

Bonds (in thousand SEK)
2021-06-30

Name	ISIN	Currency	Country	Number	Market value
3M CO MMM 3.7 04/15/50	US88579YBP51	USD	US	136 000	1 377
ABBEY NATL TREAS ABBEY 1 1/8 01/14/22	XS1166160173	EUR	GB	0	0
ABBOTT IL FIN ABT 0 7/8 09/27/23	XS1883354620	EUR	IE	9 475 000	99 145
ABERTIS INFRAEST ABESM 0 5/8 07/15/25	XS2025466413	EUR	ES	2 100 000	21 822
ABN AMRO BANK NV ABNANV 0 1/2 04/15/26	XS1982037696	EUR	NL	2 000 000	20 845
ABN AMRO BANK NV ABNANV 0 7/8 04/22/25	XS1808739459	EUR	NL	3 000 000	31 674
ABN AMRO BANK NV ABNANV 4.8 04/18/26	XS1392917784	USD	NL	2 600 000	25 470
ABN AMRO BANK NV ABNANV 6 1/4 04/27/22	XS0619547838	USD	NL	2 400 000	21 693
ABU DHABI GOVT ADGB 0 3/4 09/02/23	XS2225210256	USD	AE	7 500 000	64 664
ABU DHABI GOVT ADGB 2 1/2 10/11/22	XS1696908471	USD	AE	6 150 000	54 373
ABU DHABI GOVT ADGB 2.7 09/02/70	XS2225210330	USD	AE	1 300 000	10 166
ABU DHABI GOVT ADGB 3 1/8 04/16/30	XS2125308168	USD	AE	400 000	3 738
ABU DHABI GOVT ADGB 3 1/8 05/03/26	XS1402929746	USD	AE	4 450 000	41 808
ABU DHABI GOVT ADGB 3 1/8 09/30/49	XS2057866191	USD	AE	2 400 000	21 074
ABU DHABI GOVT ADGB 3 7/8 04/16/50	XS2125308242	USD	AE	2 100 000	20 828
ABU DHABI GOVT ADGB 4 1/8 10/11/47	XS1696899035	USD	AE	7 600 000	78 178
ACEA SPA ACEIM 0 1/4 07/28/30	XS2292487076	EUR	IT	600 000	5 940
ADIDAS AG ADSGR 0 09/09/24	XS2224621347	EUR	DE	6 400 000	65 272
ADIDAS AG ADSGR 0 5/8 09/10/35	XS2224621420	EUR	DE	1 100 000	11 175
ADIF ALTA VELOCI ADIFAL 0.55 04/30/30	ES0200002055	EUR	ES	8 000 000	82 087
ADIF ALTA VELOCI ADIFAL 0.8 07/05/23	ES0200002022	EUR	ES	3 000 000	31 374
ADIF ALTA VELOCI ADIFAL 0.95 04/30/27	ES0200002048	EUR	ES	1 800 000	19 245
ADIF ALTA VELOCI ADIFAL 1 1/4 05/04/26	ES0200002030	EUR	ES	2 000 000	21 640
AEGON NV AEGON 6 5/8 12/16/39	XS0473964509	GBP	NL	440 000	8 975
AERCAP IRELAND AER 6 1/2 07/15/25	US00774MAN56	USD	IE	68 635 000	705 735
AETNA INC AET 3 7/8 08/15/47	US00817YAZ16	USD	US	253 000	2 462
AETNA INC AET 6 5/8 06/15/36	US00817YAF51	USD	US	305 000	3 808
AFRICAN DEV BANK AFDB 0 3/8 06/01/22	XS1527751991	SEK	SN	50 000 000	50 203
AFRICAN DEV BANK AFDB 0 7/8 05/24/28	XS1824248626	EUR	SN	8 000 000	86 691
AFRICAN DEV BANK AFDB 3 09/20/23	US00828EDC03	USD	SN	15 000 000	136 785
AGENCE FRANCAISE AGFRNC 0 1/2 10/31/25	FR0013365376	EUR	FR	3 000 000	31 567
AGENCE FRANCAISE AGFRNC 1 3/8 09/17/24	XS1111084718	EUR	FR	1 500 000	16 244
AIR LEASE CORP AL 4 1/4 09/15/24	US00912XAN49	USD	US	3 400 000	32 101
AKADEMISKA HUS STAAKA 0.272 06/20/24	XS2015238855	SEK	SE	48 000 000	48 040
AKZO NOBEL NV AKZANA 1 5/8 04/14/30	XS2156598281	EUR	NL	2 571 000	28 709
ALBERTA PROVINCE ALTA 1 7/8 11/13/24	US013051EH65	USD	CA	20 000 000	178 163
ALBERTA PROVINCE ALTA 3.05 12/01/48	CA013051DY00	CAD	CA	3 000 000	22 163
ALD SA ALDFP 1 1/4 10/11/22	XS1892240281	EUR	FR	2 000 000	20 866
ALLIANDER ALLRNV 0 7/8 04/22/26	XS1400167133	EUR	NL	1 000 000	10 616
ALLIANDER ALLRNV 0 7/8 06/24/32	XS2014382845	EUR	NL	5 000 000	53 130
ALLSTATE CORP ALL 3.28 12/15/26	US020002BD26	USD	US	1 375 000	13 002
ALPHABET INC GOOGL 1.9 08/15/40	US02079KAE73	USD	US	9 954 000	78 104
ALPHABET INC GOOGL 2 1/4 08/15/60	US02079KAG22	USD	US	486 000	3 717
ALSTOM S ALOFP 0 1/4 10/14/26	FR0013453040	EUR	FR	3 900 000	39 804
AMAZON.COM INC AMZN 2.4 02/22/23	US023135AW69	USD	US	0	0
AMAZON.COM INC AMZN 2.7 06/03/60	US023135BU94	USD	US	6 312 000	51 545
AMAZON.COM INC AMZN 3 1/4 05/12/61	US023135CC87	USD	US	488 000	4 437
AMAZON.COM INC AMZN 3 7/8 08/22/37	US023135BF28	USD	US	4 297 000	44 252
AMAZON.COM INC AMZN 4 1/4 08/22/57	US023135BM78	USD	US	7 394 000	81 865
AMAZON.COM INC AMZN 4.8 12/05/34	US023135AP19	USD	US	5 795 000	64 004
AMAZON.COM INC AMZN 4.95 12/05/44	US023135AQ91	USD	US	14 848 000	172 823
AMAZON.COM INC AMZN 5.2 12/03/25	US023135BN51	USD	US	17 436 000	175 541
AMER INTL GROUP AIG 1 7/8 06/21/27	XS1627602201	EUR	US	0	0
AMER INTL GROUP AIG 6 1/4 05/01/36	US026874AZ07	USD	US	1 600 000	19 238
AMERICAN EXPRESS AXP 2 1/2 07/30/24	US025816CG27	USD	US	18 253 000	166 144
AMERICAN EXPRESS AXP 3.4 02/22/24	US025816CC13	USD	US	24 460 000	226 399
AMERICAN EXPRESS AXP 4.05 12/03/42	US025816BF52	USD	US	3 516 000	36 077
AMERICAN HONDA F HND A 2.2 06/27/22	US02665WCY57	USD	US	9 983 000	87 019
AMERICAN TOWER AMT 1 3/8 04/04/25	XS1591781452	EUR	US	4 353 000	46 229
AMERICAN TOWER AMT 1.95 05/22/26	XS1823300949	EUR	US	5 000 000	54 813
AMERICAN TOWER AMT 4.7 03/15/22	US03027XAA81	USD	US	2 032 000	18 140
AMERIPRISE FINL AMP 4 10/15/23	US03076CAF32	USD	US	3 150 000	29 339
AMERISOURCEBERGE ABC 3.45 12/15/27	US03073EAP07	USD	US	33 750 000	315 379
AMGEN INC AMGN 5 1/2 12/07/26	XS0710091140	GBP	US	2 868 000	42 780
ANHEUSER-BUSCH ABIBB 4 09/24/25	BE6258029741	GBP	BE	3 625 000	49 576
ANTHEM INC ANTM 2 3/8 01/15/25	US036752AJ29	USD	US	22 000 000	199 054
ANTHEM INC ANTM 3.35 12/01/24	US036752AC75	USD	US	12 000 000	110 994
ANTHEM INC ANTM 4 3/8 12/01/47	US036752AD58	USD	US	19 360 000	202 569
ANTHEM INC ANTM 4.101 03/01/28	US036752AG89	USD	US	21 734 000	215 228
AON PLC AON 2 7/8 05/14/26	XS1062493934	EUR	GB	2 350 000	26 908
APPLE INC AAPL 0 1/2 11/15/31	XS2079716937	EUR	US	1 000 000	10 320
APPLE INC AAPL 0 11/15/25	XS2079716853	EUR	US	4 000 000	40 854
APPLE INC AAPL 1 3/8 01/17/24	XS1292384960	EUR	US	2 960 000	31 488
APPLE INC AAPL 1 5/8 11/10/26	XS1135337498	EUR	US	5 509 000	61 388
APPLE INC AAPL 2 09/17/27	XS1292389415	EUR	US	612 000	7 063
APPLE INC AAPL 2.8 02/08/61	US037833EG11	USD	US	4 969 000	42 037
APPLE INC AAPL 2.85 02/23/23	US037833BU32	USD	US	5 000 000	44 835
APPLE INC AAPL 3 06/20/27	US037833CX61	USD	US	10 000 000	94 034
APPLE INC AAPL 3.05 07/31/29	XS1269175466	GBP	US	5 824 000	80 016
APPLE INC AAPL 3.2 05/11/27	US037833CR93	USD	US	7 622 000	72 289
APPLE INC AAPL 3.35 02/09/27	US037833CJ77	USD	US	16 430 000	157 817
APPLE INC AAPL 4.65 02/23/46	US037833BX70	USD	US	40 892 000	469 766
ARAB REP EGYPT EGYPT 3 7/8 02/16/26	XS2297220423	USD	EG	4 300 000	36 650
ARAB REP EGYPT EGYPT 5 1/4 10/06/25	XS2241075014	USD	EG	200 000	1 821

ARAB REP EGYPT EGYPT 5 7/8 06/11/25	XS1245432742	USD	EG	2 000 000	18 278
ARAB REP EGYPT EGYPT 5.577 02/21/23	XS1775617209	USD	EG	4 000 000	36 556
ARAB REP EGYPT EGYPT 6.2004 03/01/24	XS1953055875	USD	EG	3 900 000	36 455
ARAB REP EGYPT EGYPT 7 1/2 01/31/27	XS1558078736	USD	EG	9 000 000	88 770
ARAB REP EGYPT EGYPT 7 1/2 02/16/61	XS2297221405	USD	EG	2 400 000	19 764
ARAB REP EGYPT EGYPT 7.903 02/21/48	XS1775617464	USD	EG	1 200 000	10 436
ARAB REP EGYPT EGYPT 8 1/2 01/31/47	XS1558078496	USD	EG	8 500 000	78 189
ARAB REP EGYPT EGYPT 8 7/8 05/29/50	XS2176899701	USD	EG	6 400 000	59 336
ARAB REP EGYPT EGYPT 8.7002 03/01/49	XS1953057491	USD	EG	1 200 000	11 134
ARES CAPITAL COR ARCC 3 1/2 02/10/23	US04010LAU70	USD	US	7 500 000	67 451
ARES CAPITAL COR ARCC 3 7/8 01/15/26	US04010LAZ67	USD	US	15 487 000	144 330
ARES CAPITAL COR ARCC 4.2 06/10/24	US04010LAX10	USD	US	3 098 000	28 539
ARGENTINA ARGENT 0 1/8 01/09/38	US040114HU71	USD	AR	16 240 709	52 297
ARGENTINA ARGENT 0 1/8 07/09/30	US040114HS26	USD	AR	14 067 326	43 253
ARGENTINA ARGENT 0 1/8 07/09/35	US040114HT09	USD	AR	15 870 672	43 098
ARGENTINA ARGENT 0 1/8 07/09/41	US040114HV54	USD	AR	5 600 000	17 075
ARGENTINA ARGENT 1 07/09/29	US040114HX11	USD	AR	1 395 217	4 614
ARMENIA ARMEN 3.95 09/26/29	XS2010043904	USD	AM	1 000 000	8 542
ARMENIA ARMEN 7.15 03/26/25	XS1207654853	USD	AM	2 200 000	21 657
AROUNDTOWN SA ARNDTN 2 11/02/26	XS1815135352	EUR	LU	2 900 000	32 020
ASF 5.625% 07/04/2022	FR0010491720	EUR	FR	1 350 000	15 278
ASIAN DEV BANK ASIA 0 10/24/29	XS2068071641	EUR	SN	5 000 000	50 766
ASIAN DEV BANK ASIA 0 5/8 09/15/26	XS2066569489	GBP	SN	1 500 000	17 826
ASIAN DEV BANK ASIA 0.29 10/13/28	XS2241828644	SEK	SN	50 000 000	48 608
ASIAN DEV BANK ASIA 1 3/4 08/14/26	US045167DR18	USD	SN	4 500 000	40 245
ASIAN DEV BANK ASIA 1.6 03/18/30	AU3CB0266690	AUD	SN	3 000 000	19 159
ASIAN DEV BANK ASIA 2 1/8 03/19/25	US045167CY77	USD	SN	4 000 000	36 210
ASIAN DEV BANK ASIA 2 3/4 03/17/23	US045167EH27	USD	SN	13 000 000	116 763
ASIAN DEV BANK ASIA 2.45 01/17/24	AU3CB0259919	AUD	SN	3 000 000	20 463
ASSICURAZIONI ASSGEN 2.124 10/01/30	XS2056491587	EUR	IT	5 899 000	64 303
ASSICURAZIONI ASSGEN 2.429 07/14/31	XS2201857534	EUR	IT	9 467 000	105 619
ASSICURAZIONI ASSGEN 4 1/8 05/04/26	XS1062900912	EUR	IT	6 700 000	80 088
ASTRAZENECA PLC 6.45% 09/15/2037	US046353AD01	USD	GB	20 385 000	263 143
ASTRAZENECA PLC AZN 1 1/4 05/12/28	XS1411404426	EUR	GB	5 674 000	61 282
ASTRAZENECA PLC AZN 4 01/17/29	US046353AT52	USD	GB	4 012 000	40 060
AT T INC7 4/30/40	XS0426513387	GBP	US	2 750 000	54 133
AT&T INC T 2 3/4 05/19/23	XS1374344668	EUR	US	434 000	4 661
AT&T INC T 2.9 12/04/26	XS1879223565	GBP	US	4 741 000	61 551
AT&T INC T 3 1/2 02/01/61	US00206RKF81	USD	US	3 944 000	33 554
AT&T INC T 3.55 09/15/55	USU04644CV73	USD	US	0	0
AT&T INC T 3.65 09/15/59	USU04644CW56	USD	US	23 546 000	206 368
AT&T INC T 3.85 06/01/60	US00206RKB77	USD	US	16 079 000	145 479
AT&T INC T 4 3/8 09/14/29	XS1374392717	GBP	US	1 560 000	22 696
AT&T INC T 4.3 02/15/30	US00206RQG92	USD	US	13 391 000	134 257
AT&T INC T 5 1/4 03/01/37	US00206RDR03	USD	US	17 198 000	188 069
ATT INC T 4 1/2 05/15/35	US00206RCP55	USD	US	3 614 000	36 446
ATT INC T 4 7/8 06/01/44	XS0785710046	GBP	US	504 000	8 245
AURIZON NETWORK AZJAU 3 1/8 06/01/26	XS1418788599	EUR	AU	4 307 000	49 723
AUST & NZ BANK ANZ 0 3/4 09/29/26	XS1496758092	EUR	AU	3 443 000	36 486
AUSTRALIA PACIFI MELAIR 3 1/8 09/26/23	XS0974122516	EUR	AU	2 150 000	23 838
AUSTRALIAN GOVT. ACGB 0 1/2 09/21/26	AU0000106411	AUD	AU	5 000 000	31 592
AUSTRALIAN GOVT. ACGB 0 1/4 11/21/24	AU0000083768	AUD	AU	8 000 000	51 091
AUSTRALIAN GOVT. ACGB 0 1/4 11/21/25	AU0000095457	AUD	AU	7 000 000	44 159
AUSTRALIAN GOVT. ACGB 1 11/21/31	AU0000101792	AUD	AU	3 000 000	18 302
AUSTRALIAN GOVT. ACGB 1 12/21/30	AU0000087454	AUD	AU	3 000 000	18 496
AUSTRALIAN GOVT. ACGB 1 3/4 06/21/51	AU0000097495	AUD	AU	2 000 000	11 335
AUSTRALIAN GOVT. ACGB 2 1/2 05/21/30	AU0000013740	AUD	AU	3 000 000	21 131
AUSTRALIAN GOVT. ACGB 2 1/4 05/21/28	AU000XCLWAR9	AUD	AU	2 000 000	13 844
AUSTRALIAN GOVT. ACGB 2 1/4 11/21/22	AU000XCLWAW9	AUD	AU	5 000 000	33 179
AUSTRALIAN GOVT. ACGB 2 3/4 06/21/35	AU000XCLWAM0	AUD	AU	2 000 000	14 372
AUSTRALIAN GOVT. ACGB 2 3/4 11/21/29	AU000XCLWAX7	AUD	AU	2 000 000	14 351
AUSTRALIAN GOVT. ACGB 3 03/21/47	AU000XCLWAS7	AUD	AU	2 000 000	14 787
AUSTRALIAN GOVT. ACGB 3 1/4 04/21/25	AU3TB0000168	AUD	AU	2 800 000	19 930
AUSTRALIAN GOVT. ACGB 3 1/4 04/21/29	AU3TB0000150	AUD	AU	3 000 000	22 281
AUSTRALIAN GOVT. ACGB 4 1/4 04/21/26	AU000XCLWAI8	AUD	AU	4 500 000	33 923
AUTOZONE INC AZO 3.7 04/15/22	US053332AM44	USD	US	4 696 000	41 195
AVANGRID INC AGR 3.8 06/01/29	US05351WAB90	USD	US	3 000 000	29 053
BAA FUNDING LTD 5.875 05/13/2041	XS0625276257	GBP	GB	0	0
BAHRAIN BHRAIN 4 1/4 01/25/28	XS2290956924	USD	BH	700 000	6 094
BAHRAIN BHRAIN 5.45 09/16/32	XS2226916216	USD	BH	1 300 000	11 209
BAHRAIN BHRAIN 6 1/4 01/25/51	XS2290957732	USD	BH	1 500 000	12 548
BAHRAIN BHRAIN 6 1/8 07/05/22	XS0794901727	USD	BH	3 700 000	34 009
BAHRAIN BHRAIN 7 1/2 09/20/47	XS1675862103	USD	BH	400 000	3 757
BAHRAIN BHRAIN 7 10/12/28	XS1405766541	USD	BH	5 900 000	57 404
BANCO BILBAO VIZ BBVASM 1 06/21/26	XS2013745703	EUR	ES	3 000 000	31 668
BANCO BILBAO VIZ BBVASM 1 3/8 05/14/25	XS1820037270	EUR	ES	2 500 000	26 673
BANCO BPM SPA BAMIIM 1 01/23/25	IT0005321663	EUR	IT	8 500 000	90 490
BANCO SABADELL SABSM 1 04/26/27	ES0413860596	EUR	ES	9 500 000	102 807
BANCO SANTANDER SANTAN 0 5/8 06/24/29	XS2357417257	EUR	ES	2 000 000	20 274
BANCO SANTANDER SANTAN 0.3 10/04/26	XS2063247915	EUR	ES	2 100 000	21 509
BANCO SANTANDER SANTAN 2 3/4 09/12/23	XS1877869088	GBP	ES	300 000	3 777
BANK NOVA SCOTIA BNS 2.2 02/03/25	US064159TF31	USD	CA	12 000 000	108 067
BANK NOVA SCOTIA BNS 2.7 03/07/22	US064159JG24	USD	CA	9 413 000	82 565
BANK OF AMER CRP BAC 2 3/8 06/19/24	XS1079726334	EUR	US	7 000 000	76 249
BANK OF AMER CRP BAC 2.456 10/22/25	US06051GHW24	USD	US	10 000 000	89 889
BANK OF AMER CRP BAC 3.95 04/21/25	US06051GFP90	USD	US	24 000 000	226 935
BANK OF AMER CRP BAC 4 01/22/25	US06051GFM69	USD	US	35 567 000	338 989
BANK OF AMER CRP BAC 4.2 08/26/24	US06051GFH74	USD	US	25 941 000	246 713
BANK OF AMERICA CORP 7.% 2028-07-31	XS0379947236	GBP	US	3 400 000	56 421

