

Bonds (in thousand SEK)
2019-12-31

Name	ISIN	Currency	Country	Number	Market value
3M CO MMM 4 09/14/48	US88579YBD22	USD	US	10 439 000	108 712
407 INTL INC ETRHWY 3.6 05/21/47	CA35085ZBM73	CAD	CA	1 250 000	9 957
ABBKEY NATL TREAS ABBEY 1 1/8 01/14/22	XS1166160173	EUR	GB	0	0
ABBOTT IL FIN ABT 0 7/8 09/27/23	XS1883354620	EUR	IE	9 176 000	99 728
ABBOTT IL FIN ABT 1 1/2 09/27/26	XS1883355197	EUR	IE	5 000 000	57 049
ABERTIS ABESM 2 1/2 02/27/25	ES0211845294	EUR	ES	3 200 000	37 310
ABN AMRO BANK NV ABNANV 0 1/2 04/15/26	XS1982037696	EUR	NL	4 000 000	42 740
ABN AMRO BANK NV ABNANV 0 7/8 04/22/25	XS1808739459	EUR	NL	3 000 000	32 754
ABN AMRO BANK NV ABNANV 4.8 04/18/26	XS1392917784	USD	NL	2 600 000	26 641
ABN AMRO BANK NV ABNANV 6 1/4 04/27/22	XS0619547838	USD	NL	2 400 000	24 502
ABN AMRO BANK NV ABNANV 7 1/8 07/06/22	XS0802995166	EUR	NL	700 000	8 868
ABU DHABI GOVT ADGB 2 1/2 10/11/22	XS1696908471	USD	AE	6 150 000	58 462
ABU DHABI GOVT ADGB 3 1/8 05/03/26	XS1402929746	USD	AE	4 750 000	46 477
ABU DHABI GOVT ADGB 3 1/8 09/30/49	XS2057866191	USD	AE	1 100 000	10 123
ABU DHABI GOVT ADGB 4 1/8 10/11/47	XS1696899035	USD	AE	7 600 000	83 393
ACCOR ACFP 2 5/8 02/05/21	FR0011731876	EUR	FR	200 000	2 214
ADIF ALTA VELOCI ADIFAL 0.8 07/05/23	ES0200002022	EUR	ES	3 000 000	32 494
ADIF ALTA VELOCI ADIFAL 0.95 04/30/27	ES0200002048	EUR	ES	1 800 000	19 758
ADIF ALTA VELOCI ADIFAL 1 1/4 05/04/26	ES0200002030	EUR	ES	2 000 000	22 418
AEGON NV AEGON 6 5/8 12/16/39	XS0473964509	GBP	NL	440 000	8 996
AETNA INC AET 3 7/8 08/15/47	US00817YAZ16	USD	US	253 000	2 435
AETNA INC AET 6 5/8 06/15/36	US00817YAF51	USD	US	305 000	3 883
AFRICAN DEV BANK AFDB 0 3/8 06/01/22	XS1527751991	SEK	SN	50 000 000	50 226
AFRICAN DEV BANK AFDB 0 7/8 05/24/28	XS1824248626	EUR	SN	8 000 000	90 197
AFRICAN DEV BANK AFDB 2 5/8 03/22/21	US00828ECZ07	USD	SN	7 000 000	66 745
AFRICAN DEV BANK AFDB 3 09/20/23	US00828EDC03	USD	SN	15 000 000	148 150
AGENCE FRANCAISE AGFRNC 0 1/2 10/31/25	FR0013366376	EUR	FR	3 000 000	32 451
AGENCE FRANCAISE AGFRNC 1 3/8 09/17/24	XS1111084718	EUR	FR	3 500 000	39 483
AGENCE FRANCAISE AGFRNC 2 1/4 05/28/26	XS1072438366	EUR	FR	5 000 000	60 521
AIR LEASE CORP AL 4 1/4 09/15/24	US00912XAN49	USD	US	3 400 000	34 524
AKADEMISKA HUS STAANKA 0.272 06/20/24	XS2015238855	SEK	SE	48 000 000	47 462
ALABAMA POWER CO SO 3 3/4 03/01/45	US010392FM53	USD	US	390 000	3 923
ALBEMARLE CORP ALB 1 7/8 12/08/21	XS1148074518	EUR	US	114 000	1 240
ALBERTA PROVINCE ALTA 1 7/8 11/13/24	US013051EH65	USD	CA	20 000 000	187 290
ALBERTA PROVINCE ALTA 3.05 12/01/48	CA013051DY00	CAD	CA	3 000 000	23 597
ALD SA ALDFP 1 1/4 10/11/22	XS1892240281	EUR	FR	2 000 000	21 735
ALLIANDER ALLRNV 0 7/8 04/22/26	XS1400167133	EUR	NL	1 000 000	11 021
ALLIANDER ALLRNV 0 7/8 06/24/32	XS2014382845	EUR	NL	2 000 000	21 866
ALLIANZ FINANCE ALVGR 3 1/2 02/14/22	DE000A1G0RU9	EUR	DE	100 000	1 165
ALLSTATE CORP ALL 3.28 12/15/26	US020002BD26	USD	US	1 375 000	13 622
ALLSTATE CORP ALL 5 3/4 08/15/53	US020002BB69	USD	US	2 000 000	20 562
ALPHABET INC GOOGL 1.998 08/15/26	US02079KAC18	USD	US	8 885 000	83 437
ALSTOM S ALOFP 0 1/4 10/14/26	FR0013453040	EUR	FR	3 900 000	40 225
ALTALINK LP SNCCN 3.99 06/30/42	CA02135ZAF32	CAD	CA	9 000	76
AMAZON.COM INC AMZN 2.4 02/22/23	US023135AW69	USD	US	9 549 000	91 442
AMAZON.COM INC AMZN 3 7/8 08/22/37	US023135BF28	USD	US	12 636 000	135 923
AMAZON.COM INC AMZN 3.15 08/22/27	US023135BC96	USD	US	15 454 000	154 841
AMAZON.COM INC AMZN 4.8 12/05/34	US023135AP19	USD	US	5 795 000	68 391
AMAZON.COM INC AMZN 4.95 12/05/44	US023135AQ91	USD	US	9 464 000	116 148
AMAZON.COM INC AMZN 5.2 12/03/25	US023135BN51	USD	US	17 436 000	191 157
AMAZON.COM INC AMZN2.5 11/22	US023135AJ58	USD	US	3 125 000	29 881
AMER INTL GROUP AIG 1 7/8 06/21/27	XS1627602201	EUR	US	20 967 000	237 613
AMER INTL GROUP AIG 6 1/4 05/01/36	US026874AZ07	USD	US	1 600 000	20 142
AMERICAN EXPRESS AXP 3.4 02/22/24	US025816CC13	USD	US	10 000 000	99 141
AMERICAN EXPRESS AXP 3.4 02/27/23	US025816BS73	USD	US	15 137 000	148 707
AMERICAN EXPRESS AXP 3.7 08/03/23	US025816BW85	USD	US	11 695 000	117 281
AMERICAN TOWER AMT 1 3/8 04/04/25	XS1591781452	EUR	US	4 353 000	48 203
AMERICAN TOWER AMT 1.95 05/22/26	XS1823300949	EUR	US	5 000 000	57 117
AMERICAN TOWER AMT 4.7 03/15/22	US03027XAA81	USD	US	2 032 000	20 330
AMERIPRISE FINL AMP 4 10/15/23	US03076CAF32	USD	US	3 150 000	31 816
AMERISOURCEBERGE ABC 3.45 12/15/27	US03073EAP07	USD	US	33 750 000	330 182
AMERISOURCEBERGE ABC 4 1/4 03/01/45	US03073EAN58	USD	US	359 000	3 488
AMERISOURCEBERGE ABC 4.3 12/15/47	US03073EAQ89	USD	US	4 973 000	48 316
AMGEN INC AMGN 5 1/2 12/07/26	XS0710091140	GBP	US	2 868 000	44 222
ANHEUSER-BUSCH ABIBB 0 7/8 03/17/22	BE6285452460	EUR	BE	5 110 000	55 259
ANHEUSER-BUSCH ABIBB 2.6 05/15/24	CA03524BAG10	CAD	US	2 844 000	20 593
ANHEUSER-BUSCH ABIBB 3 3/8 01/25/23	CA03524BAB23	CAD	US	3 001 000	22 567
ANHEUSER-BUSCH ABIBB 4 09/24/25	BE6258029741	GBP	BE	3 924 000	55 876
ANHEUSER-BUSCH ABIBB 4.32 05/15/47	CA03524BAH92	CAD	US	504 000	3 882
ANHEUSER-BUSCH ABIBB 4.7 02/01/36	US03522AAH32	USD	US	15 747 000	173 441
ANHEUSER-BUSCH ABIBB 4.7 02/01/36	US035242AM81	USD	US	500 000	5 464
ANHEUSER-BUSCH ABIBB 4.95 01/15/42	US035240AG57	USD	US	529 000	5 971
ANHEUSER-BUSCH ABIBB 5.8 01/23/59	US03523TBW71	USD	US	8 107 000	105 684
AON PLC AON 2 7/8 05/14/26	XS1062493934	EUR	GB	2 350 000	28 374
AON PLC AON 4 3/4 05/15/45	US00185AAH77	USD	GB	131 000	1 454
APPLE INC AAPL 0 1/2 11/15/31	XS2079716937	EUR	US	6 000 000	62 702
APPLE INC AAPL 0 11/15/25	XS2079716853	EUR	US	6 000 000	62 689
APPLE INC AAPL 1 11/10/22	XS1135334800	EUR	US	4 344 000	47 216
APPLE INC AAPL 1 3/8 01/17/24	XS1292384960	EUR	US	2 960 000	33 272
APPLE INC AAPL 1 5/8 11/10/26	XS1135337498	EUR	US	5 509 000	63 915
APPLE INC AAPL 2 05/06/20	US037833BD17	USD	US	20 000 000	187 816
APPLE INC AAPL 2 09/17/27	XS1292389415	EUR	US	612 000	7 329
APPLE INC AAPL 2.85 02/23/23	US037833BU32	USD	US	5 000 000	48 599
APPLE INC AAPL 3 06/20/27	US037833CX61	USD	US	10 000 000	98 155

APPLE INC AAPL 3.35 02/09/27	US037833CJ77	USD	US	6 430 000	65 014
ARAB REP EGYPT EGYPT 6.2004 03/01/24	XS1953055875	USD	EG	8 200 000	84 283
ARAB REP EGYPT EGYPT 7 1/2 01/31/27	XS1558078736	USD	EG	12 000 000	128 586
ARAB REP EGYPT EGYPT 7.903 02/21/48	XS1775617464	USD	EG	2 600 000	26 184
ARAB REP EGYPT EGYPT 8 1/2 01/31/47	XS1558078496	USD	EG	8 500 000	91 164
ARAB REP EGYPT EGYPT 8.7002 03/01/49	XS1953057491	USD	EG	500 000	5 361
ARCHER-DANIELS ADM 4.016 04/16/43	US039483BH46	USD	US	114 000	1 199
ARES CAPITAL COR ARCC 3 1/2 02/10/23	US04010LAU70	USD	US	7 500 000	72 506
ARGENT-\$DIS ARGENT 8.28 12/31/33	US040114GL81	USD	AR	4 654 804	37 228
ARGENT-\$PAR ARGENT 2 1/2 12/31/38	US040114GK09	USD	AR	1 300 000	6 077
ARGENTINA ARGENT 5 5/8 01/26/22	US040114HK99	USD	AR	1 700 000	8 653
ARGENTINA ARGENT 6 7/8 01/26/27	US040114HL72	USD	AR	3 900 000	19 271
ARGENTINA ARGENT 7 1/2 04/22/26	US040114GX20	USD	AR	14 600 000	72 706
ARGENTINA ARGENT 7 1/8 06/28/17	US040114HN39	USD	AR	700 000	3 279
ARMENIA ARMEN 3.95 09/26/29	XS2010043904	USD	AM	700 000	6 539
ARMENIA ARMEN 7.15 03/26/25	XS1207654853	USD	AM	300 000	3 338
AROUNDTOWN SA ARNDTN 2 11/02/26	XS1815135352	EUR	LU	6 000 000	67 526
ASF 5.625% 07/04/2022	FR0010491720	EUR	FR	1 350 000	16 600
ASIAN DEV BANK ASIA 0 10/24/29	XS2068071641	EUR	SN	10 000 000	103 787
ASIAN DEV BANK ASIA 0 5/8 09/15/26	XS2066569489	GBP	SN	1 500 000	18 103
ASIAN DEV BANK ASIA 0.35 07/16/25	XS1854893291	EUR	SN	5 000 000	54 110
ASIAN DEV BANK ASIA 1 3/4 08/14/26	US045167DR18	USD	SN	4 500 000	42 025
ASIAN DEV BANK ASIA 1.6 03/18/30	AU3CB0266690	AUD	SN	3 000 000	19 395
ASIAN DEV BANK ASIA 2 1/8 03/19/25	US045167CY77	USD	SN	4 000 000	38 315
ASIAN DEV BANK ASIA 2 3/4 03/17/23	US045167EH27	USD	SN	13 000 000	126 707
ASIAN DEV BANK ASIA 2.45 01/17/24	AU3CB0259919	AUD	SN	3 000 000	20 802
ASTRAZENECA PLC 6.45% 09/15/2037	US046353AD01	USD	GB	8 111 000	108 860
ASTRAZENECA PLC AZN 0 1/4 05/12/21	XS1411403709	EUR	GB	1 250 000	13 223
ASTRAZENECA PLC AZN 1 1/4 05/12/28	XS1411404426	EUR	GB	5 674 000	63 981
ASTRAZENECA PLC AZN 4 01/17/29	US046353AT52	USD	GB	4 012 000	42 408
AT T INC 7 4/30/40	XS0426513387	GBP	US	550 000	11 017
AT&T INC T 2 3/4 05/19/23	XS1374344668	EUR	US	434 000	5 021
AT&T INC T 2.9 12/04/26	XS1879223565	GBP	US	4 741 000	62 347
AT&T INC T 3.15 09/04/36	XS1629866432	EUR	US	1 169 000	14 501
AT&T INC T 4 11/25/25	CA00206RQB20	CAD	US	2 247 000	17 161
AT&T INC T 4.1 02/15/28	US00206RGL06	USD	US	5 102 000	52 697
AT&T INC T 4.3 02/15/30	US00206RQG92	USD	US	4 957 000	52 308
AT&T INC T 5 1/4 03/01/37	US00206RDR03	USD	US	2 047 000	23 267
AT&T INC T 5.15 03/15/42	US00206RDH21	USD	US	5 598 000	62 355
AT&T INC T 5.3 08/15/58	US00206RFS67	USD	US	4 100 000	47 664
AT&T INC T 5.35 12/15/43	US00206RJJ23	USD	US	303 000	3 346
AT&T INC T 5.7 03/01/57	US00206RDT68	USD	US	13 025 000	160 597
ATLANTIA ATLM 4 3/8 09/16/25	XS0542534192	EUR	IT	1 250 000	14 642
ATMOS ENERGY ATO 3 06/15/27	US049560AN51	USD	US	1 250 000	12 141
ATT INC T 1.45 06/01/22	XS1144086110	EUR	US	2 613 000	28 513
ATT INC T 4 7/8 06/01/44	XS0785710046	GBP	US	258 000	4 170
AURIZON NETWORK AZJAU 3 1/8 06/01/26	XS1418788599	EUR	AU	4 307 000	52 522
AUST & NZ BANK ANZ 0 3/4 09/29/26	XS1496758092	EUR	AU	3 443 000	37 260
AUSTRALIA (GOVERNMENT OF) 5.5% 4/15/2020	AU3TB0000036	AUD	AU	200 000	1 342
AUSTRALIA PACIFI MELAIR 3 1/8 09/26/23	XS0974122516	EUR	AU	2 150 000	25 283
AUSTRALIAN GOVT. ACGB 2 3/4 06/21/35	AU000XCLWAM0	AUD	AU	2 000 000	15 182
AUSTRALIAN GOVT. ACGB 2 3/4 11/21/29	AU000XCLWAX7	AUD	AU	5 000 000	37 179
AUSTRALIAN GOVT. ACGB 3 03/21/47	AU000XCLWAS7	AUD	AU	3 000 000	24 039
AUSTRALIAN GOVT. ACGB 3 1/4 04/21/25	AU3TB0000168	AUD	AU	4 000 000	29 449
AUSTRALIAN GOVT. ACGB 3 1/4 04/21/29	AU3TB0000150	AUD	AU	3 000 000	23 105
AUSTRALIAN GOVT. ACGB 4 1/4 04/21/26	AU000XCLWAI8	AUD	AU	2 000 000	15 748
AUTOZONE INC AZO 3.7 04/15/22	US053332AM44	USD	US	4 696 000	45 883
AVANGRID INC AGR 3.8 06/01/29	US05351WAB90	USD	US	3 000 000	29 886
AVIVA PLC PERPETUAL 6.125 09/29/2022	XS0177447983	GBP	GB	1 670 000	23 105
BAA FUNDING LTD 5.875 05/13/2041	XS0625276257	GBP	GB	4 895 000	97 625
BAHRAIN BHRAIN 5 5/8 09/30/31	XS2058948451	USD	BH	1 000 000	10 148
BAHRAIN BHRAIN 6 1/8 08/01/23	XS0956406135	USD	BH	900 000	9 510
BAHRAIN BHRAIN 7 1/2 09/20/47	XS1675862103	USD	BH	400 000	4 639
BAHRAIN BHRAIN 7 10/12/28	XS1405766541	USD	BH	9 100 000	101 864
BANCO BILBAO VIZ BBVASM 0 3/4 09/11/22	XS1678372472	EUR	ES	600 000	6 426
BANCO BILBAO VIZ BBVASM 1 06/21/26	XS2013745703	EUR	ES	3 000 000	32 610
BANCO BILBAO VIZ BBVASM 1 3/8 05/14/25	XS1820037270	EUR	ES	2 500 000	27 819
BANCO BPM SPA BAMIIM 1 01/23/25	IT0005321663	EUR	IT	8 500 000	91 882
BANCO SABADELL SABSM 1 04/26/27	ES0413860596	EUR	ES	9 500 000	106 054
BANCO SANTANDER SANTAN 0.3 10/04/26	XS2063247915	EUR	ES	2 100 000	21 855
BANK NOVA SCOTIA BNS 4.65 PERP	US064159KJ44	USD	CA	3 954 000	37 946
BANK OF AMER CRP BAC 2.456 10/22/25	US06051GHW24	USD	US	10 000 000	94 632
BANK OF AMER CRP BAC 3.499 05/17/22	US06051GHH56	USD	US	5 000 000	47 938
BANK OF AMER CRP BAC 4 1/8 01/22/24	US06051GFB05	USD	US	10 000 000	102 371
BANK OF MONTREAL BMO 2.12 03/16/22	CA06367V6B64	CAD	CA	836 000	6 072
BANQ FED CRD MUT 4.125% 2020-07-20	XS0526612188	EUR	FR	3 550 000	38 909
BANQ FED CRD MUT BFCM 1 5/8 01/19/26	XS1346115295	EUR	FR	3 300 000	37 855
BANQ FED CRD MUT BFCM 3 05/21/24	XS1069549761	EUR	FR	1 351 000	15 947
BARCLAYS PLC BACR 0 5/8 11/14/23	XS1716820029	EUR	GB	1 000 000	10 615
BARCLAYS PLC BACR 1 1/2 09/03/23	XS1873982745	EUR	GB	5 000 000	55 084
BASF SE BASGR 0 7/8 11/15/27	XS1718418103	EUR	DE	647 000	7 145
BASQUE GOV'T BASQUE 1.45 04/30/28	ES0000106619	EUR	ES	5 500 000	63 256
BAXTER INTL BAX 0.4 05/15/24	XS1998215393	EUR	US	2 155 000	23 006
BAYER AG BAYNGR 1 7/8 01/25/21	XS1023268573	EUR	DE	1 297 000	14 096
BAYER US FIN II BAYNGR 4.2 07/15/34	USU07265AR98	USD	US	1 238 000	12 236
BAYER US FIN II BAYNGR 4.7 07/15/64	USU07265AZ15	USD	US	8 147 000	75 674
BECTON DICKINSON BDX 1.9 12/15/26	XS1531347661	EUR	US	2 500 000	28 109
BELGIAN BGB 1 1/4 04/22/33	BE0000346552	EUR	BE	16 500 000	195 749
BELGIAN BGB 1.7 06/22/50	BE0000348574	EUR	BE	4 000 000	50 923

