

Bonds (in thousand SEK)

2026-06-30

Name	ISIN	Currency	Country	Number	Market value
1011778 BC ULC / BCULC 6 1/8 06/15/29	USC6900PAN99	USD	CA	5 000 000	49 271
3M CO MMM 5.7 03/15/37	US88579EAC93	USD	US	4 349 000	44 236
ABB FINANCE BV ABBNVX 3 3/8 01/15/34	XS2747182181	EUR	NL	139 000	1 558
ABBOTT LABS ABT 5.6 03/15/66	US002824BX75	USD	US	5 953 000	57 450
ABBVIE INC ABBV 4.85 06/15/44	US00287YDA47	USD	US	2 964 000	26 344
ADIDAS AG ADSGR 0 5/8 09/10/35	XS2224621420	EUR	DE	1 100 000	9 504
ADIF ALTA VELOCI ADIFAL 0.55 04/30/30	ES0200002055	EUR	ES	4 000 000	40 482
AFRICAN DEV BANK AFDB 0 7/8 05/24/28	XS1824248626	EUR	SN	8 000 000	85 634
AFRICAN DEV BANK AFDB 2 1/2 05/29/30	XS3080782488	EUR	SN	16 000 000	175 641
AFRICAN DEV BANK AFDB 2 7/8 01/27/28	XS2581365785	SEK	SN	100 000 000	102 014
AKADEMISKA HUS STAAKA 2.77 06/17/30	XS3096616720	SEK	SE	90 000 000	90 142
ALBERTA PROVINCE ALTA 3.05 12/01/48	CA013051DY00	CAD	CA	3 000 000	16 266
ALLIANDER ALLRNV 0 7/8 06/24/32	XS2014382845	EUR	NL	2 500 000	24 165
ALLSTATE CORP ALL 3.28 12/15/26	US020002BD26	USD	US	1 375 000	13 273
ALPHABET INC GOOGL 1.9 08/15/40	US02079KAE73	USD	US	2 779 000	18 056
ALPHABET INC GOOGL 2 1/2 05/06/29	XS3064418687	EUR	US	10 259 000	112 633
ALPHABET INC GOOGL 3 05/06/33	XS3064423174	EUR	US	5 000 000	54 441
ALPHABET INC GOOGL 3 7/8 05/06/45	XS3064427837	EUR	US	3 208 000	33 704
ALPHABET INC GOOGL 4.1 05/11/39	XS3363387435	EUR	US	7 000 000	79 309
ALPHABET INC GOOGL 5.3 05/15/65	US02079KAN72	USD	US	541 000	4 836
ALPHABET INC GOOGL 5.35 11/15/45	US02079KAZ03	USD	US	1 709 000	16 147
ALPHABET INC GOOGL 5.7 11/15/2075	US02079KBB26	USD	US	19 437 000	182 271
ALPHABET INC GOOGL 6 1/8 02/13/2126	XS3285675040	GBP	US	2 497 000	31 158
ALSTOM S ALOFP 0 1/4 10/14/26	FR0013453040	EUR	FR	3 900 000	42 939
AMADEUS IT GROUP AMSSM 3 3/4 05/20/31	XS3382738600	EUR	ES	7 000 000	78 503
AMADEUS IT GROUP AMSSM 3 3/8 03/25/30	XS3029558676	EUR	ES	11 400 000	127 199
AMAZON.COM INC AMZN 2 7/8 05/12/41	US023135CA22	USD	US	5 000 000	36 017
AMAZON.COM INC AMZN 4.05 08/22/47	US023135BJ40	USD	US	20 000 000	156 151
AMAZON.COM INC AMZN 4.85 03/16/64	XS3305170188	EUR	US	1 582 000	18 143
AMAZON.COM INC AMZN 5.45 11/20/55	US023135CW42	USD	US	5 211 000	48 003
AMAZON.COM INC AMZN 5.55 11/20/65	US023135CY08	USD	US	6 955 000	63 351
AMAZON.COM INC AMZN 5.65 03/13/46	US023135DG82	USD	US	14 532 000	141 563
AMAZON.COM INC AMZN 6.05 03/13/2076	US023135DK94	USD	US	2 271 000	22 298
AMER INTL GROUP AIG 4 3/8 06/30/50	US026874DP97	USD	US	1 258 000	10 060
AMER MED SYST EU BSX 3 1/2 03/08/32	XS2772266693	EUR	NL	10 000 000	112 474
AMER MED SYST EU BSX 3 1/4 03/08/34	XS2993380885	EUR	NL	5 000 000	54 504
AMER MED SYST EU BSX 3 3/8 03/08/29	XS2772266420	EUR	NL	16 881 000	190 133
AMERICAN EXPRESS AXP 4.05 12/03/42	US025816BF52	USD	US	3 516 000	28 867
AMERICAN INTERNA AIG 5.45 05/07/35	US026874DX22	USD	US	17 815 000	177 013
AMERICAN NATL GR ANGINC 5 3/4 10/01/29	US025676AN78	USD	US	16 753 000	166 845
AMERICAN WATER AWK 4.45 06/01/32	US03040WBA27	USD	US	10 000 000	95 362
AMERICAN WATER AWK 5 1/4 03/01/35	US03040WBF14	USD	US	7 438 000	74 043
AMERICAN WATER AWK 5.7 09/01/55	US03040WBG96	USD	US	7 676 000	74 934
AMGEN INC AMGN 4.4 02/22/62	US031162DG24	USD	US	3 061 000	23 645
AMGEN INC AMGN 5 1/2 12/07/26	XS0710091140	GBP	US	2 868 000	38 163
AMGEN INC AMGN 5 3/4 03/02/63	US031162DU18	USD	US	15 954 000	152 641
AMGEN INC AMGN 5.6 03/02/43	US031162DS61	USD	US	726 000	7 113
AMGEN INC AMGN 5.65 03/02/53	US031162DT45	USD	US	4 067 000	39 036
AMPHENOL CORP APH 2.8 02/15/30	US032095AJ08	USD	US	12 000 000	110 252
AMPHENOL CORP APH 4 1/8 11/15/30	US032095AY74	USD	US	962 000	9 176
AMRIZE FINANCE AMRZ 4 3/4 09/22/46	US43475RAX44	USD	US	5 000 000	42 710
ANALOG DEVICES ADI 1.7 10/01/28	US032654AU97	USD	US	12 000 000	109 818
APOLLO DEBT SOLU APODS 6.9 04/13/29	US03770DAB91	USD	US	2 183 000	21 988
APPLE INC AAPL 3 06/20/27	US037833CX61	USD	US	10 000 000	95 775
APPLE INC AAPL 3 3/4 09/12/47	US037833DD98	USD	US	11 858 000	89 471
APPLE INC AAPL 3.85 05/04/43	US037833AL42	USD	US	9 098 000	73 387
APPLE INC AAPL 3.85 08/04/46	US037833CD08	USD	US	9 494 000	74 156
APPLE INC AAPL 4 1/4 02/09/47	US037833CH12	USD	US	5 000 000	41 238
APPLE INC AAPL 4 3/8 05/13/45	US037833BH21	USD	US	10 497 000	88 636
APPLE INC AAPL 4.65 02/23/46	US037833BX70	USD	US	16 628 000	146 648
APPLIED MATERIAL AMAT 4.8 06/15/29	US038222AS42	USD	US	12 000 000	117 590
ARCH CAPITAL GRP ACGL 5.95 06/15/56	US03939AAC18	USD	US	2 485 000	24 423
ARES STRATEGIC I ARESSI 5.6 02/15/30	US04020EAD94	USD	US	6 284 000	61 025
ARGENTINA ARGENT 0 1/8 01/09/38	US040114HU71	USD	AR	17 340 709	144 204
ARGENTINA ARGENT 0 1/8 07/09/30	US040114HS26	USD	AR	14 967 326	92 689
ARGENTINA ARGENT 0 1/8 07/09/35	US040114HT09	USD	AR	22 970 672	182 429
ARGENTINA ARGENT 0 1/8 07/09/41	US040114HV54	USD	AR	10 400 000	77 012
ARGENTINA ARGENT 1 07/09/29	US040114HX11	USD	AR	11 095 217	68 834
ARMENIA ARMEN 3.95 09/26/29	XS2010043904	USD	AM	2 600 000	24 319
ARMENIA ARMEN 6 3/4 03/12/35	XS3020792696	USD	AM	1 500 000	15 494
ARTHUR J GALLAGH AJG 6 3/4 02/15/54	US04316JAG40	USD	US	1 587 000	17 262
ASB BANK LIMITED ASBBNK 3.185 04/16/29	XS2919279633	EUR	NZ	6 140 000	68 545
ASB BANK LIMITED ASBBNK 4 1/2 03/16/27	XS2597991988	EUR	NZ	4 312 000	48 921
ASIAN DEV BANK ASIA 0 10/24/29	XS2068071641	EUR	SN	5 000 000	50 739
ASIAN DEV BANK ASIA 0.29 10/13/28	XS2241828644	SEK	SN	50 000 000	47 683
ASIAN DEV BANK ASIA 1.6 03/18/30	AU3CB0266690	AUD	SN	3 000 000	18 085
ASIAN INFRASTRUC AIIB 6.96 01/14/35	XS2977981112	INR	SN	195 000 000	19 843
ASIAN INFRASTRUC AIIB 7.2 02/09/36	XS3291841297	INR	SN	285 000 000	29 352
ASSICURAZIONI ASSGEN 1.713 06/30/32	XS2357754097	EUR	IT	6 344 000	63 103

ASSICURAZIONI ASSGEN 2.429 07/14/31	XS2201857534	EUR	IT	14 467 000	156 151
ASSICURAZIONI ASSGEN 5.399 04/20/33	XS2609970848	EUR	IT	362 000	4 380
ASSICURAZIONI ASSGEN 5.8 07/06/32	XS2468223107	EUR	IT	13 210 000	169 366
ASTRAZENECA FIN AZN 1 3/4 05/28/28	US04636NAE31	USD	US	8 738 000	80 748
ASTRAZENECA FIN AZN 4.9 03/03/30	US04636NAG88	USD	US	2 294 000	22 844
ASTRAZENECA PLC 6.45% 09/15/2037	US046353AD01	USD	GB	59 396 000	649 029
ASTRAZENECA PLC AZN 1 1/4 05/12/28	XS1411404426	EUR	GB	5 674 000	61 161
ASTRAZENECA PLC AZN 4 01/17/29	US046353AT52	USD	GB	513 000	5 008
AT&T INC T 4.05 06/01/37	XS3037678862	EUR	US	1 231 000	13 732
AT&T INC T 5.7 11/01/54	US00206RNE89	USD	US	4 593 000	41 727
AT&T INC T 5.85 04/30/46	US00206RNJ76	USD	US	5 000 000	47 751
AT&T INC T 6 04/30/56	US00206RNK40	USD	US	5 000 000	47 971
AT&T INC T 6.05 08/15/56	US00206RMZ28	USD	US	11 147 000	107 452
AT&T INC T 6.2 10/30/56	US00206RNP37	USD	US	5 000 000	48 353
AT&T INC T 6.3 10/30/66	US00206RNQ10	USD	US	5 000 000	48 488
ATLANTIA SPA ATLIM 1 7/8 02/12/28	XS2301390089	EUR	IT	4 991 000	54 388
ATLAS WARE LEND ATWALD 4.95 11/15/30	US049463AG74	USD	US	7 628 000	73 234
ATT INC T 4 7/8 06/01/44	XS0785710046	GBP	US	188 000	2 018
ATT INC T 5 1/2 03/15/27	XS0291949120	GBP	US	400 000	5 248
AUSTRALIAN GOVT. ACGB 1 1/4 05/21/32	AU0000075681	AUD	AU	4 000 000	22 437
AUSTRALIAN GOVT. ACGB 1 11/21/31	AU0000101792	AUD	AU	5 500 000	30 925
AUSTRALIAN GOVT. ACGB 1 12/21/30	AU0000087454	AUD	AU	6 000 000	34 776
AUSTRALIAN GOVT. ACGB 2 3/4 06/21/51	AU0000097495	AUD	AU	2 000 000	6 891
AUSTRALIAN GOVT. ACGB 1 3/4 11/21/32	AU0000143901	AUD	AU	4 000 000	22 803
AUSTRALIAN GOVT. ACGB 2 1/2 05/21/30	AU0000013740	AUD	AU	7 500 000	47 112
AUSTRALIAN GOVT. ACGB 2 3/4 05/21/28	AU000XCLWAR9	AUD	AU	7 000 000	45 222
AUSTRALIAN GOVT. ACGB 2 3/4 05/21/41	AU0000018442	AUD	AU	4 000 000	20 666
AUSTRALIAN GOVT. ACGB 2 3/4 06/21/35	AU000XCLWAM0	AUD	AU	5 000 000	28 823
AUSTRALIAN GOVT. ACGB 2 3/4 11/21/27	AU000XCLWAQ1	AUD	AU	8 000 000	52 569
AUSTRALIAN GOVT. ACGB 2 3/4 11/21/28	AU000XCLWU3	AUD	AU	5 000 000	32 396
AUSTRALIAN GOVT. ACGB 2 3/4 11/21/29	AU000XCLWAX7	AUD	AU	6 000 000	38 326
AUSTRALIAN GOVT. ACGB 3 03/21/47	AU000XCLWAS7	AUD	AU	5 000 000	24 574
AUSTRALIAN GOVT. ACGB 3 1/4 04/21/29	AU3TB0000150	AUD	AU	11 000 000	72 059
AUSTRALIAN GOVT. ACGB 3 11/21/33	AU0000217101	AUD	AU	6 000 000	36 416
AUSTRALIAN GOVT. ACGB 3 3/4 04/21/37	AU3TB0000192	AUD	AU	5 000 000	30 883
AUSTRALIAN GOVT. ACGB 3 3/4 05/21/34	AU0000249302	AUD	AU	3 000 000	19 056
AUSTRALIAN GOVT. ACGB 4 1/2 04/21/33	AU000XCLWAG2	AUD	AU	9 000 000	60 747
AUSTRALIAN GOVT. ACGB 4 1/4 03/21/36	AU0000381832	AUD	AU	4 000 000	26 151
AUSTRALIAN GOVT. ACGB 4 1/4 06/21/34	AU3TB0000200	AUD	AU	16 000 000	104 766
AUSTRALIAN GOVT. ACGB 4 1/4 10/21/36	AU0000407256	AUD	AU	5 000 000	32 445
AUSTRALIAN GOVT. ACGB 4 1/4 12/21/35	AU0000345241	AUD	AU	4 400 000	28 500
AUSTRALIAN GOVT. ACGB 4 3/4 06/21/54	AU0000300535	AUD	AU	2 500 000	15 522
AUSTRALIAN GOVT. ACGB 4 3/4 10/21/37	AU0000451593	AUD	AU	8 000 000	53 918
AUTONOMOUS COMMU MADRID 0.16 07/30/28	ES00001010G6	EUR	ES	8 000 000	84 162
AUTONOMOUS COMMU MADRID 1.723 04/30/32	ES00001010I2	EUR	ES	5 000 000	51 728
AUTONOMOUS COMMU MADRID 2.487 07/30/30	ES00001010R3	EUR	ES	6 000 000	67 379
AUTONOMOUS COMMU MADRID 3.137 04/30/35	ES00001010Q5	EUR	ES	8 000 000	88 079
AUTONOMOUS COMMU MADRID 3.173 07/30/29	ES00001010P7	EUR	ES	7 500 000	86 436
AUTONOMOUS COMMU MADRID 3.216 04/30/36	ES00001010S1	EUR	ES	10 000 000	110 651
AUTONOMOUS COMMU MADRID 3.462 04/30/34	ES00001010M4	EUR	ES	4 000 000	45 363
AVNET INC AVT 6 1/4 03/15/28	US053807AW30	USD	US	21 500 000	216 317
BANCO BILBAO VIZ BBVASM 3 1/8 07/15/30	XS3121029436	EUR	ES	10 300 000	117 032
BANCO BILBAO VIZ BBVASM 3 3/4 01/15/36	XS3268962761	EUR	ES	5 000 000	56 183
BANCO BILBAO VIZ BBVASM 4.968 05/08/31	US05946KAX90	USD	ES	24 000 000	233 501
BANCO BILBAO VIZ BBVASM 5.127 03/03/36	US05946KAU51	USD	ES	14 200 000	136 055
BANCO SABADELL SABSM 1 04/26/27	ES0413860596	EUR	ES	6 500 000	71 119
BANK GOSPODARSTW BGOSK 5 3/4 07/09/34	XS2851607403	USD	PL	1 700 000	17 571
BANK GOSPODARSTW BGOSK 5 3/8 05/22/33	XS2625207571	USD	PL	1 000 000	9 906
BANK GOSPODARSTW BGOSK 6 1/4 07/09/54	XS2851609102	USD	PL	7 900 000	80 786
BANQ FED CRD MUT BFCM 5 1/8 01/13/33	FR001400F323	EUR	FR	10 100 000	121 662
BANQ FED CRD MUT BFCM 5.538 01/22/30	US06675DCN03	USD	FR	12 000 000	121 495
BARBADOS BARBAD 8 06/26/35	USP48864AS47	USD	BB	1 100 000	11 401
BASQUE GOVT BASQUE 1.45 04/30/28	ES0000106619	EUR	ES	2 500 000	27 141
BAYER US FIN II BAYNGR 4.2 07/15/34	USU07265AR98	USD	US	1 238 000	11 351
BAYER US FIN II BAYNGR 4.7 07/15/64	USU07265AZ15	USD	US	8 147 000	63 269
BECTON DICKINSON BDX 1.9 12/15/26	XS1531347661	EUR	US	2 500 000	27 849
BELGIAN BGB 1 1/4 04/22/33	BE0000346552	EUR	BE	10 000 000	99 003
BELGIAN BGB 1.4 06/22/53	BE0000355645	EUR	BE	1 000 000	6 039
BELGIAN BGB 3.3 06/22/54	BE0000358672	EUR	BE	1 000 000	9 335
BENIN INTL BOND BENIN 7.96 02/13/38	XS2759982064	USD	BJ	600 000	6 336
BENIN INTL BOND BENIN 8 3/8 01/23/41	XS2976334222	USD	BJ	900 000	9 725
BENIN SUKUK BENSUK 6.2 01/29/33	XS3199382220	USD	BJ	1 500 000	14 470
BGARIA-FLIRB-REG BGARIA 5 03/05/37	XS2890436087	USD	BG	4 300 000	41 279
BIOGEN INC BIIB 3 1/4 02/15/51	US09062XAK90	USD	US	4 921 000	31 874
BIOGEN INC BIIB 5.2 09/15/45	US09062XAD57	USD	US	4 961 000	45 227
BLACKSTONE SEC BXSL 5.35 04/13/28	US09261XAJ19	USD	US	12 000 000	117 079
BLUE OWL TECH OTFCII 6 3/4 04/04/29	US69121JAB35	USD	US	12 000 000	118 483
BLUE OWL TECHNOL OTF 6.1 03/15/28	US095924AB26	USD	US	36 000 000	353 272
BMW FINANCE NV BMW 0.2 01/11/33	XS2280845145	EUR	NL	104 000	947
BNG BANK NV BNG 0.01 10/05/32	XS2240278692	EUR	NL	2 000 000	18 460
BOLIVIA GOVT BOLIVI 4 1/2 03/20/28	USP37878AC26	USD	BO	9 000 000	56 388
BOLIVIA GOVT BOLIVI 7 1/2 03/02/30	USP37878AE81	USD	BO	700 000	6 782
BPCE BPCEGP 3 3/8 12/02/26	US05578DAX03	USD	FR	1 500 000	14 507
BPCE BPCEGP 5 1/4 04/16/29	FR0011855287	GBP	FR	2 400 000	31 114

