

**Bonds (in thousand SEK)
2020-12-31**

Name	ISIN	Currency	Country	Number	Market value
3M CO MMM 3.7 04/15/50	US88579YBP51	USD	US	136 000	1 391
ABBOTT IL FIN ABT 0 7/8 09/27/23	XS1883354620	EUR	IE	9 475 000	98 276
ABERTIS ABESM 2 3/8 09/27/27	XS1967635977	EUR	ES	600 000	6 712
ABERTIS INFRAEST ABESM 0 5/8 07/15/25	XS2025466413	EUR	ES	2 100 000	21 661
ABN AMRO BANK NV ABNANV 0 1/2 04/15/26	XS1982037696	EUR	NL	2 000 000	20 854
ABN AMRO BANK NV ABNANV 0 7/8 04/22/25	XS1808739459	EUR	NL	3 000 000	31 672
ABN AMRO BANK NV ABNANV 4.8 04/18/26	XS1392917784	USD	NL	2 600 000	25 421
ABN AMRO BANK NV ABNANV 6 1/4 04/27/22	XS0619547838	USD	NL	2 400 000	21 345
ABN AMRO BANK NV ABNANV 7 1/8 07/06/22	XS0802995166	EUR	NL	700 000	8 025
ABU DHABI GOV'T ADGB 2 1/2 10/11/22	XS1696908471	USD	AE	5 850 000	49 978
ABU DHABI GOV'T ADGB 2.7 09/02/70	XS2225210330	USD	AE	1 300 000	10 030
ABU DHABI GOV'T ADGB 3 1/8 04/16/30	XS2125308168	USD	AE	400 000	3 731
ABU DHABI GOV'T ADGB 3 1/8 05/03/26	XS1402929746	USD	AE	4 450 000	40 758
ABU DHABI GOV'T ADGB 3 1/8 09/30/49	XS2057866191	USD	AE	2 400 000	21 207
ABU DHABI GOV'T ADGB 3 7/8 04/16/50	XS2125308242	USD	AE	2 100 000	21 086
ABU DHABI GOV'T ADGB 4 1/8 10/11/47	XS1696899035	USD	AE	7 600 000	78 760
ADIDAS AG ADSGR 0 09/09/24	XS2224621347	EUR	DE	5 000 000	50 648
ADIDAS AG ADSGR 0 5/8 09/10/35	XS2224621420	EUR	DE	1 100 000	11 600
ADIF ALTA VELOCI ADIFAL 0.55 04/30/30	ES0200002055	EUR	ES	8 000 000	83 570
ADIF ALTA VELOCI ADIFAL 0.8 07/05/23	ES0200002022	EUR	ES	3 000 000	31 141
ADIF ALTA VELOCI ADIFAL 0.95 04/30/27	ES0200002048	EUR	ES	1 800 000	19 457
ADIF ALTA VELOCI ADIFAL 1 1/4 05/04/26	ES0200002030	EUR	ES	2 000 000	21 852
AEGON NV AEGON 6 5/8 12/16/39	XS0473964509	GBP	NL	440 000	9 022
AERCAP IRELAND AER 6 1/2 07/15/25	US00774MAN56	USD	IE	20 635 000	208 801
AETNA INC AET 3 7/8 08/15/47	US00817YAZ16	USD	US	253 000	2 508
AETNA INC AET 6 5/8 06/15/36	US00817YAF51	USD	US	305 000	3 724
AFRICAN DEV BANK AFDB 0 3/8 06/01/22	XS1527751991	SEK	SN	50 000 000	50 325
AFRICAN DEV BANK AFDB 0 7/8 05/24/28	XS1824248626	EUR	SN	8 000 000	87 998
AFRICAN DEV BANK AFDB 3 09/20/23	US00828EDC03	USD	SN	15 000 000	133 362
AGENCE FRANCAISE AGFRNC 0 1/2 10/31/25	FR0013365376	EUR	FR	3 000 000	31 486
AGENCE FRANCAISE AGFRNC 1 3/8 09/17/24	XS1111084718	EUR	FR	1 500 000	16 154
AIR LEASE CORP AL 4 1/4 09/15/24	US00912XAN49	USD	US	3 400 000	30 917
AKADEMISKA HUS STAAKA 0.272 06/20/24	XS2015238855	SEK	SE	48 000 000	48 190
AKZO NOBEL NV AKZANA 1 5/8 04/14/30	XS2156598281	EUR	NL	2 571 000	29 466
ALBEMARLE CORP ALB 1 7/8 12/08/21	XS1148074518	EUR	US	114 000	1 166
ALBERTA PROVINCE ALTA 1 7/8 11/13/24	US013051EH65	USD	CA	20 000 000	173 262
ALBERTA PROVINCE ALTA 3.05 12/01/48	CA013051DY00	CAD	CA	3 000 000	22 611
ALD SA ALDFP 1 1/4 10/11/22	XS1892240281	EUR	FR	2 000 000	20 625
ALLIANDER ALLRNV 0 7/8 04/22/26	XS1400167133	EUR	NL	1 000 000	10 649
ALLIANDER ALLRNV 0 7/8 06/24/32	XS2014382845	EUR	NL	5 000 000	54 942
ALLSTATE CORP ALL 3.28 12/15/26	US020002BD26	USD	US	1 375 000	12 924
ALPHABET INC GOOGL 1.9 08/15/40	US02079KAE73	USD	US	6 147 000	49 652
ALSTOM S ALOFP 0 1/4 10/14/26	FR0013453040	EUR	FR	3 900 000	39 708
AMAZON.COM INC AMZN 2.4 02/22/23	US023135AW69	USD	US	9 549 000	82 525
AMAZON.COM INC AMZN 3 7/8 08/22/37	US023135BF28	USD	US	5 000 000	51 734
AMAZON.COM INC AMZN 4 1/4 08/22/57	US023135BM78	USD	US	1 850 000	21 765
AMAZON.COM INC AMZN 4.8 12/05/34	US023135AP19	USD	US	5 795 000	65 544
AMAZON.COM INC AMZN 4.95 12/05/44	US023135AQ91	USD	US	9 464 000	114 276
AMAZON.COM INC AMZN 5.2 12/03/25	US023135BN51	USD	US	17 436 000	174 441
AMER INTL GROUP AIG 1 7/8 06/21/27	XS1627602201	EUR	US	10 967 000	122 226
AMER INTL GROUP AIG 6 1/4 05/01/36	US026874AZ07	USD	US	1 600 000	18 988
AMERICAN EXPRESS AXP 2 1/2 07/30/24	US025816CG27	USD	US	18 253 000	161 702
AMERICAN EXPRESS AXP 3.4 02/22/24	US025816CC13	USD	US	30 000 000	271 550
AMERICAN EXPRESS AXP 3.4 02/27/23	US025816BS73	USD	US	8 478 000	74 868
AMERICAN EXPRESS AXP 4.05 12/03/42	US025816BF52	USD	US	3 516 000	36 995
AMERICAN HONDA F HND A 2.2 06/27/22	US02665WCY57	USD	US	9 983 000	84 278
AMERICAN TOWER AMT 1 3/8 04/04/25	XS1591781452	EUR	US	4 353 000	46 531
AMERICAN TOWER AMT 1.95 05/22/26	XS1823300949	EUR	US	5 000 000	55 335
AMERICAN TOWER AMT 4.7 03/15/22	US03027XAA81	USD	US	2 032 000	17 768
AMERIPRISE FINL AMP 4 10/15/23	US03076CAF32	USD	US	3 150 000	28 683
AMERISOURCEBERGE ABC 3.45 12/15/27	US03073EAP07	USD	US	33 750 000	316 023
AMERISOURCEBERGE ABC 4 1/4 03/01/45	US03073EAN58	USD	US	359 000	3 640
AMGEN INC AMGN 5 1/2 12/07/26	XS0710091140	GBP	US	2 868 000	41 454
ANHEUSER-BUSCH ABIBB 4 09/24/25	BE6258029741	GBP	BE	3 625 000	47 890
ANHEUSER-BUSCH ABIBB 5.8 01/23/59	US03523TBW71	USD	US	1 789 000	22 881
ANTHEM INC ANTM 2 3/8 01/15/25	US036752AJ29	USD	US	10 000 000	88 677
ANTHEM INC ANTM 4 3/8 12/01/47	US036752AD58	USD	US	10 000 000	106 717
ANTHEM INC ANTM 4.101 03/01/28	US036752AG89	USD	US	14 997 000	147 447
ACON PLC AON 2 7/8 05/14/26	XS1062493934	EUR	GB	2 350 000	27 411
APPLE INC AAPL 0 1/2 11/15/31	XS2079716937	EUR	US	1 000 000	10 544
APPLE INC AAPL 0 11/15/25	XS2079716853	EUR	US	4 000 000	40 622
APPLE INC AAPL 1 11/10/22	XS1135334800	EUR	US	1 797 000	18 525
APPLE INC AAPL 1 3/8 01/17/24	XS1292384960	EUR	US	2 960 000	31 665
APPLE INC AAPL 1 5/8 11/10/26	XS1135337498	EUR	US	5 509 000	61 268
APPLE INC AAPL 2 09/17/27	XS1292389415	EUR	US	612 000	7 064
APPLE INC AAPL 2.85 02/23/23	US037833BU32	USD	US	5 000 000	43 581
APPLE INC AAPL 3 06/20/27	US037833CX61	USD	US	10 000 000	92 630
APPLE INC AAPL 3.05 07/31/29	XS1269175466	GBP	US	5 824 000	80 615
APPLE INC AAPL 3.2 05/11/27	US037833CR93	USD	US	7 622 000	71 168
APPLE INC AAPL 3.35 02/09/27	US037833CJ77	USD	US	16 430 000	155 384
APPLE INC AAPL 4.65 02/23/46	US037833BX70	USD	US	28 450 000	337 352
ARAB REP EGYPT EGYPT 5 1/4 10/06/25	XS2241075014	USD	EG	200 000	1 765
ARAB REP EGYPT EGYPT 5 7/8 06/11/25	XS1245432742	USD	EG	2 000 000	17 841
ARAB REP EGYPT EGYPT 5.577 02/21/23	XS1775617209	USD	EG	1 700 000	15 026

ARAB REP EGYPT EGYPT 6.2004 03/01/24	XS1953055875	USD	EG	3 900 000	35 248
ARAB REP EGYPT EGYPT 7 1/2 01/31/27	XS1558078736	USD	EG	9 000 000	87 564
ARAB REP EGYPT EGYPT 7.903 02/21/48	XS1775617464	USD	EG	1 200 000	10 990
ARAB REP EGYPT EGYPT 8 1/2 01/31/47	XS1558078496	USD	EG	6 500 000	62 412
ARAB REP EGYPT EGYPT 8 7/8 05/29/50	XS2176899701	USD	EG	800 000	7 752
ARES CAPITAL COR ARCC 3 1/2 02/10/23	US04010LAU70	USD	US	7 500 000	65 939
ARES CAPITAL COR ARCC 3 7/8 01/15/26	US04010LAZ67	USD	US	10 000 000	90 485
ARES CAPITAL COR ARCC 4.2 06/10/24	US04010LAX10	USD	US	3 098 000	27 766
ARGENTINA ARGENT 0 1/8 01/09/38	US040114HU71	USD	AR	10 040 709	33 764
ARGENTINA ARGENT 0 1/8 07/09/30	US040114HS26	USD	AR	14 067 326	47 009
ARGENTINA ARGENT 0 1/8 07/09/35	US040114HT09	USD	AR	15 370 672	46 252
ARGENTINA ARGENT 0 1/8 07/09/41	US040114HV54	USD	AR	1 300 000	4 029
ARGENTINA ARGENT 1 07/09/29	US040114HX11	USD	AR	1 395 217	5 021
ARMENIA ARMEN 3.95 09/26/29	XS2010043904	USD	AM	700 000	5 814
ARMENIA ARMEN 7.15 03/26/25	XS1207654853	USD	AM	700 000	6 720
AROUNDTOWN SA ARNDTN 2 11/02/26	XS1815135352	EUR	LU	2 900 000	31 837
ASF 5.625% 07/04/2022	FR0010491720	EUR	FR	1 350 000	15 141
ASIAN DEV BANK ASIA 0 10/24/29	XS2068071641	EUR	SN	5 000 000	51 492
ASIAN DEV BANK ASIA 0 5/8 09/15/26	XS2066569489	GBP	SN	1 500 000	17 270
ASIAN DEV BANK ASIA 0.29 10/13/28	XS2241828644	SEK	SN	50 000 000	49 452
ASIAN DEV BANK ASIA 0.35 07/16/25	XS1854893291	EUR	SN	2 000 000	20 913
ASIAN DEV BANK ASIA 1 3/4 08/14/26	US045167DR18	USD	SN	4 500 000	39 689
ASIAN DEV BANK ASIA 1.6 03/18/30	AU3CB0266690	AUD	SN	3 000 000	19 768
ASIAN DEV BANK ASIA 2 1/8 03/19/25	US045167CY77	USD	SN	4 000 000	35 421
ASIAN DEV BANK ASIA 2 3/4 03/17/23	US045167EH27	USD	SN	13 000 000	113 551
ASIAN DEV BANK ASIA 2.45 01/17/24	AU3CB0259919	AUD	SN	3 000 000	20 451
ASSICURAZIONI ASSGEN 2.124 10/01/30	XS2056491587	EUR	IT	5 000 000	53 732
ASSICURAZIONI ASSGEN 2.429 07/14/31	XS2201857534	EUR	IT	9 467 000	105 173
ASTRAZENECA PLC 6.45% 09/15/2037	US046353AD01	USD	GB	15 385 000	196 446
ASTRAZENECA PLC AZN 1 1/4 05/12/28	XS1411404426	EUR	GB	5 674 000	62 309
ASTRAZENECA PLC AZN 4 01/17/29	US046353AT52	USD	GB	4 012 000	39 914
AT T INC7 4/30/40	XS0426513387	GBP	US	550 000	10 980
AT&T INC T 2 3/4 05/19/23	XS1374344668	EUR	US	434 000	4 735
AT&T INC T 2.9 12/04/26	XS1879223565	GBP	US	4 741 000	59 160
AT&T INC T 3 1/2 02/01/61	US00206RKF81	USD	US	1 397 000	11 494
AT&T INC T 3.55 09/15/55	USU04644CV73	USD	US	4 309 000	35 942
AT&T INC T 3.65 09/15/59	USU04644CW56	USD	US	23 546 000	197 272
AT&T INC T 3.85 06/01/60	US00206RKB77	USD	US	5 547 000	48 140
AT&T INC T 4 3/8 09/14/29	XS1374392717	GBP	US	1 560 000	21 975
AT&T INC T 4.3 02/15/30	US00206RGQ93	USD	US	4 957 000	49 251
AT&T INC T 5 1/4 03/01/37	US00206RDR03	USD	US	6 830 000	73 613
ATT INC T 4 1/2 05/15/35	US00206RCP55	USD	US	3 614 000	36 131
ATT INC T 4 7/8 06/01/44	XS0785710046	GBP	US	258 000	4 282
AURIZON NETWORK AZJAU 3 1/8 06/01/26	XS1418788599	EUR	AU	4 307 000	50 365
AUST & NZ BANK ANZ 0 3/4 09/29/26	XS1496758092	EUR	AU	3 443 000	36 376
AUSTRALIA PACIFI MELAIR 3 1/8 09/26/23	XS0974122516	EUR	AU	2 150 000	23 336
AUSTRALIAN GOVT. ACGB 0 1/2 09/21/26	AU0000106411	AUD	AU	10 000 000	63 621
AUSTRALIAN GOVT. ACGB 0 1/4 11/21/24	AU0000083768	AUD	AU	5 000 000	31 780
AUSTRALIAN GOVT. ACGB 0 1/4 11/21/25	AU0000095457	AUD	AU	7 000 000	44 206
AUSTRALIAN GOVT. ACGB 1 11/21/31	AU0000101792	AUD	AU	3 000 000	18 937
AUSTRALIAN GOVT. ACGB 1 12/21/30	AU0000087454	AUD	AU	3 000 000	19 065
AUSTRALIAN GOVT. ACGB 1 3/4 06/21/51	AU0000097495	AUD	AU	3 000 000	18 063
AUSTRALIAN GOVT. ACGB 2 1/2 05/21/30	AU0000013740	AUD	AU	7 000 000	50 820
AUSTRALIAN GOVT. ACGB 2 1/4 05/21/28	AU000XCLWAR9	AUD	AU	5 000 000	35 351
AUSTRALIAN GOVT. ACGB 2 1/4 11/21/22	AU000XCLWAW9	AUD	AU	10 000 000	66 118
AUSTRALIAN GOVT. ACGB 2 3/4 06/21/35	AU000XCLWAM0	AUD	AU	2 000 000	15 055
AUSTRALIAN GOVT. ACGB 2 3/4 11/21/29	AU000XCLWAX7	AUD	AU	2 000 000	14 761
AUSTRALIAN GOVT. ACGB 3 03/21/47	AU000XCLWAS7	AUD	AU	3 000 000	23 534
AUSTRALIAN GOVT. ACGB 3 1/4 04/21/25	AU3TB0000168	AUD	AU	2 800 000	20 130
AUSTRALIAN GOVT. ACGB 3 1/4 04/21/29	AU3TB0000150	AUD	AU	3 000 000	22 890
AUSTRALIAN GOVT. ACGB 4 1/4 04/21/26	AU000XCLWAI8	AUD	AU	4 500 000	34 538
AUTOZONE INC AZO 3.7 04/15/22	US053332AM44	USD	US	4 696 000	40 220
AVANGRID INC AGR 3.8 06/01/29	US05351WAB90	USD	US	3 000 000	28 447
BAA FUNDING LTD 5.875 05/13/2041	XS0625276257	GBP	GB	2 342 000	41 387
BAHRAIN BHRAIN 5.45 09/16/32	XS2226916216	USD	BH	1 300 000	11 378
BAHRAIN BHRAIN 6 1/8 07/05/22	XS0794901727	USD	BH	800 000	7 076
BAHRAIN BHRAIN 7 1/2 09/20/47	XS1675862103	USD	BH	400 000	3 913
BAHRAIN BHRAIN 7 10/12/28	XS1405766541	USD	BH	5 900 000	56 699
BANCO BILBAO VIZ BBVASM 1 06/21/26	XS2013745703	EUR	ES	3 000 000	31 847
BANCO BILBAO VIZ BBVASM 1 3/8 05/14/25	XS1820037270	EUR	ES	2 500 000	26 884
BANCO BPM SPA BAMIIM 1 01/23/25	IT0005321663	EUR	IT	8 500 000	90 925
BANCO SABADELL SABSMS 1 04/26/27	ES0413860596	EUR	ES	9 500 000	104 064
BANCO SANTANDER SANTAN 0.3 10/04/26	XS2063247915	EUR	ES	2 100 000	21 508
BANK NOVA SCOTIA BNS 2.7 03/07/22	US064159JG24	USD	CA	9 413 000	80 193
BANK OF AMER CRP BAC 2.456 10/22/25	US06051GHW24	USD	US	10 000 000	87 993
BANK OF AMER CRP BAC 3.499 05/17/22	US06051GHH56	USD	US	7 313 000	61 012
BANK OF AMER CRP BAC 4 1/8 01/22/24	US06051GFB05	USD	US	10 000 000	92 599
BANK OF AMER CRP BAC 4.2 08/26/24	US06051GFH74	USD	US	25 941 000	241 878
BANK OF AMERICA CORP 7.% 2028-07-31	XS0379947236	GBP	US	3 000 000	50 053
BANK OF MONTREAL BMO 2.9 03/26/22	US06367WJM64	USD	CA	14 437 000	123 319
BANQ FED CRD MUT BFCM 1 5/8 01/19/26	XS1346115295	EUR	FR	3 300 000	36 540
BANQ FED CRD MUT BFCM 3 05/21/24	XS1069549761	EUR	FR	1 351 000	15 124
BARBADOS BARBAD 6 1/2 10/01/29	USP48864AQ80	USD	BB	500 000	4 216
BARCLAYS PLC BACR 0 5/8 11/14/23	XS1716820029	EUR	GB	1 000 000	10 170
BARCLAYS PLC BACR 1 1/2 09/03/23	XS1873982745	EUR	GB	4 477 000	47 147
BASF SE BASGR 0 1/4 06/05/27	DE000A289DC9	EUR	DE	1 000 000	10 288
BASQUE GOVT BASQUE 1.45 04/30/28	ES0000106619	EUR	ES	5 500 000	62 077
BAYER US FIN II BAYNGR 4.2 07/15/34	USU07265AR98	USD	US	1 238 000	11 529
BAYER US FIN II BAYNGR 4.7 07/15/64	USU07265AZ15	USD	US	8 147 000	82 778

