BPCE SA	11.01.2023	250'000	A2	97.199	0.474	97.673	3.382	65.6	4.46
US961214DS91	2.750	WESTPAC BANKING CORP	11.01.2023	2'000	Aa3	97.401	0.703	98.104	3.336	54.7	4.46
XS0863524277	3.625	ABU DHABI NATIONAL ENERG	12.01.2023	200'000	A3	99.338	0.614	99.952	3.775	101.4	4.37
US037833DE71	2.400	APPLE INC	13.01.2023	2'000	Aa1	97.122	0.800	97.922	3.044	30.6	4.51
US48128BAB71	2.972	JPMORGAN CHASE & CO	15.01.2023	2'000	A3	98.525	0.479	99.004	3.303	56.3	4.45
US86562MAX83	3.102	SUMITOMO MITSUI FINL GRP	17.01.2023	2'000	A1	98.518	0.483	99.001	3.436	65.8	4.44
US500769FK50	2.125	KFW	17.01.2023	1'000	Aaa	96.797	0.331	97.128	2.836	7.2	4.55
US4581X0DA31	2.500	INTER-AMERICAN DEVEL BK	18.01.2023	1'000	Aaa	98.620	0.382	99.002	2.806	4.3	4.52
US865622AZ78	3.000	SUMITOMO MITSUI BANKING	18.01.2023	250'000	A1	98.420	0.458	98.878	3.355	60.3	4.46
US38141GRD87	3.625	GOLDMAN SACHS GROUP INC	22.01.2023	2'000	A3	100.624	0.514	101.138	3.484	72.4	4.41
US61744YAN85	3.125	MORGAN STANLEY	23.01.2023	1'000	A3	98.494	0.434	98.928	3.463	72.3	4.45

ISIN	Coupon	Name	Maturity	Minimum Piece	Moody's	Price	Acc. Int.	Dirty Price	YTM/Worst	SWAP	Mod Dur
USJ4509LBW03	2.950	MITSUI FUDOSAN CO LTD	23.01.2023	200'000	A2	98.988	0.410	99.398	3.176	47.3	4.48
XS0877608124	2.500	BK NEDERLANDSE GEMEENTE	23.01.2023	2'000	Aaa	98.277	0.347	98.624	2.882	13.4	4.53
US949746SK86	3.069	WELLS FARGO & COMPANY	24.01.2023	1'000	A2	98.506	0.418	98.924	3.404	68.0	4.46
US30216BHA35	2.500	EXPORT DEVELOPMNT CANAD	24.01.2023	5'000	Aaa	98.558	0.340	98.898	2.819	6.1	4.53
US46625HJH49	3.200	JPMORGAN CHASE & CO	25.01.2023	2'000	A3	99.624	0.427	100.051	3.284	56.5	4.46
US14040HBU86	3.200	CAPITAL ONE FINANCIAL CO	30.01.2023	2'000	Baa1	98.086	0.382	98.468	3.630	86.3	4.46
XS1760764966	3.500	HANKOOK TIRE CO LTD	30.01.2023	200'000	Baa2	99.287	0.418	99.705	3.660	89.2	4.43
US747525AR43	2.600	QUALCOMM INC	30.01.2023	2'000	A1	95.712	0.311	96.023	3.564	83.1	4.52
US278642AS20	2.750	EBAY INC	30.01.2023	2'000	Baa1	96.833	0.328	97.161	3.460	71.2	4.51
US035242AL09	3.300	ANHEUSER-BUSCH INBEV FIN	01.02.2023	1'000	A3	99.892	0.385	100.277	3.324	58.4	4.46
US44932HAH66	3.000	IBM CREDIT LLC	06.02.2023	100'000	A1	98.933	0.308	99.241	3.237	46.6	4.51
US222213AR10	2.625	COUNCIL OF EUROPE	13.02.2023	1'000	Aa1	99.086	0.219	99.305	2.825	7.5	4.57
US459058CY72	2.125	INTL BK RECON & DEVELOP	13.02.2023	1'000	Aaa	97.097	0.177	97.274	2.760	3.3	4.62
US748149AG65	2.625	PROVINCE OF QUEBEC	13.02.2023	1'000	Aa2	98.400	0.219	98.619	2.977	22.7	4.57
US00206REK41	2.850	AT&T INC	14.02.2023	2'000	Baa1 *-	99.536	0.230	99.766	2.952	19.8	4.55
US68389XBR52	2.625	ORACLE CORP	15.02.2023	2'000	A1	97.794	0.904	98.698	3.111	38.1	4.57
US151020AX24	2.750	CELGENE CORP	15.02.2023	2'000	Baa2	96.699	0.214	96.913	3.485	68.0	4.55
US00206RCS94	3.600	AT&T INC	17.02.2023	2'000	Baa1 *-	100.544	0.260	100.804	3.474	75.8	4.31
USU02320AE63	2.400	AMAZON.COM INC	22.02.2023	2'000	Baa1	96.835	0.140	96.975	3.095	36.6	4.61
US05964HAE53	3.125	BANCO SANTANDER SA	23.02.2023	200'000	Baa1	97.362	0.174	97.536	3.713	90.8	4.53
US037833BU32	2.850	APPLE INC	23.02.2023	2'000	Aa1	99.234	0.158	99.392	3.018	28.8	4.57
US025816BS73	3.400	AMERICAN EXPRESS CO	27.02.2023	2'000	A3	99.940	0.151	100.091	3.413	73.4	4.52
US251526BR93	3.950	DEUTSCHE BANK NY	27.02.2023	100'000	Baa2	100.164	0.176	100.340	3.913	117.8	4.46
US855244AN97	3.100	STARBUCKS CORP	01.03.2023	2'000	A3e	100.065	0.112	100.177	3.086	39.9	4.57
US09659X2E17	3.500	BNP PARIBAS	01.03.2023	200'000	Baa1	99.752	0.117	99.869	3.555	80.1	4.52
US05579JAJ79	3.375	BNZ INTL FUNDING/LONDON	01.03.2023	250'000	A1	99.384	0.113	99.497	3.511	76.2	4.53
US478160BT00	2.050	JOHNSON & JOHNSON	01.03.2023	2'000	Aaa	96.249	0.068	96.317	2.865	12.1	4.68
US20030NBR17	2.750	COMCAST CORP	01.03.2023	2'000	A3	98.009	0.092	98.101	3.186	54.6	4.60
US606822AT15	3.455	MITSUBISHI UFJ FIN GRP	02.03.2023	2'000	A1	99.862	0.106	99.968	3.485	74.4	4.53
US60687YAP43	3.549	MIZUHO FINANCIAL GROUP	05.03.2023	200'000	A1	99.782	0.079	99.861	3.597	75.5	4.53
US30254WAN92	2.750	FMS WERTMANAGEMENT	06.03.2023	200'000	Aaae	99.518	0.053	99.571	2.854	9.0	4.62
XS1673684509	2.950	BDO UNIBANK INC	06.03.2023	150'000	Baa2	96.350	0.057	96.407	3.760	105.1	4.58
XS1788579917	2.875	MUNICIPALITY FINANCE PLC	07.03.2023	200'000	Aa1	99.928	0.048	99.976	2.891	13.8	4.61
US298785HP47	2.500	EUROPEAN INVESTMENT BANK	15.03.2023	1'000	Aaa	98.350	0.389	98.739	2.856	7.7	4.61
US984121CQ49	3.625	XEROX CORPORATION	15.03.2023	2'000	Baa3	97.974	1.833	99.807	4.076	135.7	4.45
US084670BR84	2.750	BERKSHIRE HATHAWAY INC	15.03.2023	2'000	Aa2	98.906	1.360	100.266	2.987	28.7	4.58
US377372AH03	2.800	GLAXOSMITHKLINE CAP INC	18.03.2023	2'000	A2	98.129	1.361	99.490	3.206	47.2	4.58
US50050HAK23	2.875	KOOKMIN BANK	25.03.2023	200'000	A1	96.751	1.342	98.093	3.585	78.2	4.57
US651229AV81	3.850	NEWELL BRANDS INC	01.04.2023	2'000	Baa3	99.967	1.733	101.700	3.857	124.5	4.48
US437076AZ51	2.700	HOME DEPOT INC	01.04.2023	2'000	A2	98.663	1.215	99.878	2.987	30.8	4.63
USN39427AQ76	2.750	HEINEKEN NV	01.04.2023	2'000	Baa1	97.712	1.238	98.950	3.244	46.9	4.62
USN30707AF53	2.750	ENEL FINANCE INTL NV	06.04.2023	200'000	Baa2	96.318	1.199	97.517	3.550	75.2	4.62
US931142DH37	2.550	WALMART INC	11.04.2023	2'000	Aa2	98.418	1.077	99.495	2.887	21.2	4.68
US63254AAY47	2.875	NATIONAL AUSTRALIA BK/NY	12.04.2023	250'000	Aa3	97.776	0.487	98.263	3.354	57.8	4.63
XS1218982251	1.875	LANDWIRTSCH. RENTENBANK	17.04.2023	1'000	Aaa	95.535	1.698	97.233	2.827	5.0	4.69

ISIN	Coupon	Name	Maturity	Minimum Piece	Moody's	Price	Acc. Int.	Dirty Price	YTM/Worst	SWAP	Mod Dur
US459058FF56	1.750	INTL BK RECON & DEVELOP	19.04.2023	1'000	Aaa	95.087	0.700	95.787	2.789	3.7	4.80
USY47606AF80	3.000	KIA MOTORS CORP	25.04.2023	200'000	Baa1	96.428	1.150	97.578	3.773	95.4	4.64
US594918AT18	2.375	MICROSOFT CORP	01.05.2023	2'000	Aaa	97.509	0.871	98.380	2.900	24.8	4.75
US19416QEC06	2.100	COLGATE-PALMOLIVE CO	01.05.2023	1'000	Aa3	96.501	0.770	97.271	2.836	30.2	4.79
US037833AK68	2.400	APPLE INC	03.05.2023	2'000	Aa1	96.775	0.867	97.642	3.082	30.0	4.75
US718172BU28	2.125	PHILIP MORRIS INTL INC	10.05.2023	2'000	A2	95.029	0.726	95.755	3.176	51.8	4.80
US00287YAX76	2.850	ABBVIE INC	14.05.2023	2'000	Baa2	96.968	0.942	97.910	3.495	72.8	4.71
US172967GT25	3.500	CITIGROUP INC SUBORDINATE	15.05.2023	1'000	Baa3	99.410	1.147	100.557	3.625	82.2	4.64
US46625HRL68	2.700	JPMORGAN CHASE & CO	18.05.2023	2'000	A3	97.051	0.863	97.914	3.323	59.4	4.75
CH0214139930	4.750	UBS AG SUBORDINATED	22.05.2023	200'000	NR	101.555	3.840	105.395	-2.975	75.2	
XS1688390068	3.000	QBE INSURANCE GROUP LTD	25.05.2023	200'000	NR	95.616	0.900	96.516	3.939	114.0	4.71
XS0938722666	4.125	GLENCORE FUNDING LLC	30.05.2023	2'000	Baa2	101.587	1.180	102.767	3.786	106.3	4.61
US097023BQ73	1.875	BOEING CO	15.06.2023	2'000	A2	94.540	0.458	94.998	3.004	23.8	4.93
US00817YAV02	2.800	AETNA INC	15.06.2023	2'000	Baa2	96.304	0.684	96.988	3.576	87.2	4.80
USU2526DAC30	5.450	DIAMOND 1 FIN / DIAMOND 2	15.06.2023	2'000	Baa3	106.119	1.332	107.451	4.106	138.9	4.36
US68389XAS45	3.625	ORACLE CORP	15.07.2023	2'000	A1	102.189	0.584	102.773	3.176	41.9	4.81
US06053FAA75	4.100	BANK OF AMERICA CORP	24.07.2023	2'000	A3	104.208	0.558	104.766	3.239	68.0	4.78
XS1761537841	3.750	DAEGU BANK	13.08.2023	200'000	A2 *	100.023	0.313	100.336	3.745	95.9	4.85
US742718EB11	3.100	PROCTER & GAMBLE CO/THE	15.08.2023	2'000	Aa3	101.010	0.241	101.251	2.897	20.6	4.96
US94974BFN55	4.125	WELLS FARGO & COMPANY SU	15.08.2023	1'000	A3	102.396	0.321	102.717	3.634	93.2	4.82
US375558BL63	2.500	GILEAD SCIENCES INC	01.09.2023	2'000	A3	96.146	0.083	96.229	3.275	48.9	5.05
USU09513GW34	2.250	BMW US CAPITAL LLC	15.09.2023	2'000	A1	94.526	1.113	95.639	3.346	48.9	5.06
US68389XBL82	2.400	ORACLE CORP	15.09.2023	2'000	A1	95.712	1.187	96.899	3.256	47.7	5.04
US92343VBR42	5.150	VERIZON COMMUNICATIONS	15.09.2023	2'000	Baa1	108.127	2.546	110.673	3.515	78.5	4.70
US82481LAC37	2.875	SHIRE ACQ INV IRELAND DA	23.09.2023	2'000	Baa3	95.401	1.358	96.759	3.804	96.2	4.98
US05565QCJ58	3.994	BP CAPITAL MARKETS PLC	26.09.2023	1'000	A1	103.517	1.853	105.370	3.294	51.3	4.87
USF12033TN02	2.589	DANONE SA	02.11.2023	200'000	Baa1	95.812	0.942	96.754	3.411	64.3	5.14
US539439AP41	2.907	LLOYDS BANKING GROUP PLC	07.11.2023	200'000	A3	96.749	1.017	97.766	3.672	92.5	4.26
US718172BE85	3.600	PHILIP MORRIS INTL INC	15.11.2023	2'000	A2	102.281	1.180	103.461	3.157	38.8	5.06
US05565QDG01	3.216	BP CAPITAL MARKETS PLC	28.11.2023	1'000	A1	99.410	0.938	100.348	3.330	55.8	5.13
US55608KAH86	3.189	MACQUARIE GROUP LTD	28.11.2023	2'000	A3	97.235	0.930	98.165	3.835	103.7	4.29
US002824BE94	3.400	ABBOTT LABORATORIES	30.11.2023	2'000	Baa2	99.969	0.973	100.942	3.405	65.3	5.11
US487836BS63	2.650	KELLOGG CO	01.12.2023	2'000	Baa2	97.019	0.751	97.770	3.224	49.9	5.22
USG253HFAN60	2.997	CREDIT SUISSE GROUP AG	14.12.2023	250'000	Baa2	97.155	0.741	97.896	3.653	88.7	4.35
US26138EAW93	3.130	DR PEPPER SNAPPLE GROUP	15.12.2023	2'000	Baa1 / *-	98.150	0.765	98.915	3.487	85.6	5.18
US594918AW47	3.625	MICROSOFT CORP	15.12.2023	2'000	Aaa	103.807	0.886	104.693	2.873	27.6	4.90
US780097AZ42	6.000	ROYAL BK SCOTLND GRP PLC	19.12.2023	2'000	Ba1	106.837	1.400	108.237	4.635	194.8	4.82
US857524AC63	4.000	REPUBLIC OF POLAND	22.01.2024	1'000	A2	104.007	0.567	104.574	3.244	46.4	5.19
US06051GFB05	4.125	BANK OF AMERICA CORP	22.01.2024	2'000	A3	103.477	0.584	104.061	3.464	72.6	5.16
XS1551675488	2.375	LANDWIRTSCH. RENTENBANK	23.01.2024	1'000	Aaa	97.161	0.330	97.491	2.908	9.1	5.37
US46625HJT86	3.875	JPMORGAN CHASE & CO	01.02.2024	2'000	A3	102.170	0.452	102.622	3.464	71.6	5.22
US037833CG39	3.000	APPLE INC	09.02.2024	2'000	Aa1	98.788	0.283	99.071	3.227	45.9	5.36
US4581X0CF37	3.000	INTER-AMERICAN DEVEL BK	21.02.2024	1'000	Aaa	100.449	0.183	100.632	2.917	10.0	5.40
US00206RDP47	3.800	AT&T INC	01.03.2024	2'000	Baa1 / *-	100.138	0.127	100.265	3.772	95.9	5.13

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US166764BT68	2.895	CHEVRON CORP	03.03.2024	2'000	Aa2	98.068	0.080	98.148	3.253	53.0	5.43
US06051GHF90	3.550	BANK OF AMERICA CORP	05.03.2024	2'000	A3	99.980	0.079	100.059	3.554	79.5	4.53
US63861WAA36	3.766	NATIONWIDE BLDG SOCIETY	08.03.2024	200'000	Baa1e	99.828	0.052	99.880	3.804	106.1	4.51
US404280AP48	4.250	HSBC HOLDINGS PLC SUBORDI	14.03.2024	200'000	A3	101.134	2.113	103.247	4.036	125.6	5.16
US19416QEG10	3.250	COLGATE-PALMOLIVE CO	15.03.2024	1'000	Aa3	101.961	1.607	103.568	2.892	31.9	5.35
US37045XBW56	3.950	GENERAL MOTORS FINL CO	13.04.2024	2'000	Baa3	99.220	1.646	100.866	4.095	125.5	5.27
US05565QDL95	3.224	BP CAPITAL MARKETS PLC	14.04.2024	1'000	A1	99.098	1.334	100.432	3.389	62.0	5.41
XS1028955844	4.625	GLENCORE FUNDING LLC	29.04.2024	2'000	Baa2	103.498	1.722	105.220	3.976	118.5	5.23
US904764AX59	2.600	UNILEVER CAPITAL CORP	05.05.2024	100'000	A1	96.243	0.924	97.167	3.279	45.0	5.57
US037833AS94	3.450	APPLE INC	06.05.2024	2'000	Aa1	100.880	1.217	102.097	3.290	52.3	5.44
US037833CU23	2.850	APPLE INC	11.05.2024	2'000	Aa1	97.767	0.966	98.733	3.252	50.3	5.55
US458140BD13	2.875	INTEL CORP	11.05.2024	2'000	A1	98.062	0.974	99.036	3.224	48.8	5.55
US747525AT09	2.900	QUALCOMM INC	20.05.2024	2'000	A1	95.112	0.910	96.022	3.793	104.9	5.54
US58013MES98	3.250	MCDONALD'S CORP	10.06.2024	1'000	Baa1	100.520	0.840	101.360	3.157	45.9	5.57
XS1639826251	3.000	SWIRE PACIFIC MTN FIN	05.07.2024	200'000	A3	96.498	0.567	97.065	3.625	80.5	5.66
US278642AL76	3.450	EBAY INC	01.08.2024	2'000	Baa1	99.089	0.403	99.492	3.610	82.2	5.66
US00206REL24	3.400	AT&T INC	14.08.2024	2'000	Baa1 *-	99.590	0.274	99.864	3.471	65.8	5.71
USU05526AJ48	3.222	BAT CAPITAL CORP	15.08.2024	2'000	Baa2	96.471	0.251	96.722	3.847	105.8	5.72
USU02320AF39	2.800	AMAZON.COM INC	22.08.2024	2'000	Baa1	96.912	0.163	97.075	3.336	55.1	5.83
US06051GFH74	4.200	BANK OF AMERICA CORP SUBC	26.08.2024	2'000	Baa2	102.133	0.198	102.331	3.824	100.4	5.62
XS0901578681	6.375	AQUA + INV(SWISS RE) SUBORI	01.09.2024	200'000	A3	103.950	3.400	107.350	3.554	114.1	1.37
US345397VWV97	3.664	FORD MOTOR CREDIT CO LLC	08.09.2024	200'000	Baa2	96.771	0.051	96.822	4.238	135.5	5.70
US46625HJY71	3.875	JPMORGAN CHASE & CO SUBO	10.09.2024	2'000	Baa1	101.671	0.032	101.703	3.584	97.7	5.71
USG0446NAM68	3.625	ANGLO AMERICAN CAPITAL	11.09.2024	200'000	Baa3	97.435	0.020	97.455	4.078	111.8	5.72
USK0479SAC28	3.750	AP MOLLER-MAERSK A/S	22.09.2024	2'000	Baa2 *-	98.642	1.781	100.423	3.988	116.5	5.63
USU75000BD74	3.350	ROCHE HOLDINGS INC	30.09.2024	200'000	Aa3	100.252	1.517	101.769	3.305	46.3	5.61
US22536PAD33	3.250	CREDIT AGRICOLE LONDON	04.10.2024	250'000	Baa2	96.753	1.435	98.188	3.814	101.4	5.76
USU07264AG68	3.375	BAYER US FINANCE LLC	08.10.2024	200'000	A3 /*-	98.950	1.453	100.403	3.555	72.6	5.76
US748149AH49	2.875	PROVINCE OF QUEBEC	16.10.2024	5'000	Aa2	98.490	1.174	99.664	3.130	31.4	5.89
USU59327AA11	4.000	MICHAEL KORS USA INC	01.11.2024	2'000	Baa3	100.174	1.589	101.763	3.969	121.8	5.70
US37045XCD66	3.500	GENERAL MOTORS FINL CO	07.11.2024	2'000	Baa3	96.165	1.225	97.390	4.165	125.0	5.79
US68389XBS36	2.950	ORACLE CORP	15.11.2024	2'000	A1	97.359	1.016	98.375	3.395	57.9	5.94
US036752AC75	3.350	ANTHEM INC	01.12.2024	1'000	Baa2	98.150	1.042	99.192	3.662	95.4	5.90
US686330AK78	3.250	ORIX CORP	04.12.2024	2'000		97.308	0.894	98.202	3.705	91.1	5.93
US023135AN60	3.800	AMAZON.COM INC	05.12.2024	2'000	Baa1	102.640	1.034	103.674	3.344	52.4	5.72
US931142DV21	2.650	WALMART INC	15.12.2024	2'000	Aa2	97.229	1.053	98.282	3.107	27.0	6.09
US037833DF47	2.750	APPLE INC	13.01.2025	2'000	Aa1	96.434	0.917	97.351	3.337	57.7	6.14
US045167CW12	2.000	ASIAN DEVELOPMENT BANK	22.01.2025	1'000	Aaa	94.348	0.283	94.631	2.914	9.7	6.32
US037833AZ38	2.500	APPLE INC	09.02.2025	2'000	Aa1	94.629	0.236	94.865	3.378	53.3	6.25
US298785GS94	1.875	EUROPEAN INVESTMENT BANK	10.02.2025	1'000	Aaa	93.178	0.172	93.350	2.974	12.7	6.39
US594918BB90	2.700	MICROSOFT CORP	12.02.2025	2'000	Aaa	97.578	0.233	97.811	3.091	46.9	6.24
XS1185955306	2.375	JAPAN FIN ORG MUNICIPAL	13.02.2025	200'000	A1	94.442	0.198	94.640	3.279	47.0	6.29
US46647PAH91	3.220	JPMORGAN CHASE & CO	01.03.2025	2'000	A3	98.219	0.107	98.326	3.553	80.4	5.37

ISIN	Coupon	Name	Maturity	Minimum Piece	Moody's	Price	Acc. Int.	Dirty Price	YTM/Worst	SWAP	Mod Dur
US606822AU87	3.777	MITSUBISHI UFJ FIN GRP	02.03.2025	2'000	A1	99.984	0.115	100.099	3.779	98.2	6.08
US05565QDA31	3.506	BP CAPITAL MARKETS PLC	17.03.2025	1'000	A1	99.974	1.714	101.688	3.510	72.0	6.07
US045167CY77	2.125	ASIAN DEVELOPMENT BANK	19.03.2025	1'000	Aaa	94.705	1.027	95.732	2.966	11.4	6.38
USQ8940FAA23	3.125	TELSTRA CORP LTD	07.04.2025	2'000	A2	97.034	1.354	98.388	3.604	74.3	6.19
XS1218432349	4.000	GLENCORE FUNDING LLC	16.04.2025	2'000	Baa2	99.146	1.633	100.779	4.140	127.8	6.02
US713448CT37	2.750	PEPSICO INC	30.04.2025	2'000	A1	96.566	1.016	97.582	3.294	49.5	6.34
US822582BD31	3.250	SHELL INTERNATIONAL FIN	11.05.2025	1'000	Aa2	100.258	1.101	101.359	3.209	60.1	6.28
US037833BG48	3.200	APPLE INC	13.05.2025	2'000	Aa1	99.928	1.067	100.995	3.211	53.3	6.30
US68389XBC83	2.950	ORACLE CORP	15.05.2025	2'000	A1	97.966	0.967	98.933	3.270	58.2	6.35
US00206RCN08	3.400	AT&T INC	15.05.2025	2'000	Baa1 *-	96.608	1.114	97.722	3.947	119.8	6.22
US747525AF05	3.450	QUALCOMM INC	20.05.2025	2'000	A1	97.372	1.083	98.455	3.872	102.1	6.23
USG08820CH69	3.950	BAT INTL FINANCE PLC	15.06.2025	2'000	Baa2	100.525	0.966	101.491	3.866	101.1	6.21
US17275RAW25	3.500	CISCO SYSTEMS INC	15.06.2025	2'000	A1	101.653	0.856	102.509	3.242	45.2	6.33
US126650CL25	3.875	CVS HEALTH CORP	20.07.2025	2'000	Baa1 *-	99.216	0.570	99.786	3.998	122.3	6.31
US865622BW39	3.650	SUMITOMO MITSUI BANKING	23.07.2025	250'000	A1	100.484	0.507	100.991	3.574	75.7	6.38
US458140AS90	3.700	INTEL CORP	29.07.2025	2'000	A1	103.314	0.452	103.766	3.177	54.8	6.17
US345397XL24	4.134	FORD MOTOR CREDIT CO LLC	04.08.2025	200'000	Baa2	100.980	0.448	101.428	3.979	155.8	6.30
US718172BQ16	3.375	PHILIP MORRIS INTL INC	11.08.2025	2'000	A2	98.827	0.300	99.127	3.556	77.0	6.48
USU8810LAA18	5.300	TESLA INC	15.08.2025	2'000	B3	94.750	0.412	95.162	6.192	324.0	5.99
US404280AU33	4.250	HSBC HOLDINGS PLC SUBORDI	18.08.2025	200'000	A3	101.211	0.295	101.506	4.059	141.6	6.32
US437076BK73	3.350	HOME DEPOT INC	15.09.2025	2'000	A2	100.246	1.656	101.902	3.313	53.2	6.49
USK0479SAE83	3.875	AP MOLLER-MAERSK A/S	28.09.2025	2'000	Baa2 *-	98.025	1.776	99.801	4.183	137.4	6.36
US05581LAA70	4.375	BNP PARIBAS SUBORDINATED	28.09.2025	200'000	Baa2	101.002	2.005	103.007	4.218	136.2	6.26
US38141GWQ36	3.272	GOLDMAN SACHS GROUP INC	29.09.2025	2'000	A3	96.608	1.491	98.099	3.863	99.8	5.74
US50065XAK00	3.250	KOREA NATIONAL OIL CORP	01.10.2025	200'000	Aa2	96.621	1.463	98.084	3.768	92.2	6.52
US06051GGT04	3.093	BANK OF AMERICA CORP	01.10.2025	2'000	A3	96.457	1.504	97.961	3.706	88.5	5.78
USJ4599LAH53	4.353	MIZUHO FINANCIAL GROUP SUI	20.10.2025	200'000		101.255	1.729	102.984	4.158	135.0	6.33
US256677AD70	4.150	DOLLAR GENERAL CORP	01.11.2025	2'000	Baa2	104.052	1.522	105.574	3.522	85.5	6.32
US594918BJ27	3.125	MICROSOFT CORP	03.11.2025	2'000	Aaa	99.374	1.128	100.502	3.218	47.1	6.67
US05253JAL52	3.700	AUST & NZ BANKING GRP NY	16.11.2025	250'000	Aa3	101.305	1.203	102.508	3.504	66.5	6.57
US66989HAJ77	3.000	NOVARTIS CAPITAL CORP	20.11.2025	2'000	Aa3	97.728	0.942	98.670	3.337	47.8	6.74
US6174467X10	5.000	MORGAN STANLEY SUBORDINA	24.11.2025	1'000	Baa2	106.506	1.514	108.020	4.009	121.7	6.32
US2027A1HR15	4.500	COMMONWEALTH BANK AUST	09.12.2025	200'000	Baa1	101.800	1.175	102.975	4.224	136.7	6.43
US25152R2Y86	4.100	DEUTSCHE BANK AG	13.01.2026	1'000	Baa2	97.907	0.683	98.590	4.418	153.7	6.58
US55608RAW07	3.900	MACQUARIE BANK LTD	15.01.2026	2'000	A2	100.305	0.628	100.933	3.854	98.3	6.67
US471048AR97	2.750	JPN BANK FOR INT'L COOP	21.01.2026	200'000	A1	97.312	0.397	97.709	3.138	31.1	6.97
US06051GGZ63	3.366	BANK OF AMERICA CORP	23.01.2026	2'000	A3	98.297	0.468	98.765	3.648	89.8	6.04
US780082AD52	4.650	ROYAL BANK OF CANADA SUBC	27.01.2026	1'000	Baa2	104.354	0.594	104.948	4.000	130.6	6.55
US035242AP13	3.650	ANHEUSER-BUSCH INBEV FIN	01.02.2026	1'000	A3	100.327	0.426	100.753	3.602	94.0	6.78
USQ9194UAG78	4.125	TRANSURBAN FINANCE CO	02.02.2026	2'000	Baa1	100.858	0.470	101.328	3.993	110.6	6.41
US00206RCT77	4.125	AT&T INC	17.02.2026	2'000	Baa1 *-	99.708	0.298	100.006	4.168	125.6	6.69
US459200JG74	3.450	IBM CORP	19.02.2026	100'000	A1	101.022	0.230	101.252	3.302	61.2	6.89
US037833BY53	3.250	APPLE INC	23.02.2026	2'000	Aa1	99.293	0.181	99.474	3.352	63.6	6.94
US17275RBC51	2.950	CISCO SYSTEMS INC	28.02.2026	2'000	A1	96.873	0.123	96.996	3.401	57.1	7.01
US30231GAT94	3.043	EXXON MOBIL CORPORATION	01.03.2026	2'000	Aaa	98.074	0.101	98.175	3.320	51.4	7.01

ISIN	Coupon	Name	Maturity	Minimum Piece	Moody's	Price	Acc. Int.	Dirty Price	YTM/Worst	SWAP	Mod Dur
US20030NBS99	3.150	COMCAST CORP	01.03.2026	2'000	A3	97.914	0.105	98.019	3.451	81.2	6.97
US06051GFU85	4.450	BANK OF AMERICA CORP SUBC	03.03.2026	2'000	Baa2	103.583	0.124	103.707	3.922	122.6	6.69
US86562MAC47	3.784	SUMITOMO MITSUI FINL GRP	09.03.2026	2'000	A1	99.629	0.042	99.671	3.838	90.9	6.84
US084670BS67	3.125	BERKSHIRE HATHAWAY INC	15.03.2026	2'000	Aa2	98.693	1.545	100.238	3.312	69.0	6.92
XS1379220889	2.375	BK NEDERLANDSE GEMEENTE	16.03.2026	2'000	Aaa	94.703	1.168	95.871	3.127	25.5	7.12
US05578UAE47	4.875	BPCE SUBORDINATED T2	01.04.2026	200'000	Baa3	103.063	2.194	105.257	4.419	154.1	6.50
US437076BM30	3.000	HOME DEPOT INC	01.04.2026	2'000	A2	97.671	1.350	99.021	3.332	53.8	6.99
US780097BA81	4.800	ROYAL BK SCOTLND GRP PLC	05.04.2026	200'000	Baa3	102.973	2.107	105.080	4.358	145.6	6.53
US731011AU68	3.250	REPUBLIC OF POLAND	06.04.2026	1'000	A2	99.060	1.417	100.477	3.384	52.5	6.94
US45950VHX73	2.125	INTL FINANCE CORP	07.04.2026	1'000	Aaa	93.857	0.921	94.778	2.987	12.2	7.26
US298785HD17	2.125	EUROPEAN INVESTMENT BANK	13.04.2026	1'000	Aaa	93.761	0.885	94.646	2.999	12.2	7.27
US298785HD17	2.125	EIB (GREENBOND)	13.04.2026	1'000	Aaa	93.761	0.885	94.646	2.999	12.2	7.27
USG91703AK72	4.125	UBS GROUP FUNDING SWITZE	15.04.2026	200'000	Baa1u	101.072	1.696	102.768	3.968	111.1	6.72
US06051GFX25	3.500	BANK OF AMERICA CORP	19.04.2026	2'000	A3	98.345	1.400	99.745	3.738	85.5	6.89
US748149AJ05	2.500	PROVINCE OF QUEBEC	20.04.2026	5'000	Aa2	95.065	0.993	96.058	3.195	31.5	7.18
US471048AT53	2.375	JPN BANK FOR INT'L COOP	20.04.2026	200'000	A1	94.323	0.943	95.266	3.174	32.8	7.21
US949746RW34	3.000	WELLS FARGO & COMPANY	22.04.2026	1'000	A2	94.203	1.175	95.378	3.838	91.5	7.01
US045167DN04	2.000	ASIAN DEVELOPMENT BANK	24.04.2026	1'000	Aaa	93.010	0.772	93.782	2.975	11.7	7.34
US68323ADP66	2.500	ONTARIO (PROVINCE OF)	27.04.2026	5'000	Aa2	94.763	0.944	95.707	3.238	35.7	7.19
USQ8809VAH26	3.625	SYDNEY AIRPORT FINANCE	28.04.2026	2'000	Baa1	97.758	1.359	99.117	3.950	105.8	6.87
US05565QDB14	3.119	BP CAPITAL MARKETS PLC	04.05.2026	1'000	A1	97.442	1.118	98.560	3.482	73.9	7.04
US822582BT82	2.875	SHELL INTERNATIONAL FIN	10.05.2026	1'000	Aa2	97.521	0.982	98.503	3.222	61.9	7.14
US961214CX95	2.850	WESTPAC BANKING CORP	13.05.2026	2'000	Aa3	94.229	0.950	95.179	3.673	79.7	7.12
US166764BL33	2.954	CHEVRON CORP	16.05.2026	2'000	Aa2	97.448	0.960	98.408	3.312	67.1	7.13
US2027A1HT70	2.850	COMMONWEALTH BANK AUST	18.05.2026	2'000	Aa3	94.336	0.910	95.246	3.656	79.2	7.13
US404280BB43	3.900	HSBC HOLDINGS PLC	25.05.2026	200'000	A2	101.129	1.170	102.299	3.738	101.7	6.90
XS1418635337	4.500	LENDLEASE US CAPITAL INC	26.05.2026	250'000	Baa3	99.695	1.338	101.033	4.544	167.8	6.71
US11070TAK43	2.250	BRITISH COLUMBIA PROV OF	02.06.2026	5'000	Aaa	93.409	0.631	94.040	3.166	28.4	7.36
US4581X0CU04	2.000	INTER-AMERICAN DEVEL BK	02.06.2026	1'000	Aaa	92.613	0.561	93.174	3.021	11.4	7.44
US717081DV27	2.750	PFIZER INC	03.06.2026	2'000	A1	95.299	0.764	96.063	3.410	52.5	7.22
US855244AK58	2.450	STARBUCKS CORP	15.06.2026	2'000	A3	94.230	0.599	94.829	3.252	57.4	7.34
US46625HRS12	3.200	JPMORGAN CHASE & CO	15.06.2026	2'000	A3	95.996	0.782	96.778	3.768	90.3	7.11
USU2526DAD13	6.020	DIAMOND 1 FIN / DIAMOND 2	15.06.2026	2'000	Baa3	107.658	1.472	109.130	4.855	208.3	6.21
US563469UL77	2.125	MANITOBA (PROVINCE OF)	22.06.2026	1'000	Aa2	91.698	0.478	92.176	3.278	39.5	7.44
US60871RAG56	3.000	MOLSON COORS BREWING CO	15.07.2026	2'000	Baa3	95.068	0.483	95.551	3.692	100.8	7.25
US68389XBM65	2.650	ORACLE CORP	15.07.2026	2'000	A1	93.570	0.427	93.997	3.547	65.9	7.34
US21684AAF30	3.750	COOPERATIEVE RABOBANK UA	21.07.2026	250'000	A3	97.280	0.542	97.822	4.138	127.9	7.05
US14040HBK05	3.750	CAPITAL ONE FINANCIAL CO SL	28.07.2026	2'000	Baa1	95.096	0.469	95.565	4.457	153.9	7.04
US25468PDM59	1.850	WALT DISNEY COMPANY/THE	30.07.2026	2'000	A2	88.831	0.221	89.052	3.391	49.8	7.61
US037833BZ29	2.450	APPLE INC	04.08.2026	2'000	Aa1	93.514	0.265	93.779	3.342	59.9	7.46
US594918BR43	2.400	MICROSOFT CORP	08.08.2026	2'000	Aaa	93.121	0.233	93.354	3.345	48.1	7.49
US045167DR18	1.750	ASIAN DEVELOPMENT BANK	14.08.2026	1'000	Aaa	90.641	0.141	90.782	3.016	12.8	7.71
US92343VDD38	2.625	VERIZON COMMUNICATIONS	15.08.2026	2'000	Baa1	91.054	0.204	91.258	3.879	94.9	7.41
US02079KAC18	1.998	ALPHABET INC	15.08.2026	2'000	Aa2	90.712	0.155	90.867	3.268	39.2	7.62
USF43628C650	4.250	SOCIETE GENERALE SUBORDIN	19.08.2026	200'000	Baa3	98.327	0.283	98.610	4.490	159.8	6.99