BELGIAN BGB 1.9 06/22/38	BE0000336454	EUR	BE	3 000 000	38 901
BELIZE BELIZE 5 02/20/38	USP16394AG62	USD	BZ	200 000	1 166
BERKSHIRE HATH BRK 2 3/8 06/19/39	XS2014278944	GBP	US	1 202 000	15 845
BERKSHIRE HATH BRK 2.9 10/15/20	US084664BZ33	USD	US	2 800 000	26 608
BERKSHIRE HATH BRK 4 1/4 01/15/49	US084664CR08	USD	US	1 769 000	20 026
BERKSHIRE HATH BRK 4.4 05/15/42	US084664BU46	USD	US	184 000	2 049
BERKSHIRE HATHAW BRKHEC 4 1/2 02/01/45	US084659AF84	USD	US	177 000	1 983
BERKSHIRE HATHWY BRK 0 3/4 03/16/23	XS1200670955	EUR	US	1 826 000	19 694
BERKSHIRE HATHWY BRK 3 1/8 03/15/26	US084670BS67	USD	US	1 706 000	17 012
BERKSHIRE HATHWY BRK 3.4 01/31/22	US084670BF47	USD	US	6 000 000	59 032
BERLIN HYP AG BHH 0 1/2 09/26/23	DE000BHY0GU5	EUR	DE	3 000 000	31 986
BERLIN HYP AG BHH 0 1/2 11/05/29	DE000BHY0GA7	EUR	DE	4 000 000	41 636
BERLIN HYP AG BHH 1 1/2 04/18/28	DE000BHY0GB5	EUR	DE	1 000 000	11 382
BERLIN HYP AG BHH 1 1/4 01/22/25	DE000BHY0A56	EUR	DE	200 000	2 233
BERLIN HYP AG BHH 1 1/8 10/25/27	DE000BHY0G59	EUR	DE	2 000 000	22 105
BG ENERGY CAP BGGRP 4 10/15/21	USG1163HAZ94	USD	GB	2 133 000	20 810
BGGRP 5 11/04/36	XS0702029132	GBP	GB	862 000	15 352
BHP BILLITON FIN BHP 2 1/4 09/25/20	XS0834386228	EUR	AU	1 238 000	13 330
BHP BILLITON FIN BHP 4.3 09/25/42	XS0834399981	GBP	AU	1 256 000	21 422
BHP FINANCE USA BHP 4 1/8 02/24/42	US055451AR98	USD	AU	214 000	2 311
BHP FINANCE USA BHP 5 09/30/43	US055451AV01	USD	AU	11 741 000	142 801
BHP FINANCE USA BHP 6 1/4 10/19/75	USQ12441AA19	USD	AU	1 322 000	12 901
BHP FINANCE USA BHP 6 3/4 10/19/75	USQ12441AB91	USD	AU	3 291 000	36 589
BIOGEN INC BIIB 5.2 09/15/45	US09062XAD57	USD	US	5 006 000	57 267
BLACKROCK INC BLK 3 1/4 04/30/29	US09247XAP69	USD	US	26 061 000	263 172
BMW FINANCE NV BMW 0 7/8 04/03/25	XS1589881785	EUR	NL	1 649 000	18 051
BMW FINANCE NV BMW 1 02/15/22	XS1363560977	EUR	NL	1 875 000	20 341
BMW FINANCE NV BMW 2 5/8 01/17/24	XS1015217703	EUR	DE	2 200 000	26 053
BMW US CAP LLC BMW 0 5/8 04/20/22	DE000A1ZZ010	EUR	US	1 986 000	21 297
BNP PARIBAS 4,5 03/21/2011	XS0606704558	EUR	FR	87 000	1 081
BNP PARIBAS BNP 0 1/2 06/01/22	XS1527753187	EUR	FR	1 750 000	18 715
BNP PARIBAS BNP 0 1/2 06/04/26	FR0013465358	EUR	FR	2 000 000	21 069
BNP PARIBAS BNP 1 04/17/24	XS1808338542	EUR	FR	1 500 000	16 352
BNP PARIBAS BNP 1 1/8 08/28/24	FR0013405537	EUR	FR	2 000 000	21 825
BNP PARIBAS BNP 4 1/8 01/14/22	XS0635033631	EUR	FR	277 000	3 283
BNP PARIBAS BNP 4 3/8 05/12/26	USF1R15XK516	USD	FR	1 459 000	14 731
BOARDWALK PIPELI BWP 5.95 06/01/26	US096630AE83	USD	US	5 000 000	52 663
BOLIVIA GOVT BOLIVI 4 1/2 03/20/28	USP37878AC26	USD	BO	600 000	5 701
BOLIVIA GOVT BOLIVI 5.95 08/22/23	USP37878AB43	USD	BO	2 400 000	24 606
BOSTON PROP LP BXP 3.65 02/01/26	US10112RAX26	USD	US	3 002 000	30 194
BOSTON PROP LP BXP 3.85 02/01/23	US10112RAU86	USD	US	2 600 000	25 912
BP CAP MKTS AMER BPLN 3.245 05/06/22	US10373QAJ94	USD	US	3 975 000	38 603
BP CAPITAL PLC BPLN 2 1/2 11/06/22	US05565QCB23	USD	GB	1 333 000	12 761
BP CAPITAL PLC BPLN 2.972 02/27/26	XS1040506898	EUR	GB	2 144 000	26 748
BPCE BPCEGP 1 1/8 01/18/23	FR0013231743	EUR	FR	5 000 000	54 658
BPCE BPCEGP 2 3/4 12/02/21	US05578DAW20	USD	FR	3 125 000	29 727
BPCE BPCEGP 3 3/8 12/02/26	US05578DAX03	USD	FR	1 500 000	14 791
BPCE BPCEGP 4 04/15/24	US05578DAG79	USD	FR	4 477 000	45 300
BPCE BPCEGP 4 1/2 03/15/25	US05578UAD63	USD	FR	2 737 000	28 020
BPCE BPCEGP 4 7/8 04/01/26	US05578UAE47	USD	FR	1 875 000	19 523
BPCE BPCEGP 5.15 07/21/24	US05578UAB08	USD	FR	1 400 000	14 703
BPCE BPCEGP 5.7 10/22/23	US05578UAA25	USD	FR	3 133 000	32 799
BPLN 3.561 11/01/21	US05565QBU13	USD	GB	2 200 000	21 354
BRAMBLES FINANCE BXBAU 2 3/8 06/12/24	XS1028952312	EUR	AU	2 700 000	31 365
BRAZIL (FED REP OF)-GLOBAL 8.25% 01/20/2034	US105756BB58	USD	BR	800 000	10 595
BRAZIL NTN-F BNTNF 10 01/01/21	BRSTNCNNTF0N5	BRL	BR	117 938	301 857
BRAZIL NTN-F BNTNF 10 01/01/23	BRSTNCNNTF147	BRL	BR	128 405	346 860
BRAZIL NTN-F BNTNF 10 01/01/25	BRSTNCNNTF170	BRL	BR	45 876	127 948
BRAZIL NTN-F BNTNF 10 01/01/27	BRSTNCNNTF1P8	BRL	BR	119 800	342 391
BRAZIL NTN-F BNTNF 10 01/01/29	BRSTNCNNTF1Q6	BRL	BR	11 300	33 075
BRAZIL REP OF BRAZIL 4 1/2 05/30/29	US105756CA66	USD	BR	3 400 000	33 936
BRAZIL REP OF BRAZIL 4 5/8 01/13/28	US105756BZ27	USD	BR	8 800 000	90 426
BRAZIL REP OF BRAZIL 5 01/27/45	US105756BW95	USD	BR	1 100 000	10 944
BRAZIL REP OF BRAZIL 5 5/8 02/21/47	US105756BY51	USD	BR	2 500 000	26 931
BRAZIL-LTN BLTN 0 01/01/22	BRSTNCLTN7K8	BRL	BR	11 300	23 720
BRAZIL-LTN BLTN 0 07/01/21	BRSTNCLTN7I2	BRL	BR	8 800	19 064
BRAZIL-LTN BLTN 0 07/01/22	BRSTNCLTN7O0	BRL	BR	158 100	321 490
BRAZIL-LTN BLTN 0 07/01/23	BRSTNCLTN7Q5	BRL	BR	76 000	144 196
BRDCOM CRP / FIN AVGO 3 5/8 01/15/24	US11134LAF67	USD	US	9 354 000	92 150
BRDCOM CRP / FIN AVGO 3 7/8 01/15/27	US11134LAH24	USD	US	12 953 000	128 136
BRISTOL-MYERS BMY 3 1/4 02/27/27	US110122BB30	USD	US	1 875 000	18 966
BRIT COLUMBIA BRCOL 2 1/4 06/02/26	US11070TAK43	USD	CA	10 000 000	95 121
BRIT COLUMBIA BRCOL 2.55 06/18/27	CA11070TAL22	CAD	CA	5 000 000	36 995
BRIT SKY BROADCA BSY 2 1/2 09/15/26	XS1109741329	EUR	GB	177 000	2 129
BRIT SKY BROADCA SKYLN 2 7/8 11/24/20	XS1141970092	GBP	GB	2 244 000	28 375
BRITANNIA INDUS BRITIN8 08/22	INE216A07052	INR	IN	2 430 750	104
BRITISH TEL PLC BRITEL 6 3/8 06/23/37	XS0306772699	GBP	GB	1 250 000	23 424
BROADCOM INC AVGO 4 1/4 04/15/26	USU1109MAE67	USD	US	10 000 000	100 557
BTPS BTPS 0.95 03/15/23	IT0005172322	EUR	IT	10 000 000	107 767
BTPS BTPS 1.35 04/15/22	IT0005086886	EUR	IT	10 000 000	108 413
BTPS BTPS 1.45 09/15/22	IT0005135840	EUR	IT	7 000 000	76 485
BTPS BTPS 1.65 03/01/32	IT0005094088	EUR	IT	10 000 000	106 849
BTPS BTPS 2.15 12/15/21	IT0005028003	EUR	IT	0	212
BTPS BTPS 2.7 03/01/47	IT0005162828	EUR	IT	2 000 000	22 829
BTPS BTPS 2.8 03/01/67	IT0005217390	EUR	IT	5 000 000	55 234
BTPS BTPS 3 1/4 09/01/46	IT0005083057	EUR	IT	3 000 000	37 582
BTPS BTPS 4 3/4 09/01/28	IT0004889033	EUR	IT	3 000 000	41 194
BUNDESUBL-120 OBL 0 10/07/22	DE0001141760	EUR	DE	2 000 000	21 361
BUNDESUBL-171 OBL 0 04/17/20	DE0001141711	EUR	DE	9 000 000	94 758

BUNDESOBL-179 OBL 0 04/05/24	DE0001141794	EUR	DE	5 000 000	53 702
BUNGE FINANCE EU BG 1.85 06/16/23	XS1405777316	EUR	NL	7 496 000	82 306
BURLINGTON NORTH BNSF 3 1/4 06/15/27	US12189LBA89	USD	US	1 250 000	12 528
BURLINGTON NORTH BNSF 3.4 09/01/24	US12189LAT89	USD	US	4 515 000	45 209
BURLINGTON NORTH BNSF 4 3/8 09/01/42	US12189LAK70	USD	US	3 550 000	39 131
Baker Hughes Inc 2040-09-15	US057224A209	USD	US	84 000	937
CAISSE DES DEPOT CDCEPS 0.2 03/01/22	FR0013239985	EUR	FR	2 600 000	27 756
CAISSE FR DE FIN CAFFIL 0 1/2 02/19/27	FR0013403433	EUR	FR	5 000 000	54 422
CAISSE FR DE FIN CAFFIL 0.1 11/13/29	FR0013459757	EUR	FR	1 900 000	19 736
CAJA RURAL NAV CRUNAV 0 5/8 12/01/23	ES0415306051	EUR	ES	5 000 000	53 858
CAN HOUSING TRUS CANHOU 1 1/2 12/15/21	CA13509PFV00	CAD	CA	5 000 000	35 920
CAN HOUSING TRUS CANHOU 1.95 12/15/25	CA13509PFA62	CAD	CA	5 000 000	36 003
CAN HOUSING TRUS CANHOU 2.1 09/15/29	CA13509PHD83	CAD	CA	5 000 000	36 357
CAN HOUSING TRUS CANHOU 2.35 06/15/27	CA13509PFX65	CAD	CA	5 000 000	36 821
CAN HOUSING TRUS CANHOU 2.9 06/15/24	CA13509PEF68	CAD	CA	8 000 000	60 130
CAN IMPERIAL BK CM 0 3/8 05/03/24	XS1991125896	EUR	CA	431 000	4 531
CAN IMPERIAL BK CM 2.55 06/16/22	US136069TY74	USD	CA	2 500 000	23 827
CAN IMPERIAL BK CM 2.95 06/19/29	CA13607GCJ19	CAD	CA	198 000	1 436
CANADA 5% 06/01/2037	CA135087XW98	CAD	CA	5 000 000	53 616
CANADA 5.75% 06/01/2029	CA135087WL43	CAD	CA	4 000 000	39 017
CANADA 5.75% 06/01/2033	CA135087XG49	CAD	CA	3 000 000	32 088
CANADA GOVT CANADA 2 5/8 01/25/22	US135087J706	USD	CA	7 500 000	72 423
CANADA-GOV'T CAN 2 3/4 12/01/48	CA135087D358	CAD	CA	5 000 000	44 269
CANADIAN PAC RR CP 6 1/8 09/15/15	US13645RAX26	USD	CA	179 000	2 491
CAPITAL ONE FINL COF 3.9 01/29/24	US14040HCA14	USD	US	5 185 000	52 326
CAPITAL ONE NA COF 2.95 07/23/21	US14042E3Y48	USD	US	4 000 000	38 475
CARDINAL HEALTH CAH 2.616 06/15/22	US14149YBF43	USD	US	1 928 000	18 255
CARDINAL HEALTH CAH 3.41 06/15/27	US14149YBJ64	USD	US	24 358 000	233 759
CARNIVAL CORP CCL 3.95 10/15/20	US143658BA91	USD	US	3 200 000	30 671
CBB INTL SUKUK BHRAIN 4 1/2 03/30/27	XS2058943734	USD	BH	600 000	5 933
CBS CORP CBS 2.9 01/15/27	US124857AR43	USD	US	1 750 000	16 618
CBS CORP CBS 3 1/2 01/15/25	US124857AP86	USD	US	278 000	2 766
CC HOLDINGS GS V CCI 3.849 04/15/23	US14987BAE39	USD	US	1 750 000	17 331
CENTERPOINT HOUS CNP 4 1/2 04/01/44	US15189XAN84	USD	US	746 000	8 406
CHARTER COMM OPT CHTR 4.908 07/23/25	US161175AY09	USD	US	15 553 000	163 605
CHARTER COMM OPT CHTR 6.384 10/23/35	US161175AZ73	USD	US	5 000 000	59 664
CHEVRON CORP CVX 2.355 12/05/22	US166764AB69	USD	US	4 388 000	41 725
CHEVRON CORP CVX 2.498 03/03/22	US166764BN98	USD	US	8 750 000	83 931
CHEVRON CORP CVX 2.954 05/16/26	US166764BL33	USD	US	14 454 000	141 986
CHILE CHILE 3.24 02/06/28	US168863CF36	USD	CL	4 500 000	44 860
CHILE CHILE 3.86 06/21/47	US168863CE60	USD	CL	200 000	2 082
CHILE CHILE 5 1/2 08/05/20	US168863AU21	CLP	CL	3 500 000	46
CHINA (PEOPLE'S) CHINA 0 1/8 11/12/26	XS2078532913	EUR	CN	8 000 000	83 813
CHINA (PEOPLE'S) CHINA 2 1/8 11/02/22	XS1706605109	USD	CN	2 900 000	27 409
CHINA SOUTHERN SOPOWZ 3 7/8 09/18/23	XS1874715086	USD	VG	5 500 000	54 481
CIE FINANC RICHC CFRVX 1 03/26/26	XS1789751531	EUR	LU	917 000	10 145
CIGNA CORP CI 3 1/4 04/15/25	USU1716AAE74	USD	US	185 000	1 810
CIGNA CORP CI 4 3/4 11/15/21	USU1716AAP22	USD	US	715 000	7 057
CISCO SYSTEMS CSCO 1.85 09/20/21	US17275RBJ05	USD	US	15 000 000	141 372
CITIGROUP INC 6.8 06/25/38	XS0372391945	GBP	US	941 000	19 393
CITIGROUP INC 8.125 7/15/2039	US172967EW71	USD	US	8 208 000	130 692
CITIGROUP INC C 1 3/4 10/23/26	XS2031277077	GBP	US	1 518 000	18 815
CITIGROUP INC C 4.09 06/09/25	CA172967JS17	CAD	US	1 164 000	8 819
CITRIX SYSTEMS CTXS 4 1/2 12/01/27	US177376AE06	USD	US	8 552 000	87 089
CITY OF MALMO SW MALMOK 0 3/4 12/07/23 #EMTN	XS1732404063	SEK	SE	35 000 000	35 457
CITY OF MALMO SW MALMOK 0 7/8 09/17/24	XS1913339690	SEK	SE	40 000 000	40 743
CLOVERIE PLC SRENVX 4 1/2 09/11/44	XS1108784510	USD	IE	1 250 000	12 406
CME GROUP INC CME 3 03/15/25	US12572QAG01	USD	US	7 500 000	73 662
CME GROUP INC CME 3 09/15/22	US12572QAE52	USD	US	4 700 000	45 656
CME GROUP INC CME 5.3 09/15/43	US12572QAF28	USD	US	5 011 000	63 707
CNA FINANCIAL CNAFNL 3.95 05/15/24	US126117AS92	USD	US	4 850 000	48 708
COACH INC COH 4 1/4 04/01/25	US189754AA23	USD	US	6 749 000	67 393
COCA-COLA CO/THE KO 0 03/09/21	XS1574671662	EUR	US	368 000	3 880
COCA-COLA CO/THE KO 0 1/8 09/22/22	XS1955024630	EUR	US	7 427 000	78 642
COCA-COLA CO/THE KO 0 3/4 03/09/23	XS1197832915	EUR	US	15 000 000	162 278
COCA-COLA CO/THE KO 0 3/4 09/22/26	XS1955024713	EUR	US	6 248 000	68 136
COCA-COLA CO/THE KO 1 1/8 03/09/27	XS1197833053	EUR	US	18 470 000	207 821
COCA-COLA CO/THE KO 1 1/8 09/22/22	XS1112678559	EUR	US	1 795 000	19 562
COCA-COLA CO/THE KO 1 10/02/28	CH0297974898	CHF	US	1 310 000	13 683
COCA-COLA CO/THE KO 1 7/8 09/22/26	XS1112678989	EUR	US	5 000 000	58 713
COCA-COLA CO/THE KO 2.55 06/01/26	US191216BW99	USD	US	657 000	6 314
CODELCO INC CDEL 3 5/8 08/01/27	USP3143NAY06	USD	CL	3 000 000	29 610
CODELCO INC CDEL 4 1/4 07/17/42	USP3143NAQ71	USD	CL	2 000 000	19 872
COFIROUTE 5% 05/24/2021	FR0010327007	EUR	FR	200 000	2 316
COLGATE-PALM CO CL 0 1/2 03/06/26	XS1958646082	EUR	US	5 000 000	53 920
COLGATE-PALM CO CL 3.7 08/01/47	US19416QEK22	USD	US	1 413 000	15 467
COLOM 4 3/8 07/12/21	US195325BN40	USD	CO	1 000 000	9 855
COLOMBIA REP OF 7.375 09/19/2037	US195325BK01	USD	CO	7 300 000	98 479
COLOMBIA REP OF 8.125 01/21/2024	US195325BD67	USD	CO	700 000	8 105
COLOMBIA REP OF COLOM 3 7/8 04/25/27	US195325DL65	USD	CO	4 400 000	43 948
COLOMBIA REP OF COLOM 5 5/8 02/26/44	US195325BR53	USD	CO	3 600 000	42 641
COLOMBIA TES COLTES 10 07/24/24	COL17CT02385	COP	CO	42 406 700 000	148 671
COLOMBIA TES COLTES 11 07/24/20	COL17CT02302	COP	CO	9 786 700 000	30 357
COLOMBIA TES COLTES 6 04/28/28	COL17CT02914	COP	CO	73 047 700 000	215 829
COLOMBIA TES COLTES 6 1/4 11/26/25	COL17CT03557	COP	CO	20 215 000 000	59 701
COLOMBIA TES COLTES 7 05/04/22	COL17CT02864	COP	CO	97 927 600 000	304 539
COLOMBIA TES COLTES 7 06/30/32	COL17CT03490	COP	CO	47 420 000 000	146 051
COLOMBIA TES COLTES 7 1/2 08/26/26	COL17CT02625	COP	CO	150 754 800 000	480 752
COLOMBIA TES COLTES 7 1/4 10/18/34	COL17CT03615	COP	CO	27 770 000 000	85 127

COLOMBIA TES COLTES 7 3/4 09/18/30	COL17CT03342	COP	CO	38 272 100 000	123 343
COLUMBIA PIPELIN CPGX 4 1/2 06/01/25	US198280AF63	USD	US	3 100 000	31 954
COM BK AUSTRALIA CBAAU 1.936 10/03/29	XS1692332684	EUR	AU	5 000 000	54 898
COMCAST CORP CMCSA 1 5/8 01/15/22	US20030NBV29	USD	US	1 750 000	16 459
COMCAST CORP CMCSA 4.2 08/15/34	US20030NBM20	USD	US	531 000	5 806
COMCAST CORP CMCSA 4.65 07/15/42	US20030NBE04	USD	US	72 000	825
COMCAST CORP CMCSA 4.95 10/15/58	US20030NCN93	USD	US	6 558 000	80 565
COMCAST CORP CMCSA 5.65 06/15/35	US20030NAF87	USD	US	322 000	3 948
COMCAST CORPORATION 6.5% 11/15/2035	US20030NAK72	USD	US	2 935 000	39 017
COMMERZBANK AG CMZB 1 1/4 10/23/23	DE000CZ40NG4	EUR	DE	2 000 000	21 686
COMUNIDAD MADRID MADRID 1.571 04/30/29	ES0000101909	EUR	ES	7 500 000	86 945
COMUNIDAD MADRID MADRID 1.826 04/30/25	ES0000101651	EUR	ES	5 000 000	57 760
CONS EDISON CO OF NY 5.5 20391201	US209111EY58	USD	US	1 850 000	22 467
CONSTELLAT ENER EXC 5.15 12/01/20	US210371AL43	USD	US	4 900 000	46 982
COOPERATIEVE RAB RABOBK 0 1/4 10/30/26	XS2068969067	EUR	NL	4 000 000	41 606
COOPERATIEVE RAB RABOBK 0 1/8 10/11/21	XS1502438820	EUR	NL	2 000 000	21 128
CORP ANDINA FOM CAF 0 5/8 11/20/26	XS2081543204	EUR	SN	8 000 000	83 681
CORP ANDINA FOM CAF 2 1/8 09/27/21	US219868BX31	USD	SN	10 000 000	93 929
COSTA RICA GOVT COSTAR 4 1/4 01/26/23	USP3699PGB78	USD	CR	3 820 000	36 711
COSTA RICA GOVT COSTAR 5 5/8 04/30/43	USP3699PGF82	USD	CR	200 000	1 758
COSTA RICA GOVT COSTAR 7.158 03/12/45	USP3699PGJ05	USD	CR	6 000 000	61 006
COSTCO COMPANIES COST 3 05/18/27	US22160KAM71	USD	US	10 000 000	99 177
COUNCIL OF EUROP COE 0 04/10/26	XS1979512578	EUR	SN	10 000 000	105 821
COUNCIL OF EUROP COE 0 1/8 04/10/24	XS1594302868	EUR	SN	10 000 000	107 055
COUNCIL OF EUROP COE 0 3/8 03/27/25	XS1799045197	EUR	SN	8 000 000	86 852
COVIVIO COVFP 1 1/8 09/17/31	FR0013447232	EUR	FR	4 000 000	42 490
COX COMMUN INC COXENT 4.7 12/15/42	USU22018AK86	USD	US	1 333 000	13 691
COX COMMUN INC COXENT 8 3/8 03/01/39	USU22018AM43	USD	US	73 000	1 053
CPPIB CAPITAL CPPIBC 0 3/8 06/20/24	XS1633248148	EUR	CA	8 000 000	86 016
CPPIB CAPITAL CPPIBC 0 7/8 02/06/29	XS1945965611	EUR	CA	9 350 000	104 641
CPPIB CAPITAL CPPIBC 3 06/15/28	CA12593CAF82	CAD	CA	9 000 000	68 697
CRED AGRICOLE SA ACAFP 0 3/8 10/21/25	XS2067135421	EUR	FR	5 000 000	52 402
CRED SUIS GP FUN CS 3 3/4 03/26/25	US225433AC55	USD	GG	32 639 000	326 870
CRED SUIS GP FUN CS 3.8 06/09/23	US225433AT80	USD	GG	10 000 000	98 249
CRED SUIS GP FUN CS 4.55 04/17/26	US225433AR25	USD	GG	25 001 000	262 004
CREDIT AG HOME L ACACB 0.05 12/06/29	FR0013465010	EUR	FR	4 000 000	41 200
CREDIT AGRICOLE ACAFP 0 3/4 12/05/23	FR0013385515	EUR	FR	3 000 000	32 349
CREDIT SUISSE 5.4% 2020 01 14	US22546QAD97	USD	CH	475 000	4 562
CREDIT SUISSE NEW YORK 4.375 2020-08-05	US22546QAF46	USD	CH	3 000 000	28 986
CRH FINANCE CRHID 3 1/8 04/03/23	XS0909369489	EUR	IE	1 750 000	20 613
CROATIA 6.375 03/24/2011 REGS	XS0607904264	USD	HR	3 130 000	31 342
CROATIA CROATI 6 01/26/24	XS0997000251	USD	HR	5 900 000	64 742
CSX CORP CSX 3.35 11/01/25	US126408HD82	USD	US	4 500 000	44 939
CSX CORP CSX 3.4 08/01/24	US126408HB27	USD	US	421 000	4 224
CSX CORP CSX 4.1 03/15/44	US126408GY39	USD	US	6 300 000	65 243
CSX CORP CSX 5 1/2 04/15/41	US126408GU17	USD	US	3 650 000	43 409
CYBG PLC CYBGLN 5 02/09/26	XS1346646901	GBP	GB	914 000	11 811
CZECH REPUBLIC CZGB 0 1/4 02/10/27	CZ0001005037	CZK	CZ	196 500 000	74 033
CZECH REPUBLIC CZGB 0.45 10/25/23	CZ0001004600	CZK	CZ	40 000 000	15 849
CZECH REPUBLIC CZGB 0.95 05/15/30	CZ0001004477	CZK	CZ	258 900 000	100 674
CZECH REPUBLIC CZGB 1 06/26/26	CZ0001004469	CZK	CZ	13 300 000	5 351
CZECH REPUBLIC CZGB 2 1/2 08/25/28	CZ0001003859	CZK	CZ	283 300 000	127 054
CZECH REPUBLIC CZGB 2 3/4 07/23/29	CZ0001005375	CZK	CZ	197 800 000	91 156
CZECH REPUBLIC CZGB 2.4 09/17/25	CZ0001004253	CZK	CZ	476 900 000	207 807
CZECH REPUBLIC CZGB 3.85 09/29/21	CZ0001002851	CZK	CZ	295 900 000	128 061
CZECH REPUBLIC CZGB 4.7 09/12/22	CZ0001001945	CZK	CZ	62 700 000	28 441
CZECH REPUBLIC CZGB 5.7 05/25/24	CZ0001002547	CZK	CZ	239 400 000	120 566
DAE FUNDING DUBAEE 4 1/2 08/01/22	USU23388AA62	USD	US	2 800 000	27 132
DAE FUNDING DUBAEE 5 08/01/24	USU23388AB46	USD	US	1 700 000	17 025
DAIMLER AG DAIGR 2 04/07/20	DE000A1TNK86	EUR	DE	3 750 000	40 220
DAIMLER AG DAIGR 2 1/4 01/24/22	DE000A1R04X6	EUR	DE	4 000 000	44 935
DAIMLER CANADA DAIGR 1.91 07/08/21	CA23384NAV97	CAD	CA	2 500 000	18 099
DAIMLERCHRYSLER 8.5% 01/18/2031	US233835AQ08	USD	DE	92 000	1 314
DANSKE BANK A/S DANBNK 1 5/8 03/15/24	XS1963849440	EUR	DK	6 900 000	76 467
DANSKE HYPO DANBNK 1 12/15/21 #2112	SE0010494716	SEK	SE	300 000 000	304 694
DANSKE HYPO DANBNK 1 12/20/23 #2312	SE0011116474	SEK	SE	410 000 000	419 466
DANSKE HYPO DANBNK 1 12/21/22 #2212	SE0010297085	SEK	SE	880 000 000	898 040
DBS GROUP HLDGS DBSSP 1 1/2 04/11/28	XS1802465846	EUR	SG	10 000 000	107 699
DCP MIDSTREAM OP DPM 3 7/8 03/15/23	US23311VAD91	USD	US	200 000	1 943
DEERE CO DE 5 3/8 10/16/29	US244199BD66	USD	US	158 000	1 856
DENMARK (KINGDOM OF) 4.5% 11/15/39	DK0009922320	DKK	DK	5 000 000	13 168
DENMARK - BULLETT DGB 0 1/2 11/15/27	DK0009923567	DKK	DK	10 000 000	14 956
DENMARK - BULLETT DGB 1 1/2 11/15/23	DK0009923054	DKK	DK	5 000 000	7 602
DENMARK - BULLETT DGB 1 3/4 11/15/25	DK0009923138	DKK	DK	10 000 000	15 893
DEUTSCH BAHN FIN DBHNGR 0 7/8 07/11/31	XS1441837546	EUR	NL	8 000 000	87 160
DEUTSCH BAHN FIN DBHNGR 1 5/8 11/06/30	XS1316420089	EUR	NL	10 000 000	117 549
DEUTSCHE ANN FIN DAIGAG 2 1/8 07/09/22	DE000A1ZLUN1	EUR	NL	800 000	8 928
DEUTSCHE BANK AG DB 2.95 08/20/20	US25152R2U64	USD	DE	1 706 000	16 186
DEUTSCHE BANK AG DB 4 1/4 10/14/21	US251541AQ13	USD	DE	36 110 000	350 176
DEUTSCHE BANK AG DB 4.1 01/13/26	US25152R2Y86	USD	DE	32 326 000	313 769
DEUTSCHE BANK NY DB 3.3 11/16/22	US251526BL24	USD	DE	6 419 000	60 957
DEUTSCHE BANK NY DB 3.95 02/27/23	US251526BR93	USD	DE	2 049 000	19 945
DEUTSCHE BANK NY DB 5 02/14/22	US251526CA59	USD	DE	7 374 000	73 405
DEUTSCHE BOERSE DBOERS 1 1/8 03/26/28	DE000A2LQJ75	EUR	DE	1 079 000	12 205
DEUTSCHE BOERSE DBOERS 2 3/4 02/05/41	DE000A161W62	EUR	DE	1 500 000	16 586
DEUTSCHE KREDIT DKRED 0 3/4 09/26/24	DE000GRN0016	EUR	DE	2 000 000	21 512
DEUTSCHE KREDIT DKRED 0 5/8 06/08/21	DE000GRN0008	EUR	DE	3 000 000	31 882
DEUTSCHE TEL FIN DT-4.875 3/42	USN27915AB85	USD	NL	3 300 000	37 465
DEUTSCHE TELEKOM AG 6.5 4/8/2022	XS0423048247	GBP	NL	634 000	9 165