BECTON DICKINSON BDX 1.9 12/15/26	XS1531347661	EUR	US	2 500 000	27 149
BELGIAN BGB 1 1/4 04/22/33	BE0000346552	EUR	BE	21 500 000	258 417
BELIZE BELIZE 4.9375 02/20/34	USP16394AG62	USD	BZ	204 938	805
BERKSHIRE HATH BRK 2 3/8 06/19/39	XS2014278944	GBP	US	1 202 000	16 118
BERKSHIRE HATH BRK 2 5/8 06/19/59	XS2014291707	GBP	US	1 373 000	20 794
BERKSHIRE HATH BRK 4.4 05/15/42	US084664BU46	USD	US	184 000	2 014
BERKSHIRE HATHWY BRK 3.4 01/31/22	US084670BF47	USD	US	6 000 000	51 637
BERLIN HYP AG BHH 0 1/2 09/26/23	DE000BHY0GU5	EUR	DE	3 000 000	30 648
BERLIN HYP AG BHH 0 1/2 11/05/29	DE000BHY0GA7	EUR	DE	4 000 000	42 196
BERLIN HYP AG BHH 0.01 09/02/30	DE000BHY0GX9	EUR	DE	2 500 000	25 848
BERLIN HYP AG BHH 1 1/2 04/18/28	DE000BHY0GB5	EUR	DE	1 000 000	11 063
BERLIN HYP AG BHH 1 1/4 01/22/25	DE000BHY0A56	EUR	DE	200 000	2 137
BERLIN HYP AG BHH 1 1/8 10/25/27	DE000BHY0GS9	EUR	DE	2 000 000	21 464
BEST BUY CO INC BBY 4.45 10/01/28	US08652BAA70	USD	US	15 153 000	151 171
BIOGEN INC BIIB 5.2 09/15/45	US09062XAD57	USD	US	13 297 000	148 254
BLACKROCK INC BLK 3 1/4 04/30/29	US09247XAP69	USD	US	26 061 000	248 151
BMW FINANCE NV BMW 0 03/24/23	XS2055727916	EUR	NL	5 000 000	50 413
BMW FINANCE NV BMW 0 04/14/23	XS2102355588	EUR	NL	5 000 000	50 401
BMW FINANCE NV BMW 0 1/2 11/22/22	XS1823246712	EUR	NL	2 499 000	25 464
BMW FINANCE NV BMW 0 1/8 07/13/22	XS2010445026	EUR	NL	6 223 000	62 913
BMW FINANCE NV BMW 0 7/8 04/03/25	XS1589881785	EUR	NL	1 649 000	17 386
BMW FINANCE NV BMW 1 02/15/22	XS1363560977	EUR	NL	1 875 000	19 283
BMW FINANCE NV BMW 2 5/8 01/17/24	XS1015217703	EUR	DE	2 200 000	24 522
BMW US CAP LLC BMW 0 5/8 04/20/22	DE000A1ZZ010	EUR	US	1 986 000	20 280
BNG BANK NV BNG 0.01 10/05/32	XS2240278692	EUR	NL	10 000 000	102 525
BNP PARIBAS 4.5 03/21/2011	XS0606704558	EUR	FR	87 000	998
BNP PARIBAS BNP 0 1/2 06/04/26	FR0013465358	EUR	FR	2 000 000	20 518
BNP PARIBAS BNP 0 1/8 09/04/26	FR0013444759	EUR	FR	4 700 000	47 014
BNP PARIBAS BNP 0 3/8 10/14/27	FR0014000511	EUR	FR	2 000 000	20 341
BNP PARIBAS BNP 1 04/17/24	XS1808338542	EUR	FR	1 500 000	15 707
BNP PARIBAS BNP 1 1/8 01/15/23	XS1345331299	EUR	FR	5 000 000	52 219
BNP PARIBAS BNP 1 1/8 08/28/24	FR0013405537	EUR	FR	2 000 000	21 021
BNP PARIBAS BNP 1 5/8 07/02/31	FR0013431277	EUR	FR	6 500 000	70 100
BNP PARIBAS BNP 4 1/8 01/14/22	XS0635033631	EUR	FR	277 000	3 024
BNP PARIBAS BNP 4 3/8 05/12/26	USF1R15XK516	USD	FR	1 459 000	13 847
BOLIVIA GOVT BOLIVI 4 1/2 03/20/28	USP37878AC26	USD	BO	6 600 000	51 544
BOLIVIA GOVT BOLIVI 5.95 08/22/23	USP37878AB43	USD	BO	2 600 000	22 492
BOSTON PROP LP BXP 3.65 02/01/26	US10112RAX26	USD	US	967 000	9 176
BPCE BPCEGP 1 1/8 01/18/23	FR0013231743	EUR	FR	5 000 000	52 111
BPCE BPCEGP 3 3/8 12/02/26	US05578DAX03	USD	FR	1 500 000	13 991
BPCE BPCEGP 4 1/2 03/15/25	US05578UAD63	USD	FR	2 737 000	25 707
BPCE BPCEGP 4 7/8 04/01/26	US05578UAE47	USD	FR	1 875 000	18 392
BPCE BPCEGP 5.15 07/21/24	US05578UAB08	USD	FR	1 400 000	13 366
BPCE BPCEGP 5.7 10/22/23	US05578UAA25	USD	FR	3 133 000	29 387
BPCE SFH BPCECB 0.01 05/27/30	FR0013514502	EUR	FR	2 000 000	20 613
BQ CENT TUNISIE BTUN 5 3/4 01/30/25	XS1175233699	USD	TN	400 000	3 068
BRAMBLES FINANCE BXBAU 2 3/8 06/12/24	XS1028952312	EUR	AU	2 700 000	29 666
BRAZIL (FED REP OF)-GLOBAL 8.25% 01/20/2034	US105756BB58	USD	BR	800 000	9 798
BRAZIL NTN-F BNTNF 10 01/01/21	BRSTNCNTF0N5	BRL	BR	38	66
BRAZIL NTN-F BNTNF 10 01/01/23	BRSTNCNTF147	BRL	BR	190 505	347 443
BRAZIL NTN-F BNTNF 10 01/01/25	BRSTNCNTF170	BRL	BR	79 376	151 306
BRAZIL NTN-F BNTNF 10 01/01/27	BRSTNCNTF1P8	BRL	BR	169 300	329 319
BRAZIL NTN-F BNTNF 10 01/01/29	BRSTNCNTF1Q6	BRL	BR	55 600	110 340
BRAZIL NTN-F BNTNF 10 01/01/31	BRSTNCNTF204	BRL	BR	8 000	16 017
BRAZIL REP OF BRAZIL 2 5/8 01/05/23	US105756BU30	USD	BR	1 900 000	16 354
BRAZIL REP OF BRAZIL 2 7/8 06/06/25	US105756CD06	USD	BR	300 000	2 572
BRAZIL REP OF BRAZIL 3 7/8 06/12/30	US105756CC23	USD	BR	3 700 000	32 117
BRAZIL REP OF BRAZIL 4 1/2 05/30/29	US105756CA66	USD	BR	3 400 000	31 134
BRAZIL REP OF BRAZIL 4 5/8 01/13/28	US105756BZ27	USD	BR	4 200 000	39 415
BRAZIL REP OF BRAZIL 5 01/27/45	US105756BW95	USD	BR	1 000 000	10 228
BRAZIL REP OF BRAZIL 5 5/8 02/21/47	US105756BY51	USD	BR	2 700 000	26 882
BRAZIL-LTN BLTN 0 01/01/22	BRSTNCLTN7K8	BRL	BR	24 000	36 892
BRAZIL-LTN BLTN 0 01/01/24	BRSTNCLTN7S1	BRL	BR	111 900	151 420
BRAZIL-LTN BLTN 0 07/01/21	BRSTNCLTN7I2	BRL	BR	9 500	14 868
BRAZIL-LTN BLTN 0 07/01/22	BRSTNCLTN7O0	BRL	BR	158 100	236 578
BRAZIL-LTN BLTN 0 07/01/23	BRSTNCLTN7Q5	BRL	BR	327 500	459 378
BRDCOM CRP / FIN AVGO 3 7/8 01/15/27	US11134LAH24	USD	US	3 297 000	30 861
BRISTOL-MYERS BMY 3 1/4 02/27/27	US110122BB30	USD	US	1 875 000	17 615
BRISTOL-MYERS BMY 5 08/15/45	US110122DJ48	USD	US	10 000 000	120 044
BRIT COLUMBIA BRCOL 2 1/4 06/02/26	US11070TAK43	USD	CA	10 000 000	89 524
BRIT COLUMBIA BRCOL 2.55 06/18/27	CA11070TAL22	CAD	CA	5 000 000	35 638
BRIT SKY BROADCA BSY 2 1/2 09/15/26	XS1109741329	EUR	GB	1 173 000	13 574
BRIT SKY BROADCA SKYLN 1 7/8 11/24/23	XS1141969912	EUR	GB	2 186 000	23 309
BRITANNIA INDUS BRITIN8 08/22	INE216A07052	INR	IN	2 430 750	93
BRITISH TEL PLC BRITEL 6 3/8 06/23/37	XS0306772699	GBP	GB	1 250 000	22 639
BROADCOM INC AVGO 4 1/4 04/15/26	US11135FAZ45	USD	US	10 000 000	94 785
BROADCOM INC AVGO 4.11 09/15/28	US11135FAL58	USD	US	6 578 000	62 442
BROWN & BROWN BRO 2 3/8 03/15/31	US115236AC57	USD	US	37 731 000	324 292
BTPS BTPS 0 1/2 02/01/26	IT0005419848	EUR	IT	5 000 000	51 641
BTPS BTPS 0.65 10/15/23	IT0005215246	EUR	IT	5 000 000	51 715
BTPS BTPS 0.95 03/01/23	IT0005325946	EUR	IT	5 000 000	51 880
BTPS BTPS 0.95 03/15/23	IT0005172322	EUR	IT	5 000 000	51 892
BTPS BTPS 0.95 08/01/30	IT0005403396	EUR	IT	10 000 000	105 435
BTPS BTPS 1.45 09/15/22	IT0005135840	EUR	IT	7 000 000	72 928
BTPS BTPS 1.65 03/01/32	IT0005094088	EUR	IT	5 000 000	56 062
BTPS BTPS 1.65 12/01/30	IT0005413171	EUR	IT	10 000 000	111 645
BTPS BTPS 1.7 09/01/51	IT0005425233	EUR	IT	3 000 000	32 252
BTPS BTPS 1.85 07/01/25	IT0005408502	EUR	IT	2 000 000	22 057
BTPS BTPS 2.7 03/01/47	IT0005162828	EUR	IT	2 000 000	26 265

BTPS BTPS 2.8 03/01/67	IT0005217390	EUR	IT	2 000 000	27 167
BTPS BTPS 3 1/4 09/01/46	IT0005083057	EUR	IT	3 000 000	43 040
BTPS BTPS 4 3/4 09/01/28	IT0004889033	EUR	IT	3 000 000	40 761
BUNDES OBL-120 OBL 0 04/14/23	DE0001141778	EUR	DE	10 000 000	102 243
BUNDES OBL-120 OBL 0 10/10/25	DE0001030716	EUR	DE	10 000 000	104 161
BUNDES OBL-179 OBL 0 04/05/24	DE0001141794	EUR	DE	5 000 000	51 526
BUNGE FINANCE EU BG 1.85 06/16/23	XS1405777316	EUR	NL	7 496 000	78 377
BUPA FINANCE PLC BUPA 5 04/25/23	XS0920221453	GBP	GB	3 000 000	37 005
BURLINGTON NORTH BNSF 3 1/4 06/15/27	US12189LBA89	USD	US	1 250 000	11 660
BURLINGTON NORTH BNSF 3.4 09/01/24	US12189LAT89	USD	US	4 515 000	41 114
BURLINGTON NORTH BNSF 4 3/8 09/01/42	US12189LAK70	USD	US	3 550 000	38 882
CAISSE DES DEPOT CDCEPS 0.2 03/01/22	FR0013239985	EUR	FR	2 600 000	26 394
CAISSE FR DE FIN CAFFIL 0 1/2 02/19/27	FR0013403433	EUR	FR	5 000 000	53 268
CAISSE FR DE FIN CAFFIL 0.1 11/13/29	FR0013459757	EUR	FR	1 900 000	19 773
CAJA RURAL NAV CRUNAV 0 5/8 12/01/23	ES0415306051	EUR	ES	5 000 000	51 565
CAN HOUSING TRUS CANHOU 1 1/2 12/15/21	CA13509PFV00	CAD	CA	5 000 000	32 657
CAN HOUSING TRUS CANHOU 1.95 12/15/25	CA13509PFA62	CAD	CA	5 000 000	34 344
CAN HOUSING TRUS CANHOU 2.1 09/15/29	CA13509PHD83	CAD	CA	5 000 000	35 484
CAN IMPERIAL BK CM 0 3/8 05/03/24	XS1991125896	EUR	CA	431 000	4 399
CAN IMPERIAL BK CM 2.55 06/16/22	US136069TY74	USD	CA	2 500 000	21 247
CANADA 5% 06/01/2037	CA135087XW98	CAD	CA	5 000 000	52 291
CANADA 5.75% 06/01/2029	CA135087WL43	CAD	CA	4 000 000	36 777
CANADA 5.75% 06/01/2033	CA135087XG49	CAD	CA	3 000 000	30 664
CANADA-GOV'T CAN 0 1/2 09/01/25	CA135087K940	CAD	CA	10 000 000	64 891
CANADA-GOV'T CAN 0 1/4 04/01/24	CA135087L690	CAD	CA	5 000 000	32 196
CANADA-GOV'T CAN 0 1/4 11/01/22	CA135087L369	CAD	CA	10 000 000	64 547
CANADA-GOV'T CAN 1 1/4 06/01/30	CA135087K379	CAD	CA	20 000 000	135 798
CANADA-GOV'T CAN 2 12/01/51	CA135087H722	CAD	CA	3 000 000	23 293
CANADA-GOV'T CAN 2 3/4 12/01/48	CA135087D358	CAD	CA	5 000 000	44 293
CANADIAN PAC RR CP 6 1/8 09/15/15	US13645RAX26	USD	CA	179 000	2 466
CAPITAL ONE FINL COF 3.8 01/31/28	US14040HBW43	USD	US	622 000	5 981
CAPITAL ONE FINL COF 3.9 01/29/24	US14040HCA14	USD	US	10 000 000	91 260
CARDINAL HEALTH CAH 2.616 06/15/22	US14149YBF43	USD	US	1 713 000	14 500
CARDINAL HEALTH CAH 3.41 06/15/27	US14149YBJ64	USD	US	6 356 000	58 987
CASSA DEPOSITI E CDEP 1 02/11/30	IT0005399586	EUR	IT	3 000 000	31 361
CATERPILLAR FINL CAT 0.45 09/14/23	US14913R2F38	USD	US	10 000 000	82 517
CBS CORP CBS 3 1/2 01/15/25	US124857AP86	USD	US	278 000	2 542
CC HOLDINGS GS V CCI 3.849 04/15/23	US14987BAE39	USD	US	1 750 000	15 559
CHILE CHILE 3.24 02/06/28	US168863CF36	USD	CL	3 900 000	36 711
CHILE CHILE 3.86 06/21/47	US168863CE60	USD	CL	3 600 000	36 074
CHINA (PEOPLE'S) CHINA 0 1/8 11/12/26	XS2078532913	EUR	CN	8 000 000	81 038
CHUBB INA HLDGS CB 0 7/8 12/15/29	XS2091606330	EUR	US	3 794 000	40 342
CIE FINANC RICHC CFRVX 1 03/26/26	XS1789751531	EUR	LU	10 917 000	117 095
CISCO SYSTEMS INC-GLOBAL 5.9 02/15/39	US17275RAD44	USD	US	9 393 000	120 004
CITIGROUP INC 6.8 06/25/38	XS0372391945	GBP	US	941 000	19 362
CITIGROUP INC 8.125 7/15/2039	US172967EW71	USD	US	8 208 000	123 180
CITY OF MALMO SW MALMOK 0 3/4 12/07/23 #EMTN	XS1732404063	SEK	SE	35 000 000	35 753
CITY OF MALMO SW MALMOK 0 7/8 09/17/24	XS1913339690	SEK	SE	40 000 000	41 269
CME GROUP INC CME 3 03/15/25	US12572QAG01	USD	US	7 500 000	68 118
CME GROUP INC CME 3 09/15/22	US12572QAE52	USD	US	4 700 000	40 721
CME GROUP INC CME 5.3 09/15/43	US12572QAF28	USD	US	5 011 000	61 935
CNA FINANCIAL CNAFNL 3.95 05/15/24	US126117AS92	USD	US	4 850 000	44 246
COACH INC COH 4 1/4 04/01/25	US189754AA23	USD	US	6 749 000	60 479
COCA-COLA CO/THE KO 0 3/4 03/09/23	XS1197832915	EUR	US	5 974 000	61 511
COCA-COLA CO/THE KO 0 3/4 09/22/26	XS1955024713	EUR	US	1 248 000	13 186
COCA-COLA CO/THE KO 1 1/8 03/09/27	XS1197833053	EUR	US	18 470 000	200 872
COCA-COLA CO/THE KO 1 7/8 09/22/26	XS1112678989	EUR	US	5 000 000	56 275
COCA-COLA CO/THE KO 2.55 06/01/26	US191216BW99	USD	US	657 000	5 919
COCA-COLA FEMSA KOF 1.85 09/01/32	US191241AJ70	USD	MX	1 000 000	8 302
CODELCO INC CDEL 3 5/8 08/01/27	USP3143NAV06	USD	CL	3 000 000	27 879
CODELCO INC CDEL 4 1/4 07/17/42	USP3143NAQ71	USD	CL	2 000 000	19 446
COLGATE-PALM CO CL 0 1/2 03/06/26	XS1958646082	EUR	US	5 000 000	52 309
COLGATE-PALM CO CL 3.7 08/01/47	US19416QEK22	USD	US	1 413 000	15 311
COLOMBIA REP OF 7.375 09/19/2037	US195325BK01	USD	CO	7 300 000	88 570
COLOMBIA REP OF COLOM 2 5/8 03/15/23	USP3772NHR11	USD	CO	1 100 000	9 416
COLOMBIA REP OF COLOM 3 1/8 04/15/31	US195325DS19	USD	CO	2 000 000	17 542
COLOMBIA REP OF COLOM 3 7/8 04/25/27	US195325DL65	USD	CO	5 300 000	48 684
COLOMBIA REP OF COLOM 4 02/26/24	US195325BQ70	USD	CO	1 100 000	9 881
COLOMBIA REP OF COLOM 5 5/8 02/26/44	US195325BR53	USD	CO	3 600 000	38 906
COLOMBIA REP OF COLOM 5.2 05/15/49	US195325DQ52	USD	CO	500 000	5 217
COLOMBIA TES COLTES 10 07/24/24	COL17CT02385	COP	CO	616 700 000	1 865
COLOMBIA TES COLTES 6 04/28/28	COL17CT02914	COP	CO	207 384 700 000	552 914
COLOMBIA TES COLTES 6 1/4 11/26/25	COL17CT03557	COP	CO	1 000 000	3
COLOMBIA TES COLTES 7 05/04/22	COL17CT02864	COP	CO	97 834 600 000	260 601
COLOMBIA TES COLTES 7 06/30/32	COL17CT03490	COP	CO	29 055 000 000	79 441
COLOMBIA TES COLTES 7 1/2 08/26/26	COL17CT02625	COP	CO	49 504 800 000	140 338
COLOMBIA TES COLTES 7 1/4 10/18/34	COL17CT03615	COP	CO	59 663 000 000	162 509
COLOMBIA TES COLTES 7 1/4 10/26/50	COL17CT03722	COP	CO	13 240 000 000	34 686
COLOMBIA TES COLTES 7 3/4 09/18/30	COL17CT03342	COP	CO	2 100 000	6
COMCAST CORP CMCSA 1 1/2 02/20/29	XS2114853299	GBP	US	487 000	5 813
COMCAST CORP CMCSA 1 7/8 02/20/36	XS2114853455	GBP	US	317 000	3 917
COMCAST CORP CMCSA 2.35 01/15/27	US20030NBW02	USD	US	923 000	8 240
COMCAST CORP CMCSA 2.65 02/01/30	US20030NDA63	USD	US	1 765 000	15 971
COMCAST CORP CMCSA 3 02/01/24	US20030NBX84	USD	US	3 459 000	30 901
COMCAST CORP CMCSA 3 3/8 02/15/25	US20030NBL47	USD	US	725 000	6 650
COMCAST CORP CMCSA 3.55 05/01/28	US20030NCH26	USD	US	1 403 000	13 341
COMCAST CORP CMCSA 3.6 03/01/24	US20030NBJ90	USD	US	2 715 000	24 776
COMCAST CORP CMCSA 3.7 04/15/24	US20030NCR08	USD	US	3 587 000	32 700
COMCAST CORP CMCSA 3.969 11/01/47	US20030NCC39	USD	US	651 000	6 724

COMCAST CORP CMCSA 4 1/4 10/15/30	US20030NCU37	USD	US	1 413 000	14 362
COMCAST CORP CMCSA 4.049 11/01/52	US20030NCG43	USD	US	415 000	4 377
COMCAST CORP CMCSA 4.15 10/15/28	US20030NCT63	USD	US	2 822 000	27 998
COMCAST CORP CMCSA 4.2 08/15/34	US20030NBMM20	USD	US	531 000	5 537
COMCAST CORP CMCSA 4.6 08/15/45	US20030NBQ34	USD	US	128 000	1 426
COMCAST CORP CMCSA 4.6 10/15/38	US20030NCL38	USD	US	330 000	3 598
COMCAST CORP CMCSA 4.65 07/15/42	US20030NBE04	USD	US	72 000	806
COMCAST CORP CMCSA 5.65 06/15/35	US20030NAF87	USD	US	322 000	3 795
COMCAST CORPORATION 6.5% 11/15/2035	US20030NAK72	USD	US	2 598 000	33 166
COMMERZBANK AG CMZB 1 1/4 10/23/23	DE000CZ40NG4	EUR	DE	2 000 000	20 837
COMUNIDAD MADRID MADRID 0.419 04/30/30	ES0000101933	EUR	ES	6 000 000	62 120
COMUNIDAD MADRID MADRID 0.827 07/30/27	ES0000101966	EUR	ES	12 000 000	128 457
COMUNIDAD MADRID MADRID 1.571 04/30/29	ES0000101909	EUR	ES	7 500 000	85 564
COMUNIDAD MADRID MADRID 1.826 04/30/25	ES0000101651	EUR	ES	5 000 000	55 478
CONS EDISON CO OF NY 5.5 20391201	US209111EY58	USD	US	1 850 000	21 094
CONTI-GUMMI FIN CONGR 2 1/8 11/27/23	XS2178585423	EUR	NL	5 000 000	53 226
CONTINENTAL AG CONGR 2 1/2 08/27/26	XS2178586157	EUR	DE	3 912 000	44 199
COOPERATIEVE RAB RABOBK 0 1/4 10/30/26	XS2068969067	EUR	NL	4 000 000	41 027
COOPERATIEVE RAB RABOBK 0 1/8 10/11/21	XS1502438820	EUR	NL	2 000 000	20 197
CORP ANDINA FOM CAF 0 5/8 11/20/26	XS2081543204	EUR	SN	8 000 000	81 557
CORP ANDINA FOM CAF 2 1/8 09/27/21	US219868BX31	USD	SN	10 000 000	83 544
COSTA RICA GOVT COSTAR 4 1/4 01/26/23	USP3699PGB78	USD	CR	3 220 000	25 867
COSTA RICA GOVT COSTAR 4 3/8 04/30/25	USP3699PGE18	USD	CR	1 100 000	8 473
COSTA RICA GOVT COSTAR 5 5/8 04/30/43	USP3699PGF82	USD	CR	200 000	1 386
COSTA RICA GOVT COSTAR 6 1/8 02/19/31	USP3699PGK77	USD	CR	2 800 000	21 927
COSTA RICA GOVT COSTAR 7.158 03/12/45	USP3699PGJ05	USD	CR	7 800 000	60 609
COSTCO COMPANIES COST 3 05/18/27	US22160KAM71	USD	US	10 000 000	92 488
COUNCIL OF EUROP COE 0 04/10/26	XS1979512578	EUR	SN	10 000 000	103 406
COUNCIL OF EUROP COE 0 1/8 04/10/24	XS1594302868	EUR	SN	10 000 000	102 952
COUNCIL OF EUROP COE 0 3/8 03/27/25	XS1799045197	EUR	SN	8 000 000	83 847
COVIVIO COVFP 1 1/8 09/17/31	FR0013447232	EUR	FR	4 000 000	41 327
COX COMMUN INC COXENT 4.7 12/15/42	USU22018AK86	USD	US	1 333 000	14 255
COX COMMUN INC COXENT 8 3/8 03/01/39	USU22018AM43	USD	US	73 000	1 053
CPPIB CAPITAL CPPIBC 0 1/4 04/06/27	XS2152308727	EUR	CA	2 500 000	25 999
CPPIB CAPITAL CPPIBC 0 3/8 06/20/24	XS1633248148	EUR	CA	8 000 000	82 903
CPPIB CAPITAL CPPIBC 0 7/8 02/06/29	XS1945965611	EUR	CA	9 350 000	102 848
CPPIB CAPITAL CPPIBC 3 06/15/28	CA12593CAF82	CAD	CA	13 000 000	95 729
CRED AGRICOLE SA ACAFP 0 3/8 10/21/25	XS2067135421	EUR	FR	2 000 000	20 466
CRED SUIS GP FUN CS 3.8 06/09/23	US225433AT80	USD	GG	10 000 000	88 639
CREDIT AG HOME L ACACB 0.05 12/06/29	FR0013465010	EUR	FR	4 000 000	41 436
CREDIT AGRICOLE ACAFP 0 3/4 12/05/23	FR0013385515	EUR	FR	3 000 000	31 019
CREDIT SUISSE LD CS 0.45 05/19/25	XS2176686546	EUR	CH	1 200 000	12 386
CRH FINANCE CRHID 3 1/8 04/03/23	XS0909369489	EUR	IE	1 750 000	19 299
CROATIA CROATI 5 1/2 04/04/23	XS0908769887	USD	HR	3 400 000	31 134
CROATIA CROATI 6 01/26/24	XS0997000251	USD	HR	3 800 000	36 739
CSX CORP CSX 3.4 08/01/24	US126408HB27	USD	US	421 000	3 828
CSX CORP CSX 4 1/4 11/01/66	US126408HG14	USD	US	6 855 000	75 238
CSX CORP CSX 4.1 03/15/44	US126408GY39	USD	US	6 300 000	64 409
CSX CORP CSX 5 1/2 04/15/41	US126408GU17	USD	US	3 650 000	42 314
CUMMINS INC CMI 0 3/4 09/01/25	US231021AU00	USD	US	10 000 000	82 943
CVS HEALTH CORP CVS 4.3 03/25/28	US126650CX62	USD	US	11 280 000	110 861
CVS HEALTH CORP CVS 4.78 03/25/38	US126650CY46	USD	US	30 000 000	315 147
CVS HEALTH CORP CVS 5 1/8 07/20/45	US126650CN80	USD	US	1 170 000	13 112
CVS HEALTH CORP CVS 5.05 03/25/48	US126650CZ11	USD	US	15 827 000	177 486
CZECH REPUBLIC CZGB 0 1/4 02/10/27	CZ0001005037	CZK	CZ	1 228 300 000	451 284
CZECH REPUBLIC CZGB 0.45 10/25/23	CZ0001004600	CZK	CZ	576 800 000	221 321
CZECH REPUBLIC CZGB 0.95 05/15/30	CZ0001004477	CZK	CZ	246 000 000	92 101
CZECH REPUBLIC CZGB 1.2 03/13/31	CZ0001005888	CZK	CZ	448 300 000	171 898
CZECH REPUBLIC CZGB 2 1/2 08/25/28	CZ0001003859	CZK	CZ	283 300 000	120 991
CZECH REPUBLIC CZGB 2 10/13/33	CZ0001005243	CZK	CZ	377 100 000	156 025
CZECH REPUBLIC CZGB 2 3/4 07/23/29	CZ0001005375	CZK	CZ	112 500 000	49 271
CZECH REPUBLIC CZGB 2.4 09/17/25	CZ0001004253	CZK	CZ	230 600 000	95 372
CZECH REPUBLIC CZGB 3.85 09/29/21	CZ0001002851	CZK	CZ	160 900 000	64 162
CZECH REPUBLIC CZGB 4.7 09/12/22	CZ0001001945	CZK	CZ	59 900 000	25 064
CZECH REPUBLIC CZGB 5.7 05/25/24	CZ0001002547	CZK	CZ	239 400 000	111 436
DAE FUNDING DUBAEE 4 1/2 08/01/22	USU23388AA62	USD	US	2 800 000	23 517
DAE FUNDING DUBAEE 5 08/01/24	USU23388AB46	USD	US	1 300 000	11 204
DAIMLER AG DAIGR 0 3/4 09/10/30	DE000A289QR9	EUR	DE	1 250 000	13 095
DAIMLER AG DAIGR 2 1/4 01/24/22	DE000A1R04X6	EUR	DE	4 000 000	42 130
DAIMLER INTL FIN DAIGR 0 1/4 05/11/22	DE000A190ND6	EUR	NL	5 000 000	50 674
DAIMLER INTL FIN DAIGR 0 1/4 11/06/23	DE000A2R9ZT1	EUR	NL	5 000 000	50 618
DAIMLER INTL FIN DAIGR 0 7/8 04/09/24	DE000A194DD9	EUR	NL	5 000 000	51 913
DAIMLERCHRYSLER 8.5% 01/18/2031	US233835AQ08	USD	DE	92 000	1 223
DANSKE BANK A/S DANBNK 1 5/8 03/15/24	XS1963849440	EUR	DK	3 400 000	36 278
DANSKE HYPO DANBNK 1 12/15/21 #2112	SE0010494716	SEK	SE	300 000 000	303 275
DANSKE HYPO DANBNK 1 12/17/25 #2512	SE0013877214	SEK	SE	8 000 000	8 343
DANSKE HYPO DANBNK 1 12/18/24 #2412	SE0012621852	SEK	SE	286 000 000	296 546
DANSKE HYPO DANBNK 1 12/20/23 #2312	SE0011116474	SEK	SE	284 000 000	292 502
DANSKE HYPO DANBNK 1 12/21/22 #2212	SE0010297085	SEK	SE	606 000 000	618 859
DEERE CO DE 5 3/8 10/16/29	US244199BD66	USD	US	158 000	1 738
DENMARK - BULLET DGB 0 1/2 11/15/27	DK0009923567	DKK	DK	10 000 000	14 487
DENMARK - BULLET DGB 0 1/2 11/15/29	DK0009923807	DKK	DK	10 000 000	14 681
DENMARK - BULLET DGB 1 1/2 11/15/23	DK0009923054	DKK	DK	5 000 000	7 180
DENMARK - BULLET DGB 1 3/4 11/15/25	DK0009923138	DKK	DK	5 000 000	7 547
DENMARK (KINGDOM OF) 4.5% 11/15/39	DK0009922320	DKK	DK	5 000 000	12 963
DEUTSCH BAHN FIN DBHNGR 0 7/8 07/11/31	XS1441837546	EUR	NL	8 000 000	87 962
DEUTSCH BAHN FIN DBHNGR 1 5/8 11/06/30	XS1316420089	EUR	NL	10 000 000	117 573
DEUTSCHE BANK AG DB 4 1/4 10/14/21	US251541AQ13	USD	DE	35 187 000	299 031
DEUTSCHE BANK AG DB 4.1 01/13/26	US25152R2Y86	USD	DE	22 326 000	206 937