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US961214DC40	2.700	WESTPAC BANKING CORP	19.08.2026	2'000	Aa3	92.679	0.180	92.859	3.719	79.8	7.41
US031162CJ71	2.600	AMGEN INC	19.08.2026	2'000	Baa1	91.752	0.173	91.925	3.749	87.9	7.43
XS1482752380	1.875	DEVELOPMENT BK OF JAPAN	01.09.2026	200'000	A1	90.111	0.063	90.174	3.218	34.1	7.70
US822582BX94	2.500	SHELL INTERNATIONAL FIN	12.09.2026	1'000	Aa2	93.264	0.007	93.271	3.420	57.3	7.45
USQ98236AC80	3.700	WOODSIDE FINANCE LTD	15.09.2026	2'000	Baa1	97.717	1.829	99.546	4.019	111.0	7.09
US872540AQ25	2.250	TJX COS INC	15.09.2026	2'000	A2	91.137	1.113	92.250	3.461	63.9	7.53
US02209SAU78	2.625	ALTRIA GROUP INC	16.09.2026	2'000	A3	92.737	1.291	94.028	3.624	75.6	7.41
US67066GAE44	3.200	NVIDIA CORP	16.09.2026	2'000	A3	97.999	1.573	99.572	3.473	70.7	7.26
US17275RBL50	2.500	CISCO SYSTEMS INC	20.09.2026	2'000	A1	93.409	1.201	94.610	3.397	51.9	7.47
US82481LAD10	3.200	SHIRE ACQ INV IRELAND DA	23.09.2026	2'000	Baa3	93.790	1.511	95.301	4.069	117.4	7.23
US44891CAK99	2.750	HYUNDAI CAPITAL AMERICA	27.09.2026	2'000	Baa1	88.964	1.268	90.232	4.307	132.3	7.34
USQ3958YAC77	3.400	GAIF BOND ISSUER P/L	30.09.2026	2'000	Baa1	95.069	1.539	96.608	4.089	118.3	7.20
US49446RAP47	2.800	KIMCO REALTY CORP	01.10.2026	2'000	Baa1	92.259	1.260	93.519	3.871	109.7	7.38
US713448DN57	2.375	PEPSICO INC	06.10.2026	2'000	A1	92.320	1.036	93.356	3.416	55.8	7.55
US37045XBQ88	4.000	GENERAL MOTORS FINL CO	06.10.2026	2'000	Baa3	96.897	1.744	98.641	4.439	152.5	7.03
US86562MAK62	3.010	SUMITOMO MITSUI FINL GRP	19.10.2026	2'000	A1	93.909	1.204	95.113	3.848	88.7	7.37
XS1508675417	3.250	SAUDI INTERNATIONAL BOND	26.10.2026	200'000	A1	94.525	1.237	95.762	4.007	110.9	7.31
US459058FT50	1.875	INTL BK RECON & DEVELOP	27.10.2026	1'000	Aaa	91.413	0.709	92.122	3.012	12.6	7.79
USF12033TP59	2.947	DANONE SA	02.11.2026	200'000	Baa1	93.223	1.072	94.295	3.877	97.1	7.42
US38145GAH39	3.500	GOLDMAN SACHS GROUP INC	16.11.2026	2'000	A3	96.724	1.138	97.862	3.949	110.3	7.31
US002824BF69	3.750	ABBOTT LABORATORIES	30.11.2026	2'000	Baa2	99.054	1.073	100.127	3.878	97.3	7.29
US345370CR99	4.346	FORD MOTOR COMPANY	08.12.2026	2'000	Baa2	98.189	1.147	99.336	4.599	164.9	7.11
US020002BD26	3.280	ALLSTATE CORP	15.12.2026	2'000	A3	98.856	0.802	99.658	3.432	65.6	7.49
US86562MAN02	3.446	SUMITOMO MITSUI FINL GRP	11.01.2027	2'000	A1	97.010	0.593	97.603	3.848	91.2	7.48
US89236TDR32	3.200	TOYOTA MOTOR CREDIT CORP	11.01.2027	2'000	Aa3	98.496	0.551	99.047	3.398	58.3	7.58
US045167DU47	2.625	ASIAN DEVELOPMENT BANK	12.01.2027	1'000	Aaa	96.849	0.445	97.294	3.034	14.2	7.77
US05565QDF28	3.017	BP CAPITAL MARKETS PLC	16.01.2027	1'000	A1	95.469	0.478	95.947	3.620	77.1	7.63
USU75091AE58	2.950	S&P GLOBAL INC	22.01.2027	2'000	Baa1	93.702	0.418	94.120	3.793		7.65
XS1551355149	4.250	GOHL CAPITAL LTD	24.01.2027	200'000	Baa1	99.025	0.578	99.603	4.383	149.8	7.27
US38141GWB66	3.850	GOLDMAN SACHS GROUP INC	26.01.2027	2'000	A3	98.525	0.503	99.028	4.049	112.6	7.40
US459200JR30	3.300	IBM CORP	27.01.2027	100'000	A1	98.844	0.422	99.266	3.452	60.4	7.60
US29082HAB87	5.400	EMBRAER NETHERLANDS FINA	01.02.2027	2'000		107.000	0.630	107.630	4.438	165.8	7.05
US594918BY93	3.300	MICROSOFT CORP	06.02.2027	2'000	Aaa	99.315	0.339	99.654	3.389	51.5	7.63
US037833CJ77	3.350	APPLE INC	09.02.2027	2'000	Aa1	98.757	0.316	99.073	3.513	66.4	7.61
XS1480699641	4.300	STANDARD CHARTERED PLC S	19.02.2027	200'000	Baa1	98.106	0.287	98.393	4.560	165.3	7.31
US60687YAK55	3.663	MIZUHO FINANCIAL GROUP	28.02.2027	200'000	A1	98.234	0.153	98.387	3.898	99.0	7.55
US375558BM47	2.950	GILEAD SCIENCES INC	01.03.2027	2'000	A3	94.489	0.098	94.587	3.677	78.6	7.76
US00206RDQ20	4.250	AT&T INC	01.03.2027	2'000	Baa1 /-	99.864	0.142	100.006	4.268	139.3	7.39
US961214DK65	3.350	WESTPAC BANKING CORP	08.03.2027	2'000	Aa3	97.091	0.047	97.138	3.734	82.5	7.67
US14040HBN44	3.750	CAPITAL ONE FINANCIAL CO	09.03.2027	2'000	Baa1	96.823	0.042	96.865	4.177	125.1	7.53
US444859BF87	3.950	HUMANA INC	15.03.2027	2'000	Baa3	101.003	1.953	102.956	3.817	116.4	7.39
US92343VDY74	4.125	VERIZON COMMUNICATIONS	16.03.2027	2'000	Baa1	101.201	2.028	103.229	3.965	104.7	7.34
XS1688567251	3.625	MIRVAC GROUP FINANCE LTD	18.03.2027	200'000	A3	95.259	1.692	96.951	4.264	132.9	7.44
USQ9194UAW25	3.375	TRANSURBAN FINANCE CO	22.03.2027	2'000	Baa1	94.878	1.603	96.481	4.058	113.2	7.54
USU37818AR97	4.000	GLENCORE FUNDING LLC	27.03.2027	2'000	Baa2	97.236	1.844	99.080	4.373	146.4	7.35

ISIN	Coupon	Name	Maturity	Minimum Piece	Moody's	Price	Acc. Int.	Dirty Price	YTM/Worst	SWAP	Mod Dur
US456837AH61	3.950	ING GROEP NV	29.03.2027	200'000	Baa1	100.087	1.799	101.886	3.938	103.5	7.42
USG2177UAB55	3.500	CK HUTCHISON INTL 17 LTD	05.04.2027	200'000	A2	96.576	1.536	98.112	3.953	104.0	7.55
US748149AN17	2.750	PROVINCE OF QUEBEC	12.04.2027	5'000	Aa2	96.201	1.153	97.354	3.236	33.0	7.86
XS1596778008	4.625	UNICREDIT SPA	12.04.2027	200'000	Baa1	101.529	1.940	103.469	4.418	155.2	7.24
US05565QDM78	3.588	BP CAPITAL MARKETS PLC	14.04.2027	1'000	A1	99.685	1.485	101.170	3.629	78.4	7.58
US47109LAB09	2.750	JAPAN INT'L COOP AGENCY	27.04.2027	200'000		95.285	1.039	96.324	3.354	40.9	7.89
US0258M0EL96	3.300	AMERICAN EXPRESS CREDIT	03.05.2027	2'000	A2	96.711	1.192	97.903	3.727	81.0	7.71
US458140AX85	3.150	INTEL CORP	11.05.2027	2'000	A1	97.748	1.068	98.816	3.438	53.7	7.80
US037833CR93	3.200	APPLE INC	11.05.2027	2'000	Aa1	97.479	1.084	98.563	3.524	65.1	7.78
US66989HAN89	3.100	NOVARTIS CAPITAL CORP	17.05.2027	2'000	Aa3	97.463	0.999	98.462	3.424	52.0	7.83
US747525AU71	3.250	QUALCOMM INC	20.05.2027	2'000	A1	94.217	1.020	95.237	4.008	106.6	7.74
US298785HM16	2.375	EUROPEAN INVESTMENT BANK	24.05.2027	1'000	Aaa	94.790	0.719	95.509	3.028	14.2	8.11
US191216CE82	2.900	COCA-COLA CO/THE	25.05.2027	2'000	Aa3	96.739	0.870	97.609	3.314	43.1	7.92
USN30707AC23	3.625	ENEL FINANCE INTL NV	25.05.2027	200'000	Baa2	96.162	1.088	97.250	4.130	122.7	7.63
US471048BE75	2.875	JPN BANK FOR INT'L COOP	01.06.2027	200'000	A1	97.156	0.815	97.971	3.234	33.9	7.95
US046353AN82	3.125	ASTRAZENECA PLC	12.06.2027	2'000	A3	95.990	0.790	96.780	3.639	75.2	7.87
US037833CX61	3.000	APPLE INC	20.06.2027	2'000	Aa1	95.774	0.692	96.466	3.538	63.0	7.94
USN5946FAD98	4.850	MYRIAD INTL HOLDINGS BV	06.07.2027	200'000	Baa3	103.501	0.903	104.404	4.378	157.5	7.17
XS1642641812	3.500	SGSP AUSTRALIA ASSETS	07.07.2027	200'000	A3	96.599	0.642	97.241	3.939	103.5	7.80
US4581X0CY26	2.375	INTER-AMERICAN DEVEL BK	07.07.2027	1'000		94.761	0.435	95.196	3.024	13.6	8.23
US86562MAR16	3.364	SUMITOMO MITSUI FINL GRP	12.07.2027	2'000	A1	96.154	0.570	96.724	3.858	94.3	7.86
US50066CAN92	3.125	KOREA GAS CORP	20.07.2027	200'000	Aa2	94.436	0.460	94.896	3.838	91.8	7.95
USJ4509LBN04	3.650	MITSUMI FUDOSAN CO LTD	20.07.2027	200'000	A2	100.005	0.537	100.542	3.649	78.0	7.83
US94974BGL80	4.300	WELLS FARGO & COMPANY SU	22.07.2027	1'000	A3	101.078	0.609	101.687	4.159	124.5	7.61
US606822AR58	3.287	MITSUBISHI UFJ FIN GRP	25.07.2027	2'000	A1	95.466	0.438	95.904	3.868	93.2	7.92
XS1650033571	5.000	BANQUE OUEST AFRICAINE D	27.07.2027	200'000	Baa1	100.969	0.639	101.608	4.869	196.7	7.39
USU05526AK11	3.557	BAT CAPITAL CORP	15.08.2027	2'000	Baa2	95.755	0.277	96.032	4.104	120.8	7.87
USY3815NAZ43	3.625	HYUNDAI CAPITAL SERVICES	29.08.2027	200'000	Baa1	94.792	0.150	94.942	4.301	139.7	7.87
XS1668899104	2.625	DEVELOPMENT BK OF JAPAN	01.09.2027	200'000	A1	95.377	0.088	95.465	3.194	33.1	8.28
US60687YAM12	3.170	MIZUHO FINANCIAL GROUP	11.09.2027	200'000	A1	94.033	0.018	94.051	3.929	97.8	8.07
US037833DB33	2.900	APPLE INC	12.09.2027	2'000	Aa1	95.061	0.008	95.069	3.516	62.5	8.07
XS1681539539	4.125	SANTOS FINANCE LTD	14.09.2027	200'000		96.464	2.051	98.515	4.588	164.8	7.59
US05565QDN51	3.279	BP CAPITAL MARKETS PLC	19.09.2027	1'000	A1	96.733	1.585	98.318	3.689	76.6	7.95
US2027A1JT52	3.150	COMMONWEALTH BANK AUST	19.09.2027	1'000	Aa3	95.424	1.523	96.947	3.725	83.3	7.99
XS1688416558	3.000	SP POWERASSETS LTD	26.09.2027	200'000	Aa2	94.973	1.392	96.365	3.628	71.6	8.07
USQ66345AA95	4.400	NEWCASTLE COAL INFRASTRU	29.09.2027	2'000		96.607	2.004	98.611	4.848	186.8	7.52
US37045VAN01	4.200	GENERAL MOTORS CO	01.10.2027	2'000	Baa3	97.619	2.520	100.139	4.509	155.8	7.62
US713448DY13	3.000	PEPSICO INC	15.10.2027	2'000	A1	95.646	1.275	96.921	3.539	58.9	8.13
US86562MAV28	3.352	SUMITOMO MITSUI FINL GRP	18.10.2027	2'000	A1	95.969	1.350	97.319	3.858	89.4	7.99
US05584KAC27	3.500	BPCE SA	23.10.2027	250'000	Baa3	94.754	1.361	96.115	4.167	122.6	7.92
USY47606AH47	3.500	KIA MOTORS CORP	25.10.2027	200'000	Baa1	95.358	1.342	96.700	4.088	114.8	7.94
USU37818AT53	3.875	GLENCORE FUNDING LLC	27.10.2027	2'000	Baa2	96.090	1.464	97.554	4.377	147.5	7.80
US345397YT41	3.815	FORD MOTOR CREDIT CO LLC	02.11.2027	200'000	Baa2	93.059	1.388	94.447	4.719	172.8	7.79
US037833DK32	3.000	APPLE INC	13.11.2027	2'000	Aa1	95.824	1.000	96.824	3.513	62.3	8.21
XS1716945743	3.250	TELSTRA CORP LTD	15.11.2027	200'000	A2	96.059	1.065	97.124	3.739	82.0	8.11



ISIN	Coupon	Name	Maturity	Minimum Piece	Moody's	Price	Acc. Int.	Dirty Price	YTM/Worst	SWAP	Mod Dur
US515110BT00	2.500	LANDWIRTSCH. RENTENBANK	15.11.2027	1'000	Aaa	95.306	0.819	96.125	3.064	15.5	8.42
US68389XBN49	3.250	ORACLE CORP	15.11.2027	2'000	A1	97.300	1.119	98.419	3.582	68.8	8.13
US471048BQ06	2.750	JPN BANK FOR INT'L COOP	16.11.2027	200'000	A1	95.923	0.894	96.817	3.244	34.0	8.32
US09659X2C50	3.500	BNP PARIBAS	16.11.2027	200'000	Baa1	95.726	1.138	96.864	4.037	111.1	8.00
US459058GE72	2.500	INTL BK RECON & DEVELOP	22.11.2027	1'000	Aaa	95.632	0.771	96.403	3.023	12.9	8.45
US87165BAM54	3.950	SYNCHRONY FINANCIAL	01.12.2027	2'000		95.634	1.119	96.753	4.509	156.6	7.86
US46625HRX07	3.625	JPMORGAN CHASE & CO SUBO	01.12.2027	2'000	Baa1	98.410	1.027	99.437	3.822	117.7	8.03
USH3698DAR55	4.282	CREDIT SUISSE GROUP AG	09.01.2028	250'000	Baa2	100.571	0.761	101.332	4.203	133.7	7.24
US05578BAJ52	3.250	BPCE SA	11.01.2028	250'000	A2	94.903	0.560	95.463	3.878	96.4	8.24
US86562MAY66	3.544	SUMITOMO MITSUI FINL GRP	17.01.2028	2'000	A1	97.283	0.551	97.834	3.878	94.6	8.17
US46513YJH27	3.250	STATE OF ISRAEL	17.01.2028	200'000	A1	97.500	0.506	98.006	3.553	66.1	8.30
US045167EG44	2.750	ASIAN DEVELOPMENT BANK	19.01.2028	1'000	Aaa	97.594	0.413	98.007	3.034	12.5	8.52
US00182FBJ49	3.450	ANZ NEW ZEALAND INTL/LDN	21.01.2028	200'000	A1	96.988	0.479	97.467	3.819	90.1	8.22
US961214DW04	3.400	WESTPAC BANKING CORP	25.01.2028	2'000	Aa3	97.207	0.453	97.660	3.741	83.7	8.25
USN39427FV17	3.500	HEINEKEN NV	29.01.2028	2'000	Baa1	97.986	0.428	98.414	3.745	81.5	8.23
US31428XBP06	3.400	FEDEX CORP	15.02.2028	2'000	Baa2	97.293	0.406	97.699	3.729	83.2	8.31
US151020BB94	3.900	CELGENE CORP	20.02.2028	2'000	Baa2	98.491	0.249	98.740	4.086	120.6	8.14
US620076BL24	4.600	MOTOROLA SOLUTIONS INC	23.02.2028	2'000	Baa3	100.083	0.256	100.339	4.589	164.8	7.90
US05964HAF29	3.800	BANCO SANTANDER SA	23.02.2028	200'000	Baa1	96.472	0.211	96.683	4.238	134.9	8.15
US57636QAJ31	3.500	MASTERCARD INC	26.02.2028	2'000	A2	100.335	0.165	100.500	3.459	60.0	8.09
US842400GJ61	3.650	SOUTHERN CAL EDISON	01.03.2028	1'000	Aa3	99.765	0.081	99.846	3.678	78.3	8.28
US036752AG89	4.101	ANTHEM INC	01.03.2028	1'000	Baa2	99.454	0.125	99.579	4.168	125.5	8.10
US855244AP46	3.500	STARBUCKS CORP	01.03.2028	2'000	A3e	99.223	0.126	99.349	3.593	73.5	8.34
US49456BAP67	4.300	KINDER MORGAN INC	01.03.2028	2'000	Baa3e	98.967	0.143	99.110	4.429	154.9	8.02
US101137AS67	4.000	BOSTON SCIENTIFIC CORP	01.03.2028	2'000	Baa2	99.345	0.189	99.534	4.080	118.0	8.14
US126408HJ52	3.800	CSX CORP	01.03.2028	2'000	Baa1	99.682	0.243	99.925	3.839	97.6	8.22
US606822AV60	3.961	MITSUBISHI UFJ FIN GRP	02.03.2028	2'000	A1	100.103	0.121	100.224	3.948	107.4	8.17
US718172CE76	3.125	PHILIP MORRIS INTL INC	02.03.2028	2'000	A2	95.307	0.095	95.402	3.692	72.7	8.44
US60687YAR09	4.018	MIZUHO FINANCIAL GROUP	05.03.2028	200'000	A1	99.753	0.089	99.842	4.048	115.6	8.15
US863667AQ47	3.650	STRYKER CORP	07.03.2028	2'000	Baa1	99.595	0.061	99.656	3.699	80.9	8.30
XS1787595666	3.380	CLIFFORD CAPITAL PTE LTD	07.03.2028	200'000		100.267	0.056	100.323	3.348	43.5	8.42
US718546AR56	3.900	PHILLIPS 66	15.03.2028	2'000	A3	99.027	0.130	99.157	4.019	110.7	8.05
US693506BP19	3.750	PPG INDUSTRIES INC	15.03.2028	2'000	A3	99.830	0.167	99.997	3.770	87.6	8.13
US55336VAR15	4.000	MPLX LP	15.03.2028	2'000	Baa3	98.393	0.389	98.782	4.198	128.0	8.00
USU3827BAA53	3.700	GOODMAN US FIN THREE	15.03.2028	2'000	Baa1	96.125	1.706	97.831	4.178	129.8	8.09
USQ98229AM12	3.700	WOODSIDE FINANCE LTD	15.03.2028	2'000	Baa1	96.432	1.850	98.282	4.139	118.0	8.10
US25470DAR08	3.950	DISCOVERY COMMUNICATIONS	20.03.2028	2'000	Baa3	95.688	1.887	97.575	4.489	153.1	7.99
US500769HS68	2.875	KFW	03.04.2028	1'000	Aaa	98.615	0.343	98.958	3.036	12.4	8.56
USN30707AG37	3.500	ENEL FINANCE INTL NV	06.04.2028	200'000	Baa2	93.681	1.526	95.207	4.279	127.3	8.20
USQ1700EAB85	3.750	BORAL FINANCE PTY LTD	01.05.2028	2'000	Baa2	97.272	1.375	98.647	4.081	115.5	8.22
US06051GGR48	3.593	BANK OF AMERICA CORP	21.07.2028	2'000	A3	97.101	0.519	97.620	3.966	104.9	7.81
US61744YAK47	3.591	MORGAN STANLEY	22.07.2028	1'000	A3	96.843	0.509	97.352	3.998	110.6	7.81
IL0060002446	4.250	ISRAEL ELECTRIC CORP LTD	14.08.2028	200'000	Baa2	98.865	0.366	99.231	4.386	145.1	8.31
US172967LS86	3.520	CITIGROUP INC	27.10.2028	1'000	Baa1	96.349	1.330	97.679	3.980	107.1	7.95
US80281LAG05	3.823	SANTANDER UK GROUP HLDGE	03.11.2028	200'000	Baa1	95.440	1.381	96.821	4.408	147.1	7.83

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US539439AQ24	3.574	LLOYDS BANKING GROUP PLC	07.11.2028	200'000	A3	94.550	1.251	95.801	4.268	132.9	7.93
US55608KAK16	3.763	MACQUARIE GROUP LTD	28.11.2028	2'000	A3	96.615	1.098	97.713	4.190	133.6	7.94
US05565QDH83	3.723	BP CAPITAL MARKETS PLC	28.11.2028	1'000	A1	100.628	1.086	101.714	3.650	77.3	8.60
US46647PAM86	3.509	JPMORGAN CHASE & CO	23.01.2029	2'000	A3	96.510	0.487	96.997	3.939	101.5	8.19
US61744YAP34	3.772	MORGAN STANLEY	24.01.2029	1'000	A3	97.602	0.524	98.126	4.069	111.4	8.10
US06051GHG73	3.970	BANK OF AMERICA CORP	05.03.2029	2'000	A3	99.687	0.088	99.775	4.008	109.9	8.17
US63861WAB19	4.302	NATIONWIDE BLDG SOCIETY	08.03.2029	200'000	Baa1e	99.388	0.060	99.448	4.378	142.1	8.04
US38141GWV21	3.814	GOLDMAN SACHS GROUP INC	23.04.2029	2'000	A3	97.634	0.530	98.164	4.102	117.3	8.17
USN57445AA17	4.625	MINEJESA CAPITAL BV	10.08.2030	200'000	Baa3	97.450	0.424	97.874	4.978	211.2	7.14
US63859XAE76	4.125	NATIONWIDE BLDG SOCIETY SI	18.10.2032	250'000	Baa1	95.787	1.661	97.448	4.674	169.3	7.67
US06368BGS16	3.803	BANK OF MONTREAL SUBORDII	15.12.2032	1'000	Baa2	95.242	0.961	96.203	4.407	141.5	7.95
US09660V2A05	4.375	BNP PARIBAS SUBORDINATED	01.03.2033	200'000	Baa2	98.864	0.146	99.010	4.518	158.2	7.98
US00507UAT88	4.550	ALLERGAN FUNDING SCS	15.03.2035	2'000	Baa3	98.180	2.250	100.430	4.707	171.4	11.44
USF2893TAP15	4.750	ELECTRICITE DE FRANCE SA	13.10.2035	2'000	A3	107.372	1.979	109.351	4.143	130.1	11.64
US035242AM81	4.700	ANHEUSER-BUSCH INBEV FIN	01.02.2036	1'000	A3	105.418	0.548	105.966	4.256	134.6	11.91
US037833BW97	4.500	APPLE INC	23.02.2036	2'000	Aa1	108.426	0.250	108.676	3.833	87.6	12.24
US00287YAV11	4.300	ABBVIE INC	14.05.2036	2'000	Baa2	99.375	1.421	100.796	4.351	126.0	12.10
US68389XBH70	3.850	ORACLE CORP	15.07.2036	2'000	A1	100.071	0.620	100.691	3.844	87.3	13.00
USU2526DAE95	8.100	DELL INT LLC / EMC CORP	15.07.2036	2'000	Baa3	123.352	1.305	124.657	5.956	338.2	10.14
US594918BZ68	4.100	MICROSOFT CORP	06.02.2037	2'000	Aaa	104.584	0.421	105.005	3.753	73.3	12.94
US00206RDR03	5.250	AT&T INC	01.03.2037	2'000	Baa1 *-	102.958	0.175	103.133	5.003	201.0	11.83
US92343VDU52	5.250	VERIZON COMMUNICATIONS	16.03.2037	2'000	Baa1	105.794	2.581	108.375	4.783	181.2	11.88
USN57445AB99	5.625	MINEJESA CAPITAL BV	10.08.2037	200'000	Baa3	100.450	0.516	100.966	5.582	253.3	10.59
US00206REN89	4.900	AT&T INC	14.08.2037	2'000	Baa1 *-	100.221	0.395	100.616	4.882	186.5	12.21
USU05526AL93	4.390	BAT CAPITAL CORP	15.08.2037	2'000	Baa2	98.826	0.341	99.167	4.481	147.5	12.89
US20030NCJ81	3.900	COMCAST CORP	01.03.2038	2'000	A3	95.672	0.379	96.051	4.223	118.8	13.60
US87938WAV54	4.665	TELEFONICA EMISIONES SAU	06.03.2038	150'000	Baa3	100.301	0.091	100.392	4.642	165.4	12.91
US55336VAM28	4.500	MPLX LP	15.04.2038	2'000	Baa3	97.596	0.438	98.034	4.686	167.6	12.80
USJ54675AA13	5.000	NIPPON LIFE TIER 1 (SUB/CALL)	18.10.2042	200'000	A3	104.750	2.014	106.764	3.863	120.2	4.03
US84265VAG05	5.250	SOUTHERN COPPER CORP	08.11.2042	2'000	Baa2	106.500	1.823	108.323	4.797	186.5	13.87
US037833AL42	3.850	APPLE INC	04.05.2043	2'000	Aa1	97.950	1.380	99.330	3.979	99.9	15.69
US77586TAE64	6.125	ROMANIA	22.01.2044	2'000	Baa3	120.622	0.868	121.490	4.734	193.4	13.97
US404280AQ21	5.250	HSBC HOLDINGS PLC SUBORDI	14.03.2044	200'000	A3	109.023	2.610	111.633	4.648	169.3	14.29
US037833AT77	4.450	APPLE INC	06.05.2044	2'000	Aa1	106.434	1.570	108.004	4.049	111.8	15.50
US717081DK61	4.400	PFIZER INC	15.05.2044	2'000	A1	107.525	1.442	108.967	3.937	100.6	15.67
US00206RCG56	4.800	AT&T INC	15.06.2044	2'000	Baa1 *-	95.282	1.173	96.455	5.128	201.8	14.37
XS1108784510	4.500	CLOVERIE PLC (SWISS RE C SL	11.09.2044	200'000	A2	101.938	2.275	104.213	4.150	141.4	5.44
USJ54675AB95	5.100	NIPPON LIFE INSURANCE SUBC	16.10.2044	200'000	A3	105.625	2.083	107.708	4.117	130.1	5.49
US023135AQ91	4.950	AMAZON.COM INC	05.12.2044	2'000	Baa1	113.001	1.348	114.349	4.133	123.2	15.16
US31428XBB10	4.100	FEDEX CORP	01.02.2045	2'000	Baa2	96.689	0.478	97.167	4.309	138.0	15.93
US594918BD56	3.750	MICROSOFT CORP	12.02.2045	2'000	Aaa	98.050	0.323	98.373	3.867	85.2	16.69
US822582BF88	4.375	SHELL INTERNATIONAL FIN	11.05.2045	1'000	Aa2	105.481	1.483	106.964	4.041	115.9	15.91
US037833BH21	4.375	APPLE INC	13.05.2045	2'000	Aa1	104.425	1.458	105.883	4.103	111.7	15.86
US126650CN80	5.125	CVS HEALTH CORP	20.07.2045	2'000	Baa1 *-	104.982	0.755	105.737	4.793	189.6	14.71
US38141GVS01	4.750	GOLDMAN SACHS GROUP INC	21.10.2045	2'000	A3	105.616	1.874	107.490	4.393	140.3	15.24
US046353AM00	4.375	ASTRAZENCA PLC	16.11.2045	2'000	A3	100.503	1.422	101.925	4.343	135.6	15.77
US035242AN64	4.900	ANHEUSER-BUSCH INBEV FIN	01.02.2046	1'000	A3	107.296	0.572	107.868	4.437	153.9	15.36
US459200JH57	4.700	IBM CORP	19.02.2046	100'000	A1	112.198	0.313	112.511	3.973	107.6	16.17

ISIN	Coupon	Name	Maturity	Minimum Piece	Moody's	Price	Acc. Int.	Dirty Price	YTM/Worst	SWAP	Mod Dur
US037833BX70	4.650	APPLE INC	23.02.2046	2'000	Aa1	109.138	0.258	109.396	4.093	118.4	15.93
US437076BH45	4.250	HOME DEPOT INC	01.04.2046	2'000	A2	106.951	1.913	108.864	3.839	107.3	16.27
US458140AV20	4.100	INTEL CORP	19.05.2046	2'000	A1	102.286	1.298	103.584	3.963	101.2	16.40
US931427AR91	4.650	WALGREENS BOOTS ALLIANCE	01.06.2046	2'000	Baa2	97.891	1.318	99.209	4.787	181.0	15.29
XS1385999492	5.625	CLOVERIE PLC ZURICH INS SUE	24.06.2046	200'000	A2	107.250	4.047	111.297	4.551	180.5	6.37
US68389XBJ37	4.000	ORACLE CORP	15.07.2046	2'000	A1	99.282	0.644	99.926	4.043	104.9	16.72
USU2526DAF60	8.350	DELL INT LLC / EMC CORP	15.07.2046	2'000	Baa3	128.063	1.345	129.408	6.217	385.0	12.36
US25468PDN33	3.000	WALT DISNEY COMPANY/THE	30.07.2046	2'000	A2	84.433	0.358	84.791	3.913	80.9	17.97
US02209SAV51	3.875	ALTRIA GROUP INC	16.09.2046	2'000	A3	92.671	1.905	94.576	4.325	127.2	16.35
XS1508675508	4.500	SAUDI INTERNATIONAL BOND	26.10.2046	200'000	A1	93.938	1.713	95.651	4.896	180.3	15.31
US002824BH26	4.900	ABBOTT LABORATORIES	30.11.2046	2'000	Baa2	107.929	1.402	109.331	4.406	146.0	15.52
US94974BGU89	4.750	WELLS FARGO & COMPANY SU	07.12.2046	2'000	A3	102.966	1.267	104.233	4.563	158.3	15.60
US345370CS72	5.291	FORD MOTOR COMPANY	08.12.2046	2'000	Baa2	96.108	1.396	97.504	5.563	246.9	14.21
US00206RCU41	5.650	AT&T INC	15.02.2047	2'000	Baa1 *-	106.598	0.439	107.037	5.203	228.2	14.46
US00206RDS85	5.450	AT&T INC	01.03.2047	2'000	Baa1 /*-	103.652	0.182	103.834	5.203	223.2	14.61
US92343VDV36	5.500	VERIZON COMMUNICATIONS	16.03.2047	2'000	Baa1	108.705	2.704	111.409	4.933	203.2	14.65
USN39427FW99	4.350	HEINEKEN NV	29.03.2047	2'000	Baa1	101.489	1.982	103.471	4.259	125.2	16.05
US2027A1JN82	3.900	COMMONWEALTH BANK AUST	12.07.2047	2'000	Aa3	95.974	0.661	96.635	4.138	110.5	17.00
BBG00H0JXH97	3.950	KYOBO LIFE INSURANCE CO	24.07.2047	200'000	A3	100.000	0.538	100.538		122.3	
US037833DD98	3.750	APPLE INC	12.09.2047	2'000	Aa1	95.475	0.010	95.485	4.013	102.0	17.12
US744320AW24	4.500	PRUDENTIAL FINANCIAL INC JR	15.09.2047	2'000	Baa2	99.000	2.225	101.225	4.631	185.0	7.49
USJ54675AD51	4.000	NIPPON LIFE INSURANCE SUBC	19.09.2047	200'000	A3	96.500	1.933	98.433	4.455	155.9	7.65
US666807BP60	4.030	NORTHROP GRUMMAN CORP	15.10.2047	2'000	Baa2	96.294	1.679	97.973	4.251	124.9	16.66
US931142DW04	3.625	WALMART INC	15.12.2047	2'000	Aa2	97.128	1.440	98.568	3.786	81.0	17.77
US46513YJJ82	4.125	STATE OF ISRAEL	17.01.2048	200'000	A1	97.250	0.642	97.892	4.289	127.6	16.78
XS1751476679	4.800	LA MONDIALE SUBORDINATED	18.01.2048	200'000		96.000	0.733	96.733	5.326	236.4	7.66
US29379VBQ59	4.250	ENTERPRISE PRODUCTS OPER	15.02.2048	1'000	Baa1	98.830	0.331	99.161	4.320	148.5	16.71
US31428XBQ88	4.050	FEDEX CORP	15.02.2048	2'000	Baa2	94.226	0.484	94.710	4.399	138.6	16.79
US57636QAK04	3.950	MASTERCARD INC	26.02.2048	2'000	A2	101.002	0.187	101.189	3.892	94.4	17.36
US49456BAQ41	5.200	KINDER MORGAN INC	01.03.2048	2'000	Baa3e	99.777	0.173	99.950	5.215	221.5	15.06
US20030NCK54	4.000	COMCAST CORP	01.03.2048	2'000	A3	93.647	0.389	94.036	4.383	133.1	16.90
US87938WAW36	4.895	TELEFONICA EMISIONES SAU	06.03.2048	150'000	Baa3	100.680	0.095	100.775	4.852	187.7	15.68
XS1698906259	4.250	STANDARD LIFE ABERDEEN SU	30.06.2048	200'000	Baa1	98.250	1.712	99.962	4.463	152.1	8.18
US06051GHA04	3.946	BANK OF AMERICA CORP	23.01.2049	2'000	A3	94.799	0.548	95.347	4.255	118.5	17.00
US00206REP38	5.150	AT&T INC	14.02.2050	2'000	Baa1 /*-	100.280	0.415	100.695	5.132	212.3	15.45
US68389XBG97	4.375	ORACLE CORP	15.05.2055	2'000	A1	104.156	1.434	105.590	4.153	122.2	18.31
US594918CB81	4.500	MICROSOFT CORP	06.02.2057	2'000	Aaa	109.702	0.463	110.165	4.003	111.3	19.01
US00206RDT68	5.700	AT&T INC	01.03.2057	2'000	Baa1 /*-	105.131	0.190	105.321	5.383	246.2	15.99
US00206REQ11	5.300	AT&T INC	14.08.2058	2'000	Baa1 *-	100.534	0.427	100.961	5.268	230.2	16.52
USN4297BBC74	7.000	KPN -SUBORDINATED- (CALLAB	28.03.2073	200'000	Ba2	110.500	3.208	113.708	4.642	226.9	4.16
USJ77549AC73	4.000	SUMITOMO LIFE INSUR SUBORI	14.09.2077	200'000	A3	95.450	1.989	97.439	4.596	167.3	7.62
US29379VBR33	5.375	ENTERPRISE PRODUCTS OPER	15.02.2078	2'000	Baa2	96.800	0.418	97.218	5.803	283.9	7.53
FR0011345552	7.500	CNP ASSURANCES TIER 1 SUBS	PERPNC18	100'000		103.125	3.021	106.146	2.246	35.7	0.58
XS0857872500	5.500	ALLIANZ TIER1 SUBS (CALLABL	PERPNC18	200'000	A2	101.188	2.551	103.739	3.266	146.7	0.52
XS0918200998	7.625	TRAFIGURA SUBS (CALLABLE)	PERPNC18	200'000		100.504	3.050	103.554	2.754	114.6	0.10
US06738EAB11	6.625	BARCLAYS SUBS (CALLABLE)	PERPNC19	200'000	NR	103.500	1.619	105.119	4.222	201.0	1.41
XS0876682666	5.500	AXA SA TIER1 SUBS (CALLABLE	PERPNC19	200'000	A3	102.125	0.779	102.904	2.985	132.1	0.84
USF8586CXG25	6.000	SOCIETE GENERALE SUBS (CAI	PERPNC20	200'000	Ba2	102.750	0.767	103.517	4.454	202.9	1.75
XS1071551474	6.250	DEUTSCHE BANK SUBS (CALLA	PERPNC20	200'000	B1	100.000	5.428	105.428	6.238	369.6	1.85
CH0317921697	6.875	UBS GROUP -SUBORDINATED- I	PERPNC21	200'000	Ba1u	106.625	6.703	113.328	4.487	194.5	2.56

ISIN	Coupon	Name	Maturity	Minimum Piece	Moody's	Price	Acc. Int.	Dirty Price	YTM/Worst	SWAP	Mod Dur
US064159KJ44	4.650	BANK OF NOVA SCOTIA JR SUB	PERPNC22	1'000	Baa3	97.438	1.950	99.388	5.285	251.9	3.99
US48128BAD38	4.625	JPMORGAN CHASE & CO JR SU	PERPNC22	1'000	Baa3	97.250	1.837	99.087	5.300	257.0	4.04
XS1717202490	6.250	VIVAT NV SUBORDINATED	PERPNC22	200'000		102.375	2.031	104.406	5.663	289.8	3.95
XS1700429480	4.875	PRUDENTIAL PLC SUBORDINAT	PERPNC23	200'000	A3	97.750	0.718	98.468	4.987	200.3	19.90
USF8586CRW49	7.875	SOCIETE GENERALE SUBS (CAI	PERPNC23	200'000	Ba2	112.000	1.859	113.859	5.422	282.8	4.61
XS0989394589	7.500	CREDIT SUISSE SUBS (CALLABI	PERPNC23	200'000		110.875	1.917	112.792	5.280	262.0	4.63
USF2893TAF33	5.250	EDF SUBS (CALLABLE)	PERPNC23	100'000	Baa3	100.375	0.642	101.017	5.161	222.0	4.24
USJ09748AC83	5.100	DAI-ICHI LIFE (CALLABLE) -SUB	PERPNC24	200'000	A3	105.625	1.913	107.538	4.121	138.2	5.53
XS1076957700	6.250	CREDIT SUISSE SUBS (CALLABI	PERPNC24	200'000		105.500	1.476	106.976	5.272	254.3	5.44
XS1679216801	4.750	JULIUS BAER GROUP LTD JR SI	PERPNC24	200'000	Baa3	96.750	0.013	96.763	5.348	245.3	5.37
XS1707749229	5.250	QBE INSURANCE GROUP LTD J	PERPNC25	200'000	Baa3	99.500	1.706	101.206	5.333	255.4	5.82
US251525AN16	7.500	DT. BANK -SUBORDINATED- CO	PERPNC25	200'000	B1	103.750	6.514	110.264	6.814	388.8	5.12

# Straight Bonds AUD, CAD, NZD

[HOME](#)

# Vontobel

ISIN	Currency	Coupon	Name	Maturity	Minimum Piece	Moody's	Price	Acc. Int.	Dirty Price	YTM/Worst	SWAP	Mod Dur
XS0909468117	AUD	4.375	NATIONAL AUSTRALIA BANK	03.04.2018	2'000	Aa3	100.155	4.123	104.278	1.763	14.1	0.06
AU3CB0220028	AUD	4.250	VOLKSWAGEN FIN SERV AUST	04.04.2018	10'000	A3	100.223	1.868	102.091	0.744	31.7	0.06
XS0934529768	AUD	4.000	GE CAP AUSTRALIA FUNDING	22.05.2018	1'000	A2	100.368	3.233	103.601	2.060	37.7	0.19
AU3CB0221406	AUD	3.250	EUROPEAN INVESTMENT BANK	30.05.2018	1'000	Aaa	100.293	0.925	101.218	1.892	9.0	0.22
XS1244061534	AUD	2.625	MERCEDES-BENZ AUSTRALIA	15.06.2018	2'000	A2	100.132	1.949	102.081	2.076	27.6	0.26
XS1017966554	AUD	4.375	BMW FINANCE NV	23.07.2018	2'000	A1	100.773	2.793	103.566	2.189	33.8	0.36
AU3CB0208775	AUD	4.500	BANK OF AMERICA CORP	23.08.2018	10'000	A3	101.034	0.224	101.258	2.175	42.6	0.45
XS0965498651	AUD	4.500	WESTPAC BANKING CORP	04.09.2018	2'000	Aa3	101.096	2.342	103.438	2.146	30.6	0.47
XS0965107641	AUD	5.000	DANSKE BANK A/S	05.09.2018	2'000	A1	101.279	2.589	103.868	2.266	48.6	0.47
XS0822418686	AUD	4.500	COCA-COLA AMATIL LTD	06.09.2018	2'000	A3	101.066	2.318	103.384	2.232	38.1	0.48
XS0898705693	AUD	4.000	TOTAL CAPITAL CANADA LTD	06.09.2018	2'000	Aa3	100.858	2.060	102.918	2.172	33.8	0.48
XS0942787911	AUD	4.125	RABOBANK NEDERLAND AU	19.09.2018	1'000	Aa2	101.059	1.978	103.037	2.035	28.1	0.51
XS0932235194	AUD	4.750	MORGAN STANLEY	16.11.2018	1'000	A3	101.613	1.535	103.148	2.342	50.7	0.66
XS1000137544	AUD	4.125	NESTLE HOLDINGS INC	06.12.2018	2'000	Aa2	101.444	1.096	102.540	2.110	29.1	0.72
AU0000KFWHY8	AUD	4.000	KFW	16.01.2019	1'000	Aaa	101.702	0.619	102.321	1.962	8.8	0.83
AU3CB0217982	AUD	3.750	INTL BK RECON & DEVELOP	23.01.2019	1'000	Aaa	101.538	0.508	102.046	1.950	8.3	0.85
XS1039259327	AUD	4.125	TOTAL CAPITAL INTL SA	04.03.2019	2'000	Aa3	101.831	0.102	101.933	2.215	35.6	0.96
AU3CB0219392	AUD	4.750	FIRST ABU DHABI BANK PJS	19.03.2019	10'000	Aa3	101.928	-0.079	101.849	2.823	95.8	0.97
AU3CB0219863	AUD	5.000	FIRST GULF BANK	01.04.2019	10'000	Aa3	102.240	2.239	104.479	2.829	100.6	1.01
AU3CB0220861	AUD	5.750	EMIRATES NBD PJSC	08.05.2019	10'000	A3	103.122	1.985	105.107	2.984	111.1	1.10
XS0953132999	AUD	5.250	ABN AMRO BANK NV	23.07.2019	2'000	A1	103.745	3.351	107.096	2.420	52.9	1.29
XS0953725115	AUD	4.750	CANADIAN IMPERIAL BANK	25.07.2019	2'000	A1	103.172	3.006	106.178	2.364	42.5	1.30
XS0954928601	AUD	4.750	AUST & NZ BANKING GROUP	06.08.2019	2'000	Aa3	103.257	2.850	106.107	2.353	41.8	1.33
AU3CB0223204	AUD	4.000	WELLS FARGO & COMPANY	08.08.2019	10'000	A2	102.246	0.365	102.611	2.368	49.2	1.36
AU3CB0232304	AUD	2.850	APPLE INC	28.08.2019	10'000	Aa1	100.776	0.102	100.878	2.307	36.4	1.43
XS0969811123	AUD	5.250	BNP PARIBAS	19.09.2019	2'000	Aa3	104.182	2.517	106.699	2.409	47.5	1.44
AU3CB0224129	AUD	4.500	GLENCORE AUST HOLDINGS P	19.09.2019	10'000	NR	102.539	-0.075	102.464	2.784	85.7	1.44
XS0971586903	AUD	5.000	COMMONWEALTH BANK AUST	24.09.2019	2'000	Aa3	103.846	2.329	106.175	2.410	42.9	1.45
XS0972259740	AUD	5.000	RABOBANK NEDERLAND AU	25.09.2019	1'000	Aa2	103.957	2.315	106.272	2.342	34.8	1.46
XS0972856917	AUD	5.000	GE CAP AUSTRALIA FUNDING	26.09.2019	1'000	A2	103.918	2.301	106.219	2.372	39.9	1.46
XS0972722804	AUD	5.500	ING BANK NV/SYDNEY	27.09.2019	2'000	Aa3	104.448	2.516	106.964	2.516	55.7	1.46
XS0995109518	AUD	4.625	BK NEDERLANDSE GEMEENTE	21.11.2019	1'000	Aaa	103.793	1.419	105.212	2.310	36.4	1.61
AU3CB0234391	AUD	3.250	INTEL CORP	01.12.2019	10'000	A1	101.365	0.911	102.276	2.434	43.4	1.66
FR0012348894	AUD	3.500	LVMH MOET HENNESSY VUITT	02.12.2019	2'000		101.826	0.968	102.794	2.402	42.3	1.65
XS1001751699	AUD	4.875	WESTPAC BANKING CORP	10.12.2019	2'000	Aa3	104.089	1.242	105.331	2.449	45.0	1.66
XS1014094061	AUD	5.000	NATIONAL AUSTRALIA BANK	17.01.2020	2'000	Aa3	104.545	0.753	105.298	2.453	47.8	1.76
XS1013984981	AUD	4.875	COOPERATIEVE RABOBANK UA	20.01.2020	2'000	Aa2	104.390	0.695	105.085	2.427	45.5	1.77
XS1019354007	AUD	5.000	BNP PARIBAS	21.01.2020	2'000	Aa3	104.494	0.699	105.193	2.495	50.8	1.77