DEUTSCHE TELEKOM INT FIN 8.75% 06/15/2030	US25156PAC77	USD	NL	24 889 000	342 589
DEUTSCHLAND REP 3.25% 2042-07-04	DE0001135432	EUR	DE	3 000 000	53 187
DEUTSCHLAND REP DBR 0 1/2 02/15/25	DE0001102374	EUR	DE	10 000 000	110 821
DEUTSCHLAND REP DBR 0 1/2 02/15/26	DE0001102390	EUR	DE	5 000 000	55 733
DEUTSCHLAND REP DBR 0 1/4 02/15/27	DE0001102416	EUR	DE	10 000 000	109 924
DEUTSCHLAND REP DBR 2 1/2 07/04/44	DE0001135481	EUR	DE	5 000 000	81 220
DEV BANK JAPAN DBJJP 2 1/2 10/18/22	XS1697651468	USD	JP	10 000 000	95 428
DEV BANK JAPAN DBJJP 2 10/19/21	XS1505655537	USD	JP	10 000 000	94 115
DEV BANK JAPAN DBJJP 3 1/8 09/06/23	XS1865126004	USD	JP	10 500 000	103 306
DH EUROPE FINANC DHR 1.2 06/30/27	XS1637162592	EUR	LU	5 000 000	55 686
DIAGEO CAP PLC DGELN 3 7/8 04/29/43	US25243YAV11	USD	GB	159 000	1 669
DIAGEO INV CORP DGELN 4 1/4 05/11/42	US25245BAA52	USD	GB	1 303 000	14 190
DIGITAL EURO FIN DLR 2 1/2 01/16/26	XS1891174341	EUR	US	5 412 000	63 186
DISCOVER BANK 7 04/15/2020	US25466AAB70	USD	US	3 500 000	33 689
DISCOVERY COMMUN DISCA 2 1/2 09/20/24	XS1684268524	GBP	US	3 193 000	40 865
DNB BOLIGKREDIT DNBNO 0 3/4 01/31/24	XS1945126867	SEK	NO	30 000 000	30 448
DNB BOLIGKREDIT DNBNO 0 5/8 06/19/25	XS1839888754	EUR	NO	6 000 000	65 521
DNB BOLIGKREDIT DNBNO 1.65 02/16/22	NO0010730799	NOK	NO	25 000 000	26 809
DNB NOR BANK ASA 3.875% 2020 06 29	XSO522030310	EUR	NO	292 000	3 191
DOLLAR GENERAL DG 3 1/4 04/15/23	US256677AC97	USD	US	2 900 000	28 251
DOLLAR GENERAL DG 3 7/8 04/15/27	US256677AE53	USD	US	1 500 000	15 184
DOMINICAN REPUB DOMREP 5 7/8 04/18/24	USP3579EAS65	USD	DO	1 860 000	18 889
DOMINICAN REPUB DOMREP 5.95 01/25/27	USP3579EBV85	USD	DO	200 000	2 119
DOMINICAN REPUB DOMREP 6 07/19/28	USP3579ECB13	USD	DO	8 600 000	91 848
DOMINICAN REPUB DOMREP 6 7/8 01/29/26	USP3579EBK21	USD	DO	5 500 000	60 355
DOMINICAN REPUB DOMREP 6.4 06/05/49	USP3579ECE51	USD	DO	1 900 000	19 599
DOMINICAN REPUB DOMREP 6.85 01/27/45	USP3579EBE60	USD	DO	1 300 000	14 273
DOMINICAN REPUB DOMREP 7.45 04/30/44	USP3579EAY34	USD	DO	6 100 000	69 624
DOMINICAN REPUB DOMREP 8.9 02/15/23	USP3579EBZ99	DOP	DO	103 900 000	18 913
DOMINICAN REPUB DOMREP 9 3/4 06/05/26	USP3579ECD78	DOP	DO	131 300 000	23 560
DOW CHEMICAL 7.375% 11/01/2029	US260543BJ10	USD	US	190 000	2 393
DOW CHEMICAL CO DOW 4 1/4 10/01/34	US260543CK73	USD	US	3 083 000	32 166
DUKE ENERGY CAR DUK 3.9 06/15/21	US26442CAK09	USD	US	5 300 000	50 917
DUKE ENERGY CAR DUK 4 09/30/42	US26442CAN48	USD	US	8 000	84
DUKE ENERGY CAR DUK 4 1/4 12/15/41	US26442CAM64	USD	US	65 000	697
DUKE ENERGY CAR DUK 5.3 02/15/40	US26442CAH79	USD	US	4 050 000	49 570
DUKE ENERGY CORP DUK 3.05 08/15/22	US26441CAJ45	USD	US	2 550 000	24 701
DUKE ENERGY CORP DUK 3.55 09/15/21	US26441CAF23	USD	US	1 166 000	11 277
E.ON AG 6.375% 06/07/2032	XSO148579666	GBP	DE	1 207 000	22 011
E.ON AG 6.75 01/27/2039	XSO408958683	GBP	DE	200 000	4 170
E.ON INTL FIN BV EOANGR 6.65 04/30/38	USN3033QAU69	USD	NL	24 000	308
E.ON SE EOANGR 0 08/28/24	XS2047500769	EUR	DE	4 000 000	41 581
E.ON SE EOANGR 0.35 02/28/30	XS2047500926	EUR	DE	4 000 000	40 458
EATON CORP ETN 4 11/02/32	US278062AD69	USD	US	929 000	9 962
EATON CORP ETN 4.15 11/02/42	US278062AE43	USD	US	1 057 000	11 154
EDENRED EDENFP 1 3/8 03/10/25	FR0012599892	EUR	FR	100 000	1 118
EDF NRG NET EPN UKPONE 4 3/4 09/30/21	XSO686172601	GBP	GB	3 600 000	48 020
EDP FINANCE BV EDPPL 0 3/8 09/16/26	XS2053052895	EUR	NL	5 200 000	53 982
EFSF EFSF 2 3/4 12/03/29	EU000A1G0BL1	EUR	SN	5 000 000	66 280
EL PASO PIPELINE EPB 4.3 05/01/24	US28370TAG40	USD	US	3 606 000	36 328
EL PASO PIPELINE EPB 5 10/01/21	US28370TAE91	USD	US	2 000 000	19 742
EL PASO PIPELINE EPB 6 1/2 04/01/20	US28370TAA79	USD	US	3 876 000	37 255
EL SALVADOR REP ELSALV 6 3/8 01/18/27	USP01012AT38	USD	SV	13 800 000	141 406
EL SALVADOR REP ELSALV 7 5/8 02/01/41	USP01012AR71	USD	SV	3 600 000	39 450
EL SALVADOR REP ELSALV 7.1246 01/20/50	USP01012CA29	USD	SV	300 000	3 068
EL SALVADOR REP ELSALV 7.65 06/15/35	USP01012AN67	USD	SV	2 090 000	22 335
EL SALVADOR REP ELSALV 8 1/4 04/10/32	XSO146173371	USD	SV	800 000	9 056
ELECTROLUX AB ELTLX 1.103 03/27/24	XS1969611943	SEK	SE	10 000 000	10 170
ELI LILLY CO LLY 1 5/8 06/02/26	XS1240751062	EUR	US	1 674 000	19 410
ELI LILLY CO LLY 2 3/4 06/01/25	US532457BH00	USD	US	1 512 000	14 623
ELI LILLY & CO LLY 4.15 03/15/59	US532457BU11	USD	US	6 438 000	71 721
ELM BV (SWISS REIN CO) 2.6 12/29/49	XS1209031019	EUR	NL	5 000 000	57 712
EMERSON ELECTRIC EMR 1 1/4 10/15/25	XS1915689746	EUR	US	8 875 000	98 279
EMERSON ELECTRIC EMR 2 10/15/29	XS1916073254	EUR	US	4 812 000	56 300
EMIRATES DEVELOP EMDEBK 3.516 03/06/24	XS1956103805	USD	AE	3 500 000	34 193
EMPRESA NACIONAL ENAPCL 4 1/2 09/14/47	USP37110AM89	USD	CL	1 700 000	16 438
EMPRESA NACIONAL ENAPCL 5 1/4 11/06/29	USP37110AN62	USD	CL	4 700 000	49 637
ENAGAS FIN SA ENGSM 1 1/4 02/06/25	XS1177459531	EUR	ES	3 000 000	33 431
ENBRIDGE INC ENBCN 2.99 10/03/29	CA29251ZBS52	CAD	CA	121 000	867
ENBRIDGE INC ENBCN 3.19 12/05/22	CA29251ZBC01	CAD	CA	3 001 000	22 174
ENBRIDGE INC ENBCN 3.7 07/15/27	US29250NAR61	USD	CA	3 011 000	30 356
ENBRIDGE INC ENBCN 4 1/4 12/01/26	US29250NAL91	USD	CA	4 411 000	45 680
ENBRIDGE INC ENBCN 4.24 08/27/42	CA29251ZBB28	CAD	CA	1 626 000	12 418
ENBRIDGE INC ENBCN 4.57 03/11/44	CA29251ZBG15	CAD	CA	10 167 000	81 397
ENBRIDGE INC ENBCN 5 1/2 12/01/46	US29250NAM74	USD	CA	889 000	10 728
ENBRIDGE PIPE LN ENBPIP 4.33 02/22/49	CA29250ZAY49	CAD	CA	1 841 000	15 052
ENBW ENBW 1 7/8 10/31/33	XS1901055472	EUR	NL	1 685 000	20 402
ENCANA CORP ECACN 6 1/2 08/15/34	US292505AD65	USD	CA	50 000	563
ENCANA CORP ECACN 6 5/8 08/15/37	US292505AE49	USD	CA	54 000	612
ENEL FIN INTL NV ENELIM 1 09/16/24	XS1550149204	EUR	NL	3 000 000	32 753
ENEL FIN INTL NV ENELIM 1 1/2 07/21/25	XS1937665955	EUR	NL	4 050 000	45 537
ENEL FIN INTL NV ENELIM 1 1/8 09/16/26	XS1750986744	EUR	NL	2 500 000	27 502
ENEL FIN INTL NV ENELIM 6 10/07/39	USL2967VED30	USD	NL	1 627 000	19 536
ENEL FIN INTL NV ENELIM 6.8 09/15/37	USL2967VC269	USD	NL	115 000	1 467
ENEL SPA ENELIM 3 1/2 05/24/80	XS2000719992	EUR	IT	5 000 000	58 194
ENEL SPA ENELIM 3 3/8 11/24/81	XS1713463559	EUR	IT	2 925 000	33 383
ENERGY TRAN PTNR ETP 3.6 02/01/23	US29273RAS85	USD	US	3 800 000	37 009
ENERGY TRAN PTNR ETP 5.2 02/01/22	US29273RAQ20	USD	US	2 050 000	20 545
ENERGY TRAN PTNR ETP 6 1/2 02/01/42	US29273RAR03	USD	US	5 489 000	62 490

ENGIE ENGIFP 0 1/2 10/24/30	FR0013455813	EUR	FR	2 000 000	20 737
ENGIE ENGIFP 0 3/8 06/21/27	FR0013428489	EUR	FR	4 000 000	42 238
ENGIE ENGIFP 0 7/8 03/27/24	FR0013245859	EUR	FR	2 000 000	21 894
ENGIE ENGIFP 1 1/2 03/27/28	FR0013245867	EUR	FR	1 000 000	11 561
ENGIE ENGIFP 1 3/8 02/28/29	FR0013284254	EUR	FR	1 000 000	11 460
ENGIE ENGIFP 1 3/8 06/21/39	FR0013428513	EUR	FR	1 000 000	10 915
ENGIE ENGIFP 1 3/8 PERP	FR0013310505	EUR	FR	12 500 000	133 960
ENGIE ENGIFP 1 5/8 PERP	FR0013431244	EUR	FR	5 000 000	53 609
ENTERPRISE PRODU EPD 3.95 02/15/27	US29379VBL62	USD	US	552 000	5 663
ENTERPRISE PRODU EPD 4 7/8 08/16/77	US29379VBM46	USD	US	9 141 000	86 188
EQT MIDSTREAM PT EQM 4 3/4 07/15/23	US26885BAD29	USD	US	9 770 000	93 740
EQUIFAX INC EFX 3.3 12/15/22	US294429AJ43	USD	US	5 000 000	48 300
ERSTE GROUP ERSTBK 5 1/2 05/26/25	XS1143333109	USD	AT	1 200 000	11 435
ESB FINANCE DAC ESBIRE 1 1/8 06/11/30	XS2009861480	EUR	IE	4 550 000	49 965
ESTEE LAUDER CO EL 4.15 03/15/47	US29736RAK68	USD	US	1 250 000	13 802
EURO BK RECON&DV EBRD 0 09/10/26	XS2051210214	SEK	SN	30 000 000	28 957
EURO BK RECON&DV EBRD 1 5/8 09/27/24	US29874QAY08	USD	SN	10 000 000	93 385
EUROFIMA EUROF 0 1/4 02/09/24	XS1919899960	EUR	SN	2 000 000	21 422
EUROFIMA EUROF 0.15 10/10/34	XS2055744689	EUR	SN	4 000 000	39 464
EUROGRID GMBH EUROGR 3 7/8 10/22/20	XS0551935769	EUR	DE	1 750 000	19 130
EURONET WORLDWID EEFT 1 3/8 05/22/26	XS2001315766	EUR	US	2 662 000	28 032
EUROPEAN INVESTMENT BANK-GLOBA 4.875% 02/15/2036	US298785DV50	USD	SN	15 000 000	190 994
EUROPEAN INVT BK EIB 0 1/2 07/19/22	XS1551293019	SEK	SN	75 000 000	75 650
EUROPEAN INVT BK EIB 0 1/2 11/13/37	XS1500338618	EUR	SN	4 000 000	42 656
EUROPEAN INVT BK EIB 0 3/4 11/15/24	XS2036242803	GBP	SN	6 905 000	84 956
EUROPEAN INVT BK EIB 0 3/8 05/15/26	XS1878833695	EUR	SN	8 000 000	87 130
EUROPEAN INVT BK EIB 0 7/8 03/15/21	XS1756305469	GBP	SN	2 250 000	28 153
EUROPEAN INVT BK EIB 1 1/2 03/02/27	XS1572222526	SEK	SN	100 000 000	107 558
EUROPEAN INVT BK EIB 1 1/4 05/12/25	XS1171476143	SEK	SN	100 000 000	105 009
EUROPEAN INVT BK EIB 1 1/4 11/13/26	XS1107718279	EUR	SN	1 200 000	13 879
EUROPEAN INVT BK EIB 1 1/8 09/16/21	XS1490971634	CAD	SN	1 700 000	12 167
EUROPEAN INVT BK EIB 1 3/4 11/12/26	XS1347679448	SEK	SN	99 000 000	107 043
EUROPEAN INVT BK EIB 1 3/8 09/15/21	US298785HF64	USD	SN	20 000 000	187 123
EUROPEAN INVT BK EIB 1 5/8 10/09/29	US298785JA59	USD	SN	5 500 000	50 096
EUROPEAN INVT BK EIB 1.7 11/15/24	AU3CB0263945	AUD	SN	5 000 000	33 290
EUROPEAN INVT BK EIB 2 1/4 03/07/20	XS1051861851	GBP	SN	4 000 000	50 650
EUROPEAN INVT BK EIB 2 1/8 04/13/26	US298785HD17	USD	SN	16 500 000	157 614
EUROPEAN INVT BK EIB 2 3/4 11/13/23	XS0852107266	SEK	SN	100 000 000	109 620
EUROPEAN INVT BK EIB 2 3/8 05/24/27	US298785HM16	USD	SN	10 500 000	101 823
EUROPEAN INVT BK EIB 2.7 01/12/23	AU3CB0249787	AUD	SN	8 000 000	55 498
EUROPEAN INVT BK EIB 3.3 02/03/28	AU3CB0245884	AUD	SN	6 000 000	44 732
EXELON CORP EXC 5 5/8 06/15/35	US30161NAC56	USD	US	39 000	452
EXELON GENERATIO EXC 5.6 06/15/42	US30161MAN39	USD	US	269 000	2 835
EXELON GENERATIO EXC 6 1/4 10/01/39	US30161MAG87	USD	US	2 250 000	25 634
EXPEDIA INC EXPE 2 1/2 06/03/22	XS1117297512	EUR	US	5 707 000	63 558
FANNIE MAE FNMA 2 5/8 09/06/24	US3135G0ZR78	USD	US	10 000 000	98 263
FBG FINANCE LTD ABIBB 3 1/4 09/06/22	AU3CB0246650	AUD	AU	590 000	4 074
FCA BANK IE FCABNK 0 5/8 11/24/22	XS2001270995	EUR	IT	4 899 000	52 048
FCC AQUALIA SA AQUASM 2.629 06/08/27	XS1627343186	EUR	ES	6 852 000	78 139
FEDEX CORP FDX 3.9 02/01/35	US31428XBA37	USD	US	66 000	637
FERROVIE DEL FERROV 0 7/8 12/07/23	XS1732400319	EUR	IT	6 000 000	64 342
FIDELITY NATONA FIS 3 1/2 04/15/23	US31620MAK27	USD	US	1 951 000	19 161
FIDELITY NATL IN FIS 0 3/4 05/21/23	XS1843436574	EUR	US	5 000 000	53 866
FINNISH GOVT RFGB 0 1/2 04/15/26	FI4000197959	EUR	FI	3 000 000	33 064
FLORIDA POWER & NEE 3.7 12/01/47	US341081FP71	USD	US	2 121 000	21 831
FLORIDA POWER & NEE 3.95 03/01/48	US341081FQ54	USD	US	3 615 000	39 019
FLORIDA PWR LT NEE 4.05 06/01/42	US341081FG72	USD	US	3 300 000	35 233
FMS WERTMANAGE FMSWER 0 3/8 04/29/30	DE000A14J2Q6	EUR	DE	5 000 000	53 983
FONCIERE REGIONS FDRFP 1 7/8 05/20/26	FR0013170834	EUR	FR	2 000 000	22 873
FORD MOTOR CRED F 3.096 05/04/23	US345397XZ10	USD	US	10 000 000	93 840
FORD MOTOR CRED F 3.339 03/28/22	US345397YL15	USD	US	5 033 000	47 927
FORD MOTOR CRED F 5 7/8 08/02/21	US345397U41	USD	US	1 133 000	11 360
FORD MOTOR CRED F 5.584 03/18/24	US345397ZQ92	USD	US	1 508 000	15 455
FORD MOTOR CRED F 5.596 01/07/22	US345397ZM88	USD	US	7 348 000	74 273
FRANCE O.A.T. 3.5% 2026-04-25	FR0010916924	EUR	FR	3 000 000	39 736
FRANCE O.A.T. FRTR 0 1/4 11/25/26	FR0013200813	EUR	FR	4 000 000	43 212
FRANCE O.A.T. FRTR 1 3/4 05/25/23	FR0011486067	EUR	FR	5 000 000	57 187
FRANCE O.A.T. FRTR 1 3/4 06/25/39	FR0013234333	EUR	FR	72 000 000	922 040
FRANCE O.A.T. FRTR 2 1/2 05/25/30	FR0011883966	EUR	FR	5 000 000	66 128
FRANCE O.A.T. FRTR 3 1/4 05/25/45	FR0011461037	EUR	FR	9 000 000	150 004
FREDDIE MAC FHLMC 2 3/8 01/13/22	US3137EADB22	USD	US	10 000 000	96 023
GABONESE REPUB GABON 6 3/8 12/12/24	XS1003557870	USD	GA	1 700 000	16 686
GABONESE REPUB GABON 6.95 06/16/25	XS1245960684	USD	GA	400 000	3 951
GDF SUEZ 5 10/01/2060 REGS	FR0010946855	GBP	FR	1 100 000	23 763
GDF SUEZ GSZFP 1 03/13/26	FR0012602761	EUR	FR	1 200 000	13 357
GDF SUEZ GSZFP 3 7/8 06/02/49	FR0011942283	EUR	FR	11 600 000	139 088
GE CAP EUR FUND GE 6.025 03/01/38	XS0350890470	EUR	US	448 000	7 292
GE CAPITAL UK GE 4 1/8 09/13/23	XS0971723233	GBP	IE	5 669 000	76 942
GE CAPITAL UK GE 5 7/8 01/18/33	XS0340495216	GBP	US	4 120 000	68 556
GE CAPITAL UK GE 8 01/14/39	XS0408304995	GBP	US	2 682 000	55 066
GECINA GFCFP 1 1/2 01/20/25	FR0012448025	EUR	FR	100 000	1 137
GEN ELECTRIC CO GE 2 1/8 05/17/37	XS1612543394	EUR	US	512 000	5 625
GEN MOTORS FIN I GM 1.168 05/18/20	XS1413583839	EUR	NL	792 000	8 415
GENERAL ELECTRIC CAPITAL 6.15% 08/07/37	US36962G3A02	USD	US	693 000	8 185
GEORGIA POWER SO 4.3 03/15/42	US373334JW27	USD	US	12 495 000	129 911
GEORGIA REP OF GEORG 6 7/8 04/12/21	XS0617134092	USD	GE	1 100 000	11 007
GERMANY 5.625% 01/04/2028	DE0001135069	EUR	DE	600 000	9 685
GHANA REP OF GHANA 7 5/8 05/16/29	XS1821416234	USD	GH	2 600 000	24 991
GHANA REP OF GHANA 7 7/8 08/07/23	XS0956935398	USD	GH	1 300 000	13 740