BANK OF MONTREAL BMO 2.9 03/26/22	US06367WJM64	USD	CA	2 437 000	21 415
BANQ FED CRD MUT BFCM 1 5/8 01/19/26	XS1346115295	EUR	FR	3 300 000	36 165
BANQ FED CRD MUT BFCM 3 05/21/24	XS1069549761	EUR	FR	1 351 000	14 922
BARBADOS BARBAD 6 1/2 10/01/29	USP48864AQ80	USD	BB	700 000	6 121
BARCLAYS PLC BACR 0 5/8 11/14/23	XS1716820029	EUR	GB	1 000 000	10 300
BARCLAYS PLC BACR 1 1/2 09/03/23	XS1873982745	EUR	GB	4 477 000	47 631
BASF SE BASGR 0 1/4 06/05/27	DE000A289DC9	EUR	DE	1 000 000	10 313
BASQUE GOVT BASQUE 1.45 04/30/28	ES0000106619	EUR	ES	5 500 000	60 967
BAYER US FIN II BAYNGR 4.2 07/15/34	USU07265AR98	USD	US	1 238 000	12 116
BAYER US FIN II BAYNGR 4.7 07/15/64	USU07265AZ15	USD	US	8 147 000	85 113
BECTON DICKINSON BDX 1.9 12/15/26	XS1531347661	EUR	US	2 500 000	27 800
BELGIAN BGB 1 1/4 04/22/33	BE0000346552	EUR	BE	21 500 000	246 440
BELIZE BELIZE 4.9375 02/20/34	USP16394AG62	USD	BZ	204 938	756
BERKSHIRE HATH BRK 2 3/8 06/19/39	XS2014278944	GBP	US	894 000	11 369
BERKSHIRE HATH BRK 2 5/8 06/19/59	XS2014291707	GBP	US	1 745 000	23 883
BERKSHIRE HATH BRK 4 1/4 01/15/49	US084664CR08	USD	US	5 000 000	53 938
BERKSHIRE HATH BRK 4.2 08/15/48	US084664CQ25	USD	US	3 433 000	36 711
BERKSHIRE HATH BRK 4.4 05/15/42	US084664BU46	USD	US	184 000	1 985
BERKSHIRE HATHWY BRK 3.4 01/31/22	US084670BF47	USD	US	6 000 000	52 991
BERLIN HYP AG BHH 0 1/2 09/26/23	DE000BHY0GU5	EUR	DE	3 000 000	30 921
BERLIN HYP AG BHH 0 1/2 11/05/29	DE000BHY0GA7	EUR	DE	4 000 000	41 562
BERLIN HYP AG BHH 0.01 01/24/28	DE000BHY0GE9	EUR	DE	3 000 000	30 771
BERLIN HYP AG BHH 0.01 09/02/30	DE000BHY0GX9	EUR	DE	2 500 000	25 310
BERLIN HYP AG BHH 1 1/2 04/18/28	DE000BHY0GB5	EUR	DE	1 000 000	10 907
BERLIN HYP AG BHH 1 1/4 01/22/25	DE000BHY0A56	EUR	DE	200 000	2 130
BERLIN HYP AG BHH 1 1/8 10/25/27	DE000BHY0GS9	EUR	DE	2 000 000	21 497
BEST BUY CO INC BBY 4.45 10/01/28	US08652BAA70	USD	US	15 153 000	151 646
BIOGEN INC BIIB 3 1/4 02/15/51	USU0901XAA29	USD	US	14 921 000	129 565
BLACKROCK INC BLK 3 1/4 04/30/29	US09247XAP69	USD	US	26 061 000	250 462
BMW FINANCE NV BMW 0 03/24/23	XS2055727916	EUR	NL	0	0
BMW FINANCE NV BMW 0 04/14/23	XS2102355588	EUR	NL	0	0
BMW FINANCE NV BMW 0 1/2 11/22/22	XS1823246712	EUR	NL	0	0
BMW FINANCE NV BMW 0 3/8 07/10/23	XS1747444245	EUR	NL	10 418 000	107 444
BMW FINANCE NV BMW 0 5/8 10/06/23	XS1948612905	EUR	NL	7 000 000	72 741
BMW FINANCE NV BMW 0 7/8 04/03/25	XS1589881785	EUR	NL	1 649 000	17 402
BMW FINANCE NV BMW 0.2 01/11/33	XS2280845145	EUR	NL	104 000	1 017
BMW FINANCE NV BMW 1 02/15/22	XS1363560977	EUR	NL	129 000	1 325
BMW FINANCE NV BMW 2 5/8 01/17/24	XS1015217703	EUR	DE	2 200 000	24 209
BMW US CAP LLC BMW 0 5/8 04/20/22	DE000A1ZZ010	EUR	US	1 986 000	20 342
BNG BANK NV BNG 0.01 10/05/32	XS2240278692	EUR	NL	10 000 000	99 768
BNP PARIBAS 4,5 03/21/2011	XS0606704558	EUR	FR	87 000	968
BNP PARIBAS BNP 0 1/2 06/04/26	FR0013465358	EUR	FR	2 000 000	20 603
BNP PARIBAS BNP 0 1/8 09/04/26	FR0013444759	EUR	FR	6 200 000	62 494
BNP PARIBAS BNP 0 3/8 10/14/27	FR00140005J1	EUR	FR	2 000 000	20 361
BNP PARIBAS BNP 1 04/17/24	XS1808338542	EUR	FR	1 500 000	15 718
BNP PARIBAS BNP 1 1/8 06/11/26	XS1748456974	EUR	FR	19 438 000	205 584
BNP PARIBAS BNP 1 1/8 08/28/24	FR0013405537	EUR	FR	2 000 000	21 224
BNP PARIBAS BNP 1 5/8 07/02/31	FR0013431277	EUR	FR	7 300 000	78 462
BNP PARIBAS BNP 2 1/4 01/11/27	XS1470601656	EUR	FR	2 440 000	27 261
BNP PARIBAS BNP 4 3/8 05/12/26	USF1R15XK516	USD	FR	1 459 000	13 960
BOLIVIA GOVT BOLIVI 4 1/2 03/20/28	USP37878AC26	USD	BO	14 400 000	112 321
BOLIVIA GOVT BOLIVI 5.95 08/22/23	USP37878AB43	USD	BO	2 400 000	21 825
BPCE BPCEGP 1 1/8 01/18/23	FR0013231743	EUR	FR	5 000 000	52 025
BPCE BPCEGP 3 3/8 12/02/26	US05578DAX03	USD	FR	1 500 000	14 174
BPCE BPCEGP 4 1/2 03/15/25	US05578UAD63	USD	FR	2 737 000	26 146
BPCE BPCEGP 4 7/8 04/01/26	US05578UAE47	USD	FR	1 875 000	18 310
BPCE BPCEGP 5.15 07/21/24	US05578UAB08	USD	FR	1 400 000	13 631
BPCE BPCEGP 5.7 10/22/23	US05578UAA25	USD	FR	3 133 000	29 992
BPCE SFH BPCECB 0.01 05/27/30	FR0013514502	EUR	FR	2 000 000	20 218
BRAMBLES FINANCE BXBAU 2 3/8 06/12/24	XS1028952312	EUR	AU	2 700 000	29 255
BRAZIL (FED REP OF)-GLOBAL 8.25% 01/20/2034	US105756BB58	USD	BR	800 000	9 769
BRAZIL NTN-F BNTNF 10 01/01/23	BRSTNCNTF147	BRL	BR	262 605	486 016
BRAZIL NTN-F BNTNF 10 01/01/25	BRSTNCNTF170	BRL	BR	79 376	149 226
BRAZIL NTN-F BNTNF 10 01/01/27	BRSTNCNTF1P8	BRL	BR	254 000	479 898
BRAZIL NTN-F BNTNF 10 01/01/29	BRSTNCNTF1Q6	BRL	BR	138 700	262 586
BRAZIL NTN-F BNTNF 10 01/01/31	BRSTNCNTF204	BRL	BR	19 100	35 958
BRAZIL REP OF BRAZIL 2 5/8 01/05/23	US105756BU30	USD	BR	5 800 000	51 733
BRAZIL REP OF BRAZIL 2 7/8 06/06/25	US105756CD06	USD	BR	300 000	2 642
BRAZIL REP OF BRAZIL 3 7/8 06/12/30	US105756CC23	USD	BR	8 800 000	75 983
BRAZIL REP OF BRAZIL 4 1/2 05/30/29	US105756CA66	USD	BR	3 400 000	31 245
BRAZIL REP OF BRAZIL 4 5/8 01/13/28	US105756BZ27	USD	BR	4 200 000	39 604
BRAZIL REP OF BRAZIL 5 01/27/45	US105756BW95	USD	BR	5 300 000	46 879
BRAZIL REP OF BRAZIL 5 5/8 02/21/47	US105756BY51	USD	BR	4 900 000	46 608
BRAZIL REP OF BRAZIL 6 04/07/26	US105756BX78	USD	BR	6 100 000	61 947
BRAZIL-LTN BLTN 0 01/01/24	BRSTNCLTN7S1	BRL	BR	423 100	596 041
BRAZIL-LTN BLTN 0 07/01/22	BRSTNCLTN7O0	BRL	BR	62 200	99 381
BRAZIL-LTN BLTN 0 07/01/23	BRSTNCLTN7Q5	BRL	BR	522 700	768 479
BRISTOL-MYERS BMY 3 1/4 02/27/27	US110122BB30	USD	US	1 875 000	17 938
BRISTOL-MYERS BMY 5 08/15/45	US110122DJ48	USD	US	7 585 000	89 979
BRIT COLUMBIA BRCOL 2 1/4 06/02/26	US11070TAK43	USD	CA	10 000 000	90 736
BRIT COLUMBIA BRCOL 2.55 06/18/27	CA11070TAL22	CAD	CA	5 000 000	36 763
BRIT SKY BROADCA BSY 2 1/2 09/15/26	XS1109741329	EUR	GB	1 173 000	13 617
BRIT SKY BROADCA SKYLN 1 7/8 11/24/23	XS1141969912	EUR	GB	2 186 000	23 529
BRITANNIA INDUS BRITIN 5 1/2 06/03/24	INE216A08027	INR	IN	2 573 634	87
BRITANNIA INDUS BRITIN8 08/22	INE216A07052	INR	IN	2 430 750	105
BRITISH TEL PLC BRITEL 6 3/8 06/23/37	XS0306772699	GBP	GB	1 250 000	21 902
BROADCOM INC AVGO 3.469 04/15/34	USU1109MAV82	USD	US	11 738 000	107 176
BROWN & BROWN BRO 2 3/8 03/15/31	US115236AC57	USD	US	37 731 000	324 849
BTPS BTPS 0 04/01/26	IT0005437147	EUR	IT	7 000 000	70 689

BTPS BTPS 0 1/2 02/01/26	IT0005419848	EUR	IT	13 000 000	134 795
BTPS BTPS 0.65 10/15/23	IT0005215246	EUR	IT	5 000 000	51 889
BTPS BTPS 0.9 04/01/31	IT0005422891	EUR	IT	5 000 000	51 420
BTPS BTPS 0.95 03/01/37	IT0005433195	EUR	IT	5 000 000	48 448
BTPS BTPS 1 1/2 04/30/45	IT0005438004	EUR	IT	20 700 000	204 547
BTPS BTPS 1.65 03/01/32	IT0005094088	EUR	IT	5 000 000	55 031
BTPS BTPS 1.65 12/01/30	IT0005413171	EUR	IT	5 000 000	54 963
BTPS BTPS 1.85 07/01/25	IT0005408502	EUR	IT	2 000 000	21 995
BTPS BTPS 2.15 12/15/21	IT0005028003	EUR	IT	0	204
BTPS BTPS 2.7 03/01/47	IT0005162828	EUR	IT	2 000 000	24 523
BTPS BTPS 2.8 03/01/67	IT0005217390	EUR	IT	2 000 000	24 192
BTPS BTPS 3 1/4 09/01/46	IT0005083057	EUR	IT	2 000 000	26 861
BTPS BTPS 4 3/4 09/01/28	IT0004889033	EUR	IT	3 000 000	40 091
BUNDESUBL-120 OBL 0 10/07/22	DE0001141760	EUR	DE	10 000 000	102 323
BUNDESUBL-120 OBL 0 10/10/25	DE0001030716	EUR	DE	21 500 000	224 291
BUNDESUBL-120 OBL 0 10/13/23	DE0001141786	EUR	DE	10 000 000	103 078
BUNDESUBL-179 OBL 0 04/05/24	DE0001141794	EUR	DE	5 000 000	51 673
BUNGE FINANCE EU BG 1.85 06/16/23	XS1405777316	EUR	NL	7 496 000	78 560
BUPA FINANCE PLC BUPA 5 04/25/23	XS0920221453	GBP	GB	3 000 000	38 344
BURLINGTON NORTH BNSF 3 1/4 06/15/27	US12189LBA89	USD	US	1 250 000	11 791
BURLINGTON NORTH BNSF 3.05 02/15/51	US12189LBF76	USD	US	142 000	1 280
BURLINGTON NORTH BNSF 3.3 09/15/51	US12189LBG59	USD	US	3 699 000	34 761
BURLINGTON NORTH BNSF 3.4 09/01/24	US12189LAT89	USD	US	4 515 000	42 216
BURLINGTON NORTH BNSF 4 3/8 09/01/42	US12189LAK70	USD	US	3 550 000	37 993
CAISSE DES DEPOT CDCEPS 0.2 03/01/22	FR0013239985	EUR	FR	2 600 000	26 506
CAISSE FR DE FIN CAFFIL 0 1/2 02/19/27	FR0013403433	EUR	FR	5 000 000	52 816
CAISSE FR DE FIN CAFFIL 0.1 11/13/29	FR0013459757	EUR	FR	1 900 000	19 445
CAJA RURAL NAV CRUNAV 0 5/8 12/01/23	ES0415306051	EUR	ES	5 000 000	51 952
CAN HOUSING TRUS CANHOU 1.95 12/15/25	CA13509PFA62	CAD	CA	5 000 000	35 788
CAN HOUSING TRUS CANHOU 2.1 09/15/29	CA13509PHD83	CAD	CA	5 000 000	36 010
CAN IMPERIAL BK CM 0 3/8 05/03/24	XS1991125896	EUR	CA	431 000	4 435
CANADA 5% 06/01/2037	CA135087XW98	CAD	CA	3 000 000	30 634
CANADA 5.75% 06/01/2029	CA135087WL43	CAD	CA	4 000 000	37 098
CANADA 5.75% 06/01/2033	CA135087XG49	CAD	CA	3 000 000	30 279
CANADA-GOV'T CAN 0 1/2 09/01/25	CA135087K940	CAD	CA	5 000 000	34 050
CANADA-GOV'T CAN 0 1/4 04/01/24	CA135087L690	CAD	CA	5 000 000	34 181
CANADA-GOV'T CAN 0 1/4 11/01/22	CA135087L369	CAD	CA	5 000 000	34 500
CANADA-GOV'T CAN 1 1/4 06/01/30	CA135087K379	CAD	CA	12 000 000	82 357
CANADA-GOV'T CAN 2 12/01/51	CA135087H722	CAD	CA	3 000 000	21 508
CANADA-GOV'T CAN 2 3/4 12/01/48	CA135087D358	CAD	CA	3 000 000	24 909
CANADIAN PAC RR CP 6 1/8 09/15/15	US13645RAX26	USD	CA	179 000	2 406
CAPITAL ONE FINL COF 1.65 06/12/29	XS2010331440	EUR	US	5 000 000	53 779
CAPITAL ONE FINL COF 3.8 01/31/28	US14040HBW43	USD	US	5 853 000	57 287
CAPITAL ONE FINL COF 3.9 01/29/24	US14040HCA14	USD	US	10 000 000	93 679
CAPITAL ONE FINL COF 4.2 10/29/25	US14040HBJ32	USD	US	12 000 000	115 296
CARDINAL HEALTH CAH 2.616 06/15/22	US14149YBF43	USD	US	1 175 000	10 261
CASSA DEPOSITI E CDEP 1 02/11/30	IT0005399586	EUR	IT	3 000 000	31 111
CBB INTL SUKUK BHRAIN 6 1/4 11/14/24	XS2172964715	USD	BH	200 000	1 878
CBRE SERVICES IN CBG 2 1/2 04/01/31	US12505BAE02	USD	US	10 000 000	87 278
CBS CORP CBS 3 1/2 01/15/25	US124857AP86	USD	US	278 000	2 595
CC HOLDINGS GS V CCI 3.849 04/15/23	US14987BAE39	USD	US	1 750 000	15 973
CDP FINANCIAL CADEPO 1 05/26/26	USC23264AL58	USD	CA	3 000 000	25 697
CHILE CHILE 3 1/8 01/21/26	US168863CA49	USD	CL	400 000	3 751
CHILE CHILE 3.1 01/22/61	US168863DQ81	USD	CL	1 100 000	9 126
CHILE CHILE 3.24 02/06/28	US168863CF36	USD	CL	7 600 000	71 579
CHILE CHILE 3.86 06/21/47	US168863CE60	USD	CL	6 400 000	60 304
CHINA (PEOPLE'S) CHINA 0 1/8 11/12/26	XS2078532913	EUR	CN	8 000 000	81 441
CHINA (PEOPLE'S) CHINA 0.4 10/21/23	USY15025AA02	USD	CN	800 000	6 842
CHINA (PEOPLE'S) CHINA 0.55 10/21/25	USY15025AB84	USD	CN	2 000 000	16 833
CHUBB INA HLDGS CB 0 7/8 12/15/29	XS2091606330	EUR	US	3 794 000	39 797
CIE FINANC RICHE CFRVX 1 03/26/26	XS1789751531	EUR	LU	10 917 000	116 273
CIGNA CORP CI 4 3/8 10/15/28	US125523AH38	USD	US	24 904 000	249 838
CIGNA CORP CI 4.8 08/15/38	US125523AJ93	USD	US	10 000 000	108 057
CIGNA CORP CI 4.9 12/15/48	US125523AK66	USD	US	17 983 000	199 092
CISCO SYSTEMS INC-GLOBAL 5.9 02/15/39	US17275RAD44	USD	US	14 393 000	181 880
CITIGROUP INC 6.8 06/25/38	XS0372391945	GBP	US	941 000	18 808
CITIGROUP INC 8.125 7/15/2039	US172967EW71	USD	US	8 208 000	123 855
CITIGROUP INC C 1.678 05/15/24	US172967MR94	USD	US	10 000 000	87 511
CITIGROUP INC C 2 3/4 01/24/24	XS1940150623	GBP	US	3 504 000	43 919
CITY OF MALMO SW MALMOK 0 3/4 12/07/23 #EMTN	XS1732404063	SEK	SE	35 000 000	35 721
CITY OF MALMO SW MALMOK 0 7/8 09/17/24	XS1913339690	SEK	SE	40 000 000	41 171
CME GROUP INC CME 3 03/15/25	US12572QAG01	USD	US	7 500 000	69 319
CME GROUP INC CME 3 09/15/22	US12572QAE52	USD	US	4 700 000	41 829
CME GROUP INC CME 5.3 09/15/43	US12572QAF28	USD	US	5 011 000	62 202
CNA FINANCIAL CNAFNL 3.95 05/15/24	US126117AS92	USD	US	4 850 000	45 149
COACH INC COH 4 1/4 04/01/25	US189754AA23	USD	US	6 749 000	63 383
COCA-COLA CO/THE KO 1 1/8 03/09/27	XS1197833053	EUR	US	18 470 000	199 119
COCA-COLA FEMSA KOF 1.85 09/01/32	US191241AJ70	USD	MX	1 000 000	8 301
CODELCO INC CDEL 3 5/8 08/01/27	USP3143NAY06	USD	CL	3 000 000	28 315
CODELCO INC CDEL 4 1/4 07/17/42	USP3143NAQ71	USD	CL	2 000 000	19 660
COLGATE-PALM CO CL 0 1/2 03/06/26	XS1958646082	EUR	US	5 000 000	52 080
COLGATE-PALM CO CL 3.7 08/01/47	US19416QEK22	USD	US	1 413 000	14 772
COLOMBIA REP OF 7.375 09/19/2037	US195325BK01	USD	CO	7 300 000	83 452
COLOMBIA REP OF COLOM 3 1/8 04/15/31	US195325DS19	USD	CO	2 000 000	16 823
COLOMBIA REP OF COLOM 3 7/8 02/15/61	US195325DX04	USD	CO	1 300 000	10 121
COLOMBIA REP OF COLOM 3 7/8 04/25/27	US195325DL65	USD	CO	7 000 000	64 037
COLOMBIA REP OF COLOM 5 5/8 02/26/44	US195325BR53	USD	CO	3 600 000	35 392
COLOMBIA REP OF COLOM 5.2 05/15/49	US195325DQ52	USD	CO	1 400 000	13 176
COLOMBIA TES COLTES 10 07/24/24	COL17CT02385	COP	CO	65 521 700 000	185 049

COLOMBIA TES COLTES 5 3/4 11/03/27	COL17CT03672	COP	CO	47 030 000 000	107 258
COLOMBIA TES COLTES 6 04/28/28	COL17CT02914	COP	CO	178 279 700 000	396 965
COLOMBIA TES COLTES 6 1/4 11/26/25	COL17CT03557	COP	CO	10 346 000 000	24 939
COLOMBIA TES COLTES 7 05/04/22	COL17CT02864	COP	CO	72 559 600 000	173 650
COLOMBIA TES COLTES 7 06/30/32	COL17CT03490	COP	CO	29 055 000 000	64 878
COLOMBIA TES COLTES 7 1/2 08/26/26	COL17CT02625	COP	CO	33 739 800 000	86 671
COLOMBIA TES COLTES 7 1/4 10/18/34	COL17CT03615	COP	CO	115 828 000 000	273 110
COLOMBIA TES COLTES 7 1/4 10/26/50	COL17CT03722	COP	CO	24 960 000 000	54 960
COLOMBIA TES COLTES 7 3/4 09/18/30	COL17CT03342	COP	CO	2 100 000	5
COMCAST CORP CMCSA 1 1/2 02/20/29	XS2114853299	GBP	US	487 000	5 807
COMCAST CORP CMCSA 1 7/8 02/20/36	XS2114853455	GBP	US	466 000	5 486
COMCAST CORP CMCSA 3 3/8 02/15/25	US20030NBL47	USD	US	725 000	6 807
COMCAST CORP CMCSA 3.55 05/01/28	US20030NCH26	USD	US	1 403 000	13 496
COMCAST CORP CMCSA 4 1/4 10/15/30	US20030NCU37	USD	US	1 413 000	14 318
COMCAST CORP CMCSA 4.2 08/15/34	US20030NBM20	USD	US	531 000	5 439
COMCAST CORP CMCSA 4.6 08/15/45	US20030NBQ34	USD	US	128 000	1 394
COMCAST CORP CMCSA 4.65 07/15/42	US20030NBE04	USD	US	72 000	791
COMCAST CORP CMCSA 5.65 06/15/35	US20030NAF87	USD	US	322 000	3 733
COMCAST CORPORATION 6.5% 11/15/2035	US20030NAK72	USD	US	2 598 000	32 511
COMMERZBANK AG CMZB 1 1/4 10/23/23	DE000CZ40NG4	EUR	DE	2 000 000	21 062
COMUNIDAD MADRID MADRID 0.419 04/30/30	ES0000101933	EUR	ES	6 000 000	61 119
COMUNIDAD MADRID MADRID 0.42 04/30/31	ES00001010B7	EUR	ES	7 000 000	70 389
COMUNIDAD MADRID MADRID 0.827 07/30/27	ES0000101966	EUR	ES	12 000 000	128 131
COMUNIDAD MADRID MADRID 1.571 04/30/29	ES0000101909	EUR	ES	7 500 000	83 813
COMUNIDAD MADRID MADRID 1.826 04/30/25	ES0000101651	EUR	ES	5 000 000	54 838
CONTI-GUMMI FIN CONGR 2 1/8 11/27/23	XS2178585423	EUR	NL	9 784 000	105 483
CONTINENTAL AG CONGR 2 1/2 08/27/26	XS2178586157	EUR	DE	3 623 000	41 553
COOPERATIEVE RAB RABOBK 0 1/4 10/30/26	XS2068969067	EUR	NL	4 000 000	41 125
COOPERATIEVE RAB RABOBK 0 1/8 10/11/21	XS1502438820	EUR	NL	2 000 000	20 339
CORP ANDINA FOM CAF 0 5/8 11/20/26	XS2081543204	EUR	SN	8 000 000	82 624
CORP ANDINA FOM CAF 2 1/8 09/27/21	US219868BX31	USD	SN	10 000 000	86 342
COSTA RICA GOVT COSTAR 4 1/4 01/26/23	USP3699PGB78	USD	CR	3 420 000	30 224
COSTA RICA GOVT COSTAR 4 3/8 04/30/25	USP3699PGE18	USD	CR	1 100 000	9 707
COSTA RICA GOVT COSTAR 5 5/8 04/30/43	USP3699PGF82	USD	CR	200 000	1 602
COSTA RICA GOVT COSTAR 6 1/8 02/19/31	USP3699PGK77	USD	CR	4 700 000	43 460
COSTA RICA GOVT COSTAR 7.158 03/12/45	USP3699PGJ05	USD	CR	6 300 000	57 403
COSTCO COMPANIES COST 3 05/18/27	US22160KAM71	USD	US	10 000 000	94 159
COUNCIL OF EUROP COE 0 04/10/26	XS1979512578	EUR	SN	10 000 000	103 286
COUNCIL OF EUROP COE 0 1/8 04/10/24	XS1594302868	EUR	SN	10 000 000	103 223
COUNCIL OF EUROP COE 0 3/8 03/27/25	XS1799045197	EUR	SN	8 000 000	83 732
COVIVIO COVFP 1 1/8 09/17/31	FR0013447232	EUR	FR	4 000 000	42 401
COX COMMUN INC COXENT 4.7 12/15/42	USU22018AK86	USD	US	446 000	4 695
CPPIB CAPITAL CPPIBC 0 1/4 04/06/27	XS2152308727	EUR	CA	2 500 000	25 946
CPPIB CAPITAL CPPIBC 0 3/8 06/20/24	XS1633248148	EUR	CA	8 000 000	83 039
CPPIB CAPITAL CPPIBC 0 7/8 02/06/29	XS1945965611	EUR	CA	9 350 000	101 242
CPPIB CAPITAL CPPIBC 3 06/15/28	CA12593CAF82	CAD	CA	13 000 000	98 537
CRED AGRICOLE SA ACAFP 0 3/8 10/21/25	XS2067135421	EUR	FR	2 000 000	20 578
CREDIT AG HOME L ACACB 0.05 12/06/29	FR0013465010	EUR	FR	4 000 000	40 766
CREDIT AGRICOLE ACAFP 0 3/4 12/05/23	FR0013385515	EUR	FR	3 000 000	31 341
CREDIT SUISSE LD CS 0.45 05/19/25	XS2176686546	EUR	CH	1 200 000	12 353
CRH FINANCE CRHID 3 1/8 04/03/23	XS0909369489	EUR	IE	1 750 000	18 920
CROATIA CROATI 5 1/2 04/04/23	XS0908769887	USD	HR	5 800 000	54 418
CROATIA CROATI 6 01/26/24	XS0997000251	USD	HR	3 800 000	37 638
CSX CORP CSX 3.4 08/01/24	US126408HB27	USD	US	421 000	3 926
CSX CORP CSX 4 1/4 11/01/66	US126408HG14	USD	US	6 855 000	72 953
CSX CORP CSX 4.1 03/15/44	US126408GY39	USD	US	6 300 000	63 702
CSX CORP CSX 5 1/2 04/15/41	US126408GU17	USD	US	3 650 000	42 669
CUMMINS INC CMI 0 3/4 09/01/25	US231021AU00	USD	US	10 000 000	85 186
CVS HEALTH CORP CVS 4.3 03/25/28	US126650CX62	USD	US	11 280 000	111 917
CVS HEALTH CORP CVS 4.78 03/25/38	US126650CY46	USD	US	36 974 000	392 942
CVS HEALTH CORP CVS 5 1/8 07/20/45	US126650CN80	USD	US	8 722 000	98 515
CVS HEALTH CORP CVS 5.05 03/25/48	US126650CZ11	USD	US	20 555 000	230 950
CZECH REPUBLIC CZGB 0 1/4 02/10/27	CZ0001005037	CZK	CZ	1 424 400 000	523 301
CZECH REPUBLIC CZGB 0.45 10/25/23	CZ0001004600	CZK	CZ	826 900 000	323 712
CZECH REPUBLIC CZGB 0.95 05/15/30	CZ0001004477	CZK	CZ	246 000 000	91 328
CZECH REPUBLIC CZGB 1.2 03/13/31	CZ0001005888	CZK	CZ	775 800 000	293 381
CZECH REPUBLIC CZGB 2 1/2 08/25/28	CZ0001003859	CZK	CZ	283 300 000	120 720
CZECH REPUBLIC CZGB 2 10/13/33	CZ0001005243	CZK	CZ	377 100 000	154 854
CZECH REPUBLIC CZGB 2 3/4 07/23/29	CZ0001005375	CZK	CZ	112 500 000	47 964
CZECH REPUBLIC CZGB 2.4 09/17/25	CZ0001004253	CZK	CZ	230 600 000	96 303
CZECH REPUBLIC CZGB 4.2 12/04/36	CZ0001001796	CZK	CZ	218 700 000	115 661
CZECH REPUBLIC CZGB 4.7 09/12/22	CZ0001001945	CZK	CZ	59 900 000	25 951
CZECH REPUBLIC CZGB 5.7 05/25/24	CZ0001002547	CZK	CZ	184 800 000	83 204
DAE FUNDING DUBAEE 4 1/2 08/01/22	USU23388AA62	USD	US	2 800 000	24 441
DAE FUNDING DUBAEE 5 08/01/24	USU23388AB46	USD	US	2 700 000	24 129
DAIMLER AG DAIGR 0 3/4 09/10/30	DE000A289QR9	EUR	DE	1 250 000	13 121
DAIMLER INTL FIN DAIGR 0 1/4 11/06/23	DE000A2R9ZT1	EUR	NL	5 000 000	51 237
DAIMLER INTL FIN DAIGR 0 7/8 04/09/24	DE000A194DD9	EUR	NL	5 000 000	52 238
DAIMLERCHRYSLER 8.5% 01/18/2031	US233835AQ08	USD	DE	92 000	1 222
DANSKE BANK A/S DANBNK 1 5/8 03/15/24	XS1963849440	EUR	DK	4 700 000	50 021
DANSKE HYPO DANBNK 1 12/17/25 #2512	SE0013877214	SEK	SE	196 000 000	202 725
DANSKE HYPO DANBNK 1 12/18/24 #2412	SE0012621852	SEK	SE	286 000 000	295 591
DANSKE HYPO DANBNK 1 12/20/23 #2312	SE0011116474	SEK	SE	274 000 000	281 882
DANSKE HYPO DANBNK 1 12/21/22 #2212	SE0010297085	SEK	SE	888 000 000	906 692
DEERE CO DE 5 3/8 10/16/29	US244199BD66	USD	US	158 000	1 737
DEUTSCH BAHN FIN DBHNGR 0 7/8 07/11/31	XS1441837546	EUR	NL	8 000 000	86 302
DEUTSCH BAHN FIN DBHNGR 1 5/8 11/06/30	XS1316420089	EUR	NL	10 000 000	114 854
DEUTSCHE BANK AG DB 4 1/4 10/14/21	US251541AQ13	USD	DE	35 187 000	306 775
DEUTSCHE BANK AG DB 4.1 01/13/26	US25152R2Y86	USD	DE	22 326 000	213 097