BPIFRANCE BPIFRA 2 3/4 11/25/30	FR0014014866	EUR	FR	14 000 000	155 505
BRAMBLES USA INC BXB AU 3 5/8 04/02/33	XS3038544790	EUR	US	5 000 000	55 906
BRAZIL (FED REP OF)-GLOBAL 10.125% 05/15/2027	US105756AE07	USD	BR	3 200 000	32 756
BRAZIL (FED REP OF)-GLOBAL 7.125% 01/20/2037	US105756BK57	USD	BR	3 100 000	33 396
BRAZIL (FED REP OF)-GLOBAL 8.25% 01/20/2034	US105756BB58	USD	BR	8 400 000	95 013
BRAZIL NTN-F BNTNF 10 01/01/27	BRSTNCNTF1P8	BRL	BR	129 900	250 300
BRAZIL NTN-F BNTNF 10 01/01/29	BRSTNCNTF1Q6	BRL	BR	136 700	248 082
BRAZIL NTN-F BNTNF 10 01/01/31	BRSTNCNTF204	BRL	BR	20 000	34 301
BRAZIL NTN-F BNTNF 10 01/01/33	BRSTNCNTF212	BRL	BR	83 700	137 431
BRAZIL NTN-F BNTNF 10 01/01/35	BRSTNCNTF238	BRL	BR	36 700	58 486
BRAZIL NTN-F BNTNF 10 01/01/37	BRSTNCNTF2K7	BRL	BR	50 500	78 427
BRAZIL REP OF BRAZIL 3 3/4 09/12/31	US105756CE88	USD	BR	5 200 000	47 010
BRAZIL REP OF BRAZIL 3 7/8 06/12/30	US105756CC23	USD	BR	8 800 000	81 225
BRAZIL REP OF BRAZIL 4 1/2 05/30/29	US105756CA66	USD	BR	3 200 000	30 801
BRAZIL REP OF BRAZIL 4 3/4 01/14/50	US105756CB40	USD	BR	500 000	3 688
BRAZIL REP OF BRAZIL 4 5/8 01/13/28	US105756BZ27	USD	BR	1 500 000	14 814
BRAZIL REP OF BRAZIL 5 01/27/45	US105756BW95	USD	BR	1 500 000	11 923
BRAZIL REP OF BRAZIL 5 5/8 02/21/47	US105756BY51	USD	BR	4 900 000	41 358
BRAZIL REP OF BRAZIL 6 1/4 03/18/31	US105756CG37	USD	BR	1 400 000	14 236
BRAZIL REP OF BRAZIL 6 1/4 05/22/36	US105756CQ19	USD	BR	1 900 000	18 352
BRAZIL REP OF BRAZIL 6 1/8 03/15/34	US105756CH10	USD	BR	17 800 000	176 332
BRAZIL REP OF BRAZIL 6 10/20/33	US105756CF53	USD	BR	7 900 000	77 900
BRAZIL REP OF BRAZIL 6 5/8 03/15/35	US105756CL22	USD	BR	1 800 000	18 252
BRAZIL REP OF BRAZIL 7 1/4 01/12/56	US105756CN87	USD	BR	7 600 000	76 401
BRAZIL REP OF BRAZIL 7 1/8 05/13/54	US105756CJ75	USD	BR	4 600 000	45 151
BRAZIL-LTN BLTN 0 01/01/28	BRSTNCLTN897	BRL	BR	252 300	387 771
BRAZIL-LTN BLTN 0 01/01/29	BRSTNCLTN806	BRL	BR	140 700	189 421
BRAZIL-LTN BLTN 0 01/01/30	BRSTNCLTN8A7	BRL	BR	35 300	41 573
BRAZIL-LTN BLTN 0 01/01/32	BRSTNCLTN8J8	BRL	BR	463 900	417 145
BRAZIL-LTN BLTN 0 07/01/26	BRSTNCLTN848	BRL	BR	19 000	35 508
BRAZIL-LTN BLTN 0 07/01/27	BRSTNCLTN871	BRL	BR	173 400	285 260
BRAZIL-LTN BLTN 0 07/01/28	BRSTNCLTN8F6	BRL	BR	106 700	153 617
BREAD FINANCIAL BFH 6 3/4 05/15/31	US018581AR99	USD	US	5 000 000	49 922
BRIT COLUMBIA BRCOL 2.55 06/18/27	CA11070TAL22	CAD	CA	5 000 000	34 138
BROWN & BROWN BRO 5.65 06/11/34	US115236AG61	USD	US	5 235 000	51 436
BTPS BTPS 0 1/4 03/15/28	IT0005433690	EUR	IT	8 000 000	85 090
BTPS BTPS 0.6 08/01/31	IT0005436693	EUR	IT	6 000 000	59 102
BTPS BTPS 0.9 04/01/31	IT0005422891	EUR	IT	5 000 000	50 420
BTPS BTPS 0.95 03/01/37	IT0005433195	EUR	IT	2 000 000	16 971
BTPS BTPS 1 1/2 04/30/45	IT0005438004	EUR	IT	5 000 000	36 483
BTPS BTPS 1.65 03/01/32	IT0005094088	EUR	IT	2 000 000	20 653
BTPS BTPS 1.65 12/01/30	IT0005413171	EUR	IT	1 000 000	10 507
BTPS BTPS 2 02/01/28	IT0005323032	EUR	IT	1 000 000	11 063
BTPS BTPS 2.2 02/28/28	IT0005692410	EUR	IT	10 000 000	110 590
BTPS BTPS 2.45 09/01/33	IT0005240350	EUR	IT	2 000 000	21 192
BTPS BTPS 2.7 10/15/27	IT0005622128	EUR	IT	10 000 000	111 331
BTPS BTPS 2.8 06/15/29	IT0005495731	EUR	IT	9 000 000	99 766
BTPS BTPS 3 1/4 07/15/32	IT0005647265	EUR	IT	4 000 000	45 159
BTPS BTPS 3 10/01/29	IT0005611055	EUR	IT	4 000 000	44 821
BTPS BTPS 3.1 03/01/40	IT0005377152	EUR	IT	7 000 000	71 894
BTPS BTPS 3.15 11/15/31	IT0005619546	EUR	IT	5 000 000	55 801
BTPS BTPS 3.35 07/01/29	IT0005584849	EUR	IT	13 000 000	148 494
BTPS BTPS 3.4 04/01/28	IT0005521981	EUR	IT	10 000 000	112 942
BTPS BTPS 3.8 07/01/36	IT0005706285	EUR	IT	6 000 000	67 975
BTPS BTPS 3.85 10/01/40	IT0005635583	EUR	IT	5 000 000	55 326
BTPS BTPS 4 04/30/35	IT0005508590	EUR	IT	12 000 000	139 138
BTPS BTPS 4 1/2 10/01/53	IT0005534141	EUR	IT	7 000 000	80 112
BTPS BTPS 4 10/30/31	IT0005542359	EUR	IT	4 000 000	46 654
BTPS BTPS 4 3/4 09/01/28	IT0004889033	EUR	IT	5 000 000	58 633
BTPS BTPS 4.2 03/01/34	IT0005560948	EUR	IT	15 000 000	177 925
BTPS BTPS 4.3 10/01/54	IT0005611741	EUR	IT	6 000 000	66 378
BTPS BTPS 4.4 05/01/33	IT0005518128	EUR	IT	5 000 000	59 697
BUNDES OBL-120 OBL 1.3 10/15/27	DE0001030740	EUR	DE	10 000 000	110 041
BUNDES OBL-187 OBL 2.2 04/13/28	DE000BU25000	EUR	DE	15 000 000	165 838
BUNDES OBL-189 OBL 2.1 04/12/29	DE000BU25026	EUR	DE	25 000 000	274 740
BUNDES OBL-193 OBL 2 1/2 04/16/31	DE000BU25067	EUR	DE	15 000 000	167 116
BUNDES OBL-G OBL 2.1 04/12/29	DE000BU35025	EUR	DE	5 000 000	54 961
CADENCE DESIGN CDNS 4.3 09/10/29	US127387AN80	USD	US	12 000 000	116 725
CAIXABANK CABKSM 4 1/4 09/06/30	XS2676814499	EUR	ES	2 500 000	29 777
CAJA RURAL NAV CRUNAV 0 3/4 02/16/29	ES0415306093	EUR	ES	5 000 000	52 429
CAN 3 1/2 12/01/45	CA135087ZS68	CAD	CA	10 000 000	66 940
CAN HOUSING TRUS CANHOU 1.6 12/15/31	CA13509PHW64	CAD	CA	4 000 000	25 154
CAN HOUSING TRUS CANHOU 2.1 09/15/29	CA13509PHD83	CAD	CA	5 000 000	33 431
CAN HOUSING TRUS CANHOU 2.9 12/15/29	CA13509PJX20	CAD	CA	8 000 000	54 492
CAN HOUSING TRUS CANHOU 3 1/2 03/15/36	CA13509PKJ17	CAD	CA	7 000 000	47 959
CAN HOUSING TRUS CANHOU 3.2 06/15/31	CA13509PKM46	CAD	CA	5 000 000	34 247
CAN HOUSING TRUS CANHOU 4 1/4 03/15/34	CA13509PJS35	CAD	CA	5 000 000	36 481
CAN HOUSING TRUS CANHOU 4 1/4 12/15/28	CA13509PJQ78	CAD	CA	5 000 000	35 277
CAN HOUSING TRUS CANHOU 4.15 06/15/33	CA13509JP95	CAD	CA	4 000 000	28 717
CANADA 5% 06/01/2037	CA135087XW98	CAD	CA	8 000 000	62 565
CANADA 5.75% 06/01/2029	CA135087WL43	CAD	CA	4 000 000	29 607
CANADA 5.75% 06/01/2033	CA135087XG49	CAD	CA	1 000 000	7 932
CANADA-GOV'T CAN 1 1/4 06/01/30	CA135087K379	CAD	CA	12 000 000	76 801
CANADA-GOV'T CAN 1 3/4 12/01/53	CA135087M680	CAD	CA	2 500 000	11 180

CANADA-GOV'T CAN 2 06/01/28	CA135087H235	CAD	CA	6 000 000	40 431
CANADA-GOV'T CAN 2 1/2 05/01/28	CA135087U444	CAD	CA	7 500 000	51 143
CANADA-GOV'T CAN 2 1/2 12/01/32	CA135087P329	CAD	CA	3 000 000	19 739
CANADA-GOV'T CAN 2 1/4 12/01/29	CA135087N670	CAD	CA	4 200 000	28 097
CANADA-GOV'T CAN 2 12/01/51	CA135087H722	CAD	CA	2 000 000	9 718
CANADA-GOV'T CAN 2 3/4 03/01/31	CA135087T792	CAD	CA	10 000 000	68 044
CANADA-GOV'T CAN 2 3/4 12/01/48	CA135087D358	CAD	CA	2 000 000	11 673
CANADA-GOV'T CAN 2 3/4 12/01/55	CA135087P998	CAD	CA	10 000 000	55 807
CANADA-GOV'T CAN 3 03/01/32	CA135087S968	CAD	CA	9 000 000	61 744
CANADA-GOV'T CAN 3 1/2 03/01/34	CA135087R713	CAD	CA	6 500 000	45 646
CANADA-GOV'T CAN 3 1/2 09/01/29	CA135087R895	CAD	CA	10 000 000	70 226
CANADA-GOV'T CAN 3 1/2 12/01/57	CA135087S703	CAD	CA	9 000 000	58 405
CANADA-GOV'T CAN 3 1/4 03/01/36	CA135087U360	CAD	CA	5 000 000	34 117
CANADA-GOV'T CAN 3 1/4 06/01/35	CA135087S620	CAD	CA	10 000 000	68 080
CANADA-GOV'T CAN 3 1/4 12/01/33	CA135087Q723	CAD	CA	3 500 000	24 004
CANADA-GOV'T CAN 4 03/01/29	CA135087Q988	CAD	CA	10 000 000	71 117
CANADIAN PAC RR CP 6 1/8 09/15/15	US13645RAX26	USD	CA	179 000	1 828
CANADIAN PACIFIC CP 3 12/02/41	US13645RBG83	USD	CA	4 692 000	33 744
CARNIVAL CORP CCL 5 3/4 03/15/30	US143658BY77	USD	US	10 000 000	99 545
CARNIVAL CORP CCL 5 7/8 06/15/31	US143658BZ43	USD	US	10 000 000	98 724
CBRE SERVICES IN CBG 2 1/2 04/01/31	US12505BAE02	USD	US	10 000 000	87 456
CBRE SERVICES IN CBG 5 1/2 04/01/29	US12505BAH33	USD	US	12 000 000	120 085
CCO HOLDINGS LLC CHTR 4 1/2 08/15/30	US1248EPCE15	USD	US	5 000 000	45 827
CCO HOLDINGS LLC CHTR 4 1/4 02/01/31	US1248EPCCK74	USD	US	405 000	3 600
CCO HOLDINGS LLC CHTR 4 3/4 03/01/30	US1248EPCD32	USD	US	5 000 000	46 678
CCO HOLDINGS LLC CHTR 5 1/8 05/01/27	US1248EPBT92	USD	US	2 674 000	26 068
CCO HOLDINGS LLC CHTR 6 3/8 09/01/29	US1248EPCS01	USD	US	5 000 000	49 371
CCO HOLDINGS LLC CHTR 7 3/8 03/01/31	US1248EPCCT83	USD	US	5 000 000	49 745
CENTENE CORP CNC 3 3/8 02/15/30	US15135BAV36	USD	US	14 000 000	128 104
CENTRICA PLC CNALN 4 1/4 09/12/44	XS0825385858	GBP	GB	3 779 000	38 894
CENTRICA PLC7 09/19/2033	XS0388006123	GBP	GB	2 635 000	38 570
CHILE CHILE 2 3/4 01/31/27	US168863DX33	USD	CL	100 000	967
CHILE CHILE 2.55 01/27/32	US168863DN50	USD	CL	8 500 000	74 107
CHILE CHILE 3 1/4 09/21/71	US168863DU93	USD	CL	2 700 000	16 773
CHILE CHILE 3.1 01/22/61	US168863DQ81	USD	CL	1 100 000	6 839
CHILE CHILE 3.1 05/07/41	US168863DS48	USD	CL	5 400 000	40 245
CHILE CHILE 3.24 02/06/28	US168863CF36	USD	CL	500 000	4 810
CHILE CHILE 4.34 03/07/42	US168863DY16	USD	CL	2 800 000	24 345
CHILE CHILE 4.95 01/05/36	US168863DZ80	USD	CL	8 948 071	87 745
CHILE CHILE 5.33 01/05/54	US168863EA21	USD	CL	6 984 894	66 966
CHUBB INA HLDGS CB 0 7/8 12/15/29	XS2091606330	EUR	US	3 794 000	39 118
CIE DE ST GOBAIN SGOFP 3 1/2 01/18/29	XS2576245281	EUR	FR	5 000 000	56 767
CIE DE ST GOBAIN SGOFP 3 3/8 04/08/30	XS2796609787	EUR	FR	1 000 000	11 214
CIF CAP MAR MECH CCMCT 4 3/4 01/22/28	XS2980846518	USD	GB	9 000 000	89 372
CISCO SYSTEMS CSCO 5.35 02/26/64	US17275RBV33	USD	US	2 483 000	22 895
CISCO SYSTEMS INC-GLOBAL 5.9 02/15/39	US17275RAD44	USD	US	50 230 000	525 809
CITADEL LP CITADL 6 01/23/30	USU1569XAE59	USD	US	173 000	1 766
CME GROUP INC CME 5.3 09/15/43	US12572QAF28	USD	US	5 011 000	48 475
CODELCO INC CDEL 3 5/8 08/01/27	USP3143NAY06	USD	CL	2 800 000	27 139
CODELCO INC CDEL 4 1/4 07/17/42	USP3143NAQ71	USD	CL	2 000 000	16 229
CODELCO INC CDEL 6.33 01/13/35	USP3143NBV57	USD	CL	3 500 000	36 586
CODELCO INC CDEL 6.78 01/13/55	USP3143NBW31	USD	CL	400 000	4 283
COFIDE COFIDE 2.4 09/28/27	USP3R94GAY57	USD	PE	600 000	5 671
COLOMBIA REP OF 7.375 09/19/2037	US195325BK01	USD	CO	10 000 000	104 611
COLOMBIA REP OF COLOM 3 01/30/30	US195325DR36	USD	CO	500 000	4 482
COLOMBIA REP OF COLOM 4 1/2 03/15/29	US195325DP79	USD	CO	7 500 000	71 615
COLOMBIA REP OF COLOM 7 1/2 02/02/34	US195325EG61	USD	CO	13 400 000	142 472
COLOMBIA REP OF COLOM 7 3/4 11/07/36	US195325EP60	USD	CO	200 000	2 134
COLOMBIA REP OF COLOM 7 3/8 04/25/30	US195325ER27	USD	CO	8 900 000	91 955
COLOMBIA REP OF COLOM 8 11/14/35	US195325EL56	USD	CO	6 900 000	74 330
COLOMBIA REP OF COLOM 8 3/8 11/07/54	US195325EQ44	USD	CO	1 400 000	15 716
COLOMBIA TES COLTES 11 08/22/29	COL17CT03995	COP	CO	81 895 000 000	244 659
COLOMBIA TES COLTES 11 1/2 07/25/46	COL17CT03938	COP	CO	25 920 000 000	78 479
COLOMBIA TES COLTES 11 3/4 01/24/35	COL17CT04084	COP	CO	44 330 000 000	128 657
COLOMBIA TES COLTES 12 1/2 02/27/30	COL17CT04142	COP	CO	27 400 000 000	80 605
COLOMBIA TES COLTES 12 3/4 11/28/40	COL17CT04001	COP	CO	28 645 000 000	89 981
COLOMBIA TES COLTES 13 1/4 02/09/33	COL17CT03862	COP	CO	193 195 000 000	600 196
COLOMBIA TES COLTES 5 3/4 11/03/27	COL17CT03672	COP	CO	13 545 000 000	36 433
COLOMBIA TES COLTES 6 04/28/28	COL17CT02914	COP	CO	46 954 700 000	119 776
COLOMBIA TES COLTES 6 1/4 07/09/36	COL17CT03748	COP	CO	2 500 000	5
COLOMBIA TES COLTES 7 1/2 08/26/26	COL17CT02625	COP	CO	12 094 800 000	36 143
COLOMBIA TES COLTES 7 1/4 10/18/34	COL17CT03615	COP	CO	3 000 000	7
COLOMBIA TES COLTES 7 1/4 10/26/50	COL17CT03722	COP	CO	30 415 000 000	58 693
COLOMBIA TES COLTES 7 3/4 09/18/30	COL17CT03342	COP	CO	4 042 100 000	10 437
COLOMBIA TES COLTES 9 1/4 05/28/42	COL17CT03813	COP	CO	107 380 000 000	247 881
COM BK AUSTRALIA CBAU 3.784 03/14/32	USQ2704MAH18	USD	AU	548 000	5 016
COMCAST CORP CMCSA 0 1/4 09/14/29	XS2385398206	EUR	US	5 000 000	50 881
COMCAST CORP CMCSA 0 3/4 02/20/32	XS2114852564	EUR	US	5 000 000	47 851
COMCAST CORP CMCSA 5 1/2 05/15/64	US20030NEG25	USD	US	4 120 000	34 566
COMCAST CORPORATION 6.5% 11/15/2035	US20030NAK72	USD	US	520 000	5 408
COMPASS GROUP CPGLN 2 5/8 01/15/29	XS3232968803	EUR	GB	8 978 000	99 551
COMPASS GROUP CPGLN 3 1/2 01/15/35	XS3232968985	EUR	GB	2 000 000	22 232
COMUNIDAD MADRID MADRID 0.419 04/30/30	ES0000101933	EUR	ES	6 000 000	60 755
COMUNIDAD MADRID MADRID 0.42 04/30/31	ES00001010B7	EUR	ES	7 000 000	69 025

COMUNIDAD MADRID MADRID 0.827 07/30/27	ES0000101966	EUR	ES	12 000 000	131 269
COMUNIDAD MADRID MADRID 1.571 04/30/29	ES0000101909	EUR	ES	5 000 000	53 751
CON EDISON CO ED 5 3/4 11/15/55	US209111GP24	USD	US	6 888 000	66 286
CONSTL ENRGY GEN CEG 3 3/4 03/01/31	US210385AL47	USD	US	8 805 000	82 182
CONTACT ENERGY CENNZ 3.537 11/03/32	XS3216289663	EUR	NZ	6 650 000	74 613
COOP RAB UA/NY RABOBK 4.494 10/17/29	US21688ABH41	USD	NL	6 360 000	62 220
COOPERATIEVE RAB RABOBK 3 3/4 07/21/26	US21684AAF30	USD	NL	22 999 000	226 219
CORECIVIC INC CXW 8 1/4 04/15/29	US21871NAC56	USD	US	1 453 000	14 891
COSTA RICA GOVT COSTAR 5 5/8 04/30/43	USP3699PGF82	USD	CR	200 000	1 883
COSTA RICA GOVT COSTAR 6 1/8 02/19/31	USP3699PGK77	USD	CR	3 200 000	32 566
COSTA RICA GOVT COSTAR 7.158 03/12/45	USP3699PGJ05	USD	CR	5 000 000	54 447
COUNCIL OF EUROP COE 2 3/4 04/16/31	XS2803760359	EUR	SN	5 000 000	55 430
COX COMMUN INC COXENT 4.7 12/15/42	USU22018AK86	USD	US	446 000	3 381
CPPIB CAPITAL CPPIBC 3 06/15/28	CA12593CAF82	CAD	CA	10 000 000	68 518
CPPIB CAPITAL CPPIBC 3 1/4 07/21/36	XS3277031459	EUR	CA	5 000 000	55 748
CPPIB CAPITAL CPPIBC 4 3/4 06/02/33	CA12593CAW16	CAD	CA	5 000 000	36 949
CPPIB CAPITAL CPPIBC 4.3 06/02/34	CA12593CAY71	CAD	CA	5 000 000	35 915
CRH SMW FINANCE CRHID 4 07/11/31	XS2648077191	EUR	IE	2 134 000	25 236
CRH SMW FINANCE CRHID 4 1/4 07/11/35	XS2648077274	EUR	IE	9 340 000	110 965
CSX CORP CSX 4 1/4 11/01/66	US126408HG14	USD	US	3 690 000	27 436
CSX CORP CSX 4.1 03/15/44	US126408GY39	USD	US	6 300 000	51 548
CSX CORP CSX 5 1/2 04/15/41	US126408GU17	USD	US	3 650 000	35 929
CTP NV CTPNV 3 5/8 04/13/32	XS3202199066	EUR	NL	5 000 000	55 025
CUMMINS INC CMI 5.45 02/20/54	US231021AX49	USD	US	3 953 000	38 246
CZECH REPUBLIC CZGB 0 1/4 02/10/27	CZ0001005037	CZK	CZ	538 400 000	240 891
CZECH REPUBLIC CZGB 0.05 11/29/29	CZ0001006076	CZK	CZ	1 076 400 000	430 050
CZECH REPUBLIC CZGB 0.95 05/15/30	CZ0001004477	CZK	CZ	305 000 000	124 422
CZECH REPUBLIC CZGB 1 1/2 04/24/40	CZ0001005920	CZK	CZ	243 000 000	74 488
CZECH REPUBLIC CZGB 1 3/4 06/23/32	CZ0001006233	CZK	CZ	107 700 000	42 924
CZECH REPUBLIC CZGB 1.2 03/13/31	CZ0001005888	CZK	CZ	874 500 000	354 482
CZECH REPUBLIC CZGB 1.95 07/30/37	CZ0001006316	CZK	CZ	312 100 000	111 989
CZECH REPUBLIC CZGB 2 1/2 08/25/28	CZ0001003859	CZK	CZ	12 600 000	5 711
CZECH REPUBLIC CZGB 2 10/13/33	CZ0001005243	CZK	CZ	711 900 000	283 030
CZECH REPUBLIC CZGB 2 3/4 07/23/29	CZ0001005375	CZK	CZ	105 600 000	46 396
CZECH REPUBLIC CZGB 3 1/2 05/30/35	CZ0001006431	CZK	CZ	534 900 000	227 241
CZECH REPUBLIC CZGB 4 04/04/44	CZ0001007397	CZK	CZ	2 500 000	1 014
CZECH REPUBLIC CZGB 4.2 12/04/36	CZ0001001796	CZK	CZ	395 200 000	181 600
CZECH REPUBLIC CZGB 4.9 04/14/34	CZ0001006894	CZK	CZ	202 000 000	96 078
CZECH REPUBLIC CZGB 5 09/30/30	CZ0001006688	CZK	CZ	89 500 000	43 865
CZECH REPUBLIC CZGB 5 3/4 03/29/29	CZ0001007025	CZK	CZ	193 700 000	93 560
DANAHER CORP DHR 2 1/2 03/30/30	XS2147995372	EUR	US	186 000	2 029
DANONE BNFP 3.379 04/01/30	FR0014017HN6	EUR	FR	4 500 000	50 540
DANSKE BANK A/S DANBNK 4 1/8 01/10/31	XS2573569576	EUR	DK	8 000 000	92 903
DANSKE BANK A/S DANBNK 4 3/4 06/21/30	XS2637421848	EUR	DK	2 500 000	28 899
DANSKE HYPO DANBNK 3 1/2 12/15/27 #2712	SE0018537284	SEK	SE	536 000 000	555 327
DANSKE HYPO DANBNK 3 1/2 12/20/28 #2812	SE0020053767	SEK	SE	100 000 000	104 321
DANSKE HYPO DANBNK 3 1/4 12/19/29 #2912	SE0021515202	SEK	SE	496 000 000	515 539
DANSKE HYPO DANBNK 3 12/18/30 #3012	SE0024392278	SEK	SE	62 000 000	63 779
DAVITA INC DVA 6 7/8 09/01/32	USU23888AH03	USD	US	3 206 000	32 719
DEUTSCH BAHN FIN DBHNGR 0 7/8 07/11/31	XS1441837546	EUR	NL	7 000 000	70 348
DEUTSCH BAHN FIN DBHNGR 1 5/8 11/06/30	XS1316420089	EUR	NL	8 000 000	83 794
DEUTSCHE TEL FIN DT-4.875 3/42	USN27915AB85	USD	NL	1 433 000	12 892
DEUTSCHE TELEKOM DT 1 3/4 12/09/49	XS2089226026	EUR	DE	5 282 000	37 469
DEUTSCHE TELEKOM DT 3 5/8 02/03/45	XS2985250898	EUR	DE	44 000	455
DEUTSCHLAND REP 3.25% 2042-07-04	DE0001135432	EUR	DE	25 000 000	285 913
DEUTSCHLAND REP DBR 0 05/15/35	DE0001102515	EUR	DE	10 000 000	86 331
DEUTSCHLAND REP DBR 0 08/15/30	DE0001102507	EUR	DE	20 000 000	199 594
DEUTSCHLAND REP DBR 0 08/15/30	DE0001030708	EUR	DE	6 300 000	62 887
DEUTSCHLAND REP DBR 0 08/15/31	DE0001030732	EUR	DE	5 000 000	48 532
DEUTSCHLAND REP DBR 0 08/15/50	DE0001030724	EUR	DE	8 500 000	41 883
DEUTSCHLAND REP DBR 0 08/15/50	DE0001102481	EUR	DE	7 000 000	34 380
DEUTSCHLAND REP DBR 0 1/4 08/15/28	DE0001102457	EUR	DE	10 000 000	105 848
DEUTSCHLAND REP DBR 0 11/15/27	DE0001102523	EUR	DE	10 000 000	106 996
DEUTSCHLAND REP DBR 1 05/15/38	DE0001102598	EUR	DE	7 000 000	61 908
DEUTSCHLAND REP DBR 1.8 08/15/53	DE0001030757	EUR	DE	8 500 000	69 025
DEUTSCHLAND REP DBR 2 1/2 07/04/44	DE0001135481	EUR	DE	7 000 000	71 018
DEUTSCHLAND REP DBR 2.2 02/15/34	DE000BU22023	EUR	DE	15 000 000	161 038
DEUTSCHLAND REP DBR 2.3 02/15/33	DE000BU3Z005	EUR	DE	17 000 000	185 260
DEUTSCHLAND REP DBR 2.4 11/15/30	DE000BU27006	EUR	DE	14 000 000	156 073
DEUTSCHLAND REP DBR 2.6 05/15/41	DE000BU2F009	EUR	DE	20 000 000	206 375
DEUTSCHLAND REP DBR 2.9 02/15/36	DE000BU2Z064	EUR	DE	20 000 000	225 005
DEUTSCHLAND REP DBR 2.9 08/15/56	DE000BU2D012	EUR	DE	13 000 000	135 257
DEVT BK OF MONGO DBMMN 8 1/2 07/03/28	XS3084026817	USD	MN	500 000	5 223
DH EUROPE DHR 0 3/4 09/18/31	XS2050406094	EUR	LU	4 074 000	39 966
DH EUROPE FINANC DHR 1.2 06/30/27	XS1637162592	EUR	LU	2 880 000	31 374
DISCOVER BANK DFS 4.65 09/13/28	US25466AAP66	USD	US	3 546 000	34 851
DISCOVER FIN SVS DFS 6.7 11/29/32	US254709AS70	USD	US	2 009 000	21 235
DNB BANK ASA DNBNO 4 03/14/29	XS2597696124	EUR	NO	3 000 000	34 129
DNB BANK ASA DNBNO 4 5/8 11/01/29	XS2698148702	EUR	NO	2 000 000	23 547
DSV FINANCE BV DSVDC 3 1/8 11/06/28	XS2932831923	EUR	NL	14 000 000	158 260
DUKE ENERGY COR DUK 5 08/15/52	US26441CBU80	USD	US	5 000 000	43 006
DUKE ENERGY COR DUK 5.7 09/15/55	US26441CCK99	USD	US	5 000 000	47 277
DUKE ENERGY COR DUK 5.8 06/15/54	US26441CCF05	USD	US	5 000 000	47 257
EATON CAPITAL ETN 0.577 03/08/30	XS2310748483	EUR	IE	15 000 000	151 957