DEUTSCHE BANK NY DB 3.3 11/16/22	US251526BL24	USD	DE	6 419 000	55 282
DEUTSCHE BANK NY DB 3.95 02/27/23	US251526BR93	USD	DE	2 049 000	18 098
DEUTSCHE BANK NY DB 5 02/14/22	US251526CA59	USD	DE	7 374 000	64 459
DEUTSCHE BOERSE DBOERS 1 1/8 03/26/28	DE000A2LQJ75	EUR	DE	1 079 000	11 872
DEUTSCHE KREDIT DKRED 0 3/4 09/26/24	DE000GRN0016	EUR	DE	3 000 000	30 954
DEUTSCHE KREDIT DKRED 0 5/8 06/08/21	DE000GRN0008	EUR	DE	3 000 000	30 356
DEUTSCHE POST AG DPWGR 0 3/8 05/20/26	XS2177122541	EUR	DE	9 837 000	101 796
DEUTSCHE TEL FIN DT 0 5/8 04/03/23	XS1382792197	EUR	NL	5 000 000	51 466
DEUTSCHE TEL FIN DT 0 7/8 01/30/24	XS1557096267	EUR	NL	5 000 000	52 328
DEUTSCHE TEL FIN DT-4.875 3/42	USN27915AB85	USD	NL	1 433 000	15 787
DEUTSCHE TELEKOM AG 6.5 4/8/2022	XS0423048247	GBP	NL	634 000	8 023
DEUTSCHE TELEKOM DT 1 3/4 12/09/49	XS2089226026	EUR	DE	5 159 000	60 518
DEUTSCHLAND REP 3.25% 2042-07-04	DE0001135432	EUR	DE	3 000 000	54 774
DEUTSCHLAND REP DBR 0 05/15/35	DE0001102515	EUR	DE	22 500 000	239 163
DEUTSCHLAND REP DBR 0 08/15/30	DE0001102507	EUR	DE	14 000 000	148 679
DEUTSCHLAND REP DBR 0 08/15/30	DE0001030708	EUR	DE	21 300 000	227 058
DEUTSCHLAND REP DBR 0 1/2 02/15/25	DE0001102374	EUR	DE	10 000 000	106 226
DEUTSCHLAND REP DBR 0 1/2 02/15/26	DE0001102390	EUR	DE	5 000 000	53 733
DEUTSCHLAND REP DBR 0 1/4 02/15/27	DE0001102416	EUR	DE	10 000 000	106 894
DEUTSCHLAND REP DBR 1 1/2 05/15/23	DE0001102317	EUR	DE	10 000 000	106 864
DEUTSCHLAND REP DBR 2 1/2 07/04/44	DE0001135481	EUR	DE	5 000 000	85 108
DEV BANK JAPAN DBJJP 2 1/2 10/18/22	XS1697651468	USD	JP	10 000 000	85 569
DEV BANK JAPAN DBJJP 3 1/8 09/06/23	XS1865126004	USD	JP	10 500 000	93 324
DH EUROPE FINANC DHR 1.2 06/30/27	XS1637162592	EUR	LU	2 880 000	31 109
DIAGEO CAP PLC DGELN 3 7/8 04/29/43	US25243YAV11	USD	GB	159 000	1 639
DIAGEO INV CORP DGELN 4 1/4 05/11/42	US25245BAA52	USD	GB	1 303 000	13 787
DIGITAL EURO FIN DLR 2 1/2 01/16/26	XS1891174341	EUR	US	5 412 000	61 864
DISCOVERY COMMUN DISCA 2 1/2 09/20/24	XS1684268524	GBP	US	3 193 000	38 019
DNB BANK ASA DNBNO 0.05 11/14/23	XS2079723552	EUR	NO	5 000 000	50 642
DNB BOLIGKREDIT DNBNO 0 3/4 01/31/24	XS1945126867	SEK	NO	30 000 000	30 792
DNB BOLIGKREDIT DNBNO 0 5/8 06/19/25	XS1839888754	EUR	NO	6 000 000	63 399
DOLLAR GENERAL DG 3 1/4 04/15/23	US256677AC97	USD	US	2 900 000	25 380
DOLLAR GENERAL DG 3 7/8 04/15/27	US256677AE53	USD	US	1 500 000	14 352
DOMINICAN REPUB DOMREP 4 7/8 09/23/32	USP3579ECH82	USD	DO	200 000	1 832
DOMINICAN REPUB DOMREP 5 7/8 01/30/60	USP3579ECG00	USD	DO	1 700 000	15 647
DOMINICAN REPUB DOMREP 5 7/8 04/18/24	USP3579EAS65	USD	DO	1 860 000	16 658
DOMINICAN REPUB DOMREP 5.95 01/25/27	USP3579EBV85	USD	DO	1 300 000	12 728
DOMINICAN REPUB DOMREP 6 07/19/28	USP3579ECB13	USD	DO	5 900 000	58 915
DOMINICAN REPUB DOMREP 6 7/8 01/29/26	USP3579EBK21	USD	DO	3 200 000	32 409
DOMINICAN REPUB DOMREP 6.4 06/05/49	USP3579ECE51	USD	DO	1 900 000	18 389
DOMINICAN REPUB DOMREP 6.85 01/27/45	USP3579EBE60	USD	DO	1 300 000	13 299
DOMINICAN REPUB DOMREP 7.45 04/30/44	USP3579EAY34	USD	DO	6 300 000	67 353
DOMINICAN REPUB DOMREP 8.9 02/15/23	USP3579EBZ99	DOP	DO	87 700 000	13 187
DOMINICAN REPUB DOMREP 9 3/4 06/05/26	USP3579ECD78	DOP	DO	148 000 000	22 665
DOW CHEMICAL 7.375% 11/01/2029	US260543BJ10	USD	US	190 000	2 244
DOW CHEMICAL CO DOW 4 1/4 10/01/34	US260543CK73	USD	US	3 083 000	30 837
DUBAI GOVT INT'L DUGB 3.9 09/09/50	XS2226973522	USD	AE	1 000 000	8 132
DUKE ENERGY PROG DUK 3.45 03/15/29	US26442UAH77	USD	US	5 000 000	47 915
E.ON AG 6.75 01/27/2039	XS0408958683	GBP	DE	200 000	4 129
E.ON INTL FIN BV EOANGR 6.65 04/30/38	USN3033QAU69	USD	NL	24 000	296
E.ON SE EOANGR 0 08/28/24	XS2047500769	EUR	DE	4 000 000	40 430
E.ON SE EOANGR 0 3/8 09/29/27	XS2103014291	EUR	DE	2 500 000	25 862
E.ON SE EOANGR 0 7/8 08/20/31	XS2177580508	EUR	DE	1 500 000	16 185
E.ON SE EOANGR 0.35 02/28/30	XS2047500926	EUR	DE	2 000 000	20 506
EATON CORP ETN 4 11/02/32	US278062AD69	USD	US	929 000	9 356
EATON CORP ETN 4.15 11/02/42	US278062AE43	USD	US	1 057 000	11 048
EDENRED EDENFP 1 3/8 03/10/25	FR0012599892	EUR	FR	100 000	1 074
EDF NRG NET EPN UKPONE 4 3/4 09/30/21	XS0686172601	GBP	GB	3 600 000	42 243
EDP FINANCE BV EDPL 0 3/8 09/16/26	XS2053052895	EUR	NL	5 200 000	53 140
EDP FINANCE BV EDPL 1 7/8 09/29/23	XS1558083652	EUR	NL	5 000 000	53 186
EL SALVADOR REP ELSALV 6 3/8 01/18/27	USP01012AT38	USD	SV	10 700 000	85 562
EL SALVADOR REP ELSALV 7 3/4 01/24/23	USP01012AJ55	USD	SV	100 000	838
EL SALVADOR REP ELSALV 7 5/8 02/01/41	USP01012AR71	USD	SV	3 600 000	28 401
EL SALVADOR REP ELSALV 7.1246 01/20/50	USP01012CA29	USD	SV	1 000 000	7 574
EL SALVADOR REP ELSALV 7.65 06/15/35	USP01012AN67	USD	SV	990 000	7 679
EL SALVADOR REP ELSALV 8 1/4 04/10/32	XS0146173371	USD	SV	800 000	6 553
EL SALVADOR REP ELSALV 9 1/2 07/15/52	USP01012CC84	USD	SV	2 600 000	22 469
ELECTROLUX AB ELTLX 1.103 03/27/24	XS1969611943	SEK	SE	10 000 000	10 294
ELI LILLY CO LLY 1 5/8 06/02/26	XS1240751062	EUR	US	1 674 000	18 522
ELLEVI AB ELLEVI 1.728 06/11/27	XS2187708198	SEK	SE	16 000 000	16 645
EMERSON ELECTRIC EMR 1 1/4 10/15/25	XS1915689746	EUR	US	8 875 000	95 257
EMERSON ELECTRIC EMR 2 10/15/29	XS1916073254	EUR	US	4 812 000	56 038
EMIRATES DEVELOP EMDEBK 3.516 03/06/24	XS1956103805	USD	AE	3 500 000	31 076
EMPRESA NACIONAL ENAPCL 4 1/2 09/14/47	USP37110AM89	USD	CL	1 900 000	17 512
EMPRESA NACIONAL ENAPCL 5 1/4 11/06/29	USP37110AN62	USD	CL	4 700 000	45 996
ENBW ENBW 1 7/8 10/31/33	XS1901055472	EUR	NL	1 685 000	20 575
ENEL FIN INTL NV ENELIM 0 06/17/24	XS2066706818	EUR	NL	5 000 000	50 458
ENEL FIN INTL NV ENELIM 0 3/8 06/17/27	XS2066706909	EUR	NL	5 000 000	51 344
ENEL FIN INTL NV ENELIM 1 09/16/24	XS1550149204	EUR	NL	3 000 000	31 486
ENEL FIN INTL NV ENELIM 1 1/2 07/21/25	XS1937665955	EUR	NL	9 050 000	97 805
ENEL FIN INTL NV ENELIM 1 1/8 09/16/26	XS1750986744	EUR	NL	7 500 000	80 614
ENEL FIN INTL NV ENELIM 1 10/20/27	XS2244418609	GBP	NL	785 000	8 961
ENEL FIN INTL NV ENELIM 1 3/8 06/01/26	XS1425966287	EUR	NL	5 000 000	54 404
ENEL FIN INTL NV ENELIM 1.966 01/27/25	XS1176079843	EUR	NL	7 377 000	81 565
ENEL FIN INTL NV ENELIM 6 10/07/39	USL2967VED30	USD	NL	1 627 000	19 253
ENEL FIN INTL NV ENELIM 6.8 09/15/37	USL2967VCZ69	USD	NL	115 000	1 409
ENEL FINANCE INTERNATIONAL 5.625% 8/14/2024	XS0452188054	GBP	IT	3 000 000	40 570
ENEL FINANCE INTERNATIONAL 5.75% 9/14/2040	XS0452187320	GBP	IT	4 963 000	91 974
ENGIE ENGIFP 0 1/2 10/24/30	FR0013455813	EUR	FR	2 000 000	20 706

ENGIE ENGIFP 0 3/8 06/21/27	FR0013428489	EUR	FR	7 000 000	71 966
ENGIE ENGIFP 0 7/8 03/27/24	FR0013245859	EUR	FR	2 000 000	20 880
ENGIE ENGIFP 1 1/2 03/27/28	FR0013245867	EUR	FR	1 000 000	11 176
ENGIE ENGIFP 1 3/8 02/28/29	FR0013284254	EUR	FR	1 000 000	11 180
ENGIE ENGIFP 1 3/8 06/21/39	FR0013428513	EUR	FR	2 000 000	23 120
ENGIE ENGIFP 2 1/8 03/30/32	FR0013504693	EUR	FR	1 000 000	12 226
EQUIFAX INC EFX 3.3 12/15/22	US294429AJ43	USD	US	5 000 000	43 079
ERSTE GROUP ERSTBK 0.05 09/16/25	AT0000A2JAF6	EUR	AT	5 000 000	50 512
ESB FINANCE DAC ESBIRE 1 1/8 06/11/30	XS2009861480	EUR	IE	2 550 000	27 982
ESTEE LAUDER CO EL 4.15 03/15/47	US29736RAK68	USD	US	1 250 000	13 656
EURO BK RECON&DV EBRD 0 09/19/26	XS2051210214	SEK	SN	30 000 000	29 487
EURO BK RECON&DV EBRD 1 1/2 02/13/25	US29874QEE08	USD	SN	8 500 000	73 375
EURO BK RECON&DV EBRD 1 5/8 09/27/24	US29874QAY08	USD	SN	5 000 000	43 229
EUROFIMA EUROF 0 1/4 02/09/24	XS1919899960	EUR	SN	2 000 000	20 567
EUROFIMA EUROF 0.1 05/20/30	XS2176621253	EUR	SN	6 000 000	61 577
EUROFIMA EUROF 0.15 10/10/34	XS2055744689	EUR	SN	4 000 000	40 633
EUROGRID GMBH EUROGR 1.113 05/15/32	XS2171713006	EUR	DE	3 000 000	33 165
EURONET WORLDWID EEFT 1 3/8 05/22/26	XS2001315766	EUR	US	2 662 000	26 824
EUROPEAN INVESTMENT BANK-GLOBA 4.875% 02/15/2036	US298785DV50	USD	SN	15 000 000	183 365
EUROPEAN INVT BK EIB 0 1/2 07/19/22	XS1551293019	SEK	SN	75 000 000	75 714
EUROPEAN INVT BK EIB 0 1/2 11/13/37	XS1500338618	EUR	SN	4 000 000	44 503
EUROPEAN INVT BK EIB 0 3/4 09/23/30	US298785JH03	USD	SN	6 000 000	48 205
EUROPEAN INVT BK EIB 0 3/4 11/15/24	XS2036242803	GBP	SN	7 905 000	91 067
EUROPEAN INVT BK EIB 0.01 11/15/35	XS2194790262	EUR	SN	7 000 000	71 893
EUROPEAN INVT BK EIB 1 1/2 03/02/27	XS1572222526	SEK	SN	100 000 000	108 493
EUROPEAN INVT BK EIB 1 1/4 05/12/25	XS1171476143	SEK	SN	100 000 000	105 509
EUROPEAN INVT BK EIB 1 1/4 11/13/26	XS1107718279	EUR	SN	1 200 000	13 410
EUROPEAN INVT BK EIB 1 1/8 09/16/21	XS1490971634	CAD	SN	1 700 000	11 065
EUROPEAN INVT BK EIB 1 1/8 11/15/32	XS1828046570	EUR	SN	4 500 000	53 035
EUROPEAN INVT BK EIB 1 11/14/42	XS1980857319	EUR	SN	3 000 000	37 297
EUROPEAN INVT BK EIB 1 3/4 11/12/26	XS1347679448	SEK	SN	99 000 000	107 712
EUROPEAN INVT BK EIB 1 5/8 10/09/29	US298785JA59	USD	SN	7 188 000	62 610
EUROPEAN INVT BK EIB 1.7 11/15/24	AU3CB0263945	AUD	SN	3 500 000	23 350
EUROPEAN INVT BK EIB 2 1/8 04/13/26	US298785HD17	USD	SN	11 500 000	102 948
EUROPEAN INVT BK EIB 2 3/4 11/13/23	XS0852107266	SEK	SN	100 000 000	107 968
EUROPEAN INVT BK EIB 2 3/8 05/24/27	US298785HM16	USD	SN	10 500 000	95 669
EUROPEAN INVT BK EIB 2.7 01/12/23	AU3CB0249787	AUD	SN	500 000	3 368
EUROPEAN INVT BK EIB 3.3 02/03/28	AU3CB0245884	AUD	SN	5 000 000	37 424
EUROPEAN UNION EU 0 07/04/35	EU000A285VM2	EUR	SN	5 000 000	51 638
EUROPEAN UNION EU 0 10/04/30	EU000A283859	EUR	SN	3 000 000	31 397
EUROPEAN UNION EU 0.1 10/04/40	EU000A283867	EUR	SN	3 300 000	34 238
EVERSOURCE ENERG ES 1.65 08/15/30	US30040WAK45	USD	US	10 000 000	82 405
EXELON CORP EXC 4.05 04/15/30	US30161NAX93	USD	US	786 000	7 698
EXELON CORP EXC 4.7 04/15/50	US30161NAY76	USD	US	10 000 000	109 670
EXELON CORP EXC 5 5/8 06/15/35	US30161NAC56	USD	US	39 000	434
EXELON GENERATIO EXC 3 1/4 06/01/25	US30161MAS26	USD	US	46 936 000	421 736
EXELON GENERATIO EXC 5.6 06/15/42	US30161MAN39	USD	US	269 000	2 546
EXELON GENERATIO EXC 6 1/4 10/01/39	US30161MAG87	USD	US	3 947 000	39 620
EXP-IMP BK KOREA EIBKOR 0.829 04/27/25	XS2158820477	EUR	KR	1 800 000	18 900
FCA BANK IE FCABNK 0 1/2 09/18/23	XS2231792586	EUR	IT	323 000	3 281
FCA BANK IE FCABNK 0 5/8 11/24/22	XS2001270995	EUR	IT	4 899 000	49 779
FCC AQUALIA SA AQUASM 2.629 06/08/27	XS1627343186	EUR	ES	3 243 000	36 049
FEDEX CORP FDX 3.9 02/01/35	US31428XBA37	USD	US	66 000	657
FEDEX CORP FDX 5 1/4 05/15/50	US31428XCA28	USD	US	10 970 000	128 287
FEDEX CORP FDX 5.1 01/15/44	US31428XAW65	USD	US	7 740 000	87 310
FERROVIE DEL FERROV 0 7/8 12/07/23	XS1732400319	EUR	IT	6 000 000	61 839
FIDELITY NATIONA FIS 3 1/2 04/15/23	US31620MAK27	USD	US	1 951 000	17 123
FIDELITY NATL IN FIS 0 3/4 05/21/23	XS1843436574	EUR	US	5 000 000	51 481
FIN DEPT SHARJAH SHJGOV 4 07/28/50	XS2207514063	USD	AE	400 000	3 386
FINNISH GOV'T RFGB 0 1/2 04/15/26	FI4000197959	EUR	FI	3 000 000	32 201
FINNISH GOV'T RFGB 0 1/4 09/15/40	FI4000440557	EUR	FI	2 000 000	21 396
FINNISH GOV'T RFGB 0 1/8 04/15/36	FI4000415153	EUR	FI	2 000 000	21 033
FLEX LTD FLEX 4 7/8 06/15/29	US33938XAA37	USD	SG	206 000	2 013
FLORIDA POWER & NEE 2.85 04/01/25	US341081FZ53	USD	US	1 819 000	16 410
FLORIDA POWER & NEE 3.7 12/01/47	US341081FP71	USD	US	2 121 000	21 756
FLORIDA POWER & NEE 3.95 03/01/48	US341081FQ54	USD	US	3 615 000	38 954
FLORIDA PWR LT NEE 4.05 06/01/42	US341081FG72	USD	US	3 300 000	34 507
FLOWERVE CORP FLS 3 1/2 10/01/30	US34354PAF27	USD	US	10 000 000	88 681
FONCIERE REGIONS FDRFP 1 7/8 05/20/26	FR0013170834	EUR	FR	2 000 000	21 971
FORD MOTOR CRED F 3.339 03/28/22	US345397YL15	USD	US	5 033 000	42 226
FRANCE O.A.T. 3.5% 2026-04-25	FR0010916924	EUR	FR	3 000 000	37 638
FRANCE O.A.T. FRTR 0 02/25/23	FR0013479102	EUR	FR	10 000 000	102 064
FRANCE O.A.T. FRTR 0 02/25/26	FR0013508470	EUR	FR	10 000 000	103 689
FRANCE O.A.T. FRTR 0 03/25/23	FR0013283686	EUR	FR	5 000 000	51 067
FRANCE O.A.T. FRTR 0 1/2 05/25/26	FR0013131877	EUR	FR	5 000 000	53 520
FRANCE O.A.T. FRTR 0 1/4 11/25/26	FR0013200813	EUR	FR	4 000 000	42 267
FRANCE O.A.T. FRTR 0 3/4 05/25/52	FR0013480613	EUR	FR	5 000 000	56 259
FRANCE O.A.T. FRTR 1 3/4 05/25/23	FR0011486067	EUR	FR	5 000 000	53 773
FRANCE O.A.T. FRTR 1 3/4 06/25/39	FR0013234333	EUR	FR	79 000 000	1 056 834
FRANCE O.A.T. FRTR 2 1/2 05/25/30	FR0011883966	EUR	FR	5 000 000	64 958
FRANCE O.A.T. FRTR 3 1/4 05/25/45	FR0011461037	EUR	FR	9 000 000	158 166
GABONESE REPUB GABON 6 3/8 12/12/24	XS1003557870	USD	GA	1 700 000	14 564
GABONESE REPUB GABON 6.95 06/16/25	XS1245960684	USD	GA	400 000	3 533
GECINA GFCFP 1 1/2 01/20/25	FR0012448025	EUR	FR	100 000	1 084
GEN MOTORS FIN GM 3 1/4 01/05/23	US37045XCF15	USD	US	700 000	6 119
GEN MOTORS FIN GM 3.15 06/30/22	US37045XBY13	USD	US	7 623 000	64 770
GEN MOTORS FIN GM 3.45 04/10/22	US37045XAW65	USD	US	10 000 000	85 186
GEN MOTORS FIN GM 3.55 07/08/22	US37045XCU81	USD	US	10 000 000	87 191
GEN MOTORS FIN GM 5.1 01/17/24	US37045XCR52	USD	US	2 486 000	23 319