ISIN	Currency	Coupon	Name	Maturity	Minimum Piece	Moody's	Price	Acc. Int.	Dirty Price	YTM/Worst	SWAP	Mod Dur
XS1022168907	AUD	4.750	AUST & NZ BANKING GROUP	03.02.2020	2'000	Aa3	104.165	0.495	104.660	2.470	46.7	1.81
XS1031792119	AUD	4.750	WESTPAC BANKING CORP	19.02.2020	2'000	Aa3	104.262	0.286	104.548	2.470	48.1	1.85
AU3CB0242972	AUD	3.000	NISSAN FIN SERVICES AU	03.03.2020	10'000		100.825	0.082	100.907	2.569	55.1	1.91
AU000KFWHAB1	AUD	2.750	KFW	16.04.2020	1'000	Aaa	101.037	1.118	102.155	2.240	17.5	2.01
XS1061545114	AUD	4.500	COOPERATIEVE RABOBANK UA	29.04.2020	1'000	Aa2	104.124	3.921	108.045	2.488	42.0	1.96
XS0938014742	AUD	4.375	COCA-COLA AMATIL LTD	04.06.2020	2'000	A3	103.719	3.380	107.099	2.632	58.6	2.06
AU3CB0237873	AUD	2.650	APPLE INC	10.06.2020	10'000	Aa1	100.527	0.677	101.204	2.407	36.6	2.16
XS1631375000	AUD	2.625	MERCEDES-BENZ AUSTRALIA	23.06.2020	2'000	A2	100.170	1.891	102.061	2.544	47.3	2.15
AU000KFWHAC5	AUD	2.400	KFW	02.07.2020	1'000	Aaa	100.342	0.464	100.806	2.246	15.4	2.22
AU3CB0155620	AUD	6.000	EUROPEAN INVESTMENT BANK	06.08.2020	1'000	Aaa	108.761	0.580	109.341	2.234	17.7	2.24
XS1172228709	AUD	3.250	RABOBANK NEDERLAND AU	21.08.2020	2'000	Aa2	102.065	1.816	103.881	2.367	30.5	2.30
XS0993259844	AUD	5.000	COCA-COLA AMATIL LTD	25.11.2020	2'000	A3	105.832	1.479	107.311	2.729	62.1	2.50
XS1004162126	AUD	5.250	AUST & NZ BANKING GROUP	18.12.2020	2'000	Aa3	106.711	1.223	107.934	2.698	54.2	2.56
XS1034375631	AUD	5.000	COOPERATIEVE RABOBANK UA	25.02.2021	1'000	Aa2	106.513	0.219	106.732	2.678	52.5	2.75
XS1103788581	AUD	5.375	BOC AVIATION LTD	03.03.2021	200'000		106.003	0.147	106.150	3.228	120.5	2.74
XS1039529307	AUD	5.125	BNP PARIBAS	05.03.2021	2'000	Aa3	106.621	0.112	106.733	2.781	63.1	2.77
XS1040431519	AUD	5.250	ABN AMRO BANK NV	17.03.2021	2'000	A1	106.833	5.192	112.025	2.853	67.5	2.66
XS1045887863	AUD	5.000	WESTPAC BANKING CORP	19.03.2021	2'000	Aa3	106.466	4.918	111.384	2.741	58.0	2.68
XS1044893540	AUD	4.875	AUST & NZ BANKING GROUP	19.03.2021	2'000	Aa3	106.125	4.795	110.920	2.735	57.8	2.69
XS1066869048	AUD	4.625	COCA-COLA AMATIL LTD	21.05.2021	2'000	A3	105.295	3.751	109.046	2.863	67.3	2.86
XS1070531402	AUD	4.500	COOPERATIEVE RABOBANK UA	26.05.2021	2'000	Aa2	105.416	3.588	109.004	2.711	55.3	2.89
XS1083718624	AUD	4.125	BK NEDERLANDSE GEMEENTE	07.07.2021	1'000	Aaa	104.535	2.814	107.349	2.676	45.1	3.02
XS1458461883	AUD	3.000	WELLS FARGO & COMPANY	27.07.2021	1'000	A2	100.169	0.373	100.542	2.946	71.0	3.18
XS1094768469	AUD	4.250	COCA-COLA AMATIL LTD	12.08.2021	2'000	A3	104.052	2.480	106.532	2.981	74.2	3.10
XS1097953050	AUD	4.375	WESTPAC BANKING CORP	20.08.2021	2'000	Aa3	104.762	2.457	107.219	2.897	63.8	3.11
AU3CB0223741	AUD	4.700	GOLDMAN SACHS GROUP INC	08.09.2021	10'000	A3	105.943	0.064	106.007	2.898	81.8	3.22
AU3CB0224046	AUD	4.750	MET LIFE GLOB FUNDING I	17.09.2021	100'000	Aa3	106.278	-0.052	106.226	2.861	77.7	3.17
XS1115524016	AUD	5.000	MORGAN STANLEY	30.09.2021	1'000	A3	106.890	2.265	109.155	2.943	76.6	3.19
XS1095588932	AUD	4.250	COOPERATIEVE RABOBANK UA	13.10.2021	2'000	Aa2	105.199	1.758	106.957	2.706	50.3	3.27
XS1139080250	AUD	4.375	BNP PARIBAS	18.11.2021	2'000	Aa3	104.832	1.378	106.210	2.968	69.2	3.35
AU3CB0241784	AUD	2.800	INTL BK RECON & DEVELOP	12.01.2022	1'000	Aaa	100.895	0.464	101.359	2.553	24.8	3.60
XS1144352108	AUD	4.250	RABOBANK NEDERLAND AU	13.01.2022	1'000	Aa2	105.098	0.687	105.785	2.828	53.0	3.51
AU3CB0241883	AUD	2.750	ASIAN DEVELOPMENT BANK	19.01.2022	5'000	Aaa	100.609	0.403	101.012	2.583	27.9	3.62
XS1575079402	AUD	3.375	COCA-COLA AMATIL LTD	10.03.2022	2'000	A3	101.336	0.028	101.364	3.015	76.0	3.70
XS1602312891	AUD	3.250	WELLS FARGO & COMPANY	27.04.2022	1'000	A2	100.551	1.223	101.774	3.106	84.2	3.79
AU3CB0244960	AUD	3.500	HOLCIM FINANCE AUSTRALIA	16.06.2022	10'000	Baa2	101.657	0.837	102.494	3.058	79.8	3.66
AU3CB0246478	AUD	3.250	OPTUS FINANCE PTY LTD	23.08.2022	200'000	A2	101.210	0.162	101.372	2.958	62.3	4.11
au3cb0246650	AUD	3.250	FBG ANHEUSER-BUSCH INBEV	06.09.2022	10'000	A3	100.570	0.062	100.632	3.113	72.8	4.15
AU3CB0246924	AUD	3.200	BANK OF NOVA S/AUSTRALIA	08.09.2022	10'000	A1	100.010	0.043	100.053	3.198	80.1	4.15
AU3CB0247047	AUD	3.500	VOLKSWAGEN FIN SERV AUST	14.09.2022	10'000	A3	101.589	-0.010	101.579	3.119	87.6	4.08
AU3CB0247245	AUD	2.600	INTL BK RECON & DEVELOP	20.09.2022	1'000	Aaa	99.810	-0.050	99.760	2.645	27.4	4.19
AU3CB0247690	AUD	3.250	BANK OF MONTREAL	06.10.2022	10'000	A1	100.513	1.411	101.924	3.128	76.7	4.16
AU3CB0249365	AUD	3.250	VODAFONE GROUP PLC	13.12.2022	10'000	Baa1	99.745	0.804	100.549	3.308	90.3	4.34
XS1580125026	AUD	4.250	BNP PARIBAS	16.12.2022	200'000	Baa1	103.882	1.016	104.898	3.360	108.4	4.26
XS1649192934	AUD	4.000	BANCO SANTANDER SA	19.01.2023	200'000	Baa1	101.732	0.600	102.332	3.607	134.0	4.36

ISIN	Currency	Coupon	Name	Maturity	Minimum Piece	Moody's	Price	Acc. Int.	Dirty Price	YTM/Worst	SWAP	Mod Dur
AU3CB0250355	AUD	4.150	QNB FINANCE LTD	01.02.2023	10'000	Aa3	100.623	0.459	101.082	4.008	160.7	4.37
XS1665510134	AUD	3.604	SUMITOMO MITSUI FINL GRP	07.03.2023	2'000	A1	100.734	0.059	100.793	3.443	106.8	4.53
AU3CB0240059	AUD	4.400	QANTAS AIRWAYS LTD	10.10.2023	10'000	Baa2	103.419	1.862	105.281	3.715	130.6	4.84
XS1508910277	AUD	3.750	CITIGROUP INC	27.10.2023	1'000	Baa1	102.371	1.411	103.782	3.285	94.1	4.98
AU3CB0237899	AUD	3.350	APPLE INC	10.01.2024	10'000	Aa1	101.639	0.574	102.213	3.041	56.6	5.24
XS1602259985	AUD	3.500	COCA-COLA AMATIL LTD	26.04.2024	2'000	A3	100.509	3.078	103.587	3.405	85.0	5.28
AU3CB0237907	AUD	3.250	COCA-COLA CO/THE	11.06.2024	10'000	Aa3	100.955	0.821	101.776	3.080	53.5	5.58
AU3CB0218691	AUD	4.750	INTER-AMERICAN DEVEL BK	27.08.2024	1'000	Aaa	110.512	0.184	110.696	2.951	40.5	5.60
AU3CB0246668	AUD	3.750	FBG ANHEUSER-BUSH	06.09.2024	10'000	A3	101.493	0.071	101.564	3.491	92.8	5.72
AU3CB0248318	AUD	3.750	AUSGRID FINANCE PTY LTD	30.10.2024	10'000	Baa1	100.131	1.380	101.511	3.726	114.6	5.61
AU3CB0246221	AUD	4.050	VERIZON COMMUNICATIONS	17.02.2025	10'000	Baa1	100.823	0.269	101.092	3.913	131.2	5.99
AU3SG0001241	AUD	5.000	WESTERN AUST TREAS CORP	23.07.2025	100	Aa2	113.296	0.677	113.973	2.976	36.7	6.20
AU3CB0235612	AUD	3.100	EUROPEAN INVESTMENT BANK	17.08.2026	1'000	Aaa	99.836	0.206	100.042	3.122	45.6	7.35
XS1485725854	AUD	4.625	BNP PARIBAS SUBORDINATED	09.03.2027	200'000	Baa2	101.602	0.051	101.653	4.405	158.9	7.25
XS1200738935	AUD	4.500	WESTPAC BANKING CORP SUB	11.03.2027	200'000	Baa1	101.782	0.012	101.794	4.009	150.7	3.61
XS1602313279	AUD	4.000	WELLS FARGO & COMPANY	27.04.2027	1'000	A2	102.498	1.505	104.003	3.675	99.9	7.51
XS1233064739	AUD	4.750	AUST & NZ BANKING GROUP SL	13.05.2027	200'000	Baa1	103.146	3.956	107.102	3.915	144.9	3.61
XS1615104244	AUD	5.000	SOCIETE GENERALE SUBORDIN	19.05.2027	200'000	Baa3	103.001	4.082	107.083	4.590	182.4	7.01
DE000LB1DV90	AUD	4.900	LB BADEN-WUERTEMBERG SL	29.06.2027	200'000	Baa2	102.657	3.457	106.114	4.540	173.0	7.15
XS1641479750	AUD	4.400	CREDIT AGRICOLE LONDON	06.07.2027	200'000	Baa2	101.491	0.802	102.293	4.204	149.4	7.54
XS1649193072	AUD	4.800	BANCO SANTANDER SA	19.07.2027	200'000	Baa1	102.296	0.720	103.016	4.496	172.6	7.45
AU3CB0246239	AUD	4.500	VERIZON COMMUNICATIONS	17.08.2027	10'000	Baa1	101.670	0.298	101.968	4.283	149.9	7.62
AU3CB0246387	AUD	4.000	VICTORIA POWER NETWORKS	18.08.2027	100'000		100.291	0.254	100.545	3.961	118.6	7.54
AU3CB0246676	AUD	4.100	FBG FINANCE PTY LTD	06.09.2027	10'000	A3	102.341	0.078	102.419	3.804	112.7	7.82
AU3CB0246676	AUD	4.100	FBG FINANCE PTY LTD	06.09.2027	10'000	A3	101.664	0.078	101.742	3.889	112.7	7.81
AU3CB0248060	AUD	4.000	SPARK FINANCE LTD	20.10.2027	10'000		100.432	1.582	102.014	3.945	114.7	7.80
AU3CB0248474	AUD	4.000	FONTERRA COOPERATIVE GRP	02.11.2027	100'000		101.097	1.448	102.545	3.862	108.6	7.84
AU3CB0249373	AUD	4.200	VODAFONE GROUP PLC	13.12.2027	10'000	Baa1	98.823	1.038	99.861	4.349	151.1	7.84
AU3CB0249357	AUD	4.150	MACQUARIE GROUP LTD	15.12.2027	200'000	A3	99.464	1.003	100.467	4.217	139.4	7.87
AU3CB0250363	AUD	4.900	QNB FINANCE LTD	01.02.2028	10'000	Aa3	101.088	0.541	101.629	4.760	196.6	7.74
XS1423878591	AUD	5.000	BNP PARIBAS SUBORDINATED	31.05.2028	200'000	Baa2	104.490	3.918	108.408	4.025	154.0	4.39
XS1431350120	AUD	4.800	WESTPAC BANKING CORP SUB	14.06.2028	200'000	Baa1	103.108	3.577	106.685	4.126	158.0	4.44
AU3CB0250751	AUD	4.200	AUSNET SERVICES HOLDINGS	21.08.2028	10'000	A3	100.782	0.232	101.014	4.107	128.0	8.38
XS1555090403	AUD	5.000	SOCIETE GENERALE SUBORDIN	24.01.2029	200'000	Baa3	102.581	0.658	103.239	4.488	182.0	4.99
XS1663477187	AUD	4.334	WESTPAC BANKING CORP SUB	16.08.2029	200'000	Baa1	99.922	2.482	102.404	4.344	159.6	5.38
AU3CB0248037	AUD	3.500	QUEENSLAND TREASURY CORI	21.08.2030	1'000	Aa1	100.425	0.193	100.618	3.458	50.5	10.01
XS1678362911	AUD	4.750	AUST & NZ BANKING GROUP SL	07.09.2032	200'000	Baa1	102.152	2.434	104.586	4.463	157.7	7.37
US500769FS86	CAD	1.875	KFW	13.06.2018	1'000	Aaa	100.127	0.462	100.589	1.370	-30.5	0.25
XS0945074051	CAD	2.625	COOPERATIEVE RABOBANK UA	25.06.2018	1'000	Aa2	100.311	1.877	102.188	1.515	-10.3	0.28
XS0169726576	CAD	0.500	BK NEDERLANDSE GEMEENTE	27.06.2018	10'000	Aaa	99.756	0.106	99.862	1.331	-25.9	0.29
CAK5813LB220	CAD	0.875	KOMMUNEKREDIT	07.08.2018	1'000	Aaa	99.754	0.082	99.836	1.484	-19.8	0.40
CA459058DF76	CAD	2.125	INTL BK RECON & DEVELOP	30.10.2018	1'000	Aaa	100.384	0.780	101.164	1.515	-26.9	0.63
XS0999631079	CAD	2.625	AUST & NZ BANKING GROUP	10.12.2018	1'000	Aa3	100.632	0.669	101.301	1.756	5.0	0.73
CA13509PEA71	CAD	2.350	CANADA HOUSING TRUST	15.12.2018	5'000	Aaa	100.599	0.567	101.166	1.554	-30.0	0.75
XS1090369353	CAD	2.250	WESTPAC BANKING CORP	31.07.2019	2'000	Aa3	100.348	1.387	101.735	1.989	6.2	1.34

ISIN	Currency	Coupon	Name	Maturity	Minimum Piece	Moody's	Price	Acc. Int.	Dirty Price	YTM/Worst	SWAP	Mod Dur
US500769GJ78	CAD	1.750	KFW	29.10.2019	1'000	Aaa	99.900	0.647	100.547	1.812	-22.7	1.59
CA298785GT79	CAD	1.125	EUROPEAN INVESTMENT BANK	18.02.2020	1'000	Aaa	98.851	0.071	98.922	1.731	-17.4	1.90
CA458182DV10	CAD	1.875	INTER-AMERICAN DEVEL BK	20.03.2020	1'000	NR	99.712	0.894	100.606	2.021	-10.0	1.96
CA13509PEZ23	CAD	1.450	CANADA HOUSING TRUST	15.06.2020	5'000	Aaa	98.949	0.350	99.299	1.927	-27.0	2.20
CA13509PFC29	CAD	1.250	CANADA HOUSING TRUST	15.12.2020	5'000	Aaa	97.909	0.301	98.210	2.032	-23.3	2.69
CA045167CR29	CAD	2.250	ASIAN DEVELOPMENT BANK	16.09.2021	1'000	Aaa	100.039	1.097	101.136	2.238	-11.0	3.32
XS1490971634	CAD	1.125	EUROPEAN INVESTMENT BANK	16.09.2021	1'000	Aaa	96.816	0.549	97.365	2.069	-16.4	3.40
CA68323AEA84	CAD	1.350	ONTARIO (PROVINCE OF)	08.03.2022	1'000	Aa2	96.282	0.018	96.300	2.331	-4.6	3.85
CA13509PFY49	CAD	1.750	CANADA HOUSING TRUST	15.06.2022	5'000	Aaa	97.907	0.422	98.329	2.268	-13.6	4.06
CA13509PDL46	CAD	2.400	CANADA HOUSING TRUST	15.12.2022	5'000	Aaa	100.336	0.579	100.915	2.325	-10.9	4.45
CA13509PFL28	CAD	1.900	CANADA HOUSING TRUST	15.09.2026	5'000	Aaa	94.751	0.932	95.683	2.591	-0.2	7.70
CA13509PFX65	CAD	2.350	CANADA HOUSING TRUST	15.06.2027	5'000	Aaa	97.822	0.567	98.389	2.616	0.4	8.21
XS0910540607	NZD	4.250	TORONTO-DOMINION BANK	03.04.2018	2'000	NR	100.162	4.005	104.167	1.535	20.5	0.06
XS1241530424	NZD	4.125	LLOYDS BANK PLC	05.06.2018	2'000	Aa3	100.413	3.176	103.589	2.274	52.5	0.23
XS0943420231	NZD	3.750	KFW	14.06.2018	1'000	Aaa	100.451	2.795	103.246	1.941	26.7	0.25
XS0979363156	NZD	5.250	COMMONWEALTH BANK AUST	15.10.2018	2'000	Aa3	101.744	2.143	103.887	2.230	40.3	0.58
XS0925035692	NZD	4.250	JPMORGAN CHASE & CO	02.11.2018	5'000	A3	101.130	1.538	102.668	2.460	55.0	0.62
XS1017788784	NZD	4.750	EUROPEAN INVESTMENT BANK	22.01.2019	1'000	Aaa	102.174	0.651	102.825	2.172	26.5	0.85
XS1091765757	NZD	5.125	COMMONWEALTH BANK AUST	01.08.2019	2'000	Aa3	103.538	3.145	106.683	2.491	52.4	1.31
XS1094677587	NZD	4.750	BK NEDERLANDSE GEMEENTE	08.08.2019	1'000	Aaa	103.138	2.824	105.962	2.446	36.3	1.33
XS1028969803	NZD	5.375	COOPERATIEVE RABOBANK UA	12.08.2019	1'000	Aa2	103.953	3.137	107.090	2.494	52.1	1.34
XS1102453609	NZD	5.250	DEUTSCHE BANK AG LONDON	27.08.2019	2'000	Baa2	103.231	2.848	106.079	2.945	97.5	1.37
XS1114720680	NZD	5.125	WESTPAC SEC NZ/LONDON	03.10.2019	2'000	A1	103.844	2.261	106.105	2.571	61.2	1.48
XS1121265117	NZD	4.750	NEDER FINANCIERINGS-MAAT	16.10.2019	2'000		103.335	1.926	105.261	2.582	51.6	1.51
XS0981806564	NZD	5.625	AUST & NZ BANKING GROUP	22.10.2019	2'000	Aa3	104.828	2.188	107.016	2.524	51.9	1.52
XS1133657657	NZD	4.250	KFW	06.11.2019	1'000	Aaa	103.026	1.479	104.505	2.355	22.9	1.58
XS0995738308	NZD	5.625	NATIONAL AUSTRALIA BANK	22.11.2019	5'000	Aa3	104.980	1.711	106.691	2.579	54.4	1.60
XS1093744073	NZD	5.125	AUST & NZ BANKING GROUP	08.12.2019	2'000	Aa3	104.229	1.334	105.563	2.602	53.6	1.65
XS1085776067	NZD	5.375	COOPERATIEVE RABOBANK UA	16.12.2019	1'000	Aa2	104.651	1.281	105.932	2.635	53.5	1.67
XS1156257484	NZD	4.625	ROYAL BANK OF CANADA	17.01.2020	2'000	A1	103.510	0.697	104.207	2.651	57.9	1.76
NZIBDDT009C2	NZD	3.750	INTL BK RECON & DEVELOP	10.02.2020	1'000	Aaa	102.622	0.321	102.943	2.340	21.4	1.84
XS1043140075	NZD	5.750	ABN AMRO BANK NV	17.03.2020	2'000	A1	105.719	5.687	111.406	2.793	69.7	1.81
XS1200105143	NZD	4.500	DANSKE BANK A/S	17.03.2020	2'000	A1	103.265	4.451	107.716	2.811	75.1	1.84
XS1147502048	NZD	5.000	BNP PARIBAS	03.04.2020	2'000	Aa3	104.291	4.712	109.003	2.826	75.1	1.87
XS1109354982	NZD	5.125	COOPERATIEVE RABOBANK UA	17.04.2020	2'000	Aa2	104.839	4.634	109.473	2.720	57.5	1.91
NZKXMDT001C8	NZD	3.500	EXPORT-IMPORT BANK KOREA	28.07.2021	1'000	Aa2	100.311	0.425	100.736	3.401	102.6	3.15
NZIBDDT008C4	NZD	4.625	INTL BK RECON & DEVELOP	06.10.2021	1'000	Aaa	106.405	2.008	108.413	2.729	29.5	3.24
NZIBDDT011C8	NZD	3.375	INTL BK RECON & DEVELOP	25.01.2022	1'000	Aaa	102.318	0.438	102.756	2.739	28.9	3.60
NZKXMDT002C6	NZD	4.000	EXPORT-IMPORT BANK KOREA	09.03.2022	1'000	Aa2	101.408	0.043	101.451	3.618	111.3	3.67
XS1764082514	NZD	3.375	RABOBANK NEDERLAND/NZ	02.02.2023	2'000	Aa2	99.907	0.361	100.268	3.395	67.9	4.43



# Straight Bonds DKK, ISK, NOK, SEK

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# Vontobel

ISIN	Currency	Coupon	Name	Maturity	Minimum Piece	Moody's	Price	Acc. Int.	Dirty Price	YTM/Worst	SWAP	Mod Dur
DK0009922676	DKK	3.000	KINGDOM OF DENMARK	15.11.2021	0.01	Aaa	111.773	0.970	112.743	-0.187	-56.5	3.52
DK0009918138	DKK	7.000	KINGDOM OF DENMARK	10.11.2024	0.01	Aaa	144.595	2.359	146.954	0.245	-69.2	5.65
XS0938998225	NOK	3.000	DANSKE BANK A/S	07.06.2018	10'000	A1	100.508	2.293	102.801	0.850	10.5	0.24
XS1079120454	NOK	2.750	DANSKE BANK A/S	27.06.2019	10'000	A1	102.067	1.951	104.018	1.130	-0.9	1.25
XS1204437989	NOK	1.250	BK NEDERLANDSE GEMEENTEN	19.03.2020	10'000	Aaa	100.330	1.229	101.559	1.084	-26.1	1.96
XS1598103213	NOK	1.750	VOLKSWAGEN FIN SERV NV	14.04.2020	10'000	A3	100.715	1.606	102.321	1.400	2.3	2.01
XS1602525880	NOK	0.875	NORDIC INVESTMENT BANK	27.04.2020	10'000	Aaa	99.432	0.767	100.199	1.146	-26.8	2.07
XS1195588915	NOK	1.125	EUROPEAN INVESTMENT BANK	15.05.2020	10'000	Aaa	100.193	0.931	101.124	1.035	-43.0	2.12
XS1610855881	NOK	1.625	LEASEPLAN CORPORATION NV	15.05.2020	1'000'000	Baa1	99.274	1.345	100.619	1.968	56.8	2.08
XS1251771744	NOK	2.375	DEUTSCHE BANK AG	24.06.2020	10'000	Baa2	101.011	1.705	102.716	1.917	40.6	2.17
US65562QAY17	NOK	1.375	NORDIC INVESTMENT BANK	15.07.2020	10'000	Aaa	100.349	0.908	101.257	1.222	-24.2	2.27
XS1606957063	NOK	1.000	KFW	04.11.2020	10'000	Aaa	99.379	0.353	99.732	1.239	-31.8	2.59
XS1597300778	NOK	2.125	DEUTSCHE BANK AG	12.04.2021	10'000	Baa2	100.429	1.950	102.379	1.980	45.4	2.90
XS1394753484	NOK	1.000	EUROPEAN INVESTMENT BANK	25.05.2021	10'000	Aaa	98.978	0.800	99.778	1.327	-32.2	3.10
XS1569786806	NOK	1.375	JPMORGAN CHASE & CO	01.06.2021	10'000	A3	98.433	1.074	99.507	1.880	19.6	3.08
XS1489186947	NOK	1.000	KFW	12.10.2021	10'000	Aaa	98.712	0.416	99.128	1.370	-32.1	3.48
XS1551747659	NOK	1.625	COOPERATIEVE RABOBANK UA	20.01.2022	10'000	Aa2	99.377	0.232	99.609	1.793	2.9	3.70
XS1227593933	NOK	1.500	EUROPEAN INVESTMENT BANK	12.05.2022	10'000	Aaa	99.568	1.253	100.821	1.608	-23.6	3.96
XS1628865849	NOK	1.250	BK NEDERLANDSE GEMEENTEN	13.06.2022	100'000	Aaa	98.124	0.935	99.059	1.710	-7.8	4.06
XS1489319258	NOK	2.500	DEUTSCHE BANK AG	20.09.2022	10'000	Baa2	101.592	1.192	102.784	2.126	34.4	4.20
XS1634361833	NOK	2.125	BNP PARIBAS	21.12.2022	1'000'000	NR	99.067	0.477	99.544	2.333	46.4	4.46
XS1555330999	NOK	1.500	EUROPEAN INVESTMENT BANK	26.01.2024	10'000	Aaa	97.932	0.189	98.121	1.875	-13.8	5.55
XS1185971923	NOK	1.500	NORDIC INVESTMENT BANK	13.03.2025	10'000	Aaa	97.170	0.000	97.170	1.936	-15.3	6.56
XS1015120964	SEK	2.250	EUROPEAN INVESTMENT BANK	12.03.2019	10'000	Aaa	102.695	0.006	102.701	-0.426	10.6	1.00
XS0517604681	SEK	3.500	EUROPEAN INVESTMENT BANK	14.01.2021	1'000'000	Aaa	109.810	0.574	110.384	0.045	4.9	2.74
XS0852107266	SEK	2.750	EUROPEAN INVESTMENT BANK	13.11.2023	10'000	Aaa	111.144	0.904	112.048	0.736	6.4	5.27
XS1171476143	SEK	1.250	EUROPEAN INVESTMENT BANK	12.05.2025	10'000	Aaa	101.990	1.045	103.035	0.961	2.8	6.77
XS1572222526	SEK	1.500	EUROPEAN INVESTMENT BANK	02.03.2027	10'000	Aaa	101.870	0.046	101.916	1.278	10.5	8.35
XS1347679448	SEK	1.750	EUROPEAN INVESTMENT BANK	12.11.2026	10'000	Aaa	104.490	0.588	105.078	1.201	8.6	7.99
XS1590778889	SEK	3.250	TELIA CO AB JR SUB FIX TO FF	04.10.2077	1'000'000	Baa3	103.250	3.060	106.310	2.486	210.2	4.10

# Straight Bonds TRY, ZAR

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# Vontobel

ISIN	Currency	Coupon	Name	Maturity	Minimum Piece	Moody's	Price	Acc. Int.	Dirty Price	YTM/Worst	SWAP	Mod Dur
XS0978719572	TRY	8.000	EUROPEAN BK RECON & DEV	11.10.2018	1'000	NR	97.095	3.353	100.448	12.925	-110.0	0.52
XS1042116746	TRY	10.000	KFW	06.03.2019	1'000	Aaa	98.867	0.192	99.059	11.261	-119.6	0.89
XS1139474206	TRY	8.000	EUROPEAN INVESTMENT BANK	01.04.2020	1'000	Aaa	91.766	7.584	99.350	12.790	-186.8	1.62
XS1590563505	TRY	10.750	INTL FINANCE CORP	06.04.2020	1'000	Aaa	95.633	10.043	105.676	13.274	-149.2	1.57
XS1234897483	TRY	9.250	KFW	22.05.2020	1'000	Aaa	96.065	7.476	103.541	11.329	-148.9	1.75
XS1399387478	TRY	9.750	KFW	17.02.2021	1'000	Aaa	95.823	0.641	96.464	11.493	-288.2	2.39
XS1075219763	TRY	8.750	EUROPEAN INVESTMENT BANK	18.09.2021	1'000	Aaa	89.930	4.219	94.149	12.406	-192.8	2.70
XS1513744091	TRY	11.500	TURKIYE GARANTI BANKASI	12.11.2021	500'000	Ba1	92.532	3.865	96.397	14.163	29.4	2.76
XS1389219566	TRY	11.000	CITIGROUP GLOBAL MARKETS	24.05.2022	1'000	Baa1	92.944	8.830	101.774	13.260	-98.9	2.88
XS1115184753	TRY	9.250	EUROPEAN INVESTMENT BANK	03.10.2024	1'000	Aaa	89.561	4.080	93.641	11.580	-176.0	4.40
XS0979312914	ZAR	7.000	KFW	09.04.2018	5'000	Aaa	100.024	6.482	106.506	6.284	40.6	0.07
XS0941602863	ZAR	6.500	KOMMUNALBANKEN AS	07.06.2018	20'000	Aaa	99.622	4.968	104.590	7.729	62.3	0.22
XS1111324379	ZAR	7.000	NORDIC INVESTMENT BANK	25.09.2018	5'000	Aaa	99.818	3.241	103.059	7.121	39.1	0.50
XS1434163488	ZAR	8.500	KFW	20.12.2018	5'000	Aaa	100.786	1.933	102.719	7.289	38.6	0.72
XS0356222173	ZAR	9.000	EUROPEAN INVESTMENT BANK	21.12.2018	5'000	Aaa	101.154	2.022	103.176	7.286	35.3	0.72
XS0086358628	ZAR	0.000	EUROPEAN INVESTMENT BANK	31.12.2018	5'000	Aaa	94.550	0.000	94.550		32.8	
XS0875328790	ZAR	6.000	COOPERATIEVE RABOBANK UA	16.01.2019	5'000	Aa2	98.677	0.921	99.598	7.592	63.6	0.79
XS1018702941	ZAR	7.000	KFW	21.01.2019	5'000	Aaa	99.760	0.978	100.738	7.226	24.6	0.80
XS0750013806	ZAR	0.500	INTL BK RECON & DEVELOP	28.03.2019	10'000	NR	93.247	0.479	93.726	7.439	70.6	0.97
xs1386404427	ZAR	8.500	EUROPEAN INVESTMENT BANK	14.06.2019	5'000	Aaa	101.390	6.334	107.724	0.073	25.5	1.18
XS0848049838	ZAR	6.000	EUROPEAN INVESTMENT BANK	21.10.2019	5'000	Aaa	98.039	2.351	100.390	7.300	28.7	1.45
XS0984173624	ZAR	7.500	EUROPEAN INVESTMENT BANK	15.01.2020	5'000	Aaa	100.452	1.171	101.623	7.209	22.3	1.66
XS1105947714	ZAR	7.500	EUROPEAN INVESTMENT BANK	10.09.2020	5'000	Aaa	100.769	3.781	104.550	7.124	11.3	2.14
XS0086016150	ZAR	0.000	COOPERATIEVE RABOBANK UA	30.12.2020	5'000	Aa2	81.636	0.000	81.636		40.4	
XS0605996700	ZAR	9.000	EUROPEAN INVESTMENT BANK	31.03.2021	10'000	Aaa	104.149	8.556	112.705	7.425	30.1	2.42
XS0074838300	ZAR	0.000	INTL BK RECON & DEVELOP	01.04.2022	5'000	Aaa	74.490	0.000	74.490		29.8	
XS1090019370	ZAR	8.375	EUROPEAN INVESTMENT BANK	29.07.2022	5'000	Aaa	102.811	5.209	108.020	7.577	30.3	3.42
XS1274823571	ZAR	8.750	EUROPEAN INVESTMENT BANK	18.08.2025	5'000	Aaa	104.136	4.962	109.098	7.976	35.8	5.15
XS1167524922	ZAR	8.125	EUROPEAN INVESTMENT BANK	21.12.2026	5'000	Aaa	99.919	1.825	101.744	8.129	30.4	6.01
XS1167524922	ZAR	8.125	EUROPEAN INVESTMENT BANK	21.12.2026	5'000	Aaa	100.040	1.825	101.865	8.110	30.4	6.01
XS1167524922	ZAR	8.125	EUROPEAN INVESTMENT BANK	21.12.2026	5'000	Aaa	99.898	1.825	101.723	8.133	30.4	6.01
XS1605368536	ZAR	8.000	EUROPEAN INVESTMENT BANK	05.05.2027	5'000	Aaa	99.088	6.838	105.926	8.139	30.0	5.90
XS0076085603	ZAR	0.000	DEUTSCHE BANK AG	27.05.2027	5'000	Baa2	42.175	0.000	42.175		112.1	
XS0076593267	ZAR	0.000	EUROPEAN BK RECON & DEV	17.06.2027	5'000	Aaa	48.671	0.000	48.671		17.2	
XS0078528352	ZAR	0.000	ESKOM HOLDINGS SOC LTD	18.08.2027	5'000	B1 *-	31.789	0.000	31.789		249.9	
XS0082720698	ZAR	0.000	INTL BK RECON & DEVELOP	29.12.2028	5'000	Aaa	41.352	0.000	41.352		25.7	

## Emerging Markets

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# Vontobel

ISIN	Currency	Coupon	Name	Maturity	Minimum Piece	Moody's	Price	Acc. Int.	Dirty Price	YTM/Worst	SWAP	Mod Dur
<b>Brazil USD, EUR</b>												
USL01795AA80	USD	4.000	ANDRADE GUTIER INT SA	30.04.2018	200'000	Caa2	93.500	1.478	94.978	54.505	6016.0	0.11
USN54468AD05	USD	6.875	MARFRIG HOLDING EUROPE B	24.06.2019	200'000	B2	102.750	1.509	104.259	3.139	291.7	0.28
USP22854AF31	USD	6.875	CENT ELET BRASILEIRAS SA	30.07.2019	100'000		104.500	0.821	105.321	3.516	129.4	1.31
USG9393UAA00	USD	6.625	VOTORANTIM SA	25.09.2019	100'000		104.250	3.092	107.342	3.755	173.6	1.42
US71647NAH26	USD	4.875	PETROBRAS GLOBAL FINANCE	17.03.2020	2'000	Ba3	102.350	2.383	104.733	3.655	115.2	1.87
USP9037HAL70	USD	5.500	TELEMAR NORTE LESTE SA	23.10.2020	100'000	WR	45.000	0.000	45.000	42.107		1.89
USA29866AA70	USD	7.750	JBS INVESTMENTS GMBH	28.10.2020	200'000		102.250	2.906	105.156	6.269	395.9	1.48
USP3772WAB83	USD	5.375	BANCO DO BRASIL (CAYMAN) S	15.01.2021	100'000	Ba3	102.625	0.866	103.491	4.381	178.1	2.60
US105756BS83	USD	4.875	FED REPUBLIC OF BRAZIL	22.01.2021	100'000	Ba2	104.625	0.691	105.316	3.171	53.6	2.65
US71647NAP42	USD	8.375	PETROBRAS GLOBAL FINANCE	23.05.2021	2'000	Ba3	112.600	2.559	115.159	4.128	168.9	2.78
USP22854AG14	USD	5.750	CENT ELET BRASILEIRAS SA	27.10.2021	200'000	Ba3	103.500	2.172	105.672	4.688	206.8	3.19
US71647NAR08	USD	6.125	PETROBRAS GLOBAL FINANCE	17.01.2022	2'000	Ba3	105.700	0.953	106.653	4.494	187.1	3.39
USP18445AG42	USD	5.750	OI BRASIL HOLDINGS COOP	10.02.2022	200'000	WR	28.950	0.000	28.950	47.081		2.52
USG1315RAG68	USD	5.375	BRASKEM FINANCE LTD	02.05.2022	200'000	Ba1	104.125	1.956	106.081	4.276	158.3	3.63
USP1905CAA82	USD	5.875	BRF SA	06.06.2022	200'000	Ba2	102.500	1.583	104.083	5.207	251.3	3.67
US29082AAA51	USD	5.150	EMPRESA BRAS DE AERONAU (	15.06.2022	2'000	Ba1	105.500	1.259	106.759	3.740	109.8	3.78
USN15516AA01	USD	3.500	BRASKEM NETHERLANDS	10.01.2023	200'000		97.000	0.613	97.613	4.192	151.7	4.36
USP7088CTF33	USD	5.375	NATURA COSMETICOS SA	01.02.2023	200'000		101.375	0.627	102.002	5.053	232.525	4.24
USP14486AJ63	USD	5.750	BNDES	26.09.2023	200'000	Ba2	107.301	2.667	109.968	4.257	156.4	4.64
US71647NAM11	USD	6.250	PETROBRAS GLOBAL FINANCE	17.03.2024	2'000	Ba3	104.800	3.056	107.856	5.307	255.7	4.86
USP14486AM92	USD	4.750	BANCO NAC DE DESEN ECONO	09.05.2024	200'000	Ba2	100.125	1.636	101.761	4.725	192.4	5.21
USP1905CAE05	USD	4.750	BRF SA	22.05.2024	200'000	Ba2	94.000	1.465	95.465	5.919	298.9	5.18
USU0901CAG51	USD	5.875	JBS USA LLC/JBS USA FINA	15.07.2024	2'000	B2	98.000	0.947	98.947	6.260	340.3	5.17
USG25343AA52	USD	5.950	COSAN LTD	20.09.2024	200'000		102.250	2.859	105.109	5.472	275.6	4.55
USP01014AA03	USD	5.750	AEGEA FINANCE SARL	10.10.2024	200'000	Ba2	100.125	2.444	102.569	5.722	289.0	4.61
USP2205LAC92	USD	9.250	CEMIG GERACAO E TRANSM	05.12.2024	200'000		108.375	2.518	110.893	7.425	482.4	4.37
US105756BV13	USD	4.250	FED REPUBLIC OF BRAZIL	07.01.2025	200'000	Ba2	99.950	0.779	100.729	4.258	140.6	5.83
US31572UAG13	USD	4.000	FIBRIA OVERSEAS FINANCE	14.01.2025	2'000		98.600	0.656	99.256	4.237	142.2	5.88
USP3772WAH53	USD	4.625	BANCO DO BRASIL (CAYMAN)	15.01.2025	200'000	Ba2	98.500	0.745	99.245	4.884	201.7	5.75
USN6945AAJ62	USD	5.299	PETROBRAS GLOBAL FINANCE	27.01.2025	2'000	Ba3	98.200	0.677	98.877	5.617	270.3	5.65
US105756BX78	USD	6.000	FED REPUBLIC OF BRAZIL	07.04.2026	200'000	Ba2	109.750	2.600	112.350	4.543	177.0	6.30
US71647NAQ25	USD	8.750	PETROBRAS GLOBAL FINANCE	23.05.2026	2'000	Ba3	117.150	2.674	119.824	6.062	346.7	5.89
US91911TAP84	USD	6.250	VALE OVERSEAS LIMITED	10.08.2026	2'000	Ba1	113.250	0.573	113.823	4.352	163.5	6.62
USA08163AA41	USD	4.350	BRF GMBH	29.09.2026	200'000		88.500	1.982	90.482	6.095	300.8	6.77
US31572UAF30	USD	5.500	FIBRIA OVERSEAS FINANCE	17.01.2027	2'000		106.250	0.856	107.106	4.630	188.1	6.97
US71647NAS80	USD	7.375	PETROBRAS GLOBAL FINANCE	17.01.2027	2'000	Ba3	108.100	1.147	109.247	6.172	339.1	6.48
US105756AE07	USD	10.125	FED REPUBLIC OF BRAZIL	15.05.2027	1'000	Ba2	140.500	3.319	143.819	4.651	213.1	6.39
USL5828LAB55	USD	4.875	KLABIN FINANCE SA	19.09.2027	200'000		97.500	2.356	99.856	5.211	229.4	7.33