EATON CORP ETN 4 11/02/32	US278062AD69	USD	US	929 000	8 732
EATON CORP ETN 4.15 11/02/42	US278062AE43	USD	US	1 057 000	8 890
EATON CORP ETN 4.7 08/23/52	US278062AJ30	USD	US	10 000 000	87 594
EDISON INTL EIX 5 3/4 06/15/27	US281020AN70	USD	US	12 000 000	117 142
EDISON INTL EIX 6.95 11/15/29	US281020AW79	USD	US	4 357 000	44 428
EL SALVADOR REP ELSALV 7 5/8 02/01/41	USP01012AR71	USD	SV	2 000 000	20 183
EL SALVADOR REP ELSALV 7.1246 01/20/50	USP01012CA29	USD	SV	6 200 000	57 497
EL SALVADOR REP ELSALV 7.65 06/15/35	USP01012AN67	USD	SV	4 490 000	45 012
EL SALVADOR REP ELSALV 8 1/4 04/10/32	XS0146173371	USD	SV	3 000 000	31 488
EL SALVADOR REP ELSALV 8 5/8 02/28/29	USP01012BX31	USD	SV	6 015 000	63 061
EL SALVADOR REP ELSALV 9 1/2 07/15/52	USP01012CC84	USD	SV	3 300 000	37 371
EL SALVADOR REP ELSALV 9 1/4 04/17/30	USP01012CF16	USD	SV	2 600 000	27 576
EL SALVADOR REP ELSALV 9.65 11/21/54	USP01012CH71	USD	SV	7 300 000	81 855
ELO SACA ELOFR 4 7/8 12/08/28	FR001400EHH1	EUR	FR	13 000 000	148 271
ELO SACA ELOFR 6 03/22/29	FR001400KWR6	EUR	FR	7 000 000	80 984
EMERSON ELECTRIC EMR 2 10/15/29	XS1916073254	EUR	US	4 812 000	52 234
EMPRESA METRO BMETR 5 01/25/47	USP37466AP78	USD	CL	200 000	1 791
ENACT HOLDINGS ACT 6 1/4 05/28/29	US29249EAA73	USD	US	12 904 000	129 283
ENEL FIN INTL NV ENELIM 3 5/8 05/25/27	US29278GAA67	USD	NL	12 000 000	115 592
EQUINIX INC EQIX 1.55 03/15/28	US29444UBL98	USD	US	5 811 000	53 722
ESSENT GROUP LTD ESNT 6 1/4 07/01/29	US29669JAA79	USD	US	12 000 000	123 394
EURO BK RECON&DV EBRD 2 7/8 03/22/32	XS3030091329	EUR	SN	5 000 000	55 524
EUROFIMA EUROF 0.15 10/10/34	XS2055744689	EUR	SN	2 500 000	21 710
EUROPEAN INVT BK EIB 0 1/2 11/13/37	XS1500338618	EUR	SN	4 000 000	33 112
EUROPEAN INVT BK EIB 1 1/2 06/15/32	XS2484093393	EUR	SN	5 000 000	51 383
EUROPEAN INVT BK EIB 1 1/8 11/15/32	XS1828046570	EUR	SN	4 500 000	45 230
EUROPEAN INVT BK EIB 1 11/14/42	XS1980857319	EUR	SN	3 000 000	23 185
EUROPEAN INVT BK EIB 1 5/8 10/09/29	US298785JA59	USD	SN	7 188 000	64 422
EUROPEAN INVT BK EIB 2 1/2 02/17/31	EU000A4EG781	EUR	SN	10 000 000	110 487
EUROPEAN INVT BK EIB 2 3/4 01/16/34	EU000A3LS460	EUR	SN	6 000 000	66 357
EUROPEAN INVT BK EIB 2 7/8 01/25/30	XS2579291910	SEK	SN	100 000 000	102 205
EUROPEAN INVT BK EIB 3.3 02/03/28	AU3CB0245884	AUD	SN	3 000 000	19 976
EUROPEAN INVT BK EIB 6 7/8 02/28/35	EU000A3L6Q59	INR	SN	182 000 000	18 449
EUROPEAN UNION EU 0 07/04/31	EU000A3KSXE1	EUR	SN	5 000 000	48 181
EUROPEAN UNION EU 0 07/04/35	EU000A285VM2	EUR	SN	5 000 000	41 838
EUROPEAN UNION EU 0 10/04/30	EU000A283859	EUR	SN	3 000 000	29 604
EUROPEAN UNION EU 0.1 10/04/40	EU000A283867	EUR	SN	2 000 000	13 908
EUROPEAN UNION EU 0.4 02/04/37	EU000A3K4C42	EUR	SN	12 200 000	100 366
EUROPEAN UNION EU 1 1/4 02/04/43	EU000A3K4DG1	EUR	SN	5 700 000	44 309
EUROPEAN UNION EU 2 1/2 12/04/31	EU000A3L1DJ0	EUR	SN	9 000 000	99 267
EUROPEAN UNION EU 2 3/4 02/04/33	EU000A3K4DW8	EUR	SN	24 000 000	265 449
EUROPEAN UNION EU 2 5/8 02/04/48	EU000A3K4DM9	EUR	SN	14 000 000	128 151
EUROPEAN UNION EU 3 03/04/53	EU000A3K4DY4	EUR	SN	5 000 000	46 860
EUROPEAN UNION EU 3 1/4 02/04/50	EU000A3K4EU0	EUR	SN	10 000 000	100 293
EUROPEAN UNION EU 3 12/04/34	EU000A3K4ES4	EUR	SN	8 500 000	94 934
EUROPEAN UNION EU 3 3/8 10/04/38	EU000A3K4D74	EUR	SN	10 000 000	112 246
EUROPEAN UNION EU 3 3/8 10/04/39	EU000A3L20X9	EUR	SN	10 000 000	111 222
EUROPEAN UNION EU 3 3/8 10/05/54	EU000A3K4EY2	EUR	SN	10 000 000	101 623
EUROPEAN UNION EU 3 5/8 12/12/40	EU000A4EJF17	EUR	SN	5 000 000	56 599
EUROPEAN UNION EU 4 10/12/55	EU000A4EG039	EUR	SN	10 000 000	113 682
EX-IM BK OF IN EXIMBK 3 1/4 01/15/30	US30216KAE29	USD	IN	5 900 000	54 994
EX-IM BK OF IN EXIMBK 3 7/8 02/01/28	US30216KAC62	USD	IN	3 700 000	35 874
EX-IM BK OF IN EXIMBK 5 1/2 01/18/33	US30216KAG76	USD	IN	5 400 000	54 504
EXELON CO EXC 5.15 03/15/28	US30161NBJ90	USD	US	2 273 000	22 535
EXELON CORP EXC 5 5/8 06/15/35	US30161NAC56	USD	US	39 000	387
EXP-IMP BK KOREA EIBKOR 2 1/2 06/17/28	XS3092470866	EUR	KR	1 900 000	20 935
F&G ANNUITIES FG 6 1/2 06/04/29	US30190AAF12	USD	US	4 233 000	42 027
F&G ANNUITIES FG 6 1/4 10/04/34	US30190AAG94	USD	US	4 514 000	43 405
FAIRFAX FINL HLD FFHCN 5 5/8 08/16/32	US303901BL51	USD	CA	3 573 000	36 167
FEDEX CORP FDX 0.95 05/04/33	XS3142295685	EUR	US	1 668 000	15 345
FEDEX CORP FDX 4 3/4 11/15/45	US31428XDR44	USD	US	15 000 000	131 251
FEDEX CORP FDX 4.4 01/15/47	US31428XDT00	USD	US	5 000 000	42 288
FEDEX CORP FDX 4.55 04/01/46	US31428XDS27	USD	US	135 000	1 157
FEDEX CORP FDX 4.95 10/17/48	US31428XDV55	USD	US	1 048 000	9 250
FEDEX CORP FDX 5.1 01/15/44	US31428XDP87	USD	US	2 740 000	25 816
FINLAND REP OF FINL 3.23 04/15/36	XS3295724804	SEK	FI	250 000 000	253 313
FINLAND REP OF FINL 4 1/2 06/03/36	XS3396019336	USD	FI	9 000 000	87 091
FINNISH GOV'T RFGB 0 1/8 04/15/36	FI4000415153	EUR	FI	2 000 000	16 483
FISERV INC FI 5 3/8 08/21/28	US337738BG22	USD	US	19 422 000	193 527
FISERV INC FISV 5.45 03/02/28	US337738BD90	USD	US	24 000 000	238 683
FLOWERVE CORP FLS 3 1/2 10/01/30	US34354PAF27	USD	US	10 000 000	92 063
FMC CORP FMC 3.45 10/01/29	US302491AU91	USD	US	10 000 000	90 440
FMC CORP FMC 4 1/2 10/01/49	US302491AV74	USD	US	3 000 000	19 112
FMC CORP FMC 5.65 05/18/33	US302491AX31	USD	US	10 000 000	87 269
FMC CORP FMC 6 3/8 05/18/53	US302491AY14	USD	US	5 511 000	42 289
FONPLATA FNPLAT 7.45 05/25/31	XS3236628270	INR	SN	180 400 000	18 689
FOX CORP FOXA 6 1/2 10/13/33	US35137LAN55	USD	US	29 893 000	311 860
FRANCE O.A.T. FRTR 0 1/2 05/25/72	FR0014001NN8	EUR	FR	1 000 000	2 836
FRANCE O.A.T. FRTR 0 3/4 11/25/28	FR0013341682	EUR	FR	13 000 000	137 990
FRANCE O.A.T. FRTR 1 3/4 06/25/39	FR0013234333	EUR	FR	7 000 000	60 989
FRANCE O.A.T. FRTR 2 1/2 05/25/30	FR0011883966	EUR	FR	13 000 000	142 378
FRANCE O.A.T. FRTR 2 11/25/32	FR001400BKZ3	EUR	FR	10 000 000	104 524
FRANCE O.A.T. FRTR 2 3/4 02/25/29	FR001400HI98	EUR	FR	23 000 000	256 920
FRANCE O.A.T. FRTR 2 3/4 10/25/27	FR0011317783	EUR	FR	15 000 000	169 306

FRANCE O.A.T. FRTR 3 06/25/49	FR001400NEF3	EUR	FR	8 900 000	80 274
FRANCE O.A.T. FRTR 3 1/2 11/25/33	FR001400L834	EUR	FR	4 000 000	45 726
FRANCE O.A.T. FRTR 3 1/4 05/25/45	FR0011461037	EUR	FR	10 000 000	98 110
FRANCE O.A.T. FRTR 3 11/25/34	FR001400QMF9	EUR	FR	18 000 000	196 593
FRANCE O.A.T. FRTR 3.2 05/25/35	FR001400X8V5	EUR	FR	6 000 000	65 171
FRANCE O.A.T. FRTR 3.8 06/25/37	FR0014017Z10	EUR	FR	6 000 000	67 034
FRESENIUS SE & C FREGR 2 3/4 09/15/29	XS3178858497	EUR	DE	7 000 000	78 021
FRESENIUS SE & C FREGR 3 1/2 03/15/34	XS3178858224	EUR	DE	680 000	7 491
FS KKR CAPITAL FSK 6 1/8 01/15/30	US302635AP20	USD	US	5 000 000	48 523
FS KKR CAPITAL FSK 6 7/8 08/15/29	US302635AN71	USD	US	10 000 000	99 414
GAP INC/THE GPS 3 5/8 10/01/29	US364760AP35	USD	US	5 000 000	46 032
GEO GROUP INC/T GEO 10 1/4 04/15/31	US36162JAH95	USD	US	5 000 000	53 356
GEORGIAN RAILWAY GRAIL 4 06/17/28	XS2340149439	USD	DE	3 000 000	28 010
GHANA REP OF GHANA 5 07/03/35	XS2893151287	USD	GH	453 600	4 181
GILEAD SCIENCES GILD 4.6 05/20/31	US375558CL54	USD	US	12 000 000	116 334
GILEAD SCIENCES GILD 4.8 04/01/44	US375558AX11	USD	US	2 345 000	20 948
GILEAD SCIENCES GILD 5.6 11/15/64	US375558CE12	USD	US	12 004 000	115 082
GILEAD SCIENCES GILD 5.65 12/01/41	US375558AS26	USD	US	328 000	3 249
GIVAUDAN FIN EUR GIVNVX 1 5/8 04/22/32	XS2126170161	EUR	NL	1 830 000	18 550
GLAXOSMITHKLINE CAP PLC 6.375% 03/09/2039	XS0350820931	GBP	GB	4 417 000	60 989
GLAXOSMITHKLINE CAPITAL INC 6.375% 05/15/2038	US377372AE71	USD	GB	19 563 000	210 015
GLAXOSMITHKLINE GSK 1 1/4 10/12/28	XS2170601848	GBP	GB	1 476 000	17 830
GLITNIR BANKI HF 7.451% PERPETUAL SERIE REGS	USX3078NAR53	USD	IS	6 000 000	0
GOTHENBURG CITY GOTA 2.528 09/18/30	XS3184155102	SEK	SE	100 000 000	101 721
GOTHENBURG CITY GOTA 3.435 06/12/28	XS2634361567	SEK	SE	95 000 000	97 093
GOTHENBURG CITY GOTA 3.725 10/04/28	XS2541621673	SEK	SE	48 000 000	50 750
GOVERNMENT OF JAMAICA 6.75 04/28/28	US470160CA80	USD	JM	1 600 000	10 743
GRAND RIVER I JXN 6.311 02/15/36	US38644BAA52	USD	US	10 000 000	98 813
GSK CAPITAL BV GSK 3 11/28/27	XS2553817680	EUR	NL	951 000	10 726
HALEON UK CPTL HLNLN 2 7/8 09/18/28	XS2902024772	EUR	GB	12 955 000	146 224
HARTFORD FINL HIG 3.6 08/19/49	US416515BF08	USD	US	11 023 000	78 755
HEIDELBERG MATER HEIGR 4 07/18/35	XS3379436598	EUR	DE	138 000	1 543
HILTON DOMESTIC HLT 3 5/8 02/15/32	US432833AN19	USD	US	1 227 000	11 036
HILTON DOMESTIC HLT 4 7/8 01/15/30	US432833AF84	USD	US	20 161 000	198 980
HILTON WORLDWIDE HLT 4 7/8 04/01/27	US432891AK52	USD	US	15 000 000	146 925
HOLCIM FINANCE L LHNXX 0 1/2 04/23/31	XS2261215011	EUR	LU	5 246 000	50 684
HOLCIM FINANCE L LHNXX 1 3/4 08/29/29	XS1672151492	EUR	LU	6 599 000	71 047
HONDURAS GOVT HONDUR 5 5/8 06/24/30	USP5178RAD00	USD	HN	1 700 000	16 420
HONDURAS GOVT HONDUR 8 5/8 11/27/34	USP5178RAE82	USD	HN	1 300 000	14 634
HORIZON MUTUAL BCBSNJ 6.2 11/15/34	US43990FAA66	USD	US	10 000 000	94 779
HP ENTERPRISE HPE 5 1/4 07/01/28	US42824CBP32	USD	US	1 192 000	11 977
HSBC HLDGS PLC HSBC 5 3/4 12/20/27	XS0159497162	GBP	GB	8 147 000	109 167
HSBC HOLDING PLC 6 03/29/2040	XS0498768315	GBP	GB	7 931 000	101 056
HSBC HOLDING PLC 6.75 9/11/2028	XS0387079907	GBP	GB	3 400 000	47 609
HSBC HOLDING PLC 7% 04/07/2038	XS0356452929	GBP	GB	6 600 000	91 774
HSBC HOLDINGS HSBC 4.95 03/31/30	US404280CF48	USD	GB	5 104 000	50 457
HSBC HOLDINGS HSBC 5 1/4 03/14/44	US404280AQ21	USD	GB	6 922 000	64 462
HSBC HOLDINGS HSBC 6 1/2 05/02/36	US404280DL07	USD	GB	1 496 000	15 493
HSBC HOLDINGS HSBC 6 1/2 09/15/37	US404280DM89	USD	GB	4 152 000	43 619
HSBC HOLDINGS HSBC 6.8 06/01/38	US404280DN62	USD	GB	918 000	9 766
HUNGARY GOVT HGB 2 05/23/29	HU00000404603	HUF	HU	5 607 700 000	161 021
HUNGARY GOVT HGB 2 1/4 04/20/33	HU00000404744	HUF	HU	4 968 800 000	131 204
HUNGARY GOVT HGB 2 1/4 06/22/34	HU00000404892	HUF	HU	2 209 700 000	56 450
HUNGARY GOVT HGB 3 04/25/41	HU00000404165	HUF	HU	1 146 000 000	28 149
HUNGARY GOVT HGB 3 08/21/30	HU00000403696	HUF	HU	2 583 400 000	76 481
HUNGARY GOVT HGB 3 1/4 10/22/31	HU00000403001	HUF	HU	685 000 000	20 061
HUNGARY GOVT HGB 3 10/27/27	HU00000403118	HUF	HU	6 572 100 000	203 273
HUNGARY GOVT HGB 3 10/27/38	HU00000403555	HUF	HU	2 151 100 000	55 854
HUNGARY GOVT HGB 4 3/4 11/24/32	HU00000405550	HUF	HU	7 686 200 000	242 443
HUNGARY GOVT HGB 6 3/4 10/22/28	HU00000402532	HUF	HU	1 952 400 000	65 733
HUNGARY GOVT HGB 7 10/24/35	HU00000406624	HUF	HU	2 116 500 000	78 296
HUNGARY REPHUN 5 1/2 06/16/34	XS2010026487	USD	HU	5 500 000	54 222
HUNGARY REPHUN 5 1/4 06/16/29	XS2010026305	USD	HU	2 100 000	20 607
HUNGARY REPHUN 5 3/8 09/26/30	XS3101499187	USD	HU	1 800 000	17 922
HUNGARY REPHUN 6 09/26/35	XS3101499260	USD	HU	2 100 000	21 487
HUNGARY REPHUN 6 1/4 09/22/32	XS2574267261	USD	HU	13 300 000	138 420
HUNGARY REPHUN 6 1/8 05/22/28	XS2574267188	USD	HU	46 100 000	459 644
HUNGARY REPHUN 6 3/4 09/23/55	XS3101499773	USD	HU	7 400 000	79 468
HUNGARY REPHUN 6 3/4 09/25/52	XS2574267345	USD	HU	13 400 000	143 922
HUNTSMAN INT LLC HUN 4 1/2 05/01/29	US44701QBE17	USD	US	16 171 000	154 043
IBERDROLA FIN SA IBESM 3 09/30/31	XS2909822194	EUR	ES	700 000	7 837
IBERDROLA FIN SA IBESM 3 1/8 06/25/30	XS3418565829	EUR	ES	4 800 000	53 193
IBERDROLA FIN SA IBESM 3 3/8 11/22/32	XS2558966953	EUR	ES	11 400 000	129 062
IBM CORP IBM 1 3/4 01/31/31	XS1945110861	EUR	US	2 064 000	21 514
IBM CORP IBM 1 3/4 03/07/28	XS1375955678	EUR	US	1 250 000	13 647
IBM CORP IBM 3 1/2 05/15/29	US459200KA85	USD	US	6 556 000	61 942
IBM CORP IBM 3 5/8 02/06/31	XS2583742239	EUR	US	5 000 000	56 791
IBM CORP IBM 4.15 05/15/39	US459200KB68	USD	US	15 000 000	127 167
IBM CORP IBM 4.15 07/27/27	US459200KT76	USD	US	12 000 000	117 970
IBM INT CAPITAL IBM 5 1/4 02/05/44	US449276AF17	USD	SG	6 798 000	62 475
IDS FIN PLC IDSLN 3 1/4 10/01/29	XS3190744907	EUR	GB	7 000 000	78 445
IHG FINANCE LLC IHGLN 3 3/8 09/10/30	XS3173575591	EUR	GB	443 000	5 007
ILE DE FRANCE IDF 1 3/8 06/20/33	FR0013343175	EUR	FR	3 000 000	29 189
ILIAD ILDFP 5 3/8 06/14/27	FR001400EJ15	EUR	FR	5 000 000	56 285