DEUTSCHE BANK NY DB 3.3 11/16/22	US251526BL24	USD	DE	6 419 000	57 029
DEUTSCHE BANK NY DB 3.95 02/27/23	US251526BR93	USD	DE	2 049 000	18 631
DEUTSCHE BANK NY DB 5 02/14/22	US251526CA59	USD	DE	7 374 000	65 965
DEUTSCHE BOERSE DBOERS 1 1/8 03/26/28	DE000A2LQJ75	EUR	DE	1 079 000	11 731
DEUTSCHE KREDIT DKRED 0 3/4 09/26/24	DE000GRN0016	EUR	DE	3 000 000	31 381
DEUTSCHE POST AG DPWGR 0 3/8 05/20/26	XS2177122541	EUR	DE	9 957 000	103 071
DEUTSCHE TEL FIN DT 0 5/8 04/03/23	XS1382792197	EUR	NL	5 000 000	51 587
DEUTSCHE TEL FIN DT 0 7/8 01/30/24	XS1557096267	EUR	NL	5 000 000	52 300
DEUTSCHE TEL FIN DT-4.875 3/42	USN27915AB85	USD	NL	1 433 000	15 469
DEUTSCHE TELEKOM AG 6.5 4/8/2022	XS0423048247	GBP	NL	0	0
DEUTSCHE TELEKOM DT 1 3/4 12/09/49	XS2089226026	EUR	DE	5 617 000	59 562
DEUTSCHLAND REP 3.25% 2042-07-04	DE0001135432	EUR	DE	3 000 000	51 392
DEUTSCHLAND REP DBR 0 05/15/35	DE0001102515	EUR	DE	5 000 000	50 793
DEUTSCHLAND REP DBR 0 08/15/30	DE0001030708	EUR	DE	31 300 000	327 917
DEUTSCHLAND REP DBR 0 08/15/30	DE0001102507	EUR	DE	4 000 000	41 684
DEUTSCHLAND REP DBR 0 08/15/50	DE0001030724	EUR	DE	12 500 000	117 752
DEUTSCHLAND REP DBR 0 08/15/50	DE0001102481	EUR	DE	3 000 000	27 979
DEUTSCHLAND REP DBR 0 1/2 02/15/25	DE0001102374	EUR	DE	10 000 000	105 978
DEUTSCHLAND REP DBR 0 1/2 02/15/26	DE0001102390	EUR	DE	5 000 000	53 469
DEUTSCHLAND REP DBR 0 1/4 02/15/27	DE0001102416	EUR	DE	10 000 000	106 124
DEUTSCHLAND REP DBR 2 1/2 07/04/44	DE0001135481	EUR	DE	5 000 000	79 049
DEV BANK JAPAN DBJJP 2 1/2 10/18/22	XS1697651468	USD	JP	10 000 000	88 301
DEV BANK JAPAN DBJJP 3 1/8 09/06/23	XS1865126004	USD	JP	10 500 000	95 821
DH EUROPE FINANC DHR 1.2 06/30/27	XS1637162592	EUR	LU	2 880 000	30 786
DIAGEO INV CORP DGELN 4 1/4 05/11/42	US25245BAA52	USD	GB	1 303 000	13 728
DIGITAL EURO FIN DLR 2 1/2 01/16/26	XS1891174341	EUR	US	5 412 000	60 937
DISCOVERY COMMUN DISCA 2 1/2 09/20/24	XS1684268524	GBP	US	3 193 000	40 052
DNB BANK ASA DNBNO 0.05 11/14/23	XS2079723552	EUR	NO	5 000 000	51 142
DNB BOLIGKREDIT DNBNO 0 3/4 01/31/24	XS1945126867	SEK	NO	30 000 000	30 536
DNB BOLIGKREDIT DNBNO 0 5/8 06/19/25	XS1839888754	EUR	NO	3 000 000	31 591
DNB BOLIGKREDIT DNBNO 0.01 01/21/31	XS2289593670	EUR	NO	3 000 000	30 164
DOLLAR GENERAL DG 3 1/2 04/03/30	US256677AG02	USD	US	5 801 000	54 987
DOLLAR GENERAL DG 3 7/8 04/15/27	US256677AE53	USD	US	1 500 000	14 533
DOLLAR TREE DLTR 4.2 05/15/28	US256746AH16	USD	US	716 000	7 018
DOMINICAN REPUB DOMREP 4 7/8 09/23/32	USP3579ECH82	USD	DO	200 000	1 784
DOMINICAN REPUB DOMREP 5 7/8 01/30/60	USP3579ECG00	USD	DO	2 900 000	25 366
DOMINICAN REPUB DOMREP 5 7/8 04/18/24	USP3579EAS65	USD	DO	1 860 000	17 131
DOMINICAN REPUB DOMREP 5.3 01/21/41	USP3579ECJ49	USD	DO	6 700 000	58 705
DOMINICAN REPUB DOMREP 5.95 01/25/27	USP3579EBV85	USD	DO	1 300 000	12 792
DOMINICAN REPUB DOMREP 6 07/19/28	USP3579ECB13	USD	DO	8 500 000	84 276
DOMINICAN REPUB DOMREP 6 7/8 01/29/26	USP3579EBK21	USD	DO	3 200 000	32 506
DOMINICAN REPUB DOMREP 6.4 06/05/49	USP3579ECE51	USD	DO	1 900 000	17 584
DOMINICAN REPUB DOMREP 6.85 01/27/45	USP3579EBE60	USD	DO	1 300 000	12 892
DOMINICAN REPUB DOMREP 7 1/2 05/06/21	USP3579EAH01	USD	DO	0	0
DOMINICAN REPUB DOMREP 7.45 04/30/44	USP3579EAY34	USD	DO	6 300 000	65 704
DOMINICAN REPUB DOMREP 8.9 02/15/23	USP3579EBZ99	DOP	DO	102 500 000	16 697
DOMINICAN REPUB DOMREP 9 3/4 06/05/26	USP3579ECD78	DOP	DO	174 300 000	29 752
DOW CHEMICAL 7.375% 11/01/2029	US260543BJ10	USD	US	190 000	2 275
DOW CHEMICAL CO DOW 4 1/4 10/01/34	US260543CK73	USD	US	3 083 000	30 772
DOWDUPONT DWDP 5.319 11/15/38	US26078JAE01	USD	US	910 000	10 339
DUBAI GOVT INT'L DUGB 3.9 09/09/50	XS2226973522	USD	AE	1 000 000	8 110
DUBAI GOVT INT'L DUGB 5 1/4 01/30/43	XS0880597603	USD	AE	300 000	2 949
DUKE ENERGY COR DUK 3 3/4 09/01/46	US26441CAT27	USD	US	7 897 000	72 844
DUKE ENERGY PROG DUK 3.45 03/15/29	US26442UAH77	USD	US	5 000 000	47 812
E.ON INTL FIN BV EOANGR 6.65 04/30/38	USN3033QAU69	USD	NL	24 000	302
E.ON SE EOANGR 0 08/28/24	XS2047500769	EUR	DE	4 000 000	40 714
E.ON SE EOANGR 0 3/8 09/29/27	XS2103014291	EUR	DE	2 500 000	25 739
E.ON SE EOANGR 0 7/8 08/20/31	XS2177580508	EUR	DE	1 500 000	15 797
E.ON SE EOANGR 0.35 02/28/30	XS2047500926	EUR	DE	2 000 000	20 178
E.ON SE EOANGR 0.6 10/01/32	XS2327420977	EUR	DE	6 000 000	60 409
EATON CAPITAL ETN 0.577 03/08/30	XS2310748483	EUR	IE	15 000 000	152 550
EATON CORP ETN 4 11/02/32	US278062AD69	USD	US	929 000	9 307
EATON CORP ETN 4.15 11/02/42	US278062AE43	USD	US	1 057 000	10 849
EBAY INC EBAY 3.65 05/10/51	US278642AZ62	USD	US	5 000 000	45 536
EBAY INC EBAY 4 07/15/42	US278642AF09	USD	US	5 000 000	48 754
ECOLAB INC ECL 4.8 03/24/30	US278865BE90	USD	US	6 450 000	68 338
EDENRED EDENFP 1 3/8 03/10/25	FR0012599892	EUR	FR	100 000	1 068
EDF NRG NET EPN UKPONE 4 3/4 09/30/21	XS0686172601	GBP	GB	3 600 000	44 498
EDP FINANCE BV EDPPL 0 3/8 09/16/26	XS2053052895	EUR	NL	5 200 000	53 432
EDP FINANCE BV EDPPL 1 7/8 09/29/23	XS1558083652	EUR	NL	5 000 000	53 790
EL SALVADOR REP ELSALV 6 3/8 01/18/27	USP01012AT38	USD	SV	10 700 000	85 211
EL SALVADOR REP ELSALV 7 3/4 01/24/23	USP01012AJ55	USD	SV	1 000 000	8 732
EL SALVADOR REP ELSALV 7 5/8 02/01/41	USP01012AR71	USD	SV	4 100 000	32 138
EL SALVADOR REP ELSALV 7.1246 01/20/50	USP01012CA29	USD	SV	6 200 000	46 881
EL SALVADOR REP ELSALV 7.65 06/15/35	USP01012AN67	USD	SV	990 000	7 753
EL SALVADOR REP ELSALV 8 1/4 04/10/32	XS0146173371	USD	SV	800 000	6 608
EL SALVADOR REP ELSALV 8 5/8 02/28/29	USP01012BX31	USD	SV	1 700 000	14 636
EL SALVADOR REP ELSALV 9 1/2 07/15/52	USP01012CC84	USD	SV	3 800 000	33 263
ELECTROLUX AB ELTLX 1.103 03/27/24	XS1969611943	SEK	SE	10 000 000	10 210
ELI LILLY CO LLY 1 5/8 06/02/26	XS1240751062	EUR	US	1 674 000	18 323
ELLEVI AB ELLEVI 1.728 06/11/27	XS2187708198	SEK	SE	16 000 000	16 400
EMERSON ELECTRIC EMR 1 1/4 10/15/25	XS1915689746	EUR	US	8 875 000	95 540
EMERSON ELECTRIC EMR 2 10/15/29	XS1916073254	EUR	US	4 812 000	55 838
EMIRATES DEVELOP EMDEBK 3.516 03/06/24	XS1956103805	USD	AE	3 500 000	32 165
EMPRESA NACIONAL ENAPCL 4 1/2 09/14/47	USP37110AM89	USD	CL	1 900 000	16 104
EMPRESA NACIONAL ENAPCL 5 1/4 11/06/29	USP37110AN62	USD	CL	4 700 000	45 023
ENBW ENBW 1 7/8 10/31/33	XS1901055472	EUR	NL	1 685 000	19 897
ENEL (ENTNZENEL) ENELIM 5 3/4 06/22/37	XS0306647792	GBP	IT	412 000	7 064
ENEL FIN INTL NV ENELIM 0 06/17/24	XS2066706818	EUR	NL	12 000 000	122 452

ENEL FIN INTL NV ENELIM 0 3/8 06/17/27	XS2066706909	EUR	NL	6 283 000	64 520
ENEL FIN INTL NV ENELIM 1 09/16/24	XS1550149204	EUR	NL	3 000 000	31 759
ENEL FIN INTL NV ENELIM 1 1/2 07/21/25	XS1937665955	EUR	NL	10 948 000	119 306
ENEL FIN INTL NV ENELIM 1 1/8 09/16/26	XS1750986744	EUR	NL	7 500 000	80 700
ENEL FIN INTL NV ENELIM 1 10/20/27	XS2244418609	GBP	NL	785 000	9 177
ENEL FIN INTL NV ENELIM 6 10/07/39	USL2967VED30	USD	NL	1 627 000	19 594
ENEL FIN INTL NV ENELIM 6.8 09/15/37	USL2967VCZ69	USD	NL	115 000	1 459
ENEL FINANCE INTERNATIONAL 5.625% 8/14/2024	XS0452188054	GBP	IT	3 000 000	42 474
ENEL FINANCE INTERNATIONAL 5.75% 9/14/2040	XS0452187320	GBP	IT	7 963 000	146 419
ENGIE ENGIFP 0 1/2 10/24/30	FR0013455813	EUR	FR	2 000 000	20 458
ENGIE ENGIFP 0 3/8 06/21/27	FR0013428489	EUR	FR	7 000 000	72 074
ENGIE ENGIFP 0 7/8 03/27/24	FR0013245859	EUR	FR	2 000 000	20 891
ENGIE ENGIFP 1 1/2 03/27/28	FR0013245867	EUR	FR	1 000 000	11 050
ENGIE ENGIFP 1 3/8 02/28/29	FR0013284254	EUR	FR	2 000 000	21 993
ENGIE ENGIFP 1 3/8 06/21/39	FR0013428513	EUR	FR	2 000 000	21 605
ENGIE ENGIFP 2 1/8 03/30/32	FR0013504693	EUR	FR	1 000 000	11 790
EQUIFAX INC EFX 3.3 12/15/22	US294429AJ43	USD	US	5 000 000	44 286
ESB FINANCE DAC ESBIRE 1 1/8 06/11/30	XS2009861480	EUR	IE	2 550 000	27 376
ESTEE LAUDER CO EL 4.15 03/15/47	US29736RAK68	USD	US	1 250 000	13 481
EURO BK RECON&DV EBRD 0 09/10/26	XS2051210214	SEK	SN	30 000 000	29 299
EURO BK RECON&DV EBRD 1 1/2 02/13/25	US29874QEE08	USD	SN	8 500 000	75 261
EURO BK RECON&DV EBRD 1 5/8 09/27/24	US29874QAY08	USD	SN	5 000 000	44 348
EUROFIMA EUROF 0 1/4 02/09/24	XS1919899960	EUR	SN	2 000 000	20 640
EUROFIMA EUROF 0.1 05/20/30	XS2176621253	EUR	SN	6 000 000	60 737
EUROFIMA EUROF 0.15 10/10/34	XS2055744689	EUR	SN	4 000 000	39 163
EUROGRID GMBH EUROGR 1.113 05/15/32	XS2171713006	EUR	DE	3 000 000	32 093
EURONET WORLDWID EEFT 1 3/8 05/22/26	XS2001315766	EUR	US	2 662 000	27 409
EUROPEAN INVESTMENT BANK-GLOBA 4.875% 02/15/2036	US298785DV50	USD	SN	15 000 000	179 264
EUROPEAN INVT BK EIB 0 1/2 11/13/37	XS1500338618	EUR	SN	4 000 000	41 754
EUROPEAN INVT BK EIB 0 3/4 09/23/30	US298785JH03	USD	SN	6 000 000	48 263
EUROPEAN INVT BK EIB 0 3/4 11/15/24	XS2036242803	GBP	SN	7 905 000	94 929
EUROPEAN INVT BK EIB 0.01 11/15/35	XS2194790262	EUR	SN	7 000 000	67 989
EUROPEAN INVT BK EIB 1 01/28/28	XS2289822376	CAD	SN	3 000 000	20 159
EUROPEAN INVT BK EIB 1 1/2 03/02/27	XS1572222526	SEK	SN	100 000 000	106 122
EUROPEAN INVT BK EIB 1 1/4 05/12/25	XS1171476143	SEK	SN	100 000 000	103 899
EUROPEAN INVT BK EIB 1 1/4 11/13/26	XS1107718279	EUR	SN	1 200 000	13 333
EUROPEAN INVT BK EIB 1 1/8 11/15/32	XS1828046570	EUR	SN	4 500 000	51 147
EUROPEAN INVT BK EIB 1 11/14/42	XS1980857319	EUR	SN	3 000 000	33 963
EUROPEAN INVT BK EIB 1 3/4 11/12/26	XS1347679448	SEK	SN	99 000 000	106 853
EUROPEAN INVT BK EIB 1 5/8 10/09/29	US298785JA59	USD	SN	7 188 000	62 999
EUROPEAN INVT BK EIB 1.7 11/15/24	AU3CB0263945	AUD	SN	3 500 000	23 326
EUROPEAN INVT BK EIB 2 1/8 04/13/26	US298785HD17	USD	SN	11 500 000	104 541
EUROPEAN INVT BK EIB 2 3/4 11/13/23	XS0852107266	SEK	SN	100 000 000	108 044
EUROPEAN INVT BK EIB 2 3/8 05/24/27	US298785HM16	USD	SN	10 500 000	96 553
EUROPEAN INVT BK EIB 2.7 01/12/23	AU3CB0249787	AUD	SN	500 000	3 373
EUROPEAN INVT BK EIB 3.3 02/03/28	AU3CB0245884	AUD	SN	5 000 000	36 515
EUROPEAN UNION EU 0 07/04/31	EU000A3KSXE1	EUR	SN	15 000 000	151 870
EUROPEAN UNION EU 0 07/04/35	EU000A285VM2	EUR	SN	5 000 000	48 448
EUROPEAN UNION EU 0 10/04/30	EU000A283859	EUR	SN	3 000 000	30 510
EUROPEAN UNION EU 0.1 10/04/40	EU000A283867	EUR	SN	2 000 000	18 789
EVERSOURCE ENERG ES 1.65 08/15/30	US30040WAK45	USD	US	20 000 000	164 746
EXELON CORP EXC 4.7 04/15/50	US30161NAY76	USD	US	8 536 000	92 887
EXELON CORP EXC 5 5/8 06/15/35	US30161NAC56	USD	US	39 000	440
EXELON GENERATIO EXC 3 1/4 06/01/25	US30161MAS26	USD	US	58 936 000	544 719
EXELON GENERATIO EXC 5.6 06/15/42	US30161MAN39	USD	US	269 000	2 705
EXELON GENERATIO EXC 6 1/4 10/01/39	US30161MAG87	USD	US	3 947 000	42 104
EXP-IMP BK KOREA EIBKOR 0.829 04/27/25	XS2158820477	EUR	KR	1 800 000	18 932
FCA BANK IE FCABNK 0 1/2 09/18/23	XS2231792586	EUR	IT	323 000	3 324
FCC AQUALIA SA AQUASM 2.629 06/08/27	XS1627343186	EUR	ES	3 243 000	36 402
FEDEX CORP FDX 3.9 02/01/35	US31428XBA37	USD	US	66 000	655
FEDEX CORP FDX 4 1/4 05/15/30	US31428XBZ87	USD	US	260 000	2 603
FEDEX CORP FDX 5 1/4 05/15/50	US31428XCA28	USD	US	17 988 000	209 702
FEDEX CORP FDX 5.1 01/15/44	US31428XAW65	USD	US	7 740 000	86 537
FERROVIE DEL FERROV 0 7/8 12/07/23	XS1732400319	EUR	IT	6 000 000	62 728
FIDELITY NATL IN FIS 0 3/4 05/21/23	XS1843436574	EUR	US	5 000 000	51 573
FIN DEPT SHARJAH SHJGOV 4 07/28/50	XS2207514063	USD	AE	400 000	3 188
FIN DEPT SHARJAH SHJGOV 4 3/8 03/10/51	XS2302929901	USD	AE	2 700 000	22 562
FINNISH GOV'T RFGB 0 1/2 04/15/26	FI4000197959	EUR	FI	3 000 000	31 934
FINNISH GOV'T RFGB 0 1/8 04/15/36	FI4000415153	EUR	FI	2 000 000	19 848
FLEX LTD FLEX 4 7/8 06/15/29	US33938XAA37	USD	SG	206 000	2 039
FLORIDA POWER & NEE 3.7 12/01/47	US341081FP71	USD	US	2 121 000	21 387
FLORIDA POWER & NEE 3.95 03/01/48	US341081FQ54	USD	US	3 615 000	37 972
FLORIDA PWR LT NEE 4.05 06/01/42	US341081FG72	USD	US	3 300 000	34 377
FLOWERVE CORP FLS 3 1/2 10/01/30	US34354PAF27	USD	US	10 000 000	90 993
FONCIERE REGIONS FDRFP 1 7/8 05/20/26	FR0013170834	EUR	FR	2 000 000	22 108
FORD MOTOR CRED F 3.339 03/28/22	US345397YL15	USD	US	5 033 000	44 087
FRANCE O.A.T. 3.5% 2026-04-25	FR0010916924	EUR	FR	3 000 000	36 486
FRANCE O.A.T. FRTR 0 02/25/23	FR0013479102	EUR	FR	10 000 000	102 505
FRANCE O.A.T. FRTR 0 03/25/23	FR0013283686	EUR	FR	5 000 000	51 280
FRANCE O.A.T. FRTR 0 1/2 05/25/40	FR0013515806	EUR	FR	5 000 000	49 726
FRANCE O.A.T. FRTR 0 1/2 05/25/72	FR0014001NN8	EUR	FR	2 000 000	15 696
FRANCE O.A.T. FRTR 0 1/2 06/25/44	FR0014002JM6	EUR	FR	9 000 000	87 226
FRANCE O.A.T. FRTR 0 1/4 11/25/26	FR0013200813	EUR	FR	4 000 000	42 036
FRANCE O.A.T. FRTR 0 3/4 05/25/52	FR0013480613	EUR	FR	2 000 000	19 409
FRANCE O.A.T. FRTR 1 3/4 05/25/23	FR0011486067	EUR	FR	5 000 000	53 121
FRANCE O.A.T. FRTR 1 3/4 06/25/39	FR0013234333	EUR	FR	74 000 000	911 356
FRANCE O.A.T. FRTR 2 1/2 05/25/30	FR0011883966	EUR	FR	5 000 000	62 368
FRANCE O.A.T. FRTR 3 1/4 05/25/45	FR0011461037	EUR	FR	9 000 000	142 562
GABONESE REPUB GABON 6 3/8 12/12/24	XS1003557870	USD	GA	1 900 000	17 340