ISIN	Currency	Coupon	Name	Maturity	Minimum Piece	Moody's	Price	Acc. Int.	Dirty Price	YTM/Worst	SWAP	Mod Dur
USG3925DAD24	USD	4.875	GERDAU TRADE INC	24.10.2027	200'000		99.750	1.882	101.632	4.907	199.3	7.47
USN15516AB83	USD	4.500	BRASKEM NETHERLANDS	10.01.2028	200'000		97.750	0.788	98.538	4.789	184.3	7.78
US105756BZ27	USD	4.625	FED REPUBLIC OF BRAZIL	13.01.2028	200'000		97.900	0.771	98.671	4.896	193.0	7.74
USN6945AAK36	USD	5.999	PETROBRAS GLOBAL FINANCE	27.01.2028	2'000	Ba3	98.050	0.767	98.817	6.266	325.1	7.28
US71647NAZ24	USD	5.750	PETROBRAS GLOBAL FINANCE	01.02.2029	2'000	Ba3	96.000	0.671	96.671	6.261	317.5	7.88
US105756BK57	USD	7.125	FED REPUBLIC OF BRAZIL	20.01.2037	1'000	Ba2	116.250	1.049	117.299	5.706	292.0	10.86
US105756BR01	USD	5.625	FED REPUBLIC OF BRAZIL	07.01.2041	100'000	Ba2	96.500	1.031	97.531	5.905	275.2	12.45
US71647NAK54	USD	7.250	PETROBRAS GLOBAL FINANCE	17.03.2044	2'000	Ba3	101.000	3.544	104.544	7.165	413.4	11.30
US105756BY51	USD	5.625	FED REPUBLIC OF BRAZIL	21.02.2047	200'000	Ba2	95.750	0.344	96.094	5.934	278.0	13.85
USL6401PAD52	USD	8.750	MINVERVA LUXEMBOURG (CALI	PERPNC19	200'000		103.000	1.701	104.701	5.811	312.6	1.00
USP1516SFH42	USD	8.250	BANCO VOTORANTIM JR SUBOI	PERPNC22	200'000		102.000	2.200	104.200	7.733	490.7	3.80
USP3772WAF97	USD	9.000	BANCO DO BRASIL -SUBORDIN/	PERPNC24	200'000	B2	107.750	2.125	109.875	7.427	469.8	4.72
XS0955552178	EUR	3.750	BANCO DO BRASIL (CAYMAN)	25.07.2018	100'000	Ba2	101.500	2.373	103.873	-0.269	65.7	
XS1017435782	EUR	3.625	BNDES	21.01.2019	100'000	Ba2	102.875	0.507	103.382	0.277	73.7	0.86
XS0982711987	EUR	3.750	PETROBRAS GLOBAL FINANCE	14.01.2021	100'000	Ba3	106.125	0.596	106.721	1.530	155.6	2.70
XS1061029614	EUR	3.250	VOTORANTIM CIMENTOS SA	25.04.2021	100'000	Ba2	104.500	2.867	107.367	1.755	170.1	2.89
XS1242327168	EUR	2.750	BRF SA	03.06.2022	100'000	Ba2	96.250	2.132	98.382	3.723	332.5	3.82
XS1232126810	EUR	3.500	VOTORANTIM CIMENTOS SA	13.07.2022	100'000	Ba2	104.625	2.330	106.955	2.364	206.2	3.93
XS0835890350	EUR	4.250	PETROBRAS GLOBAL FINANCE	02.10.2023	100'000	Ba3	107.500	1.886	109.386	2.773	231.2	4.87
XS0982711714	EUR	4.750	PETROBRAS GLOBAL FINANCE	14.01.2025	100'000	Ba3	108.750	0.755	109.505	3.299	271.0	5.81
<b>Mexico USD, EUR</b>												
US91086QBD97	USD	3.500	UNITED MEXICAN STATES	21.01.2021	2'000	A3	102.073	0.506	102.579	2.741	14.7	2.70
US71656MBP32	USD	5.375	PETROLEOS MEXICANOS	13.03.2022	10'000	Baa3	104.875	0.000	104.875	4.044	145.1	3.51
USP4953VAJ28	USD	8.875	GRUPO KALTEX SA DE CV	11.04.2022	200'000		84.000	3.747	87.747	14.161	1020.0	3.09
US02364WBD65	USD	3.125	AMERICA MOVIL SAB DE CV	16.07.2022	200'000	A3	99.131	0.495	99.626	3.341	65.0	4.01
US91086QBC15	USD	4.000	UNITED MEXICAN STATES	02.10.2023	2'000	A3	102.151	1.789	103.940	3.570	76.2	4.87
USP1507SAD91	USD	5.950	BANCO SANTANDER MEXICO SI	30.01.2024	200'000	Baa3	102.500	0.711	103.211	3.064	84.6	0.86
USU12763AD75	USD	6.000	CEMEX FINANCE LLC	01.04.2024	200'000		105.000	2.700	107.700	3.927	237.8	0.99
XS1662406468	USD	8.250	TV AZTECA SA DE CV	09.08.2024	200'000		106.450	0.779	107.229	6.803	437.0	4.33
USP94461AC79	USD	7.000	UNIFIN FINANCIERA SA DE	15.01.2025	200'000		99.750	1.128	100.878	7.044	421.3	5.31
USP14517AA73	USD	4.375	BANCO NACIONAL COM EXT	14.10.2025	200'000	A3	101.750	1.811	103.561	4.104	126.4	6.31
USP2253TJE03	USD	5.700	CEMEX SAB DE CV	11.01.2025	200'000		104.500	0.982	105.482	4.648	202.0	4.17
US91087BAA89	USD	3.600	UNITED MEXICAN STATES	30.01.2025	200'000	A3	98.543	0.430	98.973	3.842	101.7	6.01
US91086QBG29	USD	4.125	UNITED MEXICAN STATES	21.01.2026	200'000	A3	101.219	0.596	101.815	3.943	106.7	6.63
US40049JBB26	USD	4.625	GRUPO TELEvisa SAB	30.01.2026	200'000	Baa1	102.434	0.552	102.986	4.248	139.7	6.29
USP9406GAC26	USD	5.250	TRUST F/1401	30.01.2026	200'000	Baa2	102.500	0.627	103.127	4.853	204.1	6.14
USP2253TJK62	USD	7.750	CEMEX SAB DE CV	16.04.2026	200'000		112.250	3.165	115.415	4.634	222.1	2.69
USP14517AB56	USD	3.800	BANCO NACIONAL COM EXT SU	11.08.2026	200'000	Ba1	99.250	0.338	99.588	4.036	144.6	3.16
USP3691NBF61	USD	3.875	EL PUERTO DE LIVERPOOL	06.10.2026	200'000		95.776	1.690	97.466	4.473	159.4	7.06
USP6629MAA01	USD	4.250	MEXICO CITY ARPT TRUST	31.10.2026	200'000	Baa1	98.250	1.570	99.820	4.496	163.4	7.03
USP29595AB42	USD	4.750	COMISION FEDERAL DE ELEC	23.02.2027	200'000		101.500	0.264	101.764	4.544	167.5	7.23
US71656MBQ15	USD	6.500	PETROLEOS MEXICANOS TAP	13.03.2027	10'000	Baa3	106.750	0.000	106.750	5.538	274.3	6.64

ISIN	Currency	Coupon	Name	Maturity	Minimum Piece	Moody's	Price	Acc. Int.	Dirty Price	YTM/Worst	SWAP	Mod Dur
US71656MBS70	USD	6.500	PETROLEOS MEXICANOS	13.03.2027	10'000		106.700	0.000	106.700	5.545	275.2	6.64
US91087BAC46	USD	4.150	UNITED MEXICAN STATES	28.03.2027	200'000	A3	100.168	1.902	102.070	4.127	122.5	7.34
USP4954BAF33	USD	5.750	GRUPO KUO SAB DE CV	07.07.2027	200'000		101.375	1.054	102.429	5.518	279.5	5.87
USP57908AG32	USD	4.000	MEXICHEM SAB DE CV	04.10.2027	200'000	Baa3	96.500	1.767	98.267	4.453	153.9	7.69
USP78625DD22	USD	5.350	PETROLEOS MEXICANOS	12.02.2028	10'000	Baa3	98.350	0.461	98.811	5.568	261.7	7.56
USP6629MAC66	USD	3.875	MEXICO CITY ARPT TRUST	30.04.2028	200'000	Baa1	94.135	1.862	95.997	4.605	167.5	8.11
USP14008AC36	USD	5.750	BANCO MERCANTIL DE NORTE	04.10.2031	200'000	Ba1	99.750	2.540	102.290	5.787	273.6	6.52
US91086QAS75	USD	6.750	UNITED MEXICAN STATES	27.09.2034	1'000	A3	124.439	3.113	127.552	4.621	189.2	10.41
US91086QAV05	USD	6.050	UNITED MEXICAN STATES	11.01.2040	2'000	A3	112.375	1.042	113.417	5.103	222.8	12.51
US91086QBE70	USD	5.550	UNITED MEXICAN STATES	21.01.2045	2'000	A3	107.125	0.802	107.927	5.061	211.3	14.22
USP30179AR95	USD	6.125	COMISION FEDERAL DE ELEC	16.06.2045	200'000	Baa1	110.750	1.480	112.230	5.369	250.7	13.69
US40049JBC09	USD	6.125	GRUPO TELEvisa SAB	31.01.2046	200'000	Baa1	111.710	0.732	112.442	5.309	247.5	13.86
USP6629MAB83	USD	5.500	MEXICO CITY ARPT TRUST	31.10.2046	200'000	Baa1	94.000	2.032	96.032	5.938	278.5	13.61
US91087BAB62	USD	4.350	UNITED MEXICAN STATES	15.01.2047	200'000	A3	90.404	0.701	91.105	4.980	179.3	15.54
USP6629MAD40	USD	5.500	MEXICO CITY ARPT TRUST	31.07.2047	200'000	Baa1	94.250	0.657	94.907	5.914	278.7	13.96
US71656MBT53	USD	6.750	PETROLEOS MEXICANOS TAP	21.09.2047	10'000		101.250	3.225	104.475	6.653	363.9	12.43
USP57908AH15	USD	5.500	PETROLEOS MEXICANOS TAP	15.01.2048	200'000	Baa3	95.250	0.886	96.136	5.837	272.2	14.09
US91087BAD29	USD	4.600	UNITED MEXICAN STATES	10.02.2048	200'000	A3	94.050	0.422	94.472	4.985	187.5	15.66
US91086QBD97	USD	3.500	UNITED MEXICAN STATES	21.01.2021	2'000	A3	101.500	0.506	102.006	2.949	14.7	2.70
USP32457AB27	USD	9.125	CREDITO REAL SAB DE CV Jr Sl	PERPNC22	200'000		104.500	2.636	107.136	7.956	535.5	3.72
XS1074479384	EUR	1.000	AMERICA MOVIL SAB DE CV	04.06.2018	100'000	A3	100.414	0.773	101.187	-0.786	5.6	
XS1379157404	EUR	3.750	PETROLEOS MEXICANOS	15.03.2019	100'000	Baa3	103.700	3.729	107.429	0.087	35.5	0.98
XS0997484430	EUR	3.125	PETROLEOS MEXICANOS	27.11.2020	100'000	Baa3	106.650	0.908	107.558	0.642	72.3	2.61
XS1054418196	EUR	2.375	UNITED MEXICAN STATES	09.04.2021	100'000	A3	105.875	2.199	108.074	0.449	43.1	2.93
XS0802174044	EUR	3.000	AMERICA MOVIL SAB DE CV	12.07.2021	100'000	A3	109.225	2.005	111.230	0.221	11.8	3.17
XS1568875444	EUR	2.500	PETROLEOS MEXICANOS	21.08.2021	100'000	Baa3	104.375	1.397	105.772	1.195	107.8	3.27
XS1172947902	EUR	1.875	PETROLEOS MEXICANOS	21.04.2022	100'000	Baa3	100.875	1.675	102.550	1.653	136.6	3.87
XS0519902851	EUR	4.750	AMERICA MOVIL SAB DE CV	28.06.2022	50'000	A3	118.565	3.358	121.923	0.385	10.2	3.89
XS1198002690	EUR	4.375	CEMEX SAB DE CV	05.03.2023	100'000		105.250	0.097	105.347	1.207	185.1	0.97
XS1379158048	EUR	5.125	PETROLEOS MEXICANOS	15.03.2023	100'000	Baa3	114.875	5.097	119.972	1.978	170.9	4.30
XS1378895954	EUR	1.750	FOMENTO ECONOMICO MEX	20.03.2023	100'000		104.500	1.716	106.216	0.832	41.6	4.74
XS1562623584	EUR	2.625	SIGMA ALIMENTOS SA	07.02.2024	100'000	Baa3	105.625	0.245	105.870	1.618	107.8	5.46
XS1568874983	EUR	3.750	PETROLEOS MEXICANOS	21.02.2024	100'000	Baa3	106.875	0.205	107.080	2.491	196.2	5.32
XS1198102052	EUR	1.625	UNITED MEXICAN STATES	06.03.2024	100'000	A3	101.375	0.031	101.406	1.384	77.3	5.67
XS1433214449	EUR	4.625	CEMEX FINANCE LLC	15.06.2024	100'000		107.500	1.131	108.631	2.208	241.5	2.13
XS1511779305	EUR	1.375	UNITED MEXICAN STATES	15.01.2025	100'000	A3	98.500	0.215	98.715	1.608	87.7	6.46
XS0213101073	EUR	5.500	PETROLEOS MEXICANOS	24.02.2025	10'000	Baa3	117.000	0.256	117.256	2.777	224.4	5.87
USP13296AM37	USD	4.375	BANCO INBURSA	11.04.2027	150'000		97.500	1.847	99.347	4.716	175.6	7.26
XS1172951508	EUR	2.750	PETROLEOS MEXICANOS	21.04.2027	100'000	Baa3	94.250	2.456	96.706	3.497	241.4	7.68
XS1054418600	EUR	3.625	UNITED MEXICAN STATES	09.04.2029	100'000	A3	114.000	3.357	117.357	2.188	112.5	8.98
XS1218289103	EUR	4.000	UNITED MEXICAN STATES	15.03.2115	100'000	A3	92.750	3.978	96.728	4.318	278.7	21.93

MXN PESO

ISIN	Currency	Coupon	Name	Maturity	Minimum Piece	Moody's	Price	Acc. Int.	Dirty Price	YTM/Worst	SWAP	Mod Dur
XS0961509543	MXN	4.000	INTL BK RECON & DEVELOP	16.08.2018	1'000	Aaa	98.497	2.290	100.787	7.433	-30.3	0.40
XS1075312204	MXN	6.000	AMERICA MOVIL SAB DE CV	09.06.2019	2'000'000	A3	97.000	1.567	98.567	8.579	50.9	1.15
XS1503155068	MXN	5.250	INTL BK RECON & DEVELOP	17.10.2019	10'000	Aaa	96.648	2.114	98.762	7.520	-43.5	1.44
XS1190713054	MXN	4.000	EUROPEAN INVESTMENT BANK	25.02.2020	1'000	Aaa	93.671	0.175	93.846	7.601	-39.5	1.78
XS1342860167	MXN	4.750	EUROPEAN INVESTMENT BANK	19.01.2021	10'000	Aaa	93.410	0.690	94.100	7.385	-41.8	2.53
XS1551068080	MXN	7.500	EUROPEAN INVESTMENT BANK	09.06.2022	1'000	Aaa	99.928	5.692	105.620	7.506	-32.4	3.34
XS0860706935	MXN	6.450	AMERICA MOVIL SAB DE CV	05.12.2022	2'000'000	A3	93.000	1.756	94.756	8.263	61.5	3.89
XS1524609531	MXN	5.500	EUROPEAN INVESTMENT BANK	23.01.2023	1'000	Aaa	92.354	0.738	93.092	7.423	-34.0	4.05
XS1075314911	MXN	7.125	AMERICA MOVIL SAB DE CV	09.12.2024	2'000'000	A3	93.750	1.860	95.610	8.352	57.6	5.11
XS1649504096	MXN	7.000	INTL FINANCE CORP	20.07.2027	10'000	Aaa	94.698	4.526	99.224	7.810	-27.9	6.30
XS1588672144	MXN	6.500	EUROPEAN INVESTMENT BANK	07.07.2027	1'000	Aaa	92.190	6.055	98.245	7.696	-38.2	6.37

#### Braslian REAL (Coupon & Redemption Paid in USD)

USP1905CAC49	BRL	7.750	BRF SA	22.05.2018	300'000		99.750	2.390	102.140	8.832		0.19
XS1349365764	BRL	12.000	INTL FINANCE CORP	29.01.2019	5'000	Aaa	104.740	1.414	106.154	6.250		0.83
US61747WAA71	BRL	11.500	MORGAN STANLEY	22.10.2020	250'000	A3	109.380	4.504	113.884	7.475		2.17
XS1619315861	BRL	7.500	INTL BK RECON & DEVELOP	09.06.2021	5'000	Aaa	100.874	5.692	106.566	7.171		2.66
XS1608102973	BRL	7.500	INTL FINANCE CORP	09.05.2022	5'000	Aaa	100.009	6.329	106.338	7.487		3.27

#### Braslian REAL (Coupon & Redemption Paid in EUR)

XS1136802615	BRL	10.000	EUROPEAN INVESTMENT BANK	19.06.2018	5'000	Aaa	100.993	7.315	108.308	5.867		0.26
XS1114824110	BRL	10.000	KFW	01.10.2018	5'000	Aaa	102.168	4.466	106.634	5.719		0.53
XS1374123732	BRL	11.500	EUROPEAN INVESTMENT BANK	11.03.2019	5'000	Aaa	105.162	0.063	105.225	6.027		0.94
XS1347819390	BRL	12.000	EUROPEAN INVESTMENT BANK	27.06.2019	5'000	Aaa	107.090	8.515	115.605	6.079		1.12
XS1626936543	BRL	8.000	EUROPEAN INVESTMENT BANK	09.06.2020	5'000	Aaa	102.526	6.071	108.597	6.726		1.90
XS1637353001	BRL	7.250	EUROPEAN INVESTMENT BANK	28.06.2021	5'000	Aaa	100.589	5.125	105.714	7.026		2.72

#### Rest of Latin America

USP1265VAB82	USD	3.875	BANCO GNB SUDAMERIS SA	02.05.2018	10'000	Ba2	100.200	1.410	101.610	2.425	324.4	0.14
USP14623AA33	USD	4.875	BANCO NAL COSTA RICA	01.11.2018	200'000	Ba2	100.841	1.788	102.629	3.525	180.3	0.62
USP989MJAU54	USD	8.875	YPF SOCIEDAD ANONIMA	19.12.2018	1'000	B2	104.250	2.071	106.321	3.246	130.4	0.74
US715638AW21	USD	7.125	REPUBLIC OF PERU	30.03.2019	1'000	A3	104.900	3.226	108.126	2.382	-3.5	0.99
XS1433314231	USD	5.750	PROVINCIA DE BUENOS AIRE	15.06.2019	150'000	B2	102.625	1.406	104.031	3.597	143.7	1.20
USP9379RAA51	USD	7.625	EMPRESAS PUBLIC MEDELLIN	29.07.2019	100'000	Baa2	106.000	0.932	106.932	3.154	41.3	1.31
US05971BAB53	USD	4.000	BANCO BTG PACTUAL/CAYMAN	16.01.2020	200'000	Ba3 *+	98.750	0.633	99.383	4.712	235.8	1.75
USP1027DEN77	USD	4.125	BANCO DEL ESTADO -CHILE	07.10.2020	100'000	Aa3	102.500	1.788	104.288	3.105	52.5	2.39
USP989MJBG51	USD	8.500	YPF SOCIEDAD ANONIMA	23.03.2021	1'000	B2	109.750	4.014	113.764	4.995	251.5	2.59
USP3579EAH01	USD	7.500	DOMINICAN REPUBLIC	06.05.2021	100'000	Ba3	107.650	2.646	110.296	3.759	79.9	1.95
XS1244682487	USD	9.950	PROVINCIA DE BUENOS AIRE	09.06.2021	150'000	B2	111.750	2.598	114.348	5.284	252.7	2.37
US91911TAN37	USD	5.875	VALE OVERSEAS LIMITED	10.06.2021	2'000	Ba1	107.250	1.518	108.768	3.492	90.1	2.92
USA18007AA16	USD	8.625	ELDORADO INTL FIN GMBH	16.06.2021	200'000		107.750	2.084	109.834	5.522	354.5	1.17
XS1485534595	USD	4.000	EMPEROR INT HOLDINGS LTD	19.09.2021	200'000		97.115	1.933	99.048	4.901	215.7	3.18
USP3063DAA02	USD	9.500	COMPANIA GENERAL COMBUST	07.11.2021	1'000		106.375	3.325	109.700	7.469	479.1	2.99
USP46756AH86	USD	8.750	GENNEIA SA	20.01.2022	1'000	B2	109.000	1.288	110.288	5.826	387.2	1.69
XS1588424678	USD	5.000	EMPEROR INT HOLDINGS LTD	30.03.2022	200'000		98.490	2.264	100.754	5.419	262.8	3.54
US219868BZ88	USD	2.750	CORP ANDINA DE FOMENTO	06.01.2023	1'000	Aa3	97.955	0.512	98.467	3.211	48.0	4.45
USP2205JAH34	USD	4.875	CENCOSUD SA	20.01.2023	200'000	Baa3	103.500	0.718	104.218	4.073	134.8	4.28

ISIN	Currency	Coupon	Name	Maturity	Minimum Piece	Moody's	Price	Acc. Int.	Dirty Price	YTM/Worst	SWAP	Mod Dur
USP3699PGB78	USD	4.250	COSTA RICA GOVERNMENT	26.01.2023	200'000	Ba2	97.600	0.555	98.155	4.807	203.1	4.32
XS1763161012	USD	6.625	AGUA Y SANEAMIENTOS ARG	01.02.2023	150'000	B2	99.000	0.773	99.773	6.867	420.4	4.08
USP3772NHH11	USD	2.625	REPUBLIC OF COLOMBIA (CALL	15.03.2023	200'000	Baa2	95.750	1.298	97.048	3.558	75.0	4.58
USP0956JCG87	USD	4.250	BCO CREDITO DEL PERU	01.04.2023	10'000	Baa1	102.625	1.913	104.538	3.676	97.9	4.45
USP04559AL70	USD	6.000	ARCOR SAIC	06.07.2023	1'000	Ba3	103.750	1.117	104.867	5.021	227.6	3.75
USP7873PAE62	USD	7.375	PAMPA ENERGIA SA	21.07.2023	1'000	B2	105.975	1.065	107.040	5.802	323.8	3.68
USP4621MAA38	USD	9.625	GENERACION MEDIT/FRIAS	27.07.2023	150'000	B2	109.610	1.230	110.840	7.018	449.7	2.85
USP3579EAT49	USD	6.600	DOMINICAN REPUBLIC	28.01.2024	100'000	Ba3	109.650	0.825	110.475	4.701	201.3	4.87
USP1000CAA29	USD	7.750	AES ARGENTINA GENERACION	02.02.2024	150'000		107.440	0.883	108.323	5.971	361.1	4.04
US195325BQ70	USD	4.000	REPUBLIC OF COLOMBIA	26.02.2024	200'000	Baa2	101.010	0.189	101.199	3.801	99.7	5.01
XS1380274735	USD	9.125	PROVINCIA DE BUENOS AIRE	16.03.2024	150'000	B2	112.000	4.486	116.486	6.291	373.8	4.05
USP989MJAY76	USD	8.750	YPF SOCIEDAD ANONIMA	04.04.2024	1'000	B2	111.875	3.865	115.740	6.031	340.7	4.08
US29246RAA14	USD	4.250	ENDESA CHILE	15.04.2024	2'000	Baa2	102.500	1.747	104.247	3.769	101.0	5.12
USP20058AC08	USD	6.875	CAPEX SA	15.05.2024	1'000		102.000	2.253	104.253	6.412	364.6	4.22
XS1080330704	USD	7.950	REPUBLIC OF ECUADOR	20.06.2024	200'000		100.500	1.833	102.333	7.844	510.9	4.79
USP8388TAB00	USD	9.125	PROVINCE OF SALTA	07.07.2024	150'000		106.500	1.673	108.173	7.608	494.4	4.13
USP79171AE79	USD	7.450	PROVINCIA DE CORDOBA	01.09.2024	150'000	B2	105.500	0.248	105.748	6.398	372.7	5.12
USG38327AA30	USD	6.500	GEOPARK LTD	21.09.2024	200'000		101.272	3.106	104.378	6.224	347.8	4.46
US698299BD54	USD	4.000	REPUBLIC OF PANAMA	22.09.2024	200'000	Baa2	103.250	1.900	105.150	3.420	62.7	5.49
USY7141GAA05	USD	4.950	CHANDRA ASRI PETROCHEMIC	08.11.2024	200'000	Ba3	95.100	1.719	96.819	5.848	271.8	5.47
USY39694AA51	USD	5.875	INDIKA ENERGY III PTE	09.11.2024	200'000	Ba3	95.950	2.024	97.974	6.635	367.4	5.29
USP82290AG51	USD	4.375	SACI FALABELLA	27.01.2025	200'000		102.250	0.559	102.809	3.985	119.6	5.63
USP3579EBD87	USD	5.500	DOMINICAN REPUBLIC	27.01.2025	100'000	Ba3	103.100	0.703	103.803	4.961	217.5	5.66
USP37341AA50	USD	8.750	PROVINCIA DE ENTRE RIOS	08.02.2025	150'000		102.000	0.851	102.851	8.310	555.0	4.50
USP7169GAA78	USD	7.500	PROVINCE OF NEUQUEN	27.04.2025	1'000		101.250	2.833	104.083	7.241	446.3	4.71
USP01012AS54	USD	5.875	REPUBLIC OF EL SALVADOR	30.01.2025	5'000	B3	99.250	0.702	99.952	6.008	285.9	5.55
US698299BE38	USD	3.750	REPUBLIC OF PANAMA	16.03.2025	200'000	Baa2	101.510	1.844	103.354	3.497	74.6	5.89
US168863BW77	USD	3.125	REPUBLIC OF CHILE	27.03.2025	200'000	Aa3	98.700	1.441	100.141	3.333	49.3	6.18
US168863CA49	USD	3.125	REPUBLIC OF CHILE	21.01.2026	200'000	Aa3	98.300	0.451	98.751	3.373	51.9	6.88
US195325CX13	USD	4.500	REPUBLIC OF COLOMBIA	28.01.2026	200'000	Baa2	103.500	0.563	104.063	3.963	116.0	6.34
USP09252AK62	USD	6.250	BANCO DE BOGOTA SA SUBOR	12.05.2026	200'000	Ba2	106.500	2.101	108.601	5.260	250.7	6.29
USP6040KAB37	USD	4.875	KALLPA GENERACION SA	24.05.2026	200'000	Baa3	103.100	1.476	104.576	4.408	159.6	6.55
USP25619AB67	USD	7.750	BONO GAR PROV DEL CHUBUT	26.07.2026	150'000	B2	96.500	1.012	97.512	8.570	581.4	4.28
XS1435374126	USD	3.750	OOREDOO INTL FINANCE	22.06.2026	200'000	A2	96.750	0.844	97.594	4.218	135.3	6.97
USP37110AK24	USD	3.750	EMPRESA NACIONAL DEL PET	05.08.2026	200'000	Baa3	97.250	0.396	97.646	4.141	128.5	7.09
USP8803LAA63	USD	4.375	SURA ASSET MANAGEMENT	11.04.2027	150'000	Baa1	99.500	1.847	101.347	4.442	161.4	7.29
XS1422866456	USD	7.500	CITY OF BUENOS AIRES	01.06.2027	200'000	B2	105.500	2.125	107.625	6.618	386.6	6.00
XS1433314314	USD	7.875	PROVINCIA DE BUENOS AIRE	15.06.2027	150'000	B2	103.750	1.925	105.675	7.259	446.3	5.92
USP1265VAD49	USD	6.500	BANCO GNB SUDAMERIS SA SU	03.04.2027	10'000	B1	104.500	2.889	107.389	5.254	273.7	3.46
US195325DL65	USD	3.875	REPUBLIC OF COLOMBIA	25.04.2027	200'000	Baa2	97.850	1.485	99.335	4.160	121.7	7.48
USP09252AM29	USD	4.375	BANCO DE BOGOTA SA	03.08.2027	200'000	Baa2	97.750	0.486	98.236	4.673	177.0	7.57
USP3143NAY06	USD	3.625	CODELCO INC	01.08.2027	200'000	A3	97.100	0.423	97.523	3.998	109.9	7.83
USP2867KAG15	USD	3.950	COLBUN SA	11.10.2027	200'000		97.250	1.668	98.918	4.303	136.1	7.75
US05890PZA73	USD	3.500	BANC CREDITO INVERSIONES	12.10.2027	200'000	A1	94.375	1.468	95.843	4.219	127.0	7.89

ISIN	Currency	Coupon	Name	Maturity	Minimum Piece	Moody's	Price	Acc. Int.	Dirty Price	YTM/Worst	SWAP	Mod Dur
US05968LAK89	USD	4.875	BANCOLOMBIA SA SUBORDINA	18.10.2027	200'000	Ba3	98.250	1.964	100.214	5.307	257.3	3.99
USP13435AA33	USD	6.625	BANCO INTERNAC DEL PERU SI	19.03.2029	10'000	Ba1	110.750	3.202	113.952	4.563	193.9	4.87
USP0100VAB91	USD	6.750	AEROPUERTOS DOMINICANOS	30.03.2029	200'000	Ba3	110.000	1.369	111.369	5.318	254.9	6.64
USP7808BAA54	USD	4.750	PETROLEOS DEL PERU SA	19.06.2032	200'000		98.000	1.108	99.108	4.946	190.4	10.12
US195325BK01	USD	7.375	REPUBLIC OF COLOMBIA	18.09.2037	100'000	Baa2	128.150	3.585	131.735	5.084	242.6	11.09
USP3143NAS38	USD	5.625	CODELCO INC	18.10.2043	200'000	A3	115.843	2.266	118.109	4.569	171.4	14.10
USP3579EBE60	USD	6.850	DOMINICAN REPUBLIC	27.01.2045	100'000	Ba3	106.650	0.875	107.525	6.331	341.1	12.55
US195325CU73	USD	5.000	REPUBLIC OF COLOMBIA	15.06.2045	200'000	Baa2	99.450	1.222	100.672	5.037	196.8	14.59
US698299BG85	USD	4.500	REPUBLIC OF PANAMA	15.05.2047	200'000	Baa2	101.750	1.475	103.225	4.391	140.5	15.76
USP7808BAB38	USD	5.625	PETROLEOS DEL PERU SA	19.06.2047	200'000		101.250	1.313	102.563	5.538	253.8	14.19
US168863CE60	USD	3.860	REPUBLIC OF CHILE	21.06.2047	200'000		95.750	0.879	96.629	4.111	106.4	17.01
USP3143NAZ70	USD	4.500	CODELCO INC	01.08.2047	200'000	A3	99.971	0.525	100.496	4.502	150.6	16.13
USP989MJBNO3	USD	7.000	YPF SOCIEDAD ANONIMA	15.12.2047	10'000		92.000	1.711	93.711	7.686	435.3	11.60
USP3579EBY25	USD	6.500	DOMINICAN REPUBLIC	15.02.2048	150'000	Ba3	0.000	0.506	0.506		332.0	
USP28768AB86	USD	8.500	COLOMBIA TELECOMUNICACIO	PERPNC20	2'000		107.000	3.849	110.849	4.873	329.8	1.82
XS1503160225	EUR	3.875	REPUBLIC OF ARGENTINA	15.01.2022	100'000	B2	103.000	0.605	103.605	3.034	286.3	3.52
XS1715303340	EUR	3.375	REPUBLIC OF ARGENTINA	15.01.2023	100'000	B2	99.550	0.527	100.077	3.476	308.8	4.38
XS1503160498	EUR	5.000	REPUBLIC OF ARGENTINA	15.01.2027	100'000	B2	97.750	0.781	98.531	5.323	428.3	6.92
XS1715303779	EUR	5.250	REPUBLIC OF ARGENTINA	15.01.2028	100'000	B2	97.750	0.820	98.570	5.550	437.7	7.44

#### Turkey USD, EUR

XS0849020556	USD	4.125	TUPRAS-TURKIYE PETROL RA	02.05.2018	200'000	Ba1	100.489	1.501	101.990	0.660	124.0	0.14
XS0975576165	USD	4.750	COCA-COLA ICECEK AS	01.10.2018	200'000	Baa3	101.150	2.138	103.288	2.648	92.0	0.54
XS0987355939	USD	5.000	TURKIYE VAKIFLAR BANKASI	31.10.2018	200'000	Ba1	100.970	1.847	102.817	3.439	163.1	0.61
XS0994815016	USD	5.250	YAPI VE KREDI BANKASI AS	03.12.2018	200'000	Ba1	101.510	1.458	102.968	3.128	115.6	0.70
US900123BD15	USD	7.000	REPUBLIC OF TURKEY	11.03.2019	100'000	Ba2	103.612	0.039	103.651	3.298	109.9	0.97
XS1069383856	USD	4.750	TURKIYE HALK BANKASI AS	04.06.2019	200'000	Ba2	100.050	1.306	101.356	4.702	284.4	1.17
XS1083936028	USD	4.250	TC ZIRAAT BANKASI AS	03.07.2019	200'000	Ba1	100.510	0.826	101.336	3.844	167.9	1.26
XS1028938915	USD	5.125	YAPI VE KREDI BANKASI AS	22.10.2019	200'000	Ba1	101.598	2.007	103.605	4.089	179.3	1.51
XS0874840688	USD	4.000	YAPI VE KREDI BANKASI AS	22.01.2020	200'000	Ba1	99.079	0.567	99.646	4.518	203.4	1.77
XS1219733752	USD	5.125	TURKIYE SINAI KALKINMA B	22.04.2020	200'000	Ba1	100.772	2.007	102.779	4.734	226.5	1.95
XS0957598070	USD	5.875	MERSIN ULUS LIMAN (CALLABLE	12.08.2020	200'000	Ba1	102.780	0.506	103.286	2.663	121.1	0.41
XS1345632811	USD	5.375	EXPORT CREDIT BANKOF TURK	08.02.2021	200'000	Ba1	102.066	0.523	102.589	4.606	197.0	2.66
USM8931TAA71	USD	6.250	TURKIYE GARANTI BANKASI	20.04.2021	200'000	Ba1	104.800	2.483	107.283	4.574	201.0	2.75
XS1223394914	USD	4.750	TC ZIRAAT BANKASI AS	29.04.2021	200'000	Ba1	99.965	1.768	101.733	4.760	228.1	2.83
XS1412393172	USD	4.875	TURKIYE SINAI KALKINMA B	18.05.2021	200'000	Ba1	99.042	1.557	100.599	5.203	250.1	2.87
XS1439838548	USD	5.000	TURKIYE HALK BANKASI AS	13.07.2021	200'000	Ba2	97.600	0.833	98.433	5.798	322.7	3.00
XS1390320981	USD	5.375	TURKIYE IS BANKASI A.S	06.10.2021	200'000	Ba1	100.605	2.344	102.949	5.186	266.2	3.14
XS1508914691	USD	5.500	TURKIYE VAKIFLAR BANKASI	27.10.2021	200'000	Ba1	100.324	2.078	102.402	5.398	270.7	3.19
XS1571399754	USD	5.750	YAPI VE KREDI BANKASI AS	24.02.2022	200'000	Ba1	101.089	0.303	101.392	5.439	269.9	3.49
XS1508390090	USD	5.500	TURKIYE IS BANKASI A.S	21.04.2022	200'000	Ba1	99.869	2.169	102.038	5.534	285.7	3.56
XS1605397394	USD	5.125	TC ZIRAAT BANKASI AS	03.05.2022	200'000	Ba1	99.689	1.851	101.540	5.208	248.7	3.62
XS1613091500	USD	4.875	QNB FINANSBANK AS/TURKEY	19.05.2022	200'000	Ba1	97.689	1.544	99.233	5.498	270.5	3.68
XS1622626379	USD	5.625	TURKIYE VAKIFLAR BANKASI	30.05.2022	200'000	Ba1	99.459	1.609	101.068	5.769	296.5	3.65
XS1684378208	USD	4.250	EXPORT CREDIT BANK OF TU	18.09.2022	200'000	Ba1	96.725	2.066	98.791	5.070	227.3	3.97
US900123BZ27	USD	6.250	REPUBLIC OF TURKEY	26.09.2022	200'000	Ba2	106.617	2.899	109.516	4.618	189.8	3.85
XS0847042024	USD	6.000	TURKIYE IS BANKASI A.S SUBOI	24.10.2022	200'000	Ba3	99.683	2.317	102.000	6.078	330.0	3.89
XS0849728190	USD	6.000	TURKIYE VAKIFLAR BANKASI SI	01.11.2022	200'000	Ba3	98.961	2.200	101.161	6.259	350.8	3.91
USM0375YAK49	USD	5.000	AKBANK TAS	24.10.2022	150'000	Ba1	99.613	1.931	101.544	5.094	231.5	4.00