GHANA REP OF GHANA 8 1/8 01/18/26	XS1108847531	USD	GH	3 300 000	34 444
GHANA REP OF GHANA 8 1/8 03/26/32	XS1968714540	USD	GH	2 200 000	21 304
GHANA REP OF GHANA 8.627 06/16/49	XS1821416408	USD	GH	800 000	7 507
GHANA REP OF GHANA 8.95 03/26/51	XS1968714623	USD	GH	2 500 000	24 498
GILEAD SCIENCES GILD 1.95 03/01/22	US375558BH51	USD	US	1 250 000	11 800
GILEAD SCIENCES GILD 4 09/01/36	US375558BJ18	USD	US	67 000	711
GILEAD SCIENCES GILD 4.4 12/01/21	US375558AU71	USD	US	2 950 000	28 902
GILEAD SCIENCES GILD 5.65 12/01/41	US375558AS26	USD	US	328 000	4 068
GLAXOSMITHKLINE CAP PLC 5.25% 12/19/2033	XS0140516864	GBP	GB	1 473 000	25 740
GLAXOSMITHKLINE CAPITAL INC 6.375% 05/15/2038	US377372AE71	USD	GB	4 563 000	62 014
GLAXOSMITHKLINE GSK 1 1/4 05/21/26	XS1822828122	EUR	GB	1 657 000	18 643
GLAXOSMITHKLINE GSK 2.85 05/08/22	US377373AD71	USD	GB	3 054 000	29 337
GLAXOSMITHKLINE GSK 4 06/16/25	XS0222383027	EUR	GB	681 000	8 822
GLENORE FINANCE GLENLN 1 5/8 01/18/22	XS1110430193	EUR	LU	416 000	4 535
GLITNIR BANKI HF 7.451% PERPETUAL SERIE REGS	USX3078NARS53	USD	IS	6 000 000	0
GOLDMAN SACHS GP GS 3 1/4 02/01/23	XS0882849507	EUR	US	0	466
GOTHENBURG CITY GOT A 0 5/8 06/14/23	XS1627778316	SEK	SE	45 000 000	45 563
GOTHENBURG CITY GOT A 0.214 09/24/25	XS2054601369	SEK	SE	30 000 000	29 295
GOTHENBURG CITY GOT A 1 11/05/24	XS1900629616	SEK	SE	75 000 000	76 746
GOTHENBURG CITY GOT A 1.455 06/30/21	XS1253847815	SEK	SE	50 000 000	51 286
GOVERNMENT OF JAMAICA 6.75 04/28/28	US470160CA80	USD	JM	2 000 000	22 462
GRAND CITY PROP GYCGR 1 1/2 04/17/25	XS1220083551	EUR	LU	500 000	5 503
GREAT-WEST LIFEC GWOCN 2 1/2 04/18/23	XS0918600668	EUR	CA	1 300 000	14 968
HALLIBURTON CO HAL 4 1/2 11/15/41	US406216BA89	USD	US	212 000	2 157
HALLIBURTON CO HAL 4.85 11/15/35	US406216BJ98	USD	US	2 174 000	23 049
HAMMERSON PLC HMSOLN 3 1/2 10/27/25	XS1311391012	GBP	GB	1 250 000	16 040
HARTFORD FINL HIG 3.6 08/19/49	US416515BF08	USD	US	8 000 000	78 389
HAZINE MUSTESARL TURKSK 5.004 04/06/23	XS1586385178	USD	TR	2 300 000	21 997
HEALTH CARE REIT HCN 4 06/01/25	US42217KBF21	USD	US	11 242 000	113 862
HEALTH CARE REIT HCN 4.8 11/20/28	XS0994433836	GBP	US	5 549 000	82 511
HERA SPA HERIM 0 7/8 07/05/27	XS2020608548	EUR	IT	4 500 000	48 414
HESS CORP HES 6 01/15/40	US42809HAC16	USD	US	3 396 000	38 401
HJ HEINZ CO HNZ 2 06/30/23	XS1253558388	EUR	US	440 000	4 920
HOLCIM FINANCE L LHNVX 1 3/4 08/29/29	XS1672151492	EUR	LU	3 606 000	40 114
HOLCIM FINANCE L LHNVX 2 1/4 05/26/28	XS1420338102	EUR	LU	5 220 000	61 385
HOME DEPOT INC 5.95 03/31/2011	US437076AV48	USD	US	3 150 000	42 021
HOME DEPOT INC-GLOBAL 5.875% 12/16/2036	US437076AS19	USD	US	1 495 000	19 345
HONG KONG HKINTL 2 1/2 05/28/24	USY2836BAN48	USD	HK	3 700 000	35 394
HSBC BANK CANADA HSBC 1.816 07/07/20	CA40427HSW48	CAD	CA	53 000	386
HSBC BANK CANADA HSBC 2.17 06/29/22	CA40427HTB91	CAD	CA	6 312 000	45 440
HSBC BANK CANADA HSBC 2.253 09/15/22	CA40427HTG88	CAD	CA	3 001 000	21 757
HSBC BANK PLC HSBC 4 3/4 03/24/46	XS0247840969	GBP	GB	126 000	2 055
HSBC HLDGS PLC HSBC 6 1/2 05/20/24	XS0429422271	GBP	GB	1 034 000	15 997
HSBC HOLDING PLC 6 03/29/2040	XS0498768315	GBP	GB	417 000	7 300
HSBC HOLDING PLC 7% 04/07/2038	XS0356452929	GBP	GB	700 000	13 301
HSBC HOLDING PLC-GLOBAL 6.8 2038-06-01	US404280AJ87	USD	GB	918 000	12 279
HSBC HOLDINGS HSBC 1 1/2 12/04/24	XS1917601582	EUR	GB	4 000 000	44 080
HSBC HOLDINGS HSBC 2.65 01/05/22	US404280BF56	USD	GB	3 061 000	29 357
HSBC HOLDINGS HSBC 3 06/30/25	XS1254428896	EUR	GB	2 072 000	24 723
HSBC HOLDINGS HSBC 3.6 05/25/23	US404280BA69	USD	GB	10 000 000	97 919
HSBC HOLDINGS HSBC 3.9 05/25/26	US404280BB43	USD	GB	13 040 000	130 640
HSBC HOLDINGS HSBC 3.95 05/18/24	US404280BS77	USD	GB	1 664 000	16 439
HSBC HOLDINGS HSBC 3.973 05/22/30	US404280CC17	USD	GB	10 000 000	101 281
HSBC HOLDINGS HSBC 4 1/4 08/18/25	US404280AU33	USD	GB	1 018 000	10 366
HSBC HOLDINGS HSBC 4 7/8 01/14/22	US404280AL34	USD	GB	1 433 000	14 466
HSBC HOLDINGS HSBC 4.3 03/08/26	US404280AW98	USD	GB	13 083 000	135 076
HUNGARY GOVT HGB 0 1/2 04/21/21	HU0000043464	HUF	HU	125 000 000	4 009
HUNGARY GOVT HGB 1 3/4 10/26/22	HU00000403266	HUF	HU	7 025 500 000	232 848
HUNGARY GOVT HGB 2 3/4 12/22/26	HU00000403340	HUF	HU	4 784 800 000	165 771
HUNGARY GOVT HGB 3 08/21/30	HU00000403696	HUF	HU	1 021 100 000	35 807
HUNGARY GOVT HGB 3 1/2 06/24/20	HU00000402953	HUF	HU	825 400 000	27 134
HUNGARY GOVT HGB 3 10/27/27	HU00000403118	HUF	HU	2 848 400 000	100 220
HUNGARY GOVT HGB 5 1/2 06/24/25	HU00000402748	HUF	HU	5 236 600 000	210 101
HUNGARY GOVT HGB 6 3/4 10/22/28	HU00000402532	HUF	HU	293 400 000	13 223
HUNGARY GOVT HGB 7 06/24/22	HU00000402524	HUF	HU	1 207 600 000	46 362
HUNGARY REPHUN 5 3/4 11/22/23	US445545AJ57	USD	HU	3 200 000	34 022
HUNGARY REPHUN 5 3/8 03/25/24	US445545AL04	USD	HU	9 600 000	102 346
HUTCH WHA INT 14 HUWHY 3 5/8 10/31/24	USG46747AB00	USD	KY	4 577 000	45 050
IBERDROLA FIN SA IBESM 1 03/07/24	XS1527758145	EUR	ES	1 000 000	10 965
IBERDROLA FIN SA IBESM 1 03/07/25	XS1575444622	EUR	ES	2 000 000	22 028
IBERDROLA FIN SA IBESM 1 1/4 09/13/27	XS1682538183	EUR	ES	5 000 000	56 166
IBERDROLA FIN SA IBESM 1 1/4 10/28/26	XS1847692636	EUR	ES	3 000 000	33 502
IBERDROLA INTL IBESM 1 1/8 04/21/26	XS1398476793	EUR	NL	5 000 000	55 643
IBM CORP IBM 1 1/8 09/06/24	XS1375841233	EUR	US	1 826 000	20 122
IBM CORP IBM 1 3/4 03/07/28	XS1375955678	EUR	US	1 250 000	14 674
IBM CORP IBM 2 1/2 01/27/22	US459200JQ56	USD	US	1 419 000	13 587
IBM CREDIT LLC IBM 2.2 09/08/22	US44932HAC79	USD	US	1 250 000	11 863
ICADE ICADFP 1 1/2 09/13/27	FR0013281755	EUR	FR	2 800 000	31 223
ILE DE FRANCE IDF 0 1/2 06/14/25	FR0013183167	EUR	FR	4 500 000	48 899
ILE DE FRANCE IDF 0 5/8 04/23/27	FR0012685691	EUR	FR	10 000 000	109 126
ILE DE FRANCE IDF 1 3/8 03/14/29	FR0013242336	EUR	FR	3 000 000	35 023
INBEV NV ABIBB 9 3/4 07/30/24	BE0934986036	GBP	BE	2 752 000	48 129
INDONESIA (REP) INDON 4 3/4 01/08/26	USY20721BN86	USD	ID	500 000	5 306
INDONESIA (REP) INDON 4 3/4 02/11/29	US455780CH76	USD	ID	11 600 000	126 325
INDONESIA (REP) INDON 4 7/8 05/05/21	USY20721AU39	USD	ID	1 700 000	16 684
INDONESIA (REP) INDON 4.1 04/24/28	US455780CF11	USD	ID	4 400 000	45 030
INDONESIA (REP) INDON 4.35 01/08/27	USY20721BQ18	USD	ID	200 000	2 084
INDONESIA (REP) INDON 5.35 02/11/49	US455780CJ33	USD	ID	4 000 000	49 018
INDONESIA GOVT INDOGB 6 5/8 05/15/33	IDG000010406	IDR	ID	146 500 000 000	92 797

INDONESIA GOV'T INDOGB 7 05/15/22	IDG000010000	IDR	ID	103 000 000 000	71 562
INDONESIA GOV'T INDOGB 7 05/15/27	IDG000009804	IDR	ID	122 500 000 000	83 747
INDONESIA GOV'T INDOGB 7 09/15/30	IDG000013806	IDR	ID	18 500 000 000	12 700
INDONESIA GOV'T INDOGB 7 1/2 06/15/35	IDG000013509	IDR	ID	5 500 000 000	3 730
INDONESIA GOV'T INDOGB 7 1/2 08/15/32	IDG000012204	IDR	ID	487 000 000 000	338 938
INDONESIA GOV'T INDOGB 8 1/4 05/15/29	IDG000012907	IDR	ID	364 500 000 000	269 855
INDONESIA GOV'T INDOGB 8 1/4 05/15/36	IDG000011602	IDR	ID	162 500 000 000	117 128
INDONESIA GOV'T INDOGB 8 1/4 07/15/21	IDG000009101	IDR	ID	429 500 000 000	311 934
INDONESIA GOV'T INDOGB 8 1/8 05/15/24	IDG000012808	IDR	ID	149 000 000 000	108 286
INDONESIA GOV'T INDOGB 8 3/4 05/15/31	IDG000011701	IDR	ID	163 000 000 000	123 768
INDONESIA GOV'T INDOGB 8 3/8 03/15/24	IDG000012006	IDR	ID	118 000 000 000	87 137
INDONESIA GOV'T INDOGB 8 3/8 03/15/34	IDG000010802	IDR	ID	100 000 000 000	74 317
INDONESIA GOV'T INDOGB 8 3/8 04/15/39	IDG000013202	IDR	ID	195 000 000 000	143 801
INDONESIA GOV'T INDOGB 8 3/8 09/15/26	IDG000009507	IDR	ID	738 250 000 000	546 865
INDONESIA GOV'T INDOGB 9 03/15/29	IDG000011107	IDR	ID	0	44
INFORMA PLC INFLN 1 1/4 04/22/28	XS2068065163	EUR	GB	5 000 000	51 885
ING BANK NV INTNED 5 06/09/21	USN4578BQA53	USD	NL	1 267 000	12 419
ING BANK NV INTNED 5 8 09/25/23	USN4578OCT38	USD	NL	1 400 000	14 764
ING GROEP NV INTNED 2 1/2 11/15/30	XS1909186451	EUR	NL	5 000 000	62 257
INGERSOLL-RND GL IR 4 1/4 06/15/23	US45687AAJ16	USD	US	1 765 000	17 657
INMOBILIARIA COL COLSM 2 04/17/26	XS1808395930	EUR	ES	4 000 000	45 644
INMOBILIARIA COL COLSM 2.728 06/05/23	XS1241701413	EUR	ES	1 200 000	13 904
INSTIT CRDT OFCL ICO 0 10/31/22	XS2073787470	EUR	ES	3 500 000	37 055
INSTIT CRDT OFCL ICO 0 3/4 10/31/23	XS1915152000	EUR	ES	10 000 000	108 617
INSTIT CRDT OFCL ICO 0.1 07/30/21	XS1644451434	EUR	ES	13 500 000	142 858
INSTIT CRDT OFCL ICO 0.2 01/31/24	XS1979491559	EUR	ES	3 500 000	37 260
INSTITUTO COSTAR COSICE 6 3/8 05/15/43	USP56226AQ94	USD	CR	900 000	7 057
INT BK RECON&DEV IBRD 0 1/4 05/21/29	XS1998930926	EUR	SN	15 000 000	160 651
INT BK RECON&DEV IBRD 0 5/8 09/05/25	XS1876560100	SEK	SN	110 000 000	111 091
INT BK RECON&DEV IBRD 0 5/8 11/22/27	XS1912495691	EUR	SN	5 000 000	55 342
INT BK RECON&DEV IBRD 0.2 11/15/39	XS2086462657	DKK	SN	10 000 000	13 516
INT BK RECON&DEV IBRD 0.4325 11/12/26	XS2078928665	SEK	SN	50 000 000	49 547
INT BK RECON&DEV IBRD 2 1/2 11/22/27	US459058GE72	USD	SN	15 000 000	146 936
INT BK RECON&DEV IBRD 2 1/4 01/17/23	CA459058GG23	CAD	SN	2 000 000	14 739
INT BK RECON&DEV IBRD 2.2 01/18/22	CA459058GN73	CAD	SN	5 000 000	36 714
INT BK RECON&DEV IBRD 3 1/8 11/20/25	US45905U6L39	USD	SN	20 000 000	201 690
INT BK RECON&DEV IBRD 2 1/8 03/03/25	US45905URL07	USD	SN	9 500 000	91 131
INTEL CORP INTC 1.85 05/11/20	US458140AZ34	USD	US	2 500 000	23 466
INTEL CORP INTC 2.35 05/11/22	US458140BB56	USD	US	1 875 000	17 833
INTER PIPELINE L IPLCN 4.637 05/30/44	CA458342AE93	CAD	CA	8 000	63
INTERAMER DEV BK IADB 1.95 04/23/24	AU3CB0262483	AUD	SN	7 000 000	47 283
INTERAMER DEV BK IADB 2 3/8 07/07/27	US4581XOCY26	USD	SN	13 000 000	127 074
INTERAMER DEV BK IADB 3 09/26/22	US4581XODD79	USD	SN	8 000 000	78 131
INTERCONTINENT ICE 3 3/4 12/01/25	US45866FAD69	USD	US	839 000	8 528
INTESA SANPAOLO ISPIM 3 01/28/19	XSO997332223	EUR	IT	0	109
INTL DEVEL ASSOC IDAWBG 0 10/19/26	XS2066003901	EUR	SN	15 000 000	158 093
INTL DEVEL ASSOC IDAWBG 2 3/4 04/24/23	XS1811022091	USD	SN	30 000 000	291 672
INTL FIN CORP IFC 0.9 05/12/25	XS1801906600	SEK	SN	100 000 000	103 154
INTL FIN CORP IFC 1 1/4 04/05/27	XS1588019221	SEK	SN	50 000 000	52 796
INTL FIN CORP IFC 1 1/4 12/15/23	XS1854000343	GBP	SN	3 800 000	47 779
INTL FIN CORP IFC 1 3/8 09/13/24	CA45950KCCQ19	CAD	SN	7 000 000	49 282
INTL FIN CORP IFC 1.13 11/12/29	XS1955173981	SEK	SN	100 000 000	103 278
INTL FIN CORP IFC 2 1/8 04/07/26	US45950VHX73	USD	SN	11 400 000	109 011
INTL FIN CORP IFC 2 10/24/22	US45950VLH77	USD	SN	5 000 000	47 426
INTL PAPER CO IP 3.8 01/15/26	US460146CL53	USD	US	1 600 000	16 248
INTL PAPER CO IP 5 09/15/35	US460146CM37	USD	US	1 108 000	12 368
IREN SPA IREIM 0 7/8 10/14/29	XS2065601937	EUR	IT	3 200 000	33 555
IREN SPA IREIM 1 1/2 10/24/27	XS1704789590	EUR	IT	4 248 000	47 074
IREN SPA IREIM 1.95 09/19/25	XS1881533563	EUR	IT	3 954 000	44 989
IRISH GOVT IRISH 1 05/15/26	IE00B8V8C9418	EUR	IE	3 000 000	34 000
IRISH GOVT IRISH 1.35 03/18/31	IE00BFZRQ242	EUR	IE	17 500 000	207 919
IRISH GOVT IRISH 1.7 05/15/37	IE00B8V8C9B83	EUR	IE	5 000 000	62 809
IRISH GOVT IRISH 3.4 03/18/24	IE00B6X95T99	EUR	IE	3 000 000	37 343
IVORY COAST IVYCST 5 3/4 12/31/32	XSO496488395	USD	CI	2 194 000	17 555
JAB HOLDINGS JABHOL 1 3/4 06/25/26	DE000A1919G4	EUR	NL	2 900 000	32 606
JAB HOLDINGS JABHOL 1 5/8 04/30/25	DE000A120TA4	EUR	NL	5 300 000	59 654
JAMAICA GOVT JAMAN 8 03/15/39	US470160AV46	USD	JM	5 700 000	73 879
JERNHUSEN AB JERNAB 0.938 04/18/24 #DMTN	SE0012193688	SEK	SE	106 000 000	107 486
JERNHUSEN AB JERNAB 0.975 04/17/23 #DMTN	SE0011062801	SEK	SE	180 000 000	183 287
JERSEY CENT PL FE 4.7 04/01/24	USU04536AC95	USD	US	4 500 000	46 379
JICA JICA 3 3/8 06/12/28	US47109LAC81	USD	JP	15 000 000	152 445
JOHN DEERE CAP DE 2.65 06/10/26	US24422ETH26	USD	US	1 690 000	16 194
JOHNSON JOHNSON 5.85 07/15/2038	US478160AT19	USD	US	6 220 000	83 756
JOHNSON CONTROLS JCI 1 09/15/23	XS1580476759	EUR	IE	2 500 000	27 109
JOHNSON CONTROLS JCI 4 1/2 02/15/47	US478375AU25	USD	IE	1 250 000	12 858
JOHNSON&JOHNSON JNJ 0 1/4 01/20/22	XS1411535286	EUR	US	4 638 000	49 338
JOHNSON&JOHNSON JNJ 1.15 11/20/28	XS1412266816	EUR	US	5 000 000	56 202
JOHNSON&JOHNSON JNJ 2 1/4 03/03/22	US478160CD49	USD	US	13 576 000	129 492
JOHNSON&JOHNSON JNJ 3 5/8 03/03/37	US478160CF96	USD	US	922 000	9 635
JOHNSON&JOHNSON JNJ 3.55 03/01/36	US478160BU72	USD	US	209 000	2 167
JOHNSON&JOHNSON JNJ 4 1/2 09/01/40	US478160AV64	USD	US	194 000	2 226
JORDAN JORDAN 5 3/4 01/31/27	XS1405770220	USD	JO	200 000	2 019
JORDAN JORDAN 6 1/8 01/29/26	XS1117279882	USD	JO	2 000 000	20 560
JORDAN JORDAN 7 3/8 10/10/47	XS1577950311	USD	JO	800 000	8 087
JPMORGAN CHASE JPM 1 1/2 10/26/22	XS1310493744	EUR	US	2 378 000	26 115
JPMORGAN CHASE JPM 1.047 11/04/32	XS2075811948	EUR	US	4 089 000	43 365
JPMORGAN CHASE JPM 3.782 02/01/28	US46625HRY89	USD	US	10 000 000	102 235
JPMORGAN CHASE JPM 3.964 11/15/48	US46647PAL04	USD	US	4 633 000	49 293
JPMORGAN CHASE JPM 4.032 07/24/48	US46647PAK21	USD	US	15 000 000	162 751

JPMORGAN CHASE JPM 4.203 07/23/29	US46647PAV85	USD	US	7 099 000	75 286
JPMORGAN CHASE JPM 4.26 02/22/48	US46647PAA49	USD	US	6 927 000	77 604
JPMORGAN CHASE JPM 4.85 02/01/44	US46625HJU59	USD	US	1 959 000	23 765
JPN FIN ORG MUNI JFM 2 04/21/22	XS1219588560	USD	JP	20 000 000	188 064
JPN FIN ORG MUNI JFM 2 1/8 04/13/21	XS1392936651	USD	JP	15 000 000	141 363
KAZAKH DEVELOPME DBKAZ 4 1/8 12/10/22	XS0860582435	USD	KZ	200 000	1 947
KAZAKHSTAN KAZAKS 3 7/8 10/14/24	XS1120709669	USD	KZ	500 000	5 042
KAZAKHSTAN KAZAKS 4 7/8 10/14/44	XS1120709826	USD	KZ	4 200 000	48 948
KAZAKHSTAN KAZAKS 5 1/8 07/21/25	XS1263054519	USD	KZ	2 400 000	26 289
KAZAKHSTAN KAZAKS 6 1/2 07/21/45	XS1263139856	USD	KZ	5 700 000	80 101
KAZAKHSTAN TEMIR KTZKZ 6.95 07/10/42	XS0799658637	USD	KZ	100 000	1 285
KAZMUNAYGAS NAT KZOKZ 4 3/4 04/24/25	XS1807299174	USD	KZ	4 100 000	42 277
KAZTRANSYGAS JSC KZTGKZ 4 3/8 09/26/27	XS1682544157	USD	KZ	1 500 000	14 891
KBC GROUP NV KBCBB 0 7/8 06/27/23	BE0002602804	EUR	BE	2 000 000	21 682
KELLOGG CO K 3 1/4 04/01/26	US487836BP25	USD	US	1 875 000	18 388
KENYA REP OF KENINT 6 7/8 06/24/24	XS1028952403	USD	KE	3 500 000	35 433
KENYA REP OF KENINT 7 1/4 02/28/28	XS1781710543	USD	KE	1 200 000	12 422
KENYA REP OF KENINT 8 05/22/32	XS1843435766	USD	KE	2 700 000	27 739
KENYA REP OF KENINT 8 1/4 02/28/48	XS1781710626	USD	KE	400 000	4 117
KEYSIGHT TECHNOL KEYS 4.6 04/06/27	US49338LAE39	USD	US	755 000	7 930
KFW KFW 0 1/2 09/28/26	XS1897340854	EUR	DE	9 000 000	98 817
KFW KFW 0 1/4 06/30/25	XS1612940558	EUR	DE	13 673 000	147 635
KFW KFW 0 3/4 01/15/29	DE000A2LQSN2	EUR	DE	4 000 000	44 965
KFW KFW 0 7/8 09/15/26	XS2034715305	GBP	DE	8 000 000	98 483
KFW KFW 0.01 05/05/27	XS1999841445	EUR	DE	21 500 000	227 187
KFW KFW 0.05 05/30/24	XS1414146669	EUR	DE	1 000 000	10 692
KFW KFW 1 1/2 07/24/24	AU3CB0265239	AUD	DE	1 338 000	8 891
KFW KFW 1 3/4 09/14/29	US500769JD71	USD	DE	13 500 000	124 397
KFW KFW 1 7/8 11/30/20	US500769GU24	USD	DE	1 800 000	16 904
KFW KFW 2 09/29/22	US500769HP20	USD	DE	5 000 000	47 469
KFW KFW 2 11/30/21	US500769HD99	USD	DE	10 000 000	94 393
KFW KFW 2 7/8 04/03/28	US500769HS68	USD	DE	13 500 000	136 313
KFW KFW 2.4 07/02/20	AU000KFWHAC9	AUD	DE	2 000 000	13 246
KINDER MORGAN ENERGY PART 6.85 2/15/2020	US494550BB13	USD	US	2 076 000	20 040
KINDER MORGAN ENERGY PART 6.95% 01/15/2038	US494550AW68	USD	US	5 759 000	73 061
KINDER MORGAN KMI 2 1/4 03/16/27	XS1196817586	EUR	US	4 988 000	58 353
KKR GR FIN CO KKR 1 5/8 05/22/29	XS1998904921	EUR	US	17 769 000	196 151
KLEPI LIFP 1 04/17/23	FR0012674661	EUR	FR	1 900 000	20 687
KOMMUNEKREDIT KOMMUN 0 5/8 11/21/39	XS2081058096	EUR	DK	5 700 000	59 180
KOMMUNINVEST KOMINS 1 5/8 04/24/23	XS2081157401	USD	SE	16 000 000	149 718
KOREA WATER RESO KORWAT 3 7/8 05/15/23	XS1798774656	USD	KR	5 000 000	49 418
KRAFT FOODS GROU KRFT 6 1/2 02/09/40	US50076QAN60	USD	US	46 000	534
KRAFT FOODS GROU KRFT 6 7/8 01/26/39	US50076QAR74	USD	US	4 500 000	53 745
KRAFT HEINZ FOOD KHC 5 07/15/35	US50077LAL09	USD	US	642 000	6 824
KROGER CO/THE KR 3 1/2 02/01/26	US501044DC24	USD	US	1 098 000	10 963
KROGER CO/THE KR 4 02/01/24	US501044CY52	USD	US	4 100 000	41 534
KSA SUKUK LTD KSA 2.894 04/20/22	XS1599284111	USD	SA	3 500 000	33 407
KSA SUKUK LTD KSA 2.969 10/29/29	XS2072816114	USD	KY	8 900 000	83 732
KSA SUKUK LTD KSA 4.303 01/19/29	XS1881581968	USD	KY	600 000	6 326
KUWAIT INTL BOND KUWIB 3 1/2 03/20/27	XS1582346968	USD	KW	5 700 000	57 962
LA BANQUE POSTAL FRLBP 1 3/8 04/24/29	FR0013415692	EUR	FR	10 000 000	111 763
LA POSTE SA FRPTT 1.45 11/30/28	FR0013384567	EUR	FR	5 700 000	64 341
LAMAR FUNDING OMGRID 3.958 05/07/25	XS1117297355	USD	KY	600 000	5 509
LANDSHYPO BANK LANHYP 0 3/4 05/25/23	XS1824244807	SEK	SE	146 000 000	148 066
LANDSHYPO BANK LANHYP 0.615 11/18/25 #DMTN	SE0011870021	SEK	SE	16 000 000	15 877
LANDSHYPO BANK LANHYP 0.7 05/09/22 #mtn	SE0009895030	SEK	SE	80 000 000	80 928
LANSFORSAKRINGAR LANSBK 1 1/2 09/16/26 #519	SE0012324341	SEK	SE	50 000 000	52 645
LANSFORSAKRINGAR LANSBK 1 1/2 09/18/24 #517	SE0010298190	SEK	SE	470 000 000	493 063
LANSFORSAKRINGAR LANSBK 1 1/4 09/17/25 #518	SE0011309244	SEK	SE	170 000 000	176 407
LANSFORSAKRINGAR LANSBK 1 1/4 09/20/23 #516	SE0009190390	SEK	SE	250 000 000	258 798
LANSFORSAKRINGAR LANSBK 1 3/4 09/15/21 #514	SE0006543328	SEK	SE	300 000 000	309 451
LANSFORSAKRINGAR LANSBK 2 1/4 09/21/22 #515	SE0007278429	SEK	SE	620 000 000	656 783
LB BADEN-WUERTT LBBW 0 3/8 05/24/24	DE000LB2CHW4	EUR	DE	4 000 000	42 190
LB BADEN-WUERTT LBBW 0 3/8 07/29/26	DE000LB2CLH7	EUR	DE	3 000 000	31 299
LEASEPLAN CORP LPTY 1 3/8 03/07/24	XS1960260021	EUR	NL	1 700 000	18 696
LIBERTY MUTUAL LIBMUT 3.951 10/15/50	USU52932BH98	USD	US	1 501 000	14 683
LIBERTY MUTUAL LIBMUT 4.569 02/01/29	USU52932BB29	USD	US	2 950 000	31 555
LINDE FINANCE BV LINGR 0 1/4 01/18/22	XS1518704900	EUR	NL	2 500 000	26 573
LITHUANIA LITHUN 0.95 05/26/27	XS1619567677	EUR	LT	8 500 000	95 474
LITHUANIA LITHUN 2.1 05/26/47	XS1619568139	EUR	LT	3 500 000	47 477
LITHUN 6 1/8 03/09/21	XS0602546136	USD	LT	3 900 000	38 863
LLOYDS BANK LLOYDS 0 1/4 10/04/22	XS2059885058	EUR	GB	2 919 000	30 812
LLOYDS BANK PLC LLOYDS 1 11/19/21	XS1139091372	EUR	GB	5 756 000	61 778
LLOYDS BK GR PLC LLOYDS 0 3/4 11/09/21	XS1517181167	EUR	GB	10 482 000	111 909
LLOYDS BK GR PLC LLOYDS 1 3/4 09/07/28	XS1788982996	EUR	GB	6 169 000	66 987
LLOYDS BK GR PLC LLOYDS 3 01/11/22	US53944YAC75	USD	GB	18 292 000	176 348
LLOYDS BK GR PLC LLOYDS 3 3/4 01/11/27	US53944YAD58	USD	GB	18 733 000	187 529
LLOYDS BK GR PLC LLOYDS 3.1 07/06/21	US539439AK53	USD	GB	3 428 000	33 079
LLOYDS BK GR PLC LLOYDS 4 3/8 03/22/28	US539439AR07	USD	GB	14 946 000	156 165
LLOYDS BK GR PLC LLOYDS 4.05 08/16/23	US539439AS89	USD	GB	5 068 000	50 931
LLOYDS BK GR PLC LLOYDS 4.45 05/08/25	US53944YAF07	USD	GB	1 304 000	13 407
LLOYDS BK GR PLC LLOYDS 4.55 08/16/28	US539439AT62	USD	GB	4 264 000	45 440
LLOYDS TSB BANK 6.375 01/21/2021	US539473AH14	USD	GB	1 716 000	17 246
LLOYDS TSB BANK LLOYDS 6 1/2 09/14/20	US53947QAA58	USD	GB	4 200 000	41 190
LLOYDS TSB BANK PLC 6.5 3/24/2020	XS0497187640	EUR	GB	2 878 000	32 194
LOEWS CORP L 4 1/8 05/15/43	US540424AR93	USD	US	1 299 000	13 462
LONDON STOCK EX LSELN 1 3/4 12/06/27	XS1918000107	EUR	GB	5 000 000	56 451
LOWE'S COS INC LOW 2 1/2 04/15/26	US548661DM66	USD	US	13 086 000	123 846
LOWE'S COS INC LOW 3 3/8 09/15/25	US548661DH71	USD	US	6 330 000	63 192