GABONESE REPUB GABON 6.95 06/16/25	XS1245960684	USD	GA	400 000	3 715
GECINA GFCFP 1 1/2 01/20/25	FR0012448025	EUR	FR	100 000	1 080
GEN MOTORS FIN GM 0.85 02/26/26	XS2125145867	EUR	US	7 000 000	72 490
GEN MOTORS FIN GM 3 1/4 01/05/23	US37045XCF15	USD	US	0	0
GEN MOTORS FIN GM 3.15 06/30/22	US37045XBY13	USD	US	7 623 000	66 792
GEN MOTORS FIN GM 3.45 04/10/22	US37045XAW65	USD	US	10 000 000	87 758
GEN MOTORS FIN GM 3.7 05/09/23	US37045XBK19	USD	US	5 939 000	53 606
GEN MOTORS FIN GM 4.35 04/09/25	US37045XCK00	USD	US	4 901 000	46 759
GEN MOTORS FIN GM 5.1 01/17/24	US37045XCR52	USD	US	2 486 000	23 906
GEN MOTORS FIN GM 5.2 03/20/23	US37045XCW48	USD	US	2 764 000	25 784
GENERAL MOTORS C GM 6 1/8 10/01/25	US37045VAV27	USD	US	18 560 000	190 304
GENERAL MOTORS C GM 6.8 10/01/27	US37045VAU44	USD	US	3 014 000	32 883
GEORGIA REP OF GEORG 2 3/4 04/22/26	XS2334109423	USD	DE	600 000	5 233
GHANA REP OF GHANA 10 3/4 10/14/30	XS1297557412	USD	GH	2 700 000	29 092
GHANA REP OF GHANA 6 3/8 02/11/27	XS2115122538	USD	GH	5 900 000	51 993
GHANA REP OF GHANA 7 5/8 05/16/29	XS1821416234	USD	GH	16 600 000	144 602
GHANA REP OF GHANA 7 7/8 03/26/27	XS1968714110	USD	GH	2 300 000	20 908
GHANA REP OF GHANA 8 1/8 01/18/26	XS1108847531	USD	GH	2 200 000	20 923
GHANA REP OF GHANA 8 1/8 03/26/32	XS1968714540	USD	GH	8 700 000	76 353
GHANA REP OF GHANA 8 3/4 03/11/61	XS2115147287	USD	GH	800 000	6 753
GHANA REP OF GHANA 8 7/8 05/07/42	XS2325747637	USD	GH	1 800 000	15 858
GHANA REP OF GHANA 8.627 06/16/49	XS1821416408	USD	GH	5 100 000	42 012
GHANA REP OF GHANA 8.95 03/26/51	XS1968714623	USD	GH	4 100 000	35 473
GILEAD SCIENCES GILD 1.95 03/01/22	US375558BH51	USD	US	1 250 000	10 864
GILEAD SCIENCES GILD 4 09/01/36	US375558BJ18	USD	US	67 000	671
GILEAD SCIENCES GILD 5.65 12/01/41	US375558AS26	USD	US	328 000	3 873
GIVAUDAN FIN EUR GIVNVX 1 5/8 04/22/32	XS2126170161	EUR	NL	1 830 000	20 693
GLAXOSMITHKLINE CAP PLC 5.25% 12/19/2033	XS0140516864	GBP	GB	1 181 000	19 630
GLAXOSMITHKLINE CAPITAL INC 6.375% 05/15/2038	US377372AE71	USD	GB	19 563 000	251 830
GLAXOSMITHKLINE GSK 0 1/8 05/12/23	XS2170609403	EUR	GB	5 000 000	51 151
GLAXOSMITHKLINE GSK 1 1/4 10/12/28	XS2170601848	GBP	GB	6 235 000	74 091
GLAXOSMITHKLINE GSK 1 5/8 05/12/35	XS2170609072	GBP	GB	2 313 000	26 561
GLAXOSMITHKLINE GSK 4 06/16/25	XS0222383027	EUR	GB	681 000	8 045
GLITNIR BANKI HF 7.451% PERPETUAL SERIE REGS	USX3078NAR53	USD	IS	6 000 000	0
GOLDMAN SACHS BD GSD 2 7/8 01/15/26	US38147UAD90	USD	US	36 000 000	323 281
GOLDMAN SACHS GP GS 0 1/4 01/26/28	XS2292954893	EUR	US	5 000 000	49 874
GOLDMAN SACHS GP GS 3 1/2 01/23/25	US38148LAC00	USD	US	6 363 000	59 660
GOLDMAN SACHS GP GS 3 1/4 02/01/23	XS0882849507	EUR	US	0	450
GOLDMAN SACHS GP GS 3 3/4 05/22/25	US38148LAE65	USD	US	9 098 000	85 444
GOLDMAN SACHS GP GS 3 3/8 03/27/25	XS2149207354	EUR	US	7 000 000	80 236
GOLDMAN SACHS GP GS 3.85 01/26/27	US38141GWB66	USD	US	12 000 000	114 881
GOTENBURG CITY GOT A 0 5/8 06/14/23	XS1627778316	SEK	SE	45 000 000	45 553
GOTENBURG CITY GOT A 0.214 09/24/25	XS2054601369	SEK	SE	30 000 000	29 914
GOTENBURG CITY GOT A 0.481 06/03/26	XS2180083136	SEK	SE	95 000 000	95 354
GOTENBURG CITY GOT A 1 11/05/24	XS1900629616	SEK	SE	75 000 000	77 518
GOVERNMENT OF JAMAICA 6.75 04/28/28	US470160CA80	USD	JM	2 300 000	23 240
GREAT-WEST LIFEC GWOCN 2 1/2 04/18/23	XS0918600668	EUR	CA	1 300 000	13 874
HARTFORD FINL HIG 3.6 08/19/49	US416515BF08	USD	US	11 023 000	104 885
HEATHROW FNDG HTHROW 2 5/8 03/16/28	XS2317082787	GBP	JE	795 000	9 533
HEATHROW FNDG HTHROW 4 5/8 10/31/46	XS0987355855	GBP	GB	497 000	7 866
HERA SPA HERIM 0 7/8 07/05/27	XS2020608548	EUR	IT	4 500 000	47 852
HOLCIM FINANCE L LHN VX 0 1/2 04/23/31	XS2261215011	EUR	LU	14 391 000	142 884
HOLCIM FINANCE L LHN VX 0 1/8 07/19/27	XS2286441964	EUR	LU	5 000 000	50 217
HOLCIM FINANCE L LHN VX 0 5/8 01/19/33	XS2286442186	EUR	LU	3 000 000	29 312
HOLCIM FINANCE L LHN VX 1 3/4 08/29/29	XS1672151492	EUR	LU	6 599 000	74 236
HOLCIM FINANCE L LHN VX 2 1/4 05/26/28	XS1420338102	EUR	LU	5 220 000	59 543
HOME DEPOT INC 5.95 03/31/2011	US437076AV48	USD	US	2 302 000	29 074
HOME DEPOT INC-GLOBAL 5.875% 12/16/2036	US437076AS19	USD	US	6 495 000	79 514
HONDURAS GOVT HONDUR 5 5/8 06/24/30	USP5178RAD00	USD	HN	500 000	4 475
HONDURAS GOVT HONDUR 6 1/4 01/19/27	USP5178RAC27	USD	HN	600 000	5 739
HONDURAS GOVT HONDUR 7 1/2 03/15/24	XS0905659230	USD	HN	400 000	3 740
HONG KONG HKINTL 1 3/8 02/02/31	USY3422VCS52	USD	HK	500 000	4 192
HONG KONG HKINTL 2 1/2 05/28/24	USY2836BAN48	USD	HK	3 700 000	33 472
HSBC FRANCE HSBC 0.6 03/20/23	FR0013323722	EUR	FR	10 000 000	103 283
HSBC HLDGS PLC HSBC 5 3/4 12/20/27	XS0159497162	GBP	GB	3 178 000	47 140
HSBC HLDGS PLC HSBC 6 1/2 05/20/24	XS0429422271	GBP	GB	1 034 000	14 244
HSBC HOLDING PLC 6 03/29/2040	XS0498768315	GBP	GB	6 153 000	105 740
HSBC HOLDING PLC 6.75 9/11/2028	XS0387079907	GBP	GB	3 100 000	49 853
HSBC HOLDING PLC 7% 04/07/2038	XS0356452929	GBP	GB	3 700 000	68 169
HSBC HOLDING PLC-GLOBAL 6.5% 05/02/2036	US404280AG49	USD	GB	1 496 000	17 759
HSBC HOLDING PLC-GLOBAL 6.8 2038-06-01	US404280AJ87	USD	GB	918 000	11 340
HSBC HOLDINGS HSBC 1 1/2 12/04/24	XS1917601582	EUR	GB	4 000 000	42 484
HSBC HOLDINGS HSBC 3 06/30/25	XS1254428896	EUR	GB	2 072 000	23 255
HSBC HOLDINGS HSBC 3.6 05/25/23	US404280BA69	USD	GB	10 000 000	90 844
HSBC HOLDINGS HSBC 3.9 05/25/26	US404280BB43	USD	GB	13 040 000	124 374
HSBC HOLDINGS HSBC 4 1/4 03/14/24	US404280AP48	USD	GB	21 347 000	200 126
HSBC HOLDINGS HSBC 4 1/4 08/18/25	US404280AU33	USD	GB	27 947 000	268 133
HSBC HOLDINGS HSBC 4.3 03/08/26	US404280AW98	USD	GB	13 083 000	127 802
HUNGARY GOVT HGB 1 1/2 04/22/26	HU0000404611	HUF	HU	7 735 100 000	218 590
HUNGARY GOVT HGB 1 1/2 08/23/23	HU0000404280	HUF	HU	3 593 100 000	105 563
HUNGARY GOVT HGB 1 11/26/25	HU0000404058	HUF	HU	3 196 600 000	89 271
HUNGARY GOVT HGB 1 3/4 10/26/22	HU0000403266	HUF	HU	4 864 800 000	143 766
HUNGARY GOVT HGB 2 1/2 10/24/24	HU0000403571	HUF	HU	12 546 600 000	377 809
HUNGARY GOVT HGB 2 1/4 04/20/33	HU0000404744	HUF	HU	2 310 300 000	63 296
HUNGARY GOVT HGB 2 3/4 12/22/26	HU0000403340	HUF	HU	2 368 600 000	71 651
HUNGARY GOVT HGB 3 08/21/30	HU0000403696	HUF	HU	11 982 900 000	370 671
HUNGARY GOVT HGB 3 1/4 10/22/31	HU0000403001	HUF	HU	1 016 700 000	31 886
HUNGARY GOVT HGB 3 10/27/27	HU0000403118	HUF	HU	3 468 000 000	106 839
HUNGARY GOVT HGB 3 10/27/38	HU0000403555	HUF	HU	2 334 700 000	67 524

HUNGARY GOVT HGB 5 1/2 06/24/25	HU0000402748	HUF	HU	4 683 300 000	153 926
HUNGARY GOVT HGB 6 3/4 10/22/28	HU0000402532	HUF	HU	133 100 000	5 155
HUNGARY REPHUN 5 3/4 11/22/23	US445545AJ57	USD	HU	800 000	7 727
HUNGARY REPHUN 5 3/8 02/21/23	US445545AH91	USD	HU	7 600 000	71 419
HUNGARY REPHUN 5 3/8 03/25/24	US445545AL04	USD	HU	5 000 000	48 841
HUTCH WHA INT 14 HUWHY 3 5/8 10/31/24	USG46747AB00	USD	KY	4 577 000	42 881
HYUNDAI CAPITAL HYUCAP 1 1/4 02/08/26	USY3815NBC49	USD	KR	4 000 000	33 840
IBERDROLA FIN SA IBESM 0 7/8 06/16/25	XS2153405118	EUR	ES	12 000 000	126 192
IBERDROLA FIN SA IBESM 1 03/07/24	XS1527758145	EUR	ES	1 000 000	10 485
IBERDROLA FIN SA IBESM 1 03/07/25	XS1575444622	EUR	ES	7 000 000	74 045
IBERDROLA FIN SA IBESM 1 1/4 09/13/27	XS1682538183	EUR	ES	5 000 000	55 011
IBERDROLA FIN SA IBESM 1 1/4 10/28/26	XS1847692636	EUR	ES	3 000 000	32 634
IBERDROLA INTL IBESM 1 1/8 04/21/26	XS1398476793	EUR	NL	5 000 000	53 702
IBM CORP IBM 1 1/8 09/06/24	XS1375841233	EUR	US	1 826 000	19 436
IBM CORP IBM 1 3/4 03/07/28	XS1375955678	EUR	US	1 250 000	14 016
IBM CORP IBM 2 1/2 01/27/22	US459200JQ56	USD	US	1 419 000	12 425
ICADE ICADFP 1 1/2 09/13/27	FR0013281755	EUR	FR	2 800 000	30 887
ILE DE FRANCE IDF 0 1/2 06/14/25	FR0013183167	EUR	FR	1 000 000	10 464
ILE DE FRANCE IDF 0 5/8 04/23/27	FR0012685691	EUR	FR	3 000 000	31 730
ILE DE FRANCE IDF 0.1 07/02/30	FR0013521382	EUR	FR	1 600 000	16 127
ILE DE FRANCE IDF 1 3/8 03/14/29	FR0013242336	EUR	FR	1 500 000	16 783
ILE DE FRANCE IDF 1 3/8 06/20/33	FR0013343175	EUR	FR	3 000 000	33 748
INBEV NV ABIBB 9 3/4 07/30/24	BE0934986036	GBP	BE	2 752 000	44 235
INDONESIA (REP) INDON 2.85 02/14/30	US455780CQ75	USD	ID	2 400 000	21 494
INDONESIA (REP) INDON 3.85 10/15/30	US455780CS32	USD	ID	1 500 000	14 365
INDONESIA (REP) INDON 4 3/4 02/11/29	US455780CH76	USD	ID	14 100 000	143 724
INDONESIA (REP) INDON 4.1 04/24/28	US455780CF11	USD	ID	4 400 000	42 741
INDONESIA (REP) INDON 4.2 10/15/50	US455780CT15	USD	ID	1 300 000	12 739
INDONESIA (REP) INDON 4.45 02/11/24	US455780CG93	USD	ID	1 200 000	11 407
INDONESIA (REP) INDON 4.45 04/15/70	US455780CU87	USD	ID	700 000	7 128
INDONESIA (REP) INDON 5 3/8 10/17/23	USY20721BH19	USD	ID	200 000	1 914
INDONESIA (REP) INDON 5.35 02/11/49	US455780CJ33	USD	ID	4 000 000	45 163
INDONESIA (REP) INDON 5.95 01/08/46	USY20721BP35	USD	ID	600 000	7 214
INDONESIA GOV'T INDOGB 10 1/2 08/15/30	IDG00009002	IDR	ID	23 000 000 000	17 637
INDONESIA GOV'T INDOGB 5 1/2 04/15/26	IDG000015108	IDR	ID	322 000 000 000	193 224
INDONESIA GOV'T INDOGB 6 1/2 02/15/31	IDG000015207	IDR	ID	450 500 000 000	271 216
INDONESIA GOV'T INDOGB 6 1/2 06/15/25	IDG000013707	IDR	ID	58 500 000 000	36 320
INDONESIA GOV'T INDOGB 7 05/15/22	IDG000010000	IDR	ID	100 500 000 000	61 572
INDONESIA GOV'T INDOGB 7 05/15/27	IDG000009804	IDR	ID	21 000 000 000	13 237
INDONESIA GOV'T INDOGB 7 09/15/30	IDG000013806	IDR	ID	217 000 000 000	135 071
INDONESIA GOV'T INDOGB 7 1/2 04/15/40	IDG000014101	IDR	ID	261 500 000 000	160 799
INDONESIA GOV'T INDOGB 7 1/2 06/15/35	IDG000013509	IDR	ID	128 000 000 000	78 369
INDONESIA GOV'T INDOGB 7 1/2 08/15/32	IDG000012204	IDR	ID	281 000 000 000	179 733
INDONESIA GOV'T INDOGB 8 1/4 05/15/29	IDG000012907	IDR	ID	364 500 000 000	242 245
INDONESIA GOV'T INDOGB 8 1/4 05/15/36	IDG000011602	IDR	ID	135 000 000 000	88 406
INDONESIA GOV'T INDOGB 8 1/4 07/15/21	IDG000009101	IDR	ID	56 500 000 000	35 573
INDONESIA GOV'T INDOGB 8 1/8 05/15/24	IDG000012808	IDR	ID	363 500 000 000	236 187
INDONESIA GOV'T INDOGB 8 3/4 05/15/31	IDG000011701	IDR	ID	162 000 000 000	110 925
INDONESIA GOV'T INDOGB 8 3/8 03/15/24	IDG000012006	IDR	ID	553 000 000 000	364 435
INDONESIA GOV'T INDOGB 8 3/8 03/15/34	IDG000010802	IDR	ID	378 500 000 000	252 674
INDONESIA GOV'T INDOGB 8 3/8 04/15/39	IDG000013202	IDR	ID	181 000 000 000	120 246
INDONESIA GOV'T INDOGB 8 3/8 09/15/26	IDG000009507	IDR	ID	458 750 000 000	310 913
INDONESIA GOV'T INDOGB 9 03/15/29	IDG000011107	IDR	ID	0	38
ING BANK NV INTNED 4 1/2 02/21/22	XS0748187902	EUR	NL	4 265 000	45 345
ING GROEP NV INTNED 1.4 07/01/26	USN4580HAC18	USD	NL	5 000 000	43 220
ING GROEP NV INTNED 2 1/2 11/15/30	XS1909186451	EUR	NL	5 000 000	61 120
INGERSOLL-RND GL IR 4 1/4 06/15/23	US45687AAJ16	USD	US	1 765 000	16 214
INSTIT CRDT OFCL ICO 0 04/30/26	XS2250026734	EUR	ES	3 000 000	30 724
INSTIT CRDT OFCL ICO 0 1/4 04/30/24	XS2173111282	EUR	ES	3 500 000	36 166
INSTIT CRDT OFCL ICO 0 10/31/22	XS2073787470	EUR	ES	3 500 000	35 728
INSTIT CRDT OFCL ICO 0 3/4 10/31/23	XS1915152000	EUR	ES	10 000 000	104 744
INSTIT CRDT OFCL ICO 0.2 01/31/24	XS1979491559	EUR	ES	3 500 000	36 094
INSTITUTO COSTAR COSICE 6 3/8 05/15/43	USP56226AQ94	USD	CR	900 000	6 697
INT BK RECON&DEV IBRD 0 1/4 05/21/29	XS1998930926	EUR	SN	15 000 000	155 944
INT BK RECON&DEV IBRD 0 1/4 09/23/27	XS2236022153	GBP	SN	5 000 000	57 625
INT BK RECON&DEV IBRD 0 1/4 12/23/22	XS2160873480	SEK	SN	100 000 000	100 507
INT BK RECON&DEV IBRD 0 5/8 04/22/25	US459058JB07	USD	SN	17 500 000	149 479
INT BK RECON&DEV IBRD 0 5/8 09/05/25	XS1876560100	SEK	SN	66 000 000	67 223
INT BK RECON&DEV IBRD 0 5/8 11/22/27	XS1912495691	EUR	SN	5 000 000	53 621
INT BK RECON&DEV IBRD 0.2 01/21/61	XS2289410420	EUR	SN	15 000 000	127 620
INT BK RECON&DEV IBRD 0.2 11/15/39	XS2086462657	DKK	SN	10 000 000	12 589
INT BK RECON&DEV IBRD 0.4325 11/12/26	XS2078928665	SEK	SN	50 000 000	50 041
INT BK RECON&DEV IBRD 2 1/2 11/22/27	US459058GE72	USD	SN	15 000 000	139 199
INT BK RECON&DEV IBRD 2.9 11/26/25	AU3CB0258739	AUD	SN	1 600 000	11 191
INT BK RECON&DEV IBRD 3 1/8 11/20/25	US45905U6L39	USD	SN	15 000 000	141 611
INT BK RECON&DEV IBRD 2 1/8 03/03/25	US45905UURL07	USD	SN	9 500 000	86 041
INTEL CORP INTC 2.35 05/11/22	US458140BB56	USD	US	1 875 000	16 357
INTEL CORP INTC 3.4 03/25/25	US458140BP43	USD	US	10 000 000	94 127
INTEL CORP INTC 4 3/4 03/25/50	US458140BM12	USD	US	5 931 000	67 982
INTEL CORP INTC 4.95 03/25/60	US458140BN94	USD	US	18 642 000	227 353
INTERAMER DEV BK IADB 1.95 04/23/24	AU3CB0262483	AUD	SN	7 000 000	46 962
INTERAMER DEV BK IADB 2 3/8 07/07/27	US4581X0CY26	USD	SN	13 000 000	120 471
INTERAMER DEV BK IADB 3 09/26/22	US4581X0DD79	USD	SN	8 000 000	71 321
INTERCONTINENT ICE 3 09/15/60	US45866FAQ72	USD	US	6 731 000	55 991
INTERCONTINENT ICE 3 3/4 12/01/25	US45866FAD69	USD	US	839 000	7 969
INTERCONTINENT ICE 4 1/4 09/21/48	US45866FAH73	USD	US	18 134 000	185 123
INTERNATIONAL FL IFF 5 09/26/48	US459506AL51	USD	US	3 912 000	43 769
INTESA SANPAOLO ISPIM 3 01/28/19	XS0997333223	EUR	IT	0	105
INTL DEVEL ASSOC IDAWBG 0 10/19/26	XS2066003901	EUR	SN	15 000 000	153 878

INTL DEVEL ASSOC IDAWBG 0 3/4 06/10/27	XS2187525196	USD	SN	15 000 000	125 211
INTL DEVEL ASSOC IDAWBG 0 3/4 12/12/24	XS2107314663	GBP	SN	5 000 000	59 969
INTL DEVEL ASSOC IDAWBG 0 3/8 09/23/25	XS2232365953	USD	SN	15 000 000	126 146
INTL DEVEL ASSOC IDAWBG 2 3/4 04/24/23	XS1811022091	USD	SN	30 000 000	269 262
INTL FIN CORP IFC 0 1/2 03/20/23	US45950KCS78	USD	SN	16 000 000	137 603
INTL FIN CORP IFC 0.9 05/12/25	XS1801906600	SEK	SN	100 000 000	102 386
INTL FIN CORP IFC 1 1/4 04/05/27	XS1588019221	SEK	SN	50 000 000	52 218
INTL FIN CORP IFC 1 1/4 12/15/23	XS1854000343	GBP	SN	2 300 000	28 015
INTL FIN CORP IFC 1 3/8 09/13/24	CA45950KCCQ19	CAD	SN	7 000 000	49 322
INTL FIN CORP IFC 1.13 11/12/29	XS1955173981	SEK	SN	100 000 000	103 251
INTL FIN CORP IFC 2 1/8 04/07/26	US45950VHX73	USD	SN	7 400 000	67 237
INTL FIN CORP IFC 2 10/24/22	US45950VLH77	USD	SN	5 000 000	43 920
INTL PAPER CO IP 3.8 01/15/26	US460146CL53	USD	US	596 000	5 754
INTL PAPER CO IP 5 09/15/35	US460146CM37	USD	US	1 108 000	12 062
INVESTOR AB INVSA 0 3/8 10/29/35	XS2250024010	EUR	SE	1 615 000	15 549
IREN SPA IREIM 0 7/8 10/14/29	XS2065601937	EUR	IT	3 200 000	33 310
IREN SPA IREIM 1 1/2 10/24/27	XS1704789590	EUR	IT	8 150 000	90 781
IREN SPA IREIM 1.95 09/19/25	XS1881533563	EUR	IT	3 954 000	43 580
IRISH GOVT IRISH 1.35 03/18/31	IE00BFZRQ242	EUR	IE	16 000 000	183 178
ISS GLOBAL A/S ISSDC 1 1/2 08/31/27	XS1673102734	EUR	DK	5 000 000	53 165
IVORY COAST IVYCST 5 3/4 12/31/32	XS0496488395	USD	CI	494 000	2 889
IVORY COAST-PDI IVYCST 6 1/8 06/15/33	XS1631415400	USD	CI	200 000	1 805
JAB HOLDINGS JABHOL 1 3/4 06/25/26	DE000A1919G4	EUR	NL	2 900 000	31 420
JAB HOLDINGS JABHOL 1 5/8 04/30/25	DE000A1Z0TA4	EUR	NL	5 300 000	56 813
JAMAICA GOVT JAMAN 7 7/8 07/28/45	US470160CB63	USD	JM	1 400 000	17 127
JAMAICA GOVT JAMAN 8 03/15/39	US470160AV46	USD	JM	5 900 000	71 828
JAPAN BANK COOP JBIC 1 3/4 01/23/23	US471048CG15	USD	JP	5 000 000	44 035
JAPAN GOVT 2-YR JGB 0.1 03/01/23	JP1024221M37	JPY	JP	7 000 000 000	541 515
JAPAN GOVT 2-YR JGB 0.1 12/01/22	JP1024191LC8	JPY	JP	6 000 000 000	463 827
JAPAN GOVT 5-YR JGB 0.1 06/20/24	JP1051401K75	JPY	JP	4 000 000 000	310 361
JAPAN GOVT 5-YR JGB 0.1 12/20/25	JP1051461M13	JPY	JP	5 000 000 000	388 937
JAPAN GOVT 10-YR JGB 0.1 03/20/28	JP1103501J35	JPY	JP	8 000 000 000	623 970
JAPAN GOVT 10-YR JGB 0.1 12/20/30	JP1103611M11	JPY	JP	7 000 000 000	542 543
JAPAN GOVT 20-YR JGB 0 1/2 12/20/40	JP1201751M13	JPY	JP	4 000 000 000	312 000
JAPAN GOVT 20-YR JGB 0.2 06/20/36	JP1201571G68	JPY	JP	5 000 000 000	381 836
JAPAN GOVT 30-YR JGB 0.7 12/20/50	JP1300691M16	JPY	JP	6 000 000 000	464 919
JAPAN GOVT 40-YR JGB 0 1/2 03/20/60	JP1400131L54	JPY	JP	2 000 000 000	141 599
JERNHUSEN AB JERNAB 0.938 04/18/24 #DMTN	SE0012193688	SEK	SE	106 000 000	107 932
JERNHUSEN AB JERNAB 0.975 04/17/23 #DMTN	SE0011062801	SEK	SE	180 000 000	182 831
JERSEY CENT PL FE 4.7 04/01/24	USU04536AC95	USD	US	4 500 000	42 370
JIC ZHIXIN LTD JIANYI 3 11/24/22	XS1713594494	USD	VG	3 800 000	33 414
JICA JICA 3 3/8 06/12/28	US47109LAC81	USD	JP	15 000 000	144 688
JOHN DEERE CAP DE 2.65 06/10/26	US24422ETH26	USD	US	1 690 000	15 587
JOHNSON JOHNSON 5.85 07/15/2038	US478160AT19	USD	US	6 220 000	79 058
JOHNSON CONTROLS JCI 0 3/8 09/15/27	XS2231330965	EUR	IE	21 861 000	222 885
JOHNSON CONTROLS JCI 1 09/15/23	XS1580476759	EUR	IE	2 500 000	26 141
JOHNSON CONTROLS JCI 1 3/4 09/15/30	US47837RAA86	USD	IE	2 986 000	24 742
JOHNSON CONTROLS JCI 4 1/2 02/15/47	US478375AU25	USD	IE	1 250 000	13 590
JOHNSON&JOHNSON JNJ 1.15 11/20/28	XS1412266816	EUR	US	5 000 000	55 146
JOHNSON&JOHNSON JNJ 2 1/4 03/03/22	US478160CD49	USD	US	13 576 000	118 383
JOHNSONJOHNSON JNJ 4 1/2 09/01/40	US478160AV64	USD	US	194 000	2 171
JORDAN JORDAN 5 3/4 01/31/27	XS1405770220	USD	JO	200 000	1 879
JORDAN JORDAN 5.85 07/07/30	XS2199272662	USD	JO	800 000	7 314
JORDAN JORDAN 6 1/8 01/29/26	XS1117279882	USD	JO	3 000 000	28 453
JORDAN JORDAN 7 3/8 10/10/47	XS1577950311	USD	JO	800 000	7 297
JPMORGAN CHASE JPM 0 5/8 01/25/24	XS1456422135	EUR	US	7 888 000	81 717
JPMORGAN CHASE JPM 0.653 09/16/24	US46647PBS48	USD	US	5 000 000	42 864
JPMORGAN CHASE JPM 1 1/2 01/27/25	XS1174469137	EUR	US	7 000 000	75 312
JPMORGAN CHASE JPM 2 3/4 08/24/22	XS0820547825	EUR	US	0	0
JPMORGAN CHASE JPM 3 1/8 01/23/25	US46625HKC33	USD	US	19 371 000	180 033
JPMORGAN CHASE JPM 3 3/8 05/01/23	US46625HJJ05	USD	US	0	0
JPMORGAN CHASE JPM 3 7/8 09/10/24	US46625HJY71	USD	US	12 000 000	113 096
JPMORGAN CHASE JPM 3.3 04/01/26	US46625HQW33	USD	US	17 054 000	160 690
JPMORGAN CHASE JPM 4.85 02/01/44	US46625HJU59	USD	US	1 959 000	22 303
JPN FIN ORG MUNI JFM 0.01 02/02/28	XS2291905474	EUR	JP	1 250 000	12 692
JPN FIN ORG MUNI JFM 0.05 02/12/27	XS2113121904	EUR	JP	2 750 000	28 054
JPN FIN ORG MUNI JFM 2 04/21/22	XS1219588560	USD	JP	20 000 000	174 040
JUNTA ANDALUCIA ANDAL 0 1/2 04/30/31	ES0000090847	EUR	ES	9 000 000	90 562
KAZAKH DEVELOPME DBKAZ 2.95 05/06/31	XS2337670694	USD	KZ	600 000	5 123
KAZAKHSTAN KAZAKS 3 7/8 10/14/24	XS1120709669	USD	KZ	500 000	4 695
KAZAKHSTAN KAZAKS 4 7/8 10/14/44	XS1120709826	USD	KZ	4 000 000	43 258
KAZAKHSTAN KAZAKS 5 1/8 07/21/25	XS1263054519	USD	KZ	5 900 000	59 657
KAZAKHSTAN KAZAKS 6 1/2 07/21/45	XS1263139856	USD	KZ	5 700 000	72 656
KAZAKHSTAN TEMIR KTKZ 6.95 07/10/42	XS0799658637	USD	KZ	100 000	1 202
KAZMUNAYGAS NAT KZOKZ 4 3/4 04/24/25	XS1807299174	USD	KZ	4 400 000	42 539
KAZMUNAYGAS NAT KZOKZ 5 3/4 04/19/47	XS1595714087	USD	KZ	300 000	3 217
KAZMUNAYGAS NAT KZOKZ 5 3/8 04/24/30	XS1807300105	USD	KZ	900 000	9 263
KAZMUNAYGAS NAT KZOKZ 6 3/8 10/24/48	XS1807299331	USD	KZ	1 000 000	11 412
KAZTRANSYGAS JSC KZTGKZ 4 3/8 09/26/27	XS1682544157	USD	KZ	1 500 000	14 358
KBC GROUP NV KBCBB 0 7/8 06/27/23	BE0002602804	EUR	BE	2 000 000	20 757
KBC GROUP NV KBCBB 1 1/8 01/25/24	BE0002631126	EUR	BE	2 700 000	28 429
KELLOGG CO K 3 1/4 04/01/26	US487836BP25	USD	US	1 875 000	17 636
KENYA REP OF KENINT 6 7/8 06/24/24	XS1028952403	USD	KE	7 100 000	66 835
KENYA REP OF KENINT 7 05/22/27	XS1843435840	USD	KE	1 000 000	9 451
KENYA REP OF KENINT 7 1/4 02/28/28	XS1781710543	USD	KE	1 200 000	11 594
KENYA REP OF KENINT 8 05/22/32	XS1843435766	USD	KE	1 200 000	11 621
KENYA REP OF KENINT 8 1/4 02/28/48	XS1781710626	USD	KE	2 800 000	26 977
KEYSIGHT TECHNOL KEYS 4.6 04/06/27	US49338LAE39	USD	US	7 569 000	7 569
KFW KFW 0 06/15/29	XS2331327564	EUR	DE	9 500 000	97 311