ISIN	Currency	Coupon	Name	Maturity	Minimum Piece	Moody's	Price	Acc. Int.	Dirty Price	YTM/Worst	SWAP	Mod Dur
XS0848940523	USD	3.375	ANADOLU EFES	01.11.2022	200'000	Baa3	96.282	1.238	97.520	4.266	146.4	4.18
XS0861979440	USD	5.500	YAPI VE KREDI BANKASI AS SUI	06.12.2022	200'000	Ba2	97.896	1.482	99.378	6.015	321.2	4.05
XS1760780731	USD	5.750	TURKIYE VAKIFLAR BANKASI	30.01.2023	200'000	Ba1	98.522	0.687	99.209	6.103	327.3	4.17
XS1379145656	USD	5.250	KOC HOLDING AS	15.03.2023	200'000	Baa3	102.500	2.596	105.096	4.657	190.7	4.14
XS1576037284	USD	5.875	TURKIYE GARANTI BANKASI	16.03.2023	200'000	Ba1	102.925	2.889	105.814	5.204	249.8	4.20
US900123CA66	USD	3.250	REPUBLIC OF TURKEY	23.03.2023	200'000	Ba2	93.440	1.535	94.975	4.730	189.0	4.49
XS1691349010	USD	5.125	TC ZIRAAT BANKASI AS	29.09.2023	200'000	Ba1	98.541	2.335	100.876	5.432	267.6	4.66
XS1760780731	USD	5.750	TURKIYE VAKIFLAR BANKASI	30.01.2023	200'000	Ba1	98.890	0.687	99.577	6.014	327.3	4.17
US900123CF53	USD	5.750	REPUBLIC OF TURKEY	22.03.2024	200'000	Ba2	103.530	2.731	106.261	5.063	227.1	4.94
XS1686847549	USD	6.125	TURKIYE IS BANKASI A.S	25.04.2024	200'000		98.332	2.348	100.680	6.457		4.91
XS1578203462	USD	6.125	TURKIYE IS BANKASI A.S	25.04.2024	200'000	Ba1	99.658	2.348	102.006	6.191	337.3	4.93
XS1634372954	USD	5.850	YAPI VE KREDI BANKASI AS	21.06.2024	200'000	Ba1	99.025	1.333	100.358	6.037	319.2	5.12
XS1577950402	USD	4.215	COCA-COLA ICECEK AS	19.09.2024	200'000	Baa3	99.001	2.037	101.038	4.393	155.1	5.53
XS1686704948	USD	4.500	TUPRAS-TURKIYE PETROL RA	18.10.2024	200'000	Ba1	97.050	1.813	98.863	5.030	225.6	5.53
XS1175854923	USD	6.875	TURKIYE VAKIFLAR BANKASI SL	03.02.2025	200'000	B1	101.414	0.764	102.178	6.069	358.7	1.74
XS1629918415	EUR	3.250	REPUBLIC OF TURKEY	14.06.2025	100'000	Ba2	100.796	2.422	103.218	3.124	236.9	6.24
XS1298711729	USD	5.750	TURKCELL ILETISIM HIZMET	15.10.2025	200'000	Baa3	104.980	2.364	107.344	4.954	210.6	6.01
xs1376681067	USD	8.500	YAPI VE KREDI BANKASI AS SUI	09.03.2026	200'000	Ba3	107.157	0.094	107.251	5.859	334.8	2.64
US900123CJ75	USD	4.250	REPUBLIC OF TURKEY	14.04.2026	200'000	Ba2	92.079	1.759	93.838	5.474	243.2	6.57
XS1396282177	USD	8.750	ALTERNATIFBANK AS Jr SUBOR	16.04.2026	200'000	Ba3	103.940	3.573	107.513	7.301	475.3	2.60
US900123CK49	USD	4.875	REPUBLIC OF TURKEY	09.10.2026	200'000	Ba2	95.143	2.085	97.228	5.595	258.6	6.73
XS1574750292	USD	7.200	AKBANK TAS SUBORDINATED	16.03.2027	200'000	B1	104.367	3.540	107.907	5.960	334.9	3.35
US900123CL22	USD	6.000	REPUBLIC OF TURKEY	25.03.2027	200'000	Ba2	102.218	2.800	105.018	5.682	278.1	6.75
XS1584113184	USD	7.625	TURKIYE SINAI KALKINMA B SUI	29.03.2027	200'000	B1	102.482	3.474	105.956	6.910	434.6	3.34
XS1617531063	USD	6.125	TURKIYE GARANTI BANKASI SI	24.05.2027	200'000	Ba3	99.801	1.855	101.656	6.176	349.0	3.59
XS1655085485	USD	7.625	ODEA BANK AS SUBORDINATEI	01.08.2027	200'000	B2	97.500	0.890	98.390	8.313	602.5	3.62
XS1386178237	USD	7.750	FIBABANKA AS SUBORDINATED	24.11.2027	200'000		102.932	3.638	106.570	7.003	490.8	3.82
XS1623796072	USD	7.000	TURKIYE IS BANKASI A.S SUBOI	29.06.2028	200'000	B1	100.701	1.439	102.140	6.837	410.4	4.31
US900123AT75	USD	8.000	REPUBLIC OF TURKEY	14.02.2034	2'000	Ba2	116.660	0.644	117.304	6.324	363.1	9.44
US900123AY60	USD	6.875	REPUBLIC OF TURKEY	17.03.2036	2'000	Ba2	105.465	3.361	108.826	6.361	343.7	10.14
US900123CM05	USD	5.750	REPUBLIC OF TURKEY	11.05.2047	200'000	Ba2	90.054	1.949	92.003	6.515	322.0	13.02
XS1077629225	EUR	3.500	TURKIYE VAKIFLAR BANKASI	17.06.2019	100'000	Ba1	102.800	2.579	105.379	1.255	163.1	1.22
XS0503454166	EUR	5.125	REPUBLIC OF TURKEY	18.05.2020	50'000	Ba2	109.050	4.198	113.248	0.923	128.4	2.03
XS1403416222	EUR	2.375	TURKIYE VAKIFLAR BANKASI C	04.05.2021	100'000	Baa1	102.615	2.037	104.652	1.517	155.2	2.97
XS1109959467	EUR	3.875	ARCELIK AS	16.09.2021	100'000		107.080	1.890	108.970	1.776	178.5	3.25

ISIN	Currency	Coupon	Name	Maturity	Minimum Piece	Moody's	Price	Acc. Int.	Dirty Price	YTM/Worst	SWAP	Mod Dur
XS0993155398	EUR	4.350	REPUBLIC OF TURKEY	12.11.2021	100'000	Ba2	109.170	1.442	110.612	1.746	176.1	3.38
<b>EUROPE, MIDDLE EAST, ASIA USD, EUR</b>												
XS1768067297	EUR	2.500	ROMANIA	08.02.2030	1'000	Baa3e	99.337	0.226	99.563	2.565	133.1	10.16
XS1768074319	EUR	3.375	ROMANIA	08.02.2038	1'000	Baa3e	100.551	0.305	100.856	3.336	178.8	14.31
XS0916902769	USD	2.950	SIB SUKUK CO III LTD	16.04.2018	200'000		100.130	1.205	101.335	1.592	45.0	0.10
XS0922883318	USD	3.723	URALKALI (URALKALI FINAN	30.04.2018	200'000	Ba2	100.375	1.375	101.750	0.951	196.8	0.14
XS0927637495	USD	4.750	REPUBLIC OF SLOVENIA	10.05.2018	200'000	Baa1	100.579	1.623	102.202	1.191	65.8	0.16
XS0995679619	USD	5.875	REPUBLIC OF SERBIA	03.12.2018	200'000	Ba3	102.352	1.632	103.984	2.585	57.2	0.70
USY8137FAA67	USD	6.000	REPUBLIC OF SRI LANKA	14.01.2019	200'000	B1	101.625	0.983	102.608	4.009	187.2	0.81
XS1016035476	USD	3.917	INDIAN RAILWAY FINANCE C	26.02.2019	200'000	Baa2	100.872	0.185	101.057	2.986	74.6	0.93
US71567RAB24	USD	6.125	REPUBLIC OF INDONESIA (SUKI	15.03.2019	200'000	Baa3	103.650	3.028	106.678	2.448	34.9	0.96
US445545AK21	USD	4.000	HUNGARY	25.03.2019	2'000	Baa3	101.693	1.867	103.560	2.340	18.5	1.00
US45112FAE60	USD	4.800	ICICI BANK LTD/DUBAI	22.05.2019	200'000	Baa3	102.019	1.480	103.499	3.066	82.1	1.15
XS1028951850	USD	5.875	REPUBLIC OF KENYA	24.06.2019	200'000		102.843	1.289	104.132	3.588	131.4	1.22
US50050HAH93	USD	1.625	KOOKMIN BANK	01.08.2019	200'000	A1	98.101	0.190	98.291	3.031	61.2	1.36
USY68856AH99	USD	5.250	PETRONAS CAPITAL LTD	12.08.2019	100'000	A1	103.396	0.452	103.848	2.791	43.4	1.36
XS1110203616	USD	2.750	NONGHYUP BANK	29.09.2019	200'000	A1	99.621	1.253	100.874	3.001	54.4	1.49
XS1523092952	USD	2.375	DOOSAN INFRACORE CO LTD	21.11.2019	200'000		99.041	0.739	99.780	2.958	65.9	1.64
XS1147732553	USD	6.750	SECOND PKSTAN SUKUK	03.12.2019	200'000	B3	102.600	1.875	104.475	5.151	279.3	1.59
XS0862889663	USD	3.259	KEPPEL LAND FINANCIAL SE	11.12.2019	200'000		99.667	0.833	100.500	3.455	90.1	1.67
US302154CJ68	USD	2.125	EXPORT-IMPORT BANK KOREA	25.01.2020	200'000	Aa2	98.471	0.283	98.754	2.970	46.5	1.81
USY9374MAF06	USD	6.750	SOCIALIST REP OF VIETNAM	29.01.2020	100'000	B1	106.350	0.825	107.175	3.244	85.1	1.76
XS1092182606	USD	4.850	TATA STEEL (ABJA INVESTMEN	31.01.2020	200'000		101.600	0.579	102.179	3.959	147.8	1.78
USX0027KAG32	USD	8.875	AGROKOR D.D (CALLABLE)	01.02.2020	200'000	Cu	28.960	0.000	28.960	98.336	4462.5	1.09
XS1135429261	USD	3.950	SECURITY BANK CORP	03.02.2020	150'000		101.500	0.439	101.939	3.127	64.8	1.81
XS1514047312	USD	2.250	INDUSTRIAL BANK OF KOREA	06.02.2020	200'000	Aa2	98.510	0.231	98.741	3.061	59.7	1.84
XS0485991417	USD	7.375	REPUBLIC OF LITHUANIA	11.02.2020	100'000	A3	108.740	0.656	109.396	2.665	24.7	1.79
XS1199968998	USD	2.625	ADCB FINANCE CAYMAN LTD	10.03.2020	200'000		99.057	0.022	99.079	3.116	73.8	1.93
USY68868AA92	USD	2.707	PETRONAS GLOBAL SUKUK LT	18.03.2020	200'000	A1	99.489	1.316	100.805	2.969	47.1	1.92
XS1209864229	USD	2.750	EXPORT-IMPORT BK INDIA	01.04.2020	200'000	Baa2	99.226	1.238	100.464	3.141	61.8	1.96
USL6366MAC75	USD	8.250	MHP SE	02.04.2020	200'000		109.750	3.690	113.440	3.309	189.6	1.85
XS1052421150	USD	5.800	LEBANESE REPUBLIC	14.04.2020	1'000		98.750	2.401	101.151	6.445	385.9	1.89
XS1590991052	USD	2.375	KOREA SOUTH-EAST POWER	12.04.2020	200'000	Aa2	98.390	0.996	99.386	3.178	61.9	2.00
USY49140AA76	USD	2.250	KOREA RESOURCES CORP	29.04.2020	200'000	A1	97.717	0.838	98.555	3.367	79.2	2.04
XS1225008538	USD	4.375	AFRICA FINANCE CORP	29.04.2020	200'000	A3	101.750	1.628	103.378	3.515	111.8	1.99
XS1121907676	USD	4.625	TATA MOTORS LTD	30.04.2020	200'000	Ba1	101.450	1.709	103.159	3.909	146.2	1.99
XS0506527851	USD	7.000	KAZMUNAYGAS NATIONAL CO	05.05.2020	100'000	Baa3	107.148	2.489	109.637	3.516	106.1	1.96
XS1234270921	USD	3.250	DP WORLD LTD	18.05.2020	200'000	Baa2	100.600	1.038	101.638	2.963	57.2	2.08
US500630CE66	USD	2.250	KOREA DEVELOPMENT BANK	18.05.2020	200'000	Aa2	98.339	0.719	99.058	3.040	47.1	2.10
US89253YAA01	USD	9.375	TRAD & DEV BANK MONGOLIA	19.05.2020	200'000	Caa1 /*+	108.850	2.969	111.819	5.047	280.5	1.94
XS1238157181	USD	5.950	GARUDA ID GLOBAL SUKUK	03.06.2020	200'000		101.450	1.653	103.103	5.247	270.6	2.04
XS1241110300	USD	2.921	DIB SUKUK LTD	03.06.2020	200'000	A3	99.355	0.811	100.166	3.222	74.0	2.12

ISIN	Currency	Coupon	Name	Maturity	Minimum Piece	Moody's	Price	Acc. Int.	Dirty Price	YTM/Worst	SWAP	Mod Dur
USY3815NAU55	USD	2.625	HYUNDAI CAPITAL SERVICES	29.09.2020	200'000	Baa1	98.532	1.196	99.728	3.229	69.7	2.41
USY4822WCS71	USD	2.125	KOOKMIN BANK COVERED	21.10.2020	200'000	Aaa	97.546	0.838	98.384	3.110	55.3	2.49
XS1310991424	USD	2.383	APICORP SUKUK LTD	28.10.2020	200'000	Aa3	98.750	0.894	99.644	2.879	31.2	2.51
XS1321976950	USD	4.000	CBD CAYMAN	17.11.2020	200'000	Baa1	101.750	1.289	103.039	3.312	96.8	2.50
XS1316202255	USD	3.466	AXIATA SPV2 BHD	19.11.2020	200'000	Baa2	100.701	1.098	101.799	3.191	63.8	2.52
USY8162BAH88	USD	8.500	STATS CHIPPAC LTD	24.11.2020	200'000	B3	106.200	2.574	108.774	5.386	390.8	0.66
XS1325770722	USD	3.500	IBQ FINANCE LTD	25.11.2020	200'000	A2	100.000	1.050	101.050	3.499	102.0	2.54
XS1325600994	USD	4.250	IDBI BANK LTD/DIFC DUBAI	30.11.2020	200'000	B1	100.478	1.216	101.694	4.061	142.6	2.52
US500630CH97	USD	2.500	KOREA DEVELOPMENT BANK	13.01.2021	200'000	Aa2	98.270	0.417	98.687	3.141	47.5	2.70
XS1349978855	USD	2.500	KEB HANA BANK	27.01.2021	200'000	A1	97.795	0.319	98.114	3.309	63.3	2.74
XS1313432301	USD	3.450	RIZAL COMMERCIAL BANKING	02.02.2021	125'000	Baa2	99.500	1.255	100.755	3.633	114.7	2.72
USY2350DAC03	USD	2.250	KOOKMIN BANK COVERED	03.02.2021	200'000	Aaa	97.445	0.250	97.695	3.180	56.3	2.77
US302154BZ10	USD	2.125	EXPORT-IMPORT BANK KOREA	11.02.2021	200'000	Aa2	97.054	0.189	97.243	3.190	50.9	2.79
XS1763164206	USD	5.875	KOREAN AIR LINES CO LTD	06.03.2021	200'000		99.700	0.114	99.814	5.986	329.1	2.70
USY3815NAV39	USD	2.875	HYUNDAI CAPITAL SERVICES	16.03.2021	200'000	Baa1	98.594	1.414	100.008	3.369	75.9	2.82
XS0592233729	USD	5.500	DEV BANK PHILIPPINES	25.03.2021	200'000		107.700	2.567	110.267	2.837	43.6	2.74
XS1387925958	USD	3.600	DIB SUKUK LTD	30.03.2021	200'000	A3	99.750	1.630	101.380	3.687	99.7	2.82
US60937GAD88	USD	10.875	MONGOLIA INTL BOND	06.04.2021	200'000	B3	116.600	4.743	121.343	4.974	255.2	2.56
XS0556885753	USD	6.375	KAZMUNAYGAS NATIONAL CO	09.04.2021	200'000	Baa3	107.574	2.727	110.301	3.745	114.0	2.73
XS1394068693	USD	4.500	OLAM INTERNATIONAL LTD	12.04.2021	200'000		99.250	1.888	101.138	4.763	219.4	2.80
XS0617134092	USD	6.875	REPUBLIC OF GEORGIA	12.04.2021	200'000	Ba2	109.750	2.884	112.634	3.512	105.2	2.73
XS1389943686	USD	2.250	KOREA RESOURCES CORP	19.04.2021	200'000	A1	96.384	0.900	97.284	3.488	76.5	2.94
XS0619200990	USD	5.500	MDC-GMTN B.V.	20.04.2021	200'000	Aa2	106.708	2.185	108.893	3.214	57.6	2.81
XS1319820384	USD	6.750	GEORGIAN OIL & GAS CORP	26.04.2021	200'000		105.250	2.569	107.819	4.914	240.7	2.74
XS0620695204	USD	7.750	ALFA BANK (ALFA BOND)	28.04.2021	200'000	Ba1	110.200	2.906	113.106	4.234	181.2	2.73
USY20721AU39	USD	4.875	REPUBLIC OF INDONESIA	05.05.2021	200'000	Baa3	104.555	1.733	106.288	3.338	69.9	2.87
XS1350670839	USD	5.500	BANQUE OUEST AFRICAINE D	06.05.2021	200'000	Baa1	104.844	1.940	106.784	3.852	119.4	2.84
US302154BX61	USD	2.500	EXPORT-IMPORT BANK KOREA	10.05.2021	200'000	Aa2	98.028	0.854	98.882	3.159	49.6	2.99
XS0625251854	USD	8.750	REPUBLIC OF SENEGAL	13.05.2021	200'000	Ba3	113.762	2.917	116.679	4.078	163.4	2.74
XS1411381111	USD	4.375	EZDAN SUKUK CO LTD	18.05.2021	200'000	B1	87.313	1.398	88.711	9.043	597.6	2.82
XS1418627821	USD	4.000	AFRICAN EXPORT-IMPORT BA	24.05.2021	200'000	Baa1	100.063	1.211	101.274	3.977	133.6	2.95
XS1410341389	USD	2.875	AXIS BANK/DUBAI	01.06.2021	200'000	Baa3	98.045	0.815	98.860	3.521	84.9	3.02
XS1435072548	USD	3.625	ABU DHABI NATIONAL ENERG	22.06.2021	200'000	A3	100.750	0.816	101.566	3.380	76.8	3.05
XS1347434927	USD	3.125	EXPORT-IMPORT BK INDIA	20.07.2021	200'000	Baa2	99.603	0.460	100.063	3.250	63.0	3.15
US98105GAJ13	USD	2.625	WOORI BANK	20.07.2021	200'000	A2 /+	97.809	0.386	98.195	3.319	64.0	3.17
USY2029SAG94	USD	6.250	REPUBLIC OF SRI LANKA	27.07.2021	200'000	B1	103.700	0.799	104.499	5.043	242.8	3.01
XS1485745704	USD	2.125	QNB FINANCE LTD	07.09.2021	200'000	Aa3	95.500	0.035	95.535	3.507	90.3	3.32
XS1477558487	USD	3.084	SIB SUKUK CO III LTD	08.09.2021	200'000	A3	98.810	0.043	98.853	3.449	78.7	3.28
XS1489409240	USD	3.125	BURGAN SENIOR SPC LTD	14.09.2021	200'000	A3	98.000	1.554	99.554	3.739	105.5	3.24
XS0680231908	USD	7.250	REPUBLIC OF SERBIA	28.09.2021	200'000	Ba3	111.431	3.323	114.754	3.776	110.1	3.06
XS1388084169	USD	3.108	TMB BANK/CAYMAN ISLANDS	01.10.2021	200'000	Baa2	98.618	1.399	100.017	3.525	84.5	3.29
XS1494426932	USD	2.503	RHB BANK	06.10.2021	200'000	A3	97.339	1.092	98.431	3.299	62.0	3.34
XS1506648887	USD	10.500	ACCESS BANK PLC	19.10.2021	200'000		114.000	4.200	118.200	6.111	406.6	2.93
XS1505551322	USD	2.480	EXPT-IMPT BANK MALAYSIA	20.10.2021	200'000	A3	98.103	0.985	99.088	3.039	39.8	3.39
USP47718AC86	USD	4.500	GLOBAL BANK CORPORATION	20.10.2021	200'000		101.125	1.788	102.913	4.160	145.2	3.25
USY20721BS73	USD	3.700	REPUBLIC OF INDONESIA	08.01.2022	200'000	Baa3	100.375	0.668	101.043	3.593	86.2	3.52
USY00130HS90	USD	3.950	ADANI PORTS AND SPECIAL	19.01.2022	200'000	Baa3	100.314	0.593	100.907	3.860	115.3	3.53

ISIN	Currency	Coupon	Name	Maturity	Minimum Piece	Moody's	Price	Acc. Int.	Dirty Price	YTM/Worst	SWAP	Mod Dur
XS1551709568	USD	3.250	STATE BANK OF INDIA	24.01.2022	200'000	Baa2	98.425	0.442	98.867	3.690	93.0	3.58
US302154CK32	USD	2.750	EXPORT-IMPORT BANK KOREA	25.01.2022	200'000	Aa2	97.731	0.367	98.098	3.379	62.4	3.62
XS1558077845	USD	6.125	ARAB REPUBLIC OF EGYPT	31.01.2022	200'000	B3	103.500	0.732	104.232	5.118	244.1	3.41
US77586TAA43	USD	6.750	ROMANIA	07.02.2022	2'000	Baa3	111.719	0.675	112.394	3.511	84.7	3.44
XS1165340883	USD	5.250	TBG GLOBAL PTE LTD	10.02.2022	200'000		101.700	0.481	102.181	4.618	199.4	2.67
US500630CP14	USD	2.625	KOREA DEVELOPMENT BANK	27.02.2022	200'000	Aa2	97.405	0.117	97.522	3.329	58.6	3.72
XS1513739927	USD	3.000	EQUATE PETROCHEMICAL BV	03.03.2022	200'000	Baa2	97.313	0.083	97.396	3.733	104.4	3.70
XS1520309839	USD	5.375	EASTERN & SOUTHERN AFRIC	14.03.2022	200'000	Baa3	103.750	2.673	106.423	4.345	179.4	3.50
USY68856AM84	USD	3.125	PETRONAS CAPITAL LTD	18.03.2022	200'000	A1	99.643	1.519	101.162	3.220	52.3	3.69
XS1555315768	USD	3.500	GULF INTERNATIONAL BANK	25.03.2022	200'000	Baa1	99.250	1.633	100.883	3.701	111.5	3.67
US50066RAF38	USD	2.875	KOREA NATIONAL OIL CORP	27.03.2022	200'000	Aa2	97.626	1.326	98.952	3.509	74.3	3.73
US82460EAK64	USD	2.875	SHINHAN BANK	28.03.2022	200'000	Aa3	97.809	1.318	99.127	3.460	75.0	3.73
XS1588422201	USD	5.500	JAPFA COMFEED TBK PT	31.03.2022	200'000		99.950	2.490	102.440	5.513	273.9	3.50
XS1586341981	USD	5.250	JSW STEEL LTD	13.04.2022	200'000	Ba2	100.850	2.188	103.038	5.016	227.0	3.57
US50066KAB70	USD	3.000	KOREA RESOURCES CORP	24.04.2022	200'000	A1	97.199	1.158	98.357	3.739	95.6	3.79
USY7138AAC46	USD	4.875	PERTAMINA PERSERO PT	03.05.2022	200'000	Baa3	103.900	1.760	105.660	3.847	119.0	3.68
XS1617140626	USD	2.750	KOREA WATER RESOURCES	23.05.2022	200'000	Aa2	97.510	0.840	98.350	3.390	66.8	3.89
XS1619839779	USD	7.375	ZENITH BANK PLC	30.05.2022	200'000	B2u	105.250	2.110	107.360	5.946	343.3	3.54
XS1623828966	USD	7.750	UNITED BANK FOR AFRICA P	08.06.2022	200'000	B2u	106.000	2.045	108.045	6.119	373.5	3.54
USY2R016AB16	USD	3.000	GS CALTEX CORP	12.06.2022	200'000	Baa1	97.765	0.758	98.523	3.570	82.8	3.92
USY4836TBF76	USD	2.625	KOREA EAST-WEST POWER CC	19.06.2022	200'000	Aa2	96.517	0.613	97.130	3.509	73.9	3.97
US65412AEK43	USD	5.625	REPUBLIC OF NIGERIA	27.06.2022	2'000	B2	102.555	1.188	103.743	4.955	225.9	3.75
XS1555809927	USD	3.200	SIAM COMMERCIAL BANK CAY	26.07.2022	200'000	Baa1	98.770	0.418	99.188	3.505	74.1	4.03
USY708CHAA88	USD	7.125	ABM INVESTAMA TBK PT	01.08.2022	200'000	Ba3	101.700	0.831	102.531	6.669	363.1	3.70
US46556MAH51	USD	5.500	ITAU UNIBANCO HLDG SA/KY SI	06.08.2022	200'000	Ba3	102.850	0.565	103.415	4.773	212.1	3.87
USY49915BA11	USD	2.625	KT CORP	07.08.2022	200'000	A3	96.417	0.263	96.680	3.509	79.3	4.10
XS1659030305	USD	3.000	AXIS BANK/DUBAI	08.08.2022	200'000	Baa3	96.780	0.292	97.072	3.800	102.1	4.07
XS1628031582	USD	3.250	CANARA BANK LONDON	10.08.2022	200'000	Baa3	97.382	0.298	97.680	3.901	111.5	4.05
XS1655090139	USD	8.375	GAJAH TUNGGAL TBK PT	10.08.2022	200'000	B2	95.350	0.768	96.118	9.691	669.5	3.56
USP16260AA28	USD	5.000	BBVA BANCO CONTINENTAL PE	26.08.2022	10'000		105.750	0.236	105.986	3.592	100.9	3.99
US09681MAD02	USD	2.750	BOC AVIATION LTD	18.09.2022	200'000		96.092	1.337	97.429	3.697	91.1	4.14
USP15383AC95	USD	3.650	BANISTMO SA	19.09.2022	200'000		98.250	1.764	100.014	4.077	141.1	4.05
USC42970AE03	USD	3.000	HARVEST OPERATIONS CORP	21.09.2022	200'000	Aa2	97.311	1.433	98.744	3.650	87.6	4.13
USY2700AAB53	USD	8.000	GEO COAL INTERNATIONAL	04.10.2022	200'000	B2	99.450	3.533	102.983	8.144	528.5	3.63
XS1696908471	USD	2.500	ABU DHABI GOVT INT'L	11.10.2022	200'000		96.539	1.056	97.595	3.320	55.6	4.24
USV00027AA65	USD	5.500	AZURE POWER ENERGY LTD	03.11.2022	200'000	Ba3	99.450	3.361	102.811	5.634	284.4	3.97
XS1716831570	USD	3.250	EMIRATES NBD PJSC	14.11.2022	200'000	A3	97.312	1.074	98.386	3.883	112.0	4.24
XS1725337445	USD	3.369	UNION BK OF PHILIPPINES	29.11.2022	200'000	Baa2	98.100	0.973	99.073	3.812	101.4	4.27
US60937GAB23	USD	5.125	MONGOLIA INTL BOND	05.12.2022	200'000	B3	99.000	1.395	100.395	5.365	264.4	4.09
XS0860582435	USD	4.125	DEVELOPMENT BANK OF KAZA	10.12.2022	200'000	Baa3	99.875	1.066	100.941	4.153	137.7	4.23
XS0850020586	USD	4.250	KINGDOM OF MOROCCO	11.12.2022	200'000		102.750	1.074	103.824	3.614	89.0	4.24
US455780CC89	USD	2.950	REPUBLIC OF INDONESIA	11.01.2023	200'000	Baa3	96.650	0.754	97.404	3.713	95.0	4.43
XS0872917660	USD	4.000	EXPORT-IMPORT BK INDIA	14.01.2023	200'000	Baa2	101.267	0.656	101.923	3.711	91.8	4.35
XS0875759184	USD	3.875	POWER GRID CORP OF INDIA	17.01.2023	200'000		101.027	0.603	101.630	3.641	91.3	4.37
USY8078LAA45	USD	8.375	SOECHI CAPITAL PTE LTD	31.01.2023	200'000	B1	97.100	1.000	98.100	9.120	617.7	3.88

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XS1760335502	USD	3.500	BOC AVIATION LTD	31.01.2023	200'000		97.939	0.418	98.357	3.967	114.4	4.42
US445545AH91	USD	5.375	HUNGARY	21.02.2023	2'000	Baa3	108.433	0.328	108.761	3.502	77.3	4.35
XS1694216687	USD	2.875	SAUDI INTERNATIONAL BOND	04.03.2023	200'000	A1	96.750	0.072	96.822	3.593	82.9	4.58
USY3815NBA82	USD	3.750	HYUNDAI CAPITAL SERVICES	05.03.2023	200'000	Baa1	99.721	0.083	99.804	3.812	105.3	4.50
XS1772752710	USD	3.625	FAB SUKUK CO LTD	05.03.2023	200'000	Aa3	99.563	0.081	99.644	3.722	92.7	4.52
USN1384FAA32	USD	5.125	BHARTI AIRTEL INTERNATIO	11.03.2023	200'000	Baa3	103.278	0.028	103.306	4.388	160.5	4.39
XS0903465127	USD	4.750	STATE OIL OF AZERBAIJAN	13.03.2023	200'000	Ba2	99.993	0.000	99.993	4.752	197.3	4.31
US500630CS52	USD	2.750	KOREA DEVELOPMENT BANK	19.03.2023	200'000	Aa2	96.799	1.329	98.128	3.450	64.5	4.58
XS0908769887	USD	5.500	CROATIA	04.04.2023	200'000	Ba2	107.042	2.429	109.471	3.951	118.1	4.33
XS0925015074	USD	4.400	KAZMUNAYGAS NATIONAL CO	30.04.2023	200'000	Baa3	100.770	1.626	102.396	4.231	144.5	4.49
XS0925613217	USD	6.625	REPUBLIC OF RWANDA	02.05.2023	200'000		104.094	2.411	106.505	5.693	299.8	4.24
XS0927637818	USD	5.850	REPUBLIC OF SLOVENIA	10.05.2023	200'000	Baa1	112.626	1.999	114.625	3.178	46.9	4.43
XS1718991414	USD	2.750	SIAM COMMERCIAL BANK CAY	16.05.2023	200'000	Baa1	95.377	0.894	96.271	3.739	92.4	4.72
XS1405775880	USD	6.000	BGEO GROUP JSC	26.07.2023	200'000	B1 /*+	102.750	0.783	103.533	5.402	274.0	4.53
US445545AJ57	USD	5.750	HUNGARY	22.11.2023	2'000	Baa3	111.072	1.773	112.845	3.583	83.9	4.82
USY20721BJ74	USD	5.875	REPUBLIC OF INDONESIA	15.01.2024	200'000	Baa3	110.125	0.947	111.072	3.919	122.1	4.94
US836205AQ75	USD	4.665	REPUBLIC OF SOUTH AFRICA	17.01.2024	100'000	Baa3 *-	101.400	0.726	102.126	4.390	160.6	5.05
US718286BY27	USD	4.200	REPUBLIC OF PHILIPPINES	21.01.2024	200'000	Baa2	104.425	0.607	105.032	3.361	63.8	5.16
XS0997000251	USD	6.000	CROATIA	26.01.2024	200'000	Ba2	109.866	0.783	110.649	4.093	129.0	4.95
USY6142NAA64	USD	8.750	MONGOLIA INTL BOND	09.03.2024	200'000	B3u	114.000	0.097	114.097	5.940	336.5	4.73
US445545AL04	USD	5.375	HUNGARY	25.03.2024	2'000	Baa3	109.472	2.508	111.980	3.615	84.6	5.07
XS1589748356	USD	3.875	INDONESIA EXIMBANK	06.04.2024	200'000	Baa3	99.250	1.690	100.940	4.015	119.9	5.27
USY7140VAA80	USD	4.450	SAKA ENERGI INDONESIA PT	05.05.2024	200'000	Ba1	98.100	1.582	99.682	4.810	197.9	5.23
XS1633896813	USD	4.125	AFRICAN EXPORT-IMPORT BA	20.06.2024	200'000	Baa1	98.244	0.951	99.195	4.448	161.4	5.41
XS1089413089	USD	5.375	IVORY COAST	23.07.2024	200'000	Ba3	98.856	0.747	99.603	5.590	273.3	5.28
XS1090161875	USD	6.250	REPUBLIC OF SENEGAL	30.07.2024	200'000	Ba3	104.845	0.747	105.592	5.343	258.7	5.22
XS1090889947	USD	5.950	TATA STEEL (ABJA INVESTMEN	31.07.2024	200'000		101.700	0.711	102.411	5.628	268.9	5.23
XS1120709669	USD	3.875	REPUBLIC OF KAZAKHSTAN	14.10.2024	200'000	Baa3	102.196	1.604	103.800	3.499		5.70
XS1121908211	USD	5.750	TATA MOTORS LTD	30.10.2024	200'000	Ba1	106.100	2.124	108.224	4.669	193.7	5.41
XS1721418975	USD	5.750	VLL INTERNATIONAL INC	28.11.2024	200'000		99.850	1.677	101.527	5.775	292.5	5.42
XS1151974877	USD	6.625	FEDERAL REP OF ETHIOPIA	11.12.2024	200'000	B1	100.812	1.693	102.505	6.472	366.9	5.30
USY20721BG36	USD	4.125	REPUBLIC OF INDONESIA	15.01.2025	200'000	Baa3	100.100	0.665	100.765	4.107	125.2	5.88
USN64884AD67	USD	7.000	NOSTRUM OIL & GAS FIN BV	16.02.2025	200'000	B2	97.938	0.525	98.463	7.384	440.7	5.37
USY68856AN67	USD	3.500	PETRONAS CAPITAL LTD	18.03.2025	200'000	A1	99.636	1.701	101.337	3.559	71.3	6.07
US03938LAZ76	USD	6.125	ARCELORMITTAL	01.06.2025	2'000	Ba1	109.875	1.735	111.610	4.507	180.6	5.79
XS1242348164	USD	3.875	GLP PTE LTD	04.06.2025	200'000	Baa3	94.828	1.066	95.894	4.727	186.2	6.13
USY0889VAA80	USD	4.375	BHARTI AIRTEL LTD	10.06.2025	200'000	Baa3	98.395	1.130	99.525	4.637	173.0	6.07
US29082HAA05	USD	5.050	EMBRAER NETHERLANDS FINA	15.06.2025	2'000	Ba1	105.655	1.234	106.889	4.139	148.4	6.01
US50066CAJ80	USD	3.500	KOREA GAS CORP	21.07.2025	200'000	Aa2	98.356	0.506	98.862	3.757	94.2	6.39
XS1308713723	USD	4.500	MAF SUKUK LTD	03.11.2025	200'000		102.309	1.625	103.934	4.144	128.5	6.34
US302154BY45	USD	3.250	EXPORT-IMPORT BANK KOREA	10.11.2025	200'000	Aa2	96.771	1.110	97.881	3.738	83.4	6.63
XS1323910254	USD	3.250	SP POWERASSETS LTD	24.11.2025	200'000	Aa2	98.805	0.984	99.789	3.427	60.8	6.69
USY20721BN86	USD	4.750	REPUBLIC OF INDONESIA	08.01.2026	200'000	Baa3	103.700	0.858	104.558	4.190	130.4	6.47
US500630CJ53	USD	3.000	KOREA DEVELOPMENT BANK	13.01.2026	200'000	Aa2	95.488	0.500	95.988	3.667	76.8	6.86
XS1394067703	USD	2.500	PSA TREASURY PTE LTD	12.04.2026	200'000	Aa1	93.192	1.049	94.241	3.473	58.9	7.14

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US836205AT15	USD	4.875	REPUBLIC OF SOUTH AFRICA	14.04.2026	200'000	Baa3 /*-	100.480	2.018	102.498	4.802	192.5	6.50
XS1452410571	USD	3.625	BUSAN BANK SUBORDINATED	25.07.2026	200'000	Baa2	94.436	0.483	94.919	4.427	151.9	7.07
XS1391575161	USD	4.000	ADANI TRANSMISSION LTD	03.08.2026	200'000	Baa3	94.343	0.444	94.787	4.827	178.7	6.97
US30216KAA07	USD	3.375	EXPORT-IMPORT BK INDIA	05.08.2026	200'000	Baa2	94.432	0.356	94.788	4.167	120.5	7.17
USG87602AA90	USD	4.000	TENGIZCHEVROIL FIN CO IN	15.08.2026	200'000	Baa2	96.530	0.311	96.841	4.512	158.0	6.78
XS1488480333	USD	3.635	EMAAR SUKUK LTD	15.09.2026	200'000	Baa3	95.688	1.797	97.485	4.244	134.7	7.08
XS1379133058	USD	3.500	UNITED OVERSEAS BANK LTD S	16.09.2026	200'000	A3 *+	99.542	1.721	101.263	3.640	93.4	3.22
XS1435072464	USD	4.375	ABU DHABI NATIONAL ENERG	22.06.2026	200'000	A3	100.250	0.984	101.234	4.338	147.8	6.82
XS1513739760	USD	4.250	EQUATE PETROCHEMICAL BV	03.11.2026	200'000	Baa2	100.033	1.535	101.568	4.245	137.2	7.07
XS0707820659	USD	6.600	LEBANESE REPUBLIC	27.11.2026	1'000	NR	94.375	1.925	96.300	7.488	434.5	6.33
XS1558078736	USD	7.500	ARAB REPUBLIC OF EGYPT	31.01.2027	200'000	B3	108.000	0.896	108.896	6.309	354.0	6.48
XS1558166861	USD	5.000	ICD SUKUK CO LTD	01.02.2027	200'000		101.250	0.583	101.833	4.825	195.3	7.09
US50066RAG11	USD	3.375	KOREA NATIONAL OIL CORP	27.03.2027	200'000	Aa2	96.384	1.556	97.940	3.852	92.0	7.57
XS1599758940	USD	5.250	HPCL-MITTAL ENERGY LTD	28.04.2027	200'000	Ba2	98.350	1.969	100.319	5.481	250.8	7.02
XS1641477119	USD	3.875	RURAL ELECTRIFICATION	07.07.2027	200'000	Baa3	95.007	0.710	95.717	4.537	150.8	7.64
US715638BU55	USD	4.125	REPUBLIC OF PERU	25.08.2027	1'000	A3	104.100	0.206	104.306	3.609	73.9	7.81
XS1676401414	USD	7.125	TAJIKISTAN INT BOND	14.09.2027	200'000	B3	95.375	3.543	98.918	7.897	488.0	5.96
US09681MAF59	USD	3.500	BOC AVIATION LTD	18.09.2027	200'000		92.660	1.701	94.361	4.454	144.1	7.80
US82460EAL48	USD	3.750	SHINHAN BANK SUBORDINATE	20.09.2027	200'000	Baa1	95.979	1.802	97.781	4.268	129.0	7.75
USL00849AA47	USD	6.000	ADECOAGRO SA	21.09.2027	150'000	Ba2	95.480	2.867	98.347	6.648	360.6	6.89
XS1696892295	USD	3.125	ABU DHABI GOVT INT'L	11.10.2027	200'000		94.501	1.319	95.820	3.815	87.8	8.05
US760942BB71	USD	4.375	REPUBLICA ORIENT URUGUAY	27.10.2027	1	Baa2	103.800	1.653	105.453	3.852	98.0	7.05
XS1577945824	USD	5.200	MAZOOON ASSETS CO SAOC	08.11.2027	200'000	Baa2	99.706	1.806	101.512	5.238	233.5	7.38
XS1717011982	USD	6.500	REPUBLIC OF NIGERIA	28.11.2027	200'000	B2	100.738	1.896	102.634	6.395	344.7	7.01
XS1733877762	USD	3.835	INDIAN RAILWAY FINANCE	13.12.2027	200'000	Baa2	95.958	0.959	96.917	4.347	139.1	7.94
US45112FAM86	USD	3.800	ICICI BANK LTD/DUBAI	14.12.2027	200'000	Baa3	94.613	0.939	95.552	4.487	149.6	7.94
US455780CD62	USD	3.500	REPUBLIC OF INDONESIA	11.01.2028	200'000	Baa3	95.100	0.894	95.994	4.110	115.8	8.14
US30216KAC62	USD	3.875	EXPORT-IMPORT BK INDIA	01.02.2028	200'000	Baa2	96.854	0.452	97.306	4.268	128.7	8.07
XS1694217495	USD	3.625	SAUDI INTERNATIONAL BOND	04.03.2028	200'000	A1	95.313	0.091	95.404	4.205	124.9	8.24
XS1781710543	USD	7.250	REPUBLIC OF KENYA	28.02.2028	200'000		102.013	0.302	102.315	6.966	404.5	7.03
XS1789391148	USD	4.500	UPL CORP LTD	08.03.2028	200'000		98.911	0.063	98.974	4.637	173.8	7.96
USP37878AC26	USD	4.500	BOLIVIA GOVERNMENT	20.03.2028	200'000	Ba3	94.950	2.163	97.113	5.210	230.1	7.10
US836205AU87	USD	4.300	REPUBLIC OF SOUTH AFRICA	12.10.2028	200'000	Baa3 *-	94.264	1.804	96.068	5.004	197.6	8.18
XS1313675974	USD	6.650	LEBANESE REPUBLIC	03.11.2028	1'000	NR	92.125	2.383	94.508	7.748	449.1	7.19
XS1760409042	EUR	1.440	REPUBLIC OF CHILE	01.02.2029	100'000	Aa3	99.375	0.158	99.533	1.503	37.0	9.99
XS1709529520	USD	3.650	ABU DHABI CRUDE OIL	02.11.2029	200'000		95.375	1.328	96.703	4.155	115.7	9.21
XS1777972511	USD	7.143	REPUBLIC OF NIGERIA	23.02.2030	200'000	B2	102.068	0.397	102.465	6.886	392.2	7.97
XS1196496688	USD	6.950	STATE OIL CO OF THE AZER	18.03.2030	200'000	NR	110.268	3.378	113.646	5.755	294.3	8.05
XS1760804184	USD	6.200	REPUBLIC OF BELARUS	28.02.2030	200'000		99.750	0.258	100.008	6.230	321.5	8.34
XS1577952952	USD	7.375	UKRAINE GOVERNMENT	25.09.2032	200'000		97.344	3.442	100.786	7.689	458.2	8.34
XS1777972941	USD	7.696	REPUBLIC OF NIGERIA	23.02.2038	200'000	B2	103.229	0.428	103.657	7.384	439.4	10.23
XS0799658637	USD	6.950	KAZAKHSTAN TEMIR ZHOLY	10.07.2042	200'000	Baa3	113.214	1.216	114.430	5.918	311.9	12.28
US718286CB15	USD	3.700	REPUBLIC OF PHILIPPINES	02.02.2042	200'000	Baa2	94.375	0.421	94.796	4.070	100.8	15.43
XS0864259717	USD	5.500	KINGDOM OF MOROCCO	11.12.2042	200'000		108.512	1.390	109.902	4.902	196.7	13.74
XS0925015157	USD	5.750	KAZMUNAYGAS NATIONAL CO	30.04.2043	200'000	Baa3	104.836	2.124	106.960	5.396	245.7	13.23