GEN MOTORS FIN GM 5.2 03/20/23	US37045XCW48	USD	US	10 000 000	91 270
GHANA REP OF GHANA 10 3/4 10/14/30	XS1297557412	USD	GH	2 700 000	29 609
GHANA REP OF GHANA 6 3/8 02/11/27	XS2115122538	USD	GH	1 200 000	10 458
GHANA REP OF GHANA 7 5/8 05/16/29	XS1821416234	USD	GH	2 600 000	22 839
GHANA REP OF GHANA 8 1/8 01/18/26	XS1108847531	USD	GH	2 200 000	20 885
GHANA REP OF GHANA 8 1/8 03/26/32	XS1968714540	USD	GH	8 700 000	76 478
GHANA REP OF GHANA 8 3/4 03/11/61	XS2115147287	USD	GH	200 000	1 729
GHANA REP OF GHANA 8.627 06/16/49	XS1821416408	USD	GH	600 000	5 036
GHANA REP OF GHANA 8.95 03/26/51	XS1968714623	USD	GH	2 900 000	25 393
GILEAD SCIENCES GILD 1.95 03/01/22	US375558BH51	USD	US	1 250 000	10 508
GILEAD SCIENCES GILD 4 09/01/36	US375558BJ18	USD	US	67 000	676
GILEAD SCIENCES GILD 4.8 04/01/44	US375558AX11	USD	US	4 761 000	52 069
GILEAD SCIENCES GILD 5.65 12/01/41	US375558AS26	USD	US	328 000	3 908
GLAXOSMITHKLINE CAP PLC 5.25% 12/19/2033	XS0140516864	GBP	GB	1 865 000	31 698
GLAXOSMITHKLINE CAPITAL INC 6.375% 05/15/2038	US377372AE71	USD	GB	19 563 000	255 173
GLAXOSMITHKLINE GSK 0 1/8 05/12/23	XS2170609403	EUR	GB	5 000 000	50 685
GLAXOSMITHKLINE GSK 0.534 10/01/23	US377373AL97	USD	GB	20 000 000	165 292
GLAXOSMITHKLINE GSK 1 1/4 10/12/28	XS2170601848	GBP	GB	3 626 000	42 517
GLAXOSMITHKLINE GSK 2.85 05/08/22	US377373AD71	USD	GB	10 000 000	85 287
GLAXOSMITHKLINE GSK 3 3/8 05/15/23	US377372AL15	USD	US	1 044 000	9 222
GLAXOSMITHKLINE GSK 4 06/16/25	XS0222383027	EUR	GB	681 000	8 247
GLITNIR BANKI HF 7.451% PERPETUAL SERIE REGS	USX3078NAR53	USD	IS	6 000 000	0
GOTHENBURG CITY GOT A 0 5/8 06/14/23	XS1627778316	SEK	SE	45 000 000	45 857
GOTHENBURG CITY GOT A 0.214 09/24/25	XS2054601369	SEK	SE	30 000 000	30 113
GOTHENBURG CITY GOT A 0.481 06/03/26	XS2180083136	SEK	SE	95 000 000	96 747
GOTHENBURG CITY GOT A 1 11/05/24	XS1900629616	SEK	SE	75 000 000	77 731
GOVERNMENT OF JAMAICA 6.75 04/28/28	US470160CA80	USD	JM	2 000 000	20 173
GRAND CITY PROP GYCGR 1 1/2 04/17/25	XS1220083551	EUR	LU	500 000	5 348
GREAT-WEST LIFEC GWOCN 2 1/2 04/18/23	XS0918600668	EUR	CA	1 300 000	14 091
HAMMERSON PLC HMSOLN 1 3/4 03/15/23	XS1379158550	EUR	GB	9 711 000	94 793
HARTFORD FINL HIG 3.6 08/19/49	US416515BF08	USD	US	11 023 000	107 627
HAZINE MUSTESARL TURKSK 5.004 04/06/23	XS1586385178	USD	TR	2 300 000	19 369
HEALTH CARE REIT HCN 4.8 11/20/28	XS0994433836	GBP	US	5 549 000	77 072
HERA SPA HERIM 0 7/8 07/05/27	XS2020608548	EUR	IT	4 500 000	47 815
HOLCIM FINANCE L LHN VX 1 3/4 08/29/29	XS1672151492	EUR	LU	6 599 000	74 276
HOLCIM FINANCE L LHN VX 2 1/4 05/26/28	XS1420338102	EUR	LU	5 220 000	60 538
HOME DEPOT INC 5.95 03/31/2011	US437076AV48	USD	US	2 302 000	29 754
HOME DEPOT INC-GLOBAL 5.875% 12/16/2036	US437076AS19	USD	US	1 495 000	18 678
HONDURAS GOVT HONDUR 5 5/8 06/24/30	USP5178RAD00	USD	HN	500 000	4 667
HONDURAS GOVT HONDUR 6 1/4 01/19/27	USP5178RAC27	USD	HN	600 000	5 832
HONDURAS GOVT HONDUR 7 1/2 03/15/24	XS0905659230	USD	HN	200 000	1 867
HONG KONG HKINTL 2 1/2 05/28/24	USY2836BAN48	USD	HK	3 700 000	32 150
HOST HOTELS HST 3 3/8 12/15/29	US44107TAY29	USD	US	22 128 000	186 923
HSBC FRANCE HSBC 0.6 03/20/23	FR0013323722	EUR	FR	10 000 000	102 821
HSBC HLDGS PLC HSBC 6 1/2 05/20/24	XS0429422271	GBP	GB	1 034 000	14 297
HSBC HOLDING PLC 6 03/29/2040	XS0498768315	GBP	GB	5 414 000	92 162
HSBC HOLDING PLC 7% 04/07/2038	XS0356452929	GBP	GB	3 700 000	67 984
HSBC HOLDING PLC-GLOBAL 6.5% 05/02/2036	US404280AG49	USD	GB	816 000	9 772
HSBC HOLDING PLC-GLOBAL 6.8 2038-06-01	US404280AJ87	USD	GB	918 000	11 491
HSBC HOLDINGS HSBC 1 1/2 12/04/24	XS1917601582	EUR	GB	4 000 000	42 152
HSBC HOLDINGS HSBC 3 06/30/25	XS1254428896	EUR	GB	2 072 000	23 598
HSBC HOLDINGS HSBC 3.6 05/25/23	US404280BA69	USD	GB	10 000 000	88 631
HSBC HOLDINGS HSBC 3.9 05/25/26	US404280BB43	USD	GB	13 040 000	122 581
HSBC HOLDINGS HSBC 4 1/4 08/18/25	US404280AU33	USD	GB	23 179 000	218 943
HSBC HOLDINGS HSBC 4.3 03/08/26	US404280AW98	USD	GB	13 083 000	125 507
HSBC HOLDINGS HSBC 4.95 03/31/30	US404280CF48	USD	GB	8 008 000	83 087
HUNGARY GOVT HGB 1 1/2 04/22/26	HU0000404611	HUF	HU	207 500 000	5 814
HUNGARY GOVT HGB 1 11/26/25	HU0000404058	HUF	HU	5 293 800 000	145 871
HUNGARY GOVT HGB 1 3/4 10/26/22	HU0000403266	HUF	HU	5 113 000 000	145 372
HUNGARY GOVT HGB 2 1/2 10/24/24	HU0000403571	HUF	HU	14 885 700 000	438 160
HUNGARY GOVT HGB 3 08/21/30	HU0000403696	HUF	HU	7 299 500 000	221 782
HUNGARY GOVT HGB 3 1/4 10/22/31	HU0000403001	HUF	HU	1 016 700 000	31 486
HUNGARY GOVT HGB 3 10/27/27	HU0000403118	HUF	HU	3 769 800 000	115 068
HUNGARY GOVT HGB 3 10/27/38	HU0000403555	HUF	HU	1 382 900 000	42 639
HUNGARY GOVT HGB 5 1/2 06/24/25	HU0000402748	HUF	HU	4 683 300 000	158 302
HUNGARY GOVT HGB 6 3/4 10/22/28	HU0000402532	HUF	HU	133 100 000	5 094
HUNGARY REPHUN 5 3/4 11/22/23	US445545AJ57	USD	HU	2 600 000	24 411
HUNGARY REPHUN 5 3/8 02/21/23	US445545AH91	USD	HU	500 000	4 573
HUNGARY REPHUN 5 3/8 03/25/24	US445545AL04	USD	HU	5 000 000	47 347
HUTCH WHA INT 14 HUWHY 3 5/8 10/31/24	USG46747AB00	USD	KY	4 577 000	41 549
IBERDROLA FIN SA IBESM 0 7/8 06/16/25	XS2153405118	EUR	ES	5 000 000	52 556
IBERDROLA FIN SA IBESM 1 03/07/24	XS1527758145	EUR	ES	1 000 000	10 473
IBERDROLA FIN SA IBESM 1 03/07/25	XS1575444622	EUR	ES	7 000 000	74 100
IBERDROLA FIN SA IBESM 1 1/4 09/13/27	XS1682538183	EUR	ES	5 000 000	54 893
IBERDROLA FIN SA IBESM 1 1/4 10/28/26	XS1847692636	EUR	ES	3 000 000	32 453
IBERDROLA INTL IBESM 1 1/8 04/21/26	XS1398476793	EUR	NL	5 000 000	53 829
IBM CORP IBM 1 1/8 09/06/24	XS1375841233	EUR	US	1 826 000	19 314
IBM CORP IBM 1 3/4 03/07/28	XS1375955678	EUR	US	1 250 000	14 258
IBM CORP IBM 2 1/2 01/27/22	US459200JQ56	USD	US	1 419 000	12 057
IBM CORP IBM 2.85 05/13/22	US459200JX08	USD	US	3 595 000	30 680
IBM CREDIT LLC IBM 2.2 09/08/22	US44932HAC79	USD	US	1 250 000	10 662
ICADE ICADFP 1 1/2 09/13/27	FR0013281755	EUR	FR	2 800 000	30 758
ILE DE FRANCE IDF 0 1/2 06/14/25	FR0013183167	EUR	FR	1 000 000	10 496
ILE DE FRANCE IDF 0 5/8 04/23/27	FR0012685691	EUR	FR	3 000 000	32 156
ILE DE FRANCE IDF 0.1 07/02/30	FR0013521382	EUR	FR	1 600 000	16 504
ILE DE FRANCE IDF 1 3/8 03/14/29	FR0013242336	EUR	FR	1 500 000	17 270
INBEV NV ABIBB 9 3/4 07/30/24	BE0934986036	GBP	BE	2 752 000	42 382
INDIAN RAIL FIN INRCIN 3.835 12/13/27	XS1733877762	USD	IN	800 000	7 243
INDONESIA (REP) INDON 2.85 02/14/30	US455780CQ75	USD	ID	2 400 000	21 462

INDONESIA (REP) INDON 3.85 10/15/30	US455780CS32	USD	ID	1 500 000	14 400
INDONESIA (REP) INDON 4 3/4 02/11/29	US455780CH76	USD	ID	13 300 000	134 304
INDONESIA (REP) INDON 4.1 04/24/28	US455780CF11	USD	ID	4 400 000	42 238
INDONESIA (REP) INDON 4.2 10/15/50	US455780CT15	USD	ID	1 300 000	12 828
INDONESIA (REP) INDON 4.45 04/15/70	US455780CU87	USD	ID	200 000	2 033
INDONESIA (REP) INDON 5 3/8 10/17/23	USY20721BH19	USD	ID	200 000	1 873
INDONESIA (REP) INDON 5.35 02/11/49	US455780CJ33	USD	ID	4 000 000	45 704
INDONESIA GOV'T INDOGB 10 1/2 08/15/30	IDG00009002	IDR	ID	23 000 000 000	17 986
INDONESIA GOV'T INDOGB 7 05/15/22	IDG000010000	IDR	ID	125 000 000 000	76 455
INDONESIA GOV'T INDOGB 7 05/15/27	IDG000009804	IDR	ID	76 000 000 000	47 951
INDONESIA GOV'T INDOGB 7 09/15/30	IDG000013806	IDR	ID	79 000 000 000	50 596
INDONESIA GOV'T INDOGB 7 1/2 04/15/40	IDG000014101	IDR	ID	77 000 000 000	50 268
INDONESIA GOV'T INDOGB 7 1/2 05/15/38	IDG000012303	IDR	ID	8 000 000 000	5 060
INDONESIA GOV'T INDOGB 7 1/2 08/15/32	IDG000012204	IDR	ID	358 500 000 000	233 780
INDONESIA GOV'T INDOGB 8 1/4 05/15/29	IDG000012907	IDR	ID	364 500 000 000	246 504
INDONESIA GOV'T INDOGB 8 1/4 05/15/36	IDG000011602	IDR	ID	135 000 000 000	92 363
INDONESIA GOV'T INDOGB 8 1/4 07/15/21	IDG000009101	IDR	ID	61 500 000 000	39 137
INDONESIA GOV'T INDOGB 8 1/8 05/15/24	IDG000012808	IDR	ID	355 500 000 000	230 202
INDONESIA GOV'T INDOGB 8 3/4 05/15/31	IDG000011701	IDR	ID	162 000 000 000	113 263
INDONESIA GOV'T INDOGB 8 3/8 03/15/24	IDG000012006	IDR	ID	280 500 000 000	184 166
INDONESIA GOV'T INDOGB 8 3/8 03/15/34	IDG000010802	IDR	ID	378 500 000 000	263 222
INDONESIA GOV'T INDOGB 8 3/8 04/15/39	IDG000013202	IDR	ID	135 000 000 000	94 117
INDONESIA GOV'T INDOGB 8 3/8 09/15/26	IDG000009507	IDR	ID	458 750 000 000	312 796
INDONESIA GOV'T INDOGB 9 03/15/29	IDG000011107	IDR	ID	99 000 000 000	70 324
ING BANK NV INTNED 4 1/2 02/21/22	XS0748187902	EUR	NL	4 265 000	46 926
ING BANK NV INTNED 5 06/09/21	USN4578BQA53	USD	NL	1 267 000	10 651
ING GROEP NV INTNED 0 3/4 03/09/22	XS1576220484	EUR	NL	11 100 000	113 528
ING GROEP NV INTNED 1.4 07/01/26	USN4580HAC18	USD	NL	5 000 000	42 044
ING GROEP NV INTNED 2 1/2 11/15/30	XS1909186451	EUR	NL	5 000 000	62 272
INGERSOLL-RND GL IR 4 1/4 06/15/23	US45687AAJ16	USD	US	1 765 000	15 846
INSTIT CRDT OFCL ICO 0 04/30/26	XS2250026734	EUR	ES	3 000 000	30 703
INSTIT CRDT OFCL ICO 0 1/4 04/30/24	XS2173111282	EUR	ES	3 500 000	36 070
INSTIT CRDT OFCL ICO 0 10/31/22	XS2073787470	EUR	ES	3 500 000	35 494
INSTIT CRDT OFCL ICO 0 3/4 10/31/23	XS1915152000	EUR	ES	10 000 000	104 137
INSTIT CRDT OFCL ICO 0.2 01/31/24	XS1979491559	EUR	ES	3 500 000	35 966
INSTITUTO COSTAR COSICE 6 3/8 05/15/43	USP56226AQ94	USD	CR	900 000	6 011
INT BK RECON&DEV IBRD 0 1/4 05/21/29	XS1998930926	EUR	SN	15 000 000	158 074
INT BK RECON&DEV IBRD 0 1/4 09/23/27	XS2236022153	GBP	SN	5 000 000	56 076
INT BK RECON&DEV IBRD 0 1/4 12/23/22	XS2160873480	SEK	SN	100 000 000	100 409
INT BK RECON&DEV IBRD 0 5/8 04/22/25	US459058JB07	USD	SN	17 500 000	145 197
INT BK RECON&DEV IBRD 0 5/8 09/05/25	XS1876560100	SEK	SN	110 000 000	112 530
INT BK RECON&DEV IBRD 0 5/8 11/22/27	XS1912495691	EUR	SN	5 000 000	53 888
INT BK RECON&DEV IBRD 0.2 11/15/39	XS2086462657	DKK	SN	10 000 000	13 569
INT BK RECON&DEV IBRD 0.4325 11/12/26	XS2078928665	SEK	SN	50 000 000	50 486
INT BK RECON&DEV IBRD 2 1/2 11/22/27	US459058GE72	USD	SN	15 000 000	137 946
INT BK RECON&DEV IBRD 2.2 01/18/22	CA459058GN73	CAD	SN	5 000 000	33 220
INT BK RECON&DEV IBRD 2.9 11/26/25	AU3CB0258739	AUD	SN	1 600 000	11 335
INT BK RECON&DEV IBRD 3 1/8 11/20/25	US45905U6L39	USD	SN	15 000 000	139 506
INT BK RECON&DEV IBRD 2 1/8 03/03/25	US45905URL07	USD	SN	9 500 000	84 127
INTEL CORP INTC 2.35 05/11/22	US458140BB56	USD	US	1 875 000	15 854
INTEL CORP INTC 3.4 03/25/25	US458140BP43	USD	US	10 000 000	91 971
INTEL CORP INTC 4 3/4 03/25/50	US458140BM12	USD	US	931 000	10 755
INTEL CORP INTC 4.95 03/25/60	US458140BN94	USD	US	17 240 000	211 176
INTERAMER DEV BK IADB 1.95 04/23/24	AU3CB0262483	AUD	SN	7 000 000	46 882
INTERAMER DEV BK IADB 2 3/8 07/07/27	US4581X0CY26	USD	SN	13 000 000	119 034
INTERAMER DEV BK IADB 3 09/26/22	US4581X0DD79	USD	SN	8 000 000	69 406
INTERCONTINENT ICE 3 09/15/60	US45866FAQ72	USD	US	6 731 000	58 196
INTERCONTINENT ICE 3 3/4 12/01/25	US45866FAD69	USD	US	839 000	7 847
INTERCONTINENT ICE 4 1/4 09/21/48	US45866FAH73	USD	US	17 311 000	181 914
INTERNATIONAL FL IFF 5 09/26/48	US459506AL51	USD	US	3 912 000	43 440
INTESA SANPAOLO ISPIM 1 1/8 03/04/22	XS1197351577	EUR	IT	957 000	9 849
INTL DEVEL ASSOC IDAWBG 0 10/19/26	XS2066003901	EUR	SN	15 000 000	154 239
INTL DEVEL ASSOC IDAWBG 0 3/4 06/10/27	XS2187525196	USD	SN	15 000 000	123 209
INTL DEVEL ASSOC IDAWBG 0 3/4 12/12/24	XS2107314663	GBP	SN	5 000 000	57 464
INTL DEVEL ASSOC IDAWBG 0 3/8 09/23/25	XS2233265953	USD	SN	15 000 000	122 762
INTL DEVEL ASSOC IDAWBG 2 3/4 04/24/23	XS1811022091	USD	SN	30 000 000	261 805
INTL FIN CORP IFC 0 1/2 03/20/23	US45950KCS78	USD	SN	16 000 000	132 481
INTL FIN CORP IFC 0.9 05/12/25	XS1801906600	SEK	SN	100 000 000	103 572
INTL FIN CORP IFC 1 1/4 04/05/27	XS1588019221	SEK	SN	50 000 000	53 314
INTL FIN CORP IFC 1 1/4 12/15/23	XS1854000343	GBP	SN	2 300 000	26 739
INTL FIN CORP IFC 1 3/8 09/13/24	CA45950KCCQ19	CAD	SN	7 000 000	46 791
INTL FIN CORP IFC 1.13 11/12/29	XS1955173981	SEK	SN	100 000 000	105 330
INTL FIN CORP IFC 2 1/8 04/07/26	US45950VHX73	USD	SN	7 400 000	66 211
INTL FIN CORP IFC 2 10/24/22	US45950VLH77	USD	SN	5 000 000	42 567
INTL PAPER CO IP 3.8 01/15/26	US460146CL53	USD	US	596 000	5 632
INTL PAPER CO IP 5 09/15/35	US460146CM37	USD	US	1 108 000	12 084
INVESTOR AB INVSA 0 3/8 10/29/35	XS2250024010	EUR	SE	1 615 000	16 246
IREN SPA IREIM 0 7/8 10/14/29	XS2065601937	EUR	IT	3 200 000	33 983
IREN SPA IREIM 1 1/2 10/24/27	XS1704789590	EUR	IT	8 150 000	91 044
IREN SPA IREIM 1.95 09/19/25	XS1881533563	EUR	IT	3 954 000	43 244
IRISH GOVT IRISH 1.35 03/18/31	IE00BFZKQ242	EUR	IE	16 000 000	190 339
IRISH GOVT IRISH 1.7 05/15/37	IE00BV8C9B83	EUR	IE	5 000 000	65 203
ISS GLOBAL A/S ISSDC 1 1/2 08/31/27	XS1673102734	EUR	DK	5 000 000	51 097
IVORY COAST IVYCST 5 3/4 12/31/32	XS0496488395	USD	CI	494 000	3 287
IVORY COAST-PDI IVYCST 6 1/8 06/15/33	XS1631415400	USD	CI	4 200 000	38 946
IVORY COAST-PDI IVYCST 6 3/8 03/03/28	XS1196517434	USD	CI	900 000	8 588
JAB HOLDINGS JABHOL 1 3/4 06/25/26	DE000A1919G4	EUR	NL	2 900 000	31 560
JAB HOLDINGS JABHOL 1 5/8 04/30/25	DE000A1Z0TA4	EUR	NL	5 300 000	57 132
JAMAICA GOVT JAMAN 7 7/8 07/28/45	US470160CB63	USD	JM	600 000	7 209

JAMAICA GOVT JAMAN 8 03/15/39	US470160AV46	USD	JM	5 000 000	60 717
JAPAN BANK COOP JBIC 1 3/4 01/23/23	US471048CG15	USD	JP	5 000 000	42 569
JERNHUSEN AB JERNAB 0.938 04/18/24 #DMTN	SE0012193688	SEK	SE	106 000 000	108 872
JERNHUSEN AB JERNAB 0.975 04/17/23 #DMTN	SE0011062801	SEK	SE	180 000 000	184 346
JERSEY CENT PL FE 4.7 04/01/24	USU04536AC95	USD	US	4 500 000	41 381
JIC ZHIXIN LTD JIANYI 3 11/24/22	XS1713594494	USD	VG	3 800 000	32 423
JICA JICA 3 3/8 06/12/28	US47109LAC81	USD	JP	15 000 000	144 603
JOHN DEERE CAP DE 2.65 06/10/26	US24422ETH26	USD	US	1 690 000	15 223
JOHNSON JOHNSON 5.85 07/15/2038	US478160AT19	USD	US	6 220 000	80 545
JOHNSON CONTROLS JCI 0 3/8 09/15/27	XS2231330965	EUR	IE	11 861 000	120 936
JOHNSON CONTROLS JCI 1 09/15/23	XS1580476759	EUR	IE	2 500 000	25 913
JOHNSON CONTROLS JCI 1 3/4 09/15/30	US47837RAA86	USD	IE	2 651 000	22 314
JOHNSON CONTROLS JCI 4 1/2 02/15/47	US478375AU25	USD	IE	1 250 000	13 651
JOHNSON&JOHNSON JNJ 1.15 11/20/28	XS1412266816	EUR	US	5 000 000	55 624
JOHNSON&JOHNSON JNJ 2 1/4 03/03/22	US478160CD49	USD	US	13 576 000	114 745
JOHNSONJOHNSON JNJ 4 1/2 09/01/40	US478160AV64	USD	US	194 000	2 206
JORDAN JORDAN 5 3/4 01/31/27	XS1405770220	USD	JO	200 000	1 845
JORDAN JORDAN 5.85 07/07/30	XS2199272662	USD	JO	800 000	7 428
JORDAN JORDAN 6 1/8 01/29/26	XS1117279882	USD	JO	2 000 000	18 649
JORDAN JORDAN 7 3/8 10/10/47	XS1577950311	USD	JO	800 000	7 768
JPMORGAN CHASE JPM 0 5/8 01/25/24	XS1456422135	EUR	US	1 620 000	16 714
JPMORGAN CHASE JPM 1 1/2 10/26/22	XS1310493744	EUR	US	2 378 000	24 747
JPMORGAN CHASE JPM 2 3/4 08/24/22	XS0820547825	EUR	US	10 000 000	106 468
JPMORGAN CHASE JPM 3 1/8 01/23/25	US46625HKC33	USD	US	7 371 000	67 068
JPMORGAN CHASE JPM 3 3/8 05/01/23	US46625HJJ05	USD	US	7 022 000	61 953
JPMORGAN CHASE JPM 3.2 01/25/23	US46625HJH49	USD	US	10 000 000	88 185
JPMORGAN CHASE JPM 3.3 04/01/26	US46625HQW33	USD	US	17 054 000	157 984
JPMORGAN CHASE JPM 4.85 02/01/44	US46625HJU59	USD	US	1 959 000	23 412
JPN FIN ORG MUNI JFM 0.05 02/12/27	XS2113121904	EUR	JP	2 750 000	28 019
JPN FIN ORG MUNI JFM 2 04/21/22	XS1219588560	USD	JP	20 000 000	168 323
KAZAKHSTAN KAZAKS 3 7/8 10/14/24	XS1120709669	USD	KZ	500 000	4 592
KAZAKHSTAN KAZAKS 4 7/8 10/14/44	XS1120709826	USD	KZ	4 000 000	44 737
KAZAKHSTAN KAZAKS 5 1/8 07/21/25	XS1263054519	USD	KZ	2 400 000	23 704
KAZAKHSTAN KAZAKS 6 1/2 07/21/45	XS1263139856	USD	KZ	5 700 000	76 827
KAZAKHSTAN TEMIR KTKZ 6.95 07/10/42	XS0799658637	USD	KZ	100 000	1 247
KAZMUNAYGAS NAT KZOKZ 4 3/4 04/24/25	XS1807299174	USD	KZ	4 400 000	41 498
KAZTRANSYGAS JSC KZTGKZ 4 3/8 09/26/27	XS1682544157	USD	KZ	1 500 000	14 330
KBC GROUP NV KBCBB 0 7/8 06/27/23	BE0002602804	EUR	BE	2 000 000	20 740
KBC GROUP NV KBCBB 1 1/8 01/25/24	BE0002631126	EUR	BE	2 700 000	28 411
KELLOGG CO K 3 1/4 04/01/26	US487836BP25	USD	US	1 875 000	17 407
KENYA REP OF KENINT 6 7/8 06/24/24	XS1028952403	USD	KE	2 600 000	23 399
KENYA REP OF KENINT 8 05/22/32	XS1843435766	USD	KE	1 200 000	11 567
KENYA REP OF KENINT 8 1/4 02/28/48	XS1781710626	USD	KE	1 700 000	16 433
KEYSIGHT TECHNOL KEYS 4.6 04/06/27	US49338LAE39	USD	US	755 000	7 459
KFW KFW 0 09/15/28	XS2209794408	EUR	DE	17 000 000	177 097
KFW KFW 0 1/2 09/28/26	XS1897340854	EUR	DE	4 241 000	45 357
KFW KFW 0 1/4 06/30/25	XS1612940558	EUR	DE	1 073 000	11 223
KFW KFW 0 3/4 09/30/30	US500769JG03	USD	DE	9 000 000	72 394
KFW KFW 0 7/8 09/15/26	XS2034715305	GBP	DE	5 000 000	58 602
KFW KFW 0.01 05/05/27	XS1999841445	EUR	DE	9 500 000	98 789
KFW KFW 1 1/2 07/24/24	AU3CB0265239	AUD	DE	1 338 000	8 878
KFW KFW 1 3/4 09/14/29	US500769JD71	USD	DE	10 000 000	88 117
KFW KFW 2 11/30/21	US500769HD99	USD	DE	2 000 000	16 726
KKR GR FIN CO KKR 1 5/8 05/22/29	XS1998904921	EUR	US	17 769 000	196 788
KLEPI LIFP 1 04/17/23	FR0012674661	EUR	FR	1 900 000	19 685
KOMMUNEKREDIT KOMMUN 0 1/8 09/26/40	XS2226280084	EUR	DK	5 000 000	49 914
KOMMUNEKREDIT KOMMUN 0 5/8 11/21/39	XS2081058096	EUR	DK	5 700 000	62 569
KOMMUNINVEST KOMINS 0 1/4 11/26/27	XS2259127269	SEK	SE	100 000 000	99 694
KOMMUNINVEST KOMINS 1 5/8 04/24/23	XS2081157401	USD	SE	4 500 000	38 240
KOREA WATER RESO KORWAT 3 7/8 05/15/23	XS1798774656	USD	KR	5 000 000	44 497
KROGER CO KR 5.4 01/15/49	US501044DM06	USD	US	10 106 000	122 447
KROGER CO/THE KR 3 1/2 02/01/26	US501044DC24	USD	US	1 098 000	10 270
KROGER CO/THE KR 4 02/01/24	US501044CY52	USD	US	4 100 000	37 510
KSA SUKUK LTD KSA 2.969 10/29/29	XS2072816114	USD	KY	8 900 000	79 033
KSA SUKUK LTD KSA 4.303 01/19/29	XS1881581968	USD	KY	400 000	3 931
KUWAIT INTL BOND KUWIB 3 1/2 03/20/27	XS1582346968	USD	KW	3 900 000	36 774
LA BANQUE POSTAL FRLBP 1 3/8 04/24/29	FR0013415692	EUR	FR	5 000 000	55 435
LA POSTE SA FRPTT 1.45 11/30/28	FR0013384567	EUR	FR	5 700 000	63 901
LANDSHYPO BANK LANHYP 0 3/4 05/25/23	XS1824244807	SEK	SE	146 000 000	149 021
LANDSHYPO BANK LANHYP 0.615 11/18/25 #DMTN	SE0011870021	SEK	SE	16 000 000	16 299
LANDSHYPO BANK LANHYP 0.7 05/09/22 #mtn	SE0009895030	SEK	SE	80 000 000	81 065
LANSFORSAKRINGAR LANSBK 1 1/2 09/16/26 #519	SE0012324341	SEK	SE	250 000 000	269 906
LANSFORSAKRINGAR LANSBK 1 1/2 09/18/24 #517	SE0010298190	SEK	SE	500 300 000	529 628
LANSFORSAKRINGAR LANSBK 1 1/4 09/17/25 #518	SE0011309244	SEK	SE	349 400 000	369 349
LANSFORSAKRINGAR LANSBK 1 1/4 09/20/23 #516	SE0009190390	SEK	SE	520 000 000	540 125
LANSFORSAKRINGAR LANSBK 2 1/4 09/21/22 #515	SE0007278429	SEK	SE	150 000 000	156 948
LB BADEN-WUERTT LBBW 0 3/8 05/24/24	DE000LB2CHW4	EUR	DE	1 500 000	15 404
LB BADEN-WUERTT LBBW 0 3/8 07/29/26	DE000LB2CLH7	EUR	DE	3 000 000	30 807
LEASEPLAN CORP LPTY 1 3/8 03/07/24	XS1960260021	EUR	NL	1 700 000	17 982
LEBANESE REP LEBAN 6 01/27/23	XS0859367194	USD	LB	1 900 000	2 270
LEBANESE REP LEBAN 6 3/4 11/29/27	XS0859366899	USD	LB	4 500 000	4 650
LEBANESE REP LEBAN 6.65 02/26/30	XS1196419854	USD	LB	300 000	352
LEBANESE REP LEBAN 6.85 05/25/29	XS1419879769	USD	LB	4 500 000	5 244
LIBERTY MUTUAL LIBMUT 4.569 02/01/29	USU52932BB29	USD	US	2 950 000	30 169
LITHUANIA LITHUN 0.95 05/26/27	XS1619567677	EUR	LT	8 500 000	93 071
LITHUANIA LITHUN 2.1 05/26/47	XS1619568139	EUR	LT	3 500 000	50 274
LITHUANIA LITHUN 6 5/8 02/01/22	XS0739988086	USD	LT	300 000	2 694
LLOYDS BANK LLOYDS 1 1/2 06/23/23	XS2192430572	GBP	GB	736 000	8 436
LLOYDS BK GR PLC LLOYDS 0 3/4 11/09/21	XS1517181167	EUR	GB	10 482 000	106 305