KFW KFW 0 09/15/28	XS2209794408	EUR	DE	17 000 000	174 745
KFW KFW 0 1/2 09/28/26	XS1897340854	EUR	DE	4 241 000	45 145
KFW KFW 0 1/4 06/30/25	XS1612940558	EUR	DE	1 073 000	11 198
KFW KFW 0 3/4 09/30/30	US500769JG03	USD	DE	9 000 000	72 425
KFW KFW 0 7/8 09/15/26	XS2034715305	GBP	DE	5 000 000	60 386
KFW KFW 0.01 05/05/27	XS1999841445	EUR	DE	4 500 000	46 450
KFW KFW 1 1/2 07/24/24	AU3CB0265239	AUD	DE	1 338 000	8 899
KFW KFW 1 3/4 09/14/29	US500769JD71	USD	DE	10 000 000	88 553
KFW KFW 2 11/30/21	US500769HD99	USD	DE	2 000 000	17 266
KKR GR FIN CO KKR 1 5/8 05/22/29	XS1998904921	EUR	US	17 769 000	193 316
KLEPI LIPP 1 04/17/23	FR0012674661	EUR	FR	1 900 000	19 676
KOMMUNEKREDIT KOMMUN 0 1/8 09/26/40	XS2226280084	EUR	DK	5 000 000	46 304
KOMMUNEKREDIT KOMMUN 0 5/8 11/21/39	XS2081058096	EUR	DK	5 700 000	58 591
KOMMUNINVEST KOMINS 0 1/4 11/26/27	XS2259127269	SEK	SE	100 000 000	97 806
KOMMUNINVEST KOMINS 1 5/8 04/24/23	XS2081157401	USD	SE	4 500 000	39 524
KOREA WATER RESO KORWAT 3 7/8 05/15/23	XS1798774656	USD	KR	5 000 000	45 588
KROGER CO KR 5.4 01/15/49	US501044DM06	USD	US	5 494 000	65 216
KROGER CO/THE KR 3 1/2 02/01/26	US501044DC24	USD	US	1 098 000	10 448
KROGER CO/THE KR 4 02/01/24	US501044CY52	USD	US	4 100 000	38 333
LA BANQUE POSTAL FRLBP 1 3/8 04/24/29	FR0013415692	EUR	FR	5 000 000	54 174
LA POSTE SA FRPTT 1.45 11/30/28	FR0013384567	EUR	FR	5 700 000	63 605
LANDSHYPO BANK LANHYP 0 3/4 05/25/23	XS1824244807	SEK	SE	146 000 000	147 902
LANDSHYPO BANK LANHYP 0.615 11/18/25 #DMTN	SE0011870021	SEK	SE	16 000 000	16 171
LANDSHYPO BANK LANHYP 0.7 05/09/22 #mtn	SE0009895030	SEK	SE	80 000 000	80 570
LANSFORSAKRINGAR LANSBK 1 1/2 09/16/26 #519	SE0012324341	SEK	SE	511 800 000	545 064
LANSFORSAKRINGAR LANSBK 1 1/2 09/18/24 #517	SE0010298190	SEK	SE	100 000 000	105 523
LANSFORSAKRINGAR LANSBK 1 1/4 09/17/25 #518	SE0011309244	SEK	SE	554 000 000	581 355
LANSFORSAKRINGAR LANSBK 1 1/4 09/20/23 #516	SE0009190390	SEK	SE	250 000 000	259 296
LANSFORSAKRINGAR LANSBK 2 1/4 09/21/22 #515	SE0007278429	SEK	SE	150 000 000	156 930
LB BADEN-WUERTT LBBW 0 3/8 05/24/24	DE000LB2CHW4	EUR	DE	1 500 000	15 453
LB BADEN-WUERTT LBBW 0 3/8 07/29/26	DE000LB2CLH7	EUR	DE	3 000 000	31 028
LB BADEN-WUERTT LBBW 1 1/2 02/03/25	DE000LB2CQX3	GBP	DE	4 000 000	48 434
LEASEPLAN CORP LPTY 1 3/8 03/07/24	XS1960260021	EUR	NL	1 700 000	17 994
LIBERTY MUTUAL LIBMUT 4.569 02/01/29	USU52932BB29	USD	US	2 950 000	30 010
LITHUANIA LITHUN 0.95 05/26/27	XS1619567677	EUR	LT	8 500 000	91 880
LITHUANIA LITHUN 2.1 05/26/47	XS1619568139	EUR	LT	3 500 000	48 706
LITHUANIA LITHUN 6 5/8 02/01/22	XS0739988086	USD	LT	4 600 000	41 894
LLOYDS BANK LLOYDS 1 1/2 06/23/23	XS2192430572	GBP	GB	0	0
LLOYDS BK GR PLC LLOYDS 0 3/4 11/09/21	XS1517181167	EUR	GB	10 482 000	107 271
LLOYDS BK GR PLC LLOYDS 3 3/4 01/11/27	US53944YAD58	USD	GB	18 733 000	179 625
LLOYDS BK GR PLC LLOYDS 4.05 08/16/23	US539439AS89	USD	GB	5 068 000	47 109
LONDON STOCK EX LSELN 1 3/4 12/06/27	XS1918000107	EUR	GB	5 000 000	56 141
LOWE'S COS INC LOW 3 3/8 09/15/25	US548661DH71	USD	US	6 330 000	59 786
LOWE'S COS INC LOW 3.1 05/03/27	US548661DP97	USD	US	10 000 000	93 748
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	95 378
LOWE'S COS INC LOW 4 1/2 04/15/30	US548661DU82	USD	US	12 224 000	124 681
LOWE'S COS INC LOW 4.55 04/05/49	US548661DS37	USD	US	7 025 000	75 783
LOWE'S COS INC LOW 5 1/8 04/15/50	US548661DW49	USD	US	1 685 000	19 607
LVMH MOET HENNES MCFP 0 02/11/24	FR0013482817	EUR	FR	12 600 000	128 742
LVMH MOET HENNES MCFP 0 3/4 05/26/24	FR0013257623	EUR	FR	7 000 000	73 004
LVMH MOET HENNES MCFP 1 02/11/23	FR0013482858	GBP	FR	2 100 000	25 119
MACQUARIE BK LTD MQGAU 4 7/8 06/10/25	US55608YAB11	USD	AU	1 875 000	17 999
MACQUARIE GROUP MQGAU 0.35 03/03/28	XS2265371042	EUR	AU	5 000 000	50 048
MALAYSIA GOVT MGS 2.632 04/15/31	MYBMO2000028	MYR	MY	800 000	1 569
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	91 000	194
MALAYSIA GOVT MGS 3.502 05/31/27	MYBMX0700034	MYR	MY	19 800 000	42 211
MALAYSIA GOVT MGS 3.733 06/15/28	MYBMS1300057	MYR	MY	41 500 000	89 533
MALAYSIA GOVT MGS 3.757 05/22/40	MYBMY1900052	MYR	MY	37 400 000	72 960
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	43 400 000	90 890
MALAYSIA GOVT MGS 3.844 04/15/33	MYBMX1300040	MYR	MY	67 000	140
MALAYSIA GOVT MGS 3.885 08/15/29	MYBMO1900020	MYR	MY	1 700 000	3 733
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	145 792
MALAYSIA GOVT MGS 3.906 07/15/26	MYBML1900018	MYR	MY	9 900 000	21 906
MALAYSIA GOVT MGS 3.955 09/15/25	MYBMO1500010	MYR	MY	3 660 000	8 047
MALAYSIA GOVT MGS 4.048 09/30/21	MYBML1400035	MYR	MY	82 000	172
MALAYSIA GOVT MGS 4.059 09/30/24	MYBML1700020	MYR	MY	103 300 000	226 013
MALAYSIA GOVT MGS 4.065 06/15/50	MYBMZ2000016	MYR	MY	22 600 000	45 098
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	131 073
MALAYSIA GOVT MGS 4.232 06/30/31	MYBMX1100044	MYR	MY	8 700 000	19 227
MALAYSIA GOVT MGS 4.392 04/15/26	MYBMS1100036	MYR	MY	63 000	141
MALAYSIA GOVT MGS 4.498 04/15/30	MYBMY1000038	MYR	MY	55 000	125
MALAYSIA GOVT MGS 4.762 04/07/37	MYBMX1700033	MYR	MY	9 900 000	22 289
MALAYSIA INVEST MGII 3.151 05/15/23	MYBGH1900075	MYR	MY	6 400 000	13 518
MALAYSIA INVEST MGII 3.422 09/30/27	MYBGL2000018	MYR	MY	21 700 000	46 133
MALAYSIA INVEST MGII 3.447 07/15/36	MYBGT2100019	MYR	MY	12 400 000	24 378
MALAYSIA INVEST MGII 3.465 10/15/30	MYBGO2000020	MYR	MY	47 100 000	98 550
MALAYSIA INVEST MGII 3.655 10/15/24	MYBGJ1900048	MYR	MY	40 400 000	87 402
MALAYSIA INVEST MGII 3.726 03/31/26	MYBGK1900038	MYR	MY	60 800 000	132 183
MALAYSIA INVEST MGII 3.948 04/14/22	MYBGI1700036	MYR	MY	67 700 000	142 964
MALAYSIA INVEST MGII 4.13 07/09/29	MYBGO1900014	MYR	MY	23 400 000	52 115
MALAYSIA INVEST MGII 4.369 10/31/28	MYBGO1800024	MYR	MY	41 500 000	93 163
MANULIFE FIN COR MFCCN 5 3/8 03/04/46	US56501RAD89	USD	CA	1 293 000	15 714
MARKEL CORP MKL 5 05/20/49	US570535AT11	USD	US	2 281 000	25 395
MARSH & MCLENNAN MMC 1.349 09/21/26	XS1963836892	EUR	US	9 354 000	101 220

MARSH & MCLENNAN MMC 1.979 03/21/30	XS1963837197	EUR	US	3 279 000	37 202
MARSH & MCLENNAN MMC 4.9 03/15/49	US571748BJ05	USD	US	9 463 000	111 739
MASS INSTIT TECH MASSIN 5.6 07/01/11	US575718AA93	USD	US	23 000	340
MASTERCARD INC MA 2.95 06/01/29	US57636QAM69	USD	US	4 624 000	43 315
MCDONALD'S CORP MCD 4 7/8 12/09/45	US58013MFA71	USD	US	0	0
MCKESSON CORP MCK 3.95 02/16/28	US581557BJ38	USD	US	0	0
MDC-GMTN B.V. MUBAUH 3 3/4 04/19/29	XS1598828298	USD	NL	1 600 000	15 335
MDC-GMTN B.V. MUBAUH 4 1/2 11/07/28	XS1904648570	USD	NL	1 500 000	15 016
MDGH - GMTN BV MUBAUH 2 1/2 05/21/26	XS2176018609	USD	NL	2 100 000	18 878
MDGH - GMTN BV MUBAUH 3.95 05/21/50	XS2175968580	USD	NL	1 000 000	9 797
MEAD JOHNSON NUT MJN 4.6 06/01/44	US582839AG14	USD	US	92 000	1 027
MEDTRONIC GLOBAL MDT 0 03/15/23	XS2240133459	EUR	LU	3 357 000	34 244
MEDTRONIC GLOBAL MDT 0 12/02/22	XS2020670696	EUR	LU	9 043 000	92 196
MEDTRONIC GLOBAL MDT 0 3/8 03/07/23	XS1960678099	EUR	LU	20 689 000	212 520
MEDTRONIC GLOBAL MDT 1 1/2 07/02/39	XS2020670936	EUR	LU	5 709 000	61 618
MEDTRONIC GLOBAL MDT 1 1/8 03/07/27	XS1960678255	EUR	LU	5 000 000	53 718
MEDTRONIC GLOBAL MDT 1 3/8 10/15/40	XS2238792332	EUR	LU	8 012 000	83 736
MEDTRONIC GLOBAL MDT 1 5/8 10/15/50	XS2238792688	EUR	LU	451 000	4 754
MEDTRONIC GLOBAL MDT 2 1/4 03/07/39	XS1960678685	EUR	LU	487 000	5 827
MEDTRONIC INC MDT 4 5/8 03/15/45	US585055BU98	USD	US	7 959 000	90 204
MERCK CO INC MRK 1 7/8 10/15/26	XS1028941117	EUR	US	5 000 000	56 267
MERCK CO INC MRK 3.7 02/10/45	US58933YAT29	USD	US	15 000 000	150 186
MERCK & CO INC MRK 1 3/8 11/02/36	XS1513062411	EUR	US	1 099 000	12 299
MERCK FIN SERVIC MRKGR 1 3/8 09/01/22	XS1284570626	EUR	DE	3 508 000	36 550
MERRILL LYNCH CO 7.75% 5/14/2038	US59023VAA89	USD	US	5 000 000	68 166
MET LIFE GLOB MET 1 1/4 09/17/21	XS1110874820	EUR	US	788 000	8 100
MET LIFE GLOB MET 2 3/8 01/11/23	XS0873665706	EUR	US	1 900 000	20 293
MET LIFE GLOB MET 2 5/8 12/05/22	XS1327014749	GBP	US	675 000	8 243
METLIFE INC MET 4 7/8 11/13/43	US59156RBG20	USD	US	3 549 000	40 206
MEXICAN BONOS MBONO 10 11/20/36	MX0MGO0000B2	MXN	MX	1 652 123	89 498
MEXICAN BONOS MBONO 10 12/05/24	MX0MGO0000078	MXN	MX	2 351 820	113 512
MEXICAN BONOS MBONO 5 3/4 03/05/26	MX0MGO00000Y4	MXN	MX	1 616 100	68 846
MEXICAN BONOS MBONO 6 1/2 06/09/22	MX0MGO00000Q0	MXN	MX	5 673 907	247 028
MEXICAN BONOS MBONO 6 3/4 03/09/23	MX0MGO0000128	MXN	MX	6 462 000	288 630
MEXICAN BONOS MBONO 7 1/2 06/03/27	MX0MGO00000D8	MXN	MX	8 608 821	387 377
MEXICAN BONOS MBONO 7 3/4 05/29/31	MX0MGO00000P2	MXN	MX	693 058	31 562
MEXICAN BONOS MBONO 7 3/4 11/13/42	MX0MGO00000R8	MXN	MX	2 851 704	126 117
MEXICAN BONOS MBONO 7 3/4 11/23/34	MX0MGO00000U2	MXN	MX	2 062 084	93 770
MEXICAN BONOS MBONO 8 09/05/24	MX0MGO0000151	MXN	MX	7 088 000	328 229
MEXICAN BONOS MBONO 8 1/2 05/31/29	MX0MGO00000H9	MXN	MX	10 122 879	480 613
MEXICAN BONOS MBONO 8 1/2 11/18/38	MX0MGO00000J5	MXN	MX	4 471 231	212 345
MEXICAN BONOS MBONO 8 11/07/47	MX0MGO0000102	MXN	MX	3 910 000	177 300
MEXICAN BONOS MBONO 8 12/07/23	MX0MGO0000003	MXN	MX	4 139 810	187 276
MICHELIN MLFP 0 1/4 11/02/32	FR0014000D49	EUR	FR	1 200 000	11 872
MICHELIN MLFP 0 11/02/28	FR0014000D31	EUR	FR	10 000 000	99 845
MICHELIN MLFP 1 3/4 09/03/30	FR0013357852	EUR	FR	5 000 000	58 164
MICRON TECH MU 4.663 02/15/30	US595112BQ52	USD	US	22 543 000	227 826
MICRON TECH MU 5.327 02/06/29	US595112BN22	USD	US	18 664 000	196 436
MICROSOFT CORP MSFT 3 1/8 12/06/28	XS1001749289	EUR	US	3 659 000	46 017
MICROSOFT CORP MSFT 3.041 03/17/62	US594918CF95	USD	US	22 653 000	208 832
MICROSOFT CORP MSFT 3.3 02/06/27	US594918BY93	USD	US	10 000 000	96 310
MITSUB UFJ FIN MUFG 0.339 07/19/24	XS2028899727	EUR	JP	1 000 000	10 314
MITSUB UFJ FIN MUFG 0.848 07/19/29	XS2028900087	EUR	JP	4 500 000	47 507
MIZUHO FINANCIAL MIZUHO 0.956 10/16/24	XS1691909920	EUR	JP	5 000 000	52 745
MONDELEZ INT INC MDLZ 0 1/4 03/17/28	XS2312722916	EUR	US	8 974 000	90 473
MONDELEZ INT INC MDLZ 1 1/2 02/04/31	US609207AX34	USD	US	503 000	4 101
MONDELEZ INT INC MDLZ 2 3/4 04/13/30	US609207AT22	USD	US	43 711 000	395 689
MONDELEZ INTL MDLZ 0 3/8 09/22/29	XS2235987224	EUR	NL	3 153 000	31 905
MONDI FINANCE MNDILN 2 3/8 04/01/28	XS2151059206	EUR	AT	4 330 000	49 639
MONGOLIA MONGOL 5 5/8 05/01/23	USY6142NAB48	USD	MN	300 000	2 728
MOODY'S CORP MCO 4 7/8 02/15/24	US615369AC97	USD	US	1 150 000	10 978
MORGAN STANLEY MS 1 3/4 01/30/25	XS1180256528	EUR	US	5 698 000	61 874
MORGAN STANLEY MS 1 7/8 04/27/27	XS1603892149	EUR	US	5 000 000	55 428
MORGAN STANLEY MS 2 5/8 03/09/27	XS1577762823	GBP	US	4 034 000	51 486
MORGAN STANLEY MS 3 7/8 01/27/26	US61746BDZ67	USD	US	6 247 000	60 595
MORGAN STANLEY MS 4 7/8 11/01/22	US6174824M37	USD	US	20 498 000	186 867
MORGAN STANLEY MS 4.1 05/22/23	US61747YDU64	USD	US	11 765 000	107 503
MORGAN STANLEY MS 5 11/24/25	US6174467X10	USD	US	12 000 000	118 882
MOROCCO KINGDOM MOROC 5 1/2 12/11/42	XS0864259717	USD	MA	200 000	1 947
MOTABILITY OPS MOTOPG 0 7/8 03/14/25	XS1578212299	EUR	GB	1 005 000	10 590
MOTABILITY OPS MOTOPG 3 5/8 03/10/36	XS1377228959	GBP	GB	1 066 000	15 653
MUMTALAKAT SUKUK MUMTAK 5 5/8 02/27/24	XS1953255616	USD	KY	600 000	5 564
MUNI FINANCE PLC KUNTA 0.05 09/06/29	XS2023679843	EUR	FI	2 000 000	20 500
NAMIBIA REP OF REPNAM 5 1/4 10/29/25	XS1311099540	USD	NA	1 200 000	11 136
NASDAQ INC NDAQ 1.65 01/15/31	US63111XAD30	USD	US	11 006 000	89 696
NASDAQ INC NDAQ 2 1/2 12/21/40	US63111XAE13	USD	US	9 576 000	76 113
NATIONWIDE BLDG NWDIE 1 01/24/23	XS2108460184	GBP	GB	2 114 000	25 291
NATL AUSTRALIABK NAB 0 5/8 08/30/23	XS1872032369	EUR	AU	3 000 000	31 225
NATL GRID ELECT NGGLN 0.19 01/20/25	XS2104915033	EUR	GB	2 000 000	20 446
NATL RURAL UTIL NRUC 4.023 11/01/32	US637432MS19	USD	US	657 000	6 626
NATWEST MARKETS RBS 1 1/8 06/14/23	XS1837997979	EUR	GB	5 149 000	53 598
NED WATERSCHAPBK NEDWBK 0 1/4 06/07/24	XS1626191107	EUR	NL	5 000 000	51 780
NED WATERSCHAPBK NEDWBK 0 1/8 05/28/27	XS2002516446	EUR	NL	9 000 000	93 156
NED WATERSCHAPBK NEDWBK 0 1/8 09/25/23	XS1882681619	EUR	NL	7 000 000	72 075
NED WATERSCHAPBK NEDWBK 0 10/02/34	XS2057845518	EUR	NL	3 000 000	29 282
NED WATERSCHAPBK NEDWBK 0.7 01/25/23	XS1555168951	SEK	NL	100 000 000	101 214
NED WATERSCHAPBK NEDWBK 1 04/11/25	XS1595814465	SEK	NL	50 000 000	51 332
NED WATERSCHAPBK NEDWBK 1 09/03/25	XS1284550941	EUR	NL	3 500 000	37 857
NED WATERSCHAPBK NEDWBK 1 1/2 04/27/38	XS1814679756	EUR	NL	8 000 000	95 031