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USY20721BM04	USD	5.125	REPUBLIC OF INDONESIA	15.01.2045	200'000	Baa3	102.350	0.826	103.176	4.965	195.7	14.53
USY68856AQ98	USD	4.500	PETRONAS CAPITAL LTD	18.03.2045	200'000	A1	103.863	2.188	106.051	4.258	131.6	15.46
USY20721BP35	USD	5.950	REPUBLIC OF INDONESIA	08.01.2046	200'000	Baa3	114.695	1.074	115.769	4.969	212.7	14.33
US836205AV60	USD	5.000	REPUBLIC OF SOUTH AFRICA	12.10.2046	200'000	Baa3 *	91.549	2.097	93.646	5.596	241.2	14.19
XS1558078496	USD	8.500	ARAB REPUBLIC OF EGYPT	31.01.2047	200'000	B3	110.304	1.015	111.319	7.612	488.3	11.32
USP3143NAZ70	USD	4.500	CODELCO INC	01.08.2047	200'000	A3	99.695	0.525	100.220	4.519	150.6	16.11
USY20721BR90	USD	5.250	REPUBLIC OF INDONESIA	08.01.2047	200'000	Baa3	104.625	0.948	105.573	4.947	197.6	14.96
XS1627752519	USD	6.875	KOREAN AIR LINES CO LTD H'	12.06.2047	200'000		100.750	1.738	102.488	6.567	378.3	2.44
XS1675862103	USD	7.500	KINGDOM OF BAHRAIN	20.09.2047	200'000		93.625	3.604	97.229	8.069	474.9	10.91
XS1694218469	USD	4.625	SAUDI INTERNATIONAL BOND	04.10.2047	200'000	A1	95.480	2.043	97.523	4.916	182.6	15.37
XS1696899035	USD	4.125	ABU DHABI GOVT INT'L	11.10.2047	200'000		94.064	1.742	95.806	4.489	141.7	16.28
XS1717013095	USD	7.625	REPUBLIC OF NIGERIA	28.11.2047	200'000	B2	101.682	2.224	103.906	7.482	446.8	11.58
US455780CE46	USD	7.625	REPUBLIC OF NIGERIA	28.11.2047	200'000	B2	107.869	0.466	108.335	6.994	467.5	12.25
XS1781710626	USD	7.625	REPUBLIC OF NIGERIA	28.11.2047	200'000	B2	107.869	0.466	108.335	6.994	467.5	12.25
XS1484844656	USD	3.600	DBS GROUP HOLDINGS LTD PI	PERPNC21	200'000	Baa1	98.500	0.060	98.560	4.065	138.8	3.24
XS1413609576	USD	6.250	NOOR TIER1 SUKUK LTD PERP	PERPNC21	200'000		101.750	1.771	103.521	5.645	309.3	2.84
XS1206972348	USD	5.750	NBK TIER 1 FNC LTD Jr SUBORD	PERPNC21	200'000	Baa3	102.900	2.460	105.360	4.725	216.6	2.74
US98105HAF73	USD	5.250	WOORI BANK SUBORDINATED	PERPNC22	200'000	Ba3 /*+	100.750	1.706	102.456	5.047	233.2	3.66
XS1681502537	USD	5.125	AYC FINANCE LTD	PERPNC22	200'000		97.850	0.000	97.850	5.238	219.9	18.60
XS1699845068	USD	3.875	UNITED OVERSEAS BANK LTD J	PERPNC23	200'000	Baa1	98.100	1.550	99.650	4.259	146.1	4.90
XS1760786340	USD	6.950	ALFA BANK (ALFA BOND) Jr SUE	PERPNC23	200'000	B2	100.875	0.830	101.705	6.746	418.3	4.26
XS1757821761	USD	3.625	DIB SUKUK LTD	06.02.2023	200'000	A3	98.150	0.373	98.523	4.044	127.8	4.43
XS1756056229	USD	3.750	YES BANK IFSC BANKING	06.02.2023	200'000	Baa3	98.715	0.385	99.100	4.041	122.4	4.42
XS0645940288	EUR	5.875	CROATIA	09.07.2018	100'000	Ba2	102.125	3.976	106.101	-0.573	14.0	
XS0997979249	EUR	4.000	BHARTI AIRTEL INTERNATIO	10.12.2018	100'000	Baa3	103.000	1.019	104.019	-0.014	53.4	
XS0625388136	EUR	6.000	HUNGARY	11.01.2019	1'000	Baa3	105.420	1.003	106.423	-0.474	-2.8	
XS1048518358	EUR	3.000	ARCELORMITTAL	25.03.2019	100'000	Ba1	103.269	2.901	106.170	-0.142	32.5	
GR0114028534	EUR	4.750	HELLENIC REPUBLIC	17.04.2019	1'000	B3	104.275	4.295	108.570	0.828	163.8	1.05
XS1069342407	EUR	5.375	REPUBLIC OF MONTENEGRO	20.05.2019	100'000	B1	105.375	4.375	109.750	0.821	125.3	1.13
XS1081101807	EUR	4.750	REPUBLIC OF CYPRUS	25.06.2019	1'000		106.204	3.397	109.601	-0.060	20.8	
XS0807706006	EUR	4.125	CESKE DRAHY	23.07.2019	100'000	Baa2	110.000	2.633	112.633	-2.929	26.9	
XS0852474336	EUR	4.875	ROMANIA	07.11.2019	1'000	Baa3	108.497	1.683	110.180	-0.240	3.6	
XS1205717702	EUR	3.875	REPUBLIC OF MONTENEGRO	18.03.2020	100'000	B1	104.664	3.822	108.486	1.512	193.4	1.88
XS0546649822	EUR	4.500	KINGDOM OF MOROCCO	05.10.2020	50'000		111.035	1.960	112.995	0.186	31.7	2.44
XS1300502041	EUR	5.750	REPUBLIC OF ALBANIA	12.11.2020	100'000	B1	112.386	1.906	114.292	1.020	125.0	2.49
XS1318363766	EUR	4.875	MACEDONIA	01.12.2020	100'000		110.230	1.362	111.592	1.042	116.0	2.57
SI0002103388	EUR	3.000	REPUBLIKA SLOVENIJA	08.04.2021	1'000	Baa1	109.500	2.786	112.286	-0.084	-14.4	
XS1028954953	EUR	3.375	BHARTI AIRTEL INTERNATIO	20.05.2021	100'000	Baa3	108.125	2.746	110.871	0.787	82.2	2.99
XS1084368593	EUR	2.875	REPUBLIC OF INDONESIA	08.07.2021	100'000	Baa3	107.575	1.953	109.528	0.568	54.0	3.15
XS1087984164	EUR	3.975	MACEDONIA	24.07.2021	100'000		108.013	2.527	110.540	1.516	150.6	3.11
XS1405778041	EUR	4.875	BULGARIAN ENERGY HLD	02.08.2021	100'000	Ba2	110.000	2.978	112.978	1.806	189.8	3.08
XS1330975977	EUR	2.375	HUNGARIAN DEVELOPMENT BA	08.12.2021	100'000	Baa3	107.230	0.618	107.848	0.423	20.3	3.60
XS1167308128	EUR	3.125	ARCELORMITTAL	14.01.2022	100'000	Ba1	108.821	0.497	109.318	0.785	70.4	3.64
XS1208855616	EUR	2.000	BULGARIA	26.03.2022	100'000	Baa2	107.312	1.929	109.241	0.182	-6.6	3.85
XS1619861864	EUR	0.500	EXPORT-IMPORT BANK KOREA	30.05.2022	100'000	Aa2	99.962	0.393	100.355	0.509	24.5	4.15

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XS1432493879	EUR	2.625	REPUBLIC OF INDONESIA	14.06.2023	100'000	Baa3	106.875	1.956	108.831	1.265	87.8	4.84
XS1452578591	EUR	5.625	MACEDONIA	26.07.2023	100'000		117.257	3.545	120.802	2.184	189.2	4.60
XS1457553367	EUR	3.750	REPUBLIC OF CYPRUS	26.07.2023	1'000	Ba3	114.070	2.363	116.433	1.044	72.9	4.85
XS1567439689	EUR	5.625	BNQ CEN TUNISIA INT BOND	17.02.2024	100'000	B1	101.625	0.370	101.995	5.297	471.3	4.93
XS1631414932	EUR	5.125	IVORY COAST	15.06.2025	100'000	Ba3	105.347	3.805	109.152	4.250	359.2	5.81
XS1551761569	EUR	9.250	BANK OF CYPRUS PCL SUBORD	19.01.2027	100'000	Caa2	111.000	1.343	112.343	5.963	614.7	3.21
XS1551677260	EUR	2.750	NTPC LTD	01.02.2027	100'000		102.850	0.301	103.151	2.390	144.6	7.81
XS1432493440	EUR	3.750	REPUBLIC OF INDONESIA	14.06.2028	100'000	Baa3	114.200	2.795	116.995	2.189	120.2	8.43
XS1409726731	EUR	1.375	REPUBLIC OF LATVIA	16.05.2036	100'000	A3	96.296	1.134	97.430	1.612	11.8	15.72
XS1028953989	EUR	3.875	CROATIA	30.05.2022	100'000	Ba2	111.136	3.047	114.183	1.155	94.1	3.84
XS1246049073	EUR	5.125	GRUPO ANTOLIN DUTCH BV	30.06.2022	100'000	Ba3	104.100	1.039	105.139	0.045	86.6	0.30
XS1060842975	EUR	3.625	ROMANIA	24.04.2024	1'000	Baa3	114.722	3.208	117.930	1.122	58.0	5.43
XS1637276848	EUR	2.750	REPUBLIC OF CYPRUS	27.06.2024	1'000	Ba3	108.110	1.951	110.061	1.395	85.2	5.70
XS1083844503	EUR	2.950	BULGARIA	03.09.2024	100'000	Baa2	113.240	1.544	114.784	0.841	23.3	5.90
XS1698063739	EUR	3.375	RESIDOMO SRO	15.10.2024	100'000	Ba3	101.760	1.406	103.166	2.962	274.0	4.18
XS1129788524	EUR	2.875	ROMANIA	28.10.2024	1'000	Baa3	110.640	1.071	111.711	1.196	56.4	6.03
XS1295778275	EUR	1.375	REPUBLIC OF LATVIA	23.09.2025	100'000	A3	105.250	0.644	105.894	0.658	-11.7	7.13
XS1310032187	EUR	1.250	REPUBLIC OF LITHUANIA	22.10.2025	1'000	A3	104.374	0.486	104.860	0.659	-13.2	7.24
XS1312891549	EUR	2.750	ROMANIA	29.10.2025	1'000	Baa3	108.655	1.017	109.672	1.539	76.8	6.85
XS1314321941	EUR	4.250	REPUBLIC OF CYPRUS	04.11.2025	1'000	Ba3	118.330	1.502	119.832	1.675	108.4	6.59
XS1315181708	EUR	2.750	REPUBLIC OF PERU	30.01.2026	100'000	A3	109.250	0.316	109.566	1.497	67.9	7.11
XS1090107159	EUR	3.750	REPUBLIC OF SOUTH AFRICA	24.07.2026	100'000	Baa3 *	108.133	2.384	110.517	2.652	183.4	7.04
XS1428088626	EUR	3.000	CROATIA	20.03.2027	100'000	Ba2	105.235	2.942	108.177	2.349	141.0	7.67
XS1209947271	EUR	0.875	REPUBLIC OF POLAND	10.05.2027	1'000	A2	97.708	0.736	98.444	1.140	15.1	8.68
XS1208856341	EUR	3.125	BULGARIA	26.03.2035	100'000	Baa2	109.886	3.014	112.900	2.411	101.0	12.98
XS1310032260	EUR	2.125	REPUBLIC OF LITHUANIA	22.10.2035	1'000	A3	109.239	0.827	110.066	1.523	6.9	14.68
XS1313004928	EUR	3.875	ROMANIA	29.10.2035	1'000	Baa3	108.304	1.433	109.737	3.248	185.4	12.72

#### RUSSIA USD, EUR

XS0899969702	USD	4.450	SEVERSTAL (STEEL CAP)	19.03.2018	200'000	NR	100.200	2.151	102.351	-4.447	73.3	
XS0922883318	USD	3.723	URALKALI (URALKALI FINAN)	30.04.2018	200'000	Ba2	100.120	1.375	101.495	2.800	196.8	0.13
XS0365923977	USD	6.875	VTB BANK (VTB CAPITAL SA	29.05.2018	100'000	Ba1	101.125	2.005	103.130	1.633	50.8	0.21
XS0089375249	USD	11.000	RUSSIAN FEDERATION	24.07.2018	1'000	Ba1	103.040	1.497	104.537	2.653	64.7	0.36
XS1324216768	USD	5.000	ALFA BANK (ALFA BOND)	27.11.2018	200'000	Ba1	101.400	1.472	102.872	2.989	101.4	0.69
XS0889401054	USD	5.200	VEON HOLDINGS BV	13.02.2019	200'000	Ba2	101.800	0.433	102.233	3.201	105.2	0.90
XS0799357354	USD	5.180	SBERBANK (SB CAP SA)	28.06.2019	200'000	Ba1	102.600	1.079	103.679	3.116	80.7	1.24
XS1040726587	USD	4.960	GAZPROMBK (GPB FINANCE)	05.09.2019	200'000		102.500	0.110	102.610	3.220	115.6	1.42
XS0783934325	USD	4.950	OJSC NOVO(STEEL FUNDING)	26.09.2019	200'000	Baa3	102.950	2.296	105.246	2.977	73.5	1.45
XS1506500039	USD	5.250	PROMSVYAZBK(PSB FINANCE)	19.10.2019	200'000	B2	102.000	2.100	104.100	3.949	331.6	1.50
XS1495632298	USD	3.800	EUROCHEM M&C (ECGI)	12.04.2020	200'000		99.850	1.594	101.444	3.874	140.4	1.96
XS0918297382	USD	5.625	METALLOINVEST FINANCE	17.04.2020	200'000	Ba2	104.300	2.281	106.581	3.482	113.8	1.94
XS1400710999	USD	6.250	GTH FINANCE BV	26.04.2020	200'000	Ba2	104.430	2.378	106.808	3.777	138.2	1.76
XS1588061694	EUR	2.626	ABH FINANCIAL (ALFA HLDG	28.04.2020	100'000		101.250	2.518	103.768	2.019	218.1	2.01
XS0504954347	USD	5.000	RUSSIAN FEDERATION	29.04.2020	100'000	Ba1	103.831	1.861	105.692	3.128	54.8	1.99



ISIN	Currency	Coupon	Name	Maturity	Minimum Piece	Moody's	Price	Acc. Int.	Dirty Price	YTM/Worst	SWAP	Mod Dur
XS0524610812	USD	6.902	VNESHECONOMBANK(VEB FIN)	09.07.2020	100'000		107.400	1.227	108.627	3.558	119.7	2.14
XS1501561739	USD	3.450	RUSSIAN RAIL(RZD CAP)	06.10.2020	200'000		100.100	1.505	101.605	3.408	85.8	2.40
XS0548633659	USD	6.551	VTB BANK (VTB CAPITAL SA	13.10.2020	100'000	Ba1	107.125	2.730	109.855	3.640	126.8	2.33
XS0555493203	USD	7.750	ALROSA FINANCE SA	03.11.2020	200'000	Baa3	110.100	2.799	112.899	3.703	119.5	2.35
XS0708813810	USD	5.999	GAZPROM (GAZ CAPITAL SA)	23.01.2021	200'000	Baa3	105.696	0.833	106.529	3.878	133.4	2.61
XS0708813810	USD	5.999	GAZPROM (GAZ CAPITAL SA)	23.01.2021	200'000	Baa3	105.696	0.833	106.529	3.878	133.4	2.61
XS1405888576	USD	4.875	BLACK SEA TRADE AND DEVE	06.05.2021	200'000	A2	103.738	1.720	105.458	3.608	96.2	2.87
XS1625994022	USD	3.950	VEON HOLDINGS BV	16.06.2021	200'000	Ba2	99.650	0.955	100.605	4.064	147.4	3.01
XS1599428726	USD	3.950	PHOSAGRO BOND FUNDING DA	03.11.2021	200'000	Baa3	100.700	1.426	102.126	3.742	113.1	3.32
XS1510534677	USD	5.875	CREDIT BANK OF MOSCOW (C	07.11.2021	200'000		104.000	2.056	106.056	4.670	224.2	3.21
XS1516324321	USD	5.875	HACIENDA (DME AIRPORT)	11.11.2021	200'000		104.500	1.991	106.491	4.527	189.5	3.23
XS0861981180	USD	4.199	ROSNEFT(ROSNEFT INT FIN)	06.03.2022	200'000	Baa3	99.850	0.082	99.932	4.240	151.7	3.63
XS0767472458	USD	4.500	RUSSIAN FEDERATION	04.04.2022	200'000	Ba1	103.790	1.988	105.778	3.491	73.4	3.63
XS0764220017	USD	5.700	RUSSIAN RAIL(RZD CAP)	05.04.2022	200'000	Baa3	106.721	2.502	109.223	3.896	127.3	3.55
XS1595713279	USD	3.875	KAZMUNAYGAS NATIONAL CO	19.04.2022	200'000	Baa3	99.788	1.550	101.338	3.931	118.0	3.70
XS1600695974	USD	7.500	KOKS OAO (KOKS FINCE LTD L	04.05.2022	200'000	B2	105.101	2.688	107.789	6.086	345.9	3.46
XS0805570354	USD	4.950	GAZPROM (GAZ CAPITAL SA)	19.07.2022	200'000	Baa3	102.868	0.743	103.611	4.221	148.4	3.87
XS1298447019	USD	6.625	MMC NORILSK (MMC FIN)	14.10.2022	200'000	Baa3	110.500	2.742	113.242	4.092	145.8	3.89
XS0841671000	USD	5.900	SEVERSTAL (STEEL CAP)	17.10.2022	200'000	Baa3	108.400	2.393	110.793	3.887	133.2	3.96
XS1711554102	USD	8.125	PETROPAVLOVSK 2016	14.11.2022	200'000		98.000	2.686	100.686	8.649	588.9	3.71
XS1533922933	USD	5.250	POLYUS FINANCE PLC	07.02.2023	200'000	Ba1	102.900	0.525	103.425	4.582	189.3	4.28
XS0889401724	USD	5.950	VEON HOLDINGS BV	13.02.2023	200'000	Ba2	105.750	0.496	106.246	4.629	197.9	4.24
XS1759801720	USD	5.550	CREDIT BANK OF MOSCOW (C	14.02.2023	200'000	Ba3	100.050	0.447	100.497	5.537	275.6	4.24
XS1772800204	USD	5.075	DME AIRPORT DAC	15.02.2023	200'000	Ba1	100.475	0.395	100.870	4.964	221.1	4.30
XS1533915721	USD	5.375	EVRAZ GROUP SA	20.03.2023	200'000	B1	102.500	2.583	105.083	4.809	210.3	4.27
XS1589324075	USD	4.100	MMC NORILSK (MMC FIN)	11.04.2023	200'000		99.500	1.731	101.231	4.210	147.2	4.47
XS1400710726	USD	7.250	GTH FINANCE BV	26.04.2023	200'000	Ba2	110.100	2.759	112.859	4.894	230.9	4.10
XS1577964965	USD	5.300	RUSAL CAPITAL DAC	03.05.2023	200'000	B1	99.878	1.914	101.792	5.326	257.7	4.37
XS1405775617	USD	4.500	OJSC NOVO(STEEL FUNDING)	15.06.2023	200'000	Baa3	102.400	1.100	103.500	3.989	126.6	4.61
XS1433454243	USD	5.375	SCF CAPITAL LTD	16.06.2023	200'000	Ba2	102.300	1.299	103.599	4.873	215.8	4.50
XS1693971043	USD	4.125	SIBUR SECURITIES DAC	05.10.2023	200'000	Baa3	99.250	1.810	101.060	4.277	150.1	4.84
XS1759468967	USD	4.850	RUSAL CAPITAL DAC	01.02.2023	200'000	B1		0.566			259.0	
XS1032750165	USD	5.500	SBERBANK (SB CAP SA) SUBOF	26.02.2024	200'000		102.000	0.260	102.260	3.360	115.5	0.93
XS1574068844	USD	4.375	RURAIL (RZD CAPITAL PLC)	01.03.2024	200'000	Baa3	101.300	0.146	101.446	4.127	132.7	5.21
XS1625994618	USD	4.950	VEON HOLDINGS BV	16.06.2024	200'000	Ba2	100.000	1.196	101.196	4.949	216.3	5.27
XS1577953174	USD	4.000	OJSC NOVO(STEEL FUNDING)	21.09.2024	200'000		99.070	1.911	100.981	4.164	128.8	5.58
XS1135611652	USD	9.500	ALFA BANK (ALFA BOND) SUBO	18.02.2025	200'000	B1u	112.550	0.660	113.210	2.794	277.8	1.79
XS1263054519	USD	5.125	REPUBLIC OF KAZAKHSTAN	21.07.2025	200'000	Baa3	109.444	0.740	110.184	3.650	83.8	6.13
XS1514045886	USD	4.750	LUKOIL INTL FINANCE BV	02.11.2026	200'000		103.364	1.728	105.092	4.279	143.7	6.95
XS1585190389	USD	4.950	GAZPROM (GAZ CAPITAL SA)	23.03.2027	200'000	Baa3	101.967	2.338	104.305	4.680	178.4	7.08
XS1589106910	USD	7.500	CREDIT BANK OF MOSCOW (C	05.10.2027	200'000		95.000	3.292	98.292	8.852	573.8	3.64
XS0885736925	USD	4.950	GAZPROM (GAZ CAPITAL SA)	06.02.2028	200'000	Baa3	101.940	0.509	102.449	4.702	177.2	7.75
XS0767473852	USD	5.625	RUSSIAN FEDERATION	04.04.2042	200'000	Ba1	108.650	2.484	111.134	5.003	205.9	13.27
XS1263139856	USD	6.500	REPUBLIC OF KAZAKHSTAN	21.07.2045	200'000	Baa3	122.337	0.939	123.276	4.993	225.5	13.97
XS1595714087	USD	5.750	KAZMUNAYGAS NATIONAL CO	19.04.2047	200'000	Baa3	100.929	2.300	103.229	5.684	263.2	13.81

ISIN	Currency	Coupon	Name	Maturity	Minimum Piece	Moody's	Price	Acc. Int.	Dirty Price	YTM/Worst	SWAP	Mod Dur
XS1601094755	USD	8.875	CREDIT BANK OF MOSCOW SL	PERPNC22	200'000	Caa2u	93.408	0.814	94.222	10.686	755.5	3.71
XS0954912514	EUR	3.700	GAZPROM (GAZ CAPITAL SA)	25.07.2018	100'000	Baa3	101.410	2.342	103.752	-0.085	47.9	
XS0987109658	EUR	3.984	GAZPROMBK (GPB FINANCE)	30.10.2018	100'000	Ba2	102.150	1.463	103.613	0.583	104.7	0.63
XS1084024584	EUR	4.000	GAZPROMBK (GPB FINANCE)	01.07.2019	100'000	Ba2	104.000	2.795	106.795	0.901	149.9	1.26
XS1082459568	EUR	3.352	SBERBANK (SB CAP SA)	15.11.2019	100'000	Ba1	104.866	1.084	105.950	0.434	89.0	1.64
XS0906946008	EUR	3.389	GAZPROM (GAZ CAPITAL SA)	20.03.2020	100'000	Baa3	105.500	3.324	108.824	0.646	86.0	1.92
XS1038646078	EUR	3.600	GAZPROM (GAZ CAPITAL SA)	26.02.2021	100'000	Baa3	107.534	0.148	107.682	1.002	103.1	2.83
XS1307381928	EUR	4.625	GAZPROM (GAZ CAPITAL SA)	15.10.2018	100'000	Baa3	102.643	1.888	104.531	0.171	57.9	0.59
XS1041815116	EUR	4.600	RUSSIAN RAIL(RZD CAP)	06.03.2023	100'000	Baa3	113.501	0.088	113.589	1.749	145.6	4.52
XS1521039054	EUR	3.125	GAZPROM (GAZ CAPITAL SA)	17.11.2023	100'000	Baa3	106.550	0.993	107.543	1.897	145.2	5.17
XS0906949523	EUR	4.364	GAZPROM (GAZ CAPITAL SA)	21.03.2025	100'000	Baa3	114.080	4.268	118.348	2.181	158.5	5.91

#### RUSSIAN RUBLE

XS1602480508	RUB	8.000	EUROPEAN BK RECON & DEV	26.04.2018	50'000		100.190	7.036	107.226		-136.4	
XS1626169194	RUB	6.250	INTL FINANCE CORP	07.06.2021	100'000	Aaa	102.550	4.777	107.327	5.361	-152.0	2.76
XS1564447826	RUB	8.750	DEUTSCHE BANK AG LONDON	14.02.2022	1'000'000	Baa2	106.980	0.705	107.685	6.665	-52.5	3.27
XS1567117566	RUB	9.250	ALFA BANK (ALFA BOND)	16.02.2022	10'000'000	Ba1	106.750	0.694	107.444	7.243	35.7	3.27
XS1701384494	RUB	7.900	RUSSIAN RAIL(RZD CAP)	19.10.2024	10'000'000		103.400	3.160	106.560	7.241	7.9	4.96

#### CHINA USD, EUR

XS1241499919	USD	5.500	DAWN VICTOR LTD	05.06.2018	200'000		100.350	1.497	101.847	3.929	197.6	0.23
XS1586441005	USD	5.500	FANTASIA HOLDINGS GROUP	12.06.2018	200'000		99.850	1.375	101.225	6.021	368.0	0.25
XS1243885388	USD	6.000	ZHONGRONG INT BOND 2015	15.06.2018	200'000		99.950	1.467	101.417	6.107	404.2	0.25
XS1242521059	USD	2.500	CHINA GREAT WALL II	18.06.2018	200'000	A2	99.895	0.590	100.485	2.876	82.2	0.27
XS1619567834	USD	5.500	HAINAN AIRLINE HK	21.06.2018	200'000		98.950	1.238	100.188	9.264	817.1	0.27
XS1641470452	USD	6.500	MODERN LAND CHINA CO LTD	03.07.2018	200'000		100.500	1.203	101.703	4.810	366.4	0.30
XS1634658840	USD	4.500	GREENLAND HONG KONG HLDG	05.07.2018	200'000		100.115	0.838	100.953	4.098	286.7	0.31
XS1640860620	USD	6.500	OCEANWIDE HLDGS INTL 17	15.07.2018	200'000		100.615	1.011	101.626	4.639	410.1	0.34
XS1253824368	USD	3.100	ZHAOHAI INVESTMENT BVI	23.07.2018	200'000	Baa1	99.837	0.431	100.268	3.536	152.2	0.36
XS1263846617	USD	2.500	GOLDWIND NEW ENERGY HK	24.07.2018	200'000	A1	99.819	0.340	100.159	2.986	107.5	0.36
US056752AC24	USD	3.250	BAIDU INC	06.08.2018	200'000	A3	100.236	0.334	100.570	2.649	52.2	0.40
XS1265418217	USD	4.500	BL CAPITAL HOLDINGS	17.08.2018	200'000	Ba1	98.350	0.325	98.675	8.421	1313.3	0.42
XS1278619785	USD	2.875	DOUBLE CHARM LTD	27.08.2018	200'000	Baa1	99.812	0.128	99.940	3.285	122.3	0.45
XS1691310152	USD	6.300	QINGHAI INVEST GROUP	26.09.2018	200'000		100.240	2.888	103.128	5.837	393.5	0.51
XS1700800417	USD	6.750	CHINA SINGYES SOLAR TECH	17.10.2018	200'000		98.865	2.719	101.584	8.712	750.5	0.56
USG8200QAA43	USD	2.500	SINOPEC GRP OVERSEA 2013	17.10.2018	200'000	A1	99.837	1.014	100.851	2.773	49.5	0.59
XS1709340241	USD	6.350	HAINAN AIRLINE HK	31.10.2018	200'000		98.740	2.328	101.068	8.404	673.3	0.60
XS1317698576	USD	2.500	SHANDONG GOLD INT MINING	13.11.2018	200'000	A1	99.479	0.833	100.312	3.286	104.1	0.66
USY3R559AE22	USD	2.600	ICBCIL FINANCE CO LTD	13.11.2018	200'000	A2	99.862	0.867	100.729	2.806	64.8	0.66
XS1717086216	USD	8.250	JIAYUAN INTL GROUP LTD	14.11.2018	200'000		101.200	2.704	103.904	6.383	455.4	0.64

ISIN	Currency	Coupon	Name	Maturity	Minimum Piece	Moody's	Price	Acc. Int.	Dirty Price	YTM/Worst	SWAP	Mod Dur
XS1716623209	USD	7.000	REDCO PROPERTIES GROUP	14.11.2018	200'000		100.850	2.294	103.144	5.682	352.8	0.64
XS1317967062	USD	2.875	HUARONG FINANCE II	19.11.2018	200'000	Baa1	99.719	0.910	100.629	3.287	98.7	0.67
XS1309476544	USD	5.500	PROFIT FAST	19.11.2018	200'000		101.100	1.742	102.842	3.857	201.4	0.66
XS1719332345	USD	8.500	HONG SENG LTD	20.11.2018	200'000		100.500	2.621	103.121	7.715	549.4	0.65
XS1508951891	USD	5.950	WISE SOURCE INTERNATIONAL	25.11.2018	200'000		90.500	1.785	92.285	21.079	1933.9	0.62
XS1259361050	USD	8.125	HNA GROUP INTL CO LTD	03.12.2018	200'000		97.700	2.257	99.957	11.467	866.4	0.67
XS1731598899	USD	5.375	LOGAN PROPERTY HOLDINGS	03.12.2018	200'000		100.600	1.478	102.078	4.517	250.7	0.70
USG2952LAA82	USD	7.500	EH CAR SERVICES LTD	08.12.2018	200'000		102.600	1.979	104.579	3.897	184.4	0.71
XS1001656781	USD	2.875	AGRICULTURAL BK CHINA/HK	10.12.2018	200'000	A2	100.059	0.743	100.802	2.791	51.9	0.73
XS1344507899	USD	2.375	PING AN LIFE INSURANCE	19.01.2019	200'000	A3	99.511	0.356	99.867	2.956	76.9	0.84
XS1331758737	USD	6.900	BLUE SKY FLIERS CO LTD	20.01.2019	200'000		97.950	1.016	98.966	9.422	671.9	0.80
XS1344477028	USD	8.500	HSIN CHONG GROUP HOLDING	22.01.2019	200'000		58.000	1.204	59.204	86.904	5713.9	0.58
XS1348760189	USD	2.250	BK OF COMMUNICATIONS/HK	25.01.2019	200'000	A3	99.509	0.300	99.809	2.822	68.0	0.85
XS1339070689	USD	2.375	CNMC INTL CAPITALS CO	26.01.2019	200'000		99.304	0.310	99.614	3.186	92.9	0.86
XS1764043292	USD	4.100	ZHONGTAI INTL FIN BVI	04.02.2019	200'000		100.250	0.433	100.683	3.810	188.0	0.87
XS1765436396	USD	4.750	NEW METRO GLOBAL LTD	11.02.2019	200'000		100.250	0.409	100.659	4.465	244.4	0.89
XS1756563919	USD	7.250	FANTASIA HOLDINGS GROUP	13.02.2019	200'000	B3	100.850	0.584	101.434	6.279	394.9	0.88
XS1772202211	USD	6.375	REDCO PROPERTIES GROUP	27.02.2019	200'000		100.375	0.266	100.641	5.964	370.3	0.92
XS1766672817	USD	10.200	GUORUI PROPERTIES LTD	01.03.2019	200'000		100.750	0.305	101.055	9.368	724.8	0.91
XS1769162493	USD	3.900	COASTAL EMERALD LTD	03.03.2019	200'000		99.950	0.087	100.037	3.952	158.0	0.95
XS1572352653	USD	6.375	GRAND CHINA AIR HONG KON	07.03.2019	200'000		92.700	0.106	92.806	14.564	1143.3	0.91
XS1394989849	USD	2.500	SUNSHINE LIFE INSURANCE	20.04.2019	200'000	Baa1	98.627	0.993	99.620	3.775	137.4	1.07
XS1396364496	USD	3.000	YUNNAN ENERGY INVST FIN	26.04.2019	200'000		98.624	1.142	99.766	4.263	193.7	1.08
USG8200TAA81	USD	2.125	SINOPEC GRP OVERSEAS DEV	03.05.2019	200'000	A1	99.125	0.767	99.892	2.906	61.9	1.11
XS1406670999	USD	2.000	IND & COMM BK CHINA/SG	10.05.2019	200'000	A1	98.949	0.683	99.632	2.924	66.9	1.13
USY3R559AJ19	USD	2.375	ICBCIL FINANCE CO LTD	19.05.2019	200'000	NR	98.973	0.752	99.725	3.261	95.1	1.15
US056752AD07	USD	2.750	BAIDU INC	09.06.2019	200'000	A3	99.901	0.718	100.619	2.830	52.0	1.21
XS1426796394	USD	2.750	TIANJIN CITY CONSTRUCTIO	15.06.2019	200'000		98.930	0.672	99.602	3.623	121.6	1.22
XS1432550694	USD	6.950	ZHONGRONG INT BOND 2016	21.06.2019	200'000		100.450	1.583	102.033	6.566	407.0	1.19
XS1435771479	USD	1.625	CHINA DEVELOPMENT BANK	22.06.2019	200'000	A1	98.457	0.366	98.823	2.860	47.9	1.25
XS1465096573	USD	1.875	IND & COMM BK CHINA/SG	11.08.2019	200'000	A1	98.469	0.167	98.636	2.986	65.2	1.38
XS1485001348	USD	5.250	HAIKOU MEILAN AIRPORT	06.09.2019	200'000		98.450	0.102	98.552	6.359	396.0	1.40
XS1483842073	USD	3.500	GREENLAND GLB INVST	06.09.2019	200'000	Ba2	97.750	0.068	97.818	5.091	255.0	1.42
XS1483654312	USD	2.800	XIAN CONSTRUCTION INVEST	13.09.2019	200'000		98.369	0.000	98.369	3.926	142.0	1.44
XS1489165354	USD	2.000	CHINA EVERBRIGHT BANK/HK	15.09.2019	200'000		98.120	0.989	99.109	3.285	81.9	1.46
XS1492428997	USD	2.000	INDUSTRIAL BANK/HK	21.09.2019	200'000	Baa3	98.168	0.956	99.124	3.238	78.8	1.47
XS1492629891	USD	2.250	DONGXING VOYAGE CO LTD	27.09.2019	200'000		97.849	1.038	98.887	3.695	121.8	1.48
USG8200TAF78	USD	1.750	SINOPEC GRP OVERSEAS DEV	29.09.2019	200'000	A1	98.091	0.797	98.888	3.020	57.1	1.50
XS1499163183	USD	1.750	CHINA CONSTRUCT BANK/HK	30.09.2019	200'000	A1	98.004	0.792	98.796	3.076	59.7	1.50
XS1496345338	USD	3.125	BLUESTAR FIN HOLDINGS	30.09.2019	200'000		99.348	1.415	100.763	3.559	108.1	1.48
XS1495978832	USD	4.375	SHUI ON DEVELOPMENT HLDG	05.10.2019	200'000		99.700	1.920	101.620	4.574	227.7	1.47
XS1506390340	USD	2.980	ZHUZHOU CITY CONSTRUCTIO	19.10.2019	200'000	Baa3	98.159	1.192	99.351	4.176	179.0	1.53
XS1508916639	USD	2.250	CHINA GRT WALL INTL III	27.10.2019	200'000	Baa1	98.223	0.850	99.073	3.380	91.6	1.57
XS1509266026	USD	3.000	GUANGXI COMM INVEST GR	04.11.2019	200'000	Baa3	98.388	1.083	99.471	4.019	156.4	1.57

ISIN	Currency	Coupon	Name	Maturity	Minimum Piece	Moody's	Price	Acc. Int.	Dirty Price	YTM/Worst	SWAP	Mod Dur
XS1512929842	USD	1.875	BANK OF CHINA/LONDON COVE	09.11.2019	200'000	Aa3	98.087	0.646	98.733	3.064	60.2	1.61
XS1517154354	USD	3.000	GANSU HIGHWAY AVIATION	18.11.2019	200'000		98.110	0.958	99.068	4.170	167.9	1.61
XS1511600261	USD	5.150	ORIENTAL CAPITAL CO LTD	22.11.2019	200'000		100.240	1.588	101.828	4.996	262.4	1.58
XS1143081963	USD	2.700	CNPC GENERAL CAPITAL LTD	25.11.2019	200'000	A1	99.502	0.810	100.312	3.000	55.8	1.64
USG8539EAA31	USD	5.875	STUDIO CITY CO LTD	30.11.2019	200'000	B1	102.375	1.681	104.056	4.421	184.8	1.60
XS1527414137	USD	2.150	HORSEPOWER FINANCE LTD	02.12.2019	200'000	A1	98.259	0.603	98.862	3.194	66.8	1.67
XS1525599335	USD	3.100	CHANGSHA PILOT INV HLD	02.12.2019	200'000		98.076	0.860	98.936	4.266	177.8	1.64
XS1528955773	USD	6.950	RONSHINE CHINA	08.12.2019	200'000	B3	98.200	1.834	100.034	9.492	714.2	0.69
XS1526063893	USD	3.375	SHOUGANG GROUP CO LTD	09.12.2019	200'000		99.528	0.881	100.409	3.654	112.7	1.66
XS1150454822	USD	3.625	CHINALCO FINANCE HLDGS	11.12.2019	200'000	A1	100.327	0.926	101.253	3.429	99.3	1.67
XS1515014782	USD	3.700	CHANGDE CITY CONS INV	15.12.2019	200'000		99.024	0.904	99.928	4.278	184.3	1.67
XS1533173131	USD	4.500	FUJIAN ZHANGLONG GROUP	16.12.2019	200'000		100.240	1.088	101.328	4.354	199.3	1.66
XS1549245238	USD	6.250	TIMES CHINA HLDG LTD	23.01.2020	200'000	B2	101.100	0.868	101.968	5.616	310.1	1.73
XS1551761999	USD	3.875	CENTRAL PLAZA DEV LTD	25.01.2020	200'000		99.760	0.517	100.277	4.007	141.3	1.78
XS1526054637	USD	7.250	REWARD INTERNATIONAL INV	25.01.2020	200'000	B3	77.490	0.967	78.457	22.634	1555.4	1.57
XS1552721042	USD	3.500	HUAXING INVESTMENT HOLDI	26.01.2020	200'000		98.856	0.457	99.313	4.139	160.2	1.79
US88032XAC83	USD	2.875	TENCENT HOLDINGS LTD	11.02.2020	200'000	A2	100.026	0.256	100.282	2.860	33.8	1.85
XS1575422578	USD	5.750	CHINA SOUTH CITY HOLDING	09.03.2020	200'000		96.450	0.064	96.514	7.704	509.4	1.84
XS1581385900	USD	7.875	GUANGHUI INVESTMENT GR	30.03.2020	200'000	B3	99.450	3.566	103.016	8.167	552.2	1.80
US09681MAA62	USD	3.000	BOC AVIATION LTD	30.03.2020	200'000		99.571	1.358	100.929	3.217	71.4	1.95
XS1565684062	USD	4.250	HESTEEL HONG KONG CO LTD	07.04.2020	200'000		99.950	1.842	101.792	4.274	176.9	1.93
USG8201NAE25	USD	2.375	SINOPEC GRP OVERSEAS DEV	12.04.2020	200'000	A1	98.608	0.996	99.604	3.068	54.5	2.00
US82460EAH36	USD	2.250	SHINHAN BANK	15.04.2020	200'000	Aa3	98.228	0.925	99.153	3.130	65.2	2.01
XS1598221338	USD	6.950	YIDA CHINA	19.04.2020	200'000	B3	90.000	2.780	92.780	12.487	935.3	1.82
XS1598849708	USD	3.875	SHANHAI HONG KONG INT IN	20.04.2020	200'000		99.249	1.539	100.788	4.249	168.1	1.97
XS1219829949	USD	3.500	HAITONG INTL FIN HLDG 15	21.04.2020	200'000		99.716	1.381	101.097	3.640	115.4	1.99
USG21184AA79	USD	3.125	CHINA CINDA FINANCE 2015	23.04.2020	200'000	Baa1	99.196	1.215	100.411	3.521	104.3	2.01
USG8201JAB73	USD	2.500	SINOPEC GRP OVERSEA 2015	28.04.2020	200'000	A1	98.811	0.938	99.749	3.080	58.0	2.04
XS1605717724	USD	2.500	CHINA MINSHENG BKG/HK	05.05.2020	200'000		98.069	0.889	98.958	3.438	87.0	2.05
USG5320CAA65	USD	2.875	KUNLUN ENERGY CO LTD	13.05.2020	200'000	A2	99.257	0.958	100.215	3.231	69.3	2.07
XS1593171967	USD	6.625	CHINA AIRCRAFT LEASING COR	18.05.2020	200'000	B2	94.450	2.116	96.566	9.486	659.8	1.93
US00850XAC20	USD	2.750	AGRICULTURAL BK CHINA/NY	21.05.2020	250'000	A2	99.189	0.856	100.045	3.134	63.1	2.09
XS1610987445	USD	7.875	HONG SENG LTD	31.05.2020	200'000		98.450	2.253	100.703	8.647	599.3	1.95
XS1645493641	USD	2.950	MCC HOLDING HK CORP LTD	31.05.2020	200'000		98.693	0.844	99.537	3.566		2.11
XS1160444391	USD	7.750	CIFI HOLDINGS GROUP	05.06.2020	200'000	B1	104.750	2.110	106.860	3.745	287.2	0.23
XS1627203331	USD	7.000	TUNGHSU VENUS HLD	12.06.2020	200'000		92.240	1.769	94.009	10.969	742.6	1.97
US056752AF54	USD	3.000	BAIDU INC	30.06.2020	200'000	A3	99.733	0.608	100.341	3.120	59.5	2.20
XS1612513132	USD	3.250	SKYLAND MINING BVI LTD	06.07.2020	200'000		98.636	0.605	99.241	3.869	129.1	2.20
XS1208533411	USD	3.250	BOOM UP INVESTMENTS LTD	23.07.2020	200'000	A1	98.563	0.451	99.014	3.890	128.4	2.24
XS1253824442	USD	4.000	ZHAOHAI INVESTMENT BVI	23.07.2020	200'000	Baa1	99.862	0.556	100.418	4.060	153.6	2.23
XS1640820160	USD	3.500	YINCHUAN TONGLIAN CAPITA	27.07.2020	200'000	Baa3	98.586	0.447	99.033	4.129	152.3	2.25
XS1662453544	USD	6.500	CHINA HUIYUAN JUICE	16.08.2020	200'000	B1	98.700	0.488	99.188	7.089	439.3	2.20
XS1662749743	USD	4.850	GREENLAND GLB INVST	17.08.2020	200'000	Ba2	99.000	0.350	99.350	5.292	267.3	2.26
XS1264901601	USD	3.125	AZURE ORBIT II INTL FIN	21.08.2020	200'000		99.002	0.191	99.193	3.554	78.4	2.33
XS1645684587	USD	2.750	CHINA GRT WALL INTL III	31.08.2020	200'000	Baa1	98.243	0.099	98.342	3.500	90.7	2.36