INDIA GOVT BOND IGB 6 3/4 12/23/29	IN0020240183	INR	IN	1 240 400 000	128 922
INDIA GOVT BOND IGB 6.1 07/12/31	IN0020210095	INR	IN	601 800 000	62 327
INDIA GOVT BOND IGB 6.28 07/14/32	IN0020250059	INR	IN	120 800 000	12 573
INDIA GOVT BOND IGB 6.33 05/05/35	IN0020250026	INR	IN	792 000 000	79 927
INDIA GOVT BOND IGB 6.48 10/06/35	IN0020250091	INR	IN	1 099 100 000	112 149
INDIA GOVT BOND IGB 6.54 01/17/32	IN0020210244	INR	IN	2 030 900 000	213 897
INDIA GOVT BOND IGB 6.68 01/27/33	IN0020250133	INR	IN	1 436 600 000	151 804
INDIA GOVT BOND IGB 6.79 10/07/34	IN0020240126	INR	IN	1 661 200 000	173 481
INDIA GOVT BOND IGB 7.04 06/03/29	IN0020240050	INR	IN	3 079 100 000	323 797
INDIA GOVT BOND IGB 7.06 04/10/28	IN0020230010	INR	IN	594 400 000	62 858
INDIA GOVT BOND IGB 7.1 04/08/34	IN0020240019	INR	IN	2 555 800 000	271 776
INDIA GOVT BOND IGB 7.1 04/18/29	IN0020220011	INR	IN	512 000 000	54 328
INDIA GOVT BOND IGB 7.16 09/20/50	IN0020200054	INR	IN	301 000 000	30 987
INDIA GOVT BOND IGB 7.17 04/17/30	IN0020230036	INR	IN	1 395 700 000	148 752
INDIA GOVT BOND IGB 7.18 07/24/37	IN0020230077	INR	IN	2 908 100 000	315 391
INDIA GOVT BOND IGB 7.18 08/14/33	IN0020230085	INR	IN	264 500 000	28 561
INDIA GOVT BOND IGB 7.26 01/14/29	IN0020180454	INR	IN	640 500 000	69 430
INDIA GOVT BOND IGB 7.3 06/19/53	IN0020230051	INR	IN	2 979 200 000	304 671
INDIA GOVT BOND IGB 7.32 11/13/30	IN0020230135	INR	IN	873 900 000	93 420
INDIA GOVT BOND IGB 7.36 09/12/52	IN0020220086	INR	IN	369 700 000	38 936
INDIA GOVT BOND IGB 7.38 06/20/27	IN0020220037	INR	IN	49 000 000	5 100
INDIA GOVT BOND IGB 7.54 05/23/36	IN0020220029	INR	IN	76 800 000	8 347
INDONESIA (REP) INDON 4.55 01/11/28	US455780DQ66	USD	ID	300 000	2 973
INDONESIA GOV'T INDOGB 5 1/8 04/15/27	IDG000018607	IDR	ID	16 000 000 000	8 619
INDONESIA GOV'T INDOGB 6 1/2 02/15/31	IDG0000015207	IDR	ID	281 000 000 000	151 984
INDONESIA GOV'T INDOGB 6 1/2 04/15/36	IDG000025602	IDR	ID	24 000 000 000	12 595
INDONESIA GOV'T INDOGB 6 3/4 07/15/35	IDG000024506	IDR	ID	9 000 000 000	4 891
INDONESIA GOV'T INDOGB 6 3/8 04/15/32	IDG000018706	IDR	ID	150 500 000 000	79 690
INDONESIA GOV'T INDOGB 6 5/8 02/15/34	IDG000023607	IDR	ID	28 500 000 000	15 329
INDONESIA GOV'T INDOGB 6 7/8 04/15/29	IDG000023904	IDR	ID	213 000 000 000	116 247
INDONESIA GOV'T INDOGB 7 02/15/33	IDG000020801	IDR	ID	380 500 000 000	209 583
INDONESIA GOV'T INDOGB 7 05/15/27	IDG000009804	IDR	ID	42 500 000 000	23 157
INDONESIA GOV'T INDOGB 7 09/15/30	IDG000013806	IDR	ID	16 000 000 000	8 799
INDONESIA GOV'T INDOGB 7 1/2 04/15/40	IDG000014101	IDR	ID	70 000 000 000	39 389
INDONESIA GOV'T INDOGB 7 1/8 06/15/38	IDG000021809	IDR	ID	521 000 000 000	281 000
INDONESIA GOV'T INDOGB 7 1/8 06/15/43	IDG000020900	IDR	ID	3 500 000 000	1 884
INDONESIA GOV'T INDOGB 7 1/8 08/15/40	IDG000025008	IDR	ID	316 000 000 000	174 392
INDONESIA GOV'T INDOGB 7 1/8 08/15/45	IDG000025107	IDR	ID	43 000 000 000	23 831
INDONESIA GOV'T INDOGB 8 1/4 05/15/29	IDG000012907	IDR	ID	252 000 000 000	141 760
INDONESIA GOV'T INDOGB 8 3/4 05/15/31	IDG000011701	IDR	ID	162 000 000 000	94 549
INDONESIA GOV'T INDOGB 8 3/8 09/15/26	IDG000009507	IDR	ID	125 250 000 000	69 803
INDONESIA GOV'T INDOGB 9 03/15/29	IDG000011107	IDR	ID	93 000 000 000	54 032
INFORMA PLC INFLN 3 1/4 10/23/30	XS2919102207	EUR	GB	10 000 000	112 282
INFORMA PLC INFLN 3 3/8 06/09/31	XS3074456891	EUR	GB	7 000 000	76 894
INGERSOLL RAND IR 5.176 06/15/29	US45687VAD82	USD	US	12 000 000	118 424
INGERSOLL RAND IR 5.7 08/14/33	US45687VAB27	USD	US	17 319 000	177 949
INSTIT CRDT OFCL ICO 2.8 04/30/32	XS3080788683	EUR	ES	5 000 000	55 168
INSTITUTO COSTAR COSICE 6 3/8 05/15/43	USP56226AQ94	USD	CR	900 000	8 749
INT BK RECON&DEV IBRD 0 1/4 05/21/29	XS1998930926	EUR	SN	10 000 000	103 264
INT BK RECON&DEV IBRD 0 1/4 09/23/27	XS2236022153	GBP	SN	5 000 000	61 398
INT BK RECON&DEV IBRD 0 5/8 11/22/27	XS1912495691	EUR	SN	1 000 000	10 805
INT BK RECON&DEV IBRD 0.2 01/21/61	XS2289410420	EUR	SN	15 000 000	55 548
INT BK RECON&DEV IBRD 1 5/8 11/03/31	US459058KA05	USD	SN	15 000 000	127 427
INT BK RECON&DEV IBRD 1.745 07/31/33	XS2884011011	USD	SN	10 000 000	100 847
INT BK RECON&DEV IBRD 2 1/2 11/22/27	US459058GE72	USD	SN	10 000 000	94 872
INT BK RECON&DEV IBRD 3 1/2 07/12/28	US459058KT95	USD	SN	8 000 000	77 710
INTEL CORP INTC 4.9 07/29/45	US458140AT73	USD	US	3 665 000	31 504
INTERAMER DEV BK IADB 2 3/8 07/07/27	US4581X0CY26	USD	SN	13 000 000	125 039
INTERAMER DEV BK IADB 3 1/2 04/12/33	US4581X0EJ31	USD	SN	10 000 000	92 793
INTERAMER DEV BK IADB 7 08/08/33	XS2660434064	INR	SN	904 000 000	97 185
INTERAMER DEV BK IADB 7.35 10/06/30	XS2696224745	INR	SN	183 000 000	19 730
INTESA SANPAOLO ISPIM 1.35 02/24/31	XS2304664597	EUR	IT	2 239 000	22 830
INTESA SANPAOLO ISPIM 5 5/8 03/08/33	XS2592658947	EUR	IT	6 309 000	79 266
INTESA SANPAOLO ISPIM 6 5/8 05/31/33	XS2630420268	GBP	IT	6 261 000	87 618
INTESA SANPAOLO ISPIM 7.8 11/28/53	US46115HCF29	USD	IT	14 548 000	170 801
INTESA SANPAOLO ISPIM 8.505 09/20/32	XS2534883363	GBP	IT	3 889 000	58 506
INTL DEVEL ASSOC IDAWBG 0 3/4 06/10/27	XS2187525196	USD	SN	15 000 000	140 620
INTL DEVEL ASSOC IDAWBG 0.7 01/17/42	XS2432629504	EUR	SN	15 000 000	110 938
INTL DEVEL ASSOC IDAWBG 1 3/4 05/05/37	XS2475492349	EUR	SN	15 000 000	143 644
INTL FIN CORP IFC 1.13 11/12/29	XS1955173981	SEK	SN	100 000 000	96 082
INTL FIN CORP IFC 2 1/8 09/12/29	XS2900296869	SEK	SN	100 000 000	100 217
INTL FIN CORP IFC 3 1/2 01/22/29	US45950KDQ04	USD	SN	20 000 000	193 451
INTL FIN CORP IFC 4 1/4 07/02/29	US45950KDH05	USD	SN	8 000 000	79 192
INVESTOR AB INVSA 0 3/8 10/29/35	XS2250024010	EUR	SE	1 615 000	13 433
IRISH GOVT IRISH 3 10/18/43	IE000GVLBXU6	EUR	IE	2 500 000	26 822
IVORY COAST-PDI IVYCST 6 1/8 06/15/33	XS1631415400	USD	CI	200 000	1 925
IVORY COAST-PDI IVYCST 7 5/8 01/30/33	XS2752065040	USD	CI	6 900 000	73 499
IVORY COAST-PDI IVYCST 8 1/4 01/30/37	XS2752065479	USD	CI	3 400 000	37 550
IVORY COAST-PDI IVYCST 8.075 04/01/36	XS3030237120	USD	CI	12 000 000	129 831
JACOBS ENGIN GRP J 6.35 08/18/28	US469814AB34	USD	US	22 861 000	233 601
JAMAICA GOVT JAMAN 7 7/8 07/28/45	US470160CB63	USD	JM	2 200 000	26 309
JAMAICA GOVT JAMAN 8 03/15/39	US470160AV46	USD	JM	6 500 000	77 013
JAPAN GOVT 2-YR JGB 0.7 07/01/27	JP1024741R74	JPY	JP	200 000 000	11 897
JAPAN GOVT 2-YR JGB 0.9 08/01/27	JP1024751R89	JPY	JP	100 000 000	5 959

JAPAN GOVT 2-YR JGB 0.9 09/01/27	JP1024761R95	JPY	JP	3 000 000 000	178 533
JAPAN GOVT 2-YR JGB 1 11/01/27	JP1024781RB5	JPY	JP	2 700 000 000	160 516
JAPAN GOVT 2-YR JGB 1.3 03/01/28	JP1024821S35	JPY	JP	4 200 000 000	251 097
JAPAN GOVT 2-YR JGB 1.4 04/01/28	JP1024831S41	JPY	JP	3 000 000 000	179 452
JAPAN GOVT 5-YR JGB 0 1/2 03/20/29	JP1051691Q60	JPY	JP	500 000 000	29 029
JAPAN GOVT 5-YR JGB 0.1 03/20/28	JP1051581P56	JPY	JP	250 000 000	14 584
JAPAN GOVT 5-YR JGB 0.2 03/20/28	JP1051571P41	JPY	JP	300 000 000	17 536
JAPAN GOVT 5-YR JGB 0.2 12/20/27	JP1051561P27	JPY	JP	300 000 000	17 590
JAPAN GOVT 5-YR JGB 0.3 06/20/28	JP1051611P92	JPY	JP	700 000 000	40 825
JAPAN GOVT 5-YR JGB 0.3 12/20/27	JP1051551P11	JPY	JP	1 700 000 000	99 821
JAPAN GOVT 5-YR JGB 0.3 12/20/28	JP1051651Q27	JPY	JP	300 000 000	17 365
JAPAN GOVT 5-YR JGB 0.4 09/20/28	JP1051631PB2	JPY	JP	2 000 000 000	116 594
JAPAN GOVT 5-YR JGB 0.9 12/20/29	JP1051751R17	JPY	JP	200 000 000	11 615
JAPAN GOVT 5-YR JGB 1 03/20/30	JP1051781R45	JPY	JP	1 100 000 000	64 044
JAPAN GOVT 5-YR JGB 1 06/20/30	JP1051791R76	JPY	JP	2 000 000 000	115 701
JAPAN GOVT 5-YR JGB 1 12/20/29	JP1051761R23	JPY	JP	1 400 000 000	81 593
JAPAN GOVT 5-YR JGB 1.1 06/20/30	JP1051801R90	JPY	JP	1 000 000 000	58 084
JAPAN GOVT 5-YR JGB 1.3 09/20/30	JP1051811RA8	JPY	JP	2 500 000 000	146 372
JAPAN GOVT 5-YR JGB 1.4 09/20/30	JP1051821RC3	JPY	JP	900 000 000	52 934
JAPAN GOVT 5-YR JGB 1.8 03/20/31	JP1051841S42	JPY	JP	2 300 000 000	137 085
JAPAN GOVT 10-YR JGB 0 1/2 03/20/33	JP1103701P43	JPY	JP	2 500 000 000	133 565
JAPAN GOVT 10-YR JGB 0 1/2 12/20/32	JP1103691P11	JPY	JP	3 500 000 000	187 956
JAPAN GOVT 10-YR JGB 0.1 03/20/28	JP1103501J35	JPY	JP	5 500 000 000	320 875
JAPAN GOVT 10-YR JGB 0.1 06/20/30	JP1103591L73	JPY	JP	700 000 000	39 080
JAPAN GOVT 10-YR JGB 0.1 09/20/30	JP1103601LA4	JPY	JP	300 000 000	16 649
JAPAN GOVT 10-YR JGB 0.1 09/20/31	JP1103641MA8	JPY	JP	2 500 000 000	135 257
JAPAN GOVT 10-YR JGB 0.1 12/20/29	JP1103571L10	JPY	JP	300 000 000	16 945
JAPAN GOVT 10-YR JGB 0.1 12/20/30	JP1103611M11	JPY	JP	5 000 000 000	275 627
JAPAN GOVT 10-YR JGB 0.6 12/20/33	JP1103731Q12	JPY	JP	1 250 000 000	65 746
JAPAN GOVT 10-YR JGB 0.8 03/20/34	JP1103741Q44	JPY	JP	1 100 000 000	58 485
JAPAN GOVT 10-YR JGB 0.9 09/20/34	JP1103761QA5	JPY	JP	1 500 000 000	79 376
JAPAN GOVT 10-YR JGB 1 1/2 06/20/35	JP1103791R75	JPY	JP	1 700 000 000	92 842
JAPAN GOVT 10-YR JGB 1.1 06/20/34	JP1103751Q74	JPY	JP	1 950 000 000	105 292
JAPAN GOVT 10-YR JGB 1.4 03/20/35	JP1103781R44	JPY	JP	1 200 000 000	65 516
JAPAN GOVT 10-YR JGB 1.7 09/20/35	JP1103801RA7	JPY	JP	3 500 000 000	194 386
JAPAN GOVT 10-YR JGB 2.1 12/20/35	JP1103811S13	JPY	JP	2 400 000 000	136 813
JAPAN GOVT 10-YR JGB 2.4 03/20/36	JP1103821S45	JPY	JP	3 500 000 000	205 286
JAPAN GOVT 20-YR JGB 0 1/2 12/20/40	JP1201751M13	JPY	JP	3 300 000 000	135 041
JAPAN GOVT 20-YR JGB 0.2 06/20/36	JP1201571G68	JPY	JP	4 000 000 000	186 796
JAPAN GOVT 20-YR JGB 1 1/2 03/20/33	JP1201441D44	JPY	JP	3 000 000 000	171 945
JAPAN GOVT 20-YR JGB 1.3 12/20/43	JP1201871Q14	JPY	JP	1 050 000 000	44 964
JAPAN GOVT 20-YR JGB 1.4 12/20/42	JP1201831P14	JPY	JP	200 000 000	8 951
JAPAN GOVT 20-YR JGB 1.7 03/20/32	JP1201351C43	JPY	JP	400 000 000	23 515
JAPAN GOVT 20-YR JGB 2.4 03/20/45	JP1201921R47	JPY	JP	1 500 000 000	76 041
JAPAN GOVT 20-YR JGB 2.7 09/20/45	JP1201941RA2	JPY	JP	3 750 000 000	198 184
JAPAN GOVT 20-YR JGB 3.2 12/20/45	JP1201951S15	JPY	JP	330 000 000	18 582
JAPAN GOVT 30-YR JGB 0.7 09/20/51	JP1300721MA9	JPY	JP	1 000 000 000	29 401
JAPAN GOVT 30-YR JGB 0.7 12/20/50	JP1300691M16	JPY	JP	3 800 000 000	114 237
JAPAN GOVT 30-YR JGB 1.4 03/20/53	JP1300781P48	JPY	JP	100 000 000	3 517
JAPAN GOVT 30-YR JGB 1.6 12/20/52	JP1300771P16	JPY	JP	100 000 000	3 707
JAPAN GOVT 30-YR JGB 1.6 12/20/53	JP1300811Q17	JPY	JP	100 000 000	3 659
JAPAN GOVT 30-YR JGB 1.8 03/20/54	JP1300821Q49	JPY	JP	500 000 000	19 304
JAPAN GOVT 30-YR JGB 2 09/20/40	JP1300331A99	JPY	JP	1 500 000 000	77 712
JAPAN GOVT 30-YR JGB 2 1/2 03/20/38	JP1300281845	JPY	JP	2 900 000 000	166 948
JAPAN GOVT 30-YR JGB 2.3 12/20/54	JP1300851R17	JPY	JP	700 000 000	30 299
JAPAN GOVT 30-YR JGB 2.4 03/20/55	JP1300861R49	JPY	JP	800 000 000	35 894
JAPAN GOVT 30-YR JGB 2.4 09/20/38	JP13002918A0	JPY	JP	400 000 000	22 581
JAPAN GOVT 30-YR JGB 2.8 06/20/55	JP1300871R70	JPY	JP	200 000 000	9 661
JAPAN GOVT 30-YR JGB 3.2 09/20/55	JP1300881RA0	JPY	JP	3 700 000 000	195 733
JAPAN GOVT 30-YR JGB 3.7 03/20/56	JP1300901S40	JPY	JP	1 500 000 000	87 305
JAPAN GOVT 40-YR JGB 0 1/2 03/20/60	JP1400131L54	JPY	JP	2 000 000 000	46 312
JAPAN GOVT 40-YR JGB 1 03/20/62	JP1400151N57	JPY	JP	200 000 000	5 541
JAPAN GOVT 40-YR JGB 1.3 03/20/63	JP1400161P53	JPY	JP	225 000 000	6 907
JAPAN GOVT 40-YR JGB 2.2 03/20/64	JP1400171Q50	JPY	JP	200 000 000	8 130
JAPAN GOVT 40-YR JGB 3.1 03/20/65	JP1400181R57	JPY	JP	4 000 000 000	205 554
JERNHUSEN AB JERNAB 3.06 11/27/30 #DMTN	SE0026275299	SEK	SE	170 000 000	174 100
JERNHUSEN AB JERNAB 4.418 11/18/27 #DMtn	SE0013883782	SEK	SE	36 000 000	37 936
JOHNSON JOHNSON 5.85 07/15/2038	US478160AT19	USD	US	6 220 000	66 677
JOHNSON CONTROLS JCI 0 3/8 09/15/27	XS2231330965	EUR	IE	14 861 000	159 957
JOHNSON CONTROLS JCI 4 1/2 02/15/47	US478375AU25	USD	IE	1 250 000	10 576
JOHNSON&JOHNSON JNJ 1.15 11/20/28	XS1412266816	EUR	US	5 000 000	53 701
JOHNSON&JOHNSON JNJ 2.7 02/26/29	XS3005214104	EUR	US	7 124 000	79 406
JOHNSON&JOHNSON JNJ 3.05 02/26/33	XS3005214369	EUR	US	10 000 000	110 910
JOHNSON&JOHNSON JNJ 3.2 06/01/32	XS2821718488	EUR	US	5 000 000	55 746
JOHNSON&JOHNSON JNJ 3.35 02/26/37	XS3005214799	EUR	US	11 623 000	127 646
JOHNSON&JOHNSON JNJ 3.6 02/26/45	XS3005215093	EUR	US	1 594 000	16 953
JOHNSON&JOHNSON JNJ 3.7 02/26/55	XS3005215689	EUR	US	3 747 000	38 702
JOHNSON&JOHNSON JNJ 3.7 03/01/46	US478160BV55	USD	US	5 000 000	39 240
JOHNSON&JOHNSON JNJ 4.85 03/01/32	US478160DK72	USD	US	10 000 000	100 417
JOHNSONJOHNSON JNJ 4 1/2 09/01/40	US478160AV64	USD	US	194 000	1 800
JORDAN JORDAN 5.85 07/07/30	XS2199272662	USD	JO	2 600 000	26 181
JORDAN JORDAN 7 1/2 01/13/29	XS2602742285	USD	JO	6 200 000	64 762
JORDAN JORDAN 7 3/4 01/15/28	XS2490731721	USD	JO	3 700 000	38 292
JORDAN JORDAN 7 3/8 10/10/47	XS1577950311	USD	JO	1 200 000	11 764