NED WATERSCHAPBK NEDWBK 1 1/4 06/07/32	XS1626191792	EUR	NL	3 600 000	40 886
NED WATERSCHAPBK NEDWBK 2 1/8 11/15/21	XS1716989287	USD	NL	1 500 000	12 956
NEDER FINANCIER NEDFIN 0 3/4 11/29/23	XS1527323411	SEK	NL	50 000 000	50 933
NEDER FINANCIER NEDFIN 2 3/4 02/20/24	XS1953035844	USD	NL	8 000 000	73 091
NESTLE FIN INTL NESNVX 0 03/03/33	XS2263684776	EUR	LU	3 000 000	28 707
NESTLE FIN INTL NESNVX 0 1/8 11/12/27	XS2170362672	EUR	LU	1 134 000	11 577
NESTLE FIN INTL NESNVX 0 11/2/24	XS2170362326	EUR	LU	4 707 000	48 114
NESTLE FIN INTL NESNVX 0 3/8 01/18/24	XS1707074941	EUR	LU	2 000 000	20 638
NESTLE FIN INTL NESNVX 1 1/2 04/01/30	XS2148390755	EUR	LU	3 394 000	38 259
NESTLE FIN INTL NESNVX 1 1/4 11/02/29	XS1707075328	EUR	LU	6 656 000	73 746
NESTLE HOLDINGS NESNVX 3.35 09/24/23	USU74078BX05	USD	US	10 000 000	91 641
NESTLE SA NESNVX 0 3/4 06/28/28	CH0419042509	CHF	CH	0	4
NETHERLANDS GOVT NETHER 0 1/2 01/15/40	NL0013552060	EUR	NL	26 175 000	280 740
NETHERLANDS GOVT NETHER 0 3/4 07/15/27	NL0012171458	EUR	NL	5 000 000	54 758
NETHERLANDS GOVT NETHER 2 3/4 01/15/47	NL0010721999	EUR	NL	3 000 000	49 505
NEW S WALES TREA NSWTC 3 11/15/28	AU3SG0001878	AUD	AU	7 000 000	50 227
NEWCREST FINANCE NCMAU 5 3/4 11/15/41	USQ66511AB43	USD	AU	1 054 000	12 103
NEWMONT CORP NEM 2 1/4 10/01/30	US651639AY25	USD	US	8 640 000	74 253
NEWMONT GOLDCORP NEM 2.8 10/01/29	US651639AX42	USD	US	10 000 000	90 354
NEWMONT MINING6.25% 10/01/2039	US651639AM86	USD	US	10 000 000	124 953
NIKE INC NKE 2 3/8 11/01/26	US654106AF00	USD	US	17 656 000	161 206
NIKE INC NKE 3 7/8 11/01/45	US654106AE35	USD	US	1 862 000	19 184
NN BANK NV NNGRNV 0 3/8 05/31/23	XS2004795725	EUR	NL	500 000	5 131
NORDEA BANK AB NDASS 0.3 06/30/22	XS1640493372	EUR	SE	4 633 000	47 356
NORDEA BANK AB NDASS 1 1/8 02/12/25	XS1189263400	EUR	SE	202 000	2 155
NORDEA BANK AB NDASS 3 1/4 07/05/22	XS0801636902	EUR	SE	100 000	1 085
NORDEA BANK ABP NDASS 0 1/2 03/19/31	XS2321526480	EUR	FI	9 000 000	91 312
NORDEA BANK NDASS 0 3/8 05/28/26	XS2003499386	EUR	FI	5 000 000	51 854
NORDEA HYPOTEK NDASS 0 1/2 09/16/26 #5536	SE0013358439	SEK	SE	165 400 000	166 367
NORDEA HYPOTEK NDASS 1 09/17/25 #5535	SE0013358413	SEK	SE	378 800 000	392 801
NORDEA HYPOTEK NDASS 1 09/18/24 #5534	SE0012230415	SEK	SE	570 200 000	590 319
NORDEA HYPOTEK NDASS 1 1/4 09/20/23 #5533	SE0010442731	SEK	SE	300 000 000	311 134
NORDIC INVST BNK NIB 0 1/8 06/10/24	XS1431730388	EUR	SN	1 000 000	10 332
NORDIC INVST BNK NIB 2 1/4 09/30/21	US65562QAW50	USD	SN	2 000 000	17 288
NORDLB LX COV NDB 0.05 01/28/25	XS2079316753	EUR	LU	1 500 000	15 334
NORDRHEIN-WEST NRW 0 1/2 11/25/39	DE000NRW0L02	EUR	DE	8 000 000	81 457
NORDRHEIN-WEST NRW 0.95 03/13/28	DE000NRW0K03	EUR	DE	10 000 000	109 407
NORSKE TOG AS NRSKTO 2.55 12/11/29	NO0010870017	NOK	NO	12 000 000	12 306
NORTHERN ST PR-M XEL 2.6 06/01/51	US665772CS69	USD	US	2 109 000	17 412
NOVARTIS CAPITAL NOVNVX 3.4 05/06/24	US66989HAG39	USD	US	10 000 000	92 684
NOVARTIS CAPITAL NOVNVX 4 11/20/45	US66989HAK41	USD	US	3 333 000	34 934
NOVARTIS CAPITAL NOVNVX 4.4 05/06/44	US66989HAH12	USD	US	3 396 000	37 411
NOVARTIS FINANCE NOVNVX 0 09/23/28	XS2235996217	EUR	LU	13 731 000	137 536
NOVARTIS FINANCE NOVNVX 0 1/8 09/20/23	XS1492825051	EUR	LU	5 000 000	51 290
NRW.BANK NRWKB 0 02/18/30	DE000NWB0AJ5	EUR	DE	2 000 000	20 278
NRW.BANK NRWKB 0 1/2 09/13/27	DE000NWB0AE6	EUR	DE	1 000 000	10 610
NRW.BANK NRWKB 0 10/15/29	DE000NWB0AH9	EUR	DE	10 000 000	101 591
NSWTC-DOMESTIC NSWTC 4 04/20/23	AU3SG0001159	AUD	AU	3 000 000	20 758
NTPC LTD NTPCIN 8.49 03/25/25	INE733E07JP6	INR	IN	1 100	14
NUCOR CORP NUE 2.979 12/15/55	USU66980AC46	USD	US	48 000	398
NVIDIA CORP NVDA 2.85 04/01/30	US67066GAF19	USD	US	47 402 000	441 771
NVIDIA CORP NVDA 3 1/2 04/01/40	US67066GAG91	USD	US	5 106 000	49 869
NVIDIA CORP NVDA 3.7 04/01/60	US67066GAJ31	USD	US	600 000	6 126
OIL & GAS HLDING OILGAS 7 5/8 11/07/24	XS1901860160	USD	BH	5 600 000	54 096
OIL & GAS HLDING OILGAS 8 3/8 11/07/28	XS1903485800	USD	BH	600 000	6 066
OMAN INTRNL BOND OMAN 3 7/8 03/08/22	XS1575874471	USD	OM	2 200 000	19 251
OMAN INTRNL BOND OMAN 4 3/4 06/15/26	XS1405777589	USD	OM	2 100 000	18 649
OMAN INTRNL BOND OMAN 4 7/8 02/01/25	XS1944412664	USD	OM	3 900 000	35 596
OMAN INTRNL BOND OMAN 5 3/8 03/08/27	XS1575967218	USD	OM	8 500 000	77 739
OMAN INTRNL BOND OMAN 5 5/8 01/17/28	XS1750113661	USD	OM	4 100 000	37 710
OMAN INTRNL BOND OMAN 6 08/01/29	XS1944412748	USD	OM	200 000	1 857
OMAN INTRNL BOND OMAN 6 1/2 03/08/47	XS1575968026	USD	OM	2 400 000	20 425
OMAN INTRNL BOND OMAN 6 3/4 01/17/48	XS1750114396	USD	OM	3 400 000	29 790
OMAN INTRNL BOND OMAN 6 3/4 10/28/27	XS2234859101	USD	OM	4 700 000	45 373
OMAN INTRNL BOND OMAN 7 01/25/51	XS2288906857	USD	OM	900 000	8 054
OMAN INTRNL BOND OMAN 7 3/8 10/28/32	XS2234859283	USD	OM	6 000 000	59 132
OMAN SOV SUKUK OMANGS 4.397 06/01/24	XS1620176831	USD	OM	3 800 000	33 832
ONTARIO POWER ONTPOW 3.215 04/08/30	CA68321ZAG69	CAD	CA	4 000 000	29 815
ONTARIO PROVINCE ONT 1.85 02/01/27	CA68333ZAJ62	CAD	CA	6 500 000	46 310
ONTARIO PROVINCE ONT 1.95 01/27/23	CA68323ADL58	CAD	CA	6 000 000	42 756
ONTARIO PROVINCE ONT 2.65 02/05/25	CA68323AER10	CAD	CA	8 000 000	59 088
ONTARIO PROVINCE ONT 2.65 12/02/50	CA68333ZAG24	CAD	CA	5 000 000	34 719
ONTARIO PROVINCE ONT 2.8 06/02/48	CA68323ADZ45	CAD	CA	4 000 000	28 709
ONTARIO TEACHERS ONTTFT 0.05 11/25/30	XS2259210677	EUR	CA	3 000 000	29 790
OP CORPORATE BK OPBANK 0 3/8 02/26/24	XS1956022716	EUR	FI	2 000 000	20 659
OP MORTGAGE BANK OPBANK 0.05 03/25/31	XS2324321368	EUR	FI	1 300 000	13 157
ORACLE CORP ORCL 3 1/8 07/10/25	XS0951216166	EUR	US	6 275 000	73 576
ORANGE ORAFP 0 7/8 02/03/27	FR0013217114	EUR	FR	1 900 000	20 189
ORANGE ORAFP 1 05/12/25	XS1408317433	EUR	FR	900 000	9 510
OWENS CORNING INC 7 12/01/2036	US690742AB73	USD	US	920 000	11 280
OWL ROCK CAPITAL ORCC 4 1/4 01/15/26	US69121KAD63	USD	US	27 000 000	253 869
PACIFIC GAS&ELEC PCG 3 1/2 06/15/25	US694308HM22	USD	US	10 000 000	89 882
PACIFIC GAS&ELEC PCG 4 1/4 08/01/23	US694308JB49	USD	US	10 000 000	92 118
PANAMA PANAMA 2.252 09/29/32	US698299BN37	USD	PA	2 300 000	18 993
PANAMA PANAMA 4 1/2 04/01/56	US698299BM53	USD	PA	2 100 000	20 537
PANAMA PANAMA 4 1/2 05/15/47	US698299BG85	USD	PA	3 100 000	30 261
PARAGUAY PARGUY 4.95 04/28/31	USP75744AJ47	USD	PY	6 300 000	62 278
PARAGUAY PARGUY 5 04/15/26	USP75744AD76	USD	PY	600 000	5 875
PARAGUAY PARGUY 5.4 03/30/50	USP75744AG08	USD	PY	900 000	9 089

PARAGUAY PARGUY 5.6 03/13/48	USP75744AF25	USD	PY	2 000 000	20 385
PARKER-HANNIFIN PH 4.2 11/21/34	US70109HAM79	USD	US	913 000	9 222
PAYPAL HOLDING PYPL 1.35 06/01/23	US70450YAF07	USD	US	0	0
PAYPAL HOLDING PYPL 2.4 10/01/24	US70450YAC75	USD	US	10 000 000	90 653
PAYPAL HOLDING PYPL 2.65 10/01/26	US70450YAD58	USD	US	9 350 000	86 285
PEABODY CAPITAL PEABDY 4 5/8 12/12/53	XS1004042575	GBP	GB	260 000	4 805
PEARSON FUND FIV PSON 1 3/8 05/06/25	XS1228153661	EUR	GB	1 037 000	10 955
PEARSON FUNDING PSON 3 3/4 06/04/30	XS2044910466	GBP	GB	1 358 000	17 942
PEPSICO INC PEP 0 1/2 05/06/28	XS2168625544	EUR	US	5 000 000	52 094
PEPSICO INC PEP 0 1/4 05/06/24	XS2168625460	EUR	US	5 000 000	51 490
PEPSICO INC PEP 0 3/4 03/18/27	XS1963553919	EUR	US	3 823 000	40 468
PEPSICO INC PEP 0.4 10/07/23	US713448FB91	USD	US	10 000 000	85 670
PEPSICO INC PEP 0.4 10/09/32	XS2242633258	EUR	US	5 000 000	50 176
PEPSICO INC PEP 1.05 10/09/50	XS2242633332	EUR	US	130 000	1 290
PEPSICO INC PEP 2 1/4 03/19/25	US713448EQ79	USD	US	9 032 000	81 682
PEPSICO INC PEP 3.6 08/13/42	US713448CC02	USD	US	313 000	3 137
PERNOD RICARD SA RIFP 0 1/2 10/24/27	FR0013456431	EUR	FR	2 900 000	30 270
PERNOD-RICARD SA RIFP 2 1/8 09/27/24	FR0012173862	EUR	FR	2 400 000	26 425
PERTAMINA PERTIJ 6 05/03/42	USY7138AAD29	USD	ID	1 700 000	17 924
PERU B SOBERANO PERUGB 6.15 08/12/32	PEP01000C5E9	PEN	PE	30 500 000	72 968
PERU B SOBERANO PERUGB 6.35 08/12/28	PEP01000C5D1	PEN	PE	11 200 000	28 588
PERU B SOBERANO PERUGB 6.9 08/12/37	PEP01000C2Z1	PEN	PE	23 071 000	55 993
PERU B SOBERANO PERUGB 6.95 08/12/31	PEP01000C4G7	PEN	PE	6 000	15
PERU B SOBERANO PERUGB 8.2 08/12/26	PEP01000C0J9	PEN	PE	21 400 000	60 863
PERU T-BOND PERUGB 5.2 09/12/23	PEP01000C4N3	PEN	PE	70 000	173
PERU T-BOND PERUGB 5.7 08/12/24	PEP01000C4W4	PEN	PE	66 000	167
PETRONAS CAP LTD PETMK 4.8 04/21/60	USY68856AW66	USD	MY	400 000	4 552
PEUGEOT PEUGOT 2 3/4 05/15/26	FR0013512944	EUR	FR	5 000 000	56 425
PFIZER INC 7.2 3/15/2039	US717081CY74	USD	US	17 634 000	250 176
PFIZER INC PFE 3 09/15/21	US717081EM19	USD	US	10 671 000	92 588
PHILIPPINES(REP) PHILIP 10 5/8 03/16/25	US718286AP29	USD	PH	5 900 000	70 055
PHILIPPINES(REP) PHILIP 2.95 05/05/45	US718286CH84	USD	PH	4 200 000	34 887
PHILIPPINES(REP) PHILIP 3.9 11/26/22	US718286BX44	PHP	PH	62 000 000	11 008
PHILIPPINES(REP) PHILIP 4.2 01/21/24	US718286BY27	USD	PH	100 000	947
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	23 709
PHILIPS NV PHIANA 0 1/2 05/22/26	XS2001175657	EUR	NL	2 000 000	20 791
PHILIPS NV PHIANA 2 03/30/30	XS2149379211	EUR	NL	1 233 000	14 236
PNC FINANCIAL PNC 2.2 11/01/24	US693475AY16	USD	US	2 000 000	18 003
PNC FINANCIAL PNC 3 1/2 01/23/24	US693475AV76	USD	US	0	0
PNC FINANCIAL PNC 3.45 04/23/29	US693475AW59	USD	US	3 864 000	37 193
POHJOLA BANK PLC POHBK 0 3/4 03/03/22	XS1196759010	EUR	FI	2 500 000	25 627
POLAND GOVT BOND POLGB 1 1/2 04/25/20	PL0000108510	PLN	PL	0	1 166
POLAND GOVT BOND POLGB 1 1/4 10/25/30	PL0000112736	PLN	PL	93 900 000	206 129
POLAND GOVT BOND POLGB 2 04/25/21	PL0000108916	PLN	PL	0	674
POLAND GOVT BOND POLGB 2 1/2 01/25/23	PL0000110151	PLN	PL	110 200 000	259 017
POLAND GOVT BOND POLGB 2 1/2 04/25/24	PL0000111191	PLN	PL	112 600 000	267 601
POLAND GOVT BOND POLGB 2 1/2 07/25/18	PL0000107595	PLN	PL	0	42
POLAND GOVT BOND POLGB 2 1/2 07/25/26	PL0000108866	PLN	PL	129 550 000	315 482
POLAND GOVT BOND POLGB 2 1/2 07/25/27	PL0000109427	PLN	PL	57 200 000	139 872
POLAND GOVT BOND POLGB 2 1/4 04/25/22	PL0000109492	PLN	PL	87 300 000	200 657
POLAND GOVT BOND POLGB 2 1/4 10/25/24	PL0000111720	PLN	PL	41 200 000	98 561
POLAND GOVT BOND POLGB 2 3/4 04/25/28	PL0000107611	PLN	PL	82 100 000	201 000
POLAND GOVT BOND POLGB 2 3/4 10/25/29	PL0000111498	PLN	PL	56 600 000	142 404
POLAND GOVT BOND POLGB 3 1/4 07/25/19	PL0000108148	PLN	PL	0	49
POLAND GOVT BOND POLGB 3 1/4 07/25/25	PL0000108197	PLN	PL	154 018 000	387 436
POLAND GOVT BOND POLGB 3 3/4 04/25/18	PL0000107314	PLN	PL	0	750
POLAND GOVT BOND POLGB 4 10/25/23	PL0000107264	PLN	PL	23 367 000	58 251
POLAND GOVT BOND POLGB 5 3/4 09/23/22	PL0000102646	PLN	PL	39 458 000	98 683
PORTUGUESE OT'S PGB 0.475 10/18/30	PTOTELOE0028	EUR	PT	4 000 000	41 496
PORTUGUESE OT'S PGB 0.7 10/15/27	PTOTEMOE0035	EUR	PT	2 000 000	21 445
PORTUGUESE OT'S PGB 0.9 10/12/35	PTOTENOE0034	EUR	PT	6 000 000	63 030
PORTUGUESE OT'S PGB 1.95 06/15/29	PTOTEXOE0024	EUR	PT	1 000 000	11 664
PPG INDUSTRIES PPG 1.2 03/15/26	US693506BU04	USD	US	1 092 000	9 356
PROCTER & GAMBLE PG 1 1/8 11/02/23	XS1314318301	EUR	US	1 991 000	21 039
PROCTER & GAMBLE PG 1 7/8 10/30/38	XS1900752905	EUR	US	1 414 000	17 226
PROCTER & GAMBLE PG 1.2 10/30/28	XS1900752814	EUR	US	3 070 000	33 841
PROCTER & GAMBLE PG 2.15 08/11/22	US742718EU91	USD	US	10 000 000	88 043
PROCTER & GAMBLE PG 2.85 08/11/27	US742718EV74	USD	US	556 000	5 236
PROLOGIS EURO PLD 0 1/2 02/16/32	XS2296204444	EUR	US	8 575 000	84 752
PROLOGIS EURO PLD 0 1/4 09/10/27	XS2049582625	EUR	US	6 308 000	64 180
PROLOGIS EURO PLD 0 5/8 09/10/31	XS2049583607	EUR	US	9 748 000	98 543
PROLOGIS EURO PLD 1 02/06/35	XS2112475921	EUR	US	9 932 000	100 656
PROLOGIS EURO PLD 1 1/2 09/10/49	XS2049583789	EUR	US	828 000	8 377
PROLOGIS EURO PLD 1 7/8 01/05/29	XS1861322383	EUR	US	20 942 000	237 023
PROLOGIS LP PLD 1 1/4 10/15/30	US74340XBR17	USD	US	2 000 000	16 149
PROLOGIS LP PLD 3 04/15/50	US74340XBP50	USD	US	7 066 000	62 483
PRUDENTIAL FIN PRU 1 1/2 03/10/26	US74432QCH65	USD	US	1 000 000	8 731
PSALM PSALM 7.39 12/02/24	USY7083VAD11	USD	PH	1 880 000	19 640
PSP CAPITAL INC PSPCAP 1.73 06/21/22	CA69363TAL67	CAD	CA	5 000 000	35 024
QATAR STATE OF QATAR 3 3/4 04/16/30	XS2155352664	USD	QA	4 400 000	42 858
QATAR STATE OF QATAR 3 3/8 03/14/24	XS1959337236	USD	QA	9 800 000	90 631
QATAR STATE OF QATAR 3.4 04/16/25	XS2155352151	USD	QA	4 100 000	38 384
QATAR STATE OF QATAR 4 03/14/29	XS1959337582	USD	QA	2 200 000	21 882
QATAR STATE OF QATAR 4 1/2 04/23/28	XS1807174393	USD	QA	2 700 000	27 464
QATAR STATE OF QATAR 4.4 04/16/50	XS2155352748	USD	QA	1 200 000	12 588
QATAR STATE OF QATAR 4.817 03/14/49	XS1959337749	USD	QA	2 700 000	30 028
QATAR STATE OF QATAR 5.103 04/23/48	XS1807174559	USD	QA	10 500 000	119 964
QUALCOMM INC QCOM 3 05/20/22	US747525AE30	USD	US	2 127 000	18 707