LOWE'S COS INC LOW 3.1 05/03/27	US548661DP97	USD	US	10 000 000	97 284
LV FRIENDLY SOC LVFRSC 6 1/2 05/22/43	XS0935312057	GBP	GB	2 707 000	38 851
LYB INTL FIN LYB 5 1/4 07/15/43	US50247VAB53	USD	NL	4 650 000	52 721
LYONDELLBASELL LYB 5 3/4 04/15/24	US552081AK73	USD	US	2 900 000	30 988
LYONDELLBASELL LYB 6 11/15/21	US552081AD31	USD	NL	1 750 000	17 525
MACQUARIE BK LTD MQGAU 4 7/8 06/10/25	US55608YAB11	USD	AU	1 875 000	18 928
MALAYSIA GOVT MGS 3.418 08/15/22	MYBMO1200017	MYR	MY	6 328 000	14 796
MALAYSIA GOVT MGS 3.48 03/15/23	MYBMN1300033	MYR	MY	91 000	213
MALAYSIA GOVT MGS 3.492 03/31/20	MYBML1200062	MYR	MY	30 000	69
MALAYSIA GOVT MGS 3.659 10/15/20	MYBMJ1500036	MYR	MY	20 000	46
MALAYSIA GOVT MGS 3.733 06/15/28	MYBMS1300057	MYR	MY	85 900 000	201 915
MALAYSIA GOVT MGS 3.795 09/30/22	MYBML1500024	MYR	MY	33 030 000	77 736
MALAYSIA GOVT MGS 3.844 04/15/33	MYBMX1300040	MYR	MY	67 000	157
MALAYSIA GOVT MGS 3.885 08/15/29	MYBMO1900020	MYR	MY	1 700 000	4 132
MALAYSIA GOVT MGS 3.889 07/31/20	MYBMK1300062	MYR	MY	41 000	96
MALAYSIA GOVT MGS 3.892 03/15/27	MYBMS1200026	MYR	MY	13 000	31
MALAYSIA GOVT MGS 3.899 11/16/27	MYBMO1700040	MYR	MY	66 800 000	159 187
MALAYSIA GOVT MGS 3.906 07/15/26	MYBML1900018	MYR	MY	59 400 000	143 327
MALAYSIA GOVT MGS 3.955 09/15/25	MYBMO1500010	MYR	MY	39 760 000	95 324
MALAYSIA GOVT MGS 4.048 09/30/21	MYBML1400035	MYR	MY	37 982 000	89 318
MALAYSIA GOVT MGS 4.059 09/30/24	MYBML1700020	MYR	MY	48 500 000	116 175
MALAYSIA GOVT MGS 4.16 07/15/21	MYBMO1100019	MYR	MY	36 000	85
MALAYSIA GOVT MGS 4.181 07/15/24	MYBMO1400013	MYR	MY	59 300 000	143 809
MALAYSIA GOVT MGS 4.232 06/30/31	MYBMX1100044	MYR	MY	24 500 000	59 479
MALAYSIA GOVT MGS 4.392 04/15/26	MYBMS1100036	MYR	MY	26 463 000	64 843
MALAYSIA GOVT MGS 4.498 04/15/30	MYBMX1000038	MYR	MY	55 000	138
MALAYSIA GOVT MGS 4.762 04/07/37	MYBMX1700033	MYR	MY	28 800 000	75 008
MALAYSIA INVEST MGII 3.655 10/15/24	MYBGJ1900048	MYR	MY	15 500 000	36 454
MALAYSIA INVEST MGII 3.729 03/31/22	MYBGH1800044	MYR	MY	10 200 000	23 889
MALAYSIA INVEST MGII 3.948 04/14/22	MYBGI1700036	MYR	MY	73 800 000	173 495
MALAYSIA INVEST MGII 4.13 07/09/29	MYBGO1900014	MYR	MY	11 800 000	29 087
MANUF LIFE INSUR MFCCN 2.1 06/01/25	CA564835AJ56	CAD	CA	9 866 000	71 325
MANULIFE FIN COR MFCCN 5 3/8 03/04/46	US56501RAD89	USD	CA	1 293 000	16 296
MANULIFE FIN MFCCN 5.059 12/15/41	CA56502FAA99	CAD	CA	1 742 000	15 178
MARKEL CORP MKL 5 05/20/49	US570535AT11	USD	US	2 281 000	24 974
MARRIOTT INTL MAR 3 1/8 06/15/26	US571903AS22	USD	US	1 875 000	18 221
MARSH & MCLENNAN MMC 1.349 09/21/26	XS1963836892	EUR	US	9 354 000	103 469
MARSH & MCLENNAN MMC 1.979 03/21/30	XS1963837197	EUR	US	3 279 000	38 138
MARSH & MCLENNAN MMC 4 3/8 03/15/29	US571748BG65	USD	US	737 000	7 960
MARSH & MCLENNAN MMC 4.9 03/15/49	US571748BJ05	USD	US	9 463 000	113 582
MASS INSTIT TECH MASSIN 5.6 07/01/11	US575718AA93	USD	US	23 000	338
MASTERCARD INC MA 2.95 06/01/29	US57636QAM69	USD	US	4 624 000	45 287
MCDONALD'S CORP MCD 4 7/8 12/09/45	US58013MFA71	USD	US	3 189 000	36 230
MCKESSON CORP MCK 3 1/8 02/17/29	XS1567174526	GBP	US	666 000	8 738
MCKESSON CORP MCK 3.95 02/16/28	US581557BJ38	USD	US	9 332 000	94 489
MDC-GMTN B.V. MUBAUH 3 3/4 04/19/29	XS1598828298	USD	NL	1 600 000	16 287
MDC-GMTN B.V. MUBAUH 4 1/2 11/07/28	XS1904648570	USD	NL	1 500 000	16 043
MEAD JOHNSON NUT M.JN 4.6 06/01/44	US582839AG14	USD	US	92 000	1 030
MEDTRONIC GLOBAL MDT 0 12/02/22	XS2020670696	EUR	LU	9 043 000	95 121
MEDTRONIC GLOBAL MDT 0 3/8 03/07/23	XS1966078099	EUR	LU	11 545 000	123 040
MEDTRONIC GLOBAL MDT 1 1/8 03/07/27	XS1966078255	EUR	LU	10 000 000	111 293
MERCK CO INC MRK 1 7/8 10/15/26	XS1028941117	EUR	US	5 000 000	58 652
MERCK CO INC MRK 2.35 02/10/22	US58933YAQ89	USD	US	280 000	2 682
MERCK CO INC MRK 3.6 09/15/42	US589331AS67	USD	US	305 000	3 129
MERCK CO INC MRK 4.15 05/18/43	US58933YAJ47	USD	US	183 000	2 036
MERCK & CO INC MRK 1 3/8 11/02/36	XS1513062411	EUR	US	1 099 000	12 496
MERCK FIN SERVIC MRKGR 1 3/8 09/01/22	XS1284570626	EUR	DE	3 508 000	38 303
MERLIN PROPRTIE MRLSM 2.225 04/25/23	XS1398336351	EUR	ES	1 875 000	21 155
MET LIFE GLOB MET 1 1/4 09/17/21	XS1110874820	EUR	US	1 400 000	15 111
MET LIFE GLOB MET 2 3/8 01/11/23	XS0873665706	EUR	US	1 900 000	21 803
MET LIFE GLOB MET 2 5/8 12/05/22	XS1327014749	GBP	US	1 250 000	16 164
METLIFE INC MET 4 7/8 11/13/43	US59156RBG20	USD	US	3 906 000	45 902
MEXICAN BONOS MBONO 10 11/20/36	MXOMGO0000B2	MXN	MX	1 073 123	69 095
MEXICAN BONOS MBONO 10 12/05/24	MXOMGO000078	MXN	MX	3 352 820	189 674
MEXICAN BONOS MBONO 5 3/4 03/05/26	MXOMGO0000Y4	MXN	MX	1 468 100	70 359
MEXICAN BONOS MBONO 6 1/2 06/09/22	MXOMGO0000Q0	MXN	MX	6 214 907	307 694
MEXICAN BONOS MBONO 6 1/2 06/10/21	MXOMGO0000N7	MXN	MX	2 999 559	148 807
MEXICAN BONOS MBONO 7 1/2 06/03/27	MXOMGO0000D8	MXN	MX	7 162 821	370 568
MEXICAN BONOS MBONO 7 1/4 12/09/21	MXOMGO000144	MXN	MX	691 000	34 687
MEXICAN BONOS MBONO 7 3/4 05/29/31	MXOMGO0000P2	MXN	MX	681 058	36 231
MEXICAN BONOS MBONO 7 3/4 11/13/42	MXOMGO0000R8	MXN	MX	3 102 704	163 975
MEXICAN BONOS MBONO 7 3/4 11/23/34	MXOMGO0000U2	MXN	MX	5 307 084	283 516
MEXICAN BONOS MBONO 8 06/11/20	MXOMGO0000L1	MXN	MX	1 287 171	64 520
MEXICAN BONOS MBONO 8 1/2 05/31/29	MXOMGO0000H9	MXN	MX	1 309 879	72 701
MEXICAN BONOS MBONO 8 1/2 11/18/38	MXOMGO0000J5	MXN	MX	626 231	35 601
MEXICAN BONOS MBONO 8 11/07/47	MXOMGO000102	MXN	MX	1 904 000	103 896
MEXICAN BONOS MBONO 8 12/07/23	MXOMGO000003	MXN	MX	5 811 810	301 650
MICRON TECH MU 4.663 02/15/30	US595112BQ52	USD	US	22 543 000	237 073
MICROSOFT CORP MSFT 1.55 08/08/21	US594918BP86	USD	US	17 573 000	165 256
MICROSOFT CORP MSFT 2 3/8 02/12/22	US594918BA18	USD	US	14 887 000	142 549
MICROSOFT CORP MSFT 2.4 02/06/22	US594918BW38	USD	US	21 725 000	208 227
MICROSOFT CORP MSFT 3 1/2 02/12/35	US594918BC73	USD	US	557 000	5 826
MICROSOFT CORP MSFT 3 1/2 11/15/42	US594918AR51	USD	US	785 000	8 047
MICROSOFT CORP MSFT 3 1/8 12/06/28	XS1001749289	EUR	US	3 659 000	48 398
MICROSOFT CORP MSFT 3.3 02/06/27	US594918BY93	USD	US	4 835 000	49 030
MICROSOFT CORP MSFT 4 02/12/55	US594918BE30	USD	US	5 009 000	56 173
MICROSOFT CORP MSFT 4 1/2 02/06/57	US594918CB81	USD	US	13 101 000	161 195
MICROSOFT CORP MSFT 4 3/4 11/03/55	US594918BM55	USD	US	5 041 000	63 503
MIDAMERICAN ENERGY HOLDINGS 6.125% 04/01/2036	US59562VAM90	USD	US	1 155 000	15 020

mitsub UFJ FIN MUFG 0.339 07/19/24	XS2028899727	EUR	JP	1 000 000	10 522
mitsub UFJ FIN MUFG 0.848 07/19/29	XS2028900087	EUR	JP	4 500 000	48 147
MIZUHO FINANCIAL MIZUHO 0.956 10/16/24	XS1691909920	EUR	JP	5 000 000	54 175
MONDI FINANCE PL MNDILN 3 3/8 09/28/20	XS0834719303	EUR	GB	3 400 000	36 953
MONGOLIA MONGOL 10 7/8 04/06/21	US60937GAD88	USD	MN	4 600 000	48 042
MONGOLIA MONGOL 5 1/8 12/05/22	US60937GAB23	USD	MN	600 000	5 765
MONGOLIA MONGOL 5 5/8 05/01/23	USY6142NAB48	USD	MN	500 000	4 877
MONGOLIA MONGOL 8 3/4 03/09/24	USY6142NAA64	USD	MN	300 000	3 272
MOODY'S CORP MCO 4 7/8 02/15/24	US615369AC97	USD	US	1 150 000	12 018
MOROCCO KINGDOM MOROC 4 1/4 12/11/22	XS0850020586	USD	MA	800 000	7 913
MOROCCO KINGDOM MOROC 5 1/2 12/11/42	XS0864259717	USD	MA	600 000	6 888
MOTABILITY OPS MOTOPG 0 7/8 03/14/25	XS1578212299	EUR	GB	1 005 000	10 977
MOTABILITY OPS MOTOPG 3 5/8 03/10/36	XS1377228959	GBP	GB	1 066 000	16 134
MPC 6 1/2 03/01/41	US56585AAF93	USD	US	2 400 000	29 667
MPLX LP MPLX 5 1/4 01/15/25	USU5521WAM74	USD	US	1 832 000	18 436
MUMTALAKAT SUKUK MUMTAK 5 5/8 02/27/24	XS1953255616	USD	KY	1 200 000	12 053
MUNI FINANCE PLC KUNTA 0.05 09/06/29	XS2023679843	EUR	FI	4 000 000	41 722
MUNICH RE VAR 05/26/42	XS0764278528	EUR	DE	4 600 000	57 170
MYLAN INC MYL 2 1/8 05/23/25	XS1801129286	EUR	US	3 712 000	41 898
NAMIBIA REP OF REPNAM 5 1/2 11/03/21	XS0686701953	USD	NA	2 100 000	20 567
NAMIBIA REP OF REPNAM 5 1/4 10/29/25	XS1311099540	USD	NA	900 000	8 826
NATIONAL AUSTRALIA BANK 4.625 2020-02-10	XS0485326085	EUR	AU	4 071 000	44 742
NATIONWIDE BLDG 6.75 7/22/2020 EMTN	XS0527239221	EUR	GB	1 703 000	19 096
NATIONWIDE BLDG NWD 2 07/25/29	XS1651453729	EUR	GB	2 320 000	25 545
NATL AUS BANK/NY NAB 1 7/8 07/12/21	US63254AAR95	USD	AU	2 742 000	25 900
NATL AUSTRALIABK 4% 2020-07-13	XS0525146907	EUR	AU	937 000	10 257
NATL AUSTRALIABK NAB 0 5/8 08/30/23	XS1872032369	EUR	AU	6 000 000	64 434
NATL RURAL UTIL NRUC 4.023 11/01/32	US637432MS19	USD	US	657 000	7 041
NATWEST MARKETS RBS 1 1/8 06/14/23	XS1837997979	EUR	GB	5 149 000	55 849
NED WATERSCHAPBK NEDWBK 0 1/4 06/07/24	XS1626191107	EUR	NL	5 000 000	53 751
NED WATERSCHAPBK NEDWBK 0 1/8 05/28/27	XS2002516446	EUR	NL	9 000 000	95 445
NED WATERSCHAPBK NEDWBK 0 1/8 09/25/23	XS1882681619	EUR	NL	7 000 000	74 720
NED WATERSCHAPBK NEDWBK 0 10/02/34	XS2057845518	EUR	NL	6 000 000	58 496
NED WATERSCHAPBK NEDWBK 0.7 01/25/23	XS1555168951	SEK	NL	100 000 000	101 424
NED WATERSCHAPBK NEDWBK 1 04/11/25	XS1595814465	SEK	NL	75 000 000	77 141
NED WATERSCHAPBK NEDWBK 1 09/03/25	XS1284550941	EUR	NL	6 500 000	72 909
NED WATERSCHAPBK NEDWBK 1 1/2 04/27/38	XS1814679756	EUR	NL	8 000 000	97 729
NED WATERSCHAPBK NEDWBK 1 1/4 06/07/32	XS1626191792	EUR	NL	3 600 000	42 110
NED WATERSCHAPBK NEDWBK 2 1/8 11/15/21	XS1716989287	USD	NL	1 500 000	14 189
NEDER FINANCIER NEDFIN 0 3/4 11/29/23	XS1527323411	SEK	NL	50 000 000	50 699
NEDER FINANCIER NEDFIN 2 3/4 02/20/24	XS1953035844	USD	NL	8 000 000	79 329
NESTLE FIN INTL NESNVX 0 3/8 01/18/24	XS1707074941	EUR	LU	2 000 000	21 470
NESTLE FIN INTL NESNVX 1 1/4 05/04/20	XS0925668625	EUR	CH	4 700 000	50 052
NESTLE FIN INTL NESNVX 1 1/4 11/02/29	XS1707075328	EUR	LU	6 656 000	76 758
NESTLE HOLDINGS NESNVX 3.35 09/24/23	USU74078BX05	USD	US	10 000 000	98 842
NETHERLANDS GOVT NETHER 0 1/2 01/15/40	NL0013552060	EUR	NL	17 275 000	188 883
NETHERLANDS GOVT NETHER 0 3/4 07/15/27	NL0012171458	EUR	NL	5 000 000	56 484
NETHERLANDS GOVT NETHER 2 3/4 01/15/47	NL0010721999	EUR	NL	1 000 000	17 297
NEW S WALES TREA NSWTC 3 11/15/28	AU3SG0001878	AUD	AU	7 000 000	51 058
NEW ZEALAND GOVERNMENT 6 05/15/2021	NZGOVD0521C2	NZD	NZ	3 000 000	20 337
NEW ZEALAND GVT NZGB 4 1/2 04/15/27	NZGOVDT427C1	NZD	NZ	1 000 000	7 663
NEW ZEALAND GVT NZGB 5 1/2 04/15/23	NZGOVDT423C0	NZD	NZ	1 000 000	7 261
NEWCREST FINANCE NCMAU 5 3/4 11/15/41	USQ66511AB43	USD	AU	1 054 000	11 772
NEXTERA ENERGY NEE 4.8 12/01/77	US65339KAV26	USD	US	8 236 000	79 932
NGG FINANCE PLC 5.625% 06/18/2073	XS0903532090	GBP	GB	2 545 000	36 670
NIKE INC NKE 2 3/8 11/01/26	US654106AF00	USD	US	17 656 000	168 696
NIKE INC NKE 3 7/8 11/01/45	US654106AE35	USD	US	1 862 000	19 986
NISOURCE FIN CP NI 3.49 05/15/27	US65473QBE26	USD	US	711 000	7 027
NISOURCE FIN CP NI 4 3/8 05/15/47	US65473QBF90	USD	US	2 500 000	26 121
NISOURCE FIN CP NI 5 1/4 02/15/43	US65473QBB86	USD	US	1 602 000	18 484
NISOURCE FIN CP NI 5.65 02/01/45	US65473QBD43	USD	US	3 113 000	37 780
NORDEA BANK AB 4.5 3/26/2020	XS0497179035	EUR	SE	111 000	1 219
NORDEA BANK AB NDASS 0.3 06/30/22	XS1640493372	EUR	SE	4 633 000	49 228
NORDEA BANK AB NDASS 1 09/07/26	XS1486520403	EUR	SE	5 000 000	53 343
NORDEA BANK AB NDASS 1 1/8 02/12/25	XS1189263400	EUR	SE	202 000	2 243
NORDEA BANK AB NDASS 3 1/4 07/05/22	XS0801636902	EUR	SE	100 000	1 153
NORDEA BANK NDASS 0 3/8 05/28/26	XS2003499386	EUR	FI	5 000 000	52 844
NORDEA HYPOTEK NDASS 1 04/08/22 #5531	SE0006991246	SEK	SE	1 170 000 000	1 198 499
NORDEA HYPOTEK NDASS 1 09/18/24 #5534	SE0012230415	SEK	SE	330 000 000	338 139
NORDEA HYPOTEK NDASS 1 1/4 05/19/21 #5532	SE0007897186	SEK	SE	470 000 000	480 595
NORDEA HYPOTEK NDASS 1 1/4 09/20/23 #5533	SE0010442731	SEK	SE	530 000 000	548 647
NORDIC INVST BNK NIB 0 09/25/26	XS2055786763	EUR	SN	4 500 000	47 694
NORDIC INVST BNK NIB 0 1/8 06/10/24	XS1431730388	EUR	SN	2 200 000	23 587
NORDIC INVST BNK NIB 0 3/8 09/19/22	XS1292474282	EUR	SN	3 500 000	37 663
NORDIC INVST BNK NIB 2 1/4 09/30/21	US65562QAW50	USD	SN	2 000 000	19 007
NORDRHEIN-WEST NRW 0 1/2 11/25/39	DE000NRW0L02	EUR	DE	10 000 000	102 442
NORDRHEIN-WEST NRW 0.95 03/13/28	DE000NRW0K03	EUR	DE	10 000 000	113 641
NORDRHEIN-WEST NRW 1.55 06/16/48	DE000NRW0KF4	EUR	DE	6 000 000	75 811
NORFOLK SOUTHERN NSC 4.05 08/15/52	US655844BV94	USD	US	640 000	6 675
NORFOLK SOUTHERN NSC 4.65 01/15/46	US655844BR82	USD	US	671 000	7 575
NORFOLK SOUTHERN NSC 5.1 08/01/18	US655844CB22	USD	US	7 107 000	79 818
NORSKE TOG AS NRSKTO 2.55 12/11/29	NO0010870017	NOK	NO	12 000 000	12 723
NORWEGIAN GOV'T NGB 1 3/4 09/06/29	NO0010844079	NOK	NO	25 000 000	27 236
NORWEGIAN GOV'T NGB 2 04/26/28	NO0010821598	NOK	NO	25 000 000	27 995
NOVARTIS AG NOVNVX 0 5/8 11/13/29	CHO270190991	CHF	CH	4 375 000	44 570
NOVARTIS CAPITAL NOVNVX 4 11/20/45	US66989HAK41	USD	US	3 333 000	36 353
NOVARTIS CAPITAL NOVNVX 4.4 05/06/44	US66989HAH12	USD	US	3 396 000	38 864
NRW.BANK NRWKB 0 1/2 09/13/27	DE000NWB0AE6	EUR	DE	1 000 000	10 912
NRW.BANK NRWKB 0 10/15/29	DE000NWB0AH9	EUR	DE	5 000 000	51 644