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USG8201NAF99	USD	2.250	IDB TRUST SERVICES LTD SUP	13.09.2020	200'000	A1	98.024	0.000	98.024	3.075	49.5	2.39
XS1683356874	USD	2.500	INVENTIVE GLOBAL INV LTD	19.09.2020	200'000		98.315	1.208	99.523	3.201	57.2	2.39
USG2178XAA03	USD	2.250	CK HUTCH INTL 17 II LTD	29.09.2020	200'000	A2	98.295	1.025	99.320	2.949	42.6	2.43
XS1294535833	USD	4.125	WEICHAI INTL HK ENERGY	30.09.2020	200'000		101.022	1.868	102.890	3.701	112.7	2.36
XS1508476055	USD	5.450	SDOE INTNL FINANCE	24.10.2020	200'000		100.350	2.104	102.454	5.302	271.4	2.37
XS1324181871	USD	2.750	GRAM INTERNATIONAL LTD	02.11.2020	200'000		97.964	1.001	98.965	3.563	96.6	2.50
USY3R559AF96	USD	3.200	ICBCIL FINANCE CO LTD	10.11.2020	200'000	A2	99.166	1.093	100.259	3.530	90.2	2.50
USG8185TAA72	USD	4.500	SINOCHEM OVERSEAS CAPITA	12.11.2020	100'000	A3	103.238	1.513	104.751	3.223	68.6	2.47
XS1711591997	USD	3.750	YUNNAN ENERGY INST OVR	14.11.2020	200'000		97.931	1.240	99.171	4.579	187.7	2.48
XS1718305599	USD	2.875	CHINA MINSHENG BKG/HK	15.11.2020	200'000		98.440	0.942	99.382	3.489	84.9	2.53
XS1706612147	USD	3.000	AVIC INTERNATIONAL LEASI	16.11.2020	200'000		98.523	0.975	99.498	3.582	93.7	2.53
XS1709537622	USD	7.500	YANGO JUSTICE INTL	16.11.2020	200'000	B3	97.200	2.438	99.638	8.685	593.5	2.32
XS1317967146	USD	3.750	HUARONG FINANCE II	19.11.2020	200'000	Baa1	100.351	1.188	101.539	3.610	111.0	2.51
XS1717215047	USD	7.250	DANGDAI INTL INVESTMENTS	20.11.2020	200'000		99.350	2.276	101.626	7.515	484.7	2.35
XS1718488064	USD	8.875	XINYUAN REAL ESTATE	22.11.2020	200'000		98.950	2.736	101.686	9.314	650.9	2.29
XS1716208647	EUR	0.500	JIC ZXHXIN LTD	24.11.2020	100'000	A2	99.354	0.149	99.503	0.742	76.5	2.67
XS1728036952	USD	4.750	YANKUANG GROUP CAYMAN	30.11.2020	200'000		98.850	1.359	100.209	5.206	247.2	2.48
XS1720887758	USD	4.450	BINHAI INVESTMENT CO LTD	30.11.2020	200'000		99.950	1.273	101.223	4.467	193.2	2.50
XS1328129009	USD	3.375	GZ MTR FIN BVI	03.12.2020	200'000	Baa1	99.648	0.938	100.586	3.510	91.3	2.56
XS1726328310	USD	3.750	HONGKONG INTL QINGDAO	04.12.2020	200'000		98.873	1.031	99.904	4.189	154.7	2.54
XS1721350566	USD	4.375	INNER MONGOLIA HIGHWAY C	04.12.2020	200'000		98.070	1.191	99.261	5.139	244.0	2.51
XS1727231281	USD	2.750	CHINA CONSTRUCT BANK/HK	04.12.2020	200'000	A1	98.773	0.756	99.529	3.222	58.4	2.59
XS1712239463	USD	4.000	CHOUZHOU INTL INV LTD	05.12.2020	200'000	Baa3	99.484	1.089	100.573	4.200	155.8	2.54
XS1728444131	USD	5.375	FORTUNE STAR BVI LTD	05.12.2020	200'000	Ba2	99.750	1.463	101.213	5.471	282.7	2.48
XS1719264324	USD	9.750	ANTON OILFIELD SERV GRP/	05.12.2020	200'000	B3	105.450	2.654	108.104	7.499	510.5	2.33
XS1332351169	USD	6.000	UNIGROUP INTERNATIONAL	10.12.2020	200'000		102.950	1.550	104.500	4.837	227.2	2.48
XS1726069625	USD	3.875	HAITIAN BVI INT INVST	12.12.2020	200'000		99.185	0.980	100.165	4.190	152.4	2.56
XS1735831502	USD	4.250	XINXING INDUSTRY INV	14.12.2020	200'000		99.333	1.051	100.384	4.508	182.8	2.55
XS1344507972	USD	2.875	PING AN LIFE INSURANCE	19.01.2021	200'000	A3	98.783	0.431	99.214	3.324	75.4	2.71
XS1219965297	USD	8.750	CENTRAL CHINA REAL ESTAT	23.01.2021	200'000	B1	106.450	1.215	107.665	5.981	391.4	0.82
XS1746281226	USD	7.100	GCL NEW ENERGY HOLDINGS	30.01.2021	200'000	Ba3	100.100	0.848	100.948	7.057	435.7	2.55
XS1728038818	USD	4.750	TSINGHUA UNIC LTD	31.01.2021	200'000		99.600	0.567	100.167	4.898	225.5	2.65
XS1747665922	USD	8.250	RONSHINE CHINA	01.02.2021	200'000		95.700	0.963	96.663	10.817	769.2	1.68
XS1556042809	USD	5.700	SHUI ON DEVELOPMENT HLDG	06.02.2021	200'000		100.200	0.586	100.786	5.622	301.3	2.63
XS1760376878	USD	5.250	GREENLAND GLB INVST	12.02.2021	200'000	Ba2	98.850	0.452	99.302	5.681	298.8	2.66
XS1567240418	USD	7.750	XINYUAN REAL ESTATE	28.02.2021	200'000		94.950	0.323	95.273	9.750	657.9	2.56
XS1775946285	USD	7.950	MODERN LAND CHINA CO LTD	05.03.2021	200'000	B3	99.950	0.177	100.127	7.968	524.5	2.61
XS1761555231	USD	3.500	INDUSTRIAL BANK/HK	05.03.2021	200'000	Baa3	99.488	0.078	99.566	3.683	98.7	2.81
XS1761530168	USD	4.375	HUBEI SCI TECH HK	05.03.2021	200'000	Baa2	100.095	0.097	100.192	4.340	166.7	2.77
XS1759562710	USD	6.500	CENTRAL CHN REAL ESTATE	05.03.2021	200'000	B1	99.700	0.144	99.844	6.612	391.4	2.67
XS1788498167	USD	6.375	YUZHOU PROPERTIES CO LTD	06.03.2021	200'000		100.200	0.124	100.324	6.300	362.5	2.68
XS1772325210	USD	6.375	LOGAN PROPERTY HOLDINGS	07.03.2021	200'000		99.950	0.106	100.056	6.393	368.8	2.68
XS1784286327	USD	8.375	FANTASIA HOLDINGS GROUP	08.03.2021	200'000	B3	100.350	0.116	100.466	8.240	555.7	2.60
XS1394068693	USD	4.500	OLAM INTERNATIONAL LTD	12.04.2021	200'000		99.250	1.888	101.138	4.763	219.4	2.80
XS1394989922	USD	3.150	SUNSHINE LIFE INSURANCE	20.04.2021	200'000	Baa1	97.711	1.251	98.962	3.939	131.2	2.89

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XS1600398504	USD	6.375	OXLEY MTN PTE LTD	21.04.2021	200'000		98.950	2.515	101.465	6.752	408.9	2.71
USG8200TAB64	USD	2.750	SINOPEC GRP OVERSEAS DEV	03.05.2021	200'000	A1	98.752	0.993	99.745	3.169	54.8	2.96
XS1403567602	USD	2.875	RAIL TRANSIT INTL INVST	13.05.2021	200'000	Baa1	97.319	0.958	98.277	3.779	109.1	2.97
XS1418634959	USD	4.750	SUN HUNG KAI & CO BVI	31.05.2021	200'000		100.365	1.359	101.724	4.624	196.1	2.92
XS1422299518	USD	2.125	CHINA DEVELOPMENT BANK	01.06.2021	200'000	A1	96.922	0.602	97.524	3.136	46.6	3.06
USG8850LAB65	USD	2.300	THREE GORGES FIN I KY	02.06.2021	200'000	A1	97.564	0.645	98.209	3.099	42.5	3.06
XS1422785375	USD	3.250	HUARONG FINANCE II	03.06.2021	200'000		98.551	0.903	99.454	3.729	109.2	3.01
XS1415758991	USD	7.250	361 DEGREES INTL LTD	03.06.2021	200'000		103.375	2.014	105.389	6.078	345.9	2.80
XS1728741346	USD	6.500	SD IRON & STEEL XINHENG	14.06.2021	200'000		100.240	1.607	101.847	6.413	374.4	2.85
XS1627599142	USD	6.250	CHINA EVERGRANDE GROUP	28.06.2021	200'000	B2	99.100	1.302	100.402	6.554	381.8	2.90
XS1627597286	USD	7.875	KAISA GROUP HOLDINGS LTD	30.06.2021	200'000		96.950	1.597	98.547	8.955	596.1	2.80
XS0635017196	USD	4.750	CLP POWER HK FINANCING	12.07.2021	200'000	A1	105.211	0.805	106.016	3.093	46.7	3.06
XS1460660035	USD	2.250	CDBI TREASURE I LTD	02.08.2021	200'000		96.271	0.256	96.527	3.423	71.8	3.22
XS1449592051	USD	4.000	CHINALCO CAPITAL HOLDING	25.08.2021	200'000		97.950	0.200	98.150	4.648	191.5	3.18
XS1481806799	USD	2.375	CHARMING LIGHT INVST LTD	30.08.2021	200'000	Baa1	95.495	0.098	95.593	3.774	101.5	3.28
XS1483944317	USD	4.700	RKI OVERSEAS FIN 2016 B	06.09.2021	200'000	B1	96.950	0.091	97.041	5.676	282.1	3.16
XS1440067475	USD	3.250	CQ LOGISTICS DEVE CONS	06.09.2021	200'000		96.844	0.063	96.907	4.233	157.9	3.25
XS1485805532	USD	3.750	FAR EAST CONSORTIUM INTL	08.09.2021	200'000		98.000	0.052	98.052	4.374	162.5	3.23
XS1488049740	USD	6.750	CHINA SOUTH CITY HOLDING	13.09.2021	200'000		95.700	0.000	95.700	8.186	533.1	2.94
US09681MAC29	USD	2.375	BOC AVIATION LTD	15.09.2021	200'000		96.542	1.174	97.716	3.429	75.8	3.29
XS1492428641	USD	2.375	INDUSTRIAL BANK/HK	21.09.2021	200'000	Baa3	95.964	1.135	97.099	3.603	88.8	3.30
USG8200TAG51	USD	2.000	SINOPEC GRP OVERSEAS DEV	29.09.2021	200'000	A1	95.940	0.911	96.851	3.219	53.1	3.36
USY3R559AN21	USD	2.500	ICBCIL FINANCE CO LTD	29.09.2021	200'000	A2	96.343	1.139	97.482	3.606	91.0	3.32
XS1496345684	USD	3.500	BLUESTAR FIN HOLDINGS	30.09.2021	200'000		98.680	1.585	100.265	3.901	116.9	3.25
USG2176WAA48	USD	1.875	CK HUTCHISON INTL 16 LTD	03.10.2021	200'000	A2	95.766	0.833	96.599	3.141	46.0	3.38
XS1493722299	USD	4.875	JUBILANT PHARMA LTD	06.10.2021	200'000		99.350	2.126	101.476	5.075	239.2	3.17
XS1492597676	USD	3.125	JINAN WEST CITY INVST	11.10.2021	200'000		95.145	1.319	96.464	4.610	158.2	3.29
XS1523109350	USD	3.250	CHENGDU XINGCHENG INV	29.11.2021	200'000		96.229	0.939	97.168	4.359	161.8	3.42
XS1525419617	USD	3.860	UNITY 1 SUKUK LIMITED	30.11.2021	200'000		100.620	1.104	101.724	3.679	98.8	3.40
USG8539EAB14	USD	7.250	STUDIO CITY CO LTD	30.11.2021	200'000	B1	105.375	2.074	107.449	4.570	279.5	0.69
XS1523130984	USD	3.850	GUANGZHOU SILK RD INVST	07.12.2021	200'000		98.967	1.027	99.994	4.150	143.6	3.41
XS1529838325	USD	4.250	YUNNAN ENERGY INST OVR	13.12.2021	200'000		98.395	1.063	99.458	4.720	198.6	3.39
USG6436QAG13	USD	4.750	NCL CORP LTD	15.12.2021	2'000	B1	103.270	1.161	104.431	3.495	133.4	2.55
XS1521768058	USD	5.875	YANLORD LAND HK CO LTD	23.01.2022	200'000	Ba3	100.700	0.816	101.516	5.669	298.3	3.39
XS1555300497	USD	6.000	YUZHOU PROPERTIES CO LTD	25.01.2022	200'000	B1	97.700	0.800	98.500	6.681	391.9	3.37
XS1319813769	USD	6.872	GLOBAL PORTS FINANCE	25.01.2022	200'000	Ba3	106.680	0.916	107.596	4.953	232.6	3.37
XS1556165477	USD	5.250	CHINA WATER AFFAIRS GRP	07.02.2022	200'000	Ba1	101.600	0.525	102.125	4.795	217.1	3.48
XS1573134522	USD	3.650	CHINA CINDA FINANCE 2017	09.03.2022	200'000	Baa1	99.229	0.041	99.270	3.860	110.5	3.68
XS1575984734	USD	5.875	CHINA SCE PROPERTY HLDGS	10.03.2022	200'000	B2	95.450	0.049	95.499	7.205	427.4	3.48
XS1580431143	USD	8.250	CHINA EVERGRANDE GROUP	23.03.2022	200'000	B2	103.100	3.896	106.996	7.347	464.3	3.27
XS1590508153	USD	3.375	ICBCIL FINANCE CO LTD	05.04.2022	200'000	A2	98.374	1.481	99.855	3.810	107.7	3.71
USY39698AA65	USD	6.875	INDIKA ENERGY CAP II PTE	10.04.2022	200'000	Ba3	103.250	2.922	106.172	5.964	332.3	3.44
XS1593370734	USD	3.250	CITIC SECURITIES FIN MTN	20.04.2022	200'000	Baa1	97.834	1.291	99.125	3.824	107.9	3.76
XS1587397479	USD	4.250	CHINALCO CAPITAL HOLDING	21.04.2022	200'000		98.450	1.676	100.126	4.668	180.7	3.66
XS1599172746	USD	2.875	WANT WANT CHINA FINANCE	27.04.2022	200'000	A3	97.880	1.086	98.966	3.430	73.2	3.81

ISIN	Currency	Coupon	Name	Maturity	Minimum Piece	Moody's	Price	Acc. Int.	Dirty Price	YTM/Worst	SWAP	Mod Dur
USG23530AA92	USD	3.875	CNOOC FINANCE 2012 LTD	02.05.2022	200'000	A1	101.347	1.410	102.757	3.522	81.8	3.75
XS1619012450	USD	3.124	SINOCHEM OFFSHORE CAPITA	24.05.2022	200'000		97.810	0.946	98.756	3.690	97.1	3.86
XS1612471117	USD	2.750	BEIJING GAS SG CAPITAL	31.05.2022	200'000	A3	96.472	0.787	97.259	3.659	90.4	3.91
XS1629363109	USD	2.750	HUAWEI (PROVEN GLORY CAP.	13.06.2022	200'000	A1	97.130	0.688	97.818	3.481	71.7	3.95
XS1637274124	USD	4.750	SHIMAO PROPERTY HLDGS	03.07.2022	200'000		99.100	0.924	100.024	4.983	221.9	3.82
XS1640676885	USD	7.950	FANTASIA HOLDINGS GROUP	05.07.2022	200'000	B3	97.450	1.502	98.952	8.665	575.6	3.52
XS1644429695	USD	3.500	CNAC HK FINBRIDGE CO LTD	19.07.2022	200'000		96.543	0.525	97.068	4.379	154.5	3.96
XS1645113165	USD	3.125	SINOCHEM INT DEV PTE LTD	25.07.2022	200'000	Baa1	97.224	0.417	97.641	3.820	102.1	4.02
XS1646907847	USD	3.625	CCTI 2017 LTD	08.08.2022	200'000		96.921	0.352	97.273	4.400	162.2	4.01
XS1594400449	USD	7.950	SUNAC CHINA HOLDINGS LTD	08.08.2022	200'000	B3	102.450	0.773	103.223	7.287	456.7	3.65
XS1645684660	USD	3.125	CHINA GRT WALL INTL III	31.08.2022	200'000	Baa1	96.902	0.113	97.015	3.887	112.0	4.11
XS1677026350	USD	4.650	SUN HUNG KAI & CO BVI	08.09.2022	200'000		98.250	0.065	98.315	5.091	227.1	4.00
XS1637404275	USD	4.600	LSD BONDS 2017 LTD	13.09.2022	200'000		98.250	0.000	98.250	5.039	216.0	3.92
XS1611005957	USD	5.375	CHN AOYUAN PROPERTY GRP	13.09.2022	200'000	B2	93.700	0.000	93.700	7.031	410.6	3.80
XS1599128680	USD	3.375	HK RED STAR MACALLINE UN	21.09.2022	200'000		94.935	1.613	96.548	4.628	179.5	4.06
XS1685542141	USD	5.200	KWG PROPERTY HOLDING LTD	21.09.2022	200'000		95.200	2.484	97.684	6.438	352.6	3.85
XS1691909177	USD	2.875	FRANSHION BRILLIANT LTD HYE	12.10.2022	200'000	A1	97.160	1.206	98.366	3.551	75.9	4.20
XS1706605109	USD	2.125	CHINA GOVT INTL BOND	02.11.2022	200'000		97.505	0.773	98.278	2.700	-6.2	4.35
US45580KAJ79	USD	2.957	IND & COMM BK CHINA/NY	08.11.2022	250'000	A1	97.469	1.027	98.496	3.551	77.8	4.26
XS1713491840	USD	4.250	YUNNAN ENERGY INST OVR	14.11.2022	200'000		97.268	1.405	98.673	4.910	215.3	4.12
USG9600GAA07	USD	5.500	WTT INVESTMENT LTD	21.11.2022	200'000	B1	99.500	1.711	101.211	5.620	280.0	4.02
XS1713594494	USD	3.000	JIC ZHIXIN LTD	24.11.2022	200'000	A2	96.641	0.908	97.549	3.786	94.1	4.29
XS1669865591	USD	3.750	TIANQI FINCO CO LTD	28.11.2022	200'000	Baa3	97.712	1.094	98.806	4.290	143.6	4.22
XS1721386834	USD	3.375	CHINA STATE CON FIN II	29.11.2022	200'000	Baa2	97.413	0.975	98.388	3.981	119.3	4.27
XS1721764709	USD	3.625	ORIENT HUIZHI LTD	30.11.2022	200'000	(P)Baa3	97.433	1.037	98.470	4.230	147.6	4.24
XS0860855344	USD	3.250	AMBER CIRCLE FUNDING LTD	04.12.2022	200'000	A1	99.080	0.894	99.974	3.462	74.1	4.31
XS1720885463	USD	4.250	HONGKONG INTL QINGDAO	04.12.2022	200'000		98.352	1.169	99.521	4.641	182.5	4.19
XS1717854720	USD	3.625	NANJING YANG ZI STATE-OW	05.12.2022	200'000	Baa1	97.092	0.987	98.079	4.310	147.8	4.25
XS1733221516	USD	3.125	CHINA CITIC BANK CORP	14.12.2022	200'000	Baa2	97.208	0.773	97.981	3.771	102.2	4.34
XS1756497944	USD	4.500	HK XIANGYU INVESTMENT CO	30.01.2023	200'000		98.403	0.538	98.941	4.870	206.4	4.31
XS1756403124	USD	3.950	POLY REAL ESTATE FINANCE	05.02.2023	200'000	Baa3	99.248	0.417	99.665	4.120	134.4	4.39
XS1781818668	USD	4.375	FAR EAST HORIZON LTD	27.02.2023	200'000		99.403	0.194	99.597	4.510	170.0	4.40
XS1761563508	USD	3.750	INDUSTRIAL BANK/HK	05.03.2023	200'000	Baa3	98.957	0.083	99.040	3.983	118.1	4.50
USG22004AE89	USD	3.400	CHINA CIIC BANK INTL PERPhc	16.04.2023	200'000	A2	99.125	1.388	100.513	3.589	79.9	4.58
US01609WAS17	USD	2.800	ALIBABA GROUP HOLDING	06.06.2023	200'000	A1	96.862	0.754	97.616	3.460	65.6	4.78
XS1627599498	USD	7.500	CHINA MINSHENG BKG CORP J	28.06.2023	200'000	B2	98.125	1.563	99.688	7.936	494.6	4.23
XS1405775450	USD	6.500	HUARONG FINANCE II PERPN	22.09.2023	200'000	Ba3	105.070	3.088	108.158	5.426	269.1	4.50
XS1485578535	USD	4.750	HUIZHANG BANK PERPNC5 C	28.09.2023	200'000	Ba2	98.200	2.177	100.377	5.126	230.3	4.71
USQ25738AA54	USD	4.500	CHALCO HK INVESTMENT PERI	03.10.2023	200'000	A1	103.620	2.000	105.620	3.772	95.5	4.81
XS0976879279	USD	4.500	CHALIECO HONG KONG CORP	10.10.2023	200'000	NR	100.570	1.913	102.483	3.495	118.5	0.56
XS1498440079	USD	5.500	BLUE SKYVIEW CO LTD HYBRI	18.10.2023	200'000	Ba3	96.700	2.215	98.915	6.205	329.9	4.63
USY2749KAC46	USD	6.875	GOLDEN LEGACY PTE LTD	27.03.2024	200'000	B1	100.850	3.170	104.020	6.673	382.1	4.08
XS1587867539	USD	9.500	CHINA EVERGRANDE GROUP	29.03.2024	200'000	B2	104.100	4.328	108.428	8.483	573.3	3.82
USG82003AE76	USD	4.375	SINOPEC GRP OVERSEA 2014	10.04.2024	200'000	A1	103.190	1.859	105.049	3.782	102.1	5.22
XS1592893546	USD	6.950	MODERNLAND OVERSEAS PTE	13.04.2024	200'000	B2	99.450	2.896	102.346	7.061	412.0	4.76

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US12591DAC56	USD	4.250	CNOOC FINANCE 2014 ULC	30.04.2024	200'000	A1	102.099	1.570	103.669	3.862	107.0	5.29
XS1627598094	USD	9.375	HUARONG FINANCE 2017 CO	30.06.2024	200'000		93.700	1.901	95.601	10.771	730.5	4.51
XS1716631301	USD	5.875	KWG PROPERTY HOLDING LTD	10.11.2024	200'000		94.450	2.007	96.457	6.927	392.0	5.28
US06120TAA60	USD	5.000	FWD LTD SUBORDINATED H	13.11.2024	200'000	Baa3	103.948	1.667	105.615	4.312	149.9	5.57
US06120TAA60	USD	5.000	DIANJIAN HAIYU SUBORDINATI	13.11.2024	200'000	Baa3	103.949	1.667	105.616	4.312	149.9	5.57
XS1759179002	USD	5.200	SHIMAO PROPERTY HLDGS	30.01.2025	200'000		98.850	0.621	99.471	5.401	250.6	5.68
US88032XAD66	USD	3.800	SMC GLOBAL POWER HLDGS	11.02.2025	200'000	A2	100.250	0.338	100.588	3.758	87.4	6.02
USG21184AB52	USD	4.250	CHINA CINDA FINANCE 2015	23.04.2025	200'000	Baa1	98.620	1.653	100.273	4.478	155.9	5.97
USG8201JAC56	USD	3.250	SINOPEC GRP OVERSEA 2015	28.04.2025	200'000	A1	95.642	1.219	96.861	3.957	105.3	6.20
US12634MAB63	USD	3.500	CNOOC FINANCE 2015 US	05.05.2025	200'000	A1	97.356	1.244	98.600	3.927	103.1	6.18
USG5320CAB49	USD	3.750	KUNLUN ENERGY CO LTD	13.05.2025	200'000	A2	99.453	1.250	100.703	3.837	93.6	6.16
XS1227820187	USD	3.875	CHINA CONSTRUCTION BANK S	13.05.2025	200'000		100.311	1.292	101.603	3.723	112.5	2.04
XS1227947097	USD	4.000	CGNPC INTERNATIONAL LTD	19.05.2025	200'000	A3	99.750	1.267	101.017	4.040	120.4	6.12
XS1233275194	USD	4.125	PROVEN HONOUR CAPITAL	19.05.2025	200'000		99.183	1.306	100.489	4.257	138.1	6.08
USG5975LAA47	USD	4.875	MELCO RESORTS FINANCE	06.06.2025	200'000	Ba3	97.000	1.314	98.314	5.380	242.7	5.93
XS1627599654	USD	8.750	CHINA EVERGRANDE GROUP	28.06.2025	200'000	B2	100.600	1.823	102.423	8.601	579.4	4.11
XS1293482599	USD	3.875	SWIRE PACIFIC MTN FIN	21.09.2025	200'000	A3	100.373	1.851	102.224	3.817	100.9	6.36
USY39656AC06	USD	4.875	IND & COMM BK OF CHINA SUBC	21.09.2025	200'000	Baa3	102.836	2.329	105.165	4.428	151.7	6.13
XS1341169867	USD	3.625	SWIRE PROPERT MTN FIN	13.01.2026	200'000	A2	98.571	0.604	99.175	3.837	104.2	6.72
XS1394990003	USD	4.500	SUNSHINE LIFE INSURANCE	20.04.2026	200'000	Baa1	97.488	1.788	99.276	4.878	197.5	6.58
US09681MAB46	USD	3.875	BOC AVIATION LTD	27.04.2026	200'000		97.025	1.464	98.489	4.312	136.5	6.78
US47215PAC05	USD	3.875	JD.COM INC	29.04.2026	200'000	Baa3	96.657	1.442	98.099	4.367	143.6	6.78
USG8200TAD21	USD	3.500	SINOPEC GRP OVERSEAS DEV	03.05.2026	200'000	A1	96.698	1.264	97.962	3.978	107.1	6.91
XS1401202517	USD	2.875	HONGKONG ELECTRIC FIN	03.05.2026	200'000		93.257	1.038	94.295	3.847	94.4	7.07
USG8450LAC84	USD	2.875	STATE GRID OVERSEAS INV	18.05.2026	200'000	A1	93.428	0.918	94.346	3.817	90.1	7.11
USY3R559AL64	USD	3.625	ICBCIL FINANCE CO LTD	19.05.2026	200'000	NR	95.458	1.148	96.606	4.288	135.5	6.90
USG8850LAC49	USD	3.150	THREE GORGES FIN I KY	02.06.2026	200'000	A1	94.716	0.884	95.600	3.907	98.5	7.08
XS1422790615	USD	4.625	HUARONG FINANCE II	03.06.2026	200'000		98.366	1.285	99.651	4.867	195.2	6.68
XS1431266920	USD	3.700	CITIC LTD	14.06.2026	200'000	A3	95.329	0.915	96.244	4.379	149.7	6.94
XS1457499645	USD	3.750	ONGC VIDESH VANKORNEFT	27.07.2026	200'000	Baa1	96.450	0.479	96.929	4.258	133.7	7.06
XS1490623516	USD	3.000	FOXCONN FAR EAST LTD	23.09.2026	200'000		93.780	1.417	95.197	3.862	100.3	7.30
USG8200TAH35	USD	2.750	SINOPEC GRP OVERSEAS DEV	29.09.2026	200'000	A1	91.107	1.253	92.360	3.988	101.5	7.38
USG2176WAB21	USD	2.750	CK HUTCHISON INTL 16 LTD	03.10.2026	200'000	A2	92.188	1.222	93.410	3.829	92.0	7.40
XS1528227827	USD	3.875	SPIC 2016 US DOLLAR BOND	06.12.2026	200'000	A2	98.521	1.044	99.565	4.077	115.6	7.26
XS1512953040	USD	5.625	COUNTRY GARDEN HLDGS	15.12.2026	200'000	Ba2	102.200	1.375	103.575	5.306	243.1	6.79
XS1553212025	USD	3.375	CHINA DEVELOPMENT BANK	24.01.2027	200'000	A1	96.617	0.459	97.076	3.828	93.6	7.54
XS1567423766	USD	4.000	PROVEN GLORY CAPITAL LTD	21.02.2027	200'000		96.727	0.244	96.971	4.447	150.4	7.40
XS1573135099	USD	4.400	CHINA CINDA FINANCE 2017	09.03.2027	200'000	Baa1	97.553	0.049	97.602	4.737	179.9	7.33
XS1599276109	USD	3.500	BANK OF CHINA/MACAU	20.04.2027	200'000	A1	95.845	1.390	97.235	4.050	111.7	7.58
XS1596795358	USD	4.750	HUARONG FINANCE 2017 CO	27.04.2027	200'000	Baa1	98.559	1.794	100.353	4.947	198.2	7.19
USG8450LAJ38	USD	3.500	STATE GRID OVERSEAS INV	04.05.2027	200'000	A1	96.591	1.254	97.845	3.947	102.7	7.63
XS1601199778	USD	3.625	RONGSHI INTERNATIONAL FI	04.05.2027	200'000	A2	96.418	1.299	97.717	4.098	120.0	7.58
USG2120QAC09	USD	3.500	CHINA SOUTHERN POWER GRI	08.05.2027	200'000	A1	96.215	1.215	97.430	3.997	107.1	7.64
XS1645684827	USD	3.875	CHINA GRT WALL INTL III	31.08.2027	200'000	Baa1	93.554	0.140	93.694	4.727	175.0	7.76
XS1706605281	USD	2.625	CHINA GOVT INTL BOND	02.11.2027	200'000		97.327	0.955	98.282	2.945	9.6	8.36



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XS1711550373	USD	4.250	HUARONG FINANCE 2017 CO	07.11.2027	200'000	Baa1	94.547	1.488	96.035	4.967	193.6	7.65
US45580KAK43	USD	3.538	IND & COMM BK CHINA/NY	08.11.2027	250'000	A1	95.611	1.228	96.839	4.092	111.8	7.96
XS1713193586	USD	3.975	VANKE REAL ESTATE HK	09.11.2027	200'000	Baa2	95.411	1.369	96.780	4.567	156.1	7.78
XS1716970261	USD	3.625	ICBCIL FINANCE CO LTD	15.11.2027	200'000	A2	93.251	1.188	94.439	4.492	147.6	7.91
XS1717770975	USD	3.250	EXPORT-IMPORT BANK CHINA	28.11.2027	200'000	A1	94.127	0.948	95.075	3.985	102.7	8.12
XS1721386917	USD	3.875	CHINA STATE CON FIN II	29.11.2027	200'000	Baa2	94.989	1.119	96.108	4.517	155.8	7.87
XS1717856261	USD	4.500	NANJING YANG ZI STATE-OW	05.12.2027	200'000	Baa1	96.347	1.225	97.572	4.977	202.2	7.66
US01609WAT99	USD	3.400	ALIBABA GROUP HOLDING	06.12.2027	200'000	A1	94.831	0.916	95.747	4.047	107.3	8.08
XS1733835257	USD	4.750	CHENGDU COMM INVST GROUF	13.12.2027	200'000		95.932	1.188	97.120	5.288	228.1	7.58
XS1785829760	USD	4.000	BANK OF CHINA/HONG KONG	08.03.2028	200'000	A1	98.663	0.056	98.719	4.165	122.3	8.15
US01609WAW62	USD	4.000	ALIBABA GROUP HOLDING	06.12.2037	200'000	A1	95.038	1.078	96.116	4.378	131.0	13.22
USG8185TAB55	USD	6.300	SINOCHEM OVERSEAS CAPITA	12.11.2040	100'000	A3	124.618	2.118	126.736	4.548	177.8	12.94
US00131MAE30	USD	4.500	AIA GROUP LTD	16.03.2046	200'000	A2	104.570	2.213	106.783	4.218	128.2	15.64
USG8200TAE04	USD	4.250	SINOPEC GRP OVERSEAS DEV	03.05.2046	200'000	A1	97.093	1.535	98.628	4.431	137.9	15.89
USG8201NAD42	USD	4.250	SINOPEC GRP OVERSEAS DEV	12.04.2047	200'000	A1	97.534	1.783	99.317	4.401	138.1	16.15
XS1603397487	USD	5.500	HUARONG FINANCE 2017 CO	27.04.2047	200'000	Baa1	101.778	2.078	103.856	5.378	239.1	14.28
USG8450LAM66	USD	4.000	STATE GRID OVERSEAS INV	04.05.2047	200'000	A1	97.182	1.433	98.615	4.168	113.9	16.69
XS1717764143	USD	4.000	EXPORT-IMPORT BANK CHINA	28.11.2047	200'000	A1	95.337	1.167	96.504	4.278	123.6	16.77
US01609WAV46	USD	4.200	ALIBABA GROUP HOLDING	06.12.2047	200'000	A1	94.814	1.132	95.946	4.518	144.8	16.33
US01609WAW25	USD	4.400	ALIBABA GROUP HOLDING	06.12.2057	200'000	A1	94.475	1.186	95.661	4.708	166.1	17.91
XS1599173470	USD	4.500	CCB LIFE INSURANCE SUBORDI	21.04.2077	200'000	Baa3	100.350	1.775	102.125	4.405	166.9	3.66
XS1589875548	USD	7.000	FULLERTON HEALTHCARE	PERPNC20	200'000		99.740	3.053	102.793	7.133	458.6	1.84
XS1692254359	USD	4.300	OVERSEAS CHINESE TOWN AS	PERPNC20	200'000		98.700	1.828	100.528	4.840	221.9	2.37
XS1499209861	USD	4.250	CHINA CITIC BANK INTL Jr SUBC	PERPNC21	200'000	Ba2	98.400	1.794	100.194	4.740	200.7	3.22
XS1511610906	USD	4.250	CHALCO HK INVESTMENT	PERPNC21	200'000		99.450	1.582	101.032	4.413	167.5	3.30
XS1720499588	USD	3.950	SHENZHEN INTL HLDG	PERPNC22	200'000	Baa2	98.600	1.141	99.741	4.280	152.4	4.21
XS1699084601	USD	3.600	HUANENG HK CAPITAL LTD	PERPNC22	200'000		95.850	1.330	97.180	4.603	185.9	4.15
XS1689434824	USD	3.875	WELL HOPE DEVELOPMENT	PERPNC22	200'000		96.850	1.550	98.400	4.642	200.1	4.10
XS1586438555	USD	5.750	ESTATE SKY LTD	PERPNC22	200'000		97.740	2.763	100.503	6.332	351.1	3.81
XS1677024579	USD	4.900	SINO OCEAN LD TRS III SUBORI	PERPNC22	200'000	Ba2	95.450	2.341	97.791	6.064	321.7	3.89
XS1535978800	USD	5.750	FRANSHION BRILLIANT LTD SUE	PERPNC22	200'000	Ba2	101.350	0.894	102.244	5.355	275.1	3.39
XS1575529539	USD	5.375	LENOVO PERPETUAL SECURIT	PERPNC22	200'000		99.350	2.643	101.993	5.558	286.3	3.47
XS1679350014	USD	3.750	WEICHAJ INTL HK ENERGY	PERPNC22	200'000		96.500	1.865	98.365	4.619	183.2	4.01
XS1587865830	USD	5.450	CHINA ZHESHANG BANK Jr SUB	PERPNC22	200'000		100.760	5.208	105.968	5.235	250.1	3.38
XS1622745203	USD	3.900	CNRC CAPITALE LTD	PERPNC22	200'000	Baa2	96.950	1.094	98.044	4.703	188.9	3.80
XS1692346395	USD	5.375	YUZHOU PROPERTIES CO LTD	PERPNC22	200'000	B1	93.200	2.449	95.649	7.151	418.0	3.84
XS1684793018	USD	4.500	POSTAL SAVINGS BK CHINA Jr S	PERPNC22	200'000	Ba3	98.050	2.075	100.125	4.983	222.3	3.93
XS1555076162	USD	4.500	HUARONG FINANCE 2017 CO	PERPNC22	200'000	Baa1	99.900	0.613	100.513	4.527	176.6	3.50
USG2176GAA97	USD	4.000	CK HUTCHISON CAPITAL 17 SUI	PERPNC22	200'000	Baa1	98.950	1.344	100.294	4.276	149.0	3.75
XS1653470721	USD	5.375	CIFI HOLDINGS GROUP	PERPNC22	200'000	B1	94.200	0.284	94.484	6.909	393.9	3.86
XS1575957920	USD	6.500	RH INTL FINANCE LTD	PERPNC22	200'000		91.750	2.708	94.458	7.084	382.8	13.72
XS1679508686	USD	4.400	CHINA MERCHANTS BANK Jr SU	PERPNC22	200'000		5.300	1.687	6.987	126.227	180.1	1.07
XS1720930780	USD	5.600	KING TALENT MANAGEMENT L S	PERPNC22	200'000		98.850	1.540	100.390	5.880	304.7	4.04
XS1709294380	USD	4.875	FRANSHION BRILLIANT LTD SUE	PERPNC23	200'000		95.600	1.720	97.320	5.797	293.9	4.77
XS1757392201	USD	3.875	CHINA CINDA FINANCE 2017	08.02.2023	200'000	Baa1	99.221	0.377	99.598	4.051	123.0	4.41