LLOYDS BK GR PLC LLOYDS 3 3/4 01/11/27	US53944YAD58	USD	GB	18 733 000	177 367
LLOYDS BK GR PLC LLOYDS 4 3/8 03/22/28	US539439AR07	USD	GB	14 946 000	147 148
LLOYDS BK GR PLC LLOYDS 4.05 08/16/23	US539439AS89	USD	GB	5 068 000	46 046
LLOYDS BK GR PLC LLOYDS 4.55 08/16/28	US539439AT62	USD	GB	4 264 000	42 854
LLOYDS TSB BANK 6.375 01/21/2021	US539473AH14	USD	GB	1 716 000	14 531
LONDON STOCK EX LSELN 1 3/4 12/06/27	XS1918000107	EUR	GB	5 000 000	55 426
LOWE'S COS INC LOW 3 3/8 09/15/25	US548661DH71	USD	US	6 330 000	58 561
LOWE'S COS INC LOW 3.1 05/03/27	US548661DP97	USD	US	10 000 000	92 664
LOWE'S COS INC LOW 3.65 04/05/29	US548661DR53	USD	US	1 429 000	13 782
LOWE'S COS INC LOW 4 04/15/25	US548661DT10	USD	US	10 000 000	94 006
LOWE'S COS INC LOW 4 1/2 04/15/30	US548661DU82	USD	US	10 000 000	102 668
LOWE'S COS INC LOW 4.55 04/05/49	US548661DS37	USD	US	7 025 000	78 715
LOWE'S COS INC LOW 5 1/8 04/15/50	US548661DW49	USD	US	1 685 000	20 739
LVMH MOET HENNES MCFP 1 02/11/23	FR0013482858	GBP	FR	2 100 000	24 082
MACQUARIE BK LTD MQGAU 4 7/8 06/10/25	US55608YAB11	USD	AU	1 875 000	17 560
MALAYSIA GOVT MGS 2.632 04/15/31	MYBMO2000028	MYR	MY	2 900 000	5 954
MALAYSIA GOVT MGS 3.418 08/15/22	MYBMO1200017	MYR	MY	28 000	59
MALAYSIA GOVT MGS 3.48 03/15/23	MYBMN1300033	MYR	MY	29 091 000	62 056
MALAYSIA GOVT MGS 3.502 05/31/27	MYBMX0700034	MYR	MY	31 000 000	67 657
MALAYSIA GOVT MGS 3.62 11/30/21	MYBMJ1600042	MYR	MY	1 900 000	3 955
MALAYSIA GOVT MGS 3.733 06/15/28	MYBMS1300057	MYR	MY	85 900 000	191 340
MALAYSIA GOVT MGS 3.795 09/30/22	MYBML1500024	MYR	MY	30 000	64
MALAYSIA GOVT MGS 3.828 07/05/34	MYBMS1900047	MYR	MY	6 600 000	14 629
MALAYSIA GOVT MGS 3.844 04/15/33	MYBMX1300040	MYR	MY	67 000	146
MALAYSIA GOVT MGS 3.885 08/15/29	MYBMO1900020	MYR	MY	1 700 000	3 857
MALAYSIA GOVT MGS 3.892 03/15/27	MYBMS1200026	MYR	MY	13 000	29
MALAYSIA GOVT MGS 3.899 11/16/27	MYBMO1700040	MYR	MY	66 800 000	149 701
MALAYSIA GOVT MGS 3.906 07/15/26	MYBML1900018	MYR	MY	30 000 000	67 440
MALAYSIA GOVT MGS 3.955 09/15/25	MYBMO1500010	MYR	MY	3 660 000	8 172
MALAYSIA GOVT MGS 4.048 09/30/21	MYBML1400035	MYR	MY	3 782 000	7 931
MALAYSIA GOVT MGS 4.059 09/30/24	MYBML1700020	MYR	MY	103 300 000	228 159
MALAYSIA GOVT MGS 4.16 07/15/21	MYBMO1100019	MYR	MY	36 000	76
MALAYSIA GOVT MGS 4.181 07/15/24	MYBMO1400013	MYR	MY	59 300 000	132 210
MALAYSIA GOVT MGS 4.232 06/30/31	MYBMX1100044	MYR	MY	24 500 000	56 423
MALAYSIA GOVT MGS 4.392 04/15/26	MYBMS1100036	MYR	MY	63 000	143
MALAYSIA GOVT MGS 4.498 04/15/30	MYBMX1000038	MYR	MY	55 000	130
MALAYSIA GOVT MGS 4.762 04/07/37	MYBMX1700033	MYR	MY	45 700 000	110 071
MALAYSIA INVEST MGII 3.151 05/15/23	MYBGH1900075	MYR	MY	6 400 000	13 497
MALAYSIA INVEST MGII 3.422 09/30/27	MYBGL2000018	MYR	MY	21 700 000	47 190
MALAYSIA INVEST MGII 3.465 10/15/30	MYBGO2000020	MYR	MY	38 100 000	82 713
MALAYSIA INVEST MGII 3.655 10/15/24	MYBGJ1900048	MYR	MY	62 700 000	136 282
MALAYSIA INVEST MGII 3.726 03/31/26	MYBGK1900038	MYR	MY	60 800 000	134 224
MALAYSIA INVEST MGII 3.948 04/14/22	MYBGI1700036	MYR	MY	79 200 000	167 433
MALAYSIA INVEST MGII 4.094 11/30/23	MYBGJ1800032	MYR	MY	8 700 000	18 865
MALAYSIA INVEST MGII 4.13 07/09/29	MYBGO1900014	MYR	MY	23 400 000	53 729
MALAYSIA INVEST MGII 4.369 10/31/28	MYBGO1800024	MYR	MY	41 500 000	95 340
MALAYSIA SOVEREI MALAYS 3.043 04/22/25	USY5749LAA99	USD	MY	600 000	5 412
MANULIFE FIN COR MFCFN 5 3/8 03/04/46	US56501RAD89	USD	CA	1 293 000	15 848
MARKEL CORP MKL 5 05/20/49	US570535AT11	USD	US	2 281 000	25 926
MARSH & MCLENNAN MMC 1.349 09/21/26	XS1963836892	EUR	US	9 354 000	100 765
MARSH & MCLENNAN MMC 1.979 03/21/30	XS1963837197	EUR	US	3 279 000	38 179
MARSH & MCLENNAN MMC 4.9 03/15/49	US571748BJ05	USD	US	9 463 000	113 433
MASS INSTIT TECH MASSIN 5.6 07/01/11	US575718AA93	USD	US	23 000	337
MASTERCARD INC MA 2.95 06/01/29	US57636QAM69	USD	US	4 624 000	42 864
MCDONALD'S CORP MCD 4 7/8 12/09/45	US58013MFA71	USD	US	13 189 000	147 228
MCKESSON CORP MCK 3.95 02/16/28	US581557BJ38	USD	US	9 332 000	90 563
MDC-GMTN B.V. MUBAUH 3 3/4 04/19/29	XS1598828298	USD	NL	1 600 000	15 155
MDC-GMTN B.V. MUBAUH 4 1/2 11/07/28	XS1904648570	USD	NL	1 500 000	14 860
MDGH - GMTN BV MUBAUH 2 1/2 05/21/26	XS2176018609	USD	NL	2 100 000	18 367
MEAD JOHNSON NUT MJN 4.6 06/01/44	US582839AG14	USD	US	92 000	1 005
MEDIOBANCA SPA BACRED 1 09/08/27	XS2227196404	EUR	IT	5 000 000	52 126
MEDTRONIC GLOBAL MDT 0 03/15/23	XS2240133459	EUR	LU	3 357 000	33 887
MEDTRONIC GLOBAL MDT 0 12/02/22	XS2020670696	EUR	LU	9 043 000	91 248
MEDTRONIC GLOBAL MDT 0 3/8 03/07/23	XS1960678099	EUR	LU	21 545 000	219 822
MEDTRONIC GLOBAL MDT 1 1/2 07/02/39	XS2020670936	EUR	LU	4 730 000	53 275
MEDTRONIC GLOBAL MDT 1 1/8 03/07/27	XS1960678255	EUR	LU	5 000 000	54 155
MEDTRONIC GLOBAL MDT 1 3/8 10/15/40	XS2238792332	EUR	LU	5 869 000	64 407
MEDTRONIC GLOBAL MDT 1 5/8 10/15/50	XS2238792688	EUR	LU	1 279 000	14 379
MEDTRONIC GLOBAL MDT 2 1/4 03/07/39	XS1960678685	EUR	LU	487 000	6 154
MEDTRONIC INC MDT 4 5/8 03/15/45	US585055BU98	USD	US	12 959 000	152 673
MERCK CO INC MRK 1 7/8 10/15/26	XS1028941117	EUR	US	5 000 000	56 081
MERCK CO INC MRK 3.7 02/10/45	US58933YAT29	USD	US	10 000 000	103 364
MERCK & CO INC MRK 1 3/8 11/02/36	XS1513062411	EUR	US	1 099 000	12 768
MERCK FIN SERVIC MRKGR 1 3/8 09/01/22	XS1284570626	EUR	DE	3 508 000	36 204
MET LIFE GLOB MET 1 1/4 09/17/21	XS1110874820	EUR	US	788 000	8 043
MET LIFE GLOB MET 2 3/8 01/11/23	XS0873665706	EUR	US	1 900 000	20 551
MET LIFE GLOB MET 2 5/8 12/05/22	XS1327014749	GBP	US	1 250 000	14 725
METLIFE INC MET 4 7/8 11/13/43	US59156RBG20	USD	US	3 549 000	41 423
MEXICAN BONOS MBONO 10 11/20/36	MX0MG00000B2	MXN	MX	1 652 123	95 953
MEXICAN BONOS MBONO 10 12/05/24	MX0MG0000078	MXN	MX	2 351 820	116 507
MEXICAN BONOS MBONO 5 3/4 03/05/26	MX0MG00000Y4	MXN	MX	2 317 100	101 717
MEXICAN BONOS MBONO 6 1/2 06/09/22	MX0MG00000Q0	MXN	MX	5 673 907	242 052
MEXICAN BONOS MBONO 6 1/2 06/10/21	MX0MG00000N7	MXN	MX	559	23
MEXICAN BONOS MBONO 6 3/4 03/09/23	MX0MG0000128	MXN	MX	2 654 000	117 137
MEXICAN BONOS MBONO 7 1/2 06/03/27	MX0MG00000D8	MXN	MX	8 608 821	405 663
MEXICAN BONOS MBONO 7 3/4 05/29/31	MX0MG00000P2	MXN	MX	693 058	33 707
MEXICAN BONOS MBONO 7 3/4 11/13/42	MX0MG00000R8	MXN	MX	2 851 704	136 084
MEXICAN BONOS MBONO 7 3/4 11/23/34	MX0MG00000U2	MXN	MX	2 062 084	100 541
MEXICAN BONOS MBONO 8 1/2 05/31/29	MX0MG00000H9	MXN	MX	3 086 879	155 732

MEXICAN BONOS MBONO 8 1/2 11/18/38	MX0MGO0000J5	MXN	MX	1 209 231	62 103
MEXICAN BONOS MBONO 8 11/07/47	MX0MGO000102	MXN	MX	2 105 000	102 850
MEXICAN BONOS MBONO 8 12/07/23	MX0MGO000003	MXN	MX	4 139 810	188 167
MICHELIN MLFP 0 1/4 11/02/32	FR0014000D49	EUR	FR	1 200 000	12 146
MICHELIN MLFP 0 11/02/28	FR0014000D31	EUR	FR	10 000 000	100 310
MICHELIN MLFP 1 3/4 09/03/30	FR0013357852	EUR	FR	5 000 000	58 591
MICRON TECH MU 4.663 02/15/30	US595112BQ52	USD	US	22 543 000	230 391
MICRON TECH MU 5.327 02/06/29	US595112BN22	USD	US	18 664 000	195 243
MICROSOFT CORP MSFT 2.675 06/01/60	US594918CD48	USD	US	8 891 000	79 527
MICROSOFT CORP MSFT 3 1/8 12/06/28	XS1001749289	EUR	US	3 659 000	46 383
MICROSOFT CORP MSFT 3.3 02/06/27	US594918BY93	USD	US	10 000 000	94 678
MICROSOFT CORP MSFT 3.95 08/08/56	US594918BU71	USD	US	16 476 000	187 429
MITSUB UFJ FIN MUFG 0.339 07/19/24	XS2028899727	EUR	JP	1 000 000	10 200
MITSUB UFJ FIN MUFG 0.848 07/19/29	XS2028900087	EUR	JP	4 500 000	48 113
MIZUHO FINANCIAL MIZUHO 0.956 10/16/24	XS1691909920	EUR	JP	5 000 000	52 289
MONDELEZ INT INC MDLZ 2 3/4 04/13/30	US609207AT22	USD	US	10 000 000	90 678
MONDELEZ INTL MDLZ 0 3/8 09/22/29	XS2235987224	EUR	NL	3 153 000	32 214
MONDI FINANCE MNDILN 2 3/8 04/01/28	XS2151059206	EUR	AT	4 330 000	50 653
MONGOLIA MONGOL 5 5/8 05/01/23	USY6142NAB48	USD	MN	300 000	2 619
MOODY'S CORP MCO 4 7/8 02/15/24	US615369AC97	USD	US	1 150 000	10 766
MORGAN STANLEY MS 1 12/02/22	XS1529838085	EUR	US	7 247 000	74 515
MORGAN STANLEY MS 2 5/8 03/09/27	XS1577762823	GBP	US	3 397 000	43 247
MORGAN STANLEY MS 3 7/8 01/27/26	US61746BDZ67	USD	US	6 247 000	59 688
MORGAN STANLEY MS 4 7/8 11/01/22	US6174824M37	USD	US	10 000 000	89 196
MORGAN STANLEY MS 4.1 05/22/23	US61747YDU64	USD	US	11 765 000	105 166
MOROCCO KINGDOM MOROC 5 1/2 12/11/42	XS0864259717	USD	MA	200 000	2 051
MOTABILITY OPS MOTOPG 0 7/8 03/14/25	XS1578212299	EUR	GB	1 005 000	10 615
MOTABILITY OPS MOTOPG 3 5/8 03/10/36	XS1377228959	GBP	GB	1 066 000	16 192
MOZAMBIQUE REP O MOZAM 5 09/15/31	XS2051203862	USD	MZ	400 000	2 980
MUMTALAKAT SUKUK MUMTAK 5 5/8 02/27/24	XS1953255616	USD	KY	600 000	5 352
MUNI FINANCE PLC KUNTA 0.05 09/06/29	XS2023679843	EUR	FI	2 000 000	20 779
NAMIBIA REP OF REPNAM 5 1/4 10/29/25	XS1311099540	USD	NA	6 800 000	60 408
NATL AUSTRALIABK NAB 0 5/8 08/30/23	XS1872032369	EUR	AU	3 000 000	30 925
NATL GRID ELECT NGGLN 0.19 01/20/25	XS2104915033	EUR	GB	2 000 000	20 360
NATL RURAL UTIL NROC 4.023 11/01/33	US637432MS19	USD	US	657 000	6 704
NATWEST MARKETS RBS 1 1/8 06/14/23	XS1837997979	EUR	GB	5 149 000	53 586
NED WATERSCHAPBK NEDWBK 0 1/4 06/07/24	XS1626191107	EUR	NL	5 000 000	51 768
NED WATERSCHAPBK NEDWBK 0 1/8 05/28/27	XS2002516446	EUR	NL	9 000 000	93 632
NED WATERSCHAPBK NEDWBK 0 1/8 09/25/23	XS1882681619	EUR	NL	7 000 000	71 719
NED WATERSCHAPBK NEDWBK 0 10/02/34	XS2057845518	EUR	NL	3 000 000	30 395
NED WATERSCHAPBK NEDWBK 0.7 01/25/23	XS1555168951	SEK	NL	100 000 000	101 898
NED WATERSCHAPBK NEDWBK 1 04/11/25	XS1595814465	SEK	NL	50 000 000	52 005
NED WATERSCHAPBK NEDWBK 1 09/03/25	XS1284550941	EUR	NL	3 500 000	37 747
NED WATERSCHAPBK NEDWBK 1 1/2 04/27/38	XS1814679756	EUR	NL	8 000 000	100 941
NED WATERSCHAPBK NEDWBK 1 1/4 06/07/32	XS1626191792	EUR	NL	3 600 000	42 220
NED WATERSCHAPBK NEDWBK 2 1/8 11/15/21	XS1716989287	USD	NL	1 500 000	12 557
NEDER FINANCIER NEDFIN 0 3/4 11/29/23	XS1527323411	SEK	NL	50 000 000	50 947
NEDER FINANCIER NEDFIN 2 3/4 02/20/24	XS1953035844	USD	NL	8 000 000	72 025
NESTLE FIN INTL NESNVX 0 1/8 11/12/27	XS2170362672	EUR	LU	1 134 000	11 576
NESTLE FIN INTL NESNVX 0 11/12/24	XS2170362326	EUR	LU	4 707 000	47 743
NESTLE FIN INTL NESNVX 0 3/8 01/18/24	XS1707074941	EUR	LU	2 000 000	20 568
NESTLE FIN INTL NESNVX 1 1/2 04/01/30	XS2148390755	EUR	LU	3 394 000	39 247
NESTLE FIN INTL NESNVX 1 1/4 11/02/29	XS1707075328	EUR	LU	6 656 000	75 051
NESTLE HOLDINGS NESNVX 3.35 09/24/23	USU74078BX05	USD	US	10 000 000	89 293
NETHERLANDS GOVT NETHER 0 01/15/52	NL0015614579	EUR	NL	10 000 000	103 463
NETHERLANDS GOVT NETHER 0 07/15/30	NL0014555419	EUR	NL	5 000 000	52 659
NETHERLANDS GOVT NETHER 0 1/2 01/15/40	NL0013552060	EUR	NL	36 175 000	419 943
NETHERLANDS GOVT NETHER 0 3/4 07/15/27	NL0012171458	EUR	NL	5 000 000	55 095
NETHERLANDS GOVT NETHER 2 3/4 01/15/47	NL0010721999	EUR	NL	3 000 000	54 726
NEW S WALES TREA NSWTC 3 11/15/28	AU3SG0001878	AUD	AU	7 000 000	51 797
NEW ZEALAND GVT NZGB 0 1/2 05/15/24	NZGOVDT524C5	NZD	NZ	2 000 000	11 894
NEW ZEALAND GVT NZGB 1 1/2 05/15/31	NZGOVDT531C0	NZD	NZ	1 000 000	6 220
NEW ZEALAND GVT NZGB 1 3/4 05/15/41	NZGOVDT541C9	NZD	NZ	1 000 000	5 851
NEW ZEALAND GVT NZGB 4 1/2 04/15/27	NZGOVDT427C1	NZD	NZ	1 000 000	7 399
NEW ZEALAND GVT NZGB 5 1/2 04/15/23	NZGOVDT423C0	NZD	NZ	1 000 000	6 683
NEWCREST FINANCE NCMAU 5 3/4 11/15/41	USQ66511AB43	USD	AU	1 054 000	12 225
NEWMONT CORP NEM 2 1/4 10/01/30	US651639AY25	USD	US	8 640 000	75 130
NEWMONT GOLDCORP NEM 2.8 10/01/29	US651639AX42	USD	US	10 000 000	90 356
NEWMONT MINING6.25% 10/01/2039	US651639AM86	USD	US	10 000 000	126 128
NEXTERA ENERGY NEE 2 1/4 06/01/30	US65339KBR05	USD	US	1 756 000	15 134
NIKE INC NKE 2 3/8 11/01/26	US654106AF00	USD	US	17 656 000	159 247
NIKE INC NKE 3 7/8 11/01/45	US654106AE35	USD	US	1 862 000	19 931
NN BANK NV NNGRNV 0 3/8 05/31/23	XS2004795725	EUR	NL	500 000	5 104
NORDEA BANK AB NDASS 0.3 06/30/22	XS1640493372	EUR	SE	4 633 000	47 072
NORDEA BANK AB NDASS 1 1/8 02/12/25	XS1189263400	EUR	SE	202 000	2 162
NORDEA BANK AB NDASS 3 1/4 07/05/22	XS0801636902	EUR	SE	100 000	1 075
NORDEA BANK NDASS 0 3/8 05/28/26	XS2003499386	EUR	FI	5 000 000	51 746
NORDEA HYPOTEK NDASS 1 04/08/22 #5531	SE0006991246	SEK	SE	477 400 000	487 501
NORDEA HYPOTEK NDASS 1 09/17/25 #5535	SE0013358413	SEK	SE	259 000 000	270 572
NORDEA HYPOTEK NDASS 1 09/18/24 #5534	SE0012230415	SEK	SE	613 600 000	637 189
NORDEA HYPOTEK NDASS 1 1/4 09/20/23 #5533	SE0010442731	SEK	SE	420 000 000	436 255
NORDIC INVST BNK NIB 0 1/8 06/10/24	XS1431730388	EUR	SN	1 000 000	10 303
NORDIC INVST BNK NIB 2 1/4 09/30/21	US65562QAW50	USD	SN	2 000 000	16 770
NORDLB LX COV NDB 0.05 01/28/25	XS2079316753	EUR	LU	1 500 000	15 264
NORDRHEIN-WEST NRW 0 1/2 11/25/39	DE000NRW0L02	EUR	DE	8 000 000	87 655
NORDRHEIN-WEST NRW 0 3/8 09/02/50	DE000NRW0MJ2	EUR	DE	5 000 000	53 792
NORDRHEIN-WEST NRW 0.95 03/13/28	DE000NRW0K03	EUR	DE	10 000 000	111 367
NORDRHEIN-WEST NRW 1.55 06/16/48	DE000NRW0KF4	EUR	DE	6 000 000	82 599
NORSKE TOG AS NRSKTO 2.55 12/11/29	NO0010870017	NOK	NO	12 000 000	12 183