NRW.BANK NRW BK 0 5/8 02/02/29	DE000NWB0AG1	EUR	DE	7 000 000	77 365
NSWTC-DOMESTIC NSWTC 4 04/20/23	AU3SG0001159	AUD	AU	3 000 000	21 697
NTPC LTD NTPCIN 8.49 03/25/25	INE733E07JP6	INR	IN	1 100	15
NUCOR CORP NUJE 5.2 08/01/43	US670346AN55	USD	US	48 000	572
OCCIDENTAL PETE OXY 4 5/8 06/15/45	US674599CF00	USD	US	135 000	1 313
OIL & GAS HLDING OILGAS 7 5/8 11/07/24	XS1901860160	USD	BH	5 600 000	61 414
OIL & GAS HLDING OILGAS 8 3/8 11/07/28	XS1903485800	USD	BH	600 000	6 878
OMAN INTRNL BOND OMAN 3 7/8 03/08/22	XS1575874471	USD	OM	2 200 000	21 126
OMAN INTRNL BOND OMAN 4 1/8 01/17/23	XS1750113406	USD	OM	200 000	1 955
OMAN INTRNL BOND OMAN 4 3/4 06/15/26	XS1405777589	USD	OM	2 100 000	19 998
OMAN INTRNL BOND OMAN 5 3/8 03/08/27	XS1575967218	USD	OM	8 500 000	83 461
OMAN INTRNL BOND OMAN 6 1/2 03/08/47	XS1575968026	USD	OM	2 400 000	22 724
OMAN INTRNL BOND OMAN 6 3/4 01/17/48	XS1750114396	USD	OM	1 100 000	10 686
OMGRID FUNDING L OMGRID 5.196 05/16/27	XS1577964536	USD	KY	4 900 000	48 003
ONEOK PARTNERS OKS 3 3/8 10/01/22	US68268NAJ28	USD	US	6 558 000	63 556
ONTARIO PROVINCE ONT 1.95 01/27/23	CA68323ADL58	CAD	CA	8 000 000	58 322
ONTARIO PROVINCE ONT 2.65 02/05/25	CA68323AER10	CAD	CA	11 000 000	82 504
ONTARIO PROVINCE ONT 2.65 12/02/50	CA68333ZAG24	CAD	CA	5 000 000	37 470
ONTARIO PROVINCE ONT 2.8 06/02/48	CA68323ADZ45	CAD	CA	4 000 000	30 658
OP CORPORATE BK OPBANK 0 3/8 02/26/24	XS1956022716	EUR	FI	4 000 000	42 663
ORACLE CORP ORCL 2 1/2 05/15/22	US68389XBB01	USD	US	7 131 000	67 975
ORACLE CORP ORCL 2 1/2 10/15/22	US68389XAP06	USD	US	10 000 000	95 817
ORACLE CORP ORCL 2.8 07/08/21	US68389XBA28	USD	US	3 750 000	36 116
ORACLE CORP ORCL 3 1/8 07/10/25	XS0951216166	EUR	US	6 275 000	77 745
ORACLE CORP ORCL 4 3/8 05/15/55	US68389XBG97	USD	US	1 241 000	13 843
ORACLE CORP ORCL 5 3/8 07/15/40	US68389XAM74	USD	US	1 313 000	16 311
ORANGE ORAFP 0 7/8 02/03/27	FR0013217114	EUR	FR	1 900 000	20 714
ORANGE ORAFP 1 05/12/25	XS1408317433	EUR	FR	900 000	9 872
OSLO KOMMUNE OSLO 2.3 03/14/24	NO0010727829	NOK	NO	75 000 000	81 840
OWENS CORNING INC 7 12/01/2036	US690742AB73	USD	US	920 000	10 758
PACIFICORP MIDAM 6 01/15/39	US6951114CL03	USD	US	118 000	1 563
PANAMA PANAMA 3 7/8 03/17/28	US698299BF03	USD	PA	7 100 000	73 244
PANAMA PANAMA 3.16 01/23/30	US698299BK97	USD	PA	800 000	7 817
PANAMA PANAMA 4 09/22/24	US698299BD54	USD	PA	1 200 000	12 149
PANAMA PANAMA 4 1/2 04/16/50	US698299BH68	USD	PA	1 500 000	16 730
PANAMA PANAMA 4 1/2 05/15/47	US698299BG85	USD	PA	3 100 000	34 669
PANAMA PANAMA 4.3 04/29/53	US698299BB98	USD	PA	1 000 000	10 959
PANAMA PANAMA 9 3/8 04/01/29	US698299AK07	USD	PA	500 000	7 251
PARAGUAY PARGUY 5 04/15/26	USP75744AD76	USD	PY	500 000	5 222
PARAGUAY PARGUY 5.4 03/30/50	USP75744AG08	USD	PY	900 000	9 787
PARAGUAY PARGUY 5.6 03/13/48	USP75744AF25	USD	PY	200 000	2 220
PARAGUAY PARGUY 6.1 08/11/44	USP75744AB11	USD	PY	1 300 000	15 206
PARKER-HANNIFIN PH 4.2 11/21/34	US70109HAM79	USD	US	913 000	9 455
PAYPAL HOLDING PYPL 2.4 10/01/24	US70450YAC75	USD	US	10 000 000	95 114
PAYPAL HOLDING PYPL 2.65 10/01/26	US70450YAD58	USD	US	9 350 000	89 319
PEABODY CAPITAL PEABDY 4 5/8 12/12/53	XS1004042575	GBP	GB	260 000	4 688
PEARSON FUND FIV PSON 1 3/8 05/06/25	XS1228153661	EUR	GB	1 037 000	11 329
PEPSICO INC PEP 0 3/4 03/18/27	XS1963553919	EUR	US	3 823 000	41 799
PEPSICO INC PEP 2.15 05/06/24	CA713448DQ80	CAD	US	16 930 000	122 060
PEPSICO INC PEP 3.6 08/13/42	US713448CC02	USD	US	313 000	3 199
PEPSICO INC PEP 4 03/05/42	US713448BZ06	USD	US	264 000	2 841
PERNOD RICARD SA RIFP 0 1/2 10/24/27	FR0013456431	EUR	FR	2 500 000	26 322
PERNOD-RICARD SA RIFP 2 1/8 09/27/24	FR0012173862	EUR	FR	2 400 000	27 684
PERRIGO FINANCE PRGO 3 1/2 12/15/21	US714295AB80	EUR	IE	1 391 000	13 219
PERTAMINA PERTIJ 6 05/03/42	USY7138AAD29	USD	ID	1 700 000	19 556
PERU B SOBERANO PERUGB 5.94 02/12/29	PEP01000C5F6	PEN	PE	24 100 000	78 304
PERU B SOBERANO PERUGB 6.15 08/12/32	PEP01000C5E9	PEN	PE	53 500 000	174 960
PERU B SOBERANO PERUGB 6.9 08/12/37	PEP01000C2Z1	PEN	PE	22 771 000	79 301
PERU B SOBERANO PERUGB 6.95 08/12/31	PEP01000C4G7	PEN	PE	17 406 000	60 605
PERU B SOBERANO PERUGB 7.84 08/12/20	PEP01000CY33	PEN	PE	49 000	147
PERU B SOBERANO PERUGB 8.2 08/12/26	PEP01000C0J9	PEN	PE	32 300 000	119 004
PERU T-BOND PERUGB 5.2 09/12/23	PEP01000C4N3	PEN	PE	70 000	221
PERU T-BOND PERUGB 5.7 08/12/24	PEP01000C4W4	PEN	PE	9 366 000	30 149
PFIZER INC 7.2 3/15/2039	US717081CY74	USD	US	19 486 000	290 237
PFIZER INC PFE 2 3/4 06/03/26	US717081DV27	USD	US	3 133 000	30 426
PFIZER INC PFE 3 09/15/21	US717081EM19	USD	US	20 671 000	199 246
PHILIPPINES(REP) PHILIP 3.9 11/26/22	US718286BX44	PHP	PH	85 000 000	15 783
PHILIPPINES(REP) PHILIP 4 01/15/21	US718286BK23	USD	PH	800 000	7 774
PHILIPPINES(REP) PHILIP 4.2 01/21/24	US718286BY27	USD	PH	100 000	1 025
PHILIPPINES(REP) PHILIP 4.95 01/15/21	US718286BJ59	PHP	PH	120 000 000	22 901
PHILIPPINES(REP) PHILIP 5 01/13/37	US718286BW60	USD	PH	10 000	122
PHILIPPINES(REP) PHILIP 6 1/4 01/14/36	US718286BM88	PHP	PH	151 000 000	34 759
PHILIPS NV PHIANA 0 1/2 05/22/26	XS2001175657	EUR	NL	2 000 000	21 359
PLAINS ALL AMER PAA 3.65 06/01/22	US72650RAZ55	USD	US	1 500 000	14 459
PLAINS ALL AMER PAA 3.85 10/15/23	US72650RBD35	USD	US	2 403 000	23 453
PLAINS ALL AMER PAA 4 1/2 12/15/26	US72650RBL50	USD	US	1 875 000	18 706
PNC BANK NA PNC 2.15 04/29/21	US69353REW43	USD	US	928 000	8 749
PNC FINANCIAL PNC 3 1/2 01/23/24	US693475AV76	USD	US	10 000 000	100 182
PNG GOVT INTL BO PNGIB 8 3/8 10/04/28	USY6726SAP66	USD	PG	200 000	2 020
POHJOLA BANK PLC POHBK 0 3/4 03/03/22	XS1196759010	EUR	FI	2 500 000	26 909
POLAND GOVT BOND POLGB 1 1/2 04/25/20	PL0000108510	PLN	PL	2 000	1 288
POLAND GOVT BOND POLGB 1 3/4 07/25/21	PL0000109153	PLN	PL	62 000 000	155 116
POLAND GOVT BOND POLGB 2 04/25/21	PL0000108916	PLN	PL	55 800 000	141 657
POLAND GOVT BOND POLGB 2 1/2 01/25/23	PL0000110151	PLN	PL	103 600 000	268 432
POLAND GOVT BOND POLGB 2 1/2 07/25/18	PL0000107595	PLN	PL	0	46
POLAND GOVT BOND POLGB 2 1/2 07/25/26	PL0000108866	PLN	PL	133 550 000	344 094
POLAND GOVT BOND POLGB 2 1/2 07/25/27	PL0000109427	PLN	PL	41 700 000	107 219
POLAND GOVT BOND POLGB 2 1/4 04/25/22	PL0000109492	PLN	PL	53 100 000	135 273
POLAND GOVT BOND POLGB 2 3/4 04/25/28	PL0000107611	PLN	PL	77 100 000	203 486

POLAND GOVT BOND POLGB 2 3/4 10/25/29	PL0000111498	PLN	PL	18 900 000	49 571
POLAND GOVT BOND POLGB 3 1/4 07/25/19	PL0000108148	PLN	PL	0	54
POLAND GOVT BOND POLGB 3 1/4 07/25/25	PL0000108197	PLN	PL	91 518 000	245 182
POLAND GOVT BOND POLGB 3 3/4 04/25/18	PL0000107314	PLN	PL	0	825
POLAND GOVT BOND POLGB 4 10/25/23	PL0000107264	PLN	PL	17 367 000	46 840
POLAND GOVT BOND POLGB 5 1/4 10/25/20	PL0000106126	PLN	PL	4 998 000	12 897
POLAND GOVT BOND POLGB 5 3/4 09/23/22	PL0000102646	PLN	PL	39 458 000	109 744
POLAND GOVT BOND POLGB 5 3/4 10/25/21	PL0000106670	PLN	PL	37 200 000	99 913
PORTUGUESE OT'S PGB 1.95 06/15/29	PTOTEXO0024	EUR	PT	4 000 000	48 368
PROCTER & GAMBLE PG 1 1/8 11/02/23	XS1314318301	EUR	US	1 991 000	21 948
PROCTER & GAMBLE PG 1 7/8 10/30/38	XS1900752905	EUR	US	1 414 000	17 717
PROCTER & GAMBLE PG 1.2 10/30/28	XS1900752814	EUR	US	3 070 000	34 930
PROCTER & GAMBLE PG 2.15 08/11/22	US742718EU91	USD	US	10 000 000	95 488
PROCTER & GAMBLE PG 2.85 08/11/27	US742718EV74	USD	US	556 000	5 581
PROG ENER CAR PGN 2.8 05/15/22	US144141DC90	USD	US	2 000 000	19 187
PROLOGIS EURO PLD 0 1/4 09/10/27	XS2049582625	EUR	US	5 000 000	51 364
PROLOGIS EURO PLD 1 1/2 09/10/49	XS2049583789	EUR	US	717 000	6 813
PROLOGIS EURO PLD 1 7/8 01/05/29	XS1861322383	EUR	US	20 942 000	246 534
PROLOGIS LP PLD 1 3/8 05/13/21	XS1232266665	EUR	US	1 750 000	18 854
PROLOGIS LP PLD 3 3/8 02/20/24	XS1031555094	EUR	US	5 471 000	66 455
PROLOGIS LP PLD 4 1/4 08/15/23	US74340XAW11	USD	US	4 727 000	48 088
PRUDENTIAL FIN PRU 5.2 03/15/44	US744320AN25	USD	US	1 250 000	12 647
PSALM PSALM 7.39 12/02/24	USY7083VAD11	USD	PH	80 000	934
PSP CAPITAL INC PSCAP 1.73 06/21/22	CA69363TAL67	CAD	CA	5 000 000	35 992
PUGET ENERGY INC PSD 6 09/01/21	US745310AD42	USD	US	150 000	1 520
QATAR STATE OF QATAR 3 3/8 03/14/24	XS1959337236	USD	QA	10 900 000	107 864
QATAR STATE OF QATAR 4 03/14/29	XS1959337582	USD	QA	2 200 000	23 263
QATAR STATE OF QATAR 4 1/2 04/23/28	XS1807174393	USD	QA	2 900 000	31 345
QATAR STATE OF QATAR 4.817 03/14/49	XS1959337749	USD	QA	900 000	10 540
QATAR STATE OF QATAR 5.103 04/23/48	XS1807174559	USD	QA	8 300 000	100 578
QTC 5 1/2 06/21/21	AU0000XQLQV8	AUD	AU	10 000 000	70 159
QUALCOMM INC QCOM 3 1/4 05/20/27	US747525AU71	USD	US	20 934 000	206 899
QUEBEC 6.25% 06/01/2032	CA748148QT32	CAD	CA	5 000 000	51 042
QUEBEC PROVINCE Q 1.65 03/03/22	CA748148RW51	CAD	CA	4 000 000	28 916
QUEBEC PROVINCE Q 2 1/4 02/22/24	CA748148RY18	CAD	CA	1 700 000	12 512
QUEBEC PROVINCE Q 2 3/4 04/12/27	US748149AN17	USD	CA	10 000 000	98 367
QUEBEC PROVINCE Q 2.6 07/06/25	CA748148RX35	CAD	CA	7 000 000	52 588
QUEBEC PROVINCE Q 3 1/2 12/01/48	CA74814ZEW91	CAD	CA	3 000 000	26 288
QUEENSLAND TREAS QTC 2 1/2 03/06/29	AU3SG0001928	AUD	AU	2 000 000	14 049
QUEENSLAND TREAS QTC 3 03/22/24	AU000XQLQAD1	AUD	AU	4 000 000	28 395
QUEENSLAND TREASURY CORP 6 6/14/2021	AU000QT40341	AUD	AU	5 000 000	35 368
R.A.T.P. RATPPF 0 7/8 05/25/27	FR0013264488	EUR	FR	1 700 000	18 887
R.A.T.P. RATPPF 0.35 06/20/29	FR0013426731	EUR	FR	2 000 000	21 121
RABOBANK 4.75% 06/06/2022	XS0304159576	EUR	NL	1 054 000	12 685
RABOBANK NED NY RABOBK 2 3/4 01/10/22	US21688AAJ16	USD	NL	4 100 000	39 494
RABOBANK RABOBK 1 3/8 02/03/27	XS1180130939	EUR	NL	1 004 000	11 530
RABOBANK RABOBK 3 1/8 09/15/26	CH0026620846	CHF	NL	195 000	2 310
RABOBANK RABOBK 3 7/8 07/25/23	XS0954910146	EUR	NL	402 000	4 829
RABOBANK RABOBK 5 1/4 09/14/27	XS0827563452	GBP	NL	2 950 000	44 894
RABOBANK UTRECHT RABOBK 3 7/8 02/08/22	US21685WDD65	USD	NL	16 467 000	162 554
RAIFFEISEN BK IN RBAIV 0 3/8 09/25/26	XS2055627538	EUR	AT	3 000 000	31 157
REDEXIS GAS FIN REDEXS 2 3/4 04/08/21	XS1050547931	EUR	NL	1 800 000	19 820
REGION SKANE SKANE 0.598 06/12/23 #DMTN	SE0010832857	SEK	SE	130 000 000	131 429
RELX FINANCE RELLN 1 1/2 05/13/27	XS1793224632	EUR	NL	181 000	2 039
REP OF ANGOLA ANGOL 7 08/16/19	XS0814512223	USD	AO	0	0
REP OF BELARUS BELRUS 6 7/8 02/28/23	XS1634369067	USD	BY	2 200 000	22 471
REP OF BELARUS BELRUS 7 5/8 06/29/27	XS1634369224	USD	BY	1 400 000	14 877
REP OF GUATEMALA GUATEM 4 1/2 05/03/26	USP5015VAF33	USD	GT	200 000	1 988
REP OF GUATEMALA GUATEM 4 3/8 06/05/27	USP5015VAG16	USD	GT	200 000	1 946
REP OF GUATEMALA GUATEM 4 7/8 02/13/28	USP5015VAE67	USD	GT	1 400 000	14 233
REP OF GUATEMALA GUATEM 5 3/4 06/06/22	USP5015VAD84	USD	GT	4 200 000	41 974
REP OF GUATEMALA GUATEM 6 1/8 06/01/50	USP5015VAJ54	USD	GT	1 500 000	16 638
REP OF HUNGARY 7.625 03/29/2011	US445545AF36	USD	HU	3 450 000	53 756
REP OF POLAND 5.125 04/21/2011	US857524AA08	USD	PL	300 000	2 954
REP OF POLAND POLAND 0 1/2 12/20/21	XS1536786939	EUR	PL	7 000 000	74 572
REP OF SRI LANKA SRILAN 5 3/4 01/18/22	USY8137FAG38	USD	LK	4 400 000	42 306
REP OF SRI LANKA SRILAN 5 7/8 07/25/22	USY2029SAH77	USD	LK	200 000	1 922
REP OF SRI LANKA SRILAN 6 1/4 07/27/21	USY2029SAG94	USD	LK	2 270 000	22 153
REP OF SRI LANKA SRILAN 6 1/8 06/03/25	USY8137FAC24	USD	LK	1 200 000	10 934
REP OF SRI LANKA SRILAN 6 3/4 04/18/28	USY8137FAL23	USD	LK	3 400 000	30 745
REP OF SRI LANKA SRILAN 6.2 05/11/27	USY8137FAH11	USD	LK	2 300 000	20 293
REP OF SRI LANKA SRILAN 6.825 07/18/26	USY8137FAF54	USD	LK	800 000	7 584
REP OF SRI LANKA SRILAN 6.85 03/14/24	USY8137FAN88	USD	LK	1 200 000	11 617
REP OF SRI LANKA SRILAN 7.55 03/28/30	USY8137FAR92	USD	LK	1 000 000	9 601
REP OF SRI LANKA SRILAN 7.85 03/14/29	USY8137FAP37	USD	LK	2 200 000	21 261
REP SOUTH AFRICA SAGB 10 1/2 12/21/26 #R186	ZAG000016320	ZAR	ZA	577 717 437	433 284
REP SOUTH AFRICA SAGB 6 1/2 02/28/41 #R214	ZAG000077488	ZAR	ZA	49 318	24
REP SOUTH AFRICA SAGB 6 1/4 03/31/36 #R209	ZAG000030404	ZAR	ZA	1 176 800 000	576 496
REP SOUTH AFRICA SAGB 6 3/4 03/31/21 #R208	ZAG000030396	ZAR	ZA	118 290 884	80 526
REP SOUTH AFRICA SAGB 7 1/4 01/15/20 #R207	ZAG000024738	ZAR	ZA	20 663	14
REP SOUTH AFRICA SAGB 7 3/4 02/28/23 #2023	ZAG000096165	ZAR	ZA	289 181 950	201 394
REP SOUTH AFRICA SAGB 8 01/31/30 #2030	ZAG000106998	ZAR	ZA	429 968 438	278 139
REP SOUTH AFRICA SAGB 8 1/2 01/31/37 #2037	ZAG000107012	ZAR	ZA	269 692 987	166 222
REP SOUTH AFRICA SAGB 8 1/4 03/31/32 #2032	ZAG000107004	ZAR	ZA	289 909 862	182 084
REP SOUTH AFRICA SAGB 8 3/4 01/31/44 #2044	ZAG000106972	ZAR	ZA	172 300 000	105 511
REP SOUTH AFRICA SAGB 8 3/4 02/28/48 #2048	ZAG000096173	ZAR	ZA	654 214 253	396 654
REP SOUTH AFRICA SAGB 8 7/8 02/28/35 #2035	ZAG000125972	ZAR	ZA	29 800 000	19 221
REPUBLIC OF AZER AZERBJ 3 1/2 09/01/32	XS1678623734	USD	AZ	1 000 000	9 294
REPUBLIC OF ECUA ECUA 10 3/4 01/31/29	XS1929376710	USD	EC	3 700 000	35 354