JPN FIN ORG MUNI JFM 2 3/4 01/16/31	XS3261940426	EUR	JP	5 000 000	55 419
JUNTA ANDALUCIA ANDAL 0 1/2 04/30/31	ES0000090847	EUR	ES	6 000 000	59 272
JUNTA CASTILLA CASTIL 2.9 04/30/32	ES0001351610	EUR	ES	3 500 000	38 672
KENTUCKY UTIL PPL 5.85 08/15/55	US491674BP14	USD	US	2 875 000	28 535
KENYA REP OF KENINT 6.3 01/23/34	XS2354781614	USD	KE	800 000	7 323
KENYA REP OF KENINT 7 7/8 02/26/34	XS3305838602	USD	KE	3 300 000	32 645
KENYA REP OF KENINT 7 7/8 10/09/33	XS3196101201	USD	KE	2 800 000	27 754
KENYA REP OF KENINT 8 05/22/32	XS1843435766	USD	KE	3 700 000	37 007
KENYA REP OF KENINT 8 1/4 02/28/48	XS1781710626	USD	KE	1 600 000	15 332
KENYA REP OF KENINT 8.7 02/26/39	XS3305838941	USD	KE	1 000 000	9 886
KENYA REP OF KENINT 8.8 10/09/38	XS3196129632	USD	KE	2 000 000	19 933
KENYA REP OF KENINT 9 1/2 03/05/36	XS3010561762	USD	KE	4 000 000	42 242
KENYA REP OF KENINT 9 3/4 02/16/31	XS2764839945	USD	KE	3 700 000	40 242
KEYSIGHT TECHNOL KEYS 4.6 04/06/27	US49338LAE39	USD	US	755 000	7 392
KFW KFW 0 09/15/28	XS2209794408	EUR	DE	3 000 000	31 352
KFW KFW 0 3/4 09/30/30	US500769JG03	USD	DE	9 000 000	75 702
KFW KFW 2 11/15/29	XS2498154207	EUR	DE	5 000 000	54 834
KFW KFW 2 3/4 02/14/33	XS2586942448	EUR	DE	5 000 000	55 460
KFW KFW 2 3/4 04/01/33	XS3292846030	EUR	DE	6 000 000	66 292
KFW KFW 2 3/4 10/31/31	XS3277001031	SEK	DE	100 000 000	101 411
KFW KFW 2.28 12/17/29	XS2917526670	SEK	DE	100 000 000	100 190
KFW KFW 3 3/8 06/30/36	DE000A5H27X9	EUR	DE	6 500 000	73 794
KFW KFW 4 1/4 02/15/30	XS3006160033	GBP	DE	1 700 000	22 134
KFW KFW 4 3/8 02/28/34	US500769KD52	USD	DE	4 200 000	41 304
KFW KFW 4 7/8 02/03/31	XS2649518953	GBP	DE	1 400 000	18 713
KHAZANAH GLO SUK KNBZMK 4.687 06/01/28	XS2629054201	USD	MY	1 400 000	13 634
KOMMUNEKREDIT KOMMUN 0 1/8 09/26/40	XS2226280084	EUR	DK	5 000 000	35 036
KOMMUNEKREDIT KOMMUN 0 5/8 11/21/39	XS2081058096	EUR	DK	5 700 000	44 654
KOMMUNINVEST KOMINS 0 1/2 06/15/27 #2706	SE0016829048	SEK	SE	100 000 000	98 463
KOMMUNINVEST KOMINS 0 1/4 11/26/27	XS2259127269	SEK	SE	100 000 000	97 352
KOMMUNINVEST KOMINS 0 3/4 05/12/28 #DMTN	SE0015660139	SEK	SE	800 000 000	778 088
KOMMUNINVEST KOMINS 2 3/4 11/12/30 #3011	SE0023848999	SEK	SE	300 000 000	307 058
KOMMUNINVEST KOMINS 2 5/8 09/01/28	XS3046343672	SEK	SE	45 000 000	46 211
KOMMUNINVEST KOMINS 2 5/8 09/01/32	XS3170900131	EUR	SE	2 500 000	27 770
KOMMUNINVEST KOMINS 2 7/8 05/23/30	XS2625986836	EUR	SE	3 000 000	33 439
KOMMUNINVEST KOMINS 2.65 05/12/31 #3105	SE0026193609	SEK	SE	250 000 000	250 891
KOMMUNINVEST KOMINS 3 03/12/29 #2903	SE0018689523	SEK	SE	400 000 000	409 680
KOMMUNINVEST KOMINS 3 06/18/31	XS2843736344	SEK	SE	100 000 000	101 444
KOMMUNINVEST KOMINS 3 1/4 06/12/30 #3006	SE0021923786	SEK	SE	800 000 000	822 212
KOMMUNINVEST KOMINS 3 1/4 11/12/29 #2911	SE0019764143	SEK	SE	800 000 000	836 019
KOMMUNINVEST KOMINS 4 5/8 09/29/28	XS2725836097	USD	SE	4 000 000	39 508
KUNTARAHOITUS KUNTA 2 5/8 06/14/32	XS3092023178	EUR	FI	5 000 000	54 449
KUNTARAHOITUS KUNTA 4 1/4 05/27/31	XS3388204458	USD	FI	1 500 000	14 563
L'OREAL SA ORFP 2 3/4 11/19/30	FR0014014A38	EUR	FR	7 900 000	88 151
L'OREAL SA ORFP 2 7/8 01/12/32	FR00140159Y5	EUR	FR	5 000 000	55 288
L'OREAL SA ORFP 3 3/8 01/19/36	FR0014014A46	EUR	FR	5 000 000	55 950
LA BANQUE POSTAL FRLBP 1 3/8 04/24/29	FR0013415692	EUR	FR	5 000 000	52 886
LA FRANCAISE DES FDJFP 3 3/8 11/21/33	FR001400U678	EUR	FR	300 000	3 310
LA POSTE SA FRPTT 1.45 11/30/28	FR0013384567	EUR	FR	5 700 000	61 685
LAND BADEN-WUERT BADWUR 2 5/8 10/30/34	DE000A3H25V2	EUR	DE	4 000 000	43 714
LAND HESSEN HESSEN 2.9 06/18/35	DE000A1RQE59	EUR	DE	5 400 000	58 898
LANDSHYPO BANK LANHYP 2.59 12/16/30 #DMTN	SE0013362472	SEK	SE	200 000 000	201 435
LANDSHYPO BANK LANHYP 3.6 04/25/28 #DMTN	SE0015810965	SEK	SE	60 000 000	61 665
LANSFORSAKRINGAR LANSBK 0 1/2 09/20/28 #521	SE0015503446	SEK	SE	150 000 000	144 402
LANSFORSAKRINGAR LANSBK 1 09/15/27 #520	SE0014694659	SEK	SE	150 000 000	148 983
LANSFORSAKRINGAR LANSBK 3 09/19/29 #522	SE0018537086	SEK	SE	702 000 000	728 077
LANSFORSAKRINGAR LANSBK 3 3/4 09/30/30 #523	SE0020354082	SEK	SE	380 000 000	407 024
LANSFORSAKRINGAR LFBANK 3 09/23/32 #525	SE0024219877	SEK	SE	500 000 000	514 752
LANSFORSAKRINGAR LFBANK 3 1/2 09/10/31 #524	SE0021770708	SEK	SE	450 000 000	478 199
LEASYS SPA LEASYS 3 7/8 03/01/28	XS2775056067	EUR	IT	1 268 000	14 364
LIBERTY MUTUAL LIBMUT 4.569 02/01/29	USU52932BB29	USD	US	2 950 000	28 949
LINDE PLC LIN 3 02/14/28	XS2765559799	EUR	IE	5 300 000	59 412
LINDE PLC LIN 3 5/8 06/12/34	XS2634594076	EUR	IE	5 000 000	55 964
LINDE PLC LIN 3.2 05/13/30	XS3370296801	EUR	IE	7 000 000	77 957
LITHUANIA LITHUN 0.95 05/26/27	XS1619567677	EUR	LT	3 500 000	38 207
LITHUANIA LITHUN 2.1 05/26/47	XS1619568139	EUR	LT	2 500 000	19 464
LONDON STOCK EX LSELN 1 3/4 12/06/27	XS1918000107	EUR	GB	5 000 000	54 975
LOUISVILLE G & E PPL 5.85 08/15/55	US546676BA44	USD	US	10 000 000	99 493
LOWE'S COS INC LOW 4.55 04/05/49	US548661DS37	USD	US	7 025 000	57 005
LUNDS KOMMUN LUNDSK 3.075 03/13/29 #DMTN	SE0019177106	SEK	SE	60 000 000	61 540
MAIN STREET CAPI MAIN 3 07/14/26	US56035LAE48	USD	US	12 000 000	117 643
MAIN STREET CAPI MAIN 6.95 03/01/29	US56035LAH78	USD	US	9 812 000	99 830
MALAYSIA GOVT MGS 3.237 03/15/29	MYBMG2600021	MYR	MY	11 500 000	27 540
MALAYSIA GOVT MGS 3.476 07/02/35	MYBMN2500029	MYR	MY	69 400 000	165 823
MALAYSIA GOVT MGS 3.519 04/20/28	MYBMI2300024	MYR	MY	38 500 000	92 509
MALAYSIA GOVT MGS 3.582 07/15/32	MYBMO2200016	MYR	MY	88 900 000	215 213
MALAYSIA GOVT MGS 3.757 05/22/40	MYBMY1900052	MYR	MY	12 300 000	28 835
MALAYSIA GOVT MGS 3.828 07/05/34	MYBMS1900047	MYR	MY	10 400 000	25 528
MALAYSIA GOVT MGS 3.885 08/15/29	MYBMO1900020	MYR	MY	64 600 000	158 311
MALAYSIA GOVT MGS 3.892 03/15/27	MYBMS1200026	MYR	MY	13 000	31
MALAYSIA GOVT MGS 3.899 11/16/27	MYBMO1700040	MYR	MY	46 700 000	112 481
MALAYSIA GOVT MGS 3.917 07/15/55	MYBMZ2500031	MYR	MY	20 200 000	47 381
MALAYSIA GOVT MGS 4.054 04/18/39	MYBMS2400013	MYR	MY	69 500 000	169 479
MALAYSIA GOVT MGS 4.065 06/15/50	MYBMZ2000016	MYR	MY	49 100 000	116 787

MALAYSIA GOVT MGS 4.18 05/16/44	MYBMX2400021	MYR	MY	68 400 000	167 803
MALAYSIA GOVT MGS 4.254 05/31/35	MYBMY1500043	MYR	MY	163 000 000	406 321
MALAYSIA GOVT MGS 4.457 03/31/53	MYBMZ2300010	MYR	MY	28 000 000	71 181
MALAYSIA GOVT MGS 4.498 04/15/30	MYBMX1000038	MYR	MY	55 000	137
MALAYSIA GOVT MGS 4.504 04/30/29	MYBMK2200030	MYR	MY	86 100 000	212 694
MALAYSIA GOVT MGS 4.696 10/15/42	MYBMY2200023	MYR	MY	84 200 000	220 178
MALAYSIA INVEST MGII 3.422 09/30/27	MYBGL2000018	MYR	MY	48 500 000	116 494
MALAYSIA INVEST MGII 3.447 07/15/36	MYBGT2100019	MYR	MY	9 400 000	22 312
MALAYSIA INVEST MGII 3.465 10/15/30	MYBGO2000020	MYR	MY	2 400 000	5 752
MALAYSIA INVEST MGII 3.599 07/31/28	MYBGJ2300016	MYR	MY	2 100 000	5 097
MALAYSIA INVEST MGII 3.612 04/30/35	MYBGN2500039	MYR	MY	5 700 000	13 604
MALAYSIA INVEST MGII 3.635 08/30/30	MYBGJ2500029	MYR	MY	28 000 000	67 962
MALAYSIA INVEST MGII 3.804 10/08/31	MYBGL2400028	MYR	MY	45 740 000	111 456
MALAYSIA INVEST MGII 4.07 09/30/26	MYBGO1600036	MYR	MY	1 200 000	2 885
MALAYSIA INVEST MGII 4.119 11/30/34	MYBGT1900062	MYR	MY	17 200 000	42 473
MALAYSIA INVEST MGII 4.13 07/09/29	MYBGO1900014	MYR	MY	2 550 000	6 316
MALAYSIA INVEST MGII 4.245 09/30/30	MYBGT1500037	MYR	MY	47 000 000	116 525
MALAYSIA INVEST MGII 4.258 07/26/27	MYBGO1700018	MYR	MY	57 100 000	139 589
MALAYSIA INVEST MGII 4.291 08/14/43	MYBGY2300023	MYR	MY	46 200 000	116 028
MANULIFE FIN COR MFCCN 5 3/8 03/04/46	US56501RAD89	USD	CA	1 293 000	12 348
MARSH & MCLENNAN MMC 1.349 09/21/26	XS1963836892	EUR	US	9 354 000	104 285
MARSH & MCLENNAN MMC 1.979 03/21/30	XS1963837197	EUR	US	3 279 000	34 890
MASTERCARD INC MA 3.35 03/26/30	US57636QAP90	USD	US	10 954 000	102 890
MCDONALD'S CORP MCD 3 5/8 11/28/27	XS2726262863	EUR	US	2 018 000	23 024
MEDTRONIC GLOBAL MDT 1 1/2 07/02/39	XS2020670936	EUR	LU	6 004 000	51 182
MEDTRONIC GLOBAL MDT 1 3/8 10/15/40	XS2238792332	EUR	LU	1 709 000	13 698
MEDTRONIC GLOBAL MDT 2 1/4 03/07/39	XS1960678685	EUR	LU	487 000	4 551
MEDTRONIC INC MDT 4.15 10/15/53	XS2834368453	EUR	US	7 646 000	82 552
MEDTRONIC INC MDT 4.2 10/15/45	XS3185369454	EUR	US	2 872 000	32 042
MERCEDES-BENZ IN MBGGR 3 1/4 01/10/32	DE000A3LSYH6	EUR	NL	5 900 000	65 741
MERCK CO INC MRK 1 7/8 10/15/26	XS1028941117	EUR	US	5 000 000	55 934
MERCK CO INC MRK 3.7 02/10/45	US58933YAT29	USD	US	11 748 000	90 944
MERCK & CO INC MRK 1 3/8 11/02/36	XS1513062411	EUR	US	1 099 000	10 001
MERCK & CO INC MRK 4.9 05/17/44	US58933YBL83	USD	US	689 000	6 203
MERCK & CO INC MRK 5 1/2 03/15/46	US58933YCA10	USD	US	1 207 000	11 729
MERCK & CO INC MRK 5.15 05/17/63	US58933YBN40	USD	US	10 057 000	89 122
MERCK & CO INC MRK 5.7 12/04/65	US58933YCC75	USD	US	1 999 000	19 272
META PLATFORMS META 4.45 08/15/52	US30303M8J41	USD	US	5 000 000	38 090
META PLATFORMS META 5 1/2 11/15/45	US30303M8X35	USD	US	10 486 000	94 884
META PLATFORMS META 5 3/4 05/15/63	US30303M8R66	USD	US	22 327 000	196 136
META PLATFORMS META 5 3/4 11/15/65	US30303M8Y18	USD	US	1 874 000	16 418
META PLATFORMS META 5.55 08/15/64	US30303M8W51	USD	US	249 000	2 156
META PLATFORMS META 6.2 05/15/46	US30303MAJ18	USD	US	10 000 000	97 737
MEXICAN BONOS MBONO 10 11/20/36	MX0MGO0000B2	MXN	MX	123	7
MEXICAN BONOS MBONO 5 1/2 03/04/27	MX0MGO0001C8	MXN	MX	4 031 000	225 441
MEXICAN BONOS MBONO 7 09/03/26	MX0MGO0000193	MXN	MX	1 208 000	68 435
MEXICAN BONOS MBONO 7 1/2 05/26/33	MX0MGO00001D6	MXN	MX	6 330 000	329 469
MEXICAN BONOS MBONO 7 1/2 06/03/27	MX0MGO00000D8	MXN	MX	821	46
MEXICAN BONOS MBONO 7 3/4 05/29/31	MX0MGO0000P2	MXN	MX	5 216 058	282 483
MEXICAN BONOS MBONO 7 3/4 11/13/42	MX0MGO00000R8	MXN	MX	1 140 704	54 372
MEXICAN BONOS MBONO 7 3/4 11/23/34	MX0MGO00000U2	MXN	MX	2 103 084	109 054
MEXICAN BONOS MBONO 8 02/21/36	MX0MGO00001L9	MXN	MX	414 000	22 007
MEXICAN BONOS MBONO 8 04/29/55	MX0MGO00001N5	MXN	MX	111 000	5 228
MEXICAN BONOS MBONO 8 07/31/53	MX0MGO00001E4	MXN	MX	4 649 000	225 162
MEXICAN BONOS MBONO 8 1/2 03/01/29	MX0MGO00001F1	MXN	MX	1 231 000	71 015
MEXICAN BONOS MBONO 8 1/2 03/02/28	MX0MGO00001G9	MXN	MX	3 680 000	212 724
MEXICAN BONOS MBONO 8 1/2 05/31/29	MX0MGO00000H9	MXN	MX	7 991 879	451 725
MEXICAN BONOS MBONO 8 1/2 11/18/38	MX0MGO00000J5	MXN	MX	8 200 231	430 005
MEXICAN BONOS MBONO 8 11/07/47	MX0MGO0000102	MXN	MX	3 376 000	161 713
MGM RESORTS MGM 6 1/8 09/15/29	US552953CK50	USD	US	4 622 000	45 960
MICHELIN MLFP 0 1/4 11/02/32	FR0014000D49	EUR	FR	1 200 000	10 978
MICHELIN MLFP 0 11/02/28	FR0014000D31	EUR	FR	10 000 000	103 408
MICHELIN MLFP 1 3/4 09/03/30	FR0013357852	EUR	FR	5 000 000	52 921
MICROSOFT CORP MSFT 2 1/2 09/15/50	US594918CW29	USD	US	8 941 000	51 692
MICROSOFT CORP MSFT 2.525 06/01/50	US594918CC64	USD	US	28 854 000	166 693
MICROSOFT CORP MSFT 3 1/8 12/06/28	XS1001749289	EUR	US	3 659 000	41 496
MICROSOFT CORP MSFT 3.7 08/08/46	US594918BT09	USD	US	26 246 000	201 732
MILLROSE PROPERT MRP 6 3/8 08/01/30	US601137AA09	USD	US	4 909 000	49 262
MONDELEZ INT INC MDLZ 0 1/4 03/17/28	XS2312722916	EUR	US	1 340 000	14 178
MONDELEZ INT INC MDLZ 1 3/8 03/17/41	XS2312723302	EUR	US	1 005 000	7 926
MONDELEZ INT INC MDLZ 2 3/4 04/13/30	US609207AT22	USD	US	12 395 000	112 743
MONDELEZ INT INC MDLZ 4 1/2 05/06/30	US609207BG91	USD	US	12 000 000	116 195
MONDELEZ INTL MDLZ 0 3/8 09/22/29	XS2235987224	EUR	NL	3 153 000	32 056
MONGOLIA MONGOL 4.45 07/07/31	USY6142NAE86	USD	MN	4 100 000	37 950
MONGOLIA MONGOL 5.95 03/09/32	USY6142NAL20	USD	MN	2 000 000	19 777
MONGOLIA MONGOL 6 5/8 02/25/30	USY6142NAJ73	USD	MN	2 700 000	27 475
MONTENEGRO REP MONTEN 7 1/4 03/12/31	XS2779850630	USD	ME	1 900 000	19 881
MOROCCO KINGDOM MOROC 2 3/8 12/15/27	XS2270576619	USD	MA	200 000	1 871
MOROCCO KINGDOM MOROC 3 12/15/32	XS2270576965	USD	MA	2 000 000	16 980
MOROCCO KINGDOM MOROC 5 1/2 12/11/42	XS0864259717	USD	MA	200 000	1 845
MOROCCO KINGDOM MOROC 5.95 03/08/28	XS2595028452	USD	MA	1 800 000	18 032
MOROCCO KINGDOM MOROC 6 1/2 09/08/33	XS2595028700	USD	MA	2 300 000	24 164
MOTABILITY OPS MOTOPG 6 1/4 01/22/45	XS2978917404	GBP	GB	1 218 000	15 743
MUNDYS SPA ATLM 3.7 09/29/31	XS3192254632	EUR	IT	5 000 000	55 956

MUNDYS SPA ATLM 4 1/2 01/24/30	XS2864439158	EUR	IT	7 805 000	90 264
MUNDYS SPA ATLM 4 3/4 01/24/29	XS2750308483	EUR	IT	5 000 000	57 875
MY WAKALA SUKUK MALAYS 2.07 04/28/31	USY57542AA32	USD	MY	500 000	4 405
NASDAQ INC NDAQ 0.9 07/30/33	XS2369906644	EUR	US	6 000 000	55 810
NASDAQ INC NDAQ 1.65 01/15/31	US63111XAD30	USD	US	22 988 000	196 951
NASDAQ INC NDAQ 2 1/2 12/21/40	US63111XAE13	USD	US	5 952 000	40 371
NASDAQ INC NDAQ 3.95 03/07/52	US631103AM02	USD	US	757 000	5 600
NASDAQ INC NDAQ 6.1 06/28/63	US63111XAL55	USD	US	3 735 000	36 755
NATIONWIDE BLDG NWIDE 4.351 09/30/30	US63861VAP22	USD	GB	12 000 000	115 183
NATIONWIDE BLDG NWIDE 5.127 07/29/29	US63861WAK18	USD	GB	12 000 000	120 014
NATL GRID NA INC NGGLN 3.724 11/25/34	XS2947149444	EUR	US	3 491 000	39 176
NATL GRID NA INC NGGLN 4.061 09/03/36	XS2894931588	EUR	US	3 463 000	39 824
NATL GRID NA INC NGGLN 4.151 09/12/27	XS2680745119	EUR	US	531 000	6 147
NATL GRID NA INC NGGLN 4.668 09/12/33	XS2680745382	EUR	US	1 866 000	22 648
NATL GRID PLC NGGLN 3 7/8 01/16/29	XS2575973776	EUR	GB	1 433 000	16 401
NATL GRID PLC NGGLN 4.275 01/16/35	XS2576067081	EUR	GB	5 000 000	58 226
NATL RURAL UTIL NRUC 4.023 11/01/32	US637432MS19	USD	US	657 000	6 114
NED WATERSCHAPBK NEDWBK 0 10/02/34	XS2057845518	EUR	NL	1 000 000	8 591
NED WATERSCHAPBK NEDWBK 1 1/2 04/27/38	XS1814679756	EUR	NL	5 000 000	45 484
NED WATERSCHAPBK NEDWBK 1 1/4 06/07/32	XS1626191792	EUR	NL	2 000 000	20 135
NEDER FINANCIER NEDFIN 4 1/2 06/12/29	XS2838900152	USD	NL	5 000 000	48 743
NESTLE FIN INTL NESNVX 0 03/03/33	XS2263684776	EUR	LU	3 000 000	27 088
NESTLE FIN INTL NESNVX 3 3/8 11/15/34	XS2555198162	EUR	LU	153 000	1 745
NETFLIX INC NFLX 4 5/8 05/15/29	XS2076099865	EUR	US	9 640 000	111 910
NETHERLANDS GOVT NETHER 2 1/2 07/15/33	NL0015001AM2	EUR	NL	10 500 000	116 739
NETHERLANDS GOVT NETHER 2 3/4 01/15/47	NL0010721999	EUR	NL	1 000 000	10 158
NETHERLANDS GOVT NETHER 3 1/4 01/15/44	NL0015001RG8	EUR	NL	3 000 000	33 268
NEW S WALES TREA NSWTC 3 11/15/28	AU3SG0001878	AUD	AU	5 500 000	35 713
NEW YORK LIFE GL NYLIFE 5 06/06/29	US64952XFE67	USD	US	12 000 000	118 005
NEWMNT / NEWCRST NEM 5 3/4 11/15/41	US65163LAD10	USD	US	222 000	2 179
NEWMNT / NEWCRST NEM 5.35 03/15/34	US65163LAR06	USD	US	10 000 000	100 675
NIAGARA MOHAWK NGGLN 5.996 07/03/55	US653522DV13	USD	US	1 619 000	16 028
NISSAN MOTOR CO NSANY 4.345 09/17/27	US654744AC50	USD	JP	1 792 000	17 287
NISSAN MOTOR CO NSANY 4.81 09/17/30	US654744AD34	USD	JP	20 000 000	182 911
NOKIA OYJ NOKIA 4 3/8 08/21/31	XS2488809612	EUR	FI	5 000 000	59 724
NORDEA BANK ABP NDASS 0 1/2 03/19/31	XS2321526480	EUR	FI	6 000 000	58 899
NORDEA HYPOTEK NDAFH 2.269 10/08/29	SE0013361912	SEK	SE	100 000 000	100 642
NORDEA HYPOTEK NDAFH 2.8 12/11/30 #DMTN	SE0013362563	SEK	SE	200 000 000	203 831
NORDEA HYPOTEK NDAFH 3 1/2 10/26/29 #5539	SE0013361284	SEK	SE	760 000 000	800 555
NORDEA HYPOTEK NDAFH 3 10/08/31 #5541	SE0013362605	SEK	SE	350 000 000	361 324
NORDEA HYPOTEK NDAFH 3 11/26/30 #5540	SE0013362084	SEK	SE	750 000 000	773 065
NORDEA HYPOTEK NDASS 3 1/2 09/20/28 #5538	SE0013360864	SEK	SE	1 112 000 000	1 167 714
NORDIC INVST BNK NIB 2 1/2 01/30/30	XS2580868482	EUR	SN	5 000 000	55 386
NORDIC INVST BNK NIB 2 1/4 09/16/31	XS2901992045	SEK	SN	100 000 000	97 523
NORDIC INVST BNK NIB 2 7/8 03/19/32	XS3028251497	EUR	SN	5 000 000	55 867
NORDIC INVST BNK NIB 2.468 06/26/30	XS3104349736	SEK	SN	100 000 000	99 274
NORDIC INVST BNK NIB 3 1/8 05/30/33	XS3391770743	EUR	SN	5 500 000	61 833
NORDIC INVST BNK NIB 7.23 01/23/30	XS2978803067	INR	SN	273 000 000	28 650
NORDRHEIN-WEST NRW 0 1/2 11/25/39	DE000NRW0L02	EUR	DE	2 000 000	15 426
NORDRHEIN-WEST NRW 0.95 03/13/28	DE000NRW0K03	EUR	DE	5 000 000	53 913
NORTHERN ST PR-M XEL 2.6 06/01/51	US665772CS69	USD	US	1 313 000	7 771
NOVARTIS CAPITAL NOVNVX 3.8 09/18/29	US66989HAT59	USD	US	1 427 000	13 700
NOVARTIS CAPITAL NOVNVX 4 11/20/45	US66989HAK41	USD	US	3 333 000	26 841
NOVARTIS CAPITAL NOVNVX 4.1 11/05/30	US66989HAY45	USD	US	12 000 000	114 811
NOVARTIS CAPITAL NOVNVX 4.4 03/18/31	US66989HBG20	USD	US	12 000 000	116 737
NOVARTIS CAPITAL NOVNVX 4.4 05/06/44	US66989HAH12	USD	US	3 709 000	31 867
NOVARTIS CAPITAL NOVNVX 4.6 03/18/33	US66989HBH03	USD	US	12 127 000	117 801
NOVARTIS CAPITAL NOVNVX 5.3 11/05/55	US66989HBC16	USD	US	4 264 000	40 113
NOVARTIS CAPITAL NOVNVX 5.6 03/18/46	US66989HBK32	USD	US	10 000 000	99 247
NOVARTIS CAPITAL NOVNVX 5.7 03/18/56	US66989HBL15	USD	US	3 692 000	37 005
NOVARTIS FINANCE NOVNVX 0 09/23/28	XS2235996217	EUR	LU	24 274 000	252 309
NOVO NORDISK A/S NOVOB 3 1/8 01/21/29	XS2820454606	EUR	DK	7 000 000	78 893
NPC UKRENERGO NPCUKR 6 7/8 11/09/26	XS2404309754	USD	UA	1 400 000	13 121
NRW.BANK NRWKB 0 10/15/29	DE000NWB0AH9	EUR	DE	10 000 000	101 041
NUCOR CORP NUE 2.979 12/15/55	US670346AU98	USD	US	48 000	292
NVIDIA CORP NVDA 2.85 04/01/30	US67066GAF19	USD	US	28 888 000	266 443
NVIDIA CORP NVDA 3 1/2 04/01/40	US67066GAG91	USD	US	106 000	861
NVIDIA CORP NVDA 3.7 04/01/60	US67066GAJ31	USD	US	600 000	4 252
NVIDIA CORP NVDA 4 1/2 06/15/31	US67066GAR56	USD	US	12 000 000	115 975
NVIDIA CORP NVDA 4 3/4 06/15/33	US67066GAS30	USD	US	10 000 000	96 712
NVIDIA CORP NVDA 5.55 06/15/46	US67066GAU85	USD	US	5 000 000	48 179
NW MUTUAL GLOBAL NWMLIC 4.74 06/30/31	US6681513B38	USD	US	7 549 000	73 088
OAK-EAGLE ACQUIR EA 6 1/4 07/01/33	XS3323687023	EUR	US	2 364 000	27 729
OAK-EAGLE ACQUIR EA 7 1/4 07/01/33	US67124CAA18	USD	US	10 000 000	102 928
OMAN INTRNL BOND OMAN 5 3/8 03/08/27	XS1575967218	USD	OM	8 900 000	87 980
OMAN INTRNL BOND OMAN 5 5/8 01/17/28	XS1750113661	USD	OM	4 100 000	41 161
OMAN INTRNL BOND OMAN 6 08/01/29	XS1944412748	USD	OM	5 400 000	55 176
OMAN INTRNL BOND OMAN 6 1/2 03/08/47	XS1575968026	USD	OM	6 300 000	66 223
OMAN INTRNL BOND OMAN 6 1/4 01/25/31	XS2288905370	USD	OM	2 800 000	29 217
OMAN INTRNL BOND OMAN 6 3/4 01/17/48	XS1750114396	USD	OM	3 400 000	37 117
OMAN INTRNL BOND OMAN 6 3/4 10/28/27	XS2234859101	USD	OM	3 600 000	36 137
OMAN INTRNL BOND OMAN 7 01/25/51	XS2288906857	USD	OM	2 500 000	28 289
OMAN INTRNL BOND OMAN 7 3/8 10/28/32	XS2234859283	USD	OM	6 800 000	75 237
OMEGA HEALTHCARE OHI 5.2 07/01/30	US681936BP48	USD	US	3 043 000	30 356