NORTHERN ST PR-M XEL 2.6 06/01/51	US665772CS69	USD	US	2 109 000	18 369
NORWEGIAN GOV'T NGB 2 04/26/28	NO0010821598	NOK	NO	25 000 000	26 266
NOVARTIS CAPITAL NOVNVX 3.4 05/06/24	US66989HAG39	USD	US	10 000 000	90 620
NOVARTIS CAPITAL NOVNVX 4 11/20/45	US66989HAK41	USD	US	3 333 000	35 942
NOVARTIS CAPITAL NOVNVX 4.4 05/06/44	US66989HAH12	USD	US	3 396 000	38 568
NOVARTIS FINANCE NOVNVX 0 09/23/28	XS2235996217	EUR	LU	13 731 000	138 710
NOVARTIS FINANCE NOVNVX 0 1/8 09/20/23	XS1492825051	EUR	LU	5 000 000	50 911
NRW.BANK NRWBK 0 02/18/30	DE000NWB0AJ5	EUR	DE	2 000 000	20 623
NRW.BANK NRWBK 0 1/2 09/13/27	DE000NWB0AE6	EUR	DE	1 000 000	10 673
NRW.BANK NRWBK 0 10/15/29	DE000NWB0AH9	EUR	DE	10 000 000	103 284
NSWTC-DOMESTIC NSWTC 4 04/20/23	AU3SG0001159	AUD	AU	3 000 000	20 841
NTPC LTD NTPCIN 8.49 03/25/25	INE733E07JP6	INR	IN	1 100	13
NUCOR CORP NUE 2.979 12/15/55	USU66980AC46	USD	US	48 000	416
NVIDIA CORP NVDA 2.85 04/01/30	US67066GAF19	USD	US	22 045 000	204 965
NVIDIA CORP NVDA 3 1/2 04/01/40	US67066GAG91	USD	US	106 000	1 049
NVIDIA CORP NVDA 3.7 04/01/60	US67066GAJ31	USD	US	600 000	6 370
OIL & GAS HLDING OILGAS 7 5/8 11/07/24	XS1901860160	USD	BH	5 600 000	51 954
OIL & GAS HLDING OILGAS 8 3/8 11/07/28	XS1903485800	USD	BH	600 000	5 863
OMAN INTRNL BOND OMAN 3 7/8 03/08/22	XS1575874471	USD	OM	2 200 000	18 359
OMAN INTRNL BOND OMAN 4 3/4 06/15/26	XS1405777589	USD	OM	2 100 000	17 243
OMAN INTRNL BOND OMAN 4 7/8 02/01/25	XS1944412664	USD	OM	3 900 000	33 326
OMAN INTRNL BOND OMAN 5 3/8 03/08/27	XS1575967218	USD	OM	8 500 000	72 305
OMAN INTRNL BOND OMAN 5 5/8 01/17/28	XS1750113661	USD	OM	4 100 000	35 167
OMAN INTRNL BOND OMAN 6 08/01/29	XS1944412748	USD	OM	200 000	1 734
OMAN INTRNL BOND OMAN 6 1/2 03/08/47	XS1575968026	USD	OM	2 400 000	19 702
OMAN INTRNL BOND OMAN 6 3/4 01/17/48	XS1750114396	USD	OM	3 400 000	28 436
OMAN INTRNL BOND OMAN 7 3/8 10/28/32	XS2234859283	USD	OM	1 700 000	15 535
OMAN SOV SUKUK OMANGS 4.397 06/01/24	XS1620176831	USD	OM	2 300 000	19 422
ONTARIO PROVINCE ONT 1.85 02/01/27	CA68333ZAJ62	CAD	CA	5 000 000	34 377
ONTARIO PROVINCE ONT 1.95 01/27/23	CA68323ADL58	CAD	CA	6 000 000	40 301
ONTARIO PROVINCE ONT 2.65 02/05/25	CA68323AER10	CAD	CA	8 000 000	56 408
ONTARIO PROVINCE ONT 2.65 12/02/50	CA68333ZAG24	CAD	CA	5 000 000	36 891
ONTARIO PROVINCE ONT 2.8 06/02/48	CA68323ADZ45	CAD	CA	4 000 000	30 034
ONTARIO TEACHERS ONTTFT 0.05 11/25/30	XS2259210677	EUR	CA	3 000 000	30 252
OP CORPORATE BK OPBANK 0 3/8 02/26/24	XS1956022716	EUR	FI	2 000 000	20 561
ORACLE CORP ORCL 3 1/8 07/10/25	XS0951216166	EUR	US	6 275 000	73 203
ORANGE ORAFP 0 7/8 02/03/27	FR0013217114	EUR	FR	1 900 000	20 320
ORANGE ORAFP 1 05/12/25	XS1408317433	EUR	FR	900 000	9 525
OSLO KOMMUNE OSLO 2.3 03/14/24	NO0010727829	NOK	NO	75 000 000	76 410
OWENS CORNING INC 7 12/01/2036	US690742AB73	USD	US	920 000	10 809
OWL ROCK CAPITAL ORCC 4 1/4 01/15/26	US69121KAD63	USD	US	15 000 000	132 064
PACIFIC GAS&ELEC PCG 3 1/2 06/15/25	US694308HM22	USD	US	10 000 000	88 574
PACIFIC GAS&ELEC PCG 4 1/4 08/01/23	US694308JB49	USD	US	10 000 000	89 500
PANAMA PANAMA 2.252 09/29/32	US698299BN37	USD	PA	2 600 000	22 093
PANAMA PANAMA 3 3/4 03/16/25	US698299BE38	USD	PA	2 300 000	21 065
PANAMA PANAMA 3 7/8 03/17/28	US698299BF03	USD	PA	5 600 000	53 298
PANAMA PANAMA 3.16 01/23/30	US698299BK97	USD	PA	800 000	7 365
PANAMA PANAMA 4 1/2 04/01/56	US698299BM53	USD	PA	3 000 000	32 057
PANAMA PANAMA 4 1/2 04/16/50	US698299BH68	USD	PA	1 500 000	15 944
PANAMA PANAMA 4 1/2 05/15/47	US698299BG85	USD	PA	3 100 000	32 906
PANAMA PANAMA 4.3 04/29/53	US698299BB98	USD	PA	1 700 000	17 780
PANAMA PANAMA 8 7/8 09/30/27	US698299AD63	USD	PA	1 500 000	18 001
PANAMA PANAMA 9 3/8 04/01/29	US698299AK07	USD	PA	700 000	9 069
PARAGUAY PARGUY 4 5/8 01/25/23	USP75744AA38	USD	PY	700 000	6 307
PARAGUAY PARGUY 4.95 04/28/31	USP75744AJ47	USD	PY	1 400 000	13 981
PARAGUAY PARGUY 5 04/15/26	USP75744AD76	USD	PY	500 000	4 843
PARAGUAY PARGUY 5.4 03/30/50	USP75744AG08	USD	PY	900 000	9 429
PARAGUAY PARGUY 5.6 03/13/48	USP75744AF25	USD	PY	200 000	2 136
PARAGUAY PARGUY 6.1 08/11/44	USP75744AB11	USD	PY	200 000	2 236
PARKER-HANNIFIN PH 4.2 11/21/34	US70109HAM79	USD	US	913 000	9 288
PAYPAL HOLDING PYPL 1.35 06/01/23	US70450YAF07	USD	US	10 000 000	84 224
PAYPAL HOLDING PYPL 2.4 10/01/24	US70450YAC75	USD	US	10 000 000	88 270
PAYPAL HOLDING PYPL 2.65 10/01/26	US70450YAD58	USD	US	9 350 000	84 890
PEABODY CAPITAL PEABDY 4 5/8 12/12/53	XS1004042575	GBP	GB	260 000	5 063
PEARSON FUND FIV PSON 1 3/8 05/06/25	XS1228153661	EUR	GB	1 037 000	10 806
PEARSON FUNDING PSON 3 3/4 06/04/30	XS2044910466	GBP	GB	1 358 000	17 891
PEPSICO INC PEP 0 1/2 05/06/28	XS2168625544	EUR	US	5 000 000	52 163
PEPSICO INC PEP 0 1/4 05/06/24	XS2168625460	EUR	US	5 000 000	51 080
PEPSICO INC PEP 0 3/4 03/18/27	XS1963553919	EUR	US	3 823 000	40 610
PEPSICO INC PEP 0 3/4 05/01/23	US713448EY04	USD	US	10 000 000	83 288
PEPSICO INC PEP 0.4 10/07/23	US713448FB91	USD	US	10 000 000	82 635
PEPSICO INC PEP 0.4 10/09/32	XS2242633258	EUR	US	5 000 000	51 008
PEPSICO INC PEP 2 1/4 03/19/25	US713448EQ79	USD	US	9 032 000	79 850
PEPSICO INC PEP 3.6 08/13/42	US713448CC02	USD	US	313 000	3 166
PERNOD RICARD SA RIFP 0 1/2 10/24/27	FR0013456431	EUR	FR	2 900 000	30 266
PERNOD-RICARD SA RIFP 2 1/8 09/27/24	FR0012173862	EUR	FR	2 400 000	26 213
PERTAMINA PERTIJ 6 05/03/42	USY7138AAD29	USD	ID	1 700 000	18 008
PERU B SOBERANO PERUGB 5.35 08/12/40	PEP01000C5H2	PEN	PE	12 500 000	30 081
PERU B SOBERANO PERUGB 5.94 02/12/29	PEP01000C5F6	PEN	PE	22 900 000	66 016
PERU B SOBERANO PERUGB 6.15 08/12/32	PEP01000C5E9	PEN	PE	55 400 000	156 206
PERU B SOBERANO PERUGB 6.35 08/12/28	PEP01000C5D1	PEN	PE	25 100 000	73 744
PERU B SOBERANO PERUGB 6.9 08/12/37	PEP01000C2Z1	PEN	PE	32 171 000	91 978
PERU B SOBERANO PERUGB 6.95 08/12/31	PEP01000C4G7	PEN	PE	6 006 000	18 079
PERU B SOBERANO PERUGB 8.2 08/12/26	PEP01000C0J9	PEN	PE	23 800 000	75 056
PERU T-BOND PERUGB 5.2 09/12/23	PEP01000C4N3	PEN	PE	70 000	180
PERU T-BOND PERUGB 5.7 08/12/24	PEP01000C4W4	PEN	PE	10 866 000	29 380
PETROLEOS MEXICA PEMEX 7.69 01/23/50	US71654QDD16	USD	MX	6 000 000	51 334
PETRONAS CAP LTD PETMK 3 1/2 04/21/30	USY68856AT38	USD	MY	4 000 000	38 073
PETRONAS CAP LTD PETMK 4.8 04/21/60	USY68856AW66	USD	MY	2 500 000	29 959

PEUGEOT PEUGOT 2 3/4 05/15/26	FR0013512944	EUR	FR	5 000 000	56 988
PFIZER INC 7.2 3/15/2039	US717081CY74	USD	US	17 634 000	252 475
PFIZER INC PFE 3 09/15/21	US717081EM19	USD	US	10 671 000	90 114
PHILIPPINES(REP) PHILIP 10 5/8 03/16/25	US718286AP29	USD	PH	6 400 000	76 216
PHILIPPINES(REP) PHILIP 2.457 05/05/30	US718286CJ41	USD	PH	600 000	5 316
PHILIPPINES(REP) PHILIP 2.95 05/05/45	US718286CH84	USD	PH	6 100 000	53 078
PHILIPPINES(REP) PHILIP 3.7 03/01/41	US718286CA32	USD	PH	1 500 000	14 390
PHILIPPINES(REP) PHILIP 3.9 11/26/22	US718286BX44	PHP	PH	62 000 000	10 861
PHILIPPINES(REP) PHILIP 4.2 01/21/24	US718286BY27	USD	PH	100 000	926
PHILIPPINES(REP) PHILIP 5 01/13/37	US718286BW60	USD	PH	10 000	110
PHILIPPINES(REP) PHILIP 6 1/4 01/14/36	US718286BM88	PHP	PH	110 000 000	24 785
PHILIPPINES(REP) PHILIP 9 1/2 02/02/30	US718286AY36	USD	PH	4 300 000	59 647
PHILIPS NV PHIANA 0 1/2 05/22/26	XS2001175657	EUR	NL	2 000 000	20 796
PHILIPS NV PHIANA 2 03/30/30	XS2149379211	EUR	NL	1 233 000	14 565
PNC BANK NA PNC 2.15 04/29/21	US69353REW43	USD	US	928 000	7 685
PNC FINANCIAL PNC 2.2 11/01/24	US693475AY16	USD	US	2 000 000	17 531
PNC FINANCIAL PNC 3 1/2 01/23/24	US693475AV76	USD	US	10 000 000	90 787
PNC FINANCIAL PNC 3.45 04/23/29	US693475AW59	USD	US	10 000 000	95 362
PNG GOVT INTL BO PNGIB 8 3/8 10/04/28	USY6726SAP66	USD	PG	200 000	1 708
POHJOLA BANK PLC POHBK 0 3/4 03/03/22	XS1196759010	EUR	FI	2 500 000	25 598
POLAND GOVT BOND POLGB 1 1/4 10/25/30	PL0000112736	PLN	PL	19 400 000	42 914
POLAND GOVT BOND POLGB 2 1/2 01/25/23	PL0000110151	PLN	PL	110 200 000	260 881
POLAND GOVT BOND POLGB 2 1/2 04/25/24	PL0000111191	PLN	PL	112 600 000	271 057
POLAND GOVT BOND POLGB 2 1/2 07/25/26	PL0000108866	PLN	PL	129 550 000	318 250
POLAND GOVT BOND POLGB 2 1/2 07/25/27	PL0000109427	PLN	PL	57 200 000	141 342
POLAND GOVT BOND POLGB 2 1/4 04/25/22	PL0000109492	PLN	PL	53 100 000	122 272
POLAND GOVT BOND POLGB 2 1/4 10/25/24	PL0000111720	PLN	PL	19 600 000	46 549
POLAND GOVT BOND POLGB 2 3/4 04/25/28	PL0000107611	PLN	PL	77 100 000	195 246
POLAND GOVT BOND POLGB 2 3/4 10/25/29	PL0000111498	PLN	PL	56 600 000	143 295
POLAND GOVT BOND POLGB 3 1/4 07/25/25	PL0000108197	PLN	PL	32 418 000	81 610
POLAND GOVT BOND POLGB 4 10/25/23	PL0000107264	PLN	PL	23 367 000	57 491
POLAND GOVT BOND POLGB 5 3/4 09/23/22	PL0000102646	PLN	PL	39 458 000	96 911
POLAND GOVT BOND POLGB 5 3/4 10/25/21	PL0000106670	PLN	PL	13 300 000	31 004
PORTUGUESE OT'S PGB 0.475 10/18/30	PTOTELOE0028	EUR	PT	4 000 000	41 997
PORTUGUESE OT'S PGB 0.7 10/15/27	PTOTEMOE0035	EUR	PT	4 000 000	42 855
PORTUGUESE OT'S PGB 0.9 10/12/35	PTOTENOE0034	EUR	PT	6 000 000	64 975
PORTUGUESE OT'S PGB 1.95 06/15/29	PTOTEXOEO024	EUR	PT	4 000 000	47 600
PROCTER & GAMBLE PG 1 1/8 11/02/23	XS1314318301	EUR	US	1 991 000	20 853
PROCTER & GAMBLE PG 1 7/8 10/30/38	XS1900752905	EUR	US	1 414 000	18 132
PROCTER & GAMBLE PG 1.2 10/30/28	XS1900752814	EUR	US	3 070 000	34 058
PROCTER & GAMBLE PG 2.15 08/11/22	US742718EU91	USD	US	10 000 000	85 364
PROCTER & GAMBLE PG 2.85 08/11/27	US742718EV74	USD	US	556 000	5 150
PROLOGIS EURO PLD 0 5/8 09/10/31	XS2049583607	EUR	US	9 748 000	100 261
PROLOGIS EURO PLD 1 02/06/35	XS2112475921	EUR	US	2 011 000	21 404
PROLOGIS EURO PLD 1 1/2 09/10/49	XS2049583789	EUR	US	828 000	9 107
PROLOGIS EURO PLD 1 7/8 01/05/29	XS1861322383	EUR	US	20 942 000	241 814
PROLOGIS LP PLD 1 1/4 10/15/30	US74340XBR17	USD	US	2 000 000	16 331
PROLOGIS LP PLD 3 04/15/50	US74340XBP50	USD	US	7 066 000	64 561
PRUDENTIAL FIN PRU 1 1/2 03/10/26	US74432QCH65	USD	US	1 000 000	8 561
PSALM PSALM 7.39 12/02/24	USY7083VAD11	USD	PH	80 000	825
PSP CAPITAL INC PSPCAP 1.73 06/21/22	CA69363TAL67	CAD	CA	5 000 000	32 942
QATAR STATE OF QATAR 3 3/4 04/16/30	XS2155352664	USD	QA	3 800 000	36 880
QATAR STATE OF QATAR 3 3/8 03/14/24	XS1959337236	USD	QA	9 800 000	87 797
QATAR STATE OF QATAR 4 03/14/29	XS1959337582	USD	QA	2 200 000	21 645
QATAR STATE OF QATAR 4 1/2 04/23/28	XS1807174393	USD	QA	2 700 000	27 072
QATAR STATE OF QATAR 4.4 04/16/50	XS2155352748	USD	QA	1 200 000	12 901
QATAR STATE OF QATAR 4.817 03/14/49	XS1959337749	USD	QA	1 500 000	16 951
QATAR STATE OF QATAR 5.103 04/23/48	XS1807174559	USD	QA	8 300 000	96 418
QUALCOMM INC QCOM 3 05/20/22	US747525AE30	USD	US	11 078 000	94 750
QUALCOMM INC QCOM 3 1/4 05/20/27	US747525AU71	USD	US	29 509 000	276 098
QUEBEC 6.25% 06/01/2032	CA748148QT32	CAD	CA	5 000 000	48 600
QUEBEC PROVINCE Q 1.65 03/03/22	CA748148RW51	CAD	CA	4 000 000	26 359
QUEBEC PROVINCE Q 1.85 02/13/27	CA748148SA23	CAD	CA	1 950 000	13 432
QUEBEC PROVINCE Q 2 1/4 02/22/24	CA748148RY18	CAD	CA	1 700 000	11 675
QUEBEC PROVINCE Q 2.6 07/06/25	CA748148RX35	CAD	CA	7 000 000	49 713
QUEBEC PROVINCE Q 3 1/2 12/01/48	CA748148ZE91	CAD	CA	3 000 000	25 529
QUEENSLAND TREAS QTC 2 1/2 03/06/29	AU35G0001928	AUD	AU	2 000 000	14 312
QUEENSLAND TREAS QTC 3 03/22/24	AU000XQLQAD1	AUD	AU	4 000 000	27 808
R.A.T.P. RATPPF 0 7/8 05/25/27	FR0013264488	EUR	FR	1 700 000	18 427
R.A.T.P. RATPPF 0.35 06/20/29	FR0013426731	EUR	FR	2 000 000	20 957
RABOBANK 4.75% 06/06/2022	XS0304159576	EUR	NL	1 054 000	11 650
RABOBANK NED NY RABOBK 2 3/4 01/10/22	US21688AAJ16	USD	NL	4 100 000	34 950
RABOBANK RABOBK 1 3/8 02/03/27	XS1180130939	EUR	NL	1 004 000	11 085
RABOBANK RABOBK 3 7/8 07/25/23	XS0954910146	EUR	NL	402 000	4 507
RABOBANK RABOBK 4 09/19/22	XS0758779192	GBP	NL	1 289 000	15 563
RABOBANK RABOBK 5 1/4 09/14/27	XS0827563452	GBP	NL	974 000	13 870
RAIFFEISEN BK IN RBAIV 0 3/8 09/25/26	XS2055627538	EUR	AT	3 000 000	30 783
REGENERON PHARM REGN 1 3/4 09/15/30	US75886FAE79	USD	US	16 075 000	131 014
REGION SKANE SKANE 0.598 06/12/23 #DMTN	SE0010832857	SEK	SE	130 000 000	132 329
RELX FINANCE RELLN 1 1/2 05/13/27	XS1793224632	EUR	NL	181 000	1 992
RENTENBANK RENTEN 0 09/22/27	XS2233120554	EUR	DE	3 000 000	31 219
RENTOKIL INITIAL RTOLN 0 1/2 10/14/28	XS2242921711	EUR	GB	10 000 000	101 567
REP OF BELARUS BELRUS 6 7/8 02/28/23	XS1634369067	USD	BY	2 400 000	21 050
REP OF BELARUS BELRUS 7 5/8 06/29/27	XS1634369224	USD	BY	1 600 000	14 440
REP OF GUATEMALA GUATEM 4 1/2 05/03/26	USP5015VAF33	USD	GT	200 000	1 828
REP OF GUATEMALA GUATEM 4 3/8 06/05/27	USP5015VAG16	USD	GT	3 200 000	29 300
REP OF GUATEMALA GUATEM 4 7/8 02/13/28	USP5015VAE67	USD	GT	1 400 000	13 378
REP OF GUATEMALA GUATEM 4.9 06/01/30	USP5015VAH98	USD	GT	3 600 000	34 495
REP OF GUATEMALA GUATEM 5 3/8 04/24/32	USP5015VAK28	USD	GT	600 000	6 042

REP OF GUATEMALA GUATEM 6 1/8 06/01/50	USP5015VAJ54	USD	GT	1 300 000	14 132
REP OF HUNGARY 7.625 03/29/2011	US445545AF36	USD	HU	3 250 000	47 685
REP OF POLAND POLAND 3 03/17/23	US731011AT95	USD	PL	400 000	3 497
REP OF SRI LANKA SRILAN 5 3/4 01/18/22	USY8137FAG38	USD	LK	3 800 000	24 906
REP OF SRI LANKA SRILAN 5 7/8 07/25/22	USY2029SAH77	USD	LK	200 000	1 163
REP OF SRI LANKA SRILAN 6 1/8 06/03/25	USY8137FAC24	USD	LK	1 200 000	5 872
REP OF SRI LANKA SRILAN 6 3/4 04/18/28	USY8137FAL23	USD	LK	3 200 000	15 269
REP OF SRI LANKA SRILAN 6.2 05/11/27	USY8137FAH11	USD	LK	3 300 000	15 549
REP OF SRI LANKA SRILAN 6.825 07/18/26	USY8137FAF54	USD	LK	800 000	3 932
REP OF SRI LANKA SRILAN 6.85 03/14/24	USY8137FAN88	USD	LK	1 200 000	6 164
REP OF SRI LANKA SRILAN 7.55 03/28/30	USY8137FAR92	USD	LK	1 100 000	5 301
REP OF SRI LANKA SRILAN 7.85 03/14/29	USY8137FAP37	USD	LK	2 500 000	12 158
REP SOUTH AFRICA SAGB 10 1/2 12/21/26 #R186	ZAG000016320	ZAR	ZA	821 117 437	545 911
REP SOUTH AFRICA SAGB 6 1/2 02/28/41 #R214	ZAG000077488	ZAR	ZA	49 318	19
REP SOUTH AFRICA SAGB 6 1/4 03/31/36 #R209	ZAG000030404	ZAR	ZA	1 510 300 000	597 025
REP SOUTH AFRICA SAGB 6 3/4 03/31/21 #R208	ZAG000030396	ZAR	ZA	90 884	52
REP SOUTH AFRICA SAGB 7 3/4 02/28/23 #2023	ZAG000096165	ZAR	ZA	288 181 950	175 887
REP SOUTH AFRICA SAGB 8 01/31/30 #2030	ZAG000106998	ZAR	ZA	496 368 438	274 133
REP SOUTH AFRICA SAGB 8 1/2 01/31/37 #2037	ZAG000107012	ZAR	ZA	269 692 987	130 656
REP SOUTH AFRICA SAGB 8 1/4 03/31/32 #2032	ZAG000107004	ZAR	ZA	271 509 862	140 176
REP SOUTH AFRICA SAGB 8 3/4 01/31/44 #2044	ZAG000106972	ZAR	ZA	172 300 000	82 436
REP SOUTH AFRICA SAGB 8 3/4 02/28/48 #2048	ZAG000096173	ZAR	ZA	676 714 253	321 554
REP SOUTH AFRICA SAGB 8 7/8 02/28/35 #2035	ZAG000125972	ZAR	ZA	29 800 000	15 193
REPUBLIC UZBEKISTAN UZBEK 4 3/4 02/20/24	XS1953916290	USD	UZ	200 000	1 816
REPUBLIC UZBEKISTAN UZBEK 5 3/8 02/20/29	XS1953915136	USD	UZ	500 000	4 864
REPUBLIC OF AZER AZERBJ 3 1/2 09/01/32	XS1678623734	USD	AZ	1 000 000	8 764
REPUBLIC OF AZER AZERBJ 4 3/4 03/18/24	XS1044540547	USD	AZ	900 000	8 161
REPUBLIC OF BEL BELRUS 6.378 02/24/31	XS2120882183	USD	BY	500 000	4 303
REPUBLIC OF ECUA ECUA 0 07/31/30	XS2214239506	USD	EC	2 440 971	9 472
REPUBLIC OF ECUA ECUA 0 1/2 07/31/30	XS2214237807	USD	EC	9 980 800	52 801
REPUBLIC OF ECUA ECUA 0 1/2 07/31/35	XS2214238441	USD	EC	22 559 650	100 819
REPUBLIC OF ECUA ECUA 0 1/2 07/31/40	XS2214239175	USD	EC	7 967 200	33 070
REPUBLIC OF PANAMA 6.7 1/26/2036	US698299AW45	USD	PA	2 700 000	33 582
REPUBLIC OF PERU 5.625 2050 11 18	US715638BM30	USD	PE	5 100 000	65 914
REPUBLIC OF PERU 7.35 2025-07-21	US715638AS19	USD	PE	1 700 000	18 346
REPUBLIC OF PERU 8.75 11/21/2033	US715638AP79	USD	PE	2 700 000	38 072
REPUBLIC OF PERU PERU 4 1/8 08/25/27	US715638BU55	USD	PE	1 100 000	10 724
REPUBLICA ORIENT URUGUAY 5.1 06/18/50	US760942BA98	USD	UY	8 000 000	92 051
RICHEMONT INT CFRVX 1 5/8 05/26/40	XS2178457425	EUR	LU	695 000	8 253
ROCHE HLDGS INC ROSW 4 11/28/44	USU75000BG06	USD	US	1 625 000	17 832
ROMANI GOVERNMENT BOND 6.75 2022 02 07	US77586TAA43	USD	RO	4 300 000	38 556
ROMANIA GOVT ROMGB 3 1/2 12/19/22	RO1522DBN056	RON	RO	61 400 000	129 383
ROMANIA GOVT ROMGB 3 1/4 04/29/24	RO1624DBN027	RON	RO	25 800 000	55 585
ROMANIA GOVT ROMGB 3.4 03/08/22	RO1722DBN045	RON	RO	23 300 000	49 987
ROMANIA GOVT ROMGB 3.65 07/28/25	RODD24CXRK47	RON	RO	15 300 000	33 456
ROMANIA GOVT ROMGB 3.65 09/24/31	RO1631DBN055	RON	RO	28 900 000	62 427
ROMANIA GOVT ROMGB 4 1/2 06/17/24	ROGV3LGNPCW9	RON	RO	72 000 000	161 625
ROMANIA GOVT ROMGB 4 1/4 06/28/23	RO1823DBN025	RON	RO	40 300 000	88 462
ROMANIA GOVT ROMGB 4 3/4 02/24/25	RO1425DBN029	RON	RO	11 200 000	25 979
ROMANIA GOVT ROMGB 4.15 01/26/28	ROAW5KY5CD78	RON	RO	13 000 000	30 056
ROMANIA GOVT ROMGB 4.85 04/22/26	ROHRVN7NLLNO2	RON	RO	39 700 000	93 371
ROMANIA GOVT ROMGB 5 02/12/29	ROVRZSEM43E4	RON	RO	16 100 000	39 757
ROMANIA GOVT ROMGB 5.8 07/26/27	RO1227DBN011	RON	RO	58 100 000	144 678
ROMANIA GOVT ROMGB 5.85 04/26/23	RO1323DBN018	RON	RO	27 720 000	63 755
ROMANIA GOVT ROMGB 5.95 06/11/21	RO1121DBN032	RON	RO	60 000	130
ROMANIA ROMANI 4 02/14/51	XS2201851685	USD	RO	2 800 000	25 431
ROMANIA ROMANI 4 3/8 08/22/23	US77586TAC09	USD	RO	2 500 000	22 731
ROMANIA ROMANI 4 7/8 01/22/24	US77586TAD81	USD	RO	4 200 000	39 111
ROMANIA ROMANI 5 1/8 06/15/48	XS1837994794	USD	RO	100 000	1 051
ROMANIA ROMANI 6 1/8 01/22/44	US77586TAE64	USD	RO	4 000 000	47 120
ROYAL BK CANADA RY 0 1/4 05/02/24	XS1989375412	EUR	CA	1 500 000	15 304
ROYAL BK CANADA RY 2.55 07/16/24	US78013XZU52	USD	CA	10 000 000	88 827
ROYAL BK CANADA RY 3.7 10/05/23	US78013XW204	USD	CA	10 000 000	90 372
ROYAL BK SCOTLND RBS 0 5/8 03/02/22	XS1788515861	EUR	GB	20 031 000	204 027
ROYAL BK SCOTLND RBS 2 1/2 03/22/23	XS1382368113	EUR	GB	5 417 000	58 549
ROYAL MAIL RMGLN 1 1/4 10/08/26	XS2063268754	EUR	GB	2 252 000	23 524
ROYAL MAIL RMGLN 2 3/8 07/29/24	XS1091654761	EUR	GB	2 418 000	26 360
RPBLC OF SRNAME SURINM 9 1/4 10/26/26	USP68788AA97	USD	SR	600 000	3 235
RUSSIA RUSSIA 4 7/8 09/16/23	XS0971721450	USD	RU	400 000	3 653
RUSSIA RUSSIA 5 7/8 09/16/43	XS0971721963	USD	RU	800 000	9 585
RUSSIA-EUROBOND RUSSIA 5 1/4 06/23/47	RU000A0JXU14	USD	RU	1 400 000	15 878
RUSSIA-EUROBOND RUSSIA 7 1/2 03/31/30	XS0114288789	USD	RU	15 300 000	37 769
RWE AG 5.75 02/14/2033 EMTN	XS0162513211	EUR	DE	6 000	101
RWE AG 6.25% 06/03/2030	XS0147048762	GBP	DE	1 284 000	21 319
SANOFI SANFP 0 1/2 03/21/23	FR0013324332	EUR	FR	900 000	9 232
SANOFI SANFP 0 5/8 04/05/24	FR0013143997	EUR	FR	1 800 000	18 705
SANOFI SANFP 0 7/8 09/22/21	FR0012969020	EUR	FR	1 200 000	12 161
SANOFI SANFP 1 04/01/25	FR0013505104	EUR	FR	5 600 000	59 553
SANOFI SANFP 1 1/2 09/22/25	FR0012969038	EUR	FR	1 900 000	20 708
SANTANDER HOLD SOV 3.244 10/05/26	US80282KAZ93	USD	US	14 314 000	128 730
SANTANDER HOLD SOV 4.4 07/13/27	US80282KAP12	USD	US	10 000 000	95 225
SAP SE SAPGR 0 05/17/23	XS2176715311	EUR	DE	10 000 000	101 048
SAP SE SAPGR 0 1/4 03/10/22	DE000A2TSTD0	EUR	DE	6 000 000	60 790
SAP SE SAPGR 1 1/8 02/20/23	DE000A13SL26	EUR	DE	1 094 000	11 386
SAUDI INT BOND KSA 2 1/2 02/03/27	XS2109766126	USD	SA	3 000 000	26 275
SAUDI INT BOND KSA 2.9 10/22/25	XS2159975619	USD	SA	6 600 000	58 700
SAUDI INT BOND KSA 3 3/4 01/21/55	XS2109770151	USD	SA	200 000	1 819
SAUDI INT BOND KSA 3 5/8 03/04/28	XS1694217495	USD	SA	500 000	4 657
SAUDI INT BOND KSA 4 1/2 04/17/30	XS1791939066	USD	SA	2 300 000	22 939