REPUBLIC OF ECUA ECUA 10 3/4 03/28/22	XS1458514673	USD	EC	7 100 000	69 494
REPUBLIC OF ECUA ECUA 7 7/8 01/23/28	XS1755429732	USD	EC	1 100 000	9 479
REPUBLIC OF ECUA ECUA 7 7/8 03/27/25	XS2058845210	USD	EC	4 500 000	39 072
REPUBLIC OF ECUA ECUA 8 3/4 06/02/23	XS1626768730	USD	EC	3 400 000	31 594
REPUBLIC OF ECUA ECUA 9 1/2 03/27/30	XS2058864948	USD	EC	6 200 000	55 346
REPUBLIC OF ECUA ECUA 9.65 12/13/26	XS1535071986	USD	EC	6 000 000	53 561
REPUBLIC OF HUNGARY 6.375 03/29/2021	US445545AE60	USD	HU	1 800 000	18 051
REPUBLIC OF PERU 5.625 2050 11 18	US715638BM30	USD	PE	5 000 000	68 636
REPUBLIC OF PERU 7.35 2025-07-21	US715638AS19	USD	PE	2 100 000	25 469
REPUBLIC OF PERU 8.75 11/21/2033	US715638AP79	USD	PE	1 300 000	20 140
REPUBLIC SVCS RSG 5 03/01/20	US760759AH37	USD	US	2 600 000	24 861
REPUBLIC SVCS RSG 5 1/4 11/15/21	US760761AD86	USD	US	2 600 000	25 991
REPUBLICA ORIENT URUGUAY 5.1 06/18/50	US760942BA98	USD	UY	8 500 000	95 717
RIO TINTO FINANC RIOLN 4 3/4 03/22/42	US76720AAD81	USD	GB	55 000	637
RIO TINTO FINANC RIOLN 7 1/8 07/15/28	US767201AD89	USD	GB	73 000	939
RIOLN 5.2 11/02/40	US767201AL06	USD	GB	68 000	840
ROCHE HLDGS INC ROSW 4 11/28/44	USU75000BG06	USD	US	1 625 000	17 871
ROGERS COMM INC RCICN 4 03/13/24	CA775109BA89	CAD	CA	2 675 000	20 616
ROGERS COMM INC RCICN 6.68 11/04/39	CA775109AP67	CAD	CA	85 000	866
ROMANI GOVERNMENT BOND 6.75 2022 02 07	US77586TAA43	USD	RO	1 700 000	17 852
ROMANIA GOVT ROMGB 3 1/2 12/19/22	RO1522DBN056	RON	RO	10 600 000	23 132
ROMANIA GOVT ROMGB 3 1/4 03/22/21	RO1521DBN041	RON	RO	3 700 000	8 302
ROMANIA GOVT ROMGB 3 1/4 04/29/24	RO1624DBN027	RON	RO	8 100 000	17 760
ROMANIA GOVT ROMGB 3.4 03/08/22	RO1722DBN045	RON	RO	52 800 000	118 454
ROMANIA GOVT ROMGB 4 1/4 06/28/23	RO1823DBN025	RON	RO	62 600 000	142 220
ROMANIA GOVT ROMGB 4 10/27/21	RO1821DBN052	RON	RO	11 200 000	24 930
ROMANIA GOVT ROMGB 4 3/4 02/24/25	RO1425DBN029	RON	RO	24 700 000	58 290
ROMANIA GOVT ROMGB 4.85 04/22/26	ROHRVN7NLNO2	RON	RO	51 200 000	120 873
ROMANIA GOVT ROMGB 5 02/12/29	ROVRZSEM43E4	RON	RO	25 100 000	59 968
ROMANIA GOVT ROMGB 5 3/4 04/29/20	RO1320DBN022	RON	RO	900 000	2 066
ROMANIA GOVT ROMGB 5.8 07/26/27	RO1227DBN011	RON	RO	24 300 000	60 098
ROMANIA GOVT ROMGB 5.85 04/26/23	RO1323DBN018	RON	RO	27 720 000	67 088
ROMANIA GOVT ROMGB 5.95 06/11/21	RO1121DBN032	RON	RO	59 460 000	139 154
ROMANIA ROMANI 4 3/8 08/22/23	US77586TAC09	USD	RO	2 500 000	25 324
ROMANIA ROMANI 4 7/8 01/22/24	US77586TAD81	USD	RO	4 200 000	44 114
ROMANIA ROMANI 5 1/8 06/15/48	XS1837994794	USD	RO	100 000	1 076
ROMANIA ROMANI 6 1/8 01/22/44	US77586TAE64	USD	RO	3 400 000	42 072
ROYAL BK CANADA RY 0 1/4 05/02/24	XS1989375412	EUR	CA	1 500 000	15 799
ROYAL BK CANADA RY 1.65 07/15/21	CA780086MV39	CAD	CA	7 084 000	51 208
ROYAL BK CANADA RY 1.968 03/02/22	CA780086KD58	CAD	CA	5 609 000	40 634
ROYAL BK CANADA RY 2 03/21/22	CA780086NV20	CAD	CA	3 000 000	21 716
ROYAL BK CANADA RY 3.296 09/26/23	CA780086QL11	CAD	CA	693 000	5 204
ROYAL BK SCOTLND RBS 0 5/8 03/02/22	XS1788515861	EUR	GB	20 031 000	213 875
ROYAL BK SCOTLND RBS 2 1/2 03/22/23	XS1382368113	EUR	GB	10 417 000	119 077
ROYAL BK SCOTLND RBS 3 7/8 09/12/23	US780097BD21	USD	GB	2 391 000	23 698
ROYAL BK SCOTLND RBS 3.498 05/15/23	US780097BE04	USD	GB	19 424 000	187 126
ROYAL BK SCOTLND RBS 4.519 06/25/24	US780097BJ90	USD	GB	10 000 000	99 483
RPBLC OF SRNAME SURINM 9 1/4 10/26/26	USP68788AA97	USD	SR	600 000	4 420
RUSSIA RUSSIA 5 7/8 09/16/43	XS0971721963	USD	RU	3 800 000	48 659
RUSSIA-EUROBOND RUSSIA 5 1/4 06/23/47	RU000A0JXU14	USD	RU	1 600 000	18 737
RUSSIA-EUROBOND RUSSIA 7 1/2 03/31/30	XSO114288789	USD	RU	11 800 000	42 601
RWE AG 5.75 02/14/2033 EMTN	XS0162513211	EUR	DE	6 000	102
RWE AG 6.25% 06/03/2030	XS0147048762	GBP	DE	1 284 000	22 493
RWE AG 6.5 08/10/2021	XSO412842857	EUR	DE	677 000	8 052
RWE FINANCE BV RWE 6 1/2 04/20/21	XS0127992336	GBP	NL	929 000	12 822
SABINE PASS LIQU CQP 6 1/4 03/15/22	US78592AH92	USD	US	1 382 000	14 138
SAN DIEGO G E SRE 4 1/2 08/15/40	US797440BM51	USD	US	88 000	941
SANOFI SANFP 0 03/21/22	FR0013409836	EUR	FR	5 000 000	52 850
SANOFI SANFP 0 5/8 04/05/24	FR0013143997	EUR	FR	1 800 000	19 541
SANOFI SANFP 0 7/8 09/22/21	FR0012969020	EUR	FR	1 200 000	12 865
SANOFI SANFP 1 1/2 09/22/25	FR0012969038	EUR	FR	1 900 000	21 721
SANOFI SANFP 1 7/8 09/04/20	FR0011560333	EUR	FR	2 100 000	22 407
SANTAN CONS FIN SANTAN 0.9 02/18/20	XS1188117391	EUR	ES	2 800 000	29 695
SANTANDER HOLD SOV 3.244 10/05/26	USU8029KAM46	USD	US	20 544 000	195 044
SANTANDER HOLD SOV 4.4 07/13/27	US80282KAP12	USD	US	20 000 000	206 240
SANTANDER UK GRP SANUK 2 7/8 08/05/21	US80281LAE56	USD	GB	10 000 000	95 674
SANTANDER UK PLC ABBEY 5 11/07/23	XSO989359756	USD	GB	3 050 000	30 991
SAP SE SAPGR 0 1/4 03/10/22	DE000A2TSTD0	EUR	DE	4 900 000	52 022
SAUDI INT BOND KSA 3 5/8 03/04/28	XS1694217495	USD	SA	500 000	4 988
SAUDI INT BOND KSA 4 04/17/25	XS1791937441	USD	SA	3 900 000	39 634
SAUDI INT BOND KSA 4 3/8 04/16/29	XS1936302865	USD	SA	3 600 000	37 963
SAUDI INT BOND KSA 4 5/8 10/04/47	XS1694218469	USD	SA	6 400 000	68 091
SAUDI INT BOND KSA 5 04/17/49	XS1791939736	USD	SA	300 000	3 379
SAUDI INT BOND KSA 5 1/4 01/16/50	XS1936302949	USD	SA	1 400 000	16 622
SBAB BANK AB SBAB 0.98 10/11/22	XS1697577556	SEK	SE	36 000 000	36 382
SBAB BANK AB SBAB 1 06/20/24	XS2015229862	SEK	SE	62 000 000	61 960
SBAB BANK AB SBAB 1.048 06/23/21	XS1436518606	SEK	SE	88 000 000	89 209
SBSN INDONESIA INDOIS 8 1/4 09/15/20	IDP000001604	IDR	ID	10 000 000	7
SCHAEFFLER AG SHAEFF 2 7/8 03/26/27	DE000A2YB785	EUR	DE	6 428 000	75 575
SCHNEIDER ELEC SUFP 0 7/8 03/11/25	FR0012601367	EUR	FR	1 100 000	12 091
SEMPRA ENERGY SRE 3.55 06/15/24	US816851AV10	USD	US	2 800 000	27 477
SEMPRA ENERGY SRE 4.05 12/01/23	US816851AU37	USD	US	4 000 000	40 009
SENEGAL REP OF SENEGL 6 1/4 05/23/33	XS1619155564	USD	SN	600 000	5 944
SENEGAL REP OF SENEGL 6 1/4 07/30/24	XS1090161875	USD	SN	200 000	2 123
SENEGAL REP OF SENEGL 6 3/4 03/13/48	XS1790134362	USD	SN	1 600 000	15 395
SERBIA REPUBLIC SERBIA 7 1/4 09/28/21	XSO680231908	USD	RS	1 800 000	18 679
SEVERN TRENT FIN SVTLN 3 5/8 01/16/26	XSO875301912	GBP	GB	691 000	9 811
SHELL INTERNATIONAL FINANCE 6.375 12/15/2038	US822582AD40	USD	NL	13 429 000	183 304
SHELL INTL FIN RDSALN 0 1/8 11/08/27	XS2078734626	EUR	NL	2 112 000	21 818

SHELL INTL FIN RDSALN 0 3/4 05/12/24	XS1411405662	EUR	NL	1 875 000	20 483
SHELL INTL FIN RDSALN 1 04/06/22	XS1135276332	EUR	NL	2 563 000	27 854
SHELL INTL FIN RDSALN 1 1/4 03/15/22	XS1292484323	EUR	NL	497 000	5 441
SHELL INTL FIN RDSALN 1 1/4 05/12/28	XS1411401083	EUR	NL	2 500 000	28 415
SHELL INTL FIN RDSALN 1 5/8 01/20/27	XS1135277140	EUR	NL	899 000	10 540
SHELL INTL FIN RDSALN 1 7/8 09/15/25	XS1292468045	EUR	NL	5 000 000	58 213
SHELL INTL FIN RDSALN 2 1/2 03/24/26	XS1048529041	EUR	NL	3 976 000	48 890
SHELL INTL FIN RDSALN 2 1/4 01/06/23	US822582AV48	USD	NL	10 000 000	95 463
SHELL INTL FIN RDSALN 3 1/4 05/11/25	US822582BD31	USD	NL	507 000	5 039
SHELL INTL FIN RDSALN 3 3/4 09/12/46	US822582BY77	USD	NL	3 302 000	34 239
SHELL INTL FIN RDSALN 3 5/8 08/21/42	US822582AT91	USD	NL	684 000	6 892
SHELL INTL FIN RDSALN 4 1/8 05/11/35	US822582BE14	USD	NL	1 256 000	13 767
SHELL INTL FIN RDSALN 4.55 08/12/43	US822582AY86	USD	NL	4 204 000	48 345
SIEMENS FINAN SIEGR 2 7/8 03/10/28	DE000A1UDWN5	EUR	DE	378 000	4 931
SIEMENS FINAN SIEGR 3 1/4 05/27/25	USN82008AE85	USD	NL	7 629 000	75 395
SIEMENS FINAN SIEGR 4.4 05/27/45	USN82008AF50	USD	NL	2 676 000	30 243
SIMON INTL FIN S SPG 1 3/8 11/18/22	XS1232098001	EUR	LU	1 875 000	20 401
SIMON PROP GP LP SPG 2 1/2 07/15/21	US828807CX32	USD	US	1 375 000	13 129
SIMON PROP GP LP SPG 2 5/8 06/15/22	US828807DB03	USD	US	1 500 000	14 280
SIMON PROP GP LP SPG 3 1/4 11/30/26	US828807CY15	USD	US	1 745 000	17 238
SIMON PROP GP LP SPG 3 3/4 02/01/24	US828807CR63	USD	US	4 000 000	40 457
SIMON PROP GP LP SPG 3 3/8 06/15/27	US828807DC85	USD	US	1 201 000	11 923
SIMON PROP GP LP SPG 3 3/8 12/01/27	US828807DE42	USD	US	2 698 000	26 969
SIMON PROP GP LP SPG 4 1/4 11/30/46	US828807CZ89	USD	US	1 375 000	14 753
SINGAPORE (GOVERNMENT OF) 3% 9/1/2024	SG7S30941627	SGD	SG	3 000 000	22 443
SINGAPORE (GOVERNMENT OF) 3.5% 03/01/2027	SG7J60932174	SGD	SG	2 000 000	15 820
SKANDINAV ENSKIL SEB 0.3 02/17/22	XS1567475303	EUR	SE	3 000 000	31 822
SKANDINAV ENSKIL SEB 1 1/2 12/15/21 #574	SE0008103477	SEK	SE	1 280 000 000	1 312 774
SKANDINAV ENSKIL SEB 1 1/2 12/15/22 #575	SE0010546572	SEK	SE	1 020 000 000	1 056 123
SKANDINAV ENSKIL SEB 1 12/18/24 #579	SE0012193621	SEK	SE	100 000 000	102 060
SKANDINAV ENSKIL SEB 1 12/20/23 #576	SE0010049841	SEK	SE	430 000 000	439 842
SKF AB SKFBSS 0 7/8 11/15/29	XS2079107830	EUR	SE	10 000 000	104 938
SLOVAK REPUBLIC SLOVAK 4 3/8 05/21/22	XS0782720402	USD	SK	3 640 000	35 854
SNCF RESEAU RESFER 0 3/4 05/25/36	XS2022425024	EUR	FR	10 000 000	104 541
SNCF RESEAU RESFER 0 7/8 01/22/29	XS1938381628	EUR	FR	6 000 000	66 441
SNCF RESEAU RESFER 1 11/09/31	XS1514051694	EUR	FR	8 000 000	88 861
SNCF RESEAU RESFER 1 7/8 03/30/34	XS1588061777	EUR	FR	5 000 000	61 791
SNCF RESEAU RESFER 2 1/4 12/20/47	XS1648462023	EUR	FR	6 000 000	78 534
SNS BANK SNSBNK 3 3/4 11/05/25	XS1315151388	EUR	NL	5 000 000	54 422
SO AUST GOV FIN SAFA 2 3/4 05/24/30	AU3SG0001902	AUD	AU	4 000 000	28 348
SO AUST GOV FIN SAFA 3 09/20/27	AU3SG0001688	AUD	AU	5 000 000	36 400
SOCIETE GENERALE 4.75 03/02/2021 EMTN	XS0596704170	EUR	FR	1 000 000	1 153
SOCIETE GENERALE SOCGEN 5.2 04/15/21	US833687AA60	USD	FR	2 350 000	23 126
SOCIETE PARIS SOGRPR 1 1/8 05/25/34	FR0013409612	EUR	FR	3 500 000	39 783
SOCIETE PARIS SOGRPR 1 1/8 10/22/28	FR0013372299	EUR	FR	3 300 000	37 443
SOCIETE PARIS SOGRPR 1.7 05/25/50	FR0013422383	EUR	FR	1 200 000	14 544
SOGECAP SA SOGESA 4 1/8 12/29/49	FR0012383982	EUR	FR	1 600 000	19 542
SOLVAY SA SOLBBB 1 5/8 12/02/22	BE6282459609	EUR	BE	1 700 000	18 612
SOUTH AFRICA SOAF 4 7/8 04/14/26	US836205AT15	USD	ZA	6 700 000	65 952
SOUTH AFRICA SOAF 5 10/12/46	US836205AV60	USD	ZA	2 200 000	19 138
SOUTH AFRICA SOAF 5 3/4 09/30/49	US836205BB97	USD	ZA	1 700 000	15 720
SOUTH AFRICA SOAF 5 3/8 07/24/44	US836205AS32	USD	ZA	300 000	2 747
SOUTH AFRICA SOAF 5 7/8 06/22/30	US836205AY00	USD	ZA	1 000 000	10 121
SOUTH AFRICA SOAF 5 7/8 09/16/25	US836205AR58	USD	ZA	8 300 000	87 076
SOUTH AFRICA SOAF 5.65 09/27/47	US836205AX27	USD	ZA	3 300 000	30 493
SOUTH AFRICA SOAF 6.3 06/22/48	US836205AZ74	USD	ZA	4 000 000	39 603
SOUTHERN CAL ED EIX 4.65 10/01/43	US842400FZ13	USD	US	3 452 000	36 880
SOUTHERN CAL ED EIX 5.95 02/01/38	US842400FH15	USD	US	3 014 000	36 375
SOUTHERN CAL GAS SRE 4.3 01/15/49	US842434CS98	USD	US	5 500 000	59 788
SOUTHERN CO SO 3 1/4 07/01/26	US842587CV72	USD	US	4 481 000	44 232
SOUTHERN ELECTR SSELN 5 1/2 06/07/32	XS0139563166	GBP	GB	534 000	9 178
SOUTHERN POWER SO 4.15 12/01/25	US843646AM23	USD	US	787 000	8 013
SOUTHERN POWER SO 5.15 09/15/41	US843646AH38	USD	US	3 050 000	32 801
SOVRISC BV 5.25% 2011-04-30 TRANCHE 1 SERIE REGS		USD	NL	0	0
SP MANWEB IBESM 4 7/8 09/20/27	XS0828007277	GBP	GB	2 000 000	30 783
SPAIN 4.2% 01/31/2037	ES0000012932	EUR	ES	5 000 000	82 208
SPAIN (KINGDOM OF) 4.9% 07/30/2040	ES00000120N0	EUR	ES	5 000 000	91 220
SPANISH GOVT SPGB 1.45 10/31/27	ES0000012A89	EUR	ES	10 000 000	114 913
SPANISH GOVT SPGB 1.6 04/30/25	ES00000126Z1	EUR	ES	4 000 000	46 080
SPANISH GOVT SPGB 2.15 10/31/25	ES00000127G9	EUR	ES	4 000 000	47 311
SPANISH GOVT SPGB 5.15 10/31/44	ES00000124H4	EUR	ES	1 000 000	19 527
SPAREBANK 1 SMN MINGNO 0 1/8 09/11/26	XS2051032444	EUR	NO	10 000 000	102 379
SPAREBANK1BOKR SPABOL 0 1/2 01/30/25	XS1760129608	EUR	NO	3 000 000	32 570
SR-BOLIGKREDITT SRBANK 0.01 10/08/26	XS2063288190	EUR	NO	3 200 000	33 435
SSE PLC SSELN 0 7/8 09/06/25	XS1676952481	EUR	GB	3 291 000	35 585
SSE PLC SSELN 1 3/8 09/04/27	XS1875284702	EUR	GB	2 000 000	22 304
SSE PLC SSELN 3 7/8 12/29/49	XS1196714429	GBP	GB	333 000	4 220
STADSHYPOTEK AB SHBASS 1 1/2 03/01/24 #1588	SE0011063015	SEK	SE	350 000 000	369 505
STADSHYPOTEK AB SHBASS 1 1/2 03/17/21 #1584	SE0007577366	SEK	SE	1 130 000 000	1 161 585
STADSHYPOTEK AB SHBASS 1 1/2 06/01/23 #1587	SE0010441303	SEK	SE	1 070 000 000	1 120 695
STADSHYPOTEK AB SHBASS 1 1/2 12/03/24 #1589	SE0011643386	SEK	SE	650 000 000	680 651
STADSHYPOTEK AB SHBASS 1 1/2 12/15/21 #1585	SE0008992515	SEK	SE	520 000 000	533 315
STADSHYPOTEK AB SHBASS 2 09/01/28 #1594	SE0011062892	SEK	SE	40 000 000	43 970
STADSHYPOTEK AB SHBASS 4 1/2 09/21/22 #1586	SE0003174838	SEK	SE	2 090 000 000	2 354 375
STANDARD CHART STANLN 0 3/4 10/03/23	XS1693281534	EUR	GB	19 278 000	205 417
STANDARD CHART STANLN 0.9 07/02/27	XS2021467753	EUR	GB	2 343 000	25 022
STANDARD CHART STANLN 1 5/8 10/03/27	XS1693281617	EUR	GB	10 000 000	111 517
STANDARD CHART STANLN 3 1/8 11/19/24	XS1140857316	EUR	GB	1 063 000	12 589
STANDARD CHART STANLN 3 5/8 11/23/22	XS0858585051	EUR	GB	1 884 000	21 790

STANDARD CHART STANLN 4 10/21/25	XS0983704718	EUR	GB	10 559 000	115 192
STATE GRID OSEAS CHGRID 3 1/2 05/04/27	USG8450LAJ38	USD	VG	6 000 000	59 070
STATE OIL CO AZE SOIAZ 4 3/4 03/13/23	XS0903465127	USD	AZ	1 530 000	15 250
STHRN GAS CRIDOR SGCAZE 6 7/8 03/24/26	XS1319820897	USD	AZ	3 100 000	35 052
STOCKHOLM EXER FVHSAM 0.893 09/11/26 #DMTN	SE0012193829	SEK	SE	10 000 000	9 722
STOCKHOLMS LANS STOCKL 0 3/4 09/27/21	XS1420355023	SEK	SE	68 000 000	68 752
STOCKHOLMS LANS STOCKL 1 05/28/21	XS1239582502	SEK	SE	100 000 000	101 715
STRYKER CORP SYK 3 3/8 11/01/25	US863667AH48	USD	US	395 000	3 935
SUNOCO LOGISTICS SXL 4 1/4 04/01/24	US86765BAN91	USD	US	2 342 000	23 248
SUNOCO LOGISTICS SXL 5.3 04/01/44	US86765BAP40	USD	US	2 300 000	23 073
SVENSKA HNDLSBKN SHBASS 0 1/4 02/28/22	XS1571298139	EUR	SE	3 429 000	36 370
SVENSKA HNDLSBKN SHBASS 0 3/8 07/03/23	XS1848875172	EUR	SE	4 000 000	42 610
SWEDBANK AB SWEDA 0 1/4 11/07/22	XS1711933033	EUR	SE	4 000 000	42 201
SWEDBANK AB SWEDA 2.65 03/10/21	XS1377855363	USD	SE	3 125 000	29 702
SWEDBANK HYPOTEK SWEDA 1 03/15/23 #192	SE0010133207	SEK	SE	1 090 000 000	1 121 541
SWEDBANK HYPOTEK SWEDA 1 06/15/22 #191	SE0007525654	SEK	SE	1 000 000 000	1 023 397
SWEDBANK HYPOTEK SWEDA 1 09/15/21 #190	SE0007525647	SEK	SE	300 000 000	304 964
SWEDBANK HYPOTEK SWEDA 1 09/18/24 #194	SE0012142206	SEK	SE	530 000 000	542 950
SWEDBANK HYPOTEK SWEDA 1 12/16/20 #189	SE0007525639	SEK	SE	160 000 000	161 368
SWEDBANK HYPOTEK SWEDA 1 12/20/23 #193	SE0011089622	SEK	SE	210 000 000	214 804
SWEDEN KINGDOM SWED 2 3/8 02/15/23	XS1748232862	USD	SE	10 000 000	96 451
SWEDISH COVERED SBAB 1 03/17/21 #142	SE0006758561	SEK	SE	200 000 000	203 594
SWEDISH COVERED SBAB 1 06/12/24 #145	SE0012481349	SEK	SE	70 000 000	71 937
SWEDISH COVERED SBAB 1 06/21/23 #144-	SE0011167428	SEK	SE	680 000 000	698 448
SWEDISH COVERED SBAB 1 1/4 06/15/22 #143	SE0008586655	SEK	SE	280 000 000	288 644
SWEDISH COVERED SBAB 2 06/17/26 #147	SE0009383664	SEK	SE	40 000 000	43 677
SWEDISH GOVERNMENT 1053 3.5% 3/30/2039	SE0002829192	SEK	SE	550 000 000	863 933
SWEDISH GOVRNMNT SGB 0 3/4 05/12/28 #1060	SE0009496367	SEK	SE	500 000 000	532 885
SWEDISH GOVRNMNT SGB 0 3/4 11/12/29 #1061	SE0011281922	SEK	SE	380 000 000	403 233
SWEDISH GOVRNMNT SGB 1 1/2 11/13/23 #1057	SE0004869071	SEK	SE	1 260 000 000	1 348 828
SWEDISH GOVRNMNT SGB 1 11/12/26 #1059	SE0007125927	SEK	SE	670 000 000	720 500
SWEDISH GOVRNMNT SGB 2 1/4 06/01/32 #1056	SE0004517290	SEK	SE	290 000 000	362 066
SWIRE PRO MTN FI SWIPRO 2 3/4 03/07/20	XS0899374002	USD	HK	3 000 000	28 341
SWISS (GOVT) SWISS 0 1/2 05/27/30	CH0224397171	CHF	CH	4 000 000	42 722
SWISS (GOVT) SWISS 1 1/2 04/30/42	CH0127181169	CHF	CH	3 000 000	40 307
SWITCH HOLDINGS GSWITC 1 1/2 01/31/24	XS1623615546	EUR	VG	5 000 000	54 785
SYSCO CANADA SYY 3.65 04/25/25	CA871828AA79	CAD	CA	1 973 000	14 945
SYSCO CORP SYY 3.3 07/15/26	US871829BC08	USD	US	10 000 000	100 076
SYSCO CORP SYY 4 1/2 04/01/46	US871829BD80	USD	US	1 253 000	13 615
TAJIKI INT BOND TAJIKI 7 1/8 09/14/27	XS1676401414	USD	TJ	200 000	1 557
TALANX FINANZ TALANX 8.3673 06/15/42	XS0768664731	EUR	DE	300 000	3 933
TARGET CORP TGT 2.9 01/15/22	US87612EAZ97	USD	US	7 500 000	72 801
TC ZIRAAT BANKAS TCZIRA 4 3/4 04/29/21	XS1223394914	USD	TR	1 800 000	17 054
TECK RESOURCES 6.25 07/05/41	US878742AW53	USD	CA	7 947 000	87 546
TELEFONICA EMIS TELEFO 2.242 05/27/22	XS1069430368	EUR	ES	500 000	5 609
TELEFONICA EMIS TELEFO 5 3/8 02/02/26	XS0241945582	GBP	ES	1 965 000	30 412
TELIASONERA AB TLSNSS 1 5/8 02/23/35	XS1193213953	EUR	SE	1 150 000	12 648
TELIASONERA AB TLSNSS 3 7/8 10/01/25	XS0545428285	EUR	SE	960 000	12 317
TELSTRA CORP LTD TLSAU 4.8 10/12/21	USQ8975NAB12	USD	AU	1 500 000	14 848
TELSTRA CORP LTD TLSAU 7 3/4 07/15/20	AU3CB0152940	AUD	AU	2 090 000	14 706
TELLUS CORP TCN 3 3/4 03/10/26	CA87971MBC60	CAD	CA	932 000	7 141
TELUS CORP TCN 3.2 04/05/21	CA87971MAV50	CAD	CA	1 250 000	9 196
TENN VALLEY AUTH TVA 2 7/8 09/15/24	US880591ER96	USD	US	10 000 000	98 863
TENNET HLD BV TENN 0 7/8 06/03/30	XS2002491780	EUR	NL	2 000 000	21 602
TENNET HLD BV TENN 1 1/2 06/03/39	XS2002491863	EUR	NL	3 179 000	35 428
TENNET HLD BV TENN 1 3/8 06/05/28	XS1828037587	EUR	NL	2 000 000	22 708
TENNET HLD BV TENN 1 3/8 06/26/29	XS1632897929	EUR	NL	4 000 000	45 542
TENNET HLD BV TENN 1 7/8 06/13/36	XS1432384409	EUR	NL	800 000	9 646
TERNA SPA TRNIM 1 3/8 07/26/27	XS1652866002	EUR	IT	2 169 000	24 220
TESORERIA PESOS BTPCL 4 03/01/23	CL0002454230	CLP	CL	1 035 000 000	13 762
TESORERIA PESOS BTPCL 4 1/2 02/28/21	CL0002329671	CLP	CL	2 625 000 000	34 185
TESORERIA PESOS BTPCL 4 1/2 03/01/21	CL0002269331	CLP	CL	5 080 000 000	66 135
TESORERIA PESOS BTPCL 4 1/2 03/01/26	CL0002172501	CLP	CL	11 045 000 000	153 902
TESORERIA PESOS BTPCL 4.7 09/01/30	CL0002454248	CLP	CL	7 545 000 000	108 693
TESORERIA PESOS BTPCL 5 03/01/35	CL0002187822	CLP	CL	10 565 000 000	156 915
TESORERIA PESOS BTPCL 6 01/01/43	CL0001974774	CLP	CL	8 260 000 000	143 908
THAILAND GOVT THAIGB 1 7/8 06/17/22	TH0623032602	THB	TH	277 900 000	88 339
THAILAND GOVT THAIGB 1.45 12/17/24	TH0623A34C09	THB	TH	200 700 000	63 346
THAILAND GOVT THAIGB 2 1/8 12/17/26	TH0623036C06	THB	TH	709 900 000	233 363
THAILAND GOVT THAIGB 2 7/8 06/17/46	TH062303Q605	THB	TH	283 700 000	105 845
THAILAND GOVT THAIGB 2 7/8 12/17/28	TH0623038C04	THB	TH	40 000 000	13 979
THAILAND GOVT THAIGB 2.4 12/17/23	TH0623A33C00	THB	TH	633 200 000	206 888
THAILAND GOVT THAIGB 2.55 06/26/20	TH062303U607	THB	TH	14 316 000	4 505
THAILAND GOVT THAIGB 3 5/8 06/16/23	TH0623033600	THB	TH	412 984 000	139 699
THAILAND GOVT THAIGB 3.3 06/17/38	TH0623031602	THB	TH	55 200 000	21 198
THAILAND GOVT THAIGB 3.4 06/17/36	TH062303G606	THB	TH	319 900 000	122 838
THAILAND GOVT THAIGB 3.58 12/17/27	TH0623037C05	THB	TH	31 000	11
THAILAND GOVT THAIGB 3.65 06/20/31	TH0623A3B608	THB	TH	623 300 000	236 520
THAILAND GOVT THAIGB 3.65 12/17/21	TH0623031C01	THB	TH	486 087 000	159 332
THAILAND GOVT THAIGB 3.775 06/25/32	TH0623A3C606	THB	TH	584 200 000	226 228
THAILAND GOVT THAIGB 3.85 12/12/25	TH0623035C07	THB	TH	5 401 000	1 936
THAILAND GOVT THAIGB 4 7/8 06/22/29	TH0623039607	THB	TH	2 000	1
THAILAND GOVT THAIGB 4.675 06/29/44	TH062303O600	THB	TH	42 000 000	19 890
THAMES WATER UTC THAMES 7.738 04/09/58	XS1537083716	GBP	KY	2 330 000	60 555
THERMO FISHER TMO 1 1/2 10/01/39	XS2058557260	EUR	US	185 000	1 847
THERMO FISHER TMO 1 7/8 10/01/49	XS2058557344	EUR	US	1 574 000	15 371
THERMO FISHER TMO 1.45 03/16/27	XS1578127778	EUR	US	313 000	3 536
THERMO FISHER TMO 2 7/8 07/24/37	XS1651072099	EUR	US	7 199 000	92 287
TIME WARNER CABL TWC 5 3/4 06/02/31	XS0630584166	GBP	US	3 284 000	50 905