ONTARIO PROVINCE ONT 1.55 11/01/29	CA68333ZAR88	CAD	CA	4 000 000	26 096
ONTARIO PROVINCE ONT 1.85 02/01/27	CA68333ZAJ62	CAD	CA	6 500 000	44 527
ONTARIO PROVINCE ONT 2.65 12/02/50	CA68333ZAG24	CAD	CA	5 000 000	24 823
ONTARIO PROVINCE ONT 2.8 06/02/48	CA68323ADZ45	CAD	CA	4 000 000	20 861
ONTARIO PROVINCE ONT 4.05 02/02/32	CA68333ZAX56	CAD	CA	2 800 000	20 163
ONTARIO TEACHERS ONTTFT 0.05 11/25/30	XS2259210677	EUR	CA	3 000 000	29 313
ORACLE CORP ORCL 2.8 04/01/27	US68389XBU81	USD	US	4 449 000	42 787
ORACLE CORP ORCL 2.95 04/01/30	US68389XBV64	USD	US	12 000 000	107 755
ORACLE CORP ORCL 3 1/4 05/15/30	US68389XBD66	USD	US	12 000 000	108 394
ORACLE CORP ORCL 4.55 02/04/29	US68389XDW20	USD	US	8 711 000	84 683
ORANGE ORAFP 0 7/8 02/03/27	FR0013217114	EUR	FR	1 900 000	20 884
ORANGE ORAFP 4 1/8 11/13/45	FR00140144E9	EUR	FR	1 400 000	15 408
ORIX CORP ORIX 4.45 09/09/30	US686330AV34	USD	JP	19 023 000	183 811
PANAMA PANAMA 4 1/2 01/19/63	US698299BS24	USD	PA	2 400 000	18 341
PANAMA PANAMA 5.227 02/23/34	US698299CB89	USD	PA	2 600 000	25 270
PANAMA PANAMA 5.662 02/23/38	US698299CC62	USD	PA	3 600 000	35 456
PANAMA PANAMA 6 7/8 01/31/36	US698299BW36	USD	PA	500 000	5 420
PANAMA PANAMA 6.853 03/28/54	US698299BV52	USD	PA	2 000 000	21 200
PANAMA PANAMA 8 03/01/38	US698299BY91	USD	PA	200 000	2 329
PANAMA PANAMA 8 7/8 09/30/27	US698299AD63	USD	PA	4 300 000	44 620
PARAGUAY PARGUY 4.95 04/28/31	USP75744AJ47	USD	PY	884 000	8 638
PARAGUAY PARGUY 5.4 03/30/50	USP75744AG08	USD	PY	900 000	8 147
PARAGUAY PARGUY 5.6 03/13/48	USP75744AF25	USD	PY	2 000 000	18 718
PARAGUAY PARGUY 5.85 08/21/33	USP75744AM75	USD	PY	600 000	6 145
PARAGUAY PARGUY 6 02/09/36	USP75744AN58	USD	PY	2 800 000	29 011
PARAGUAY PARGUY 6.1 08/11/44	USP75744AB11	USD	PY	2 000 000	20 248
PARAGUAY PARGUY 6.65 03/04/55	USP75744AT29	USD	PY	1 500 000	15 917
PEABODY CAPITAL PEABDY 4 5/8 12/12/53	XS1004042575	GBP	GB	260 000	2 558
PEARSON FUNDING PSON 3 3/4 06/04/30	XS2044910466	GBP	GB	1 358 000	16 714
PEARSON FUNDING PSON 5 3/8 09/12/34	XS2887786478	GBP	GB	3 000 000	39 355
PEARSON FUNDING PSON 6 3/8 04/28/36	XS3357258758	GBP	GB	5 471 000	72 427
PEPSICO INC PEP 0 3/4 03/18/27	XS1963553919	EUR	US	3 823 000	41 818
PEPSICO INC PEP 0.4 10/09/32	XS2242633258	EUR	US	5 000 000	46 507
PEPSICO INC PEP 1.05 10/09/50	XS2242633332	EUR	US	130 000	771
PEPSICO INC PEP 3.55 07/22/34	XS2503832078	GBP	US	113 000	1 351
PERU B SOBERANO PERUGB 5.35 08/12/40	PEP01000C5H2	PEN	PE	600 000	1 521
PERU B SOBERANO PERUGB 5.94 02/12/29	PEP01000C5F6	PEN	PE	1 000 000	3 052
PERU B SOBERANO PERUGB 6.85 08/12/35	PEP01000C5K6	PEN	PE	87 300 000	267 282
PERU B SOBERANO PERUGB 6.9 08/12/37	PEP01000C2Z1	PEN	PE	71 000	212
PERU B SOBERANO PERUGB 6.95 08/12/31	PEP01000C4G7	PEN	PE	68 706 000	227 005
PERU B SOBERANO PERUGB 7.3 08/12/33	PEP01000C5I0	PEN	PE	5 600 000	18 245
PERU B SOBERANO PERUGB 7.6 08/12/39	PEP01000C5J8	PEN	PE	58 300 000	182 484
PFIZER INC 7.2 3/15/2039	US717081CY74	USD	US	23 246 000	268 365
PG&E CORP PCG 5 07/01/28	US69331CAH16	USD	US	7 369 000	72 667
PG&E CORP PCG 5 1/4 07/01/30	US69331CAJ71	USD	US	10 334 000	101 113
PHILIPPINES(REP) PHILIP 2.95 05/05/45	US718286CH84	USD	PH	800 000	5 312
PHILIPPINES(REP) PHILIP 3.229 03/29/27	US718286CQ83	USD	PH	600 000	5 809
PHILIPPINES(REP) PHILIP 5 01/13/37	US718286BW60	USD	PH	10 000	97
PHILIPPINES(REP) PHILIP 5 01/27/36	US718286DK05	USD	PH	400 000	3 883
PNC BANK NA PNC 4.05 07/26/28	US69349LAR96	USD	US	3 137 000	30 533
POLAND GOVT BOND POLGB 0 1/4 10/25/26	PL0000113460	PLN	PL	127 500 000	325 629
POLAND GOVT BOND POLGB 1 1/4 10/25/30	PL0000112736	PLN	PL	314 700 000	716 897
POLAND GOVT BOND POLGB 1 3/4 04/25/32	PL0000113783	PLN	PL	208 800 000	459 093
POLAND GOVT BOND POLGB 2 1/2 07/25/26	PL0000108866	PLN	PL	80 300 000	211 432
POLAND GOVT BOND POLGB 2 1/2 07/25/27	PL0000109427	PLN	PL	63 800 000	165 888
POLAND GOVT BOND POLGB 2 3/4 04/25/28	PL0000107611	PLN	PL	88 600 000	226 454
POLAND GOVT BOND POLGB 2 3/4 10/25/29	PL0000111498	PLN	PL	126 900 000	318 676
POLAND GOVT BOND POLGB 3 3/4 05/25/27	PL0000114393	PLN	PL	21 000 000	54 270
POLAND GOVT BOND POLGB 4 3/4 07/25/29	PL0000116760	PLN	PL	104 200 000	283 850
POLAND GOVT BOND POLGB 5 01/25/30	PL0000117370	PLN	PL	50 000	134
POLAND GOVT BOND POLGB 5 10/25/34	PL0000116851	PLN	PL	106 400 000	281 550
POLAND GOVT BOND POLGB 5 10/25/35	PL0000118188	PLN	PL	113 500 000	297 780
POLAND GOVT BOND POLGB 6 10/25/33	PL0000115291	PLN	PL	112 900 000	320 619
POLAND GOVT BOND POLGB 7 1/2 07/25/28	PL0000115192	PLN	PL	39 100 000	114 439
PORTUGAL (REPUBLIC OF) 4.1% 04/15/2037	PTOTE5OE0007	EUR	PT	2 000 000	23 923
PORTUGUESE OT'S PGB 0.475 10/18/30	PTOTELOE0028	EUR	PT	1 000 000	10 122
PORTUGUESE OT'S PGB 0.7 10/15/27	PTOTEMOE0035	EUR	PT	2 000 000	21 738
PORTUGUESE OT'S PGB 0.9 10/12/35	PTOTENOE0034	EUR	PT	1 000 000	9 142
PORTUGUESE OT'S PGB 1.95 06/15/29	PTOTEXOE0024	EUR	PT	4 000 000	43 508
PORTUGUESE OT'S PGB 3 1/2 06/18/38	PTOTEZOE0014	EUR	PT	2 000 000	22 355
PPL CAPITAL FDG PPL 5 1/4 09/01/34	US69352PAT03	USD	US	7 822 000	77 316
PROCTER & GAMBLE PG 1 7/8 10/30/38	XS1900752905	EUR	US	1 414 000	13 302
PROCTER & GAMBLE PG 1.2 10/30/28	XS1900752814	EUR	US	3 070 000	33 014
PROCTER & GAMBLE PG 3.2 04/29/34	XS2810309224	EUR	US	4 532 000	50 178
PROLOGIS EURO PLD 0 1/2 02/16/32	XS2296204444	EUR	US	10 730 000	101 141
PROLOGIS EURO PLD 0 1/4 09/10/27	XS2049582625	EUR	US	6 308 000	67 712
PROLOGIS EURO PLD 0 5/8 09/10/31	XS2049583607	EUR	US	9 748 000	94 549
PROLOGIS EURO PLD 1 02/06/35	XS2112475921	EUR	US	9 932 000	87 777
PROLOGIS EURO PLD 1 1/2 09/10/49	XS2049583789	EUR	US	828 000	5 416
PROLOGIS EURO PLD 1 7/8 01/05/29	XS1861322383	EUR	US	20 942 000	227 114
PROLOGIS EURO PLD 4 1/4 01/31/43	XS2580271752	EUR	US	4 188 000	46 183
PROLOGIS EURO PLD 4 5/8 05/23/33	XS2625194811	EUR	US	1 106 000	12 998
PROLOGIS LP PLD 3 04/15/50	US74340XBP50	USD	US	2 204 000	14 143
PUBLIC SERVICE PEG 5 7/8 10/15/28	US744573AW69	USD	US	12 000 000	120 537

PUBLIC SERVICE PEG 5.2 04/01/29	US744573AY26	USD	US	23 942 000	237 717
PUBLIC SERVICE PEG 5.3 08/01/54	US74456QCT13	USD	US	5 000 000	46 745
PUBLIC SERVICE PEG 5.45 04/01/34	US744573AZ90	USD	US	10 000 000	99 949
QUALCOMM INC QCOM 4.3 05/20/47	US747525AV54	USD	US	5 000 000	39 650
QUALCOMM INC QCOM 4.8 05/20/45	US747525AK99	USD	US	5 659 000	49 174
QUALCOMM INC QCOM 6 05/20/53	US747525BT99	USD	US	22 147 000	220 281
QUEBEC 6.25% 06/01/2032	CA748148QT32	CAD	CA	3 000 000	23 684
QUEBEC PROVINCE Q 2.1 05/27/31	CA74814ZFM01	CAD	CA	1 700 000	11 062
QUEBEC PROVINCE Q 3 1/2 12/01/48	CA74814ZEW91	CAD	CA	3 000 000	17 392
QUEBEC PROVINCE Q 3.9 11/22/32	CA74814ZFR97	CAD	CA	3 800 000	26 797
QUEBEC PROVINCE Q 4.4 12/01/55	CA74814ZFQ15	CAD	CA	7 000 000	46 467
QUEENSLAND TREAS QTC 1 1/4 03/10/31	AU3SG0002371	AUD	AU	1 500 000	8 644
QUEENSLAND TREAS QTC 2 1/2 03/06/29	AU3SG0001928	AUD	AU	4 300 000	27 606
RABOBANK RABOBK 4 5/8 05/23/29	XS1069886841	GBP	NL	1 019 000	12 996
RADIAN GROUP INC RDN 6.2 05/15/29	US750236AY71	USD	US	36 000 000	362 366
REALTY INCOME O 4 3/4 04/15/33	US756109DB76	USD	US	10 000 000	96 537
REALTY INCOME O 5 1/4 09/04/41	XS2892952917	GBP	US	2 148 000	26 423
REALTY INCOME O 5 10/15/29	XS2892950622	GBP	US	4 000 000	53 374
RED ELECTRICA FI REESM 0 1/2 05/24/33	XS2343540519	EUR	ES	3 000 000	27 363
REGENERON PHARM REGN 1 3/4 09/15/30	US75886FAE79	USD	US	73 849 000	635 889
RELX FINANCE RELLN 0 1/2 03/10/28	XS2126161764	EUR	NL	1 040 000	11 069
RELX FINANCE RELLN 1 1/2 05/13/27	XS1793224632	EUR	NL	181 000	1 987
RELX FINANCE RELLN 3 3/4 06/12/31	XS2631867533	EUR	NL	2 464 000	27 860
RENTENBANK RENTEN 0 09/22/27	XS2233120554	EUR	DE	3 000 000	32 144
RENTOKIL INITIAL RTOLN 0 1/2 10/14/28	XS2242921711	EUR	GB	11 458 000	120 020
REP OF CYPRUS CYPRUS 4 1/8 04/13/33	XS2610236445	EUR	CY	2 200 000	26 228
REP OF GUATEMALA GUATEM 4 3/8 06/05/27	USP5015VAG16	USD	GT	2 700 000	26 051
REP OF GUATEMALA GUATEM 4 7/8 02/13/28	USP5015VAE67	USD	GT	700 000	6 877
REP OF GUATEMALA GUATEM 4.65 10/07/41	USP5015VAN66	USD	GT	200 000	1 707
REP OF GUATEMALA GUATEM 4.9 06/01/30	USP5015VAH98	USD	GT	3 900 000	37 445
REP OF GUATEMALA GUATEM 5 3/8 04/24/32	USP5015VAK28	USD	GT	3 700 000	36 207
REP OF GUATEMALA GUATEM 6 1/8 06/01/50	USP5015VAJ54	USD	GT	2 700 000	26 328
REP OF GUATEMALA GUATEM 6 7/8 08/15/55	USP5015VAV82	USD	GT	200 000	2 153
REP OF GUATEMALA GUATEM 6.55 02/06/37	USP5015VAS53	USD	GT	400 000	4 224
REP OF GUATEMALA GUATEM 6.6 06/13/36	USP5015VAQ97	USD	GT	500 000	5 164
REP OF GUATEMALA GUATEM 7.05 10/04/32	USP5015VAR70	USD	GT	4 000 000	42 404
REP OF HUNGARY 7.625 03/29/2011	US445454AF36	USD	HU	17 350 000	202 596
REP OF LATVIA LATVIA 5 1/8 07/30/34	XS2829701718	USD	LV	3 600 000	35 955
REP OF POLAND POLAND 4 5/8 03/18/29	US731011AX08	USD	PL	31 900 000	315 039
REP OF POLAND POLAND 4 7/8 02/12/30	US857524AF94	USD	PL	2 500 000	24 961
REP OF POLAND POLAND 4 7/8 10/04/33	US731011AV42	USD	PL	15 800 000	154 206
REP OF POLAND POLAND 5 1/2 03/18/54	US731011AZ55	USD	PL	2 500 000	23 401
REP OF POLAND POLAND 5 1/2 04/04/53	US731011AW25	USD	PL	26 800 000	248 665
REP OF POLAND POLAND 5 1/2 11/16/27	US857524AD47	USD	PL	7 600 000	75 081
REP OF POLAND POLAND 5 1/8 09/18/34	US731011AY80	USD	PL	18 500 000	182 781
REP OF POLAND POLAND 5 3/4 11/16/32	US857524AE20	USD	PL	1 400 000	14 338
REP OF POLAND POLAND 5 3/8 02/12/35	US857524AH50	USD	PL	6 300 000	63 551
REP OF POLAND POLAND 5 3/8 04/14/36	US857524AK89	USD	PL	4 200 000	41 657
REP OF POLAND POLAND 6 1/8 04/14/56	US857524AL62	USD	PL	5 100 000	50 938
REP SOUTH AFRICA SAGB 10 1/2 12/21/26 #R187	ZAG000215088	ZAR	ZA	5 813	3
REP SOUTH AFRICA SAGB 10 1/2 12/21/27 #R188	ZAG000215096	ZAR	ZA	5 812	4
REP SOUTH AFRICA SAGB 6 1/2 02/28/41 #R214	ZAG000077488	ZAR	ZA	49 318	24
REP SOUTH AFRICA SAGB 8 01/31/30 #2030	ZAG000106998	ZAR	ZA	664 558 438	408 735
REP SOUTH AFRICA SAGB 8 1/2 01/31/37 #2037	ZAG000107012	ZAR	ZA	198 392 987	120 799
REP SOUTH AFRICA SAGB 8 1/4 03/31/32 #2032	ZAG000107004	ZAR	ZA	43 409 862	26 439
REP SOUTH AFRICA SAGB 8 3/4 01/31/44 #2044	ZAG000106972	ZAR	ZA	183 300 000	110 200
REP SOUTH AFRICA SAGB 8 3/4 02/28/48 #2048	ZAG000096173	ZAR	ZA	1 232 114 253	736 607
REP SOUTH AFRICA SAGB 8 7/8 02/28/35 #2035	ZAG000125972	ZAR	ZA	1 995 200 000	1 255 888
REP SOUTH AFRICA SAGB 9 01/31/40 #2040	ZAG000125980	ZAR	ZA	165 300 000	102 377
REPUB URUGUAY URUGUA 5 1/4 09/10/60	US760942BG68	USD	UY	6 500 000	59 416
REPUBLIC OF ECUA ECUA 0 07/31/30	XS2214239506	USD	EC	3 240 971	24 334
REPUBLIC OF ECUA ECUA 0 1/2 07/31/35	XS2214238441	USD	EC	2 088 648	19 119
REPUBLIC OF ECUA ECUA 0 1/2 07/31/40	XS2214239175	USD	EC	6 767 200	56 283
REPUBLIC OF GABO GABON 6 5/8 02/06/31	XS2113615228	USD	GA	1 400 000	12 006
REPUBLIC OF GABO GABON 7 11/24/31	XS2407752711	USD	GA	1 000 000	8 315
REPUBLIC OF GABO GABON 9 1/2 02/18/29	XS3000946437	USD	GA	200 000	1 905
REPUBLIC OF PERU 8.75 11/21/2033	US715638AP79	USD	PE	3 600 000	42 732
REPUBLIC OF PERU PERU 3 01/15/34	US715638DU38	USD	PE	500 000	4 262
REPUBLICA ORIENT URUGUAY 5.1 06/18/50	US760942BA98	USD	UY	7 400 000	67 202
RICHEMONT INT CFRVX 1 5/8 05/26/40	XS2178457425	EUR	LU	695 000	5 873
ROCHE HLDGS INC ROSW 4 11/28/44	USU75000BG06	USD	US	1 625 000	13 208
ROMANIA GOVT ROMGB 2 1/2 10/25/27	RO7P95F9FNY6	RON	RO	44 500 000	91 358
ROMANIA GOVT ROMGB 3.65 09/24/31	RO1631DBN055	RON	RO	3 400 000	6 502
ROMANIA GOVT ROMGB 4 3/4 10/11/34	RO4KELYFLVK4	RON	RO	65 000 000	125 797
ROMANIA GOVT ROMGB 4.15 01/26/28	ROAW5KY5CD78	RON	RO	72 700 000	151 702
ROMANIA GOVT ROMGB 4.15 10/24/30	ROINPAL298G4	RON	RO	27 050 000	53 788
ROMANIA GOVT ROMGB 4.85 07/25/29	RO3B41D8EX14	RON	RO	3 100 000	6 569
ROMANIA GOVT ROMGB 5 02/12/29	ROVRZSEM43E4	RON	RO	23 400 000	48 814
ROMANIA GOVT ROMGB 6.7 02/25/32	RO07A2H5YIN8	RON	RO	70 000 000	151 937
ROMANIA GOVT ROMGB 7.1 07/31/34	ROTM7EDD92S2	RON	RO	14 170 000	32 688
ROMANIA GOVT ROMGB 7.2 10/30/33	ROWLVEJ2A207	RON	RO	27 700 000	63 103
ROMANIA GOVT ROMGB 7.9 02/24/38	RO0DU3PR9NF9	RON	RO	18 080 000	42 261
ROMANIA GOVT ROMGB 8 04/29/30	ROXL7LT7QZ66	RON	RO	47 800 000	107 350
ROMANIA ROMANI 3 5/8 03/27/32	XS2434896010	USD	RO	3 700 000	32 464