SAUDI INT BOND KSA 4 1/2 04/22/60	XS2159975882	USD	SA	200 000	2 075
SAUDI INT BOND KSA 4 1/2 10/26/46	XS1508675508	USD	SA	2 000 000	20 016
SAUDI INT BOND KSA 4 3/8 04/16/29	XS1936302865	USD	SA	3 600 000	35 301
SAUDI INT BOND KSA 4 5/8 10/04/47	XS1694218469	USD	SA	6 400 000	65 476
SAUDI INT BOND KSA 5 1/4 01/16/50	XS1936302949	USD	SA	200 000	2 277
SBAB BANK AB SBAB 0 1/2 05/13/25	XS2173114542	EUR	SE	1 500 000	15 525
SBAB BANK AB SBAB 0.98 10/11/22	XS1697577556	SEK	SE	36 000 000	36 571
SBAB BANK AB SBAB 1 06/20/24	XS2015229862	SEK	SE	62 000 000	63 044
SCHAEFFLER AG SHAEFF 2 7/8 03/26/27	DE000A2YB7B5	EUR	DE	1 428 000	15 586
SCHNEIDER ELEC SUPP 0 7/8 03/11/25	FR0012601367	EUR	FR	1 100 000	11 635
SENEGAL REP OF SENEGL 6 1/4 05/23/33	XS1619155564	USD	SN	1 800 000	16 670
SENEGAL REP OF SENEGL 6 1/4 07/30/24	XS1090161875	USD	SN	400 000	3 697
SENEGAL REP OF SENEGL 6 3/4 03/13/48	XS1790134362	USD	SN	3 200 000	29 403
SEVERN TRENT FIN SVTLN 3 5/8 01/16/26	XS0875301912	GBP	GB	691 000	9 197
SIEMENS FINAN SIEGR 2 7/8 03/10/28	DE000A1UDWV5	EUR	DE	378 000	4 729
SIEMENS FINAN SIEGR 3 1/4 05/27/25	USN82008AE85	USD	NL	7 629 000	69 820
SIEMENS FINAN SIEGR 4.4 05/27/45	USN82008AF50	USD	NL	2 676 000	29 963
SIMON PROP GP LP SPG 3 1/4 11/30/26	US828807CY15	USD	US	1 745 000	15 925
SIMON PROP GP LP SPG 3 3/4 02/01/24	US828807CR63	USD	US	4 000 000	36 136
SIMON PROP GP LP SPG 3 3/8 12/01/27	US828807DE42	USD	US	2 698 000	24 881
SINGAPORE (GOVERNMENT OF) 3% 9/1/2024	SG7S30941627	SGD	SG	3 000 000	20 634
SINGAPORE (GOVERNMENT OF) 3.5% 03/01/2027	SG7J60932174	SGD	SG	2 000 000	14 682
SINGAPORE GOVT 2.875 09/01/2030	SG7U32949426	SGD	SG	2 000 000	14 887
SINGAPORE GOVT SIGB 2 1/8 06/01/26	SG31A8000003	SGD	SG	2 000 000	13 481
SKANDINAV ENSKIL SEB 0.3 02/17/22	XS1567475303	EUR	SE	3 000 000	30 451
SKANDINAV ENSKIL SEB 1 1/2 12/21/22 #575	SE0010546572	SEK	SE	572 000 000	589 935
SKANDINAV ENSKIL SEB 1 12/17/25 #580	SE0013101722	SEK	SE	220 000 000	229 601
SKANDINAV ENSKIL SEB 1 12/18/24 #579	SE0012193621	SEK	SE	372 000 000	385 944
SKANDINAV ENSKIL SEB 1 12/20/23 #576	SE0010049841	SEK	SE	100 000 000	103 076
SKF AB SKFBSS 0 7/8 11/15/29	XS2079107830	EUR	SE	2 000 000	21 318
SLOVAK REPUBLIC SLOVAK 4 3/8 05/21/22	XS0782720402	USD	SK	3 240 000	28 115
SNCF RESEAU RESFER 0 3/4 05/25/36	XS2022425024	EUR	FR	10 000 000	109 306
SNCF RESEAU RESFER 0 7/8 01/22/29	XS1938381628	EUR	FR	4 500 000	49 475
SNCF RESEAU RESFER 1 11/09/31	XS1514051694	EUR	FR	5 000 000	55 868
SNCF RESEAU RESFER 1 7/8 03/30/34	XS1588061777	EUR	FR	5 000 000	62 444
SNCF RESEAU RESFER 2 1/4 12/20/47	XS1648462023	EUR	FR	6 000 000	84 392
SNCF SA SNCF 0 5/8 04/17/30	FR0013507647	EUR	FR	6 000 000	64 040
SO AUST GOV FIN SAFA 2 3/4 05/24/30	AU3SG0001902	AUD	AU	4 000 000	29 041
SO AUST GOV FIN SAFA 3 09/20/27	AU3SG0001688	AUD	AU	5 000 000	36 663
SOCIETE GENERALE SOCGEN 0 7/8 09/22/28	FR0013536661	EUR	FR	800 000	8 307
SOCIETE GENERALE SOCGEN 5.2 04/15/21	US83368TAA60	USD	FR	2 350 000	19 774
SOCIETE PARIS SOGRPR 0 11/25/30	FR00140005B8	EUR	FR	7 000 000	71 060
SOCIETE PARIS SOGRPR 0.7 10/15/60	FR00140005R4	EUR	FR	7 000 000	71 820
SOCIETE PARIS SOGRPR 1 02/18/70	FR0013483914	EUR	FR	5 000 000	56 986
SOCIETE PARIS SOGRPR 1 1/8 05/25/34	FR0013409612	EUR	FR	3 500 000	40 507
SOCIETE PARIS SOGRPR 1 1/8 10/22/28	FR0013372299	EUR	FR	3 300 000	36 986
SOCIETE PARIS SOGRPR 1.7 05/25/50	FR0013422383	EUR	FR	5 200 000	69 794
SOLVAY SA SOLBBB 1 5/8 12/02/22	BE6282459609	EUR	BE	1 700 000	17 627
SOUTH AFRICA REP OF - GLOBAL 5.875% 05/30/2022	US836205AL88	USD	ZA	2 400 000	21 137
SOUTH AFRICA SOAF 4 7/8 04/14/26	US836205AT15	USD	ZA	6 700 000	60 577
SOUTH AFRICA SOAF 4.665 01/17/24	US836205AQ75	USD	ZA	400 000	3 601
SOUTH AFRICA SOAF 4.85 09/27/27	US836205AW44	USD	ZA	1 700 000	15 253
SOUTH AFRICA SOAF 5 10/12/46	US836205AV60	USD	ZA	1 700 000	13 188
SOUTH AFRICA SOAF 5 3/4 09/30/49	US836205BB97	USD	ZA	1 500 000	12 473
SOUTH AFRICA SOAF 5 3/8 07/24/44	US836205AS32	USD	ZA	300 000	2 466
SOUTH AFRICA SOAF 5 7/8 09/16/25	US836205AR58	USD	ZA	5 900 000	56 302
SOUTH AFRICA SOAF 5.65 09/27/47	US836205AX27	USD	ZA	3 800 000	31 468
SOUTH AFRICA SOAF 6.3 06/22/48	US836205AZ74	USD	ZA	4 000 000	35 031
SOUTH CAROL EG SCG 5.1 06/01/65	US837004CJ73	USD	US	1 689 000	22 020
SOUTHERN CAL ED EIX 3.7 08/01/25	US842400GN73	USD	US	9 734 000	90 877
SOUTHERN CAL ED EIX 5.95 02/01/38	US842400FH15	USD	US	3 014 000	34 319
SOUTHERN ELECTR SSELN 5 1/2 06/07/32	XS0139563166	GBP	GB	534 000	8 999
SP MANWEB IBESM 4 7/8 09/20/27	XS0828007277	GBP	GB	2 000 000	28 526
SPAIN 4.2% 01/31/2037	ES0000012932	EUR	ES	3 000 000	49 187
SPAIN (KINGDOM OF) 4.9% 07/30/2040	ES00000120N0	EUR	ES	2 000 000	36 784
SPANISH GOV'T SPGB 0 1/2 04/30/30	ES0000012F76	EUR	ES	5 000 000	52 837
SPANISH GOV'T SPGB 1 1/4 10/31/30	ES0000012G34	EUR	ES	5 000 000	56 287
SPANISH GOV'T SPGB 1 10/31/50	ES0000012G00	EUR	ES	3 000 000	31 288
SPANISH GOV'T SPGB 1.45 10/31/27	ES0000012A89	EUR	ES	5 000 000	56 232
SPANISH GOV'T SPGB 1.6 04/30/25	ES00000126Z1	EUR	ES	4 000 000	44 286
SPANISH GOV'T SPGB 2.15 10/31/25	ES00000127G9	EUR	ES	4 000 000	45 420
SPANISH GOV'T SPGB 5.15 10/31/44	ES00000124H4	EUR	ES	1 000 000	19 959
SPAREBANK 1 SMN MINGNO 0 1/8 09/11/26	XS2051032444	EUR	NO	10 000 000	101 208
SPAREBANK1BOKR SPABOL 0 1/2 01/30/25	XS1760129608	EUR	NO	3 000 000	31 458
SR-BOLIGKREDITT SRBANK 0.01 10/08/26	XS2063288190	EUR	NO	3 200 000	32 856
SSE PLC SSELN 0 7/8 09/06/25	XS1676952481	EUR	GB	3 291 000	34 501
SSE PLC SSELN 1 3/8 09/04/27	XS1875284702	EUR	GB	2 000 000	21 844
STADSHYPOTEK AB SHBASS 0 1/2 06/01/26 #1591	SE0013882644	SEK	SE	50 000 000	51 078
STADSHYPOTEK AB SHBASS 1 09/03/25 #1590	SE0012676690	SEK	SE	136 000 000	142 116
STADSHYPOTEK AB SHBASS 1 1/2 03/01/24 #1588	SE0011063015	SEK	SE	794 000 000	841 456
STADSHYPOTEK AB SHBASS 1 1/2 06/01/23 #1587	SE0010441303	SEK	SE	1 150 000 000	1 203 577
STADSHYPOTEK AB SHBASS 1 1/2 12/03/24 #1589	SE0011643386	SEK	SE	906 000 000	958 118
STADSHYPOTEK AB SHBASS 1 1/2 12/15/21 #1585	SE0008992515	SEK	SE	200 000 000	203 185
STADSHYPOTEK AB SHBASS 2 09/01/28 #1594	SE0011062892	SEK	SE	100 000 000	113 612
STADSHYPOTEK AB SHBASS 4 1/2 09/21/22 #1586	SE0003174838	SEK	SE	1 120 000 000	1 222 306
STANDARD CHART STANLN 3 1/8 11/19/24	XS1140857316	EUR	GB	1 063 000	11 788
STANDARD CHART STANLN 3 5/8 11/23/22	XS0858585051	EUR	GB	1 884 000	20 197
STATE GRID OSEAS CHGRID 2 3/4 05/04/22	USG8450LAG98	USD	VG	8 000 000	67 562
STATE GRID OSEAS CHGRID 3 1/2 05/04/27	USG8450LAJ38	USD	VG	5 700 000	52 055

STATE OIL CO AZE SOIAZ 4 3/4 03/13/23	XS0903465127	USD	AZ	1 530 000	13 544
STOCKHOLM EXER FVHSAM 0.893 09/11/26 #DMTN	SE0012193829	SEK	SE	10 000 000	10 001
STORA ENSO OYJ STERV 0 5/8 12/02/30	XS2265360359	EUR	FI	500 000	5 113
STRYKER CORP SYK 3 3/8 11/01/25	US863667AH48	USD	US	395 000	3 646
SVENSKA HNDLSBKN SHBASS 0 3/8 07/03/23	XS1848875172	EUR	SE	4 000 000	40 971
SVENSKA HNDLSBKN SHBASS 0.01 12/02/27	XS2265968284	EUR	SE	4 500 000	45 191
SWEDBANK AB SWEDA 0 1/4 11/07/22	XS1711933033	EUR	SE	4 000 000	40 552
SWEDBANK AB SWEDA 0 3/4 05/05/25	XS2167002521	EUR	SE	5 000 000	52 272
SWEDBANK AB SWEDA 2.65 03/10/21	XS1377855363	USD	SE	3 125 000	25 989
SWEDBANK HYPOTEK SWEDA 1 03/15/23 #192	SE0010133207	SEK	SE	200 000 000	206 301
SWEDBANK HYPOTEK SWEDA 1 06/15/22 #191	SE0007525654	SEK	SE	551 900 000	563 609
SWEDBANK HYPOTEK SWEDA 1 06/18/25 #195	SE0013546066	SEK	SE	80 100 000	83 790
SWEDBANK HYPOTEK SWEDA 1 09/18/24 #194	SE0012142206	SEK	SE	685 500 000	711 798
SWEDBANK HYPOTEK SWEDA 1 12/20/23 #193	SE0011089622	SEK	SE	240 000 000	247 382
SWEDEN KINGDOM SWED 0 1/8 09/09/30 #REGS	XS2226974504	SEK	SE	280 000 000	284 496
SWEDEN KINGDOM SWED 2 3/8 02/15/23	XS1748232862	USD	SE	10 000 000	86 614
SWEDISH COVERED SBAB 0 1/2 06/11/25 #146	SE0013381571	SEK	SE	224 000 000	228 633
SWEDISH COVERED SBAB 1 06/12/24 #145	SE0012481349	SEK	SE	418 000 000	434 352
SWEDISH COVERED SBAB 1 06/12/30 #151	SE0013486156	SEK	SE	144 000 000	152 788
SWEDISH COVERED SBAB 1 06/21/23 #144-	SE0011167428	SEK	SE	1 030 000 000	1 062 301
SWEDISH COVERED SBAB 1 1/4 06/15/22 #143	SE0008586655	SEK	SE	250 000 000	256 555
SWEDISH COVERED SBAB 2 06/17/26 #147	SE0009383664	SEK	SE	130 000 000	144 395
SWEDISH GOVERNMENT 1053 3.5% 3/30/2039	SE0002829192	SEK	SE	412 155 000	654 951
SWEDISH GOVRNMNT 1054 06/01/2022 3.5	SE0003784461	SEK	SE	92 500 000	99 486
SWEDISH GOVRNMNT SGB 0 1/8 05/12/31 #1062	SE0013935319	SEK	SE	148 020 000	149 746
SWEDISH GOVRNMNT SGB 0 3/4 05/12/28 #1060	SE0009496367	SEK	SE	404 350 000	433 091
SWEDISH GOVRNMNT SGB 0 3/4 11/12/29 #1061	SE0011281922	SEK	SE	350 000 000	376 341
SWEDISH GOVRNMNT SGB 1 1/2 11/13/23 #1057	SE0004869071	SEK	SE	767 255 000	810 688
SWEDISH GOVRNMNT SGB 1 11/12/26 #1059	SE0007125927	SEK	SE	274 675 000	294 936
SWEDISH GOVRNMNT SGB 2 1/2 05/12/25 #1058	SE0005676608	SEK	SE	213 245 000	242 978
SWEDISH GOVRNMNT SGB 2 1/4 06/01/32 #1056	SE0004517290	SEK	SE	355 745 000	448 752
SWISS (GOVT) SWISS 0 1/2 05/27/30	CH0224397171	CHF	CH	2 000 000	20 646
SWISS (GOVT) SWISS 1 1/2 04/30/42	CH0127181169	CHF	CH	3 000 000	39 788
SWITCH HOLDINGS GSWITC 1 1/2 01/31/24	XS1623615546	EUR	VG	5 000 000	52 896
TAJIKI INT BOND TAJIKI 7 1/8 09/14/27	XS1676401414	USD	TJ	200 000	1 436
TELEFONICA EMIS TELEFO 5 3/8 02/02/26	XS0241945582	GBP	ES	1 965 000	27 975
TELIASONERA AB TLSNSS 1 5/8 02/23/35	XS1193213953	EUR	SE	1 150 000	13 407
TELIASONERA AB TLSNSS 3 7/8 10/01/25	XS0545428285	EUR	SE	960 000	11 589
TELSTRA CORP LTD TLSAU 4.8 10/12/21	USQ8975NAB12	USD	AU	1 500 000	12 876
TENN VALLEY AUTH TVA 2 7/8 09/15/24	US880591ER96	USD	US	10 000 000	90 689
TENNET HLD BV TENN 0 1/2 11/30/40	XS2262065233	EUR	NL	1 000 000	10 082
TENNET HLD BV TENN 0 1/8 11/30/32	XS2262065159	EUR	NL	1 500 000	14 993
TENNET HLD BV TENN 0 7/8 06/03/30	XS2002491780	EUR	NL	2 000 000	21 726
TENNET HLD BV TENN 1 1/2 06/03/39	XS2002491863	EUR	NL	3 179 000	38 099
TENNET HLD BV TENN 1 3/8 06/05/28	XS1828037587	EUR	NL	2 000 000	22 315
TENNET HLD BV TENN 1 3/8 06/26/29	XS1632897929	EUR	NL	4 000 000	45 012
TENNET HLD BV TENN 1 7/8 06/13/36	XS1432384409	EUR	NL	2 000 000	24 859
TERNA SPA TRNIM 0 3/4 07/24/32	XS2209023402	EUR	IT	1 987 000	21 108
TERNA SPA TRNIM 0 3/8 09/25/30	XS2237901355	EUR	IT	5 000 000	51 325
TERNA SPA TRNIM 1 07/23/23	XS1858912915	EUR	IT	5 000 000	52 086
TERNA SPA TRNIM 1 3/8 07/26/27	XS1652866002	EUR	IT	2 169 000	23 935
TESORERIA PESOS BTPCL 2 1/2 03/01/25	CL0002599166	CLP	CL	15 925 000 000	194 529
TESORERIA PESOS BTPCL 4 03/01/23	CL0002454230	CLP	CL	4 910 000 000	61 643
TESORERIA PESOS BTPCL 4 1/2 03/01/26	CL0002172501	CLP	CL	12 020 000 000	161 487
TESORERIA PESOS BTPCL 4.7 09/01/30	CL0002454248	CLP	CL	9 755 000 000	134 195
TESORERIA PESOS BTPCL 5 03/01/35	CL0002187822	CLP	CL	12 450 000 000	176 144
TESORERIA PESOS BTPCL 6 01/01/43	CL0001974774	CLP	CL	9 125 000 000	146 652
THAILAND GOVT THAIGB 1.45 12/17/24	TH0623A34C09	THB	TH	770 800 000	219 158
THAILAND GOVT THAIGB 2 1/8 12/17/26	TH0623036C06	THB	TH	923 500 000	274 259
THAILAND GOVT THAIGB 2 7/8 06/17/46	TH0623030Q605	THB	TH	271 100 000	88 307
THAILAND GOVT THAIGB 2 7/8 12/17/28	TH0623038C04	THB	TH	222 700 000	69 713
THAILAND GOVT THAIGB 2.4 12/17/23	TH0623A33C00	THB	TH	559 900 000	162 375
THAILAND GOVT THAIGB 3 5/8 06/16/23	TH0623033600	THB	TH	232 484 000	68 820
THAILAND GOVT THAIGB 3.3 06/17/38	TH0623031602	THB	TH	444 700 000	151 920
THAILAND GOVT THAIGB 3.4 06/17/36	TH062303G606	THB	TH	319 900 000	109 404
THAILAND GOVT THAIGB 3.65 06/20/31	TH0623A3B608	THB	TH	508 900 000	171 303
THAILAND GOVT THAIGB 3.65 12/17/21	TH0623031C01	THB	TH	348 187 000	98 577
THAILAND GOVT THAIGB 3.775 06/25/32	TH0623A3C606	THB	TH	720 800 000	247 514
THAILAND GOVT THAIGB 3.85 12/12/25	TH0623035C07	THB	TH	5 401 000	1 719
THAILAND GOVT THAIGB 4.675 06/29/44	TH0623030600	THB	TH	42 000 000	17 407
THAMES WATER UTC THAMES 7.738 04/09/58	XS1537083716	GBP	KY	2 330 000	61 511
THERMO FISHER TMO 1 1/2 10/01/39	XS2058557260	EUR	US	319 000	3 534
THERMO FISHER TMO 1 7/8 10/01/49	XS2058557344	EUR	US	698 000	8 140
THERMO FISHER TMO 1.45 03/16/27	XS1578127778	EUR	US	313 000	3 450
THERMO FISHER TMO 2 7/8 07/24/37	XS1651072099	EUR	US	7 199 000	96 805
THERMO FISHER TMO 4.15 02/01/24	US883556BF82	USD	US	10 000 000	92 222
TIME WARNER CABLE INC 5.4 2038-07-01	US88732JAN81	USD	US	4 400 000	54 974
TORONTO DOM BANK TD 0 02/09/24	XS1980044728	EUR	CA	10 500 000	106 978
TORONTO DOM BANK TD 0 3/4 09/11/25	US89114QCCK22	USD	CA	8 592 000	70 973
TORONTO DOM BANK TD 0 3/8 04/25/24	XS1985806600	EUR	CA	7 208 000	73 727
TORONTO DOM BANK TD 0.45 09/11/23	US89114QCJ58	USD	CA	10 000 000	82 478
TOYOTA FIN AUSTR TOYOTA 1.584 04/21/22	XS2157121414	EUR	AU	5 000 000	52 039
TOYOTA MTR CRED TOYOTA 2.15 02/13/30	US89236TGU34	USD	US	5 000 000	44 416
TOYOTA MTR CRED TOYOTA 3 3/8 04/01/30	US89236TGY55	USD	US	7 210 000	69 977
TRAVELERS COS TRV 4 05/30/47	US89417EAM12	USD	US	1 387 000	14 896
TREASURY UKT 1 3/4 09/07/22	GB00B7L9SL19	GBP	GB	2 000 000	23 301
TREASURY UKT 2 3/4 09/07/24	GB00BHFH458	GBP	GB	2 000 000	25 007
TREASURY UKT 3 1/4 01/22/44	GB00B84Z9V04	GBP	GB	2 000 000	34 895
TRINIDAD TOBAG TRITOB 4 3/8 01/16/24	USP93960AF25	USD	TT	2 000 000	17 717