QUALCOMM INC QCOM 3 1/4 05/20/27	US747525AU71	USD	US	29 509 000	279 603
QUEBEC 6.25% 06/01/2032	CA748148QT32	CAD	CA	5 000 000	48 678
QUEBEC PROVINCE Q 1.65 03/03/22	CA748148RW51	CAD	CA	4 000 000	28 036
QUEBEC PROVINCE Q 1.85 02/13/27	CA748148SA23	CAD	CA	1 950 000	13 925
QUEBEC PROVINCE Q 2 1/4 02/22/24	CA748148RY18	CAD	CA	1 700 000	12 314
QUEBEC PROVINCE Q 2.1 05/27/31	CA74814ZFM01	CAD	CA	1 700 000	11 951
QUEBEC PROVINCE Q 2.6 07/06/25	CA748148RX35	CAD	CA	7 000 000	51 904
QUEBEC PROVINCE Q 3 1/2 12/01/48	CA74814ZEW91	CAD	CA	3 000 000	24 566
QUEENSLAND TREAS QTC 2 1/2 03/06/29	AU3SG0001928	AUD	AU	4 300 000	29 957
QUEENSLAND TREAS QTC 3 03/22/24	AU000XQLQAD1	AUD	AU	4 000 000	27 756
R.A.T.P. RATPPF 0 7/8 05/25/27	FR0013264488	EUR	FR	1 700 000	18 195
R.A.T.P. RATPPF 0.35 06/20/29	FR0013426731	EUR	FR	2 000 000	20 634
RABOBANK NED NY RABOBK 2 3/4 01/10/22	US21688AAJ16	USD	NL	4 100 000	35 995
RABOBANK RABOBK 1 3/8 02/03/27	XS1180130939	EUR	NL	1 004 000	11 031
RABOBANK RABOBK 3 7/8 07/25/23	XS0954910146	EUR	NL	402 000	4 558
RABOBANK RABOBK 4 09/19/22	XS0758779192	GBP	NL	1 289 000	16 376
RABOBANK RABOBK 4 5/8 05/23/29	XS1069886841	GBP	NL	3 000 000	42 373
RABOBANK RABOBK 5 1/4 09/14/27	XS0827563452	GBP	NL	974 000	14 329
RAIFFEISEN BK IN RBAIV 0 3/8 09/25/26	XS2055627538	EUR	AT	3 000 000	31 003
RED ELECTRICA FI REESM 0 1/2 05/24/33	XS2343540519	EUR	ES	5 000 000	50 375
REGENERON PHARM REGN 1 3/4 09/15/30	US75886FAE79	USD	US	46 075 000	375 794
REGION SKANE SKANE 0.598 06/12/23 #DMTN	SE0010832857	SEK	SE	130 000 000	131 501
RELX FINANCE RELLN 1 1/2 05/13/27	XS1793224632	EUR	NL	181 000	1 976
RENTENBANK RENTEN 0 09/22/27	XS2233120554	EUR	DE	3 000 000	30 946
RENTOKIL INITIAL RTOLN 0 1/2 10/14/28	XS2242921711	EUR	GB	11 458 000	116 716
REP OF ANGOLA ANGOL 7 08/16/19	XS0814512223	USD	AO	0	0
REP OF GUATEMALA GUATEM 4 1/2 05/03/26	USP5015VAF33	USD	GT	200 000	1 886
REP OF GUATEMALA GUATEM 4 3/8 06/05/27	USP5015VAG16	USD	GT	3 200 000	29 841
REP OF GUATEMALA GUATEM 4 7/8 02/13/28	USP5015VAE67	USD	GT	1 400 000	13 623
REP OF GUATEMALA GUATEM 4.9 06/01/30	USP5015VAH98	USD	GT	4 200 000	40 434
REP OF GUATEMALA GUATEM 5 3/4 06/06/22	USP5015VAD84	USD	GT	200 000	1 785
REP OF GUATEMALA GUATEM 5 3/8 04/24/32	USP5015VAK28	USD	GT	600 000	5 984
REP OF GUATEMALA GUATEM 6 1/8 06/01/50	USP5015VAJ54	USD	GT	1 600 000	16 704
REP OF HUNGARY 7.625 03/29/2011	US445545AF36	USD	HU	3 250 000	46 150
REP OF POLAND POLAND 3 03/17/23	US731011AT95	USD	PL	400 000	3 601
REP OF SRI LANKA SRILAN 5 3/4 04/18/23	USY8137FAK40	USD	LK	800 000	5 179
REP OF SRI LANKA SRILAN 5 7/8 07/25/22	USY2029SAH77	USD	LK	3 800 000	28 279
REP OF SRI LANKA SRILAN 6 1/8 06/03/25	USY8137FAC24	USD	LK	1 200 000	6 893
REP OF SRI LANKA SRILAN 6 3/4 04/18/28	USY8137FAL23	USD	LK	3 200 000	17 522
REP OF SRI LANKA SRILAN 6.2 05/11/27	USY8137FAH11	USD	LK	4 400 000	23 643
REP OF SRI LANKA SRILAN 6.825 07/18/26	USY8137FAF54	USD	LK	800 000	4 616
REP OF SRI LANKA SRILAN 6.85 03/14/24	USY8137FAN88	USD	LK	1 200 000	7 274
REP OF SRI LANKA SRILAN 7.55 03/28/30	USY8137FAR92	USD	LK	2 400 000	13 382
REP OF SRI LANKA SRILAN 7.85 03/14/29	USY8137FAP37	USD	LK	2 500 000	14 021
REP SOUTH AFRICA SAGB 10 1/2 12/21/26 #R186	ZAG000016320	ZAR	ZA	930 217 437	634 732
REP SOUTH AFRICA SAGB 6 1/2 02/28/41 #R214	ZAG000077488	ZAR	ZA	49 318	21
REP SOUTH AFRICA SAGB 6 1/4 03/31/36 #R209	ZAG000030404	ZAR	ZA	900 500 000	391 578
REP SOUTH AFRICA SAGB 7 3/4 02/28/23 #2023	ZAG000096165	ZAR	ZA	288 181 950	183 724
REP SOUTH AFRICA SAGB 8 01/31/30 #2030	ZAG000106998	ZAR	ZA	512 968 438	301 839
REP SOUTH AFRICA SAGB 8 1/2 01/31/37 #2037	ZAG000107012	ZAR	ZA	269 692 987	144 760
REP SOUTH AFRICA SAGB 8 1/4 03/31/32 #2032	ZAG000107004	ZAR	ZA	253 709 862	141 893
REP SOUTH AFRICA SAGB 8 3/4 01/31/44 #2044	ZAG000106972	ZAR	ZA	626 700 000	331 698
REP SOUTH AFRICA SAGB 8 3/4 02/28/48 #2048	ZAG000096173	ZAR	ZA	633 814 253	332 337
REP SOUTH AFRICA SAGB 8 7/8 02/28/35 #2035	ZAG000125972	ZAR	ZA	946 500 000	531 676
REPUBLIC OF AZER AZERBJ 3 1/2 09/01/32	XS1678623734	USD	AZ	1 000 000	8 963
REPUBLIC OF AZER AZERBJ 4 3/4 03/18/24	XS1044540547	USD	AZ	1 100 000	10 327
REPUBLIC OF ECUA ECUA 0 07/31/30	XS2214239506	USD	EC	2 440 971	11 527
REPUBLIC OF ECUA ECUA 0 1/2 07/31/30	XS2214237807	USD	EC	8 380 800	61 610
REPUBLIC OF ECUA ECUA 0 1/2 07/31/35	XS2214238441	USD	EC	14 959 650	87 903
REPUBLIC OF ECUA ECUA 0 1/2 07/31/40	XS2214239175	USD	EC	10 767 200	57 168
REPUBLIC OF PERU 5.625 2050 11 18	US715638BM30	USD	PE	5 100 000	60 294
REPUBLIC OF PERU 6.55 2037-03-14	US715638AU64	USD	PE	4 700 000	56 026
REPUBLIC OF PERU 8.75 11/21/2033	US715638AP79	USD	PE	2 700 000	36 432
REPUBLIC OF PERU PERU 2.783 01/23/31	US715638DF60	USD	PE	200 000	1 766
REPUBLIC OF PERU PERU 4 1/8 08/25/27	US715638BU55	USD	PE	10 300 000	99 853
REPUBLICA ORIENT URUGUAY 5.1 06/18/50	US760942BA98	USD	UY	8 700 000	97 726
RICHEMONT INT CFRVX 1 5/8 05/26/40	XS2178457425	EUR	LU	695 000	7 716
ROCHE HLDGS INC ROSW 4 11/28/44	USU75000BG06	USD	US	1 625 000	17 213
ROMANI GOVERNMENT BOND 6.75 2022 02 07	US77586TAA43	USD	RO	6 700 000	60 941
ROMANIA GOVT ROMGB 3 1/2 12/19/22	RO1522DBN056	RON	RO	38 300 000	81 920
ROMANIA GOVT ROMGB 3 1/4 04/29/24	RO1624DBN027	RON	RO	74 600 000	158 025
ROMANIA GOVT ROMGB 3.4 03/08/22	RO1722DBN045	RON	RO	17 400 000	36 580
ROMANIA GOVT ROMGB 3.65 07/28/25	RODD24CXRK47	RON	RO	19 200 000	42 381
ROMANIA GOVT ROMGB 3.65 09/24/31	RO1631DBN055	RON	RO	38 900 000	83 551
ROMANIA GOVT ROMGB 3.7 11/25/24	RO0TLVC1MCW4	RON	RO	9 500 000	20 769
ROMANIA GOVT ROMGB 4 1/2 06/17/24	ROGV3LGNPCW9	RON	RO	72 000 000	157 224
ROMANIA GOVT ROMGB 4 1/4 06/28/23	RO1823DBN025	RON	RO	40 300 000	86 276
ROMANIA GOVT ROMGB 4 10/25/23	ROJEC97WMUQ4	RON	RO	5 000 000	10 955
ROMANIA GOVT ROMGB 4 3/4 02/24/25	RO1425DBN029	RON	RO	11 200 000	25 189
ROMANIA GOVT ROMGB 4.15 01/26/28	ROAW5KY5CD78	RON	RO	13 000 000	28 987
ROMANIA GOVT ROMGB 4.85 04/22/26	ROHRVN7NLNO2	RON	RO	35 000 000	79 634
ROMANIA GOVT ROMGB 5 02/12/29	ROVRZSEMA3E4	RON	RO	9 300 000	21 838
ROMANIA GOVT ROMGB 5.8 07/26/27	RO1227DBN011	RON	RO	62 600 000	156 701
ROMANIA GOVT ROMGB 5.85 04/26/23	RO1323DBN018	RON	RO	27 720 000	61 350
ROMANIA ROMANI 4 02/14/51	XS2201851685	USD	RO	2 800 000	25 472
ROMANIA ROMANI 4 3/8 08/22/23	US77586TAC09	USD	RO	2 500 000	23 381
ROMANIA ROMANI 4 7/8 01/22/24	US77586TAD81	USD	RO	4 200 000	40 331
ROMANIA ROMANI 5 1/8 06/15/48	XS1837994794	USD	RO	500 000	5 241
ROMANIA ROMANI 6 1/8 01/22/44	US77586TAE64	USD	RO	5 400 000	64 403

ROYAL BK CANADA RY 0 1/4 05/02/24	XS1989375412	EUR	CA	1 500 000	15 390
ROYAL BK CANADA RY 0 1/8 07/23/24	XS2031862076	EUR	CA	6 228 000	63 757
ROYAL BK CANADA RY 2.55 07/16/24	US78013XZU52	USD	CA	10 000 000	91 229
ROYAL BK CANADA RY 3.7 10/05/23	US78013XW204	USD	CA	10 000 000	92 466
ROYAL BK SCOTLND RBS 2 1/2 03/22/23	XS1382368113	EUR	GB	5 417 000	57 786
ROYAL MAIL RMGLN 1 1/4 10/08/26	XS2063268754	EUR	GB	2 252 000	24 159
ROYAL MAIL RMGLN 2 3/8 07/29/24	XS1091654761	EUR	GB	2 418 000	26 805
RPBLC OF SRNAME SURINM 9 1/4 10/26/26	USP68788AA97	USD	SR	600 000	3 272
RWE AG 5.75 02/14/2033 EMTN	XS0162513211	EUR	DE	6 000	95
RWE AG 6.25% 06/03/2030	XS0147048762	GBP	DE	1 284 000	20 620
SANOFI SANFP 0 1/2 03/21/23	FR0013324332	EUR	FR	0	0
SANOFI SANFP 0 5/8 04/05/24	FR0013143997	EUR	FR	1 800 000	18 723
SANOFI SANFP 1 04/01/25	FR0013505104	EUR	FR	5 600 000	59 440
SANOFI SANFP 1 1/2 09/22/25	FR0012969038	EUR	FR	1 900 000	20 816
SANTANDER HOLD SOV 3.244 10/05/26	US80282KAZ93	USD	US	14 314 000	131 730
SAP SE SAPGR 0 05/17/23	XS2176715311	EUR	DE	10 000 000	101 999
SAP SE SAPGR 0 1/4 03/10/22	DE000A2TSTD0	EUR	DE	6 000 000	61 155
SAP SE SAPGR 1 1/8 02/20/23	DE000A13SL26	EUR	DE	1 094 000	11 370
SBAB BANK AB SBAB 0 1/2 05/13/25	XS2173114542	EUR	SE	1 500 000	15 612
SBAB BANK AB SBAB 0 1/8 08/27/26	XS2346986990	EUR	SE	5 500 000	55 994
SBAB BANK AB SBAB 0.98 10/11/22	XS1697577556	SEK	SE	36 000 000	36 643
SBAB BANK AB SBAB 1 06/20/24	XS2015229862	SEK	SE	62 000 000	62 719
SBSN INDONESIA INDOIS 8 1/4 09/15/20	IDP000001604	IDR	ID	0	0
SCHNEIDER ELEC SUFP 0 7/8 03/11/25	FR0012601367	EUR	FR	1 100 000	11 607
SENEGAL REP OF SENEGL 6 1/4 05/23/33	XS1619155564	USD	SN	500 000	4 534
SEVERN TRENT FIN SVTLN 3 5/8 01/16/26	XS0875301912	GBP	GB	691 000	9 248
SIEMENS FINAN SIEGR 2 7/8 03/10/28	DE000A1UDWN5	EUR	DE	378 000	4 598
SIEMENS FINAN SIEGR 3 1/4 05/27/25	USN82008AE85	USD	NL	7 629 000	71 026
SIEMENS FINAN SIEGR 4.4 05/27/45	USN82008AF50	USD	NL	2 676 000	29 498
SIMON PROP GP LP SPG 3 1/4 11/30/26	US828807CY15	USD	US	1 745 000	16 329
SIMON PROP GP LP SPG 3 3/4 02/01/24	US828807CR63	USD	US	4 000 000	37 204
SIMON PROP GP LP SPG 3 3/8 12/01/27	US828807DE42	USD	US	2 698 000	25 211
SKANDINAV ENSKIL SEB 0 1/2 12/16/26 #581	SE0013102043	SEK	SE	100 000 000	100 268
SKANDINAV ENSKIL SEB 0.3 02/17/22	XS1567475303	EUR	SE	3 000 000	30 615
SKANDINAV ENSKIL SEB 1 1/2 12/21/22 #575	SE0010546572	SEK	SE	1 013 000 000	1 044 459
SKANDINAV ENSKIL SEB 1 12/17/25 #580	SE0013101722	SEK	SE	644 000 000	666 096
SKANDINAV ENSKIL SEB 1 12/18/24 #579	SE0012193621	SEK	SE	504 000 000	520 992
SKANDINAV ENSKIL SEB 1 12/20/23 #576	SE0010049841	SEK	SE	394 000 000	405 323
SKF AB SKFBS 0 7/8 11/15/29	XS2079107830	EUR	SE	2 000 000	21 138
SLOVAK REPUBLIC SLOVAK 4 3/8 05/21/22	XS0782720402	USD	SK	3 740 000	33 242
SNCF RESEAU RESFER 0 3/4 05/25/36	XS2022425024	EUR	FR	10 000 000	103 289
SNCF RESEAU RESFER 0 7/8 01/22/29	XS1938381628	EUR	FR	4 500 000	48 470
SNCF RESEAU RESFER 1 11/09/31	XS1514051694	EUR	FR	5 000 000	54 365
SNCF RESEAU RESFER 1 7/8 03/30/34	XS1588061777	EUR	FR	5 000 000	59 347
SNCF RESEAU RESFER 2 1/4 12/20/47	XS1648462023	EUR	FR	6 000 000	76 977
SNCF SA SNCF 0 5/8 04/17/30	FR0013507647	EUR	FR	6 000 000	62 971
SO AUST GOV FIN SAFA 2 3/4 05/24/30	AU3SG0001902	AUD	AU	4 000 000	28 015
SO AUST GOV FIN SAFA 3 09/20/27	AU3SG0001688	AUD	AU	5 000 000	35 778
SOCIETE GENERALE SOCGEN 0 7/8 09/22/28	FR0013536661	EUR	FR	800 000	8 297
SOCIETE PARIS SOGRPR 0 11/25/30	FR0014000588	EUR	FR	7 000 000	69 437
SOCIETE PARIS SOGRPR 0.7 10/15/60	FR00140005R4	EUR	FR	7 000 000	60 940
SOCIETE PARIS SOGRPR 1 02/18/70	FR0013483914	EUR	FR	5 000 000	46 345
SOCIETE PARIS SOGRPR 1 1/8 05/25/34	FR0013409612	EUR	FR	3 500 000	38 375
SOCIETE PARIS SOGRPR 1 1/8 10/22/28	FR0013372299	EUR	FR	3 300 000	36 539
SOCIETE PARIS SOGRPR 1.7 05/25/50	FR0013422383	EUR	FR	5 200 000	61 564
SOUTH AFRICA REP OF - GLOBAL 5.875% 05/30/2022	US836205AL88	USD	ZA	4 200 000	37 808
SOUTH AFRICA SOAF 4 7/8 04/14/26	US836205AT15	USD	ZA	6 700 000	62 645
SOUTH AFRICA SOAF 4.665 01/17/24	US836205AQ75	USD	ZA	1 100 000	10 308
SOUTH AFRICA SOAF 4.85 09/27/27	US836205AW44	USD	ZA	3 600 000	33 440
SOUTH AFRICA SOAF 5 10/12/46	US836205AV60	USD	ZA	1 700 000	13 927
SOUTH AFRICA SOAF 5 3/4 09/30/49	US836205BB97	USD	ZA	2 800 000	24 841
SOUTH AFRICA SOAF 5 3/8 07/24/44	US836205AS32	USD	ZA	300 000	2 638
SOUTH AFRICA SOAF 5 7/8 06/22/30	US836205AY00	USD	ZA	1 400 000	13 675
SOUTH AFRICA SOAF 5 7/8 09/16/25	US836205AR58	USD	ZA	7 600 000	74 521
SOUTH AFRICA SOAF 5.65 09/27/47	US836205AX27	USD	ZA	3 800 000	33 618
SOUTH AFRICA SOAF 6.3 06/22/48	US836205AZ74	USD	ZA	7 100 000	66 319
SOUTHERN CAL ED EIX 3.7 08/01/25	US842400GN73	USD	US	9 734 000	91 996
SOUTHERN CAL ED EIX 5.95 02/01/38	US842400FH15	USD	US	3 014 000	34 037
SOUTHERN CO SO 4.4 07/01/46	US842587CX39	USD	US	10 000 000	102 205
SOUTHERN ELECTR SSELN 5 1/2 06/07/32	XS0139563166	GBP	GB	534 000	8 634
SOVRISC BV 5.25% 2011-04-30 TRANCHE 1 SERIE REGS		USD	NL	0	0
SP MANWEB IBESM 4 7/8 09/20/27	XS0828007277	GBP	GB	2 000 000	29 522
SPAIN 4.2% 01/31/2037	ES0000012932	EUR	ES	3 000 000	45 993
SPAIN (KINGDOM OF) 4.9% 07/30/2040	ES00000120N0	EUR	ES	2 000 000	34 927
SPANISH GOV'T SPGB 0 1/2 04/30/30	ES0000012F76	EUR	ES	2 000 000	20 683
SPANISH GOV'T SPGB 0.1 04/30/31	ES0000012H41	EUR	ES	8 000 000	78 706
SPANISH GOV'T SPGB 1 1/4 10/31/30	ES0000012G34	EUR	ES	2 000 000	22 139
SPANISH GOV'T SPGB 1 10/31/50	ES0000012G00	EUR	ES	3 000 000	27 725
SPANISH GOV'T SPGB 1.45 10/31/27	ES0000012A89	EUR	ES	5 000 000	55 984
SPANISH GOV'T SPGB 1.6 04/30/25	ES00000126Z1	EUR	ES	4 000 000	43 769
SPANISH GOV'T SPGB 2.15 10/31/25	ES00000127G9	EUR	ES	4 000 000	45 525
SPANISH GOV'T SPGB 5.15 10/31/44	ES00000124H4	EUR	ES	1 000 000	18 681
SPAREBANK 1 SMN MINGNO 0 1/8 09/11/26	XS2051032444	EUR	NO	10 000 000	101 712
SPAREBANK1BOKR SPABOL 0 1/2 01/30/25	XS1760129608	EUR	NO	3 000 000	31 429
SR-BOLIGKREDITT SRBANK 0.01 10/08/26	XS2063288190	EUR	NO	3 200 000	32 822
SSE PLC SSELN 0 7/8 09/06/25	XS1676952481	EUR	GB	3 291 000	34 759
SSE PLC SSELN 1 3/8 09/04/27	XS1875284702	EUR	GB	2 000 000	21 869
STADSHYPOTEK AB SHBASS 0 1/2 06/01/26 #1591	SE0013882644	SEK	SE	436 000 000	437 911
STADSHYPOTEK AB SHBASS 1 09/03/25 #1590	SE0012676690	SEK	SE	506 000 000	524 889

STADSHYPOTEK AB SHBASS 1 1/2 03/01/24 #1588	SE0011063015	SEK	SE	350 000 000	365 060
STADSHYPOTEK AB SHBASS 1 1/2 06/01/23 #1587	SE0010441303	SEK	SE	460 000 000	473 988
STADSHYPOTEK AB SHBASS 1 1/2 12/03/24 #1589	SE0011643386	SEK	SE	1 106 000 000	1 165 376
STADSHYPOTEK AB SHBASS 2 09/01/28 #1594	SE0011062892	SEK	SE	100 000 000	110 587
STADSHYPOTEK AB SHBASS 4 1/2 09/21/22 #1586	SE0003174838	SEK	SE	400 000 000	436 490
STANDARD CHART STANLN 3 1/8 11/19/24	XS1140857316	EUR	GB	1 063 000	12 074
STANDARD CHART STANLN 3 5/8 11/23/22	XS0858585051	EUR	GB	1 884 000	20 496
STANDARD CHART STANLN 5 1/8 06/06/34	XS1075419694	GBP	GB	456 000	6 867
STATE GRID OSEAS CHGRID 2 3/4 05/04/22	USG8450LAG98	USD	VG	11 900 000	104 038
STATE GRID OSEAS CHGRID 3 1/2 05/04/27	USG8450LAJ38	USD	VG	5 700 000	53 957
STELLANTIS NV STLA 3 3/4 03/29/24	XS1388625425	EUR	NL	4 773 000	53 718
STELLANTIS NV STLA 3 7/8 01/05/26	XS2178833773	EUR	NL	7 000 000	82 891
STELLANTIS NV STLA 4 1/2 07/07/28	XS2199351375	EUR	NL	16 050 000	210 251
STELLANTIS NV STLA 5 1/4 04/15/23	US31562QAF46	USD	NL	2 917 000	27 172
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	5 067
STRYKER CORP SYK 3 3/8 11/01/25	US863667AH48	USD	US	395 000	3 709
SVEASKOG AB SVEASK 0.71 03/03/26 #DMTN	SE0013407814	SEK	SE	50 000 000	49 882
SVENSKA CELLULOS SCABSS 1 3/8 06/21/28 #DMTN	SE0013102381	SEK	SE	60 000 000	59 748
SVENSKA HNDLSBKN SHBASS 0 3/8 07/03/23	XS1848875172	EUR	SE	4 000 000	41 320
SVENSKA HNDLSBKN SHBASS 0.01 12/02/27	XS2265968284	EUR	SE	4 500 000	44 950
SWEDBANK AB SWEDA 0 1/4 11/07/22	XS1711933033	EUR	SE	4 000 000	41 008
SWEDBANK AB SWEDA 0 3/4 05/05/25	XS2167002521	EUR	SE	5 000 000	52 381
SWEDBANK AB SWEDA 0.3 05/20/27	XS2343563214	EUR	SE	3 900 000	39 585
SWEDBANK HYPOTEK SWEDA 1 03/15/23 #192	SE0010133207	SEK	SE	466 300 000	475 895
SWEDBANK HYPOTEK SWEDA 1 03/18/26 #196	SE0015244991	SEK	SE	102 400 000	105 637
SWEDBANK HYPOTEK SWEDA 1 06/15/22 #191	SE0007525654	SEK	SE	450 000 000	455 016
SWEDBANK HYPOTEK SWEDA 1 06/18/25 #195	SE0013546066	SEK	SE	524 600 000	539 967
SWEDBANK HYPOTEK SWEDA 1 09/18/24 #194	SE0012142206	SEK	SE	694 500 000	719 004
SWEDBANK HYPOTEK SWEDA 1 12/20/23 #193	SE0011089622	SEK	SE	185 200 000	190 528
SWEDEN KINGDOM SWED 0 1/8 09/09/30 #REGS	XS2226974504	SEK	SE	180 000 000	177 689
SWEDEN KINGDOM SWED 2 3/8 02/15/23	XS1748232862	USD	SE	10 000 000	89 217
SWEDISH COVERED SBAB 0 1/2 06/11/25 #146	SE0013381571	SEK	SE	474 000 000	478 306
SWEDISH COVERED SBAB 0 3/4 06/09/32 #153	SE0015243423	SEK	SE	100 000 000	96 354
SWEDISH COVERED SBAB 1 06/12/24 #145	SE0012481349	SEK	SE	418 000 000	429 186
SWEDISH COVERED SBAB 1 06/12/30 #151	SE0013486156	SEK	SE	50 000 000	50 376
SWEDISH COVERED SBAB 1 06/21/23 #144-	SE0011167428	SEK	SE	862 000 000	879 430
SWEDISH COVERED SBAB 1 1/4 06/15/22 #143	SE0008586655	SEK	SE	250 000 000	253 413
SWEDISH COVERED SBAB 2 06/17/26 #147	SE0009383664	SEK	SE	815 000 000	878 172
SWEDISH GOVERNMENT 1053 3.5% 3/30/2039	SE0002829192	SEK	SE	482 470 000	712 439
SWEDISH GOVERNMENT SGB 0 1/8 05/12/31 #1062	SE0013935319	SEK	SE	544 795 000	534 322
SWEDISH GOVERNMENT SGB 0 3/4 05/12/28 #1060	SE0009496367	SEK	SE	544 755 000	568 566
SWEDISH GOVERNMENT SGB 0 3/4 11/12/29 #1061	SE0011281922	SEK	SE	477 750 000	500 381
SWEDISH GOVERNMENT SGB 1 1/2 11/13/23 #1057	SE0004869071	SEK	SE	751 460 000	789 858
SWEDISH GOVERNMENT SGB 1 11/12/26 #1059	SE0007125927	SEK	SE	552 975 000	586 581
SWEDISH GOVERNMENT SGB 1 3/8 06/23/71 #1064	SE0016102115	SEK	SE	100 000 000	105 301
SWEDISH GOVERNMENT SGB 2 1/2 05/12/25 #1058	SE0005676608	SEK	SE	329 520 000	364 711
SWEDISH GOVERNMENT SGB 2 1/4 06/01/32 #1056	SE0004517290	SEK	SE	221 155 000	265 314
SWISS (GOVT) SWISS 0 1/2 05/27/30	CH0224397171	CHF	CH	0	113
SWISS (GOVT) SWISS 1 1/2 04/30/42	CH0127181169	CHF	CH	0	291
SWISS RE ADMIN SRENVX 1 3/8 05/27/23	XS1421827269	EUR	JE	7 000 000	73 149
SWITCH HOLDINGS GSWITC 1 1/2 01/31/24	XS1623615546	EUR	VG	5 000 000	52 689
TAJIKI INT BOND TAJIKI 7 1/8 09/14/27	XS1676401414	USD	TJ	200 000	1 600
TELEFONICA EMIS TELEFO 5 3/8 02/02/26	XS0241945582	GBP	ES	1 965 000	27 956
TELIASONERA AB TLSNSS 1 5/8 02/23/35	XS1193213953	EUR	SE	1 150 000	12 784
TELIASONERA AB TLSNSS 3 7/8 10/01/25	XS0545428285	EUR	SE	960 000	11 632
TELSTRA CORP LTD TLSAU 4.8 10/12/21	USQ8975NAB12	USD	AU	1 500 000	13 123
TENN VALLEY AUTH TVA 2 7/8 09/15/24	US880591ER96	USD	US	10 000 000	92 530
TENNET HLD BV TENN 0 1/2 06/09/31	XS2348325494	EUR	NL	2 000 000	20 349
TENNET HLD BV TENN 0 1/2 11/30/40	XS2262065233	EUR	NL	2 000 000	18 474
TENNET HLD BV TENN 0 1/8 11/30/32	XS2262065159	EUR	NL	1 500 000	14 478
TENNET HLD BV TENN 0 7/8 06/03/30	XS2002491780	EUR	NL	2 000 000	21 166
TENNET HLD BV TENN 1 1/2 06/03/39	XS2002491863	EUR	NL	3 179 000	35 128
TENNET HLD BV TENN 1 1/8 06/09/41	XS2348325650	EUR	NL	2 500 000	25 775
TENNET HLD BV TENN 1 3/8 06/05/28	XS1828037587	EUR	NL	2 000 000	21 909
TENNET HLD BV TENN 1 3/8 06/26/29	XS1632897929	EUR	NL	4 000 000	43 977
TENNET HLD BV TENN 1 7/8 06/13/36	XS1432384409	EUR	NL	2 000 000	23 404
TENNET HLD BV TENN 2 06/05/34	XS1828037827	EUR	NL	1 000 000	11 902
TERNA SPA TRNIM 0 3/4 07/24/32	XS2209023402	EUR	IT	1 987 000	20 290
TERNA SPA TRNIM 0 3/8 09/25/30	XS2237901355	EUR	IT	5 000 000	49 871
TERNA SPA TRNIM 1 07/23/23	XS1858912915	EUR	IT	5 000 000	52 530
TERNA SPA TRNIM 1 3/8 07/26/27	XS1652866002	EUR	IT	2 169 000	23 758
TESORERIA PESOS BTPCL 2 1/2 03/01/25	CL0002599166	CLP	CL	10 690 000 000	123 128
TESORERIA PESOS BTPCL 4 03/01/23	CL0002454230	CLP	CL	5 425 000 000	66 489
TESORERIA PESOS BTPCL 4 1/2 03/01/26	CL0002172501	CLP	CL	17 160 000 000	213 407
TESORERIA PESOS BTPCL 4.7 09/01/30	CL0002454248	CLP	CL	8 750 000 000	105 180
TESORERIA PESOS BTPCL 5 03/01/35	CL0002187822	CLP	CL	13 505 000 000	162 102
TESORERIA PESOS BTPCL 6 01/01/43	CL0001974774	CLP	CL	8 715 000 000	116 919
THAMES WATER UTC THAMES 7.738 04/09/58	XS1537083716	GBP	KY	2 330 000	61 595
THERMO FISHER TMO 1 1/2 10/01/39	XS2058557260	EUR	US	319 000	3 394
THERMO FISHER TMO 1 7/8 10/01/49	XS2058557344	EUR	US	698 000	7 629
THERMO FISHER TMO 1.45 03/16/27	XS1578127778	EUR	US	313 000	3 407
THERMO FISHER TMO 2 7/8 07/24/37	XS1651072099	EUR	US	7 199 000	92 309
TORONTO DOM BANK TD 0 02/09/24	XS1980044728	EUR	CA	5 500 000	56 350
TORONTO DOM BANK TD 0 3/4 09/11/25	US89114QCCK22	USD	CA	8 592 000	72 946
TORONTO DOM BANK TD 0 3/8 04/25/24	XS1985806600	EUR	CA	14 208 000	146 270
TOYOTA MTR CRED TOYOTA 2.15 02/13/30	US89236TGU34	USD	US	9 000 000	79 628
TOYOTA MTR CRED TOYOTA 3 3/8 04/01/30	US89236TGY55	USD	US	7 210 000	69 663
TRAVELERS COS TRV 4 05/30/47	US89417EAM12	USD	US	1 387 000	14 433