ROMANIA ROMANI 4 02/14/51	XS2201851685	USD	RO	2 800 000	18 809
ROMANIA ROMANI 5 1/4 11/25/27	XS2485248806	USD	RO	3 000 000	29 219
ROMANIA ROMANI 5 1/8 06/15/48	XS1837994794	USD	RO	1 200 000	9 490
ROMANIA ROMANI 5 3/4 03/24/35	XS2908633683	USD	RO	5 400 000	51 446
ROMANIA ROMANI 6 1/8 01/22/44	US77586TAE64	USD	RO	8 000 000	75 732
ROMANIA ROMANI 6 5/8 02/17/28	XS2571922884	USD	RO	14 900 000	150 823
ROMANIA ROMANI 6 5/8 05/16/36	XS3114897633	USD	RO	2 100 000	20 951
ROMANIA ROMANI 7 1/2 02/10/37	XS2999564581	USD	RO	3 800 000	40 902
ROMANIA ROMANI 7 1/8 01/17/33	XS2571923007	USD	RO	4 400 000	46 647
ROMANIA ROMANI 7 5/8 01/17/53	XS2571924070	USD	RO	3 900 000	42 752
ROP SUKUK TRUST PHILIP 5.045 06/06/29	USY7329CAA37	USD	PH	200 000	1 954
ROTHESAY LIFE ROTHLF 7.734 05/16/33	XS2621758635	GBP	GB	345 000	4 878
ROYAL BK CANADA RY 5 02/01/33	US78016FZX58	USD	CA	844 000	8 398
ROYAL BK CANADA RY 5 05/02/33	US78016HZQ63	USD	CA	10 000 000	98 350
ROYAL CARIBBEAN RCL 3.7 03/15/28	US780153AW20	USD	US	19 642 000	189 360
ROYAL CARIBBEAN RCL 5 1/2 04/01/28	US780153BG60	USD	US	5 000 000	49 493
ROYAL CARIBBEAN RCL 6 1/4 03/15/32	US780153BU54	USD	US	9 229 000	92 978
S&P GLOBAL INC SPGI 2.7 03/01/29	US78409VBJ26	USD	US	13 064 000	122 577
S&P GLOBAL INC SPGI 2.9 03/01/32	US78409VBK98	USD	US	10 000 000	88 603
S&P GLOBAL INC SPGI 4 1/4 01/15/31	US78409VBT08	USD	US	24 000 000	232 975
SANOFI SA SANFP 2 3/4 03/11/31	FR001400Y116	EUR	FR	5 000 000	55 035
SANOFI SA SANFP 3 3/4 05/05/37	FR0014016SX4	EUR	FR	4 000 000	45 055
SBSN INDO III INDOIS 4.15 03/29/27	US71567RAH93	USD	ID	400 000	3 925
SBSN INDO III INDOIS 4.4 03/01/28	US71567RAK23	USD	ID	200 000	1 965
SBSN INDO III INDOIS 4.7 06/06/32	US71567RAV87	USD	ID	300 000	2 883
SBSN INDO III INDOIS 5.6 11/15/33	US71567RAY27	USD	ID	600 000	5 987
SCHNEIDER ELEC SUPP 2 5/8 09/02/29	FR0014012CM0	EUR	FR	1 600 000	17 870
SCHNEIDER ELEC SUPP 3 09/03/30	FR001400SCY7	EUR	FR	2 600 000	29 401
SCHNEIDER ELEC SUPP 3 1/8 10/13/29	FR001400F703	EUR	FR	600 000	6 809
SCHNEIDER ELEC SUPP 3 3/8 04/13/34	FR001400F711	EUR	FR	5 000 000	55 567
SENEGAL REP OF SENEGL 6 1/4 05/23/33	XS1619155564	USD	SN	2 600 000	13 442
SENEGAL REP OF SENEGL 6 3/4 03/13/48	XS1790134362	USD	SN	3 300 000	17 209
SENEGAL REP OF SENEGL 7 3/4 06/10/31	XS2838363476	USD	SN	2 500 000	13 068
SERBIA REPUBLIC SERBIA 2 1/8 12/01/30	XS2264555744	USD	RS	900 000	7 608
SERBIA REPUBLIC SERBIA 6 06/12/34	XS2838999691	USD	RS	8 800 000	87 581
SERBIA REPUBLIC SERBIA 6 1/2 09/26/33	XS2580270275	USD	RS	10 900 000	113 252
SERBIA REPUBLIC SERBIA 6 1/4 05/26/28	XS2580269426	USD	RS	14 000 000	138 902
SIEMENS FINAN SIEGR 3 3/8 02/22/37	XS2769892865	EUR	NL	1 100 000	12 048
SIEMENS FINAN SIEGR 3 3/8 08/24/31	XS2589790109	EUR	NL	5 000 000	57 754
SIEMENS FINAN SIEGR 3 5/8 02/22/44	XS2769892600	EUR	NL	2 200 000	23 198
SIEMENS FINAN SIEGR 4.4 05/27/45	USN82008AF50	USD	NL	2 676 000	22 621
SIXTH STREET LEN SIXSLP 5 3/4 01/15/30	US829932AD42	USD	US	162 000	1 599
SKANDINAV ENSKIL SEB 3 11/06/28 #602	SE0017780430	SEK	SE	892 000 000	920 571
SKANDINAV ENSKIL SEB 3 12/03/31 #605	SE0026275414	SEK	SE	100 000 000	102 717
SKANDINAV ENSKIL SEB 3 12/06/27 #601	SE0017780182	SEK	SE	300 000 000	308 073
SKANDINAV ENSKIL SEB 3 12/06/29 #603	SE0017780422	SEK	SE	564 000 000	581 411
SKANDINAV ENSKIL SEB 3 12/17/30 #604	SE0023440151	SEK	SE	100 000 000	102 881
SKANDINAV ENSKIL SEB 4 3/8 11/06/28	XS2713671043	EUR	SE	2 000 000	23 441
SMITHS GROUP PLC SMINLN 3 5/8 11/13/33	XS3224517253	EUR	GB	5 000 000	55 729
SNCF RESEAU RESFER 0 3/4 05/25/36	XS2022425024	EUR	FR	10 000 000	83 136
SNCF RESEAU RESFER 1 7/8 03/30/34	XS1588061777	EUR	FR	5 000 000	49 246
SNCF RESEAU RESFER 2 1/4 12/20/47	XS1648462023	EUR	FR	1 000 000	7 766
SNCF SA SNCF 0 5/8 04/17/30	FR0013507647	EUR	FR	6 000 000	60 775
SO AUST GOV FIN SAFA 2 3/4 05/24/30	AU3SG0001902	AUD	AU	4 000 000	25 093
SO AUST GOV FIN SAFA 3 09/20/27	AU3SG0001688	AUD	AU	5 000 000	33 172
SOCIETE PARIS SOGRPR 0.7 10/15/60	FR00140005R4	EUR	FR	7 000 000	26 806
SOCIETE PARIS SOGRPR 1 02/18/70	FR0013483914	EUR	FR	5 000 000	19 085
SOCIETE PARIS SOGRPR 1 1/8 05/25/34	FR0013409612	EUR	FR	1 500 000	13 953
SOCIETE PARIS SOGRPR 1 1/8 10/22/28	FR0013372299	EUR	FR	3 300 000	35 437
SOUTH AFRICA SOAF 4.85 09/27/27	US836205AW44	USD	ZA	20 200 000	198 437
SOUTH AFRICA SOAF 5 10/12/46	US836205AV60	USD	ZA	1 700 000	13 032
SOUTH AFRICA SOAF 5 3/4 09/30/49	US836205BB97	USD	ZA	4 300 000	35 842
SOUTH AFRICA SOAF 5 7/8 06/22/30	US836205AY00	USD	ZA	2 700 000	26 822
SOUTH AFRICA SOAF 5.65 09/27/47	US836205AX27	USD	ZA	3 800 000	31 636
SOUTH AFRICA SOAF 6 1/4 03/08/41	US836205AP92	USD	ZA	200 000	1 891
SOUTH AFRICA SOAF 6.3 06/22/48	US836205AZ74	USD	ZA	6 900 000	61 238
SOUTH AFRICA SOAF 7.1 11/19/36	XS2908172260	USD	ZA	5 600 000	58 738
SOUTH AFRICA SOAF 7.3 04/20/52	US836205BE37	USD	ZA	6 200 000	61 494
SOUTH AFRICA SOAF 7.95 11/19/54	XS2917537875	USD	ZA	10 700 000	112 519
SP MANWEB IBESM 4 7/8 09/20/27	XS0828007277	GBP	GB	2 000 000	26 715
SPAIN 4.2% 01/31/2037	ES0000012932	EUR	ES	7 000 000	84 458
SPAIN (KINGDOM OF) 4.9% 07/30/2040	ES00000120N0	EUR	ES	1 000 000	13 126
SPANISH GOV'T SPGB 0 1/2 04/30/30	ES0000012F76	EUR	ES	10 000 000	102 005
SPANISH GOV'T SPGB 0.1 04/30/31	ES0000012H41	EUR	ES	1 000 000	9 744
SPANISH GOV'T SPGB 1 07/30/42	ES0000012J07	EUR	ES	6 000 000	45 282
SPANISH GOV'T SPGB 1 1/4 10/31/30	ES0000012G34	EUR	ES	1 000 000	10 492
SPANISH GOV'T SPGB 1.45 04/30/29	ES0000012E51	EUR	ES	1 000 000	10 743
SPANISH GOV'T SPGB 1.45 10/31/27	ES0000012A89	EUR	ES	1 000 000	11 013
SPANISH GOV'T SPGB 3 1/4 04/30/34	ES0000012M85	EUR	ES	4 000 000	44 893
SPANISH GOV'T SPGB 3.3 04/30/36	ES0000012Q08	EUR	ES	3 000 000	33 381
SPANISH GOV'T SPGB 3.4 10/31/36	ES0000012S22	EUR	ES	8 000 000	89 146
SPANISH GOVT SPGB 5.15 10/31/44	ES00000124H4	EUR	ES	6 000 000	80 557
SPAREBANK 1 OEST SPOLNO 0 1/8 03/03/28	XS2308586911	EUR	NO	5 000 000	52 818
SPECIALFAST SVER SPESVE 2.743 11/28/29 #DMTN	SE0013106481	SEK	SE	74 000 000	75 346

STADSHYPOTEK AB SHBASS 2 09/01/28 #1594	SE0011062892	SEK	SE	690 000 000	695 459
STADSHYPOTEK AB SHBASS 2 1/2 02/01/30 #1596	SE0013884962	SEK	SE	824 000 000	829 865
STADSHYPOTEK AB SHBASS 2 1/2 12/01/27 #1593	SE0013883691	SEK	SE	500 000 000	508 762
STADSHYPOTEK AB SHBASS 2 1/2 12/02/30 #1597	SE0013885910	SEK	SE	300 000 000	302 005
STADSHYPOTEK AB SHBASS 2.783 06/03/31 #DMTN	SE0013886611	SEK	SE	150 000 000	150 594
STADSHYPOTEK AB SHBASS 2.79 05/23/30 #DMTN	SE0013885696	SEK	SE	128 000 000	128 917
STADSHYPOTEK AB SHBASS 3.629 06/20/28 #dmtn	SE0013884251	SEK	SE	34 000 000	34 811
STADSHYPOTEK AB SHBASS 4 05/02/29 #1595	SE0013884350	SEK	SE	678 000 000	710 005
STATNETT SF STATNE 2.615 02/12/29	XS3295076882	SEK	NO	56 000 000	56 472
SURINAME INTL SURINM 7.7 11/06/30	USP68788AE10	USD	SR	900 000	9 184
SURINAME INTL SURINM 8 1/2 11/06/35	USP68788AF84	USD	SR	2 900 000	30 965
SVENSKA CELLULOS SCABSS 1 3/8 06/21/28 #DMTN	SE0013102381	SEK	SE	60 000 000	58 551
SVENSKA HNDLSBKN SHBASS 0.01 12/02/27	XS2265968284	EUR	SE	4 500 000	47 847
SVENSKA HNDLSBKN SHBASS 3 1/4 08/27/31	XS2888395659	EUR	SE	3 500 000	39 737
SW (FINANCE)I/SW SWSFIN 5 3/4 11/19/30	XS3232877590	GBP	GB	3 412 000	42 939
SWEDBANK AB SWEDA 4.898 03/30/31	US87019DAD93	USD	SE	12 000 000	118 052
SWEDBANK AB SWEDA 5 7/8 05/24/29	XS2625137265	GBP	SE	4 000 000	52 811
SWEDBANK HYPOTEK SWEDA 3 03/15/28 #198	SE0019175548	SEK	SE	200 000 000	203 956
SWEDBANK HYPOTEK SWEDA 3 03/28/29 #199	SE0020679074	SEK	SE	1 400 000 000	1 429 941
SWEDBANK HYPOTEK SWEDA 3 10/29/30 #201	SE0023848478	SEK	SE	501 900 000	518 635
SWEDBANK HYPOTEK SWEDA 3 12/27/29 #200	SE0022239356	SEK	SE	549 000 000	565 053
SWEDEN KINGDOM SWED 0 1/8 09/09/30 #REGS	XS2226974504	SEK	SE	140 000 000	128 309
SWEDEN KINGDOM SWED 2 06/26/28	XS3101501776	EUR	SE	30 000 000	328 004
SWEDEN KINGDOM SWED 2 3/4 06/18/29	XS3408819749	EUR	SE	9 000 000	100 037
SWEDEN KINGDOM SWED 3 3/8 01/28/28	XS3216984099	USD	SE	12 000 000	116 375
SWEDISH COVERED SBAB 0 3/4 06/09/32 #153	SE0015243423	SEK	SE	100 000 000	88 698
SWEDISH COVERED SBAB 1 06/12/30 #151	SE0013486156	SEK	SE	50 000 000	47 005
SWEDISH COVERED SBAB 3 1/2 06/14/28 #149	SE0019072042	SEK	SE	276 000 000	282 250
SWEDISH COVERED SBAB 4 05/23/29 #150	SE0021021631	SEK	SE	502 000 000	524 837
SWEDISH GOVERNMENT 1053 3.5% 3/30/2039	SE0002829192	SEK	SE	492 555 000	537 092
SWEDISH GOVRNMNT SGB 0 1/2 11/24/45 #1063	SE0015193313	SEK	SE	150 000 000	98 933
SWEDISH GOVRNMNT SGB 0 1/8 05/12/31 #1062	SE0013935319	SEK	SE	788 760 000	710 528
SWEDISH GOVRNMNT SGB 0 3/4 05/12/28 #1060	SE0009496367	SEK	SE	1 057 800 000	1 032 466
SWEDISH GOVRNMNT SGB 0 3/4 11/12/29 #1061	SE0011281922	SEK	SE	1 350 000 000	1 293 233
SWEDISH GOVRNMNT SGB 1 3/4 11/11/33 #1065	SE0017830730	SEK	SE	510 635 000	491 707
SWEDISH GOVRNMNT SGB 2 1/2 10/15/36 #1067	SE0025137862	SEK	SE	718 980 000	721 574
SWEDISH GOVRNMNT SGB 2 1/4 05/11/35 #1066	SE0021308541	SEK	SE	1 260 780 000	1 233 979
SWEDISH GOVRNMNT SGB 2 1/4 06/01/32 #1056	SE0004517290	SEK	SE	569 805 000	566 935
SWEDISH GOVRNMNT SGB 2 3/4 02/09/37 #1068	SE0028000281	SEK	SE	450 000 000	458 033
SYNCHRONY FINANC SYF 7 1/4 02/02/33	US87165BAU70	USD	US	5 294 000	54 968
T-MOBILE USA INC TMUS 2 5/8 02/15/29	US87264ABS33	USD	US	15 431 000	143 509
T-MOBILE USA INC TMUS 3 1/2 02/11/37	XS2997535062	EUR	US	4 045 000	43 802
T-MOBILE USA INC TMUS 3.15 02/11/32	XS2997534768	EUR	US	5 000 000	55 247
T-MOBILE USA INC TMUS 5.8 09/15/62	US87264ACX19	USD	US	3 378 000	31 915
TAKEDA PHARM TACHEM 2.05 03/31/30	US874060AX48	USD	JP	20 000 000	176 894
TAPESTRY INC TPR 3.05 03/15/32	US876030AA54	USD	US	10 000 000	88 465
TAPESTRY INC TPR 5 1/2 03/11/35	US876030AL10	USD	US	20 616 000	204 163
TELIASONERA AB TLSNSS 1 5/8 02/23/35	XS1193213953	EUR	SE	1 150 000	10 949
TERNA RETE TRNIM 3 1/2 01/17/31	XS2748847204	EUR	IT	6 798 000	77 183
TERNA RETE TRNIM 3 5/8 04/21/29	XS2607193435	EUR	IT	7 548 000	85 257
TERNA SPA TRNIM 0 3/8 09/25/30	XS2237901355	EUR	IT	5 000 000	49 402
TESORERIA PESOS BTPCL 0 04/01/29	CL0002936103	CLP	CL	4 370 000 000	40 764
TESORERIA PESOS BTPCL 0 05/06/27	CL0002936111	CLP	CL	4 510 000 000	45 709
TESORERIA PESOS BTPCL 2.3 10/01/28	CL0002642784	CLP	CL	3 890 000 000	39 261
TESORERIA PESOS BTPCL 4.7 09/01/30	CL0002454248	CLP	CL	7 850 000 000	82 610
TESORERIA PESOS BTPCL 5 03/01/35	CL0002187822	CLP	CL	13 885 000 000	144 305
TESORERIA PESOS BTPCL 5 10/01/28	CL0002686989	CLP	CL	5 725 000 000	61 259
TESORERIA PESOS BTPCL 5.3 07/15/32	CL0003068690	CLP	CL	1 165 000 000	12 544
TESORERIA PESOS BTPCL 5.8 10/01/29	CL0002951094	CLP	CL	2 505 000 000	27 439
TESORERIA PESOS BTPCL 6 01/01/43	CL0001974774	CLP	CL	5 430 000 000	61 430
TESORERIA PESOS BTPCL 6 04/01/33	CL0002839505	CLP	CL	7 745 000 000	85 335
TESORERIA PESOS BTPCL 6.2 10/01/40	CL0002935048	CLP	CL	2 595 000 000	29 354
TESORERIA PESOS BTPCL 7 05/01/34	CL0002798016	CLP	CL	1 030 000 000	12 075
THERMO FISHER TMO 1.45 03/16/27	XS1578127778	EUR	US	313 000	3 450
TORCHMARK CORP TMK 4.55 09/15/28	US891027AS33	USD	US	24 654 000	241 234
TORONTO DOM BANK TD 3.641 10/22/31	XS3352047784	EUR	CA	4 867 000	54 681
TORONTO DOM BANK TD 4.866 04/22/33	US89115KAR14	USD	CA	10 000 000	96 945
TRAVELERS COS TRV 5.05 07/24/35	US89417EAT64	USD	US	10 000 000	98 578
TREASURY UKT 3 1/4 01/22/44	GB00B84Z9V04	GBP	GB	2 000 000	19 979
TRINIDAD&TOBAGO TRITOB 4 1/2 06/26/30	USP93960AH80	USD	TT	900 000	8 377
TRINIDAD&TOBAGO TRITOB 5.95 01/14/31	USP93960AJ47	USD	TT	800 000	8 035
TRINIDAD&TOBAGO TRITOB 6 1/2 01/28/36	USP93960AL92	USD	TT	200 000	2 043
TRINIDAD&TOBAGO TRITOB 6.4 06/26/34	USP93960AK10	USD	TT	4 200 000	41 673
UBER TECHNOLOGIE UBER 4.3 01/15/30	US90353TAN00	USD	US	14 106 000	137 644
UK TSY GILT UKT 0 1/2 10/22/61	GB00BMBL1D50	GBP	GB	3 000 000	9 284
UK TSY GILT UKT 0 1/4 07/31/31	GB00BMBL2809	GBP	GB	5 500 000	57 985
UK TSY GILT UKT 0 1/8 01/31/28	GB00BMBL1G81	GBP	GB	7 000 000	84 795
UK TSY GILT UKT 0 3/8 10/22/30	GB00BL68HH02	GBP	GB	1 000 000	10 945
UK TSY GILT UKT 0 5/8 10/22/50	GB00BMBL1F74	GBP	GB	4 000 000	18 228
UK TSY GILT UKT 0 7/8 07/31/33	GB00BMB8Z2S21	GBP	GB	13 300 000	134 005
UK TSY GILT UKT 0 7/8 10/22/29	GB00BJMH8534	GBP	GB	4 800 000	55 594
UK TSY GILT UKT 1 01/31/32	GB00BMB8Z2T38	GBP	GB	5 500 000	59 265
UK TSY GILT UKT 1 1/2 07/22/47	GB00BDCHBW80	GBP	GB	2 000 000	13 242
UK TSY GILT UKT 1 1/2 07/31/53	GB00BMB8Z2V59	GBP	GB	31 000 000	177 235