TRINIDAD GEN UNL TRNGEN 5 1/4 11/04/27	USP9400VAA90	USD	TT	700 000	6 146
TRINIDAD&TOBAGO TRITOB 4 1/2 06/26/30	USP93960AH80	USD	TT	500 000	4 411
TRINIDAD&TOBAGO TRITOB 4 1/2 08/04/26	USP93960AG08	USD	TT	1 100 000	10 063
TRINITY ACQ PLC WLTW 4.4 03/15/26	US89641UAC53	USD	GB	1 375 000	13 309
TRUIST BANK TFC 2 1/4 03/11/30	US89788KAA43	USD	US	10 000 000	86 792
TURKEY GOVT BOND TURKGB 10 1/2 08/11/27	TRT110827T16	TRY	TR	21 200 000	22 339
TURKEY GOVT BOND TURKGB 10.6 02/11/26	TRT110226T13	TRY	TR	82 100 000	88 088
TURKEY GOVT BOND TURKGB 10.7 08/17/22	TRT170822T15	TRY	TR	33 800 000	36 727
TURKEY GOVT BOND TURKGB 12.2 01/18/23	TRT180123T10	TRY	TR	24 200 000	27 349
TURKEY GOVT BOND TURKGB 12.4 03/08/28	TRT080328T15	TRY	TR	27 300 000	31 013
TURKEY GOVT BOND TURKGB 16.2 06/14/23	TRT140623T19	TRY	TR	40 600 000	46 504
TURKEY GOVT BOND TURKGB 7.1 03/08/23	TRT080323T10	TRY	TR	24 600 000	24 383
TURKEY GOVT BOND TURKGB 8 1/2 09/14/22	TRT140922T17	TRY	TR	22 300 000	23 137
TURKEY GOVT BOND TURKGB 9 07/24/24	TRT240724T15	TRY	TR	2 700 000	2 762
TURKEY GOVT BOND TURKGB 9 1/2 01/12/22	TRT120122T17	TRY	TR	27 800 000	30 432
TURKEY REP OF TURKEY 11 7/8 01/15/30	US900123AL40	USD	TR	1 500 000	18 625
TURKEY REP OF TURKEY 3 1/4 03/23/23	US900123CA66	USD	TR	1 500 000	12 396
TURKEY REP OF TURKEY 4 7/8 04/16/43	US900123CB40	USD	TR	1 500 000	10 902
TURKEY REP OF TURKEY 5 3/4 03/22/24	US900123CF53	USD	TR	3 050 000	26 708
TURKEY REP OF TURKEY 5 3/4 05/11/47	US900123CM05	USD	TR	2 600 000	20 452
TURKEY REP OF TURKEY 6 1/8 10/24/28	US900123CQ19	USD	TR	3 100 000	27 404
TURKEY REP OF TURKEY 6 3/4 05/30/40	US900123BG46	USD	TR	1 310 000	11 505
TURKEY REP OF TURKEY 6 5/8 02/17/45	US900123CG37	USD	TR	400 000	3 513
TURKEY REP OF TURKEY 7 1/4 12/23/23	US900123CR91	USD	TR	1 200 000	10 768
TURKEY REP OF TURKEY 7 3/8 02/05/25	US900123AW05	USD	TR	710 000	6 675
TURKEY REP OF TURKEY 7 5/8 04/26/29	US900123CT57	USD	TR	5 200 000	49 903
TYSON FOODS INC TSN 5.15 08/15/44	US902494AY91	USD	US	317 000	3 650
UBS AG LONDON UBS 0 3/4 04/21/23	XS2149270477	EUR	CH	10 000 000	103 248
UBS AG LONDON UBS 0 5/8 01/23/23	XS1810806635	EUR	CH	10 000 000	102 815
UBS GROUP FUNDIN UBS 1 3/4 11/16/22	CH0302790123	EUR	JE	6 628 000	69 270
UK TSY GILT UKT 0 1/2 07/22/22	GB00BD0PCK97	GBP	GB	5 000 000	56 830
UK TSY GILT UKT 0 1/2 10/22/61	GB00BMBL1D50	GBP	GB	7 000 000	74 254
UK TSY GILT UKT 0 1/8 01/30/26	GB00BL68HJ26	GBP	GB	3 000 000	33 979
UK TSY GILT UKT 0 1/8 01/31/23	GB00BL68HG94	GBP	GB	5 000 000	56 397
UK TSY GILT UKT 0 1/8 01/31/24	GB00BMR2791	GBP	GB	5 000 000	56 452
UK TSY GILT UKT 0 1/8 01/31/28	GB00BMBL1G81	GBP	GB	2 000 000	22 571
UK TSY GILT UKT 0 3/8 10/22/30	GB00BL68HH02	GBP	GB	10 000 000	114 167
UK TSY GILT UKT 0 5/8 06/07/25	GB00BK5CVX03	GBP	GB	10 000 000	115 879
UK TSY GILT UKT 0 5/8 10/22/50	GB00BMBL1F74	GBP	GB	8 000 000	87 155
UK TSY GILT UKT 0 7/8 10/22/29	GB00BJMHB534	GBP	GB	5 000 000	59 830
UK TSY GILT UKT 1 04/22/24	GB00BFWFPL34	GBP	GB	4 000 000	46 647
UK TSY GILT UKT 1 1/2 07/22/47	GB00BDCHBW80	GBP	GB	2 000 000	26 723
UK TSY GILT UKT 1 1/4 07/22/27	GB00BDRHNP05	GBP	GB	2 000 000	24 393
UK TSY GILT UKT 1 3/4 07/22/57	GB00BD0XH204	GBP	GB	1 000 000	15 187
UK TSY GILT UKT 1 5/8 10/22/54	GB00BJLR0J16	GBP	GB	2 000 000	28 632
UKRAINE GOVT UKRAIN 7 3/4 09/01/22	XS1303921214	USD	UA	4 300 000	38 726
UKRAINE GOVT UKRAIN 7 3/4 09/01/23	XS1303921487	USD	UA	3 611 000	33 381
UKRAINE GOVT UKRAIN 7 3/4 09/01/24	XS1303925041	USD	UA	400 000	3 727
UKRAINE GOVT UKRAIN 7 3/4 09/01/25	XS1303925470	USD	UA	2 600 000	24 415
UKRAINE GOVT UKRAIN 7 3/4 09/01/26	XS1303926528	USD	UA	3 700 000	35 077
UKRAINE GOVT UKRAIN 7 3/4 09/01/27	XS1303927179	USD	UA	1 400 000	13 344
UKRAINE GOVT UKRAIN 7 3/8 09/25/32	XS1577952952	USD	UA	4 900 000	44 999
UKRAINE GOVT UKRAIN 7.253 03/15/33	XS2010030836	USD	UA	1 300 000	11 960
UKRAINE GOVT UKRAIN 9 3/4 11/01/28	XS1902171757	USD	UA	2 900 000	29 675
UMG GROUPE VYV UMGVYV 1 5/8 07/02/29	FR0013430840	EUR	FR	3 100 000	33 232
UNI OF CAMBRIDGE CAMBRG 3 3/4 10/17/52	XS0841542961	GBP	GB	829 000	16 284
UNIBAIL-RODAMCO ULFP 1 03/14/25	XS1218319702	EUR	FR	983 000	10 303
UNILEVER NV UNANA 1 1/8 04/29/28	XS1403015156	EUR	NL	3 503 000	38 576
UNION PAC CORP UNP 2 3/4 03/01/26	US907818EH70	USD	US	2 690 000	24 343
UNION PAC CORP UNP 3 04/15/27	US907818EP96	USD	US	1 250 000	11 494
UNION PAC CORP UNP 4 3/8 11/15/65	US907818EG97	USD	US	134 000	1 469
UNION PAC CORP UNP 4.05 11/15/45	US907818EF15	USD	US	175 000	1 768
UNITED KINGDOM 3.75 20210907	GB00B4RMG977	GBP	GB	3 000 000	34 971
UNITED KINGDOM 4.25 12/7/2040	GB00B6460505	GBP	GB	2 000 000	37 692
UNITED KINGDOM 4.25% 03/07/2036	GB0032452392	GBP	GB	4 000 000	70 241
UNITED KINGDOM 4.25% 06/07/2032	GB0004893086	GBP	GB	5 000 000	81 241
UNITED KINGDOM 4.25% 12/07/2027	GB00B16NNR78	GBP	GB	5 000 000	72 786
UNITED KINGDOM 4.5 9/7/2034	GB00B52WS153	GBP	GB	4 000 000	70 078
UNITED KINGDOM 4.75% 12/07/2038	GB00B00NY175	GBP	GB	4 000 000	77 227
UNITED KINGDOM 6% 12/07/2028	GB0002404191	GBP	GB	3 000 000	49 524
UNITED KINGDOM G UKT 2 09/07/25	GB00BTHH2R79	GBP	GB	2 000 000	24 826
UNITED KINGDOM G UKT 2 1/4 09/07/23	GB00B7Z53659	GBP	GB	2 000 000	24 037
UNITED KINGDOM G UKT 3 1/2 01/22/45	GB00B65R313	GBP	GB	4 000 000	73 118
UNITED MEX STATES-GLOBAL 6.05% 01/11/2040	US91086QAV05	USD	MX	7 500 000	84 305
UNITED MEXICAN MEX 3 3/4 01/11/28	US91087BAE02	USD	MX	1 500 000	14 096
UNITED MEXICAN MEX 4 1/2 04/22/29	US91087BAF76	USD	MX	5 100 000	49 465
UNITED MEXICAN MEX 4 1/8 01/21/26	US91086QBG29	USD	MX	1 200 000	11 513
UNITED MEXICAN MEX 5.55 01/21/45	US91086QBE70	USD	MX	11 600 000	127 490
UNITED MEXICAN STATES 3.6 01/30/25	US91087BAA89	USD	MX	1 100 000	10 174
UNITED PARCEL SERVICE INC 6.2% 01/15/2038	US911312AJ59	USD	US	663 000	8 648
UNITED PARCEL UPS 0 3/8 11/15/23	XS1718480327	EUR	US	6 217 000	63 528
UNITED PARCEL UPS 2.4 11/15/26	US911312AY27	USD	US	1 250 000	11 217
UNITED PARCEL UPS 5.3 04/01/50	US911312BW51	USD	US	6 034 000	75 431
UNITEDHEALTH GRP UNH 3 7/8 08/15/59	US91324PDV13	USD	US	6 737 000	72 610
UNITEDHEALTH GRP UNH 3.45 01/15/27	US91324PCW05	USD	US	1 875 000	17 866
UNITEDHEALTH GRP UNH 3.95 10/15/42	US91324PCA84	USD	US	352 000	3 683
UNITEDHEALTH GRP UNH 4 1/4 04/15/47	US91324PCZ36	USD	US	819 000	9 006
UNITEDHEALTH GRP UNH 5.8 03/15/36	US91324PAR38	USD	US	22 000	274
UPM-KYMMENE OYJ UPMFH 0 1/8 11/19/28	XS2257961818	EUR	FI	1 322 000	13 242

URUGUAY URUGUA 03/21/36 SINKABLE	US760942AS16	USD	UY	1 300 000	17 486
URUGUAY URUGUA 4 1/2 08/14/24	US760942AZ58	USD	UY	6 600 000	60 663
URUGUAY URUGUA 4 1/8 11/20/45	US760942AY83	USD	UY	2 100 000	21 535
URUGUAY URUGUA 4 3/8 10/27/27	US760942BB71	USD	UY	3 800 000	37 132
URUGUAY URUGUA 4.975 04/20/55	US760942BD38	USD	UY	4 800 000	55 126
URUGUAY URUGUA 8 1/2 03/15/28	USP80557BV53	UYU	UY	116 100 000	24 281
URUGUAY URUGUA 9 7/8 06/20/22	USP96006AE41	UYU	UY	129 600 000	26 286
US TREASURY BONDS 4.25 11/15/40	US912810QL52	USD	US	2 000 000	24 760
US TREASURY N/B 3.625 02/15/2021	US912828PX26	USD	US	5 000 000	41 789
US TREASURY N/B 4.375 05/15/2041	US912810QQ40	USD	US	3 500 000	44 223
US TREASURY N/B T 0 1/2 03/31/25	US912828ZF00	USD	US	15 000 000	124 470
US TREASURY N/B T 0 1/2 10/31/27	US91282CAU53	USD	US	10 000 000	81 540
US TREASURY N/B T 0 1/4 07/31/25	US91282CAB72	USD	US	15 000 000	122 950
US TREASURY N/B T 0 1/4 10/31/25	US91282CAT80	USD	US	10 000 000	81 807
US TREASURY N/B T 0 1/4 11/15/23	US91282CAW10	USD	US	10 000 000	82 376
US TREASURY N/B T 0 1/8 07/15/23	US912828ZY98	USD	US	5 000 000	41 064
US TREASURY N/B T 0 1/8 07/31/22	US91282CAC55	USD	US	10 000 000	82 178
US TREASURY N/B T 0 1/8 11/30/22	US91282CAX92	USD	US	20 000 000	164 282
US TREASURY N/B T 0 3/8 11/30/25	US91282CAZ41	USD	US	20 000 000	164 535
US TREASURY N/B T 0 5/8 03/31/27	US912828ZE35	USD	US	3 500 000	28 960
US TREASURY N/B T 0 5/8 05/15/30	US912828ZQ64	USD	US	18 000 000	144 663
US TREASURY N/B T 0 5/8 11/30/27	US91282CAY75	USD	US	10 000 000	82 144
US TREASURY N/B T 0 7/8 11/15/30	US91282CAV37	USD	US	25 000 000	204 836
US TREASURY N/B T 1 1/2 02/15/30	US912828Z948	USD	US	6 000 000	52 416
US TREASURY N/B T 1 1/2 09/15/22	US912828YF19	USD	US	5 000 000	42 199
US TREASURY N/B T 1 1/8 02/28/27	US912828ZB95	USD	US	2 400 000	20 513
US TREASURY N/B T 1 1/8 05/15/40	US912810SR05	USD	US	3 000 000	23 425
US TREASURY N/B T 1 3/4 07/15/22	US9128287C81	USD	US	6 000 000	50 897
US TREASURY N/B T 1 5/8 10/31/26	US912828YQ73	USD	US	10 000 000	87 804
US TREASURY N/B T 1 5/8 11/15/22	US912828TY62	USD	US	10 000 000	84 579
US TREASURY N/B T 1 5/8 11/15/50	US912810SS87	USD	US	10 000 000	81 974
US TREASURY N/B T 2 02/15/50	US912810SL35	USD	US	10 000 000	89 863
US TREASURY N/B T 2 1/2 01/31/24	US9128285Z94	USD	US	10 000 000	88 837
US TREASURY N/B T 2 1/2 02/15/45	US912810RK60	USD	US	16 000 000	157 960
US TREASURY N/B T 2 1/2 05/15/24	US912828WJ58	USD	US	10 000 000	88 745
US TREASURY N/B T 2 1/4 02/15/27	US912828V988	USD	US	10 000 000	91 467
US TREASURY N/B T 2 1/4 11/15/25	US912828M565	USD	US	10 000 000	89 925
US TREASURY N/B T 2 1/8 05/15/25	US912828XB14	USD	US	7 000 000	62 206
US TREASURY N/B T 2 3/4 08/15/42	US912810QX90	USD	US	4 000 000	41 052
US TREASURY N/B T 2 3/4 08/15/47	US912810RY64	USD	US	10 000 000	103 876
US TREASURY N/B T 2 3/4 11/15/42	US912810QY73	USD	US	1 000 000	10 201
US TREASURY N/B T 2 3/8 08/15/24	US912828D564	USD	US	12 000 000	107 089
US TREASURY N/B T 2 7/8 05/15/43	US912810RB61	USD	US	6 000 000	62 483
US TREASURY N/B T 2 7/8 11/15/46	US912810RU43	USD	US	10 000 000	105 279
US TREASURY N/B T 3 02/15/47	US912810RV26	USD	US	10 000 000	108 380
US TREASURY N/B T 3 1/8 02/15/43	US912810QZ49	USD	US	5 000 000	54 337
US TREASURY N/B T 3 1/8 11/15/28	US9128285M81	USD	US	10 000 000	97 555
US TREASURY N/B T 3 3/8 11/15/48	US912810SE91	USD	US	5 000 000	57 876
US TREASURY NOTES 3.875 2040-08-15	US912810QK79	USD	US	10 000 000	118 877
US TREASURY NOTES 6.125% 11/15/2027	US912810FB99	USD	US	3 000 000	33 999
US TREASURY NOTES 6.25% 08/15/2023	US912810EQ77	USD	US	5 000 000	48 547
US TREASURY NOTES 6.625% 02/15/2027	US912810EZ76	USD	US	6 800 000	77 821
VATTENFALL AB VATFAL 0 1/2 06/24/26	XS2009891479	EUR	SE	6 707 000	69 528
VATTENFALL AB VATFAL 0.05 10/15/25	XS2133390521	EUR	SE	2 139 000	21 641
VEOLIA ENVRNMT VIEFP 0.927 01/04/29	FR0013210416	EUR	FR	1 300 000	13 965
VEOLIA ENVRNMT VIEFP 4 5/8 03/30/27	FR0011224963	EUR	FR	1 000 000	13 324
VERIZON COMM INC VZ 1 1/2 09/18/30	US92343VFL36	USD	US	5 000 000	40 497
VERIZON COMM INC VZ 1 7/8 09/19/30	XS2052321176	GBP	US	1 192 000	14 416
VERIZON COMM INC VZ 1.68 10/30/30	USU9221ABS60	USD	US	11 365 000	93 257
VERIZON COMM INC VZ 2 1/2 04/08/31	XS1979281158	GBP	US	3 000 000	38 810
VERIZON COMM INC VZ 2.987 10/30/56	USU9221ABR87	USD	US	25 685 000	213 948
VERIZON COMM INC VZ 3 7/8 02/08/29	US92343VES97	USD	US	5 000 000	48 945
VERIZON COMM INC VZ 4 3/4 11/01/41	US92343VBE39	USD	US	1 145 000	12 453
VERIZON COMM INC VZ 4.672 03/15/55	US92343VCZ58	USD	US	3 768 000	41 883
VERIZON COMM INC VZ 4.862 08/21/46	US92343VCK89	USD	US	5 943 000	66 421
VERIZON COMM INC VZ 5 1/4 03/16/37	US92343VDU52	USD	US	3 350 000	37 971
VESTEDA FINANC VESTNL 1 1/2 05/24/27	XS2001183164	EUR	NL	3 000 000	32 846
VF CORP VFC 0 1/4 02/25/28	XS2123970167	EUR	US	1 000 000	10 179
VIACOM INC VIA 3 7/8 04/01/24	US92553PAX06	USD	US	853 000	7 722
VICINITY CENTRES VCXAU 3 3/8 04/07/26	XS1387869438	GBP	AU	1 250 000	15 746
VIETNAM (REP OF) VIETNM 4.8 11/19/24	USY9384RAA87	USD	VN	300 000	2 772
VILLE DE PARIS VDP 1 3/4 05/25/31	FR0013054897	EUR	FR	8 500 000	102 183
VIRGINIA ELPWR D 2 3/4 03/15/23	US927804FN91	USD	US	6 000 000	51 995
VIRGINIA ELPWR D 6 01/15/36	US927804FA70	USD	US	384 000	4 663
VISA INC V 2.8 12/14/22	US92826CAC64	USD	US	3 857 000	33 199
VISA INC V 4.15 12/14/35	US92826CAE21	USD	US	10 000 000	106 812
VISA INC V 4.3 12/14/45	US92826CAF95	USD	US	22 188 000	249 802
VIVENDI SA VIVFP 0 06/13/22	FR0013424850	EUR	FR	1 000 000	10 083
VIVENDI SA VIVFP 0 3/4 05/26/21	FR0013176302	EUR	FR	200 000	2 026
VMWARE INC VMW 3.9 08/21/27	US928563AC98	USD	US	30 596 000	287 254
VMWARE INC VMW 4.65 05/15/27	US928563AE54	USD	US	5 189 000	50 139
VODAFONE GROUP PLC-GLOBAL 6.15% 02/27/2037	US92857WVQ33	USD	GB	10 742 000	129 291
VODAFONE GROUP VOD 2 7/8 11/20/37	XS1721422902	EUR	GB	12 473 000	161 206
VODAFONE GROUP VOD 3 3/4 01/16/24	US92857WBH25	USD	GB	5 883 000	53 649
VOLKSBANK NV DEVOBA 0.01 09/16/24	XS2052503872	EUR	NL	2 000 000	20 234
VOLKSWAGEN INTFN VW 0 7/8 09/22/28	XS2234567233	EUR	NL	3 000 000	31 254
VOLKSWAGEN INTFN VW 1 1/4 09/23/32	XS2234567662	EUR	NL	1 000 000	10 708
VONOVIA BV ANNGR 1 1/4 12/06/24	DE000A189ZX0	EUR	NL	400 000	4 241
WACHOVIA CORP 4.875% 11/29/2035	XS0276684700	GBP	US	150 000	2 302

WALGREEN CO WAG 3.1 09/15/22	US931422AH23	USD	US	3 671 000	31 776
WALGREENS BOOTS WAG 4.8 11/18/44	US931427AC23	USD	US	561 000	5 240
WALT DISNEY CO DIS 3 09/15/22	US254687CM62	USD	US	4 300 000	37 196
WALT DISNEY CO DIS 3.15 09/17/25	US25468PDF09	USD	US	3 750 000	34 446
WALT DISNEY CO DIS 3.7 09/15/24	US254687CZ75	USD	US	1 490 000	13 693
WALT DISNEY CO DIS 3.7 12/01/42	US25468PCX24	USD	US	20 000	196
WALT DISNEY CO DIS 3.8 05/13/60	US254687GA88	USD	US	4 638 000	48 419
WALT DISNEY CO DIS 6.4 12/15/35	US254687EB89	USD	US	480 000	6 118
WASTE MANAGEMENT WM 1 1/2 03/15/31	US94106LBP31	USD	US	10 000 000	81 297
WEC ENERGY GROUP WEC 1 3/8 10/15/27	US92939UAD81	USD	US	10 000 000	83 697
WELLCOME TRST FI WELLTR 4 05/09/59	XS1065371277	GBP	GB	100 000	2 228
WELLCOME TRUST F WELLTR 4 5/8 07/25/36	XS0261559594	GBP	GB	181 000	3 257
WELLCOME TRUST WELLTR 2.517 02/07/18	XS1713474085	GBP	GB	660 000	12 130
WELLPOINT INC WLP 4.65 08/15/44	US94973VBK26	USD	US	3 361 000	36 847
WELLPOINT INC WLP 5.1 01/15/44	US94973VBF31	USD	US	269 000	3 115
WELLS FARGO CO WFC 1 5/8 06/02/25	XS1240964483	EUR	US	1 509 000	16 300
WELLS FARGO CO WFC 2 1/8 04/22/22	XS1221677476	GBP	US	4 838 000	56 290
WELLTOWER INC HCN 4 1/4 04/01/26	US95040QAC87	USD	US	1 750 000	16 906
WENDEL SA MWDP 2 1/2 02/09/27	FR0012516417	EUR	FR	1 200 000	13 875
WESTERN POWER PPL 5 1/4 01/17/23	XS0627333221	GBP	GB	1 150 000	14 810
WESTPAC BANKING WSTP 0 3/8 03/05/23	XS1676933937	EUR	AU	5 000 000	51 131
WESTPAC BANKING WSTP 0 5/8 11/22/24	XS1722859532	EUR	AU	2 000 000	20 764
WESTPAC BANKING WSTP 0 7/8 04/17/27	XS1506398244	EUR	AU	1 250 000	13 345
WESTPAC BANKING WSTP 2 01/13/23	US961214EJ83	USD	AU	10 000 000	85 733
WESTPAC BANKING WSTP 2 3/4 01/11/23	US961214DS91	USD	AU	10 000 000	87 273
WESTPAC BANKING WSTP 2.963 11/16/40	US961214EQ27	USD	AU	15 000 000	131 096
WESTPAC BANKING WSTP 3.3 02/26/24	US961214EC31	USD	AU	2 304 000	20 842
WP CAREY INC WPC 4.6 04/01/24	US92936UAA79	USD	US	383 000	3 546
ZAMBIA REP OF ZAMBIN 8 1/2 04/14/24	XS1056386714	USD	ZM	2 900 000	13 020
ZIMMER BIOMET ZBH 2.425 12/13/26	XS1532779748	EUR	US	9 145 000	102 753