TREASURY UKT 1 3/4 09/07/22	GB00B7L9SL19	GBP	GB	2 000 000	24 238
TREASURY UKT 2 3/4 09/07/24	GB00BHFH458	GBP	GB	2 000 000	25 755
TREASURY UKT 3 1/4 01/22/44	GB00B84Z9V04	GBP	GB	2 000 000	33 407
TRINIDAD TOBAG TRITOB 4 3/8 01/16/24	USP93960AF25	USD	TT	2 000 000	18 373
TRINIDAD GEN UNL TRNGEN 5 1/4 11/04/27	USP9400VAA90	USD	TT	700 000	6 162
TRINIDAD PETROLE TPLHLLT 9 3/4 06/15/26	USP9401BAA28	USD	TT	300 000	2 858
TRINIDAD&TOBAGO TRITOB 4 1/2 06/26/30	USP93960AAH80	USD	TT	700 000	6 229
TRINIDAD&TOBAGO TRITOB 4 1/2 08/04/26	USP93960AG08	USD	TT	1 300 000	11 946
TRINITY ACQ PLC WLTW 4.4 03/15/26	US89641UAC53	USD	GB	1 375 000	13 407
TYSON FOODS INC TSN 5.15 08/15/44	US902494AY91	USD	US	317 000	3 560
UBS AG LONDON UBS 0 5/8 01/23/23	XS1810806635	EUR	CH	3 000 000	30 939
UBS AG LONDON UBS 0.01 06/29/26	XS2358287238	EUR	CH	3 000 000	30 409
UK TSY GILT UKT 0 1/2 10/22/61	GB00BMBL1D50	GBP	GB	10 000 000	93 459
UK TSY GILT UKT 0 1/8 01/30/26	GB00BL68HJ26	GBP	GB	3 000 000	35 129
UK TSY GILT UKT 0 1/8 01/31/23	GB00BL68HG94	GBP	GB	5 000 000	59 168
UK TSY GILT UKT 0 1/8 01/31/24	GB00BMBGR2791	GBP	GB	5 000 000	59 025
UK TSY GILT UKT 0 1/8 01/31/28	GB00BMBL1G81	GBP	GB	2 000 000	23 027
UK TSY GILT UKT 0 3/8 10/22/30	GB00BL68HH02	GBP	GB	5 000 000	57 108
UK TSY GILT UKT 0 5/8 06/07/25	GB00BK5CVX03	GBP	GB	5 000 000	59 983
UK TSY GILT UKT 0 5/8 10/22/50	GB00BMBL1F74	GBP	GB	10 000 000	100 540
UK TSY GILT UKT 0 7/8 10/22/29	GB00BJMHB534	GBP	GB	3 000 000	36 120
UK TSY GILT UKT 1 04/22/24	GB00BFWFPL34	GBP	GB	2 000 000	24 233
UK TSY GILT UKT 1 1/2 07/22/47	GB00BDCHBW80	GBP	GB	2 000 000	25 153
UK TSY GILT UKT 1 1/4 07/22/27	GB00BDRHNP05	GBP	GB	2 000 000	24 896
UK TSY GILT UKT 1 3/4 07/22/57	GB00BD0XH204	GBP	GB	1 000 000	13 829
UK TSY GILT UKT 1 5/8 10/22/54	GB00BJLR0J16	GBP	GB	2 000 000	26 290
UK TSY GILT UKT 1 5/8 10/22/71	GB00BFMCN652	GBP	GB	3 000 000	43 128
UKRAINE GOVT UKRAIN 6.876 05/21/29	XS2010028699	USD	UA	8 300 000	74 636
UKRAINE GOVT UKRAIN 7 3/4 09/01/22	XS1303921214	USD	UA	4 300 000	39 537
UKRAINE GOVT UKRAIN 7 3/4 09/01/23	XS1303921487	USD	UA	4 911 000	46 331
UKRAINE GOVT UKRAIN 7 3/4 09/01/24	XS1303925041	USD	UA	400 000	3 819
UKRAINE GOVT UKRAIN 7 3/4 09/01/25	XS1303925470	USD	UA	2 600 000	24 918
UKRAINE GOVT UKRAIN 7 3/4 09/01/26	XS1303926528	USD	UA	6 500 000	62 773
UKRAINE GOVT UKRAIN 7 3/4 09/01/27	XS1303927179	USD	UA	2 400 000	23 114
UKRAINE GOVT UKRAIN 7 3/8 09/25/32	XS1577952952	USD	UA	5 600 000	51 219
UKRAINE GOVT UKRAIN 7.253 03/15/33	XS2010030836	USD	UA	3 600 000	32 705
UKRAINE GOVT UKRAIN 9 3/4 11/01/28	XS1902171757	USD	UA	5 500 000	56 778
UMG GROUPE YVY UMGVYV 1 5/8 07/02/29	FR0013430840	EUR	FR	3 100 000	34 050
UNI OF CAMBRIDGE CAMBRG 3 3/4 10/17/52	XS0841542961	GBP	GB	829 000	15 245
UNIBAIL-RODAMCO ULFP 1 03/14/25	XS1218319702	EUR	FR	983 000	10 406
UNICREDIT SPA UCGIM 2 03/04/23	XS1374865555	EUR	IT	7 252 000	76 636
UNICREDIT SPA UCGIM 2 1/4 12/16/16	XS1004918774	EUR	IT	0	297
UNICREDIT SPA UCGIM 3 5/8 01/24/19	XS0973623514	EUR	IT	0	124
UNICREDIT SPA UCGIM 4 3/8 01/29/20	XS0207065110	EUR	IT	0	150
UNILEVER NV UNANA 1 1/8 04/29/28	XS1403015156	EUR	NL	3 503 000	38 110
UNION PAC CORP UNP 2 3/4 03/01/26	US907818EH70	USD	US	2 690 000	24 800
UNION PAC CORP UNP 3 04/15/27	US907818EP96	USD	US	1 250 000	11 629
UNION PAC CORP UNP 3.799 04/06/71	USU90781AM45	USD	US	309 000	2 961
UNITED KINGDOM 4.25 12/7/2040	GB00B6460505	GBP	GB	2 000 000	36 358
UNITED KINGDOM 4.25% 03/07/2036	GB00032452392	GBP	GB	3 000 000	51 427
UNITED KINGDOM 4.25% 06/07/2032	GB0004893086	GBP	GB	3 000 000	48 126
UNITED KINGDOM 4.25% 12/07/2027	GB00B16NNR78	GBP	GB	3 000 000	44 029
UNITED KINGDOM 4.5 9/7/2034	GB00B52W1S153	GBP	GB	3 000 000	51 416
UNITED KINGDOM 4.75% 12/07/2038	GB00B00NY175	GBP	GB	3 000 000	56 010
UNITED KINGDOM 6% 12/07/2028	GB0002404191	GBP	GB	3 000 000	49 553
UNITED KINGDOM G UKT 2 09/07/25	GB00BTHH2R79	GBP	GB	2 000 000	25 484
UNITED KINGDOM G UKT 2 1/4 09/07/23	GB00B7Z53659	GBP	GB	2 000 000	24 919
UNITED KINGDOM G UKT 3 1/2 01/22/45	GB00BN65R313	GBP	GB	4 000 000	69 970
UNITED MEX STATES-GLOBAL 6.05% 01/11/2040	US91086QA0V5	USD	MX	10 800 000	118 614
UNITED MEXICAN MEX 3 1/4 04/16/30	US91087BAH33	USD	MX	2 800 000	24 889
UNITED MEXICAN MEX 3 3/4 01/11/28	US91087BAE02	USD	MX	1 500 000	14 219
UNITED MEXICAN MEX 4 1/2 04/22/29	US91087BAF76	USD	MX	5 100 000	49 719
UNITED MEXICAN MEX 4 1/8 01/21/26	US91086QBG29	USD	MX	1 500 000	14 700
UNITED MEXICAN MEX 4.15 03/28/27	US91087BAC46	USD	MX	800 000	7 808
UNITED MEXICAN MEX 4.6 01/23/46	US91086QBF46	USD	US	1 400 000	13 128
UNITED MEXICAN MEX 5.55 01/21/45	US91086QBE70	USD	MX	11 600 000	122 178
UNITED MEXICAN STATES 3.6 01/30/25	US91087BAA89	USD	MX	1 100 000	10 467
UNITED PARCEL SERVICE INC 6.2% 01/15/2038	US911312AJ59	USD	US	663 000	8 526
UNITED PARCEL UPS 0 3/8 11/15/23	XS1718480327	EUR	US	6 217 000	64 098
UNITED PARCEL UPS 2.4 11/15/26	US911312AY27	USD	US	1 250 000	11 405
UNITED PARCEL UPS 5.3 04/01/50	US911312BW51	USD	US	6 422 000	81 147
UNITEDHEALTH GRP UNH 3 1/8 05/15/60	US91324PEA66	USD	US	350 000	3 097
UNITEDHEALTH GRP UNH 3 7/8 08/15/59	US91324PDV13	USD	US	6 737 000	69 081
UNITEDHEALTH GRP UNH 3.45 01/15/27	US91324PCW05	USD	US	1 875 000	18 052
UNITEDHEALTH GRP UNH 3.95 10/15/42	US91324PCA84	USD	US	352 000	3 596
UNITEDHEALTH GRP UNH 4 1/4 04/15/47	US91324PCZ36	USD	US	819 000	8 675
UNITEDHEALTH GRP UNH 5.8 03/15/36	US91324PAR38	USD	US	22 000	269
UPM-KYMMENE OYJ UPMFH 0 1/2 03/22/31	XS2320453884	EUR	FI	3 000 000	29 969
UPM-KYMMENE OYJ UPMFH 0 1/8 11/19/28	XS2257961818	EUR	FI	1 322 000	13 197
URUGUAY URUGUA 03/21/36 SINKABLE	US760942AS16	USD	UY	1 300 000	17 172
URUGUAY URUGUA 4 1/2 08/14/24	US760942AZ58	USD	UY	7 600 000	71 476
URUGUAY URUGUA 4 1/8 11/20/45	US760942AY83	USD	UY	2 100 000	21 216
URUGUAY URUGUA 4.975 04/20/55	US760942BD38	USD	UY	5 400 000	60 001
URUGUAY URUGUA 8 1/2 03/15/28	USP80557BV53	UYU	UY	116 700 000	24 409
URUGUAY URUGUA 8 1/4 05/21/31	US917288BM35	UYU	UY	189 500 000	38 375
US TREASURY BONDS 4.25 11/15/40	US912810QL52	USD	US	2 000 000	23 665
US TREASURY N/B 4.375 05/15/2041	US912810QQ40	USD	US	1 500 000	18 078
US TREASURY N/B T 0 1/2 03/31/25	US912828ZF00	USD	US	5 000 000	42 604
US TREASURY N/B T 0 1/4 09/30/25	US91282CAM38	USD	US	10 000 000	83 771

US TREASURY N/B T 0 1/4 11/15/23	US91282CAW10	USD	US	5 000 000	42 707
US TREASURY N/B T 0 1/8 02/28/23	US91282CBN02	USD	US	10 000 000	85 460
US TREASURY N/B T 0 1/8 07/15/23	US91282BZ98	USD	US	5 000 000	42 675
US TREASURY N/B T 0 1/8 07/31/22	US91282CAC55	USD	US	5 000 000	42 791
US TREASURY N/B T 0 3/8 01/31/26	US91282CBH34	USD	US	10 000 000	83 951
US TREASURY N/B T 0 3/8 12/31/25	US91282CBC47	USD	US	10 000 000	83 891
US TREASURY N/B T 0 5/8 05/15/30	US91282BZQ64	USD	US	10 000 000	80 016
US TREASURY N/B T 0 7/8 11/15/30	US91282CAV37	USD	US	10 000 000	81 432
US TREASURY N/B T 1 1/2 02/15/30	US91282BZ948	USD	US	6 000 000	52 113
US TREASURY N/B T 1 1/2 09/15/22	US91282BYF19	USD	US	5 000 000	43 655
US TREASURY N/B T 1 1/8 02/28/27	US91282BZB95	USD	US	2 400 000	20 748
US TREASURY N/B T 1 1/8 05/15/40	US912810SR05	USD	US	3 000 000	22 189
US TREASURY N/B T 1 3/4 07/15/22	US91282B7C81	USD	US	6 000 000	52 603
US TREASURY N/B T 1 5/8 11/15/22	US91282B7Y62	USD	US	10 000 000	87 425
US TREASURY N/B T 1 7/8 02/15/51	US912810SU34	USD	US	10 000 000	82 204
US TREASURY N/B T 2 02/15/50	US912810SL35	USD	US	5 000 000	42 318
US TREASURY N/B T 2 1/2 01/31/24	US91282B5Z94	USD	US	10 000 000	91 111
US TREASURY N/B T 2 1/2 02/15/45	US912810RK60	USD	US	6 000 000	55 969
US TREASURY N/B T 2 1/2 05/15/24	US91282B8WJ58	USD	US	10 000 000	90 866
US TREASURY N/B T 2 1/4 02/15/27	US91282B8V988	USD	US	10 000 000	92 132
US TREASURY N/B T 2 1/4 11/15/25	US91282B8M565	USD	US	10 000 000	91 234
US TREASURY N/B T 2 1/8 05/15/25	US91282B8XB14	USD	US	7 000 000	63 363
US TREASURY N/B T 2 3/4 08/15/42	US912810QX90	USD	US	4 000 000	38 873
US TREASURY N/B T 2 3/4 08/15/47	US912810RY64	USD	US	10 000 000	98 105
US TREASURY N/B T 2 3/4 11/15/42	US912810QY73	USD	US	1 000 000	9 655
US TREASURY N/B T 2 3/8 08/15/24	US91282B8D564	USD	US	12 000 000	109 564
US TREASURY N/B T 2 7/8 05/15/43	US912810RB61	USD	US	6 000 000	59 154
US TREASURY N/B T 2 7/8 11/15/46	US912810RU43	USD	US	10 000 000	99 512
US TREASURY N/B T 3 02/15/47	US912810RV26	USD	US	10 000 000	102 514
US TREASURY N/B T 3 1/8 02/15/43	US912810QZ49	USD	US	5 000 000	51 557
US TREASURY N/B T 3 1/8 11/15/28	US91282B8M581	USD	US	10 000 000	97 080
US TREASURY N/B T 3 3/8 11/15/48	US912810SE91	USD	US	5 000 000	54 754
US TREASURY NOTES 3.875 2040-08-15	US912810QK79	USD	US	10 000 000	113 590
US TREASURY NOTES 6.125% 11/15/2027	US912810FB99	USD	US	3 000 000	33 774
US TREASURY NOTES 6.25% 08/15/2023	US912810EQ77	USD	US	5 000 000	49 132
US TREASURY NOTES 6.625% 02/15/2027	US912810EZ76	USD	US	6 800 000	77 542
VATTENFALL AB VATFAL 0 1/2 06/24/26	XS2009891479	EUR	SE	6 707 000	69 493
VATTENFALL AB VATFAL 0 1/8 02/12/29	XS2297882644	EUR	SE	1 500 000	14 987
VATTENFALL AB VATFAL 0.05 10/15/25	XS2133390521	EUR	SE	2 139 000	21 769
VEOLIA ENVRNMT VIEFP 0.927 01/04/29	FR0013210416	EUR	FR	1 300 000	13 794
VEOLIA ENVRNMT VIEFP 4 5/8 03/30/27	FR0011224963	EUR	FR	1 000 000	12 856
VERIZON COMM INC VZ 1 1/2 09/18/30	US92343VFL36	USD	US	5 000 000	40 993
VERIZON COMM INC VZ 1 7/8 09/19/30	XS2052321176	GBP	US	1 192 000	14 427
VERIZON COMM INC VZ 1.68 10/30/30	US92343VFX73	USD	US	11 365 000	93 128
VERIZON COMM INC VZ 2 1/2 04/08/31	XS1979281158	GBP	US	3 654 000	45 904
VERIZON COMM INC VZ 2.65 11/20/40	US92343VFT61	USD	US	928 000	7 681
VERIZON COMM INC VZ 2.987 10/30/56	US92343VFW90	USD	US	20 685 000	167 205
VERIZON COMM INC VZ 3 7/8 02/08/29	US92343VES97	USD	US	5 000 000	49 305
VERIZON COMM INC VZ 3.7 03/22/61	US92343VGC28	USD	US	9 716 000	89 961
VERIZON COMM INC VZ 4 3/4 11/01/41	US92343VBE39	USD	US	1 145 000	12 521
VERIZON COMM INC VZ 4.272 01/15/36	US92343VCV45	USD	US	5 000 000	51 839
VERIZON COMM INC VZ 4.672 03/15/55	US92343VCZ58	USD	US	0	0
VERIZON COMM INC VZ 4.862 08/21/46	US92343VCK89	USD	US	5 943 000	66 541
VERIZON COMM INC VZ 5 1/4 03/16/37	US92343VDU52	USD	US	3 350 000	38 225
VESTEDA FINANC VESTNL 1 1/2 05/24/27	XS2001183164	EUR	NL	3 000 000	32 570
VF CORP VFC 0 1/4 02/25/28	XS2123970167	EUR	US	1 000 000	10 079
VIACOM INC VIA 3 7/8 04/01/24	US92553PAX06	USD	US	853 000	7 913
VICINITY CENTRES VCXAU 3 3/8 04/07/26	XS1387869438	GBP	AU	1 250 000	16 215
VILLE DE PARIS VDP 1 3/4 05/25/31	FR0013054897	EUR	FR	8 500 000	98 137
VISA INC V 4.15 12/14/35	US92826CAE21	USD	US	10 000 000	105 288
VISA INC V 4.3 12/14/45	US92826CAF95	USD	US	30 573 000	336 707
VMWARE INC VMW 3.9 08/21/27	US928563AC98	USD	US	20 596 000	198 215
VMWARE INC VMW 4.65 05/15/27	US928563AE54	USD	US	5 189 000	51 177
VODAFONE GROUP PLC-GLOBAL 6.15% 02/27/2037	US92857WAQ33	USD	GB	10 742 000	129 184
VODAFONE GROUP VOD 2 7/8 11/20/37	XS1721422902	EUR	GB	11 860 000	149 909
VOLKSBANK NV DEVOBA 0.01 09/16/24	XS2052503872	EUR	NL	2 000 000	20 410
VOLKSWAGEN INTFN VW 0 7/8 09/22/28	XS2234567233	EUR	NL	3 000 000	31 684
VOLKSWAGEN INTFN VW 1 1/4 09/23/32	XS2234567662	EUR	NL	1 000 000	10 710
VONOVIA BV ANNGR 0 5/8 07/09/26	DE000A28ZQP7	EUR	NL	7 000 000	73 010
VONOVIA BV ANNGR 1 07/09/30	DE000A28ZQK5	EUR	NL	3 300 000	34 723
VONOVIA BV ANNGR 1 1/4 12/06/24	DE000A189ZX0	EUR	NL	400 000	4 267
WACHOVIA CORP 4.875% 11/29/2035	XS0276684700	GBP	US	150 000	2 316
WALGREEN CO WAG 3.1 09/15/22	US931422AH23	USD	US	2 491 000	22 200
WALT DISNEY CO DIS 3 09/15/22	US254687CM62	USD	US	4 300 000	38 264
WALT DISNEY CO DIS 3.15 09/17/25	US25468PDF09	USD	US	3 750 000	35 172
WALT DISNEY CO DIS 3.7 09/15/24	US254687CZ75	USD	US	1 490 000	14 002
WALT DISNEY CO DIS 3.7 12/01/42	US25468PCX24	USD	US	20 000	195
WALT DISNEY CO DIS 6.4 12/15/35	US254687EB89	USD	US	480 000	6 023
WASTE MANAGEMENT WM 1 1/2 03/15/31	US94106LBP31	USD	US	0	0
WEC ENERGY GROUP WEC 1 3/8 10/15/27	US92939UAD81	USD	US	10 000 000	83 840
WELLCOME TRST FI WELLTR 4 05/09/59	XS1065371277	GBP	GB	100 000	2 044
WELLCOME TRUST F WELLTR 4 5/8 07/25/36	XS0261559594	GBP	GB	181 000	3 201
WELLCOME TRUST WELLTR 2.517 02/07/18	XS1713474085	GBP	GB	660 000	9 801
WELLPOINT INC WLP 4.65 08/15/44	US94973VBK26	USD	US	3 361 000	36 500
WELLPOINT INC WLP 5.1 01/15/44	US94973VBF31	USD	US	269 000	3 083
WELLS FARGO CO WFC 1 5/8 06/02/25	XS1240964483	EUR	US	1 509 000	16 228
WELLTOWER INC HCN 4 1/4 04/01/26	US95040QAC87	USD	US	1 750 000	17 037
WENDEL SA MWDP 2 1/2 02/09/27	FR0012516417	EUR	FR	1 200 000	13 649
WESTERN POWER PPL 5 1/4 01/17/23	XS0627333221	GBP	GB	1 150 000	14 873

WESTPAC BANKING WSTP 0 3/8 03/05/23	XS1676933937	EUR	AU	5 000 000	51 424
WESTPAC BANKING WSTP 0 5/8 11/22/24	XS1722859532	EUR	AU	2 000 000	20 934
WESTPAC BANKING WSTP 0 7/8 04/17/27	XS1506398244	EUR	AU	1 250 000	13 291
WESTPAC BANKING WSTP 2 01/13/23	US961214EJ83	USD	AU	10 000 000	88 509
WESTPAC BANKING WSTP 2 3/4 01/11/23	US961214DS91	USD	AU	2 518 000	22 610
WESTPAC BANKING WSTP 2.963 11/16/40	US961214EQ27	USD	AU	15 000 000	126 411
WESTPAC BANKING WSTP 3.3 02/26/24	US961214EC31	USD	AU	2 304 000	21 347
WP CAREY INC WPC 4.6 04/01/24	US92936UAA79	USD	US	383 000	3 620
ZAMBIA REP OF ZAMBIN 8 1/2 04/14/24	XS1056386714	USD	ZM	2 900 000	16 310
ZIMMER BIOMET ZBH 2.425 12/13/26	XS1532779748	EUR	US	9 145 000	104 235