UK TSY GILT UKT 1 1/4 07/22/27	GB00BDRHNP05	GBP	GB	4 000 000	50 189
UK TSY GILT UKT 1 3/4 01/22/49	GB00BFWFPP71	GBP	GB	5 000 000	34 034
UK TSY GILT UKT 1 3/4 07/22/57	GB00BD0XH204	GBP	GB	8 000 000	46 736
UK TSY GILT UKT 1 5/8 10/22/28	GB00BFX0ZL78	GBP	GB	6 500 000	79 264
UK TSY GILT UKT 1 5/8 10/22/54	GB00BJLR0J16	GBP	GB	4 000 000	23 155
UK TSY GILT UKT 1 5/8 10/22/71	GB00BFMCN652	GBP	GB	3 000 000	14 746
UK TSY GILT UKT 3 1/4 01/31/33	GB00BMV7TC88	GBP	GB	6 000 000	72 799
UK TSY GILT UKT 3 3/4 01/29/38	GB00BQC4R999	GBP	GB	5 000 000	58 362
UK TSY GILT UKT 3 3/4 10/22/53	GB00BPCJD997	GBP	GB	8 000 000	78 223
UK TSY GILT UKT 4 05/22/29	GB00BVP99566	GBP	GB	2 000 000	25 657
UK TSY GILT UKT 4 1/2 03/07/35	GB00BT7J0027	GBP	GB	6 000 000	77 081
UK TSY GILT UKT 4 1/8 03/07/31	GB00BVP99673	GBP	GB	5 000 000	64 578
UK TSY GILT UKT 4 1/8 07/22/29	GB00BQC82B83	GBP	GB	4 000 000	52 196
UK TSY GILT UKT 4 10/22/31	GB00BPSNBF73	GBP	GB	7 000 000	89 161
UK TSY GILT UKT 4 3/4 10/22/35	GB00BXTS1K06	GBP	GB	5 000 000	64 747
UK TSY GILT UKT 4 3/8 01/31/40	GB00BQC82D08	GBP	GB	4 000 000	48 689
UK TSY GILT UKT 4 3/8 03/07/28	GB00BSQNRC93	GBP	GB	5 000 000	65 329
UK TSY GILT UKT 4 3/8 03/07/30	GB00BSQNRD01	GBP	GB	7 500 000	98 098
UK TSY GILT UKT 4 3/8 07/31/54	GB00BPSNBB36	GBP	GB	5 000 000	55 149
UK TSY GILT UKT 4 5/8 01/31/34	GB00BPJJKN53	GBP	GB	3 000 000	39 380
UK TSY GILT UKT 5 1/4 01/31/41	GB00BVP99897	GBP	GB	5 000 000	66 211
UKRAINE GOVT UKRAIN 0 02/01/30	XS2895056872	USD	UA	1 189 821	8 245
UKRAINE GOVT UKRAIN 0 02/01/34	XS2895056955	USD	UA	4 446 194	24 248
UKRAINE GOVT UKRAIN 0 02/01/35	XS2895057177	USD	UA	3 757 345	21 764
UKRAINE GOVT UKRAIN 0 02/01/36	XS2895057334	USD	UA	3 131 121	18 106
UKRAINE GOVT UKRAIN 1 3/4 02/01/29	XS2895055981	USD	UA	3 751 496	30 761
UKRAINE GOVT UKRAIN 1 3/4 02/01/34	XS2895056013	USD	UA	5 630 880	38 597
UKRAINE GOVT UKRAIN 1 3/4 02/01/35	XS2895056369	USD	UA	4 540 748	30 685
UKRAINE GOVT UKRAIN 1 3/4 02/01/36	XS2895056526	USD	UA	3 858 608	26 164
UMG GROUPE VYV UMGVYV 1 5/8 07/02/29	FR0013430840	EUR	FR	3 100 000	33 113
UNI OF CAMBRIDGE CAMBRG 3 3/4 10/17/52	XS0841542961	GBP	GB	829 000	7 783
UNICREDIT SPA UCGIM 4 03/05/34	IT0005585051	EUR	IT	5 576 000	64 058
UNICREDIT SPA UCGIM 4.2 06/11/34	IT0005598989	EUR	IT	41 943 000	477 535
UNILEVER FINANCE UNANA 3 1/4 02/23/31	XS2591848275	EUR	NL	1 308 000	14 758
UNILEVER NV UNANA 1 1/8 04/29/28	XS1403015156	EUR	NL	3 503 000	37 753
UNION ELECTRIC AEE 3.9 04/01/52	US906548CU41	USD	US	6 460 000	47 882
UNION ELECTRIC AEE 5.45 03/15/53	US906548CW07	USD	US	5 000 000	46 907
UNITED KINGDOM 4.25 12/7/2040	GB00B6460505	GBP	GB	2 000 000	23 454
UNITED KINGDOM 4.25 9/7/2039	GB00B3KJDS62	GBP	GB	5 500 000	66 115
UNITED KINGDOM 4.25% 03/07/2036	GB0032452392	GBP	GB	5 500 000	68 670
UNITED KINGDOM 4.25% 06/07/2032	GB0004893086	GBP	GB	7 000 000	89 704
UNITED KINGDOM 4.25% 12/07/2027	GB00B16NNR78	GBP	GB	3 000 000	38 733
UNITED KINGDOM 4.5 9/7/2034	GB00B52WS153	GBP	GB	2 000 000	25 850
UNITED KINGDOM 4.5% 12/07/2042	GB00B1VWPJ53	GBP	GB	3 500 000	41 379
UNITED KINGDOM 4.75% 12/07/2030	GB00B24FF097	GBP	GB	5 000 000	65 871
UNITED KINGDOM 4.75% 12/07/2038	GB00B00NY175	GBP	GB	4 000 000	50 330
UNITED KINGDOM 6% 12/07/2028	GB0002404191	GBP	GB	7 000 000	94 278
UNITED KINGDOM G UKT 3 1/2 01/22/45	GB00BN65R313	GBP	GB	3 000 000	30 744
UNITED MEX STATES 7.5% 04/08/2033	US91086QAN88	USD	MX	3 900 000	43 070
UNITED MEX STATES-GLOBAL 6.05% 01/11/2040	US91086QAV05	USD	MX	10 800 000	104 540
UNITED MEXICAN 5.75 10/12/2110 144A	US91086QAZ19	USD	MX	500 000	3 997
UNITED MEXICAN MEX 3 3/4 01/11/28	US91087BAE02	USD	MX	3 100 000	30 260
UNITED MEXICAN MEX 4 1/2 01/31/50	US91087BAG59	USD	MX	600 000	4 418
UNITED MEXICAN MEX 4 1/2 04/22/29	US91087BAF76	USD	MX	4 100 000	39 625
UNITED MEXICAN MEX 4 3/4 04/27/32	US91087BAK61	USD	MX	5 300 000	49 773
UNITED MEXICAN MEX 4 7/8 05/19/33	US91087BAT70	USD	MX	1 000 000	9 246
UNITED MEXICAN MEX 4.35 01/15/47	US91087BAB62	USD	MX	1 000 000	7 340
UNITED MEXICAN MEX 4.6 01/23/46	US91086QBF46	USD	US	1 400 000	10 756
UNITED MEXICAN MEX 4.6 02/10/48	US91087BAD29	USD	MX	1 800 000	13 529
UNITED MEXICAN MEX 5.55 01/21/45	US91086QBE70	USD	MX	8 500 000	76 344
UNITED MEXICAN MEX 6 05/07/36	US91087BAZ31	USD	MX	1 300 000	12 654
UNITED MEXICAN MEX 6 05/13/30	US91087BBB53	USD	MX	1 600 000	16 026
UNITED MEXICAN MEX 6.338 05/04/53	US91087BAX82	USD	MX	600 000	5 481
UNITED MEXICAN MEX 7 3/8 05/13/55	US91087BBB10	USD	MX	4 100 000	42 607
UNITED PARCEL UPS 2.4 11/15/26	US911312AY27	USD	US	1 250 000	12 060
UNITED RENTAL NA URI 4 7/8 01/15/28	US911365BG81	USD	US	8 393 000	82 745
UNITEDHEALTH GRP UNH 3.95 10/15/42	US91324PCA84	USD	US	352 000	2 842
UNITEDHEALTH GRP UNH 4 1/4 04/15/47	US91324PCZ36	USD	US	819 000	6 529
UPM-KYMMENE OYJ UPMFH 0 1/8 11/19/28	XS2257961818	EUR	FI	1 322 000	13 666
URUGUAY URUGUA 03/21/36 SINKABLE	US760942AS16	USD	UY	1 300 000	15 101
URUGUAY URUGUA 4 1/8 11/20/45	US760942AY83	USD	UY	4 100 000	34 330
URUGUAY URUGUA 4 3/8 01/23/31	US917288BK78	USD	UY	8 950 000	88 402
URUGUAY URUGUA 4 3/8 10/27/27	US760942BB71	USD	UY	7 850 000	50 986
URUGUAY URUGUA 4.975 04/20/55	US760942BD38	USD	UY	5 200 000	46 220
URUGUAY URUGUA 5 3/4 10/28/34	US760942BE11	USD	UY	6 700 000	68 496
URUGUAY URUGUA 5.442 02/14/37	US760942BH42	USD	UY	5 200 000	52 730
URUGUAY URUGUA 7 7/8 01/15/33	US917288BA96	USD	UY	10 700 000	124 407
US TREASURY BONDS 4.25 11/15/40	US912810QL52	USD	US	10 000 000	92 336
US TREASURY BONDS 4.25 5/15/2039	US912810QB70	USD	US	5 000 000	47 000
US TREASURY BONDS 4.5% 02/15/2036	US912810FT08	USD	US	12 000 000	119 466
US TREASURY BONDS 4.75% 02/15/2037	US912810PT97	USD	US	2 000 000	20 235
US TREASURY N/B 4.375 05/15/2041	US912810QQ40	USD	US	11 500 000	107 264
US TREASURY N/B T 0 5/8 05/15/30	US912828ZQ64	USD	US	10 000 000	84 631
US TREASURY N/B T 0 7/8 11/15/30	US91282CAV37	USD	US	20 000 000	168 279

US TREASURY N/B T 1 1/2 02/15/30	US912828Z948	USD	US	16 000 000	141 925
US TREASURY N/B T 1 1/4 05/31/28	US91282CCE93	USD	US	35 000 000	321 100
US TREASURY N/B T 1 3/8 11/15/40	US912810ST60	USD	US	11 000 000	68 999
US TREASURY N/B T 1 7/8 02/15/32	US91282CDY49	USD	US	2 000 000	17 210
US TREASURY N/B T 1 7/8 02/15/51	US912810SU34	USD	US	1 000 000	5 448
US TREASURY N/B T 2 02/15/50	US912810SL35	USD	US	5 000 000	28 564
US TREASURY N/B T 2 1/2 02/15/45	US912810RK60	USD	US	16 000 000	110 008
US TREASURY N/B T 2 1/4 02/15/52	US912810TD00	USD	US	15 000 000	88 639
US TREASURY N/B T 2 3/4 05/31/29	US91282CES61	USD	US	15 000 000	139 919
US TREASURY N/B T 2 3/4 08/15/42	US912810QX90	USD	US	12 000 000	89 891
US TREASURY N/B T 2 3/4 08/15/47	US912810RY64	USD	US	20 000 000	138 901
US TREASURY N/B T 2 3/4 11/15/42	US912810QY73	USD	US	9 000 000	66 498
US TREASURY N/B T 2 3/8 02/15/42	US912810TF57	USD	US	10 000 000	71 447
US TREASURY N/B T 2 7/8 04/30/29	US91282CEM91	USD	US	15 000 000	140 896
US TREASURY N/B T 2 7/8 05/15/32	US91282CEP23	USD	US	11 800 000	106 431
US TREASURY N/B T 2 7/8 05/15/43	US912810RB61	USD	US	8 000 000	59 690
US TREASURY N/B T 2 7/8 05/15/49	US912810SH23	USD	US	3 000 000	20 728
US TREASURY N/B T 2 7/8 05/15/52	US912810TG31	USD	US	2 000 000	13 462
US TREASURY N/B T 2 7/8 08/15/45	US912810RN00	USD	US	12 000 000	87 423
US TREASURY N/B T 2 7/8 11/15/46	US912810RU43	USD	US	10 000 000	71 044
US TREASURY N/B T 3 02/15/47	US912810RV26	USD	US	10 000 000	73 109
US TREASURY N/B T 3 1/2 01/31/28	US91282CGH88	USD	US	23 000 000	223 530
US TREASURY N/B T 3 1/2 01/31/30	US91282CGJ45	USD	US	24 000 000	230 418
US TREASURY N/B T 3 1/2 02/15/33	US91282CGM73	USD	US	20 000 000	187 213
US TREASURY N/B T 3 1/2 09/30/27	US91282CPB18	USD	US	20 000 000	193 720
US TREASURY N/B T 3 1/2 09/30/29	US91282CLN91	USD	US	25 000 000	239 163
US TREASURY N/B T 3 1/2 10/15/28	US91282CPC90	USD	US	30 000 000	288 236
US TREASURY N/B T 3 1/2 11/15/28	US91282CPK17	USD	US	20 000 000	191 506
US TREASURY N/B T 3 1/4 06/30/27	US91282CEW73	USD	US	20 000 000	191 930
US TREASURY N/B T 3 1/8 02/15/43	US912810QZ49	USD	US	15 000 000	117 762
US TREASURY N/B T 3 1/8 11/15/28	US9128285M81	USD	US	20 000 000	189 798
US TREASURY N/B T 3 3/4 04/30/28	US91282CQL80	USD	US	25 000 000	241 719
US TREASURY N/B T 3 3/4 10/31/32	US91282CPF22	USD	US	20 000 000	189 050
US TREASURY N/B T 3 3/4 11/15/43	US912810RD28	USD	US	2 000 000	16 819
US TREASURY N/B T 3 3/4 11/30/32	US91282CPM72	USD	US	25 000 000	235 458
US TREASURY N/B T 3 3/8 05/15/33	US91282CHC82	USD	US	13 000 000	119 368
US TREASURY N/B T 3 3/8 11/15/48	US912810SE91	USD	US	20 000 000	152 189
US TREASURY N/B T 3 3/8 11/30/27	US91282CPL99	USD	US	20 000 000	192 019
US TREASURY N/B T 3 5/8 02/15/53	US912810TN81	USD	US	8 000 000	62 975
US TREASURY N/B T 3 5/8 08/15/28	US91282CNU17	USD	US	40 000 000	388 125
US TREASURY N/B T 3 5/8 08/31/30	US91282CNX55	USD	US	20 000 000	191 685
US TREASURY N/B T 3 5/8 09/30/30	US91282CPA35	USD	US	25 000 000	238 785
US TREASURY N/B T 3 5/8 10/31/30	US91282CPD73	USD	US	30 000 000	285 511
US TREASURY N/B T 3 7/8 03/15/28	US91282CMS79	USD	US	35 000 000	340 937
US TREASURY N/B T 3 7/8 04/15/29	US91282CQJ35	USD	US	35 000 000	338 920
US TREASURY N/B T 3 7/8 04/30/31	US91282CQK08	USD	US	25 000 000	240 049
US TREASURY N/B T 3 7/8 05/15/43	US912810TS78	USD	US	21 500 000	184 931
US TREASURY N/B T 3 7/8 07/31/30	US91282CNN73	USD	US	20 000 000	194 388
US TREASURY N/B T 3 7/8 09/30/29	US91282CFL00	USD	US	32 000 000	309 902
US TREASURY N/B T 3 7/8 11/30/29	US91282CFY21	USD	US	20 000 000	192 318
US TREASURY N/B T 3 7/8 12/31/27	US91282CGC91	USD	US	25 000 000	240 933
US TREASURY N/B T 3 7/8 12/31/29	US91282CGB19	USD	US	20 000 000	191 642
US TREASURY N/B T 4 02/15/34	US91282CJZ59	USD	US	25 000 000	240 006
US TREASURY N/B T 4 02/29/28	US91282CGP05	USD	US	32 000 000	312 985
US TREASURY N/B T 4 03/31/30	US91282CMU26	USD	US	25 000 000	242 810
US TREASURY N/B T 4 1/2 02/15/44	US912810TZ12	USD	US	25 000 000	234 484
US TREASURY N/B T 4 1/2 11/15/54	US912810UE63	USD	US	14 000 000	126 899
US TREASURY N/B T 4 1/4 02/28/29	US91282CKD29	USD	US	20 000 000	196 699
US TREASURY N/B T 4 1/4 05/15/35	US91282CNC19	USD	US	30 000 000	288 484
US TREASURY N/B T 4 1/4 08/15/35	US91282CNT44	USD	US	25 000 000	242 726
US TREASURY N/B T 4 1/8 02/15/36	US91282CPZ85	USD	US	20 000 000	191 883
US TREASURY N/B T 4 1/8 04/30/33	US91282CQN47	USD	US	15 000 000	144 600
US TREASURY N/B T 4 1/8 07/31/28	US91282CHQ78	USD	US	31 000 000	304 916
US TREASURY N/B T 4 1/8 07/31/31	US91282CLD10	USD	US	15 000 000	147 053
US TREASURY N/B T 4 1/8 10/31/27	US91282CFU09	USD	US	5 000 000	48 691
US TREASURY N/B T 4 1/8 11/15/32	US91282CFV81	USD	US	22 000 000	212 121
US TREASURY N/B T 4 3/4 02/15/56	US912810UR76	USD	US	25 000 000	239 397
US TREASURY N/B T 4 3/4 08/15/55	US912810UM89	USD	US	17 000 000	162 610
US TREASURY N/B T 4 3/4 11/15/53	US912810TV08	USD	US	10 000 000	94 211
US TREASURY N/B T 4 3/8 01/31/32	US91282CMK44	USD	US	20 000 000	198 327
US TREASURY N/B T 4 3/8 11/30/30	US91282CJM47	USD	US	20 000 000	195 573
US TREASURY N/B T 4 5/8 02/15/46	US912810UT33	USD	US	5 000 000	47 297
US TREASURY N/B T 4 5/8 02/15/55	US912810UG12	USD	US	14 000 000	131 120
US TREASURY N/B T 4 5/8 04/30/29	US91282CKP58	USD	US	15 000 000	148 032
US TREASURY N/B T 4 5/8 05/15/54	US912810UA42	USD	US	10 000 000	92 487
US TREASURY N/B T 4 5/8 11/15/45	US912810UQ93	USD	US	10 000 000	93 545
US TREASURY N/B T 4 5/8 11/15/55	US912810UP11	USD	US	20 000 000	185 306
US TREASURY N/B T 4 7/8 08/15/45	US912810UN62	USD	US	15 000 000	146 745
US TREASURY N/B TS 4 11/15/35	US91282CPJ44	USD	US	25 000 000	235 262
US TREASURY NOTES 3.875 2040-08-15	US912810QK79	USD	US	10 000 000	89 681
US TREASURY NOTES 6.125% 11/15/2027	US912810FB99	USD	US	9 000 000	89 873
VERISIGN INC VRSN 5 1/4 06/01/32	US92343EAQ52	USD	US	10 000 000	97 603
VERIZON COMM INC VZ 1 1/2 09/18/30	US92343VFL36	USD	US	8 000 000	68 507
VERIZON COMM INC VZ 2 1/2 04/08/31	XS1979281158	GBP	US	961 000	11 134

VERIZON COMM INC VZ 3 7/8 02/08/29	US92343VES97	USD	US	5 000 000	48 388
VERIZON COMM INC VZ 4 3/4 11/01/41	US92343VBE39	USD	US	1 145 000	10 017
VERIZON COMM INC VZ 6 11/30/65	US92343VHK35	USD	US	1 288 000	12 144
VIACOM INC VIA 4 3/8 03/15/43	US92553PAP71	USD	US	2 082 000	13 291
VIACOM INC VIA 5.85 09/01/43	US92553PAU66	USD	US	10 000 000	74 427
VIACOMCBS INC VIAC 4.95 05/19/50	US92556HAC16	USD	US	3 000 000	18 908
VICI PROPRTIE VICI 4 3/4 02/15/28	US925650AB99	USD	US	19 644 000	193 543
VICI PROPRTIE VICI 5 1/8 05/15/32	US925650AD55	USD	US	18 326 000	177 056
VICI PROPRTIE VICI 5 5/8 04/01/35	US925650AK98	USD	US	4 179 000	41 026
VILLE DE PARIS VDP 1 3/4 05/25/31	FR0013054897	EUR	FR	3 500 000	36 312
VISA INC V 3 1/8 05/15/33	XS3063724598	EUR	US	10 000 000	110 060
VISA INC V 4.3 12/14/45	US92826CAF95	USD	US	49 705 000	413 517
VODAFONE GROUP VOD 2 7/8 11/20/37	XS1721422902	EUR	GB	11 860 000	120 645
VODAFONE GROUP VOD 5 1/8 12/02/52	XS2560496197	GBP	GB	3 449 000	37 614
VODAFONE INT FIN VOD 3 1/2 04/27/35	XS3307284771	EUR	IE	5 500 000	59 934
WELLCOME TRST FI WELLTR 4 05/09/59	XS1065371277	GBP	GB	100 000	957
WELLCOME TRUST F WELLTR 4 5/8 07/25/36	XS0261559594	GBP	GB	181 000	2 323
WELLCOME TRUST WELLTR 1 1/2 07/14/71	XS2363709689	GBP	GB	369 000	1 601
WELLCOME TRUST WELLTR 2.517 02/07/18	XS1713474085	GBP	GB	1 243 000	7 101
WELLPOINT INC WLP 4.65 08/15/44	US94973VBK26	USD	US	3 361 000	28 815
WELLPOINT INC WLP 5.1 01/15/44	US94973VBF31	USD	US	269 000	2 466
WELLTOWER OP LLC WELL 4 1/2 07/01/30	US95041AAF57	USD	US	3 924 000	38 635
WELLTOWER OP LLC WELL 5 1/8 07/01/35	US95041AAG31	USD	US	7 805 000	77 745
WESTPAC BANK NY WSTP 4.45 06/12/31	US9612EVAB54	USD	AU	2 674 000	25 738
WESTPAC BANKING WSTP 0 7/8 04/17/27	XS1506398244	EUR	AU	1 250 000	13 666
WESTPAC BANKING WSTP 3.133 11/18/41	US961214EY50	USD	AU	12 719 000	91 582
WESTPAC BANKING WSTP 5.05 04/16/29	US961214FT56	USD	AU	3 540 000	35 195
WESTPAC BANKING WSTP 5.535 11/17/28	US961214FN86	USD	AU	9 057 000	90 509
WESTPAC BANKING WSTP 6.82 11/17/33	US961214FP35	USD	AU	10 957 000	116 365
WESTPAC SEC NZ WSTP 0.1 07/13/27	XS2362968906	EUR	NZ	8 201 000	88 334
WI TREASURY SEC. WIT 3.75 12/31/30	US91282CJQ50	USD	US	25 000 000	237 436
WI TREASURY SEC. WIT 4 03/31/32	US91282CMT52	USD	US	20 000 000	194 308
WI TREASURY SEC. WIT 4 3/8 02/29/32	US91282CMR96	USD	US	4 000 000	39 009
WILLIS NORTH AME WTW 5.9 03/05/54	US970648AN13	USD	US	5 000 000	48 701
WORLDLINE SA WLNFP 5 1/2 06/10/30	FR0014010A08	EUR	FR	10 000 000	100 746
WORLDLINE SA WLNFP 5 1/4 11/27/29	FR001400U2E7	EUR	FR	5 000 000	51 823
YUM! BRANDS INC YUM 3 5/8 03/15/31	US988498AN16	USD	US	6 449 000	58 748
YUM! BRANDS INC YUM 4 5/8 01/31/32	US988498AP63	USD	US	13 867 000	129 949
YUM! BRANDS INC YUM 5 3/8 04/01/32	US988498AR20	USD	US	812 000	7 916
ZAMBIA REP OF ZAMBIN 5 3/4 06/30/33	XS2837240261	USD	ZM	4 042 088	20 778
ZIMMER BIOMET ZBH 2.425 12/13/26	XS1532779748	EUR	US	9 145 000	102 378