TIME WARNER CABLE INC 5.4 2038-07-01	US88732JAN81	USD	US	4 400 000	55 307
TORONTO DOM BANK TD 0 02/09/24	XS1980044728	EUR	CA	10 500 000	110 824
TORONTO DOM BANK TD 0 3/8 04/25/24	XS1985806600	EUR	CA	2 499 000	26 543
TORONTO DOM BANK TD 1.85 09/11/20	US89114QBT40	USD	CA	3 000 000	28 239
TORONTO DOM BANK TD 1.994 03/23/22	CA891160K519	CAD	CA	3 001 000	21 726
TORONTO DOM BANK TD 2.621 12/22/21	CA8911452R48	CAD	CA	7 576 000	55 282
TORONTO DOM BANK TD 2.692 06/24/25	CA8911454X97	CAD	CA	3 001 000	21 730
TRANS-CANADA PL TRPCN 3.3 07/17/25	CA89353ZBY30	CAD	CA	2 878 000	21 822
TRANS-CANADA PL TRPCN 4.55 11/15/41	CA89353ZBV90	CAD	CA	57 000	458
TRANSCANADA PIPELINES 6.2% 10/15/2037	US89352HAD17	USD	CA	36 000	444
TRANSCANADA PIPELINES 7.625% 01/15/2039	US8935268294	USD	CA	3 809 000	54 877
TRAVELERS COS TRV 4 05/30/47	US89417EAM12	USD	US	1 387 000	14 712
TREASURY UKT 1 3/4 09/07/22	GB00B7L9SL19	GBP	GB	2 000 000	25 748
TREASURY UKT 2 3/4 09/07/24	GB00BHFH458	GBP	GB	2 000 000	27 490
TREASURY UKT 3 1/4 01/22/44	GB00B8429V04	GBP	GB	7 000 000	122 312
TRINIDAD TOBAG TRITOB 4 3/8 01/16/24	USP93960AF25	USD	TT	2 400 000	24 276
TRINIDAD GEN UNL TRNGEN 5 1/4 11/04/27	USP9400VAA90	USD	TT	200 000	1 991
TRINIDAD&TOBAGO TRITOB 4 1/2 08/04/26	USP93960AG08	USD	TT	1 100 000	11 180
TRINITY ACQ PLC WLTW 4.4 03/15/26	US89641UAC53	USD	GB	1 375 000	14 121
TURK EXIMBANK EXCRTU 5 3/8 02/08/21	XS1345632811	USD	TR	600 000	5 816
TURKEY GOVT BOND TURKGB 10 1/2 08/11/27	TRT110827T16	TRY	TR	36 800 000	56 184
TURKEY GOVT BOND TURKGB 10.6 02/11/26	TRT110226T13	TRY	TR	169 300 000	262 302
TURKEY GOVT BOND TURKGB 10.7 02/17/21	TRT170221T12	TRY	TR	19 800 000	32 136
TURKEY GOVT BOND TURKGB 10.7 08/17/22	TRT170822T15	TRY	TR	33 800 000	54 380
TURKEY GOVT BOND TURKGB 12.4 03/08/28	TRT080328T15	TRY	TR	29 400 000	48 856
TURKEY GOVT BOND TURKGB 16.2 06/14/23	TRT140623T19	TRY	TR	87 500 000	157 568
TURKEY GOVT BOND TURKGB 7.1 03/08/23	TRT080323T10	TRY	TR	24 600 000	35 258
TURKEY GOVT BOND TURKGB 8 03/12/25	TRT120325T12	TRY	TR	9 300 000	12 872
TURKEY GOVT BOND TURKGB 9 1/2 01/12/22	TRT120122T17	TRY	TR	152 000 000	241 750
TURKEY GOVT BOND TURKGB 9.2 09/22/21	TRT220921T18	TRY	TR	6 800 000	10 622
TURKEY REP OF TURKEY 11 7/8 01/15/30	US900123AL40	USD	TR	1 200 000	16 678
TURKEY REP OF TURKEY 4 7/8 04/16/43	US900123CB40	USD	TR	1 500 000	11 760
TURKEY REP OF TURKEY 5 3/4 03/22/24	US900123CF53	USD	TR	5 250 000	51 082
TURKEY REP OF TURKEY 5 3/4 05/11/47	US900123CM05	USD	TR	2 800 000	23 385
TURKEY REP OF TURKEY 6 1/8 10/24/28	US900123CQ19	USD	TR	5 600 000	53 691
TURKEY REP OF TURKEY 6 3/4 05/30/40	US900123BG46	USD	TR	1 310 000	12 416
TURKEY REP OF TURKEY 6 5/8 02/17/45	US900123CG37	USD	TR	400 000	3 775
TURKEY REP OF TURKEY 7 1/4 12/23/23	US900123CR91	USD	TR	1 200 000	12 151
TURKEY REP OF TURKEY 7 3/8 02/05/25	US900123AW05	USD	TR	5 710 000	60 000
TURKEY REP OF TURKEY 7 5/8 04/26/29	US900123CT57	USD	TR	5 200 000	54 540
TYSON FOODS INC TSN 5.15 08/15/44	US902494AY91	USD	US	317 000	3 671
UBS GROUP FUNDIN UBS 1 3/4 11/16/22	CH0302790123	EUR	JE	3 000 000	33 123
UK TSY GILT UKT 1 1/2 07/22/47	GB00BDCHBW80	GBP	GB	10 000 000	129 931
UK TSY GILT UKT 1 1/4 07/22/27	GB00BDRHNP05	GBP	GB	2 000 000	25 994
UK TSY GILT UKT 1 3/4 07/22/57	GB00BD0XH204	GBP	GB	5 000 000	72 217
UKRAINE GOVT UKRAIN 7 3/4 09/01/21	XS1303920083	USD	UA	2 200 000	22 306
UKRAINE GOVT UKRAIN 7 3/4 09/01/23	XS1303921487	USD	UA	6 011 000	62 423
UKRAINE GOVT UKRAIN 7 3/4 09/01/24	XS1303925041	USD	UA	400 000	4 172
UKRAINE GOVT UKRAIN 7 3/4 09/01/25	XS1303925470	USD	UA	2 600 000	27 141
UKRAINE GOVT UKRAIN 7 3/4 09/01/26	XS1303926528	USD	UA	5 700 000	59 527
UKRAINE GOVT UKRAIN 7 3/4 09/01/27	XS1303927179	USD	UA	3 600 000	37 680
UKRAINE GOVT UKRAIN 7 3/8 09/25/32	XS1577952952	USD	UA	4 400 000	44 732
UMG GROUPE VVY UMGVYV 1 5/8 07/02/29	FR0013430840	EUR	FR	3 100 000	34 000
UNI OF CAMBRIDGE CAMBRG 3 3/4 10/17/52	XS0841542961	GBP	GB	829 000	15 944
UNIBAIL-RODAMCO ULFP 1 03/14/25	XS1218319702	EUR	FR	983 000	10 826
UNIBAIL-RODAMCO ULFP 2 04/28/36	XS1401197253	EUR	FR	1 253 000	14 740
UNIBAIL-RODAMCO ULFP 2 1/2 02/26/24	XS1038708522	EUR	FR	1 000 000	11 771
UNICREDIT SPA UCGIM 1 01/18/23	XS1754213947	EUR	IT	5 391 000	57 757
UNICREDIT SPA UCGIM 2 1/4 12/16/16	XS1004918774	EUR	IT	0	307
UNICREDIT SPA UCGIM 3 5/8 01/24/19	XS0973623514	EUR	IT	0	129
UNICREDIT SPA UCGIM 4 3/8 01/29/20	XS0207065110	EUR	IT	1 300 000	14 414
UNILEVER NV UNANA 1 1/8 04/29/28	XS1403015156	EUR	NL	3 503 000	39 869
UNION PAC CORP UNP 2 3/4 03/01/26	US907818EH70	USD	US	2 690 000	25 949
UNION PAC CORP UNP 3 04/15/27	US907818EP96	USD	US	1 250 000	12 330
UNION PAC CORP UNP 4 3/8 11/15/65	US907818EG97	USD	US	134 000	1 382
UNION PAC CORP UNP 4.05 11/15/45	US907818EF15	USD	US	175 000	1 785
UNITED KINGDOM 3.75 20210907	GB00B4RMG977	GBP	GB	5 000 000	66 071
UNITED KINGDOM 4.25 12/7/2040	GB00B6460505	GBP	GB	5 000 000	96 021
UNITED KINGDOM 4.25% 03/07/2036	GB0032452392	GBP	GB	4 000 000	72 952
UNITED KINGDOM 4.25% 06/07/2032	GB0004893086	GBP	GB	5 000 000	86 007
UNITED KINGDOM 4.25% 12/07/2027	GB00B16NNR78	GBP	GB	5 000 000	79 318
UNITED KINGDOM 4.5 9/7/2034	GB00B52WS153	GBP	GB	4 000 000	73 294
UNITED KINGDOM 4.75% 12/07/2038	GB00B00NY175	GBP	GB	4 000 000	79 547
UNITED KINGDOM 6% 12/07/2028	GB0002404191	GBP	GB	3 000 000	54 330
UNITED KINGDOM G UKT 2 09/07/25	GB00BTHH2R79	GBP	GB	5 000 000	67 349
UNITED KINGDOM G UKT 2 1/4 09/07/23	GB00B7Z53659	GBP	GB	5 000 000	66 257
UNITED KINGDOM G UKT 3 1/2 01/22/45	GB00BN65R313	GBP	GB	4 000 000	73 328
UNITED MEXICAN 5.75 10/12/2110 144A	US91086QAZ19	USD	MX	1 060 000	11 859
UNITED MEXICAN MEX 3 3/4 01/11/28	US91087BAE02	USD	MX	3 300 000	32 636
UNITED MEXICAN MEX 4 1/2 04/22/29	US91087BAF76	USD	MX	5 100 000	52 817
UNITED MEXICAN MEX 5.55 01/21/45	US91086QBE70	USD	MX	11 400 000	134 143
UNITED MEXICAN STATES 3.6 01/30/25	US91087BAA89	USD	MX	1 600 000	15 914
UNITED PARCEL SERVICE INC 6.2% 01/15/2038	US911312AJ59	USD	US	663 000	8 902
UNITED PARCEL UPS 0 3/8 11/15/23	XS1718480327	EUR	US	11 217 000	119 313
UNITED PARCEL UPS 2.4 11/15/26	US911312AY27	USD	US	1 250 000	11 842
UNITEDHEALTH GRP UNH 3 7/8 08/15/59	US91324PDV13	USD	US	16 720 000	171 981
UNITEDHEALTH GRP UNH 3.45 01/15/27	US91324PCW05	USD	US	1 875 000	19 091
UNITEDHEALTH GRP UNH 3.95 10/15/42	US91324PCA84	USD	US	352 000	3 646
UNITEDHEALTH GRP UNH 4 1/4 04/15/47	US91324PCZ36	USD	US	819 000	8 874

UNITEDHEALTH GRP UNH 4 3/4 07/15/45	US91324PCR10	USD	US	1 062 000	12 446
UNITEDHEALTH GRP UNH 5.8 03/15/36	US91324PAR38	USD	US	22 000	277
URUGUAY URUGUA 03/21/36 SINKABLE	US760942AS16	USD	UY	1 300 000	18 254
URUGUAY URUGUA 4 1/2 08/14/24	US760942AZ58	USD	UY	4 000 000	41 146
URUGUAY URUGUA 4 1/8 11/20/45	US760942AY83	USD	UY	1 600 000	16 137
URUGUAY URUGUA 4 3/8 01/23/31	US917288BK78	USD	UY	100 000	1 065
URUGUAY URUGUA 4 3/8 10/27/27	US760942BB71	USD	UY	4 300 000	44 762
URUGUAY URUGUA 4.975 04/20/55	US760942BD38	USD	UY	1 400 000	15 579
URUGUAY URUGUA 8 1/2 03/15/28	USP80557BV53	UYU	UY	79 100 000	17 565
URUGUAY URUGUA 9 7/8 06/20/22	USP96006AE41	UYU	UY	88 300 000	21 880
US BANCORP USB 2 5/8 01/24/22	US91159HHP82	USD	US	3 125 000	30 083
US TREASURY BONDS 4.25 11/15/40	US912810QL52	USD	US	5 000 000	62 305
US TREASURY N/B 3.625 02/15/2021	US912828PX26	USD	US	5 000 000	48 462
US TREASURY N/B 4.375 05/15/2041	US912810QQ40	USD	US	3 500 000	44 417
US TREASURY N/B T 1 1/2 10/31/24	US912828YM69	USD	US	10 000 000	93 071
US TREASURY N/B T 1 3/4 07/15/22	US9128287C81	USD	US	10 000 000	94 735
US TREASURY N/B T 1 5/8 06/30/21	US9128287A26	USD	US	15 000 000	140 471
US TREASURY N/B T 1 5/8 10/31/26	US912828YQ73	USD	US	10 000 000	92 710
US TREASURY N/B T 1 5/8 11/15/22	US912828TY62	USD	US	20 000 000	187 737
US TREASURY N/B T 2 1/2 01/31/24	US9128285Z94	USD	US	10 000 000	97 677
US TREASURY N/B T 2 1/2 02/15/45	US912810RK60	USD	US	16 000 000	154 621
US TREASURY N/B T 2 1/2 05/15/24	US912828WJ58	USD	US	10 000 000	97 168
US TREASURY N/B T 2 1/4 02/15/27	US912828V988	USD	US	10 000 000	97 048
US TREASURY N/B T 2 1/4 11/15/25	US912828M565	USD	US	10 000 000	96 436
US TREASURY N/B T 2 1/8 05/15/25	US912828XB14	USD	US	7 000 000	67 065
US TREASURY N/B T 2 11/15/26	US912828U246	USD	US	5 000 000	47 465
US TREASURY N/B T 2 3/4 08/15/42	US912810QX90	USD	US	4 000 000	40 457
US TREASURY N/B T 2 3/4 08/15/47	US912810RV64	USD	US	10 000 000	101 612
US TREASURY N/B T 2 3/4 11/15/42	US912810QY73	USD	US	3 400 000	34 156
US TREASURY N/B T 2 7/8 05/15/43	US912810RB61	USD	US	6 000 000	61 522
US TREASURY N/B T 2 7/8 05/15/49	US912810SH23	USD	US	10 000 000	103 809
US TREASURY N/B T 2 7/8 11/15/46	US912810RU43	USD	US	10 000 000	103 283
US TREASURY N/B T 3 02/15/47	US912810RV26	USD	US	10 000 000	106 497
US TREASURY N/B T 3 02/15/49	US912810SF66	USD	US	10 000 000	106 935
US TREASURY N/B T 3 1/8 02/15/43	US912810QZ49	USD	US	5 000 000	53 738
US TREASURY N/B T 3 1/8 11/15/28	US9128285M81	USD	US	10 000 000	103 385
US TREASURY N/B T 3 3/8 11/15/48	US912810SE91	USD	US	5 000 000	56 812
US TREASURY NOTES 3.875 2040-08-15	US912810QK79	USD	US	10 000 000	119 544
US TREASURY NOTES 6.125% 11/15/2027	US912810FB99	USD	US	3 000 000	37 116
US TREASURY NOTES 6.25% 08/15/2023	US912810EQ77	USD	US	5 000 000	55 457
US TREASURY NOTES 6.625% 02/15/2027	US912810EZ76	USD	US	6 800 000	85 676
VALERO ENERGY VLO 4.35 06/01/28	US91913YAV20	USD	US	4 659 000	48 117
VATTENFALL AB VATFAL 0 1/2 06/24/26	XS2009891479	EUR	SE	9 707 000	102 904
VEOLIA ENVRNMT VIEFP 0.927 01/04/29	FR0013210416	EUR	FR	1 300 000	14 264
VEOLIA ENVRNMT VIEFP 4 5/8 03/30/27	FR0011224963	EUR	FR	1 000 000	14 170
VEOLIA ENVRNMT VIEFP 6 1/8 10/29/37	FR0010535567	GBP	FR	200 000	3 869
VERIZON COMM INC VZ 2 7/8 01/15/38	XS1708335978	EUR	US	897 000	11 680
VERIZON COMM INC VZ 3 7/8 02/08/29	US92343VE597	USD	US	5 000 000	52 353
VERIZON COMM INC VZ 4 3/4 11/01/41	US92343VBE39	USD	US	1 145 000	13 080
VERIZON COMM INC VZ 5 1/4 03/16/37	US92343VDU52	USD	US	8 943 000	106 350
VESTEDA FINANC VESTNL 1 1/2 05/24/27	XS2001183164	EUR	NL	3 000 000	33 181
VIACOM INC 6.875% 04/30/2036	US925524AX89	USD	US	854 000	10 797
VIACOM INC VIA 3 7/8 04/01/24	US92553PAX06	USD	US	853 000	8 524
VICINITY CENTRES VCXAU 3 3/8 04/07/26	XS1387869438	GBP	AU	1 250 000	17 024
VIETNAM (REP OF) VIETNM 4.8 11/19/24	USY9384RAA87	USD	VN	800 000	8 222
VILLE DE PARIS VDP 1 3/4 05/25/31	FR0013054897	EUR	FR	8 500 000	102 726
VILLE DE PARIS VDP 1 3/8 11/20/34	FR0013296704	EUR	FR	1 200 000	13 941
VIRGINIA ELPWR D 2 3/4 03/15/23	US927804FN91	USD	US	6 000 000	57 869
VIRGINIA ELPWR D 6 01/15/36	US927804FA70	USD	US	384 000	4 872
VISA INC V 2.8 12/14/22	US92826CAC64	USD	US	10 000 000	96 462
VISA INC V 3.15 12/14/25	US92826CAD48	USD	US	2 797 000	27 738
VISA INC V 4.3 12/14/45	US92826CAF95	USD	US	16 255 000	187 817
VODAFONE GROUP PLC-GLOBAL 6.15% 02/27/2037	US92857WAQ33	USD	GB	14 423 000	177 978
VODAFONE GROUP VOD 2 7/8 11/20/37	XS1721422902	EUR	GB	13 473 000	163 685
VODAFONE GROUP VOD 3 3/4 01/16/24	US92857WBH25	USD	GB	5 883 000	59 129
VOLKSBANK NV DEVOBA 0.01 09/16/24	XS2052503872	EUR	NL	2 000 000	20 777
VONOVIA BV ANNGR 1 1/4 12/06/24	DE000A189ZX0	EUR	NL	2 500 000	27 388
WACHOVIA CORP 4.875% 11/29/2035	XS0276684700	GBP	US	150 000	2 404
WAKALA GLOBAL MALAYS 4.646 07/06/21	USY9485PAB86	USD	MY	300 000	2 981
WALT DISNEY CO DIS 3 09/15/22	US254687CM62	USD	US	4 300 000	41 835
WALT DISNEY CO DIS 3.15 09/17/25	US254688PDF09	USD	US	3 750 000	37 629
WALT DISNEY CO DIS 3.7 09/15/24	US254687CZ75	USD	US	1 490 000	15 064
WALT DISNEY CO DIS 3.7 12/01/42	US254688PCX24	USD	US	20 000	206
WALT DISNEY CO DIS 6.4 12/15/35	US254687EB89	USD	US	480 000	6 437
WEA FINANCE LLC/ WFDAU 4 3/4 09/17/44	USU94299AD35	USD	US	2 320 000	25 544
WELLCOME TRST FI WELLTR 4 05/09/59	XS1065371277	GBP	GB	100 000	2 168
WELLCOME TRUST F WELLTR 4 5/8 07/25/36	XS0261559594	GBP	GB	181 000	3 354
WELLCOME TRUST WELLTR 2.517 02/07/18	XS1713474085	GBP	GB	999 000	15 030
WELLPOINT INC WLP 4.65 08/15/44	US94973VBK26	USD	US	3 361 000	36 010
WELLPOINT INC WLP 5.1 01/15/44	US94973VBF31	USD	US	269 000	3 043
WELLS FARGO CO WFC 1 5/8 06/02/25	XS1240964483	EUR	US	1 509 000	17 069
WELLS FARGO CO WFC 2.509 10/27/23	CA949746SG76	CAD	US	1 416 000	10 251
WELLS FARGO CO WFC 2.975 05/19/26	CA949746RX19	CAD	US	16 062 000	117 120
WELLS FARGO CO WFC 5 3/8 11/02/43	US94974BFP04	USD	US	123 000	1 494
WELLTOWER INC HCN 4 1/4 04/01/26	US95040QAC87	USD	US	8 750 000	90 126
WENDEL SA MWDP 2 1/2 02/09/27	FR0012516417	EUR	FR	1 200 000	14 242
WESTERN GAS WES 4 07/01/22	US958254AB09	USD	US	4 250 000	41 679
WESTERN POWER PPL 5 1/4 01/17/23	XS0627333221	GBP	GB	1 150 000	16 659
WESTPAC BANKING WSTP 0 5/8 11/22/24	XS1722859532	EUR	AU	2 000 000	21 420

WESTPAC BANKING WSTP 0 7/8 04/17/27	XS1506398244	EUR	AU	1 250 000	13 596
WESTPAC BANKING WSTP 2.7 08/19/26	US961214DC40	USD	AU	4 175 000	39 892
WESTPAC BANKING WSTP 4.11 07/24/34	US961214EF61	USD	AU	20 000 000	200 088
WESTPAC BANKING WSTP 4.322 11/23/31	US961214DF70	USD	AU	3 750 000	37 244
WILLIAMS PARTNER WPZ 4 11/15/21	US96950FAH73	USD	US	3 209 000	31 083
WP CAREY INC WPC 4.6 04/01/24	US92936UAA79	USD	US	383 000	3 899
XSTRATA CAN FIN GLENLN 7 3/8 05/27/20	XS0366204393	GBP	CA	248 000	3 285
XSTRATA FIN CAN GLENLN 6 11/15/41	USC98874AJ64	USD	CA	151 000	1 589
ZAMBIA REP OF ZAMBIN 8 1/2 04/14/24	XS1056386714	USD	ZM	2 900 000	19 176
ZIMMER BIOMET ZBH 2.425 12/13/26	XS1532779748	EUR	US	10 176 000	117 486
ZURICH FINANCE ZURNVX 6 5/8 10/29/49	XS0177600920	GBP	GB	3 000 000	42 653