ISIN	Currency	Coupon	Name	Maturity	Minimum Piece	Moody's	Price	Acc. Int.	Dirty Price	YTM/Worst	SWAP	Mod Dur
XS1757392466	USD	4.375	CHINA CINDA FINANCE 2017	08.02.2025	200'000	Baa1	99.330	0.425	99.755	4.488	162.8	5.88
XS1757392540	USD	4.750	CHINA CINDA FINANCE 2017	08.02.2028	200'000	Baa1	98.849	0.462	99.311	4.897	196.3	7.78
XS1757392896	USD	5.000	CHINA CINDA FINANCE 2017	08.02.2048	200'000	Baa1	97.443	0.486	97.929	5.169	215.3	15.17
USG22004AD07	USD	1.950	CNPC GENERAL CAPITAL LTD	16.04.2018	200'000	A2	99.927	0.796	100.723	2.682	85.3	0.10
XS1221855320	USD	13.250	JINGRUI HOLDINGS LTD	30.04.2018	200'000	Caa1	101.500	4.895	106.395	2.097	119.7	0.13
XS1227680409	USD	5.250	CN ENERGY RSRVE CHMCALS	11.05.2018	200'000		99.700	1.779	101.479	6.949	623.6	0.16
XS1227726087	USD	2.375	CHINA MERCHANTS BANK/NY	14.05.2018	250'000	Baa1	99.870	0.785	100.655	3.098	124.4	0.17
XS1233709960	USD	2.250	CHINA MINSHENG BKG/HK	21.05.2018	200'000		99.870	0.700	100.570	2.902	127.6	0.19
XS1237349391	USD	11.500	FANTASIA HOLDINGS GROUP	01.06.2018	200'000	B3	101.600	3.258	104.858	4.103	270.2	0.22
XS1239407502	USD	3.000	EXPRESS BVI 2015 LTD	04.06.2018	200'000	Baa3	99.844	0.825	100.669	3.653	145.4	0.23
XS1633787798	USD	4.000	GREENLAND GLB INVST	20.06.2018	200'000		100.000	0.900	100.900	3.964	219.8	0.27
XS1643339739	USD	6.000	CENTRAL CHN REAL ESTATE	16.07.2018	200'000		100.600	0.917	101.517	4.208	259.0	0.34
XS1308276168	USD	2.125	AGRICULTURAL BK OF CHINA	20.10.2018	200'000	A2	99.645	0.844	100.489	2.715	50.6	0.59
XS1320030254	USD	5.375	TUSPARK FORWARD	24.11.2018	200'000		100.600	1.627	102.227	4.488	228.4	0.67
XS1328128886	USD	2.875	GZ MTR FIN BVI	03.12.2018	200'000	Baa1	99.859	0.799	100.658	3.069	81.0	0.71
XS1327049703	USD	3.625	HK BAORONG DEVELOPMENT	09.12.2018	200'000	Baa3	99.952	0.947	100.899	3.685	137.0	0.72
XS1329519265	USD	5.250	UNIGROUP INTERNATIONAL	10.12.2018	200'000		100.850	1.356	102.206	4.074	188.4	0.72
XS1328315723	USD	6.125	CN ENERGY RSRVE CHMCALS	15.01.2019	200'000		99.700	0.987	100.687	6.483	400.0	0.80
XS1328315723	USD	6.125	CN ENERGY RSRVE CHMCALS	15.01.2019	200'000		99.700	0.987	100.687	6.483	400.0	0.80
XS1387644864	USD	3.375	YUNNAN INV HLDINGS GROUP	01.04.2019	200'000		99.147	1.519	100.666	4.208	187.9	1.01
USG82003AC11	USD	2.750	SINOPEC GRP OVERSEA 2014	10.04.2019	200'000	A1	99.755	1.169	100.924	2.981	61.0	1.04
XS1400161441	USD	5.900	CALC BOND 1 LTD	06.05.2019	200'000		101.490	2.081	103.571	4.552	209.7	1.09
XS1406567716	USD	2.500	RAIL TRANSIT INTL INVST	13.05.2019	200'000	Baa1	98.858	0.833	99.691	3.501	120.0	1.13
XS1411380147	USD	1.875	AGRICULTURAL BK CHINA/NY	16.05.2019	250'000	A2	98.670	0.609	99.279	3.029	62.2	1.15
XS1411405233	USD	2.750	CICC HK FINANCE 2016 MTN	18.05.2019	200'000		99.316	0.878	100.194	3.341	95.4	1.15
XS1410506213	USD	1.875	IND & COMM BK CHINA/HK	23.05.2019	200'000	A1	98.716	0.573	99.289	2.971	67.5	1.17
XS1422784212	USD	2.750	HUARONG FINANCE II	03.06.2019	200'000		99.119	0.764	99.883	3.487	114.9	1.19
XS1423709309	USD	2.375	MIDEA INVST DEVELOPMENT	03.06.2019	200'000		99.052	0.660	99.712	3.166	78.9	1.19
XS1430441490	USD	2.250	CSCEC FINANCE CAYMAN II	14.06.2019	200'000	A2	98.985	0.556	99.541	3.077	74.0	1.22
XS1082890317	USD	3.250	CHINA CONSTRUCT BK ASIA	02.07.2019	200'000	A2	100.317	0.641	100.958	2.999	68.7	1.27
XS1464929329	USD	5.000	RKI OVERSEAS FIN 2016 A	09.08.2019	200'000	B1	100.450	0.472	100.922	4.664	237.9	1.34
XS1092649620	USD	3.000	SHANGHAI ELC GRP GLB INV	14.08.2019	200'000	A2	99.963	0.242	100.205	3.026	83.2	1.38
XS1475043060	USD	6.000	HNA GROUP INTL CO LTD	18.08.2019	200'000		94.450	0.417	94.867	10.248	751.7	1.32
XS1490162440	USD	5.350	HAICHUAN INTL INVESTMENT	29.09.2019	200'000		97.740	2.437	100.177	6.910	381.7	1.42
USY3R559AM48	USD	2.125	ICBCIL FINANCE CO LTD	29.09.2019	200'000	A2	98.326	0.968	99.294	3.241	88.8	1.49
XS1503760842	USD	4.300	TUSPARK FORWARD	19.10.2019	200'000		99.350	1.720	101.070	4.722	233.4	1.51
XS1494003624	USD	6.875	MODERN LAND CHINA CO LTD	20.10.2019	200'000	B3	100.200	2.731	102.931	6.735	425.9	1.46
XS1506425153	USD	4.950	HUAIAN TRAFFIC HLDG	25.10.2019	200'000		100.450	1.898	102.348	4.655	235.6	1.52
XS1511593110	USD	8.250	GOLDEN WHEEL TIANDI	03.11.2019	200'000	B2	102.850	2.979	105.829	6.388	398.2	1.48
XS1505680139	USD	2.375	WUHAN METRO	08.11.2019	200'000		98.123	0.825	98.948	3.549	103.7	1.59
XS1515240874	USD	2.875	HUARONG FINANCE II	22.11.2019	200'000		98.945	0.887	99.832	3.519	107.5	1.63
XS1522927323	USD	2.625	CMBLEMTN 1 LTD	29.11.2019	200'000	Baa1	98.413	0.758	99.171	3.585	108.5	1.65
XS1165659357	USD	4.500	HUARONG FINANCE II	16.01.2020	200'000	Baa1	101.544	0.713	102.257	3.626	117.0	1.75
XS1542976003	USD	4.500	NEW ROSE INVESTMENTS LTD	19.01.2020	200'000		100.500	0.675	101.175	4.214	183.4	1.75
XS1549334503	USD	3.625	CHANG DEVELOPMENT INT	20.01.2020	200'000	Baa1	98.823	0.534	99.357	4.288	180.1	1.77
XS1555076329	USD	3.375	HUARONG FINANCE 2017 CO	24.01.2020	200'000	Baa1	99.520	0.459	99.979	3.641	113.0	1.79
XS1163232900	USD	6.125	CAR INC	04.02.2020	200'000	Ba3	101.350	0.664	102.014	5.363	280.6	1.76

ISIN	Currency	Coupon	Name	Maturity	Minimum Piece	Moody's	Price	Acc. Int.	Dirty Price	YTM/Worst	SWAP	Mod Dur
XS0881550684	USD	3.625	HAINAN AIRLINE HK	07.02.2020	200'000	A1	99.774	0.363	100.137	3.748	116.0	1.82
XS1165129476	USD	11.450	TIMES PROPERTY HLDG LTD	05.03.2020	200'000	B2	105.950	0.000	105.950			
XS1565690465	USD	2.500	CHINA EVERBRIGHT BANK/HK	08.03.2020	200'000		98.332	0.035	98.367	3.373	84.8	1.92
XS1164776020	USD	7.500	COUNTRY GARDEN HLDG CO	09.03.2020	200'000	Ba2	104.000	0.083	104.083	3.999	228.8	0.08
XS1573134878	USD	3.000	CHINA CINDA FINANCE 2017	09.03.2020	200'000	Baa1	99.295	0.033	99.328	3.368	91.0	1.92
XS1580430681	USD	7.000	CHINA EVERGRANDE GROUP	23.03.2020	200'000	B2	101.950	3.306	105.256	5.966	335.9	1.82
XS1580443072	USD	6.625	GRAM INT. (SBLC: CHINA DEV. E	27.03.2020	200'000		93.700	3.055	96.755	10.109	744.4	1.79
XS1590507775	USD	3.000	ICBCIL FINANCE CO LTD	05.04.2020	200'000	A2	99.149	1.317	100.466	3.429	90.1	1.96
XS1539159035	USD	6.850	YANGO CAYMAN INVESTMENT	05.04.2020	200'000		97.700	3.006	100.706	9.153	692.3	0.97
XS1599132799	USD	4.575	NUOXI CAPITAL LTD	20.04.2020	200'000		99.950	1.817	101.767	4.598	207.1	1.95
XS1599333181	USD	2.750	CITIC SECURITIES FIN MTN	20.04.2020	200'000	Baa1	98.475	1.092	99.567	3.506	98.3	2.01
XS1600334285	USD	2.530	CAGAMAS GLOBAL PLC	26.04.2020	200'000	A3	98.777	0.963	99.740	3.128	56.9	2.03
USG8450LAF16	USD	2.250	STATE GRID OVERSEAS INV	04.05.2020	200'000	A1	98.472	0.806	99.278	2.989	44.9	2.06
US12634GAA13	USD	2.625	CNOOC FINANCE 2015 AU	05.05.2020	200'000	A1	99.118	0.933	100.051	3.051	48.8	2.05
XS1215617272	USD	9.000	AGILE GROUP HOLDINGS LTD	21.05.2020	200'000	B1	105.500	2.800	108.300	3.563	208.8	0.19
XS1620297462	USD	2.950	MCC HOLDING HK CORP LTD	31.05.2020	200'000	Baa1	98.583	0.844	99.427	3.619	101.3	2.11
XS1611011922	USD	5.050	DR PENG HOLDING HONGKONG	01.06.2020	200'000	Ba2	97.875	1.431	99.306	6.082	349.5	2.04
XS1628314889	USD	7.250	HILONG HOLDING LTD	22.06.2020	200'000	B1	101.350	1.631	102.981	6.596	379.2	2.05
XS1627597013	USD	7.250	KAISA GROUP HOLDINGS LTD	30.06.2020	200'000		97.950	1.470	99.420	8.237	554.3	2.05
XS1252173387	USD	3.750	YONGDA INVESTMENT LTD	21.07.2020	200'000	Baa2	100.472	0.542	101.014	3.538	107.4	2.23
XS1252173387	USD	3.750	YONGDA INVESTMENT LTD	21.07.2020	200'000	Baa2	100.472	0.542	101.014	3.538	107.4	2.23
XS1594400100	USD	6.875	SUNAC CHINA HOLDINGS LTD	08.08.2020	200'000	B3	101.450	0.668	102.118	6.214	368.0	2.18
XS1640517907	USD	7.000	21VIANET GROUP INC	17.08.2020	200'000		101.600	0.506	102.106	6.278	375.8	2.20
XS1684818377	USD	2.750	EASTERN CREATION II INVE	26.09.2020	200'000	A2	98.599	1.276	99.875	3.329	72.1	2.40
XS1303791336	USD	2.750	AGRICULTURAL BK OF CHINA	20.10.2020	200'000	A2	98.871	1.092	99.963	3.204	60.1	2.47
XS1322367985	USD	2.950	CSCEC FINANCE CAYMAN I	19.11.2020	200'000	A2	99.101	0.934	100.035	3.301	66.8	2.54
XS1733220898	USD	2.875	CHINA CITIC BANK CORP	14.12.2020	200'000	Baa2	98.656	0.711	99.367	3.388	75.1	2.61
US47215PAB22	USD	3.125	JD.COM INC	29.04.2021	200'000	Baa3	98.599	1.163	99.762	3.601	92.8	2.92
USG8450LAB02	USD	2.125	STATE GRID OVERSEAS INV	18.05.2021	200'000	A1	97.004	0.679	97.683	3.120	49.5	3.03
USY3R559AK81	USD	2.750	ICBCIL FINANCE CO LTD	19.05.2021	200'000	NR	97.498	0.871	98.369	3.586	90.7	2.99
XS1412748136	USD	2.750	LTC GB LTD	26.05.2021	200'000	A1	97.869	0.817	98.686	3.456	83.6	3.01
XS1430445210	USD	2.700	CSCEC FINANCE CAYMAN II	14.06.2021	200'000	A2	98.191	0.668	98.859	3.289	67.6	3.07
XS1432570700	USD	2.500	IND & COMM BK CHN/DUBAI	16.06.2021	200'000	A1	97.560	0.604	98.164	3.294	67.2	3.08
XS1429589705	USD	2.500	ABCL GLORY CAPITAL	21.06.2021	200'000		97.519	0.569	98.088	3.304	61.4	3.10
XS1291665179	USD	2.875	SHENZHEN EXPRESSWAY	18.07.2021	200'000	Baa2	97.483	0.439	97.922	3.679	101.7	3.15
XS1479152685	USD	4.900	CALC BOND 2 LTD	22.08.2021	200'000		97.990	0.286	98.276	5.548	275.0	3.12
XS1485533944	USD	6.900	YESTAR HEALTHCARE HLD CO	15.09.2021	200'000	Ba3	101.200	3.412	104.612	6.512	377.3	2.98
XS1489734746	USD	3.000	UNION LIFE INSURANCE	19.09.2021	200'000	Baa3	95.049	1.450	96.499	4.537	179.2	3.24
XS1490622971	USD	2.250	FOXCONN FAR EAST LTD	23.09.2021	200'000		96.882	1.063	97.945	3.190	34.6	3.32
XS1499773098	USD	6.250	HNA GROUP INTL CO LTD	05.10.2021	200'000		89.200	2.743	91.943	9.916	662.2	2.99
XS1508917017	USD	2.625	CHINA GRT WALL INTL III	27.10.2021	200'000	Baa1	96.611	0.992	97.603	3.630	95.0	3.39
XS1513492188	USD	1.875	CHINA DEVELOPMENT BK/HK	03.11.2021	200'000	A1	95.544	0.677	96.221	3.179	47.3	3.46
XS1515239942	USD	3.625	HUARONG FINANCE II	22.11.2021	200'000		100.867	1.118	101.985	3.373	106.7	3.40
XS1522927752	USD	3.250	CMBLEMTN 1 LTD	29.11.2021	200'000	Baa1	98.295	0.939	99.234	3.745	105.9	3.43
XS1528227744	USD	3.000	SPIC 2016 US DOLLAR BOND	06.12.2021	200'000	A2	98.773	0.808	99.581	3.351	60.9	3.48
XS1547355427	USD	3.500	TAIKANG INSURANCE GR	19.01.2022	200'000		98.861	0.525	99.386	3.820	114.6	3.55
XS1553211134	USD	2.625	CHINA DEVELOPMENT BANK	24.01.2022	200'000	A1	97.495	0.357	97.852	3.320	58.9	3.63
XS1570263647	USD	3.125	CITIC LTD	28.02.2022	200'000	A3	97.645	0.130	97.775	3.770	98.7	3.68

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XS1577338772	USD	8.750	NOBLE GROUP LTD	09.03.2022	200'000	Ca	52.200	0.097	52.297	30.106	1845.9	2.78
XS1572895198	USD	3.375	CHINA REINSURANCE FIN	09.03.2022	200'000		96.920	0.038	96.958	4.221	144.0	3.69
XS1578089234	USD	3.263	CIMB BANK BHD	15.03.2022	200'000	A3	99.415	1.613	101.028	3.420	73.0	3.67
XS1573181440	USD	3.875	LENOVO GROUP LTD	16.03.2022	200'000		98.267	1.905	100.172	4.350	158.0	3.60
USG2113BAA64	USD	4.500	CHINA RESOURCES GAS GRP	05.04.2022	200'000	A3	103.326	1.975	105.301	3.613	88.9	3.63
XS1592506957	USD	5.500	TEWOO GROUP FIN NO 3	06.04.2022	200'000		102.256	2.399	104.655	4.881	213.4	3.54
XS1599276794	USD	2.875	BANK OF CHINA/MACAU	20.04.2022	200'000	A1	97.800	1.142	98.942	3.453	75.3	3.79
XS1589745170	USD	4.625	CHINA OIL AND GAS GROUP	20.04.2022	200'000	Ba2	97.700	1.837	99.537	5.253	240.2	3.62
XS1602480334	USD	5.750	TIMES CHINA HLDG LTD	26.04.2022	200'000	B2	96.200	2.188	98.388	6.820	392.8	3.52
XS1596794971	USD	3.750	HUARONG FINANCE 2017 CO	27.04.2022	200'000	Baa1	99.460	1.417	100.877	3.892	119.1	3.74
USG8450LAG98	USD	2.750	STATE GRID OVERSEAS INV	04.05.2022	200'000	A1	97.732	0.985	98.717	3.340	60.2	3.84
XS1601180836	USD	2.875	RONGSHI INTERNATIONAL FI	04.05.2022	200'000	A2	97.304	1.030	98.334	3.580	83.5	3.83
USG2120QAB26	USD	2.750	CHINA SOUTHERN POWER GRI	08.05.2022	200'000	A1	97.468	0.955	98.423	3.408	65.1	3.85
XS1616339336	USD	3.000	BOC AVIATION LTD	23.05.2022	200'000		97.480	0.917	98.397	3.652	91.5	3.87
XS1627597955	USD	8.500	KAISA GROUP HOLDINGS LTD	30.06.2022	200'000		94.200	1.724	95.924	10.191	710.6	3.44
XS1634368507	USD	2.900	CSECEC FINANCE CAYMAN II	05.07.2022	200'000	A2	97.418	0.548	97.966	3.550	77.2	3.99
US056752AH11	USD	2.875	BAIDU INC	06.07.2022	200'000	A3	97.354	0.535	97.889	3.540	75.3	4.00
XS1646912250	USD	4.950	GEMDALE EVER PROSPERITY	26.07.2022	200'000	Ba3	99.450	0.646	100.096	5.090	238.2	3.86
XS1625981045	USD	5.000	NEW METRO GLOBAL LTD	08.08.2022	200'000	Ba3	95.100	0.486	95.586	6.288	334.5	3.86
XS1657420441	USD	5.875	EH CAR SERVICES LTD	14.08.2022	200'000		98.250	0.473	98.723	6.333	344.9	3.82
XS1686463305	USD	3.375	VOYAGE BONDS LTD	28.09.2022	200'000		96.980	1.547	98.527	4.110	130.6	4.10
XS1716970345	USD	3.125	ICBCIL FINANCE CO LTD	15.11.2022	200'000	A2	96.960	1.024	97.984	3.840	104.7	4.26
XS1711039591	USD	2.750	CHINA DEVELOPMENT BANK	16.11.2022	200'000	A1	97.418	0.894	98.312	3.350	59.7	4.31
XS1720216388	USD	7.250	CHINA SOUTH CITY HOLDING	20.11.2022	200'000		95.700	2.276	97.976	8.372	540.1	3.79
XS1717768219	USD	2.750	EXPORT-IMPORT BANK CHINA	28.11.2022	200'000	A1	97.272	0.802	98.074	3.380	60.4	4.34
XS1318014831	USD	4.375	NWD MTN LTD	30.11.2022	200'000		101.115	1.252	102.367	4.111	135.0	4.18
XS1618597535	USD	5.250	HALCYON AGRI CORP LTD HYB	23.02.2023	200'000	B1	92.350	1.604	93.954	7.109	406.5	4.23
USG2178XAB85	USD	2.750	CK HUTCH INTL 17 II LTD	29.03.2023	200'000	A2	96.377	1.253	97.630	3.540	75.7	4.60
XS1716791923	USD	4.500	FAR EAST CONSORTIUM INTL	13.05.2023	200'000		97.250	1.500	98.750	5.110	222.9	4.48
USG8200QAB26	USD	4.375	FRANSHION BRILLIANT LTD HYE	17.10.2023	200'000	A1	103.271	1.774	105.045	3.722	93.4	4.86
XS1508493498	USD	6.000	FULLERTON HEALTHCARE HYE	25.10.2023	200'000	B1	95.450	2.300	97.750	6.991	398.3	4.56
XS1573134951	USD	4.100	MAN FUNG TREASURY II LTD	09.03.2024	200'000	Baa1	98.916	0.046	98.962	4.307	151.3	5.26
XS1617833584	USD	5.950	CNRC CAPITALE LTD HYBRID F	02.06.2024	200'000	Ba3	96.450	1.669	98.119	6.653	372.9	5.02
US056752AG38	USD	4.125	BAIDU INC	30.06.2025	200'000	A3	100.796	0.836	101.632	3.997	114.2	6.21
XS1308339420	USD	4.000	CHN CLEAN ENERGY DEVELOP	05.11.2025	200'000	Baa1	99.477	1.422	100.899	4.080	129.3	6.44
XS1317967492	USD	5.000	HUARONG FINANCE II	19.11.2025	200'000	Baa1	101.535	1.583	103.118	4.758	188.6	6.24
XS1422334448	USD	3.000	CHINA DEVELOPMENT BANK	01.06.2026	200'000	A1	94.679	0.850	95.529	3.758	84.7	7.12
XS1450332256	USD	4.200	MINMETALS BOUNTEOUS FIN	27.07.2026	200'000	Baa1	98.540	0.537	99.077	4.410	151.6	6.95
XS1451270687	USD	3.250	CHINA RAILWAY XUNJIE	28.07.2026	200'000	A3	94.858	0.406	95.264	3.977	105.6	7.20
XS1497633179	USD	2.375	SINGTEL GROUP TREASURY	03.10.2026	200'000	A1	91.273	1.056	92.329	3.567	67.9	7.53
XS1515240015	USD	4.875	HUARONG FINANCE II	22.11.2026	200'000		100.181	1.503	101.684	4.848	196.0	6.92

ISIN	Currency	Coupon	Name	Maturity	Minimum Piece	Moody's	Price	Acc. Int.	Dirty Price	YTM/Worst	SWAP	Mod Dur
XS1523140942	USD	3.875	SHINHAN BANK SUBORDINATE	07.12.2026	200'000	Baa1	100.635	1.033	101.668	3.690	97.7	3.42
XS1548865911	USD	4.375	BPRL INTERNATIONAL SINGA	18.01.2027	200'000	Baa2	99.620	0.668	100.288	4.427	149.7	7.22
XS1570263563	USD	3.875	CITIC LTD	28.02.2027	200'000	A3	95.379	0.161	95.540	4.507	152.5	7.44
USG8201NAC68	USD	3.625	SINOPEC GRP OVERSEAS DEV	12.04.2027	200'000	A1	96.815	1.520	98.335	4.047	109.6	7.53
XS1691798240	USD	3.875	NAN FUNG TREASURY LTD	03.10.2027	200'000		92.921	1.722	94.643	4.807	179.6	7.68
XS1553212371	USD	4.000	CHINA DEVELOPMENT BANK	24.01.2037	200'000	A1	97.629	0.544	98.173	4.183	113.3	13.01
USG8200QAC09	USD	5.375	SINOPEC GRP OVERSEA 2013	17.10.2043	200'000	A1	114.550	2.180	116.730	4.420	154.1	14.36
US12591DAD30	USD	4.875	CNOOC FINANCE 2014 ULC	30.04.2044	200'000	A1	107.366	1.801	109.167	4.398	147.3	14.87
XS1602310176	USD	4.500	HALCYON AGRI CORP LTD	PERPNC19	200'000		98.500	1.713	100.213	5.892	354.4	1.06
XS1523969530	USD	5.700	CHALIECO HONG KONG CORP	PERPNC20	200'000		101.200	0.918	102.118	5.006	246.8	1.72
XS1526108235	USD	7.125	BLUE SKYVIEW CO LTD	PERPNC20	200'000		90.450	0.930	91.380	11.846	865.6	2.08
XS1619003970	USD	5.500	NAN FUNG TREASURY II LTD	PERPNC20	200'000	Baa3	95.600	1.589	97.189	5.753	268.3	17.11
XS1617128928	USD	4.450	SUN HUNG KAI PROP (CAP)	PERPNC20	200'000	A1	92.350	1.360	93.710	4.819	178.4	20.45
XS1577730895	USD	5.750	YANCOAL INTL RES DEV	PERPNC20	200'000		101.600	2.396	103.996	4.932	250.0	1.91
XS1706083489	USD	5.625	BAOXIN AUTO FINANCE I LT	PERPNC20	200'000		97.100	2.078	99.178	6.842	409.0	2.35
XS1527305608	USD	4.950	CHINA MINSHENG BKG CORP Jr	PERPNC21	200'000		99.125	1.224	100.349	5.205	244.7	3.31
XS1486060483	USD	2.875	HUARONG FINANCE II	PERPNC21	200'000	Baa1	95.250	1.430	96.680	4.349	159.8	3.24
XS1514052585	USD	5.500	HUIZHANG BANK Jr SUBORDIN	PERPNC21	200'000		100.400	1.879	102.279	5.367	262.1	3.19
XS1277512775	USD	6.750	SMC GLOBAL POWER HLDGS S	PERPNC21	200'000		104.450	0.319	104.769	5.109	244.4	2.66
XS1683139692	USD	5.500	BANK OF QINGDAO Jr SUBORDI	PERPNC22	200'000		99.800	2.658	102.458	5.542	281.9	3.82
XS1688955001	USD	5.500	BANK OF ZHENGZHOU CO LTD ,	PERPNC22	200'000		99.700	2.215	101.915	5.567	278.4	3.89
XS1618163452	USD	5.000	NANYANG COMMERCIAL BANK ,	PERPNC22	200'000	Ba2	99.700	1.403	101.103	5.078	233.3	3.71
XS1520804250	USD	6.250	FWD LTD Jr SUBORDINATED	PERPNC22	200'000	Ba2	103.900	0.851	104.751	5.124	249.7	3.39
XS1629465797	USD	3.500	DIANJIANG HAIYU LTD	PERPNC22	200'000	(P)Baa1	96.775	0.865	97.640	4.336	167.6	3.87
XS1632358112	USD	6.400	SHUI ON DEVELOPMENT HLDG	PERPNC22	200'000		100.200	1.476	101.676	6.343	359.7	3.64
XS1713666318	USD	3.750	CHINA MINMETALS CORP	PERPNC22	200'000	Baa1	96.350	1.250	97.600	4.626	181.4	4.17
XS1711550456	USD	4.000	HUARONG FINANCE 2017 CO	PERPNC22	200'000	Baa1	98.000	1.400	99.400	4.480	167.3	4.14
XS1220876384	EUR	0.500	SINOPEC GRP OVERSEA 2015	27.04.2018	100'000	A1	100.080	0.438	100.518	-0.125	21.7	
XS1288308809	EUR	1.450	BESG BVI	05.11.2018	100'000	A2	101.625	0.508	102.133	-1.028	81.6	
XS1341358247	EUR	1.250	HANGZHOU HIKVISION DIGIT	18.02.2019	100'000	A3	101.037	0.079	101.116	0.141	48.0	0.93
XS1422767639	EUR	1.625	BRIGHT FOOD SINGAPORE	03.06.2019	100'000	Baa3	101.443	1.260	102.703	0.443	68.2	1.21
XS1236611684	EUR	1.750	CHINA OVERSEAS LAND INTL	15.07.2019	100'000	Baa1	102.100	1.155	103.255	0.184	54.3	1.33
XS1513480761	EUR	0.125	TALENT YIELD (BEIJING ENTERI	03.11.2019	100'000	A1	99.888	0.045	99.933	0.193	40.3	1.64
XS1521634441	EUR	0.250	EXPORT-IMPORT BANK CHINA	02.12.2019	100'000	A1	100.132	0.069	100.201	0.173	41.5	1.72
XS1575039364	EUR	0.250	EXPORT-IMPORT BANK CHINA	14.03.2020	100'000	A1	100.289	0.249	100.538	0.106	31.7	2.00
XS1224976826	EUR	1.435	TALENT YIELD EURO LTD	07.05.2020	100'000	Baa1	102.011	1.219	103.230	0.495	62.6	2.10
XS1641442246	EUR	1.125	BRIGHT FOOD SINGAPORE	18.07.2020	100'000	Baa3	101.233	0.734	101.967	0.595	80.5	2.31
XS1623981641	EUR	1.350	SHOUGANG GROUP CO LTD	07.08.2020	100'000		101.082	0.806	101.888	0.893	96.0	2.35
XS0973209421	EUR	2.750	CNOOC CURTIS FUNDING NO1	03.10.2020	100'000	A1	106.336	1.213	107.549	0.264	31.1	2.48
XS0982303785	EUR	2.625	SINOPEC GRP OVERSEA 2013	17.10.2020	100'000	A1	105.812	1.057	106.869	0.374	37.4	2.52
XS1308332508	EUR	1.900	BAIC INALFA HK INVST	02.11.2020	100'000	Baa2	102.658	0.682	103.340	0.877	90.7	2.56
XS1728622090	EUR	1.875	GANSU HIGHWAY AVIATION	07.12.2020	100'000		99.925	0.493	100.418	1.902	192.9	2.63
XS1711173218	EUR	0.375	CHINA DEVELOPMENT BANK	16.11.2021	100'000	A1	99.231	0.120	99.351	0.587	39.2	3.64
XS1521637113	EUR	0.625	EXPORT-IMPORT BANK CHINA	02.12.2021	100'000	A1	100.553	0.173	100.726	0.475	40.5	3.67
XS1525358054	EUR	1.871	CNRC CAPITAL LTD	07.12.2021	100'000	Baa2	101.533	0.492	102.025	1.446	126.3	3.58
XS1600410481	EUR	1.300	TALENT YIELD EUROPEAN	21.04.2022	100'000	Baa1	101.427	1.161	102.588	0.944	69.7	3.95
XS1220886938	EUR	1.000	SINOPEC GRP OVERSEA 2015	28.04.2022	100'000	A1	101.258	0.874	102.132	0.690	43.9	4.01

ISIN	Currency	Coupon	Name	Maturity	Minimum Piece	Moody's	Price	Acc. Int.	Dirty Price	YTM/Worst	SWAP	Mod Dur
XS1402176389	EUR	1.250	STATE GRID OVERSEAS INV	19.05.2022	100'000	A1	102.398	1.021	103.419	0.667	42.2	4.04
XS1624790751	EUR	0.750	EXPORT-IMPORT BANK CHINA	08.06.2022	100'000	A1	100.108	0.571	100.679	0.724	45.0	4.14
XS1117296035	EUR	1.700	THREE GORGES FNCE II	10.06.2022	100'000	A1	103.912	1.285	105.197	0.760	48.1	4.06
XS1725734872	EUR	1.625	HUARONG UNI INV HOLDING	05.12.2022	100'000		98.304	0.436	98.740	2.003	160.0	4.48
XS1391085740	EUR	1.250	CK HUTCHISON FINANCE 16	06.04.2023	100'000	A2	102.337	1.168	103.505	0.778	35.6	4.85
XS1717759499	EUR	0.750	EXPORT-IMPORT BANK CHINA	28.05.2023	100'000	A1	98.809	0.216	99.025	0.985	50.6	5.05
XS1554349297	EUR	0.375	DBS BANK LTD COVERED	23.01.2024	100'000	Aaa	98.863	0.050	98.913	0.573	-0.7	5.78
XS1553210672	EUR	0.875	CHINA DEVELOPMENT BANK	24.01.2024	100'000	A1	97.598	0.115	97.713	1.303	66.5	5.67
XS1497312295	EUR	0.875	CK HUTCHISON FIN 16 II	03.10.2024	100'000	A2	98.811	0.386	99.197	1.063	38.3	6.31
XS1402177601	EUR	1.750	STATE GRID OVERSEAS INV	19.05.2025	100'000	A1	102.810	1.429	104.239	1.337	62.2	6.64
XS1391086987	EUR	2.000	CK HUTCHISON FINANCE 16	06.04.2028	100'000	A2	103.427	1.868	105.295	1.628	56.1	8.93

#### CHINESE RENMIMBI

HK0000252418	CNY	4.000	SINOSTRONG INTERNATIONAL	28.05.2018	1'000'000	A1	100.500	1.162	101.662	1.635	-17.8	0.21
XS1243364731	CNY	3.600	EXPORT-IMPORT BANK KOREA	10.06.2018	1'000'000	Aa2	99.000	0.907	99.907	7.652	-9.2	0.24
XS1213235085	CNY	3.900	ICBCIL FINANCE CO LTD	18.06.2018	1'000'000	A2	101.000	0.908	101.908	0.185	-51.7	0.27
XS1246016817	CNY	7.250	HAIKOU MEILAN INT AIRPRT	18.06.2018	1'000'000		100.000	1.688	101.688	7.131	488.6	0.26
XS1437844100	CNY	3.600	BANK OF CHINA/NEW YORK	12.07.2018	1'000'000	A1	99.784	0.592	100.376	4.227	-56.4	0.33
HK0000259991	CNY	4.850	FUQING INVESTMENT MGMT	21.07.2018	1'000'000		99.750	0.678	100.428	5.519	-12.1	0.35
XS1264499846	CNY	3.250	INTL BK RECON & DEVELOP	23.07.2018	10'000	Aaa	99.713	0.436	100.149	4.027	-70.7	0.36
XS1265172038	CNY	4.050	KEB HANA BANK	30.07.2018	1'000'000	A1	98.000	2.497	100.497	9.185	-37.6	0.35
XS1476892259	CNY	3.250	CHINA CONSTRUCT BANK/SG	22.08.2018	1'000'000		100.000	0.169	100.169	3.244	-32.1	0.44
XS0972738800	CNY	3.750	TOTAL CAPITAL SA	24.09.2018	1'000'000	Aa3	99.250	1.736	100.986	5.183	-48.3	0.51
XS0978836020	CNY	3.950	BP CAPITAL MARKETS PLC	08.10.2018	1'000'000	A1	100.500	1.677	102.177	3.063	-42.2	0.56
XS0994732401	CNY	4.500	BOC AVIATION LTD	20.11.2018	1'000'000		100.183	1.393	101.576	4.221	-27.8	0.67
XS1266759924	CNY	5.250	HUARUI INVESTMENT HLDG	26.11.2018	1'000'000		101.000	1.525	102.525	3.797	26.0	0.68
XS1327462492	CNY	4.200	KOREA DEVELOPMENT BANK	15.12.2018	1'000'000	Aa2	99.000	1.013	100.013	5.514	-18.4	0.72
XS1039685422	CNY	3.650	BP CAPITAL MARKETS PLC	28.02.2019	1'000'000	A1	101.250	0.130	101.380	2.330	-34.0	0.94
HK0000293735	CNY	9.500	FANTASIA HOLDINGS GROUP	04.05.2019	1'000'000	B3	103.825	3.332	107.157	5.987	149.2	1.05
XS1599276109	USD	3.500	BANK OF CHINA/MACAU	20.04.2027	200'000	A1	95.562	1.390	96.952	4.088	111.7	7.58
XS1242768536	CNY	4.950	LENOVO GROUP LTD	10.06.2020	1'000'000		100.987	1.248	102.235	4.480	-26.4	2.08
HK0000223849	CNY	4.900	CHINA CONSTRUCTION BANK S	12.11.2024	1'000'000		101.380	1.624	103.004	4.033	106.1	1.57
XS1200840111	CNY	5.150	COMMONWEALTH BANK AUST	11.03.2025	1'000'000	Baa1	99.500	0.028	99.528	5.417	114.9	1.87

#### IDR (INDONESIAN RUPIA, CPN & REDEMPTION PAID IN USD)

XS1100299855	IDR	8.000	EXPORT-IMPORT BANK KOREA	15.05.2018	20'000'000	Aa2	100.630	6.619	107.249	4.157		0.17
XS1172975515	IDR	7.000	INTER-AMERICAN DEVEL BK	04.02.2019	10'000'000	Aaa	100.883	0.710	101.593	5.921		0.85
XS1090177442	IDR	7.375	EUROPEAN BK RECON & DEV	15.04.2019	10'000'000	NR	101.518	6.708	108.226	5.885		0.97
XS1327550783	IDR	9.250	EUROPEAN BK RECON & DEV	02.12.2020	10'000'000	NR	108.154	2.560	110.714	5.902		2.35
XS1626023904	IDR	6.250	INTER-AMERICAN DEVEL BK	15.06.2021	10'000'000		100.700	4.640	105.340	5.995		2.76
XS1377496457	IDR	7.875	INTER-AMERICAN DEVEL BK	14.03.2023	10'000'000	Aaa	108.082	7.853	115.935	5.961		3.83

#### INR (INDIAN RUPEE, CPN & REDEMPTION PAID IN USD)

XS1111087224	INR	5.750	EUROPEAN BK RECON & DEV	19.03.2018	50'000	NR	99.959	5.655	105.614	7.194		0.02
XS1268048060	INR	6.375	INTL BK RECON & DEVELOP	07.08.2018	50'000	Aaa	99.955	3.808	103.763	6.252		0.38
US45950VCV62	INR	7.800	INTL FINANCE CORP	03.06.2019	10'000	Aaa	101.670	2.167	103.837	6.352		1.14
XS1551074138	INR	5.000	EUROPEAN INVESTMENT BANK	24.01.2020	10'000	Aaa	97.660	0.681	98.341	6.357		1.71
XS1585456756	INR	6.125	EUROPEAN BK RECON & DEV	30.03.2020	50'000		99.710	5.840	105.550	6.275		1.77
XS1604199114	INR	7.250	NTPC LTD	03.05.2022	10'000'000	NR	100.400	6.243	106.643	7.126		3.28

ISIN	Currency	Coupon	Name	Maturity	Minimum Piece	Moody's	Price	Acc. Int.	Dirty Price	YTM/Worst	SWAP	Mod Dur
XS1606949391	INR	7.300	NATL HIGHWAYS AUTH OF IN	18.05.2022	10'000'000		100.500	5.982	106.482	7.147		3.32
US45950VEM46	INR	6.300	INTL FINANCE CORP	25.11.2024	10'000	Aaa	99.557	1.890	101.447	6.380		5.30

# Disclaimer

## Glossar der wichtigsten Abkürzungen und Fachbegriffe:

HOME

Acc. Int.:	Accrued Interest = Zins einer Anleihe, der seit dem letzten Zinstermin bis zu einem bestimmten Zeitpunkt aufgelaufen, aber noch nicht fällig ist.
Conv. Ratio:	Wandlungsverhältnis = Anzahl der Aktien, in die das Nominal der jeweiligen Anleihe umtauschbar ist.
Delta:	Aktienkurssensitivität. Misst die Abhängigkeit des Optionswerts und damit der Wandelanleihe vom Aktienkurs (Basiswert).
Dirty Price:	Preis + aufgelaufener Marchzins
Govie:	Government-Spread = Renditedifferenz zum entsprechenden Referenzsatz (Staatsanleihen-Rendite)
Mod Dur:	Modified Duration = Schätzung, wie stark sich der Dirty Price verändert, wenn sich die Markttrendite um 1% verändert (Sensitivitätsmass).
Parity:	Wandelparität = Marktwert der Wandelanleihe aufgrund des Basiswerts.
Premium:	Wandelprämie = Gibt an, um wieviel der Erwerb von Aktien lurch Ausübung des Wandelrechts teurer bzw. billiger ist als der direkte Kauf an der Börse. Die Wandelprämie entspricht der Differenz in Prozenten zwischen der Wandelparität und dem aktuellen Börsenkurs der Aktie.
SWAP:	SWAP-Spread = Renditedifferenz zum entsprechenden Referenzsatz (SWAP-Satz) Ein Swap ist die individuelle Vereinbarung zwischen Parteien, die den Austausch künftiger Zahlungsströme umfasst.

Underlying:	Basiswert
YTM:	Yield To Maturity = Rendite auf Endverfall
Rating(e):	expected Rating = erwartetes Rating aufgrund bereits ausstehender Anleihen
NR:	Not Rated = ohne Qualitätseinstufung der jeweiligen Rating-Gesellschaft

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